

A string theorist viewpoint on the genus-two Kawazumi-Zhang invariant

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- The **KZ invariant** $\varphi(\Sigma)$, introduced around 2008 by **N. Kawazumi and S-W. Zhang**, is a canonical invariant of a compact Riemann surface Σ . When Σ is hyperelliptic, it is related to the **Faltings invariant** $\delta(\Sigma)$ and to the **discriminant** $\Delta(\Sigma)$.
- In 2013, **D'Hoker and Green** noticed that the KZ invariant $\varphi(\Sigma)$ of genus-two curves arises in the integrand of the **scattering amplitude of 4 gravitons at two-loop** in type II string theories at NNLO in the low-energy expansion.
- Understanding the constraints from **U-duality** on the low-energy effective action of **type II strings compactified on a torus T^d** has lead us to uncover unexpected properties of the **KZ invariant of genus-two curves**.

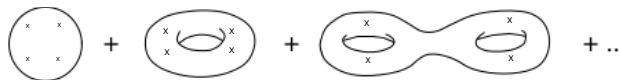
- 1 The genus-two KZ invariant from two-loop string amplitudes
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Four-graviton scattering in string theory I

- Scattering amplitudes in string theory have a topological expansion

$$\mathcal{A}(\{p_a\}) = \sum_{h=0}^{\infty} g_s^{2h-2} \mathcal{A}_h + \mathcal{O}(e^{-1/g_s}), \quad \mathcal{A}_h = \int_{\mathcal{M}_{h,n}} \omega_{h,n}$$



where $\omega_{h,n}$ is a top form on the **moduli space of Riemann surfaces** $\mathcal{M}_{h,n}$ (more precisely, super-Riemann surfaces, but this will not matter for us). Non-perturbative $\mathcal{O}(e^{-1/g_s})$ corrections are known to occur in general but hard to compute.

- I will focus on **four-graviton scattering in type II strings on** $\mathbb{R}^{1,D-1} \times T^d$, where we have good control both on perturbative and non-perturbative effects. Needless to say, $D + d = 10$.

Four-graviton scattering in type II strings, tree-level

- At **tree-level** ($h = 0$), in terms of the Lorentz invariants $s = -p_1 \cdot p_2$, $t = -p_1 p_3$, $u = -p_1 p_4$ (note: $s + t + u = 0$),

$$\begin{aligned} \mathcal{A}^{(0)} &\propto \frac{\Gamma(1-s)\Gamma(1-t)\Gamma(1-u)}{\Gamma(1+s)\Gamma(1+t)\Gamma(1+u)} \\ &= \frac{3}{stu} + 2\zeta(3) + \zeta(5)(s^2 + t^2 + u^2) + \frac{2}{3}[\zeta(3)]^2(s^3 + t^3 + u^3) + \dots \end{aligned}$$

Green Schwarz 1981, Gross and Witten 1986, ...

- We denote the coefficients in this Taylor expansion by

$$f_{\mathcal{R}^4}^{(0)} = 2\zeta(3), \quad f_{D^4\mathcal{R}^4}^{(0)} = \zeta(5), \quad f_{D^6\mathcal{R}^4}^{(0)} = \frac{2}{3}[\zeta(3)]^2$$

- These correspond to higher-derivative corrections to the Einstein-Hilbert action, describing gravitational interactions,

$$S = \int d^D x \sqrt{-g} [\mathcal{R} + f_{\mathcal{R}^4} \mathcal{R}^4 + f_{D^4\mathcal{R}^4} D^4 \mathcal{R}^4 + f_{D^6\mathcal{R}^4} D^6 \mathcal{R}^4 + \dots]$$

