Quiver Scaling Regimes & Black Holes

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KIAS-YITP 2013, Kyoto, July 2013

start with Denef's quiver quantum mechanics

Type IIB on CY3 \rightarrow 4d N=2 theories

 R^{1+3} ×



D3 wrapped on a SL cycle in CY3 \rightarrow 4d BPS particle



D3's wrapped on SL 3-cycles in CY3 \rightarrow quiver quantum mechanics for particle-like BPS states in 4d





where the main object of interest is the equivariant index

$$\Omega = -\frac{1}{2} \operatorname{tr} \left[(-1)^{2J_3} (2J_3)^2 y^{2(J_3+I)} \right]$$

$$= \operatorname{tr}_{\text{without overall U(1)}}^{\prime} \left[(-1)^{2J_3} y^{2(J_3+I)} \right]$$

 $SU(2)_R \times U(1)_R$ $J_{1,2,3} \qquad I$

which counts BPS states with 4 supercharged preserved



Coulomb versus Higgs



Higgs : wrapped D-branes are fused into a single object



Higgs "phase"

= assume large values of chiral multiplets and ignore heavy vector multiplets

Higgs "phase" ground states ~ cohomology \rightarrow Euler index



$$\Omega_{\rm Higgs}\left(\sum_i k_i \gamma_i; \xi^{(i)}\right)$$

 $\sim \chi \left(\mathcal{M}_{\mathrm{H}}
ight)$

$$=\sum_{l}(-1)^{l}\dim\left[H^{l}\left(\mathcal{M}_{\mathrm{H}}\right)\right]$$

or the Hirzebruch characteristic



$$\Omega_{\text{Higgs}}[y] \left(\sum_{i} k_i \gamma_i; \xi^{(i)} \right)$$
$$= \operatorname{tr}(-1)^{p+q-d} y^{2p-d}$$

Higgs "phases" have branches with different vacuum geometry



Coulomb : wrapped D-branes are separated along real space



Coulomb "phase"

= assume large values of vector multiplets and integrate out heavy chiral multiplets

$$V \sim \sum_{ij} |(X^{(i)} - X^{(i)})\phi^{(ij)}|^2 + \sum_j \left(-D_j^2 + D_j \left(\sum_i \phi^{(ij)} \phi^{(ij)\dagger} - \zeta_j \right) \right) + \sum_{ij} \frac{|\partial W/\partial \phi^{(ij)}|^2}{|\partial W/\partial \phi^{(ij)}|^2} + \sum$$

Coulomb "phase"

= assume large values of vector multiplets and integrate out heavy chiral multiplets

$$V_{\text{Coulomb}}^{0+1} \sim \sum_{j} \left(-D_j^2 + D_j \left(\sum_{i} \frac{a_{ij}/2}{|X^{(i)} - X^{(j)}|} - \zeta_j \right) \right)$$

Coulomb "phase"

= assume large values of vector multiplets and integrate out heavy chiral multiplets

$$\bigvee V_{\text{Coulomb}}^{0+1} \sim \sum_{j} \left(\sum_{i} \frac{a_{ij}/2}{|X^{(i)} - X^{(j)}|} - \zeta_{j} \right)^{2}$$

\rightarrow multi-center picture of BPS states



1998 Lee + P.Y.

N=4 SU(n) $\frac{1}{4}$ BPS states via semiclassical multi-center dyon solitons

1999 Bak + Lee + Lee + P.Y. N=4 SU(n) ¹/₄ BPS states via semi-classical multi-center monopole dynamics

1999-2000 Gauntlett + Kim + Park + P.Y. / Gauntlett + Kim + Lee + P.Y. / Stern + P.Y. N=2 SU(n) BPS state counting via semi-classical multi-center monopole dynamics

