### From black holes to quivers

#### **Boris Pioline**



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based on work with J. Manschot and A. Sen, arxiv:1011.1258, 1103.0261,1103.1887, 1207.2230

From black holes to quivers

## Introduction I

In 4D string vacua with N = 4 or N = 8 SUSY, the spectrum of BPS black holes is essentially completely understood:

- Detailed microscopic derivation of the index from D1-D5-KKM
- Agreement with the Bekenstein-Hawking-Wald entropy, including subleading quantum corrections.
- Moduli dependence of index entirely accounted by two-centered bound states
- Partition functions have nice modular properties, even after subtracting multi-centered contributions
- Single centered (non-polar) degeneracies are positive, consistently with Tr(−1)<sup>F</sup> = Tr 1 ≥ 0 for spherically symmetric BH.

Dijkgraaf Verlinde<sup>2</sup>; de Wit et al; David Jatkar Sen; Dabholkar et al;...

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## Introduction II

In vacua with  $\mathcal{N} =$  2 SUSY, such as type IIA string theory on a CY threefold, the situation is far less understood and much richer:

- Microscopic description for vanishing D6 and primitive D3-brane charges only, at large volume only. In general, Ω(γ, z<sup>a</sup>) is a generalized DT invariant, hard to (define and) compute.
- Subleading quantum corrections are more involved, and include e.g. all topological couplings R<sup>2</sup>F<sup>2h-2</sup>.
- Bound states of n ≥ 3 centers can and do contribute. Some of them (scaling solutions) seem to be stable everywhere.
- Modular properties are unclear, although invariance under monodromies and type IIB SL(2, Z) should be there somehow.

Maldacena Strominger Witten; Ooguri Strominger Vafa; Denef Moore; ...

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- In this talk I will describe techniques to compute contributions of multi-centered black holes to the BPS index in generic  $\mathcal{N}=2$  string vacua.
- One of the goals is to extract single-centered black hole contributions from the total index. This can in principle be compared with the path integral in AdS<sub>2</sub> × S<sup>2</sup> (or quantum entropy function), which can be computed by localization.
- On the microscopic side, BPS states can sometimes be described by quivers. The analogue of single-centered black holes are then middle cohomology states. The macroscopic description suggests that these states are robust under wall-crossing, and that they determine the complete cohomology of the quiver moduli space.

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Quantum mechanics of multi-centered BHs

- 3 Index from single-centered degeneracies
- Applications to quivers

### 1 Introduction

### Quantum mechanics of multi-centered BHs

#### 3 Index from single-centered degeneracies

#### Applications to quivers

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 Consider N = 2 supergravity in 4 dimensions. Let Γ = Γ<sub>e</sub> ⊕ Γ<sub>m</sub> be the lattice of electric and magnetic charges, with antisymmetric (Dirac-Schwinger- Zwanziger) integer pairing

$$\langle \gamma, \gamma' \rangle = q_{\Lambda} p'^{\Lambda} - q'_{\Lambda} p^{\Lambda} \in \mathbb{Z}$$

- BPS states preserve 4 out of 8 supercharges, and saturate the bound M ≥ |Z(γ, t<sup>a</sup>)| where Z(γ, t<sup>a</sup>) = ⟨Y(t<sup>a</sup>), γ⟩ is the central charge.
- The index Ω(γ; t<sup>a</sup>) = Tr<sub>H'<sub>γ</sub>(t<sup>a</sup>)</sub>(-1)<sup>2J<sub>3</sub></sup> (where H'<sub>γ</sub>(t<sup>a</sup>) is the Hilbert space of one-particle states with charge γ ∈ Γ in the vacuum with vector moduli t<sup>a</sup>) receives contributions from short multiplets only.

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 In N = 2 gauge theories (but not SUGRA/string vacua), there is an additional SU(2)<sub>R</sub> symmetry, and the spin character

 $\Omega(\gamma; t, y) = \text{Tr}(-1)^{2J_3} y^{2(J_3+J_3)}$ 

is protected. The 'no exotics' conjecture asserts that all states have  $I_3 = 0$ , and the PSC coincides with the refined index

$$\Omega(\gamma; t, y) = \operatorname{Tr}(-1)^{2J_3} y^{2J_3}$$

Gaiotto Neitzke Moore

 In N = 2 SUGRA/string vacua, one can still define Ω(γ; t, y) but it is no longer protected, hence could get contributions from non-BPS states and depend on HM moduli.

