THE COHOMOLOGICAL EQUATION FOR PARTIALLY HYPERBOLIC DIFFEOMORPHISMS

par

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Introduction

Let $f\colon M \to M$ be a dynamical system and let $\phi\colon M \to \mathbb{R}$ be a function. Considerable energy has been devoted to describing the set of solutions to the *cohomological equation:*

$$\phi = \Phi \circ f - \Phi, \tag{1}$$

under varying hypotheses on the dynamics of f and the regularity of ϕ. When a solution $\Phi\colon M \to \mathbb{R}$ to this equation exists, then ϕ is a called *coboundary*, for in the appropriate cohomology theory we have $\phi = d\Phi$. For historical reasons, a solution Φ to (1) is called a *transfer function*. The study of the cohomological equation has seen application in a variety of problems, among them: smoothness of invariant measures and conjugacies; mixing properties of suspended flows; rigidity of group actions; and geometric rigidity questions such as the isospectral problem. This paper studies solutions to the cohomological equation when f is a partially hyperbolic diffeomorphism and ϕ is C^r, for some real number $r > 0$.

A *partially hyperbolic diffeomorphism* $f\colon M \to M$ of a compact manifold M is one for which there exists a nontrivial, Tf-invariant splitting of the tangent bundle $TM = E^s \oplus E^c \oplus E^u$ and a Riemannian metric on M such that vectors in E^s are uniformly contracted by Tf in this metric, vectors in E^u are uniformly expanded, and the expansion and contraction rates of vectors in E^c is dominated by the corresponding rates in E^u and E^s, respectively. An *Anosov diffeomorphism* is one for which the bundle E^c is trivial.

In the case where f is an Anosov diffeomorphism, there is a wealth of classical results on this subject, going back to the seminal work of Livšic, which we summarize here in Theorem 0.1. Here and in the rest of the paper, the notation $C^{k,\alpha}$, for $k \in \mathbb{Z}_+$, $\alpha \in (0,1]$, means C^k, with α-Hölder continuous kth derivative (where $C^{0,\alpha}$, $\alpha \in (0,1]$ simply means α-Hölder continuous). For $\alpha \in (0,1)$, C^α means α-Hölder continuous. More generally, if $r > 0$ is not an integer, then we will also write C^r for $C^{\lfloor r \rfloor, r - \lfloor r \rfloor}$.

Theorem 0.1. — [**27, 28, 29, 17, 18, 32, 22, 30**] *Let $f\colon M \to M$ be an Anosov diffeomorphism and let $\phi\colon M \to \mathbb{R}$ be Hölder continuous.*

I. Existence of solutions. *If f is C^1 and transitive, then (1) has a continuous solution Φ if and only if $\sum_{x \in \mathcal{O}} \phi(x) = 0$, for every f-periodic orbit $\mathcal{O}$.*

II. Hölder regularity of solutions. *If f is C^1, then every continuous solution to (1) is Hölder continuous.*

III. Measurable rigidity. *Let f be C^2 and volume-preserving. If there exists a measurable solution Φ to (1), then there is a continuous solution Ψ, with $\Psi = \Phi$ a.e.*

More generally, if f is C^r and topologically transitive, for $r > 1$, and μ is a Gibbs state for f with Hölder potential, then the same result holds: if there exists a measurable function Φ such that (1) holds μ-a.e., then there is a continuous solution Ψ, with $\Psi = \Phi$, μ-a.e.

IV. Higher regularity of solutions. *Suppose that $r > 1$ is not an integer, and suppose that f and ϕ are C^r. Then every continuous solution to (1) is C^r.*

If f and ϕ are C^1, then every continuous solution to (1) is C^1.

If f and ϕ are real analytic, then every continuous solution to (1) is real analytic.

There are several serious obstacles to overcome in generalizing these results to partially hyperbolic systems. For one, while a transitive Anosov diffeomorphism has a dense set of periodic orbits, a transitive partially hyperbolic diffeomorphism might have *no* periodic orbits (for an example, one can take the time-t map of a transitive Anosov flow, for an appropriate choice of t). Hence the hypothesis appearing in part I can be empty: the vanishing of $\sum_{x \in \mathcal{O}} \phi(x)$ for every periodic orbit of f cannot be a complete invariant for solving (1).

This first obstacle was addressed by Katok and Kononenko [**26**], who defined a new obstruction to solving equation (1) when f is partially hyperbolic. To define this obstruction, we first define a relevant collection of paths in M, called *su*-paths, determined by a partially hyperbolic structure.

The stable and unstable bundles E^s and E^u of a partially hyperbolic diffeomorphism are tangent to foliations, which we denote by $\mathcal{W}^s$ and $\mathcal{W}^u$ respectively [**6**]. The leaves of $\mathcal{W}^s$ and $\mathcal{W}^u$ are contractible, since they are increasing unions of submanifolds diffeomorphic to Euclidean space. An *su-path* in M is a concatenation of finitely many subpaths, each of which lies entirely in a single leaf of $\mathcal{W}^s$ or a single leaf of $\mathcal{W}^u$. An *su-loop* is an *su*-path beginning and ending at the same point.

We say that a partially hyperbolic diffeomorphism $f : M \to M$ is *accessible* if any point in M can be reached from any other along an *su*-path. The *accessibility class of $x \in M$* is the set of all $y \in M$ that can be reached from x along an *su*-path. Accessibility means that there is one accessibility class, which contains all points. Accessibility is a key hypothesis in most of the results that follow. We remark that Anosov diffeomorphisms are easily seen to be accessible, by the transversality of E^u and E^s and the connectedness of M.

Any finite tuple of points $(x_0, x_1, \ldots, x_k)$ in M with the property that x_i and x_{i+1} lie in the same leaf of either $\mathcal{W}^s$ or $\mathcal{W}^u$, for $i = 0, \ldots, k-1$, determines an *su*-path from x_0 to x_k; if in addition $x_k = x_0$, then the sequence determines an *su*-loop. Following [**1**], we call such a tuple $(x_0, x_1, \ldots, x_k)$ an *accessible sequence* and if $x_0 = x_k$, an *accessible cycle* (the term *periodic cycle* is used in [**26**]).

For f a partially hyperbolic diffeomorphism, there is a naturally-defined *periodic cycles functional*

$$PCF \colon \{\text{accessible sequences}\} \times C^\alpha(M) \to \mathbb{R}.$$

which was introduced in [**26**] as an obstruction to solving (1). For $x \in M$ and $x' \in \mathcal{W}^u(x)$, we define:

$$PCF_{(x,x')}\phi = \sum_{i=1}^{\infty} \phi(f^{-i}(x)) - \phi(f^{-i}(x')),$$

and for $x' \in \mathcal{W}^s(x)$, we define:

$$PCF_{(x,x')}\phi = \sum_{i=0}^{\infty} \phi(f^i(x')) - \phi(f^i(x)).$$

The convergence of these series follows from the Hölder continuity of ϕ and the expansion/contraction properties of the bundles E^u and E^s. This definition then extends to accessible sequences by setting $PCF_{(x_0,\ldots,x_k)}\phi = \sum_{i=0}^{k-1} PCF_{(x_i,x_{i+1})}(\phi)$.

Assuming a hypothesis on f called *local accessibility*[1], [26] proved that the closely related *relative cohomological equation:*

$$\phi = \Phi \circ f - \Phi + c, \tag{2}$$

has a solution $\Phi \colon M \to \mathbb{R}$ and $c \in \mathbb{R}$, with Φ continuous, if and only if $PCF_\gamma(\phi) = 0$, for every accessible cycle γ.

The local accessibility hypothesis in [26] has been verified only for very special classes of partially hyperbolic systems, and it is not known whether there exist C^1-open sets of locally accessible diffeomorphisms, or more generally, whether accessibility implies local accessibility (although this seems unlikely). Assuming the strong hypothesis that E^u and E^s are C^∞ bundles, [26] also showed that a continuous transfer function for a C^∞ coboundary is always C^∞.

The starting point of the results here, part I of Theorem A below, is the observation that the local accessibility hypothesis in [26] can be replaced simply by accessibility. Accessibility is known to hold for a C^1 open and dense subset of all partially hyperbolic systems [16], is C^r open and dense among partially hyperbolic systems with 1-dimensional center [23, 7], and is conjectured to hold for a C^r open and dense subset of all partially hyperbolic diffeomorphisms, for all $r \geq 1$ [38]. Thus, part I of Theorem A gives a robust counterpart of part I of Theorem 0.1 for partially hyperbolic diffeomorphisms.

Another of the aforementioned major obstacles to generalizing Theorem 0.1 to the partially hyperbolic setting is that the regularity results in part IV fail to hold for general partially hyperbolic systems. Veech [42] and Dolgopyat [15] both exhibited examples of partially hyperbolic diffeomorphisms (volume-preserving and ergodic) where there is a sharp drop in regularity from ϕ to a solution Φ. These examples are not accessible. Here we show in Theorem A, part IV, that assuming accessibility and a C^1-open property called *strong r-bunching* (which incidentally is satisfied by the nonaccessible examples in [42, 15]), there is no significant loss of regularity between ϕ and Φ.

Part III of Theorem 0.1 is the most resistant to generalization, primarily because a general notion of Gibbs state for a partially hyperbolic diffeomorphism remains poorly understood. In the conservative setting, the most general result to date concerning ergodicity of for partially hyperbolic diffeomorphisms is due to Burns and Wilkinson [11], who show that every C^2, volume-preserving partially hyperbolic diffeomorphism that is center-bunched and accessible is ergodic. Center bunching is a C^1-open property that roughly requires that the action of Tf on E^c be close to conformal, relative

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[1]A partially hyperbolic diffeomorphism $f \colon M \to M$ is *locally accessible* if for every compact subset $M_1 \subset M$ there exists $k \geq 1$ such that for any $\varepsilon > 0$, there exists $\delta > 0$ that for every $x, x' \in M$ with $x \in M_1$ and $d(x, x') < \delta$, there is an accessible sequence $(x = x_0, \ldots, x_k = x')$ from x to x' satisfying

$$d(x_i, x) \leq \varepsilon, \quad \text{and} \quad d_{\mathcal{W}^*}(x_{i+1}, x_i) < 2\varepsilon, \quad \text{for} \quad i = 0, \ldots, k-1$$

where $d_{\mathcal{W}^*}$ denotes the distance along the $\mathcal{W}^s$ or $\mathcal{W}^u$ leaf common to the two points.

to the expansion and contraction rates in E^s and E^u (see Section 2). Adopting the same hypotheses as in [**11**], we recover here the analogue of Theorem 0.1 part III for volume-preserving partially hyperbolic diffeomorphisms.

We now state our main result.

Theorem A. — *Let $f\colon M \to M$ be partially hyperbolic and accessible, and let $\phi\colon M \to \mathbb{R}$ be Hölder continuous.*

I. Existence of solutions. *If f is C^1, then (2) has a continuous solution Φ for some $c \in \mathbb{R}$ if and only if $PCF_{\mathcal{C}}(\phi) = 0$, for every accessible cycle $\mathcal{C}$.*

II. Hölder regularity of solutions. *If f is C^1, then every continuous solution to (2) is Hölder continuous.*

III. Measurable rigidity. *Let f be C^2, center bunched, and volume-preserving. If there exists a measurable solution Φ to (2), then there is a continuous solution Ψ, with $\Psi = \Phi$ a.e.*

IV. Higher regularity of solutions. *Let $k \geq 2$ be an integer. Suppose that f and ϕ are both C^k and that f is strongly r-bunched, for some $r < k - 1$ or $r = 1$. If Φ is a continuous solution to (2), then Φ is C^r.*

The center bunching and strong r-bunching hypotheses in parts III and IV are C^1-open conditions and are defined in Section 2. Theorem A part IV generalizes all known C^∞ Livšic regularity results for accessible partially hyperbolic diffeomorphisms. In particular, it applies to all time-t maps of Anosov flows and compact group extensions of Anosov diffeomorphisms. Accessibility is a C^1 open and C^∞ dense condition in these classes [**10, 8**]. In dimension 3, for example, the time-1 map of any mixing Anosov flow is stably accessible [**8**], unless the flow is a constant-time suspension of an Anosov diffeomorphism.

We also recover the results of [**15**] in the context of compact group extensions of volume-preserving Anosov diffeomorphisms. Finally, Theorem A also applies to all accessible, partially hyperbolic affine transformations of homogeneous manifolds. A direct corollary that encompasses these cases is:

Corollary 0.2. — *Let f be C^∞, partially hyperbolic and accessible. Assume that $Tf|_{E^c}$ is isometric in some continuous Riemannian metric. Let $\phi\colon M \to \mathbb{R}$ be C^∞. Suppose there exists a continuous function $\Phi\colon M \to \mathbb{R}$ such that*

$$\phi = \Phi \circ f - \Phi.$$

Then Φ is C^∞. If, in addition, f preserves volume, then any measurable solution Φ extends to a C^∞ solution.

For any such f, and any integer $k \geq 2$, there is a C^1 open neighborhood $\mathcal{U}$ of f in $\mathrm{Diff}^k(M)$ such that, for any accessible $g \in \mathcal{U}$, and any C^k function $\phi\colon M \to \mathbb{R}$, if

$$\phi = \Phi \circ g - \Phi,$$

has a continuous solution Φ, then Φ is C^1 and also C^r, for all $r < k - 1$. If g also preserves volume, then any measurable solution extends to a C^r solution.

The vanishing of the periodic cycles obstruction in Theorem A, part I turns out to be a practical method in many contexts for determining whether (2) has a solution. On the one hand, this method has already been used by Damjanović and Katok to establish rigidity of certain partially hyperbolic abelian group actions [**14**]; in this (locally accessible, algebraic) context, checking that the PCF obstruction vanishes reduces to questions in classical algebraic K-theory (see also [**13, 35**]). On the other hand, for a given accessible partially hyperbolic system, the PCF obstruction provides an infinite codimension obstruction to solving (2), and so the generic cocycle ϕ has no solutions to (2). This latter fact follows from recent work of Avila, Santamaria and Viana on the related question of vanishing of Lyapunov exponents for linear cocycles over partially hyperbolic systems (see [**1**], section 9).

As part of proof of Theorem A, part II, we also prove that stable and unstable foliations of any C^1 partially hyperbolic diffeomorphism are transversely Hölder continuous (Corollary 5.3). This extends to the C^1 setting the well-known fact that the stable and unstable foliations for a $C^{1+\theta}$ partially hyperbolic diffeomorphism are transversely Hölder continuous [**39**]. As far as we know, no previous regularity results were known for C^1 systems, including Anosov diffeomorphisms.

In a forthcoming work [**3**] we will use some of the results here to prove rigidity theorems for partially hyperbolic diffeomorphisms and group actions.

We now summarize in more detail the previous results in this area:

– Veech [**42**] studied the case when f is a partially hyperbolic toral automorphism and established existence and regularity results for solutions to (1). In these examples, there is a definite loss of regularity between coboundary and transfer function. The examples studied by Veech differ from those treated here in that they do not have the property of accessibility (although they have the weaker property of essential accessibility).

– Dolgopyat [**15**] studied equations (1) and (2) for a special class of partially hyperbolic diffeomorphisms – the compact group extensions of Anosov diffeomorphisms – in the case where the base map preserves a Gibbs state μ with Hölder potential. Assuming rapid mixing of the group extension with respect to μ, [**15**] showed that if the coboundary ϕ is C^∞, then any transfer function $\Phi \in L^2(\mu \times \text{Haar})$ is also C^∞. Dolgopyat also gave an example of a partially hyperbolic diffeomorphism with a C^∞ coboundary whose transfer map is continuous, but not C^1. This example, like Veech's, is essentially accessible, but not accessible. We note that when the Gibbs measure μ is volume, then the rapid mixing assumption in [**15**] is equivalent to accessibility.

– De la Llave [**31**], extended the work of [**26**] to give some regularity results for the transfer function under strong (nongeneric) local accessibility/regularity hypotheses on bundles. De la Llave's approach focuses on bootstrapping the regularity of the transfer function from L^p to continuity and higher smoothness classes using the transverse regularity of the stable and unstable foliations in M. For this reason, he makes strong regularity hypotheses on this transverse regularity.

While there are superficial similarities between these previous results and Theorem A, the approach here, especially in parts II and IV, is fundamentally new and does not rely on these results. In particular, to establish regularity of a transfer function, we take advantage of a form of self-similarity of its graph in the central directions of M. This self-similarity, known as C^r *homogeneity* is discussed in more detail in the following section.

1. Techniques in the proof of Theorem A

The proof of parts I and III of Theorem A use recent work of Avila, Santamaria and Viana on sections of bundles with various saturation properties. In [**1**], they apply these results to show that under suitable conditions, matrix cocycles over partially hyperbolic systems have a nonvanishing Lyapunov exponent. Parts I and III of Theorem A are translations of some of the main results in [**1**] to the abelian cocycle setting.

The regularity results in Theorem A – parts II and IV – comprise the bulk of this paper.

To investigate the regularity of a solution Φ, we examine the graph of Φ in $M \times \mathbb{R}$. If ϕ is Hölder continuous, then the stable and unstable foliations $\mathcal{W}^s$ and $\mathcal{W}^u$ for f lift to two "stable and unstable" foliations $\mathcal{W}^s_\phi$ and $\mathcal{W}^u_\phi$ of $M \times \mathbb{R}$, whose leaves are graphs of Hölder continuous functions into $\mathbb{R}$. These lifted foliations are invariant under the skew product $(x, t) \mapsto (f(x), t + \phi(x))$. The fact that Φ satisfies the equation $\phi = \Phi \circ f - \Phi + c$, for some $c \in \mathbb{R}$, implies that the graph of Φ is saturated by leaves of the lifted foliations. The leafwise and transverse regularity of these foliations determine the regularity of Φ. In the most general setting of Theorem A, part II, these foliations are both leafwise and transversely Hölder continuous, and this implies the Hölder regularity of Φ when f is accessible.

The proof of higher regularity in part IV has two main components. We first describe a simplified version of the proof under an additional assumption on f called dynamical coherence.

Definition 1.1. — *A partially hyperbolic diffeomorphism f is* dynamically coherent *if the distributions $E^c \oplus E^u$, and $E^c \oplus E^s$ are integrable, and everywhere tangent to foliations $\mathcal{W}^{cu}$ and $\mathcal{W}^{cs}$.*

If f is dynamically coherent, then there is also a central foliation $\mathcal{W}^c$, tangent to E^c, whose leaves are obtained by intersecting the leaves of $\mathcal{W}^{cu}$ and $\mathcal{W}^{cs}$. The normally hyperbolic theory [**21**] implies that the leaves of $\mathcal{W}^{cu}$ are then bifoliated by the leaves of $\mathcal{W}^c$ and $\mathcal{W}^u$, and the leaves of $\mathcal{W}^{cs}$ are bifoliated by the leaves of $\mathcal{W}^c$ and $\mathcal{W}^s$.

Suppose that f is dynamically coherent and that f and ϕ satisfy the hypotheses of part IV of Theorem A, for some $k \geq 2$ and $r < k - 1$ or $r = 1$. Under these assumptions, here are the two components of the proof. The first part of the proof is to show that Φ is uniformly C^r along individual leaves of $\mathcal{W}^s$, $\mathcal{W}^u$ and $\mathcal{W}^c$. The

second part is to employ a result of Journé to show that smoothness of Φ along leaves of these three foliations implies smoothness of Φ.

To show that Φ is smooth along the leaves of $\mathcal{W}^s$ and $\mathcal{W}^u$, we examine again the lifted foliations for the associated skew product. The assumption that ϕ is C^k implies that the leaves of these lifted foliations are C^r (in fact, they are C^k). This part of the proof does not require dynamical coherence or accessibility.

To show that Φ is smooth along leaves of the central foliation, one can use accessibility and strong r-bunching to show that the graph of Φ over any central leaf $\mathcal{W}^c(x)$ of f is C^r homogeneous. More precisely, setting $N' = \mathcal{W}^c(x) \times \mathbb{R}$ and $N = \{(y, \Phi(y)) : y \in \mathcal{W}^c(x)\} \subset N'$, we show that the manifold N is C^r homogeneous in N': for any two points $p, q \in N$, there is a C^r local diffeomorphism of N' sending p to q and preserving N. C^1-homogeneous subsets of a manifold have a remarkable property:

Theorem 1.2. — [**41**] *Any locally compact subset N of a C^1 manifold N' that is C^1 homogeneous in N' is a C^1 submanifold of N'*

If $r = 1$, we can apply this result to obtain that the graph of Φ is C^1 over any center manifold. Hence Φ is C^1 over center, stable, and unstable leaves, which implies that Φ is C^1. This completes the proof in the case $r = 1$ (assuming dynamical coherence).

In fact we do not use the results in [**41**] in the proof of Theorem A but employ a different technique to establish smoothness, which also works for $r > 1$ and in the non-dynamically coherent case. Our methods also show:

Theorem B. — *For any integer $k \geq 2$, any C^k homogeneous, C^1 submanifold of a C^k manifold is a C^k submanifold.*

Theorem B also follows from the results in [**41**] (thanks to Bruce Kleiner for pointing this out). We give a somewhat different proof in Section 7 as it motivates later results.

Returning to the proof of Theorem A, assuming dynamical coherence and using Theorem B, one can obtain under the hypotheses of part IV that the graph of the transfer function Φ over each center manifold is $C^{\lfloor r \rfloor}$. With some more work, one can obtain that the graph of the transfer function Φ over each center manifold is C^r. A result of Journé [**22**] implies that for any $r > 1$ that is not an integer, and any two transverse foliations with uniformly C^r leaves, if a function Φ is uniformly C^r along the leaves of both foliations, then it is uniformly C^r. Since f is assumed to be dynamically coherent, the $\mathcal{W}^c$ and $\mathcal{W}^s$ foliations transversely subfoliate the leaves of $\mathcal{W}^{cs}$. Applying Journé's result using $\mathcal{W}^c$ and $\mathcal{W}^s$, we obtain that Φ is C^r along the leaves of $\mathcal{W}^{cs}$. Applying Journé's theorem again, this time with $\mathcal{W}^{cs}$ and $\mathcal{W}^u$, we obtain that Φ is C^r.

We have just described a proof of part IV under the assumption that f is dynamically coherent. If we drop the assumption of dynamical coherence, the assertion that Φ is "C^r along center manifolds" no longer makes sense, as f might not have center manifolds. One can find locally invariant center manifolds that are "nearly" tangent to the center distribution (as in [**11**]), but the argument described above does not work for these manifolds. The analysis becomes considerably more delicate and is

described in more detail in Section 8. As one of the components in our argument, we prove a strengthened version of Journé's theorem (Theorem 8.4) that works for plaque families as well as foliations, and replaces the assumption of smoothness along leaves with the existence of an "approximate r-jet" at the basepoint of each plaque.

The main result that lies behind the proof of Theorem A, part IV is a saturated section theorem for fibered partially hyperbolic systems (Theorem C). A fibered partially hyperbolic diffeomorphism is defined on a fiber bundle and is also a bundle isomorphism, covering a partially hyperbolic diffeomorphism (see Section 9). In this context, Theorem C states that under the additional hypotheses that the bundle diffeomorphism is suitably bunched, and the base diffeomorphism is accessible, then any continuous section of the bundle whose image is an accessibility class for the lifted map is in fact a smooth section. Using Theorem C it is also possible to extend in part the conclusions of Theorem A part IV to (suitably bunched) cocycles taking values in other Lie groups. The details are not carried out here, but the reader is referred to [**36, 10, 2**], where some of the relevant technical considerations are addressed (see also the remark after the statement of Theorem C in Section 9).

Theorem C would follow immediately if the following conjecture is correct.

Conjecture 1.3. — *Let $f: M \to M$ be C^r, partially hyperbolic and r-bunched. Then every accessibility class for f is an injectively immersed, C^r submanifold of M.*

For locally compact accessibility classes, it should be possible to prove Conjecture 1.3 using the techniques from [**41**] to show that the accessiblity class is a submanifold and the methods developed in this paper to show that the submanifold is smooth.

2. Partial hyperbolicity and bunching conditions

We now define the bunching hypotheses in Theorem A; to do so, we give a more precise definition of partial hyperbolicity. Let $f : M \to M$ be a diffeomorphism of a compact manifold M. We say that f is *partially hyperbolic* if the following holds. First, there is a nontrivial splitting of the tangent bundle, $TM = E^s \oplus E^c \oplus E^u$, that is invariant under the derivative map Tf. Further, there is a Riemannian metric for which we can choose continuous positive functions ν, $\hat{\nu}$, γ and $\hat{\gamma}$ with

$$(3) \qquad \nu, \hat{\nu} < 1 \quad \text{and} \quad \nu < \gamma < \hat{\gamma}^{-1} < \hat{\nu}^{-1}$$

such that, for any unit vector $v \in T_p M$,

$$(4) \qquad \|Tfv\| < \nu(p), \qquad \text{if } v \in E^s(p),$$

$$(5) \qquad \gamma(p) < \|Tfv\| < \hat{\gamma}(p)^{-1}, \quad \text{if } v \in E^c(p),$$

$$(6) \qquad \hat{\nu}(p)^{-1} < \|Tfv\|, \qquad \text{if } v \in E^u(p).$$

We say that f is *center bunched* if the functions $\nu, \hat{\nu}, \gamma$, and $\hat{\gamma}$ can be chosen so that:

$$(7) \qquad \max\{\nu, \hat{\nu}\} < \gamma\hat{\gamma}.$$

Center bunching means that the hyperbolicity of f dominates the nonconformality of Tf on the center. Inequality (7) always holds when $Tf|_{E^c}$ is conformal. For then we have $\|T_p f v\| = \|T_p f|_{E^c(p)}\|$ for any unit vector $v \in E^c(p)$, and hence we can choose $\gamma(p)$ slightly smaller and $\hat{\gamma}(p)^{-1}$ slightly bigger than

$$\|T_p f|_{E^c(p)}\|.$$

By doing this we may make the ratio $\gamma(p)/\hat{\gamma}(p)^{-1} = \gamma(p)\hat{\gamma}(p)$ arbitrarily close to 1, and hence larger than both $\nu(p)$ and $\hat{\nu}(p)$. In particular, center bunching holds whenever E^c is one-dimensional. The center bunching hypothesis considered here is natural and appears in other contexts, e.g. [**6, 4, 2, 36, 33**].

For $r > 0$, we say that f is *r-bunched* if the functions $\nu, \hat{\nu}, \gamma$, and $\hat{\gamma}$ can be chosen so that:

$$\tag{8} \nu < \gamma^r, \qquad \hat{\nu} < \hat{\gamma}^r$$

$$\tag{9} \nu < \gamma\hat{\gamma}^r, \quad \text{and} \quad \hat{\nu} < \hat{\gamma}\gamma^r.$$

Note that every partially hyperbolic diffeomorphism is r-bunched, for some $r > 0$. The condition of 0-bunching is merely a restatement of partial hyperbolicity, and 1-bunching is center bunching. The first pair of inequalities in (8) are r-normal hyperbolicity conditions; when f is dynamically coherent, these inequalities ensure that the leaves of $\mathcal{W}^{cu}$, $\mathcal{W}^{cs}$, and $\mathcal{W}^c$ are C^r. Combined with the first group of inequalities, the second group of inequalities imply that E^u and E^s are "C^r in the direction of E^c." More precisely, in the case that f is dynamically coherent, the r-bunching inqualities imply that the restriction of E^u to $\mathcal{W}^{cu}$ leaves is a C^r bundle and the restriction of E^s to $\mathcal{W}^{cs}$ leaves is a C^r bundle.

For $r > 0$, we say that f is *strongly r-bunched* if the functions $\nu, \hat{\nu}, \gamma$, and $\hat{\gamma}$ can be chosen so that:

$$\tag{10} \max\{\nu, \hat{\nu}\} < \gamma^r, \qquad \max\{\nu, \hat{\nu}\} < \hat{\gamma}^r$$

$$\tag{11} \nu < \gamma\hat{\gamma}^r, \quad \text{and} \quad \hat{\nu} < \hat{\gamma}\gamma^r.$$

We remark that if f is partially hyperbolic and there exists a Riemannian metric in which $Tf|_{E^c}$ is isometric, then f is strongly r-bunched, for every $r > 0$; given a metric $\|\cdot\|$ for which f satisfies (4), and another metric $\|\cdot\|'$ in which $Tf|_{E^c}$ is isometric, it is a straighforward exercise to construct a Riemannian metric $\|\cdot\|''$ for which inequalities (10) hold, with $\gamma = \hat{\gamma} \equiv 1$.

The reason strong r-bunching appears as a hypothesis in Theorem A is the following. Suppose that f is partially hyperbolic and that $\phi \colon M \to \mathbb{R}$ is C^1. Then the skew product $f_\phi \colon M \times \mathbb{R}/\mathbb{Z} \to M \times \mathbb{R}/\mathbb{Z}$ given by

$$f_\phi(x, t) = (f(x), t + \phi(x))$$

is partially hyperbolic, and if f is strongly r-bunched then f_ϕ is r-bunched. This skew product and the corresponding lifted skew product on $M \times \mathbb{R}$ appears in a central way in our analysis, as we explain in the following section.

2.1. Notation. — Let a and b be real-valued functions, with $b \neq 0$. The notation $a = O(b)$ means that the ratio $|a/b|$ is bounded above, and $a = \Omega(b)$ means $|a/b|$ is bounded below; $a = \Theta(b)$ means that $|a/b|$ is bounded above and below. Finally, $a = o(b)$ means that $|a/b| \to 0$ as $b \to 0$. Usually a and b will depend on either an integer j or a real number t and on one or more points in M. The constant C bounding the appropriate ratios must be independent of n or t and the choice of the points.

The notation $\alpha < \beta$, where α and β are continuous functions, means that the inequality holds pointwise. The function $\min\{\alpha, \beta\}$ takes the value $\min\{\alpha(p), \beta(p)\}$ at the point p.

We denote the Euclidean norm by $|\cdot|$. If X is a metric space and $r > 0$ and $x \in X$, the notation $B_X(x, r)$ denotes the open ball about x of radius r. If the subscript is omitted, then the ball is understood to be in M. Throughout the paper, r always denotes a real number and j, k, ℓ, m, n always denote integers. I denotes the interval $(-1, 1) \subset \mathbb{R}$, and $I^n \subset \mathbb{R}^n$ the n-fold product.

If γ_1 and γ_2 are paths in M, then $\gamma_1 \cdot \gamma_2$ denotes the concatenated path, and $\overline{\gamma}_1$ denotes the reverse path.

Suppose that $\mathcal{F}$ is a foliation of an m-manifold M with d-dimensional smooth leaves. For $r > 0$, we denote by $\mathcal{F}(x, r)$ the connected component of x in the intersection of $\mathcal{F}(x)$ with the ball $B(x, r)$.

A *foliation box for* $\mathcal{F}$ is the image U of $\mathbb{R}^{m-d} \times \mathbb{R}^d$ under a homeomorphism that sends each vertical $\mathbb{R}^d$-slice into a leaf of $\mathcal{F}$. The images of the vertical $\mathbb{R}^d$-slices will be called *local leaves of $\mathcal{F}$ in U*.

A *smooth transversal* to $\mathcal{F}$ in U is a smooth codimension-d disk in U that intersects each local leaf in U exactly once and whose tangent bundle is uniformly transverse to $T\mathcal{F}$. If Σ_1 and Σ_2 are two smooth transversals to $\mathcal{F}$ in U, we have the *holonomy map* $h_{\mathcal{F}} : \Sigma_1 \to \Sigma_2$, which takes a point in Σ_1 to the intersection of its local leaf in U with Σ_2.

Finally, for $r > 1$ a nonintegral real number, M, N smooth manifolds, the C^r metric on $C^r(M, N)$ is defined in local charts by:

$$d_{C^r}(f, g) = d_{C^{\lfloor r \rfloor}}(f, g) + d_{C^0}(D^{\lfloor r \rfloor}f, D^{\lfloor r \rfloor}g).$$

This metric generates the (weak) C^r topology on $C^r(M, N)$.

3. The partially hyperbolic skew product associated to a cocycle

Let $f : M \to M$ be C^k and partially hyperbolic and let $\phi : M \to \mathbb{R}$ be $C^{\ell, \alpha}$, for some integer $\ell \geq 0$ and $\alpha \in [0, 1]$, with $0 < \ell + \alpha \leq k$. Define the skew product $f_\phi : M \times \mathbb{R} \to M \times \mathbb{R}$ by

$$f_\phi(p, t) = (f(p), t + \phi(p)).$$

The following proposition is the starting point for our proof of Theorem A.

Proposition 3.1. — *There exist foliations $\mathcal{W}^u_\phi, \mathcal{W}^s_\phi$ of $M \times \mathbb{R}$ with the following properties.*

1. *The leaves of $\mathcal{W}^u_\phi, \mathcal{W}^s_\phi$ are $C^{\ell, \alpha}$.*

2. *The leaves of $\mathcal{W}^u_\phi$ project to leaves of $\mathcal{W}^u$, and the leaves of $\mathcal{W}^s_\phi$ project to leaves of $\mathcal{W}^s$. Moreover, $(x',t') \in \mathcal{W}^s_\phi(x,t)$ if and only if $x' \in \mathcal{W}^s(x)$ and*

$$\liminf_{n \to \infty} d(f^n_\phi(x,t), f^n_\phi(x',t')) = 0.$$

3. *Define $T \colon M \times \mathbb{R} \to M \times \mathbb{R}$ by $T_t(z,s) = (z, s+t)$. Then for all $z \in M$ and $s,t \in \mathbb{R}$:*

$$\mathcal{W}^s_\phi(z, s+t) = T_t \mathcal{W}^s_\phi(z,s).$$

4. *If $(x,t) \in M \times \mathbb{R}$ and $(x',t') \in \mathcal{W}^s_\phi(x,t)$, then*

$$t' - t = \sum_{i=0}^{\infty} \phi(f^i(x')) - \phi(f^i(x)) = PCF_{(x,x')}\phi,$$

and if $(x',t') \in \mathcal{W}^u_\phi(x,t)$, then

$$t' - t = \sum_{i=1}^{\infty} \phi(f^{-i}(x)) - \phi(f^{-i}(x')) = PCF_{(x,x')}\phi.$$

Démonstration. — The map f_ϕ covers the map $(x,t) \mapsto (f(x), t + \phi(x))$ on the compact manifold $M \times \mathbb{R}/\mathbb{Z}$, which we also denote by f_ϕ

In the case where $\ell \geq 1$, (1) and (2) follow directly from the fact that f_ϕ is $C^{\ell,\alpha}$ and partially hyperbolic. The invariant foliations on $M \times \mathbb{R}/\mathbb{Z}$ lift to invariant foliations on $M \times \mathbb{R}$.

For $\ell = 0$, (1) and (2) are the content of Proposition 5.1, which is proved in Section 5.

Since $T_t \circ f_\phi = f_\phi \circ T_t$ for all $t \in \mathbb{R}$, (3) follows easily from (2). Finally, (4) is an easy consequence of (3). $\diamond$

Throughout the rest of the paper, we will mine extensively the properties of the foliations $\mathcal{W}^s_\phi$ and $\mathcal{W}^u_\phi$: the regularity of the leaves, their transverse regularity, and their accessibility properties.

This focus on the lifted foliations $\mathcal{W}^s_\phi$ and $\mathcal{W}^u_\phi$ is not entirely new. Notably, Nitică and Török [**36**] established the regularity of solutions to equation (2) when f is an Anosov diffeomorphism by examining these lifted foliations. The key observation in [**36**] is that *the smoothness of the leaves of $\mathcal{W}^s_\phi$ and $\mathcal{W}^u_\phi$ determines the smoothness of the transfer function along the leaves of $\mathcal{W}^s$ and $\mathcal{W}^u$.* The advantage of the approach in [**36**] is that it allowed them to prove a natural generalization of Theorem 0.1 to cocycles taking values in nonabelian lie groups; provided that the induced skew product for such a cocycle is partially hyperbolic, the smoothness of the lifted invariant foliations determines the smoothness of transfer functions when f is Anosov. This focus on the foliations for the skew product associated to the cocycle turns out to be crucial in our setting.

4. Saturated sections of admissible bundles

In this section, we define a key property called *saturation* and present some general results about saturated sections of bundles. In the next section, we apply these results in the setting of abelian cocycles to prove parts I and III of Theorem A. Throughout this section, $f \colon M \to M$ denotes a partially hyperbolic diffeomorphism.

Let N be a manifold, and let $\pi \colon \mathcal{B} \to M$ be a fiber bundle, with fiber N. We say that $\mathcal{B}$ is *admissible* if there exist foliations $\mathcal{W}^s_{\text{lift}}$, $\mathcal{W}^u_{\text{lift}}$ of $\mathcal{B}$ (not necessarily with smooth leaves) such that, for every $z \in \mathcal{B}$ and $* \in \{s, u\}$, the restriction of π to $\mathcal{W}^*_{\text{lift}}(z)$ is a homeomorphism onto $\mathcal{W}^*(\pi(z))$.

A more general definition of admissibility for more general bundles in terms of holonomy maps is given in [**1**]; we remark that two definitions are equivalent in this context. If $\pi \colon \mathcal{B} \to M$ is an admissible bundle, then given any *su*-path $\gamma \colon [0, 1] \to M$ and any point $z \in \pi^{-1}(\gamma(0))$, there is a unique path $\tilde{\gamma}_z \colon [0, 1] \to \mathcal{B}$ such that:

- $\pi \tilde{\gamma}_z = \gamma$,
- $\tilde{\gamma}_z(0) = z$,
- $\tilde{\gamma}_z$ is a concatenation of finitely many subpaths, each of which lies entirely in a single leaf of $\mathcal{W}^s_{\text{lift}}$, or $\mathcal{W}^u_{\text{lift}}$.

We call $\tilde{\gamma}_z$ an *su-lift path* and say that $\tilde{\gamma}_z$ is an *su-lift loop* if $\tilde{\gamma}_z(0) = \tilde{\gamma}_z(1) = z$. For a fixed *su*-path γ, the map $H_\gamma \colon \pi^{-1}(\gamma(0)) \to \pi^{-1}(\gamma(1))$ that sends $z \in \pi^{-1}(\gamma(0))$ to $\tilde{\gamma}_z(1) \in \pi^{-1}(\gamma(1))$ is a homeomorphism. It is easy to see that $H_{\gamma_1 \cdot \gamma_2} = H_{\gamma_2} \circ H_{\gamma_1}$ and $H_{\overline{\gamma}} = H_\gamma^{-1}$.

Recall that any accessible sequence $\mathcal{S} = (x_1, \ldots, x_k)$ determines an *su*-path $\gamma_{\mathcal{S}}$. We fix the convention that $\gamma_{\mathcal{S}}$ is a concatenation of leafwise distance-minimizing arcs, each lying in an alternating sequences of single leaves of $\mathcal{W}^s$ or $\mathcal{W}^u$. Using this identification, we define the holonomy $H_{\mathcal{S}} \colon \pi^{-1}(x_1) \to \pi^{-1}(x_k)$ by setting $H_{\mathcal{S}} = H_{\gamma_{\mathcal{S}}}$; since the leaves of $\mathcal{W}^u$, $\mathcal{W}^s$, $\mathcal{W}^u_{\text{lift}}$, and $\mathcal{W}^s_{\text{lift}}$ are all contractible, $H_{\mathcal{S}}$ is well-defined.

Definition 4.1. — *Let $\pi \colon \mathcal{B} \to M$ be an admissible bundle. A section $\sigma \colon M \to \mathcal{B}$ is:*

- *u-saturated if for every $z \in \sigma(M)$ we have $\mathcal{W}^u_{lift}(z) \subset \sigma(M)$,*
- *s-saturated if for every $z \in \sigma(M)$ we have $\mathcal{W}^s_{lift}(z) \subset \sigma(M)$,*
- *bisaturated if σ is both u- and s-saturated, and*
- *bi essentially saturated if there exist sections σ^u (u-saturated) and σ^s (s-saturated) such that*

$$\sigma^u = \sigma^s = \sigma \quad \textit{a.e. (volume on } M)$$

It follows from the preceding discussion that if $\sigma \colon M \to \mathcal{B}$ is a bisaturated section, then for any $x \in M$, for any accessible sequence $\mathcal{S}$, from x to x', we have $H_{\mathcal{S}}(\sigma(x)) = \sigma(x')$.

Theorem 4.2. — [**1**] *Let $f \colon M \to M$ be C^1 and partially hyperbolic, let $\pi \colon \mathcal{B} \to M$ be an admissible bundle over M, and let $\sigma \colon M \to \mathcal{B}$ be a section.*

1. *If σ is bisaturated, and f is accessible, then σ is continuous.*

2. *If f is C^2 and center bunched, and σ is bi essentially saturated, then there exists a bisaturated section σ^{su} such that $\sigma = \sigma^{su}$ a.e. (with respect to volume on M)*

Since we will use a proposition from the proof of Theorem 4.2, (1) in our later arguments, we give a sketch of the proof here, including a statement of the key proposition (Proposition 4.3 below). We remark that the proof of (2) adapts techniques from [**11**], where it is shown that if f is C^2 and center bunched, then any bi essentially saturated *subset* of M is essentially bisaturated; in effect, this is just Theorem 4.2 for the bundle $\mathcal{B} = M \times \{0,1\}$, with $\mathcal{W}^*_{\text{lift}}(x,j) = \mathcal{W}^*(x) \times \{j\}$, for $j \in \{0,1\}$.

Sketch of proof of Theorem 4.2, (1). — We give a slightly modified version of the proof in [**1**], as we will need the results here in later sections. The key proposition in the proof is:

Proposition 4.3 ([**1**], **Proposition 8.3**). — *Suppose that f is accessible. Then for every $x_0 \in M$, there exists $w \in M$ and an accessible sequence $(y_0(w), \ldots, y_k(w))$ connecting x_0 to w and satisfying the following property: for any $\varepsilon > 0$, there exist $\delta > 0$ and $L > 0$ such that, for every $z \in B_M(w, \delta)$, there exists an accessible sequence $(y_0(z), \ldots y_K(z))$ connecting x_0 to z and such that*

$$d_M(y_j(z), y_j(w)) < \varepsilon \quad \text{and} \quad d_{\mathcal{W}^*}(y_{j-1}(z), y_j(z)) < L, \quad \text{for} \quad j = 1, \ldots, K,$$

where $d_{\mathcal{W}^*}$ denotes the distance along the stable or unstable leaf common to the two points.

For $K \in \mathbb{Z}_+$ and $L \geq 0$, we say that $\mathcal{S}$ is an (K, L)-*accessible sequence* if $\mathcal{S} = (x_0, \ldots, x_K)$ and

$$d_{\mathcal{W}^*}(x_{j-1}, x_j) \leq L, \quad \text{for} \quad j = 1, \ldots, K,$$

where $d_{\mathcal{W}^*}$ denotes the distance along the stable or unstable leaf common to the two points.

If $\{\mathcal{S}_y = (x_0(y), \ldots, x_K(y))\}_{y \in U}$ is a family of (K, L) accessible sequences in U and $x \in U$, we say that $\lim_{y \to x} \mathcal{S}_y = \mathcal{S}_x$ if

$$\lim_{y \to x} x_j(y) = x_j(x), \quad \text{for} \quad j = 0, \ldots K,$$

and we say that $y \mapsto \mathcal{S}_y$ is uniformly continuous on U if $y \mapsto x_j(y)$ is uniformly continuous, for $j = 0, \ldots, K$. An accessible cycle $(x_0, \ldots, x_{2k} = x_0)$ is *palindromic* if $x_i = x_{2k-i}$, for $i = 1, \ldots, k$. Note that a palindromic accessible cycle determines an *su*-path of the form $\eta \cdot \overline{\eta}$; in particular, if $\mathcal{S}$ is a palindromic accessible cycle from x to x , then $H_{\mathcal{S}}$ is the identity map on $\pi^{-1}(x)$.

The following lemma is stronger than we need for the proof of part (1) of Theorem 4.2, but will be used in later sections.

Lemma 4.4. — *Let f be accessible. There exist $K \in \mathbb{Z}_+$, $L \geq 0$ and $\delta > 0$ such that for every $x \in M$ there is a family of (K, L)- accessible sequences $\{\mathcal{S}_{x,y}\}_{y \in B_M(x,\delta)}$ such that $\mathcal{S}_{x,y}$ connects x to y, $\mathcal{S}_{x,x}$ is a palindromic accessible cycle and $\lim_{y \to x} \mathcal{S}_{x,y} = \mathcal{S}_{x,x}$. The convergence $\mathcal{S}_{x,y} \to \mathcal{S}_{x,x}$ is uniform in x.*

Proof of Lemma 4.4. — Fix an arbitrary point $x_0 \in M$. Proposition 4.3 gives a point $w \in M$, a neighborhood U_w of w, and a family of (K_0, L_0)-accessible sequences $\{(y_0(w'), \ldots, y_{K_0}(w'))\}_{w' \in U_w}$ such that $(y_0(w'), \ldots, y_{K_0}(w'))$ connects x_0 to w', and $(y_0(w'), \ldots, y_{K_0}(w')) \to (y_0(w), \ldots, y_{K_0}(w))$ uniformly in $w' \in U_w$.

Lemma 4.5 (Accessibility implies uniform accessibility)

Let f be accessible. There exist constants K_M, L_M such that any two points x, x' in M can be connected by an (K_M, L_M)-accessible sequence.

Proof of Lemma 4.5. — First note that, since any point in U_w can be connected to x_0 by an (K_0, L_0)-accessible sequence, we can connect any two points in U_w by a $(2K_0, L_0)$-accessible sequence.

Consider an arbitrary point $p \in M$ and let $(p = q_0, q_1, \ldots, q_{K_p} = w)$ be an (K_p, L_p)-accessible sequence connecting p and w. Continuity of $\mathcal{W}^s$ and $\mathcal{W}^u$ implies that there is a neighborhood V_p of p and a family of (K_p, L_p)-accessible sequences $\{(p' = q_0(p'), q_1(p'), \ldots, q_{K_p}(p'))\}_{p' \in V_p}$ with the property that $p' \mapsto (q_0(p'), \ldots, q_{K_p}(p'))$ is uniformly continuous on V_p, and the map $p' \mapsto q_{K_p}(p')$ sends V_p into U_w and p to w. It easily follows that any two points in V_p can be connected by an $(K_0 + 2K_y, L_0 + L_y)$-accessible sequence. Covering M by neighborhoods V_p, and extracting a finite subcover, we obtain by concatenating accessible sequences that there exist constants K_M, L_M such that any two points x, x' in M can be connected by an (K_M, L_M)-accessible sequence. ◇

Returning to the proof of Lemma 4.4, we now fix a point $x \in M$, and let $(x = z_0, z_1, \ldots, z_{K_M} = w)$ be an (K_M, L_M)-accessible sequence connecting x to w. As above, there exists a neighborood V_x of x and a family of (K_M, L_M)-accessible sequences $\{(x' = z_0(x'), z_1(x'), \ldots, z_{K_M}(x'))\}_{x' \in V_x}$ with the property that the map

$$x' \mapsto (z_0(x'), \ldots, z_{K_M}(x'))$$

is uniformly continuous on V_x, and the map $x' \mapsto z_{K_M}(x')$ sends V_x into U_w and x to w.

