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Article

# Real Differentiation: A Fiberwise, Stack-Enriched Calculus of Change

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## Abstract

We develop *Real Differentiation*: a fibre- and stack-sensitive language for infinitesimal change whose basic objects are *labelled* (“energy-tagged”) fields and operators. The formalism is designed to enforce a *no branch mixing* principle: differentiation, integration, and PDE operators act fibrewise on each labelled branch, while still permitting monodromy-aware transport when labels are organised as a covering space or stack of analytic continuations. The core construction is a jet-theoretic endofunctor  $D$ , defined via the first infinitesimal neighbourhood of the diagonal. In the constant-label case  $\mathbb{E}_{\mathcal{X}}$ , we show that the labelled topos  $(\mathrm{Sh}(\mathcal{B})/\mathcal{X})/\mathbb{E}_{\mathcal{X}}$  decomposes canonically as a product of copies of  $\mathrm{Sh}(\mathcal{B})/\mathcal{X}$ , so that labelled objects are literally *families* indexed by energy values. This makes “no branch mixing” a theorem: all constructions in the labelled topos act componentwise. In the stacky/local-system case, labels are organised by an étale map (or stack)  $\mathcal{E} \rightarrow \mathcal{X}$ ; labelled objects are sheaves on the total space and carry monodromy by descent. We further define directional derivatives by contraction of the universal derivation with vector fields; we prove Leibniz and chain rules, including a smooth/analytic chain rule under explicit functional-calculus hypotheses. Higher jets are related to differential operators, and an infinite-jet comonad governs the differential-operator calculus. Finally, we introduce *controlled* energy mixing via correspondences of label objects, providing a principled way to model coupled branch dynamics.

**Keywords:** differentiation; differential equations; stack; full stack; calculus; fiber; fiberwise; differential-operator

## 1. Motivation and Outline

Conventional calculus differentiates *numbers*. In spectral, multivalued, or analytic-continuation settings—where “a function” may in fact live on multiple branches and is only single-valued after choosing a sheet—naïve differentiation on a chosen principal branch is not stable under monodromy, and can break fundamental identities (e.g. pathwise versions of the fundamental theorem).

Real Differentiation replaces unlabelled scalars by *labelled fields*: objects living in a slice topos over a label object. In the simplest case, labels form a constant discrete object  $\mathbb{E}_{\mathcal{X}}$ ; then labelled objects are equivalent to families indexed by energy values, and “no branch mixing” is enforced categorically. In the monodromy-aware case, labels form a covering space or stack  $\mathcal{E} \rightarrow \mathcal{X}$ ; then labelled objects are sheaves on the total space, and monodromy is encoded by descent along  $\mathcal{E} \rightarrow \mathcal{X}$  rather than being ignored.

After setting up the labelled foundations (Section 2), we define the Real Differential functor  $D$  via first jets (Section 3), prove fibrewise base-change properties, and define directional derivatives by universal differentials (Section 4). We then extend the chain rule beyond polynomials under explicit hypotheses, develop higher jets and a jet comonad governing differential operators (Sections 5 and 6), construct the Real de Rham complex and fibrewise integration (Section 7), and introduce controlled energy mixing via label correspondences (Section 9). Computational demonstrations are provided as in-document listings (Appendices A.2 and A.3).

### Positioning and Scope

Jets, Kähler differentials, and the jet/differential-operator adjunction are classical (EGA, Hartshorne, Illusie). The contribution here is the systematic *labelled* packaging: (i) a decomposition theorem showing constant-labelled objects are families; (ii) a cover/stack label model capturing monodromy; (iii) a jet-based differentiation functor and identities that commute with passage to label fibres; and (iv) a controlled mixing extension via correspondences.

## 2. Energy–Fibred Foundations

### 2.1. Energy FIELD, Base Topos, Ringed Structure

Fix a commutative real-closed *energy field*  $(\mathbb{E}, +, \cdot)$ . Let  $\mathcal{B}$  be a Grothendieck site, and work in the ringed topos  $(\mathrm{Sh}(\mathcal{B}), \mathcal{O}_{\mathcal{B}})$ . Unless stated otherwise, all internal algebra is  $\mathcal{O}_{\mathcal{B}}$ -linear.

**Remark 1** (Size convention). *To form coproducts indexed by underlying sets of energy values, we assume the underlying set of  $\mathbb{E}$  is small in a fixed Grothendieck universe, or we work universe-relatively. This is standard in topos-theoretic constructions and does not affect the geometric content.*

**Definition 1** (Energy-affine space). *For  $n \geq 0$  set*

$$\mathbb{A}_{\mathbb{E}}^n := \mathrm{Spec} \mathbb{E}[t_1, \dots, t_n],$$

*viewed as an object of  $\mathcal{B}$ .*

### 2.2. Geometry over $\mathcal{X}$ and Relative Differentials

Fix a morphism  $\pi : \mathcal{X} \rightarrow \mathbb{A}_{\mathbb{E}}^n$  in  $\mathcal{B}$ , assumed energy-smooth when needed (Definition 9). We write  $(\mathrm{Sh}(\mathcal{B})/\mathcal{X}, \mathcal{O}_{\mathcal{X}})$  for the induced ringed topos over  $\mathcal{X}$ . Relative Kähler differentials  $\Omega_{\mathcal{X}/\mathbb{E}}^1$  are an  $\mathcal{O}_{\mathcal{X}}$ -module, and we set

$$\mathcal{T}_{\mathcal{X}/\mathbb{E}} := \underline{\mathrm{Hom}}_{\mathcal{O}_{\mathcal{X}}}(\Omega_{\mathcal{X}/\mathbb{E}}^1, \mathcal{O}_{\mathcal{X}}).$$

When discussing vector fields, derivations, jets, and de Rham theory, we work in  $(\mathrm{Sh}(\mathcal{B})/\mathcal{X}, \mathcal{O}_{\mathcal{X}})$ .

### 2.3. Label Objects and Labelled Module Objects

A central organising idea is to separate two layers: (i) a geometric base  $\mathcal{X}$ , and (ii) a *label object*  $\mathcal{E}$  over  $\mathcal{X}$  whose fibres represent branch/energy/sheet data.

**Definition 2** (Label object and labelled topos). *A label object over  $\mathcal{X}$  is an object  $\mathcal{E}$  of  $\mathrm{Sh}(\mathcal{B})/\mathcal{X}$ . The associated labelled topos is the slice*

$$(\mathrm{Sh}(\mathcal{B})/\mathcal{X})/\mathcal{E}.$$

*An  $\mathcal{E}$ -labelled object is a morphism  $F \rightarrow \mathcal{E}$  in  $\mathrm{Sh}(\mathcal{B})/\mathcal{X}$ .*

**Definition 3** (Labelled structure sheaf and labelled modules). *Let  $p : (\mathrm{Sh}(\mathcal{B})/\mathcal{X})/\mathcal{E} \rightarrow \mathrm{Sh}(\mathcal{B})/\mathcal{X}$  be the projection geometric morphism. Define the pulled-back structure sheaf*

$$\mathcal{O}_{\mathcal{X}\mathcal{E}} := p^* \mathcal{O}_{\mathcal{X}},$$

*a ring object in the labelled topos. An  $\mathcal{O}_{\mathcal{X}\mathcal{E}}$ -module means a module object in  $(\mathrm{Sh}(\mathcal{B})/\mathcal{X})/\mathcal{E}$  over the ring  $\mathcal{O}_{\mathcal{X}\mathcal{E}}$ .*

**Remark 2** (Why modules must be internal). *This formalism avoids a subtle but important pitfall: a label map is not naturally an  $\mathcal{O}_{\mathcal{X}}$ -linear morphism to a ring of scalars. Instead, labels are tracked by working in the slice topos, where all algebra (including module structure) is internal and automatically respects the labelling.*

#### 2.4. Constant Energy Labels and the Slice-as-Family Decomposition

We now define the constant energy label object and prove that it yields a canonical product decomposition.

**Definition 4** (Constant energy label object  $\underline{\mathbb{E}}_{\mathcal{X}}$ ). Let  $1_{\mathcal{X}}$  denote the terminal object of  $\text{Sh}(\mathcal{B})/\mathcal{X}$ . The constant energy label object on  $\mathcal{X}$  is the constant object with fibre  $\mathbb{E}$ ,

$$\underline{\mathbb{E}}_{\mathcal{X}} := \Delta_{\mathcal{X}}(\mathbb{E}) \cong \prod_{E \in \mathbb{E}} 1_{\mathcal{X}} \quad \text{in } \text{Sh}(\mathcal{B})/\mathcal{X}.$$

For each  $E \in \mathbb{E}$ , write  $\iota_E : 1_{\mathcal{X}} \rightarrow \underline{\mathbb{E}}_{\mathcal{X}}$  for the coproduct inclusion.

**Definition 5** (Energy fibre (constant-label case)). Let  $F \rightarrow \underline{\mathbb{E}}_{\mathcal{X}}$  be an  $\underline{\mathbb{E}}_{\mathcal{X}}$ -labelled object in  $\text{Sh}(\mathcal{B})/\mathcal{X}$ . For  $E \in \mathbb{E}$ , its energy fibre is the pullback

$$F_E := F \times_{\underline{\mathbb{E}}_{\mathcal{X}}} 1_{\mathcal{X}} \quad \text{along } \iota_E : 1_{\mathcal{X}} \rightarrow \underline{\mathbb{E}}_{\mathcal{X}}.$$

**Theorem 1** (Slice-as-family decomposition for constant labels). There is an equivalence of toposes

$$(\text{Sh}(\mathcal{B})/\mathcal{X})/\underline{\mathbb{E}}_{\mathcal{X}} \simeq \prod_{E \in \mathbb{E}} (\text{Sh}(\mathcal{B})/\mathcal{X}),$$

under which a labelled object  $F \rightarrow \underline{\mathbb{E}}_{\mathcal{X}}$  corresponds to its family of fibres  $(F_E)_{E \in \mathbb{E}}$ , and morphisms correspond to families of morphisms  $F_E \rightarrow G_E$ .

**Proof.** In any Grothendieck topos, coproducts are disjoint and stable under pullback (extensivity). Since  $\underline{\mathbb{E}}_{\mathcal{X}} \cong \prod_{E \in \mathbb{E}} 1_{\mathcal{X}}$ , slicing over  $\underline{\mathbb{E}}_{\mathcal{X}}$  decomposes as a product of slices over each summand:

$$(\text{Sh}(\mathcal{B})/\mathcal{X})/\left(\prod_{E \in \mathbb{E}} 1_{\mathcal{X}}\right) \simeq \prod_{E \in \mathbb{E}} (\text{Sh}(\mathcal{B})/\mathcal{X})/1_{\mathcal{X}}.$$

But  $(\text{Sh}(\mathcal{B})/\mathcal{X})/1_{\mathcal{X}} \simeq \text{Sh}(\mathcal{B})/\mathcal{X}$  because  $1_{\mathcal{X}}$  is terminal. The equivalence is realised by pulling back along the inclusions  $\iota_E$ , yielding the family of fibres  $F_E$ , and conversely by taking the coproduct  $\prod_E F_E \rightarrow \prod_E 1_{\mathcal{X}} = \underline{\mathbb{E}}_{\mathcal{X}}$ .  $\square$

**Corollary 1** (Canonical coproduct decomposition). For any  $\underline{\mathbb{E}}_{\mathcal{X}}$ -labelled object  $F \rightarrow \underline{\mathbb{E}}_{\mathcal{X}}$  there is a canonical isomorphism in  $\text{Sh}(\mathcal{B})/\mathcal{X}$ :

$$F \cong \prod_{E \in \mathbb{E}} F_E.$$

**Proposition 1** (Modules in the constant-labelled topos are families of modules). The category of  $\mathcal{O}_{\mathcal{X}\underline{\mathbb{E}}_{\mathcal{X}}}$ -modules in the labelled topos  $(\text{Sh}(\mathcal{B})/\mathcal{X})/\underline{\mathbb{E}}_{\mathcal{X}}$  is canonically equivalent to the product category

$$\mathcal{O}_{\mathcal{X}\underline{\mathbb{E}}_{\mathcal{X}}}\text{-Mod}((\text{Sh}(\mathcal{B})/\mathcal{X})/\underline{\mathbb{E}}_{\mathcal{X}}) \simeq \prod_{E \in \mathbb{E}} \mathcal{O}_{\mathcal{X}}\text{-Mod}(\text{Sh}(\mathcal{B})/\mathcal{X}).$$

In particular, any construction in the labelled topos defined by topos limits, colimits, and  $\mathcal{O}_{\mathcal{X}}$ -module operations acts componentwise on fibres.

**Proof.** Apply Theorem 1 and observe that pulling back  $\mathcal{O}_{\mathcal{X}\underline{\mathbb{E}}_{\mathcal{X}}} = p^*\mathcal{O}_{\mathcal{X}}$  to the  $E$ th factor recovers  $\mathcal{O}_{\mathcal{X}}$ . Module objects in a product topos are products of module objects, giving the stated equivalence.  $\square$

#### 2.5. Reformulated Tag Models: Model A and Model B

We now restate your two tag semantics in the rigorous language of Theorem 1.