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# Wall-crossing I

 Ω(γ; t) is locally constant, but may jump on codimension 1 loci in VM moduli space called 'walls of marginal stability', where the bound state spectrum mixes with the continuum:

 $W(\gamma_1,\gamma_2) = \{t \in \mathcal{M} : Z(\gamma_1,t)/Z(\gamma_2,t) \in \mathbb{R}^+\}$ 

• For e.g. in pure N = 2, D = 4 SYM with G = SU(2),



Seiberg Witten; Bilal Ferrari

# Wall-crossing II

- Basic mechanism: Some of the BPS states with charge  $\gamma = M\gamma_1 + N\gamma_2$  are bound states of more elementary BPS states with charge  $\alpha_i = M_i\gamma_1 + N_i\gamma_2$ , and these bound states exist only on one side of the wall.
- Rk1: for a given wall, we can always choose the basis *γ*<sub>1</sub>, *γ*<sub>2</sub> such that Ω(*Mγ*<sub>1</sub> + *Nγ*<sub>2</sub>) has support on the cone *MN* ≥ 0. The constituents have *M<sub>i</sub>* ≥ 0, *N<sub>i</sub>* ≥ 0, so only a finite number of bound states can occur.
- Rk2: The index of states with γ ∉ Zγ<sub>1</sub> + Zγ<sub>2</sub> is constant across the wall. So are Ω(γ<sub>1</sub>) and Ω(γ<sub>2</sub>).
- Rk3: The index Ω(Mγ<sub>1</sub> + Nγ<sub>2</sub>) may contain contributions from bound states of constituents with charges lying outside the lattice Zγ<sub>1</sub> + Zγ<sub>2</sub>. But those are insensitive to the wall.

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# Primitive wall-crossing I

For ⟨γ<sub>1</sub>, γ<sub>2</sub>⟩ ≠ 0, there exists a two-centered BPS solution of charge γ = γ<sub>1</sub> + γ<sub>2</sub>, angular momentum J
 <sup>1</sup>/<sub>2</sub>⟨γ<sub>1</sub>, γ<sub>2</sub>⟩ u
 <sup>i</sup>:



Denef 2002

 The solution exists only on one side of the wall. As *t* approaches the wall, the distance *r*<sub>12</sub> diverges and the bound state decays into its constituents *γ*<sub>1</sub> and *γ*<sub>2</sub>.

- Near the wall, the two centers can be treated as pointlike particles with Ω(γ<sub>i</sub>) internal degrees of freedom, interacting via Newton, Coulomb, Lorentz, scalar exchange forces.
- The classical BPS phase space M<sub>2</sub> for the two-particle system is the two-sphere, with symplectic form

$$\omega = \frac{1}{2}\gamma_{12}\sin\theta\,\mathrm{d}\theta\mathrm{d}\phi\,,\quad\gamma_{12} \equiv \langle\gamma_1,\gamma_2\rangle$$

such that rotations  $\partial_{\phi}$  are generated by  $J_3 = \frac{1}{2}\gamma_{12}\cos\theta$ .

• Quantum mechanically, one obtains  $|\gamma_{12}|$  states transforming as a spin  $J = \frac{1}{2}(|\gamma_{12}| - 1)$  multiplet under rotations.

# Primitive wall-crossing III

 Near the wall, the internal degrees of freedom decouple from the configurational degrees of freedom. The index of the two-particle bound state is then

$$\Omega_{\text{bound}} = \underbrace{(-1)^{\gamma_{12}+1}\gamma_{12}}_{\text{angular}} \times \underbrace{\Omega(\gamma_1)}_{\text{internal}} \times \underbrace{\Omega(\gamma_2)}_{\text{internal}}$$

$$\underbrace{\Omega(\gamma_2)}_{\text{internal}}$$

$$\underbrace{\Omega(\gamma_2)}_{\text{internal}}$$

• These are the only bound states of charge  $\gamma = \gamma_1 + \gamma_2$  which (dis)appear across the wall. Thus

$$\Delta\Omega(\gamma_1 + \gamma_2) = (-1)^{\gamma_{12}+1} \gamma_{12} \Omega(\gamma_1) \Omega(\gamma_2) ,$$
  
Denef Moore

• Similarly, the variation of the refined index is

$$\Delta\Omega(\gamma_1 + \gamma_2; \boldsymbol{y}) = \frac{(-\boldsymbol{y})^{\gamma_{12}} - (-\boldsymbol{y})^{-\gamma_{12}}}{\boldsymbol{y} - 1/\boldsymbol{y}} \,\Omega(\gamma_1; \boldsymbol{y}) \,\Omega(\gamma_2; \boldsymbol{y})$$

Diaconescu Moore; Dimofte Gukov

 Let us try to extend this reasoning to compute ΔΩ(Mγ<sub>1</sub> + Nγ<sub>2</sub>) for general (M, N).

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### Multi-centered solutions I

• The most general stationary, BPS solution of  $\mathcal{N}=2$  SUGRA is

$$ds^{2} = -e^{2U} (dt + A)^{2} + e^{-2U} d\vec{r}^{2}$$
$$2 e^{-U(\vec{r})} \operatorname{Im} \left[ e^{-i\phi} Y \left( t^{a}(\vec{r}) \right) \right] = \beta + \sum_{i=1}^{n} \frac{\alpha_{i}}{|\vec{r} - \vec{r}_{i}|},$$
$$\phi = \arg Z_{\gamma} , \quad \gamma = \alpha_{1} + \dots + \alpha_{n} , \quad \beta = 2 \operatorname{Im} \left[ e^{-i\phi} Y(t_{\infty}) \right]$$

