## From black holes to quivers

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## Introduction I

In 4D string vacua with $\mathcal{N}=4$ or $\mathcal{N}=8$ 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 $\operatorname{Tr}(-1)^{F}=\operatorname{Tr} 1 \geq 0$ for spherically symmetric BH .

Dijkgraaf Verlinde² ; de Wit et al; David Jatkar Sen; Dabholkar et al;. . .

## 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, $\Omega\left(\gamma, z^{a}\right)$ is a generalized DT invariant, hard to (define and) compute.
- Subleading quantum corrections are more involved, and include e.g. all topological couplings $R^{2} F^{2 h-2}$.
- Bound states of $n \geq 3$ 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 $S L(2, \mathbb{Z})$ should be there somehow.

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

## Introduction III

- 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 $A d S_{2} \times S^{2}$ (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.


## Outline

(1) Introduction
(2) Quantum mechanics of multi-centered BHs
(3) Index from single-centered degeneracies
4. Applications to quivers

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## (1) Introduction

(2) Quantum mechanics of multi-centered BHs
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4 Applications to quivers

## Preliminaries I

- Consider $\mathcal{N}=2$ supergravity in 4 dimensions. Let $\Gamma=\Gamma_{e} \oplus \Gamma_{m}$ be the lattice of electric and magnetic charges, with antisymmetric (Dirac-Schwinger- Zwanziger) integer pairing

$$
\left\langle\gamma, \gamma^{\prime}\right\rangle=q_{\wedge} p^{\prime \wedge}-q_{\Lambda}^{\prime} p^{\wedge} \in \mathbb{Z}
$$

- BPS states preserve 4 out of 8 supercharges, and saturate the bound $M \geq\left|Z\left(\gamma, t^{a}\right)\right|$ where $Z\left(\gamma, t^{a}\right)=\left\langle Y\left(t^{a}\right), \gamma\right\rangle$ is the central charge.
- The index $\Omega\left(\gamma ; t^{a}\right)=\operatorname{Tr}_{\mathcal{H}_{\gamma}^{\prime}\left(t^{a}\right)}(-1)^{2 J_{3}}$ (where $\mathcal{H}_{\gamma}^{\prime}\left(t^{a}\right)$ is the Hilbert space of one-particle states with charge $\gamma \in \Gamma$ in the vacuum with vector moduli $t^{a}$ ) receives contributions from short multiplets only.


## Preliminaries II

- In $N=2$ gauge theories (but not SUGRA/string vacua), there is an additional $S U(2)_{R}$ symmetry, and the spin character

$$
\Omega(\gamma ; t, y)=\operatorname{Tr}(-1)^{2 J_{3}} y^{2\left(I_{3}+J_{3}\right)}
$$

is protected. The 'no exotics' conjecture asserts that all states have $I_{3}=0$, and the PSC coincides with the refined index

$$
\Omega(\gamma ; t, y)=\operatorname{Tr}(-1)^{2 J_{3}} y^{2 J_{3}}
$$

Gaiotto Neitzke Moore

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


## Wall-crossing I

- $\Omega(\gamma ; t)$ 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:

$$
W\left(\gamma_{1}, \gamma_{2}\right)=\left\{t \in \mathcal{M}: Z\left(\gamma_{1}, t\right) / Z\left(\gamma_{2}, t\right) \in \mathbb{R}^{+}\right\}
$$

- For e.g. in pure $N=2, D=4 S Y M$ with $G=S U(2)$,


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 $\gamma_{1}, \gamma_{2}$ such that $\Omega\left(M \gamma_{1}+N \gamma_{2}\right)$ has support on the cone $M N \geq 0$. The constituents have $M_{i} \geq 0, N_{i} \geq 0$, so only a finite number of bound states can occur.
- Rk2: The index of states with $\gamma \notin \mathbb{Z} \gamma_{1}+\mathbb{Z} \gamma_{2}$ is constant across the wall. So are $\Omega\left(\gamma_{1}\right)$ and $\Omega\left(\gamma_{2}\right)$.
- Rk3: The index $\Omega\left(M \gamma_{1}+N \gamma_{2}\right)$ may contain contributions from bound states of constituents with charges lying outside the lattice $\mathbb{Z} \gamma_{1}+\mathbb{Z} \gamma_{2}$. But those are insensitive to the wall.


