## Scaling Black Holes and Modularity

Swapnamay Mondal
Post-doctoral Fellow, Trinity College Dublin, Ireland

Dublin Institute for Advanced Studies

$$
24 \text { th March, } 2022
$$

Based on JHEPO3(2022)001<br>with Aradhita Chattopadhyaya, Jan Manschot

## Summary

- $\mathrm{N}=2$ string theory admits multi-centered black holes.
- Scaling black holes are multi-centered black holes, such that centers can come arbitrarily close.
This near-coincident regime of scaling black holes is "similar" to single centered black holes.
- Black hole degeneracies can be packed inside certain generating functions. These generating functions have interesting modular properties.
- Scaling black holes give additional contribution to such generating functions.
- We show for scaling black holes with 3-centers, this gives a depth 2 mock modular form and further compute its modular completion.

Quick Recap of Black $\mathcal{H o l e s}$ in String Theory

## black holes entropy puzzle

- Classically black holes have no microstates $\Rightarrow$ no entropy.

What happened to the entropy of the collapsed star? $\Rightarrow 2^{\text {nd }}$ law is in danger !

- Area of event horizon always increases, just like entropy
$\Rightarrow S_{B H}=\frac{\text { Area }}{4 l_{P}^{2}}$ Bekenstein, Hawking
- Puzzle: what are the underlying microstates?
- Hint: $l_{P} \sim 1.6 \times 10^{-35} m$ is the scale of quantum gravity
$\Rightarrow$ Ask a theory of quantum gravity.
- A correct theory of Quantum gravity must explain black hole entropy.


Scaling Black Holes



## D4-D2-D0 Black Holes

- Charge vector $\gamma=\left(0, P, Q, Q_{0}\right)$ D6-brane charge 0, D4-brane charge P, D2-brane charge $Q$, D0-brane charge $Q_{0}$.
- Let $D_{a b c^{\prime}} a, b, c=1, \ldots, b_{2}(X)$ be the triple intersection numbers of the Calabi-Yau 3fold $X$.
- Magnetic charge $P$ lives on a lattice $\Lambda$, electric charge $Q$ lives on dual lattice $\Lambda^{*}$.
- $\Lambda$ has quadratic form $D_{a b}=D_{a b c} P^{c}$, with signature $\left(1, b_{2}-1\right)$.


## attractor point

- Irrespective of their values at infinity $t_{\infty}$, moduli fields flows to the "attractor values" $t_{\gamma}$ (determined by charge $\gamma$ of the black hole) at the event horizon of the black hole.

$$
\begin{aligned}
& t_{\gamma}^{a}=B^{a}+i J^{a}=Q^{a}+i P^{a} \\
& c_{j}^{*}=\left|Z\left(\gamma, t_{\gamma}\right)\right|\left\langle\gamma, \gamma_{i}\right\rangle=-M \sum_{j \neq i} \gamma_{i j}
\end{aligned}
$$

- Denef's eqns at the attractor point read $\sum_{j \neq i} \frac{\gamma_{i j}}{\left|r_{i j}\right|}=-M \sum_{j \neq i} \gamma_{i j}$
- If for any given i , if all the $\gamma_{i j}$-s have same sign, there is no solution. $\Rightarrow$ many multi-centered black holes do not survive at the attractor point!


## attractor survivors

- Note, for a given i, all the $\gamma_{i j}>0 \Rightarrow$ only outgoing arrows $\Rightarrow$ the node is a source. all the $\gamma_{i j}<0 \Rightarrow$ only incoming arrows $\Rightarrow$ the node is a sink.
- Quivers with no source/sink = quivers with loops.

Examples of quivers with loops


## large volume attractor point

- Attractor point lives deep "inside" the moduli space, whereas certain simplifications occur in large volume regime of Kähler moduli space.
- Best of both worlds: "analog" of attractor point in large volume regime?
- Indeed, such a point exists and called large volume attractor point, given by

$$
\begin{aligned}
\left(t_{\gamma}^{\lambda}\right)^{a} & =Q^{a}+i \lambda P^{a}, \lambda \rightarrow \infty \\
c_{j}^{\lambda} & =2 \lambda\left\langle\gamma, \gamma_{j}\right\rangle \propto c_{j}^{*},
\end{aligned}
$$

equivalent to attractor point, as far as survival is concerned.