• The integrability condition for  $\mathcal{A}$  requires

$$\sum_{\substack{j=1\\j\neq i}}^{n} \frac{\langle \alpha_{i}, \alpha_{j} \rangle}{|\vec{r}_{i} - \vec{r}_{j}|} = c_{i} , \quad c_{i} \equiv 2 \operatorname{Im} \left( e^{-i\phi} Z_{\alpha_{i}} \right)$$

\*

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## Multi-centered solutions II

- This provides *n* − 1 conditions on 3*n* locations *r*<sub>i</sub>. Modding out by translations in ℝ<sup>3</sup>, we define M<sub>n</sub>({α<sub>i</sub>}, {c<sub>i</sub>}) to be the 2*n* − 2 dimensional space of solutions to [\*].
- For the solution to be regular, one must also ensure

$$e^{-2U(\vec{r})} = \frac{1}{\pi} S\left(\beta + \sum_{i=1}^{n} \frac{\alpha_i}{|\vec{r} - \vec{r_i}|}\right) > 0, \qquad \forall \ \vec{r} \in \mathbb{R}^3.$$

This may remove some connected components in  $M_n$ .

• When all charges  $\alpha_i$  lie in a two-dimensional lattice  $\mathbb{Z}\gamma_1 + \mathbb{Z}\gamma_2$  and satisfy the cone condition  $MN \ge 0$ , this condition appears to be automatically satisfied. Moreover  $c_i = \Lambda \sum_{j \neq i} \alpha_{ij}$  with  $\Lambda \to 0$  at the wall.

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### Q. mech. of multi-centered black holes I

• At least when the centers are well-separated, the dynamics of the bound state is described by  $\mathcal{N} = 4$  quantum mechanics with 3n bosonic coordinates, 4n fermionic coordinates with Lagrangian

$$\mathcal{L} = \sum_{i} [W_{i}(\vec{r}_{i})]^{2} + \sum_{i} \vec{A}_{i} \vec{r}_{i} + \sum_{i,j} \gamma_{ij} \vec{r}_{i} \vec{r}_{j} + \dots$$
$$W_{i} = \sum_{j \neq i} \frac{\langle \alpha_{i}, \alpha_{j} \rangle}{|\vec{r}_{i} - \vec{r}_{j}|} - c_{i} , \qquad \vec{A}_{i} = \sum_{j \neq i} \langle \alpha_{i}, \alpha_{j} \rangle \vec{A}_{\text{Dirac}}(\vec{r}_{i} - \vec{r}_{j})$$

Denef;Kim Park Wang Yi

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### Q. mech. of multi-centered black holes II

• The classical ground state dynamics is then first order quantum mechanics on the BPS phase space  $M_n = \{W_i = 0\}$  equipped with the symplectic form

$$\omega = \frac{1}{2} \sum_{i < j} \alpha_{ij} \sin \theta_{ij} \, \mathrm{d}\theta_{ij} \wedge \mathrm{d}\phi_{ij} , \quad \vec{J} = \frac{1}{2} \sum_{i < j} \alpha_{ij} \frac{r_{ij}}{r_{ij}}$$
  
de Boer El Showk Messamah Van den Bleeken

• Semiclassically, the number of states is equal to the (equivariant) symplectic volume

$$g_{\text{class}}(\{\alpha_i\}, \{c_i\}; y) = \frac{(-1)^{\sum_{i < j} \alpha_{ij} - n + 1}}{(2\pi)^{n-1}(n-1)!} \int_{\mathcal{M}_n} \omega^{n-1} y^{2J_3}$$

### Q. mech. of multi-centered black holes III

• Quantum mechanically, the refined index is equal to the equivariant Dirac index of the symplectic manifold  $(\mathcal{M}_n, \omega)$ ,

 $g(\{\alpha_i\}, \{c_i\}; y) = \operatorname{Tr}_{\operatorname{Ker} D_+}(-y)^{2J_3} - \operatorname{Tr}_{\operatorname{Ker} D_-}(-y)^{2J_3}$ .

This reduces to  $g_{\text{class}}$  in the limit  $\alpha_{ij} \rightarrow \infty$ .

 When M<sub>n</sub> is compact and J<sub>3</sub> has only isolated fixed points, it can be evaluated by Atiyah-Bott Lefschetz fixed point formula:

$$g(\{\alpha_i\}, \{c_i\}; y) = \sum_{\text{fixed pts}} \frac{y^{2J_3}}{\det((-y)^L - (-y)^{-L})}$$

where *L* is the matrix of the action of  $J_3$  on the holomorphic tangent space around the fixed point.

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### Q. mech. of multi-centered black holes IV

• E.g. for 
$$n = 2$$
,  $M_2 = S^2$ ,  $J_3 = \alpha_{12} \cos \theta$ :



if  $c_1 \alpha_{12} > 0$ , zero otherwise.

