

# Black Holes and Large Order Quantum Geometry

Madrid: June 28, 2007

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## Topological String Theory

- Coupling of 2d gravity to matter (ST-geometry) underlies string perturbation theory
- **TST** describes the coupling of 2d gravity to topological matter (subsector)
- Frequently integrable and a large  $N$  laboratory to study non-perturbative completions of string and gauge theory
- Calculates exact terms in sugra effective action  $\rightarrow$  string phenomenology and **5d**/4d black hole physics

Central objects: **Partition function**

$$Z(\underline{t}) = e^{F(\underline{t})} .$$

**Free energy**

$$F(t) = \sum_g \lambda^{2g-2} F_g(t) ,$$

$$F_{open}(t, u) = \sum_{g,h} \lambda^{2g-2+h} t^h F_{g,h}(u) .$$

**Question:** Is  $Z$ ,  $Z_{open}$  governed by an integrable structure?

In the *simplest model* target space  $M = \text{pt}$ : *2d gravity*.

**Large N Matrix model** description: *Kontsevich model*.

**Manifestation of the integrable structure:**

- $F(t)$  is the  $\tau(t)$  function of the *KdV hierarchy*.
- $Z(t)$  fulfills the *Virasoro constraints*

$$L_m Z(t) = 0, \quad m > -1.$$

- *Boundary conditions*:  $\langle \tau_0 \tau_0 \tau_0 \rangle = 1$ ,  $\langle \tau_1 \rangle = \frac{1}{24}$  and integrability fix  $Z(t)$  completely.

Coupling 2d gravity to topological matter. **Twisted A-model** on  $M$  (Kaehler):

$$F(t) = \sum_{g, \beta \in H_2(M, \mathbb{Z})} \lambda^{2g-2} e^{\beta t} r_{\beta}^g,$$

where

$$r_{\beta}^g = \int_{\overline{\mathcal{M}}_g(M, \beta)} c^{vir}(g, \beta, M) \in \mathbb{Q}$$

are the **Gromov-Witten** invariants. Symplectic invariant closely related to **integer invariants** such as Donaldson-Thomas and Gopakumar-Vafa invariants.

## Grothendieck-Hirzebruch-Riemann-Roch

$$\dim \overline{\mathcal{M}}_g(M, \beta) = c_1(M) \cdot \beta + (\dim(M) - 3)(1 - g) \geq 0$$

Special in this **GHRR dimension formula** are

⇒ Calabi-Yau manifolds as  $c_1(M) = 0$ .

⇒ complex 3-folds.

⇒ the genus one amplitude.

as then  $\dim \overline{\mathcal{M}}_g(M, \beta) = 0 \rightarrow r_g^\beta \neq 0$ : a point counting problem sometimes solvable by **localization**.

$r_g^\beta \neq 0$  **Calabi Yau 4-folds** relevant for M/F-theory compactifications

- **GHRR**  $\rightarrow r_g^\beta \neq 0$  only for  $g = 0, 1$ . This sector is solved in [arXiv:math.ag/0702189](https://arxiv.org/abs/math/0702189) with R. Pandharipande and **new integer** meeting invariants defined.

Calabi-Yau **3-folds** are the **critical case**.

- **GHRR**  $\rightarrow r_g^\beta \neq 0, \forall g$

## non-compact CY(toric)

A-model	localisation	✓
	<small>Pandharipande, Graber, Zaslow, Liu, Katz</small>	
	large N duality	✓
	Vertex	
	<small>Aganagic, Klemm, Marino, Vafa</small>	
	Relative G-W	✓
	<small>Pandharipande</small>	

## compact CY (AS toric)

$g=0$  Kontsevich, Givental, Yau, Lian  
 $g>0$  ?

?

in principle  $g$  small

Pandharipande, Okounkov, Gathman

B-model	large N duality	✓
	Matrix model	
	<small>Aganagic, Klemm, Marino, Vafa</small>	
	DT	✓
	<small>Okounkov, Maulik, Nekrasov, Pandharipande</small>	
	Holomorphic anomaly	✓
	<small>this talk</small>	
	KS-H Action	
	<small>BCOV, Pestun, Witten</small>	
		$g = 0, 1$

?