Denef's eqns $\begin{aligned} \frac{a}{r_{12}}-\frac{c}{r_{13}} & =c_{1}, \\ \frac{b}{r_{23}}-\frac{a}{r_{12}} & =c_{2}\end{aligned} \quad \begin{aligned} \frac{1}{r_{12}} & \rightarrow \frac{1}{r_{12}}+\frac{1}{\varepsilon a}, \\ \frac{1}{r_{31}} & \rightarrow \frac{1}{r_{31}}+\frac{1}{\varepsilon c}\end{aligned}$

- For $\varepsilon \rightarrow 0$, centers are arbitrarily close, provided ( $a, b, c$ ) obey triangle inequalities.

These are called scaling solutions.
Bena, Berkooz, de Boer, El-Showk, den Bleeken, Messamah, Wang, Warner, Denef, Moore

- Scaling solutions exist for any value of $\left\{c_{i}\right\}$, including attractor point.

- $\varepsilon \rightarrow 0$ region, often dubbed deep scaling regime, is tricky.

[^0]
## On moduli space of Scaling solutions

- Denef's equations can be exactly solved
$\frac{1}{r_{12}}=\frac{1}{a \varepsilon}-M, \quad \frac{1}{r_{23}}=\frac{1}{b \varepsilon}-M, \quad \frac{1}{r_{31}}=\frac{1}{c \varepsilon}-M$.
the scaling parameter $\varepsilon$ is free.
- Since distances are positive, there is an upper limit on $\varepsilon$, where 3 centers align and one has $r_{12}+r_{23}=r_{13}$ or some permutation thereof.
- There is no lower cutoff on $\varepsilon$.
$\varepsilon \rightarrow 0$ region makes the solution space non-compact.

Roughly, scaling solution space = regular part $U$ deep scaling part

## Scaling ( $\varepsilon \rightarrow 0$ region) vs single centered black holes

- An asymptotic observer can't tell them apart.
- Both exist for any moduli
- Gives zero angular momentum states (pure Higgs states), a trait of single single-centered black hole microstates.
- Both develop a "near horizon $A d S_{2}$ " region.

Chowdhury, Garavuso, S.M , Sen

- Starting with 5-dimensional black holes, one can take a "decoupling limit", upon which only objects of length scale $\ell_{5}^{3}$ or less, survive and go over to $A d S_{3} \times S^{2}$. de Boer, Denef, El-Showk, Messamah, Bleeken

For vanishing D6 charge, this leaves only scaling and single centered black holes.
This $A d S_{3}$ is expected to be dual of the microscopic CFT.
So CFT can't differentiate between single centered and scaling black holes either.

## Modularity

## 2 avatars of modularity

- Modular group is $S L(2, \mathbb{Z})$ and it appears in 2 avatars:

1. In type IIB supergravity, it appears as S-dualtiy:

$$
\begin{aligned}
& \tau \rightarrow \frac{a \tau+b}{c \tau+d}, \text { where } \tau=C_{0}+\frac{i}{g_{B}} \\
& \binom{C}{B} \rightarrow\left(\begin{array}{ll}
a & b \\
c & d
\end{array}\right)\binom{C}{B} \\
& J \rightarrow|c \tau+d| J
\end{aligned}
$$

type IIA supergravity is related by T-duality along time circle: $g_{A}=\frac{\beta_{A}}{l_{S}} g_{B}$
2. In MSW CFT, is defined on $T^{2}=S_{\text {time }}^{1} \times S_{M}^{1}$. Modularity emerges as modular group of torus.

Maldacena, Strominger, Witten

- Note same $\tau$ appears in both cases. E.g.
$\left(\tau_{2}\right)_{C F T}=\frac{\text { circumference of time circle }}{\text { circumference of } M \text { theory circle }}=\frac{\beta_{A}}{g_{A} l_{S}}=\left(\tau_{2}\right)_{\text {SUGRA }}$
$\Rightarrow$ We can analyze modularity either in SUGRA or CFT.