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# Refined index from localization I

• The fixed points of the action of *J*<sub>3</sub> are collinear multi-centered configurations along the *z*-axis, such that

$$\sum_{j\neq i}^n \frac{\alpha_{ij}}{|z_i-z_j|} = c_i, \quad J_3 = \frac{1}{2} \sum_{i< j} \alpha_{ij} \operatorname{sign}(z_j-z_i).$$

Equivalently, fixed points are critical points of the 'superpotential'

$$W(\{z_i\}) = -\sum_{i < j} \operatorname{sign}[z_j - z_i] \alpha_{ij} \ln |z_j - z_i| - \sum_i c_i z_i$$

• The determinant turns out to be  $(y - 1/y)^{n-1}$  times a sign  $s(p) = -\text{sign}(\det W'')$  where W'' is the Hessian of W

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## Refined index from localization II

After the dust settles, one finds the Coulomb branch formula

$$g(\{\alpha_i\}, \{c_i\}; y) = \frac{(-1)^{\sum_{i < j} \alpha_{ij} + n - 1}}{(y - y^{-1})^{n - 1}} \sum_{p} s(p) y^{\sum_{i < j} \alpha_{ij} \operatorname{sign}(z_j - z_i)}$$

where the sum runs over all collinear solutions of Denef's equations.

- The contribution of each fixed point is singular at y = 1, but the sum over fixed points is guaranteed to produce a symmetric polynomial in y and 1/y, as long as  $M_n$  is compact.
- Fortunately, this is always the case for charge configurations  $\alpha_i = M_i \gamma_1 + N_i \gamma_2$  involved in wall-crossing, away from the walls.

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 Having computed the index of the quantum mechanics of n centers, we can apply the same logic as before and write (naively),

$$\Delta\Omega(\gamma) \stackrel{??}{=} \sum_{n \ge 2} \sum_{\gamma = \alpha_1 + \dots + \alpha_n} g(\{\alpha_i\}) \prod_{i=1}^n \Omega^+(\alpha_i)$$

where  $\gamma = M\gamma_1 + N\gamma_2$ ,  $\alpha_i = M_i\gamma_1 + N_i\gamma_2$ , and  $\Omega^+(\alpha_i)$  is the index on the side where the bound state does not exist.

• This is almost right, but it overlooks the issue of statistics.

# Statistics I

 If the centers were classical, indistinguishable objects, Maxwell-Boltzmann statistics would require a symmetry factor

$$\Delta\Omega(\gamma) \stackrel{!?}{=} \sum_{n \ge 2} \sum_{\gamma = \alpha_1 + \dots + \alpha_n} \frac{g(\{\alpha_i\})}{|\operatorname{Aut}(\{\alpha_i\})|} \prod_{i=1}^n \Omega^+(\alpha_i)$$

where Aut( $\{\alpha_i\}$ ) is the subgroup of the permutation group leaving  $\{\alpha_i\}$  invariant.

Instead, the centers are quantum objects, with Bose statistics if Ω(α<sub>i</sub>) > 0, or Fermi statistics if Ω(α<sub>i</sub>) < 0. One can show that the Maxwell-Boltzmann prescription nevertheless works, provided one replaces everywhere the index Ω(γ) with the rational index</li>

$$ar{\Omega}(\gamma) \equiv \sum_{d|\gamma} rac{1}{d^2} \Omega(\gamma/d) \ , \quad ar{\Omega}(\gamma,y) \equiv \sum_{d|\gamma} rac{(y-y^{-1})}{d(y^d-y^{-d})} \Omega(\gamma/d,y^d)$$

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# Statistics II

- Consider for example Δ(γ<sub>1</sub> + 2γ<sub>2</sub>): it receives contributions from bound states {γ<sub>1</sub> + γ<sub>2</sub>, γ<sub>2</sub>}, {γ<sub>1</sub>, 2γ<sub>2</sub>}, {γ<sub>1</sub>, γ<sub>2</sub>, γ<sub>2</sub>}.
- Taking into account Bose-Fermi statistics for  $\{\gamma_1, \gamma_2, \gamma_2\}$ ,

$$\begin{split} \Delta\Omega(\gamma_1 + 2\gamma_2) = & (-1)^{\gamma_{12}} \gamma_{12} \Omega^+(\gamma_2) \Omega^+(\gamma_1 + \gamma_2) \\ & + 2\gamma_{12} \Omega^+(2\gamma_2) \Omega^+(\gamma_1) \\ & + \frac{1}{2} \gamma_{12} \Omega^+(\gamma_2) \left(\gamma_{12} \Omega^+(\gamma_2) + 1\right) \Omega^+(\gamma_1) \,. \end{split}$$

In terms of the rational invariant  $\overline{\Omega}(2\gamma_2) = \Omega(2\gamma_2) + \frac{1}{4}\Omega(\gamma_2)$ , charge conservation is manifest:

$$\begin{split} \Delta\bar{\Omega}(\gamma_1+2\gamma_2) = & (-1)^{\gamma_{12}}\gamma_{12}\bar{\Omega}^+(\gamma_2)\,\bar{\Omega}^+(\gamma_1+\gamma_2) \\ & + 2\gamma_{12}\,\bar{\Omega}^+(2\gamma_2)\,\bar{\Omega}^+(\gamma_1) + \frac{1}{2}[\gamma_{12}\,\bar{\Omega}^+(\gamma_2)]^2\bar{\Omega}^+(\gamma_1) \,. \end{split}$$

