

The Milnor degree of a 3-manifold

Tim Cochran and Paul Melvin

ABSTRACT

The Milnor degree of a 3-manifold is an invariant that records the maximum simplicity, in terms of higher-order linking, of any link in the 3-sphere that can be surgered to give the manifold. This invariant is investigated in the context of torsion linking forms, nilpotent quotients of the fundamental group, Massey products and quantum invariants, and the existence of 3-manifolds with any prescribed Milnor degree and first Betti number is established. Along the way, it is shown that the number M_k^r of linearly independent Milnor invariants of degree k , for r -component links in the 3-sphere whose lower degree invariants vanish, is positive except in the classically known cases (when $r = 1$, and when $r = 2$ with $k = 2, 4$ or 6).

Introduction

This paper initiates a study of the Milnor degree, a 3-manifold invariant introduced by the authors in [5]. The definition is recalled and motivated below.

All 3-manifolds considered here will be closed, connected and oriented. Any such manifold can be constructed by integral surgery on a framed link L in the 3-sphere S^3 , written as S_L^3 . Indeed there are infinitely many choices for the link L , and so in studying a given 3-manifold, it is natural to seek the simplest ones; but in what sense simplest? One measure of the complexity of a link is its linking matrix, or more generally its set of higher-order linking numbers, also known as Milnor's $\bar{\mu}$ -invariants [19].

So first define the *Milnor degree* μ_L of a link L in the 3-sphere to be the degree of its first nonvanishing $\bar{\mu}$ -invariant. Here *degree* means *length* -1 , so the pairwise linking numbers are degree 1. If all of the $\bar{\mu}$ -invariants vanish, as for knots or more generally boundary links, then the link is said to have infinite Milnor degree. Thus the link invariant μ takes values in $\mathbb{N} \cup \{\infty\}$. Note that higher Milnor degree for a link indicates greater similarity with the unlink, and so in some sense greater simplicity. For example, the Hopf link has Milnor degree 1, since the components have nonzero linking number, whereas the link obtained by Whitehead doubling both components of the Hopf link is a boundary link, and so has infinite Milnor degree. Links with arbitrary finite degree can be constructed by repeatedly Bing doubling the Hopf link; see [2, § 8; 18, Figure 7].

Now define the *Milnor degree* μ_M of a 3-manifold M to be the supremum of the degrees of all possible links that can be surgered to give M :

$$\mu_M = \sup\{\mu_L \mid L \subset S^3 \text{ with } M = S_L^3\} \in \mathbb{N} \cup \{\infty\}.$$

This complexity measure for 3-manifolds first arose in the authors' study of cyclotomic orders of quantum $\mathrm{SO}(3)$ -invariants at prime levels [5], and also appears as a measure of computational complexity for the quantum $\mathrm{SU}(2)$ -invariants at the fourth root of unity [14]. This connection with quantum topology provides a powerful tool for analyzing the Milnor degree.

Received 10 February 2009; revised 26 January 2010.

2000 *Mathematics Subject Classification* 57M27, 57M25.

The authors were supported by grants from the National Science Foundation.

As with other topological invariants defined in a similar fashion (such as Heegaard genus or the surgery number) the Milnor degree is hard to compute. Indeed its value is unknown for many 3-manifolds, including even some lens spaces. It will be seen, however, that in some situations, especially in the absence of homological torsion, classical techniques from algebraic topology can be brought to bear on this computation.

In Section 1 the manifolds of Milnor degree 1 are completely characterized in terms of their torsion linking forms. In particular, the case when the first homology of the manifold is cyclic (homology lens spaces) is discussed in some detail. In some circumstances one can also identify the manifolds of infinite degree in terms of their linking forms. For example, it will be seen that if the manifold has prime power order first homology and is not of Milnor degree 1, then it must have infinite Milnor degree.

In Section 2, the Milnor degree of a 3-manifold with torsion-free homology is related to the lower central series of its fundamental group, and consequently to its cohomological Massey degree. The Massey degree is known to be algorithmically computable, but it is difficult to calculate in practice. Nevertheless, 3-manifolds with any given Massey degree are easily constructed and it follows that the Milnor degree assumes all values in $\mathbb{N} \cup \{\infty\}$. Building on the result mentioned in the abstract on the number of independent Milnor invariants of links (Lemma 2.5, proved in Appendix B), this section includes some realization results for the Milnor degree of manifolds with prescribed first homology.

It is a more difficult task to compute the Milnor degree in the presence of torsion, although Massey products can still be of some help. This problem is tackled in Section 3 using quantum topology techniques. This leads to a construction of rational homology spheres of arbitrary Milnor degree and, more generally, 3-manifolds of arbitrary Milnor degree with any prescribed first Betti number.

Before embarking on a detailed analysis of the Milnor degree of 3-manifolds, we make a few basic observations.

(1) The Milnor degree is invariant under change in orientation, that is, $\mu_M = \mu_{\bar{M}}$, where \bar{M} is M with the opposite orientation: if M is surgery on L , then \bar{M} is surgery on the mirror image \bar{L} with negated framings, and clearly $\mu_L = \mu_{\bar{L}}$.

(2) The Milnor degree of a connected sum satisfies the inequality

$$\mu_{M\#M'} \geq \min(\mu_M, \mu_{M'}).$$

For if M and M' are surgery on L and L' , respectively, then $M\#M'$ is surgery on the split union $L \sqcup L'$, and clearly $\mu_{L \sqcup L'} = \min(\mu_L, \mu_{L'})$.

Note that this inequality need not be an equality. For example, the connected sum $L(8, 5)\#L(5, 8)$ of lens spaces is 40-surgery on the $(8, 5)$ -torus knot [20], and so of infinite degree, whereas both lens spaces are of degree 1, as will be seen in the next section. As a consequence, realization results for the Milnor degree are subtler than one might first suspect; see Corollary 2.12 and (the proof of) Theorem 3.5 for upper bounds on $\mu_{M\#M'}$.

(3) There exist 3-manifolds of infinite Milnor degree with any prescribed first homology

$$\mathbb{Z}^r \oplus \mathbb{Z}_{n_1} \oplus \dots \oplus \mathbb{Z}_{n_k},$$

for example, $\#^r S^1 \times S^2 \#L(n_1, 1)\#\dots\#L(n_k, 1)$, obtained by surgery on an unlink with framings $0, \dots, 0, n_1, \dots, n_k$.

(4) All integral homology spheres have infinite Milnor degree. This follows from the well-known fact that they are all constructible by surgery on boundary links in the 3-sphere, or it can be deduced from the following more general statement.

(5) The Milnor degree is *homological* in the sense that it can be defined using any integral homology sphere Σ in place of S^3 . In other words μ_M does not depend on which homology

sphere Σ is used as the base manifold:

$$\mu_M = \sup\{\mu_L \mid L \subset \Sigma \text{ with } M = \Sigma_L\} \quad \text{for any integral homology sphere } \Sigma,$$

where Σ_L denotes the result of surgery on the framed link $L \subset \Sigma$ and μ_L is the degree of the first nonvanishing $\bar{\mu}$ -invariant of L in Σ (see Section 2 for a discussion of Milnor invariants in arbitrary integral homology spheres). This is proved in Appendix A using the work of Habegger and Orr (cf. [9, Proof of 6.1]).

1. Manifolds of degree 1

In this section, classical results from the theory of quadratic forms are used to characterize all 3-manifolds of Milnor degree 1, and some of infinite degree, in terms of their torsion linking forms.