For $x' \in V_x$, we define $\mathcal{S}_{x,x'}$ by concatenating the accessible sequences $(x = z_0(x), z_1(x), \ldots, z_{K_M}(x) = w)$, $(w = y_{K_0}(w), \ldots, y_0(w) = x_0)$, $(x_0 = y_0(z_{K_M}(x')), \ldots, y_{K_0}(z_{K_M}(x')) = z_{K_M}(x'))$ and $(z_{K_M}(x'), \ldots, z_0(x') = x')$. Then $\{\mathcal{S}_{x,x'}\}_{x' \in V_x}$ is a family of (K, L)-accessible sequences with the property that $\mathcal{S}_{x,x'}$ connects x to x', where $K = 2K_0 + 2K_M$ and $L = L_0 + L_M$.

Since $x' \mapsto (z_0(x'), \ldots, z_{K_M}(x'))$ is uniformly continuous on V_x, and

$$\lim_{w' \to w} (y_0(w'), \ldots, y_{K_0}(w')) = (y_0(w), \ldots, y_{K_0}(w)),$$

we obtain that $\lim_{x' \to x} \mathcal{S}_{x,x'} = \mathcal{S}_{x,x}$. By construction, $\mathcal{S}_{x,x}$ is palindromic.

Finally, observe that all of the steps in this construction are uniform over x, and so we can choose $\delta > 0$ such that $B_M(x, \delta) \subset V_x$, for all x, and further, $\lim_{x' \to x} \mathcal{S}_{x,x'} = \mathcal{S}_{x,x}$ uniformly in x. This completes the proof of Lemma 4.4. ◇

Returning to the proof of Theorem 4.2, part (1), fix a point $x \in M$, and let $\{\mathcal{S}_{x,x'}\}_{x' \in B_M(x,\delta)}$ be the family of accessible paths given by Lemma 4.4. Since

$\lim_{x' \to x} \mathcal{S}_{x,x'} = \mathcal{S}_{x,x}$ and the lifted foliations are continuous, it follows that

$$\lim_{x' \to x} H_{\mathcal{S}_{x,x'}} = H_{\mathcal{S}_{x,x}},$$

uniformly on compact sets. Since $\mathcal{S}_{x,x}$ is palindromic, we have $H_{\mathcal{S}_{x,x}} = id|_{\pi^{-1}(x)}$.

Let $\sigma \colon M \to \mathcal{B}$ be a bisaturated section. Then for any accessible sequence $\mathcal{S}$ from x to x', we have $H_{\mathcal{S}}(\sigma(x)) = \sigma(x')$. But then

$$\lim_{x' \to x} \sigma(x') = \lim_{x' \to x} H_{\mathcal{S}_{x,x'}}(\sigma(x)) = H_{\mathcal{S}_{x,x}}(\sigma(x)) = \sigma(x),$$

which shows that σ is continuous at x. $\diamond$

Proposition 4.6 (**Criterion for existence of bisaturated section**)

Let f be C^1, partially hyperbolic and accessible, and let $\pi \colon \mathcal{B} \to M$ be admissible. Let $z \in \mathcal{B}$ and let $x = \pi(z)$. Then there exists a bisaturated section $\sigma \colon M \to \mathcal{B}$ with $\sigma(x) = z$ if and only if for every su-loop γ in M with $\gamma(0) = \gamma(1) = x$, the lift $\tilde{\gamma}_z$ is an su-lift loop (with $\tilde{\gamma}_z(0) = \tilde{\gamma}_z(1) = z$).

Démonstration. — We first prove the "if" part of the proposition. Define $\sigma \colon M \to \mathcal{B}$ as follows. We first set $\sigma(x) = z$. For each $x' \in M$, fix an su-path $\gamma \colon [0,1] \to M$ from x to x'. Since $\mathcal{B}$ is an admissible bundle, γ lifts to a path $\tilde{\gamma}_z \colon [0,1] \to \mathcal{B}$ along the leaves of $\mathcal{W}^s_{\text{lift}}$ and $\mathcal{W}^u_{\text{lift}}$ with $\tilde{\gamma}_z(0) = z$. We set $\sigma(x') = \tilde{\gamma}_z(1)$. Clearly $\pi\sigma(x') = x'$.

We first check that σ is well-defined. Suppose that $\gamma' \colon [0,1] \to M$ is another su-path from x to x'. Concatenating γ with $\overline{\gamma'}$, we obtain an su-loop $\gamma\overline{\gamma'}$ from x to x. By the hypotheses, the lift of $\gamma\overline{\gamma'}$ through z is an su-lift loop in $\mathcal{B}$. But this implies that $\tilde{\gamma}_z(1) = \tilde{\gamma}'_z(1)$.

The same argument shows that σ is bisaturated. Fix $y \in M$ and let $y' \in \mathcal{W}^s(y)$. We claim that $\sigma(y') \in \mathcal{W}^s_{\text{lift}}(\sigma(y))$. To see this, fix two su-paths in M, one from x to y, and one from x to y'. Concatenating these paths with a path from y to y' along $\mathcal{W}^s(y)$, we obtain an su-loop γ through x. By hypothesis, the lift $\tilde{\gamma}_z$ is a lifted su-loop. It is easy to see that this means that $\sigma(y') \in \mathcal{W}^s_{\text{lift}}(\sigma(y))$. Hence σ is s-saturated. Similarly, σ is u-saturated, and so σ is bisaturated.

The "only if" part of the proposition is straightforward. $\diamond$

Remark: Upon careful inspection of the proofs in this subsection, one sees that the existence of foliations $\mathcal{W}^s_{\text{lift}}$ and $\mathcal{W}^u_{\text{lift}}$ is not an essential component of the arguments. For example, instead of assuming the existence of these foliations, one might instead assume (in the context where $\mathcal{B}$ is a smooth fiber bundle) the existence of E^u and E^s *connections* on $\mathcal{B}$, that is, the existence of subbundles E^u_ϕ and E^s_ϕ of $T\mathcal{B}$, disjoint from $\ker T\pi$, that project to E^u and E^s under $T\pi$. In this context, at least when E^u_ϕ and E^s_ϕ are smooth, there is a natural notion of a bisaturated section. In particular, for every us-path γ in M and $z \in \pi^{-1}(\gamma(0))$, there is a unique lift $\tilde{\gamma}_z$ to a path in $\mathcal{B}$, projecting to γ and everywhere tangent to E^u_ϕ or E^s_ϕ. Bisaturation of σ in this context means that for every su-path γ from x to x', one has $\tilde{\gamma}_{\sigma(x)}(1) = \sigma(x')$. The same proof as above shows that a bisaturated section in this sense is also continuous.

For this reason, [**1**] introduce the notions of *bi-continuous* and *bi-essentially contin-uous* sections, which extract the essential properties of a bisaturated section used in the proof of Theorem 4.2. While we have no need for this more general notion here, it is worth observing that bi-continuity might have applications in closely related contexts.

4.1. Saturated cocycles: proof of Theorem A, parts I and III. — We now translate the previous results into the context of abelian cocycles. Let $\phi : M \to \mathbb{R}$ be such a cocycle, and let $\mathcal{B} = M \times \mathbb{R}$ be the trivial bundle with fiber $\mathbb{R}$. Then $\mathcal{B}$ is an admissible bundle; we define the lifted foliations $\mathcal{W}^*_{\text{lift}}, * \in \{s, u\}$ to be the f_ϕ-invariant foliations $\mathcal{W}^*_\phi$ given by Proposition 3.1. There is a natural identification between functions $\Phi : M \to \mathbb{R}$ and sections $\sigma_\Phi : M \to \mathcal{B}$ via $\sigma_\Phi(x) = (x, \Phi(x))$. Definition 4.1 then extends to functions $\Phi : M \to \mathbb{R}$ in the obvious way, where saturation is defined with respect to the $\mathcal{W}^*_\phi$-foliations.

Proposition 4.7. — *Suppose that f is partially hyperbolic and ϕ is Hölder continu-ous.*

1. *Assume that f is accessible, and let $\Phi : M \to \mathbb{R}$ be continuous. Then there exists $c \in \mathbb{R}$ such that*

$$(12) \qquad \phi = \Phi \circ f - \Phi + c,$$

   if and only if Φ bisaturated.
2. *If f is volume-preserving and ergodic, and $\Phi : M \to \mathbb{R}$ is a measurable function satisfying (12) (m-a.e.), for some $c \in \mathbb{R}$, then Φ is bi essentially saturated.*

Démonstration. — (1) Suppose that Φ is a continuous solution to (12). Then (12) implies that for all $x \in M$ and all n, we have:

$$f^n_\phi(x, \Phi(x)) = (f^n(x), \Phi(f^n(x)) + cn).$$

Let $x' \in \mathcal{W}^s(x)$. Then

$$\liminf_{n \to \infty} d(f^n_\phi(x, \Phi(x)), f^n_\phi(x', \Phi(x'))) =$$

$$\lim_{n \to \infty} d((f^n(x), \Phi(f^n(x))), (f^n(x'), \Phi(f^n(x')))) = 0,$$

and so $(x, \Phi(x)), (x', \Phi(x'))$ lie on the same W^s_ϕ leaf. This implies that Φ is s-saturated. Similarly Φ is u-saturated, and hence bisaturated.

Suppose on the other hand that Φ is continuous and bisaturated. Define a function $c : M \to \mathbb{R}$ by $c(x) = \phi(x) - \Phi(f(x)) + \Phi(x)$. We want to show that c is a constant function. Proposition 3.1, (3) implies that, for all $z \in M$ and $s, t \in \mathbb{R}$:

$$(13) \qquad \mathcal{W}^s_\phi(z, s + t) = T_t \mathcal{W}^s_\phi(z, s).$$

Suppose that $y \in \mathcal{W}^s(x)$. Saturation of Φ and f_ϕ-invariance of $\mathcal{W}^s_\phi$, $\mathcal{W}^u_\phi$ imply that:

$$(14) \qquad \mathcal{W}^s_\phi(f(x), \Phi(f(x))) = \mathcal{W}^s_\phi(f(y), \Phi(f(y))), \quad \text{and}$$
$$(15) \qquad f_\phi(\mathcal{W}^s_\phi(x, \Phi(x))) = f_\phi(\mathcal{W}^s_\phi(y, \Phi(y))).$$

On the other hand, invariance of the $\mathcal{W}_\phi^s$-foliation under f_ϕ implies that, for all $z \in M$:

$$
\begin{aligned}
f_\phi(\mathcal{W}_\phi^s(z, \Phi(z))) &= \mathcal{W}_\phi^s(f(z), \Phi(z) + \phi(z)) \\
&= \mathcal{W}_\phi^s(f(z), \Phi(f(z)) + (\Phi(z) - \Phi(f(z)) + \phi(z))) \\
&= T_{\Phi(z) - \Phi(f(z)) + \phi(z)} \left(\mathcal{W}_\phi^s(f(z), \Phi(f(z))) \right).
\end{aligned}
$$

Equations (14) and (13) now imply that

$$
\Phi(x) - \Phi(f(x)) + \phi(x) = \Phi(y) - \Phi(f(y)) + \phi(y);
$$

in other words, $c(x) = c(y)$. Hence the function c is constant along $\mathcal{W}^s$-leaves; similarly, c is constant along $\mathcal{W}^u$-leaves. Accessibility implies that c is constant. Hence Φ and c satisfy (2).

(2) Let Φ be a measurable solution to (12). We may assume that (12) holds on an f-invariant set of full volume; for points in this set, we have

$$
f_\phi^n(x, \Phi(x)) = (f^n(x), \Phi(f^n(x)) + cn),
$$

for all n.

Choose a compact set $C \subset M$ such that $\mathrm{vol}(C) > .5\mathrm{vol}(M)$, on which Φ is uniformly continuous. Ergodicity of f and absolute continuity of $\mathcal{W}^s$ implies that for almost every $x \in M$, and almost every $x' \in \mathcal{W}^s(x)$, the pair of points x and x' will visit C simultaneously for a positive density set of times. For such a pair of points x, x' we have

$$
\liminf_{n \to \infty} d(f_\phi^n(x, \Phi(x)), f_\phi^n(x', \Phi(x'))) =
$$
$$
\liminf_{n \to \infty} d((f^n(x), \Phi(f^n(x))), (f^n(x'), \Phi(f^n(x')))) = 0,
$$

and so $(x, \Phi(x)), (x', \Phi(x'))$ lie on the same W_ϕ^s leaf. This implies that Φ is essentially s-saturated: one defines the s-saturate Φ^s of Φ at (almost every) x to be equal to the almost everywhere constant value of Φ on $\mathcal{W}^s(x)$ (see [**33**] for a version of this argument when f is Anosov).

Similarly Φ is essentially u-saturated, and hence bi essentially saturated. $\diamond$

Proof of Theorem A, part I. — Let f be C^1 and accessible and let $\phi : M \to \mathbb{R}$ be Hölder continuous. Part I of Theorem A asserts that there exists a continuous function $\Phi : M \to \mathbb{R}$ and $c \in \mathbb{R}$ satisfying (2) if and only if $PCF_\mathcal{C}(\phi) = 0$, for every accessible cycle $\mathcal{C}$.

We start with a lemma:

Lemma 4.8. — *Let γ be an su-loop corresponding to the accessible cycle $\mathcal{C}$. Then $PCF_\mathcal{C}(\phi) = 0$ if and only if every lift of γ to an su-lift path in $M \times \mathbb{R}$ is an su-lift loop.*

Proof of Lemma 4.8. — Let $x \in M$ Proposition 3.1, part (4) implies that if $\mathcal{C} = (x_0, \ldots, x_k = x_0)$ is an accessible cycle, then for any $t \in \mathbb{R}$

$$
H_\mathcal{C}(t) - t = \sum_{i=0}^{k-1} PCF_{(x_i, x_{i+1})}(\phi) = PCF_\mathcal{C}(\phi)
$$

Let γ be an *su*-loop corresponding to $\mathcal{C}$. Then for any $t \in \mathbb{R}$, $H_\gamma(t) - t = PCF_\mathcal{C}(\phi)$

Fix $t \in \mathbb{R}$, and let $\tilde{\gamma}_t = \tilde{\gamma}_{x_0,t} \colon [0,1] \to M \times \mathbb{R}$ be the *su*-lift path projecting to γ, with $\tilde{\gamma}_t(0) = (x_0, t)$. Then $\tilde{\gamma}_t(1) = (x_0, H_\gamma(t)) = (x_0, t + PCF_\mathcal{C}(\phi) = 0)$. Thus $PCF_\mathcal{C}(\phi) = 0$ if and only if $\tilde{\gamma}_t(1) = t$ if and only if $\tilde{\gamma}_t$ is an *su*-lift loop. Since t was arbitrary, we obtain that $PCF_\mathcal{C}(\phi) = 0$ if and only if every lift of γ to an *su*-lift path is an *su*-lift loop. $\diamond$

By Proposition 4.6 and Lemma 4.8, if $PCF_\mathcal{C}(\phi) = 0$, for every accessible cycle $\mathcal{C}$, then there exists a bisaturated function $\Phi : M \to M \times R$. Theorem 4.2, part (1), plus accessibility of f implies that Φ is continuous. Proposition 4.7 implies that there exists a $c \in \mathbb{R}$ such that (12) holds.

On the other hand, if Φ is continuous and there exists a $c \in \mathbb{R}$ such that (12) holds, then Proposition 4.7, (part 1) implies that Φ is bisaturated. Proposition 4.6 and Lemma 4.8 imply that $PCF_\mathcal{C}(\phi) = 0$, for every accessible cycle $\mathcal{C}$. $\diamond$

Proof of Part III of Theorem B. — Assume that f is C^2, volume-preserving, center bunched and accessible. Let Φ be a measurable solution to (2), for some $c \in \mathbb{R}$. We prove that there exists a continuous function $\hat{\Phi}$ satisfying $\Phi = \hat{\Phi}$ almost everywhere.

Since f is center bunched and accessible, it is ergodic, by ([**11**], Theorem 0.1). Proposition 4.7, part (2) implies that Φ is bi essentially saturated. Theorem 4.2, part (2) then implies that Φ is essentially bisaturated, which means there exists a bisaturated function $\hat{\Phi}$, with $\hat{\Phi} = \Phi$ a.e. Since f is accessible, Theorem 4.2, part (1) then implies that $\hat{\Phi}$ is continuous. $\diamond$

5. Hölder regularity: proof of Theorem A, part II.

Let $f \colon M \to M$ be partially hyperbolic and let $\phi \colon M \to \mathbb{R}$ be α-Hölder continuous, for some $\alpha > 0$. As above, define the skew product $f_\phi \colon M \times \mathbb{R} \to M \times \mathbb{R}$ by

$$f_\phi(p, t) = (f(p), t + \phi(p)).$$

We start with a standard proposition showing that the stable and unstable foliations for f lift to invariant stable and unstable foliations for f_ϕ.

Proposition 5.1. — *There exist foliations $\mathcal{W}_\phi^u, \mathcal{W}_\phi^s$ of $M \times \mathbb{R}$ with the following properties.*

1. *The leaves of $\mathcal{W}_\phi^u, \mathcal{W}_\phi^s$ are α-Hölder continuous.*
2. *The leaves of $\mathcal{W}_\phi^u$ project to leaves of $\mathcal{W}^u$, and the leaves of $\mathcal{W}_\phi^s$ project to leaves of $\mathcal{W}^s$. Moreover, $(x', t') \in \mathcal{W}_\phi^s(x, t)$ if and only if $x' \in \mathcal{W}^s(x)$ and*

$$\liminf_{n \to \infty} d(f_\phi^n(x, t), f_\phi^n(x', t')) = 0.$$

Démonstration. — This result is by now standard (see [**36**]), although strictly speaking, the proof appears in the literature only under a stronger partial hyperbolicity assumption (in which the functions $\nu, \hat{\nu}, \gamma, \hat{\gamma}$ are assumed to be constant). We sketch the proof under the slightly weaker hypotheses stated here.

For $x \in M$, let $\mathcal{G}_x = \{g \colon \mathcal{W}^u(x,\delta) \to \mathbb{R} : g \in C^\alpha, g(x) = 0\}$. The number $\delta > 0$ is chosen so that for all $x \in M$, if $y \in \mathcal{W}^u(x,\delta)$, then $d(f(x), f(y)) \geq \hat{\nu}(x)^{-1} d(x,y)$. Notice that the function $\psi(y) = \phi(y) - \phi(x)$ belongs to $\mathcal{G}_x$. The α-norm of an element $g \in \mathcal{G}_x$ is defined:

$$\|g\|_\alpha = \sup_{y \in \mathcal{W}^u(x,\delta)} \frac{|g(y)|}{d(x,y)^\alpha}.$$

The bundle $\mathcal{G}$ over M with fiber $\mathcal{G}_x$ over $x \in M$ has the structure of a Banach bundle. The fiber is modelled on the Banach space $B = \{g \colon B_{\mathbb{R}^u}(0,\delta) \to \mathbb{R} : g \in C^\alpha, g(0) = 0\}$, with the norm

$$\|g\|_\alpha = \sup_{v \in B_{\mathbb{R}^u}(0,\delta)} \frac{|g(v)|}{|v|^\alpha}.$$

The restriction of f to $\mathcal{W}^u$-leaves sends $\mathcal{W}^u(x,\delta)$ onto $\mathcal{W}^u(f(x), \hat{\nu}(x)^{-1}\delta)$, which contains $\mathcal{W}^u(f(x),\delta)$. On $\mathcal{W}^u(x) \times \mathbb{R}$, the map f_ϕ takes the form $f_\phi(p,t) = (f(p), t + \phi(p))$, and the induced graph transform map $\mathcal{T}_x : \mathcal{G}_x \to \mathcal{G}_{f(x)}$ takes the form: $\mathcal{T}_x(g)(y) = g(f^{-1}(y)) + \phi(f^{-1}(y)) - \phi(f^{-1}(x))$.

Suppose that $\|g\|_\alpha \leq C$. Then

$$
\begin{aligned}
|\mathcal{T}_x(g)|_\alpha &= \sup_{z \in \mathcal{W}^u(f(x),\delta)} \frac{|\mathcal{T}_x(g)(z)|}{d(f(x),z)^\alpha} \\
&\leq \sup_{y \in \mathcal{W}^u(x,\delta)} \frac{|g(y) + \phi(y) - \phi(x)|}{d(f(x),f(y))^\alpha} \\
&= \sup_{y \in \mathcal{W}^u(x,\delta)} \frac{|g(y)|}{d(f(x),f(y))^\alpha} + \frac{|\phi(x) - \phi(y)|}{d(f(x),f(y))^\alpha} \\
&\leq \hat{\nu}(x)^\alpha \left(\sup_{y \in \mathcal{W}^u_\delta(x)} \frac{|g(y)|}{d(x,y)^\alpha} + \frac{|\phi(x) - \phi(y)|}{d(x,y)^\alpha} \right) \\
&\leq \hat{\nu}(x)^\alpha \left(\|g\|_\alpha + |\phi - \phi(x)|_\alpha \right) \\
&\leq \hat{\nu}(x)^\alpha (C + K) \leq C,
\end{aligned}
$$

provided that C is larger than $\sup_x K/(1 - \hat{\nu}(x))$.

Hence the closed sets $\mathcal{G}_x(C) = \{g \in \mathcal{G}_x : \|g\|_\alpha \leq C\}$ are preserved by the maps $\mathcal{T}_x$. Next we show that $\mathcal{T}_x$ is a contraction in the α-norm. To this end, let $g, g' \in \mathcal{G}_x(C)$. Then

$$
\begin{aligned}
\|\mathcal{T}_x(g) - \mathcal{T}_x(g')\|_\alpha &= \sup_{z \in \mathcal{W}^u(f(x),\delta)} \frac{|\mathcal{T}_x(g)(z) - \mathcal{T}_x(g')(z)|}{d(f(x),z)^\alpha} \\
\\
&\leq \sup_{y \in \mathcal{W}^u(x,\delta)} \frac{|g(y) + \phi(y) - \phi(x) - (g'(y) + \phi(y) - \phi(x))|}{d(f(x),f(y))^\alpha} \\
&= \sup_{y \in \mathcal{W}^u(x,\delta)} \frac{|g(y) - g'(y)|}{d(f(x),f(y))^\alpha} \\
&\leq \hat{\nu}(x)^\alpha \|g - g'\|_\alpha.
\end{aligned}
$$

The invariant section theorem ([**21**], Theorem 3.1) now implies that there is a unique $\mathcal{T}$-invariant section $\sigma : M \to \mathcal{G}_x(C)$. It is easy to check that the set $\widehat{\mathcal{W}}^u_\phi(p, t) = \{(y, t + \sigma_p(y)) : y \in \mathcal{W}^u(p, \delta)\}$ is a local unstable manifold for f_ϕ. The rest of the proof is standard. $\diamond$

Fix a foliation box U for $\mathcal{W}^s$. For any two smooth transversals Σ, Σ' in U, there is the $\mathcal{W}^s$-holonomy map from Σ to Σ' that sends $x \in \Sigma$ to the unique point of intersection x' between $\mathcal{W}^s(x)$ and Σ'. For any such Σ, Σ' there is also a well-defined $\mathcal{W}^s_\phi$-holonomy between $\Sigma \times \mathbb{R}$ and $\Sigma' \times \mathbb{R}$, sending $(x, t) \in \Sigma \times \mathbb{R}$ to the unique point of intersection (x', t') between $\mathcal{W}^s_\phi(x, t)$ and $\Sigma' \times \mathbb{R}$. Since the $\mathcal{W}^s$ leaves lift to $\mathcal{W}^s_\phi$-leaves, the $\mathcal{W}^s_\phi$ holonomy covers the $\mathcal{W}^s$ holonomy under the natural projection.

Proposition 5.2. — *Suppose that f is C^1 and ϕ is α-Hölder continuous, for some $\alpha \in (0, 1]$. Then the $\mathcal{W}^s_\phi$ and $\mathcal{W}^u_\phi$ holonomy maps are uniformly Hölder continuous. Any $\theta \in (0, \alpha]$ satisfying the pointwise inequalities:*

(16) $$\nu < (\nu\hat{\mu})^{\theta/\alpha} \quad and \quad \nu\gamma^{-1} < (\nu\hat{\mu})^{\theta/\alpha}$$

is a Hölder exponent for the $\mathcal{W}^s_\phi$ holonomy, where $\nu, \gamma, \hat{\mu} : M \to \mathbb{R}$ are any continuous functions satisfying, for every $p \in M$ and any unit vector $v \in T_pM$:

$$v \in E^s(p) \Rightarrow \|T_pfv\| < \nu(p), \quad v \in E^c(p) \Rightarrow \gamma(p) < \|T_pfv\|,$$

and

$$v \in E^u(p) \Rightarrow \|T_pfv\| \leq \hat{\mu}(p)^{-1},$$

for some Riemannian metric.

By considering the trivial (constant) cocycle, we also obtain:

Corollary 5.3. — *The stable holonomy maps for a C^1 partially hyperbolic diffeomorphism f are uniformly Hölder continuous. Any $\theta \in (0, 1]$ satisfying*

$$\nu < \gamma(\nu\hat{\mu})^\theta$$

is a Hölder exponent for the stable holonomy, where $\nu, \gamma, \hat{\mu}$ are defined as in Proposition 5.2.

Remark: In ([**39**], Theorem A) it is shown that the holonomy maps for $\mathcal{W}^u$ and $\mathcal{W}^s$ are Hölder continuous if f is at least C^2 (or $C^{1+\alpha}$, for some $\alpha > 0$). The proof in [**39**] uses a graph transform argument and an invariant section theorem to show that the plaques of $\mathcal{W}^u$ and $\mathcal{W}^s$ form a Hölder continuous family. Here in the proof of Proposition 3.1, as in the first part of the proof in [**39**], we have exhibited the plaques of $\mathcal{W}^u_\phi$ as an invariant section of a fiber-contracting bundle map $\mathcal{T}$. It is not possible, however, to carry over the rest of the proof in [**39**] to this setting: the low regularity of $\mathcal{T}$ prevents one from using a Hölder section theorem to conclude that the invariant section is Hölder continuous.

Hence we employ a different approach to prove that the holonomy maps are Hölder continuous. The proof here has some similarities with the proof that stable foliations are absolutely continuous. We fix two transversals τ and τ' to $\mathcal{W}^s_\phi$ and a pair of points

$x, y \in \tau$. We iterate the picture forward until $f_\phi^n(\tau)$ and $f_\phi^n(\tau')$ are very close and then push $f_\phi^n(x)$ and $f_\phi^n(y)$ across a short distance to points $f_\phi^n(x'), f_\phi^n(y') \in f_\phi^n(\tau')$. The points x', y' are the images of x, y under $\mathcal{W}_\phi^s$-holonomy; the iterate n is chosen carefully so that the distance between x and y can be compared to some power of the distance between x' and y'. Unlike the proof of absolute continuity of stable foliations, in which n is chosen arbitrarily large, the choice of n is delicate and depends on the distance between x and y. We will employ this type of argument again in later sections.

As a final remark, we note that for every partially hyperbolic diffeomorphism f and every Hölder continuous cocycle ϕ, there is a choice of $\theta > 0$ satisfying (16), for some Riemannian metric.

Proof of Proposition 5.2.. — In this proof, we will use the convention that if q is a point in M and j is an integer, then q_j denotes the point $f^j(q)$, with $q_0 = q$. If $\alpha : M \to \mathbf{R}$ is a positive function, and $j \geq 1$ is an integer, we set

$$\alpha_j(p) = \alpha(p)\alpha(p_1)\cdots\alpha(p_{j-1}),$$

and

$$\alpha_{-j}(p) = \alpha(p_{-j})^{-1}\alpha(p_{-j+1})^{-1}\cdots\alpha(p_{-1})^{-1}.$$

We set $\alpha_0(p) = 1$. Observe that α_j is a multiplicative cocycle; in particular, we have $\alpha_{-j}(p)^{-1} = \alpha_j(p_{-j})$. Note also that $(\alpha\beta)_j = \alpha_j\beta_j$, and if α is a constant function, then $\alpha_n = \alpha^n$.

Fix $\theta \in (0, \alpha]$ satisfying (16). Next, fix a continuous positive function $\rho : M \to \mathbb{R}_+$ satisfying:

- $\rho < \min\{1, \gamma\}$, and
- $\nu\rho^{-1} \leq (\nu\hat{\mu}^{-1})^{\theta/\alpha}$.

We say that a smooth transversal Σ to $\mathcal{W}^s$ is *admissible* if the angle between $T\Sigma$ and E^s is at least $\pi/4$.

The next lemma follows from an elementary inductive argument and continuity of the functions ν, $\hat{\mu}$ and ρ (cf. [**11**], Lemma 1.1).

Lemma 5.4. — *There exists $\delta_0 > 0$ such that for any $p \in M$, and for any $p' \in \mathcal{W}^s(p, \delta_0)$:*

1. *for any $i \geq 0$,*
$$d(p_i, p_i') \leq \nu_i(p)d(p, p');$$

2. *for any admissible transversal Σ' to $\mathcal{W}^s$ at p', and any point $q' \in \Sigma'$, if $d(p_i', q_i') < \delta_0$, for $i = 1, \ldots, n$, then*
$$\rho_i(p)d(p', q') \leq d(p_i', q_i') \leq \hat{\mu}_i(p)^{-1}d(p', q'),$$

   for $i = 1, \ldots, n$.

Let $\delta_0 > 0$ be given by this lemma; by rescaling the metric, we may assume that $\delta_0 = 1$. Fix $p \in M$ and $p' \in \mathcal{W}^s(p, 1)$. Let Σ and Σ' be admissible transversals to $\mathcal{W}^s$, with $p \in \Sigma$ and $p' \in \Sigma'$, so that the $\mathcal{W}^s$-holonomy $h^s : \Sigma \to \Sigma'$, with $h^s(p) = p'$ is well-defined. Let $\tau = \Sigma \times \mathbb{R}$, and let $\tau' = \Sigma' \times \mathbb{R}$. Fix $q \in \Sigma$ with $d(p, q) < 1$, and let $q' = h^s(q)$.

For $(z,t) \in M \times \mathbb{R}$ and $n \geq 0$, write (z_n, t_n) for $f_\phi^n(z,t)$. We introduce the notation $S_n\phi(z) = \sum_{i=0}^{n-1} \phi(z_i)$, and note that $S_1\phi(z) = \phi(z)$. With these notations, we have $(z_n, t_n) = (z_n, t + S_n\phi(z))$. Denote by $h_\phi^s: \Sigma \times \mathbb{R} \to \Sigma \times \mathbb{R}$ the $\mathcal{W}_\phi^s$-holonomy, which covers the map h^s. We first establish Hölder continuity of the base holonomy map $h^s: \Sigma \to \Sigma'$.

Since $\nu < \hat{\mu}^{-1}$, there exists an n so that $d(p,q) = \Theta(\nu_n(p)\hat{\mu}_n(p))$; fix such an n. Lemma 5.4 applied in the transversal Σ implies that $d(p_i, q_i) \leq \hat{\mu}_i(p)^{-1}d(p,q) \leq O(\nu_n(p))$, for $i = 1, \ldots, n$.

On the other hand, since $p' \in \mathcal{W}^s(p,1)$, we have $d(p_i, p_i') \leq O(\nu_i)$, for all i; in particular, $d(p_n, p_n') \leq O(\nu_n)$. Similarly, $d(q_n, q_n') \leq O(\nu_n)$. By the triangle inequality, we have that

$$\begin{aligned} d(p_n', q_n') &\leq d(p_n, q_n) + d(p_n, p_n') + d(q_n, q_n') \\ &= O(\nu_n(p)). \end{aligned}$$

Now applying f^{-n} to the pair of points p_n', q_n' we obtain the pair of points p', q', which lie in the admissible transversal Σ'. Lemma 5.4 then implies that $d(p', q') \leq \rho_n(p)^{-1}d(p_n', q_n') \leq O(\rho_n(p)^{-1}\nu_n(p))$. Since $\rho_n(p)^{-1}\nu_n(p) < (\nu_n(p)\hat{\mu}_n(p))^{\theta/\alpha} = O(d(p,q)^{\theta/\alpha})$, we obtain that $d(p', q') \leq O(d(p,q)^{\theta/\alpha}) \leq O(d(p,q)^\theta)$, and so h^s is θ-Hölder continuous.

We next turn to the Hölder continuity of h_ϕ^s. Since h_ϕ^s covers h^s, it suffices to establish Hölder continuity in the $\mathbb{R}$-fiber. Fix a point $(p,r) \in \Sigma \times \mathbb{R}$ and write $h_\phi^s(p,r) = (p', r')$ and $h_\phi^s(q,s) = (q', s')$.

Hölder continuity of ϕ with exponent α implies that

$$\begin{aligned} |S_n\phi(p) - S_n\phi(q)| &\leq \sum_{i=0}^{n-1} O(d(p_i, q_i)^\alpha) \\ &\leq \sum_{i=0}^{n-1} O((\nu_n(p)\hat{\mu}_n(p)\hat{\mu}_i(p)^{-1})^\alpha) \\ &= \nu_n(p)^\alpha \sum_{i=0}^{n-1} O(\hat{\mu}_{-i}(p_n)^{-\alpha}) \\ &\leq \nu_n(p)^\alpha \sum_{i=0}^{n-1} O(\overline{\mu}^{i\alpha}) = O(\nu_n(p)^\alpha) \end{aligned}$$

where $\overline{\mu} < 1$ is an upper bound for $\hat{\mu}$. This means that $|r_n - s_n| \leq |r - s| + O(\nu_n(p)^\alpha)$.

Note that $(p_n', r_n') \in \mathcal{W}_\phi^s(p_n, r_n)$. Proposition 3.1 implies that $\mathcal{W}_\phi^s(p_n, r_n)$ is the graph of an α-Hölder continuous function from $\mathcal{W}^s(p_n)$ to $\mathbb{R}$. Hence

$$|r_n - r_n'| \leq O(d(p_n, p_n')^\alpha) = O(\nu_n(p)^\alpha),$$

and similarly, $|s_n - s_n'| = O(\nu_n(p)^\alpha)$. Now, by the triangle inequality,

$$\begin{aligned} (17) \qquad |r_n' - s_n'| &\leq |r_n - s_n| + |r_n - r_n'| + |s_n - s_n'| \\ (18) \qquad &\leq |r - s| + O(\nu_n(p)^\alpha); \end{aligned}$$

Since $d(p'_{n-i}, q'_{n-i}) \leq O(\nu_n(p)\rho_{-i}(p_n))$, for $i = 1, \ldots n$, the α-Hölder continuity of ϕ implies that $|S_n\phi(p')) - S_n\phi(q')| \leq \sum_{i=1}^{n} O((\nu_n(p)\rho_{-i}(p_n))^\alpha) = O((\nu_n(p)\rho_n(p)^{-1})^\alpha)$, since $\rho < 1$. The inequality $(\nu\rho^{-1})^\alpha < (\nu\hat{\mu})^\theta$ now implies that

$$(19) \qquad\qquad |S_n\phi(p')) - S_n\phi(q')| \quad \leq \quad O((\nu_n(p)\hat{\mu}_n(p))^\theta).$$

Combining (17) and (19), we obtain:

$$\begin{aligned}
|r' - s'| &= |(r'_n - s'_n) - (S_n\phi(p')) - S_n\phi(q'))| \\
&\leq |r - s| + O(\nu_n(p)^\alpha) + O((\nu_n(p)\hat{\mu}_n(p))^\theta) \\
&\leq |r - s| + O((\nu_n(p)\hat{\mu}_n(p))^\theta),
\end{aligned}$$

since $\nu^\alpha < (\nu\hat{\mu})^\theta$.

We would like to compare $|r' - s'|$ to $d((p,r),(q,s))^\theta$; the latter quantity is equal to $(|r - s| + d(p,q))^\theta = (|r - s| + \Theta((\nu_n(p)\hat{\mu}_n(p))^\theta)$; by the preceding calculation, $|r' - s'| \leq O(d((p,r),(q,s))^\theta)$. Hence h_ϕ^s is θ-Hölder continuous. $\diamond$

Having completed this preliminary step, we turn to the proof of the main result in this section.

Proof of Theorem A, part II. — Suppose that f is accessible and $\phi\colon M \to \mathbb{R}$ is Hölder continuous. Let $\Phi\colon M \to \mathbb{R}$ be a continuous map satisfying $\phi = \Phi \circ f - \Phi + c$, for some $c \in \mathbb{R}$. We show that Φ is Hölder continuous. The key ingredient in the proof is the following lemma.

Lemma 5.5. — *There exist $C > 0$, $r_0 > 0$ and $\kappa \in (0,1)$ with the following properties.*

For any pair of points $p, q \in M$, there exist functions $\alpha\colon B_M(p, r_0) \to B_M(q, 1)$ and $\beta\colon B_M(p, r_0) \to \mathbb{R}$ with the following properties:

1. *$\alpha(p) = q$*
2. *for all $z, z' \in B_M(p, r_0)$,*

$$d(\alpha(z), \alpha(z')) \leq C d(z, z')^\kappa,$$

   and

$$|\beta(z) - \beta(z')| \leq C d(z, z')^\kappa,$$

3. *for all $z \in B_M(p, r_0)$, $\alpha(z)$ is the endpoint of an su-path in M originating at z,*
4. *for all $z \in B_M(p, r_0)$, and $t \in \mathbb{R}$, $\Delta(z, t)$ is the endpoint of an su-lift path in $M \times \mathbb{R}$ originating at (z, t), where $\Delta\colon B_M(p, r_0) \times \mathbb{R} \to B_M(q, 1) \times \mathbb{R}$ is the map $\Delta(z, t) = (\alpha(z), t + \beta(z))$.*

Assuming this lemma, the proof proceeds as follows. Let C, r_0, κ be given by Lemma 5.5. Fix $x_0, x_1 \in M$ with $d(x_0, x_1) < r_0$. For $i \geq 1$, we construct a sequence of points x_i and maps $\alpha_i\colon B_M(x_0, r_0) \to B_M(x_i, 1)$, $\beta_i\colon B_M(x_0, r_0) \to \mathbb{R}$ and $\Delta_i\colon B_M(x_0, r_0) \times \mathbb{R} \to B_M(x_i, 1) \times \mathbb{R}$ inductively as follows. The point x_1 is already defined. Assume that x_i, for $i \geq 1$ has been defined. Let α_i and β_i be given by the lemma, setting $p = x_0$ and $q = x_i$ (so that $h(x_0) = x_i$). Define Δ_i, as in Lemma 5.5, by $\Delta_i(z, t) = (\alpha_i(z), t + \beta_i(z))$. We then set $x_{i+1} = \alpha_i(x_1)$.

We next argue that, for any $i \geq 1$, the map Δ_i has the property that, for all $z \in B_M(x_0, r_0)$,

$$\Delta_i(z, \Phi(z)) = (\alpha(z), \Phi(z) + \beta_i(z)) = (\alpha(z), \Phi(\alpha(z))).$$

Since Φ is a continuous solution to (2), Proposition 4.7 implies then the graph of Φ is bisaturated. That is, for any $p, q \in M$, if (q, t) is the endpoint of any su-lift path originating at $(p, \Phi(p))$, then $t = \Phi(q)$. But properties 3 and 4 of the maps Δ_i given by Lemma 5.5 imply that $\alpha_i(z)$ is the endpoint of an su-path originating at z, and $\Delta_i(z, \Phi(z))$ is the endpoint of an su-lift path originating at $(z, \Phi(z))$. Hence we obtain that $\Delta_i(z, \Phi(z)) = (\alpha_i(z), \Phi(\alpha_i(z)))$, as claimed.

It now follows from the properties of Δ_i and the definition of x_i that, for $i \geq 1$:

$$\Phi(x_0) + \beta_i(x_0) = \Phi(\alpha_i(x_0)) = \Phi(x_i),$$

and

$$\Phi(x_1) + \beta_i(x_1) = \Phi(\alpha_i(x_1)) = \Phi(x_{i+1}).$$

Thus:

$$(20) \qquad \Phi(x_1) - \Phi(x_0) \;=\; (\Phi(x_{i+1}) - \Phi(x_i)) + (\beta_i(x_0) - \beta_i(x_1)).$$

Summing equation (20) over $i \in \{1, \dots, n\}$, we obtain:

$$n\left(\Phi(x_1) - \Phi(x_0)\right) \;=\; (\Phi(x_{n+1}) - \Phi(x_1)) + \sum_{i=1}^{n} (\beta_i(x_0) - \beta_i(x_1)),$$

and so:

$$
\begin{aligned}
|\Phi(x_1) - \Phi(x_0)| &\leq \frac{1}{n}|\Phi(x_{n+1}) - \Phi(x_1)| + \frac{1}{n}\sum_{i=1}^{n} |\beta_i(x_0) - \beta_i(x_1)| \\
&\leq \frac{2}{n}\|\Phi\|_\infty + \frac{1}{n}\sum_{i=1}^{n} Cd(x_0, x_1)^\kappa \\
&\leq \frac{2}{n}\|\Phi\|_\infty + Cd(x_0, x_1)^\kappa.
\end{aligned}
$$

Sending $n \to \infty$, we obtain that $|\Phi(x_1) - \Phi(x_0)| \leq Cd(x_0, x_1)^\kappa$; since x_0 and x_1 were arbitrary points within distance r_0 of each other, this implies that Φ is κ-Hölder continuous. This completes the proof of Proposition 5.2, assuming Lemma 5.5. $\diamond$

Proof of Lemma 5.5. — Let θ be given by Proposition 5.2, and let N_M, L_M be given by Lemma 4.5.

We first describe how to construct the maps α and β in the case where $q \in \mathcal{W}^s(p, L_M)$. The analogous construction works for $q \in \mathcal{W}^u(p, L_M)$. Lemma 4.5 implies that any p and q can be connected by an (K_M, L_M)-accessible sequence. We can therefore construct α, β for a general pair of points p and q by composing at most K_M maps along stable and unstable segments.

Suppose then that $p' \in \mathcal{W}^s(p, L_M)$. We define $\alpha = \alpha_{p,p'}$ as follows. Fix a foliation box U of $\mathcal{W}^s$ containing $\mathcal{W}^s(p, L_M)$, and let $\{\Sigma_x\}_{x \in U}$ be a (uniformly chosen) smooth foliation by admissible transversals to $\mathcal{W}^s$ in U. For $z \in U$, we define $\alpha_{p,p'}(z)$ to be

the unique point of intersection of $\mathcal{W}^s(z, L_M)$ with $\Sigma_{p'}$ in U. The map $\alpha_{p,p'} \colon U \to \Sigma_{p'}$ sends p to p' and is θ-Hölder continuous when restricted to any transversal Σ_x. Since $\{\Sigma_x\}_{x \in \mathcal{W}^s(p)}$ is a smooth foliation, it follows that $\alpha_{p,p'}$ is θ-Hölder continuous, uniformly in $p' \in U$.

Similarly, for $(z, t) \in U \times \mathbb{R}$, we define $\Delta_{p,p'}(z, t)$ to be the unique point of inter-section of $\mathcal{W}^s_\phi(z)$ with $\Sigma_{p'} \times \mathbb{R}$ in $U \times \mathbb{R}$. Proposition 3.1 implies that $\Delta_{p,p'}$ takes the form

$$\Delta_{p,p'}(z, t) = (\alpha_{p,p'}(z), t + \beta_{p,p'}(z)),$$

for some function $\beta_{p,p'} \colon U \to \mathbb{R}$. Proposition 5.2 implies that $\Delta_{p,p'}$, and so $\beta_{p,p'}$, is θ-Hölder continuous, uniformly in $p' \in U$.

The same construction defines $\alpha_{p,p'}$ and $\beta_{p,p'}$ for $p' \in \mathcal{W}^u(p, K_M)$. Finally, for p, q in M, we fix an (K_M, L_M)-accessible sequence $(y_0, y_1, \ldots, y_{K_M})$ connecting p and q and define

$$\alpha_{p,q} = \alpha_{y_{K_M - 1}, y_{K_M}} \circ \alpha_{y_{K_M - 2}, y_{K_M - 1}} \circ \cdots \circ \alpha_{y_0, y_1}.$$

By construction, $\alpha_{p,q}(p) = q$. Similarly define $\beta_{p,q}$.

Then there exists $r_0 > 0$ such that for every pair p, q, $\alpha_{p,q}$ and $\beta_{p,q}$ are defined in the neighborhood $B_M(p, r_0)$ and $\alpha_{p,q}$ takes values in $B_M(q, 1)$. Furthermore, there exists $C > 0$ such that (1) and (2) in the statement of the lemma hold, for $\kappa = \theta^{K_M}$. Finally, property (4) holds by construction.

$\diamond$

Remark: The Hölder exponent for Φ obtained in this proof can be considerably smaller than the exponent for ϕ. In particular, the largest possible exponent for the $\mathcal{W}^s_\phi$ or $\mathcal{W}^u_\phi$ holonomy given by Proposition 5.2 is $\frac{1}{2}$. Concatenating these holonomies along K steps of an accessible sequence reduces this exponent further to $\frac{1}{2^K}$. In contrast, the exponents for Φ and ϕ in Theorem 0.1 are the same. This is because the transverse Hölder continuity of $\mathcal{W}^s_\phi$ and $\mathcal{W}^u_\phi$ does not play a role in the proof when f is Anosov, and so only the Hölder exponent of the leaves, which is the same as for ϕ, determines the exponent for Φ.

6. Jets

In this section we review basic facts about jets and jet bundles that will be needed in subsequent sections. The reader is referred to [**20, 24**] for a more detailed account.