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# Coulomb branch wall crossing formula I

• We have finally arrived at the Coulomb branch wall-crossing formula:

$$\Delta\bar{\Omega}(\gamma, \mathbf{y}) = \sum_{n \ge 2} \sum_{\gamma = \alpha_1 + \dots + \alpha_n} \frac{g(\{\alpha_i\}, \mathbf{y})}{|\operatorname{Aut}(\{\alpha_i\})|} \prod_{i=1}^n \bar{\Omega}^+(\alpha_i, \mathbf{y})$$

 Remarkably, the formula agrees with the mathematical formulae established in the context of Donaldson-Thomas invariants for the derived category of Abelian sheaves.

Kontsevich-Soibelman;Joyce-Song

• The formula reproduces for example the weak coupling spectrum of pure *SU*(2) gauge theory found by Seiberg and Witten.

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### Introduction

2 Quantum mechanics of multi-centered BHs

#### 3 Index from single-centered degeneracies

#### Applications to quivers

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## Towards elementary constituents I

- Wall-crossing shows that some of the BPS states contributing to Ω(γ) are not elementary, but can be decomposed into more elementary constituents. However these constituents may still decay elsewhere.
- This suggests that the existence of a set of truly elementary, absolutely stable BPS states such that any other BPS state would arise as a bound state of those.
- This is realized in pure *SU*(2) gauge theorie, where all states arise as bound states of the monopole and dyon. In SUGRA, single centered black holes should play the role of elementary constituents.

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- In the remainder we shall propose a master formula which expresses the total index Ω(γ; t, y) in terms of the indices Ω<sub>S</sub>(γ; y) associated to the elementary/single centered constituents.
- We shall test the validity of the formula in the context of quiver quantum mechanics, which describe certain D-brane bound states (as well as the BPS spectrum of certain gauge theories).

# The Master Formula (first pass) I

 Let Ω<sub>S</sub>(α<sub>i</sub>, y) be the index of elementary/single centered states with charge α<sub>i</sub>. The total index Ω(γ; t, y), or rather its rational counterpart, should be a sum over all possible bound states

$$\bar{\Omega}(\gamma; t, y) = \sum_{n \ge 1} \sum_{\sum \alpha_i = \gamma} \frac{g(\{\alpha_i\}, \{c_i\}, y)}{|\operatorname{Aut}(\{\alpha_i\})|} \bar{\Omega}_{\mathrm{S}}(\alpha_i, y)$$

$$+ + + + + + + \dots$$

Unlike in wall-crossing case, there are potentially infinitely many possible sets {α<sub>i</sub>} such that γ = ∑α<sub>i</sub> and Ω<sub>S</sub>(α<sub>i</sub>, y) ≠ 0. Hopefully the regularity condition e<sup>2U</sup> > 0 rules out all but a finite number of them...

# Scaling solutions I

- Ignoring this issue, another serious concern is that, unlike in wall-crossing case, the phase space *M<sub>n</sub>* may be non-compact. As a result, *g*({*α<sub>i</sub>*}, {*c<sub>i</sub>*}, *y*) and hence Ω(*γ*; *t*, *y*) may not be symmetric Laurent polynomials.
- To illustrate this, take n = 3, α<sub>12</sub> = a, α<sub>23</sub> = b, α<sub>31</sub> = c satisfying triangular inequalities 0 < a < b + c, etc, there exist scaling solutions of Denef's equations</li>

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

with  $r_{12} \sim a\epsilon, r_{23} \sim b\epsilon, r_{13} \sim c\epsilon, \vec{J}^2 \sim \epsilon^2$  as  $\epsilon \to 0$ .

# Scaling solutions II

For c<sub>1</sub>, c<sub>2</sub> > 0, the only collinear configurations are (123) and (321), leading to

$$g = \frac{(-1)^{a+b+c}(y^{a+b-c}+y^{-a-b+c})}{(y-1/y)^2}$$

- This is not a polynomial in y, in particular it is singular as  $y \rightarrow 1$ . Still the (equivariant) volume of  $\mathcal{M}_n$  is finite.
- This could be repaired by adding by hand a term with  $J_3 \simeq 0$ , attributed to scaling solutions:

$$\tilde{g} = \frac{(-1)^{a+b+c} \left( y^{a+b-c} + y^{-a-b+c} - \begin{bmatrix} 2 & a+b+c \text{ even} \\ y+1/y & a+b+c \text{ odd} \end{bmatrix} \right)}{(y-1/y)^2}$$

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More generally, scaling regions in *M<sub>n</sub>*({*α<sub>i</sub>*}) arise whenever there exist a subset *A* and vectors *r<sub>i</sub>* ∈ ℝ<sup>3</sup>, *i* ∈ *A* such that

$$orall i \in \mathcal{A} \;, \quad \sum_{j \in \mathcal{A}} rac{lpha_{ij}}{|ec{r}_{ij}|} = \mathsf{0} \;.$$

This is independent of the  $c_i$ 's, so scaling solutions cannot be removed by changing the moduli.