## Primitive wall-crossing I

- For $\left\langle\gamma_{1}, \gamma_{2}\right\rangle \neq 0$, there exists a two-centered BPS solution of charge $\gamma=\gamma_{1}+\gamma_{2}$, angular momentum $\vec{J}=\frac{1}{2}\left\langle\gamma_{1}, \gamma_{2}\right\rangle \vec{u}$ :

- The solution exists only on one side of the wall. As $t$ approaches the wall, the distance $r_{12}$ diverges and the bound state decays into its constituents $\gamma_{1}$ and $\gamma_{2}$.


## Primitive wall-crossing II

- Near the wall, the two centers can be treated as pointlike particles with $\Omega\left(\gamma_{i}\right)$ internal degrees of freedom, interacting via Newton, Coulomb, Lorentz, scalar exchange forces.
- The classical BPS phase space $\mathcal{M}_{2}$ for the two-particle system is the two-sphere, with symplectic form

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

such that rotations $\partial_{\phi}$ are generated by $J_{3}=\frac{1}{2} \gamma_{12} \cos \theta$.

- Quantum mechanically, one obtains $\left|\gamma_{12}\right|$ states transforming as a spin $J=\frac{1}{2}\left(\left|\gamma_{12}\right|-1\right)$ 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

$$
\Omega_{\text {bound }}=\underbrace{(-1)^{\gamma_{12}+1} \gamma_{12}}_{\begin{array}{c}
\text { angular } \\
\text { momentum }
\end{array}} \times \underbrace{\Omega\left(\gamma_{1}\right)}_{\begin{array}{c}
\text { internal } \\
\text { states of } 1
\end{array}} \times \underbrace{\Omega\left(\gamma_{2}\right)}_{\begin{array}{c}
\text { internal } \\
\text { states of } 2
\end{array}}
$$

- These are the only bound states of charge $\gamma=\gamma_{1}+\gamma_{2}$ which (dis)appear across the wall. Thus

$$
\Delta \Omega\left(\gamma_{1}+\gamma_{2}\right)=(-1)^{\gamma_{12}+1} \gamma_{12} \Omega\left(\gamma_{1}\right) \Omega\left(\gamma_{2}\right)
$$

Denef Moore

## Primitive wall-crossing IV

- Similarly, the variation of the refined index is

$$
\Delta \Omega\left(\gamma_{1}+\gamma_{2} ; y\right)=\frac{(-y)^{\gamma_{12}}-(-y)^{-\gamma_{12}}}{y-1 / y} \Omega\left(\gamma_{1} ; y\right) \Omega\left(\gamma_{2} ; y\right)
$$

Diaconescu Moore; Dimofte Gukov

- Let us try to extend this reasoning to compute $\Delta \Omega\left(M \gamma_{1}+N \gamma_{2}\right)$ for general $(M, N)$.


## Multi-centered solutions I

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

$$
\begin{array}{r}
\mathrm{d} s^{2}=-e^{2 U}(\mathrm{~d} t+\mathcal{A})^{2}+e^{-2 U} \mathrm{~d} \vec{r}^{2} \\
2 e^{-U(\vec{r})} \operatorname{Im}\left[e^{-\mathrm{i} \phi} Y\left(t^{a}(\vec{r})\right)\right]=\beta+\sum_{i=1}^{n} \frac{\alpha_{i}}{\left|\vec{r}-\vec{r}_{i}\right|}, \\
\phi=\arg Z_{\gamma}, \quad \gamma=\alpha_{1}+\cdots+\alpha_{n}, \quad \beta=2 \operatorname{Im}\left[e^{-\mathrm{i} \phi} Y\left(t_{\infty}\right)\right]
\end{array}
$$

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

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

## Multi-centered solutions II

- This provides $n-1$ conditions on $3 n$ locations $\vec{r}_{i}$. Modding out by translations in $\mathbb{R}^{3}$, we define $\mathcal{M}_{n}\left(\left\{\alpha_{i}\right\},\left\{c_{i}\right\}\right)$ to be the $2 n-2$ dimensional space of solutions to $[*]$.
- For the solution to be regular, one must also ensure

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

This may remove some connected components in $\mathcal{M}_{n}$.