**Definition 6** (Model A: single-energy (concentrated) objects). An  $\mathbb{E}_{\mathcal{X}}$ -labelled object  $F \rightarrow \mathbb{E}_{\mathcal{X}}$  is concentrated at energy  $E_0 \in \mathbb{E}$  if  $F_E = \emptyset$  for all  $E \neq E_0$ . We write  $F @ E_0$  for such an object.

**Definition 7** (Model B: general labelled objects). A general labelled object is an arbitrary  $F \rightarrow \mathbb{E}_{\mathcal{X}}$ . Fibrewise reasoning proceeds by applying the pullback functors  $(-)_E$  of Definition 5. By Theorem 1, this is equivalent to reasoning componentwise in the family  $(F_E)_{E \in \mathbb{E}}$ .

**Remark 3** (No branch mixing as a theorem). In Model B, any morphism  $F \rightarrow G$  in the labelled topos is equivalent to a family of morphisms  $F_E \rightarrow G_E$ . Consequently, any endofunctor or operator defined in the labelled topos acts separately on each  $E$  and cannot mix components unless mixing is introduced by leaving the slice framework. This is the precise form of “no branch mixing.”

### 2.6. Stacky/Local-System Labels: Covers and Monodromy

The constant-label model treats labels as a trivial discrete family. To encode analytic continuation and monodromy, labels must instead vary over  $\mathcal{X}$ .

**Definition 8** (Étale label object (cover of branches)). A label object  $\mathcal{E}$  over  $\mathcal{X}$  is called étale if it is represented by an étale (or, in the present terminology, energy-smooth and unramified) morphism  $p : \widetilde{\mathcal{X}} \rightarrow \mathcal{X}$  in  $\mathcal{B}$  such that fibres are discrete sets of branches/sheets.

**Proposition 2** (Labelled objects on an étale label are sheaves on the total space). If  $\mathcal{E}$  is represented by a morphism  $p : \widetilde{\mathcal{X}} \rightarrow \mathcal{X}$ , then there is an equivalence of toposes

$$(\mathrm{Sh}(\mathcal{B})/\mathcal{X})/\mathcal{E} \simeq \mathrm{Sh}(\mathcal{B})/\widetilde{\mathcal{X}}.$$

Under this equivalence,  $\mathcal{O}_{\mathcal{X}\mathcal{E}}$ -modules correspond to  $\mathcal{O}_{\widetilde{\mathcal{X}}}$ -modules.

**Proof.** This is the standard identification of a slice topos over a representable object with the topos over the representing object, using the fact that slicing is associative:  $(\mathcal{E}/\mathcal{X})/\widetilde{\mathcal{X}} \simeq \mathcal{E}/\widetilde{\mathcal{X}}$  for any topos  $\mathcal{E}$ . Here  $\mathcal{E} = \mathrm{Sh}(\mathcal{B})$ .  $\square$

**Remark 4** (Monodromy as descent data). If  $p : \widetilde{\mathcal{X}} \rightarrow \mathcal{X}$  is a covering with deck group  $\Gamma$ , then objects on  $\mathcal{X}$  with branch data correspond to  $\Gamma$ -equivariant objects on  $\widetilde{\mathcal{X}}$ . In particular, a multivalued analytic function on  $\mathcal{X}$  becomes a single-valued function on  $\widetilde{\mathcal{X}}$ , and monodromy is encoded by the  $\Gamma$ -action rather than ignored. Later we will state a monodromy-consistent calculus theorem showing that differentiation and integration commute with path lifting (Section 7).

**Remark 5** (Stacks of labels (optional)). For some applications the label object is naturally a stack (groupoid-valued sheaf), e.g. when branches are identified up to symmetry. The present paper develops the theory for étale label objects (covers), which already captures the monodromy behaviour visible in the computational demonstrations. Extending from étale covers to stacks is formal: replace  $\mathcal{E}$  by a groupoid object and work in the corresponding 2-topos of stacks.

### 2.7. Energy-Smooth Morphisms

We will need a base-change hypothesis that guarantees Kähler differentials and infinitesimal neighbourhoods commute with pullback.

**Definition 9** (Energy-flat and energy-smooth). A morphism  $u : \mathcal{X}' \rightarrow \mathcal{X}$  in  $\mathcal{B}$  is energy-flat if pullback along  $u$  is exact on  $\mathcal{O}_{\mathcal{X}}$ -modules. It is energy-smooth if, furthermore, the canonical map

$$u^* \Omega_{\mathcal{X}/\mathbb{E}}^1 \rightarrow \Omega_{\mathcal{X}'/\mathbb{E}}^1$$

is an isomorphism and the formation of the first infinitesimal neighbourhood of the diagonal commutes with pullback along  $u$ .

### 3. The Real Differential Functor (Via First Jets)

#### 3.1. First Infinitesimal Neighbourhood of the Diagonal and Principal Parts

Let  $Y$  be an object of  $\mathcal{B}$  equipped with a structure sheaf  $\mathcal{O}_Y$ , and assume  $Y$  is energy-smooth over  $\mathbb{E}$  (in the sense appropriate to the geometric model: schemes, manifolds, etc.). Write  $Y \times_{\mathbb{E}} Y$  for the fibre product over  $\text{Spec } \mathbb{E}$ , and let

$$\Delta_Y : Y \hookrightarrow Y \times_{\mathbb{E}} Y$$

be the diagonal. Let  $\mathcal{I} \subseteq \mathcal{O}_{Y \times_{\mathbb{E}} Y}$  be the ideal sheaf of  $\Delta_Y$ .

**Definition 10** (First infinitesimal neighbourhood). *The first infinitesimal neighbourhood of the diagonal is the closed subobject*

$$(Y \times_{\mathbb{E}} Y)^{[1]} := \text{Spec}(\mathcal{O}_{Y \times_{\mathbb{E}} Y} / \mathcal{I}^2),$$

with the induced projections

$$p_1, p_2 : (Y \times_{\mathbb{E}} Y)^{[1]} \longrightarrow Y.$$

**Definition 11** (Sheaf of principal parts of order 1). *Define the sheaf of principal parts of order 1 on  $Y$  to be*

$$\mathcal{P}_{Y/\mathbb{E}}^1 := p_{1*} \mathcal{O}_{(Y \times_{\mathbb{E}} Y)^{[1]}}.$$

It is naturally an  $\mathcal{O}_Y$ -algebra (via  $p_1$ ), and carries a canonical augmentation  $\epsilon : \mathcal{P}_{Y/\mathbb{E}}^1 \rightarrow \mathcal{O}_Y$  induced by restriction along the diagonal.

**Remark 6.** *The construction of  $\mathcal{P}_{Y/\mathbb{E}}^1$  and the exact sequences below are standard (principal parts / jets / differentials); see [1, IV] or [2, II, §8].*

#### 3.2. The First Jet Functor

**Definition 12** (First jet functor). *Let  $\mathcal{F}$  be an  $\mathcal{O}_Y$ -module. Define*

$$J_{Y/\mathbb{E}}^1(\mathcal{F}) := p_{1*}(p_2^* \mathcal{F}) \cong \mathcal{P}_{Y/\mathbb{E}}^1 \otimes_{\mathcal{O}_Y} \mathcal{F}.$$

**Proposition 3** (Fundamental exact sequence for first jets). *There is a natural short exact sequence of  $\mathcal{O}_Y$ -modules*

$$0 \longrightarrow \Omega_{Y/\mathbb{E}}^1 \otimes_{\mathcal{O}_Y} \mathcal{F} \xrightarrow{\iota} J_{Y/\mathbb{E}}^1(\mathcal{F}) \xrightarrow{\epsilon} \mathcal{F} \longrightarrow 0, \quad (3.1)$$

where  $\epsilon$  is induced by restriction along the diagonal.

**Reference.** See ([2] II, §8) or ([1] IV).  $\square$

#### 3.3. Real Differentiation on a Labelled Base

We now specialise to the context of Section 2. There are two natural choices of “base” on which calculus is performed:

- the geometric base  $\mathcal{X}$ , yielding ordinary (unlabelled) calculus on  $\mathcal{X}$ ;
- a label base  $\mathcal{E} \rightarrow \mathcal{X}$  (constant family  $\underline{\mathbb{E}}_{\mathcal{X}}$  or an étale cover  $\widetilde{\mathcal{X}} \rightarrow \mathcal{X}$ ), yielding labelled calculus.

Since the labelled topos  $(\text{Sh}(\mathcal{B})/\mathcal{X})/\mathcal{E}$  is equivalent to  $\text{Sh}(\mathcal{B})/\mathcal{E}$  when  $\mathcal{E}$  is representable (Proposition 2), it is natural to perform jets on the label base itself.

**Definition 13** (Real Differential functor on a labelled base). *Assume the label object  $\mathcal{E}$  is representable by an energy-smooth morphism  $p : \mathcal{E} \rightarrow \mathcal{X}$  (examples:  $\mathcal{E} = \underline{\mathbb{E}}_{\mathcal{X}}$  or  $\mathcal{E} = \widetilde{\mathcal{X}}$  étale over  $\mathcal{X}$ ). Write  $\mathcal{O}_{\mathcal{E}}$  for the induced structure sheaf.*

Define the Real Differential functor on  $\mathcal{E}$  to be the endofunctor

$$D_{\mathcal{E}} : \mathcal{O}_{\mathcal{E}}\text{-Mod} \longrightarrow \mathcal{O}_{\mathcal{E}}\text{-Mod}, \quad D_{\mathcal{E}}(\mathcal{F}) := J_{\mathcal{E}/\mathbb{E}}^1(\mathcal{F}).$$

The augmentation  $\epsilon : J_{\mathcal{E}/\mathbb{E}}^1(\mathcal{F}) \rightarrow \mathcal{F}$  is called the tag-preserving counit.

**Remark 7** (Tag preservation is automatic). Working on  $\mathcal{E}$  ensures that all constructions are intrinsically label-aware: a section of  $\mathcal{O}_{\mathcal{E}}$  is already a label-tagged scalar. The map  $\epsilon$  does not change the basepoint of  $\mathcal{E}$ , hence does not change the label. In the constant-label case  $\mathcal{E} = \underline{\mathbb{E}}_{\mathcal{X}}$ , this recovers “no branch mixing” in the strongest possible form:  $D$  acts componentwise on energy indices (Section 2.4).

### 3.4. Constant Energy Labels: $\mathcal{E} = \underline{\mathbb{E}}_{\mathcal{X}}$

Let  $\mathcal{E} = \underline{\mathbb{E}}_{\mathcal{X}} \cong \coprod_{E \in \mathbb{E}} 1_{\mathcal{X}}$  as in Definition 4. Then  $\mathcal{E}$  is a disjoint union of copies of  $\mathcal{X}$ , and  $\mathcal{O}_{\mathcal{E}}$  is the corresponding coproduct of copies of  $\mathcal{O}_{\mathcal{X}}$ .

**Proposition 4** (Componentwise differentiation in the constant-label model). Under the equivalence

$$(\text{Sh}(\mathcal{B})/\mathcal{X})/\underline{\mathbb{E}}_{\mathcal{X}} \simeq \prod_{E \in \mathbb{E}} (\text{Sh}(\mathcal{B})/\mathcal{X})$$

of Theorem 1, the functor  $D_{\underline{\mathbb{E}}_{\mathcal{X}}}$  corresponds to the product of jet functors on  $\mathcal{X}$ :

$$D_{\underline{\mathbb{E}}_{\mathcal{X}}} \leftrightarrow \prod_{E \in \mathbb{E}} J_{\mathcal{X}/\mathbb{E}}^1.$$

Equivalently, for  $\mathcal{O}_{\underline{\mathbb{E}}_{\mathcal{X}}}$ -modules  $\mathcal{F}$ ,

$$(D_{\underline{\mathbb{E}}_{\mathcal{X}}}(\mathcal{F}))_E \cong J_{\mathcal{X}/\mathbb{E}}^1(\mathcal{F}_E)$$

naturally in  $\mathcal{F}$  and in  $E \in \mathbb{E}$ .

**Proof.** Since  $\underline{\mathbb{E}}_{\mathcal{X}}$  is a disjoint coproduct of copies of  $1_{\mathcal{X}}$ , the labelled base  $\underline{\mathbb{E}}_{\mathcal{X}}$  is a disjoint union of copies of  $\mathcal{X}$ . Jets commute with finite coproducts and restrict to each connected component. Translating through Theorem 1 yields the stated componentwise formula.  $\square$

### 3.5. Étale Label Covers: $\mathcal{E} = \widetilde{\mathcal{X}} \rightarrow \mathcal{X}$

Let  $p : \widetilde{\mathcal{X}} \rightarrow \mathcal{X}$  be an étale label cover encoding branches (e.g. a Riemann surface of analytic continuations). Then labelled objects over  $\mathcal{X}$  are equivalently objects over  $\widetilde{\mathcal{X}}$  (Proposition 2), and Real differentiation is simply differentiation on  $\widetilde{\mathcal{X}}$ .

**Proposition 5** (Label-cover Real differentiation). For an étale label cover  $p : \widetilde{\mathcal{X}} \rightarrow \mathcal{X}$ , the labelled Real Differential functor is

$$D_{\widetilde{\mathcal{X}}} = J_{\widetilde{\mathcal{X}}/\mathbb{E}}^1 \quad \text{on} \quad \mathcal{O}_{\widetilde{\mathcal{X}}}\text{-Mod}.$$

In particular, deck transformations act by automorphisms commuting with  $D$ .

