# Scaling Black Holes and Modularity

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

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- 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.

### Summary



Quick Recap of Black Holes in String Theory



### <u>black holes entropy puzzle</u>

- Classically black holes have no microstates  $\Rightarrow$  no entropy.
- Area of event horizon always increases, just like entropy  $\Rightarrow S_{BH} = \frac{Area}{4 l_P^2}$  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.

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



#### String theory 9+1 dimensions

Dimensional reduction

string theory solves the puzzle

contains

#### (super) gravity In 3+1 dimensions

contains







Scaling Black Holes



# Strings stretched between D-branes

#### D-branes

Integrate arrows out



### Higgs branch

### Multi-centered black holes

#### Coulomb branch





#### Strings stretched between D-branes





Wall crossing: Solutions may or may not exist depending on moduli  $t^a = B^a + iJ^a.$ Denef, Moore

#### D-branes

Integrate arrows out

# $\sum_{i \neq j} \frac{\langle \gamma_i, \gamma_j \rangle}{r_{ij}} = c_i, \quad \langle \gamma_i, \gamma_j \rangle = P_i \cdot Q_j - P_j \cdot Q_i,$ • Denef's eqns: $c_i = 2 \operatorname{Im} \left( e^{-i\alpha} Z(\gamma_i, t) \right) |_{r=\infty}$

Coulomb branch



#### D4-D2-D0 Black Holes

- Charge vector  $\gamma = (0, P, Q, Q_0)$ D6-brane charge 0, D4-brane charge P, D2-brane charge Q, D0-brane charge  $Q_0$ .
- Let D<sub>abc</sub>, a, b, c = 1,..., b<sub>2</sub>(X) be the triple intersection numbers of the Calabi-Yau 3fold X.
- ullet Magnetic charge P lives on a lattice  $\Lambda,\,$  electric charge Q lives on dual lattice  $\Lambda^*.$
- $\Lambda$  has quadratic form  $D_{ab} = D_{abc}P^c$ , with signature  $(1, b_2 1)$ .



$$t_{\gamma}^{a} = B^{a} + iJ^{a} = Q^{a} + iP^{a}$$
$$c_{j}^{*} = |Z(\gamma, t_{\gamma})| \langle \gamma, \gamma_{i} \rangle = -M \sum_{j_{\gamma}}^{a}$$

• If for any given i, if all the  $\gamma_{ij}$ -s have same sign, there is no solution.  $\Rightarrow$  many multi-centered black holes do not survive at the attractor point !

#### attractor point

ullet 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.





#### attractor survivors

Note, for a given i, all the  $\gamma_{ij} > 0 \Rightarrow$  only outgoing arrows  $\Rightarrow$  the node is a source. all the  $\gamma_{ij} < 0 \Rightarrow$  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,

Best of both worlds: "analog" of attractor point in large volume regime ? 

 $c_j^{\lambda} = 2\lambda \langle \gamma, \gamma_j \rangle \propto c_j^*,$ 

- whereas certain simplifications occur in large volume regime of Kähler moduli space.
- Indeed, such a point exists and called large volume attractor point, given by
  - $(t_{\gamma}^{\lambda})^{a} = Q^{a} + i\lambda P^{a}, \lambda \to \infty$
  - equivalent to attractor point, as far as survival is concerned.



$$\frac{a}{r_{12}} - \frac{c}{r_{13}} = c_1,$$
  
$$\frac{b}{b} - \frac{a}{r_{12}} = c_2$$
  
$$r_{23} - \frac{r_{12}}{r_{12}} = c_2$$

are invariant unc

• For  $\varepsilon \to 0$ , 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  $\{c_i\}$ , including attractor point.