• One could give a general prescription to compactify the BPS phase space  $\mathcal{M}_n$ , and complete the sum over collinear fixed points g into a symmetric Laurent polynomial  $\tilde{g}$ , however this is not quite sufficient to ensure that the  $\Omega(\gamma, t)$  resulting from the Master formula is sensible.

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# Master formula (second pass) I

Instead, we postulate

$$\begin{split} \bar{\Omega}(\gamma, \mathbf{y}) &= \sum_{n \geq 1} \sum_{\{\alpha_i\}, \sum \alpha_i = \gamma} \frac{g(\{\alpha_i\}, \{c_i\}, \mathbf{y})}{|\operatorname{Aut}(\{\alpha_i\})|} \\ &\times \prod_{i=1}^n \left\{ \sum_{m_i \mid \alpha_i} \frac{y - 1/y}{m_i(y^{m_i} - y^{-m_i})} \left[ \Omega_{\mathrm{S}}(\alpha_i / m_i, \mathbf{y}^{m_i}) + \Omega_{\mathrm{scaling}}(\alpha_i / m_i, \mathbf{y}^{m_i}) \right] \right\} \end{split}$$

Ω<sub>scaling</sub> is determined recursively in terms of Ω<sub>S</sub> by the minimal modification hypothesis:

$$\Omega_{\text{scaling}}(\alpha; \boldsymbol{y}) = \sum_{\substack{\{\beta_i \in \Gamma\}, \{m_i \in \mathbb{Z}\}\\m_i \ge 1, \sum_i m_i \beta_i = \alpha}} H(\{\beta_i\}; \{m_i\}; \boldsymbol{y}) \prod_i \Omega_{\text{S}}(\beta_i; \boldsymbol{y}^{m_i})$$

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# Master formula (second pass) II

- *H*({*β<sub>i</sub>*}; {*m<sub>i</sub>*}; *y*) is uniquely determined by the conditions
  - *H* is symmetric under  $y \rightarrow 1/y$ ,
  - *H* vanishes at  $y \rightarrow 0$ ,
  - the coefficient of ∏<sub>i</sub> Ω<sub>S</sub>(β<sub>i</sub>; y<sup>m<sub>i</sub></sup>) in the expression for Ω(∑<sub>i</sub> m<sub>i</sub>β<sub>i</sub>; y) is a Laurent polynomial in y.
- E.g, for the 3-center configuration discussed above,

 $H(\{\gamma_1, \gamma_2, \gamma_3\}; \{1, 1, 1\}; y) = \begin{cases} -2(y - y^{-1})^{-2}, a + b + c \text{ even} \\ (y + y^{-1})(y - y^{-1})^{-2}, a + b + c \text{ odd} \end{cases}$ 

so the prescription reduces to  $g 
ightarrow { ilde g}$ , but not in general...

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- The Master Formula expresses the set of indices Ω(γ; t, y) in terms of a new set of indices Ω<sup>S</sup>(γ, y). What have we gained ?
- First, Ω<sup>S</sup>(γ) no longer depend on the moduli. The formula is by construction consistent with wall-crossing.
- Second, in SUGRA we expect Ω<sup>S</sup>(γ, y) to count micro-states of single-centered BPS black holes, and therefore to be *y*-independent. This gives a non-trivial constraint on the total refined index Ω(γ; t, y).

### Introduction

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### Applications to quivers

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# Quiver quantum mechanics I

- The N = 4 quantum mechanics of multi-centered solitons/black holes arises as the Coulomb branch of a more complicated N = 4 matrix quantum mechanics, whose matter content is captured by a quiver.
- Each node ℓ = 1...K represents a U(N<sub>ℓ</sub>) vector multiplet (r<sub>ℓ</sub>, D<sub>ℓ</sub>), each arrow represents a chiral multiplet φ<sub>k,ℓ</sub> in (N<sub>ℓ</sub>, N<sub>k</sub>) representation of U(N<sub>ℓ</sub>) × U(N<sub>k</sub>). The set {N<sub>ℓ</sub>} is called the dimension vector.
- In addition, one must specify Fayet-Iliopoulos terms  $c_{\ell}$  such that  $\sum_{\ell} N_{\ell} c_{\ell} = 0$ , and (in presence of closed oriented loops) a gauge invariant superpotential *W*.
- Quivers also describe SUSY gauge theories in higher dimension, but here we focus on D = 1.

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## Quiver quantum mechanics II

In the case of N = ∑<sub>ℓ=1...K</sub> N<sub>ℓ</sub> centers, N<sub>ℓ</sub> of which carrying charge γ<sub>ℓ</sub>, the quiver has K nodes and γ<sub>ℓk</sub> arrows from node ℓ to k.