? Pandharipande, Thomas announced

$g=0$  Candelas della Ossa, Green, Parkes

$g$  small Bershadski, Cecotti, Ooguri, Vafa  
Katz, Klemm, Vafa

$g>0$  this talk

Heterotic  
-II duality

**K3-Fiber**  $g=0$  KLM,  $g=1$ , Harvey, Moore, all  $g$ : Gava, Narain, Taylor, Marino, Moore, Klemm, Kreuzer, Riegler, Scheidegger, Grimm Weiss 07  
Maulik, Pandharipande 07



## Improvement on the B-model solution in the critical case:

After proper incorporation of

- space-time modularity
- $N = 2$  low energy effective action constraints as boundary conditions

integrability is as good as in the 2d gravity toy model.

T. W. Grimm, A. Klemm, M. Marino, and M. Weiss, [arXiv:hep-th/0702187](#).

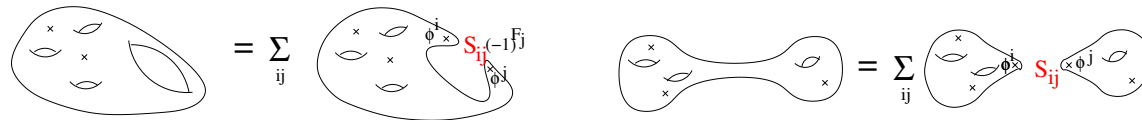
M. x. Huang, A. Klemm, and S. Quackenbush [arXiv:hep-th/0612125](#).

M. Aganagic, V. Bouchard, and A. Klemm, [hep-th/0607100](#).

M. x. Huang and A. Klemm, [hep-th/0605195](#).

⇒ *KdV hierarchy* → *Holomorphic anomaly equations.*

$$\begin{aligned}\bar{\partial}_{\bar{k}} F_g &= \int_{\overline{\mathcal{M}}(g)} \partial \bar{\partial} \lambda \\ &= \frac{1}{2} \bar{C}_{\bar{k}}^{ij} (D_i D_j F_{g-1} + \sum_{r=1}^{g-1} D_i F_r D_j F_{g-r}) .\end{aligned}$$



⇒ *Virasoro constraints* → *Wave function property of Z*

$$\left[ \frac{\partial}{\partial \bar{T}^I} + \frac{i}{8} \bar{C}_I^{JK} \frac{\partial^2}{\partial X^J \partial X^K} \right] Z(X, T, \bar{T}) = 0$$

$$\left[ \frac{\partial}{\partial T^I} + \frac{i}{2} X^J C_{IJ}^K \frac{\partial}{\partial X^K} + \frac{i}{2} C_{IJK} X^J X^K - \frac{i}{4} C_{IJ}^J \right] Z = 0 .$$

⇒ *Boundary conditions* → *Gap conditions* at bndr of moduli space.

The integrability equations come from factorization of *higher genus world-sheets*, but leaves

- an *holomorphic ambiguity* (functions)
- *s-t modularity*  $\rightarrow$  *modular ambiguity* (discrete data)
- eventually fixed by *gap conditions*.

Implementation of interplay between w-s and s-t arguments requires

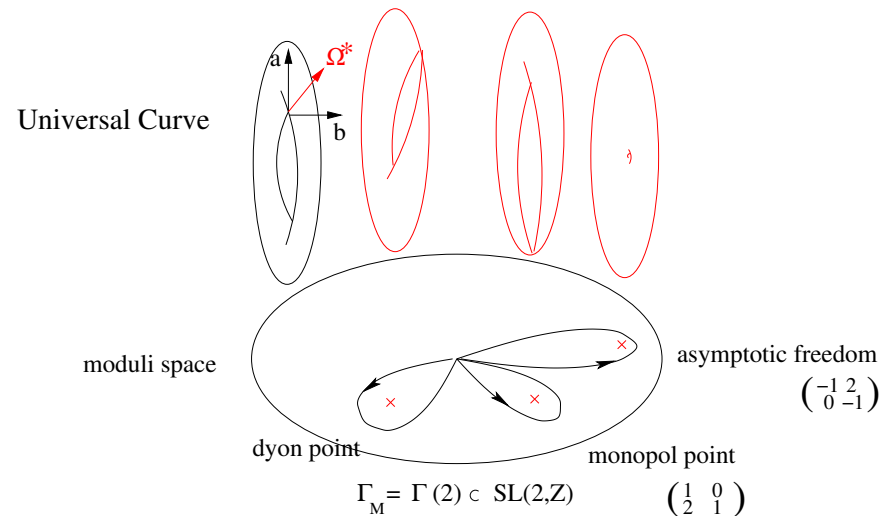
- an understanding of *modular group*  $\Gamma_M$ ,
- control over the *metaplectic* transformation property of  $Z(X, T, \bar{T})$  under  $\Gamma_M$ .