Linking forms. The *linking form* of a 3-manifold M is the nondegenerate form

$$\phi_M : \text{Tor}_M \otimes \text{Tor}_M \longrightarrow \mathbb{Q}/\mathbb{Z}$$

on the torsion subgroup Tor_M of $H_1(M)$ defined by $\phi_M(a \otimes b) = \alpha \cdot \tau/n$, where α is any 1-cycle representing a and τ is any 2-chain bounded by a positive integral multiple $n\beta$ of a 1-cycle β representing b .

If M is surgery on a framed link L , then ϕ_M is computed from the (integer) linking matrix A of L , with framings on the diagonal, as follows. First change basis (pre- and post-multiply by a unimodular matrix and its transpose) to transform A into a block sum $\mathbb{O} \oplus \mathbb{A}$, where \mathbb{O} is a zero matrix and \mathbb{A} is *nonsingular* (meaning invertible over \mathbb{Q} , that is, having nonzero determinant)[†]. This corresponds to a sequence of handleslides in the Kirby calculus [12], transforming L into $L_{\mathbb{O}} \cup L_{\mathbb{A}}$. Now following Seifert [22], the linking form ϕ_M is presented by the (rational) matrix \mathbb{A}^{-1} with respect to the generators of Tor_M given by the meridians of the components of $L_{\mathbb{A}}$.

The purely algebraic procedure just described associates with any symmetric integer matrix A a nondegenerate linking form ϕ_A on the torsion subgroup of $\text{coker}(A)$, presented by \mathbb{A}^{-1} , where $A \sim \mathbb{O} \oplus \mathbb{A}$ with \mathbb{A} nonsingular as above.

It is a classical fact that if A is nonsingular, then it can be recovered up to *stable equivalence* from the isomorphism class of its linking form. (Stable equivalence allows change of basis and block sums with unimodular diagonal matrices the former correspond to *handleslides* and the latter to *blow-ups* in the Kirby calculus.) This was proved by Kneser and Puppe [15] for the case when $\det(A)$ is odd, and in general by Durfee and Wilkens in their 1971 theses, later simplified by Wall [25] and Kneser (see [7, Theorem 4.1]).

For a singular matrix, one needs both its linking form and its nullity to recover its stable equivalence class. This can be seen by changing basis to transform the matrix into the form $\mathbb{O} \oplus \mathbb{A}$ with \mathbb{A} nonsingular, as above, and then appealing to the nonsingular case. Although this fact is presumably well known, we have not been able to find a proof in the literature, and so credit it to ‘folklore’.

THEOREM 1.1 (Folklore). *Two symmetric integer matrices are stably equivalent if and only if they have the same nullity and isomorphic linking forms.*

[†]To see how this is done when A is singular, start with a primitive vector v in \mathbb{Z}^n with $Av = 0$, and complete this to a basis for \mathbb{Z}^n . Using these basis vectors as the columns of a matrix P , we have $P^TAP = \mathbb{O}_1 \oplus \mathbb{A}_1$, where \mathbb{O}_1 is the 1×1 zero matrix and $\text{null}(\mathbb{A}_1) = \text{null}(A) - 1$. The argument is completed by induction on the nullity of A .

Needless to say, this theorem has a number of consequences regarding surgery presentations of 3-manifolds, many of which are presumably known in some form to experts in the field.

COROLLARY 1.2. *Let M be a 3-manifold and let A be a symmetric integer matrix with nullity equal to the first Betti number r of M and with linking form $\phi_A \cong \phi_M$. Then M can be constructed by surgery on a link with a linking matrix A in an integral homology sphere.*

Proof. Suppose that M is surgery on a framed link L' in S^3 with linking matrix A' . Then A' has nullity r and $\phi_{A'} \cong \phi_M$, and so by the theorem, A and A' are stably equivalent. Thus a basis change (as above) will transform $A' \oplus D'$ into $A \oplus D$ for suitable unimodular diagonal matrices D and D' . In geometric terms, this means that if U' is an unlink far away from L' with linking matrix D' (so surgery on $L' \cup U'$ still yields M) then $L' \cup U'$ can be transformed by handleslides to a link of the form $L \cup U$ with the linking matrix $A \oplus D$. Note that U need not be an unlink, but it does have a unimodular linking matrix D , and so $N = S^3_U$ is a homology sphere containing the link L with a linking matrix A , and $M = N_L$, as desired. \square

Linking forms on finite abelian groups have been classified. They decompose, albeit non-uniquely, as orthogonal sums of forms on cyclic groups and on certain noncyclic 2-groups [11, 24]. The form on the cyclic group \mathbb{Z}_n with self-linking q/n on a generator will be denoted by (q/n) . Note that q must be relatively prime to n , since the form is nondegenerate, and that

$$(q/n) \cong (q'/n) \iff q' \equiv k^2q \pmod{n}$$

for some k relatively prime to n .

Any form isomorphic to $(\pm 1/n)$ for some $n \geq 1$ will be called *simple*. This includes the trivial form on $\mathbb{Z}_1 = 0$. A direct sum of simple forms will be called *semisimple*; but beware that such forms might also be sums of nonsimple or even nonsemisimple forms, for example,

$$(1/40) \cong (2/5) \oplus (-3/8).$$

In terms of their associated stable equivalence classes of symmetric integer matrices, semisimple forms correspond to diagonal matrices, and the simple forms correspond to diagonal matrices with at most one nonzero entry.

Now observe that surgery on any *diagonal framed link* in S^3 (meaning its linking matrix is diagonal, that is, pairwise linking numbers vanish) can be performed in two stages: first surger the sublink of ± 1 -framed components, giving an integral homology sphere, and then surger the remaining components. With this perspective, Corollary 1.2 has the following immediate consequence.

PROPOSITION 1.3. *The linking form of a 3-manifold M is semisimple if and only if M can be obtained by surgery on a diagonal link L in an integral homology sphere, and is simple if and only if there is such a link L with at most one nonzero framing.*

By definition, a 3-manifold is of degree greater than 1 if and only if it can be obtained by surgery on a diagonal link. Hence the proposition yields the following characterization of manifolds of degree 1.

COROLLARY 1.4. *The 3-manifolds of Milnor degree 1 are exactly those with nonsemisimple linking forms.*

Noting that the linking form of any 3-manifold with torsion-free homology is trivial, we deduce the following well-known result (see [16, Lemma 5.1.1] for a direct proof).

COROLLARY 1.5. *If $H_1M \cong \mathbb{Z}^r$, then M has Milnor degree greater than 1. In fact M can be obtained by 0-surgery on an r -component diagonal link L in an integral homology sphere (by the last statement in Proposition 1.3).*

In particular, if $r = 0$, then M is an integral homology sphere, and so as noted in the introduction is of infinite degree. If $r = 1$, then M is surgery on a knot in a homology sphere, and so again is of infinite degree.

COROLLARY 1.6. *If $H_1M \cong \mathbb{Z}$, then M has infinite Milnor degree.*

If $r \geq 2$, then it will be shown in Section 2 that $\mu_M = \mu_L$, and as a consequence that the Milnor degree can assume any value greater than 1 (except 2, 4 and 6 when $r = 2$).

The situation is more complex when H_1M has torsion. In the simplest case when H_1M is a finite cyclic group, that is, M is a homology lens space, the theorem gives the complete story in the extreme situations when ϕ_M is either simple or nonsemisimple; but it tells us nothing when ϕ_M is semisimple but not simple. When can this happen? This and related questions will be addressed below.

1.1. *Homology lens spaces*

Assume that $H_1M \cong \mathbb{Z}_n$ for some $n \geq 1$. Then $\phi_M \cong (q/n)$ for some q relatively prime to n . The application of Corollary 1.3 to this situation requires an understanding of when this form is semisimple.