**Proof.** This is immediate from Definition 13 applied to  $\mathcal{E} = \widetilde{\mathcal{X}}$ . Deck transformations are automorphisms of  $\widetilde{\mathcal{X}}$  over  $\mathcal{X}$  and hence preserve the diagonal and its infinitesimal neighbourhood, commuting with jet formation.  $\square$

### 3.6. Base Change for First Jets

**Proposition 6** (Base change for first jets). *Let  $u : Y' \rightarrow Y$  be an energy-smooth morphism. Then for any  $\mathcal{O}_Y$ -module  $\mathcal{F}$  there is a canonical isomorphism of  $\mathcal{O}_{Y'}$ -modules*

$$u^* J_{Y'/\mathbb{E}}^1(\mathcal{F}) \xrightarrow{\sim} J_{Y'/\mathbb{E}}^1(u^* \mathcal{F}),$$

functorial in  $\mathcal{F}$ .

**Proof sketch.** Form the cartesian square for diagonals and their first infinitesimal neighbourhoods:

$$\begin{array}{ccc} (Y' \times_{\mathbb{E}} Y')^{[1]} & \longrightarrow & (Y \times_{\mathbb{E}} Y)^{[1]} \\ p'_1 \downarrow & & \downarrow p_1 \\ Y' & \xrightarrow{u} & Y \end{array}$$

Energy-smoothness ensures formation of  $(Y \times_{\mathbb{E}} Y)^{[1]}$  commutes with base change, and that  $\Omega^1$  behaves well. Since  $p_1$  is affine in the usual geometric settings (schemes, ringed spaces), pushforward along  $p_1$  commutes with pullback along  $u$  on quasi-coherent modules. Apply this to  $p_2^* \mathcal{F}$  to obtain the desired isomorphism. See [1, IV] or [2, II, §8] for details in the scheme case.  $\square$

**Corollary 2** (Base change for Real differentiation). *Under the hypotheses of Proposition 6, the Real Differential functor commutes with base change:*

$$u^* D_Y(\mathcal{F}) \cong D_{Y'}(u^* \mathcal{F}).$$

In particular, in the constant-label model this yields fibrewise identities  $(D_{\mathbb{E}_{\mathcal{X}}} \mathcal{F})_E \cong D_{\mathcal{X}}(\mathcal{F}_E)$ .

## 4. Directional Derivatives and Universal Identities

### 4.1. Directional Derivatives on Scalar Functions

Let  $Y$  be an energy-smooth base (either  $\mathcal{X}$ ,  $\mathbb{E}_{\mathcal{X}}$ , or an étale label cover  $\widetilde{\mathcal{X}}$ ). The universal derivation

$$d : \mathcal{O}_Y \longrightarrow \Omega_{Y/\mathbb{E}}^1$$

is an  $\mathbb{E}$ -linear derivation. If  $v \in \Gamma(T_{Y/\mathbb{E}})$  is a vector field (i.e. an  $\mathcal{O}_Y$ -linear map  $\Omega_{Y/\mathbb{E}}^1 \rightarrow \mathcal{O}_Y$ ), define the directional derivative of a scalar  $f \in \mathcal{O}_Y$  by contraction.

**Definition 14** (Directional derivative). *Let  $v \in \Gamma(T_{Y/\mathbb{E}})$ . Define*

$$\nabla_v(f) := \iota_v(df) \in \mathcal{O}_Y.$$

**Proposition 7** (Leibniz rule). *For all  $f, g \in \mathcal{O}_Y$ ,*

$$\nabla_v(fg) = \nabla_v(f)g + f \nabla_v(g).$$

**Proof.** This is immediate from  $d(fg) = f dg + g df$  and  $\mathcal{O}_Y$ -linearity of  $\iota_v$ .  $\square$

### 4.2. Polynomial Chain Rule (Always Valid)

**Proposition 8** (Polynomial chain rule). *Let  $F(t) \in \mathbb{E}[t]$  and  $a \in \mathcal{O}_Y$ . Then*

$$\nabla_v(F(a)) = F'(a) \nabla_v(a).$$

**Proof.** Expand  $F(t) = \sum_k c_k t^k$  and use repeated Leibniz to obtain  $d(a^k) = k a^{k-1} da$ , hence  $d(F(a)) = F'(a) da$ . Contract with  $v$ .  $\square$

### 4.3. Upgraded Chain Rule: Smooth/Analytic Functional Calculus

The polynomial chain rule is universal in the purely algebraic setting. To state a chain rule for genuinely smooth or analytic functions, one must assume that  $\mathcal{O}_Y$  is equipped with a corresponding functional calculus.

**Definition 15** ( $C^1$ -functional calculus (one variable)). Assume  $\mathbb{E} = \mathbb{R}$ . A  $C^1$ -functional calculus on a sheaf of commutative  $\mathbb{R}$ -algebras  $\mathcal{O}_Y$  is an assignment that to each  $C^1$  function  $\varphi : \mathbb{R} \rightarrow \mathbb{R}$  associates a sheaf morphism

$$\varphi_{\mathcal{O}} : \mathcal{O}_Y \longrightarrow \mathcal{O}_Y,$$

such that:

- (a)  $\varphi \mapsto \varphi_{\mathcal{O}}$  respects composition and identities:  $(\varphi \circ \psi)_{\mathcal{O}} = \varphi_{\mathcal{O}} \circ \psi_{\mathcal{O}}$  and  $(\text{id})_{\mathcal{O}} = \text{id}$ ;
- (b) for polynomials  $F(t) \in \mathbb{R}[t]$ , one has  $F_{\mathcal{O}}(a) = F(a)$  under the algebra structure.

A  $C^\infty$ -functional calculus is defined similarly with  $\varphi \in C^\infty(\mathbb{R})$ .

**Remark 8.** A sheaf of  $C^\infty$ -rings in the sense of Dubuc–Moerdijk–Reyes (or in  $C^\infty$ -algebraic geometry) canonically carries such a calculus, and the chain rule below is built into that theory. We isolate only the minimal calculus data needed for a chain rule statement.

**Theorem 2** (Smooth chain rule under functional calculus). Assume  $\mathbb{E} = \mathbb{R}$  and that  $\mathcal{O}_Y$  carries a  $C^1$ -functional calculus in the sense of Definition 15. Let  $\varphi \in C^1(\mathbb{R})$  and  $a \in \mathcal{O}_Y$ . Then for any vector field  $v \in \Gamma(T_Y/\mathbb{R})$ ,

$$\nabla_v(\varphi_{\mathcal{O}}(a)) = (\varphi')_{\mathcal{O}}(a) \nabla_v(a).$$

**Proof.** The identity is local on  $Y$ . In the standard geometric models motivating this paper (smooth manifolds, analytic spaces),  $\varphi_{\mathcal{O}}(a)$  is literally the composition  $\varphi \circ a$ , and the formula is the classical chain rule. Abstractly, one can reduce to the polynomial case by approximating  $\varphi$  by polynomials on compacta and using continuity of derivations, provided the functional calculus is continuous in the appropriate topology. Since the present paper does not fix a unique topological model for  $Y$ , we take the above as a theorem in the geometric functional-calculus setting.  $\square$

**Remark 9** (Multi-variable version). If  $\mathcal{O}_Y$  carries an  $n$ -variable calculus  $\varphi : \mathbb{R}^n \rightarrow \mathbb{R}$  (as in a  $C^\infty$ -ring), then for  $a_1, \dots, a_n \in \mathcal{O}_Y$ ,

$$d(\varphi(a_1, \dots, a_n)) = \sum_{i=1}^n \left( \frac{\partial \varphi}{\partial x_i}(a_1, \dots, a_n) \right) da_i,$$

and hence the corresponding directional derivative identity holds after contraction with  $v$ .

**Remark 10** (Fibrewise/labelwise validity). All statements above are stable under passage to constant-label fibres (by Theorem 1) and under pullback to étale label covers (by Corollary 2). Hence chain rules and Leibniz identities hold separately on each energy sheet, and on each analytic branch cover.

## 5. Higher Jets and Differential Operators

### 5.1. Higher Infinitesimal Neighbourhoods and Principal Parts

Let  $Y$  be an energy-smooth base over  $\mathbb{E}$  (in the sense of Definition 9), with structure sheaf  $\mathcal{O}_Y$ .

Let  $\Delta_Y : Y \hookrightarrow Y \times_{\mathbb{E}} Y$  be the diagonal, with ideal sheaf  $\mathcal{I} \subseteq \mathcal{O}_{Y \times_{\mathbb{E}} Y}$ .

**Definition 16** ( $j$ th infinitesimal neighbourhood). For  $j \geq 0$ , the  $j$ th infinitesimal neighbourhood of the diagonal is

$$(Y \times_{\mathbb{E}} Y)^{[j]} := \text{Spec}(\mathcal{O}_{Y \times_{\mathbb{E}} Y} / \mathcal{I}^{j+1}),$$

with induced projections  $p_1^{[j]}, p_2^{[j]} : (Y \times_{\mathbb{E}} Y)^{[j]} \rightarrow Y$ .

**Definition 17** (Principal parts of order  $j$ ). Define the principal parts of order  $j$  to be the sheaf of  $\mathcal{O}_Y$ -algebras

$$\mathcal{P}_{Y/\mathbb{E}}^j := (p_1^{[j]})_* \mathcal{O}_{(Y \times_{\mathbb{E}} Y)^{[j]}}.$$

There is a canonical augmentation  $\epsilon^{[j]} : \mathcal{P}_{Y/\mathbb{E}}^j \rightarrow \mathcal{O}_Y$  induced by restricting along  $\Delta_Y$ .

**Definition 18** (Jets of order  $j$ ). Let  $\mathcal{F}$  be an  $\mathcal{O}_Y$ -module. Define the  $j$ th jet module

$$J_{Y/\mathbb{E}}^j(\mathcal{F}) := (p_1^{[j]})_* ((p_2^{[j]})^* \mathcal{F}) \cong \mathcal{P}_{Y/\mathbb{E}}^j \otimes_{\mathcal{O}_Y} \mathcal{F}.$$

**Proposition 9** (Exact sequences and associated graded in the smooth case). Assume  $Y$  is smooth over  $\mathbb{E}$  (in the sense that Kähler differentials are locally free and the diagonal is a regular immersion). Then  $J_{Y/\mathbb{E}}^j(\mathcal{F})$  admits a natural filtration whose graded pieces satisfy

$$\mathrm{gr} J_{Y/\mathbb{E}}^j(\mathcal{F}) \cong \bigoplus_{i=0}^j \mathrm{Sym}^i(\Omega_{Y/\mathbb{E}}^1) \otimes_{\mathcal{O}_Y} \mathcal{F}.$$

Moreover there are short exact sequences

$$0 \rightarrow \mathrm{Sym}^j(\Omega_{Y/\mathbb{E}}^1) \otimes \mathcal{F} \rightarrow J_{Y/\mathbb{E}}^j(\mathcal{F}) \rightarrow J_{Y/\mathbb{E}}^{j-1}(\mathcal{F}) \rightarrow 0.$$

**Reference.** These are classical properties of principal parts and jets in the smooth case; see ([1] IV) or ([2] II, §8).  $\square$

## 5.2. Differential Operators and the Jet Adjunction

We recall the standard intrinsic definition of differential operators.

**Definition 19** (Differential operators of order  $\leq j$ ). Let  $\mathcal{F}, \mathcal{G}$  be  $\mathcal{O}_Y$ -modules. Define inductively:

- $\mathrm{Diff}_{Y/\mathbb{E}}^{\leq 0}(\mathcal{F}, \mathcal{G}) := \underline{\mathrm{Hom}}_{\mathcal{O}_Y}(\mathcal{F}, \mathcal{G})$ ;
- for  $j \geq 1$ , an  $\mathbb{E}$ -linear map  $D : \mathcal{F} \rightarrow \mathcal{G}$  is of order  $\leq j$  if for all local sections  $a \in \mathcal{O}_Y$ , the commutator

$$[D, a] : \mathcal{F} \rightarrow \mathcal{G}, \quad [D, a](s) := D(as) - aD(s),$$

is a differential operator of order  $\leq j - 1$ .

Write  $\mathrm{Diff}_{Y/\mathbb{E}}^{\leq j}(\mathcal{F}, \mathcal{G})$  for the sheaf of such operators.

**Theorem 3** (Jet–differential operator adjunction). For all  $\mathcal{O}_Y$ -modules  $\mathcal{F}, \mathcal{G}$  and all  $j \geq 0$  there is a natural isomorphism

$$\underline{\mathrm{Hom}}_{\mathcal{O}_Y}(J_{Y/\mathbb{E}}^j(\mathcal{F}), \mathcal{G}) \cong \mathrm{Diff}_{Y/\mathbb{E}}^{\leq j}(\mathcal{F}, \mathcal{G}),$$

functorial in  $\mathcal{F}$  and  $\mathcal{G}$ .

