

Wall-crossing from Boltzmannian Black Hole Halos

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PICS meeting, London, 19/10/2010

based on work with J. Manschot and A. Sen, to appear

Introduction I

- In SUSY field theories and string theory vacua with extended supersymmetry, the **spectrum of BPS states** can often be determined exactly at weak coupling.
- In following the BPS spectrum from weak to strong coupling, one must be wary of two issues:
 - **short multiplets may pair up** into a long multiplet,
 - **single-particle states may decay** into multi-particle states.
- The first issue can be avoided by considering a suitable **index** $\Omega(\gamma, t)$, designed such that contributions from long multiplets cancel. $\Omega(\gamma, t)$ is then a **piecewise constant function** of the charge vector γ and couplings/moduli t .

Introduction II

- To deal with the second issue, one must understand how $\Omega(\gamma, t)$ changes across a **wall of marginal stability** W , where a single-particle state with charge γ can decay into a multi-particle state with charges $\{\gamma_i\}$, such that $\gamma = \sum_i \gamma_i$, $M(\gamma) = \sum_i M(\gamma_i)$.
- Initial progress came from physics, by noting that single-particle states (in a certain limit) can be represented by **multi-centered solitonic solutions**. Those exist only on one side of the wall and decay into the continuum of multi-particle states on the other side.
- When $\gamma = \gamma_1 + \gamma_2$ is the sum of two primitive vectors, the index of the two-centered configuration is easily computed, leading to the **primitive wall crossing formula** for $D = 4$, $N = 2$ vacua:

$$\Delta\Omega(\gamma \rightarrow \gamma_1 + \gamma_2) = (-1)^{\gamma_{12}} \gamma_{12} \Omega(\gamma_1) \Omega(\gamma_2), \quad \gamma_{12} \equiv \langle \gamma_1, \gamma_2 \rangle$$

Denef Moore

- In the **non-primitive** case $\gamma = M\gamma_1 + N\gamma_2$ where $M, N > 1$ (γ_1, γ_2 being two primitive vectors), many multi-centered configurations in general contribute, and computing their index is much harder.
- The general answer to this problem came from the mathematical study of the wall-crossing properties of (generalized) **Donaldson-Thomas invariants** for Calabi-Yau three-folds. These are believed to be the mathematical translation of the BPS index $\Omega(\gamma)$ in type IIA CY vacua.
- Notably, **Kontsevich & Soibelman** (KS) and **Joyce & Song** (JS) have given implicit and explicit formulae for $\Delta\Omega(\gamma \rightarrow M\gamma_1 + N\gamma_2)$. Our main goal will be to interpret these formulae physically.

Physical interpretation of the KS/JS formulae I

- The KS formula was first interpreted physically in terms of the VM moduli space \mathcal{M}_3 of the $\mathcal{N} = 2, D = 4$ theory **compactified on a circle** S^1 of radius R . SUSY requires that \mathcal{M}_3 is **hyperkähler** (in field theory) / **quaternion-Kähler** (in SUGRA).
- The HK/QK metric on \mathcal{M}_3 is conveniently described in terms of the complex **symplectic/contact** structure on the **twistor space** \mathcal{Z} , a \mathbb{P}^1 bundle over \mathcal{M}_3 .
- Above a fixed point $t \in \mathcal{M}_4$, the symplectic/contact structure is specified by a set of **symplectomorphisms** U_γ between Darboux coordinate patches. The KS formula guarantees the smoothness of the metric as t crosses a wall of marginal stability.

Gaiotto Moore Neitzke; Chen Dorey Petunin; Alexandrov BP Saueressig Vandoren

Physical interpretation of the KS/JS formulae II

- Recently, the (motivic/refined) KS formula was derived physically by using the notion of **framed BPS states** and **supersymmetric galaxies**. This reduces the general wall-crossing problem to a sequence of semi-primitive wall-crossings.

Andriyanash Denef Jafferis Moore

- The JS formula has not been interpreted physically yet. Its equivalence with KS is still conjectural.
- Here we shall interpret (and seek to derive) the KS/JS formulae in terms of the **supersymmetric quantum mechanics of multi-centered solitonic/black hole configurations**.

Denef; de Boer El Showk Messamah Van den Bleeken

- In particular, we shall explain the physical relevance of the **rational DT invariants**

$$\bar{\Omega}(\gamma) \equiv \sum_{d|\gamma} \Omega(\gamma/d)/d^2 ,$$

which feature prominently in the KS/JS formulae: **replacing $\Omega(\gamma) \rightarrow \bar{\Omega}(\gamma)$ effectively reduces the Bose-Fermi statistics of the centers to Boltzmannian statistics !**

- We shall also apply the KS/JS formulae to derive generalizations of the semi-primitive wall-crossing formula, and compute the index of D0-D6 bound states with $[D6] = 2, 3$.