Four-graviton scattering in type II strings, one-loop I

- At one-loop, the 4-graviton amplitude takes the form

$$\mathcal{A}^{(1)} \propto \int_{\mathcal{F}_1} d\mu_1 \int_{\Sigma^4} \prod_{a=1\dots 4} \frac{dz_a d\bar{z}_a}{\tau_2} e^{-\sum_{a<b} p_a \cdot p_b G_{ab}} \Gamma_{d,d,1}(G, B; \tau)$$

where $G_{ab} = G(z_a, z_b)$ is the scalar Green function. Expanding in powers of s, t, u gives, as functions of the torus moduli (G, B) ,

$$f_{\mathcal{R}^4}^{(1)} = \pi \text{R.N.} \int_{\mathcal{F}_1} d\mu_1 \Gamma_{d,d,1}(G, B; \tau)$$

$$f_{D^4 \mathcal{R}^4}^{(1)} = 2\pi \text{R.N.} \int_{\mathcal{F}_1} d\mu_1 \Gamma_{d,d,1}(G, B; \tau) \mathcal{E}_1^*(2; \tau)$$

$$f_{D^6 \mathcal{R}^4}^{(1)} = \frac{\pi}{3} \text{R.N.} \int_{\mathcal{F}_1} d\mu_1 \Gamma_{d,d,1}(G, B; \tau) (5 \mathcal{E}_1^*(3; \tau) + \zeta(3))$$

Green Vanhove 1999; Green Russo Vanhove 2008

Four-graviton scattering in type II strings, one-loop II

Notations:

- 1 \mathcal{F}_h is a fundamental domain for the action of $Sp(2h, \mathbb{Z})$ on the Siegel upper-half plane \mathcal{H}_h of degree h ; $d\mu_h = \prod_{I < J} \frac{d\Omega_{IJ} d\bar{\Omega}_{IJ}}{|\Omega_2|^{h+1}}$
- 2 $\Gamma_{d,d,h}$ is the genus- h Siegel-Narain theta series, invariant under $Sp(2h, \mathbb{Z}) \times O(d, d, \mathbb{Z})$,

$$\Gamma_{d,d,h}(G, B, \Omega \equiv \Omega_1 + i\Omega_2) = |\Omega_2|^{d/2} \sum_{(m_i^l, n^{i,l}) \in \mathbb{Z}^{2hd}} e^{-\pi \mathcal{L}^{IJ} \Omega_{2,IJ} + 2\pi i m_i^l n^{i,l} \Omega_{1,IJ}}$$

$$\mathcal{L}^{IJ} = (m_i^l + B_{ij} n^{j,l}) G^{ik} (m_k^j + B_{kl} n^{l,j}) + n^{i,l} G_{ij} n^{j,l}.$$

where $G_{ij} = G_{ji} > 0$ and $B_{ij} = -B_{ji}$. Physically, G_{ij} and B_{ij} denote the flat metric and Kalb-Ramond two-form on T^d . Mathematically (G_{ij}, B_{ij}) parametrize the Grassmannian $O(d, d)/O(d) \times O(d)$.

- 3 $\mathcal{E}_h^*(s; \Omega)$ is the non-holomorphic Eisenstein series for $Sp(2h, \mathbb{Z})$;
- 4 R.N. a suitable renormalization prescription

Four-graviton scattering in type II strings, two-loop I

- At two loops, the 4-graviton amplitude takes the form

$$\mathcal{A}^{(2)} \sim \int_{\mathcal{M}_2} d\mu_2 \int_{\Sigma^4} |\mathcal{Y}_S|^2 e^{-\sum_{a<b} p_a \cdot p_b G_{ab}} \Gamma_{d,d,2}(G, B; \Omega)$$

where \mathcal{Y}_S is a (1,0)-form in each z_a , linear in s, t, u .

- Taylor expanding in s, t, u gives

$$\begin{aligned} f_{\mathcal{R}^4}^{(2)} &= 0, \\ f_{D^4\mathcal{R}^4}^{(2)} &= \frac{\pi}{2} \text{R.N.} \int_{\mathcal{F}_2} d\mu_2 \Gamma_{d,d,2}(G, B; \Omega) \mathcal{B}_{D^4\mathcal{R}^4}^{(2)}(\Omega) \\ f_{D^6\mathcal{R}^4}^{(2)} &= \pi \text{R.N.} \int_{\mathcal{F}_2} d\mu_2 \Gamma_{d,d,2}(G, B; \Omega) \mathcal{B}_{D^6\mathcal{R}^4}^{(2)}(\Omega) \end{aligned}$$