**Reference.** This is standard; see ([1] IV). Concretely,  $J^j(\mathcal{F})$  is the universal recipient for order  $\leq j$  Taylor expansions, and  $\mathcal{P}^j$  is the universal algebra of order- $j$  principal parts.  $\square$

## 5.3. Labelwise Behaviour of Higher Jets

**Proposition 10** (Constant-label case: componentwise jets). In the constant-label model  $\mathcal{E} = \underline{\mathbb{E}}_{\mathcal{X}}$ , formation of  $J^j$  is componentwise: for any  $\mathcal{O}_{\underline{\mathbb{E}}_{\mathcal{X}}}$ -module  $\mathcal{F}$ ,

$$(J_{\underline{\mathbb{E}}_{\mathcal{X}}/\mathbb{E}}^j(\mathcal{F}))_E \cong J_{\mathcal{X}/\mathbb{E}}^j(\mathcal{F}_E)$$

naturally in  $E \in \mathbb{E}$ .

**Proof.** Same argument as Proposition 4, using that  $\mathbb{E}_{\mathcal{X}}$  is a disjoint union of copies of  $\mathcal{X}$  and jets restrict to components.  $\square$

**Proposition 11** (Étale-label case: jets commute with pullback). *Let  $p : \widetilde{\mathcal{X}} \rightarrow \mathcal{X}$  be an étale label cover. Then for any  $\mathcal{O}_{\mathcal{X}}$ -module  $\mathcal{F}$  on  $\mathcal{X}$ ,*

$$p^* J_{\mathcal{X}/\mathbb{E}}^j(\mathcal{F}) \cong J_{\widetilde{\mathcal{X}}/\mathbb{E}}^j(p^* \mathcal{F}),$$

and the identification is compatible with the jet adjunction (Theorem 3).

**Proof.** By repeated application of Proposition 6 (or its order- $j$  analogue) under energy-smoothness of  $p$ .  $\square$

## 6. Infinite Jets, the Jet Comonad, and the coKleisli Calculus

### 6.1. Infinite Jets

Finite jets control differential operators of bounded order. To organise the full calculus of *all* finite orders, one passes to the inverse limit.

**Definition 20** (Infinite principal parts and infinite jets). *Assume the inverse limits exist in the chosen category of modules (e.g. for quasi-coherent modules on a noetherian scheme, or in suitable pro-categories). Define*

$$\mathcal{P}_{Y/\mathbb{E}}^\infty := \varprojlim_j \mathcal{P}_{Y/\mathbb{E}}^j, \quad J_{Y/\mathbb{E}}^\infty(\mathcal{F}) := \varprojlim_j J_{Y/\mathbb{E}}^j(\mathcal{F}).$$

We write  $J^\infty(\mathcal{F})$  when  $Y/\mathbb{E}$  is understood.

**Remark 11** (Pro-object caveat). *If inverse limits do not exist strictly in  $\mathcal{O}_Y$ -modules, the correct replacement is the pro-object  $\{J^j(\mathcal{F})\}_{j \geq 0}$ . All statements below may be interpreted in that pro-setting. To keep notation light, we state results as if the limit exists.*

### 6.2. Coalgebra and Comonad Structure

A key structural fact is that infinite principal parts carry a canonical (coassociative, counital) coalgebra structure, encoding “composition of infinitesimal displacements.”

**Proposition 12** (Coalgebra structure on  $\mathcal{P}^\infty$ ). *There are canonical maps of  $\mathcal{O}_Y$ -modules*

$$\epsilon : \mathcal{P}_{Y/\mathbb{E}}^\infty \rightarrow \mathcal{O}_Y, \quad \Delta : \mathcal{P}_{Y/\mathbb{E}}^\infty \rightarrow \mathcal{P}_{Y/\mathbb{E}}^\infty \otimes_{\mathcal{O}_Y} \mathcal{P}_{Y/\mathbb{E}}^\infty,$$

such that  $(\mathcal{P}_{Y/\mathbb{E}}^\infty, \Delta, \epsilon)$  is a counital, coassociative coalgebra object in  $\mathcal{O}_Y$ -modules.

**Construction sketch.** The counit  $\epsilon$  is induced by restriction along the diagonal. The comultiplication  $\Delta$  is induced by the inclusion of the formal groupoid of infinitesimal neighbourhoods: informally, the  $(\infty)$ -neighbourhood of the diagonal in  $Y \times Y$  composes via the middle factor in  $Y \times Y \times Y$ . This is classical in Grothendieck’s theory of stratifications/principal parts; see [1,3].  $\square$

**Theorem 4** (Jet comonad). *Define the endofunctor  $J^\infty : \mathcal{O}_Y\text{-Mod} \rightarrow \mathcal{O}_Y\text{-Mod}$  by  $J^\infty(\mathcal{F}) = \mathcal{P}^\infty \otimes_{\mathcal{O}_Y} \mathcal{F}$ . Then with counit*

$$\epsilon_{\mathcal{F}} : J^\infty(\mathcal{F}) \rightarrow \mathcal{F}$$

induced from  $\epsilon : \mathcal{P}^\infty \rightarrow \mathcal{O}_Y$ , and comultiplication

$$\delta_{\mathcal{F}} : J^\infty(\mathcal{F}) \rightarrow J^\infty(J^\infty(\mathcal{F}))$$

induced from  $\Delta$ , the triple  $(J^\infty, \varepsilon, \delta)$  is a comonad on  $\mathcal{O}_Y$ -modules.

**Remark 12** (Relation to connections and stratifications). *Coalgebras over the jet comonad (i.e.  $J^\infty$ -comodules) are precisely stratified modules. In the smooth case they correspond to modules with integrable connections; this is part of the classical equivalence between crystals and integrable connections (Berthelot–Ogus, Illusie). We will not use this equivalence in proofs, but it motivates why  $J^\infty$  governs differential operator calculus.*

### 6.3. CoKleisli Category and Differential Operators

**Definition 21** (CoKleisli morphisms). *The coKleisli category of the comonad  $J^\infty$  has the same objects as  $\mathcal{O}_Y$ -modules, and morphisms*

$$\mathrm{Hom}_{\mathrm{coKl}(J^\infty)}(\mathcal{F}, \mathcal{G}) := \mathrm{Hom}_{\mathcal{O}_Y}(J^\infty(\mathcal{F}), \mathcal{G}).$$

Composition is defined by the comonad structure: for  $f : J^\infty(\mathcal{F}) \rightarrow \mathcal{G}$  and  $g : J^\infty(\mathcal{G}) \rightarrow \mathcal{H}$ ,

$$g \star f := g \circ J^\infty(f) \circ \delta_{\mathcal{F}}.$$

**Theorem 5** (CoKleisli morphisms are differential operators). *Assume  $Y$  is energy-smooth over  $\mathbb{E}$ . Then for  $\mathcal{O}_Y$ -modules  $\mathcal{F}, \mathcal{G}$  there is a natural identification*

$$\underline{\mathrm{Hom}}_{\mathcal{O}_Y}(J^\infty(\mathcal{F}), \mathcal{G}) \cong \bigcup_{j \geq 0} \mathrm{Diff}_{Y/\mathbb{E}}^{\leq j}(\mathcal{F}, \mathcal{G}),$$

compatible with composition: coKleisli composition corresponds to composition of differential operators.

**Proof sketch.** By Theorem 3, morphisms out of  $J^j(\mathcal{F})$  correspond to order  $\leq j$  differential operators. Passing to the inverse limit over  $j$ , morphisms out of  $J^\infty(\mathcal{F})$  correspond to compatible families, i.e. operators of some finite order. Compatibility of composition follows from the coalgebra/comonad map  $\Delta$  encoding composition of infinitesimal expansions.  $\square$

### 6.4. Labelwise Jet Comonad

All constructions in this section apply verbatim to the labelled bases  $Y = \mathbb{E}_{\mathcal{X}}$  and  $Y = \widetilde{\mathcal{X}}$  (an étale label cover). In the constant-label case the comonad decomposes componentwise over  $E \in \mathbb{E}$ ; in the étale-label case it is the usual jet comonad on  $\widetilde{\mathcal{X}}$  and is automatically monodromy-aware.

## 7. Real de Rham Theory and Monodromy-Consistent Calculus

### 7.1. De Rham Complex on a Labelled Base

Let  $Y$  denote an energy-smooth base (again:  $\mathcal{X}, \mathbb{E}_{\mathcal{X}}$ , or an étale label cover  $\widetilde{\mathcal{X}}$ ). Define

$$\Omega_{Y/\mathbb{E}}^p := \bigwedge_{\mathcal{O}_Y}^p \Omega_{Y/\mathbb{E}}^1, \quad p \geq 0.$$

The universal derivation induces the de Rham differential

$$d : \Omega_{Y/\mathbb{E}}^p \rightarrow \Omega_{Y/\mathbb{E}}^{p+1}, \quad d^2 = 0.$$

**Remark 13** (Fibrewise validity). *In the constant-label model,  $\Omega_{\mathbb{E}_{\mathcal{X}}/\mathbb{E}}^\bullet$  decomposes into the product of  $\Omega_{\mathcal{X}/\mathbb{E}}^\bullet$  over energies. On an étale label cover,  $\Omega_{\widetilde{\mathcal{X}}/\mathbb{E}}^\bullet$  is the usual de Rham complex on the cover, encoding branch data intrinsically.*

## 7.2. Integration Along Labelled Paths (Geometric Models)

To speak about integration, we assume a geometric model in which  $Y$  carries a notion of smooth curves and integration of 1-forms (e.g.  $Y$  is a smooth manifold or complex analytic curve space). This section records the structural compatibility statements that motivate the computational demonstrations.

**Definition 22** (Pathwise integral). Let  $\gamma : [0, 1] \rightarrow Y$  be a  $C^1$  path and  $\omega \in \Gamma(Y, \Omega_{Y/\mathbb{E}}^1)$ . Define

$$\int_{\gamma} \omega := \int_0^1 \omega_{\gamma(t)}(\dot{\gamma}(t)) dt,$$

whenever the right-hand side is defined in the ambient model.

**Theorem 6** (Fundamental theorem on a labelled base). Let  $f \in \Gamma(Y, \mathcal{O}_Y)$  and let  $\gamma : [0, 1] \rightarrow Y$  be a  $C^1$  path. Then

$$\int_{\gamma} df = f(\gamma(1)) - f(\gamma(0)).$$

**Proof.** This is the classical fundamental theorem of calculus in the geometric model. The point of the labelled framework is that this identity takes place on the labelled base  $Y$ , so endpoints lie on the same sheet.  $\square$

## 7.3. Monodromy-Consistent Calculus on an Étale Label Cover

Let  $p : \tilde{\mathcal{X}} \rightarrow \mathcal{X}$  be an étale label cover capturing analytic branches.

**Definition 23** (Lifted path). Let  $\gamma : [0, 1] \rightarrow \mathcal{X}$  be a path and let  $\tilde{x}_0 \in \tilde{\mathcal{X}}$  satisfy  $p(\tilde{x}_0) = \gamma(0)$ . A lift of  $\gamma$  starting at  $\tilde{x}_0$  is a path  $\tilde{\gamma} : [0, 1] \rightarrow \tilde{\mathcal{X}}$  such that  $p \circ \tilde{\gamma} = \gamma$  and  $\tilde{\gamma}(0) = \tilde{x}_0$ .

**Theorem 7** (Monodromy-consistent fundamental theorem). Let  $f \in \Gamma(\tilde{\mathcal{X}}, \mathcal{O}_{\tilde{\mathcal{X}}})$  be a single-valued branch function on the cover, and let  $\gamma : [0, 1] \rightarrow \mathcal{X}$  be a path with a fixed lift  $\tilde{\gamma} : [0, 1] \rightarrow \tilde{\mathcal{X}}$ . Then

$$\int_{\tilde{\gamma}} df = f(\tilde{\gamma}(1)) - f(\tilde{\gamma}(0)).$$

If  $\gamma$  is a loop based at  $x_0$  and  $\tilde{\gamma}(0) = \tilde{x}_0$ , then  $\tilde{\gamma}(1) = g \cdot \tilde{x}_0$  for a unique deck transformation  $g$ ; thus analytic continuation of  $f$  along  $\gamma$  is given by  $f(g \cdot \tilde{x}_0)$ .

**Remark 14** (Connection to the code demonstrations). The scripts in Appendix A.2 implement this theorem in the basic case  $f(z) = \sqrt{z}$  along loops around 0, contrasting lifted-path integration with principal-branch evaluation, which exhibits discontinuities at branch cuts. Appendix A.3 performs the analogous construction for complete elliptic integrals via a Gauss–Manin ODE system, numerically capturing logarithmic monodromy around  $m = 1$ .

## 8. Energy Laplacian and Branchwise PDE

### 8.1. Gradient, Divergence, Laplacian on a Labelled Base

Assume  $Y$  carries a Riemannian metric (or, in algebraic settings, a suitable metric structure) on  $T_{Y/\mathbb{E}}$  inducing an isomorphism  $\sharp : \Omega_{Y/\mathbb{E}}^1 \rightarrow T_{Y/\mathbb{E}}$ . Define for  $f \in \mathcal{O}_Y$ :

$$\nabla f := \sharp(df), \quad \operatorname{div}(V) := \operatorname{tr}(\nabla V), \quad \Delta_{\mathbb{E}} f := \operatorname{div}(\nabla f),$$

where  $\nabla$  on vector fields is the Levi–Civita connection when available.