2000 Denef N=2 supergravity via classical multi-center black holes attractor solutions

2001 Argyres + Narayan / Ritz + Shifman + Vainshtein + Voloshin UV-incomplete string-web picture for N=2 BPS dyons

2002 Denef quiver dynamics of BPS states / primitive wall-crossing formula

wall-crossing ~ supersymmetric Schroedinger problem



N=4 many body quantum mechanics, to be orbifolded by the Weyl symmetry

Denef 2002 Sungjay Lee+P.Y. 2011 Heeyeon Kim+Jaemo Park+Zhao-Long Wang+P.Y, 2011

$$\int dt \, \mathcal{L}_{kinetic} = \int dt \int d\theta^2 d\bar{\theta}^2 F(\hat{\Phi}^{Aa})$$

$$\int dt \,\mathcal{L}_{potential} = \int dt \int d\theta \,\left(i\mathcal{K}(\Phi)_A\Lambda^A - iW(\Phi)_{Aa}D\Phi^{Aa}\right)$$

$$\mathcal{K}_A = \operatorname{Im}[e^{-i\alpha}Z_{\gamma_A}] - \sum_{B \neq A} \frac{\langle \gamma_A, \gamma_B \rangle/2}{|\vec{x}_A - \vec{x}_B|}$$

$$\vec{W}_A = \sum_{B \neq A} \frac{\langle \gamma_A, \gamma_B \rangle}{2} \ \vec{W}_{Dirac}^{4\pi}(\vec{x}_A - \vec{x}_B)$$

$$F(\vec{x}_A) \simeq \sum_A |Z_A| |\vec{x}_A|^2 = \sum_A m_A |\vec{x}_A|^2$$
 asymptotically

each charge-center feels the long-range tails due to the rest Sungiay Lee+P.Y. 2011

 $\mathcal{L}_{\gamma} = -|\mathcal{Z}_{\gamma}|\sqrt{1 - \dot{x}^{2}} + \operatorname{Re}[e^{-i\alpha}\mathcal{Z}_{\gamma}] - \dot{x} \cdot \vec{W}$ $\simeq \frac{1}{2} |\mathcal{Z}_{\gamma}|\dot{x}^{2} - (|\mathcal{Z}_{\gamma}| - \operatorname{Re}[e^{-i\alpha}\mathcal{Z}_{\gamma}]) - \dot{x} \cdot \vec{W}$ $\simeq \frac{1}{2} |\mathcal{Z}_{\gamma}|\dot{x}^{2} - \frac{(\operatorname{Im}[e^{-i\alpha}\mathcal{Z}_{\gamma}])^{2}}{2|\mathcal{Z}_{\gamma}|} - \dot{x} \cdot \vec{W}$ $\vec{\partial} \times \vec{W} \equiv \vec{\partial} \operatorname{Im} [e^{-i\alpha}\mathcal{Z}_{\gamma}]$

$$e^{-i\alpha}\mathcal{Z}_{\gamma} = |\mathcal{Z}_{\gamma}|e^{i\epsilon}, \quad |\epsilon| \ll 1$$



$$V(\{\vec{x}_{12}\}) \sim \left(\text{Im}[e^{-i\alpha}Z_{\gamma_1}] - \frac{\langle \gamma_1, \gamma_2 \rangle/2}{|\vec{x}_1 - \vec{x}_2|} \right)^2$$



deform & localize N=4 3(n-1) dimensional dynamics \rightarrow N=I 2(n-1) dim nonlinear sigma model with U(I) bundle



an index theorem before the Weyl division

Manschot+Pioline+ Sen 2010/2011 Kim+Park+Wang+P.Y. 2011

$$\Omega_{\text{before statistics}} = (-1)^{\sum_{A>B} \langle \gamma_A, \gamma_B \rangle + n - 1} I_n(\{\gamma_A\}) \prod_A \Omega(\gamma_A)$$

$$I_n(\{\gamma_A\}) = \operatorname{tr} \left[(-1)^F e^{-\beta H} \right] = \int_{\mathcal{M}=\{\vec{x}_A \mid \mathcal{K}_A=0\}/R^3} ch(\mathcal{F}) \wedge \mathbf{A}(\mathcal{M})$$
$$\mathcal{F} \equiv \sum_{A>B} \frac{\langle \gamma_A, \gamma_B \rangle}{2} \left. \mathcal{F}_{Dirac}^{4\pi}(\vec{x}_A - \vec{x}_B) \right|_{\mathcal{K}_A=0}$$

division by Weyl symmetries \rightarrow an iterative sum over fixed submanifolds under permutation of identical particles