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- 2 A Boltzmannian view of wall-crossing
- 3 The Kontsevich-Soibelman formula
- 4 The Joyce-Song formula
- 5 Towards a physical derivation of the JS/KS formulae

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- We consider $\mathcal{N} = 2$ supergravity in 4 dimensions (this includes field theories with rigid $\mathcal{N} = 2$ as a special case). Let $\Gamma = \Gamma_e \oplus \Gamma_m$ be the lattice of electric and magnetic charges, with symplectic pairing

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

- BPS states preserve 4 out of 8 supercharges, and saturate the bound $M(\gamma) \geq |Z(\gamma)|$ with $Z(\gamma) = e^{\mathcal{K}/2} (q_\Lambda X^\Lambda - p^\Lambda F_\Lambda)$.
- We are interested in the index $\Omega(\gamma; t^a) = \text{Tr}_{\mathcal{H}'_\gamma(t^a)} (-1)^{2J_3}$ where $\mathcal{H}'_\gamma(t^a)$ is the Hilbert space of states with charge $\gamma \in \Gamma$ in the vacuum where the VM scalars asymptote to t^a at spatial infinity, after factoring out the bosonic and fermionic center of motion d.o.f.

- The BPS invariants $\Omega(\gamma; t^a)$ are locally constant functions of t^a , but may jump across codimension-one subspaces

$$W(\gamma_1, \gamma_2) = \{t^a / \arg[Z(\gamma_1)] = \arg[Z(\gamma_2)]\}$$

where γ_1 and γ_2 are two primitive (non-zero) vectors such that $\gamma = M\gamma_1 + N\gamma_2$, $M, N \geq 1$.

- Let c_{\pm} be the chamber in which $\arg(Z_{\gamma_1}) \geq \arg(Z_{\gamma_2})$. Our aim is to compute $\Delta\Omega(\gamma) \equiv \Omega^-(\gamma) - \Omega^+(\gamma)$ as a function of $\Omega^+(\gamma)$ (say).
- Assume that close to $W(\gamma_1, \gamma_2)$, $\Omega(M\gamma_1 + N\gamma_2) = 0$ whenever $MN < 0$ (root property). Let $\tilde{\Gamma}$ be the positive cone

$$\tilde{\Gamma} : \{M\gamma_1 + N\gamma_2, \quad M, N \geq 0, \quad (M, N) \neq (0, 0)\} .$$

Wall-crossing from semi-classical solutions I

- Assume that $M(\gamma_1), M(\gamma_2)$ are much greater than the dynamical scale (Λ or m_P). In this limit, single-particle states (potentially unstable across W) can be described by **classical configurations** with $m_{r,s}$ centers of charge $r\gamma_1 + s\gamma_2 \in \tilde{\Gamma}$, satisfying $(M, N) = \sum (r, s)m_{r,s}$.
- *In addition, in either chamber, there may be multi-centered configurations whose charge vectors do not lie in $\tilde{\Gamma}$. However, they remain bound across W and do not contribute to $\Delta\Omega(\gamma)$.*
- Assume for definiteness that $\gamma_{12} < 0$. Then multi-centered solutions with charges in $\tilde{\Gamma}$ **exist only in chamber c_- , not c_+** . E.g. two-centered solutions can only exist when

$$r_{12} = \frac{1}{2} \frac{\langle \alpha_1, \alpha_2 \rangle |Z(\alpha_1) + Z(\alpha_2)|}{\text{Im}[Z(\alpha_1)\bar{Z}(\alpha_2)]} > 0.$$

Wall-crossing from semi-classical solutions II

- At the wall, $r_{ij} \rightarrow \infty$: the single-particle bound state decays into the continuum of multi-particle state. $\Delta\Omega(\gamma)$ is equal to the index of the **SUSY quantum mechanics describing the internal d.o.f. of the multi-centered configurations** which are gained/lost across the wall.
- Close to the wall, this reduces to the SUSY quantum mechanics of **point-like particles**, each carrying its own set of degrees of freedom with index $\Omega(\gamma_i)$, interacting via Newtonian and Coulomb forces. The statistics of each center is **bosonic or fermionic**, depending on the sign of $\Omega(\gamma_i)$.

Wall-crossing from semi-classical solutions III

- For primitive decay $\gamma \rightarrow \gamma_1 + \gamma_2$, one recovers the primitive WCF

$$\Delta\Omega(\gamma \rightarrow \gamma_1 + \gamma_2) = (-1)^{\gamma_{12}+1} |\gamma_{12}| \Omega^+(\gamma_1) \Omega^+(\gamma_2),$$

where $(-1)^{\gamma_{12}+1} |\gamma_{12}|$ is the index of **Landau states** on a sphere of radius r_{12} threaded by a magnetic flux $\gamma_{1,2}$.

- This argument generalizes to **semi-primitive wall-crossing**
 $\gamma \rightarrow \gamma_1 + N\gamma_2$: one set of classical configurations consists of a "halo" of m_s particles of charge $s\gamma_2$, $\sum sm_s = N$, orbiting around one particle of charge γ_1 .

$$\begin{aligned} Z_{\text{halo}}(\gamma_1, q) &\equiv 1 + \sum_{\{m_s\}} \Delta\Omega(\gamma \rightarrow \gamma_1 + \sum s m_s \gamma_2) q^{s m_s} \\ &= \prod_{k>0} \left(1 - (-1)^{k\gamma_{12}} q^k \right)^{k |\gamma_{12}| \Omega^+(k\gamma_2)}. \end{aligned}$$

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Wall-crossing from semi-classical solutions IV

- More generally however, there are configurations with a core of charge $\gamma_1 + l\gamma_2$ and halo of total charge $(N - l)\gamma_2$. Defining

$$Z^\pm(1, q) = \sum_{N \geq 0} \Omega^\pm(\gamma_1 + N\gamma_2) q^N,$$

the final formula is $Z^-(1, q) = Z^+(1, q) Z_{\text{halo}}(\gamma_1, q)$. E.g.

$$\Delta\Omega(1, 2) = \Omega^+(1, 0) \left[2\gamma_{12} \Omega^+(0, 2) + \frac{1}{2}\gamma_{12} \Omega^+(0, 1) (\gamma_{12}\Omega^+(0, 1) + 1) \right] \\ + \Omega^+(1, 1) [(-1)^{\gamma_{12}} \gamma_{12} \Omega^+(0, 1)].$$

- The term in red reflects the **Bose/Fermi statistics** of the particles with degeneracy $\gamma_{12}\Omega^+(0, 1)$ and apparently “violates charge conservation” !