**Proposition 13** (Labelwise Laplacian is fibrewise). *In the constant-label model  $Y = \mathbb{E}_{\mathcal{X}}$ ,  $\Delta_{\mathbb{E}}$  acts componentwise on energy fibres. In the étale-label model  $Y = \widetilde{\mathcal{X}}$ ,  $\Delta_{\mathbb{E}}$  acts on each branch on the cover and is compatible with deck transformations.*

### 8.2. Heat Equation Without Branch Mixing

Given  $u(t, -) \in \Gamma(Y, \mathcal{O}_Y)$ , consider the heat equation

$$\partial_t u = \Delta_{\mathbb{E}} u.$$

In the constant-label model this is a family of independent heat equations indexed by  $E \in \mathbb{E}$ . On an étale branch cover it is a heat equation on the cover, hence branch-consistent by construction.

## 9. Controlled Energy/Label Mixing via Correspondences

The labelled slice framework enforces no mixing. To model *controlled* mixing between labels (e.g. transitions between sheets), we enrich the theory by allowing operators defined along *correspondences* of label objects.

### 9.1. Label Correspondences

**Definition 24** (Label correspondence). *Let  $\mathcal{E}$  be a label object over  $\mathcal{X}$  (constant or étale). A label correspondence is a span in  $\text{Sh}(\mathcal{B})/\mathcal{X}$ :*

$$\mathcal{E} \xleftarrow{s} \mathcal{R} \xrightarrow{t} \mathcal{E}.$$

*Intuitively,  $\mathcal{R}$  encodes allowed transitions from a source label (via  $s$ ) to a target label (via  $t$ ).*

**Definition 25** (Transfer functor induced by a correspondence). *Assume  $s$  and  $t$  are representable and that pushforward on modules along  $t$  is defined in the chosen model. Define the transfer (mixing) endofunctor on  $\mathcal{O}_{\mathcal{E}}$ -modules by*

$$\mathbb{T}_{\mathcal{R}}(\mathcal{F}) := t_*(s^*\mathcal{F}).$$

**Remark 15** (Energy-preserving operators as the diagonal correspondence). *If  $\mathcal{R} = \mathcal{E}$  and  $s = t = \text{id}_{\mathcal{E}}$  (the diagonal span), then  $\mathbb{T}_{\mathcal{R}} \cong \text{id}$ : no mixing. More generally, a mixing pattern is determined by the fibres of  $s$  and  $t$ .*

### 9.2. Constant-Label Case: Correspondences Are Relations on Energies

When  $\mathcal{E} = \mathbb{E}_{\mathcal{X}} \cong \coprod_{E \in \mathbb{E}} 1_{\mathcal{X}}$ , a correspondence  $\mathcal{R} \rightarrow \mathbb{E}_{\mathcal{X}} \times_{\mathcal{X}} \mathbb{E}_{\mathcal{X}}$  amounts to a relation on the energy index set (possibly varying over  $\mathcal{X}$ ). In this case,  $\mathbb{T}_{\mathcal{R}}$  acts like a matrix of functors/operators

$$(\mathbb{T}_{\mathcal{R}}(\mathcal{F}))_{E'} \simeq \bigoplus_{E: (E \rightarrow E') \in \mathcal{R}} \mathcal{F}_E,$$

with the precise sum/product depending on whether  $t_*$  or  $t_!$  is used.

**Example 1** (Coupled branch heat system). *Let energies be discrete indices  $E \in \{1, \dots, N\}$  and let  $\kappa_{E', E} \geq 0$  be coupling constants. A controlled-mixing heat system has the form*

$$\partial_t u_{E'} = \Delta u_{E'} + \sum_E \kappa_{E', E} u_E.$$

*The Laplacian term is no-mixing; the coupling term is encoded by a correspondence  $\mathcal{R}$  allowing transitions  $E \rightarrow E'$  with weights  $\kappa_{E', E}$ .*

### 9.3. Composition of Correspondences (Optional Categorical Structure)

Under standard hypotheses (suitable base change and projection formula), spans compose by pullback:

$$(\mathcal{E} \xleftarrow{s} \mathcal{R} \xrightarrow{t} \mathcal{E}) \circ (\mathcal{E} \xleftarrow{s'} \mathcal{R}' \xrightarrow{t'} \mathcal{E}) := (\mathcal{E} \xleftarrow{s \circ \pi_1} \mathcal{R} \times_{\mathcal{E}} \mathcal{R}' \xrightarrow{t' \circ \pi_2} \mathcal{E}),$$

and the induced transfer functors compose accordingly. This yields a bicategory of label correspondences in which no-mixing calculus is the diagonal subtheory.

## Appendix A. Computational Demonstrations and Reproducibility

### Appendix A.1. Reproducibility Notes

The scripts below are included verbatim for transparency and reproducibility. They are not required for the theoretical development, but they implement:

- monodromy-consistent differentiation along lifted paths (vs. principal-branch failure);
- numerical branchwise heat flow with no label mixing;
- a basic descent/gluing check enforcing label compatibility;
- (elliptic case) numerical Gauss–Manin transport for  $K(m)$  and  $E(m)$  and detection of logarithmic monodromy around  $m = 1$ .

**Dependencies.** The first script uses `numpy` and `matplotlib`; it optionally uses `sympy`. The second script uses `numpy`, `matplotlib`, and `mpmath`.

**Outputs.** The scripts save figures to PNG files. The appendix figures below are representative outputs (filenames as provided).

### Appendix A.2. Listing: `real_diff_demo.py`

```

1  #!/usr/bin/env python3
2  # -*- coding: utf-8 -*-
3  """
4  Real Differentiation demos:
5  1) Monodromy-consistent differentiation for sqrt(z) around 0:
6     - Energy/stack-aware (analytic continuation) vs principal branch.
7     - Shows Fundamental Theorem holds on the lifted path and fails in naive
8       principal-branch treatment.
9  2) Branchwise heat equation solver (no branch mixing).
10 3) Robust gluing on overlaps with tag checks (descent).
11 4) Directional derivative and analytic "jets" (Taylor series) examples.
12 Figures are saved and also displayed when possible.
13 """
14
15 from dataclasses import dataclass
16 from typing import Dict, Optional, Tuple
17 import numpy as np
18 import os
19 import matplotlib.pyplot as plt
20
21 # Optional: symbolic computations for series and analytic derivatives
22 try:
23      import sympy as sp
24      SYMPY_AVAILABLE = True
25 except Exception:
26      SYMPY_AVAILABLE = False
27
28 # Detect if running inside IPython (e.g., Jupyter)

```

```

29 try:
30     get_ipython # noqa
31     IN_IPYTHON = True
32 except NameError:
33     IN_IPYTHON = False
34
35 # Detect headless environment
36 HEADLESS = not (
37     ("DISPLAY" in os.environ)
38     or ("WAYLAND_DISPLAY" in os.environ)
39     or ("MPLBACKEND" in os.environ)
40 )
41
42 SHOW_PLOTS = True
43
44 def finalize_figure(fig, savepath: Optional[str], show: bool = True):
45     """Save the figure (if savepath provided) and display it if possible."""
46     if savepath:
47         fig.savefig(savepath, dpi=150, bbox_inches="tight")
48         print(f"[saved] {savepath}")
49     if show and not HEADLESS:
50         if IN_IPYTHON:
51             try:
52                 from IPython.display import display, Image
53                 if savepath:
54                     display(Image(filename=savepath))
55                 else:
56                     display(fig)
57             except Exception:
58                 plt.show()
59         else:
60             plt.show()
61     elif show and HEADLESS and IN_IPYTHON and savepath:
62         try:
63             from IPython.display import display, Image
64             display(Image(filename=savepath))
65         except Exception:
66             pass
67     elif show and HEADLESS and not IN_IPYTHON:
68         if savepath:
69             print(f"[headless] Figure saved to {savepath}.")
70         else:
71             print("[headless] No savepath provided; cannot display.")
72     plt.close(fig)
73
74
75 # -----
76 # Energy tags and fields
77 # -----
78
79 @dataclass(frozen=True)
80 class EnergyTag:
81     """Simple energy tag.
82     Model A: fixed label for the whole object.
83     Model B: interpret 'value' as the fibre energy value (sheet index, etc.).

```

```

84     """
85     name: str
86     value: Optional[float] = None
87
88     def __str__(self):
89         if self.value is None:
90             return f"E[{self.name}]"
91             return f"E[{self.name}={self.value}]"
92
93
94 @dataclass
95 class EnergyField1D:
96     """Energy-tagged scalar field on a 1D spatial grid."""
97     x: np.ndarray
98     u: np.ndarray
99     tag: EnergyTag
100
101     def __post_init__(self):
102         self.x = np.asarray(self.x, dtype=float)
103         self.u = np.asarray(self.u, dtype=float)
104         if self.x.shape != self.u.shape:
105             raise ValueError("x and u must have the same shape")
106         if self.x.ndim != 1:
107             raise ValueError("x and u must be 1D arrays")
108
109     def copy(self) -> "EnergyField1D":
110         return EnergyField1D(self.x.copy(), self.u.copy(), self.tag)
111
112     def restrict(self, a: float, b: float) -> "EnergyField1D":
113         """Restrict to subinterval [a, b]."""
114         mask = (self.x >= a) & (self.x <= b)
115         return EnergyField1D(self.x[mask], self.u[mask], self.tag)
116
117     def check_compat(self, other: "EnergyField1D") -> None:
118         if self.tag != other.tag:
119             raise ValueError(f"Energy tag mismatch: {self.tag} vs {other.tag}")
120         if self.x.shape != other.x.shape or not np.allclose(self.x, other.x):
121             raise ValueError("Spatial grid mismatch")
122
123     def __add__(self, other: "EnergyField1D") -> "EnergyField1D":
124         self.check_compat(other)
125         return EnergyField1D(self.x, self.u + other.u, self.tag)
126
127     def laplacian_dirichlet(self) -> np.ndarray:
128         """Discrete Laplacian with Dirichlet boundary conditions."""
129         u = self.u
130         x = self.x
131         dx = x[1] - x[0]
132         lap = np.zeros_like(u)
133         lap[1:-1] = (u[2:] - 2*u[1:-1] + u[:-2]) / (dx*dx)
134         return lap
135
136     def plot(self, ax=None, label: Optional[str] = None, **kwargs):
137         if ax is None:
138             fig, ax = plt.subplots()

```

```

139         ax.plot(self.x, self.u, label=label if label else str(self.tag),
**kwargs)
140         ax.set_xlabel("x")
141         ax.set_ylabel("u(x)")
142         ax.grid(True)
143         return ax
144
145
146 # -----
147 # Utility: cumulative trapezoidal integral for complex arrays
148 # -----
149
150 def cumtrapz_complex(y: np.ndarray, x: np.ndarray) -> np.ndarray:
151     """Cumulative trapezoidal integral for complex y over x."""
152     I = np.zeros_like(y, dtype=complex)
153     dt = np.diff(x)
154     I[1:] = np.cumsum(0.5 * (y[:-1] + y[1:]) * dt)
155     return I
156
157
158 # -----
159 # 1) Monodromy-consistent differentiation demo for sqrt(z)
160 # -----
161
162 def sqrt_monodromy_demo(R: float = 1.0,
163                        turns: int = 1,
164                        N: int = 4000,
165                        prefix: str = "sqrt_monodromy",
166                        show: bool = SHOW_PLOTS):
167     """
168     Compare:
169     - Analytic continuation (energy/stack-aware) sqrt along a loop  $z(t)=R e^{i t}$ .
170     - Naive principal-branch sqrt.
171     Fundamental Theorem holds for the lifted path; principal-branch shows a
172     defect at the cut.
173     """
174     t = np.linspace(0.0, 2*np.pi*turns, N)
175     z = R * np.exp(1j * t)
176     z_t = 1j * z # dz/dt
177
178     # Energy/stack-aware analytic continuation:  $f_{ac}(t) = \sqrt{R} * \exp(i t/2)$ 
179     sqrtR = np.sqrt(R)
180     f_ac = sqrtR * np.exp(0.5j * t)
181
182     # Principal branch (discontinuous at negative real axis):
183     f_pr = np.sqrt(z)
184
185     #  $df/dt = f'(z) * z'(t)$ , with  $f'(z) = 1/(2 \sqrt{z})$ ; use matching branch
186     # for each
187     dfdt_ac = 0.5 * z_t / f_ac
188     dfdt_pr = 0.5 * z_t / f_pr
189
190     # Cumulative integrals
191     I_ac = cumtrapz_complex(dfdt_ac, t)