Easier the local case  $\rightarrow$  discussed next as example.

## Coupling Seiberg-Witten gauge theory to gravity *HK*

*Geometric engineering* realizes e.g.  $N=2$   $SU(2)$  as double scaling limit of **TST** on  $0(-2, -2) \rightarrow \mathbb{P}^1 \times \mathbb{P}^1$ .

The **mirror** is an elliptic curve with  $\Gamma(2) \in SL(2, \mathbb{Z})$  monodromy.



## Modularity and WS degenerations:

⇨  $F_g(\tau, \bar{\tau})$  **invariant** under  $\Gamma_M = \Gamma(2)$ , e.g.

$$F_1 = -\log(\sqrt{\text{Im}(\tau)}\eta\bar{\eta})$$

⇨ degenerations cap. by **Feynmann rules**:

$$\begin{aligned} \text{torus} &= \frac{1}{2} \text{pinch} + \frac{1}{2} \text{seam} + \frac{1}{2} \text{cut} \\ &+ \frac{1}{8} \text{self} + \frac{1}{8} \text{cross} + \frac{1}{12} \text{loop} \end{aligned}$$

⇨ ‘Propagator’ transforms as form of weight 2 (derivative)

$$\text{red line} = S = \frac{\partial}{\partial \tau} 2F_1 = \frac{1}{12} \left( E_2 - \frac{3}{\pi \text{Im} \tau} \right) =: \hat{E}_2$$

$$\Leftrightarrow F_g(\tau, \bar{\tau}) = \xi^{2g-2} \sum_{k=0}^{3(g-1)} \hat{E}_2^k(\tau, \bar{\tau}) c_k^{(g)}(\tau) =: \xi^{2g-2} f_g, x$$

where  $\xi = \frac{\theta_2^2}{1728\theta_3^4\theta_4^4} = \frac{1}{F_{aaa}^{(0)}}$  is of weight  $-3$ .

$\Leftrightarrow$  Invariance means **mathematically**

$$f_g \in \hat{\mathcal{M}}_{6(g-1)}(\hat{E}_2, \Delta, h)$$

the *ring* of **almost holomorphic functions** of  $\Gamma(2)$  of weight  $6(g-1)$  **finitely generated** by

$$(\hat{E}_2, h = \theta_2^4 + 2\theta_4^4, \Delta = \theta_3^4\theta_4^4) .$$

## Direct integration:

The only antiholomorphic dependence is in the  $S \propto \hat{E}_2$ :  
 $\frac{\partial}{\partial \bar{\tau}} \rightarrow \frac{\partial}{\hat{E}_2}$ :

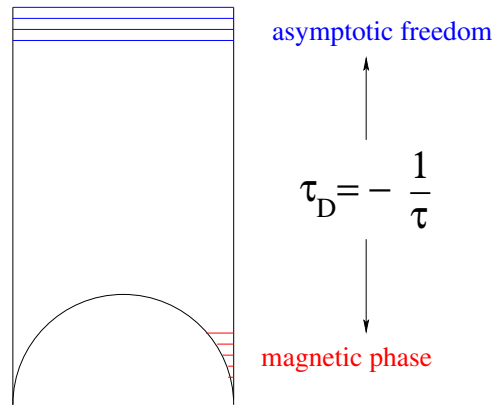
$$\frac{1}{24^2} \frac{d}{d\hat{E}_2} f_g = d_\xi^2 f_{g-1} + \frac{1}{3} \frac{(\partial_\tau \xi)}{\xi} d_\xi f_{g-1} + \sum_{r=1}^{g-1} d_\xi f_r d_\xi f_{g-r},$$

with  $d_\xi f_k = \partial_\tau f_k + \frac{k}{3} \frac{(\partial_\tau \xi)}{\xi} f_k$  **Serre operator**

⇨ Only the degree 0 part in  $\hat{E}_2$  remains undetermined. Ambiguity is a **holomorphic modular** form  $c_0^{(g)}(\tau) \in \mathcal{M}_{6(g-1)}(\Delta, h)$ .