- When all charges $\alpha_{i}$ lie in a two-dimensional lattice $\mathbb{Z} \gamma_{1}+\mathbb{Z} \gamma_{2}$ and satisfy the cone condition $M N \geq 0$, this condition appears to be automatically satisfied. Moreover $c_{i}=\Lambda \sum_{j \neq i} \alpha_{i j}$ with $\Lambda \rightarrow 0$ at the wall.


## 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 $3 n$ bosonic coordinates, $4 n$ fermionic coordinates with Lagrangian

$$
\begin{gathered}
\mathcal{L}=\sum_{i}\left[W_{i}\left(\vec{r}_{i}\right)\right]^{2}+\sum_{i} \vec{A}_{i} \dot{\vec{r}}_{i}+\sum_{i, j} \gamma_{i j} \dot{\vec{r}}_{i} \dot{\vec{r}}_{j}+\ldots \\
W_{i}=\sum_{j \neq i} \frac{\left\langle\alpha_{i}, \alpha_{j}\right\rangle}{\left|\vec{r}_{i}-\vec{r}_{j}\right|}-c_{i}, \quad \vec{A}_{i}=\sum_{j \neq i}\left\langle\alpha_{i}, \alpha_{j}\right\rangle \vec{A}_{\text {Dirac }}\left(\vec{r}_{i}-\vec{r}_{j}\right)
\end{gathered}
$$

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

- The classical ground state dynamics is then first order quantum mechanics on the BPS phase space $\mathcal{M}_{n}=\left\{W_{i}=0\right\}$ equipped with the symplectic form

$$
\begin{array}{r}
\omega=\frac{1}{2} \sum_{i<j} \alpha_{i j} \sin \theta_{i j} \mathrm{~d} \theta_{i j} \wedge \mathrm{~d} \phi_{i j}, \quad \vec{\jmath}=\frac{1}{2} \sum_{\text {de Boer El Showk Messdimah Van }} \alpha_{i j} \frac{\vec{r}_{i j}}{r_{i j}} \\
\text { Vand }^{\prime}
\end{array}
$$

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

$$
g_{\text {class }}\left(\left\{\alpha_{i}\right\},\left\{c_{i}\right\} ; y\right)=\frac{(-1)^{\sum_{i<j} \alpha_{i j}-n+1}}{(2 \pi)^{n-1}(n-1)!} \int_{\mathcal{M}_{n}} \omega^{n-1} y^{2 J_{3}}
$$

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

- Quantum mechanically, the refined index is equal to the equivariant Dirac index of the symplectic manifold $\left(\mathcal{M}_{n}, \omega\right)$,

$$
g\left(\left\{\alpha_{i}\right\},\left\{c_{i}\right\} ; y\right)=\operatorname{Tr}_{\text {Ker } D_{+}}(-y)^{2 ل_{3}}-\operatorname{Tr}_{\mathrm{KerD}_{-}}(-y)^{2 ل_{3}} .
$$

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

- When $\mathcal{M}_{n}$ is compact and $J_{3}$ has only isolated fixed points, it can be evaluated by Atiyah-Bott Lefschetz fixed point formula:

$$
g\left(\left\{\alpha_{i}\right\},\left\{c_{i}\right\} ; y\right)=\sum_{\text {fixed pts }} \frac{y^{2 J_{3}}}{\operatorname{det}\left((-y)^{L}-(-y)^{-L}\right)}
$$

where $L$ is the matrix of the action of $J_{3}$ on the holomorphic tangent space around the fixed point.