\rightarrow orbifolding of the index

fixed manifold $\mathcal{N} \subset \mathcal{M}$ under $S(p) \subset \Gamma$

$$\Gamma' = \Gamma/S(p)$$
 $\mathcal{P}' = \sum_{\sigma \in \Gamma'} (\pm 1)^{|\sigma|} \sigma$

$$\operatorname{tr}(-1)^{F} e^{-\beta H} \mathcal{P}$$
$$= \operatorname{tr}_{\mathcal{M}/\Gamma-\mathcal{N}}(-1)^{F} e^{-\beta H} \mathcal{P} + \Delta_{\mathcal{N}} \operatorname{tr}_{\mathcal{N}/\Gamma'-\mathcal{N}'}(-1)^{F} e^{-\beta H} \mathcal{P}' + \cdots$$

for p identical particles & with internal degeneracy

P.Y. 1997 Green + Gutperle 1997 Kim+Park+Wang+P.Y. 2011

fixed manifold $\mathcal{N} \subset \mathcal{M}$ under $S(p) \subset \Gamma$ $\Delta_{\mathcal{N}}(p\gamma) = \operatorname{tr}_{\mathcal{N}^{\perp}} \left[(-1)^{F^{\perp}} e^{-\beta H^{\perp}} \mathcal{P}_{S(p)}^{(\pm)} \right] = \frac{\Omega(\gamma)}{p^2}$ $\bar{\Omega}(\Gamma) = \sum_{p \mid \Gamma} \Omega(\Gamma/p)/p^2$

cf) Manschot + Pioline + Sen 2010/2011

e.g., for an identical pair of unit degeneracy each $\mathcal{P}_2^{(\pm)} : x \to -x, \ \psi \to -\psi$ P.Y. 1997

$$\begin{split} \Delta_{\mathcal{N}}^{(\pm)} \Big|_{p=2} &\leftarrow \lim_{\beta \to 0} \operatorname{tr}_{R^{d};n_{f}} \left[(-1)^{F^{\perp}} e^{\beta \partial^{2}/2} \mathcal{P}_{2}^{(\pm)} \right] \\ &= \lim_{\beta \to 0} \int_{R^{d}} d^{d}x \; \langle -x| e^{\beta \partial^{2}/2} |x\rangle \times (\pm 2^{n_{fermion}/2-1}) \end{split}$$

$$= \lim_{\beta \to 0} \frac{\pm 2^{n_{fermion}/2 - 1}}{(2\pi\beta)^{d/2}} \int_{R^d} d^d x \ e^{-(x+x)^2/2\beta}$$

$$= \lim_{\beta \to 0} \frac{\pm 2^{n_{fermion}/2 - 1}}{2^d} \rightarrow \frac{\pm 1}{2^2}$$

$$n_f = 2 \quad 4 \quad 8 \quad 16$$

$$d = 2 \quad 3 \quad 5 \quad 9$$

universal wall-crossing formula from Coulomb 'phase' dynamics / real space dynamics

$$\bar{\Omega}(\gamma) = \sum_{p|\gamma} \Omega(\gamma/p)/p^2$$

Manschot+Pioline+Sen 2011 Kim+Park+Wang+P.Y. 2011

$$\bar{\Omega}^{-}\left(\sum \gamma_{A}\right) = (-1)^{\sum_{A>B}\langle\gamma_{A},\gamma_{B}\rangle+n-1} \frac{\prod_{A}\bar{\Omega}^{+}(\gamma_{A})}{|\Gamma|} \int_{\mathcal{M}} ch(\mathcal{F}) \wedge \mathcal{A}(M)$$