⇨  $\dim(\mathcal{M}_{6(g-1)}(h, \Delta)) = \left\lfloor \frac{3g}{2} \right\rfloor$  number of required **boundary conditions**

Global properties:



$\mathbb{F}(\Gamma(2))$

$$F_g^D(\tau_D, \bar{\tau}_D) = F_g\left(-\frac{1}{\tau_D}, -\frac{1}{\bar{\tau}_D}\right)$$

- ST-instanton expansion

$$\mathcal{F}_g(\tau(a)) = \lim_{\bar{\tau} \rightarrow \infty} F_g(\tau, \bar{\tau})$$

- Strong-coupling expansion

$$\mathcal{F}_g^D(\tau_D(a_D)) = \lim_{\bar{\tau}_D \rightarrow \infty} F_g^D(\tau_D, \bar{\tau}_D)$$

Can be seen as metaplectic transformation on  $\Psi = Z$



The strong coupling gap :

$$\mathcal{F}_g^D = \frac{B_{2g}}{2g(2g-2)a_D^{2g-2}} + \dots + k_1^{(g)} a_D + \mathcal{O}(a_D^2)$$



$2g - 2$  independent vanishing conditions

$$2g - 2 > \left\lfloor \frac{3g}{2} \right\rfloor$$

⇒ theory completely solved

- Other methods: W-S Instanton localisation or vertex, S-T Inst. localisation [Nekrasov, Flume, Poghossian, Nakajima, Okounkov, Yoshioka, . . .](#)

- are perturbatively defined near  $\frac{1}{a} = 0$ . First coefficients check and confirm the gap.

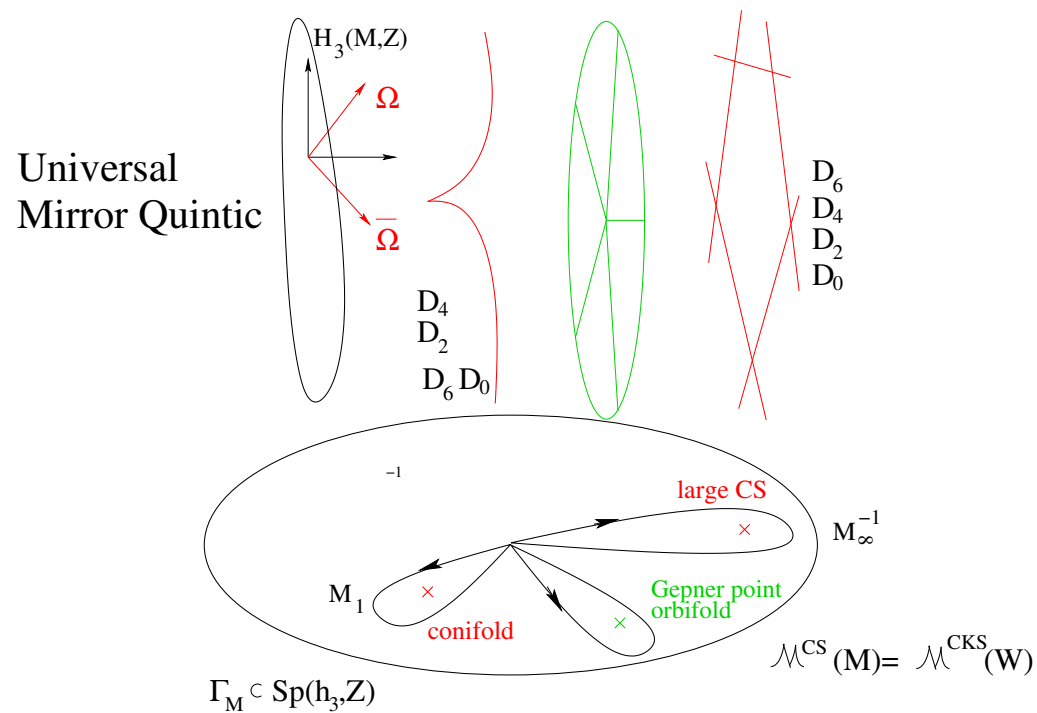
## Why the Gap ?