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

- E.g. for $n=2, \mathcal{M}_{2}=S^{2}, J_{3}=\alpha_{12} \cos \theta$ :

$$
\begin{aligned}
g & =\frac{(-1)^{\alpha_{12}+1}}{(y-1 / y)}(\underbrace{y^{+\alpha_{12}}}_{\text {North pole }}-\underbrace{y^{-\alpha_{12}}}_{\text {South pole }}) \\
& =\operatorname{Tr}_{j=\frac{1}{2}\left(\alpha_{12}-1\right)} y^{2 J_{3}}
\end{aligned}
$$

if $c_{1} \alpha_{12}>0$, zero otherwise.

## Refined index from localization I

- The fixed points of the action of $J_{3}$ are collinear multi-centered configurations along the $z$-axis, such that

$$
\sum_{j \neq i}^{n} \frac{\alpha_{i j}}{\left|z_{i}-z_{j}\right|}=c_{i}, \quad J_{3}=\frac{1}{2} \sum_{i<j} \alpha_{i j} \operatorname{sign}\left(z_{j}-z_{i}\right)
$$

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

$$
W\left(\left\{z_{i}\right\}\right)=-\sum_{i<j} \operatorname{sign}\left[z_{j}-z_{i}\right] \alpha_{i j} \ln \left|z_{j}-z_{i}\right|-\sum_{i} c_{i} z_{i}
$$

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


## Refined index from localization II

- After the dust settles, one finds the Coulomb branch formula

$$
g\left(\left\{\alpha_{i}\right\},\left\{c_{i}\right\} ; y\right)=\frac{(-1)^{\sum_{i<j} \alpha_{i j}+n-1}}{\left(y-y^{-1}\right)^{n-1}} \sum_{p} s(p) y^{\sum_{i<j} \alpha_{i j} \operatorname{sign}\left(z_{j}-z_{i}\right)}
$$

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 $\mathcal{M}_{n}$ 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.


## Coulomg branch wall-crossing formula I

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

$$
\Delta \Omega(\gamma) \stackrel{? ?}{=} \sum_{n \geq 2} \sum_{\gamma=\alpha_{1}+\cdots+\alpha_{n}} g\left(\left\{\alpha_{i}\right\}\right) \prod_{i=1}^{n} \Omega^{+}\left(\alpha_{i}\right)
$$

where $\gamma=M \gamma_{1}+N \gamma_{2}, \alpha_{i}=M_{i} \gamma_{1}+N_{i} \gamma_{2}$, and $\Omega^{+}\left(\alpha_{i}\right)$ 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, MaxwellBoltzmann statistics would require a symmetry factor

$$
\Delta \Omega(\gamma) \stackrel{!?}{=} \sum_{n \geq 2} \sum_{\gamma=\alpha_{1}+\cdots+\alpha_{n}} \frac{g\left(\left\{\alpha_{i}\right\}\right)}{\left|\operatorname{Aut}\left(\left\{\alpha_{i}\right\}\right)\right|} \prod_{i=1}^{n} \Omega^{+}\left(\alpha_{i}\right)
$$

where $\operatorname{Aut}\left(\left\{\alpha_{i}\right\}\right)$ is the subgroup of the permutation group leaving $\left\{\alpha_{i}\right\}$ invariant.

- Instead, the centers are quantum objects, with Bose statistics if $\Omega\left(\alpha_{i}\right)>0$, or Fermi statistics if $\Omega\left(\alpha_{i}\right)<0$. One can show that the Maxwell-Boltzmann prescription nevertheless works, provided one replaces everywhere the index $\Omega(\gamma)$ with the rational index

$$
\bar{\Omega}(\gamma) \equiv \sum_{d \mid \gamma} \frac{1}{d^{2}} \Omega(\gamma / d), \quad \bar{\Omega}(\gamma, y) \equiv \sum_{d \mid \gamma} \frac{\left(y-y^{-1}\right)}{d\left(y^{d}-y^{-d}\right)} \Omega\left(\gamma / d, y^{d}\right)
$$