```

```

190 I_pr = cumtrapz_complex(dfdt_pr, t)
191
192 # FTC mismatch
193 M_ac = I_ac - (f_ac - f_ac[0])
194 M_pr = I_pr - (f_pr - f_pr[0])
195
196 print(f"\n[Monodromy demo] R={R}, turns={turns}")
197 print(f"AC: f(end)-f(start) = {f_ac[-1]-f_ac[0]:.6f}, I_ac(end) =
198 {I_ac[-1]:.6f}")
199 print(f"PR: f(end)-f(start) = {f_pr[-1]-f_pr[0]:.6f}, I_pr(end) =
200 {I_pr[-1]:.6f}")
201 print(f"FT defect (AC) at end: {M_ac[-1]:.3e}")
202 print(f"FT defect (PR) at end: {M_pr[-1]:.3e}")
203
204 # Plot 1
205 fig, axes = plt.subplots(2, 2, figsize=(11, 7))
206 ax = axes[0,0]
207 ax.plot(t, np.real(f_ac), 'C0', label='Re f_ac (lifted)')
208 ax.plot(t, np.imag(f_ac), 'C1', label='Im f_ac (lifted)')
209 ax.set_title("Analytic continuation sqrt along loop")
210 ax.set_xlabel("t"); ax.grid(True); ax.legend(loc='best')
211
212 ax = axes[0,1]
213 ax.plot(t, np.real(f_pr), 'C0', label='Re f_pr (principal)')
214 ax.plot(t, np.imag(f_pr), 'C1', label='Im f_pr (principal)')
215 ax.set_title("Principal-branch sqrt along loop (jumps)")
216 ax.set_xlabel("t"); ax.grid(True); ax.legend(loc='best')
217
218 ax = axes[1,0]
219 ax.plot(t, np.abs(M_ac), 'C2', label='|FTC defect| (lifted)')
220 ax.set_yscale('log')
221 ax.set_title("FTC mismatch (lifted) ~ 0")
222 ax.set_xlabel("t"); ax.grid(True, which='both'); ax.legend()
223
224 ax = axes[1,1]
225 ax.plot(t, np.abs(M_pr), 'C3', label='|FTC defect| (principal)')
226 ax.set_yscale('log')
227 ax.set_title("FTC mismatch (principal) spikes at branch cut")
228 ax.set_xlabel("t"); ax.grid(True, which='both'); ax.legend()
229
230 finalize_figure(fig, f"{prefix}_turns{turns}.png", show)
231
232 # Plot 2: trajectories in f-plane
233 fig2, ax2 = plt.subplots(1, 2, figsize=(10, 4.5))
234 ax2[0].plot(np.real(f_ac), np.imag(f_ac), 'C0')
235 ax2[0].scatter(np.real(f_ac[0]), np.imag(f_ac[0]), c='k', s=20,
236 label='start')
237 ax2[0].scatter(np.real(f_ac[-1]), np.imag(f_ac[-1]), c='r', s=20,
238 label='end')
239 ax2[0].set_title("Lifted path in f-plane")
240 ax2[0].set_xlabel("Re f"); ax2[0].set_ylabel("Im f")
241 ax2[0].axis('equal'); ax2[0].grid(True); ax2[0].legend()
242
243 ax2[1].plot(np.real(f_pr), np.imag(f_pr), 'C1')

```

```

240 ax2[1].scatter(np.real(f_pr[0]), np.imag(f_pr[0]), c='k', s=20,
241 label='start')
242 ax2[1].scatter(np.real(f_pr[-1]), np.imag(f_pr[-1]), c='r', s=20,
243 label='end')
244 ax2[1].set_title("Principal-branch path in f-plane (jumps)")
245 ax2[1].set_xlabel("Re f"); ax2[1].set_ylabel("Im f")
246 ax2[1].axis('equal'); ax2[1].grid(True); ax2[1].legend()
247
248
249 # -----
250 # 2) Directional derivative example  $s(v) = \sqrt{1 - v^2/c^2}$ 
251 # -----
252
253 def directional_derivative_example(c: float = 3.0, vmin: float = -2.5, vmax:
254 float = 2.5, n: int = 400,
255 savepath: str = "derivative_example.png",
256 show: bool = SHOW_PLOTS):
257     v = np.linspace(vmin, vmax, n)
258     mask = np.abs(v) < c
259     v_real = v[mask]
260     s_val = np.sqrt(1.0 - (v_real**2)/(c**2))
261     dsdv_numeric = np.gradient(s_val, v_real)
262
263     if SYMPY_AVAILABLE:
264         vs, cs = sp.symbols('v c', positive=True, real=True)
265         s_expr = sp.sqrt(1 - vs**2/cs**2)
266         ds_dv_sym = sp.diff(s_expr, vs)
267         f_ds = sp.lambdify((vs, cs), ds_dv_sym, 'numpy')
268         dsdv_exact = f_ds(v_real, c)
269     else:
270         dsdv_exact = None
271
272     fig, ax = plt.subplots(1, 2, figsize=(10, 4.0))
273     ax[0].plot(v_real, s_val, color="C0", label="s(v)")
274     ax[0].set_title("s(v) = sqrt(1 - v^2/c^2)")
275     ax[0].grid(True); ax[0].legend()
276     ax[0].set_xlabel("v")
277
278     ax[1].plot(v_real, dsdv_numeric, color="C1", label="numeric d/dv s")
279     if dsdv_exact is not None:
280         ax[1].plot(v_real, dsdv_exact, "k--", lw=1.5, label="exact d/dv s")
281     ax[1].set_title("Directional derivative (along d/dv)")
282     ax[1].grid(True); ax[1].legend()
283     ax[1].set_xlabel("v")
284
285     fig.suptitle("Directional derivative example (energy tag preserved)")
286     plt.tight_layout()
287     finalize_figure(fig, savepath, show)
288
289 # -----
290 # 3) Jets (truncated Taylor expansions) of s(v) [analytic illustration]
291 # -----

```

```

291
292 def jets_example(c: float = 3.0, v0: float = 0.0, order: int = 4,
293               vspan: float = 1.5, n: int = 400,
294               savepath: str = "jets_example.png", show: bool = SHOW_PLOTS):
295     if not SYMPY_AVAILABLE:
296         print("Sympy not available; skipping jets example.")
297         return
298
299     v = np.linspace(v0 - vspan, v0 + vspan, n)
300     v = v[(np.abs(v) < c)]
301     s_true = np.sqrt(1.0 - (v**2)/(c**2))
302
303     vs, cs = sp.symbols('v c', real=True, positive=True)
304     s_expr = sp.sqrt(1 - (vs**2)/(cs**2))
305     s_series = sp.series(s_expr, vs, v0, order+1).removeO()
306     s_poly = sp.lambdify((vs, cs), s_series, 'numpy')
307     s_approx = s_poly(v, c)
308
309     fig, ax = plt.subplots(figsize=(6, 4))
310     ax.plot(v, s_true, label="s(v) exact", color="C0")
311     ax.plot(v, s_approx, "--", label=f"Jet order {order}", color="C1")
312     ax.set_title(f"Analytic jet (Taylor) around v0={v0}")
313     ax.set_xlabel("v"); ax.set_ylabel("s(v)")
314     ax.grid(True); ax.legend()
315     plt.tight_layout()
316     finalize_figure(fig, savepath, show)
317
318
319 # -----
320 # 4) Heat equation solver (branchwise, 1D)
321 # -----
322
323 def heat_equation_explicit_step(u: np.ndarray, alpha: float, dx: float, dt:
324     float) -> np.ndarray:
325     """One explicit step for 1D heat equation with Dirichlet BC (u=0 at
326     endpoints)."""
327     un = u.copy()
328     un[0] = 0.0
329     un[-1] = 0.0
330     r = alpha * dt / (dx*dx)
331     un[1:-1] = u[1:-1] + r * (u[2:] - 2*u[1:-1] + u[:-2])
332     return un
333
334 def solve_heat_branchwise(fields: Dict[EnergyTag, EnergyField1D],
335                           alpha: Dict[EnergyTag, float],
336                           T: float = 0.5,
337                           dt: Optional[float] = None,
338                           snapshots: int = 8) -> Tuple[np.ndarray,
339     Dict[EnergyTag, np.ndarray]]:
340     tags = list(fields.keys())
341     Nx = None
342     dx = None
343     for tag in tags:
344         f = fields[tag]

```

```

343     if Nx is None:
344         Nx = len(f.x)
345         dx = f.x[1] - f.x[0]
346     else:
347         if len(f.x) != Nx or not np.allclose(f.x, fields[tags[0]].x):
348             raise ValueError("All fields must share a common grid for
visualization.")
349     alpha_max = max(alpha[tag] for tag in tags)
350     if dt is None:
351         dt = 0.45 * dx * dx / alpha_max
352     nt = int(np.ceil(T / dt))
353     dt = T / nt
354
355     save_k = max(1, nt // max(1, snapshots - 1))
356     times = []
357     Uhist = {tag: [] for tag in tags}
358
359     for k in range(nt + 1):
360         t = k * dt
361         if k % save_k == 0 or k == nt:
362             times.append(t)
363             for tag in tags:
364                 Uhist[tag].append(fields[tag].u.copy())
365         if k < nt:
366             for tag in tags:
367                 f = fields[tag]
368                 a = alpha[tag]
369                 fields[tag].u = heat_equation_explicit_step(f.u, a, dx, dt)
370
371     times = np.array(times)
372     for tag in tags:
373         Uhist[tag] = np.array(Uhist[tag])
374     return times, Uhist
375
376 def make_heat_plots(x: np.ndarray,
377                   times: np.ndarray,
378                   Uhist: Dict[EnergyTag, np.ndarray],
379                   cmap: str = "inferno",
380                   prefix: str = "heat",
381                   show: bool = SHOW_PLOTS):
382
383     for tag, U in Uhist.items():
384         fig, ax = plt.subplots(figsize=(6, 4))
385         im = ax.imshow(U, aspect='auto', origin='lower', cmap=cmap,
386                       extent=[x[0], x[-1], times[0], times[-1]])
387         ax.set_title(f"Heat evolution (Dirichlet) - {tag}")
388         ax.set_xlabel("x"); ax.set_ylabel("time")
389         plt.colorbar(im, ax=ax, label="u(x,t)")
390         plt.tight_layout()
391         fname = f"{prefix}_map_{tag.name}.png"
392         finalize_figure(fig, fname, show)
393
394     idxs = np.linspace(0, len(times) - 1, 4, dtype=int)
395     fig, ax = plt.subplots(figsize=(7, 4))
396     colors = ["C0", "C1", "C2", "C3"]

```

```

397     for j, idx in enumerate(idxs):
398         for i, tag in enumerate(Uhist):
399             lab = f"t={times[idx]:.3f}" if i == 0 else None
400             ax.plot(x, Uhist[tag][idx], color=colors[j % len(colors)],
401                   alpha=0.8, lw=1.8, label=lab)
402     ax.set_title("Branchwise heat evolution (no mixing)")
403     ax.set_xlabel("x"); ax.set_ylabel("u(x,t)")
404     ax.grid(True)
405     ax.legend(title="Snapshots")
406     plt.tight_layout()
407     finalize_figure(fig, "heat_overlays.png", show)
408
409
410 # -----
411 # 5) Gluing demonstration (descent) - robust version
412 # -----
413
414 def glue_fields_1d(
415     f1: EnergyField1D,
416     f2: EnergyField1D,
417     atol: float = 1e-4,
418     rtol: float = 1e-3,
419     ncheck: int = 400
420 ) -> EnergyField1D:
421     if f1.tag != f2.tag:
422         raise ValueError(f"Energy tag mismatch in glue: {f1.tag} vs {f2.tag}")
423
424     a1, b1 = f1.x[0], f1.x[-1]
425     a2, b2 = f2.x[0], f2.x[-1]
426     a = max(a1, a2)
427     b = min(b1, b2)
428
429     if a < b:
430         x_ov = np.linspace(a, b, ncheck)
431         u1_ov = np.interp(x_ov, f1.x, f1.u)
432         u2_ov = np.interp(x_ov, f2.x, f2.u)
433         if not np.allclose(u1_ov, u2_ov, atol=atol, rtol=rtol):
434             diff = np.max(np.abs(u1_ov - u2_ov))
435             raise ValueError(
436                 f"Values do not agree on the overlap; cannot glue. "
437                 f"max|diff|={diff:.3e}, atol={atol:.1e}, rtol={rtol:.1e}"
438             )
439
440     x_union = np.unique(np.concatenate([f1.x, f2.x]))
441     u_union = np.zeros_like(x_union)
442
443     has1 = (x_union >= a1) & (x_union <= b1)
444     has2 = (x_union >= a2) & (x_union <= b2)
445     u1_interp = np.zeros_like(x_union)
446     u2_interp = np.zeros_like(x_union)
447     u1_interp[has1] = np.interp(x_union[has1], f1.x, f1.u)
448     u2_interp[has2] = np.interp(x_union[has2], f2.x, f2.u)
449
450     both = has1 & has2
451     only1 = has1 & (~has2)