D'Hoker Phong 2001-05; D'Hoker Gutperle Phong 2005

Four-graviton scattering in type II strings, two-loop II

- Here, the integrands $\mathcal{B}_{D^4\mathcal{R}^4}^{(2)}$, $\mathcal{B}_{D^6\mathcal{R}^4}^{(2)}$ are given by

$$\mathcal{B}_{D^4\mathcal{R}^4}^{(2)}(\Omega) = \frac{1}{64} \int_{\Sigma^4} \frac{|\Delta_{12}\Delta_{34}|^2}{|\Omega_2|^2}$$

$$\mathcal{B}_{D^6\mathcal{R}^4}^{(2)}(\Omega) = -\frac{1}{192} \int_{\Sigma^4} \frac{|\Delta_{12}\Delta_{34} - \Delta_{14}\Delta_{23}|^2}{|\Omega_2|^2} (G_{12} + G_{34} - G_{13} - G_{24})$$

where $\Delta_{ab} = \omega_1(z_a)\omega_2(z_b) - \omega_2(z_a)\omega_1(z_b)$

- After integrating over z_a , one finds a remarkably simple result,

$$\mathcal{B}_{D^4\mathcal{R}^4}^{(2)} = 1, \quad \mathcal{B}_{D^6\mathcal{R}^4}^{(2)} = \varphi_2(\Omega),$$

D'Hoker Green 2013

- ...where $\varphi_2(\Omega)$ is the **genus-two Kawazumi-Zhang invariant**, defined for arbitrary genus by

$$\varphi_h(\Omega) = -\frac{1}{4h} \int_{\Sigma \times \Sigma} P(z_1, z_2) G(z_1, z_2)$$

Kawazumi 2008, S-W Zhang 2010

- Here, $P(z_1, z_2)$ is a $(1, 1)$ -form in each variable, symmetric under exchange of z_1, z_2 , whose integral wrt. z_1 or z_2 vanishes,

$$P(z_1, z_2) = \left[-\Omega_2^{IJ} \Omega_2^{KL} + h \Omega_2^{IL} \Omega_2^{JK} \right] \omega_I(z_1) \wedge \overline{\omega_J(z_1)} \wedge \omega_K(z_2) \wedge \overline{\omega_L(z_2)}$$

Other representations of the KZ invariant I

- Spectral formula:

$$\varphi(\Sigma) = \sum_{\lambda > 0} \frac{2}{\lambda} \sum_{m,n=1}^h \left| \int_{\Sigma} \phi_{\lambda} \omega_m \bar{\omega}_n \right|^2$$

where $(\omega_1, \dots, \omega_h)$ is an orthonormal basis of holomorphic differentials on Σ , and λ runs over positive eigenvalues of the Arakelov Laplacian, $(\Delta_{\Sigma} - \lambda)\phi_{\lambda} = 0$.

Zhang 2010

- For hyperelliptic curves, the KZ invariant φ , Faltings invariant δ and modular discriminant Δ are related by

$$\varphi(\Sigma) = -\frac{2h+1}{2h-2} \delta(\Sigma) - \frac{3h(h+1)!(h-1)!}{(2h-2)(2h)!} \log \|\Delta(\Sigma)\| - \frac{8h(2h+1)}{2h-2} \log 2\pi$$

de Jong, 2013

- Rk: all genus two curves are hyperelliptic.

Other representations of the KZ invariant II

- The Faltings invariant is the regularized Laplacian

$$\delta(\Sigma) = -6 \log \frac{\det' \Delta_{\Sigma}}{\text{Area}(\Sigma)} + \text{cte}$$

Alvarez-Gaumé, Bost, Moore, Nelson, Vafa, 1987

- In genus two, δ can be expressed as an integral over the Jacobian,

$$\delta(\Sigma) = -\log \|\Delta\| - \int_{J(\Sigma)} \mu \wedge \mu \log \|\theta\|^2$$

Bost, 1987

- Later in this talk, we shall give completely different formulae for $\varphi(\Sigma)$ and $\Delta(\Sigma)$...