## Statistics II

- Consider for example $\Delta\left(\gamma_{1}+2 \gamma_{2}\right)$ : it receives contributions from bound states $\left\{\gamma_{1}+\gamma_{2}, \gamma_{2}\right\}$, $\left\{\gamma_{1}, 2 \gamma_{2}\right\},\left\{\gamma_{1}, \gamma_{2}, \gamma_{2}\right\}$.
- Taking into account Bose-Fermi statistics for $\left\{\gamma_{1}, \gamma_{2}, \gamma_{2}\right\}$,

$$
\begin{aligned}
\Delta \Omega\left(\gamma_{1}+2 \gamma_{2}\right)= & (-1)^{\gamma_{12}} \gamma_{12} \Omega^{+}\left(\gamma_{2}\right) \Omega^{+}\left(\gamma_{1}+\gamma_{2}\right) \\
& +2 \gamma_{12} \Omega^{+}\left(2 \gamma_{2}\right) \Omega^{+}\left(\gamma_{1}\right) \\
& +\frac{1}{2} \gamma_{12} \Omega^{+}\left(\gamma_{2}\right)\left(\gamma_{12} \Omega^{+}\left(\gamma_{2}\right)+1\right) \Omega^{+}\left(\gamma_{1}\right)
\end{aligned}
$$

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

$$
\begin{aligned}
\Delta \bar{\Omega}\left(\gamma_{1}+2 \gamma_{2}\right)= & (-1)^{\gamma_{12}} \gamma_{12} \bar{\Omega}^{+}\left(\gamma_{2}\right) \bar{\Omega}^{+}\left(\gamma_{1}+\gamma_{2}\right) \\
& +2 \gamma_{12} \bar{\Omega}^{+}\left(2 \gamma_{2}\right) \bar{\Omega}^{+}\left(\gamma_{1}\right)+\frac{1}{2}\left[\gamma_{12} \bar{\Omega}^{+}\left(\gamma_{2}\right)\right]^{2} \bar{\Omega}^{+}\left(\gamma_{1}\right)
\end{aligned}
$$

## Coulomb branch wall crossing formula I

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

$$
\Delta \bar{\Omega}(\gamma, y)=\sum_{n \geq 2} \sum_{\gamma=\alpha_{1}+\cdots+\alpha_{n}} \frac{g\left(\left\{\alpha_{i}\right\}, y\right)}{\left|\operatorname{Aut}\left(\left\{\alpha_{i}\right\}\right)\right|} \prod_{i=1}^{n} \bar{\Omega}^{+}\left(\alpha_{i}, y\right)
$$

- 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 $S U(2)$ gauge theory found by Seiberg and Witten.


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## (1) Introduction

## (2) Quantum mechanics of multi-centered BHs

(3) Index from single-centered degeneracies

## 4 Applications to quivers

## Towards elementary constituents I

- Wall-crossing shows that some of the BPS states contributing to $\Omega(\gamma)$ 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 $S U(2)$ 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.


## Towards elementary constituents II

- In the remainder we shall propose a master formula which expresses the total index $\Omega(\gamma ; t, y)$ in terms of the indices $\Omega_{\mathrm{S}}(\gamma ; y)$ 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 $\Omega_{\mathrm{S}}\left(\alpha_{i}, y\right)$ be the index of elementary/single centered states with charge $\alpha_{i}$. The total index $\Omega(\gamma ; t, y)$, or rather its rational counterpart, should be a sum over all possible bound states

$$
\bar{\Omega}(\gamma ; t, y)=\sum_{n \geq 1} \sum_{\sum \alpha_{i}=\gamma} \frac{g\left(\left\{\alpha_{i}\right\},\left\{c_{i}\right\}, y\right)}{\left|\operatorname{Aut}\left(\left\{\alpha_{i}\right\}\right)\right|} \bar{\Omega}_{S}\left(\alpha_{i}, y\right)
$$