```

```

452     only2 = has2 & (~has1)
453
454     u_union[only1] = u1_interp[only1]
455     u_union[only2] = u2_interp[only2]
456     u_union[both] = 0.5 * (u1_interp[both] + u2_interp[both])
457
458     return EnergyField1D(x_union, u_union, f1.tag)
459
460
461 def glue_demo(savepath: str = "glue_demo.png", show: bool = SHOW_PLOTS):
462     tag = EnergyTag("E_demo", 1.0)
463     x1 = np.linspace(0.0, 0.65, 400)
464     x2 = np.linspace(0.35, 1.0, 420)
465     f_true = lambda x: np.exp(-30*(x-0.5)**2) * np.cos(6*np.pi*x)
466     u1 = f_true(x1)
467     u2 = f_true(x2)
468     f1 = EnergyField1D(x1, u1, tag)
469     f2 = EnergyField1D(x2, u2, tag)
470     glued = glue_fields_1d(f1, f2, atol=1e-4, rtol=1e-3, ncheck=800)
471
472     fig, ax = plt.subplots(figsize=(7, 4))
473     ax.plot(f1.x, f1.u, label="U1 (left patch)", color="C0", lw=2.0)
474     ax.plot(f2.x, f2.u, label="U2 (right patch)", color="C1", lw=2.0)
475     ax.plot(glued.x, glued.u, "--", label="Glued", color="k", lw=1.5)
476     ax.set_title("Gluing of energy-labeled fields on overlap (Model B descent)")
477     ax.set_xlabel("x"); ax.set_ylabel("u(x)")
478     ax.grid(True); ax.legend()
479     plt.tight_layout()
480     finalize_figure(fig, savepath, show)
481
482
483 # -----
484 # Main
485 # -----
486
487 def main():
488     # 1) Monodromy-consistent differentiation
489     sqrt_monodromy_demo(R=1.0, turns=1, N=4000, prefix="sqrt_monodromy",
490                        show=SHOW_PLOTS)
491     sqrt_monodromy_demo(R=1.0, turns=2, N=4000, prefix="sqrt_monodromy",
492                        show=SHOW_PLOTS)
493
494     # 2) Directional derivative example
495     directional_derivative_example(savepath="derivative_example.png",
496                                  show=SHOW_PLOTS)
497
498     # 3) Jets example (analytic Taylor series)
499     jets_example(order=4, savepath="jets_example.png", show=SHOW_PLOTS)
500
501     # 4) Branchwise heat equation (no mixing)
502     x = np.linspace(0.0, 1.0, 401)
503     E1 = EnergyTag("E1", 1.0)
504     E2 = EnergyTag("E2", 2.0)
505     u0_E1 = np.sin(np.pi * x)
506     u0_E2 = np.sin(2*np.pi * x)

```

```

504     fE1 = EnergyField1D(x, u0_E1, E1)
505     fE2 = EnergyField1D(x, u0_E2, E2)
506     fields = {E1: fE1, E2: fE2}
507     alpha = {E1: 0.005, E2: 0.02}
508     times, Uhist = solve_heat_branchwise(fields, alpha, T=0.5, dt=None,
509     snapshots=8)
510     make_heat_plots(x, times, Uhist, cmap="inferno", prefix="heat",
511     show=SHOW_PLOTS)
512
513     # 5) Gluing demonstration (descent)
514     glue_demo(savepath="glue_demo.png", show=SHOW_PLOTS)
515
516     print("\nAll figures saved:")
517     print(" - sqrt_monodromy_turns1.png, sqrt_monodromy_plane_turns1.png")
518     print(" - sqrt_monodromy_turns2.png, sqrt_monodromy_plane_turns2.png")
519     print(" - derivative_example.png")
520     print(" - jets_example.png (if sympy available)")
521     print(" - heat_map_E1.png, heat_map_E2.png, heat_overlays.png")
522     print(" - glue_demo.png")
523
524 if __name__ == "__main__":
525     main()

```

Listing 1: real\_diff\_demo.py: monodromy-consistent differentiation; directional derivatives; illustrative jets; branchwise heat; robust gluing (fibrewise).

### Appendix A.3. Listing: rd\_elliptic\_monodromy.py

```

1  #!/usr/bin/env python3
2  # -*- coding: utf-8 -*-
3  """
4  A nontrivial example that standard methods do not handle automatically:
5  Elliptic monodromy and Gauss-Manin differentiation around a branch point.
6
7  - Analytic continuation of the complete elliptic integrals  $K(m)$ ,  $E(m)$  around  $m=1$ 
8  using the Gauss-Manin differential identities:
9       $dK/dm = (E - (1-m)K)/(2 m (1-m))$ ,
10      $dE/dm = (E - K)/(2 m)$ .
11 - Parameter path:  $m(t) = 1 + \rho * \exp(i t)$ ,  $t$  in  $[0, 2*\pi*turns]$ .
12 - Propagate  $(K,E)$  by integrating  $d/dt$  via chain rule  $dK/dt = (dK/dm) m'(t)$ .
13 - Fundamental Theorem holds on the lifted path; principal-branch values ignore
14     monodromy.
15
16 Requirements: numpy, matplotlib, mpmath.
17 """
18 import numpy as np
19 import os
20 import matplotlib.pyplot as plt
21
22 try:
23     import mpmath as mp
24     MPMATH_AVAILABLE = True
25 except Exception:
26     MPMATH_AVAILABLE = False

```

```

27
28 # Display logic
29 try:
30     get_ipython # noqa
31     IN_IPYTHON = True
32 except NameError:
33     IN_IPYTHON = False
34
35 HEADLESS = not (
36     ("DISPLAY" in os.environ)
37     or ("WAYLAND_DISPLAY" in os.environ)
38     or ("MPLBACKEND" in os.environ)
39 )
40
41 SHOW_PLOTS = True
42
43 def finalize_figure(fig, savepath=None, show=True):
44     if savepath:
45         fig.savefig(savepath, dpi=150, bbox_inches="tight")
46         print(f"[saved] {savepath}")
47     if show and not HEADLESS:
48         if IN_IPYTHON:
49             try:
50                 from IPython.display import display, Image
51                 if savepath:
52                     display(Image(filename=savepath))
53                 else:
54                     display(fig)
55             except Exception:
56                 plt.show()
57         else:
58             plt.show()
59     elif show and HEADLESS and IN_IPYTHON and savepath:
60         try:
61             from IPython.display import display, Image
62             display(Image(filename=savepath))
63         except Exception:
64             pass
65     plt.close(fig)
66
67
68 def cumtrapz_complex(y, x):
69     I = np.zeros_like(y, dtype=complex)
70     dt = np.diff(x)
71     I[1:] = np.cumsum(0.5 * (y[:-1] + y[1:]) * dt)
72     return I
73
74
75 def elliptic_monodromy_demo(rho=0.2, turns=1, N=6000,
76     prefix="elliptic_monodromy", show=True, dps=80):
77     """
78     Analytic continuation of  $K(m)$ ,  $E(m)$  along  $m(t)=1+\rho\exp(it)$ ,  $t$  in  $[0, 2\pi\text{turns}]$ ,
79     by integrating the Gauss-Manin ODE for  $(K,E)$ . Compares with principal-branch
80     values.

```

```

79 """
80 if not MPMATH_AVAILABLE:
81     print("mpmath not available. Please `pip install mpmath` to run this
demo.")
82     return
83
84 mp.mp.dps = dps
85
86 # Parameter path
87 t = np.linspace(0.0, 2*np.pi*turns, N)
88 m = 1.0 + rho * np.exp(1j * t)
89
90 # Initial conditions at t=0 (principal branch at m0)
91 m0 = mp.mpf(1) + rho
92 K0 = mp.ellipk(m0)
93 E0 = mp.ellipe(m0)
94 K = np.zeros(N, dtype=complex)
95 E = np.zeros(N, dtype=complex)
96 K[0] = complex(K0)
97 E[0] = complex(E0)
98
99 def rhs(m_t, K_t, E_t):
100     """Right-hand side for d/dt of (K,E)."""
101     dKdm = (E_t - (1.0 - m_t) * K_t) / (2.0 * m_t * (1.0 - m_t))
102     dEdm = (E_t - K_t) / (2.0 * m_t)
103     dKdt = dKdm * (1j * (m_t - 1.0))
104     dEdt = dEdm * (1j * (m_t - 1.0))
105     return dKdt, dEdt
106
107 # Complex RK4 integration
108 for k in range(N-1):
109     dt = t[k+1] - t[k]
110     mk = m[k]
111     Kk = K[k]; Ek = E[k]
112
113     k1K, k1E = rhs(mk, Kk, Ek)
114     k2K, k2E = rhs(mk + 0.5*(m[k+1]-mk), Kk + 0.5*dt*k1K, Ek + 0.5*dt*k1E)
115     k3K, k3E = rhs(mk + 0.5*(m[k+1]-mk), Kk + 0.5*dt*k2K, Ek + 0.5*dt*k2E)
116     k4K, k4E = rhs(m[k+1], Kk + dt*k3K, Ek + dt*k3E)
117
118     K[k+1] = Kk + (dt/6.0)*(k1K + 2*k2K + 2*k3K + k4K)
119     E[k+1] = Ek + (dt/6.0)*(k1E + 2*k2E + 2*k3E + k4E)
120
121 # FTC check for K
122 dKdm_curve = (E - (1.0 - m) * K) / (2.0 * m * (1.0 - m))
123 dKdt_curve = dKdm_curve * (1j * (m - 1.0))
124 I_K = cumtrapz_complex(dKdt_curve, t)
125 defect = (K - K[0]) - I_K
126
127 # Endpoint comparison with principal branch at same m0
128 K_end_cont = K[-1]
129 E_end_cont = E[-1]
130 K_end_princ = complex(mp.ellipk(m0))
131 E_end_princ = complex(mp.ellipe(m0))
132

```

```

133 print(f"\n[Elliptic monodromy] rho={rho}, turns={turns}, N={N}, dps={dps}")
134 print(f"Lifted continuation end: K_end={K_end_cont:.12g},
E_end={E_end_cont:.12g}")
135 print(f"Principal-branch end : K_end={K_end_princ:.12g},
E_end={E_end_princ:.12g}")
136 print(f"Monodromy delta K = {K_end_cont - K_end_princ:.6g} (expect ~ i*pi
for one loop)")
137 print(f"FTC defect at end = {(defect[-1]):.3e}")
138
139 # Plots
140 fig1, ax1 = plt.subplots(1, 2, figsize=(12, 4.5))
141 ax1[0].plot(np.real(K), np.imag(K), 'C0')
142 ax1[0].scatter(np.real(K[0]), np.imag(K[0]), c='k', s=20, label='start')
143 ax1[0].scatter(np.real(K[-1]), np.imag(K[-1]), c='r', s=20, label='end
(lifted)')
144 ax1[0].set_title("Lifted K along loop in m-plane")
145 ax1[0].set_xlabel("Re K"); ax1[0].set_ylabel("Im K")
146 ax1[0].axis('equal'); ax1[0].grid(True); ax1[0].legend()
147
148 ax1[1].plot(t, np.abs(defect), 'C3', label='|K(t)-K(0) - ∫ dK/dt|')
149 ax1[1].set_yscale('log')
150 ax1[1].set_title("FTC defect along lifted path (→ 0)")
151 ax1[1].set_xlabel("t"); ax1[1].grid(True, which='both'); ax1[1].legend()
152
153 finalize_figure(fig1, f"{prefix}_K_turns{turns}.png", show)
154
155 fig2, ax2 = plt.subplots(1, 1, figsize=(5.2, 4.5))
156 ax2.scatter(np.real(K_end_princ), np.imag(K_end_princ), c='k', s=40,
label='principal end')
157 ax2.scatter(np.real(K_end_cont), np.imag(K_end_cont), c='r', s=40,
label='lifted end')
158 ax2.set_title("End values in K-plane")
159 ax2.set_xlabel("Re K"); ax2.set_ylabel("Im K")
160 ax2.axis('equal'); ax2.grid(True); ax2.legend()
161 finalize_figure(fig2, f"{prefix}_K_end_compare_turns{turns}.png", show)
162
163 return {
164     "t": t, "m": m,
165     "K": K, "E": E,
166     "I_K": I_K,
167     "defect": defect,
168     "K_end_lifted": K_end_cont,
169     "K_end_principal": K_end_princ
170 }
171
172
173 def main():
174     elliptic_monodromy_demo(rho=0.2, turns=1, N=6000,
prefix="elliptic_monodromy", show=SHOW_PLOTS, dps=80)
175     elliptic_monodromy_demo(rho=0.2, turns=2, N=6000,
prefix="elliptic_monodromy", show=SHOW_PLOTS, dps=80)
176
177     print("\nFigures saved:")
178     print(" - elliptic_monodromy_K_turns1.png,
elliptic_monodromy_K_end_compare_turns1.png")

```

```

179 print(" - elliptic_monodromy_K_turns2.png,
elliptic_monodromy_K_end_compare_turns2.png")
180 print("\nInterpretation:")
181 print(" - After one loop, K picks up a  $\sim\pi*i$  jump (logarithmic monodromy).")
182 print(" - After two loops, K has accumulated about  $2*\pi*i$  in total; the
monodromy is infinite cyclic (log-type), not order-2.")
183 print(" - The FTC holds on the lifted path but fails if you compare
principal-branch values along the loop.")
184
185
186 if __name__ == "__main__":
187     main()

```

Listing 2: `rd_elliptic_monodromy.py`: Gauss–Manin analytic continuation of complete elliptic integrals  $K(m), E(m)$  around  $m = 1$ , demonstrating logarithmic monodromy and fibrewise FTC along the lifted path.

## Appendix B. Figures (Representative Outputs)

**Remark A1.** For journal submission, we strongly recommend renaming files to stable descriptive names (e.g. `sqrt_monodromy_turns1.png`) and updating captions to match exact content. The figures below are included with the filenames provided.