Three-loop correction to four-graviton scattering

- At three-loop, using Berkovits' pure spinor formulation,

$$f_{\mathcal{R}^4}^{(3)} = f_{D^4\mathcal{R}^4}^{(3)} = 0, \quad f_{D^6\mathcal{R}^4}^{(3)} = \frac{5}{16} \int_{\mathcal{F}_3} d\mu_3 \Gamma_{d,d,3}$$

Gomez Mafra 2014

- In addition, these couplings may receive non-perturbative corrections, of order $\mathcal{O}(e^{-1/g_s})$ and (for $d \geq 6$) $\mathcal{O}(e^{-1/g_s^2})$.
- The full non-perturbative couplings must be invariant under the **U-duality group** $E_{d+1}(\mathbb{Z})$, which extends the T-duality group $O(d, d, \mathbb{Z})$, and satisfy certain differential equations required by supersymmetry.
- This predicts in particular that $f_{D^{r \leq 6}\mathcal{R}^4}$ do not get any further perturbative contribution, $f_{\mathcal{R}^4}^{(h>1)} = f_{D^4\mathcal{R}^4}^{(h>2)} = f_{D^6\mathcal{R}^4}^{(h>3)} = 0!$

Supersymmetry constraints I

- Supersymmetry requires that $f_{\mathcal{R}^4}$, $f_{D^4\mathcal{R}^4}$, $f_{D^6\mathcal{R}^4}$ satisfy

$$\begin{aligned}\left(\Delta_{E_{d+1}} - \frac{3(d+1)(2-d)}{8-d}\right) f_{\mathcal{R}^4} &= 0 \\ \left(\Delta_{E_{d+1}} - \frac{5(d+2)(3-d)}{8-d}\right) f_{D^4\mathcal{R}^4} &= 0 \\ \left(\Delta_{E_{d+1}} - \frac{6(4-d)(d+4)}{8-d}\right) f_{D^6\mathcal{R}^4} &= - (f_{\mathcal{R}^4})^2\end{aligned}$$

where $\Delta_{E_{d+1}}$ is the Laplace-Beltrami operator on the moduli space E_{d+1}/K_{d+1} .

*BP 1998; Green Sethi 1998; Green Vanhove J. Russo 2010;
Bossard Verschinin 2014; Wang Yin 2015*

Supersymmetry constraints II

- In truth, due to infrared divergences, the equations are a little more complicated:

$$\begin{aligned} \left(\Delta_{E_{d+1}} - \frac{3(d+1)(2-d)}{8-d} \right) f_{\mathcal{R}^4} &= 6\pi \delta_{d,2} , \\ \left(\Delta_{E_{d+1}} - \frac{5(d+2)(3-d)}{8-d} \right) f_{D^4\mathcal{R}^4} &= 40 \zeta(2) \delta_{d,3} + 7 f_{\mathcal{R}^4} \delta_{d,4} \\ \left(\Delta_{E_{d+1}} - \frac{6(4-d)(d+4)}{8-d} \right) f_{D^6\mathcal{R}^4} &= - (f_{\mathcal{R}^4})^2 - \beta_6 \delta_{d,4} \\ &\quad - \beta_5 f_{\mathcal{R}^4} \delta_{d,5} - \beta_4 f_{D^4\mathcal{R}^4} \delta_{d,6} \end{aligned}$$

with known real coefficients $\beta_4, \beta_5, \beta_6$. This will matter later.

BP 2015; Bossard Kleinschmidt 2015

Supersymmetry constraints III

- Inserting the genus expansion, one gets T-duality invariant differential constraints on $f_{D^r \mathcal{R}^4}^{(h)}(G, B)$, e.g.

$$[\Delta_{SO(d,d)} + d(d-2)/2] f_{\mathcal{R}^4}^{(1)} = 4\pi \delta_{d,2}$$

$$[\Delta_{SO(d,d)} + d(d-3)] f_{D^4 \mathcal{R}^4}^{(2)} = 24\zeta(2) \delta_{d,3} + 4\mathcal{E}_{(0,0)}^{(d,1)} \delta_{d,4}$$

$$[\Delta_{SO(d,d)} - (d+2)(5-d)] f_{D^6 \mathcal{R}^4}^{(2)} = - \left(f_{\mathcal{R}^4}^{(1)} \right)^2 - \frac{\pi}{3} f_{\mathcal{R}^4}^{(1)} \delta_{d,2} \\ + \frac{70}{3} \zeta(3) \delta_{d,5} + \frac{20}{\pi} f_{D^4 \mathcal{R}^4}^{(1)} \delta_{d,6}$$

- Using $[\Delta_{SO(d,d)} - 2\Delta_\Omega + \frac{1}{2}dh(d-h-1)] \Gamma_{d,d,h} = 0$ and integrating by parts, these constraints are all seen to be satisfied, save for the last one above.