If N_1 and N_2 are C^k manifolds and $\ell \leq k$, we denote by $\Gamma^\ell(N_1, N_2)$ the set of local C^k maps from N_1, N_2; each element of $\Gamma^\ell(N_1, N_2)$ is a triple (p, ϕ, U), where ϕ is a C^ℓ map from a neighborhood U of p in N_1 to N_2. For $p \in N_1$, we denote by $\Gamma^\ell_p(N_1, N_2)$ the set of elements of $\Gamma^\ell(N_1, N_2)$ based at p. We denote by $J^\ell(N_1, N_2)$ the bundle of C^ℓ jets from N_1 into N_2: each element of $J^\ell(N_1, N_2)$ is an equivalence class of triples $(p, \phi, U) \in \Gamma^\ell_p(N_1, N_2)$, where two triples (p, ϕ, U) and (p', ϕ', U') are equivalent if $p = p'$, and the partials of ϕ and ϕ' at p up to order ℓ coincide.

We denote by $[p, \phi, U]_\ell$ the equivalence class containing (p, ϕ, U), which is called a ℓ-jet at p. Alternately, we use the notation $j^\ell_p \phi$. The point p is called the *source* of

(p, ϕ, U) and $\phi(p)$ is the *target*. The source map σ gives $J^\ell(N_1, N_2)$ the structure of a $C^{k-\ell}$ bundle over N_1; we denote by $J^\ell_p(N_1, N_2)$ the ℓ-jets with source $p \in N_1$. We also denote by $J^\ell(N_1, N_2)_q$ the set of jets with target q.

More generally one has the ℓ-jet bundle associated to a fiber bundle. If $\pi\colon \mathcal{B} \to M$ is a C^k fiber bundle, and $\ell \leq k$, we denote by $\Gamma^\ell(\pi\colon \mathcal{B} \to M)$ the set of C^ℓ local sections of $\mathcal{B}$, and by $\Gamma^\ell_p(\pi\colon \mathcal{B} \to M)$ the set of C^ℓ local sections whose domain contains $p \in M$. We then define the ℓ-jet bundle $J^\ell(\pi\colon \mathcal{B} \to M)$ to be the set of pairs (p, ϕ), where $\phi \in \Gamma^r_p(\pi\colon \mathcal{B} \to M)$, and two pairs (p, ϕ) and (p', ϕ') are equivalent if $p = p'$, and the partials of ϕ and ϕ' at p up to order ℓ coincide. Then $J^\ell(\pi\colon \mathcal{B} \to M)$ is a $C^{k-\ell}$ bundle over M. Observe that $J^\ell(N_1, N_2) = J^\ell(\mathrm{proj}_{N_1}\colon N_1 \times N_2 \to N_1)$ under the natural identification of sections of $N_1 \times N_2$ with functions $\phi : N_1 \to N_2$.

For $\ell' \leq \ell$, there is a natural projection $\pi_{\ell, \ell'}$ from the ℓ-jet bundle to the ℓ'-jet bundle that sends $j^\ell_p \phi$ to $j^{\ell'}_p \phi$. Under this projection, J^ℓ has the structure of a $C^{k-\ell'}$ fiber bundle over $J^{\ell'}$. Moreover, $J^{\ell-\ell'}(J^{\ell'}) = J^\ell$.

The bundle $J^\ell(\mathbb{R}^m, \mathbb{R}^n)$ is a trivial bundle over $\mathbb{R}^m$. The fiber space $J^\ell_v(\mathbb{R}^m, \mathbb{R}^n)$ is the $\ell + 1$-fold product $P^\ell(m, n) = \Pi^\ell_{i=0} L^i_{sym}(\mathbb{R}^m, \mathbb{R}^n)$, where $L^i_{sym}(\mathbb{R}^m, \mathbb{R}^n)$ is the vector space of of symmetric, i-multilinear maps from $\mathbb{R}^m$ to $\mathbb{R}^n$. Each ℓ-jet $[v, \phi, U]_\ell$ in $J^\ell_v(\mathbb{R}^m, \mathbb{R}^n)$ has a canonical representative, which is the ℓth order Taylor polynomial of ϕ about v. To denote an element of $J^\ell(\mathbb{R}^m, \mathbb{R}^n)$, we sometimes use the notation $(v, \wp)$ with $v \in \mathbb{R}^m$ and $\wp$ a degree ℓ polynomial (suppressing the neighborhood U, since polynomials are globally defined). These give C^∞ global coordinates on $J^\ell(\mathbb{R}^m, \mathbb{R}^n)$; in this way we regard $J^\ell(\mathbb{R}^m, \mathbb{R}^n)$ as a finite dimensional vector space with a Euclidean structure $|\cdot|$.

6.1. Prolongations. — If $\phi : N_1 \to N_2$ is a C^ℓ function, then ϕ gives rise to a section of the bundle $J^\ell(N_1, N_2)$ over N_1 via the map $v \mapsto j^\ell_v \phi$. This section, denoted $j^\ell \phi$ is called the ℓ-*prolongation* of ϕ. In the case $\ell = 0$, the jet bundle $J^0(N_1, N_2)$ is just the product $N_1 \times N_2$, and the image of N_1 under the prolongation $j^0 \phi$ is the just the graph of ϕ.

The function $\phi : M \to M$ is C^k if and only if the ℓ-prolongation of ϕ is $C^{k-\ell}$. Not every continuous section of $J^\ell(M, N)$ is the prolongation of a C^ℓ function; however, the set of prolongations of smooth functions is closed:

Proposition 6.1. — *If* $f_n \in C^\ell(M, N)$ *and* $j^\ell f_n \to j^\ell f$ *in the weak topology on* $C^0(M, J^\ell(M, N))$, *then* $f \in C^\ell(M, N)$.

More generally, if $\sigma\colon M \to \mathcal{B}$ is a section (resp. local section) of a C^k bundle $\pi\colon \mathcal{B} \to M$, then the ℓ-prolongation $j^\ell \sigma\colon M \to J^\ell(\pi\colon \mathcal{B} \to M)$ is a $C^{k-\ell}$ section (resp. local section). The analogue of Proposition 6.1 holds for prolongations of sections.

6.2. Isomorphism of jet bundles. — The next lemma is used extensively in various forms in this paper.

Lemma 6.2. — *Let* N_1, N_2, *and* N_3 *be* C^k *manifolds.*

1. *Let $g : N_2 \to N_3$ be a C^k map. Then for every $\ell \le k$, the map $j_x^\ell \phi \mapsto j_x^\ell(g \circ \phi)$ is a $C^{k-\ell}$ map from $J^\ell(N_1, N_2)$ to $J^\ell(N_1, N_3)$.*
2. *Let $h : N_1 \to N_2$ be a C^k diffeomorphism. Then for every $\ell \le k$, the map $j_x^\ell \phi \mapsto j_{h(x)}^\ell(\phi \circ h^{-1})$ is a $C^{k-\ell}$ diffeomorphism from $J^\ell(N_1, N_3)$ to $J^\ell(N_2, N_3)$.*

Remark: There is some subtlety in item 2. If $h \colon N \to N$ is a C^k diffeomorphism other than the identity, then neither of the following maps is even differentiable on $J^\ell(N, N)$:

$$j_x^\ell \phi \mapsto j_{h(x)}^\ell \phi \qquad \text{or} \quad j_x^\ell \phi \mapsto j_x^\ell(\phi \circ h^{-1}).$$

It is at first glance a fortuitous fact that the composition of these maps is $C^{k-\ell}$. What item 2 expresses is the fact that the ℓ-jet bundle is a $C^{k-\ell}$ invariant under C^k-diffeomorphisms. More generally:

Corollary 6.3. — *(see, e.g. [**24**], Chapter 14.4) If $\pi \colon \mathcal{B} \to M$ and $\pi' \colon \mathcal{B}' \to M'$ are C^k fiber bundles, and $H \colon \mathcal{B} \to \mathcal{B}'$ is a C^k isomorphism of fiber bundles, covering the C^k diffeomorphism $h \colon M \to M'$, then for every $\ell \le k$ there is a canonical $C^{k-\ell}$ isomorphism of fiber bundles*

$$H^\ell \colon J^\ell(\pi \colon \mathcal{B} \to M) \to J^\ell(\pi' \colon \mathcal{B}' \to M')$$

covering h. For $\ell' \le \ell$, the map H^ℓ covers $H^{\ell'}$ under the natural projection.
    The map H^ℓ is defined by:

$$H^\ell(j_x^\ell \sigma) = j_{h(x)}^\ell(H \circ \sigma \circ h^{-1}).$$

6.3. The graph transform on jets. — In its local form, Corollary 6.3 tells us that for diffeomorphisms of $\mathbb{R}^m \times \mathbb{R}^n$ of the form $H(x, y) = (h(x), g(x, y))$, the induced *graph transform* on functions $\Phi \colon \mathbb{R}^m \to \mathbb{R}^n$ produces a map that is smooth on the level of jets. By graph transform, we mean the map $\mathcal{T}_H \colon \{\Phi \colon \mathbb{R}^m \to \mathbb{R}^n\} \to \{\Phi \colon \mathbb{R}^m \to \mathbb{R}^n\}$ defined by:

$$\mathcal{T}_H(\Phi)(x) = g(h^{-1}(x), \Phi(h^{-1}(x))).$$

It is easy to see that if H is C^k, then $\mathcal{T}_H(C^\ell(\mathbb{R}^m, \mathbb{R}^n)) = C^\ell(\mathbb{R}^m, \mathbb{R}^n)$, for all $\ell \le k$; nonetheless, the restriction of $\mathcal{T}_H$ to $C^\ell(\mathbb{R}^m, \mathbb{R}^n)$ is not smooth at all, even for $\ell = 0$. What is smooth, however, is the induced map $H^\ell \colon J^\ell(\mathbb{R}^m, \mathbb{R}^n) \to J^\ell(\mathbb{R}^m, \mathbb{R}^n)$:

$$H^\ell(j_x^\ell \psi) = j_{h(x)}^\ell(\mathcal{T}_H(\psi)).$$

This map on ℓ-jets is $C^{k-\ell}$.
    More generally, whenever a graph transform is well-defined, it induces a continuous map on jets, which we now describe. Suppose that $H(x, y) = (h(x, y), g(x, y))$ is a C^k local diffeomorphism of $\mathbb{R}^m \times \mathbb{R}^n$. Write

$$D_v H = \left(\begin{array}{cc} A_v & B_v \\ C_v & K_v \end{array} \right),$$

where $A_v \colon \mathbb{R}^m \to \mathbb{R}^m$, $B_v \colon \mathbb{R}^n \to \mathbb{R}^m$, $C_v \colon \mathbb{R}^m \to \mathbb{R}^n$ and $K_v \colon \mathbb{R}^n \to \mathbb{R}^n$. Suppose that there exists $\rho_0 > 0$ such that for all $v \in B_{\mathbb{R}^{m+n}}(0, \rho_0)$, the map A_v is invertible.

Then there exists $\rho_1 > 0$ such that, for every $\ell \leq k$, there exists a $C^{k-\ell}$ local diffeomorphism

$$H^\ell \colon J^\ell(\mathbb{R}^m, \mathbb{R}^n) \to J^\ell(\mathbb{R}^m, \mathbb{R}^n),$$

defined in the ρ_1-neighborhood of the 0-section of $J^\ell_{B_{\mathbb{R}^m}(0,\rho_0)}(\mathbb{R}^m, \mathbb{R}^n)$, given by:

$$H^\ell(j_x^\ell \psi) = j^\ell_{h(x,\psi(x))}\left((g \circ (id, \psi)) \circ (h \circ (id, \psi))^{-1}\right).$$

The map H^ℓ has the defining property that for every $\psi \in \Gamma^\ell(\mathbb{R}^m, \mathbb{R}^n)$, if $j_x^\ell \psi$ is in the domain of H^ℓ, and $\psi' \in \Gamma^\ell(\mathbb{R}^m, \mathbb{R}^n)$ satisfies:

$$\operatorname{graph}(\psi') = H(\operatorname{graph}(\psi))$$

in a neighborhood of $h(x, \psi(x))$, then $H^\ell(j_x^\ell \psi) = j^\ell_{h(x,\psi(x))}\psi'$. This fact motivates the term "graph transform."

We explore the properties of these maps in more detail; this will be used in subsequent sections. Writing $P^\ell(m, n) = \Pi^\ell_{i=0} L^i_{sym}(\mathbb{R}^m, \mathbb{R}^n)$, we have coordinates

$$(x, \wp) \mapsto (x, \wp_0, \ldots, \wp_\ell)$$

on $\mathbb{R}^m \times P^\ell(m, n)$, where $\wp_i = D_x^i \wp \in L^i_{sym}(\mathbb{R}^m, \mathbb{R}^n)$. Denote by $H^\ell(x, \wp)_i$ the $L^i_{sym}(\mathbb{R}^m, \mathbb{R}^n)$-coordinate of $H^\ell(x, \wp)$, so that

$$H^\ell(x, \wp) = (h(x, \wp_0), H^\ell(x, \wp)_0, \ldots, H^\ell(x, \wp)_\ell).$$

Clearly $H^0(x, \wp_0)_0 = g(x, \wp_0)$. Because jets are natural, for $\ell' \leq \ell$, we have

$$H^\ell(x, \wp_0, \ldots, \wp_\ell)_{\ell'} = H^{\ell'}(x, \wp_0, \ldots, \wp_{\ell'})_{\ell'}.$$

Furthermore,

$$H^1(x, \wp_0, \wp_1)_1 = \left(C_{(x,\wp_0)} + K_{(x,\wp_0)}\wp_1\right)\left(A_{(x,\wp_0)} + B_{(x,\wp_0)}\wp_1\right)^{-1}.$$

Differentiating this expression ℓ times (implicitly), we get, for $\ell \geq 1$:

$$\begin{aligned}
H^\ell(x, \wp_0, \ldots, \wp_\ell)_\ell &= (K_{(x,\wp_0)}\wp_\ell - H^1(v, \wp_0, \wp_1)_1 B_{(x,\wp_0)}\wp_\ell \\
&\quad + S^\ell(x, \wp_0, \ldots, \wp_{\ell-1})) \circ (A_{(x,\wp_0)} + B_{(x,\wp_0)}\wp_1)^{-1},
\end{aligned}$$

where S^ℓ is a polynomial in $(x, \wp_0, \ldots, \wp_{\ell-1})$ and in the partial derivatives of H at $(x, \wp_0)$ up to order ℓ.

Notice that if $B_{(x,\wp_0)} = 0$, then these expressions reduce to:

$$H^\ell(x, \wp_0, \ldots, \wp_\ell)_\ell = (K_{(x,\wp_0)}\wp_\ell + S^\ell(x, \wp_0, \ldots, \wp_{\ell-1})) \circ A^{-1}_{(x,\wp_0)}.$$

In particular, if $B_{(x,\wp_0)} = 0$, then there exists $\rho_2 > 0$ such that for all $(x', \wp')$ lying in the ρ_2-neighborhood of $(x, \wp)$ in $J^\ell(\mathbb{R}^m, \mathbb{R}^n)$, we have:

$$(21) \qquad |H^\ell(x, \wp)_\ell - H^\ell(x', \wp')_\ell|$$
$$(22) \qquad \leq Q^\ell_{(x,\wp_0)}(\wp_\ell - \wp'_\ell) + O\left(|(x, \wp_0, \ldots, \wp_{\ell-1}) - (x', \wp'_0, \ldots, \wp'_{\ell-1})|\right),$$

where $Q^\ell_{(x,\wp_0)} \colon L^\ell_{sym}(\mathbb{R}^m, \mathbb{R}^n) \to L^\ell_{sym}(\mathbb{R}^m, \mathbb{R}^n)$ is the linear map:

$$Q^\ell_{(x,\wp_0)}(\overline{\wp}_\ell) = K_{(x,\wp_0)} \circ \overline{\wp}_\ell \circ A^{-1}_{(x,\wp_0)}.$$

Observe that, because $\overline{\wp}_\ell$ is a symmetric map of order ℓ, we have $\|Q^\ell_{(x,\wp_0)}\| \leq \|K_{(x,\wp_0)}\|/m(A_{(x,\wp_0)})^\ell$, where $m(X) = \|X^{-1}\|^{-1}$ denotes the conorm of an invertible matrix X.

For $\ell \geq 1$, we may regard $J^\ell(\mathbb{R}^m, \mathbb{R}^n)$ as a vector bundle over $J^0(\mathbb{R}^m, \mathbb{R}^n)$ ($= \mathbb{R}^m \times \mathbb{R}^n$) under the natural projection $\pi_{\ell,0}$; the fiber is $\Pi^\ell_{i=1} L^i_{sym}(\mathbb{R}^m, \mathbb{R}^n)$. In a variety of contexts (see Section 10.1 ff.) we will consider the case where the map H^ℓ is a fiberwise contraction on a neighborhood of the 0-section of this bundle. We assume that $\|K_{(x,\wp_0)}\| < m(A_{(x,\wp_0)})$ and $\|K_{(x,\wp_0)}\| < m(A_{(x,\wp_0)})^\ell$ (which together imply that $\|K_{(x,\wp_0)}\| < m(A_{(x,\wp_0)})^i$, for $1 \leq i \leq \ell$).

Continuing to assume that $B_{(x,\wp_0)} = 0$, we next construct in the standard way a norm $|\cdot|'$ on $\Pi^\ell_{i=1} L^i_{sym}(\mathbb{R}^m, \mathbb{R}^n)$ such that:

$$(23) \qquad |H^\ell(x, \wp) - H^\ell(x, \wp')|'$$

$$(24) \qquad\qquad \leq \max\left\{ \frac{\|A_{(x,\wp_0)}\|}{m(K_{(x,\wp_0)})}, \frac{\|K_{(x,\wp_0)}\|}{m(A_{(x,\wp_0)})^\ell} \right\} \cdot |(x, \wp)_\ell - (x, \wp')_\ell|',$$

for $(x, \wp), (x, \wp')$ lying in the set $\{(x, \wp_0, \overline{\wp}_1, \ldots, \overline{\wp}_\ell) \colon |(\overline{\wp}_1, \ldots, \overline{\wp}_\ell)|' \leq 1\}$. To do this, fix $L > 0$ and for $(\overline{\wp}_1, \ldots, \overline{\wp}_\ell) \in \Pi^\ell_{i=1} L^i_{sym}(\mathbb{R}^m, \mathbb{R}^n)$, define:

$$|(\overline{\wp}_1, \ldots, \overline{\wp}_\ell)|_L = L^\ell |\overline{\wp}_1| + \cdots + L |\overline{\wp}_\ell|.$$

It is not difficult to verify using (21) that if $L > 0$ is sufficiently large, then (23) holds for $|\cdot|' = |\cdot|_L$ and all $(x, \wp), (x, \wp')$ lying in the set $\{(x, \wp_0, \overline{\wp}_1, \ldots, \overline{\wp}_\ell) \colon |(\overline{\wp}_1, \ldots, \overline{\wp}_\ell)|' \leq 1\}$.

The same holds true if $\|B_{(x,\wp_0)}\|$ is sufficiently small. Summarizing this discussion, we have:

Lemma 6.4. — *Fix $\ell \geq 1$. For every $R > 0$ and $\kappa \in (0, 1)$ there exist $\varepsilon > 0$ and $L > 0$ with the following properties.*

Let $H \colon B_{\mathbb{R}^{m+n}}(0,1) \to \mathbb{R}^{m+n}$ be a C^ℓ local diffeomorphism such that:

$-$ $d_{C^\ell}(H, Id) \leq R$, and

$-$ writing $D_v H = \begin{pmatrix} A_v & B_v \\ C_v & K_v \end{pmatrix}$, we have:

$$\inf_{v \in B_{\mathbb{R}^{m+n}}(0,1)} m(A_v) > 0,$$

$$\kappa > \sup_{v \in B_{\mathbb{R}^{m+n}}(0,1)} \max\left\{ \frac{\|K_v\|}{m(A_v)}, \frac{\|K_v\|}{m(A_v)^\ell} \right\},$$

and

$$\sup_{v \in B_{\mathbb{R}^{m+n}}(0,1)} \|B_v\| < \varepsilon.$$

Then for all $v = (v^m, v^n) \in \mathbb{R}^{m+n}$ and all $j^\ell_{v^m} \psi, j^\ell_{v^m} \psi' \in \pi^{-1}_{\ell,0}(v)$, with $|j^\ell_{v^m} \psi|, |j^\ell_{v^m} \psi'| \leq 1$, we have:

$$|H^\ell(j^\ell_{v^m} \psi) - H^\ell(j^\ell_{v^m} \psi')|_L \leq \kappa |j^\ell_{v^m} \psi - j^\ell_{v^m} \psi'|_L.$$

7. Proof of Theorem B

Before proving our main higher regularity result (part IV of Theorem A), we give a proof of Theorem B, as the proof conveys some of the basic techniques we will use later, but in a simpler setting.

Suppose that N is an embedded C^1 submanifold of $\mathbb{R}^{m+n}$ such that, for every x, y in N, there exist neighborhoods U of x and V of y and a C^k diffeomorphism $H : U \to V$ such that $H(U) = V$ and $H(U \cap N) = V \cap N$, where $k \geq 2$.

We prove that N is a C^ℓ submanifold of $\mathbb{R}^{m+n}$, for all $\ell \leq k$, by induction on ℓ. By assumption, N is a C^1 submanifold. Suppose that N is a C^ℓ submanifold, for some $\ell \leq k - 1$. We prove that N is $C^{\ell+1}$ submanifold. As the problem is local, we may restrict attention to a small neighborhood in N.

Fix a point $x_0 \in N$ and a neighborhood V of x_0 in N. By a local C^k change of coordinates in N' sending x_0 to $0 \in \mathbb{R}^n \times \mathbb{R}^m$, we may assume that N is the graph of a C^ℓ function $\Phi : \overline{B_{\mathbb{R}^n}(0,1)} \to \mathbb{R}^m$ satisfying $j_0^k \Phi = 0$. The first main step in the proof of Theorem B is the following lemma.

Lemma 7.1. — *For every $u \in \overline{B_{\mathbb{R}^n}(0,1)}$ there exists $\rho = \rho(u) > 0$, and for every $i \in \{0, \ldots, \ell\}$, a C^{k-i} local diffeomorphism*

$$H_u^i \colon B_{J^i(\mathbb{R}^n, \mathbb{R}^m)}(0, \rho) \to J^i(\mathbb{R}^n, \mathbb{R}^m)$$

with the following properties:

1. *H_u^i covers H_u^{i-1} under the projection $J^i(\mathbb{R}^n, \mathbb{R}^m) \to J^{i-1}(\mathbb{R}^n, \mathbb{R}^m)$, and*
2. *writing $H_u^0(v, w) = (h_u(v, w), g_u(v, w))$, we have $h_u(0, \Phi(0)) = u$, and:*

$$H_u^\ell(j_v^\ell \Phi) = j_{h_u(v, \Phi(v))}^\ell \Phi,$$

for every v such that $j_v^\ell \Phi \in B_{J^\ell(\mathbb{R}^n, \mathbb{R}^m)}(0, \rho)$.

Démonstration. — For $i = 0$, this follows immediately from C^k homogeneity. Given $u \in \overline{B_{\mathbb{R}^n}(0,1)}$, select a C^k local diffeomorphism

$$H_u = (h_u, g_u) \colon B_{\mathbb{R}^n \times \mathbb{R}^m}(0, \rho_0) \to \mathbb{R}^n \times \mathbb{R}^m$$

sending $(0, 0) = (0, \Phi(0))$ to $(u, \Phi(u))$ and preserving the graph of Φ. Under the natural identification of $J^0(\mathbb{R}^n, \mathbb{R}^m)$ with $\mathbb{R}^n \times \mathbb{R}^m$, this defines the map H_u^0:

$$H_u^0(v, w) = (h_u(v, w), g_u(v, w)).$$

Suppose $i \geq 1$, and fix a point $v' \in \mathbb{R}^n$ near 0, and a function $\psi \in \Gamma_{v'}^i(\mathbb{R}^n, \mathbb{R}^m)$. Consider the local map $h_u \circ (id, \psi) \in \Gamma_{v'}^i(\mathbb{R}^n, \mathbb{R}^n)$ given by:

$$H_u \circ (id, \psi)(v) = h_u(v, \psi(v)).$$

Its derivative at v' is

$$(25) \qquad D_{v'}\left(h_u \circ (id, \psi)\right) = \frac{\partial h_u}{\partial v}(v', \psi(v')) + \frac{\partial h_u}{\partial w}(v', \psi(v')) D_{v'}\psi.$$

Since DH_u^0 preserves the tangent space to the graph of Φ, it follows that the map $\partial H_u / \partial v(0, 0)$ is a diffeomorphism onto a neighborhood of u. On the other hand, plugging in $v' = 0$, $D_{v'}\psi = 0$ into equation (25) we obtain that for any $\psi \in \Gamma_0^i(\mathbb{R}^n, \mathbb{R}^m)$ with $j_0^1 \psi = 0$, $D_0\left(h_u \circ (id, \psi)\right) = \frac{\partial h_u}{\partial v}(0, 0)$.

Since H^0 is C^1, from this it follows that for $|j^i_{v'}\psi|$ and $|v'|$ sufficiently small, the derivative $D_{v'}(h_u \circ (id, \psi))$ is invertible. The inverse function theorem then implies that $h_u \circ (id, \psi)$ is a C^i local diffeomorphism in a neighborhood of $v \in \mathbb{R}^n$, provided $|j^i_v \psi|$ is sufficiently small; in particular, $(h_u \circ (id, \psi))^{-1}$ is defined.

For $i \geq 1$, we then set

$$H^i_u(j^i_v \psi) = j^i_{h_u(v, \psi(v))} \left((g_u \circ (id, \psi)) \circ (h_u \circ (id, \psi))^{-1} \right).$$

Lemma 6.2 implies that H^i_u is a C^{k-i} local diffeomorphism. By construction, the maps H^i_u satisfy properties (1) and (2). $\diamond$

Remark: Notice that Lemma 7.1 implies that the image of $\overline{B_{\mathbb{R}^n}(0,1)}$ under $j^\ell \Phi$ is a C^1 homogeneous submanifold of $J^\ell(\mathbb{R}^n, \mathbb{R}^m)$. At this point, it is possible to appeal to Theorem 1.2 to finish the proof.

Returning to the proof of Theorem B, our next step is to show:

If Φ is C^ℓ and $j^\ell \Phi$ is a C^1-homogeneous function (in the sense of Lemma 7.1), then $j^\ell \Phi$ is C^1, and so Φ is $C^{\ell+1}$.

To this end, let $A: J^\ell(\mathbb{R}^n, \mathbb{R}^m) \to J^\ell(\mathbb{R}^n, \mathbb{R}^m)$ be an invertible linear transformation, and let $\rho > 0$. We next define a subset $\mathcal{G}(A, \rho) \subset \overline{B_{\mathbb{R}^n}(0,1)}$ consisting of the set of all $u \in \overline{B_{\mathbb{R}^n}(0,1)}$ with the following properties:

– For each $i \in \{0, \dots \ell\}$, there exists a bilipschitz embedding

$$\tilde{H}^i_u: B_{J^i(\mathbb{R}^n, \mathbb{R}^m)}(0, \rho) \to J^i(\mathbb{R}^n, \mathbb{R}^m)$$

such that:
– $\tilde{H}^i_u$ covers $\tilde{H}^{i-1}_u$ under the projection $J^i(\mathbb{R}^n, \mathbb{R}^m) \to J^{i-1}(\mathbb{R}^n, \mathbb{R}^m)$,
– writing $\tilde{H}^0_u(v, w) = (\tilde{h}_u(v, w), \tilde{g}_u(v, w))$, we have $\tilde{h}_u(0, \Phi(0)) = u$, and:

$$\tilde{H}^\ell_u(j^\ell_v \Phi) = j_{\tilde{h}_u(v, \Phi(v))} \Phi,$$

for every v such that $j^\ell_v \Phi \in B_{J^\ell(\mathbb{R}^n, \mathbb{R}^m)}(0, \rho)$, and
– $\mathrm{Lip}(A - \tilde{H}^\ell_u) \leq \frac{m(A)}{5}$ on $B_{J^\ell(\mathbb{R}^n, \mathbb{R}^m)}(0, \rho)$, where $m(A) = \|A^{-1}\|^{-1}$ denotes the conorm of A.

Fix a countable dense subset $\{A_j\}_{j \in \mathbb{Z}_+} \subset GL(J^\ell(\mathbb{R}^n, \mathbb{R}^m))$ of invertible linear transformations.

Lemma 7.2. — *For each $A \in GL(J^\ell(\mathbb{R}^m, \mathbb{R}^n))$, and $\rho > 0$, the set $\mathcal{G}(A, \rho)$ is compact in $\overline{B_{\mathbb{R}^n}(0,1)}$. Moreover:*

$$\overline{B_{\mathbb{R}^n}(0,1)} = \bigcup_{j_1, j_2 \in \mathbb{Z}_+} \mathcal{G}(A_{j_1}, j_2^{-1}).$$

Démonstration. — Suppose that $\mathcal{G}(A, \rho)$ is nonempty. Let u_j be a sequence in $\mathcal{G}(A, \rho)$, and for each $i \in \{0, \dots, \ell\}$, let $\tilde{H}^i_{u_j}$ be the associated sequence of bilipschitz embeddings. Since the space of bilipschitz embeddings is locally compact in the uniform topology, there exists a convergent subsequence $u_{j_\ell} \to u \in \overline{B_{\mathbb{R}^n}(0,1)}$ with

$\tilde{H}^i_{u_{j_\ell}} \to \tilde{H}^i_u$ uniformly for all i. The maps $\tilde{H}^i_u$ are bilipschitz embeddings, with $\tilde{H}^i_u$ covering $\tilde{H}^{i-1}_u$, and $\mathrm{Lip}(H^i_u - A) \leq \frac{m(A)}{5}$. Since the ℓ-jet $j^\ell \Phi$ is a closed subset of $J^\ell(\mathbb{R}^n, \mathbb{R}^m)$, the limiting map $\tilde{H}^\ell_u$ preserves $j^\ell \Phi$. Hence $u \in \mathcal{G}(A, \rho)$, and so $\mathcal{G}(A, \rho)$ is compact.

Lemma 7.1 implies that for each u, and each i there exists a C^{r-i} diffeomorphism H^i_u satisfying the first two properties. Let $\varepsilon = m(D_0 H^\ell_u)/11$. Fix $A_{j_1} \in GL(J^\ell(\mathbb{R}^n, \mathbb{R}^m))$ such that $\|D_0 H^\ell_u - A_{j_1}\| < \varepsilon$. A simple estimate shows that $\|D_0 H^\ell_u - A_{j_1}\| < \frac{m(A_{j_1})}{10}$. Next, fix j_2 such that $\mathrm{Lip}(D_0 H^\ell_u - H^\ell_u) < \frac{m(A_{j_1})}{10}$ on $B_{J^\ell(\mathbb{R}^m, \mathbb{R}^n)}(0, j_2^{-1})$. Then $\mathrm{Lip}(A_{j_1} - H^\ell_u) < \frac{m(A_{j_1})}{5}$ on $B_{j^\ell(\mathbb{R}^n, \mathbb{R}^m)}(0, j_2^{-1})$, which implies that $u \in \mathcal{G}(A_{j_1}, j_2^{-1})$. Hence:

$$\overline{B_{\mathbb{R}^n}(0, 1)} = \bigcup_{j_1, j_2 \in \mathbb{Z}_+} \mathcal{G}(A_{j_1}, j_2^{-1}),$$

completing the proof of the lemma. $\diamond$

Since $\overline{B_{\mathbb{R}^n}(0, 1)}$ is a Baire space, there exist integers j_1, j_2 such that $\mathcal{G}(A_{j_1}, j_2^{-1})$ has nonempty interior. Let U be an open ball contained in $\mathcal{G}(A_{j_1}, j_2^{-1})$. For each pair $u, u' \in U$ and $i \in \{0, \ldots, \ell\}$, we set $H^i_{(u,u')} = \tilde{H}^i_{u'} \circ \tilde{H}^i_u{}^{-1}$, which is defined on a neighborhood of $j^i_u \Phi$ in $J^i(\mathbb{R}^n, \mathbb{R}^m)$. We thus obtain:

Lemma 7.3. — *There exists $\rho > 0$ such that, for every pair $z = (u, u') \in U \times U$, the following hold:*

- *for each $i \in \{0, \ldots \ell\}$, H^i_z is a bilipschitz homeomorphism, defined on a ρ-neighborhood of $j^i_u \Phi$,*
- *H^i_z covers H^{i-1}_z under the projection $J^i(\mathbb{R}^n, \mathbb{R}^m) \to J^{i-1}(\mathbb{R}^n, \mathbb{R}^m)$,*
- *writing $H^0_z(v, w) = (h_z(v, w), g_z(v, w))$, we have $h_z(u, \Phi(u)) = u'$, and:*

$$H^\ell_z(j^\ell_v \Phi) = j_{h_z(v, \Phi(v))} \Phi,$$

for every v such that $j^\ell_v \Phi \in B_{J^\ell(\mathbb{R}^n, \mathbb{R}^m)}(j_u \Phi, \rho)$, and
- *$\mathrm{Lip}(I - H^\ell_z) \leq \frac{1}{2}$ on $B_{J^\ell(\mathbb{R}^n, \mathbb{R}^m)}(j^\ell_u \Phi, \rho)$.*

Let $K = 3/2$, which is a bound, over all $z = (u, u') \in U \times U$, for the Lipschitz norm of H^ℓ_z on $B_{J^\ell(\mathbb{R}^n, \mathbb{R}^m)}(j^\ell_u \Phi, \rho)$. Since Φ is assumed to be at least C^1, there exists a constant $C > 0$ such that, for all $u, u' \in U$,

$$|j^0_u \Phi - j^0_{u'} \Phi| \leq C|u - u'|.$$

Fix a point $u_0 \in U$, and let $\alpha = d(u_0, \mathbb{R}^n \setminus U)$ (which depends uniformly on u_0). Since $j^\ell \Phi$ is continuous, if u is sufficiently close to u_0 (uniformly in u_0), we will have $j^\ell_u \Phi \in B_{J^\ell(\mathbb{R}^m, \mathbb{R}^n)}(j^\ell_{u_0} \Phi, \rho)$.

Let $u_1 \in U$ be such a point. Fix $N \in \mathbb{Z}_+$ such that:

$$\frac{\alpha}{CK(N+1)} \leq |u_1 - u_0| < \frac{\alpha}{CKN}.$$

We construct a sequence of points $u_0, u_1, u_2, \ldots, u_N$ in U inductively as follows. The points u_0 and u_1 have already been defined. For $i \in \{1, \ldots, n-1\}$, we set

$z_i = (u_0, u_i) \in U \times U$ and $u_{i+1} = h_{z_i}(u_1, \Phi(u_1))$. We need to check that if u_i is contained in U, then u_{i+1} is also contained in U.

To see this, note that, for $i \leq N$, we have:

$$
\begin{aligned}
|u_i - u_{i-1}| &= |h_{z_i}(u_1, \Phi(u_1)) - h_{z_i}(u_0, \Phi(u_0))| \\
&\leq K|j^0_{u_1}\Phi - j^0_{u_0}\Phi| \\
&\leq KC|u_1 - u_0|
\end{aligned}
$$

Hence, for $i \leq N$, this implies that $|u_i - u_0| \leq KCi|u_1 - u_0| < \alpha$, so that $u_i \in U$, for all $i \in \{1, \ldots, N\}$.

Then, for each i:

$$
\begin{aligned}
j^\ell_{u_i}\Phi - j^\ell_{u_{i-1}}\Phi &= H^\ell_{z_i}(j^\ell_{u_1}\Phi) - H^\ell_{z_i}(j^\ell_{u_0}\Phi) \\
&= j^\ell_{u_1}\Phi - j^\ell_{u_0}\Phi + (H^\ell_{z_i} - Id)(j^\ell_{u_1}\Phi) - (H^\ell_{z_i} - Id)(j^\ell_{u_2}\Phi)
\end{aligned}
$$

Summing these equations from $i = 1, \ldots, N$, and taking the norm, we obtain:

$$
\begin{aligned}
|j^\ell_{u_N}\Phi - j^\ell_{u_0}\Phi| &\geq N|j^\ell_{u_1}\Phi - j^\ell_{u_0}\Phi| \\
&\quad - \sum_{i=1}^{N} \left|(H^\ell_{z_i} - Id)(j^\ell_{u_1}\Phi) - (H^\ell_{z_i} - Id)(j^\ell_{u_0}\Phi)\right| \\
&\geq \frac{N}{2}|j^\ell_{u_1}\Phi - j^\ell_{u_0}\Phi|,
\end{aligned}
$$

since $\mathrm{Lip}(H^\ell_{z_i} - Id) < \frac{1}{2}$, for $i = 1, \ldots, N$.

Since $j^\ell\Phi$ is continuous, by assumption, there exists a constant $M > 0$ such that $|j^\ell_v\Phi| \leq M$, for all $v \in U$. Then:

$$
\begin{aligned}
|j^\ell_{u_1}\Phi - j^\ell_{u_0}\Phi| &\leq \frac{2}{N}|j^\ell_{u_N}\Phi - j^\ell_{u_0}\Phi| \\
&\leq \frac{4M}{N} \\
&= \frac{4MCK(N+1)}{n\alpha} \frac{\alpha}{CK(N+1)} \\
&\leq \frac{12MC}{\alpha}|u_1 - u_0|.
\end{aligned}
$$

From this it follows that $u \mapsto j^\ell_u\Phi$ is Lipschitz at u_0; since u_0 was arbitrary, the map is locally Lipschitz on U. Hence $j^\ell\Phi$ is differentiable almost everywhere on $U \subset V$. $C^{\ell+1}$-homogeneity of V now implies that $j^\ell\Phi$ is differentiable everywhere on V. Taking a point of continuity for the derivative of $j^\ell\Phi$, and applying $C^{\ell+1}$-homogeneity one more time, we obtain that $j^\ell\Phi$ is C^1, and so V is a $C^{\ell+1}$ submanifold of $\mathbb{R}^n \times \mathbb{R}^m$. This completes the inductive step of our proof, and so completes the proof that N is a C^k submanifold of $\mathbb{R}^{m+n}$.

8. Journé's theorem, re(re)visited.

Journé's theorem [**22**] is widely used in rigidity theory to show that a continuous function is smooth. The theorem states that any function that is uniformly smooth along leaves of two transverse foliations with uniformly smooth leaves is smooth. This theorem is typically applied in the Anosov setting as follows: according to Proposition 4.7, the graph of a continuous transfer function Φ for a smooth coboundary ϕ is bisaturated, i.e. saturated by leaves of the unstable and stable foliation for the skew product f_ϕ. Since f_ϕ is smooth, the leaves of these foliations are smooth graphs over the corresponding foliations for f. This implies that the function Φ is smooth along leaves of the stable and unstable foliations $\mathcal{W}^s$ and $\mathcal{W}^u$ for f. In the Anosov setting, these foliations are transverse, so applying Journé's theorem, we obtain that Φ is smooth (see [**36**]).

Here in the partially hyperbolic setting, we reproduce this argument in part. Indeed, by the same argument, any continuous transfer function Φ of a smooth coboundary ϕ is smooth along leaves of $\mathcal{W}^s$ and $\mathcal{W}^u$. Since the stable and unstable foliations are not necessarily transverse, we cannot apply Journé's theorem at this point. The idea is to use accessibility and center bunching to show that the restriction of Φ to leaves of a center foliation is also smooth. One then applies Journé's theorem twice, first to the pair of foliations $\mathcal{W}^c$ and $\mathcal{W}^u$, and then to the pair $\mathcal{W}^{cu}$ and $\mathcal{W}^s$, to conclude that Φ is smooth.

If one assumes that f is dynamically coherent, then it is possible to turn this idea into a rigorous argument, as we outlined above in Section 1. Here are a few more details on how one can show that Φ is smooth along leaves of $\mathcal{W}^c$ in the dynamically coherent setting. Bisaturation of Φ implies that the graph of Φ when restricted to the $\mathcal{W}^c$-manifolds is invariant under the $\mathcal{W}^s_\phi$ and $\mathcal{W}^u_\phi$-holonomy maps between lifted $\mathcal{W}^c_\phi$-manifolds. The strong bunching hypothesis on f implies that these holonomy maps are smooth when restricted to center manifolds of f_ϕ. Each center manifold $\mathcal{W}^c_\phi(p, t)$ of f_ϕ is the product $\mathcal{W}^c(p) \times \mathbb{R}$ of a center manifold for f with $\mathbb{R}$, and the $\mathcal{W}^s_\phi$ and $\mathcal{W}^u_\phi$-holonomies between $\mathcal{W}^c_\phi$-manifolds covers the corresponding $\mathcal{W}^s$ and $\mathcal{W}^u$-holonomies between $\mathcal{W}^c$-manifolds. Since f is accessible and Φ is bisaturated, any two points on the graph of Φ can be connected by an su-lift path. Corresponding to any such su-lift path is a composition of $\mathcal{W}^s_\phi$ and $\mathcal{W}^u_\phi$-holonomy diffeomorphisms between $\mathcal{W}^c_\phi$-manifolds that preserves the graph of Φ. Putting all of this together, we get that the graph of Φ over any given center manifold $\mathcal{W}^c(p)$ is a smoothly homogeneous submanifold of $\mathcal{W}^c(p) \times \mathbb{R}$ and so by Theorem B is a smooth submanifold. Hence the restriction of Φ to $\mathcal{W}^c$ leaves is also uniformly smooth.

If we do not assume dynamical coherence, then this argument fails. One can attempt to use in place of a center foliation a local "fake" center foliation $\widehat{\mathcal{W}}^c_x$, as is done in [**11**] to prove ergodicity. However, the fake center foliation $\widehat{\mathcal{W}}^c_x$ available to us is not sufficiently canonical to allow a dynamical proof that the graph of Φ is smoothly homogeneous over $\widehat{\mathcal{W}}^c_x$ leaves. Another difficulty is that the fake center foliation and the unstable foliation $\mathcal{W}^u$ are not jointly integrable, and so we cannot apply Journé's theorem in the two steps outlined above. Fortunately, both problems

can be overcome, and it is possible to employ the fake foliations of [**11**] to prove Theorem A. The key observations that allow is to do this are:

1. the fake center foliation $\widehat{\mathcal{W}}_x^c$ and the *fake* unstable foliation $\widehat{\mathcal{W}}_x^u$ are jointly integrable,
2. one can show that Φ has continuous "approximate jets" along leaves of $\widehat{\mathcal{W}}_x^u$ and $\widehat{\mathcal{W}}_x^c$, and
3. Journé's theorem has a stronger formulation in terms of "approximate jets".

We detail the argument in the next section. In this section, we describe the stronger formulation of Journé's theorem and what we mean by "approximate jets."

Definition 8.1. — *Let D be a domain in $\mathbb{R}^m$, $C \geq 1$, $\alpha > 0$ and $\ell \in \mathbb{Z}_+$. A function $\psi \colon D \to \mathbb{R}^n$ has an (ℓ, α, C)-expansion at z if there exists a polynomial $\wp_z$ of degree $\leq \ell$ such that:*

$$|\psi(z') - \wp_z(z')| \leq C|z - z'|^{\ell + \alpha},$$

for all $z' \in D$.

The following theorem was proved by Campanato (in a more general context):

Theorem 8.2. — [**12**] *For $\ell \in \mathbb{Z}_+$ and $\alpha \in (0,1]$, a function $\psi : \mathbb{R}^m \to \mathbb{R}^n$ is $C^{\ell,\alpha}$ if and only if, for every compact set $D \in \mathbb{R}^m$, there exists $C > 0$ such that ψ has an (ℓ, α, C)-expansion at every $z \in D$.*

Furthermore, ψ is a polynomial of degree $\leq \ell$ if and only if there exists $\alpha > 1$ such that, for every compact set $D \in \mathbb{R}^m$, there exists a $C > 0$ such that ψ has an (ℓ, α, C)-expansion at every $z \in D$.

Definition 8.3. — *A parametrized $C^{\ell,\alpha}$ transverse pair of plaque families is a pair of maps (ω^H, ω^V), with*

$$\omega^H \colon I^{m+n} \times I^m \to \mathbb{R}^{m+n}, \quad and \quad \omega^V \colon I^{m+n} \times I^n \to \mathbb{R}^{m+n},$$

of the form:

$$\omega_z^H(x) = z + (x, \beta_z^H(x)), \quad and \quad \omega_z^V(y) = z + (\beta_z^V(y), y),$$

for $z \in I^{m+n}$, where $\beta_z^H \in C^{\ell,\alpha}(I^m, \mathbb{R}^n)$ and $\beta_z^V \in C^{\ell,\alpha}(I^n, \mathbb{R}^m)$ have the following additional properties:

1. $\beta_z^H(0) = 0$ *and* $\beta_z^V(0) = 0$, *for all* $z \in I^{m+n}$,
2. $\beta_{(0,0)}^H(x) = 0$ *for every* $x \in I^m$, *and* $\beta_{(0,0)}^V(y) = 0$, *for every* $y \in I^n$,
3. *The maps* $z \mapsto \beta_z^H \in C^{\ell,\alpha}(I^m, \mathbb{R}^n)$ *and* $z \mapsto \omega_z^V \in C^{\ell,\alpha}(I^n, \mathbb{R}^m)$ *are continuous.*

If (ω^H, ω^V) is a parametrized $C^{\ell,\alpha}$ transverse pair of plaque families, we define the norm $\|(\omega^H, \omega^V)\|_{\ell,\alpha}$ as follows:

$$\|(\omega^H, \omega^V)\|_{\ell,\alpha} := \sup_{z \in I^{m+n}} \|\beta_z^H\|_{C^{\ell,\alpha}(I^m, \mathbb{R}^n)} + \|\beta_z^V\|_{C^{\ell,\alpha}(I^n, \mathbb{R}^m)}.$$

Remark: A pair of transverse foliations with uniformly $C^{\ell,\alpha}$ leaves, after a $C^{\ell,\alpha}$ local change of coordinates, becomes a parametrized transverse pair of plaque families. Similarly, a pair of continuous plaque families (where the plaques depend continuously

on the their center point in the $C^{\ell,\alpha}$ topology) transverse at every point gives a transverse pair of plaque families.