PROPOSITION 1.7. (a) *The linking form (q/n) on \mathbb{Z}_n is simple if and only if q is plus or minus a quadratic residue mod n .*

(b) *The linking form (q/n) on \mathbb{Z}_n is semisimple if and only if there is a factorization $n = n_1 \cdots n_k$ with the n_i pairwise relatively prime such that each form (q_i/n_i) is simple, where $q_i = qn/n_i$.*

Proof. Criterion (a) is just the definition of a simple form. To prove (b), note that for any factorization $n = n_1 \cdots n_k$ with the n_i pairwise relatively prime, there exist integers r_i for which $q/n = r_1/n_1 + \dots + r_k/n_k$, which yields an orthogonal splitting of the form

$$(q/n) \cong (r_1/n_1) \oplus \dots \oplus (r_k/n_k).$$

In fact any such splitting arises in this way. Furthermore, the r_i are uniquely determined mod n_i ; indeed $r_i \equiv qs_i \pmod{n_i}$, where s_i is any mod n_i inverse of n/n_i . Therefore by definition (q/n) is semisimple if and only if n has a factorization $n_1 \cdots n_k$ as above for which each form (qs_i/n_i) is simple; but $q_i = qn/n_i \equiv qs_i(n/n_i)^2 \pmod{n_i}$, and so $(qs_i/n_i) \cong (q_i/n_i)$. This completes the proof. □

Elementary number theoretic considerations show that q (prime to n) is plus or minus a quadratic residue mod n , denoted by $[q|n] = 1$ to evoke the Legendre symbol $(q|p)$, if and only if one of the following holds for all odd prime divisors p of n : either $(q|p) = 1$ and

TABLE 1. *Nonsemisimple cyclic linking forms $(\pm q/n)$.*

n	q	n	q	n	q
5	2	24	7	39	2, 5, 7
8	3	25	2, 3, 7	40	7, 11, 19
13	2, 5	29	2, 3, 8, 12	41	3, 6, 11, 12, 13
16	3	32	3, 5	45	2, 7, 8
17	3, 5	34	3, 5	48	7, 17
20	3	37	2, 5, 6, 8, 13	52	5, 7, 11

$q \equiv 1 \pmod{\gcd(8, n)}$, or $(-q | p) = 1$ and $q \equiv -1 \pmod{\gcd(8, n)}$ (see [10, § 5.1]). If $[q | n] \neq 1$, set $[q | n] = -1$.

EXAMPLE 1.8 (Prime powers). Let n be a power of a prime p , and q be any integer not divisible by p . Then q is plus or minus a quadratic residue mod p^e (that is $[q | p^e] = 1$) unless $p \equiv 1 \pmod 4$ and $(q | p) = -1$, or $p = 2$ with $n \geq 8$ and $q \equiv \pm 3 \pmod 8$. (The odd cases follow from the simple observation that $(-1 | p) = -1$ if and only if $p \equiv -1 \pmod 4$.)

With this notation, the proposition says that (q/n) is simple if and only if $[q | n] = 1$, and semisimple if and only if n can be written as a product of ‘ q -quadratic’ factors, defined as follows.

DEFINITION 1.9. A divisor d of n is q -quadratic if d and n/d are relatively prime and $[qd | n/d] = 1$.

In particular, n is always q -quadratic, and 1 is q -quadratic if and only if $[q | n] = 1$, that is, q is plus or minus a quadratic residue mod n . In this language, Proposition 1.3 and Corollary 1.4 specialize to the following.

COROLLARY 1.10. Let M be a 3-manifold with first homology \mathbb{Z}_n and linking form (q/n) . Then M has Milnor degree 1 if and only if n is not a product of q -quadratic factors. Furthermore, if 1 is q -quadratic (which for lens spaces just means that M is homotopy equivalent to $L(n, 1)$), then M has infinite degree.

It is straightforward (for example, using Mathematica [26]) to generate a complete list of nonsemisimple forms (q/n) for small n , as in Table 1: for each n , the smallest residue values of q are listed, one for each pair $(\pm q/n)$ of nonsemisimple forms. These correspond exactly to the lens spaces $L(n, q)$ of Milnor degree 1.

The natural numbers n for which \mathbb{Z}_n supports a nonsemisimple form, the first few of which appear in the table, will be called *linked* numbers. All other natural numbers will be called *unlinked*. Alternatively, these notions can be phrased in terms of the following definition.

DEFINITION 1.11. For any finitely generated abelian group A , we define the *Milnor set* μ_A of A to be the set of all natural numbers that can be realized as Milnor degrees of 3-manifolds with first homology A :

$$\mu_A = \{\mu_M \mid M \text{ is a 3-manifold with } H_1 M \cong A\} \cap \mathbb{N}.$$

Infinity is excluded because it can always be realized, as noted in the introduction.

Now Corollary 1.4 shows that n is linked if and only if $1 \in \mu_{\mathbb{Z}_n}$ (meaning that there exist 3-manifolds M of degree 1 with $H_1 M \cong \mathbb{Z}_n$).

For example, from the calculations in Example 1.8 it follows that the linked prime powers are exactly the p -powers for $p \equiv 1 \pmod{4}$ and the 2-powers at least 8, and that any product of primes all congruent to 3 (mod 4) is unlinked. Furthermore, it is clear from the definitions that if n is a prime power, then every semisimple form on \mathbb{Z}_n is simple, and so as a consequence we have the following corollary.

COROLLARY 1.12. *If n is a prime power p^e , then*

$$\mu_{\mathbb{Z}_n} = \begin{cases} \{1\} & \text{if } p \equiv 1 \pmod{4} \text{ or } p = 2 \text{ and } e \geq 3, \\ \emptyset & \text{otherwise.} \end{cases}$$

The preceding discussion has brought attention to the natural numbers n for which every semisimple form on \mathbb{Z}_n is simple. Such numbers will be called *quasiprime*, since as noted above they include all prime powers. The first few nonquasiprimes are 10, 12, 15, 21 and 24. By Corollary 1.4 we have $\mu_{\mathbb{Z}_n} = \{1\}$ or \emptyset for any quasiprime n , according to whether n is linked or not.

Pinning down the Milnor degree of nonsimple manifolds M with cyclic first homology of nonquasiprime order is much more difficult. In fact we do not at present have a finite upper bound for the Milnor degree of any such manifold; conceivably they all have infinite degree.

QUESTION 1.13. Do there exist 3-manifolds with finite cyclic first homology of finite Milnor degree greater than 1?

Of course *lower* bounds for the Milnor degree can be established by displaying suitable surgery links. For example $L(10, 3)$, the smallest nonsimple quasiprime lens space, has degree at least 3. Indeed, it can be obtained by surgery on a 2-component link of degree 3. This is shown in Figure 1 using the Kirby calculus [12], starting with $10/3$ Dehn surgery on the unknot. Unfortunately, that is all that we currently know about its Milnor degree. Note, however, that manifolds of infinite degree with the same linking form are easily constructed, for example surgery on the unlink with framings 2 and -5 .

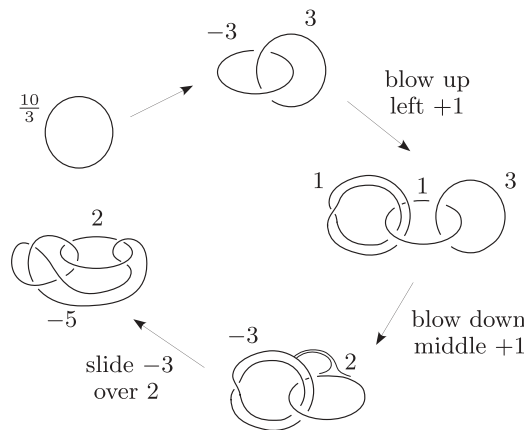


FIGURE 1. *Surgery descriptions for $L(10, 3)$.*

2. *Manifolds with torsion-free homology*

In this section, the Milnor degree of any 3-manifold with torsion-free homology is related to the lower central series of its fundamental group, and thence to the Massey products of its one-dimensional cohomology classes. As a result the degree of such a manifold can in principle be computed. Some aspects of this theory that hold in the presence of torsion will be discussed at the end of the section.