Wall-crossing from semi-classical solutions V

- It is instructive to rewrite the semi-primitive wcf using the **rational BPS invariants**

$$\bar{\Omega}(\gamma) \equiv \sum_{d|\gamma} \Omega(\gamma/d)/d^2, \quad \Omega(\gamma) = \sum_{d|\gamma} \mu(d) \bar{\Omega}(\gamma/d)/d^2,$$

where $\mu(d)$ is the Möbius function (i.e. 1 if d is a product of an even number of distinct primes, -1 if d is a product of an odd number of primes, or 0 otherwise).

- Using the identity $\prod_{d=1}^{\infty} (1 - q^d)^{\mu(d)/d} = e^{-q}$, or working backwards, we can rewrite

$$Z_{\text{halo}}(\gamma_1, q) = \exp \left[\sum_{s=1}^{\infty} q^s (-1)^{\langle \gamma_1, s\gamma_2 \rangle} \langle \gamma_1, s\gamma_2 \rangle \bar{\Omega}^+(s\gamma_2) \right].$$

Wall-crossing from semi-classical solutions VI

- Thus, the halo partition function can be equivalently obtained by treating the particles in the halo as **distinguishable**, each carrying an effective index $\bar{\Omega}(s\gamma_2)$, and applying **Boltzmann** statistics !
- In terms of the rational invariants, the WCF is simpler, and manifestly consistent with charge conservation. E.g.,

$$\Delta\bar{\Omega}(1,2) = \bar{\Omega}^+(1,0) \left[2\gamma_{12} \bar{\Omega}^+(0,2) + \frac{1}{2}\gamma_{12} \bar{\Omega}^+(0,1)^2 \right] + \bar{\Omega}^+(1,1) [(-1)^{\gamma_{12}} \gamma_{12} \bar{\Omega}^+(0,1)] .$$

- The rational DT invariants $\bar{\Omega}(\gamma)$ are also useful in constructing **modular invariant black hole partition functions**, and in computing **instanton corrections to hypermultiplet moduli spaces**.

Manschot; Alexandrov BP Saueressig Vandoren

The main conjecture I

- In general, we expect that the WCF is given by a sum

$$\Delta\bar{\Omega}(\gamma) = \sum_{n \geq 2} \sum_{\substack{\{\alpha_1, \dots, \alpha_n\} \in \tilde{\Gamma} \\ \gamma = \alpha_1 + \dots + \alpha_n}} \frac{g(\{\alpha_j\})}{|\text{Aut}(\{\alpha_j\})|} \prod_{i=1}^n \bar{\Omega}^+(\alpha_i),$$

over all unordered decompositions of the total charge vector γ into a sum of n vectors $\alpha_j \in \tilde{\Gamma}$. The symmetry factor $|\text{Aut}(\{\alpha_j\})|$ is the one relevant for **Boltzmannian statistics**.

- We conjecture that the coefficient $g(\{\alpha_j\})$ is equal to **the index of the SUSY quantum mechanics of n distinguishable particles with charge α_j** .

The main conjecture II

- The KS/JS formulae give a mathematical (implicit/explicit) prediction for the coefficients $g(\{\alpha_j\})$. We shall show that this prediction is correct for $n = 2, 3$.
- The computation of the SUSY index for $n \geq 4$ is a difficult problem, which may be amenable to localization methods. Hopefully, this will lead to a new, elementary physical derivation of the JS/KS formula.

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The Kontsevich-Soibelman formula I

- Consider the Lie algebra \mathcal{A} spanned by abstract generators $\{e_\gamma, \gamma \in \Gamma\}$, satisfying the commutation rule

$$[e_{\gamma_1}, e_{\gamma_2}] = \kappa(\langle \gamma_1, \gamma_2 \rangle) e_{\gamma_1 + \gamma_2}, \quad \kappa(x) = (-1)^x x.$$

- For a given charge vector γ and value of the VM moduli t^a , consider the operator $U_\gamma(t^a)$ in the Lie group $\exp(\mathcal{A})$

$$U_\gamma(t^a) \equiv \exp \left(\Omega(\gamma; t^a) \sum_{d=1}^{\infty} \frac{e_{d\gamma}}{d^2} \right)$$

- The operators e_γ / U_γ can be realized as **Hamiltonian vector fields** / **symplectomorphisms** of a twisted torus.