Theorem 8.4. — *Fix $\ell \in \mathbb{Z}_+$ and $\alpha \in (0,1)$. Let (ω^H, ω^V) be a parametrized $C^{\ell,\alpha}$ transverse pair of plaque families in $I^{n+m} \subset \mathbb{R}^n \times \mathbb{R}^m$. For every $C > 0$ there exist $C' = C'(C, \|(\omega^H, \omega^V)\|_{\ell,\alpha})$ and $\rho = \rho(C, \|(\omega^H, \omega^V)\|_{\ell,\alpha})$ such that the following holds.*
Suppose that $\psi : I^{n+m} \to \mathbb{R}$ has the properties:

(1) *for every $z \in I^{m+n}$, there exists a polynomial $\wp_z^H : I^m \to \mathbb{R}$ of degree $\leq \ell$ such that, for all $x \in I^m$:*

$$|\psi(\omega_z^H(x)) - \wp_z^H(x)| \leq C(|x|^{\ell+\alpha} + |z|^{\ell+\alpha}),$$

(2) *for every $z \in I^{m+n}$, there exists a polynomial $\wp_z^V : I^n \to \mathbb{R}$ of degree $\leq \ell$ such that, for all $y \in I^n$:*

$$|\psi(\omega_z^V(y)) - \wp_z^V(y)| \leq C(|y|^{\ell+\alpha} + |z|^{\ell+\alpha}),$$

Then ψ has an (ℓ, α, C')-expansion at $(0,0)$ in $B_{\mathbb{R}^{m+n}}(0, \rho)$.

Remark: Note that the hypotheses of Theorem 8.4 are weaker than requiring that $\psi \circ \omega_z^H$ and $\psi \circ \omega_z^H$ be $C^{\ell,\alpha}$ for every $z \in I^{m+n}$. They are also weaker than requiring that $\psi \circ \omega_z^H$ and $\psi \circ \omega_z^H$ have (ℓ, α, C)-expansions about 0 for every z. This latter condition corresponds to the stronger conditions:

$$|\psi(\omega_z^H(x)) - \wp_z^H(x)| \leq C|x|^{\ell+\alpha}, \quad \text{and} \quad |\psi(\omega_z^V(y)) - \wp_z^V(y)| \leq C|y|^{\ell+\alpha},$$

for every (x, y). Note also that the conclusion of Theorem 8.4 is in some aspects very weak: it does not even imply that ψ is continuous (except at the origin).

One can recover Journé's original result from Theorems 8.4 and 8.2 as follows. Suppose that ψ is uniformly $C^{\ell,\alpha}$ along the leaves of two transverse foliations with uniformly $C^{\ell,\alpha}$ leaves. Fix an arbitrary point x; in local coordinates sending x to 0, the transverse foliations give a parametrized $C^{\ell,\alpha}$ transverse pair of plaque families. In the coordinates given by this parametrization, ψ has a Taylor expansion at every point with uniform remainder term on the order $\ell + \alpha$. This implies that conditions (1) and (2) in Theorem 8.4 hold, for some C that is uniform in the point x. Theorem 8.4 implies that ψ has an (ℓ, α, C') expansion (in these coordinates) at x, where C' is uniform in x. Since x was arbitrary, Theorem 8.2 then implies that ψ is $C^{\ell,\alpha}$.

We also remark that whereas Theorem 8.2 holds for $\alpha = 1$, Theorem 8.4 is false for $\alpha = 1$, if $\ell > 1$ (see [**39**] for an example with $\alpha = 1$, $\ell = 1$).

Proof of Theorem 8.4. — The proof amounts to a careful inspection of the main result in [**22**]. We follow the format in [**34**], where the structure of the original treatment in [**22**] has been clarified. We retain as much as possible the notation from [**22, 34**], though there are some small changes. The two differences in the way the result is stated here and the way it is stated in [**22**] are the following:

1. In [**22**], the transverse plaque family arises from a transverse pair of local foliations $\mathcal{F}_s$ and $\mathcal{F}_u$; this is not assumed here. An extra lemma (Lemma 8.9) deals with this.

2. In [**22**], it is assumed that ψ is $C^{\ell,\alpha}$ along leaves of the foliations $\mathcal{F}_s$ and $\mathcal{F}_u$. This is replaced by (1) and (2). A slight adaptation of the proof of Lemma 8.11, part 1, deals with this.

As in [**22**] and [**34**], we give the proof for $m = n = 1$; the proof for general m, n is completely analogous. We first reduce Theorem 8.4 to the following lemma.

Lemma 8.5 (cf. [34], Lemma 4.4). — *Under the hypotheses of Theorem 8.4, there is a polynomial $\wp = \wp(\psi)$ of degree $\leq \ell$ with the following property. Given $\kappa > 0$ and the cone $\mathcal{K}_\kappa = \{(u,v) \in \mathbb{R}^2 : |v| \leq \kappa|u|\}$, there exist positive constants $C_1 = C_1(\kappa, C, \|(\omega^H, \omega^V)\|_{\ell,\alpha})$ and $\rho_1 = \rho_1(\kappa, C, \|(\omega^H, \omega^V)\|_{\ell,\alpha})$ such that:*

$$(26) \qquad |\psi(z) - \wp(z)| \leq C_1 |z|^{\ell+\alpha}, \quad for\, z \in \mathcal{K} \cap B(0, \rho_1).$$

We first prove Theorem 8.4 using Lemma 8.5. Fix $\kappa > 2$. Applying Lemma 8.5 to the cones $\mathcal{K} = \{(u,v) \in \mathbb{R}^2 : |v| \leq \kappa|u|\}$ and $\mathcal{K}' = \{(u,v) \in \mathbb{R}^2 : |u| \leq \kappa|v|\}$ (with the roles of u and v switched), we obtain polynomials $\wp$ and $\wp'$ of degree $\leq \ell$ and constants C', ρ such that

$$|\psi(z) - \wp(z)| \leq C'|z|^{\ell+\alpha}, \quad \text{for } z \in \mathcal{K} \cap B(0, \rho),$$

and

$$|\psi(z) - \wp'(z)| \leq C'|z|^{\ell+\alpha}, \quad \text{for } z \in \mathcal{K}' \cap B(0, \rho).$$

Note that $V = B(0, \rho) \cap \mathcal{K} \cap \mathcal{K}'$ has nonempty interior. But then $\wp$ and $\wp'$ must agree because they have contact higher than ℓ on V. Hence ψ has an (ℓ, α, C') jet on $B_{\mathbb{R}^2}(0, \rho)$. This completes the proof of Theorem 8.4, assuming Lemma 8.5. $\diamond$

Proof of Lemma 8.5. — Replacing ψ by $\psi(x, y) - \psi(x, 0) - \psi(0, x) + \psi(0, 0)$, we may assume that ψ vanishes along the x- and y-axes. For $z \in I^{m+n}$, let $\mathcal{F}^H(z) = \omega_z^H(I^m)$ and let $\mathcal{F}^V(z) = \omega_z^V(I^n)$.

The structure of the proof is as follows. We construct a sequence of degree $(\ell+1)^2$ polynomials $\wp_m$ on I^2 that interpolate the values of ψ on a carefully chosen collection S_m of $(\ell+1)^2$ points in $\mathbb{R}^2$. The terms of degree $\leq \ell$ in $\wp_m$ converge to a degree ℓ polynomial $\wp$ that satisfies (26) on a cone $\mathcal{K}_\kappa$.

We say more about the selection of sets S_m. Each set S_m is the union of four subsets $S_m = \{(0,0)\} \cup (H_m \times \{0\}) \cup (\{0\} \times V_m) \cup J_m$, where H_m and V_m each contain ℓ distinct real positive numbers. The sets S_m are chosen with several properties:

- the minimum and maximum distance between any two points in S_m are comparable by a fixed factor $B \geq 1$ and are both $O(r^{m/2})$, for some fixed $r \in (0,1)$,
- J_m is approximately the cartesian product $H_m \times V_m$, with error $o(r^{m/2})$,
- any "vertical" collection of $\ell + 1$ points in S_m lies on a vertical $\mathcal{F}^V$-plaque, and any "horizontal" collection of $\ell + 1$ points in S_m lies on a horizontal $\mathcal{F}^H$-plaque,
- S_m and S_{m+1} agree on ℓ (horizontal or vertical, depending on the parity of m) collections of $\ell + 1$ points.

These properties, combined with properties (1) and (2) of ψ ensure both that the degree $\leq \ell$ terms in the polynomials $\wp_m$ converge and that the limiting polynomial is a good approximation to ψ on any cone $\mathcal{K}_\kappa$. We will say more about the construction

$$S_{2k} \qquad\qquad S_{2k+1} \qquad\qquad S_{2k+2}$$
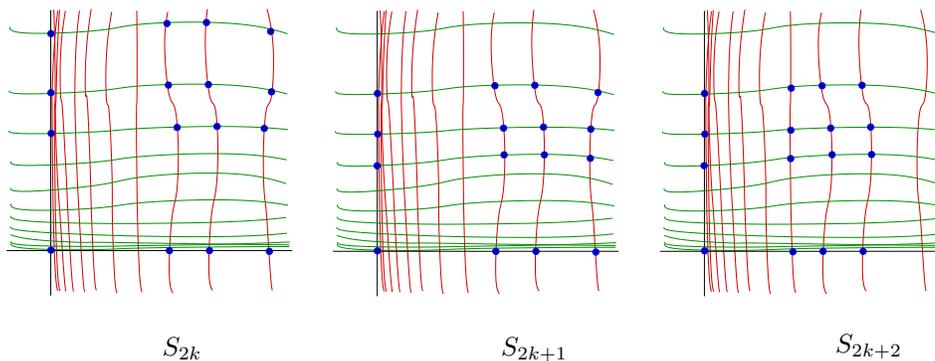
FIGURE 1. The geometry of the sets S_m, when $\ell = 3$.

of S_m shortly; we note that it will be necessary to construct more than one such sequence, in order to prove that $\wp$ is a good approximation at all points in $\mathcal{K}$, and not just those points on which ψ was interpolated.

The starting point in Journé's argument is to prove a higher dimensional version of the following interpolation lemma.

Lemma 8.6 (Basic interpolation lemma. [22]). — *Fix $\ell \geq 1$. For each $B \geq 1$, there exists $C_0 = C_0(B) > 0$ with the following property. If the collection of points $\{z_0, z_1, \ldots, z_\ell\} \subset \mathbb{R}$ satisfies $R/\eta < B$, where*

$$R = \sup_j |z_j| \quad and \quad \eta = \inf_{j \neq j'} |z_j - z_{j'}|,$$

Then for any values $\{b_0, \ldots, b_\ell\} \subset \mathbb{R}$, there exists a unique polynomial

$$\wp(x) = \sum_{p=0}^{\ell} c_p x^p$$

such that $\wp(z_j) = b_j$, for $0 \leq j \leq \ell$. Moreover,

$$\sum_p |c_p| R^p \leq C \sup_j |b_j|.$$

Journé's generalization of Lemma 8.6 allows one to interpolate values of a function on a collection of $(\ell + 1)^2$ points in $\mathbb{R}^2$ that lie in a rectangle-like configuration – like the sets S_m described above – by a degree $(\ell + 1)^2$ polynomial whose C^0 size is controlled on the scale of the grid:

Lemma 8.7 (Rectangle interpolation lemma. [22], Lemma 1; cf. [34], Lemma 4.5)

Fix $\ell \geq 1$. For each $B \geq 1$, there exist $\theta_0 = \theta_0(B) > 0$ and $C_0 = C_0(B) > 0$ with the following property. If the collections of points $\{z_{j,k} : 0 \leq j \leq \ell, \, 0 \leq k \leq \ell\} \subset \mathbb{R}^2$, $\{x_j : 0 \leq j \leq \ell\} \subset \mathbb{R}$ and $\{y_k : 0 \leq k \leq \ell\} \subset \mathbb{R}$ satisfy:

$$R/\eta < B, \quad and \quad |z_{j,k} - (x_j, y_k)| \leq \theta_0 \eta,$$

where

$$R = \sup_{j,k} |z_{j,k}| \quad and \quad \eta = \inf_{(j,k) \neq (j',k')} |z_{j,k} - z_{j',k'}|,$$

Then for any values $\{b_{j,k} : 0 \leq j \leq \ell, 0 \leq k \leq \ell\} \subset \mathbb{R}$*, there exists a unique polynomial*

$$\wp(x,y) = \sum_{0 \leq p,q \leq \ell} c_{pq} x^p y^q$$

such that $\wp(z_{j,k}) = b_{j,k}$*, for* $0 \leq j, k \leq \ell$*. Moreover,*

$$\sum_{p,q} |c_{p,q}| R^{p+q} \leq C_0 \sup_{j,k} |b_{j,k}|.$$

As mentioned above, to create the sets S_m, we will intersect plaques of our transverse plaque families. The next lemma gives control over the location of the intersection of two transverse plaques.
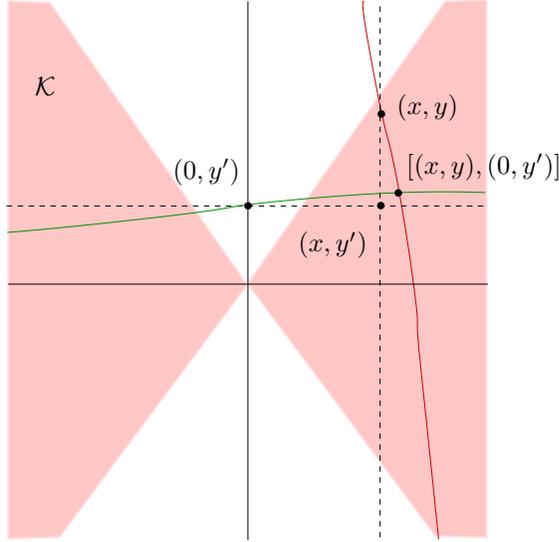
FIGURE 2. Lemma 8.8

Lemma 8.8 **(Local product structure).** — *For every* $K, \theta > 0$*, there exist* $\rho_0 = \rho_0(K) > 0$ *and* $\rho_1 = \rho_1(K, \theta) > 0$ *with* $\rho_1 < \rho_0$ *such that, for any parametrized* $C^{\ell,\alpha}$ *transverse pair of plaque families* (ω^H, ω^V) *with* $\|(\omega^H, \omega^V)\|_1 \leq K$*, and any* $z_1, z_2 \in B_{\mathbb{R}^{m+n}}(0, \rho_0)$*, the manifolds* $\omega^V_{z_1}(I^m)$ *and* $\omega^H_{z_2}(I^n)$ *intersect transversely in a single point* $[z_1, z_2] \in I^{m+n}$*. Moreover, if* $|(x,y)| < \rho_1$*, and* $|(x',y')| < \rho_1$ *then*

$$|[(x,y),(0,y')] - (x,y')| < \theta(|(x,y)| + |y'|),$$

and

$$|[(x',0),(x,y)] - (x',y)| < \theta(|(x,y) + |x'|).$$

Démonstration. — This is a simple consequence of the fact that the transverse plaque families are continuous in the C^1 topology. ⋄

Fix $K > 0$ and $\kappa \geq 1$ and let $\rho_0 = \rho_0(K)$. Fix (ω^H, ω^V) such that $\|(\omega^H, \omega^V)\|_{\ell,\alpha} \leq K$. We now define the *base grid*:

$$\mathcal{G}_0 = \mathcal{G}_0(\omega^H, \omega^V) = (\{\mathcal{F}_j^V\}_{j \in \mathbb{Z}_+ \cup \{\infty\}}, \{\mathcal{F}_k^H\}_{k \in \mathbb{Z}_+ \cup \{\infty\}})$$

of horizontal and vertical plaques from which we will eventually construct the sets S_m. We fix $r \in (0,1)$, and let $\mathcal{F}_\infty^H = \mathcal{F}^H(0,0)$ and $\mathcal{F}_\infty^V = \mathcal{F}^V(0,0)$, and for $j, k \geq 1$ set $\mathcal{F}_j^V = \mathcal{F}^V(r^j, 0)$ and $\mathcal{F}_k^V = \mathcal{F}^V(0, r^k)$.

For each (nonzero) $w \in B_{\mathbb{R}^{m+n}}(0, \rho_0)$, we also define a new grid $\mathcal{G}_w$ as follows. We choose $j = j(w) \in \mathbb{Z}_+$ such that the quantity

$$|[w, (0,0)] - r^j|$$

is minimized. The grid $\mathcal{G}_w$ is then the same as $\mathcal{G}_0$, except that the vertical leaf $\mathcal{F}_j^V$ in $\mathcal{G}_0$ is redefined: $\mathcal{F}_j^V = \mathcal{F}^V(w)$. This is illustrated in Figure 3.
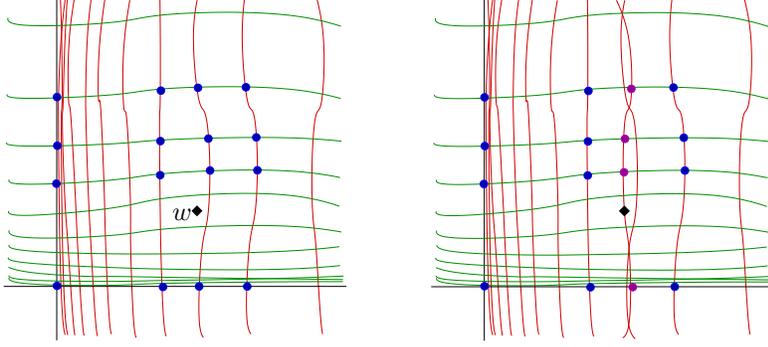

FIGURE 3. Grid substitution

Each grid $\mathcal{G} = (\{\mathcal{F}_j^V\}, \{\mathcal{F}_k^H\})$ defines sequences of points $\{z_{j,k}\}_{j,k \in \mathbb{Z}_+} \subset \mathbb{R}^2$, and $\{x_j\}, \{y_k\} \subset \mathbb{R}$ via: $\{z_{j,k}\} = \mathcal{F}_j^V \cap \mathcal{F}_k^H$, $\{(x_j, 0)\} = \mathcal{F}_j^V \cap \mathcal{F}_\infty^H$, and $\{(0, y_k)\} = \mathcal{F}_\infty^V \cap \mathcal{F}_k^H$. For each pair (j,k) with $|j - k| \leq 1$, we then define

$$H_{j,k} = H_{j,k}(\mathcal{G}) = \{x_{j'} : j \leq j' \leq j + \ell\}, V_{j,k} = V_{j,k}(\mathcal{G}) = \{y_{k'} : k \leq k' \leq k + \ell\}$$

and

$$J_{j,k} = J_{j,k}(\mathcal{G}) = \{z_{j',k'} : j \leq j' \leq j + \ell, \ k \leq k' \leq k + \ell\}.$$

Lemma 8.9 (Grids are good). — *For every $K > 0$ and $\kappa > 1$, there exists $\rho_2 = \rho_2(K, \kappa) > 0$ such that if $\|(\omega^H, \omega^V)\|_1 \leq K$, then for every $\theta > 0$, there exists an integer $k_0 = k_0(K, \kappa, \theta) > 0$ such that: for all $k \geq k_0$, for all j with $|j - k| \leq 1$, and for all $w \in B_{\mathbb{R}^{m+n}}(0, \rho_2) \cap \mathcal{K}_\kappa$, the grid $\mathcal{G}_w$ has the following properties.*

$$R_{j,k}/\eta_{j,k} \leq 6r^{\ell-2}, \quad and \quad \sup_{z_{j',k'} \in J_{j,k}} |z_{j',k'} - (x_{j'}, y_{k'})| \leq \theta\eta_{j,k},$$

where

$$R_{j,k} = \sup_{z \in J_{j,k}} |z| \quad and \quad \eta_{j,k} = \inf_{z, z' \in J_{j,k},\, z \neq z'} |z - z'|.$$

Moreover, $R_{j,k} \leq 3r^{k-1}$.

Proof of Lemma 8.9. — Let $K > 0$ and $\kappa > 1$ be given, and suppose that $\|(\omega^H, \omega^V)\|_1 \leq K$.

We choose ρ_2 such that for all $w \in B_{\mathbb{R}^2}(0, \rho_2) \cap \mathcal{K}_\kappa$, and for j sufficiently large (greater than some j_0), if j minimizes the quantity $|[w, (0,0)] - r^j|$, then $|w| \leq 2(1 + \kappa)r^j$. This is possible, by Lemma 8.8.

Let $\theta > 0$ be given; we will describe below how to choose a constant $\theta_1 = \theta_1(K, \kappa, \theta)$. Assuming this choice has been made, let $\rho_1 = \rho_1(K, \theta_1)$ be given by Lemma 8.8. We choose $k_0 > j_0$ such that $\max\{2(1+\kappa)r^{k-1}, R_{j,k}\} < \rho_1$, for all $|j - k| \leq 1$ and $k \geq k_0$.

Let $w \in B_{\mathbb{R}^{m+n}}(0, \rho_2) \cap \mathcal{K}_\kappa$, and consider the grid $\mathcal{G}_w$. For $j, k \in \mathbb{Z}_+$ satisfying $|j - k| \leq 1$, and $k \geq k_0$, fix a point $z \in J_{j,k}$, which by definition is the point of intersection of $\mathcal{F}_{j'}^V$ and $\mathcal{F}_{k'}^H$, for some $k - 1 \leq j', k' \leq k + \ell + 1$. Write $z = (x, y)$ and $w = (x', y')$. There are two possibilities. Either $\mathcal{F}_{j'}^V$ is in the base grid $\mathcal{G}_0$, or $\mathcal{F}_{j'}^V = \mathcal{F}^V(w)$.

In the first case, since $z \in \mathcal{F}_{j'}^V \cap \mathcal{F}_{k'}^H$, we have $|z| < \rho_1$. Lemma 8.8 implies that

$$|[(0,0), (x, y)] - (0, y)| = |y_{k'} - y| = |r^{k'} - y| < \theta_1 |(x, y)|$$

and

$$|[(x, y), (0, 0)] - (x, 0)| = |x_{j'} - x| = |r^{j'} - x| < \theta_1 |(x, y)|.$$

and so $|z - (x_{j'}, y_{k'})| \leq |x_{j'} - x| + |y_{k'} - y| \leq 2\theta_1 |z|$. Since $|(x_{j'}, y_{k'})| \leq 2r^{k-1}$, we therefore have, for θ_1 sufficiently small:

$$(27) \qquad\qquad |z| \;\leq\; 3r^{k-1},$$

and

$$(28) \qquad\qquad |z - (x_{j'}, y_{k'})| \leq 6\theta_1 r^{k-1}.$$

Suppose, on the other hand, that $\mathcal{F}_{j'}^V = \mathcal{F}^V(w)$. Then the point $(x_{j'}, 0) = [w, (0,0)]$ has the property that

$$|x_{j'} - r^{j'}| \leq \frac{1}{2}|r^{j'} - r^{j'+1}| = \frac{(1-r)}{2}r^{j'} < \frac{r^{j'}}{2}.$$

Since $w \in B_{\mathbb{R}^2}(0, \rho_2) \cap \mathcal{K}_\kappa$, and $j' \geq k_0$, we have that $|w| < 2(1 + \kappa)r^{j'-1} < \rho_1$. Hence Lemma 8.8 implies that $|x_{j'} - x'| = |[w, (0,0)] - (x', 0)| \leq \theta_1(|w| + |x'|)$; This implies that $|x_{j'} - x'| = \leq \theta_1(|w| + |x'|) \leq 2\theta_1 |w| \leq 4\theta_1(1 + \kappa)r^{j'-1}$.

Now $z = [w, (0, r^{k'})]$ and $|[w, (0, r^{k'})] - (x', r^{k'})| \leq \theta_1(|w| + r^{k'}) \leq \theta_1(3 + 2\kappa)r^{k-1}$. Using the triangle inequality, we conclude that, for θ_1 sufficiently small, we have

$$(29) \qquad\qquad |z| \;\leq\; 3r^{k-1}$$

and

$$(30) \qquad |z - (x_{j'}, y_{k'})| \leq |z - (x', r^{k'})| + |x_{j'} - x'| \leq \theta_1(7 + 6\kappa)r^{k-1}.$$

Hence, in either case, we conclude that

$$(31) \qquad\qquad R_{j,k} \quad \leq \quad 3r^{k-1}$$

and

$$(32) \qquad\qquad \sup_{z_{j',k'} \in J_{j,k}} |z_{j',k'} - (x_{j'}, y_{k'})| \leq \theta_1(7 + 6\kappa)r^{k-1}.$$

On the other hand,

$$(33) \qquad\qquad \eta_{j,k} \quad \geq \quad \inf_{j' \neq j''} |y_{j'} - y_{j''}| - \sup_{z_{j',k'} \in J_{j,k}} |z_{j',k'} - (x_{j'}, y_{k'})|$$

$$(34) \qquad\qquad\qquad > \quad r^{\ell+k+1} - \theta_1(7 + 6\kappa)r^{k-1},$$

and for θ_1 sufficiently small, we get $\eta_{j,k} \geq r^{\ell+k+1}/2$. Combining this with (31), we have $R_{j,k}/\eta_{j,k} \leq 6r^{\ell-2}$. Combining (33) with (32) we also get:

$$\sup_{z_{j',k'} \in J_{j,k}} |z_{j',k'} - (x_{j'}, y_{k'})| \leq \eta_{j,k} \frac{\theta_1(7 + 6\kappa)r^{k-1}}{r^{\ell+k+1} - \theta_1(7 + 6\kappa)r^{k-1}}.$$

Choosing $\theta_1 = \theta_1(K, \kappa, \theta)$ small enough, we obtain that

$$\sup_{z_{j',k'} \in J_{j,k}} |z_{j',k'} - (x_{j'}, y_{k'})| \leq \theta\eta_{j,k},$$

which finishes the proof. $\diamond$

Let $B = 6r^{\ell-2}$ and let $\rho_2 = \rho_2(K, \kappa) > 0$ be given by Lemma 8.9. Let $\theta_0 = \theta_0(B) > 0$ and $C_0 = C_0(B) > 0$ be given by Lemma 8.7. Now let $k_0 = k_0(K, \kappa, \theta_0) > 0$ be given by Lemma 8.9.

Fix $w \in B_{\mathbb{R}^{m+n}}(0, \rho_2)$. We now define the sequence S_m of rectangles associated to the grid $\mathcal{G}_w$. For $|j - k| \leq 1$, we set:

$$S_{j,k} = \{0, 0\} \cup (H_{j,k} \times \{0\}) \cup (\{0\} \times V_{j,k}) \cup J_{j,k}.$$

Now, let $S_{2k} = S_{k,k}$ and let $S_{2k+1} = S_{k,k+1}$. Define the sets H_m, V_m, and J_m analogously, for $m \in \mathbb{Z}_+$. Let $R_m = \sup_{z \in J_m} |z|$ and let $\eta_m = \inf_{z,z' \in J_m, z \neq z'} |z - z'|$. Lemma 8.9 implies that for $m \geq 2k_0$, we have $|R_m| \leq 3r^{(m-1)/2}$, and $R_m/\eta_m \leq B$.

By Lemma 8.7, there exists a constant $C_0 = C_0(B) > 0$ such that for each $m \geq 2k_0$, and any function ψ, there exists a unique (degree $(\ell + 1)^2$) polynomial $\wp_m = \wp_m((\omega^H, \omega^V), w, \psi)$:

$$\wp_m(x, y) = \sum_{0 \leq p, q \leq \ell} c_{p,q}^m x^p y^q$$

that interpolates ψ on the rectangle S_m. Furthermore:

$$(35) \qquad\qquad \sum_{p,q} |c_{p,q}^m| R_m^{p+q} \leq C_0 \sup\{\psi(z) : z \in S_m\},$$

where R_m is defined above.

Lemma 8.10. — *For every $K, C > 0$, there exist constants $C_1 = C_1(K, C) > 0$ and $\rho = \rho(K, C) > 0$, such that for all (ω^H, ω^V) with $\|(\omega^H, \omega^V)\|_{\ell, \alpha} \leq K$, for all $w \in B_{\mathbb{R}^2}(0, \rho_2) \cap \mathcal{K}$ and for all ψ satisfying hypotheses (1) and (2) of Theorem 8.4 for this value of C, the sequence $c_{p,q}^m = c_{p,q}^m(\mathcal{G}_w, \psi)$ has the following property.*

Let $\overline{\wp}_m(x, y) = \sum_{p+q \leq \ell} c_{p,q}^m x^p y^q$. Then there exists a polynomial $\overline{\wp}$ such that $\overline{\wp} = \lim_{m \to \infty} \overline{\wp}_m$ (uniformly on compact sets). Furthermore:

$$|\overline{\wp}(z) - \psi(z)| \leq C_1 |z|^{\ell + \alpha} \quad for \quad z \in \mathcal{K} \cap \bigcup_{k \geq k_0} \mathcal{F}_k^V \cap B_{\mathbb{R}^{m+n}}(0, \rho).$$

We first finish the proof of Lemma 8.5, assuming Lemma 8.10. Let $C > 0$ and ψ be given satisfying hypotheses (1) and (2) for this value of C. Let $C_1 = C_1(K, C) > 0$ and $\rho = \rho(K, C) > 0$ be given by Lemma 8.10. Given $w \in B_{\mathbb{R}^2}(0, \rho) \cap \mathcal{K}$, let $\overline{\wp} = \overline{\wp}(\mathcal{G}_w, \psi)$ be given by Lemma 8.10. By construction of the grid $\mathcal{G}_w$, we have that $w \in \bigcup_{k \geq k_0} \mathcal{F}_k^V$. This implies in particular that

$$|\overline{\wp}(w) - \psi(w)| \leq C_1 |w|^{\ell + \alpha}.$$

Let $w' \in B_{\mathbb{R}^2}(0, \rho) \cap \mathcal{K}$ be another point, and let $\overline{\wp}' = \overline{\wp}(\mathcal{G}_{w'}, \psi)$. By the same reasoning,

$$|\overline{\wp}'(w') - \psi(w')| \leq C_1 |w'|^{\ell + \alpha}.$$

Note that the sequences $c_{p,q}^m(\mathcal{G}_w, \psi)$ and $c_{p,q}^m(\mathcal{G}_{w'}, \psi)$ differ in only finitely many places. This implies that $\overline{\wp}' = \overline{\wp}$. The polynomial $\wp = \overline{\wp}$ satisfies the conclusions of Lemma 8.5. This completes the proof of Lemma 8.5. ⋄

Proof of Lemma 8.10. — The proof follows the proof of Lemma 4.4 in [**34**] very closely; the only slight change occurs in the proof of Lemma 8.11, part (1) below, which corresponds to Lemma 4.8 in [**34**]. We outline the proof and refer the reader to [**34**] or [**22**] for the details.

Fix k and let $\wp = \wp_{2k}$ and $\wp' = \wp'_{2k+1}$ be the interpolating polynomials on $S_{2k} = S_{k,k}$ and $S_{2k+1} = S_{k,k+1}$, respectively. Denote their coefficients by $c_{p,q}$ and $c'_{p,q}$ respectively. Let $T_k = 3r^{k-1}$. We will show that

$$|c_{p,q} - c'_{p,q}| = O(T_k^{\ell + \alpha - p - q}).$$

By Lemma 8.7, it is enough to consider the polynomial $\wp - \wp'$ and find an upper bound for $|\wp - \wp'|$ on $S_{k,k+1}$. Note that $\wp$ and $\wp'$ agree on $S_{k,k+1}$, except at the ℓ points $z_{j,k+\ell}$, $k \leq j \leq k + \ell$. On these points we have $\wp'(z_{j,k+\ell}) = \psi(z_{j,k+\ell})$. Hence we need only estimate $|\psi(z_{j,k+\ell}) - \wp(z_{j,k+\ell})|$, for $k \leq j \leq k + \ell$. For such a j, write $\mathcal{F}_j^V$ as a graph of a function of the second coordinate: $\mathcal{F}_j^V = \{(x_j(y), y) : y \in I\}$, and let $z_j(y) = (x_j(y), y)$. Notice that, in the case where $j = j(w)$, we have $z_j(y) = \omega_w^V(y - y_w)$, where $w = (x_w, y_w)$; otherwise, $z_j(y) = \omega_{(x_j, 0)}^V(y)$. Note that in either case, $x_j(0) = x_j$, and the function $x_j(y)$ would be constant if the curve $\mathcal{F}_{j,k}^V$ were truly vertical. The following estimates would be trivial if x_j were a constant function. The hypothesis that (ω^H, ω^V) is uniformly $C^{\ell, \alpha}$ will be used as in [**22, 34**] to estimate the $C^{\ell, \alpha}$ size of $x_j(y)$.

Choose a constant $C_2 > 0$ so that $\{z_j(y) : y \in I_k\}$ contains all the points in $\omega_{(x_j,0)}^V(I) \cap S_{k,k} \cap \mathcal{K}$, for all $k \geq k_0$ and $k \leq j \leq k + \ell$, where I_k is the interval $I_k := [-C_2 T_k, C_2 T_k]$. We next show that $|\psi(z_j(y)) - \wp(z_j(y))| = O(T_k^{\ell+\alpha})$, for $k \leq j \leq k + \ell$ and any $y \in I_k$. Fix such a j. For $h \colon I^2 \to \mathbb{R}$, write $\tilde{h}(y)$ for $h(z_j(y))$. We will restrict attention to the domain I_k.

Lemma 8.11. — *There exists $C_3 > 0$ such that if $k \geq k_0$, $k \leq j \leq j+\ell$, and $y \in I_k$, then:*

1.

$$|(\tilde{\psi} - \tilde{\wp})(y)| \leq C_3 \left\| \frac{d^\ell}{dy^\ell}(\tilde{\wp}) \right\|_\alpha T_k^{\ell+\alpha} + C_3 T_k^{\ell+\alpha},$$

2. *if $p, q \leq \ell$ and $p + q > \ell$, then*

$$\left\| \frac{d^\ell}{dy^\ell} x_j^p(y) y^q \right\|_\alpha \leq C_3 T_k^{p+q-\ell-\alpha} \|x_j\|_{C^{\ell,\alpha}(I_k)},$$

3. *if $p + q \leq \ell$, then*

$$\left\| \frac{d^\ell}{dy^\ell} x_j^p(y) y^q \right\|_\alpha \leq C_3,$$

4. *and therefore*

$$\left\| \frac{d^\ell}{dy^\ell} \tilde{\wp} \right\|_\alpha \leq C_3 \|x_j\|_{C^{\ell,\alpha}(I_k)} \sum_{p+q>\ell} |c_{p,q}| T_k^{p+q-\ell-\alpha} + C_3 \sum_{p+q\leq\ell} |c_{p,q}|.$$

Démonstration. — To prove (1), recall that $z_j(y) = \omega_w^V(y - y_w)$, if $j = j(w)$, and $z_j(y) = \omega_{(x_j,0)}^V(y)$ otherwise. The hypotheses of Theorem 8.4 imply that

$$\tilde{\psi}(z_j(y)) = \psi(\omega_{z_0}^V(y - y_0)) = \wp_z^V(y - y_0) + r_j^V(y - y_0),$$

where $z_0 \in \{w, (x_j,0)\}$ and $y_0 \in \{0, y_w\}$, and $|r_j^V(y - y_0)| \leq C(|z|^{\ell+\alpha} + |y - y_0|^{\ell+\alpha})$. Now $|z_0| = O(T_k)$ and $|y_0| = O(T_k)$ (since $w \in \mathcal{K}$), which implies that $|r_j^V(y)| = O(T_k^{\ell+\alpha})$, for $y \in I_k$.

Writing the Taylor expansion of of the $C^{\ell,\alpha}$ function $\tilde{\wp}$ about 0, we have

$$\tilde{\wp}(y) = Q(y) + R_j(y),$$

where Q is a degree ℓ polynomial and $|R_j(y)| = O(|y|^{\ell+\alpha} \left\| \frac{d^\ell}{dy^\ell} \tilde{\wp} \right\|_\alpha) = O(T_k^{\ell+\alpha} \left\| \frac{d^\ell}{dy^\ell} \tilde{\wp} \right\|_\alpha)$, for $y \in I_k$. Recall that, since $k \leq j \leq k + \ell$, the polynomial $\wp$ interpolates ψ on the $\ell + 1$ points in $S_{k,k+1} \cap \mathcal{F}^V(x_j, 0)$. Therefore the degree ℓ polynomial $\overline{Q}(y) = Q(y) - \wp_{z_0}^V(y - y_0)$ on I_k takes the value $r_j^V(t_i) + R_j(t_i)$ at the $\ell + 1$ points

$$\{0 = t_0, t_1, \ldots, t_\ell\} = (\omega_{(x_j,0)}^V)^{-1} \left(S_{k,k+1} \cap \mathcal{F}^V(x_j, 0) \right).$$

Lemma 8.8 implies the points $\{0, t_1, \ldots, t_\ell\}$ in I_k are spaced $\Theta(T_k)$ apart. Since $|\overline{Q}(t_i)| \leq |r_j^V(t_i) + R_j(t_i)| = O(T_k^{\ell+\alpha} + T_k^{\ell+\alpha} \left\| \frac{d^\ell}{dy^\ell} \tilde{\wp} \right\|_\alpha)$, for $i \in \{0, \ldots, \ell\}$, Lemma 8.6 then gives the desired inequality in (1).

The last three parts are proved in [**34**] (part (4) follows from (2) and (3)). ◇

Given $\delta > 0$, we may assume that $k_0 > 0$ was chosen sufficiently large so that $\|x_j\|_{C^{\ell,\alpha}(I_k)} < \delta$. Then we have

$$|(\psi - \wp)(z_j(y))| \leq C_3 T_k^{\ell+\alpha} + C_3 \delta \sum_{p+q > \ell} |c_{p,q}| T_k^{p+q} + C_3 \sum_{p+q \leq \ell} |c_{p,q}| T_k^{\ell+\alpha},$$

for all $y \in I_k$. Plugging $y = z_{j,k+\ell}$ into this equation (and recalling that $\wp'(z_{j,k+\ell}) = \psi(z_{j,k+\ell})$), and using (35) for $\wp - \wp'$ on $S_{k,k+1}$, we get:

$$\sum_{p,q} |c'_{p,q} - c_{p,q}| T_k^{p+q} \leq C_4 \left(T_k^{\ell+\alpha} + \delta \sum_{p+q > \ell} |c_{p,q}| T_k^{p+q} \sum_{p+q \leq \ell} |c_{p,q}| T_k^{\ell+\alpha} \right).$$

(cf. equation (4.11) in [**34**]).

Now the proof proceeds exactly as in [**34**], and we obtain a polynomial $\overline{\wp}$ satisfying the conclusions of Lemma 8.10. $\diamond$

9. Saturated sections of partially hyperbolic extensions

We recast Theorem A, part IV as a more general statement about saturated sections of partially hyperbolic extensions.

Definition 9.1. — *Let $f : M \to M$ be C^k and partially hyperbolic. A C^k partially hyperbolic extension of f is a tuple $(N, \mathcal{B}, \pi, F)$, where N is a C^∞ manifold, $\pi : \mathcal{B} \to M$ is a C^∞ fiber bundle over M with fiber N, and $F : \mathcal{B} \to \mathcal{B}$ is a C^k, partially hyperbolic diffeomorphism satisfying:*

1. *$\pi \circ F = f \circ \pi$, and*
2. *$E_F^c = T\pi^{-1}(E_f^c)$.*

We say that $(N, \mathcal{B}, \pi, F)$ is an r-bunched extension *if there exists a Riemannian metric $< \cdot, \cdot >$ on $\mathcal{B}$ and functions $\nu, \hat{\nu}, \gamma$, and $\hat{\gamma}$ on $\mathcal{B}$ satisfying (4)–(6) such that, for every $x \in M$:*

$$\sup_{z \in \pi^{-1}(x)} \nu(z) < \inf_{z \in \pi^{-1}(x)} \{\gamma(z), \gamma^r(z)\}, \quad \sup_{z \in \pi^{-1}(x)} \hat{\nu}(z) < \inf_{z \in \pi^{-1}(x)} \{\hat{\gamma}(z), \hat{\gamma}^r(z)\},$$

$$\frac{\sup_{z \in \pi^{-1}(x)} \nu(z)}{\inf_{z \in \pi^{-1}(x)} \gamma(z)} < \inf_{z \in \pi^{-1}(x)} \hat{\gamma}^r(z), \quad and \quad \frac{\sup_{z \in \pi^{-1}(x)} \hat{\nu}(z)}{\inf_{z \in \pi^{-1}(x)} \hat{\gamma}(z)} < \inf_{z \in \pi^{-1}(x)} \gamma^r(z).$$

If $(N, \mathcal{B}, \pi, F)$ is an r-bunched extension of f, then f is r-bunched. To see this, we construct a Riemannian metric on M in which the inequalities in (8) and (9) hold. This is achieved by fixing a horizontal distribution $\text{Hor} \subset T\mathcal{B}$, transverse to $\ker T\pi$ and containing $E_F^u \oplus E_F^s$, and defining, for $v \in T_x M$, the metric $< \cdot, \cdot >'$ by $< v_1, v_2 >'_x = \sup < w_1, w_2 >_z$, where the supremum is taken over all $w_i \in T\pi^{-1}(v_i) \cap \text{Hor}(z)$, with $z \in \pi^{-1}(x)$. In this metric, the r-bunching inequalities hold for f, with $\nu(x) = \sup_{z \in \pi^{-1}(x)} \nu(z)$, $\hat{\nu}(x) = \sup_{z \in \pi^{-1}(x)} \hat{\nu}(z)$, $\gamma(x) = \inf_{z \in \pi^{-1}(x)} \gamma(z)$, and $\hat{\gamma}(x) = \inf_{z \in \pi^{-1}(x)} \hat{\gamma}(z)$.

If $(N, \mathcal{B}, \pi, F)$ is a partially hyperbolic extension of f, it follows that $\mathcal{B} \to M$ is an admissible bundle with $\mathcal{W}_{\text{lift}}^s = \mathcal{W}_F^s$ and $\mathcal{W}_{\text{lift}}^u = \mathcal{W}_F^u$. We say that a section

$\sigma : M \to \mathcal{B}$ is *bisaturated* if it is bisaturated with respect to these lifted foliations (see Definition 4.1). We have the following theorem.

Theorem C. — *Let $f : M \to M$ be C^k, partially hyperbolic and accessible, for some integer $k \geq 2$. Let $(N, \mathcal{B}, \pi, F)$ be a C^k partially hyperbolic extension of f that is r-bunched, for some $r < k - 1$ or $r = 1$.*

Let $\sigma : M \to \mathcal{B}$ be a bisaturated section. Then σ is C^r.

Remark: One might ask whether the same conclusion holds if σ is instead assumed to be a continuous F-invariant section. The answer is no. De la Llave has constructed examples of an r-bunched extension of a linear Anosov diffeomorphism with a continuous F-invariant section that fails to be C^1. What is more, this section is $C^{(1/r)-\varepsilon}$, for all $\varepsilon > 0$, but fails to be $C^{1/r}$ (see [**36**], Theorem 4.1).

What is true is the following. Suppose that $(N, \mathcal{B}, \pi, F)$ is an r-bunched partially hyperbolic extension of f. Then there exists a critical Hölder exponent $\alpha_0 \geq 0$ such that, if σ is an F-invariant section of N that is Hölder continuous with exponent α_0, then σ is bisaturated, and hence C^r. The exponent α_0 is determined by $\nu, \hat{\nu}$ and the norm and conorm of the action of TF on fibers of N. When F is an isometric extension of f (as with abelian cocycles, or cocycles taking values in a compact Lie group), then $\alpha_0 = 0$, and any continuous invariant section is bisaturated. In general, if F is an r-bunched extension, then $\alpha_0 \leq 1/r$, but it can be smaller, as is the case with isometric extensions. The proof of these assertions is similar to the proof of Proposition 4.7; see also ([**36**], Theorem 2.2).

9.1. Proof of Theorem A, Part IV from Theorem C. — Suppose that f is C^k, accessible and strongly r-bunched and that ϕ is C^k, for some $k \geq 2$ and $r < k-1$ or $r = 1$. Then the skew product $f_\phi \colon M \times \mathbb{R}/\mathbb{Z} \to \mathbb{R}/\mathbb{Z}$ is a C^k, r-bunched, partially hyperbolic extension of f. If Φ is a continuous solution to (2), then Proposition 4.7 implies that Φ is bisaturated. Then the map $x \mapsto (x, \Phi(x) \,(\mathrm{mod}\,1))$ is a bisaturated section of $M \times \mathbb{R}/\mathbb{Z}$. Theorem C implies that this section is C^r. This implies that Φ is C^r.

10. Tools for the proof of Theorem C

We finally delve into the details of the proof of Theorem C, which is the heart of this paper.

10.1. Fake invariant foliations. — Recall that to prove Theorem A, part IV, when f is dynamically coherent, one can make use of the stable and unstable holonomy maps for f and F between center manifolds; more generally this strategy can be used to prove Theorem C when f is dynamically coherent. Since we do not assume that f is dynamically coherent, we use in place of the center foliation a locally-invariant family of center plaques (see [**21**], Theorem 5.5). The stable holonomy between center-manifolds is replaced by holonomy along locally-invariant, "fake" stable foliations, first introduced as a tool in [**11**]. These foliations are defined in the next proposition.