We begin by reviewing the definition and some basic properties of Milnor’s $\bar{\mu}$ -invariants for links in the 3-sphere [19], or, more generally, in any integral homology sphere (see, for example, [6, 8, §2; 9, Appendix A]). By considering only the first nonvanishing invariants, we avoid any consideration of indeterminacy. Throughout, the lower central series of a group G will be written as $G = G_1 \triangleright G_2 \triangleright G_3 \triangleright \dots$, where $G_k = [G_{k-1}, G]$ for $k > 1$.

2.1. *Milnor’s link invariants*

Let L be an r -component-ordered oriented link in an integral homology sphere Σ , and set $G = \pi_1(\Sigma - L)$. A presentation of the nilpotent quotient G/G_k for each k can be obtained as follows, generalizing a result of Milnor [19, Theorem 4].

Enlarge L to a connected 1-complex \hat{L} by adjoining disjoint paths from its components to a common basepoint, and choose based meridians m_1, \dots, m_r and longitudes ℓ_1, \dots, ℓ_r in $\Sigma - \hat{L}$ for the components of L . Let F be the free group of rank r generated by the m_i , and set $\hat{G} = \pi_1(\Sigma - \hat{L})$. Then there is a commutative diagram

$$\begin{array}{ccccc} F & \xrightarrow{\phi} & \hat{G} & \xrightarrow{h} & G \\ \downarrow & & \downarrow & & \downarrow \\ F/F_k & \xrightarrow{\phi_k} & \hat{G}/\hat{G}_k & \xrightarrow{h_k} & G/G_k \end{array}$$

for each $k \geq 1$, where ϕ is the ‘meridional’ map sending m_i to itself, h is induced by the inclusion $\Sigma - \hat{L} \hookrightarrow \Sigma - L$ and the vertical maps are the natural projections.

Observe that ϕ is 2-connected on integral homology (it is clearly an isomorphism on H_1 , and $H_2F = H_2\hat{G} = 0$) and so ϕ_k is an isomorphism by Stallings’s theorem [23, Theorem 3.4]. In particular ϕ_k is surjective, and so for each longitude ℓ_i we can choose an element $\ell_i^k \in F$ that represents ℓ_i in the sense that

$$\phi(\ell_i^k) \equiv \ell_i \pmod{\hat{G}_k}.$$

The particular choice of ℓ_i^k will not affect our subsequent discussion. Such elements will be called *Milnor words of degree $k - 1$ (or length k)* for ℓ_i . They form a coset of F_k in F , since ϕ_k is injective.

Also observe that h is surjective with kernel normally generated by the commutators $[m_i, \ell_i]$ (for $i = 1, \dots, r$) since $\Sigma - L$ is obtained from $\Sigma - \hat{L}$ by adding 2-cells along these commutators (and one 3-cell). It follows that the composition $h_k \circ \phi_k$ is an epimorphism with kernel normally generated by the cosets of the commutators $[m_i, \ell_i^k]$, and so

$$G/G_k \cong \langle m_1, \dots, m_r \mid F_k, [m_i, \ell_i^k] \text{ for } 1 \leq i \leq r \rangle.$$

Now by definition, Milnor’s invariants of degree 0 are zero. Assuming inductively that the invariants of degree less than k vanish, those of degree k (or equivalently length $k + 1$) are defined as follows.

For any sequence $I = i_1 \dots i_k$ of $k + 1$ integers between 1 and r , the integer invariant $\bar{\mu}_L(I)$ is the coefficient of $h_{i_1} \dots h_{i_k}$ in $e(\ell_i^{k+1})$, where e is the Magnus embedding $m_i \mapsto 1 + h_i$ of F into the group of units in the ring of power series in noncommuting variables h_1, \dots, h_r . The Magnus embedding has the property that $x \in F_{k+1}$ if and only if $e(x)$ is of the form $1 + h$, where h has only terms of degree greater than k . Thus fixing i but letting i_1, \dots, i_k vary, the

collection of integers $\bar{\mu}_L(I)$ are all zero precisely when ℓ_i^{k+1} lies in F_{k+1} . Allowing i to vary, this implies the following lemma.

LEMMA 2.1. *Let L be an r -component link with Milnor words ℓ_i^k in the free group F of rank r , as above. Then $\mu_L = \sup\{k \mid \ell_i^k \in F_k \text{ for all } i\}$.*

REMARK 2.2. With a little work using the presentation of G/G_k and properties of the Magnus embedding, it can be shown that

$$\mu_L = \sup\{k \mid \ell_i \in G_k \text{ for all } i\} = \sup\{k \mid F/F_k \cong G/G_k\} - 1$$

although this will not be needed below.

Zero surgery and nilpotent quotients. Any 3-manifold M whose first homology is \mathbb{Z}^r can be obtained by 0-surgery on an r -component *diagonal* link (meaning that pairwise linking numbers vanish), in some homology sphere, as noted in Corollary 1.5 (cf. [16, Lemma 5.1.1]). The main result of this section is that the Milnor degree of M can be calculated from any such framed link description. Thus for manifolds with torsion-free homology, the Milnor degree can theoretically be computed. This is in sharp contrast to the situation when torsion is present.

THEOREM 2.3. *If M is 0-surgery on a diagonal link L in an integral homology sphere, then $\mu_M = \mu_L$.*

Before giving the proof, we derive the following consequence, the first of several realization results that will be established.

COROLLARY 2.4. *The set $\mu_{\mathbb{Z}^r}$ of all natural numbers that arise as Milnor degrees of 3-manifolds with first homology \mathbb{Z}^r is given by the formula*

$$\mu_{\mathbb{Z}^r} = \begin{cases} \emptyset & \text{if } r = 0 \text{ or } 1, \\ \mathbb{N} - \{1, 2, 4, 6\} & \text{if } r = 2, \\ \mathbb{N} - \{1\} & \text{if } r \geq 3. \end{cases}$$

Proof. Let μ_r denote the set of all natural numbers that arise as the Milnor degrees of r -component diagonal links[†], so $\mu_{\mathbb{Z}^r} = \mu_r$ by the theorem. Clearly $\mu_0 = \mu_1 = \emptyset$, and

$$\mu_r = \mathbb{N} - \{k \mid M_k^r = 0\},$$

for $r \geq 2$, where M_k^r is the number of linearly independent Milnor invariants of degree k distinguishing r -component links in the 3-sphere whose lower degree invariants vanish.

The Milnor numbers M_k^r were computed by Orr [21] to be

$$M_k^r = rN_k^r - N_{k+1}^r,$$

[†]Note that $1 \notin \mu_r$ since we are restricting to diagonal links. Also, we exclude ∞ from μ_r since it is realized for any r by the r -component unlink.

where N_k^r denotes the number of basic commutators of length k in r variables, given classically by Witt’s formula as follows:

$$N_k^r = \frac{1}{k} \sum_{d|k} \mu(d)r^{k/d}.$$

Here $\mu(d)$ is the Möbius function, defined to be $+1$ if $d = 1$ or d is a product of an even number of distinct primes, to be -1 if d is a product of an odd number of distinct primes and to be 0 otherwise. Therefore the corollary reduces to the following number theoretic result, whose proof is deferred to Appendix B. □

LEMMA 2.5. *The Milnor number M_k^r is positive, or equivalently $N_{k+1}^r < rN_k^r$, for all integers $r, k \geq 2$ except when $r = 2$ and $k = 2, 4$ or 6 .*

REMARK 2.6. (a) A little more can be said for 3-manifolds M with $H_1M \cong \mathbb{Z}^2$, namely that $\mu_M = 3$ if and only if the Lescop invariant λ_M of M (see [16]) is nonzero. Indeed λ_M is equal to the negative of the Sato–Levine invariant of any 2-component link whose 0-surgery produces M (see [16, Proposition T5.2]), which in turn equals $-\bar{\mu}(1122)$ of the link [1, Theorem 9.1], the unique (up to sign) $\bar{\mu}$ -invariant of degree 3 (see [2, Appendix B; 21]).