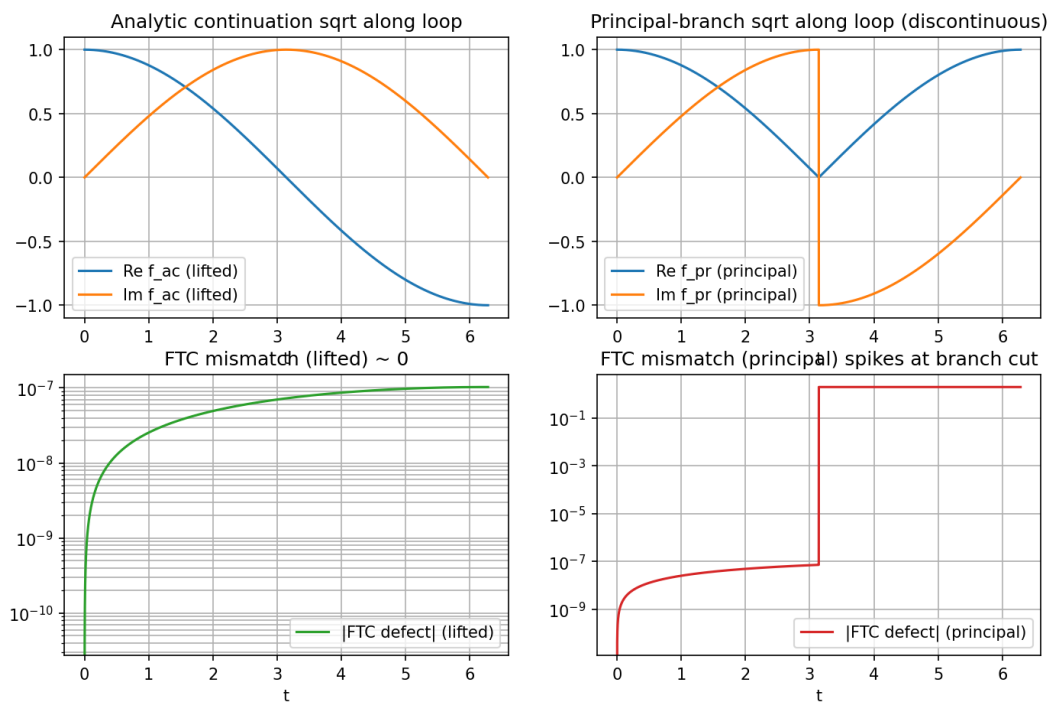


Figure A1. Representative computational output (1) from the accompanying scripts.

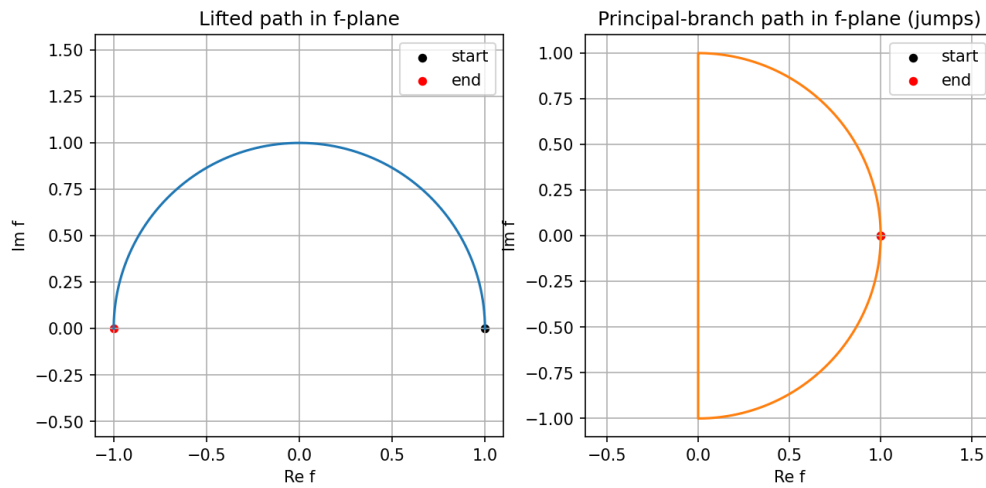


Figure A2. Representative computational output (2) from the accompanying scripts.

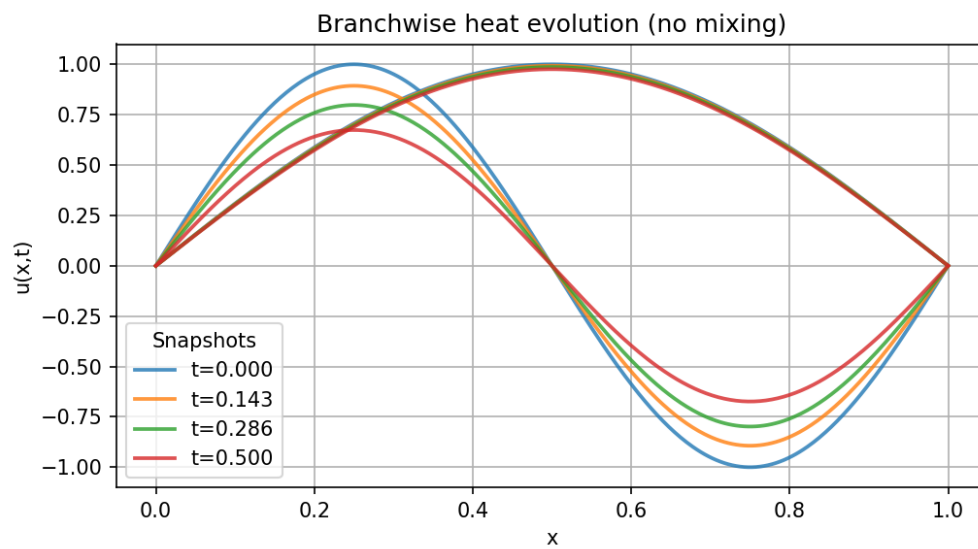


Figure A3. Representative computational output (3) from the accompanying scripts.

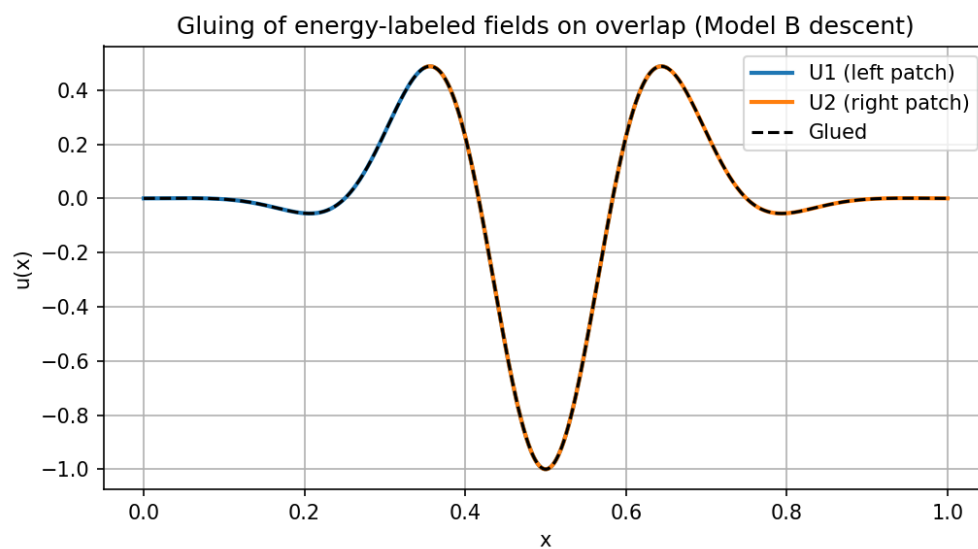


Figure A4. Representative computational output (4) from the accompanying scripts.

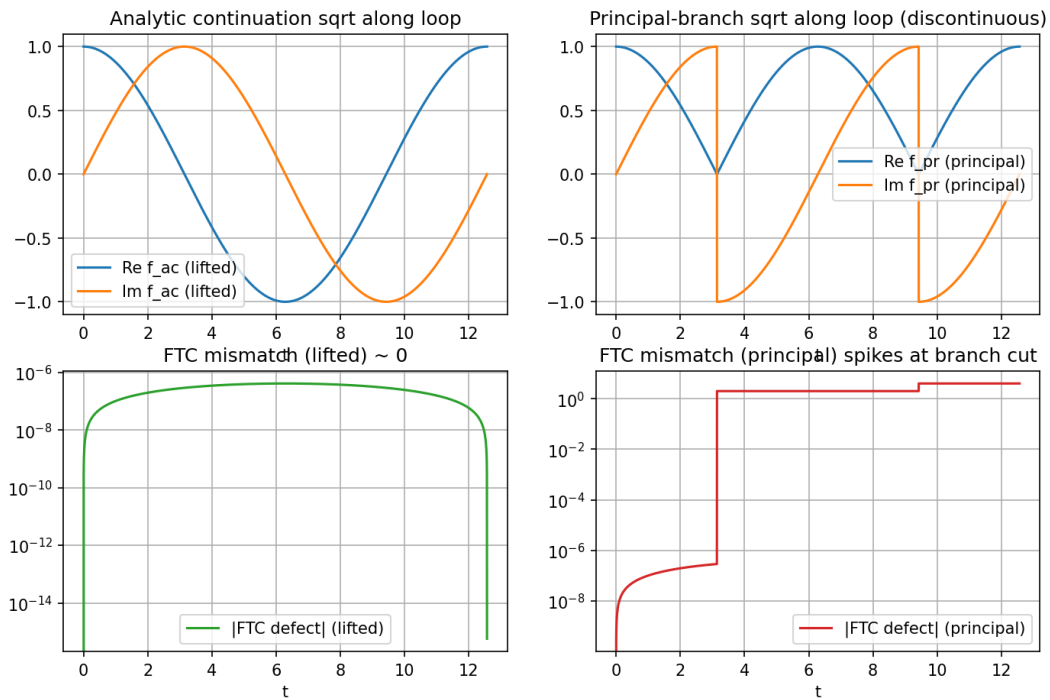


Figure A5. Representative computational output (5) from the accompanying scripts.

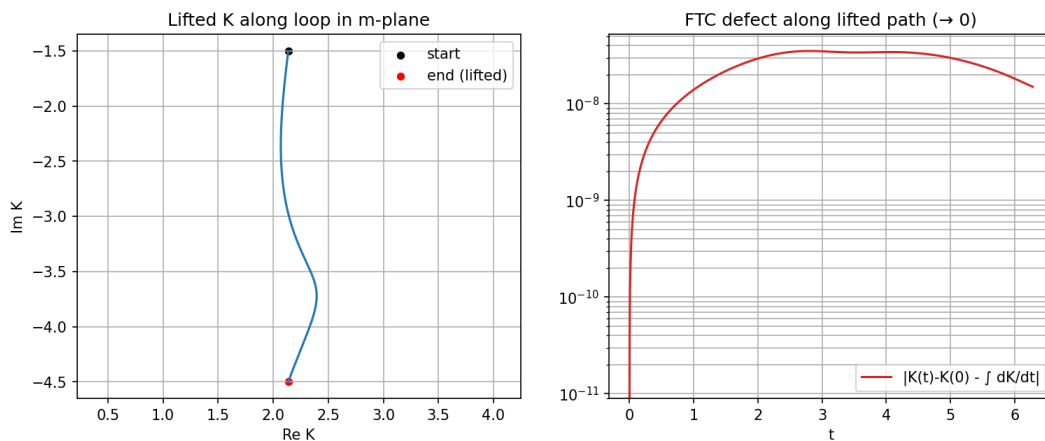


Figure A6. Representative computational output (6) from the accompanying scripts.

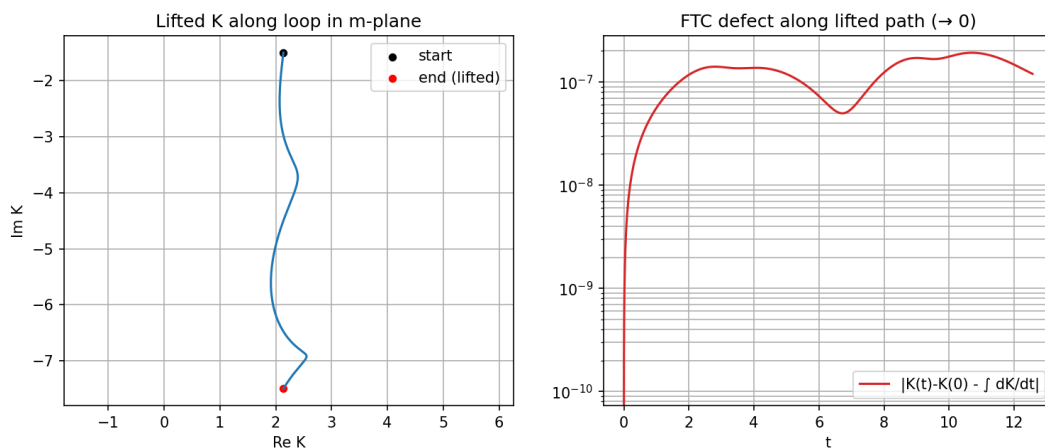


Figure A7. Representative computational output (7) from the accompanying scripts.

## References

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