$$\vdots$$

$$+(-1)^{\sum_{A'>B'}\langle\gamma'_{A'},\gamma'_{B'}\rangle+n'-1} \frac{\prod_{A'}\bar{\Omega}^{+}(\gamma'_{A'})}{|\Gamma'|} \int_{\mathcal{M}'} ch(\mathcal{F}') \wedge \mathcal{A}(M')$$

$$\vdots$$

$$+(-1)^{\sum_{A''>B''}\langle\gamma''_{A''},\gamma''_{B''}\rangle+n''-1} \frac{\prod_{A''}\bar{\Omega}^{+}(\gamma''_{A''})}{|\Gamma''|} \int_{\mathcal{M}''} ch(\mathcal{F}'') \wedge \mathcal{A}(M'')$$

:

$$\sum_{A=1}^{n} \gamma_A = \sum_{A'=1}^{n'} \gamma'_{A'} = \sum_{A''=1}^{n''} \gamma''_{A''} = \cdots$$

← an Abelianization formula via a sum over all partitions of charges with rational invariants

$$\bar{\Omega}(\gamma) = \sum_{p|\gamma} \Omega(\gamma/p)/p^2$$

Manschot+Pioline+Sen 2011 Kim+Park+Wang+P.Y. 2011

$$\bar{\Omega}^{-}\left(\sum \gamma_{A}\right) = (-1)^{\sum_{A>B}\langle\gamma_{A},\gamma_{B}\rangle+n-1} \frac{\prod_{A}\bar{\Omega}^{+}(\gamma_{A})}{|\Gamma|} \int_{\mathcal{M}} ch(\mathcal{F}) \wedge \mathcal{A}(M)$$

$$\vdots$$

$$+(-1)^{\sum_{A'>B'}\langle\gamma'_{A'},\gamma'_{B'}\rangle+n'-1} \frac{\prod_{A'}\bar{\Omega}^{+}(\gamma'_{A'})}{|\Gamma'|} \int_{\mathcal{M}'} ch(\mathcal{F}') \wedge \mathcal{A}(M')$$

$$\vdots$$

$$+(-1)^{\sum_{A''>B''}\langle\gamma''_{A''},\gamma''_{B''}\rangle+n''-1} \frac{\prod_{A''}\bar{\Omega}^{+}(\gamma''_{A''})}{|\Gamma''|} \int_{\mathcal{M}''} ch(\mathcal{F}'') \wedge \mathcal{A}(M'')$$

$$\sum_{A=1}^{n} \gamma_A = \sum_{A'=1}^{n'} \gamma'_{A'} = \sum_{A''=1}^{n''} \gamma''_{A''} = \cdots$$

this computes BPS bound state index $\overline{\Omega}^{-}(\Gamma)$'s given input data $\overline{\Omega}^{+}(\gamma)$'s \rightarrow wall-crossing formulae



which is easily elevated to the equivariant index of the quiver as Lee+Wang+P.Y. 2012

$$\begin{array}{ccc} Q^A_{\pm} & SU(2)_J \times U(1)^R_I & \Omega = -\frac{1}{2} \mathrm{tr} \left[(-1)^{2J_3} (2J_3)^2 y^{2(J_3+I)} \right] \\ & & & \\$$

and can be easily evaluated via localization

Lee+Wang+P.Y. 2012



with all charges γ_A on a single plane of charge lattice, and in the absence of a scaling regime, the resulting wall-crossing formula has been shown to be equivalent to the Kontsevich-Soibelman proposal

(Ashoke Sen, December 2011)
Coulomb versus Higgs

large FI constants

small FI constants

 $\Omega_{\rm Higgs} = \Omega_{\rm Coulomb}$

Denef 2002

why?