Gaiotto Moore Neitzke

The Kontsevich-Soibelman formula II

- The KS wall-crossing formula states that the product

$$A_{\gamma_1, \gamma_2} = \prod_{\substack{\gamma = M\gamma_1 + N\gamma_2, \\ M \geq 0, N \geq 0}} U_\gamma,$$

ordered so that $\arg(Z_\gamma)$ decreases from left to right, stays constant across the wall. As t^a crosses W , $\Omega(\gamma; t^a)$ jumps and the order of the factors is reversed, but the operator A_{γ_1, γ_2} stays constant. Equivalently,

$$\prod_{\substack{M \geq 0, N \geq 0, \\ M/N \downarrow}} U_{M\gamma_1 + N\gamma_2}^+ = \prod_{\substack{M \geq 0, N \geq 0, \\ M/N \uparrow}} U_{M\gamma_1 + N\gamma_2}^-,$$

The Kontsevich-Soibelman formula III

- Noting that the operators $U_{k\gamma}$ for different $k \geq 1$ commute, one may combine them into a single factor

$$V_\gamma \equiv \prod_{k=1}^{\infty} U_{k\gamma} = \exp \left(\sum_{\ell=1}^{\infty} \bar{\Omega}(\ell\gamma) e_{\ell\gamma} \right), \quad \bar{\Omega}(\gamma) = \sum_{m|\gamma} m^{-2} \Omega(\gamma/m).$$

and rewrite the KS formula as a product over **primitive** charge vectors only,

$$\prod_{\substack{M \geq 0, N \geq 0, \\ \gcd(M, N) = 1, M/N \downarrow}} V_{M\gamma_1 + N\gamma_2}^+ = \prod_{\substack{M \geq 0, N \geq 0, \\ \gcd(M, N) = 1, M/N \uparrow}} V_{M\gamma_1 + N\gamma_2}^- ,$$

The Kontsevich-Soibelman formula IV

- The algebra \mathcal{A} is infinite dimensional, but the KS formula may be projected to any finite-dimensional algebra

$$\mathcal{A}_{M,N} = \mathcal{A} / \left\{ \sum_{m>M \text{ or } n>N} \mathbb{R} \cdot e_{m\gamma_1 + n\gamma_2} \right\} .$$

This truncation is sufficient to infer $\Delta\Omega(m\gamma_1 + n\gamma_2)$ for any $m \leq M, n \leq N$, e.g. using the Baker-Campbell-Hausdorff formula.

- For example, the primitive wcf follows in $\mathcal{A}_{1,1}$ from

$$\begin{aligned} & \exp(\bar{\Omega}^+(\gamma_1)e_{\gamma_1}) \exp(\bar{\Omega}^+(\gamma_1 + \gamma_2)e_{\gamma_1 + \gamma_2}) \exp(\bar{\Omega}^+(\gamma_2)e_{\gamma_2}) \\ &= \exp(\bar{\Omega}^-(\gamma_2)e_{\gamma_2}) \exp(\bar{\Omega}^-(\gamma_1 + \gamma_2)e_{\gamma_1 + \gamma_2}) \exp(\bar{\Omega}^-(\gamma_1)e_{\gamma_1}) \end{aligned}$$

and the order 2 truncation of the BCH formula

$$e^X e^Y = e^{X+Y + \frac{1}{2}[X,Y]} .$$

The Kontsevich-Soibelman formula V

- In some cases, one can work directly with the full algebra \mathcal{A} , upon using the identity

$$U_{\gamma_2} U_{\gamma_1} = U_{\gamma_1} U_{\gamma_1 + \gamma_2} U_{\gamma_2}, \quad \gamma_{12} = -1$$

which follows from the pentagonal identity for the di-logarithm.

- Using this identity repeatedly, one can e.g. establish

$$U_{2,-1} \cdot U_{0,1} = U_{0,1} \cdot U_{2,1} \cdot U_{4,1} \dots U_{2,0} \dots U_{3,-1} \cdot U_{2,-1} U_{1,-1}$$

where $\Omega(\gamma) = 1$ in each factor except $\Omega(2,0) = -2$. This reproduces the wall-crossing from the strong to weak coupling region in $\mathcal{N} = 2$ SYM with $G = SU(2)$ and no flavor.

Seiberg Witten; Bilal Ferrari; Denef

The Kontsevich-Soibelman formula VI

- The semi-primitive formula can be derived similarly by projecting the KS formula to $\mathcal{A}_{1,\infty}$,

$$V_{\gamma_1}^+ V_{\gamma_1+\gamma_2}^+ V_{\gamma_1+2\gamma_2}^+ \cdots V_{\gamma_2}^+ = V_{\gamma_2}^- \cdots V_{\gamma_1+2\gamma_2}^- V_{\gamma_1+\gamma_2}^- V_{\gamma_1}^-$$

and combining on either side the factors $V_{\gamma_1+N\gamma_2}^+$ in a single exponential using the order-2 BCH formula:

$$e^{X_1^+} V_{\gamma_2}^+ = V_{\gamma_2}^- e^{X_1^-}$$

- Finally, the Hadamard lemma for $e^Y = V_{\gamma_2}^+ = V_{\gamma_2}^-$, $X = e^{X_1^+}$

$$e^Y X e^{-Y} = X + [Y, X] + \frac{1}{2!}[Y, [Y, X]] + \frac{1}{3!}[Y, [Y, [Y, X]]] + \dots$$

leads directly to $Z^-(1, q) = Z^+(1, q) Z_{\text{halo}}(\gamma_1, q)$.