 The FI terms c<sub>ℓ</sub> depend on the VM moduli, while the coefficients of W in general depend on HM moduli. • The Coulomb branch description arises by integrating out the chiral multiplets, and reproduces Denef's equations

$$orall \ell \;, \quad \sum_{k 
eq \ell} rac{\gamma_{\ell k}}{|ec{r}_\ell - ec{r}_k|} = oldsymbol{c}_\ell$$

It is valid when the centers are far apart.

- The Higgs branch description arises by integrating out the vector multiplets. It is valid for large values of the chiral multiplet scalars φ<sub>kℓ</sub>.
- If both branches are regular, one expects the two descriptions to be dual and have the same BPS states. This can break down if the Coulomb and Higgs branches mix.

## Quantum mechanics on the Higgs branch I

• The moduli space  $\mathcal{M}_H$  of SUSY vacua on the Higgs branch is the set of solutions of the F-term  $\partial_{\phi} W = 0$  and D-term equations

$$\forall \ell : \sum_{\gamma_{\ell k} > 0} \phi_{\ell k}^* \, T^a \, \phi_{\ell k} - \sum_{\gamma_{k \ell} > 0} \phi_{k \ell}^* \, T^a \, \phi_{k \ell, \alpha, s' t} = c_\ell \operatorname{Tr}(T^a)$$

modulo the action of  $\prod_{\ell} U(N_{\ell})$ .

 Equivalently, M<sub>H</sub> is the space of semi-stable solutions of ∂<sub>φ</sub> W = 0 modulo ∏<sub>ℓ</sub> GL(N<sub>ℓ</sub>, ℂ).

# Quantum mechanics on the Higgs branch II

 BPS states on the Higgs branch correspond to cohomology classes in H<sup>\*</sup>(M<sub>H</sub>, ℤ). They transform under SU(2) according to the Lefschetz action

 $J_+ \cdot h = \omega \wedge h$ ,  $J_- = \omega \llcorner h$ ,  $J_3 \cdot h = \frac{1}{2}(n-d)h$ .

where *d* is the complex dimension of  $\mathcal{M}_H$ , *n* the degree of *h*.

 The refined index on the Higgs branch is given by the Poincaré polynomial

$$Q(\mathcal{M}_{H}; y) = \operatorname{Tr}'(-y)^{2J_{3}} = \sum_{\rho=1}^{2d} b_{\rho}(\mathcal{M}_{H}) (-y)^{\rho-d}$$

*Q* is a polynomial in *y*, 1/y, symmetric under  $y \rightarrow 1/y$ .

## Quantum mechanics on the Higgs branch III

 For example, for the 2-node (Kronecker) quiver with k arrows, dimension vector (1, 1), c<sub>1</sub> > 0,

$$\mathcal{M}_H = \mathbb{C}^k / \mathbb{C}^{\times} = \mathbb{P}^{k-1} \Rightarrow \mathcal{Q}(\mathcal{M}_H; y) = \frac{(-y)^k - (-y)^{-k}}{y - 1/y}$$

1 \_\_\_\_\_ k \_\_\_\_ 2

Remarkably, this agrees with the index of the Coulomb index of 2-centered solutions with  $\langle \gamma_1, \gamma_2 \rangle = k$  !

For k = 2 and dimension vector (M, N), one can show that Q(M<sub>H</sub>; y) is the number of BPS states of charge Mγ<sub>1</sub> + Nγ<sub>2</sub> in pure SU(2) Seiberg-Witten theory, where γ<sub>1</sub>, γ<sub>2</sub> are the monopole and dyon charges !

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# Quantum mechanics on the Higgs branch IV

 More generally, the BPS spectrum of many (if not all) N = 2, D = 4 gauge theories is governed by a quiver. Any BPS state arises as a bound state of the BPS states which occur in the strong coupling chamber.

Alim Cecotti Cordova Espahbodi Rastogi Vafa; Cecotti del Zotto; ...

• In general, the computation of  $Q(\mathcal{M}_H; y)$  is a hard problem. For quivers without oriented closed loop, there is a general formula based on Harder-Narasimhan filtrations. This formula reproduces our Coulomb branch formula, albeit in very non-trivial way !

Reineke; Joyce; MPS; Sen

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# Quantum mechanics on the Higgs branch V

- For non-Abelian quivers with loops and generic superpotential, there is no general way to compute Q(M<sub>H</sub>; y) at present.
- For Abelian quivers with loops, *M<sub>H</sub>* is a complete intersection in a product of projective spaces *M<sub>amb</sub>*, whose cohomology can be computed using the Lefschetz hyperplane theorem

$$egin{aligned} b_{m{
ho}}(\mathcal{M}_{H} \subset \mathcal{M}_{ ext{amb}}) & m{
ho} < m{d} \ b_{2d-m{
ho}}(\mathcal{M}_{ ext{amb}}) & m{
ho} > m{d} \ , \end{aligned}$$

and the Riemann-Roch theorem to compute  $\chi(\mathcal{M}_H)$  and hence the middle cohomology  $b_d(\mathcal{M}_H)$ .