in quantum mechanics, the word "phase" is very misleading since vacuum expectation values do not imply superselection sectors

what one really means by this word is a truncation process depending on where the ground state wavefunctions are localized; at large values of chiral multiplets or at large values of vector multiplets

$$\begin{split} V_{\rm Higgs}^0 &\sim \sum_j \left(\sum_{i \neq j} \phi^{(ij)} \phi^{(ij)\dagger} - \zeta_j \right)^2 \\ &+ \sum_{ij} |\partial W / \partial \phi^{(ij)}|^2 \\ \end{split}$$
 versus

$$V_{\text{Coulomb}}^{0+1} \sim \sum_{j} \left(\sum_{i} \frac{a_{ij}/2}{|X^{(i)} - X^{(j)}|} - \zeta_{j} \right)^{2}$$





$$\vec{X}^{(i)} - \vec{X}^{(j)}$$

$$\begin{split} & & \langle \phi^{(ij)} \rangle \\ & & & & \\ & & & \\ & & & & \\ & & & & \\ & & & \\ & & & & \\ & & & & \\ & & &$$





in quantum mechanics, the word "phase" is very misleading since vacuum expectation values do not imply superselection sectors

what one really means by this word is a truncation process depending on where the ground state wavefunctions are localized; at large values of chiral multiplets or at large values of vector multiplets

as long as wavefunctions do not move away to infinite, and as long as the truncation process is reliable, the supersymmetric index seems to be preserved

if
$$\zeta < 0$$

$$\langle \phi^{(ij)} \rangle$$

$$\vec{X}^{(i)} - \vec{X}^{(j)}$$

large FI constants

small FI constants

 $\Omega_{\rm Higgs} = \Omega_{\rm Coulomb}$

F. Denef 2002 + A. Sen 2011

however, a simple 3-body problem says otherwise

Denef + Moore 2007



large FI constants

small FI constants

 $\Omega_{\rm Higgs} \neq \Omega_{\rm Coulomb}$

why not ?

practically, however, what one also means by "phase" is certain truncation processes where we integrate out either the chiral multiplets or the vector multiplets

however, this process can sometimes fail spectacularly, if the "heavy" multiplet in question become light somewhere in the classical vacuum moduli space

precisely this happens in the Coulomb "phase" scaling regime

Coulomb "phase"

$$\sum_{i} \frac{a_{ij}}{|X^{(i)} - X^{(j)}|} = \zeta_j$$

Coulomb "phase"









$$\frac{c}{|\vec{Z} - \vec{X}|} - \frac{a}{|\vec{X} - \vec{Y}|} = \zeta_1$$
$$\frac{a}{|\vec{X} - \vec{Y}|} - \frac{b}{|\vec{Y} - \vec{Z}|} = \zeta_2$$
$$\frac{b}{|\vec{Y} - \vec{Z}|} - \frac{c}{|\vec{Z} - \vec{X}|} = \zeta_3 = -(\zeta_1 + \zeta_2)$$



$$|\vec{X} - \vec{Y}| = \epsilon \times a + O(\epsilon^2 / \zeta)$$

$$|\vec{Y} - \vec{Z}| = \epsilon \times b + O(\epsilon^2/\zeta)$$

$$|\vec{Y} - \vec{Z}| = \epsilon \times c + O(\epsilon^2/\zeta)$$

if (a, b, c) are lengths of edges of a single triangle









Manschot+Pioline+ Sen 2011







large FI constants

small FI constants

 $\Omega_{\rm Higgs} \neq \Omega_{\rm Coulomb}$



S.J. Lee + Z.L. Wang + P.Y., 2012 Bena + Berkooz + de Boer + El-Showk + d. Bleeken, 2012

back to the simple 3-body example



what physical & mathematical properties characterize these intrinsically Higgs, wall-crossing-safe BPS states ?