## Partition functions

## Supergravity partition function

In large volume regime,

$$
\begin{aligned}
\mathscr{L}_{S G}(\tau, C, t) & =\sum_{Q_{0} Q_{a}} \bar{\Omega}(\gamma, t)(-1)^{P \cdot Q} e^{-2 \pi \tau_{2}|Z(\gamma, t)|+2 \pi i \tau_{1}\left(Q_{0}-Q \cdot B+B^{2} / 2\right)+2 \pi i C \cdot(Q-B / 2)} \\
Z(\gamma, t) & =\frac{1}{2} P \cdot\left(J^{2}-B^{2}\right)+Q \cdot B-Q_{0}+i(Q-B P) \cdot J \\
|Z(\gamma, t)| & =\frac{1}{2} P \cdot\left(J^{2}-B^{2}\right)+Q \cdot B-Q_{0}+\underbrace{\frac{((Q-B P) \cdot J)^{2}}{P \cdot J^{2}}}_{:=\hat{Q}_{+}^{2}}+O(1 / J)
\end{aligned}
$$

## Spectral flow symmetry

- In large volume limit, Supergravity has a $\operatorname{Sp}\left(2 b_{2}+2, \mathbb{Z}\right)$ symmetry:

$$
\begin{aligned}
Q_{a} & \rightarrow Q_{a}+d_{a b c} k^{b} P^{c} \\
Q_{0} & \rightarrow Q_{0}+k^{a} Q_{a}+\frac{1}{2} d_{a b c} k^{a} k^{b} P^{c}, \\
t^{a} & \rightarrow t^{a}+k^{a}
\end{aligned}
$$

$\mathscr{Z}_{S G}$ changes by a phase under spectral flow transformation.

- This symmetry also shows up in MSW CFT, as symmetry of the algebra.
- Some spectral flow invariant combinations: $\hat{Q}_{\overline{0}}:=-Q_{0}+\frac{1}{2} Q^{2}, \hat{Q}:=Q-B$, and conjugacy class $\mu$.
- Degeneracies are spectral flow invariant.
classical Black Hole entropy $\sim \sqrt{P^{3} \hat{Q}_{0}}$
- We work with $\mathrm{C}=0$.

$$
\mathscr{L}_{S G}(\tau, C, t)=e^{-\pi \tau_{2} P J^{2}} \sum_{Q_{0}, Q} \bar{\Omega}\left(P, Q, Q_{0} ; t\right)(-1)^{P \cdot Q} \bar{q}^{\hat{Q}_{\overline{0}}-\hat{Q}_{-}^{2} / 2} q^{\hat{Q}_{+}^{2} / 2}, \quad q=e^{2 \pi i \tau}
$$

- Attractor partition function: $Z\left(t_{\infty}\right)$ but $\Omega\left(t_{\gamma}\right)$

$$
\mathscr{Z}_{P}^{\lambda}(\tau, C, t)=\sum_{Q_{0}, Q} \bar{\Omega}\left(\gamma, t_{\gamma}^{\lambda}\right)(-1)^{P \cdot Q} \bar{q}^{\hat{Q}_{\overline{0}}-\hat{Q}_{-}^{2} / 2} q^{\hat{Q}_{+}^{2} / 2}=\sum_{\mu \in \Lambda^{*} / \Lambda} \overline{h_{P, \mu}(\tau)} \Theta_{\mu}(\tau, \bar{\tau}, C=0, B),
$$

where

$$
\begin{aligned}
\Theta_{\mu}(\tau, \bar{\tau}, C=0, B) & =\sum_{Q \in \Lambda_{\mu}^{*}}(-1)^{P \cdot Q} q^{\hat{Q}_{+}^{2} / 2} \bar{q}^{-\hat{Q}_{-}^{2} / 2}, \\
h_{P, \mu}(\tau):= & \sum_{Q_{0}} \bar{\Omega}\left(\gamma ; t_{\gamma}^{\lambda}\right) q^{\hat{Q}_{\overline{0}}}
\end{aligned}
$$