- **Dijkgraaf & Vafa**: SW is described by a matrix model: Typical in MM is a **pole**  $\frac{1}{s^{2g-2}}$  from the measure followed by a **regular perturbative expansion**.
- String LEEA explanation:  $F(\lambda, t)$  graviphoton couplings given by Schwinger-Loop calculation Antoniadis, Gava, Narain, Taylor, Gopakumar, Vafa. For one HM at conifold Strominger  $t_D$  mass of HM

$$F(\lambda, t_D) = \int_{\epsilon}^{\infty} \frac{ds}{s} \frac{e^{-st_D}}{4 \sin^2(s\lambda/2)} = \sum_{g=2}^{\infty} \left( \frac{\lambda}{t_D} \right)^{2g-2} \frac{(-1)^{g-1} B_{2g}}{2g(2g-2)} .$$

# Compact Calabi-Yau **HKQ**

$$W = \sum_{i=1}^5 x_i^5 - j^{\frac{1}{5}} \prod_{i=1}^5 x_i = 0 \in \mathbb{P}^4,$$



$$M_0 = \begin{pmatrix} 1 & 0 & 0 & 0 \\ 1 & 1 & 0 & 0 \\ 5 & -3 & 1 & -1 \\ -8 & -5 & 0 & 1 \end{pmatrix}, \quad M_1 = \begin{pmatrix} 1 & 0 & -1 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{pmatrix}, \quad M_\infty^{-1} = \begin{pmatrix} -4 & 3 & -1 & 1 \\ 1 & 1 & 0 & 0 \\ 5 & -3 & 1 & -1 \\ 8 & -5 & 0 & 1 \end{pmatrix}.$$

generate a discrete subgroup of  $\Gamma_M = \mathrm{Sp}(4, \mathbb{Z})$  acting on  $H^3(W, \mathbb{Z})$  on periods  $\Pi(z) = \int_\Gamma \Omega(z)$  fulfilling

$$[\theta^4 - 5j_q^{-1} \prod_{i=1}^4 (\theta + i)] \Pi(z) = 0, \quad \theta := -j_q \frac{d}{dj_q}.$$

Properties of  $\Gamma_M$ , even if of finite index unknown, but we can build **modular objects** using the periods and special geometry.

E.g. from the mirror map an analog of  $j$ -function,  
 $q = \exp(\int_C \omega) = \exp(\Pi_1(j_q)/\Pi_0(j_q))$

$$j_q = \frac{1}{q} + 770 + 421375 q + 274007500 q^2 + 236982309375 q^3 + \dots$$

$$(j_e = \frac{1}{q} + 744 + 196884 q + 21493760 q^2 + 864299970 q^3 + \dots)$$

Regularity at the Gepner point is maintained if we introduce  $P_g = \xi^{g-1} F_g$ , where  $\xi = \frac{j_q}{1-j_q} = j_q X$ . From the *gap behaviour* of the  $F_g$  at the conifold  $j_q = 1$  and from regularity at the large CS, we conclude that the *holomorphic and modular ambiguity* in  $P_g$  is given by

$$c_0^{(g)} = \sum_{i=0}^{3g-3} a_i X^i$$

## Intermediate Jacobians

- We have *invariant coordinates* parametrizing  $\mathcal{M}$

$$j_k, \quad k = 1, \dots, h_{21}$$

- Local *projective coordinates*, suitable for the Wilsonian action

$$t^k = \frac{\Pi_k}{\Pi_0}, \quad k = 1, \dots, h_{21}$$

There two maps  $\phi_h$  and  $\phi_{ah}$  from  $\mathcal{M}$  to two *intermediate*

## Jacobians $\mathcal{J}_{GH}$ and $\mathcal{J}_W$

$$\begin{aligned}\phi_h : \mathcal{M} &\rightarrow \tau_{IJ} = \frac{\partial^2 F_0}{\partial X^I \partial X^J} \\ \phi_{ah} : \mathcal{M} &\rightarrow \mathcal{N}_{IJ} = \bar{\tau}_{IJ} + 2i \frac{\text{Im}\tau_{IK} X^K \text{Im}\tau_{IL} X^L}{X^L \text{Im}\tau_{KL} X^K},\end{aligned}$$

$X^I$ ,  $I = 1, \dots, h_{21} + 1$  a choice of  $A$ -periods.