- Unlike in wall-crossing case, there are potentially infinitely many possible sets $\left\{\alpha_{i}\right\}$ such that $\gamma=\sum \alpha_{i}$ and $\bar{\Omega}_{\mathrm{S}}\left(\alpha_{i}, y\right) \neq 0$. Hopefully the regularity condition $e^{2 U}>0$ 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 $\mathcal{M}_{n}$ may be non-compact. As a result, $g\left(\left\{\alpha_{i}\right\},\left\{c_{i}\right\}, y\right)$ and hence $\Omega(\gamma ; t, y)$ may not be symmetric Laurent polynomials.
- To illustrate this, take $n=3, \alpha_{12}=a, \alpha_{23}=b, \alpha_{31}=c$ satisfying triangular inequalities $0<a<b+c$, etc, there exist scaling solutions of Denef's equations

$$
\frac{a}{r_{12}}-\frac{c}{r_{13}}=c_{1}, \frac{b}{r_{23}}-\frac{a}{r_{12}}=c_{2}
$$

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

## Scaling solutions II

- For $c_{1}, c_{2}>0$, the only collinear configurations are (123) and (321), leading to

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

- 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:

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

## Scaling solutions III

- More generally, scaling regions in $\mathcal{M}_{n}\left(\left\{\alpha_{i}\right\}\right)$ arise whenever there exist a subset $A$ and vectors $\vec{r}_{i} \in \mathbb{R}^{3}, i \in A$ such that

$$
\forall i \in A, \quad \sum_{j \in A} \frac{\alpha_{i j}}{\left|\vec{r}_{i j}\right|}=0 .
$$

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.


## Master formula (second pass) I

- Instead, we postulate

$$
\begin{aligned}
& \bar{\Omega}(\gamma, y)=\sum_{n \geq 1} \sum_{\left\{\alpha_{i}\right\}, \sum \alpha_{i}=\gamma} \frac{g\left(\left\{\alpha_{i}\right\},\left\{c_{i}\right\}, y\right)}{\left|\operatorname{Aut}\left(\left\{\alpha_{i}\right\}\right)\right|} \\
& \quad \times \prod_{i=1}^{n}\left\{\sum_{m_{i} \mid \alpha_{i}} \frac{y-1 / y}{m_{i}\left(y^{m_{i}}-y^{-m_{i}}\right)}\left[\Omega_{\mathrm{S}}\left(\alpha_{i} / m_{i}, y^{m_{i}}\right)+\Omega_{\text {scaling }}\left(\alpha_{i} / m_{i}, y^{m_{i}}\right)\right]\right\}
\end{aligned}
$$

- $\Omega_{\text {scaling }}$ is determined recursively in terms of $\Omega_{\mathrm{S}}$ by the minimal modification hypothesis:

$$
\Omega_{\text {scaling }}(\alpha ; y)=\sum_{\substack{\left\{\beta_{i} \in \mathcal{C}\right\},\left\{m_{i} \in \mathbb{Z}\right\} \\ m_{i} \geq 1, \sum_{i} m_{i} \beta_{i}=\alpha}} H\left(\left\{\beta_{i}\right\} ;\left\{m_{i}\right\} ; y\right) \prod_{i} \Omega_{\mathrm{S}}\left(\beta_{i} ; y^{m_{i}}\right)
$$

## Master formula (second pass) II

- $H\left(\left\{\beta_{i}\right\} ;\left\{m_{i}\right\} ; y\right)$ is uniquely determined by the conditions
- $H$ is symmetric under $y \rightarrow 1 / y$,
- $H$ vanishes at $y \rightarrow 0$,
- the coefficient of $\prod_{i} \Omega_{\mathrm{S}}\left(\beta_{i} ; y^{m_{i}}\right)$ in the expression for $\Omega\left(\sum_{i} m_{i} \beta_{i} ; y\right)$ is a Laurent polynomial in $y$.
- E.g, for the 3-center configuration discussed above,

$$
\begin{aligned}
& H\left(\left\{\gamma_{1}, \gamma_{2}, \gamma_{3}\right\} ;\{1,1,1\} ; y\right)= \\
& \qquad\left\{\begin{array}{l}
-2\left(y-y^{-1}\right)^{-2}, a+b+c \text { even } \\
\left(y+y^{-1}\right)\left(y-y^{-1}\right)^{-2}, a+b+c \text { odd }
\end{array}\right.
\end{aligned}
$$

so the prescription reduces to $g \rightarrow \tilde{g}$, but not in general...