Proposition 10.1 (cf. [11], Proposition 3.1). — *Let $f : M \to M$ be a C^r partially hyperbolic diffeomorphism. For any $\varepsilon > 0$, there exist constants ρ and ρ_1 with $\rho > \rho_1 > 0$ such that, for every $p \in M$, the neighborhood $B_M(p, \rho)$ is foliated by foliations $\widehat{\mathcal{W}}_p^u$, $\widehat{\mathcal{W}}_p^s$, $\widehat{\mathcal{W}}_p^c$, $\widehat{\mathcal{W}}_p^{cu}$ and $\widehat{\mathcal{W}}_p^{cs}$ with the following properties:*

1. **Almost tangency to invariant distributions:** *For each $q \in B_M(p, \rho)$ and for each $* \in \{u, s, c, cu, cs\}$, the leaf $\widehat{\mathcal{W}}_p^*(q)$ is C^1 and the tangent space $T_q\widehat{\mathcal{W}}_p^*(q)$ lies in a cone of radius ε about $E^*(q)$.*

2. **Local invariance:** *for each $q \in B_M(p, \rho_1)$ and $* \in \{u, s, c, cu, cs\}$,*

$$f(\widehat{\mathcal{W}}_p^*(q, \rho_1)) \subset \widehat{\mathcal{W}}_{f(p)}^*(f(q)), \quad \text{and } f^{-1}(\widehat{\mathcal{W}}_p^*(q, \rho_1)) \subset \widehat{\mathcal{W}}_{f^{-1}(p)}^*(f^{-1}(q)).$$

3. **Exponential growth bounds at local scales:** *The following hold for all $n \geq 0$.*

   (a) *Suppose that $q_j \in B_M(p_j, \rho_1)$ for $0 \leq j \leq n-1$.*
   If $q' \in \widehat{\mathcal{W}}_p^s(q, \rho_1)$, then $q_n' \in \widehat{\mathcal{W}}_p^s(q_n, \rho_1)$, and

   $$d(q_n, q_n') \leq \nu_n(p)d(q, q').$$

   If $q_j' \in \widehat{\mathcal{W}}_p^{cs}(q_j, \rho_1)$ for $0 \leq j \leq n-1$, then $q_n' \in \widehat{\mathcal{W}}_p^{cs}(q_n)$, and

   $$d(q_n, q_n') \leq \hat{\gamma}_n(p)^{-1}d(q, q').$$

   (b) *Suppose that $q_{-j} \in B_M(p_{-j}, \rho_1)$ for $0 \leq j \leq n-1$.*
   If $q' \in \widehat{\mathcal{W}}_p^u(q, \rho_1)$, then $q_{-n}' \in \widehat{\mathcal{W}}_p^u(q_{-n}, \rho_1)$, and

   $$d(q_{-n}, q_{-n}') \leq \hat{\nu}_{-n}(p)^{-1}d(q, q').$$

   If $q_{-j}' \in \widehat{\mathcal{W}}_p^{cu}(q_{-j}, \rho_1)$ for $0 \leq j \leq n-1$, then $q_{-n}' \in \widehat{\mathcal{W}}_p^{cu}(q_{-n})$, and

   $$d(q_{-n}, q_{-n}') \leq \gamma_{-n}(p)d(q, q').$$

4. **Coherence:** *$\widehat{\mathcal{W}}_p^s$ and $\widehat{\mathcal{W}}_p^c$ subfoliate $\widehat{\mathcal{W}}_p^{cs}$; $\widehat{\mathcal{W}}_p^u$ and $\widehat{\mathcal{W}}_p^c$ subfoliate $\widehat{\mathcal{W}}_p^{cu}$.*

5. **Uniqueness:** *$\widehat{\mathcal{W}}_p^s(p) = \mathcal{W}^s(p, \rho)$, and $\widehat{\mathcal{W}}_p^u(p) = \mathcal{W}^u(p, \rho)$.*

6. **Leafwise regularity:** *The following regularity statements hold:*

   (a) *The leaves of $\widehat{\mathcal{W}}_p^u$ and $\widehat{\mathcal{W}}_p^s$ are uniformly C^r, and for $* \in \{u, s\}$, the leaf $\widehat{\mathcal{W}}_p^*(x)$ depends continuously in the C^r topology on the pair $(p, x) \in M \times B_M(p, \rho_1)$.*

   (b) *If f is r-bunched, then the leaves of $\widehat{\mathcal{W}}_p^{cu}$, $\widehat{\mathcal{W}}_p^{cs}$ and $\widehat{\mathcal{W}}_p^c$ are uniformly C^r, and for $* \in \{cu, cs, c\}$, the leaf $\widehat{\mathcal{W}}_p^*(x)$ depends continuously in the C^r topology on $(p, x) \in M \times B_M(p, \rho_1)$.*

7. **Regularity of the strong foliation inside weak leaves:** *If f is C^k and r-bunched, for some $r < k - 1$ or $r = 1$, and $k \geq 2$, then each leaf of $\widehat{\mathcal{W}}_p^{cs}$ is C^r foliated by leaves of the foliation $\widehat{\mathcal{W}}_p^s$, and each leaf of $\widehat{\mathcal{W}}_p^{cu}$ is C^r foliated by leaves of the foliation $\widehat{\mathcal{W}}_p^u$.*

   Furthermore, the distribution $\widehat{E}_p^s(x) = T_x\widehat{\mathcal{W}}_p^s$ is C^r in $x \in \widehat{\mathcal{W}}_p^{cs}(p)$, and the map $x \mapsto \widehat{E}_p^s(x)$ on $\widehat{\mathcal{W}}_p^{cs}(p)$ depends continuously on $p \in M$ in the C^r topology.

The distribution $\widehat{E}_p^u(x) = T_x \widehat{\mathcal{W}}_p^u$ is C^r in $x \in \widehat{\mathcal{W}}_p^{cu}(p)$, and the map $x \mapsto \widehat{E}_p^u(x)$ on $\widehat{\mathcal{W}}_p^{cu}(p)$ depends continuously on $p \in M$ in the C^r topology.

Démonstration. — The proof of parts (1)–(5) is contained in [**11**]. We review the proof there, as we will use the same method to prove parts (6) and (7). Some of the discussion below is taken from [**11**].

Suppose that f is C^r, for some $r \geq 1$. After possibly reducing ε, we can assume that inequalities (3)–(6) hold for unit vectors in the ε-cones around the spaces in the partially hyperbolic splitting.

The construction is performed in two steps. The first step is to construct foliations of each tangent space $T_p M$. In the second step, we use the exponential map $\exp_p$ to project these foliations from a neighborhood of the origin in $T_p M$ to a neighborhood of p.

Step 1. In the first step of the proof, we choose $\rho_0 > 0$ such that $\exp_p^{-1}$ is defined on $B_M(p, 2\rho_0)$. For $\rho \in (0, \rho_0]$, we define, in the standard way, a continuous map $\mathbf{f}_\rho : TM \to TM$ covering f, which is uniformly C^r on fibers, satisfying:

1. $\mathbf{f}_\rho(p, v) = \exp_{f(p)}^{-1} \circ f \circ \exp_p(v)$, for $\|v\| \leq \rho$;
2. $\mathbf{f}_\rho(p, v) = T_p f(v)$, for $\|v\| \geq 2\rho$;
3. $\|\mathbf{f}_\rho(p, \cdot) - T_p f(\cdot)\|_{C^1} \to 0$ as $\rho \to 0$, uniformly in p;
4. $p \mapsto \mathbf{f}_\rho(p, \cdot)$ is continuous in the C^r topology.

Endowing M with the discrete topology, we regard TM as the disjoint union of its fibers. if ρ is small enough, then $\mathbf{f}_\rho$ is partially hyperbolic, and each bundle in the partially hyperbolic splitting for $\mathbf{f}_\rho$ at $v \in T_p M$ lies within the $\varepsilon/2$-cone about the corresponding subspace of $T_p M$ in the partially hyperbolic splitting for f at p (we are making the usual identification of $T_v T_p M$ with $T_p M$). If ρ is small enough, the equivalents of inequalities (3) will hold with Tf replaced by $T\mathbf{f}_\rho$. Further, if f is r-bunched, then $\mathbf{f}_\rho$ will also be r-bunched, for ρ sufficiently small.

If ρ is sufficiently small, standard graph transform arguments give stable, unstable, center-stable, and center-unstable foliations for $\mathbf{f}_\rho$ inside each $T_p M$. These foliations are uniquely determined by the extension $\mathbf{f}_\rho$. and the requirement that their leaves be graphs of functions with bounded derivative. We obtain a center foliation by intersecting the leaves of the center-unstable and center-stable foliations. Since the restriction of $\mathbf{f}_\rho$ to $T_p M$ depends continuously in the C^r topology on p, the foliations of $T_p M$ depend continuously on p.

The uniqueness of the stable and unstable foliations implies, via a standard argument (see, e.g. [**21**], Theorem 6.1 (e)), that the stable foliation subfoliates the center-stable, and the unstable subfoliates the center-unstable.

We now discuss the regularity properties of these foliations of TM. Recall the standard method for determining the regularity of invariant bundles and foliations.

Theorem 10.2 (cf. C^r **Section Theorem** ([**21**], **Theorem 3.2**))
    Let X be a C^r manifold, let $\pi : E \to X$ be a C^r Finslered Banach bundle, and let $g : E \to E$ be a C^r bundle map covering the C^r diffeomorphism $h : X \to X$. Assume that the image of the 0-section under g is bounded.

Assume that for every $x \in X$ there exists a constant κ_x such that

$$\sup_{x \in X} |\kappa_x| < 1,$$

and for every $y, y' \in \pi^{-1}(x)$, $\|g(y) - g(y')\|_{\pi^{-1}(h(x))} \leq \kappa_x \|y - y'\|_{\pi^{-1}(x)}$. Then there is a unique bounded section $\sigma \colon X \to M$ such that $g(\sigma(X)) = \sigma(X)$, and σ is continuous.
   Moreover, if

$$\sup_{x \in X} \frac{\kappa_x}{\lambda_x^r} < 1, \qquad \text{where} \quad \lambda_x = m(T_x h)$$

then σ is C^r.

This theorem is used to prove the C^r regularity of the stable and unstable foliations for a C^r partially hyperbolic diffeomorphism f, once the C^1 regularity has been established (via Lipschitz jets, or some similar method). We review this argument, as it is prototypical.

Assume that the leaves of $\mathcal{W}^u$ are C^1. Note that since the leaves of $\mathcal{W}^u$ are tangent to the continuous distribution E^u, this automatically implies that the map $x \mapsto \mathcal{W}^u(x)$ is continuous in the C^1 topology.

To prove that the leaves of $\mathcal{W}^u$ are uniformly C^r for $r > 1$, one fixes a C^∞ approximation $TM = \widetilde{E}^s \oplus \widetilde{E}^c \oplus \widetilde{E}^u$ to the partially hyperbolic splitting. One then takes the C^1 manifold X to be the disjoint union of the leaves of the unstable foliation and the fiber of the bundle E over x to be the space $L_x(\widetilde{E}^u, \widetilde{E}^{cs})$ of linear maps from $\widetilde{E}^u(x)$ to $\widetilde{E}^{cs}(x)$. The linear graph transform on the bundle E covers the original partially hyperbolic diffeomorphism $f|_X$, contracts the fiber over x by $\kappa_x = \|T_x f|_{E^{cs}}\|/m(T_x f|_{E^u}) < 1$, and expands X at x by at least $\lambda_x = m(T_x f|_{E^u}) > 1$.

Since the ratio

$$\frac{\kappa_x}{\lambda_x} = \frac{\|T_x f|_{E^{cs}}\|/m(T_x f|_{E^u})}{m(T_x f|_{E^u})}$$

is bounded away from 1, Theorem 10.2 implies that the unique invariant bounded section of $\sigma \colon X \to E$ is C^1. But at the point $x \in X$, the graph of the map $\sigma(x) \colon \widetilde{E}^u(x) \to \widetilde{E}^{cs}(x)$ is precisely the bundle $E^u(x)$. Since E^u is C^1 along X, the manifold X is C^2.

Repeating the argument, using 2-jets of maps from $\widetilde{E}^u$ to $\widetilde{E}^{cs}$ instead of 1-jets, shows that X is C^3. An inductive argument using the $\ell - 1$ jet bundle shows that X is C^ℓ, for every integer $\ell \leq r$ To obtain that X is C^r, one applies Theorem 10.2 in its Hölder formulation to show that the $\lfloor r \rfloor$ jet bundle is $C^{r - \lfloor r \rfloor}$. The leaves of $\mathcal{W}^u$ vary continuously in the C^r topology because the jets of E^u along $\mathcal{W}^u(x)$ are found as the fixed point of a fiberwise contraction that depends continuously on x. This fiberwise contraction preserves sections that depend continuously on x, and so the invariant section depends continuously on x as well.

Returning to the map $\mathbf{f}_\rho$, we see that the stable and unstable foliations for this map have uniformly C^r leaves, and for each $p \in M$ the leaves vary continuously inside of $T_p M$ in the C^r topology. Moreover, since $p \mapsto \mathbf{f}_\rho(p, \cdot)$ is continuous in the C^r topology the leaves of unstable foliation for $\mathbf{f}_\rho$ also depend continuously on p in the C^r topology.

When f is r-bunched, a similar argument shows that the center-stable, center-unstable and center leaves for $\mathbf{f}_\rho$ are uniformly C^r. The condition $\hat{\nu} < \hat{\gamma}^r$ is an r-normal hyperbolicity condition for the center-unstable foliation, which implies that the leaves of this foliation are uniformly C^r (see Corollary 6.6 in [**21**]). In this application of Theorem 10.2, the base manifold X is the disjoint union of center-unstable manifolds, and the bundle E consists of jets of maps between the approximate center-unstable and approximate stable bundles. The fiber contraction on $\ell - 1$-jets is $\kappa = \hat{\nu}/\hat{\gamma}^{\ell-1}$ and the base conorm of the bundle map on X is $\lambda = \hat{\gamma}$. The condition $\kappa/\lambda = \hat{\nu}/\hat{\gamma}^\ell < 1$ implies that the invariant section on $\ell - 1$ jets is C^1, and so the center unstable leaves are C^ℓ, for all $\ell < r$. As above, one obtains that the center-unstable leaves are uniformly C^r.

Similarly the condition $\nu < \gamma^r$ implies that the leaves of the center-stable foliation are uniformly C^r; intersecting center-unstable with center-stable leaves, one obtains that the leaves of the center foliation for $\mathbf{f}_\rho$ are uniformly C^r. The leaves of the center, center-stable and center-unstable foliations for $\mathbf{f}_\rho$ along T_pM also depend continuously on $p \in M$ in the C^r topology.

When $k \geq 2$, and f is r-bunched, for $r < k - 1$ or $r = 1$, another argument using Theorem 10.2 proves the C^r regularity of the unstable bundle along the leaves of the center-unstable foliation. The manifold X is the disjoint union of the leaves of the center-unstable foliation for $\mathbf{f}_\rho$, and the bundle E consists of linear maps from the approximate unstable into the approximate center-stable bundles. Note that X is uniformly C^r by the previous arguments, and the first $\lfloor r \rfloor$ derivatives of $\mathbf{f}_\rho$ vary $(r - \lfloor r \rfloor)$-Hölder continuously from leaf to leaf. Since X and E are C^r, we may apply the C^r section theorem directly (without inductive arguments).

In this case, the graph transform bundle map has fiber constant $\kappa = \hat{\nu}/\hat{\gamma}$ and the base conorm λ of $\mathbf{f}_\rho$ restricted to center-unstable leaves is bounded by γ. The r-bunching hypothesis $\hat{\nu} < \hat{\gamma}\gamma^r$ implies that $\kappa/\lambda^r < 1$, and so the unstable bundle for $\mathbf{f}_\rho$ is C^r when restricted to X. Moreover the jets of the unstable bundle along the center-unstable leaf vary $(r - \lfloor r \rfloor)$-Hölder continuously. Notice that we need $k - 1 \geq r$ to carry out this argument, because the bundle map we consider is only C^{k-1} (in the fiber it is a linear graph transform determined by the derivative of $\mathbf{f}_\rho$, and we lose a derivative in this argument).

Similarly, this argument shows that the bunching hypothesis $\nu < \gamma\hat{\gamma}^r$ implies that the stable bundle for $\mathbf{f}_\rho$ is a C^r bundle over the leaves of the center-stable foliation, and we have (Hölder) continuous dependence of the appropriate jets on the basepoint. The details are described in [**39, 40**] in the case $r = 1$ and $k = 2$. The argument for general r, k is completely analogous.

Step 2. We now have foliations of T_pM, for each $p \in M$. We obtain the foliations $\widehat{\mathcal{W}}_p^u, \widehat{\mathcal{W}}_p^c, \widehat{\mathcal{W}}_p^s, \widehat{\mathcal{W}}_p^{cu}$, and $\widehat{\mathcal{W}}_p^{cs}$ by applying the exponential map $\exp_p$ to the corresponding foliations of T_pM inside the ball around the origin of radius ρ.

If ρ is sufficiently small, then the distribution $E^*(q)$ lies within the angular $\varepsilon/2$-cone about the parallel translate of $E^*(p)$, for every $* \in \{u, s, c, cu, cs\}$ and all p, q with $d(p, q) \leq \rho$. Combining this fact with the preceding discussion, we obtain that property 1. holds if ρ is sufficiently small.

Property 2. — local invariance — follows from invariance under $\mathbf{f}_\rho$ of the foliations of TM and the fact that $\exp_{f(p)}(\mathbf{f}_\rho(p, v)) = f(\exp_p(p, v))$ provided $\|v\| \leq \rho$.

Having chosen ρ, we now choose ρ_1 small enough so that $f(B_M(p, 2\rho_1)) \subset B_M(f(p), \rho)$ and $f^{-1}(B_M(p, 2\rho_1)) \subset B_M(f^{-1}(p), \rho)$, and so that, for all $q \in B_M(p, \rho_1)$,

$$\begin{aligned}
q' \in \widehat{\mathcal{W}}_p^s(q, \rho_1) &\implies d(f(q), f(q')) \leq \nu(p)\, d(q, q'), \\
q' \in \widehat{\mathcal{W}}_p^u(q, \rho_1) &\implies d(f^{-1}(q), f^{-1}(q')) \leq \hat{\nu}(f^{-1}(p))\, d(q, q'), \\
q' \in \widehat{\mathcal{W}}_p^{cs}(q, \rho_1) &\implies d(f(q), f(q')) \leq \hat{\gamma}(p)^{-1}\, d(q, q'), \qquad and \\
q' \in \widehat{\mathcal{W}}_p^{cu}(q, \rho_1) &\implies d(f^{-1}(q), f^{-1}(q')) \leq \gamma(f^{-1}(p))^{-1}\, d(q, q').
\end{aligned}$$

Property 3. — exponential growth bounds at local scales — is now proved by an inductive argument.

Properties 4.– 7. — coherence, uniqueness, leafwise regularity and regularity of the strong foliation inside weak leaves — follow immediately from the corresponding properties of the foliations of TM discussed above. ◇

Since there is no ambiguity in doing so, we write $\widehat{\mathcal{W}}^{cs}(x), \widehat{\mathcal{W}}^{cu}(x)$, and $\widehat{\mathcal{W}}^c(x)$ for the corresponding manifolds $\widehat{\mathcal{W}}_x^{cs}(x), \widehat{\mathcal{W}}_x^{cu}(x)$, and $\widehat{\mathcal{W}}_x^c(x)$. If f is C^k and r-bunched, for $k \geq 2$ and $r < k - 1$ or $r = 1$, then the collection of all $\widehat{\mathcal{W}}^*(x)$-manifolds forms a uniformly continuous C^r plaque family in M, but not in general a foliation.

Henceforth *we shall assume that $\mathcal{B}$ is the trivial bundle $\mathcal{B} = M \times N$.* All of the definitions and arguments that follow can be made for a general bundle $\mathcal{B}$ by fixing a connection on $\mathcal{B}$, at the expense of more cumbersome notation and the need to localize some of the objects, such as the fake foliations for F in the following lemma. Since Theorem C concerns the local property of smoothness, this simplifying assumption is benign.

Lemma 10.3. — *Let $k \geq 2$ and $r = 1$ or $r < k - 1$. If F is a C^k, r-bunched extension of f, then we can construct the fake foliations $\widehat{\mathcal{W}}_{F,z}^s, \widehat{\mathcal{W}}_{F,z}^u, \widehat{\mathcal{W}}_{F,z}^{cs}, \widehat{\mathcal{W}}_{F,z}^{cu}$ and $\widehat{\mathcal{W}}_{F,z}^c$ for F and $\widehat{\mathcal{W}}_p^s, \widehat{\mathcal{W}}_p^u, \widehat{\mathcal{W}}_p^{cs}, \widehat{\mathcal{W}}_p^{cu}$ and $\widehat{\mathcal{W}}_p^c$ for f so that:*

– *for each $p \in M$ and $z \in \pi^{-1}(p)$, the fake foliations $\widehat{\mathcal{W}}_{F,z}^*$ for F are defined in the entire neighborhood $\pi^{-1}(B_M(p, \rho))$ of $\pi^{-1}(p)$ and are independent of $z \in \pi^{-1}(p)$;*
– *for $* \in \{cs, cu, c\}$, we have:*

$$\widehat{\mathcal{W}}_{F,z}^*(w) = \pi^{-1}\left(\widehat{\mathcal{W}}_p^*(\pi(w))\right),$$

for all $p \in M$, all $z \in \pi^{-1}(p)$, and all $w \in \pi^{-1}(B_M(p, \rho))$;
– *for $* \in \{s, u\}$, we have:*

$$\pi\left(\widehat{\mathcal{W}}_{F,z}^*(w)\right) = \widehat{\mathcal{W}}_p^*(\pi(w)),$$

for all $p \in M$, all $z \in \pi^{-1}(p)$, and all $w \in \pi^{-1}(B_M(p, \rho))$; and
– *the conclusions of Proposition 10.1 hold for the fake foliations of F and f.*

Démonstration. — Let N be the fiber of $\mathcal{B}$. Fix $\rho_0 > 0$ such that the exponential map $\exp_p$ is a diffeomorphism from $B_{T_pM}(0, \rho_0)$ to $B_M(p, \rho_0)$, for every $p \in M$. Note that $\pi^{-1}(B_M(p, \rho_0))$ is a trivial bundle over $B_M(p, \rho_0)$, for each $p \in M$. Denote by $B_{TM}(0, \rho_0)$ the ρ_0-neighborhood of the 0-section of TM. The bundle $\mathcal{B}$ pulls back via the exponential map $\exp \colon B_{TM}(0, \rho_0) \to M$ to a C^r bundle $\tilde{\pi}_0 \colon \widetilde{\mathcal{B}}_0 \to B_{TM}(0, \rho_0)$ with fiber N. The bundle $\widetilde{\mathcal{B}}_0$ is trivial over each fiber $\mathcal{B}_{T_pM}(0, \rho_0)$ of $B_{TM}(0, \rho_0)$ and pulls back to the original bundle $\mathcal{B}$ under the inclusion $M \hookrightarrow B_{TM}(0, \rho_0)$ of M into the 0-section of TM. Elements of $\widetilde{\mathcal{B}}_0$ are of the form $(p, v, z) \subset B_{TM}(0, \rho_0) \times \mathcal{B}$ such that $\pi(z) = \exp_p(v)$, and the projection $\tilde{\pi}_0$ sends (p, v, z) to (p, v). Extend $\widetilde{\mathcal{B}}_0$ to a C^r bundle $\tilde{\pi} \colon \widetilde{\mathcal{B}} \to TM$ over TM in such a way that $\widetilde{\mathcal{B}}$ is also a C^r bundle over M (with fiber $\mathbb{R}^m \times N$), and the restriction of $\widetilde{\mathcal{B}}$ to T_pM is a trivial bundle, for every $p \in M$.

In the proof of Proposition 10.1, we define $\mathbf{F}_r$ slightly differently, using the bundle $\widetilde{\mathcal{B}}$, rather than $T\mathcal{B}$. Fix $\rho_1 < \rho_0$ such that $\overline{f(B_M(p, \rho_1))} \subset B_M(f(p), \rho_0)$, for all $p \in M$. Let $\mathbf{f} \colon B_{TM}(0, \rho_1) \to B_{TM}(0, \rho_0)$ be the map:

$$\mathbf{f}(p, v) = \exp_{f(p)}^{-1} \circ f \circ \exp_p(v).$$

The map $F \colon \mathcal{B} \to \mathcal{B}$ induces a map $\mathbf{F} \colon \tilde{\pi}^{-1}(B_{TM}(0, \rho_1)) \to \tilde{\pi}^{-1}(B_{TM}(0, \rho_0))$, covering $\mathbf{f}$, defined by:

$$\mathbf{F}(p, v, z) = (\mathbf{f}(p, v), F(z)).$$

Since $\widetilde{\mathcal{B}}|_{TM}$ is a trivial bundle, we can write elements of $\tilde{\pi}^{-1}(T_pM)$ as triples (p, v, y), where $v \in T_pM$ and $y \in \pi^{-1}(p) \cong N$; we can choose this trivialization to depend smoothly on p. We also metrically trivialize the fibers $\widetilde{\mathcal{B}}|_{T_pM}$ of this bundle, using the product of the sup metric $< \cdot, \cdot >'_p$ on T_pM defined at the beginning of this section with the induced metric $< \cdot, \cdot >$ on the fiber $\pi^{-1}(p)$. If F is an r-bunched extension of f, then the r-bunching inequalities hold for this family of metrics on $\widetilde{\mathcal{B}}|_{B_{TM}(0, \rho)}$, if ρ is sufficiently small.

Then for each $\rho > 0$ there exists a C^r bundle isomorphism

$$\mathbf{F}_\rho \colon \widetilde{\mathcal{B}} \to \widetilde{\mathcal{B}},$$

covering the map $\mathbf{f}_\rho \colon TM \to TM$ constructed in the proof of Proposition 10.1, with the following properties:

- $\mathbf{F}_\rho(p, v, y) = \mathbf{F}(p, v, y)$ if $\|v\| \le \rho$; in particular, we have $\mathbf{F}_\rho(p, 0, y) = (f(p), 0, F(y))$,
- $\mathbf{F}_\rho(p, v, y) = (f(p), T_pf(v), \mathbf{F}(p, \rho v/\|v\|, y))$ if $\|v\| \ge 2\rho$,
- $\sup_{v \in T_pM} d_{C^r}(\mathbf{F}_\rho(p, v, \cdot), \mathbf{F}(p, 0, \cdot)) \to 0$ as $\rho \to 0$,
- the C^r diffeomorphism $\mathbf{F}_\rho(p, \cdot, \cdot)$ depends continuously on p in the C^r topology.

The construction of $\mathbf{F}_\rho$ is straightforward, once one has proven the following lemma, and we omit the details.

Lemma 10.4. — *Let N be a compact manifold and let $\{F_v \colon N \to N\}_{v \in B_{\mathbb{R}^n}(0,2)}$ be a family of diffeomorphisms of N such that $(v, y) \mapsto F_v(y)$ is C^r.*

Then for every $\rho \in (0, 1)$, there exists a family $\{F_{\rho, v} \colon N \to N\}_{v \in B_{\mathbb{R}^m}(0, \rho)}$ of diffeomorphisms with the following properties:

- $(v, y) \mapsto F_{\rho,v}(y)$ *is* C^r;
- $F_{\rho,v} = F_v$, *if* $\|v\| \leq \rho$;
- $F_{\rho,v} = F_{\rho v/\|v\|}$, *if* $\|v\| \geq 2\rho$; *and*
- $\sup_{v \in \mathbb{R}^n} d_{C^r}(F_{\rho,v}, F_0) \to 0$ *as* $\rho \to 0$.

Proof of Lemma 10.4. — We construct $F_{\rho,v}$ as follows. Consider the family of vector fields $\{X_v\}_{v \in B_{\mathbb{R}^m}(0,2)}$ on N defined by

$$X_v(y) = \frac{d}{dt}|_{t=0} F_{v+tv}(y),$$

and let $\varphi_{v,t}$ be the flow generated by X_v. For $v \in \mathbb{R}^n$, let $v_\rho = \rho v/\|v\|$.

For $\rho \in (0,1)$, let $\beta_\rho \colon \mathbb{R}^m \to [0,1]$ be a smooth radial bump function vanishing outside of $B_{\mathbb{R}^m}(0, 2\rho)$ and identically 1 on $\overline{B_{\mathbb{R}}(0,\rho)}$ with derivative $|D\beta_\rho|$ bounded by 3ρ. We then define:

$$F_{\rho,v} = \begin{cases} F_v & \text{if } \|v\| \leq \rho \\ \varphi_{v_\rho, \beta(v)(\|v\|-\rho)} \circ F_{v_\rho} & \text{if } \|v\| > \rho. \end{cases}$$

Then the family $\{F_{\rho,v}\}_{v \in \mathbb{R}^m}$ has the desired properties. ⋄

Having constructed $\mathbf{F}_\rho$, the proof then proceeds exactly as in Proposition 10.1, except to construct the fake foliations for F, we consider the bundle $\widetilde{\mathcal{B}}$ over M (rather than TM over M) and take the disjoint union of its fibers. For ρ sufficiently small, $\mathbf{F}_\rho$ is partially hyperbolic and r-bunched, if F is an r-bunched extension of f. The fake foliations for F are constructed by first finding invariant foliations for $\mathbf{F}_\rho$ on $\widetilde{\mathcal{B}}$. One verifies as in Proposition 10.1 that these foliations have the required regularity properties. To construct the fake foliations for F, we first restrict these foliations to the bundle $\tilde{\pi}^{-1}(B_{TM}(0,\rho)) \subset \widetilde{\mathcal{B}}$. Fix $p \in M$. On $\tilde{\pi}^{-1}(B_{T_pM}(0,\rho))$, the projection $(p, v, z) \mapsto z$ is a diffeomorphism onto $\pi^{-1}(B_M(p, \rho))$; the image of the invariant foliations for $\mathbf{F}_\rho$ under this projection gives the fake invariant foliations for F on $\pi^{-1}(B_M(p, \rho))$.

To construct the fake invariant foliations for f, we take instead the image of the invariant foliations for $\mathbf{F}_\rho$ in $\tilde{\pi}^{-1}(B_{T_pM}(0,\rho))$ under the map $(p, v, z) \mapsto \exp_p(v)$. This construction ensures that the desired properties hold. ⋄

Fix $\varepsilon > 0$ small and let the fake foliations for f and F be defined by the preceding lemmas.

Since it does not depend on $z \in \pi^{-1}(p)$ we write $\widehat{\mathcal{W}}^*_{F,p}(w)$ for $\widehat{\mathcal{W}}^*_{F,z}(w)$, for $* \in \{s, u, cs, cu, c\}$. As with the fake foliations for f, for $* \in \{cs, cu, c\}$ and $p \in M$, we will denote by $\widehat{\mathcal{W}}^*_F(p)$ the plaque $\widehat{\mathcal{W}}^*_F(p) = \pi^{-1}(\widehat{\mathcal{W}}^*(p))$ in $\mathcal{B}$; it is the $\widehat{\mathcal{W}}^*_F$-leaf through any $z \in \pi^{-1}(p)$.

By rescaling the Riemannian metric on M, we may assume that $\rho_1 \gg 1$, so that all of the objects used in the sequel are well-defined on any ball of radius 1 in M.

10.2. Further consequences of r-bunching. — Here we explore in greater depth the properties of an r-bunched partially hyperbolic diffeomorphism. The goal is to bound the deviation between the fake foliations $\widehat{\mathcal{W}}_p^*$ and $\widehat{\mathcal{W}}_q^*$ for $q \in \widehat{\mathcal{W}}^*(p)$. In the dynamically coherent case, $\widehat{\mathcal{W}}_p^*(q)$ and $\widehat{\mathcal{W}}_q^*(q)$ coincide for $q \in \widehat{\mathcal{W}}^*(p)$. In a sense, the results in this section tell us that r-bunched systems are dynamically coherent "on the level of r-jets."

Throughout this and the following subsections, we continue to assume that F is a C^k, r-bunched extension of f, where $k \geq 2$ and $r < k - 1$ or $r = 1$. In the statements of some of the lemmas, we will remind the reader of these hypotheses. We fix as above a choice of fake foliations and fake lifted foliations (we will not specify here the choice of $\varepsilon > 0$, but will indicate where it is relevant). Let $m = \dim(M)$, $s = \dim E^s$, $u = \dim E^u$, and $c = \dim E^c$, so that $m = s + u + c$.

Fix a point $p \in M$. We introduce C^r local $\mathbb{R}^u \times \mathbb{R}^s \times \mathbb{R}^c$ - coordinates (x^u, x^s, x^c) in the ρ-neighborhood of p, sending p to 0, $\widehat{\mathcal{W}}^{cs}(p)$ into the subspace $x^u = 0$, $\widehat{\mathcal{W}}^{cu}(p)$ into $x^s = 0$, $\mathcal{W}^s(p)$ to $x^u = x^c = 0$, $\mathcal{W}^s(p)$ to $x^u = x^c = 0$, and $\mathcal{W}^u(p)$ to $x^s = x^c = 0$. This is possible because all of the submanifolds in question are C^r. Since $\widehat{\mathcal{W}}_p^u$ is a C^r subfoliation of $\widehat{\mathcal{W}}^{cu}(p)$, and $\widehat{\mathcal{W}}_p^s$ is a C^r subfoliation of $\widehat{\mathcal{W}}^{cs}(p)$, we may also choose these coordinates so that each leaf $\widehat{\mathcal{W}}_p^u(q)$, for $q \in \widehat{\mathcal{W}}^{cu}(p)$ is sent into an affine space $x^s = 0, x^c \equiv x_0^c$ and each leaf $\widehat{\mathcal{W}}_p^s(q')$, for $q' \in \widehat{\mathcal{W}}^{cs}(p)$ is sent into an affine space $x^u = 0, x^c \equiv x_0^{c'}$.
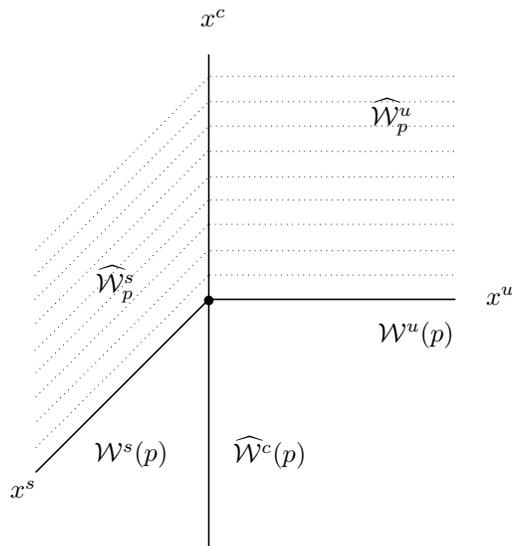

FIGURE 4. Coordinates adapted to the fake foliations at p.

We can choose these coordinates to depend uniformly on p. We call these coordinates *adapted coordinates at p*. Whenever we refer to adapted coordinates at a point p, we implicitly assume that they are chosen with a uniform bound on their C^r size.

According to Proposition 10.1 the leaves of the fake center, center-stable and center-unstable manifolds at each point z can be expressed using parametrized C^r plaque families:

$$\hat{\omega}^{cs}\colon I^m \times I^{c+s} \to \mathbb{R}^m, \qquad \hat{\omega}^{cu}\colon I^m \times I^{c+u} \to \mathbb{R}^m,$$

and

$$\hat{\omega}^c\colon I^m \times I^c \to \mathbb{R}^m,$$

where $\widehat{\mathcal{W}}^{cu}(z) = \hat{\omega}_z^{cu}(I^{c+u})$, $\widehat{\mathcal{W}}^{cs}(z) = \hat{\omega}_z^{cs}(I^{c+s})$ and $\widehat{\mathcal{W}}^c(z) = \hat{\omega}_z^c(I^c)$. The map $\hat{\omega}^c$ is obtained from $\hat{\omega}^{cs}$ and $\hat{\omega}^{cu}$ using the implicit function theorem. We may assume these maps take the form:

$$\hat{\omega}_z^{cs}(x^c, x^s) = z + (\hat{\beta}_z^{cs}(x^c, x^s), x^s, x^c) \qquad \hat{\omega}_z^{cu}(x^c, x^u) = z + (\hat{\beta}_z^{cu}(x^u, x^c), x^u, x^c),$$

and

$$\hat{\omega}_z^c(x^c) = z + (\hat{\beta}^c(x^c), x^c),$$

where $\hat{\beta}_z^{cu} \in C^r(I^{c+u}, \mathbb{R}^s)$, $\hat{\beta}_z^{cs} \in C^r(I^{c+s}, \mathbb{R}^u)$, and $\hat{\beta}_z^c \in C^r(I^c, \mathbb{R}^{s+u})$, and $z \mapsto \hat{\beta}_z^*$ is continuous in the C^r topology. Moreover, we have $\hat{\beta}_z^*(0) = 0$ and $\hat{\omega}_0^* \equiv 0$ for $* \in \{cs, cu, c\}$.

We now derive further consequences of the r-bunching hypothesis on f. The first concerns the behavior of the plaque families $\widehat{\mathcal{W}}^*(y)$ for $y \in \widehat{\mathcal{W}}^*(x)$, for $* \in \{cs, cu, c\}$.

Lemma 10.5. — *For each $v = (0, v^s, v^c) \in \widehat{\mathcal{W}}^{cs}(0)$, $w = (w^u, 0, w^c) \in \widehat{\mathcal{W}}^{cu}(0)$, and $z = (0, 0, z^c) \in \widehat{\mathcal{W}}^c(0)$, and for every positive integer $\ell \leq r$, we have:*

$$|j_0^\ell \hat{\beta}_v^{cs}| = o(|v^c|^{r-\ell}), \quad |j_0^\ell \hat{\beta}_w^{cu}| = o(|w^c|^{r-\ell}), \quad and \quad |j_0^\ell \hat{\beta}_z^c| = o(|z^c|^{r-\ell}).$$

All of these statements hold uniformly in the coordinate system based at p.

Démonstration. — We prove the assertion for $\hat{\beta}^{cu}$; the argument for $\hat{\beta}^{cs}$ is the same but with f replaced by f^{-1}. The assertion for $\hat{\beta}^c$ follows from the first two.

As in the proof of Proposition 5.2, we will use the convention that if $q \in M$ and $j \in \mathbb{Z}$, then q_j denotes the point $f^j(q)$, with $q_0 = q$. For a positive function $\alpha\colon M \to \mathbb{R}_+$ we also use the cocycle notation described there.

Endow the disjoint union $\hat{M}_p = \bigsqcup_{n \geq 0} B(p_{-n}, \rho)$ with the C^r adapted coordinate system based at p_{-n} in the ball $B(p_{-n}, \rho)$. We thereby identify $\hat{M}_p$ with the disjoint union $\bigsqcup_{n \geq 0}(I^m)_{-n}$. This coordinate system is not invariant under f, but certain aspects of it are; in particular, the planes $x^u = 0$ and $x^s = 0$ are invariant, as are the families $x^u = 0, x^c \equiv x_0^c$ and $x^s = 0, x^c \equiv x_0^c$. Moreover, we may assume (having chosen $\varepsilon > 0$ small enough in the application of Proposition 10.1) that for any point of the form $(0, x^s, x^c) \in B(p_i, \rho)$, writing $f(0, x^s, x^c) = (0, x_1^s, x_1^c)$, we have that $|x_1^s| \leq \nu(p_i)|x^s|$ and $\gamma(p_i)|x^c| \leq |x_1^c| \leq \hat{\gamma}(p_i)^{-1}|x^c|$. Similarly for any point of the form $(x^u, 0, x^c) \in B(p_{i+1}, \rho)$, writing $f^{-1}(x^u, 0, x^c) = (x_{-1}^u, 0, x_{-1}^c)$, we have that $|x_{-1}^u| \leq \hat{\nu}(p_i)|x^u|$ and $\hat{\gamma}(p_i)|x^c| \leq |x_{-1}^c| \leq \gamma(p_i)^{-1}|x^c|$.

Let $\hat{M}_p(1) = \bigsqcup_{n \geq 1} B(p_{-n}, 1)$, and note that $f(\hat{M}_p(1)) \subset \hat{M}_p$. Let φ be the change of coordinate $\varphi(x^u, x^s, x^c) = (x^c, x^u, x^s)$, and let $\tilde{f} = \varphi \circ f \circ \varphi^{-1}$. Now write, for

$x \in \hat{M}_p(1)$:

$$D\tilde{f}(x) = \begin{pmatrix} A_x & B_x \\ C_x & K_x \end{pmatrix},$$

where $A_x \colon \mathbb{R}^{c+u} \to \mathbb{R}^{c+u}$, $B_x \colon \mathbb{R}^s \to \mathbb{R}^{c+u}$, $C_x \colon \mathbb{R}^{c+u} \to \mathbb{R}^s$ and $K_x \colon \mathbb{R}^s \to \mathbb{R}^s$. We may assume that $\varepsilon > 0$ was chosen small enough in the application of Proposition 10.1 that for every $x \in f^{-1}(B(p_{-n+1}, 1)) \cap B(p_{-n}, 1)$, we have that $m(A_x) \geq \gamma(p_{-n})$ and $\|K_x\| \leq \nu(p_{-n})$, and $\|B_x\|$ and $\|C_x\|$ are very small. The partial hyperbolicity and r-bunching hypotheses $\nu < \gamma$ and $\nu < \gamma^r$ then imply that, for all $\ell \leq r$:

$$\sup_{x \in \hat{M}_p} \max\left\{ \frac{\|A_x\|}{m(K_x)}, \frac{\|K_x\|}{m(A_x)^\ell} \right\} < 1.$$

Fix $0 \leq \ell \leq r$, and let $\kappa = \max\{\nu\gamma^{-\ell}, \nu\gamma^{-1}\}$. Also fix a continuous function $\delta < \min\{1, \gamma\}$ such that $\kappa < \delta^{r-\ell}$; this is possible since f is r-bunched.

Consider the $C^{k-\ell}$ induced map

$$\mathcal{T}_f^\ell \colon \hat{M}_p(1) \times J_0^\ell(\mathbb{R}^{c+u}, \mathbb{R}^s)_0 \to \hat{M}_p \times J_0^\ell(\mathbb{R}^{c+u}, \mathbb{R}^s)_0$$

defined by:

$$\mathcal{T}_f^\ell(x, j_0^\ell\psi) = (f(x), j_0^\ell\psi'),$$

where $\psi' \in \Gamma_0^\ell(\mathbb{R}^{c+u}, \mathbb{R}^s)_0$ satisfies:

$$\tilde{f}(x + \mathrm{graph}(\psi)) = \tilde{f}(x) + \mathrm{graph}(\psi')$$

Lemma 6.4 implies that there is a metric $|\cdot|_L$ on $J_0^\ell(\mathbb{R}^{c+u}, \mathbb{R}^s)_0$ such that for all $n \geq 0$, all $x \in B(p_{-n-1}, 1) \subset \hat{M}_p(1)$ and all $j_0\psi, j_0\psi' \in J_0^\ell(I^{c+u}, \mathbb{R}^s)_0$, with $|j_0\psi|_L, |j_0\psi'|_L \leq 1$, we have:

$$(36) \qquad |\mathcal{T}_f^\ell(x, j_0\psi) - \mathcal{T}_f^\ell(x, j_0\psi)|_L \leq \kappa(p_{-n})|j_0\psi - j_0\psi'|_L.$$

Given a point $w = (w^u, 0, w^c) \in \widehat{\mathcal{W}}^{cu}(p)$, we choose $n \in \mathbb{Z}_+$ such that $|w^c| = \Theta(\delta_{-n}(p)^{-1})$. This is possible, since $\delta < 1$ is a continuous function (remember that δ_{-n} is the product of reciprocal values of δ, and so $\delta_{-n}(p)^{-1}$ is less than 1). The planes $x^s = 0, x^c \equiv x_0^c$ lie in an ε-cone about the center-stable distribution for f. Hence under iteration by f^{-1}, the part of $x^s = 0, x^c \equiv x_0^c$ that remains inside of $\hat{M}_p(1)$ for n iterates is a smooth plane that remains in the ε-cone about the center-stable distribution. Write $w_{-n} = f^{-n}(w) = (w_{-n}^u, 0, w_{-n}^c)$. Since $|w^c| = \Theta(\delta_{-n}(p)^{-1})$ and $|w^u| = O(1)$, and $\hat{\nu} < \delta\gamma < 1$, Proposition 10.1, parts (1)-(3) imply that $|w_{-n}^u| = O(\hat{\nu}_{-n}(p)^{-1}) = o(1)$ and $|w_{-n}^c| = O(\delta_{-n}(p)^{-1}\gamma_{-n}(p)) = o(1)$; in particular, we have that $w_{-i} \in B(p_{-i}, 1)$, for $i = 1, \ldots, n$.

Now consider the orbit of $(w_{-n}, j_0^\ell\hat{\beta}_{w_{-n}}^{cu}) \in \hat{M}_p(1) \times J_0^\ell(\mathbb{R}^{c+u}, \mathbb{R}^s)_0$ under $\mathcal{T}_f^\ell$. Local invariance of the $\widehat{\mathcal{W}}_p^{cu}$ plaque family implies that

$$\left(\mathcal{T}_f^\ell\right)^n(w_{-n}, j_0^\ell\hat{\beta}_{w_{-n}}^{cu}) = (w, j_0^\ell\hat{\beta}_w^{cu}).$$

On the other hand, since f leaves invariant the planes $x^s = 0$, we have that $\left(\mathcal{T}_f^\ell\right)^n(w_{-n}, 0) = (w, 0)$. But now (36) implies that

$$\begin{aligned} |j_0^\ell \hat{\beta}_w^{cu}|_L &\leq \kappa_{-n}(p)^{-1} |j_0^\ell \hat{\beta}_{w_{-n}}^{cu}|_L \\ &= O(\kappa_{-n}(p)^{-1}) \end{aligned}$$

On the other hand, $\kappa < \delta^{r-\ell}$, and $|w^c| = \Theta(\delta_{-n}(p)^{-1})$. This implies that $|j_0^\ell \hat{\beta}_w^{cu}| = o(|w^c|^{r-\ell})$, completing the proof of Lemma 10.5. $\diamond$

The next consequence of r-bunching we derive concerns the discrepancy between the leaves of the real and fake stable (or unstable) foliation originating at a given point. To state these results, we introduce a parametrization of the fake stable and unstable foliations as follows. We are interested in the restriction of the fake stable foliation $\widehat{\mathcal{W}}_x^s$ to the center-stable leaf $\widehat{\mathcal{W}}^{cs}(x)$.

As above, fix an adapted coordinate system at p. Proposition 10.1 implies that $\widehat{\mathcal{W}}_p^s$ is a C^r subfoliation when restricted to $\widehat{\mathcal{W}}^{cs}(p)$. We are going to give a different parametrization of $\widehat{\mathcal{W}}^{cs}(p)$ to reflect this fact. Recall our definition above: $\hat{\omega}_z^{cs}(x^c, x^s) = z + (\hat{\beta}_z^{cs}(x^c, x^s), x^s, x^c)$, and $\hat{\omega}_z^{cu}(x^c, x^u) = z + (x^u, \hat{\beta}_z^{cu}(x^c, x^u), x^c)$. Using the implicit function theorem, we can write instead:

$$\hat{\omega}_z^{cs}(x^c, x^s) = z + (\hat{\beta}_z^{s,u}(x^c, x^s), x^s, \hat{\beta}_z^{s,c}(x^c, x^s)),$$

and

$$\hat{\omega}_z^{cu}(x^u, x^c) = z + (x^u \hat{\beta}_z^{u,s}(x^c, x^u), \hat{\beta}_z^{u,c}(x^c, x^u)),$$

with the property that for fixed $x^c \in I^c$:

$$\hat{\omega}_z^{cs}(x^c, I^s) = \widehat{\mathcal{W}}_z^s(\hat{\omega}^{cs}(x^c, 0)), \quad \text{and} \quad \hat{\omega}_z^{cu}(x^c, I^u) = \widehat{\mathcal{W}}_z^u(\hat{\omega}_z^{cu}(x^c, 0)),$$

and such that $z \mapsto \hat{\beta}_z^s = (\hat{\beta}_z^{s,u}, \hat{\beta}_z^{s,c}) \in C^r(I^c \times I^s, \mathbb{R}^{u+c})$ and $z \mapsto \hat{\beta}_z^u = (\hat{\beta}_z^{u,s}, \hat{\beta}_z^{u,c}) \in C^r(I^c \times I^u, \mathbb{R}^{s+c})$ are all continuous in the C^r topologies. We may further assume that $\hat{\beta}_z^{s,c}(x^c, 0) = x^c = \hat{\beta}_z^{u,c}(x^c, 0)$. Our choice of coordinates also implies that $\hat{\beta}_0^s \equiv 0$ and $\hat{\beta}_0^u \equiv 0$. Finally, note that $\hat{\omega}_z^{cs}(0, I^s) = \widehat{\mathcal{W}}_z^s(z) = \mathcal{W}^s(z, \rho)$ and $\hat{\omega}_z^{cu}(0, I^u) = \widehat{\mathcal{W}}_z^u(z) = \mathcal{W}^u(z, \rho)$.