•  $\varepsilon \to 0$  region, often dubbed deep scaling regime, is tricky. Beaujard, SM, Pioline

$$\frac{1}{r_{12}} \rightarrow \frac{1}{r_{12}} + \frac{1}{\varepsilon a},$$

$$\frac{1}{r_{23}} \rightarrow \frac{1}{r_{23}} + \frac{1}{\varepsilon b},$$

$$\frac{1}{r_{31}} \rightarrow \frac{1}{r_{31}} + \frac{1}{\varepsilon c}$$

### Simplest quiver with loop





#### On moduli space of Scaling solutions

- Denef's equations can be exactly solved  $\frac{1}{r_{12}} = \frac{1}{a\varepsilon} - M, \quad \frac{1}{r_{23}} = \frac{1}{b\varepsilon} - M, \quad \frac{1}{r_{31}} = \frac{1}{r_{31}} - M, \quad \frac{1}{r_{31}} = \frac{1}{b\varepsilon} - M, \quad \frac{1}{b\varepsilon} = \frac{1}{b\varepsilon}$ 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  $\varepsilon$ .  $\varepsilon \to 0$  region makes the solution space non-compact.

Roughly, scaling solution space = regular part  $\cup$  deep scaling part Manschot, Pioline, Sen; Beaujard, SM, Pioline tricky easy

$$=\frac{1}{c\varepsilon}-M.$$



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

- An asymptotic observer can't tell them apart.
- Both exist for any moduli
- microstates.
- Both develop a "near horizon  $AdS_2$ " region.
- length scale  $\ell_5^3$  or less, survive and go over to  $AdS_3 \times S^2$ .

For vanishing D6 charge, this leaves only scaling and single centered black holes.

This  $AdS_3$  is expected to be dual of the microscopic CFT. So CFT can't differentiate between single centered and scaling black holes either.

Gives zero angular momentum states (pure Higgs states), a trait of single single-centered black hole

Chowdhury, Garavuso, S.M, Sen

Mirfendereski, Raeymaekers, Van den Bleeken

Starting with 5-dimensional black holes, one can take a "decoupling limit", upon which only objects of de Boer, Denef, El-Showk, Messamah, Bleeken







## 2 avatars of modularity

- Modular group is  $SL(2,\mathbb{Z})$  and it appears in 2 avatars:
- 1. In type IIB supergravity, it appears as S-dualtiy:  $\begin{pmatrix} C \\ B \end{pmatrix} \to \begin{pmatrix} a & b \\ c & d \end{pmatrix} \begin{pmatrix} 0 \\ J \end{pmatrix}$  $J \to |c\tau + d|J,$

type IIA supergravity is related by T-duality along time circle:  $g_A = \frac{p_A}{l}g_B$ 2. In MSW CFT, is defined on  $T^2 = S_{time}^1 \times S_M^1$ . Modularity emerges as modular group of torus.

• Note same  $\tau$  appears in both cases. E.g.  $(\tau_2)_{CFT} = rac{\text{circumference of time circle}}{\text{circumference of M theory circle}}$  $\Rightarrow$  We can analyze modularity either in SUGRA or

 $\tau \rightarrow \frac{a\tau + b}{c\tau + d}$ , where  $\tau = C_0 + \frac{i}{g_B}$ 

$$\binom{C}{B},$$

Maldacena, Strominger, Witten

$$\frac{\beta_A}{g_A l_s} = (\tau_2)_{SUGRA}$$
  
r CFT.



Partition functions



#### In large volume regime,

$$\mathcal{Z}_{SG}(\tau, C, t) = \sum_{Q_0, Q_a} \bar{\Omega}(\gamma, t) (-1)$$
$$Z(\gamma, t) = \frac{1}{2}P \cdot (J^2 - B^2)$$
$$|Z(\gamma, t)| = \frac{1}{2}P \cdot (J^2 - B^2)$$

Supergravity partition function

 $1)^{P.Q} e^{-2\pi\tau_2 |Z(\gamma,t)| + 2\pi i\tau_1 (Q_0 - Q \cdot B + B^2/2) + 2\pi iC \cdot (Q - B/2)}$ 