(b) Our proof of Corollary 2.4 (via Lemma 2.5, proved in the appendix) is nonconstructive. Using the techniques of [2], however, one can give explicit examples for each $r \geq 3$ of r -component links of any given Milnor degree $d \geq 2$, and thus by performing 0-surgery on these links, of 3-manifolds with first homology \mathbb{Z}^r of Milnor degree d .

For example, one such link is the split union L_d^r of the 3-component link L_d in Figure 2 with the $(r - 3)$ -component unlink. Note that L_d is obtained from the $(d - 1)$ st iterated Bing double of the Hopf link (denoted by H^d in § 3) by banding together some of its components, following the procedure of [2, § 7.4]. By [2, § 6], the Milnor invariant $\bar{\mu}(32 \dots 21)$ of degree d is equal to the single self-linking number $\ell k(c(3), c(2 \dots 21)) = \pm \ell k(c(2 \dots 23), (2 \dots 21))$. For L_d , this linking number is equal to 1 while the invariants of degree less than d vanish (see [2, 7.2 and 7.4]). Therefore $\mu_{L_d^r} = d$.

For $r = 2$, Milnor [19, Figure 1] has given examples (without proof) in each odd degree d , shown in Figure 3. It was confirmed in [2, Example 2.7] that these do indeed have degree d . It should be feasible using the same methods to produce such examples for even d as well, although we have not done so here.

We now turn to the proof of Theorem 2.3. It is based on the following characterization of the Milnor degree of a diagonal link.

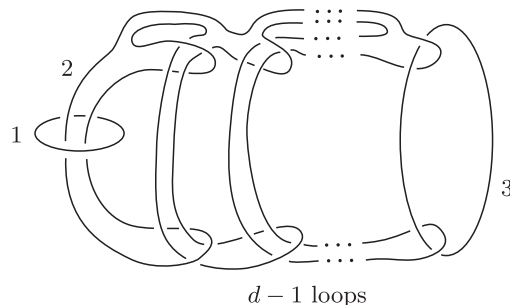


FIGURE 2. A 3-component link L_d of degree d .

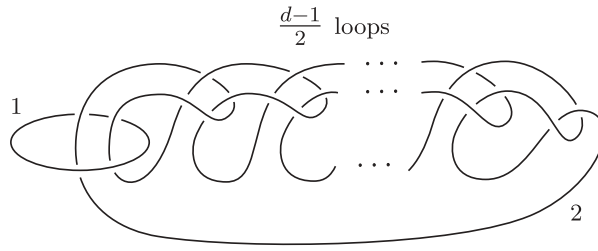


FIGURE 3. Milnor's 2-component links of odd degree d .

LEMMA 2.7. Let L be an r -component diagonal link in an integral homology sphere Σ , let M be the 3-manifold obtained by 0-surgery on L , let π be the fundamental group of M and let F be a free group of rank r . Then $\mu_L = \sup\{k \mid F/F_k \cong \pi/\pi_k\}$.

Proof. Set $G = \pi_1(\Sigma - L)$. Then as shown above

$$G/G_k \cong \langle m_1, \dots, m_r \mid F_k, [m_i, \ell_i^k] \text{ for } 1 \leq i \leq r \rangle$$

for all k , where ℓ_i^k are the associated Milnor words. Now, zero surgery adds the relations $\ell_i = 1$, and so for each k

$$\pi/\pi_k \cong \langle m_1, \dots, m_m \mid F_k, \ell_i^k \text{ for } 1 \leq i \leq r \rangle,$$

evidently a quotient of F/F_k by the ℓ_i^k . It is clear from this presentation that if $\ell_i^k \in F_k$ for all i , then $\pi/\pi_k \cong F/F_k$. Conversely, if $\pi/\pi_k \cong F/F_k$, then the quotient map above will be an isomorphism (since F/F_k is nilpotent and hence Hopfian, as are all finitely generated nilpotent groups [17, Theorem 5.5]), and so $\ell_i^k \in F_k$ for all i . Therefore

$$\{k \mid \ell_i^k \in F_k \text{ for all } i\} = \{k \mid F/F_k \cong \pi/\pi_k\}$$

and the formula for μ_L follows from Lemma 2.1. □

Proof of Theorem 2.3. By definition $\mu_M \geq \mu_L$, and so we must prove $\mu_M \leq \mu_L$. Let J be any framed link with $\mu_J \geq \mu_L$ whose surgery produces M . It suffices to show $\mu_L \geq \mu_J$. Since L is a diagonal link, it follows that J must be as well. Let J_0 be the 0-framed sublink of J . Then $\mu_{J_0} \geq \mu_J$, and M is surgery on J_0 in the homology sphere obtained by surgery on $J - J_0$ (all of whose framings are ± 1 since H_1M is torsion-free); but Lemma 2.7 shows that μ_L is characterized by a property of the fundamental group of M , and so will be the same for any other link whose 0-surgery produces M , such as J_0 . Therefore $\mu_L = \mu_{J_0} \geq \mu_J$, as desired. □

The following characterization of the Milnor degree of a 3-manifold with torsion-free homology in terms of the lower central series of its fundamental group is an immediate consequence of Lemma 2.7 and Theorem 2.3.

THEOREM 2.8. Let M be a 3-manifold with the first homology \mathbb{Z}^r and let F be a free group of rank r . Then $\mu_M = \sup\{k \mid \pi_1 M / (\pi_1 M)_k \cong F/F_k\}$.

By Proposition 6.8 in [4], this lower central series condition is also a characterization of the Massey degree ω_M of M , defined to be the length k of the first nonvanishing Massey product $\langle x_1, \dots, x_k \rangle$ of one-dimensional cohomology classes in M , or ∞ if all such Massey products vanish.

COROLLARY 2.9. *If M is a 3-manifold with torsion-free homology, then its Milnor degree μ_M is equal to its Massey degree ω_M .*

REMARK 2.10. The Milnor degree is also related to the notion of n -surgery equivalence [4], the equivalence relation \sim_n on 3-manifolds M generated by ± 1 -framed surgery on links whose components lie in $(\pi_1 M)_n$ (for $n \geq 2$). In particular, Theorem 6.10 in [4] states that if $H_1 M \cong \mathbb{Z}^r$, then $M \sim_n \#^r S^1 \times S^2$ if and only if $\omega_M \geq 2n - 1$. It follows that

$$\lceil \frac{1}{2} \mu_M \rceil = \sup \{ n \mid M \sim_n \#^r S^1 \times S^2 \}.$$

2.2. *Modifications in the presence of torsion*

Some of the ideas used in the proof of Theorem 2.3 carry over in the presence of torsion, and can be used to extend the realization result, Corollary 2.4 (this result can also be deduced easily from [23, Theorem 7.3]).