Fix $z^c \in I^c$. We are interested in the deviation between the true stable leaf $\hat{\omega}_{(0,0,z^c)}^{cs}(\{0\} \times I^s)$ and the fake stable leaf $\hat{\omega}_0^{cs}(\{z^c\} \times I^s)$; this is measured by the distance between the functions $\hat{\beta}_{(0,0,z^c)}^s(0, \cdot)$ and $\hat{\beta}_0^s(z^c, \cdot)$ at a point $x^s \in I^s$. We are interested not only in the C^0-distance between these functions, but in the distance between their transverse jets. By our choice of coordinate system, we have that $\hat{\beta}_0^s$ is identically 0; hence we will estimate just the jets of $\hat{\beta}_{(0,0,z^c)}^s$ in the x^c direction at $x^c = 0$ and a fixed value of x^s.

Lemma 10.6. — *For $z^c \in I^c$, $x^s \in I^s$ and $x^u \in I^u$ we have:*

$$\left| j_0^\ell \left(x^c \mapsto \hat{\beta}_{(0,0,z^c)}^s(x^c, x^s) \right) \right| = |x^s| \cdot o(|z^c|^{r-\ell}),$$

and

$$\left| j_0^\ell \left(x^c \mapsto \hat{\beta}_{(0,0,z^c)}^u(x^c, x^u) \right) \right| = |x^u| \cdot o(|z^c|^{r-\ell}),$$
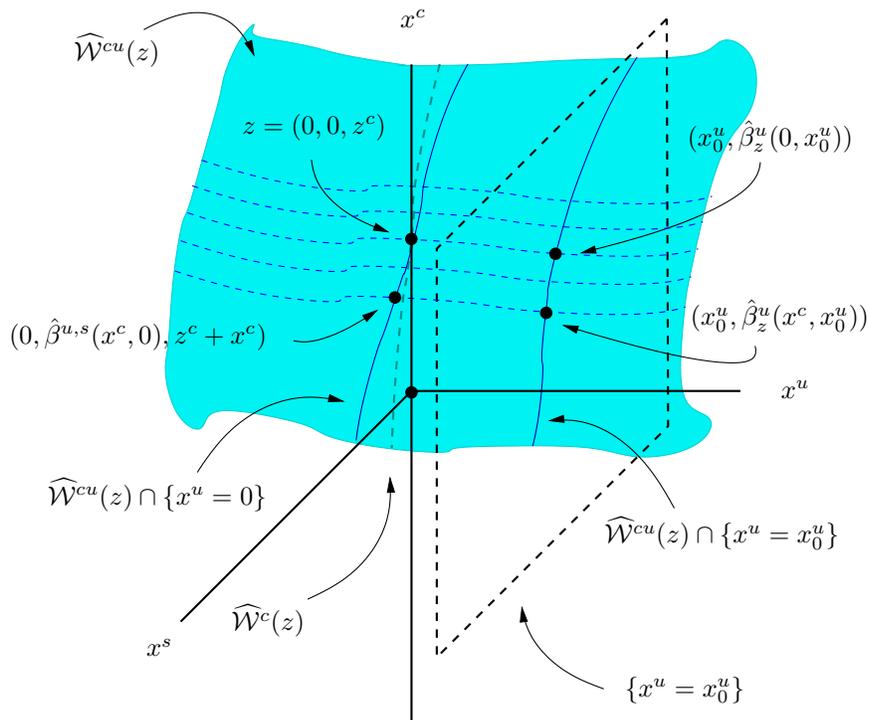
FIGURE 5. Parametrizing the fake unstable foliations at $(0, 0, z^c)$.

for every $\ell \leq r$.

Remark: Consider the transversals $x^u = 0$ and $x^u = x_0^u$ to the foliations $\widehat{\mathcal{W}}_0^u$ and $\widehat{\mathcal{W}}_{(0,0,z^c)}^u$. If we restrict to the space $x^u = x^s = 0$ inside the first transversal (which corresponds to the center manifold $\widehat{\mathcal{W}}^c(p)$), then the holonomy map for $\widehat{\mathcal{W}}_p^u|_{\widehat{\mathcal{W}}^{cu}(p)}$ to the second transversal is trivial in these coordinates, sending $(0, 0, x^c)$ to $(x_0^u, 0, x^c)$. If we consider instead the holonomy map for $\widehat{\mathcal{W}}_{(0,0,z^c)}^u|_{\widehat{\mathcal{W}}^{cu}(0,0,z^c)}$ between these transversals, then the point $(0, \hat{\beta}^{u,s}(x^c, 0), z^c + x^c)$ is sent to $(x_0^u, \hat{\beta}_{(0,0,z^c)}^u(x^c, x_0^u))$ The ℓ-jet of this holonomy at $(0, 0, z^c)$ (measured in the x^c coordinate) is precisely the quantity $j_0^\ell \left(x^c \mapsto \hat{\beta}_{(0,0,z^c)}^u(x^c, x_0^u) \right)$ estimated by Lemma 10.6.

Proof of Lemma 10.6. — We continue to adopt the conventions and notations in the proof of Lemma 10.5, we define $\hat{M}_p$ and $\hat{M}_p(1)$ as in that proof, and use the same coordinate system defined there. We prove the assertion for $\hat{\beta}^u$; the proof for $\hat{\beta}^s$ is the same, but with f replaced by f^{-1}.

Denote by f_0 the restriction of f to $\bigsqcup_{n \geq 1} \widehat{\mathcal{W}}^c(p_{-n}) \subset \hat{M}_p(1)$, which we regard locally as a map from I^c to I^c. We now focus attention on a single neighborhood

$B(p_{-n}, 1)$, for some fixed $n \geq 1$, and regard $x^c \in I^c$ as coordinatizing $x^u = 0, x^s = 0$ and $(x^u, x^{s+c}) \subset I^u \times I^{s+c} = I^m$ as coordinatizing points in this neighborhood.

In local coordinates respecting the decomposition $I^m = I^u \times I^{s+c}$, write:

$$f(x^u, x^{s+c}) = (f_u(x^u, x^{s+c}), f_{sc}(x^u, x^{s+c})).$$

In a neighborhood of each point, this map acts on graphs of C^1 functions from I^u to $\mathbb{R}^{s+c}$ by the usual graph transform, which is a contraction on the fibers of $\pi^{1,0}\colon J^1(I^u, \mathbb{R}^{s+c}) \to J^0(I^u, \mathbb{R}^{s+c}) = I^u \times \mathbb{R}^{s+c}$. Unstable manifolds for f are sent to unstable manifolds under this graph transform, and, locally, fake unstable manifolds are sent to fake unstable manifolds. For each point $(0, 0, z^c) \in I^m$, we will consider a C^ℓ family of such 1-jets, expressed as a function of the coordinate x^c transverse to the fake unstable foliation in $\widehat{\mathcal{W}}^{cu}(p_{-n}) = \{x^s = 0\}$; we study the variation of such graphs through points $(0, 0, z^c + x^c)$ near $x^c = 0$.

The space of all such ℓ-jets of 1-jets at the point $x^c = 0$ is the bundle $J_0^\ell(J_{I^u}^1(I^u, \mathbb{R}^{s+c}))$. Elements of this "mixed jet bundle" are of the form $j_0^\ell(j_{x^u}^1 \beta)$, where $\beta(x^c, x^u)\colon I^c \times I^u \to \mathbb{R}^{s+c}$ is defined in a neighborhood of $\{0\} \times I^u$, the map $\beta(x^c, \cdot)$ is C^1, and the map $x^c \mapsto j_{x^u}^1 \beta(x^c, \cdot)$ is C^ℓ. In particular, if β is $C^{\ell+1}$, then this property is satisfied. We denote this space $\Gamma_0^\ell(I^c, \Gamma_{I^u}^1(I^u, \mathbb{R}^{s+c}))$ of such local functions by $\Gamma_{\{0\} \times I^u}^{\ell,1}(I^c \times I^u, \mathbb{R}^{s+c})$. We also denote $j_0^\ell(j_{x^u}^1 \beta)$ by $j_{0,x^u}^{\ell,1} \beta$ and the bundle $J_0^\ell(J_{I^u}^1(I^u, \mathbb{R}^{s+c}))$ by $J_{\{0\} \times I^u}^{\ell,1}(I^c \times I^u, \mathbb{R}^{s+c})$.

Note that in our parametrization $\hat{\beta}^u\colon I^m \times I^c \times I^u \to I^{s+c}$ of the fake unstable subfoliations, the set $\hat{\beta}_z^u(x^c, I^u)$ is the leaf of $\widehat{\mathcal{W}}_z^u$ through the point $\omega_z^{cu}(x^c, 0) = z + (0, \hat{\beta}_z^{cu}(x^c))$; if $z = (0, 0, z^c)$, then the unique point of $\widehat{\mathcal{W}}_z^u$ intersecting $x^u = 0$ is of the form $(0, x^s, z^c + x^c)$. Because the sets $\{x^u = 0, x^s = \text{const}\}$ are invariant under f in our coordinate system, the image of the point $(0, x^s, z^c + x^c)$ is of the form $(0, x^{s\prime}, f_0(z^c + x^c))$. This is the unique point on the leaf of $\widehat{\mathcal{W}}_{f(z)}^u$ intersecting $x^u = 0$, which in turn lies in the set $\hat{\beta}_{f(z)}^u(\{f_0(z^c + x^c) - f_0(z^c)\} \times I^u)$. We will thus define the natural action of f on $I^c \times \Gamma_{\{0\} \times I^u}^{\ell,1}(I^c \times I^u, I^{s+c})$ so that it sends $(z_0, \hat{\beta}_{(0,0,z_0)}^u(\{x^c\} \times I^u))$ to $(f_0(z_0), \beta_{f(0,0,z^c)}(\{f_0(z^c + x^c) - f_0(z^c)\} \times I^u))$.

For $(z^c, \beta) \in I^c \times \Gamma_{\{0\} \times I^u}^{\ell,1}(I^c \times I^u, \mathbb{R}^{s+c})$, we would like to define the map $\mathcal{T}(z^c, \beta) \in \Gamma_{\{0\} \times I^u}^{\ell,1}(I^c \times I^u, \mathbb{R}^{s+c})$ implicitly by the equation

$$(37) \qquad \mathcal{T}(z^c, \beta)\left(f_0(z^c + x^c) - f_0(z^c), f_u(x^u, \beta(x^c, x^u) + (0, z^c))\right)$$
$$(38) \qquad\qquad = f_{sc}(\beta(x^c, x^u) + (0, z^c)) - (0, f_0(z^c));$$

if such a map exists, then we will have:

$$\mathcal{T}(z^c, \hat{\beta}_{(0,0,z^c)}^u(x^c, I^u)) = \hat{\beta}_{(0,0,f_0(z^c))}^u(f_0(x^c + z^c) - f_0(x^c), I^u).$$

To check local invertibility, we must check that the map

$$g_{z^c}(x^c, x^u) = (f_0(z^c + x^c) - f_0(z^c), f_u(x^u, \beta(x^c, x^u) + (0, z^c)))$$

on $I^c \times I^u$ is invertible in a neighborhood of $(0, x^u)$. The derivative of this map at $(0, x^u)$ is

$$Dg_{z^c}(0, x^u) = \begin{pmatrix} Df_0(z^c) & 0 \\ C & K \end{pmatrix},$$

where

$$K = \frac{\partial f_u}{\partial x^u}(\beta(0, x^u) + (0, z^c)) + \frac{\partial f_u}{\partial x^{s+c}}(x^u, \beta(0, x^u) + (0, z^c)) \circ \frac{\partial \beta}{\partial x^u}(0, x^u)$$

and

$$C = \frac{\partial f_u}{\partial x^{s+c}}(x^u, \beta(0, x^u) + (0, z^c)) \circ \frac{\partial \beta}{\partial x^c}(0, x^u).$$

This map is invertible if $\frac{\partial \beta}{\partial x^u}(0, x^u)$ is sufficiently small. Let $\mathcal{T}(z^c, \beta)$ be defined by (37) on this subset.

Next, for $0 \le \ell \le k - 1$, consider the map

$$\mathcal{T}_f^{\ell,1} \colon I^c \times J_{\{0\} \times I^u}^{\ell,1}(I^c \times I^u, \mathbb{R}^{s+c}) \to \mathbb{R}^c \times J_{\{0\} \times I^u}^{\ell,1}(I^c \times I^u, \mathbb{R}^{s+c}),$$

defined (in a neighborhood of the 0-section) by

$$\mathcal{T}_f^{\ell,1}\left(z^c, j_0^\ell\left(j_{x^u}^1 \beta\right)\right) = \left(f_0(z^c), j_0^\ell\left(j_{g_{z^c}(x^c, x^u)}^1 \mathcal{T}(z^c, \beta)\right)\right).$$

Recall that we have been working in a single coordinate neighborhood $B(p_{-n}, 1)$. We combine these definitions of $\mathcal{T}_{f-1}^{\ell,1}$ over all neighborhoods to define a global map

$$\mathcal{T}_f^{\ell,1} \colon \bigsqcup_{n \ge 1} \left(I^c \times J_{\{0\} \times I^u}^{\ell,1}(I^c \times I^u, \mathbb{R}^{s+c})\right)_{-n}$$

$$\longrightarrow \bigsqcup_{n \ge 0} \left(I^c \times J_{\{0\} \times I^u}^{\ell,1}(I^c \times I^u, \mathbb{R}^{s+c})\right)_{-n}$$

(where the $-n$ subscript denotes the neighborhood $B(p_{-n}, \rho)$ in the disjoint union). This map is fiberwise $C^{k-\ell-1}$ (in particular, it is C^1 if $\ell < k-1$) and has the property that $\mathcal{T}_f^{\ell,1}(z, j_{(0,x^u)}^{\ell,1}\hat{\beta}_z^u) = (f(z), j_{g_{z^c}(0,x^u)}^{\ell,1}\hat{\beta}_{f(z)}^u)$.

A calculation very similar to the one in the proof of Lemma 6.4 shows that there is a norm $|\cdot|_L$ on $J_{\{0\} \times I^u}^{\ell,1}(I^c \times I^u, \mathbb{R}^{s+c})$ such that, for all $n \ge 0$, $z^c \in I_{-n-1}^c$, $x^s \in I_{-n-1}^s$, and all $j_{(0,x^u)}^{\ell,1}\beta$, $j_{(0,x^u)}^{\ell,1}\beta' \in J_{\{0\} \times I^u}^{\ell,1}(I^c \times I^u, \mathbb{R}^{s+c})_{-n-1}$ sufficiently close to the 0-section, we have:

$$(39) \qquad \left|\mathcal{T}_f^{\ell,1}(z^c, j_{(0,x^u)}^{\ell,1}\beta) - \mathcal{T}_f^{\ell,1}(z^c, j_{(0,x^u)}^{\ell,1}\beta')\right|_L$$

$$(40) \qquad\qquad\qquad\qquad \le \kappa(p_{-n})\left|j_{(0,x^u)}^{\ell,1}\beta - j_{(0,x^u)}^{\ell,1}\beta'\right|_L,$$

where $\kappa = \max\{\nu/(\gamma\hat{\gamma}^\ell), \nu/(\gamma\hat{\gamma})\}$. The r-bunching hypothesis implies that $\kappa < 1$.

Having made these preliminary estimates, we finish the proof of Lemma 10.6. Fix $0 \le \ell \le r$ and a continuous function $\delta < \min\{1, \gamma\}$ such that:

$$\kappa < \delta^{r-\ell} \quad \text{and} \quad \hat{\nu}\hat{\gamma}^{-1} < \delta^r;$$

this is possible since f is partially hyperbolic and r-bunched. Fix a point $z^c \in I^c$ and an integer $n \ge 0$ such that $|z^c| = \Theta(\delta_{-n}(p)^{-1})$. Let $z = (0, 0, z^c) \in I_0^m$. By our choice

of n, we have that for $0 \le i \le n$, $|f_0^{-i}(z^c)| \le \gamma_{-i}(p)|z^c| \le \gamma_{-i}(p)\Theta(\delta_{-n}(p)^{-1}) \ll 1$, if $|z^c|$ sufficiently small (uniformly in p). Thus we may assume that $z_{-i} = f^{-i}(z) \in \hat{M}_p(1)$, for $0 \le i \le n$.

Next, fix a point $x_0^u \in I^u$, and consider the point $w = \hat{\omega}_z^{cu}(0, x_0^u) = (x_0^u, \hat{\beta}_z^{u,s}(0, x_0^u), z^c + \hat{\beta}_z^{u,c}(0, x_0^u))$, which is the point of intersection of the unstable manifold $\mathcal{W}^u(z)$ with $x^u = x_0^u$. For $0 \le i \le n$, write $w_{-i} = (w_{-i}^s, w_{-i}^u, w_{-i}^c)$. Since w lies on the unstable manifold of z, which is uniformly contracted by f^{-1}, and since $z_{-i} \in \hat{M}_p(1)$ for $0 \le i \le n$, we have that $w_{-i} \in I_{-i}^m$ for $0 \le i \le n$.

We also will use a sequence of "twin points" in our calculations. The twin w' is defined $w' = (x_0^u, 0, z^c)$; notice that $w' \in \widehat{\mathcal{W}}_p^u(z)$. We then set $w'_{-i} = f^{-i}(w')$, and write $w'_{-i} = (w_{-i}^u{}', 0, w_{-i}^c{}')$, for $0 \le i \le n-1$. Since $w \in \mathcal{W}^u(z)$, and $w' \in \widehat{\mathcal{W}}_p^u(z)$, it follows that

$$|w_{-n} - w'_{-n}| \le |w_{-n} - f^{-n}(z)| + |w'_{-n} - f^{-n}(z)| \le 2\hat{\nu}_{-n}(p)^{-1}|x_0^u|.$$

The vector $w - w'$ lies in a cone about the center-stable distribution for f at w'. Since this cone is mapped into itself by Tf^{-1}, acting as a strict contraction, it follows that $w_{-i} - w'_{-i}$ lies in this cone as well, for $0 \le i \le n$. Recall that vectors in this cone are contracted/expanded under f by at most $\hat{\gamma}^{-1}$. Since $|w_{-n} - w'_{-n}| = O(\hat{\nu}_{-n}(p)^{-1})$, it follows from a simple inductive argument that $|w_{-i} - w'_{-i}| = O(\hat{\nu}_{-n}(p)^{-1}\hat{\gamma}_i(p_n)^{-1}|x_0^u|)$, for $i = 0, \ldots, n$. In particular, $|w - w'| = O(\hat{\nu}_{-n}(p)^{-1}\hat{\gamma}_n(p_n)^{-1}|x_0^u|) = O(\hat{\nu}_{-n}(p)^{-1}\hat{\gamma}_{-n}(p)|x^u|_0)$. Since $\hat{\nu}\hat{\gamma}^{-1} < \delta^r$, and $|z^c| = \Theta(\delta_{-n}(p)^{-1})$, we obtain that $|w - w'| \le |x_0^u|o(|z^c|^r)$. But $w - w' = (\hat{\beta}_z^{u,s}(0, x^u), 0, \hat{\beta}_z^{u,c}(0, x^u))$, and so we have shown that $|\hat{\beta}_z^u(0, x^0)| \le |x_0^u|o(|z^c|^r)$, proving the lemma for the case $\ell = 0$.

We next turn to the case $\ell > 1$. Consider the points $(z_{-n}^c, j_{(0,w_{-n}^u)}^{\ell,1}\hat{\beta}_{z_{-n}}^u)$ and $(z_{-n}^c j_{(0,w_{-n}^u{}')}^{\ell,1} 0)$ in $(I^c \times J_{\{0\}\times I^u}^{\ell,1}(I^c \times I^u, \mathbb{R}^{s+c}))_{-n}$.

To simply notation, we write "$\mathcal{T}$" for $\mathcal{T}_f^{\ell,1}$ and $j_{-i}^{\ell,1}\hat{\beta}^u$ for $j_{(0,w_{-i}^u)}^{\ell,1}\hat{\beta}_{z_{-i}}^u$. The notation $|\cdot|_L$ is the fiberwise norm on $I^c \times J_{\{0\}\times I^u}^{\ell,1}(I^c \times I^u, \mathbb{R}^{s+c})$ defined above (hence $|(x, j_y^{\ell,1}\beta)|_L = |j_y^{\ell,1}\beta|_L$). Having fixed this notation, we next estimate, for $0 \le i \le n$:

$$
\begin{aligned}
|j_{-i+1}^{\ell,1}(\hat{\beta}^u)|_L &= |\mathcal{T}(z_{-i}^c, j_{-i}^{\ell,1}\hat{\beta}^u)|_L \\
&\le |\mathcal{T}(z_{-i}^c, j_{-i}^{\ell,1}\hat{\beta}^u) - \mathcal{T}(z_{-i}^c, j_{(0,w_{-i}^u)}^{\ell,1} 0)|_L \\
&\qquad + |\mathcal{T}(z_{-i}^c, j_{(0,w_{-i}^u)}^{\ell,1} 0)|_L.
\end{aligned}
$$

We estimate the first term in this latter sum using (39):

$$|(z_{-i}^c, j_{-i}^{\ell,1}\hat{\beta}^u) - \mathcal{T}(z_{-i}^c, j_{(0,w_{-i}^u)}^{\ell,1} 0)|_L \le \kappa(p_{-i})|j_{-i}^{\ell,1}\hat{\beta}^u|_L.$$

The second term is estimated using two facts. First, we have that the map $\mathcal{T}$ is fiberwise C^1 (since $\ell \le r < k - 1$), and so

$$|\mathcal{T}(z_{-i}^c, j_{(0,w_{-i}^u)}^{\ell,1} 0) - \mathcal{T}(z_{-i}^c, j_{(0,w_{-i}^u{}')}^{\ell,1} 0)|_L = O(|w_{-i} - w'_{-i}|) = O(\hat{\nu}_{-n}(p)^{-1}\hat{\gamma}_i(p_{-n})^{-1}).$$

Second, we note that $\mathcal{T}\left(z_{-i}^c, j_{(0, w_{-i}^u{}')}^{\ell,1}0\right) = (z_{-i+1}^c, j_{(0, w_{-i+1}^u{}')}^{\ell,1}0)$. Hence:

$$\begin{aligned}
|\mathcal{T}(z_{-i}^c, j_{(0, w_{-i}^u)}^{\ell,1}0)|_L &\leq |\mathcal{T}(z_{-i}^c, j_{(0, w_{-i}^u)}^{\ell,1}0) - \mathcal{T}(z_{-i}^c, j_{(0, w_{-i}^u{}')}^{\ell,1}0)|_L \\
&= O(\hat{\nu}_{-n}(p)^{-1}\hat{\gamma}_i(p_{-n})^{-1}),
\end{aligned}$$

for $i = 0, \ldots, n$. Combining these calculations, we have, for $0 \leq i \leq n$:

$$|j_{-i+1}^{\ell,1}(\hat{\beta}^u)|_L = O(\kappa(p_{-i}))|j_{-i}^{\ell,1}\hat{\beta}^u|_L + O(\hat{\nu}_{-n}(p)^{-1}\hat{\gamma}_i(p_{-n})^{-1}).$$

By an inductive argument, we obtain:

$$\begin{aligned}
|j_0^{\ell,1}(\hat{\beta}^u)| &= O(\sum_{i=0}^n \kappa_{i-n}(p)^{-1}\hat{\nu}_{-n}(p)^{-1}\hat{\gamma}_i(p_{-n})^{-1}) \\
&= o(\sum_{i=0}^n \delta_{i-n}(p)^{\ell-r}\hat{\nu}_{i-n}(p)^{-1}\hat{\nu}_i(p_{-n})\hat{\gamma}_i(p_{-n})^{-1}) \\
&= o(\sum_{i=0}^n \delta_{i-n}(p)^{\ell-r}\hat{\nu}_{i-n}(p)^{-1}\delta_i(p_{-n})^r) \\
&= o(\delta_{-n}(p)^{\ell-r}),
\end{aligned}$$

where we have used the facts that $\kappa < \delta^{r-\ell}$, and $\hat{\nu}/\hat{\gamma} < \delta^r$. Since $|z^c| = \Theta(\delta_{-n}(p)^{-1})$, and recalling our notation for $j_{0,x_0^u}^{\ell,1}\hat{\beta}_z^s$, we obtain that

$$(41) \qquad |j_0^{\ell,1}(\hat{\beta}^u)| = |j_{0,x_0^u}^{\ell,1}\hat{\beta}_z^u| = o(|z^c|^{r-\ell}),$$

for all $x_0^u \in I^u$.

We are not quite done yet, as (41) is not exactly what is claimed in the statement of Lemma 10.6. To finish the proof, we note that if β is $C^{\ell+1}$, then by the equality of mixed partials, we have that $j_{x^u=x_0^u}^1(j_{x^c=0}^\ell\beta) = j_0^\ell(j_{x_0^u}^1\beta) = j_{0,x_0^u}^{\ell,1}\beta$. The quantity we want to estimate is

$$\left|j_0^\ell\left(x^c \mapsto \hat{\beta}_{(0,0,z^c)}^u(x^c, x^u)\right)\right|$$

Consider the function $\zeta \colon I^u \to J_0^\ell(\mathbb{R}^c, \mathbb{R}^{c+s})$ given by

$$\zeta(x^u) = j_0^\ell(x^c \mapsto \hat{\beta}_{(0,0,z^c)}^u(x^c, x^u)).$$

The value $\zeta(x_0^u)$ can be obtained by integrating its derivative along a smooth curve $\gamma(x^u)$, tangent to $\mathcal{W}_z^u(z)$, from 0 to x_0^u. But note that, since $\hat{\beta}_z^u$ is a $C^{\ell+1}$ function, we must have $j_{x^u}^1\zeta = j_{0,x^u}^{\ell,1}\beta$; (41) implies that $\zeta(x_0^u) \leq |x_0^u| \cdot o(|z^c|^{r-\ell})$, for all $x_0^u \in I^u$. This completes the proof of Lemma 10.6. $\diamond$

We remark that the same estimates hold for the lifted fake foliations $\widehat{\mathcal{W}}_F^*$ if F is C^k and r-bunched, for $k \geq 2$ and $r = 1$ or $r < k - 1$.

10.3. Fake holonomy. — In the discussion that follows, we define holonomy maps for various fake foliations between fake center manifolds. Because we are interested in local properties, we will be deliberately careless in referring to the sizes of the domains of definition. For example, if x and x' lie within distance 1 on the same stable manifold, and τ and τ' are any smooth transversals to $\widehat{\mathcal{W}}_x^s$ inside $\widehat{\mathcal{W}}^{cs}(x)$, then there is a well-defined $\widehat{\mathcal{W}}_x^s$ holonomy map between a ρ'-ball $B_\tau(x, \rho')$ in τ and τ', if ρ' is sufficiently small. We will suppress this restriction of domain and just speak of the $\widehat{\mathcal{W}}_x^{cs}$-holonomy map between τ and τ'. This abuse of notation is justified because all of the holonomy maps we consider will be taken over paths of bounded length, and all foliations and fake foliations are continuous. Hence the restriction of domain can always be performed uniformly over the manifold. This will simplify greatly the notation in the sections that follow.

Let $x \in M$ and $x' \in \mathcal{W}^s(x, 1)$. We define a C^r diffeomorphism

$$\hat{h}_{(x,x')} \colon \widehat{\mathcal{W}}^c(x) \to \widehat{\mathcal{W}}^c(x')$$

as the composition of two holonomy maps: first, $\widehat{\mathcal{W}}_x^s$ holonomy between the C^r manifolds $\widehat{\mathcal{W}}^c(x)$ and $\widehat{\mathcal{W}}^{cs}(x) \cap \widehat{\mathcal{W}}^{cu}(x')$, and second, the $\widehat{\mathcal{W}}_{x'}^u$ holonomy between $\widehat{\mathcal{W}}^{cs}(x) \cap \widehat{\mathcal{W}}^{cu}(x')$ and $\widehat{\mathcal{W}}^c(x')$.

We also define for $x' \in \mathcal{W}^s(x, 1)$ the *lifted* fake holonomy map

$$\widehat{H}_{(x,x')} \colon \widehat{\mathcal{W}}_F^c(x) \to \widehat{\mathcal{W}}_F^c(x')$$

by composing $\widehat{\mathcal{W}}_{F,x}^s$ holonomy between $\widehat{\mathcal{W}}_F^c(x) = \pi^{-1}(\widehat{\mathcal{W}}^c(x))$ and $\widehat{\mathcal{W}}_F^{cs}(x) \cap \widehat{\mathcal{W}}_F^{cu}(x') = \pi^{-1}(\widehat{\mathcal{W}}^{cs}(x) \cap \widehat{\mathcal{W}}^{cu}(x'))$, and $\widehat{\mathcal{W}}_{F,x'}^u$ holonomy between $\widehat{\mathcal{W}}_F^{cs}(x) \cap \widehat{\mathcal{W}}_F^{cu}(x')$ and $\widehat{\mathcal{W}}_F^c(x') = \pi^{-1}(\widehat{\mathcal{W}}^c(x'))$. Lemma 10.3 implies that $\pi \circ \widehat{H}_{(x,x')} = \hat{h}_{(x,x')} \circ \pi$.

We similarly define, for $x \in M$ and $x' \in \mathcal{W}^u(x, 1)$ a map

$$\hat{h}_{(x,x')} \colon \widehat{\mathcal{W}}^c(x) \to \widehat{\mathcal{W}}^c(x')$$

as the composition of $\widehat{\mathcal{W}}_x^u$ holonomy between $\widehat{\mathcal{W}}^c(x)$ and $\widehat{\mathcal{W}}^{cu}(x) \cap \widehat{\mathcal{W}}^{cs}(x')$, and $\widehat{\mathcal{W}}_{x'}^s$ holonomy between $\widehat{\mathcal{W}}^{cu}(x) \cap \widehat{\mathcal{W}}^{cs}(x')$ and $\widehat{\mathcal{W}}^c(x')$. Finally, we define, for $x \in M$ and $x' \in \mathcal{W}^y(x, 1)$,

$$\widehat{H}_{(x,x')} \colon \widehat{\mathcal{W}}_F^c(x) \to \widehat{\mathcal{W}}_F^c(x')$$

to be the natural lift of $\hat{h}_{x,x')}$, as above.

Proposition 10.1, parts (6) and (7) and Lemma 10.3 immediately imply:

Lemma 10.7. — *Suppose f is C^k and r-bunched, for some $k \geq 2$ and $r < k - 1$ or $r = 1$. Then for every $x \in M$ and $x' \in \mathcal{W}^*(x, 1)$, for $* \in \{s, u\}$, the map $\hat{h}_{(x,x')}$ is a C^r diffeomorphism and depends continuously in the C^r topology on (x, x') .*

If F is a C^k, r-bunched extension of f, then $\widehat{H}_{(x,x')}$ is a C^r diffeomorphism for every $x \in M$, $x' \in \mathcal{W}^*(x, 1)$, and $* \in \{s, u\}$ and depends continuously in the C^r topology on (x, x'). Moreover, $\widehat{H}_{(x,x')}$ projects to $\hat{h}_{(x,x')}$ under π.

The definitions of $\hat{h}$ and $\widehat{H}$ readily extend to $(k, 1)$-accessible sequences by composition (cf. Section 4 for the definition of accessible sequence). Note that any

su-path corresponds to an $(k, 1)$-accessible sequence if one uses sufficiently many successive points lying in the same stable or unstable leaf. Lemma 4.5 implies that if f is accessible, then there exists a $K_1 \in \mathbb{Z}_+$ such that any two points in M can be connected by a $(K_1, 1)$-accessible sequence. For $\mathcal{S} = (y_0, \ldots, y_k)$ a $(k, 1)$-accessible sequence, we define $\hat{h}_\mathcal{S} \colon \widehat{\mathcal{W}}^c(y_0) \to \widehat{\mathcal{W}}^c(y_k)$ by $\hat{h}_\mathcal{S} = \hat{h}_{(y_{k-1}, y_k)} \circ \cdots \circ \hat{h}_{(y_0, y_1)}$ and $\widehat{H}_\mathcal{S} \colon \widehat{\mathcal{W}}_F^c(y_0) \to \widehat{\mathcal{W}}_F^c(y_k)$ by $\widehat{H}_\mathcal{S} = \widehat{H}_{(y_{k-1}, y_k)} \circ \cdots \circ \hat{h}_{(y_0, y_1)}$.

Lemma 10.8. — *If F and f are C^k and r-bunched for $k \geq 2$ and $r = 1$ or $r < k - 1$, then $\hat{h}_\mathcal{S}$ and $\widehat{H}_\mathcal{S}$ are C^r diffeomorphisms that depend continuously in the C^r topology on $\mathcal{S}$.*

We next define the notion of a *shadowing accessible sequence*. This concept will be crucial for proving that the C^r diffeomorphisms $\widehat{H}_\mathcal{S}$ can be well-approximated by homeomorphisms that preserve the image of any saturated section σ.

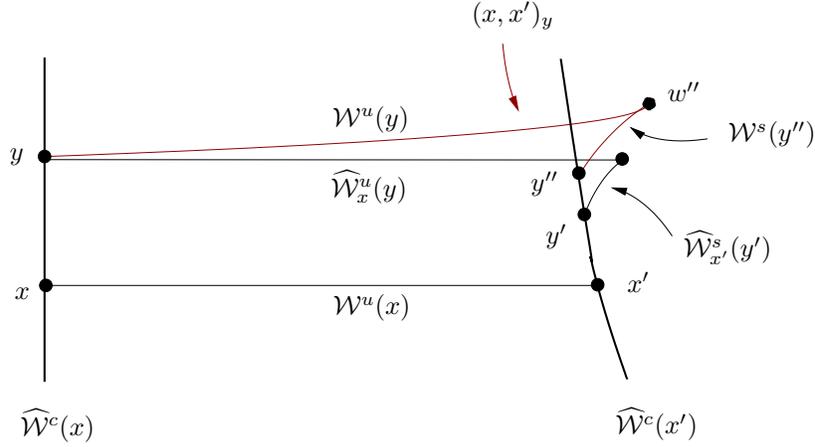FIGURE 6. The shadowing accessible sequence $(x, x')_y$. The distance between $y' = \hat{h}_{(x,x')}(y)$ and $y'' = h_{(x,x')}(y)$ is $O(d(x, y)^r)$; the distance between x' and y' is $O(d(x, y))$ (see Lemma 10.9).

Let x be an arbitrary point in M, let $x' \in \mathcal{W}^u(x, 1)$, and let $y \in \widehat{\mathcal{W}}^c(x)$. The *shadowing accessible sequence* $(x, x')_y$ is defined as follows. Let w'' be the unique point of intersection of $\mathcal{W}^u(y)$ with $\bigcup_{z \in \widehat{\mathcal{W}}^c(x')} \mathcal{W}_{loc}^s(z)$, and let y'' be the unique point of intersection of $\mathcal{W}_{loc}^s(w'')$ and $\widehat{\mathcal{W}}^c(x')$. We set $(x, x')_y = (y, w'', y'')$; it is an accessible sequence from y to a point $y'' \in \widehat{\mathcal{W}}^c(x')$. See Figure 6.

We have defined $(x, x')_y$ for $x' \in \mathcal{W}^u(x, 1)$ and $y \in \widehat{\mathcal{W}}^c(x)$. Similarly, for $x' \in \mathcal{W}^s(x, 1)$, and $y \in \widehat{\mathcal{W}}^c(x)$, define the shadowing accessible sequence $(x, x')_y = (x, w'', y'')$, where w'' is the unique point of intersection of $\mathcal{W}^s(y)$ with $\bigcup_{z \in \widehat{\mathcal{W}}^c(x')} \mathcal{W}_{loc}^u(z)$, and y'' is the unique point of intersection of $\mathcal{W}_{loc}^u(w'')$ and $\widehat{\mathcal{W}}^c(x')$. It is an accessible sequence from y to a point $y'' \in \widehat{\mathcal{W}}^c(x')$. Notice that $(x, x')_y$ is

a $(2,1)$ accessible sequence, whereas (x, x') is a $(1,1)$-accessible sequence. We may regard (x, x') as a $(2,1)$ accessible sequence by expressing it as (x, x', x'). Then it is natural to say that $(x, x')_y \to (x, x')$ as $y \to x$.

We extend the definition of shadowing accessible sequences to all $(k, 1)$-accessible sequences by concatenation. This defines, for each $(k, 1)$-accessible sequence $\mathcal{S}$ connecting x and x', and for each $y \in \widehat{\mathcal{W}}^c(x)$, a $(2k, 1)$-accessible sequence $\mathcal{S}_y$ connecting y to a point $y' \in \mathcal{S}^c(x')$. The $(k, 1)$ accessible sequence may be regarded as a $(2k, 1)$ accessible sequence by repeating the appropriate terms in the sequence. With this convention, we have that $\mathcal{S}_y \to \mathcal{S}$ as $y \to x$. Let $K = 2K_1$; henceforth we will restrict our attention to $(K, 1)$-accessible sequences.

Now, for $x' \in \mathcal{W}^u(x, 1)$ or $x' \in \mathcal{W}^s(x, 1)$, we define the map:

$$h_{(x, x')} \colon \widehat{\mathcal{W}}^c(x) \to \widehat{\mathcal{W}}^c(x')$$

by $h_{(x, x')}(y) = \hat{h}_{(x, x')_y}(y)$; in other words, $h_{(x, x')}$ sends y to the endpoint of $(x, x')_y$. Notice that $h_{(x, x)'}$ is a local homeomorphism, but not a diffeomorphism. However, we will show that $h_{(x, x')}$ has "an r-jet at x" (Lemma 10.9); we will make this notion precise in the following subsections.

Similarly define $\mathcal{H}_{x, x'} \colon \widehat{\mathcal{W}}_F^c(x) \to \widehat{\mathcal{W}}_F^c(x')$ for $x' \in \mathcal{W}^u(x, 1)$ or $x' \in \mathcal{W}^s(x, 1)$ by $\mathcal{H}_{(x, x')}(z) = \widehat{\mathcal{H}}_{(x, x')_{\pi(z)}}(z)$. The definitions of h and $\mathcal{H}$ extend naturally to $(K, 1)$-accessible sequences by composition; for $\mathcal{S}$ a $(K, 1)$-accessible sequence from x to x', we denote by $h_{\mathcal{S}} \colon \widehat{\mathcal{W}}^c(x) \to \widehat{\mathcal{W}}^c(x')$ and $\mathcal{H}_{\mathcal{S}} \colon \widehat{\mathcal{W}}_F^c(x) \to \widehat{\mathcal{W}}_F^c(x')$ the corresponding maps.

Note the simple observation that if $\mathcal{S}$ is a $(K, 1)$-accessible sequence from x to x', then $\hat{h}_{\mathcal{S}}(x) = x' = h_{\mathcal{S}}(x)$, and for every $z \in \pi^{-1}(x)$, $\widehat{\mathcal{H}}_{\mathcal{S}}(z) = \mathcal{H}_{\mathcal{S}}(z)$.

The next lemma is an important consequence of Lemmas 10.5 and 10.6. It tells us that the endpoint of the accessible sequence $(x, x')_y$ is a very good approximation to $\hat{h}_{(x, x')}(y)$, and this is true even on an infinitesimal level.

Lemma 10.9. — *If f is C^k and r-bunched, for $k \geq 2$ and $r = 1$ or $r < k - 1$, then for every $(K, 1)$ accessible sequence connecting x to x', every $y \in \widehat{\mathcal{W}}^c(x)$, and every integer $0 \leq \ell \leq r$:*

$$\|j_y^\ell \hat{h}_{\mathcal{S}} - j_y^\ell \hat{h}_{\mathcal{S}_y}\| = o(d(x, y)^{r-\ell}).$$

Moreover, if F is also C^k and r-bunched, then for any $z \in \pi^{-1}(x)$ and any $w \in B_{\mathcal{B}}(z, 1) \cap \pi^{-1}(y)$:

$$\|j_w^\ell \widehat{\mathcal{H}}_{\mathcal{S}} - j_w^\ell \widehat{\mathcal{H}}_{\mathcal{S}_y}\| = o(d(z, w)^{r-\ell}),$$

where the distance is measured in a uniform coordinate system containing the su-path $\gamma_{\mathcal{S}}$.

Démonstration. — This is almost a direct consequence of Lemmas 10.5 and 10.6 in the previous subsection. We prove it for accessible sequences of the form $\mathcal{S} = (x, x')$ with $x' \in \mathcal{W}^u(x, 1)$; the general case follows easily.

Fix x, $x' \in \mathcal{W}^u(x, 1)$ and $y \in \widehat{\mathcal{W}}^c(x)$. Write $(x, x')_y = (y, w'', y'')$, as in the definition. Let v' be the unique point of intersection of $\widehat{\mathcal{W}}_x^u(y)$ and $\widehat{\mathcal{W}}^{cs}(x')$, and let v'' be the unique point of intersection of $\mathcal{W}^u(y)$ and $\widehat{\mathcal{W}}^{cs}(x')$. See Figure 7.
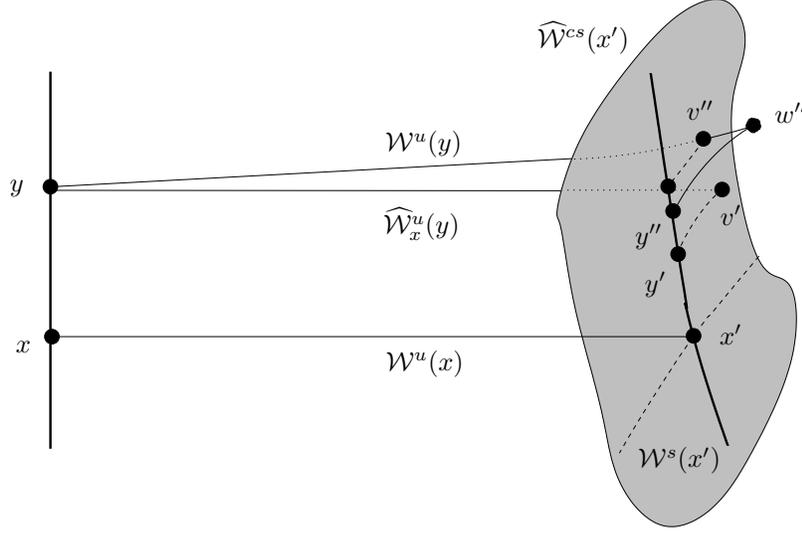
FIGURE 7. Points in the proof of Lemma 10.9

Fix a coordinate system adapted at x as in Subsection 10.2, sending x to the origin in I^m, $\widehat{\mathcal{W}}^{cu}(x)$ to $\{x^s = 0\}$, $\widehat{\mathcal{W}}^{cs}(x)$ to $\{x^u = 0\}$, $\widehat{\mathcal{W}}^c(x)$ to $\{x^s = 0\}$, $\{x^u = 0\}$, and sending the fake foliations $\widehat{\mathcal{W}}^s_x|_{\widehat{\mathcal{W}}^{cs}(x)}$ and $\widehat{\mathcal{W}}^u_x|_{\widehat{\mathcal{W}}^{cu}(x)}$ to the affine foliations $\{x^u = 0, x^s = \mathrm{const}\}$ and $\{x^s = 0, x^u = \mathrm{const}\}$, respectively. Suppose that y corresponds to the point $z = (0, 0, z^c)$ and y'' corresponds to the point z'' in the adapted coordinates at x.

In the coordinate system at x, we parametrize $\widehat{\mathcal{W}}^c(x)$ by $x^c \mapsto \hat{\omega}^c_0(x^c) = (0, 0, x^c)$ and $\widehat{\mathcal{W}}^c(y)$ by $x^c \mapsto \hat{\omega}_z(x^c)$. Similarly we parametrize $\widehat{\mathcal{W}}^c(x')$ by $x^c \mapsto (0, 0, x^c)$ and $\widehat{\mathcal{W}}^c(y'')$ by $x^c \mapsto \hat{\omega}_{z''}(x^c)$. We want to compare the ℓ-jets of $x^c \mapsto \hat{h}_{(x,x')}(0, 0, x^c)$ with $x^c \mapsto \hat{h}_{(x,x')_y} \circ \hat{\omega}_z(x^c)$ at the point $x^c = z^c$. We first observe that, by Lemma 10.5, we have that $j^\ell_{z^c}\hat{\omega}_z(x^c) = o(|z^c|^{r-\ell}) = o(d(x, y)^{r-\ell})$; hence we are left to compare the ℓ-jets of the holonomies $\hat{h}_{(x,x')}$ and $\hat{h}_{(x,x')_y}$ in the coordinates adapted at x, at the point z.

We write the maps $\hat{h}_{(x,x')}$ and $\hat{h}_{(x,x')_y}$ as compositions of several holonomy maps, and we compare the distance between the ℓ-jets of the corresponding terms in the compositions. First, we write

$$\hat{h}_{(x,x')} = h^s_{x'} \circ h^u_x,$$

where $h^u_x \colon \widehat{\mathcal{W}}^c(x) \to \widehat{\mathcal{W}}^{cu}(x) \cap \widehat{\mathcal{W}}^{cs}(x')$ is the $\widehat{\mathcal{W}}^u_x$-holonomy and $h^s_{x'}$ is the $\widehat{\mathcal{W}}^s_{x'}$ holonomy between $\widehat{\mathcal{W}}^{cu}(x) \cap \widehat{\mathcal{W}}^{cs}(x')$ and $\widehat{\mathcal{W}}^c(x')$. Next, we write:

$$\hat{h}_{(x,x')_y} = h^s_{y''} \circ h^u_{y,\flat} \circ h^u_y \circ h^u_{y,\sharp}$$

where $h^u_{y,\sharp} \colon \widehat{\mathcal{W}}^c(y) \to \widehat{\mathcal{W}}^{cs}(x) \cap \widehat{\mathcal{W}}^{cu}(y)$, $h^u_y \colon \widehat{\mathcal{W}}^{cs}(x) \cap \widehat{\mathcal{W}}^{cu}(y) \to \widehat{\mathcal{W}}^{cu}(y) \cap \widehat{\mathcal{W}}^{cs}(x')$ and $h^u_{y,\flat} \colon \widehat{\mathcal{W}}^{cu}(y) \cap \widehat{\mathcal{W}}^{cs}(x') \to \widehat{\mathcal{W}}^{cu}(y) \cap \widehat{\mathcal{W}}^{cs}(y'')$ are $\widehat{\mathcal{W}}^u_y$ holonomies, and $h^s_{y''} \colon \widehat{\mathcal{W}}^{cu}(y) \cap \widehat{\mathcal{W}}^{cs}(y'') \to \widehat{\mathcal{W}}^c(y'')$ is $\widehat{\mathcal{W}}^s_{y''}$-holonomy.