 $+Q.B - Q_0 + i(Q - BP).J$  $(Q - BP) \cdot J^{2} + O(1/J) + Q \cdot B - Q_{0} + \frac{((Q - BP) \cdot J)^{2}}{P \cdot J^{2}} + O(1/J)$  $:=\hat{Q}_{+}^{2}$ 



#### Spectral flow symmetry

In large volume limit, Supergravity has a  $Sp(2b_2 + 2,\mathbb{Z})$  symmetry:  $Q_a \to Q_a + d_a$  $Q_0 \to Q_0 + k^a$  $t^a \to t^a + k^a.$  $\mathscr{Z}_{SG}$  changes by a phase under spectral flow transformation. This symmetry also shows up in MSW CFT, as symmetry of the algebra. ullet Some spectral flow invariant combinations:  $\hat{Q}_{ar{0}}$ Degeneracies are spectral flow invariant. classical Black Hole entropy  $\sim \sqrt{P^3 \hat{Q}_0}$ 

$$d_{abc}k^b P^c,$$
  
$$k^a Q_a + \frac{1}{2} d_{abc}k^a k^b P^c,$$

$$:= -Q_0 + \frac{1}{2}Q^2$$
,  $\hat{Q} := Q - B$ , and conjugacy class  $\mu$ .



• We work with C=0.  $\mathscr{Z}_{SG}(\tau, C, t) = e^{-\pi\tau_2 P J^2} \sum \bar{\Omega}(P, Q, Q_0; t) (-1)^{P.Q} \bar{q}^{\hat{Q}_0} - \hat{Q}_{-/2}^2 q^{\hat{Q}_{+}/2}, \quad q = e^{2\pi i \tau}$  $Q_0, Q$ 

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

$$\mathscr{Z}_{P}^{\lambda}(\tau, C, t) = \sum_{Q_{0}, Q} \bar{\Omega}(\gamma, t_{\gamma}^{\lambda}) (-1)^{P.Q} \bar{q}^{Q}$$

where

attractor partition function

 $\hat{Q}_{\bar{0}} - \hat{Q}_{-}^2/2 q \hat{Q}_{+}^2/2 = \sum \bar{h}_{P,\mu}(\tau) \Theta_{\mu}(\tau, \bar{\tau}, C = 0, B),$  $\mu \in \Lambda^* / \Lambda$ 

 $P.Q q \hat{Q}_{+}^{2/2} \bar{q}^{-\hat{Q}_{-}^{2}/2},$ 

 $q^{\hat{Q}_{ar{0}}}$  ,

Note, both  $Q_{+}^{2}$  and  $-Q_{-}^{2}$  are +ve, thus the sum converges



#### multi-center black hole

Degeneracies have the structure  $\bar{\Omega}(\{P_i, Q_i, Q_{0,i}\}) = f(\{P_i, Q_i\}) \prod \bar{\Omega}_i(\hat{Q}_{\bar{0},i})$ We try to get a  $\prod h_{P_i,\mu_i}$  in the partition function. • To this end, we note  $\bar{q}^{\hat{Q}_{\bar{0}}} = \bar{q}^{\frac{1}{2}Q^2} \bar{q}^{\sum_i (\hat{Q}_{\bar{0},i})} \bar{q}^{-\frac{1}{2}\sum_i Q_i^2}$ upon substituting this, yellow terms give  $h_{P_i,\mu_i}$ , whereas green terms lead to  $\sum_{i} f(\{P_i, Q_i\}) \bar{q}^{-\frac{1}{2}} \sum_{i} Q_i^2$ Problem: for fixed total charge, the exponent  $-\frac{1}{2}\sum Q_i^2$  has signature  $(n-1,(n-1)(b_2-1))$ . It seems the Green sum may not converge! intuition: If f happens to vanish for -ve exponent, then the sum may converge.