THEOREM 2.11. *Let M be a 3-manifold with the first Betti number r and let F be a free group of rank r . Set $\pi = \pi_1 M$. Then any map $\theta : F \rightarrow \pi$ that induces an isomorphism on $H_1/\text{torsion}$ induces a monomorphism*

$$\theta_n : F/F_k \longrightarrow \pi/\pi_k$$

for every k not exceeding the Milnor invariant μ_M .

Proof. The conclusion is trivially true for $k = 1$, and so assume that $\mu_M \geq k > 1$. This means that, for some $s \geq r$, we find that M can be obtained by surgery on an s -component diagonal link L in S^3 with exactly r 0-framed components and with $\mu_L \geq k$.

A presentation for π/π_k can be calculated along the same lines as in the proof of Lemma 2.7. First set $G = \pi_1(S^3 - L)$, and let E be the free group of rank s generated by the meridians m_i of L , the first r of which correspond to the 0-framed components of L . As above

$$G/G_k \cong \langle m_1, \dots, m_s \mid E_k, [m_i, w_i] \rangle$$

for any choice of Milnor words $w_i = \ell_i^k$ representing the longitudes ℓ_i . By Lemma 2.1, $w_i \in E_k$, and so the commutator relations can be ignored. The surgery adds relations $w_i = 1$ for $i \leq r$ and $w_i m_i^{n_i} = 1$ for $i > r$, where the n_i are the nonzero framings of the last $(s - r)$ -components of L . Since all $w_i \in E_k$, we conclude that

$$\pi/\pi_k \cong \langle m_1, \dots, m_s \mid E_k, m_i^{n_i} \text{ for } i > r \rangle.$$

Now killing the m_i for $i > r$ defines a surjection $\psi : \pi/\pi_k \rightarrow F/F_k$, where F is free on the m_i for $i \leq r$, that induces an isomorphism on $H_1/\text{torsion}$. Therefore the composition

$$\phi = \psi \circ \theta_k : F/F_k \longrightarrow \pi/\pi_k \longrightarrow F/F_k$$

induces an isomorphism on H_1 . Since F/F_k is nilpotent, it follows that ϕ is surjective[†]. Moreover F/F_k is Hopfian, since it is finitely generated nilpotent, and so ϕ is in fact an isomorphism. This implies that θ_k is a monomorphism. □

[†]This is a well-known property of nilpotent groups. The idea is that if say $\{\phi(x_i)\}$ generates the target F/F_2 , then any commutator can be written as a product of conjugates of terms of the form $[a\phi(x_i), b\phi(x_j)]^{\pm 1}$, where $a, b \in F_2$. Modulo F_3 the conjugations and the a and b can be ignored using basic properties of commutators. In this way it is inductively shown that F_k/F_{k+1} is generated by a set of k th-order commutators in the set $\{\phi(x_i)\}$. Thus $\{\phi(x_i)\}$ generates F/F_k for any k .

COROLLARY 2.12. *If $M = N\#R$ where H_1N is torsion-free and R is a rational homology sphere, then $\mu_M \leq \mu_N$.*

Proof. Suppose that M has Milnor degree d and the first Betti number r . Let $G = \pi_1N$, $P = \pi_1R$, $\pi = \pi_1M$ and let F be the free group of rank r . Then $\pi \cong G * P$ so in particular there is a map $i : G \rightarrow \pi$.

Express N as 0-surgery on a link L in a homology sphere Σ . Choose a meridional map $j : F \rightarrow G$. Then the composition $\theta = i \circ j : F \rightarrow \pi$ induces an isomorphism on $H_1/\text{torsion}$. Thus, for any $k < d$, the composition $F/F_k \xrightarrow{j_k} G/G_k \xrightarrow{i_k} \pi/\pi_k$ is a monomorphism, by Theorem 2.11. It follows that j_k is a monomorphism; but we saw in the proof of Lemma 2.7 that j_k is always an epimorphism, and so it is in fact an isomorphism. Therefore $\mu_L \geq d$, and so by Theorem 2.3, $\mu_N = \mu_L \geq d = \mu_M$, as claimed. \square

We conclude with a strengthening of the realization result, Corollary 2.4, by proving the existence of 3-manifolds of arbitrary Milnor degree $\mu > 1$ with the given first homology of rank $r > 2$, or $r = 2$ with three exceptions. Note that we do not address the case $\mu = 1$ because of the number theoretic issues raised in Section 1.

THEOREM 2.13. *For any finitely generated abelian group A of rank $r \geq 2$ and any $d \geq 2$ (with the exception of 2, 4 or 6 when $r = 2$), there exists a 3-manifold M with $H_1(M) = A$ and Milnor degree d .*

Proof. Fix $r \geq 2$ and $d \geq 2$, except $d \neq 2, 4$ or 6 when $r = 2$. By Theorem 2.3 and Corollaries 1.5 and 2.4, there exists a 0-framed diagonal link L in a homology sphere Σ such that $\mu_L = d$ and $H_1(\Sigma_L) = \mathbb{Z}^r$. Set $N = \Sigma_L$ and $R = L(n_1, 1)\#\dots\#L(n_k, 1)$, where $A = \mathbb{Z}^r \oplus \mathbb{Z}_{n_1} \oplus \dots \oplus \mathbb{Z}_{n_k}$. Then $M = N\#R$ is the surgery on the disjoint union of L with a k -component unlink and so

$$\mu_M \geq \mu_L = d.$$

However, by Corollary 2.12 and Theorem 2.3,

$$\mu_M \leq \mu_N = \mu_L = d.$$

Hence $\mu_M = d$. \square

3. Torsion and quantum invariants

It was noted in the introduction that every integral homology sphere has infinite Milnor degree. In contrast, there exist rational homology spheres of arbitrary Milnor degree, as will be seen below using quantum topology techniques. In fact, the same techniques will yield examples of 3-manifolds with any prescribed Milnor degree and first Betti number, complementing the realization results of the previous section.

3.1. Quantum p -orders

The main result in [5] relates the Milnor degree μ_M of any 3-manifold M with its *quantum p -order* $\mathfrak{o}_p(M)$ (we assume that the reader is familiar with [5], and adopt the notation used there) and its mod p first Betti number

$$b_p(M) = \text{rk } H_1(M; \mathbb{Z}_p)$$

for any prime $p \geq 5$. For notational economy we use a rescaling \hat{o}_p of o_p by dividing it by the integer $o_p(S^1 \times S^2) = (p - 3)/2$. Then by [5, § 4.3],

$$\hat{o}_p \geq b_p(\mu - 1)/(\mu + 1).$$

Solving for μ yields a useful upper bound for the Milnor degree.

THEOREM 3.1. *For any prime $p > 3$, the Milnor degree μ of 3-manifolds satisfies the inequality $\mu \leq (b_p + \hat{o}_p)/(b_p - \hat{o}_p)$, where b_p and \hat{o}_p are as defined above.*

To apply this result, one must restrict to 3-manifolds whose p -orders can be calculated, or at least estimated. Among these are the manifolds obtained by surgery on iterated Bing doubles of the Hopf link, whose p -orders are computable using the methods of [5] as shown below.

3.2. Bing doubling

The (untwisted) *Bing double* of a link L along one of its components K is obtained from L as follows. First add a 0-framed pushoff K' of K , and then replace $K \cup K'$ with a pair $K_1 \cup K_2$ of linked unknotted components as shown in Figure 4.

To understand how the quantum invariants of surgery on a (framed) link are affected by Bing doubling, we shall appeal to the following quantum calculation.