Supersymmetry constraints IV

- Since $(d+2)(5-d) + d(d-3) = 10$, the constraint

$$[\Delta_{SO(d,d)} - (d+2)(5-d)] f_{D^6\mathcal{R}^4}^{(2)} = - \left(f_{\mathcal{R}^4}^{(1)} \right)^2 + \dots$$

would be satisfied if $\varphi(\Omega)$ was an eigenmode of Δ_Ω , up to a delta function source on the separating degeneration locus $\mathcal{S} : \Omega_{12} \rightarrow 0$:

$$\boxed{[\Delta_\Omega - 5] \varphi \stackrel{?}{=} -2\pi \delta_{\mathcal{S}}} \quad [*]$$

D'Hoker Green BP R. Russo 2014

- The delta function source agrees from known behavior in the separating degeneration limit $\nu \equiv \Omega_{12} \rightarrow 0$,

$$\varphi(\Omega) = -\log \left| 2\pi \nu \eta^2(\rho) \eta^2(\sigma) \right| + \mathcal{O}(|\nu|^2 \log |\nu|) .$$

Wentworth 1991

Closing in on the KZ invariant I

- Further support for comes by studying the tropical limit (i.e. maximal non-separating degeneration): parametrizing $\Omega_2 = \begin{pmatrix} L_1 + L_3 & L_3 \\ L_3 & L_2 + L_3 \end{pmatrix}$, $0 < L_3 < L_1 < L_2$, two-loop SUGRA gives

$$\varphi(\Omega) \xrightarrow{L_i \rightarrow \infty} \varphi_t(L_i) = \frac{\pi}{6} \left[L_1 + L_2 + L_3 - \frac{5 L_1 L_2 L_3}{L_1 L_2 + L_2 L_3 + L_3 L_1} \right]$$

which is indeed annihilated by $\Delta_\Omega - 5$!

- [*] can in fact be established using standard deformation theory of complex structures on a Riemann surface. Genus 2 is crucial !
- The two-loop $D^6 \mathcal{R}^4$ coupling in $D = 10$ is now easily computed:

$$f_{D^6 \mathcal{R}^4}^{(2), d=0} \propto \int_{\mathcal{F}_2} d\mu_2 \varphi = \frac{1}{5} \lim_{\epsilon \rightarrow 0} \int_{\mathcal{F}_2^\epsilon} d\mu_2 \Delta_\Omega \varphi = \frac{2\pi^3}{45}$$

in agreement with S-duality predictions !

D'Hoker Green BP Russo 2014

Closing in on the KZ invariant II

- Additional source terms in the differential equation for $f_{D^6\mathcal{R}^4}^{(2)}$ in $d = 4, 5, 6$ can be seen to arise with the right coefficient, provided φ behaves in the **maximal non-separating degeneration** as,

$$\varphi(\Omega) = \varphi_t(L_i) + \frac{5\zeta(3)}{4\pi^2(L_1L_2+L_2L_3+L_3L_1)} + \mathcal{O}(e^{-L_i})$$

and in the **minimal non-separating degeneration** as

$$\varphi(\Omega) = \frac{\pi}{6}t - \log \left[e^{-\pi v_2^2/\rho_2} \left| \frac{\theta_1(\rho, v)}{\eta(\rho)} \right| \right] + \frac{\varphi_1}{t} + \mathcal{O}(e^{-t})$$

where $\Omega = \begin{pmatrix} \rho & v \\ v & \sigma_1 + i(t + v_2^2/\rho_2) \end{pmatrix}$ and $\varphi_1(\rho, v)$ is a specific real-analytic Jacobi form of index 0 and weight 0.

BP and R. Russo, 2015

- With some hindsight, this is enough to demystify φ !