- Since we are at the (large volume) attractor point, only scaling black holes survive.
- Scaling black holes exist only if  $(\gamma_{12}, \gamma_{23}, \gamma_{31}) =: (a, b, c)$  form a triangle.

Fact of life: unless (a,b,c) form a triangle, the following combination vanishes:  $F_{total}(a, b, c) = \frac{1}{4} \left[ 1 + sgn(a + b - c)sgn(a + c - b) \right]$ 

+sgn(a+c-b)sgn(b+c-a)+sgn(b+c-a)+sgn(a+c-b)sgn(b+c-a)+sgn(a+c-b)sgn(b+c-a)+sgn(a+c-b)sgn(b+c-a)+sgn(a+c-a)+s

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

$$a = P_1 \cdot Q_2 - P_2 \cdot Q_1 = C_a \cdot Q$$
  
note 
$$b = P_2 \cdot Q_3 - P_3 \cdot Q_2 = C_b \cdot \overrightarrow{Q}$$
$$c = P_3 \cdot Q_1 - P_1 \cdot Q_3 = C_c \cdot \overrightarrow{Q}$$

We

#### specialize to n=3

$$gn(b+c-a) sgn(a+b-c) \end{bmatrix}$$

where

$$C_a = (-P_2, P_1, 0) ,$$
  

$$C_b = (0, -P_3, P_2) ,$$
  

$$C_c = (P_3, 0, -P_1) ,$$
  

$$\overrightarrow{Q} = (Q_1, Q_2, Q_3) .$$

Manschot, Pioline, Sen;



#### Condition for convergence

$$\begin{split} \Theta_{\mu}[\mathcal{K}](\tau;L) &= \sum_{x \in L+\mu} \mathcal{K}(x) \, q^{-B(x)/2} \\ \mathcal{K}(x,\{V_i\}) &= \frac{1}{4} \left( \underbrace{w(\{V_i\})}_{1 \; FAPP} + \sum_{j=1}^{N} sgn(B(x,V_j))sgn(B(x,V_{j+1})) \right) \\ w(\{V_i\}) &= -\sum_{j=1}^{N} sgn(B(v,V_j))sgn(B(v,V_{j+1})) \; v^2 > 0 \; , \end{split}$$

The sum

converges, if the following Funke-Kudle conditions are satisfied

 $B(V_j, V_j) > 0,$  $B(V_j, V_j) B(V_{j+1}, V_{j+1}) - B(V_j, V_{j+1})^2$  $B(V_j, V_j) B(V_{j-1}, V_{j+1}) - B(V_j, V_{j-1})$ 

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.

$$a^{2} > 0,$$
  
 $B(V_{j}, V_{j+1}) < 0.$ 

Funke Kudla



Replace product of signs with error functions in the sum.

$$sgn(V_{1}, x)sgn(V_{2}, x) \rightarrow E_{2}(\alpha, \sqrt{2\pi})$$

$$E_{2}(\alpha; u) = \int_{\mathbb{R}^{2}} e^{-\pi(u_{1}-u_{1}')^{2}-\pi(u_{2}-u_{2}')^{2}} dx$$

$$\alpha = \alpha(V_{1}, V_{2}) = \frac{(V_{1}, V_{2})}{\sqrt{V_{1}^{2}V_{2}^{2}-(V_{1}, V_{2})^{2}}}$$

$$u = u(V_{1}, V_{2}; x) = (u_{1}(V_{1}, V_{2}; x), u_{2}(V_{1}))$$

$$u_{1}(V_{1}, V_{2}; x) = \frac{(V_{1\perp 2}, x)}{\sqrt{(V_{1\perp 2}, V_{1\perp 2})}},$$

$$u_{2}(V_{1}, V_{2}; x) = \frac{(V_{2}, x)}{\sqrt{(V_{2}, V_{2})}}$$

where.