The Kontsevich-Soibelman formula VII

- By projecting the KS formula to $\mathcal{A}_{M,\infty}$, one can obtain "order M " generalizations of the semi-primitive WCF, e.g. for $M = 2$

$$\tilde{Z}_2^-(q) = \tilde{Z}_2^+(q) Z_{\text{halo}}(2\gamma_1, q)$$

where

$$\begin{aligned} \tilde{Z}_2^\pm(q) &\equiv \sum_{N \geq 0} \bar{\Omega}^\pm(2\gamma_1 + N\gamma_2) q^N \\ &\pm \frac{1}{4} \sum_{N_1, N_2 \geq 0} \kappa(|N_1 - N_2|\gamma_{12}) \bar{\Omega}^\pm(\gamma_1 + N_1\gamma_2) \bar{\Omega}^\pm(\gamma_1 + N_2\gamma_2) q^{N_1 + N_2}. \end{aligned}$$

and $Z_{\text{halo}}(2\gamma_1, q)$ is the same factor which appeared in the semi-primitive wcf, after replacing $\gamma_1 \mapsto 2\gamma_1$.

Toda; Stoppa; Cheung Diaconescu Pan

D6-D0 bound states I

- E.g for D6-D0 bound states (i.e. dimension zero sheaves on \mathcal{X}): at large volume, zero B -field,

$D6 \backslash D0$	0	1	2	3	4
0	\cdot	$-\chi$	$-\chi$	$-\chi$	$-\chi$
1	1	0	0	0	...
2	0	0	0	0	...
3	0	0	0	0	...

$$\Omega^+(1, 0) = 1, \quad \Omega^+(0, n) = -\chi \quad (n > 0).$$

D6-D0 bound states II

- As the B -field is increased, one enters the DT chamber, wherein

$D6 \setminus D0$	0	1	2	3	4
0	\cdot	$-\chi$	$-\chi$	$-\chi$	$-\chi$
1	1	$-\chi$	$\frac{1}{2}(\chi^2 + 5\chi)$	$-\frac{1}{6}(\chi^3 + 15\chi^2 + 20\chi)$...
2	0	0	$-\chi$	$-\frac{1}{6}(\chi^3 + 15\chi^2 + 20\chi)$...
3	0	0	0	$-\chi$...

- The partition function of rank 1 DT invariants is

$$Z^-(1, q) = [M(-q)]^\chi, \quad M(q) = \prod_{n \geq 1} (1 - q^n)^n$$

- The partition function of rank 2 DT invariants is

$$Z^-(2, q) = \frac{1}{4} \left([M(q)]^{2\chi} - [M(-q^2)]^\chi \right) - \frac{1}{4} \sum_{n_1, n_2} \kappa(|n_1 - n_2|) \Omega^-(1, n_1) \Omega^-(1, n_2) q^{n_1 + n_2}$$

Toda; Stoppa; Nagao

- When α_j have generic phases, $g(\{\alpha_j\})$ can be computed by projecting the KS formula to the subalgebra spanned by $e_{\sum \alpha_j}$ where $\{\alpha_j\}$ runs over all subsets of $\{\alpha_j\}$.
- E.g., for $n = 3$, assuming that the phase of the charges are ordered according to

$$\alpha_1, (\alpha_1 + \alpha_2, \alpha_1 + \alpha_3), \alpha_1 + \alpha_2 + \alpha_3, \alpha_2, \alpha_2 + \alpha_3, \alpha_3,$$

we find

$$g(\{\alpha_1, \alpha_2, \alpha_3\}) = (-1)^{\alpha_{12} + \alpha_{23} + \alpha_{13}} \alpha_{12} (\alpha_{13} + \alpha_{23})$$

As we shall see later, this fits the macroscopic index !

Generic decay II

- Similarly, for $n = 4$, assuming the clockwise ordering

$$\alpha_1, (\alpha_1 + \alpha_2, \alpha_1 + \alpha_3, \alpha_1 + \alpha_2 + \alpha_3), \alpha_2, \\ (\alpha_2 + \alpha_3, \alpha_1 + \alpha_2 + \alpha_4), \alpha_1 + \alpha_2 + \alpha_3 + \alpha_4, \alpha_1 + \alpha_3 + \alpha_4, \\ \alpha_3, (\alpha_1 + \alpha_4, \alpha_2 + \alpha_4, \alpha_2 + \alpha_3 + \alpha_4, \alpha_3 + \alpha_4), \alpha_4,$$

we find

$$g(\{\alpha_1, \alpha_2, \alpha_3, \alpha_4\}) = (-1)^{1 + \sum_{i < j} \alpha_{ij}} \times \\ [\langle \alpha_1, \alpha_2 \rangle \langle \alpha_1 + \alpha_2, \alpha_3 \rangle \langle \alpha_1 + \alpha_2 + \alpha_3, \alpha_4 \rangle \\ + \langle \alpha_1, \alpha_3 \rangle \langle \alpha_1 + \alpha_3, \alpha_4 \rangle \langle \alpha_2, \alpha_1 + \alpha_3, \alpha_4 \rangle \\ + \langle \alpha_2, \alpha_3 \rangle \langle \alpha_1, \alpha_4 \rangle \langle \alpha_2 + \alpha_3, \alpha_1 + \alpha_4 \rangle]$$

which is a prediction for the index of the 4-body SUSY quantum mechanics.