Note, both $Q_{+}^{2}$ and

$$
-Q_{-}^{2} \text { are +ve }
$$ thus the sum converges

## multi-center black hole

- Degeneracies have the structure $\bar{\Omega}\left(\left\{P_{i}, Q_{i}, Q_{0, i}\right\}\right)=f\left(\left\{P_{i}, Q_{i}\right\}\right) \prod \bar{\Omega}_{i}\left(\hat{Q}_{\overline{0}, i}\right)$ We try to get a $\prod h_{P_{i}, \mu_{i}}$ in the partition function.
- To this end, we note $\bar{q}_{\overline{Q_{\overline{0}}}}=\bar{q}^{-\frac{1}{2} Q^{2}} \bar{q}^{\sum_{i}\left(\hat{Q}_{0_{i}}\right)} \bar{q}^{-\frac{1}{2} \sum_{i} Q_{i}^{2}}$
upon substituting this, yellow terms give $\prod h_{P_{i}, h_{i}}$.
whereas green terms lead to $\left.\sum f\left(\left\{P_{i}, Q_{i}\right\}\right)\right)^{-\frac{1}{2} \sum_{i} Q_{i}^{2}}$
- Problem: for fixed total charge, the exponent $-\frac{1}{2} \sum_{i} Q_{i}^{2}$ has signature $\left(n-1,(n-1)\left(b_{2}-1\right)\right)$.

It seems the Green sum may not converge!
intuition: If f happens to vanish for -ve exponent, then the sum may converge.

## specialize to $n=3$

- Since we are at the (large volume) attractor point, only scaling black holes survive.
- Scaling black holes exist only if $\left(\gamma_{12}, \gamma_{23}, \gamma_{31}\right)=:(a, b, c)$ form a triangle.
- Fact of life: unless ( $a, b, c$ ) form a triangle, the following combination vanishes:
$F_{\text {total }}(a, b, c)=\frac{1}{4}[1+\operatorname{sgn}(a+b-c) \operatorname{sgn}(a+c-b)$

$$
+\operatorname{sgn}(a+c-b) \operatorname{sgn}(b+c-a)+\operatorname{sgn}(b+c-a) \operatorname{sgn}(a+b-c)]
$$

- So the degeneracy must include a factor of $F_{\text {total }}$.
settle for a simpler problem: replace degeneracies by $F_{\text {total }}$.

We note

$$
\begin{aligned}
& a=P_{1} \cdot Q_{2}-P_{2} \cdot Q_{1}=C_{a} \cdot \vec{Q} \\
& b=P_{2} \cdot Q_{3}-P_{3} \cdot Q_{2}=C_{b} \cdot \vec{Q} \\
& c=P_{3} \cdot Q_{1}-P_{1} \cdot Q_{3}=C_{c} \cdot \vec{Q}
\end{aligned}
$$

$$
\begin{aligned}
& C_{a}=\left(-P_{2}, P_{1}, 0\right), \\
& C_{b}=\left(0,-P_{3}, P_{2}\right), \\
& C_{c}=\left(P_{3}, 0,-P_{1}\right), \\
& \vec{Q}=\left(Q_{1}, Q_{2}, Q_{3}\right) .
\end{aligned}
$$

## Condition for convergence

$$
\begin{aligned}
\Theta_{\mu}[\mathscr{K}](\tau ; L) & =\sum_{x \in L+\mu} \mathscr{K}(x) q^{-B(x) / 2} \\
\mathscr{K}\left(x,\left\{V_{i}\right\}\right) & =\frac{1}{4}(\underbrace{w\left(\left\{V_{i}\right\}\right)}_{1 F A P P}+\sum_{j=1}^{N} \operatorname{sgn}\left(B\left(x, V_{j}\right)\right) \operatorname{sgn}\left(B\left(x, V_{j+1}\right)\right)) \\
w\left(\left\{V_{i}\right\}\right) & =-\sum_{j=1}^{N} \operatorname{sgn}\left(B\left(v, V_{j}\right)\right) \operatorname{sgn}\left(B\left(v, V_{j+1}\right)\right) v^{2}>0,
\end{aligned}
$$

converges, if the following Funke-Kudle conditions are satisfied

$$
\begin{aligned}
& B\left(V_{j}, V_{j}\right)>0 \\
& B\left(V_{j}, V_{j}\right) B\left(V_{j+1}, V_{j+1}\right)-B\left(V_{j}, V_{j+1}\right)^{2}>0 \\
& B\left(V_{j}, V_{j}\right) B\left(V_{j-1}, V_{j+1}\right)-B\left(V_{j}, V_{j-1}\right) B\left(V_{j}, V_{j+1}\right)<0
\end{aligned}
$$

It is checked that for $V_{1}=C_{a}+C_{b}-C_{c}, V_{2}=C_{a}+C_{c}-C_{b}, V_{3}=C_{c}+C_{b}-C_{a}$, these conditions are satisfied.