The term $h^u_{y,\sharp}$ in the second composition is expressed in the charts at x by the map $(\hat{\omega}^c_z(x^c), x^c) \mapsto (\overline{x}^s, 0, \overline{x}^c)$, where $(\overline{x}^c, \overline{x}^s)$ are defined implicitly by the equation $\hat{\beta}^{c,s}_z(\overline{x}^c, \overline{x}^s) = 0$. Lemma 10.5 implies that $|j_{z^c}\hat{\omega}^{cu}_z - j_{z^c}\hat{\omega}^{cu}_0|$ and $|j_{z^c}\hat{\omega}^c_z - j_{z^c}\hat{\omega}^c_0|$ are both $o(|z^c|)^{r-\ell}$, and so in these charts, $|j^\ell_z h^u_{y,\sharp} - j^\ell_z id| = o(|z^c|)^{r-\ell}$.

We may choose the coordinate system adapted at x so that x' is sent to the point $(x^u_0, 0, 0)$ and $\widehat{\mathcal{W}}^{cs}(x')$ is sent to $x^u = x^u_0$, and we may do this in a way that the C^r size of the chart is bounded independently of x, x'; this uses the fact that $p \mapsto \widehat{\mathcal{W}}^{cs}(p)$ is continuous in the C^r topology. Consider the $\widehat{\mathcal{W}}^u_x$ and $\widehat{\mathcal{W}}^u_y$ holonomies between $x^u = 0$ and $x^c = x^u_0$, corresponding to the holonomies

$$h^u_x \colon \widehat{\mathcal{W}}^{cs}(x) \to \widehat{\mathcal{W}}^{cs}(x'), \quad \text{and} \quad h^u_y \colon \widehat{\mathcal{W}}^{cs}(x) \to \widehat{\mathcal{W}}^{cs}(x')$$

In the coordinates at x, these maps are expressed by the functions

$$(0, x^u, x^c) \mapsto \omega^{cs}_0(x^c, x^u), \quad \text{and} \quad (0, x^u, x^c) \mapsto \omega^{cs}_z(x^c, x^u)$$

Lemma 10.6 implies that $|j_{z^c}\hat{\omega}^{cs}_z(\cdot, x^u) - j_{z^c}\hat{\omega}^{cs}_0(\cdot, x^u) = o(|z^c|)^{r-\ell}$; in the charts at x we therefore have:

$$|j_z(h^u_x) - j_z(h^u_y)| = o(|z^c|)^{r-\ell} = o(d(x, r)^{r-\ell}).$$

Consider the image points $v' = h^u_x(y)$ and $v'' = h^u_y(y)$ of these two holonomy maps in M. Since the distances $d(v', v'')$ and $d(v', y')$ are both $o(|z^c|^r) = o(d(x, y)^r)$, the transversality of the bundles in the partially hyperbolic splitting implies that $d(v'', w'')$ and $d(w'', y'')$ are also $o(d(x, y)^r)$ (see Figure 7). Hence the distance from y'' to x is $O(d(x', y') + d(y', y'')) = O(d(x, y) + d(x, y)^r) = O(d(x, y))$, and similarly $d(x, v'')$ and $d(x, w'')$ are $O(d(x, y))$.

We are left to deal with the final terms in the compositions above: $h^s_{y''} \circ h^u_{y,\flat}$ and $h^s_{x'}$. All of these are C^r holonomy maps over very short distances, on the order of $o(d(x, y)^r)$. It follows that their ℓ-jets are close to the identity – within $o(d(x, y)^{r-\ell})$ – once we have shown that the transversals on which they are defined have ℓ-jets within $o(d(x, y)^{r-\ell})$ of the vertical foliation $\{(x^s, x^u) = \text{const}\}$.

Lemma 10.6 implies that the ℓ-jets of $\widehat{\mathcal{W}}^{cu}(x')$ and $\widehat{\mathcal{W}}^{cu}(x)$ coincide along $\mathcal{W}^u(x)$. In particular, in these coordinates, $\widehat{\mathcal{W}}^c(x')$ and the plane $\{x^s = 0, x^u = x^u_0\}$ are tangent to order ℓ at x'. Furthermore, since $d(x', v'')$, $d(x', w'')$, $d(x', v'')$, $d(x', y')$ and $d(x', y'')$ are all $O(d(x, y))$, Lemma 10.6 implies that the manifolds $\widehat{\mathcal{W}}^{cu}(y) \cap \widehat{\mathcal{W}}^{cs}(x')$, $\widehat{\mathcal{W}}^{cu}(x) \cap \widehat{\mathcal{W}}^{cs}(x')$, $\widehat{\mathcal{W}}^{cu}(y) \cap \widehat{\mathcal{W}}^{cs}(y'')$, $\widehat{\mathcal{W}}^c(y')$ and $\widehat{\mathcal{W}}^c(y'')$ can all be expressed in the coordinates adapted at x as graphs of functions from $\{x^u = x^u_0, x^s = 0\}$ to I^{s+u} whose ℓ-jets at v'', v', w'', y' and y'' respectively, are $o(d(x, y)^{r-\ell})$. Hence all of the the transversals for $h^u_{y,\flat}$, $h^s_{x'}$, and $h^s_{y''}$ have ℓ-jets within $o(d(x, y)^\ell)$ of the vertical foliation $\{(x^s, x^u) = \text{const}\}$ at their basepoints in the compositions. It follows that $|j^\ell_{v''}(h^s_{y''} \circ h^u_{y,\flat}) - j^\ell_{v''} id| = o(d(x, y))^{r-\ell}$ and $|j^\ell_{v'} h^s_{x'} - j^\ell_{v'} id| = o(d(x, y))^{r-\ell}$, and so $|j^\ell_y \hat{h}_{(x,x')} - j^\ell_y \hat{h}_{(x,x')_y}| = o(d(x, y))^{r-\ell}$, as desired.

The proof for the maps $\widehat{\mathcal{H}}_{(x,x')}$ and $\widehat{\mathcal{H}}_{(x,x')_y}$ are completely analogous. $\diamond$

10.4. Central jets. — Let $(N, \mathcal{B}, \pi, F)$ be a C^k, r-bunched partially hyperbolic extension of f, for some $k \geq 2$, where $\mathcal{B} = M \times N$. We fix Riemannian metrics on M and N. Let $\exp \colon TM \to M$ be the exponential map for this metric (which we may assume to be C^∞), and fix $\rho_0 > 0$ such that $\exp_p$ is a diffeomorphism from $B_{T_pM}(0, \rho_0)$ to $B_M(p, \rho_0)$, for every $p \in M$. As in the proof of Lemma 10.3, the bundle $\mathcal{B}$ pulls back via $\exp \colon B_{TM}(0, \rho_0) \to M$ to a C^r bundle $\tilde{\pi}_0 \colon \widetilde{\mathcal{B}}_0 \to B_{TM}(0, \rho_0)$ with fiber N, where $B_{TM}(0, \rho_0)$ denotes the ρ_0-neighborhood of the 0-section of TM. As in the proof of Lemma 10.3, we fix, for each $p \in M$ a trivialization of $\widetilde{\mathcal{B}}_0|_{B_{T_pM}(0,\rho_0)}$, depending smoothly on $p \in M$. Any section $\sigma \colon M \to \mathcal{B}$ of $\mathcal{B}$ pulls back to a section $\tilde{\sigma} \colon B_{TM}(0, \rho_0) \to \widetilde{\mathcal{B}}_0$ via $\tilde{\sigma}(v) = (v, \sigma(\exp(v)))$.

Let $TM = \widetilde{E}^u \oplus \widetilde{E}^c \oplus \widetilde{E}^s$ be a C^∞ approximation to the partially hyperbolic splitting for f. Observe that TM is a C^∞ bundle over $\widetilde{E}^c$ under the map $\pi^c \colon TM \to \widetilde{E}^c$ that sends $v^u + v^c + v^s \in \widetilde{E}^u(p) \oplus \widetilde{E}^c(p) \oplus \widetilde{E}^s(p)$ to $v^c \in \widetilde{E}^c(p)$. This splitting will give us a global way to parametrize the fake center manifolds $\widehat{\mathcal{W}}^c(p)$.

If f is r-bunched, for $r = 1$ or $r < k-1$, and the approximation $TM = \widetilde{E}^u \oplus \widetilde{E}^c \oplus \widetilde{E}^s$ to the hyperbolic splitting is sufficiently good, then Proposition 10.1 implies there exists a map $g^c \colon \widetilde{\mathcal{B}}_{\widetilde{E}^c}(0, \rho) \to B_{TM}(0, \rho_0)$ with the following properties:

1. g^c is a section of $\pi^c \colon B_{T_pM}(0, \rho) \to \widetilde{\mathcal{B}}_{\widetilde{E}^c}(0, \rho)$,
2. the restriction of g^c to $B_{\widetilde{E}^c(p)}(0, \rho)$ is a C^r embedding into T_pM, depending continuously in the C^r topology on $p \in M$;
3. for $p \in M$, the image $g^c(B_{\widetilde{E}^c(p)}(0, \rho))$ coincides with $\exp_p^{-1}(\widehat{\mathcal{W}}^c(p))$.

Let $\tilde{\pi}^c = \pi^c \circ \tilde{\pi} \colon \widetilde{\mathcal{B}}_0 \to B_{\widetilde{E}^c}(0, \rho)$. The bundles and the relevant maps are summarized in the following commutative diagram.

Note that $\tilde{\pi}^c \colon \widetilde{\mathcal{B}}_0 \to B_{\widetilde{E}^c}(0, \rho)$ is a C^k bundle. A different choice of exponential map or approximation to the partially hyperbolic splitting gives an isomorphic bundle and a different section $g^{c'}$ related to the first by a uniform graph transform on fibers.

Consider the restriction $\widetilde{\mathcal{B}}_{0,p}$ of $\widetilde{\mathcal{B}}_0$ to any fiber $B_{\widetilde{E}^c(p)}(0,\rho)$ of $B_{\widetilde{E}^c}(0,\rho)$ over $p \in M$. For every positive integer $\ell \leq r$, we define a $C^{k-\ell}$ jet bundle $\mathcal{J}^\ell \to M$ whose fiber over $p \in M$ is the space $J_0^\ell(\tilde{\pi}^c : \widetilde{\mathcal{B}}_{0,p} \to B_{\widetilde{E}^c(p)}(0,\rho))$.

Suppose now that $\sigma : M \to \mathcal{B}$ is a section of $\mathcal{B}$, and that $\ell \leq r$. We say that σ *has a central ℓ-jet at p* if there exists a C^ℓ local section $s = s_{\sigma,p} \in \Gamma_{0_p}^\ell(\tilde{\pi}^c : \widetilde{\mathcal{B}}_{0,p} \to B_{\widetilde{E}^c(p)}(0,\rho))$ such that, for all $v \in B_{\widetilde{E}^c(p)}(0,\rho))$:

$$(42) \qquad d_N(\text{proj}_N \circ \tilde{\sigma} \circ g^c(v), \text{proj}_N \circ s(v)) = o(|v|^\ell).$$

It is not hard to see that $\sigma : M \to \mathcal{B}$ has a central ℓ-jet at p if and only if the restriction of σ to $\widehat{\mathcal{W}}^c(p)$ is tangent to order ℓ at p to a C^ℓ local section $\sigma' : \widehat{\mathcal{W}}^c(p) \to \mathcal{B}$. If σ has a central ℓ-jet at p, for every $p \in M$ then σ induces a well-defined section $j^\ell \sigma^c : M \to \mathcal{J}^\ell$ that sends p to $j_0^\ell s_{\sigma,p}$. We call $j^\ell \sigma^c$ the *central ℓ-jet* of σ, and we write $j_p^\ell \sigma^c$ for the image of p under $j^\ell \sigma^c$. It is easy to see that the existence of a central ℓ-jet for σ is independent of the choice of smooth approximation to the partially hyperbolic splitting and independent of choice of exponential map. In general there is no reason to expect the central ℓ-jet $j^\ell \sigma^c$ to be a smooth section, even when σ itself is smooth, because g^c is not smooth.

Remark: If σ has a central ℓ-jet at p, then (in a fixed coordinate system about p), σ has an $(\ell - l, 1, C)$ expansion on $\widehat{\mathcal{W}}^c(p)$ at p. If $j^\ell \sigma^c$ is continuous, and the error term in (42) is uniform in p, then C can be chosen uniformly in a neighborhood of p.

In the proof of Theorem C, we will focus attention on the pullbacks $\mathcal{J}^\ell|_{\widehat{\mathcal{W}}^c(x)}$ of $\mathcal{J}^\ell$ to various fake center manifolds over M. The central observation we will make use of is that, for each $x \in M$, there is an isomorphism I_x between the bundles $\mathcal{J}^\ell|_{\widehat{\mathcal{W}}^c(x)}$ and $J^\ell(\pi : \mathcal{B}_{\widehat{\mathcal{W}}^c(x)} \to \widehat{\mathcal{W}}^c(x))$. To compress notation, we will write $J^\ell(\widehat{\mathcal{W}}^c(x), N)$ for $J^\ell(\pi : \mathcal{B}_{\widehat{\mathcal{W}}^c(x)} \to \widehat{\mathcal{W}}^c(x))$. For $x \in M$, the isomorphism $I_x : \mathcal{J}^\ell|_{\widehat{\mathcal{W}}^c(x)} \to J^\ell(\widehat{\mathcal{W}}^c(x), N)$ is defined:

$$I_x(y, j_0^\ell \psi) = j_y^\ell(id_{\widehat{\mathcal{W}}^c(x)}, \text{proj}_N \circ \psi \circ \pi^c \circ \exp_y^{-1}).$$

10.5. Coordinates on the central jet bundle. — Fix $\ell \leq r$. We describe here a natural system of $C^{r-\ell}$ coordinate charts on $\mathcal{J}^\ell$ based on adapted coordinates on M.

Let $\widetilde{E}^s \oplus \widetilde{E}^c \oplus \widetilde{E}^u$ be a C^∞ approximation to the hyperbolic splitting to M. Fix a point $p \in M$ and let (x^u, x^s, x^c) be a C^r adapted coordinate system on $B_M(p, \rho)$ based at p. Next fix C^r local trivializing coordinates $(x^m, v^c) \in \mathbb{R}^m \times \mathbb{R}^c$ for $\widetilde{E}^c$ over $B_M(p, \rho)$, covering the adapted charts at p and sending $B_{\widetilde{E}^c}(0, \rho_1)|_{B_M(p,\rho)}$ to $I^m \times I^c$. Let $(x, v) \in I^m \times I^m$ be the corresponding charts on $B_{TM}(0, \rho_1)|_{B_M(p,\rho)}$. In these charts, the projection π^c sends (x^m, v^u, v^s, v^c) to (x^m, v^c).

We choose these charts such that the exponential map on $B_{TM}(0, \rho_1)$ over $B_M(p, \rho)$ in these coordinates sends (x^m, v) to $x^m + v \in I^m$ (these charts are not isometric, nor do they preserve the structure of TM as the tangent bundle to M, but they can be chosen to be uniformly C^r). Also fix C^r coordinates $(x^m, q) \in \mathbb{R}^m \times N$ for $\mathcal{B}$ over $B_M(p, \rho)$ sending $\pi^{-1}(B_M(p, \rho))$ to $I^m \times N$, with $\pi(x^m, q) = x^m$.

The induced coordinates on $\widetilde{\mathcal{B}}_0$ over $B_{\widetilde{E^c}}(0, \rho_0)|_{B_M(p,\rho)}$ take the form $(x^u, x^s, x^c + v^c, v^c, q) \in I^m \times N$. We may further choose these coordinates so that, $\tilde{\pi}$ and $\tilde{\pi}^c$ are the projections onto the $I^m \times I^c$ and I^m coordinates, respectively. These coordinates give a natural identification of $\mathcal{J}^\ell|_{B(p,\rho)}$ with $I^m \times J_0^\ell(I^c, N)$.

Finally, for each point $q \in N$, we fix C^r coordinates $z^n \in \mathbb{R}^n$, sending q to 0 and $B_N(q, \rho)$ to I^n. In this way, we define, for each $z \in \widetilde{\mathcal{B}}_0$, an adapted system of coordinates $(x^u, x^s, x^c + v^c, v^c, z^n) \in \mathbb{R}^m \times \mathbb{R}^c \times \mathbb{R}^n$ sending z to 0 and $B_{\widetilde{\mathcal{B}}_0}(z, \rho)$ to $I^m \times I^c \times I^n$.

In local coordinates, each element of $\mathcal{J}^\ell$ can thus be uniquely represented as a tuple $(x^m, \wp)$, where $x^m \in I^m$ and $\wp \in P^\ell(c, n)$. If σ has an ℓ-jet at p for every p, we can thus represent locally the section $j^\ell \sigma^c$ as a function from I^m to $P^\ell(c, n)$, using the adapted charts in a neighborhood of $\sigma(p)$.

Consider the set $I^c \times J_0^\ell(I^c, N)$. We may regard this as a natural object associated to $p \in M$ in either of two ways. First, $I^c \times J_0^\ell(I^c, N)$ embeds as the subset $\{x^u = 0, x^s = 0\} \times J_0(I^c, N)$ in an adapted coordinate system for $\mathcal{J}^\ell|_{B(p,\rho)}$, which gives an identification of $I^c \times J_0^\ell(I^c, N)$ with $\mathcal{J}^\ell|_{\widehat{\mathcal{W}^c}(p)}$. Second, in the same adapted coordinate system, we have the identification of $I^c \times J_0^\ell(I^c, N)$ with $J^\ell(\widehat{\mathcal{W}^c}(p), N)$. We will use both identifications in what follows. We can further put local coordinates on $I^c \times J_0^\ell(I^c, N)$, as follows. Given a point $z \in \pi^{-1}(x)$, we fix an adapted coordinate system $(x^c, z^n) \in I^c \times I^n$ for $\widehat{\mathcal{W}^c_F}(z)$, sending z to 0. This gives local coordinates $(x^c, \wp) \in I^c \times P^\ell(c, n)$ on $I^c \times J_0^\ell(I^c, N)$ sending z (regarded as an element of $J_0^0(I^c, N) \hookrightarrow J_0^\ell(I^c, N)$) to $(0, 0)$.

Let us give a name to these adapted coordinates and define them more precisely. For $z \in \mathcal{B}$, fix an adapted chart $\hat{\varphi}_z \colon I^m \times I^c \to B_{\mathcal{B}}(z, \rho)$ at z, sending $(0, 0)$ to z, sending $\{x^u = 0, x^s = 0\}$ to $\widehat{\mathcal{W}^c_F}(z)$, and so on. We may further assume that the projection $I^m \times I^c \to I^m$ is conjugate to π under $\hat{\varphi}$. The maps $\hat{\varphi}_z$ induce adapted coordinates $\varphi_z = \pi \circ \hat{\varphi}_z \circ \iota \colon I^m \to B_M(\pi(z), \rho)$ at $\pi(z)$, where ι is the inclusion $x^m \to (x^m, 0)$. We will denote by $\hat{\omega}^c$ the parametrization of $\widehat{\mathcal{W}^c}$ manifolds in the φ_z coordinates. Let $\theta_z \colon I^c \to B_{\widetilde{E^c}(\pi(z))}(0, \rho)$ be defined by:

$$\theta_z(x^c) = \pi^c \circ \exp_{\pi(z)}^{-1}(\varphi_z(0, 0, x^c)).$$

We now define the parametrizations η_z and ν_z of the bundles $\mathcal{J}^\ell|_{\widehat{\mathcal{W}^c}(\pi(z))}$ and $J^\ell(\widehat{\mathcal{W}^c}(\pi(z)), N)$ discussed above. Let $\eta_z \colon I^c \times P^\ell(c, n) \to \mathcal{J}^\ell_{\widehat{\mathcal{W}^c}(\pi(z))}$ be defined by

$$\eta_z(x^c, \wp) = (\varphi_z(0, 0, x^c), j_0^\ell(id_{\widetilde{E^c}(\varphi_z(0,0,x^c))}), \hat{\varphi}_z(0, 0, \theta_z^{-1}, \wp(\theta_z^{-1} - x^c)),$$

(recall here that elements of $\widetilde{\mathcal{B}}_{0,p}$ are of the form $(v, z) \in B_{\widetilde{E^c}(p)}(0, \rho) \times \mathcal{B}$ with $\exp_p(v) = \pi(z)$). Finally, let $\nu_z \colon I^c \times P^\ell(c, n) \to J^\ell(\widehat{\mathcal{W}^c}(\pi(z)), N)$ be the map:

$$\nu_z(x^c, \wp) = j_{\varphi_z(0,0,x^c)}^\ell(\hat{\varphi}_z \circ (\varphi_z^{-1}, \wp(\text{proj}_{I^c} \circ \varphi_z^{-1} - x^c))).$$

We make all of these choices uniformly in z. Strictly speaking, all of these parametrizations are defined only on a neighborhood of the zero-section in $P^\ell(c, n)$,

but as with the holonomy maps, we will ignore restriction of domain issues to simplify notation.

Recall the isomorphism $I_x \colon \mathcal{J}^\ell|_{\widehat{\mathcal{W}}^c(x)} \to J^\ell(\widehat{\mathcal{W}}^c(x), N)$ constructed in the previous subsection. For $w \in \widehat{\mathcal{W}}^c_F(z, \rho)$, consider the map $I_{z,w} \colon I^c \times P^\ell(c, n) \to I^c \times P^\ell(c, n)$ given by $I_{z,w} = \nu_w^{-1} \circ I_{\pi(z)} \circ \eta_z$. We have constructed these coordinates so that $I_{z,z} = id_{I^c \times P^\ell(c,n)}$. The following lemma is a direct consequence of Lemmas 10.5 and 10.5.

Lemma 10.10. — *For every $z \in \mathcal{B}$ and $w \in \widehat{\mathcal{W}}^c_F(z, \rho)$, and $\ell \leq r$, we have:*

$$|j_0^\ell I_{z,w} - j_0^\ell id_{I^c \times P^\ell(c,n)}| = o(d(z, w)^{r-\ell}).$$

10.6. Holonomy on central jets. — Let $\mathcal{S}$ be a $(K, 1)$-accessible sequence from x to x'. In this subsection, we will define, for each $0 \leq \ell \leq r$, and each $(K, 1)$ accessible sequence from x to x', two bundle maps

$$\widehat{\mathcal{H}}^\ell_{\mathcal{S}} \colon J^\ell(\widehat{\mathcal{W}}^c(x), N) \to J^\ell(\widehat{\mathcal{W}}^c(x'), N)$$

and

$$\mathcal{H}^\ell_{\mathcal{S}} \colon \mathcal{J}^\ell|_{\widehat{\mathcal{W}}^c(x)} \to \mathcal{J}^\ell|_{\widehat{\mathcal{W}}^c(x')};$$

we will make use of the identification I_x between $J^\ell(\widehat{\mathcal{W}}^c(x), N)$ and $\mathcal{J}^\ell|_{\widehat{\mathcal{W}}^c(x)}$ to compare these maps. (Recall that "$J^\ell(\widehat{\mathcal{W}}^c(x), N)$" is shorthand notation for the jet bundle $J^\ell(\pi \colon \mathcal{B}_{\widehat{\mathcal{W}}^c(x)} \to \widehat{\mathcal{W}}^c(x))$.)

The map $\widehat{\mathcal{H}}^\ell_{\mathcal{S}}$ is just the action on ℓ-jets induced by the diffeomorphism $\widehat{\mathcal{H}}_{\mathcal{S}}$, defined by:

$$\widehat{\mathcal{H}}^\ell_{\mathcal{S}}(j_y^\ell \psi) = j_{\hat{h}_{\mathcal{S}}(y)}^\ell \widehat{\mathcal{H}}_{\mathcal{S}} \circ \psi \circ \hat{h}_{\mathcal{S}}^{-1};$$

Then $\widehat{\mathcal{H}}^\ell_{\mathcal{S}}$ is a $C^{r-\ell}$ bundle map, covering $\hat{h}_{\mathcal{S}}$ (see Section 6.3). Lemma 10.8 implies:

Lemma 10.11. — *If F and f are C^k and r-bunched for $k \geq 2$ and $r = 1$ or $r < k-1$, then $\widehat{H}^\ell_{\mathcal{S}}$ is a $C^{r-\ell}$ diffeomorphism that depends continuously in the $C^{r-\ell}$ topology on the $(K, 1)$-accessible sequence $\mathcal{S}$.*

Fix a point $z \in \pi^{-1}(x)$ and let $z' = \mathcal{H}_{\mathcal{S}}(z)$. In coordinates on $J^\ell(\widehat{\mathcal{W}}^c(x), N)$ and $J^\ell(\widehat{\mathcal{W}}^c(x'), N)$ induced by the adapted coordinates at z and z', we have a map

$$\widehat{\mathcal{H}}^\ell_{\mathcal{S},z} = \nu_{z'}^{-1} \circ \widehat{\mathcal{H}}^\ell_{\mathcal{S}} \circ \nu_z \colon I^c \times P^\ell(c, n) \to I^c \times P^\ell(c, n).$$

Similarly, if $\mathcal{S}$ connects x and x', we set $\hat{h}_{\mathcal{S},x}(x^c) = \varphi_{x'}^{-1} \hat{h}_{\mathcal{S}} \circ \varphi_x \colon I^c \to I^c$.

Writing $P^\ell(c, n) = \Pi_{i=0}^\ell L_{sym}^i(\mathbb{R}^c, \mathbb{R}^n)$, we have coordinates

$$(x^c, \wp) \mapsto (x^c, \wp_0, \dots, \wp_\ell)$$

on $I^c \times P^\ell(c, n)$, where $\wp_i = D_{x^c}^i \wp$. Denote by $\widehat{\mathcal{H}}^\ell_{\mathcal{S},z}(x^c, \wp)_i$ the $L_{sym}^i(\mathbb{R}^c, \mathbb{R}^n)$-coordinate of $\widehat{\mathcal{H}}^\ell_{\mathcal{S},z}(x^c, \wp)$, so that

$$\widehat{\mathcal{H}}^\ell_{\mathcal{S},z}(x^c, \wp) = (\hat{h}_{\mathcal{S},z}(x^c), \widehat{\mathcal{H}}^\ell_{\mathcal{S},z}(x^c, \wp)_0, \dots, \widehat{\mathcal{H}}^\ell_{\mathcal{S},z}(x^c, \wp)_\ell),$$

where $\widehat{\mathcal{H}}^\ell_{\mathcal{S},z}(x^c, \wp)_0 = \widehat{\mathcal{H}}_{\mathcal{S},z}(x^c, \wp_0)$.

The following is an immediate consequence of the discussion in Section 6.3.

Lemma 10.12. — *For every $\ell \leq r$, there exists a $C^{r-\ell}$ map*
$$R^\ell \colon \mathbb{R}^c \times P^{\ell-1}(c,n) \to L^\ell_{sym}(\mathbb{R}^c, \mathbb{R}^n)$$
such that, for every $(x^c, \wp) \in \mathbb{R}^c \times P^\ell(c,n)$, we have:
$$\widehat{\mathcal{H}}^\ell_{\mathcal{S},z}(x^c, \wp)_\ell = R^\ell(x^c, \wp_0, \ldots, \wp_{\ell-1}) + \frac{\partial \mathcal{H}_{\mathcal{S},z}}{\partial \wp_0}(x^c, \wp_0) \cdot \wp_\ell \circ (D_{x^c}\hat{h}_{\mathcal{S},z})^{-1}.$$

We have now defined, for each $(K, 1)$-accessible sequence $\mathcal{S}$ connecting x and x', a natural lift of the C^r diffeomorphism $\widehat{\mathcal{H}}_{\mathcal{S}} \colon \widehat{\mathcal{W}}^c_F(x) \to \widehat{\mathcal{W}}^c_F(x')$ to a $C^{r-\ell}$ diffeomorphism $\widehat{\mathcal{H}}^\ell_{\mathcal{S}} \colon J^\ell(\widehat{\mathcal{W}}^c(x), N) \to J^\ell(\widehat{\mathcal{W}}^c(x'), N)$ on the corresponding central ℓ-jet bundles. We have also derived in Lemma 10.12 the important fact that $\widehat{\mathcal{H}}^\ell_{\mathcal{S}}$ has an upper triangular form with respect to the natural local adapted coordinate systems on $J^\ell(\widehat{\mathcal{W}}^c(x), N)$ and $J^\ell(\widehat{\mathcal{W}}^c(x'), N)$.

Our next task is to define, for each $(K, 1)$-accessible sequence $\mathcal{S}$ from x to x', a lift of the homeomorphism $\mathcal{H}_{\mathcal{S}} \colon \widehat{\mathcal{W}}^c_F(x) \to \widehat{\mathcal{W}}^c_F(x')$ to a map $\mathcal{H}^\ell_{\mathcal{S}} \colon \mathcal{J}^\ell|_{\widehat{\mathcal{W}}^c(x)} \to \mathcal{J}^\ell|_{\widehat{\mathcal{W}}^c(x')}$ with two essential properties:

- $\mathcal{H}^\ell_{\mathcal{S}}$ and $\widehat{\mathcal{H}}^\ell_{\mathcal{S}}$ are tangent to order $r - \ell$ at x, under the natural identification of $J^\ell(\widehat{\mathcal{W}}^c(x), N)$ and $\mathcal{J}^\ell|_{\widehat{\mathcal{W}}^c(x)}$;
- $\mathcal{H}^\ell_{\mathcal{S}}$ preserves central ℓ-jets of bisaturated sections of $\mathcal{B}$.

Recall that for $x' \in \mathcal{W}^s(x, 1)$ or $x' \in \mathcal{W}^u(x, 1)$, we defined $h_{(x,x')}(y) = \hat{h}_{(x,x')_y}(y)$ and $\mathcal{H}_{(x,x')}(z) = \widehat{\mathcal{H}}_{(x,x')_{\pi(z)}}(z)$; we then extended this definition to $(K, 1)$-accessible sequences via composition. We further extend this definition to central ℓ-jets. If $\mathcal{S}$ is a $(K, 1)$-accessible sequence from x to x', we set:
$$\mathcal{H}^\ell_{\mathcal{S}}(y, j^\ell_0 \psi) = I^{-1}_{h_{\mathcal{S}}(y)} \circ \widehat{\mathcal{H}}^\ell_{\mathcal{S}_y}(I_x \circ (y, j^\ell_0 \psi)),$$
where $I_x \colon \mathcal{J}^\ell|_{\widehat{\mathcal{W}}^c(x)} \to J^\ell(\widehat{\mathcal{W}}^c(x), N)$ is the previously constructed isomorphism. Clearly we have that $\mathcal{H}^\ell_{\mathcal{S}} \colon \mathcal{J}^\ell|_{\widehat{\mathcal{W}}^c(x)} \to \mathcal{J}^\ell|_{\widehat{\mathcal{W}}^c(x')}$ is a map covering $\mathcal{H}_{\mathcal{S}}$, under the projection $\mathcal{J}^\ell|_{\widehat{\mathcal{W}}^c(x)} \to \pi^{-1}(\widehat{\mathcal{W}}^c(x)) = \widehat{\mathcal{W}}^c_F(x)$.

We now address the first important property of $\mathcal{H}^\ell_{\mathcal{S}}$: order $r-\ell$ tangency to $\widehat{\mathcal{H}}^\ell_{\mathcal{S}}$. For $\mathcal{S}$ connecting x and x', we set $h_{\mathcal{S},x}(x^c) = \varphi^{-1}_{x'} \circ h_{\mathcal{S}} \circ \varphi_x \colon I^c \to I^c$, and for $z \in \pi^{-1}(x)$, we define
$$\mathcal{H}^\ell_{\mathcal{S},z} = \eta^{-1}_{z'} \circ \mathcal{H}^\ell_{\mathcal{S}} \circ \eta_z \colon I^c \times P^\ell(c,n) \to I^c \times P^\ell(c,n),$$
where $z' = \widehat{\mathcal{H}}_{\mathcal{S}}(z) = \mathcal{H}_{\mathcal{S}}(z)$. Chasing down the definitions, we see that in $I^c \times P^\ell(c,n)$-coordinates, the map $\mathcal{H}^\ell_{\mathcal{S},z}$ takes the form
$$\mathcal{H}^\ell_{\mathcal{S},z}(x^c, \wp) = I^{-1}_{\mathcal{H}_{\mathcal{S}}(z(x^c,\wp_0)),z'} \circ \widehat{\mathcal{H}}^\ell_{\mathcal{S}_{y(x^c,\wp_0)}} \circ I_{z(x^c,\wp_0),z}(x^c, \wp)$$
where $y(x^c) = \varphi_z(0, 0, x^c)$, $z(x^c, \wp_0) = \hat{\varphi}_z(0, 0, x^c, \wp_0)$, and the maps $I_{z,w}$ are defined in the previous subsection.

Hence, by the definition of $\widehat{\mathcal{H}}^\ell$, the difference $|\widehat{\mathcal{H}}^\ell_{\mathcal{S},z}(x^c, \wp) - \mathcal{H}^\ell_{\mathcal{S},z}(x^c, \wp)|$ can by estimated by bounding:

- $|j_z^\ell \widehat{\mathcal{H}}_{\mathcal{S}} - j_{y(x^c,\wp_0)}^\ell \widehat{\mathcal{H}}_{\mathcal{S}_{z(x^c,\wp_0)}}|$ and $|j_z^\ell \hat{h}_{\mathcal{S}}^{-1} - j_{y(x^c,\wp_0)}^\ell \hat{h}_{\mathcal{S}_{y(x^c,\wp_0)}}^{-1}|$ which are both $o(|(x^c,\wp_0)|^{r-\ell})$, by Lemmas 10.5 and 10.9; and
- $|j_0^\ell I_{\mathcal{H}_{\mathcal{S}}(z(x^c,\wp_0)),z'}^{-1} - j_0^\ell id_{I^c \times P^\ell(c,n)}|$ and $|j_0^\ell (I_{z(x^c,\wp_0),z}(x^c,\wp)) - j_0^\ell id_{I^c \times P^\ell(c,n)}|$, which are both $o|(x^c,\wp_0)|$, by Lemma 10.10.

We thereby obtain:

Lemma 10.13. — *Let $\mathcal{S}$ be a $(K,1)$-accessible sequence from x to x', and let $z \in \pi^{-1}(x)$.*

For each $x^c \in I^c$, $\wp \in P^\ell(c,n)$ with $|\wp|$ bounded, and for every $0 \le \ell \le r$ we have:

$$|\widehat{\mathcal{H}}_{\mathcal{S},z}^\ell(x^c,\wp) - \mathcal{H}_{\mathcal{S},z}^\ell(x^c,\wp)| = o(|(x^c,\wp_0)|^{r-\ell}).$$

In this sense, the maps $\mathcal{H}_{\mathcal{S}}^\ell$ and $\widehat{\mathcal{H}}_{\mathcal{S}}^\ell$ are tangent to order $r - \ell$ at x.

As mentioned above, another important property of $\mathcal{H}^\ell$ is that it preserves central ℓ-jets of saturated sections.

Lemma 10.14. — *Let $\sigma \colon M \to \mathcal{B}$ be a bisaturated section. Then for every $(K,1)$-accessible sequence from x to x', and any $y \in \widehat{\mathcal{W}}^c(x)$, we have $\mathcal{H}_{\mathcal{S}}(\sigma(y)) = \sigma(h_{\mathcal{S}}(y))$.*

If, in addition $\sigma \colon M \to \mathcal{B}$ is Lipschitz and has a central ℓ-jet $j_y^\ell \sigma^c$ at y for some $1 \le \ell < r$, then σ has a central ℓ-jet $j_{h_{\mathcal{S}}(y)}^\ell \sigma^c$ at $h_{\mathcal{S}}(y)$, and:

$$j_{h_{\mathcal{S}}(y)}^\ell \sigma^c = \mathcal{H}_{\mathcal{S}}^\ell(j_y^\ell \sigma^c).$$

Démonstration. — Fix $x \in M$ and $\mathcal{S}$ connecting x to x'. Let $\sigma \colon M \to \mathcal{B}$ be a bisaturated section. It suffices to prove the lemma in the case where $x' \in \mathcal{W}^u(x,1)$ and $\mathcal{S} = (x,x')$.

Let $y \in \widehat{\mathcal{W}}^c(x)$. By definition of $\widehat{\mathcal{H}}_{\mathcal{S}}$, the value $\widehat{\mathcal{H}}_{\mathcal{S}}(\sigma(y))$ is the endpoint of an su-lift path for the foliations $\mathcal{W}_F^s$ and $\mathcal{W}_F^u$, covering the path $(x,x')_y$. The endpoint of $(x,x')_y$ is $h_{\mathcal{S}}(y)$. It follows immediately from saturation of σ that $\mathcal{H}_{\mathcal{S}}(\sigma(y)) = \sigma(h_{\mathcal{S}}(y))$.

Next assume that σ is Lipschitz and has a central ℓ-jet $j_y^\ell \sigma^c$ at y, for some $1 \le \ell < r$. This means that the restriction of σ to $\widehat{\mathcal{W}}^c(y)$ is tangent to order ℓ at y to a C^ℓ local section $\sigma' \colon \widehat{\mathcal{W}}^c(y) \to \mathcal{B}$. Let $y' = \hat{h}_{(x,x')_y}(y) = h_{(x,x')}(y)$. Consider the images of σ and σ' under $\widehat{\mathcal{H}}_{(x,x')_y}$. Since $\widehat{\mathcal{H}}_{(x,x')_y}$ is a C^ℓ diffeomorphism and covers the C^ℓ diffeomorphism $\hat{h}_{(x,x')_y}$, the local sections $\widehat{\mathcal{H}}_{(x,x')_y} \circ \sigma \circ \hat{h}_{(x,x')_y}^{-1}$ and $\widehat{\mathcal{H}}_{(x,x')_y} \circ \sigma' \circ \hat{h}_{(x,x')_y}^{-1}$ over $\widehat{\mathcal{W}}^c(y')$ are tangent to order ℓ at y'.

Since $\mathcal{H}_{(x,y)}^\ell$ is defined by the induced action of $\mathcal{H}_{(x,y)_y}^\ell$ on $\widehat{\mathcal{W}}^c(y)$, it suffices to show that the local sections $\widehat{\mathcal{H}}_{(x,x')_y} \circ \sigma \circ \hat{h}_{(x,x')_y}^{-1}$ and $\sigma|_{\widehat{\mathcal{W}}^c(y')}$ are tangent to order ℓ at y'. If this is the case, then $\sigma|_{\widehat{\mathcal{W}}^c(h_{(x,x')}(y))}$ and $\widehat{\mathcal{H}}_{(x,x')_y} \circ \sigma' \circ \hat{h}_{(x,x')_y}^{-1}$ are also tangent to order ℓ at y'; since the latter section is C^ℓ, this implies that σ has a central ℓ-jet at y', and moreover that $j_{y'}^\ell \sigma^c = \mathcal{H}_{(x,x')}^\ell(j_y^\ell \sigma^c)$.

Lemma 10.9 implies that for all $z \in \widehat{\mathcal{W}}^c(x)$,

$$d_{\mathcal{B}}(\mathcal{H}_{(x,x')}(\sigma(z)), \widehat{\mathcal{H}}_{(x,x')_y}(\sigma(z))) = o(d(\sigma(y),\sigma(z))^r);$$

since σ is Lipschitz, we obtain that

$$d_{\mathcal{B}}(\mathcal{H}_{(x,x')}(\sigma(z)), \widehat{\mathcal{H}}_{(x,x')_y}(\sigma(z))) = o(d(y,z)^r).$$

We have already shown that for all $z \in \widehat{\mathcal{W}}^c(x)$, $\mathcal{H}_{(x,x')}(\sigma(z)) = \sigma(h_{(x,x')}(z))$. Hence $d_{\mathcal{B}}(\sigma(h_{(x,x')}(z)), \widehat{\mathcal{H}}_{(x,x')_y}(\sigma(z))) = o(d(y,z)^r)$, and so $\widehat{\mathcal{H}}_{(x,x')_y} \circ \sigma \circ \hat{h}_{(x,x')_y}^{-1}$ and $\sigma|_{\widehat{\mathcal{W}}^c(y')}$ are tangent to order r at y'. Since $\ell < r$, this completes the proof. $\diamond$

10.7. E^c curves. — The final tool that we will need in our proof of Theorem C is the concept of an E^c-curve. As in the proof of Theorem B, we will use an inductive argument to prove that a bisaturated section has central ℓ-jets. In the inductive step of the proof of Theorem B, we prove that the ℓ-jets are Lipschitz continuous, and using Rademacher's theorem, we obtain $\ell + 1$ jets. The analogue of that argument in this context would be to show that $j^\ell \sigma^c$ is Lipschitz and then apply Rademacher's theorem. As mentioned before, this is not possible, since the function g^c is not Lipschitz, even along $\widehat{\mathcal{W}}^c$-manifolds. What we have shown in Lemma 10.5 is that g^c and its jets are Lipschitz along $\widehat{\mathcal{W}}^c(x)$ *at* x, and what we will show in our inductive step here is that $j^\ell \sigma^c$ is Lipschitz along $\widehat{\mathcal{W}}^c(x)$ at x, for every $x \in M$. This leaves the question of how to apply Rademacher's theorem to obtain anything at all, let alone $\ell + 1$ central jets. The answer is E^c curves.

An E^c curve is simply a curve in M that is everywhere tangent to E^c. Such C^1 curves always exist by Peano's existence theorem, but we ask a little more: that they be C^r. Rather gratifyingly, there is a simple way to construct such curves, and when f is r-bunched, Campanato's theorem (Theorem 8.2) implies that they C^r. If a function s is Lipschitz along $\widehat{\mathcal{W}}^c(x)$ at x, for every $x \in M$, then for any E^c curve ζ, it is not hard to see that s must be Lipschitz along ζ, and so differentiable almost everywhere. What is more, if a section σ has a central ℓ-jet $j^\ell \sigma^c$, then restricting $j^\ell \sigma^c$ to an E^c curve ζ gives the *actual ℓ-jet for σ restricted to ζ* if $\sigma|_\zeta$ is C^ℓ. We will use both of these properties of E^c curves in our proof of Theorem C.

Lemma 10.15. — *Let f be C^k and r-bunched, where $k \geq 2$ and $r = 1$ or $r < k - 1$. Let V be a coordinate neighborhood of p, and let $p_p^{su} : V \to \widehat{\mathcal{W}}^c(p)$ be a C^r submersion. For any C^r curve $\hat{\zeta} \colon (-1,1) \to \widehat{\mathcal{W}}^c(p)$ with $\hat{\zeta}(0) = p$, there exists a C^r (or $C^{r-1,1}$ if $r > 1$ is an integer) curve $\zeta \colon (-1,1) \to M$ such that, for all $t \in (-1,1)$:*

  1. *$\hat{\zeta}(t) = p^{su}(\zeta(t))$,*
  2. *$\zeta'(0) = \hat{\zeta}'(0)$,*
  3. *$\zeta'(t) \in E^c(\zeta(t))$,*
  4. *$d(\zeta(t), \hat{\zeta}(t)) \leq O(|t|^r)$, and*
  5. *$|\zeta^{(\ell)}(t) - \hat{\zeta}^{(\ell)}(t)| \leq o(|t|^{r-\ell})$, for all $1 \leq \ell \leq r$; what is more, the distance between the ℓ-jets of $\widehat{\mathcal{W}}^c(\hat{\zeta}(t))$ at $\hat{\zeta}(t)$ and the ℓ-jets of $\widehat{\mathcal{W}}^c(\zeta(t))$ at $\zeta(t)$ is $o(|t|^{r-\ell})$, for all $1 \leq \ell \leq r$.*

Moreover, for each $y \in V$ there is a C^r submersion $p_y^{su} : V \to \widehat{\mathcal{W}}^c(y)$ with the following property. For each $s, t \in (-1,1)$, there exists a point $x_s \in \widehat{\mathcal{W}}^c(\zeta(t))$ such

that x_s is connected to $p_{\zeta(t)}^{su}(\zeta(t+s))$ by an su-path whose length is $o(|s|^r)$, and such that:

(6) *properties (1)-(5) hold for the curves $\zeta_t(s) = \zeta(t+s)$ and $\hat{\zeta}_t(s) = p_{\zeta(t)}^{su}(\zeta(t+s))$, and*

(7) $d(x_s, \zeta_t(s)) = o(|s|^r)$.

All of these statements hold uniformly in $x \in M$.

Démonstration. — Let $\hat{\zeta}$ be given and assume without loss of generality that $\hat{\zeta}$ is unit speed. We may also assume that we are working in C^r local coordinates and that p_p^{su} is projection along an affine plane field E^{su} transverse to E^c. This planefield then defines for each $y \in M$ a smooth projection $p_y^{su} \colon V \to \widehat{\mathcal{W}}^c(y)$.

The curve $\hat{\zeta}$ induces a vector field on $(p^{su})^{-1}(\hat{\zeta})$ by intersecting E^c with $(Dp^{su})^{-1}(\dot{\zeta})$, (note that the two distributions meet transversely in a linefield). Integrating this vector field, we get the E^c-curve ζ. Clearly ζ satisfies properties (1)-(3).