## Master formula (second pass) III

- The Master Formula expresses the set of indices $\Omega(\gamma ; t, y)$ in terms of a new set of indices $\Omega^{S}(\gamma, y)$. What have we gained?
- First, $\Omega^{S}(\gamma)$ no longer depend on the moduli. The formula is by construction consistent with wall-crossing.
- Second, in SUGRA we expect $\Omega^{S}(\gamma, y)$ 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 $\Omega(\gamma ; t, y)$.


## Outline

## (1) Introduction

## (2) Quantum mechanics of multi-centered BHs

(3) Index from single-centered degeneracies

4 Applications to quivers

## Quiver quantum mechanics I

- The $\mathcal{N}=4$ quantum mechanics of multi-centered solitons/black holes arises as the Coulomb branch of a more complicated $\mathcal{N}=4$ matrix quantum mechanics, whose matter content is captured by a quiver.
- Each node $\ell=1 \ldots K$ represents a $U\left(N_{\ell}\right)$ vector multiplet $\left(\vec{r}_{\ell}, D_{\ell}\right)$, each arrow represents a chiral multiplet $\phi_{k, \ell}$ in $\left(N_{\ell}, \bar{N}_{k}\right)$ representation of $U\left(N_{\ell}\right) \times U\left(N_{k}\right)$. The set $\left\{N_{\ell}\right\}$ is called the dimension vector.
- In addition, one must specify Fayet-lliopoulos 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 $D=1$.


## Quiver quantum mechanics II

- In the case of $N=\sum_{\ell=1 \ldots K} N_{\ell}$ centers, $N_{\ell}$ of which carrying charge $\gamma_{\ell}$, the quiver has $K$ nodes and $\gamma_{\ell k}$ arrows from node $\ell$ to $k$.

- The FI terms $c_{\ell}$ depend on the VM moduli, while the coefficients of $W$ in general depend on HM moduli.


## Quiver quantum mechanics III

- The Coulomb branch description arises by integrating out the chiral multiplets, and reproduces Denef's equations

$$
\forall \ell, \quad \sum_{k \neq \ell} \frac{\gamma_{\ell k}}{\left|\vec{r}_{\ell}-\vec{r}_{k}\right|}=c_{\ell}
$$

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 $\phi_{k \ell}$.
- 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

$$
\forall \ell: \sum_{\gamma_{\ell k}>0} \phi_{\ell k}^{*} T^{a} \phi_{\ell k}-\sum_{\gamma_{k \ell}>0} \phi_{k \ell}^{*} T^{a} \phi_{k \ell, \alpha, s^{\prime} t}=c_{\ell} \operatorname{Tr}\left(T^{a}\right)
$$

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

- Equivalently, $\mathcal{M}_{H}$ is the space of semi-stable solutions of $\partial_{\phi} W=0$ modulo $\prod_{\ell} G L\left(N_{\ell}, \mathbb{C}\right)$.


## Quantum mechanics on the Higgs branch II

- BPS states on the Higgs branch correspond to cohomology classes in $H^{*}\left(\mathcal{M}_{H}, \mathbb{Z}\right)$. They transform under $\operatorname{SU}(2)$ according to the Lefschetz action

$$
J_{+} \cdot h=\omega \wedge h, \quad J_{-}=\omega\left\llcorner h, \quad J_{3} \cdot h=\frac{1}{2}(n-d) h .\right.
$$

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

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

$Q$ 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 $(1,1), c_{1}>0$,


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

Remarkably, this agrees with the index of the Coulomb index of 2-centered solutions with $\left\langle\gamma_{1}, \gamma_{2}\right\rangle=k$ !