## modular completion

Replace product of signs with error functions in the sum.

$$
\begin{aligned}
& \operatorname{sgn}\left(V_{1}, x\right) \operatorname{sgn}\left(V_{2}, x\right) \rightarrow E_{2}\left(\alpha, \sqrt{2 \tau_{2}} u\right), \\
& E_{2}(\alpha ; u)=\int_{\mathbb{R}^{2}} e^{-\pi\left(u_{1}-u_{1}^{\prime}\right)^{2}-\pi\left(u_{2}-u_{2}^{\prime}\right)^{2}} \operatorname{sgn}\left(u_{2}^{\prime}\right) \operatorname{sgn}\left(u_{1}^{\prime}+\alpha u_{2}^{\prime}\right) d u_{1}^{\prime} d u_{2}^{\prime}, \\
& \alpha=\alpha\left(V_{1}, V_{2}\right)=\frac{\left(V_{1}, V_{2}\right)}{\sqrt{V_{1}^{2} V_{2}^{2}-\left(V_{1}, V_{2}\right)^{2}}}, \\
& \boldsymbol{u}=u\left(V_{1}, V_{2} ; x\right)=\left(u_{1}\left(V_{1}, V_{2} ; x\right), u_{2}\left(V_{1}, V_{2} ; x\right)\right), \\
& u_{1}\left(V_{1}, V_{2} ; x\right)=\frac{\left(V_{1 \perp 2}, x\right)}{\sqrt{\left(V_{1 \perp 2}, V_{1 \perp 2}\right)}}, \\
& u_{2}\left(V_{1}, V_{2} ; x\right)=\frac{\left(V_{2}, x\right)}{\sqrt{\left(V_{2}, V_{2}\right)}}
\end{aligned}
$$

where.

## another representation of $E_{2}$

We find another representation useful.
$E_{2}(\alpha ; \boldsymbol{u})=\operatorname{sgn}\left(u_{2}\right) \operatorname{sgn}\left(u_{1}+\alpha u_{2}\right)+\operatorname{sgn}\left(u_{1}\right) M_{1}\left(u_{2}\right)$

$$
+\operatorname{sgn}\left(u_{2}-\alpha u_{1}\right) M_{1}\left(\frac{u_{1}+\alpha u_{2}}{\sqrt{1+\alpha^{2}}}\right)+M_{2}\left(\alpha ; u_{1}, u_{2}\right)
$$

where, $M_{1}(u), M_{2}(u)$ are nasty expressions involving iterated integrals.

## Summary

- We have computed 3-centered scaling contributions to $h_{P, \mu^{\prime}}$ but with replacing bound state degeneracies (pure Higgs degeneracies) by 1.
- We have also made some progress in computing the contribution of "regular part" of the scaling solution space.
- Modularity can still be preserved, albeit at the cost of holomorphicity.


## Future directions

- Check same line of thought works for quivers with more nodes and more loops.
- Compute the actual 3 -centered scaling contributions to $h_{P, \mu^{\prime}}$ i.e. by reinstating pure Higgs degeneracies.