The motivic Kontsevich-Soibelman formula I

- KS have proposed a **quantum deformation** of their formula, which governs wall-crossing properties of **motivic DT invariants** $\Omega_{\text{ref}}(\gamma; y, t)$. Physically, these correspond to the “refined index”

$$\Omega_{\text{ref}}(\gamma, y) = \text{Tr}'_{\mathcal{H}(\gamma)}(-y)^{2J_3} \equiv \sum_{n \in \mathbb{Z}} (-y)^n \Omega_{\text{ref},n}(\gamma),$$

where J_3 is the angular momentum in 3 dimensions along the z axis (more accurately, a combination of angular momentum and $SU(2)_R$ quantum numbers). As $y \rightarrow 1$, $\Omega_{\text{ref}}(\gamma; y, t) \rightarrow \Omega(\gamma; t)$.

Dimofte Gukov Soibelman

- While this index is protected in $\mathcal{N} = 2, D = 4$ field theories, this is not so in supergravity/string theory, where $SU(2)_R$ is generically broken. Still, one may consider the wall-crossing properties of $\Omega_{\text{ref}}(\gamma; y, t)$ at fixed coupling.

The motivic Kontsevich-Soibelman formula II

- To state the formula, consider the Lie algebra $\mathcal{A}(y)$ spanned by generators $\{\tilde{e}_\gamma, \gamma \in \Gamma\}$, satisfying the commutation rule

$$[\tilde{e}_{\gamma_1}, \tilde{e}_{\gamma_2}] = \kappa(\langle \gamma_1, \gamma_2 \rangle) \tilde{e}_{\gamma_1 + \gamma_2}, \quad \kappa(x) = \frac{(-y)^x - (-y)^{-x}}{y - 1/y}.$$

- To any charge vector γ , attach the operator

$$\hat{U}_\gamma = \prod_{n \in \mathbb{Z}} \mathbf{E} \left(\frac{y^n \tilde{e}_\gamma}{y - 1/y} \right)^{-(-1)^n \Omega_{\text{ref}, n}(\gamma)}, \quad \mathbf{E}(x) \equiv \exp \left[\sum_{k=1}^{\infty} \frac{(xy)^k}{k(1 - y^{2k})} \right]$$

where \mathbf{E} is the **quantum dilogarithm function**.

The motivic Kontsevich-Soibelman formula III

- The motivic version of the KS wall-crossing formula again states that the product

$$\hat{A}_{\gamma_1, \gamma_2} = \prod_{\substack{\gamma = M\gamma_1 + N\gamma_2, \\ M \geq 0, N \geq 0}} \hat{U}_\gamma,$$

ordered such that $\arg Z_\gamma$ decreases from left to right, is constant across the wall.

- As before, one may combine the $\hat{U}_{k\gamma}$ into a single factor

$$\hat{V}_\gamma = \prod_{\ell \geq 1} \hat{U}_{\ell\gamma} = \exp \left[\sum_{N=1}^{\infty} \bar{\Omega}_{\text{ref}}(N\gamma, y) \tilde{e}_{N\gamma} \right]$$

where $\bar{\Omega}_{\text{ref}}(N\gamma, y)$ are the “**rational motivic invariants**”, defined by

$$\bar{\Omega}_{\text{ref}}^+(\gamma, y) \equiv \sum_{m|\gamma} \frac{(y - y^{-1})}{m(y^m - y^{-m})} \Omega_{\text{ref}}^+(\gamma/m, y^m).$$

- The motivic KS formula becomes

$$\prod_{\substack{M \geq 0, N \geq 0 > 0, \\ \gcd(M, N) = 1, M/N \downarrow}} \hat{V}_{M\gamma_1 + N\gamma_2}^+ = \prod_{\substack{M \geq 0, N \geq 0 > 0, \\ \gcd(M, N) = 1, M/N \uparrow}} \hat{V}_{M\gamma_1 + N\gamma_2}^- ,$$

- $\Delta \bar{\Omega}_{\text{ref}}(\gamma, y)$ can be computed using the same techniques as before, e.g. the primitive wcf read

$$\Delta \Omega_{\text{ref}}(\gamma_1 + \gamma_2, y) = \frac{(-y)^{\langle \gamma_1, \gamma_2 \rangle} - (-y)^{-\langle \gamma_1, \gamma_2 \rangle}}{y - 1/y} \Omega_{\text{ref}}(\gamma_1, y) \Omega_{\text{ref}}(\gamma_2, y)$$

The motivic Kontsevich-Soibelman formula V

- The refined semi-primitive wall-crossing formula is given by

$$Z^-(1, q, y) = Z^+(1, q, y) Z_{\text{halo}}(\gamma_1, q, y)$$

where

$$Z_{\text{halo}}(\gamma_1, q, y) \equiv \exp \left(\sum_{\ell=1}^{\infty} \frac{(-y)^{\langle \gamma_1, \ell \gamma_2 \rangle} - (-y)^{-\langle \gamma_1, \ell \gamma_2 \rangle}}{y - y^{-1}} \bar{\Omega}_{\text{ref}}(\ell \gamma_2, y) q^{\ell} \right)$$

or in terms of the integer motivic invariants,

$$Z_{\text{halo}}(\gamma_1, q, y) = \prod_{\substack{k \geq 1, n \in \mathbb{Z} \\ 1 \leq j \leq k|\gamma_{12}|}} \left(1 - (-1)^{k|\gamma_{12}|} q^k y^{n+2j-1-k|\gamma_{12}|} \right)^{(-1)^n \Omega_{\text{ref}, n}(k\gamma_2)}$$