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Automorphic forms from theta lifts I

- In a separate project, Angelantonj Florakis and I (2011-...) studied heterotic one-loop modular integrals of the form

$$\text{R.N.} \int_{\mathcal{F}_1} d\mu_1 \Gamma_{d+k,d}(G, B, Y) D^n \Phi(\tau)$$

where $\Phi(\tau)$ is a weakly holomorphic modular form of weight $-2n - \frac{k}{2}$ and $D_w = \partial_\tau - \frac{iw}{2\tau^2}$. This provides automorphic forms on the Grassmannian $O(d+k, d)/[O(d+k) \times O(d)]$, which are eigenmodes of $\Delta_{O(d+k,d)}$, and have logarithmic singularities in real codimension d .

Harvey Moore 1995, Borcherds 1997, Kiritsis Obers 1997

- For $(d+k, d) = (3, 2)$, noting that $O(3, 2) = Sp(4)$, one obtains a large supply of real-analytic Siegel modular forms of degree 2 !

Automorphic forms from theta lifts II

- For example, the Igusa cusp-form Ψ_{10} is obtained from

$$\log \|\Psi_{10}\|(\Omega) = -\frac{1}{4} \int_{\mathcal{F}_1} d\mu_1 \left[\Gamma_{3,2}^0(\Omega; \tau) h_0 + \Gamma_{3,2}^1(\Omega; \tau) h_1 - 20 \tau_2 \right] + \text{cte}$$

where $\chi_{K3}(\tau, z) = h_0(\tau) \theta_3(2\tau, 2z) + h_1(\tau) \theta_2(2\tau, 2z)$ and $\Gamma_{3,2}^{0|1}$ is the (genus-one, vector-valued) Siegel-Narain theta series for an even lattice of signature (3,2).

Kawai 1996

- The singularity at $\Omega_{12} = 0$ reflects the appearance of new ‘massless states’: $\log \|\Psi_{10}\| \xrightarrow{v \rightarrow 0} \log |\rho_2^5 \sigma_2^5 v^2 \eta^{24}(\rho) \eta^{24}(\sigma)|$.

- Evaluating the integral using the unfolding method leads to the product formula (Gritsenko Nikulin 1997)

$$\Psi_{10}(\Omega) = e^{2\pi i(\rho + \sigma - \nu)} \prod_{(k, \ell, b) > 0} (1 - e^{2\pi i(k\sigma + \ell\rho + b\nu)})^{c(4k\ell - b^2)}$$

where $c(m)$ are the Fourier coefficients of

$$h(\tau) = h_0(4\tau) + h_1(4\tau) = 2q^{-1} + 20 - 128q^3 + \dots$$

The genus-two KZ invariant as a theta lift I

- Choosing $\frac{\theta_1^2(\tau, z)}{\eta^6} = \tilde{h}_0(\tau) \theta_3(2\tau, 2z) + \tilde{h}_1(\tau) \theta_2(2\tau, 2z)$, the theta lift

$$\tilde{\varphi}(\Omega) = -\frac{1}{2} \int_{\mathcal{F}_1} d\mu_1 \left[\Gamma_{3,2}^0(\Omega; \tau) D_\tau \tilde{h}_0(\tau) + \Gamma_{3,2}^1(\Omega; \tau) D_\tau \tilde{h}_1(\tau) \right],$$

can be shown to satisfy the same Laplace equation and degeneration limits as $\varphi(\Omega)$.

- The difference $\varphi(\Omega) - \tilde{\varphi}(\Omega)$ is square-integrable, and eigenmode of Δ_Ω with strictly positive eigenvalue (5). Thus $\varphi(\Omega) = \tilde{\varphi}(\Omega)$!

BP 2015

The genus-two KZ invariant as a theta lift II

- Using the relation between the KZ invariant, Faltings invariant δ and discriminant $\Delta = \Psi_{10}$,

$$\varphi(\Omega) = -3 \log \|\Psi_{10}\|(\Omega) - \frac{5}{2} \delta(\Omega) - 40 \log 2\pi$$

a theta lift representation for the Faltings invariant $\delta(\Omega)$ follows:

$$\begin{aligned} \delta(\Omega) = & \int_{\mathcal{F}_1} d\mu_1 \left[\Gamma_{3,2}^0(\Omega; \tau) \frac{2\hat{E}_2\tilde{h}_0+7h_0}{24} + \Gamma_{3,2}^1(\Omega; \tau) \frac{2\hat{E}_2\tilde{h}_1+7h_1}{24} - 6\tau_2 \right] \\ & + 6 \log \left(\frac{4}{3\sqrt{3}} e^{1-\gamma E} \right) - 10 \log 2\pi . \end{aligned}$$