Gedankt
Kíitos


Grazie
Go raibf maith agat!

$$
\begin{gathered}
S: \Theta_{\mu}(-1 / \tau,-1 / \bar{\tau},-B, C)=\frac{1}{\sqrt{\left|\Lambda^{*} / \Lambda\right|}}(-i \tau)^{b_{2}^{b / 2}(i \bar{\tau})^{b_{2}^{-/ 2}} e^{-i \pi P^{2} / 2}} \\
\times \sum_{\nu \in \Lambda^{*} / \Lambda} e^{-2 \pi i \mu \cdot \nu} \Theta_{\nu}(\tau, \bar{\tau}, C, B),
\end{gathered}
$$

$T: \Theta_{\mu}(\tau+1, \bar{\tau}+1, C+B, B)=e^{i \pi(\mu+P / 2)^{2}} \Theta_{\mu}(\tau, \bar{\tau}, B, C)$.
$S: \hat{h}_{P, \mu}(-1 / \tau,-1 / \bar{\tau})=-\frac{1}{\sqrt{\left|\Lambda^{*} / \Lambda\right|}}(-i \tau)^{-b_{2} / 2-1} \varepsilon(S)^{*} e^{-i \pi P^{2} / 2} \sum_{\delta \in \Lambda^{*} / \Lambda} e^{-2 \pi i \delta . \mu} \hat{h}_{P, \delta}(\tau, \bar{\tau})$,
$T: \widehat{h}_{P, \mu}(\tau+1, \bar{\tau}+1)=\varepsilon(T)^{*} e^{i \pi(\mu+P / 2)^{2}} \hat{h}_{P, \mu}(\tau, \bar{\tau})$,

## An alternative representation of $E_{2}$

$$
\begin{aligned}
& E_{2}(\alpha ; \boldsymbol{u})=\operatorname{sgn}\left(u_{2}\right) \operatorname{sgn}\left(u_{1}+\alpha u_{2}\right)+\operatorname{sgn}\left(u_{1}\right) M_{1}\left(u_{2}\right) \\
& +\operatorname{sgn}\left(u_{2}-\alpha u_{1}\right) M_{1}\left(\frac{u_{1}+\alpha u_{2}}{\sqrt{1+\alpha^{2}}}\right)+M_{2}\left(\alpha ; u_{1}, u_{2}\right) \text {. } \\
& M_{1}(u)=\left\{\begin{array}{cc}
\frac{i u}{\sqrt{2 \tau_{2}}} q^{\frac{u^{2}}{4 \tau_{2}}} \int_{-\bar{\tau}}^{i \infty} \frac{e^{\frac{i \pi u^{2} w}{2 \tau_{2}}}}{\sqrt{-i(w+\tau)}} d w, & u \neq 0, \\
0, & u=0 .
\end{array}\right. \\
& m_{2}\left(u_{1}, u_{2}\right)=\left\{\begin{array}{cc}
\frac{u_{1} u_{2}}{2 \tau_{2}} q^{\frac{u_{1}^{2}}{4_{2}}+\frac{u_{2}^{2}}{4 \tau_{2}}} \int_{-\bar{\tau}}^{i \infty} d w_{2} \int_{w_{2}}^{i \infty} d w_{1} \frac{e^{\frac{\pi i u_{1}^{2} w_{1}}{2 \tau_{2}}+\frac{\pi i u_{2}^{2} w_{2}}{2 \tau_{2}}}}{\sqrt{-\left(w_{1}+\tau\right)\left(w_{2}+\tau\right)}}, & u_{1} \neq 0 \\
0, & u_{1}=0 .
\end{array}\right. \\
& M_{2}\left(\alpha ; u_{1}, u_{2}\right)= \begin{cases}-m_{2}\left(u_{1}, u_{2}\right)-m_{2}\left(\frac{u_{2}-\alpha u_{1}}{\sqrt{1+\alpha^{2}}}, \frac{u_{1}+\alpha u_{2}}{\sqrt{1+\alpha^{2}}}\right) & u_{1} \neq 0, u_{2}-\alpha u_{1} \neq 0, \\
-m_{2}\left(\frac{u_{2}-\alpha u_{1}}{\sqrt{1+\alpha^{2}}}, \frac{u_{1}+\alpha u u_{2}}{\sqrt{1+\alpha^{2}}}\right) & u_{1}=0, u_{2} \neq 0, \\
-m_{2}\left(u_{1}, u_{2}\right) & u_{1} \neq 0, u_{2}-\alpha u_{1}=0, \\
\frac{2}{\pi} \arctan \alpha & u_{1}=u_{2}=0 .\end{cases}
\end{aligned}
$$


[^0]:    Beaujard, SM, Pioline