Denef Moore; Bena Berkooz El Showk de Boer van den Bleeken

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# Higgs branch vs Coulomb branch I

 In the presence of scaling configurations, the Coulomb branch describes only a subset of the states on the Higgs branch. For example, consider the three-node quiver

$$a, b, c \ge 0$$

$$N_1 = N_2 = N_3 = 1$$

$$C_1, C_2 > 0, C_3 < 0$$

$$A_1 = N_2 = N_3 = 1$$

The generating function of the Higgs branch indices

$$Q(x_1, x_2, x_3; y) = \sum_{a \ge 0, b \ge 0, c \ge 0} (x_1)^a (x_2)^b (x_3)^c Q(\mathcal{M}_{a, b, c}, y)$$

can be computed using Lefschetz and Riemann-Roch.

Boris Pioline (CERN & LPTHE)

From black holes to quivers

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### Higgs branch vs Coulomb branch II

• it decomposes into  $Q = Q_{\rm C} + Q_{\rm S}$ , where

$$Q_{\rm C} = \frac{x_1 x_2 \{1 - x_1 x_2 + x_1 x_2 x_3 (x_1 + x_2 + y + y^{-1})\}}{(1 - x_1 x_2)(1 - x_1 x_3)(1 - x_2 x_3)(1 + x_1 / y)(1 + x_1 y)(1 + x_2 / y)(1 + x_2 y)}$$
$$Q_{\rm S} = \frac{x_1^2 x_2^2 x_3^2}{(1 - x_1 x_2)(1 - x_2 x_3)(1 - x_1 x_3)[1 - x_1 x_2 - x_2 x_3 - x_1 x_3 - 2x_1 x_2 x_3]}$$

- *Q*<sub>C</sub> corresponds to contributions from 3-centered black holes, each carrying unit degeneracy. It is *y* dependent, moduli dependent, and grows polynomially with *a*, *b*, *c*.
- Instead  $Q_s$  is *y*-independent, moduli-independent, has support on  $\{a < b + c, b < a + c, c < a + b\}$ , and grows exponentially with a, b, c. It counts spin zero Lefschetz multiplets, or pure Higgs states for short.

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# Master formula for quivers I

- We conjecture that all states on the Higgs branch have a generalized Coulomb branch description, as bound states of elementary constituents whose refined index  $\Omega_{\rm S}(\alpha_i)$  is both *y*-independent and invariant under wall-crossing.
- In particular, the master formula should hold for all quivers,

$$\begin{split} \bar{\Omega}(\gamma, \mathbf{y}) &= \sum_{n \geq 1} \sum_{\{\alpha_i\}, \sum \alpha_i = \gamma} \frac{g(\{\alpha_i\}, \{\mathbf{c}_i\}, \mathbf{y})}{|\operatorname{Aut}(\{\alpha_i\})|} \\ &\times \prod_{i=1}^n \left\{ \sum_{m_i \mid \alpha_i} \frac{1}{m_i} \frac{\mathbf{y} - 1/\mathbf{y}}{\mathbf{y}^{m_i} - \mathbf{y}^{-m_i}} \left[ \Omega_{\mathrm{S}}(\alpha_i/m_i, \mathbf{y}^{m_i}) + \Omega_{\mathrm{scaling}}(\alpha_i/m_i, \mathbf{y}^{m_i}) \right] \right\} \end{split}$$

where  $\Omega_{scaling}$  is determined as before.

• We have tested the formula on a variety of Abelian quivers:



and on some non-Abelian 3-node quivers: the master formula seems to hold up...

# Summary and open problems I

- The total index in  $\mathcal{N} = 2$  supersymmetric theories can be written as a sum of contributions from bound states of *n* elementary/single centered spinless constituents.
- The index Ω<sub>S</sub> associated to elementary constituents is both moduli- and *y*-independent. The existence of bound states does depend on the moduli z<sup>a</sup>. Angular momentum is carried by configurational degrees of freedom.
- The enumeration of all possible decompositions  $\gamma = \sum_i \alpha_i$  is currently untractable. Can one find a simple criterium (beyond the attractor flow conjecture) that determines whether a given choice of charges will lead to a regular multi-center solution ?
- The computation of the Coulomb branch index g({α<sub>i</sub>}, y) for general {α<sub>i</sub>} is currently limited by computer power. Is there a better way to compute the sum over collinear fixed points ?

# Summary and open problems II

- Due to scaling solutions, the contribution of each elementary constituent is corrected by a term  $\Omega_{\text{scaling}}(y)$  which depends on the index of 'smaller' charges, and ensures that the total index is a Laurent polynomial. *Can one derive this from a detailed study of* N = 4 *quiver quantum mechanics ?*
- In the context of quivers, Ω<sub>S</sub> counts the number of Lefschetz singlets in the cohomology of the quiver moduli space. Why these states are robust under changing the FI parameters ? Is there a general formula for the index for non-Abelian quivers with generic superpotential ?
- In supergravity,  $\Omega_S$  corresponds to the degeneracy in the attractor chamber, and should count the degrees of freedom in a single  $AdS_2 \times S_2$  throat. Can one compute it microscopically and match it to the quantum entropy function ?

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