LEMMA 3.2. *If L is a framed link with a 0-framed component K , and L' is the Bing double of L along K with both new components 0-framed, then $\hat{o}_p(S_{L'}^3) = \hat{o}_p(S_L^3) + 1$.*

Proof. By equation (21) in [5], it suffices to show $o_p\langle L' \rangle = o_p\langle L \rangle + p - 3$, where

$$\langle L \rangle = \sum_{k < p/2} (a, k) J_{L,k}$$

is the p -bracket of L (see [5, § 1] for the definitions of the framed quantum integers (a, k) and the colored Jones polynomials $J_{L,k}$). Here a and $k > 0$ are multi-indices of integers, specifying, respectively, the framings and colorings on the components of L .

Allowing colorings from the group ring $\Lambda_p\mathbb{Z}$, as explained in [5, § 5], the p -bracket $\langle L \rangle$ can be written as a single colored Jones polynomial $J_{L,\lambda}$ for a suitable multi-index λ of elements in $\Lambda_p\mathbb{Z}$, and similarly $\langle L' \rangle = J_{L',\lambda'}$. In particular K, K_1 and K_2 should all be colored with

$$\omega = \sum_{k < p/2} [k] k$$

since they are 0-framed, and so setting $L_0 = L - K$, we have $(L, \lambda) = (L_0 \cup K, \lambda_0 \cup \omega)$ and $(L', \lambda') = (L_0 \cup K_1 \cup K_2, \lambda_0 \cup \omega \cup \omega)$. In fact there is an alternative color that can be used for



FIGURE 4. Bing doubling.

any (or all) of the 0-framed components, namely

$$\omega' = \sum_{\text{odd } k < p} [k] k.$$

For example, $J_{L_0 \cup K, \lambda_0 \cup \omega} = J_{L_0 \cup K, \lambda_0 \cup \omega'}$. This is a consequence of the ‘symmetry principle’ established in [13, § 4].

Now following [5], we say that two $\Lambda_p \mathbb{Z}$ -colored framed links (L_i, λ_i) (for $i = 1, 2$) are *equivalent*, written as $(L_1, \lambda_1) \approx (L_2, \lambda_2)$, provided $J_{L_1, \lambda_1} = J_{L_2, \lambda_2}$, and extend this to an equivalence relation on the set of Λ_p -linear combinations of $\Lambda_p \mathbb{Z}$ -colored framed links. We also consider the notion of *weak equivalence* $(L_1, \lambda_1) \sim (L_2, \lambda_2)$, defined by the condition $\mathfrak{o}_p(J_{L_1, \lambda_1}) = \mathfrak{o}_p(J_{L_2, \lambda_2})$.

Noting that $\mathfrak{o}_p(J_{L \sqcup \circ, \lambda \cup \omega}) = \mathfrak{o}_p(J_{L, \lambda}) + p - 3$, where $L \sqcup \circ$ denotes the union of L with an unknot that bounds a disk disjoint from L , it suffices to show $(L', \lambda') \sim (L \sqcup \circ, \lambda \cup \omega)$. This is seen by a sequence of (weak) equivalences. First observe that

$$\begin{aligned} (L', \lambda') &= \sum_{k < p/2} (L_0 \cup K_1 \cup K_2, \lambda_0 \cup [k]k \cup \omega) \\ &\approx \sum_{k < p/2} (L_0 \cup K \cup K' \sqcup \circ, \lambda_0 \cup k \cup k \cup \omega) \\ &\approx \sum_{k < p/2} \sum_{\text{odd } j < p} (L_0 \cup K \sqcup \circ, \lambda_0 \cup j \cup \omega) \\ &= \sum_{\text{odd } j < p} \frac{1}{2}(p - j) (L_0 \cup K \sqcup \circ, \lambda_0 \cup j \cup \omega), \end{aligned}$$

where the first equivalence is a special case of equation (24) in [5, § 5], the second follows from a well-known cabling principle (see, for example, [13, § 3.10]) and the last equality holds since each odd j occurs exactly $\frac{1}{2}(p - j)$ times in the double sum. These equivalences are illustrated below.

Since $[j] = j + O(h)$ and $p = O(h)$ (in fact $O(h^{p-1})$), it follows that

$$(p - j)/2 = m[j] + O(h),$$

where $m = (p - 1)/2$. Thus the last sum is weakly equivalent to

$$m \sum_{\text{odd } j < p} (L_0 \cup K \sqcup \circ, \lambda_0 \cup [j]j \cup \omega) \sim (L_0 \cup K \sqcup \circ, \lambda_0 \cup \omega' \cup \omega)$$

since $\mathfrak{o}_p(m) = 0$, which equals $(L \sqcup \circ, \lambda \cup \omega)$ by the ‘symmetry principle’ alluded to above. This completes the proof of the lemma. \square

3.3. Milnor degrees of Bing double surgeries

We now have the tools to calculate the Milnor degrees of many surgeries on iterated Bing doubles of the Hopf link H . In particular, let H^d be the $(d - 1)$ st iterated double of H (so $H^1 = H$, H^2 is the Borromean rings and so on) and consider the associated framed link $L(n_0, \dots, n_d)$, where the n_i are the framings. Set $M(n_0, \dots, n_d) = S^3_{L(n_0, \dots, n_d)}$, the 3-manifold obtained by surgery on $L(n_0, \dots, n_d)$.

PROPOSITION 3.3. *If $d > 1$ and n_0, \dots, n_d have a common prime factor $p > 3$, then $M(n_0, \dots, n_d)$ has Milnor degree d .*

Proof. It is well known that $\mu_{H^d} = d$ (see [2, Theorem 8.1]) and so

$$\mu_{M_d(n_0, \dots, n_d)} \geq d.$$

For the reverse inequality, we apply Theorem 3.1. Clearly $M(n_0, \dots, n_d)$ has mod p first Betti number $d + 1$, the number of components in H^d , since the pairwise linking numbers of H^d vanish when $d > 1$. Furthermore, its p -order is the same as the p -order of the corresponding 0-surgery $M(0, \dots, 0)$, since the framed quantum integers $(a, k]$ depend only on $a \pmod p$; but $M(0, 0) = S^3$ has p -order 0, and so $M(n_0, \dots, n_d)$ has p -order $d - 1$, by repeated application of Lemma 3.2. Thus

$$\mu_{M(n_0, \dots, n_d)} \leq \frac{(d + 1) + (d - 1)}{(d + 1) - (d - 1)} = d.$$

This completes the proof. □

REMARK 3.4. This proposition fails in general when $d = 1$. In this case $M(p, q)$ is the lens space $L(pq - 1, q)$. By the calculations in Section 1 we see, for example, that $M(5, 5) = L(24, 5)$ has Milnor degree greater than 1, whereas $M(7, 7) = L(48, 7)$ has Milnor degree 1.

3.4. Realization

THEOREM 3.5. *For any integers $b \geq 0$ and $d \geq 1$ there exist 3-manifolds with first Betti number b and Milnor degree d .*

Proof. The connected sum of b copies of $S^1 \times S^2$ (which is 0-surgery on a b -component unlink) has infinite Milnor degree, taking care of the case when d is infinite (cf. the introduction). Thus assume d is finite.

First consider $d > 1$. If $b = 0$, then simply apply the previous proposition with all $n_i > 0$. For example, the rational homology spheres $M(5, \dots, 5)$ realize all possible Milnor degrees greater than 1. If $b > 0$, then write $b = q(d + 1) + r$ with $0 \leq r \leq d$, and define $M_d = M(0, \dots, 0)$ and $N_r = M(0, \dots, 0, 5, \dots, 5)$, each manifold with $d + 1$ entries (that is, surgery on H^d) with the latter having r zeros followed by $d + 1 - r$ fives. Now set

$$M = M_d \# \dots \# M_d \# N_r$$

with q copies of M_d , which clearly has the first Betti number b .