### modular completion

 $\overline{\tau_2} \boldsymbol{u}),$ 

 $sgn(u'_2) sgn(u'_1 + \alpha u'_2) du'_1 du'_2,$ 

 $V_1, V_2; x)),$ 



We find another representation useful.

 $E_{2}(\alpha; u) = sgn(u_{2})sgn(u_{1} + \alpha u_{2}) + sgn(u_{1})M_{1}(u_{2})$  $+sgn(u_2 - \alpha u_1)M_1\left(\frac{u_1 + \alpha u_2}{\sqrt{1 + \alpha^2}}\right) + M_2(\alpha; u_1, u_2).$ 

where,  $M_1(u), M_2(u)$  are nasty expressions involving iterated integrals.

another representation of  $E_2$ 



- ullet We have computed 3-centered scaling contributions to  $h_{P,\mu}$ , 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.

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

#### Summary

Future directions



Þakka þér fyrir

Спасибо

bedankt

Kíítos

Díolch



Go raíbh maíth agat !

Gracías



| ευ | χα | ίρ | ισ | τώ |
|----|----|----|----|----|
|    |    |    |    |    |

Mercí

Tapadh leat

Danke

धन्यवाद

நன்றி

Grazie

ধন্যবাদ

ಧನ್ಯವಾದಗಳು

ଧନ୍ୟବାଦ

eskerrík asko







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:  $\hat{h}_{P,\mu}(-1/\tau, -1/\bar{\tau}) = -\frac{1}{\sqrt{|\Lambda^*/\Lambda|}}(-i\tau)^{-b_2/2-1}\varepsilon(S)^*e^{-i\pi P^2/2}\sum_{\delta \in \Lambda^*/\Lambda} e^{-2\pi i\delta.\mu} \hat{h}_{P,\delta}(\tau,\bar{\tau}),$  $\delta \in \Lambda^* / \Lambda$  $T: \hat{h}_{P,\mu}(\tau+1,\bar{\tau}+1) = \varepsilon(T)^* e^{i\pi(\mu+P/2)^2} \hat{h}_{P,\mu}(\tau,\bar{\tau}),$ 



### An alternative representation of $E_2$

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

$$m_{2}(u_{1}, u_{2}) = \begin{cases} \frac{u_{1}u_{2}}{2\tau_{2}} q^{\frac{u_{1}^{2}}{4\tau_{2}} + \frac{u_{2}^{2}}{4\tau_{2}}} \int_{-\bar{\tau}}^{i\infty} dw_{2} \int_{w_{2}}^{i\infty} dw_{1} \frac{e^{\frac{\pi u_{1}^{2}w_{1}}{2\tau_{2}} + \frac{\pi u_{2}^{2}w_{2}}{2\tau_{2}}}}{\sqrt{-(w_{1}+\tau)(w_{2}+\tau)}}, & u_{1} \neq 0 \\ 0, & u_{1} = 0. \end{cases}$$

$$M_{2}(\alpha; u_{1}, u_{2}) = \begin{cases} -m_{2}(u_{1}, u_{2}) - m_{2}\left(\frac{u_{2}-\alpha u_{1}}{\sqrt{1+\alpha^{2}}}, \frac{u_{1}+\alpha u_{2}}{\sqrt{1+\alpha^{2}}}\right) & u_{1} \neq 0, u_{2} - \alpha u_{1} \neq 0, \\ -m_{2}\left(\frac{u_{2}-\alpha u_{1}}{\sqrt{1+\alpha^{2}}}, \frac{u_{1}+\alpha u_{2}}{\sqrt{1+\alpha^{2}}}\right) & u_{1} = 0, u_{2} \neq 0, \\ -m_{2}(u_{1}, u_{2}) & u_{1} \neq 0, u_{2} - \alpha u_{1} = 0, \\ \frac{2}{\pi} \arctan \alpha & u_{1} = u_{2} = 0. \end{cases}$$