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Fourier expansion I

- Evaluating the integral using the unfolding trick, one finds

$$\begin{aligned}\varphi(\Omega) &= \frac{\pi}{6}(\rho_2 + \sigma_2 - |v_2|) - \frac{5\pi}{6} \frac{|v_2|(\rho_2 - |v_2|)(\sigma_2 - |v_2|)}{|\Omega_2|} + \frac{5\zeta(3)}{4\pi^2|\Omega_2|} \\ &\quad - \frac{5}{16\pi^2|\Omega_2|} \sum_{(k,\ell,b)>0} \tilde{c}(4k\ell - b^2) D_2 \left(e^{2\pi i(k\sigma + \ell\rho + bv)} \right) \\ &\quad + \frac{1}{2} \sum_{(k,\ell,b)>0} (4k\ell - b^2) \tilde{c}(4k\ell - b^2) D_1 \left(e^{2\pi i(k\sigma + \ell\rho + bv)} \right),\end{aligned}$$

where $(k, \ell, b) > 0$ means $(k > 0, \ell \geq 0)$ or $(k = 0, \ell > 0)$ or $(k = \ell = 0, b > 0)$; $D_m(x)$ are single-valued polylogarithms

$$D_1(x) = 2\text{Re}[\text{Li}_1(x)], \quad D_2(x) = -4\text{Re}[\text{Li}_3(x) - \log|x| \text{Li}_2(x)].$$

$$\tilde{h}(\tau) = \tilde{h}_0(4\tau) + \tilde{h}_1(4\tau) = \sum_{m \geq -1} \tilde{c}(m) q^m = -\frac{1}{q} + 2 - 8q^3 + \dots$$

Harvey Moore 1995, Borcherds 1995

Numerical investigations I

- These formulae provide an efficient algorithm to evaluate $\varphi(\Sigma)$ to arbitrary accuracy, given the period matrix Ω .
- Numerical searches indicate that the **minimal value** of φ_2 is attained at the Burnside curve $y^2 = x^5 - x$, with automorphism group $S_4 \times \mathbb{Z}_2$ and period matrix

$$\Omega = \begin{pmatrix} -\frac{1}{2} + \frac{i}{\sqrt{2}} & \frac{1}{2} \\ \frac{1}{2} & -\frac{1}{2} + \frac{i}{\sqrt{2}} \end{pmatrix}, \quad \begin{aligned} \varphi(\Sigma) &= 0.519860385419959 \dots \\ \delta(\Sigma) &= -16.8264632650009 \dots \end{aligned}$$

Klein Kotokov Korotkin 2005

A Siegel mock modular form underlying φ I

- Using the same idea which allows to write the one-loop correction to heterotic gauge couplings in terms of a prepotential, $\varphi(\Omega)$ can be integrated to a **holomorphic function** on \mathcal{H}_2 ,

$$\varphi = \text{Re}(\square_{-2}F)$$

$$F(\Omega) = \sum_{(k,l,b)>0} \tilde{c}(4kl - b^2) \text{Li}_3(e^{2\pi i(k\sigma + \ell\rho + bv)}) - \frac{i\pi^3}{3} \rho\sigma(\rho + \sigma - 2\nu) + \zeta(3)$$

where \square_w is the Maass raising operator, sending M_w to M_{w+2} ,

$$\square_w = -\frac{1}{\pi^2} \left[\partial_\rho \partial_\sigma - \frac{1}{4} \partial_\nu^2 + \frac{i(1-2w)}{4(\rho_2 \sigma_2 - \nu_2^2)} \left(\frac{w}{2i} + \sigma_2 \partial_\sigma + \rho_2 \partial_\rho + \nu_2 \partial_\nu \right) \right],$$

A Siegel mock modular form underlying φ II

- F transforms as a **Siegel mock modular form** of weight -2 ,

$$F|_{-2}\gamma(\Omega) = F(\Omega) + P_\gamma(\Omega),$$

where $P_\gamma(\Omega)$ is a polynomial of degree 2 in Ω .