- For $k=2$ and dimension vector $(M, N)$, one can show that $Q\left(\mathcal{M}_{H} ; y\right)$ is the number of BPS states of charge $M \gamma_{1}+N \gamma_{2}$ in pure $S U(2)$ Seiberg-Witten theory, where $\gamma_{1}, \gamma_{2}$ are the monopole and dyon charges !


## 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 $Q\left(\mathcal{M}_{H} ; y\right)$ 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

## Quantum mechanics on the Higgs branch V

- For non-Abelian quivers with loops and generic superpotential, there is no general way to compute $Q\left(\mathcal{M}_{H} ; y\right)$ at present.
- For Abelian quivers with loops, $\mathcal{M}_{H}$ is a complete intersection in a product of projective spaces $\mathcal{M}_{\mathrm{amb}}$, whose cohomology can be computed using the Lefschetz hyperplane theorem

$$
b_{p}\left(\mathcal{M}_{H} \subset \mathcal{M}_{\mathrm{amb}}\right)= \begin{cases}b_{p}\left(\mathcal{M}_{\mathrm{amb}}\right) & p<d \\ b_{2 d-p}\left(\mathcal{M}_{\mathrm{amb}}\right) & p>d\end{cases}
$$

and the Riemann-Roch theorem to compute $\chi\left(\mathcal{M}_{H}\right)$ and hence the middle cohomology $b_{d}\left(\mathcal{M}_{H}\right)$.

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

## 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

- The generating function of the Higgs branch indices

$$
Q\left(x_{1}, x_{2}, x_{3} ; y\right)=\sum_{a \geq 0, b \geq 0, c \geq 0}\left(x_{1}\right)^{a}\left(x_{2}\right)^{b}\left(x_{3}\right)^{c} Q\left(\mathcal{M}_{a, b, c}, y\right)
$$

can be computed using Lefschetz and Riemann-Roch.

## Higgs branch vs Coulomb branch II

- it decomposes into $Q=Q_{\mathrm{C}}+Q_{\mathrm{S}}$, where

$$
\begin{aligned}
& Q_{\mathrm{C}}=\frac{x_{1} x_{2}\left\{1-x_{1} x_{2}+x_{1} x_{2} x_{3}\left(x_{1}+x_{2}+y+y^{-1}\right)\right\}}{\left(1-x_{1} x_{2}\right)\left(1-x_{1} x_{3}\right)\left(1-x_{2} x_{3}\right)\left(1+x_{1} / y\right)\left(1+x_{1} y\right)\left(1+x_{2} / y\right)\left(1+x_{2} y\right)} \\
& Q_{\mathrm{S}}=\frac{x_{1}^{2} x_{2}^{2} x_{3}^{2}}{\left(1-x_{1} x_{2}\right)\left(1-x_{2} x_{3}\right)\left(1-x_{1} x_{3}\right)\left[1-x_{1} x_{2}-x_{2} x_{3}-x_{1} x_{3}-2 x_{1} x_{2} x_{3}\right]}
\end{aligned}
$$

- $Q_{\mathrm{C}}$ 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 $Q_{\mathrm{S}}$ 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.


## 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 $\Omega_{\mathrm{S}}\left(\alpha_{i}\right)$ is both $y$-independent and invariant under wall-crossing.
- In particular, the master formula should hold for all quivers,

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

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

## Master formula for quivers II

- 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 $\Omega_{S}$ associated to elementary constituents is both moduli- and $y$-independent. The existence of bound states does depend on the moduli $z^{a}$. 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 $g\left(\left\{\alpha_{i}\right\}, y\right)$ for general $\left\{\alpha_{i}\right\}$ 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, $\Omega_{S}$ 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 $A d S_{2} \times S_{2}$ throat. Can one compute it microscopically and match it to the quantum entropy function?