$\Leftrightarrow \tau_{IJ}$  corresponds to C.C. on  $H_3(M, \mathbb{Z})$  and  $\text{Im}\tau_{IJ}$  has signature  $(1, h_{21})$

$\Leftrightarrow \mathcal{N}_{IJ}$  corresponds to  $*$  on  $H_3(M, \mathbb{Z})$  and  $\text{Im}\mathcal{N}_{IJ}$  has signature  $(h_{21} + 1)$

$M = \begin{pmatrix} A & B \\ C & D \end{pmatrix} \in Sp(h^3, \mathbb{Z})$ . acts naturally on both

$$\tilde{\tau} = (A\tau + B)(C\tau + D)^{-1}, \quad \tilde{\mathcal{N}} = (A\mathcal{N} + B)(C\mathcal{N} + D)^{-1}.$$

On  $\mathcal{J}_{GH}$  the formalism to treat an-holomorphic part generalizes immediatly from the local case **ABK, GKMW**

$$F_1 = -\frac{1}{2} \log \det \operatorname{Im} \tau_{IJ} - \log |\Phi(\tau)| + f_1 + \bar{f}_1$$

- $E_2(\tau)$  generalizes to  $E^{IJ}(\tau) = -i \frac{\partial \Phi}{\partial \tau_{IJ}}$ .
- $\hat{E}_2(\tau, \bar{\tau})$  generalizes to  $\hat{E}_2^{IJ}(\tau, \bar{\tau}) = E^{IJ}(\tau) - \frac{1}{2} \operatorname{Im} \tau^{IJ}$   
transforming as tensor-form under  $\operatorname{SP}(h^3, \mathbb{Z})$ .

- $F_g = \sum_{k=0}^{3g-3} \hat{E}^{I_1 J_1} \dots \hat{E}^{I_k J_k} c_{I_1 J_1 \dots I_k J_k}^{(g)}$



- The an-holomorphic part is related to the ‘propagators’ of BCOV  $S, S^i, S^{ij}$  as

$$\hat{E}_2^{IJ}(\tau, \bar{\tau}) = (X^I \chi_i^J) \begin{pmatrix} S & -S^i \\ -S^i & S^{ij} \end{pmatrix} \begin{pmatrix} X^J \\ \chi_j^J \end{pmatrix}$$

The generators of the ring of almost holomorphic modular tensor forms of  $\Gamma_M$  are **not known**, but **Yau, Yamaguchi hep-th/0406078**, showed following BCOV that the  $F_g$  can be written as polynomials in 3

an-holomorphic and one holomorphic generator

$$A_p := \frac{(j\partial_j)^p G_{j,\bar{j}}}{G_{j\bar{j}}}, \quad B_p := \frac{(j\partial_j)^p e^{-K}}{e^{-K}}, \quad p = 1, \dots$$

$$C := C_{jjj} j^3, \quad X = \frac{1}{1-j}$$

⇒ Special geometry & Picard-Fuchs eq. truncate to  $A_1, B_1, B_2, B_3, X$ .

⇒ One combination does not appear in  $P_g = C^{g-1} F_g$ .  
 $B_1 = u, A_1 = v_1 - 1 - 2u, B_2 = v_2 + uv_1, B_3 = v_3 - uv_2 + uv_1 X - c_1 u X$

⇒ The  $P_g$  are degree  $3g - 3$  weighted inhomogeneous polynomials in  $v_1, v_2, v_3, X$ ,

⇨ hol. anom. eq.

$$(\partial_{v_1} - u\partial_{v_2} - u(u + X)\partial_{v_3}) P_g = -\frac{1}{2} \left( P_{g-1}^{(2)} + \sum_{r=1}^{g-1} P_r^{(1)} P_{g-r}^{(1)} \right)$$

Boundary conditions:

⇨ **Gap** at the conifold  $j = 1$

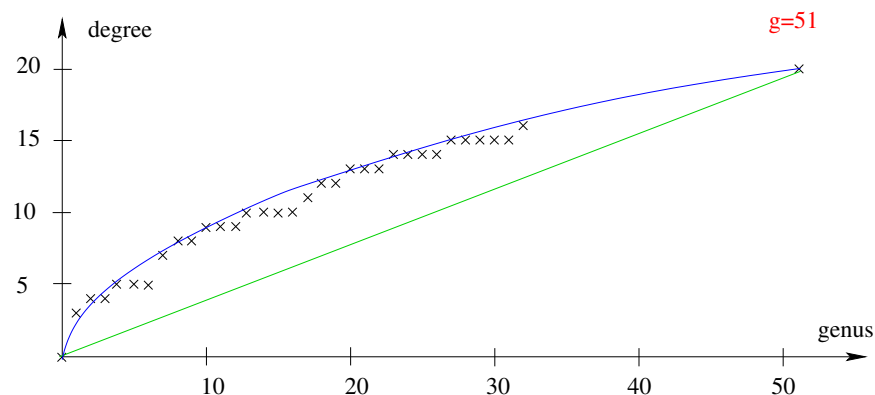
$$\mathcal{F}_g^D = \frac{B_{2g}}{2g(2g-2)t_D^{2g-2}} + k_g^1 + \mathcal{O}(t_D)$$

provides  $2g - 2$  conditions.

⇨ **Regularity** at Gepner point  $j = 0$  provides  $\left[ \frac{3(g-1)}{5} \right]$

conditions  $\rightarrow \left\lceil \frac{2(g-1)}{5} \right\rceil$  unknowns.

$\Rightarrow$  **Castelnuovo's** bound for **GV invariants** at large radius.  
 From adjunction formula in  $\mathbb{P}^4$  ones find there are no  
 genus  $g$  curves for  $d \leq \sqrt{g}$



genus	degree=18
0	144519433563613558831955702896560953425168536
1	491072999366775380563679351560645501635639768
2	826174252151264912119312534610591771196950790
3	866926806132431852753964702674971915498281822
4	615435297199681525899637421881792737142210818
5	306990865721034647278623907242165669760227036
6	109595627988957833331561270319881002336580306
7	28194037369451582477359532618813777554049181
8	5218039400008253051676616144507889426439522
9	688420182008315508949294448691625391986722
10	63643238054805218781380099115461663133366
11	4014173958414661941560901089814730394394
12	166042973567223836846220100958626775040
13	4251016225583560366557404369102516880
14	61866623134961248577174813332459314
15	451921104578426954609500841974284
16	1376282769657332936819380514604
17	1186440856873180536456549027
18	2671678502308714457564208
19	-59940727111744696730418
20	1071660810859451933436
21	-13279442359884883893
22	101088966935254518
23	-372702765685392
24	338860808028
25	23305068
26	-120186
27	-5220
28	-90
29	0

## 5d Black hole microstate counting

M. x. Huang, A. Klemm, M. Marino, and A. Tavanfar,  
arXiv:0704.2440 [hep-th].

⇒ **macroscopic description** of 5d black holes Beckenrigde,  
Myers,...

$$S_0 = 2\pi \sqrt{Q^3 - m^2},$$

$Q$  graviphoton charge of the black hole.

⇒ This charge is fixed by **attractor mechanism** Strominger,  
Ferrara,...

$$Q = \left( \frac{2}{9\kappa} \right)^{\frac{1}{3}} d.$$

⇒  $R^2$  term in Wald's formula one expects contribution

$$S_g \sim \chi Q^{\frac{3}{2}-g}$$

microscopic entropy of 5d spinning BH conjectured by

Katz, Klemm, Vafa

$$S(d, m) = \log(\Omega(Q, m)). \quad (1)$$

with

$$\Omega(d, m) = \sum_r \binom{2r+2}{m+r+1} n_d^r. \quad (2)$$

This should agree with the macroscopic result in the large charge limit  $Q = d \gg 1$  and  $Q = d \gg m$ .

⇒  $J = m = 0$

$$f(d) = \frac{\log(\Omega(d, 0))}{d^{\frac{3}{2}}} \rightarrow \frac{4\pi}{3\sqrt{2\kappa}}$$

agree within 3%.

⇒ For  $J = m = 1$  the agreement is in 10% range.

Microscopic prediction lower.

⇒ We find indications that the  $R^2$  contributions is confirmed in micro counting

⇒ Indications that the **Denef, Moore** scaling  $k \sim 2$



bi-cubic in  $\mathbb{P}^5$ :