Dimofte Gukov Soibelman

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The Joyce-Song formula I

- Joyce & Song have derived an explicit wall-crossing formula in the context of the **Abelian category of coherent sheaves** on a Calabi-Yau three-fold.
- KS instead considered the **derived category of coherent sheaves**, which is not an Abelian but rather a triangulated category. In spite of these subtleties, we shall find evidence that the two formulae agree.
- To formulate the JS formula, we need to introduce S , U and \mathcal{L} factors, which are functions of an ordered list of charge vectors $\alpha_j \in \tilde{\Gamma}, i = 1 \dots n$.

The Joyce-Song formula II

- We define $S(\alpha_1, \dots, \alpha_n) \in \{0, \pm 1\}$ as follows. If $n = 1$, set $S(\alpha_1) = 1$. If $n > 1$ and, for every $i = 1 \dots n - 1$, either

$$(a) \quad \langle \alpha_i, \alpha_{i+1} \rangle \leq 0 \quad \text{and} \quad \langle \alpha_1 + \dots + \alpha_i, \alpha_{i+1} + \dots + \alpha_n \rangle < 0,$$

$$(b) \quad \langle \alpha_i, \alpha_{i+1} \rangle > 0 \quad \text{and} \quad \langle \alpha_1 + \dots + \alpha_i, \alpha_{i+1} + \dots + \alpha_n \rangle \geq 0,$$

let $S(\alpha_1, \dots, \alpha_n) = (-1)^r$, where r is the number of times option (a) is realized; otherwise, $S(\alpha_1, \dots, \alpha_n) = 0$.

The Joyce-Song formula III

- To define the U factor, consider all ordered partitions of the n vectors α_i into $1 \leq m \leq n$ packets $\{\alpha_{a_{j-1}+1}, \dots, \alpha_{a_j}\}$, $j = 1 \dots m$, with $0 = a_0 < a_1 < \dots < a_m = n$, such that all vectors in each packet have the same phase $\arg Z(\alpha_i)$. Let

$$\beta_j = \alpha_{a_{j-1}+1} + \dots + \alpha_{a_j}, \quad j = 1 \dots m$$

be the sum of the charge vectors in each packet.

- Next, consider all ordered partitions of the m vectors β_j into $1 \leq l \leq m$ packets $\{\beta_{b_{k-1}+1}, \dots, \beta_{b_k}\}$, with $0 = b_0 < b_1 < \dots < b_l = m$, $k = 1 \dots l$, such that the total charge vectors $\delta_k = \beta_{b_{k-1}+1} + \dots + \beta_{b_k}$, $k = 1 \dots l$ in each packets all have the same phase $\arg Z(\delta_k)$.

The Joyce-Song formula IV

- Define the U -factor as the sum

$$U(\alpha_1, \dots, \alpha_n) \equiv \sum_l \frac{(-1)^{l-1}}{l} \cdot \prod_{k=1}^l \prod_{j=1}^m \frac{1}{(a_j - a_{j-1})!} \mathcal{S}(\beta_{b_{k-1}+1}, \beta_{b_{k-1}+2}, \dots, \beta_{b_k}) \cdot$$

over all partitions of α_i and β_j satisfying the conditions above.

- If none of the phases of the vectors α_i coincide, $S = U$. Contributions with $l > 1$ arise only when $\{\alpha_i\}$ can be split into two (or more) packets with the same total charge, e.g.

$$U[\gamma_1, \gamma_2, \gamma_1, \gamma_2] = \mathcal{S}[\gamma_1, \gamma_2, \gamma_1, \gamma_2] - \frac{1}{2} \mathcal{S}[\gamma_1, \gamma_2]^2 = 1 - \frac{1}{2}(-1)^2 = \frac{1}{2}$$

The Joyce-Song formula V

- Finally (departing slightly from JS), define the (Landau) \mathcal{L} factor
Landau factor \mathcal{L} is a

$$\mathcal{L}(\alpha_1, \dots, \alpha_n) = \sum_{\text{trees}} \prod_{\text{edges}(i,j)} \langle \alpha_i, \alpha_j \rangle$$

where the sum runs over all **labeled trees** with n vertices labelled $\{1, \dots, n\}$, with edges oriented from i to j if $i < j$.

- Each tree can be labelled by its Prüfer code, a sequence of $n - 2$ numbers in $\{1, \dots, n\}$.