Since M is surgery on a disjoint union L of copies of H^d , and $\mu_L = d$, it has Milnor degree $\mu_M \geq d$. Evidently $b_5(M) = (q + 1)(d + 1)$ and arguing as in Proposition 3.3 (noting that $\hat{\sigma}_p$ multiplies under connected sums), we have $\hat{\sigma}_5(M) = (q + 1)(d - 1) < b_5(M)$. Thus

$$\mu_M \leq \frac{2d(q + 1)}{2(q + 1)} = d$$

by Theorem 3.1, and so in fact $\mu_M = d$.

The case $d = 1$ is handled by a separate argument. When $b = 0$, then simply take a lens space of degree 1, for example, $L(5, 2)$. For $b > 0$, consider

$$M = L(5, 2) \# S^1 \times S^2 \# \dots \# S^1 \times S^2$$

with b copies of $S^1 \times S^2$, which clearly has the first Betti number b . Also, M has the same torsion linking form as $L(5, 2)$, and so $\mu_M = 1$ by Corollary 1.4. □

Appendix A. *Proof that the Milnor degree is homological*

It suffices to prove the following lemma.

LEMMA A.1. *Let L be a framed link in an integral homology sphere Σ and let Σ' be any other integral homology sphere. Then there exists a framed link L' in Σ' such that:*

- (1) $\mu_{L'} = \mu_L$;
- (2) $\Sigma'_{L'} \cong \Sigma_L$.

Proof. We may assume that Σ' is obtained from Σ by ± 1 -surgery on a knot K in Σ , that is, $\Sigma' = \Sigma_K$, since any two integral homology spheres are related by a sequence of such surgeries.

First move K by an isotopy in Σ , possibly crossing L in the process, to arrange that $\mu_{K \cup L} = \mu_L$. Proposition A.8 in [9], proved using the first author's Theorem 3.3 in [3], shows that this can be done. Now set $L' = K^* \cup L$, where K^* is the 0-framed meridian to K in Σ .

The knot K^* is isotopic to $K \subset \Sigma'$ (meaning the core of the surgery) and so $\Sigma' - L' = \Sigma - (K \cup L)$; but the Milnor degree of a link depends only on its complement (see, for example, [9, Lemma A.3]) and so $\mu_{L'} = \mu_{K \cup L} = \mu_L$ which shows (1). Also

$$\Sigma'_{L'} = \Sigma_{K \cup K^* \cup L} \cong \Sigma_L$$

since $\Sigma_{K \cup K^*} \cong \Sigma$, which shows (2) and so completes the proof. □

Appendix B. *On the number of independent Milnor invariants*

In this appendix we prove Lemma 2.5, that the number M_k^r of linearly independent Milnor invariants of degree k for r -component links in S^3 with vanishing lower degree invariants, given by Orr's formula [21]

$$M_k^r = rN_k^r - N_{k+1}^r, \quad \text{where } N_k^r = \frac{1}{k} \sum_{d|k} \mu(d)r^{k/d},$$

is positive except when $(r, k) = (2, 2), (2, 4)$ or $(2, 6)$. All other values of $(r, k) \geq (2, 2)$ will be referred to as *generic*. Note that $M_k^r = 0$ in the three *exceptional* cases, as seen by computing the first six values of $N_k^2 = 1, 2, 3, 6, 9$ and 18, for $k = 2, 3, 4, 5, 6$ and 7, respectively.

We propose to show, for generic (r, k) , that the numbers N_k^r satisfy the bounds

$$\frac{r^k}{k+1} \leq N_k^r < \frac{r^k}{k}. \tag{*}$$

In fact the upper bound still holds in the exceptional cases, by the computation above, while the lower bound fails; but this is enough to see that in the generic case

$$N_{k+1}^r < \frac{r^{k+1}}{k+1} = r \frac{r^k}{k+1} \leq rN_k^r,$$

and so $M_k^r > 0$ as desired.

It remains to establish the bounds (*). The argument is based on the following lemma.

LEMMA B.1. *For any integers $r, k \geq 2$ set*

$$\mathcal{P}(r^k) = \sum_{p|k} r^{k/p},$$

where the sum is over the distinct prime divisors p of k . Then $r^k > \mathcal{P}(r^k)$. In fact, $r^k \geq (k+1)\mathcal{P}(r^k)$ except when $(r, k) = (2, 2), (2, 4)$ or $(2, 6)$.

Proof. First note that each term in $\mathcal{P}(r^k)$ is bounded above by $r^{k/2}$, and so

$$\mathcal{P}(r^k) \leq \omega r^{k/2},$$

where ω is the number of distinct prime factors of k . Therefore, to prove the first inequality it suffices to show $r^{k/2} > \omega$, and this is easy. Let p_i denote the i th prime, starting with $p_1 = 2$. Then $r^{k/2} \geq r^{p_2 \cdots p_\omega} \geq r^{p_\omega} > r^\omega > \omega$.

To prove the second inequality, it would suffice as above to show

$$r^{k/2} > (k + 1)\omega.$$

This is in fact true for any (r, k) with $k \geq 7$. For in this case $\omega \leq k/5$, and so it is enough to verify the inequality $2^{k/2} > (k + 1)k/5$ for $k \geq 7$, which is straightforward by comparing derivatives of both sides.

For $k \leq 6$, it is easy to test the desired inequality $r^k \geq (k + 1)\mathcal{P}(r^k)$ by direct calculation. In particular for $k = 2, 3, 4, 5$ and 6 , in turn, it reduces to $r \geq 3, r^2 \geq 4, r^2 \geq 5, r^4 \geq 6$ and $r^4 \geq 7 + 7r$, and therefore fails only for $(r, k) = (2, 2), (2, 4)$ or $(2, 6)$. This completes the proof. \square

We now prove (*). For any integer n , let $\omega(n)$ denote the number of distinct prime factors of n . Fix r and k , and set $\omega = \omega(k)$ as above. Then N_k^r can be written as an alternating sum

$$N_k^r = \frac{1}{k} \sum_{s=0}^{\omega} (-1)^s n_s,$$

where n_s collects the terms $r^{k/d}$ in N_k^r associated with divisors d of k that are products of s distinct primes, that is,

$$n_s =! \sum_{\substack{d|k, \omega(d)=s \\ \mu(d) \neq 0}} r^{k/d}.$$

In particular $n_0 = r^k$ and $n_1 = \mathcal{P}(r^k)$, in the notation of Lemma B.1, and so, for generic (r, k) , we have $n_0 > (k + 1)n_1$ or, equivalently, $n_0 - n_1 \geq kn_0/(k + 1)$. Furthermore, for any $s < \omega$, we have

$$n_s > \sum_{\substack{d|k, \omega(d)=s \\ \mu(d) \neq 0}} \mathcal{P}(r^{k/d}) \geq (s + 1)n_{s+1} \geq n_{s+1},$$

where the second inequality follows from the observation that each term in the sum defining n_{s+1} appears in exactly $s + 1$ terms $\mathcal{P}(r^{k/d})$ in the displayed sum. Therefore n_0, \dots, n_ω is a decreasing positive sequence with $N_k^r = (n_0 - n_1 + \dots \pm n_\omega)/k$, and so

$$\frac{r^k}{k + 1} = \frac{n_0}{k + 1} \leq \frac{n_0 - n_1}{k} \leq N_k^r < \frac{n_0}{k} = \frac{r^k}{k}$$

as desired.

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Tim Cochran
 Department of Mathematics
 Rice University
 Houston, TX 77005-1892
 USA

cochran@math.rice.edu

Paul Melvin
 Department of Mathematics
 Bryn Mawr College
 Bryn Mawr, PA 19010-2899
 USA

pmelvin@brynmawr.edu