To prove (4), we show first that for every s and t, the distance between $\zeta(t+s)$ and the $p_{\zeta(t)}^{su}$-projection of $\zeta(t+s)$ onto $\widehat{\mathcal{W}}^c(\zeta(t))$ is $o(|s|^r)$. The proof of this fact is very similar to the proof of Lemma 10.5.
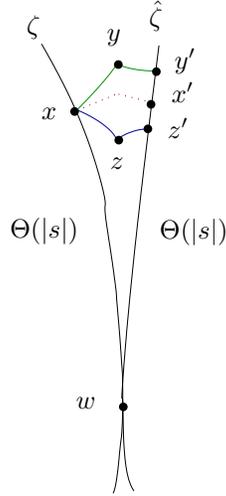

FIGURE 8. An E^c-curve ζ and its shadow $\hat{\zeta}$

Let $w = \zeta(t)$, let $x = \zeta(s+t)$, and let $x' = p_w^{su}(x)$. Let y be the unique point of intersection of $\mathcal{W}^u(x)$ with $\bigcup_{z \in \widehat{\mathcal{W}}^c(x)} \mathcal{W}_{loc}^s(z)$, and let $y' \in \widehat{\mathcal{W}}^c(x)$ be the unique point of intersection of $\mathcal{W}_{loc}^u(y)$ and $\widehat{\mathcal{W}}^c(x)$ Similarly, let z be the unique point of intersection of $\mathcal{W}^s(x)$ with $\bigcup_{z \in \widehat{\mathcal{W}}^c(x)} \mathcal{W}_{loc}^u(z)$, and let $z' \in \widehat{\mathcal{W}}^c(x)$ be the unique point of intersection of $\mathcal{W}_{loc}^s(z)$ and $\widehat{\mathcal{W}}^c(x)$ (note that y' and z' do not necessarily lie on $\hat{\zeta}$,

but this is not important). Note that, because p_w^{su} is smooth, the distance between x' and x is $O(|s|)$. Continuity of the partially hyperbolic splitting and transversality of E^{su} to E^c then imply that $d(y', w)$ and $d(z', w)$ are also $O(|s|)$. We are going to show that $d(x, y)$ and $d(x, z)$ are both $o(|s|^r)$; continuity of the partially hyperbolic splitting and transversality of E^{su} to E^c then imply that $d(x, x') = o(|s|^{r+\varepsilon})$.

Assume that we have fixed a continuous function $\delta < \{\hat{\gamma}, 1\}$ satisfying $\delta\hat{\nu}\hat{\gamma}^{-1} < \gamma^r$; this is possible because f is r-bunched. Choose $n \geq 1$ such that $|s| = \Theta(\delta_n(w))$. Apply f^i to the picture, for $i = 1, \ldots, n$. Since x is connected to x_0 by a curve everywhere tangent to E^c, the distance between x_i and w_i is $O(\delta_n(w)\hat{\gamma}_i(w)^{-1})$. Since y' lies on $\widehat{\mathcal{W}}^c(w)$, the distance between x_i and y_i' is also $O(\delta_n(w)\hat{\gamma}_i(w)^{-1})$; these numbers are less than 1 for all $i = 1, \ldots, n$. So the distance between x_n and y_n' is less than $d(x_n, w) + d(y_n', w) = O(\delta_n(w)\hat{\gamma}_n(w)^{-1})$.

Since $y \in \mathcal{W}^s(y')$, the distance between y_n and y_n' is $O(\nu_n(w))$. But 1-bunching implies that $\nu_n(w) = o(\delta_n(w)\hat{\gamma}_n(w)^{-1})$, and so the distance between y_n and x_n is $O(\delta_n(w)\hat{\gamma}_n(w)^{-1})$. Now apply f^{-n} to this picture. Since x_n and y_n lie on the same unstable manifold, the distance between their inverse iterates is contracted by $\hat{\nu}$ at each step. Thus $d(x, y) = O(\hat{\nu}_n(w)\delta_n(w)\hat{\gamma}_n(w)^{-1})$. But we chose δ so that $\delta\hat{\nu}\hat{\gamma}^{-1} < \gamma^r$. Hence $d(x, y) = o(\hat{\gamma}_n(w)^{-r}) = o(|s|^r)$. A similar argument replacing f by f^{-1} shows that $d(x, z) = o(|s|^r)$. Setting $t = 0$ we obtain conclusion (4).

To show that ζ is C^r we use Theorem 8.2. Note that for each $t \in (-1, 1)$, the projection $p_{\zeta(t)}^{su}\zeta$ onto $\widehat{\mathcal{W}}^c(\zeta(t))$ is the same as $p_{\zeta(t)}^{su}\hat{\zeta}$; in particular, $p_{\zeta(t)}^{su}\zeta$ is uniformly C^r, since $\hat{\zeta}$ and p^{su} are C^r, and $\widehat{\mathcal{W}}^c(\zeta(t))$ is uniformly C^r, by r-bunching of f. But the previous calculation now implies that there exists a constant $C > 0$, and for every $t \in (-1, 1)$, a C^r function $p_{\zeta(t)}^{su}\zeta \colon (-1, 1) \to M$ such that:

$$d(p_{\zeta(t)}^{su}\zeta(t + s), \zeta(t + s)) \leq C|s|^r,$$

for every $s \in (-1, 1)$. Theorem 8.2 implies that ζ is C^r (or $C^{r-1,1}$, if $r > 1$ and r is an integer).

The proof of item (5) is very similar to the proof of Lemma 10.5 and is left as an exercise.

Conclusion (6) of the lemma is immediate from the previous calculations. The proof of conclusion (7) is very similar to the calculation above, and is also left to the reader. $\diamond$

Remark: In fact E^{cs}, E^{cu} and E^c are all C^r along E^c-curves. The proof uses Campanato's theorem again. This time the smooth approximating functions are parametrizations of the manifolds $\widehat{\mathcal{W}}^{cs}$ and $\widehat{\mathcal{W}}^{cu}$.

11. Proof of Theorem C

Suppose F is a C^k and r-bunched extension of f where $k \geq 2$ and $r = 1$ or $r < k-1$, and let $\sigma \colon M \to \mathcal{B}$ be a bisaturated section. The first step of the proof is to show:

Lemma 11.1. — σ has a central $\lfloor r \rfloor$-jet at every point in M, and $j^{\lfloor r \rfloor} \sigma^c$ is continuous.

Démonstration. — We prove the following inductive statements, for $\ell \in [0, \lfloor r \rfloor]$:

I_ℓ. σ has a central ℓ-jet at every point.
II_ℓ. The central $\ell - 1$-jets of σ along $\widehat{\mathcal{W}}^c(x)$ are Lipschitz at x, uniformly in $x \in M$, for $\ell \geq 1$.
III_ℓ. The restriction of σ to E^c curves is uniformly C^ℓ.

We first verify I_0–III_0. Statement II_0 is empty. Since σ is bisaturated, Theorem 4.2 implies that σ is continuous. This implies I_0–III_0. Now assume that statements I_ℓ–III_ℓ hold, for some $\ell \in \{0, \ldots, \lfloor r \rfloor - 1\}$.

The central ℓ-jets are continuous. We note that $\mathcal{J}^\ell$ is an admissible bundle; the holonomy map for the accessible sequence $\mathcal{S}$ for x to x' is just the restriction of the map $\mathcal{H}^\ell_{\mathcal{S}}$ to the fibers $\mathcal{J}^\ell|_{\{x\}}$ and $\mathcal{J}^\ell|_{\{x'\}}$. Lemma 10.14 implies that if σ has a central ℓ-jet $j^\ell \sigma^c$, then $j^\ell \sigma^c$ is a bisaturated section of $\mathcal{J}^\ell$. Continuity follows from Theorem 4.2.

The central ℓ-jets of σ along $\widehat{\mathcal{W}}^c(x)$ are Lipschitz at x. We first show that for every x, the restriction of $j^\ell \sigma^c$ to $\widehat{\mathcal{W}}^c(x)$ is Lipschitz at x (where the Lipschitz constant is uniform in x).

By Lemma 4.4 each point $x \in M$ has a uniformly large neighborhood U_x and a family of $(K, 1)$-accessible sequences $\{\mathcal{S}_{x,y}\}_{y \in U_x}$ such that $\mathcal{S}_{x,y}$ connects x to y, $\mathcal{S}_{x,x}$ is a palindromic accessible cycle and $\lim_{y \to x} \mathcal{S}_{x,y} = \mathcal{S}_{x,x}$, uniformly in x. We may assume that $\widehat{\mathcal{W}}^c(x)$ is contained in the neighborhood U_x.

We fix $x = x_0$ and $x_1 \in \widehat{\mathcal{W}}^c(x_0)$ and choose a sequence of points $x_i \in U_{x_0}$ as follows. Let U_{x_0} and $\{\mathcal{S}_{x,y}\}_{y \in U_{x_0}}$ be given by Lemma 4.4. For each $i \geq 1$, given $x_i \in U_{x_0}$, the accessible sequence $\mathcal{S}_i = \mathcal{S}_{x_0, x_i}$ determines a map $h_i := h_{\mathcal{S}_i} : \widehat{\mathcal{W}}^c(x_0) \to \widehat{\mathcal{W}}^c(x_i)$, satisfying $x_i = h_i(x_0)$. We set $x_{i+1} = h_i(x_1) \in \widehat{\mathcal{W}}^c(x_i)$.

We now write things in adapted coordinates. Let $\wp^\ell_\sigma : U_{x_0} \to P^\ell(c, n)$ be the function satisfying $j^\ell_y \sigma^c = \nu_{\sigma(y)}(\wp^\ell_\sigma(y))$. Then $\wp^\ell_\sigma$ assigns in adapted coordinates the appropriate central ℓ-jet of σ to each point in U_{x_0}. We are going to show that the restriction $\wp^\ell_\sigma : \widehat{\mathcal{W}}^c(x) \to P^\ell(c, n)$ is Lipschitz at x.

Let $\mathcal{H}^\ell_{\mathcal{S}_i} : \mathcal{J}^\ell_{\widehat{\mathcal{W}}^c_{x_0}} \to \mathcal{J}^\ell_{\widehat{\mathcal{W}}^c_{x_i}}$ be the lifted "true holonomy on jets," which covers $h_{\mathcal{S}_i}$ and let $\widehat{\mathcal{H}}^\ell_{\mathcal{S}_i} : J^\ell(\widehat{\mathcal{W}}^c(x_0), N) \to J^\ell(\widehat{\mathcal{W}}^c(x_i), N)$ be the lifted "fake holonomy on jets," which covers $\hat{h}_{\mathcal{S}_i}$. This defines maps $\mathcal{H}^\ell_i = \mathcal{H}^\ell_{\mathcal{S}_i, \sigma(x_0)}$ and $\widehat{\mathcal{H}}^\ell_i = \widehat{\mathcal{H}}^\ell_{\mathcal{S}_i, \sigma(x_0)}$ on $I^c \times P^\ell(c, n)$. Write $\mathcal{H}^\ell_i(v, \wp) = (h_i(v), H^\ell_i(v, \wp))$ and $\widehat{\mathcal{H}}^\ell_i(v, \wp) = (\hat{h}_i(v), \widehat{H}^\ell_i(v, \wp))$. Observe that $\varphi_{\sigma(x_i)}(0, 0, 0) = 0$ for all $i \geq 0$; let $v_{i+1} \in I^c$ be the point satisfying $\varphi_{\sigma(x_i)}(0, 0, v_{i+1}) = x_{i+1}$. Note that $|v_1| = O(|x_1 - x_0|)$, $|v_{i+1}| = O(|x_{i+1} - x_i|)$, and $v_{i+1} = \hat{h}_i(v_1)$, for all $i \geq 0$.

Then, since $j^\ell \sigma^c$ is bisaturated and continuous (and hence bounded) Lemma 10.14 implies:

$$\mathcal{H}_i^\ell(0, \wp_\sigma^\ell(x_0)) = (0, \wp_\sigma^\ell(x_i)), \quad \text{and} \quad \mathcal{H}_i^\ell(v_1, \wp_\sigma^\ell(x_1)) = (v_{i+1}, \wp_\sigma^\ell(x_{i+1})).$$

By definition of $\mathcal{H}_i^\ell$ and $\mathcal{H}_i^\ell$, we have $\widehat{\mathcal{H}}_i^\ell(0, \wp_\sigma^\ell(x_0)) = \mathcal{H}_i^\ell(0, \wp_\sigma^\ell(x_0))$; furthermore, Lemma 10.13 implies

$$
\begin{aligned}
&(43) \qquad |\mathcal{H}_i^\ell(v_1, \wp_\sigma^\ell(x_1)) - \widehat{\mathcal{H}}_i^\ell(v_1, \wp_\sigma^\ell(x_1))| \\
&(44) \qquad\qquad \leq o(|x_1 - x_0|^{r-\ell} + |\wp_\sigma^{\ell-1}(x_1) - \wp_\sigma^{\ell-1}(x_0)|^{r-\ell}).
\end{aligned}
$$

Now Lemma 10.11 implies that $\widehat{\mathcal{H}}_i^\ell$ is $C^{r-\ell}$, and uniformly close to the identity map, since $\mathcal{S}_{x_0,x_0}$ is palindromic and $\mathcal{S}_{x_0,y} \to \mathcal{S}_{x_0,x_0}$ as $y \to x_0$, uniformly in x_0.

Lemma 10.12 then implies that for every i with $|x_i - x_0| = O(1)$, there exist linear maps , $A_i = D\hat{h}_i(0) \colon \mathbb{R}^c \to \mathbb{R}^c$, $B_i = D_v \widehat{H}_i^\ell(0, \wp_\sigma^\ell(x_0)) \colon \mathbb{R}^c \to P^\ell(c,n)$ and $C_i = D_{\wp_\ell} \widehat{H}_i^\ell(0, \wp_\sigma^\ell(x_0)) \colon P^\ell(c,n) \to P^\ell(c,n)$, such that

$$(45) \qquad\qquad v_{i+1} = \hat{h}_i(v_1) = A_i(v_1) + o(|v_1|),$$

and

$$
\begin{aligned}
\widehat{H}_i(v_1, \wp_\sigma^\ell(x_1)) - \widehat{H}_i(0, \wp_\sigma^\ell(x_0)) &= B_i(v_1) + C_i(\wp_\sigma^\ell(x_1) - \wp_\sigma^\ell(x_0)) \\
&\quad + o(|v_1| + |\wp_\sigma^{\ell-1}(x_1) - \wp_\sigma^{\ell-1}(x_0)|)
\end{aligned}
$$

Moreover, we may assume that, for all i with $|x_i - x_0| = O(1)$:

$$(46) \qquad \|A_i - Id_{\mathbb{R}^c}\| < \frac{1}{4}, \quad \|C_i - Id_{P^\ell(c,n)}\| < \frac{1}{4}, \quad \text{and} \quad \|B_i\| < \frac{1}{4}.$$

By the inductive hypothesis II_ℓ, the central $(\ell-1)$-jets of σ along $\widehat{\mathcal{W}}^c(x)$ are Lipschitz at x. Hence $|\wp_\sigma^{\ell-1}(x_1) - \wp_\sigma^{\ell-1}(x_0)| = O(|x_1 - x_0|)$, and so combining (43) and (45) we obtain

$$
\begin{aligned}
&(47) \qquad \widehat{H}_i(v_1, \wp_\sigma^\ell(x_1)) - \widehat{H}_i(0, \wp_\sigma^\ell(x_0)) \\
&(48) \qquad\qquad = B_i(v_1) + C_i(\wp_\sigma^\ell(x_1) - \wp_\sigma^\ell(x_0)) + o(|x_1 - x_0|).
\end{aligned}
$$

(Notice that when $\ell = 0$ the $|\wp_\sigma^{\ell-1}(x_1) - \wp_\sigma^{\ell-1}(x_0)|$ terms do not appear in these expressions, and so Lipschitz regularity of σ is not an issue. This is due to upper triangularity of $\widehat{\mathcal{H}}$.)

The proof now proceeds as the proof of Theorem B. Notice here that we do not need to assume a priori that σ is C^1; the reason is that the derivatives of $\widehat{\mathcal{H}}_i^\ell$ are upper triangular, (unlike the maps H_u^ℓ in the Proof of Theorem B) which allows for more precise estimates. We choose $N = \Theta(|x_1 - x_0|^{-1})$. By (45) and (46), this choice

of N ensures that $|x_N - x_0| = O(1)$. Summing (47) from $i = 0$ to $N - 1$, we obtain:

$$\sum_{i=0}^{N-1} \widehat{H}_i(v_1, \wp_\sigma^\ell(x_1)) - \widehat{H}_i(0, \wp_\sigma^\ell(x_0)) = (\sum_{i=0}^{N-1} B_i)(v_1)$$
$$+ (\sum_{i=1}^{N} C_i)(\wp_\sigma^\ell(x_1) - \wp_\sigma^\ell(x_0))$$
$$+ No(|x_1 - x_0|).$$

Equation (43) implies that $\sum_{i=0}^{N-1} \widehat{H}_i(v_1, \wp_\sigma^\ell(x_1)) - \widehat{H}_i(0, \wp_\sigma^\ell(x_0)) =$

$$= \sum_{i=0}^{N-1} \left(H_i(v_1, \wp_\sigma^\ell(x_1)) - H_i(0, \wp_\sigma^\ell(x_0)) \right)$$
$$+ No(|x_1 - x_0|^{r-\ell})$$
$$= \sum_{i=0}^{N-1} \wp_\sigma^\ell(x_{i+1}) - \wp_\sigma^\ell(x_i) + No(|x_1 - x_0|^{r-\ell})$$
$$= \wp_\sigma^\ell(x_N) - \wp_\sigma^\ell(x_1) + No(|x_1 - x_0|^{r-\ell}).$$

Hence, since $r - \ell \geq 1$:

$$\frac{1}{N}(\wp_\sigma^\ell(x_N) - \wp_\sigma^\ell(x_1)) = \left(\frac{1}{N} \sum_{i=0}^{N-1} B_i \right)(v_1)$$
$$+ \left(\frac{1}{N} \sum_{i=1}^{N} C_i \right)(\wp_\sigma^\ell(x_1) - \wp_\sigma^\ell(x_0)) + o(|x_1 - x_0|).$$

Rearranging terms and taking norms, we get

$$|\frac{1}{N}(\sum_{i=1}^{N} C_i)(\wp_\sigma^\ell(x_1) - \wp_\sigma^\ell(x_0))| \leq |\frac{1}{N}(\wp_\sigma^\ell(x_N) - \wp_\sigma^\ell(x_1))|$$
$$+ |\frac{1}{N}(\sum_{i=0}^{N-1} B_i)(v_1)| + o(|x_1 - x_0|)$$
$$\leq O(\frac{1}{N}) + \frac{1}{4}|(x_1 - x_0)| + o(|x_1 - x_0|),$$

using (46) and the fact that $\wp_\sigma^\ell$ is continuous, and hence bounded. Again using (46) we have that

$$\left| \left(\frac{1}{N} \sum_{i=1}^{N} C_i \right)(\wp_\sigma^\ell(x_1) - \wp_\sigma^\ell(x_0)) \right| \geq \frac{3}{4}|\wp_\sigma^\ell(x_1) - \wp_\sigma^\ell(x_0)|.$$

Combining the previous two estimates, we get:

$$|\wp_\sigma^\ell(x_1) - \wp_\sigma^\ell(x_0)| \leq \frac{4}{3} \left(O(\frac{1}{N}) + \frac{1}{4}|(x_1 - x_0)| + o(|x_1 - x_0|) \right).$$

Finally, since $\frac{1}{N} = \Theta(|x_1 - x_0|)$, we obtain that

$$|\wp_\sigma^\ell(x_1) - \wp_\sigma^\ell(x_0)| \;=\; O(|x_1 - x_0|),$$

which is the desired estimate. This verifies $\mathrm{II}_{\ell+1}$.

σ **is Lipschitz.** If $\ell = 0$, we know that σ is Lipschitz at x along $\widehat{\mathcal{W}}^c(x)$ leaves, for every x, and differentiable along $\mathcal{W}^u$ leaves, and $\mathcal{W}^s$ leaves, with the partial derivatives continuous. This readily implies that σ is Lipschitz.

σ **has a central $(\ell + 1)$-jet at every point.** We fix a uniform system of C^r submersions $p_x^{su} \colon V_x \to \widehat{\mathcal{W}}^c(x)$ defined in coordinate neighborhoods in M. We define E^c curves using these submersions.

Lemma 11.2. — $j^\ell \sigma^c$ *is uniformly Lipschitz along E^c curves.*

Démonstration. — This is a straighforward consequence of Lemma 10.15 and the fact that $j^\ell \sigma^c$ is Lipschitz along $\widehat{\mathcal{W}}^c(x)$ at x, for every $x \in M$.
  $\diamond$

Fix an E^c curve ζ^1 inside of a coordinate neighborhood V. Since $j^\ell \sigma^c$ is Lipschitz along ζ^1, it is differentiable almost everywhere. Fix a point $x_1 = \zeta^1(t)$ of differentiability. Then $j^\ell \sigma^c$ has a partial derivative along ζ^1 at x_1. Let $\{p_y^{su} \colon V \to \widehat{\mathcal{W}}^c(y)\}_{y \in V}$ be the system of submersions in the neighborhood V given by Lemma 10.15. Consider the C^r curve $\hat{\zeta}_{x_1}^1(s) := p_{x_1}^{su} \circ \zeta^1(t + s)$ in $\widehat{\mathcal{W}}^c(x_1)$. Lemma 10.15 implies that for each s, there is a point $x_s \in \widehat{\mathcal{W}}^c(\zeta(t + s))$ that is connected to $\hat{\zeta}_{x_1}^1(s)$ by a su-path $\mathcal{S}$ whose length is $o(|s|^r)$. Since $j^\ell \sigma^c$ is bisaturated, we have that $j_{x_s}^\ell \sigma^c = \mathcal{H}_{\mathcal{S}}^\ell(j_{\hat{\zeta}_{x_1}^1(s)}^\ell \sigma^c)$. Lemma 10.6 implies that

$$d(j_{x_s}^\ell \sigma^c, j_{\hat{\zeta}_{x_1}^1(s)}^\ell \sigma^c) = O(\mathrm{length}(\mathcal{S})) + O(d(j_{x_s}^\ell \widehat{\mathcal{W}}^c(x_s), j_{\hat{\zeta}_{x_1}^1(s)}^\ell \widehat{\mathcal{W}}^c(\hat{\zeta}_{x_1}^1(s)))).$$

Lemmas 10.15 (5), implies that $d(j_{x_s}^\ell \widehat{\mathcal{W}}^c(x_s), j_{\hat{\zeta}_{x_1}^1(s)}^\ell \widehat{\mathcal{W}}^c(\hat{\zeta}_{x_1}^1(s))) = o(|s|^{r-\ell})$. Hence:

$$d(j_{\hat{\zeta}_{x_1}^1(s)}^\ell \sigma^c, j_{x_s}^\ell \sigma^c) = o(|s|^r) + o(|s|^{r-\ell}) = o(|s|^{r-\ell}).$$

Since $j^\ell \sigma^c$ is Lipschitz along $\widehat{\mathcal{W}}^c(\zeta(t + s))$ at $\zeta(t + s)$, we also obtain that $d(j_{x_s}^\ell \sigma^c, j_{\zeta(t+s)}^\ell \sigma^c) = O(d(x_s, \zeta(t + s))) = o(|s|^r)$. Thus, in local coordinates, we have:

$$j_{\hat{\zeta}_{x_1}^1(s)}^\ell \sigma^c - j_{x_1}^\ell \sigma^c = j_{\zeta(t+s)}^\ell \sigma^c - j_{x_1}^\ell \sigma^c + o(|s|^{r-\ell});$$

since $\ell \leq r - 1$ and $j^\ell \sigma^c \circ \zeta$ is differentiable at $x_1 = \zeta(t)$, this implies that $j^\ell \sigma^c$ is differentiable at x_1 along the C^r curve $\hat{\zeta}_{x_1}^1$ in $\widehat{\mathcal{W}}^c(x_1)$.

Let U_{x_1} and $\{\mathcal{S}_y^1\}_{y \in U_{x_1}}$ be the family of accessible sequences given by Lemma 4.4. Since $j^\ell \sigma^c$ is bisaturated, Lemmas 10.13 and 10.14 imply that the image of $\hat{\zeta}_{x_1}^1$ under $\widehat{\mathcal{H}}_{\mathcal{S}_y^1}$ is a C^r path $\hat{\zeta}_y^1$ in $\widehat{\mathcal{W}}^c(y)$ along which $j^\ell \sigma^c$ is differentiable at y. Furthermore,

$y \mapsto \hat{\zeta}^1_y$ is continuous at x_1 in the C^r topology, and and the derivative of $j^\ell \sigma^c$ along ζ^1_y at y is continuous at x_1.

Now choose another E^c curve ζ^2 through x_1, quasi-transverse to ζ^1 (that is, such that the tangent spaces to ζ^1 and ζ^2 at x_1 are linearly independent). Again $j^\ell \sigma^c$ is Lipschitz along ζ^2, and we choose a point of differentiability x_2. Since x_1 is a point of continuity of the curves $\{\hat{\zeta}^1_y\}_{y \in U_{x_1}}$, we may assume (by choosing x_2 close to x_1) that ζ^2 and $\hat{\zeta}^1_{x_2}$ are quasi-transverse at x_2; hence $\hat{\zeta}^1_{x_2}$ and $\hat{\zeta}^2_{x_2} = p^{su}_{x_2} \zeta^2$ are quasi-transverse curves in $\widehat{\mathcal{W}}^c(x_2)$ along which $j^\ell \sigma^c$ has partial derivatives at x_2.

Let U_{x_2} and $\{\mathcal{S}^2_y\}_{y \in U_{x_2}}$ be given by Lemma 4.4 for the point x_2. Applying the fake holonomy $\widehat{\mathcal{H}}_{\gamma^2_y}$ to the transverse pair of curves $\hat{\zeta}^1_{x_2}$ and $\hat{\zeta}^2_{x_2}$, and reusing the label $\hat{\zeta}^1_y$ now to denote the curve $\widehat{\mathcal{H}}_{\gamma^2_y} \circ \hat{\zeta}^1_{x_2}$, we obtain a family of pairs $\{(\hat{\zeta}^1_y, \hat{\zeta}^2_y)\}_{y \in U_{x_2}}$ of quasi-transverse curves along which $j^\ell \sigma^c$ is differentiable at their intersection and such that $y \mapsto (\hat{\zeta}^1_y, \hat{\zeta}^2_y)$ is continuous at x_2 in the C^r topology.

Repeating this procedure $c = \dim(E^c)$ times, we obtain a point x_c, a neighborhood U_{x_c} of x_c, and a family of c-tuples of curves $\{(\hat{\zeta}^1_y, \ldots, \hat{\zeta}^c_y)\}_{y \in U_{x_c}}$ such that, for each $y \in U_{x_c}$:

1. the curves $(\hat{\zeta}^1_y, \ldots, \hat{\zeta}^c_y)$ contain y and lie in $\widehat{\mathcal{W}}^c(y)$;
2. the tangent lines to $(\hat{\zeta}^1_y, \ldots, \hat{\zeta}^c_y)$ at y span E^c_y;
3. $j^\ell \sigma^c$ is differentiable at y along $\hat{\zeta}^c_y$,
4. the map $z \mapsto (\hat{\zeta}^1_z, \ldots, \hat{\zeta}^c_z)$ is continuous at x_c in the C^r topology; and
5. for each i, the partial derivative of $j^\ell \sigma^c$ along ζ^i_z at z is continuous at $z = x_c$.

We claim that this implies that $j^\ell \sigma^c$ is differentiable along $\widehat{\mathcal{W}}^c(x_c)$ at x_c.

Lemma 11.3. — *Let x_c be given as above. Then for every $z \in \widehat{\mathcal{W}}^c(x_c)$, there exists a path η from x^c to a point w in M with the following properties. The path η is a concatenation of $\hat{\zeta}^i$ paths $\eta = \hat{\zeta}^1_1 \hat{\zeta}^2_2 \cdots \hat{\zeta}^c_c$, with $d(w, p^{su}_{x_c}(w)) = o(d(z, x_c)^r)$ and $d(p^{su}_{x_c}(w), z) = o(d(z, x_c))$.*

Démonstration. — Denote by ζ^i_y the ζ^i curve anchored at y (so that $\zeta^i_y(0) = y$). Starting with x_c, we take the union $\mathcal{P}_1 := \bigcup_{q \in \hat{\zeta}^1_{x_c}} \hat{\zeta}^2_q$. Similarly, for $i \geq 1$, we define $\mathcal{P}_{i+1} := \bigcup_{q \in \mathcal{P}_i} \hat{\zeta}^{i+1}_q$. The quasi transversality of the curves $\zeta^1, \ldots, \zeta^c$ at every point and continuity of ζ^i_y at $y = x^c$ implies that there exists a point $w' \in p^{su}_{x_c}(\mathcal{P}_c)$ with $d(w', z) = o(d(x_c, z))$. Fix a point $w \in (p^{su}_{x_c})^{-1}(w') \cap \mathcal{P}_c$. Tracing the $\hat{\zeta}^i$-curves in $\mathcal{P}_c$ back from w to x_c produces the desired path η from x_c to w. An inductive argument using Lemma 10.15 shows that $d(w', w) = o(d(x_c, z)^r)$. $\diamond$

Let us see how this implies that $j^\ell \sigma^c$ is differentiable along $\widehat{\mathcal{W}}^c(x_c)$ at x_c. This is essentially the same as the proof that a function with continuous partial derivatives is C^1. We will use:

Lemma 11.4. — *For every $y \in V$ and every pair of points $z_1, z_2 \in \widehat{\mathcal{W}}^c(y)$:*

$$d(j^\ell_{z_1} \sigma^c, j^\ell_{z_2} \sigma^c) = O(d(z_1, z_2) + d(z_1, y)^{r-\ell} + d(z_2, y)^{r-\ell}).$$

Démonstration. — This follows from the facts that $j^\ell\sigma^c$ is saturated and Lipschitz along E^c curves, and that p_y^{su} has the properties given in Lemma 10.15. ⋄

Working in local charts on $\widehat{\mathcal{W}}^c(x^c)$ sending x^c to 0, we may assume that the curves $\hat\zeta^i_{x^c}$ are unit speed and correspond to the axes $\cap_{i\neq j}\{x^j = 0\}$. Define constants $a^i = a^i(x_c) \in P_0^\ell(c,n)$, for $i = 1\ldots, c$ by

$$a_i = \lim_{y\to x^c}(j^\ell\sigma^c \circ \hat\zeta^i_y)'(0).$$

We now define a linear map $A\colon \mathbb{R}^c \to P_0^\ell(c,n)$ by

$$A(t_1,\ldots,t_c) = \sum_{i=1}^c a_i t_i.$$

We claim that this map is the derivative of $j^\ell\sigma^c$ along $\widehat{\mathcal{W}}^c(x_c)$ at x_c. Let $z \in \widehat{\mathcal{W}}^c(x_c)$ be given, and consider the path η from x_c to w given by Lemma 11.3. Let $v_1 = 0$, and write $\eta = \hat\zeta^1_{v_1} \cdot \hat\zeta^2_{v_2} \cdots \hat\zeta^c_{v_c}$; for $i = 1,\ldots c-1$, let t_i satisfy $\hat\zeta^i_{v_i}(t_i) = v_{i+1} = \hat\zeta^{i+1}_{v_{i+1}}(0)$, and let t_c satisfy $\hat\zeta^c_{v^c}(t_c) = w$. The length of the curve η is $\Theta(\sum_{i=1}^c |t_i|) = \Theta(d(x_c,z))$. Lemma 10.5 readily implies that the distance between the ℓ-jets of $\widehat{\mathcal{W}}^c(w)$ at w and $\widehat{\mathcal{W}}^c(p_{x_c}^{su}(w))$ at $p_{x_c}^{su}(w)$ is $o(\text{length}(\eta)^{r-\ell}) = o(d(x_c,z)^{r-\ell})$. Since $j^\ell\sigma^c$ is bisaturated and Lipschitz, we obtain from Lemma 10.6 that

$$\begin{aligned}
d(j_w^\ell\sigma^c, j_{p_{x_c}^{su}(w)}^\ell\sigma^c) &= O(d(w,p_{x_c}^{su}(w))) + o(d(x_c,z))^{r-\ell}) \\
&= O(d(x_c,z)^r) + o(d(x_c,z))^{r-\ell}) \\
&= o(d(x_c,z)),
\end{aligned}$$

where we have used the facts that $d(w,p_{x_c}^{su}(w)) = o(d(z,x_c)^r)$ and $\ell \leq r-1$. Also, since $d(z,p^{su}(w)) = o(d(z,x_c))$, Lemma 11.4 implies that

$$d(j_z^\ell\sigma^c, j_{p_{x_c}^{su}(w)}^\ell\sigma^c) = o(d(z,x_c)),$$

and so

$$d(j_z^\ell\sigma^c, j_w^\ell\sigma^c) = o(d(z,x_c)).$$

Using the fact that $j^\ell\sigma^c$ has a directional derivative along each $\hat\zeta^i$ subpath of η at its anchor point $v_i = \hat\zeta^i_{v_i}(0)$, and writing things in local coordinates sending x^c to 0, we obtain that:

$$\begin{aligned}
j_z^\ell\sigma^c - j_0^\ell\sigma^c &= \sum_{i=1}^c (j_{\hat\zeta^i(t_i)}^\ell\sigma^c - j_{\hat\zeta^i(0)}^\ell\sigma^c) + (j_z^\ell\sigma^c - j_w^\ell\sigma^c) \\
&= \sum_{i=1}^c (j^\ell\sigma^c \circ \hat\zeta^i)'(0) \cdot t_i + o(|z|) \\
&= A(z) + o(|z|).
\end{aligned}$$

Hence $j^\ell\sigma^c$ is differentiable along $\widehat{\mathcal{W}}^c(x_c)$ at x_c, with derivative A.

Now we have that $j^\ell\sigma^c$ is differentiable at x_c along $\widehat{\mathcal{W}}^c(x_c)$, we can spread this derivative around using $\widehat{\mathcal{H}}^\ell$, and we get that the derivative of $j^\ell\sigma^c$ along $\widehat{\mathcal{W}}^c(x)$ at x

exists for every x and is a continuous function on M. We still need to show that σ has central $\ell + 1$ jets, with uniform error term.

The derivative of $j^\ell \sigma^c$ at x gives a candidate $j_x^{\ell+1} \sigma^c$ for a central $\ell + 1$ jet at x; the $\ell + 1$st coordinate in $j_x^{\ell+1} \sigma^c$ is just the derivative at x along $\widehat{\mathcal{W}}_x^c$ of the ℓth coordinate of $j^\ell \sigma^c$. To show that σ has a central $\ell + 1$-jet at x, we must show that for every $v \in B_{\widetilde{E}^c(x)}(0, \rho)$:

$$(49) \qquad d_N(\mathrm{proj}_N \circ \tilde{\sigma} \circ g^c(v), \mathrm{proj}_N \circ j_x^{\ell+1} \sigma^c(v)) = o(|v|^{\ell+1}).$$

We first note that $j^\ell \sigma^c$ is differentiable along E^c curves. To see this, let ζ be an E^c curve in M. For each $t \in I$, Lemma 10.15 implies there exists a C^r curve $\hat{\zeta}_t$ in $\widehat{\mathcal{W}}^c(\zeta(t))$ with $\hat{\zeta}_t(0) = \zeta(t)$ and such that $\hat{\zeta}_t$ and $\zeta(s+t)$ are tangent to order r at 0. Furthermore, the previous arguments using saturation of $j^\ell \sigma$ show that the distance between $j_{\zeta(s+t)}^\ell \sigma^c$ and $j_{\hat{\zeta}_t(s)}^\ell \sigma^c$ is $o(|s|^{r-\ell})$. Since $j^\ell \sigma^c$ is differentiable along $\hat{\zeta}_t$ at $s = 0$, this implies that $j^\ell \sigma^c$ is differentiable along $\zeta(s+t)$ at $s = 0$. Since t was arbitrary, we see that $j^\ell \sigma^c$ is differentiable, and in fact C^1, along ζ.

Our induction hypothesis implies that σ is C^ℓ along E^c curves. We next observe that, for any E^c curve ζ, the ℓ-jet of $\sigma \circ \zeta$ at $t \in I$ satisfies:

$$(50) \qquad \mathrm{proj}_N \circ j_t^\ell(\sigma \circ \zeta) = \mathrm{proj}_N \circ j_{\zeta(t)}^\ell \sigma^c \circ j_{\zeta(t)}^\ell(\pi^c \circ \exp_{\zeta(t)}^{-1}) \circ j_t^\ell \zeta.$$

To see this, let $\hat{\zeta}_t$ be given by Lemma 10.15. Since $\zeta(t+s)$ and $\hat{\zeta}_t(s)$ have the same $\lfloor r \rfloor$ jets at $s = 0$, and σ is Lipschitz, the functions $\sigma \circ \zeta_t(s)$ and $\sigma \circ \zeta(s+t)$ have the same ℓ-jets at $s = 0$. But the definition of central ℓ-jets implies that:

$$d_N(\mathrm{proj}_N \circ \sigma \circ \hat{\zeta}_t(s), \, \mathrm{proj}_N \circ j_{\hat{\zeta}_t(0)}^\ell \sigma^c \circ \pi^c \circ \exp_{\hat{\zeta}_t(0)}^{-1} \circ \hat{\zeta}_t(s)) = o(|s|^\ell);$$

from the naturality of jets under composition, (50) follows immediately.

Now, since both $j^\ell \sigma^c$ and $j^\ell(\pi^c \circ \exp^{-1})$ are differentiable along E^c curves, it follows that σ is $C^{\ell+1}$ along every E^c curve ζ, and by Taylor's theorem, the $\ell + 1$ jets of $\sigma \circ \zeta$ are given by the formula

$$(51) \qquad j_t^{\ell+1}(\sigma \circ \zeta) = j_{\zeta(t)}^{\ell+1} \sigma^c \circ j_{\zeta(t)}^{\ell+1}(\pi^c \circ \exp_{\zeta(t)}^{-1}) \circ j_t^{\ell+1} \zeta.$$

Finally, let $v \in B_{\widetilde{E}^c(x)}(0, \rho)$ be given, and let $y = \exp_x g^c(v) \in \widehat{\mathcal{W}}^c(x)$. Fix a geodesic arc $\hat{\zeta}$ in $\widehat{\mathcal{W}}^c(x)$ from x to y, with $\hat{\zeta}(0) = x$ and $\hat{\zeta}(1) = y$. Let ζ be the E^c curve given by Lemma 10.15, tangent to order r to $\hat{\zeta}$ at $\hat{\zeta}(0) = x$. Equation (51) now implies that

$$d_N(\mathrm{proj}_N \circ \sigma \circ \hat{\zeta}(t), \, \mathrm{proj}_N \circ j_x^{\ell+1} \sigma^c(tv)) = o(|tv|^{\ell+1}).$$

Since $d(\hat{\zeta}(t), \zeta(t)) = o(|tv|^r)$, and σ is Lipschitz, we obtain (49). Hence σ has a central $\ell + 1$ jet at x, and it is given by $j_x^{\ell+1} \sigma^c$. We have verified both $\mathrm{I}_{\ell+1}$ and $\mathrm{III}_{\ell+1}$.

Proposition 11.5. — σ *is* C^r.

Démonstration. — If $r = 1$, then we have already shown that the 0-jet of σ is differentiable along $\mathcal{W}^c(x)$ at x, for every x, and this derivative varies continuously at M. Since σ is C^1 along the leaves of $\mathcal{W}^s$ and $\mathcal{W}^u$, this readily implies that σ is C^1.

Assume, then that $1 < r < k - 1$. Let $\overline{\ell} = \lfloor r \rfloor$, and let $\overline{\alpha} = r - \overline{\ell}$. We first show:

$j^{\overline{\ell}}\sigma^c$ **is** $C^{\overline{\alpha}}$ **at** x **along** $\widehat{\mathcal{W}}^c(x)$**, for every** $x \in M$**.** The proof is a slight adaptation of the proof that $j^{\overline{\ell}}\sigma^c$ is Lipschitz at x along $\widehat{\mathcal{W}}^c(x)$, for every $x \in M$, for $\ell < r$; the central observation that allows one to modify this proof is that $H^{\overline{\ell}}_{\mathcal{S}}(x, \wp)$ still covers the diffeomorphism $H_{\mathcal{S}}(x, \wp)$, and for $i \geq 1$, $H^{\overline{\ell}}_{\mathcal{S}}(x, \wp)_i$ is $\overline{\alpha}$-Hölder continuous in the $(x, \wp_0)$-variable, and C^{∞} in the $(\wp_1, \cdots, \wp_{\overline{\ell}})$-variables. (See the proof of part II of Theorem A as well). We omit the details.

σ **has an** $(\overline{\ell}, \overline{\alpha}, C)$ **expansion at** x **along** $\widehat{\mathcal{W}}^c(x)$**, uniformly in** $x \in M$**.** This is essentially the same as the proof that σ has a central ℓ-jet at every point for $\ell < r$, except one sharpens the estimates on the remainder of the Taylor expansions along E^c curves, using the $\overline{\alpha}$-Hölder continuity of the central $\overline{\ell}$-jets.

The section σ **is** C^r**.** Since r-bunching is an open condition, as is the condition $r < k - 1$, by increasing r slightly, we may assume that r is not an integer.

We have shown that σ has central $\overline{\ell}$-jets, and that $j^{\overline{\ell}}\sigma^c$ is $\overline{\alpha}$-Hölder continuous. Fix a point $p \in M$. The fake center-stable manifolds $\widehat{\mathcal{W}}^{cs}(x)$, for x in a neighborhood U of p, form a continuous family of $C^r = C^{\overline{\ell}, \overline{\alpha}}$ embedded disks.

Fix x in this neighborhood U, and consider the foliation $\{\widehat{\mathcal{W}}^s_x(y)\}_{y \in \widehat{\mathcal{W}}^{cs}(x)}$ of the plaque $\widehat{\mathcal{W}}^{cs}(x)$ by fake stable manifolds. Since σ is $\mathcal{W}^s$ saturated, it is C^k along $\mathcal{W}^s(y)$, for any $y \in M$. In particular, it has a $(\overline{\ell}, \overline{\alpha}, C)$-expansion along $\mathcal{W}^s(y)$, for any y. For $y \in \widehat{\mathcal{W}}^c(x)$ corresponding to $(0, 0, x^c)$ in adapted coordinates at x, Lemma 10.5 implies that the distance between $\hat{\omega}^{cs}_{(0,0,x^c)}(0, x^s)$ and $\hat{\omega}^{cs}_0(x^c, x^s)$ is $o(d(x, y)^r)$. Since σ is Lipschitz, and σ has a $(\overline{\ell}, \overline{\alpha}, C)$-expansion along $\hat{\omega}^{cs}_{(0,0,x^c)}(0, x^s)$ (which corresponds to $\mathcal{W}^s(y)$), this implies that σ has a $(\overline{\ell}, \overline{\alpha}, C)$-expansion along $\widehat{\mathcal{W}}^s(y)$ (corresponding to $\hat{\omega}^{cs}_0(x^c, x^s)$) with an error term that is on the order of $d(x, y)^r$.

Next consider the family of plaques $\{\widetilde{\mathcal{W}}^c(y)\}_{y \in \widehat{\mathcal{W}}^{cs}(x)}$ defined by $\widetilde{\mathcal{W}}^c(y) = \widehat{\mathcal{W}}^{cs}(x) \cap \widehat{\mathcal{W}}^{cu}(y)$. This forms a continuous family of C^r-embedded disks. Paired with the the $\widetilde{\mathcal{W}}^s_x$ foliation, the family of $\widetilde{\mathcal{W}}^c$ plaques gives a C^r transverse pair of plaque families in $\widehat{\mathcal{W}}^{cs}(x)$. Lemma 10.5 implies that for each $y \in \widehat{\mathcal{W}}^{cs}(x)$, the distance between the $\overline{\ell}$-jets of $\widehat{\mathcal{W}}^{cs}(x)$ at x and $\widehat{\mathcal{W}}^{cs}(y)$ at y is $o(d(x, y)^{\overline{\alpha}})$. Since $\widehat{\mathcal{W}}^c(y) = \widehat{\mathcal{W}}^{cs}(y) \cap \widehat{\mathcal{W}}^{cu}(y)$, it follows that the the distance between the $\overline{\ell}$-jets at y of $\widetilde{\mathcal{W}}^c(y)$ and $\widehat{\mathcal{W}}^c(y)$ is also $o(d(x, y)^{\overline{\alpha}})$. But σ is Lipschitz, and σ has an $(\overline{\ell}, \overline{\alpha}, C)$ expansion at y along $\widehat{\mathcal{W}}^c(y)$, for every y. This implies that in an adapted coordinate system at x , we can write the plaques $\widetilde{\mathcal{W}}^c(y)$ as a parametrized family along which σ has an $(\overline{\ell}, \overline{\alpha}, C)$ expansion at y along $\widetilde{\mathcal{W}}^c(y)$, for every $y \in \widehat{\mathcal{W}}^{cs}(x)$, with an error term that is on the order of $d(x, y)^r$. Hence we can apply Theorem 8.4 to conclude that σ has an $(\overline{\ell}, \overline{\alpha}, C)$-expansion along $\widehat{\mathcal{W}}^{cs}(x)$ at x, for every x in U, where C is uniform in x.

Now the family $\{\widehat{\mathcal{W}}^{cs}(x)\}_{x \in U}$ is a uniformly continuous family of C^r plaques in U. Paired with the local $\mathcal{W}^u$ foliation, it gives a transverse $C^{\overline{\ell},\overline{\alpha}}$ pair of plaque families in U. Since σ is u-saturated, it is C^k along $\mathcal{W}^u$-leaves and in particular has an $(\overline{\ell},\overline{\alpha},C)$-expansion along $\mathcal{W}^u(x)$ at every $x \in U$. Applying Journé's theorem again, we obtain that σ has a $(\overline{\ell},\overline{\alpha},C')$-expansion expansion at every $x \in U$, where C' is uniform in $x \in U$. Theorem 8.2 implies that σ is C^r in U. As p was arbitrary, we obtain that σ is C^r. $\diamond$

This completes the proof of Theorem C. $\diamond$

12. Final remarks and further questions

The proofs here could admit several improvements and generalizations. Some are not difficult: for example, the compactness of the manifold M was not essential. The definition of partial hyperbolicity in the noncompact cases merely needs to be modified to ensure that the functions $\nu, \hat{\nu}, \nu/\gamma, \hat{\nu}/\hat{\gamma}$ are uniformly bounded away from 1, and the definition of r-bunching must be similarly adjusted. Other improvements on Theorem A are more challenging. For example, there is no counterpart in Theorem A to the analyticity conclusions in Theorem 0.1, part IV. Another question is whether the Hölder exponent in Theorem A, part II can be improved. Finally, we ask whether the loss of one derivative in Theorem A part IV (and Theorem C) is really necessary: is it true that if ϕ is C^r, f is C^r, accessible and r-bunched, where $r \geq 1$, then any continuous solution to (2) is C^r (or perhaps $C^{r-\varepsilon}$, for all $\varepsilon > 0$)?

Acknowledgments

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