- More generally, the theta lift of a weak Jacobi form $\chi(\tau, z) \in J_{-2n,1}$ produces a real-analytic Siegel modular function φ , which can be integrated to a Siegel mock modular form F of weight $-2n$:

$$\varphi = \operatorname{Re}(\square_{-2n}^n F), \quad F = F_0 + \sum_{m=1}^{\infty} V_m \cdot \chi(\rho, \nu) e^{2\pi i m \sigma}$$

where $V_m : J_{W,1} \rightarrow J_{W,m}$ is the usual Hecke-like operator. This provides an infinite supply of Siegel mock modular forms...

Poincaré series representation I

- The vector-valued modular form $(\tilde{h}_0, \tilde{h}_1)$ has a Poincaré series representation,

$$\tilde{h}_0 = -\frac{1}{\Gamma(9/2)} \mathcal{F}_0\left(\frac{9}{4}, \frac{1}{4}, -\frac{5}{2}\right), \quad \tilde{h}_1 = -\frac{1}{\Gamma(9/2)} \mathcal{F}_\infty\left(\frac{9}{4}, \frac{1}{4}, -\frac{5}{2}\right)$$

where $\mathcal{F}_a(s, \kappa, w; \tau)$ is the Niebur-Poincaré

$$\mathcal{F}_a(s, \kappa, w) = \sum_{\gamma \in \Gamma_a \backslash \Gamma_0(4)} \mathcal{M}_{s,w}(-\kappa\tau_2) e^{2\pi i \kappa \tau_1} |w^\gamma$$

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Poincaré series representation II

- Computing the modular integral by unfolding trick, we get a Poincaré series representation for the KZ invariant,

$$\varphi(\Omega) = \sum_{\gamma \in \frac{Sp(4, \mathbb{Z})}{SL(2, \mathbb{Z}) \times SL(2, \mathbb{Z})}} f\left(\frac{|\nu|}{|\Omega_2|^{1/2}}\right) |_{\gamma}$$

where

$$\begin{aligned} f(u) &= \frac{\Gamma(5/2)}{4\Gamma(9/2)u^5} {}_2F_1\left(\frac{5}{2}, \frac{5}{2}; \frac{9}{2}; -1/u^2\right) \\ &= \frac{2+5u^2}{4} \operatorname{arccosh}(u) - \frac{11+15u^2}{12\sqrt{1+u^2}} \end{aligned}$$

- Each term in the series is an eigenmode of $\Delta_{\Omega} - 5$, with a log singularity on the separation locus $\nu|_{\gamma} = 0$.

Conclusion - Outlook

- Using insights from string dualities, we discovered completely new formulae for the genus-two Kawazumi-Zhang and Faltings invariant. Can this be pushed to higher genus ?
- Theta lifts of vector-valued modular forms give an infinite supply of mock modular forms on orthogonal Grassmannians $\frac{O(2+k)}{O(2) \times O(k)}$. Can one find their modular completion, etc ?
- String amplitudes at higher order in momentum provide an infinite series of real-analytic functions on \mathcal{M}_h . How about $f_{D^8\mathcal{R}^4}$ at two-loop ? three-loop ? Non-perturbatively ?
- Higher loop theta lifts of φ , such as $\int_{\mathcal{F}_2} d\mu_2 \Gamma_{d,d,2} \varphi$, give rise to new types of automorphic functions. How do they fit in the general framework of automorphic forms ?

Backup: Beyond the KZ invariant

- At next order in the derivative expansion, one finds e.g.

$$f_{D^8\mathcal{R}^4}^{(2)} = \text{R.N.} \int_{\mathcal{F}_2} d\mu_2 \Gamma_{d,d,2}(G, B; \Omega) \mathcal{B}_{D^8\mathcal{R}^4}^{(2)}(\Omega)$$

where

$$\mathcal{B}_{D^8\mathcal{R}^4}^{(2)}(\Omega) = \int_{\Sigma^4} \frac{|\Delta_{12}\Delta_{34}|^2}{|\Omega_2|^2} (G_{14} + G_{23} - G_{13} - G_{24})^2$$

- More generally, string amplitudes produce infinite families of real-analytic Siegel modular forms, or more generally Teichmüller modular forms. Are some of them relevant for mathematicians ?