The Joyce-Song formula VI

- The JS formula then says that the coefficient $g(\{\alpha_j\})$ in

$$\Delta \bar{\Omega}(\gamma) = \sum_{n \geq 2} \sum_{\substack{\{\alpha_1, \dots, \alpha_n\} \in \tilde{\Gamma} \\ \gamma = \alpha_1 + \dots + \alpha_n}} \frac{g(\{\alpha_j\})}{|\text{Aut}(\{\alpha_j\})|} \prod_{i=1}^n \bar{\Omega}^+(\alpha_i).$$

is given by a sum over permutations

$$g(\{\alpha_j\}) = \frac{1}{2^{n-1}} (-1)^{n-1 + \sum_{i < j} \langle \alpha_i, \alpha_j \rangle} \sum_{\sigma \in \Sigma_n} \mathcal{L}(\alpha_{\sigma(1)}, \dots, \alpha_{\sigma(n)}) U(\alpha_{\sigma(1)}, \dots, \alpha_{\sigma(n)})$$

The Joyce-Song formula VII

- To derive the primitive wcf, note that there is only one oriented tree with 2 nodes. Assuming $\gamma_{12} < 0$, the JS data is then

$\sigma(12)$	S	U	\mathcal{L}
12	a	-1	γ_{12}
21	b	1	$-\gamma_{12}$

leading again to

$$\Delta\Omega(\gamma \rightarrow \gamma_1 + \gamma_2) = (-1)^{\gamma_{12}} \gamma_{12} \Omega(\gamma_1) \Omega(\gamma_2), \quad \gamma_{12} \equiv \langle \gamma_1, \gamma_2 \rangle$$

The Joyce-Song formula VIII

- For generic 3-body decay, assuming the same phase ordering as before and taking into account the 3 possible oriented trees, the JS data

$\sigma(123)$	S	U	\mathcal{L}
123	bb	1	$\alpha_{12}\alpha_{13} + \alpha_{13}\alpha_{23} + \alpha_{12}\alpha_{23}$
132	b-	0	$\alpha_{12}\alpha_{13} - \alpha_{13}\alpha_{23} - \alpha_{12}\alpha_{23}$
213	ab	-1	$-\alpha_{12}\alpha_{23} + \alpha_{13}\alpha_{23} - \alpha_{12}\alpha_{13}$
231	-a	0	$\alpha_{12}\alpha_{13} - \alpha_{13}\alpha_{23} - \alpha_{12}\alpha_{23}$
312	ab	-1	$\alpha_{13}\alpha_{23} - \alpha_{12}\alpha_{23} - \alpha_{13}\alpha_{12}$
321	aa	1	$\alpha_{13}\alpha_{23} + \alpha_{12}\alpha_{13} + \alpha_{12}\alpha_{23}$

leads to the same answer as KS,

$$g(\{\alpha_1, \alpha_2, \alpha_3\}) = (-1)^{\alpha_{12} + \alpha_{23} + \alpha_{13}} \alpha_{12} (\alpha_{13} + \alpha_{23})$$

The Joyce-Song formula IX

- We have checked that JS and KS also agree for generic 4-body decay (involving 16 graphs), and for special cases (2,3), (2,4) (involving up to 1296 graphs !).
- While there is no general proof yet, it seems that the JS formula is equivalent to the classical KS formula. Finding a motivic generalization of JS seems an interesting problem.
- Note that the JS formula involves large denominators and leads to many cancellations. There may be a more economic way to state the solution to KS.

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The quantum mechanics of multi-centered solutions I

- The space \mathcal{M}_n of BPS configurations with n centers in $\mathcal{N} = 2$ SUGRA is described by solutions to Denef's equations

$$\sum_{j=1\dots n, j \neq i}^n \frac{\alpha_{ij}}{|\vec{r}_{ij}|} = 2 \operatorname{Im} \left[e^{-i\alpha} Z(\alpha_i) \right], \quad \alpha = \arg[Z(\alpha_1 + \dots + \alpha_n)].$$

Denef

- \mathcal{M}_n has real dimension $2n - 2$, and carries a symplectic form

$$\omega = \frac{1}{2} \sum_{i < j} \alpha_{ij} \frac{d\vec{r}_{ij} \wedge d\vec{r}_{ij} \cdot d\vec{r}_{ij}}{|\vec{r}_{ij}|^3}$$

with an Hamiltonian action of spatial rotations $SU(2)$. In the case of interest to us, \mathcal{M}_n is compact (no “scaling” solutions).

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The quantum mechanics of multi-centered solutions II

- Quantizing the internal degrees of freedom of the multi-centered configurations amounts to quantizing the symplectic space \mathcal{M}_n . The index is given, at least in the classical limit where all α_{ij} are large, by

$$g(\{\alpha_{ij}\}, y) = \int_{\mathcal{M}_n} \omega^{n-1} (-y)^{j_3}$$

where j_3 is the moment map associated to $U(1)$ rotations.

- For $n = 2, 3$, \mathcal{M}_n is toric. The integral localizes to the fixed points of the torus action:

$$g(\alpha_1, \alpha_2; y) = \frac{(-y)^{\langle \gamma_1, \gamma_2 \rangle} - (-y)^{-\langle \gamma_1, \gamma_2 \rangle}}{y - 1/y}$$

$$g(\alpha_1, \alpha_2, \alpha_3; y) = \frac{(-1)^{\alpha_{13} + \alpha_{23} + \alpha_{12}}}{\sinh^2 \nu} \sinh(\nu(\alpha_{13} + \alpha_{23})) \sinh(\nu \alpha_{12}),$$

where $\nu = \ln y$. This is in precise agreement with KS/JS !

- For $n > 3$, we expect that \mathcal{M}_n is still toric. This is manifest on the dual, Higgs branch description of the same problem, given by a quiver with n nodes. Hopefully, the JS formula can be derived by computing the index via localization.
- If so, one may also get a motivic version of the JS formula.

THANK YOU !