quiver invariant

 $\Omega_{\rm Higgs} = \Omega_{\rm Coulomb}$



 $\Omega_{\rm Higgs} \neq \Omega_{\rm Coulomb}$



wall-crossing vs. wall-crossing-safe

$$\{\phi^{(12)},\ldots\} \quad H^*(\mathcal{M}_H)$$

$$\downarrow D = i^* [H^*(X_H)] \oplus H^*(\mathcal{M}_H)_{\text{Intrinsic}}$$

$$X_H$$

$$\downarrow i \sim \partial_{\phi} W = 0$$

$$\mathcal{M}_H$$

wall-crossing vs. wall-crossing-safe

S.J. Lee + Z.L. Wang + P.Y., 2012 Bena + Berkooz + de Boer + El-Showk + d. Bleeken, 2012 general proof & explicit counting !

 a_1

 a_n

$$H^{*}(\mathcal{M}_{H}) = \sum H^{(p,q)}(\mathcal{M}_{H})$$

$$= i^{*} [H^{*}(X_{H})] \oplus H^{*}(\mathcal{M}_{H})_{\text{Intrinsic}}$$

$$\operatorname{tr}_{i^{*}(H(X))}(-1)^{p+q-d}y^{2p-d} \operatorname{tr}_{\text{Intrinsic}}(-1)^{p+q-d}y^{2p-d}$$

$$\widehat{\Omega}_{\text{Coulomb}} \qquad \widehat{\Omega}_{\text{Invariant}}$$

S.L. Lee + Z.L. Wang + P.Y., 2012 Manschot + Pioline + Sen, 2012
the total equivariant index ~ Hirzebruch character

$$\Omega_{\text{Higgs}}^{(k)}(y) = \text{tr}_{H^*(\mathcal{M}_H^{(k)})}(-1)^{2J_3}y^{2J_3+2I} = \sum_{(-1)^{p+q-d}} y^{2p-d}h^{(p,q)}(\mathcal{M}_H^{(k)})$$

$$= (-y)^{-d_k} \chi_{t=-y^2} (\mathcal{M}_H^{(k)})$$



which is easily computable here, via Riemann-Roch theorem

$$\chi_t(\mathcal{M}_H^{(k)}) = \frac{1}{(1+t)^n} \int_{X_H^{(k)}} \left[\prod_{i \neq k} \left(J_i \frac{1+te^{-J_i}}{1-e^{-J_i}} \right)^{a_i} \right] \cdot \left(\frac{1-e^{-\sum_{i \neq k} J_i}}{1+te^{-\sum_{i \neq k} J_i}} \right)^{a_k}$$



and decomposed into two parts

$$\Omega_{\text{Higgs}}^{(k)}(y) = \left((-1)^{d_k} y^{a_k} \prod_{i \neq k} \frac{y^{a_i} - y^{-a_i}}{y - y^{-1}} + \Delta \Omega_{\{a_i\}}(y) \right) \\ + \left(\frac{(-y)^{n+2-\sum_i a_i}}{(y^2 - 1)^n} \prod_i \oint_{\omega_i = 1} \frac{d\omega_i}{2\pi i} \left[\prod_i \left(\frac{1 - y^2 \omega_i}{1 - \omega_i} \right)^{a_i} \right] \cdot \frac{1}{1 - y^2 \prod_i \omega_i} - \Delta \Omega_{\{a_i\}}(y) \right]$$









this simple dichotomy, due to the Lefschetz hyperplane theorem, is literally true only for cyclic Abelian quivers: for general quivers, the cohomology is far more intricate



intrinsic Higgs states are likely to remain angular momentum singlets





more examples of quiver invariants



more examples of quiver invariants

$$H^*(\mathcal{M}_H) = i^* [H^*(X_H)] \oplus H^*(\mathcal{M}_H)_{\text{Intrinsic}}$$



$$\Omega_{\text{Invariant}} \sim \exp(\sum a_{ij})$$

\rightarrow black hole entropy ?

outstanding issues

origin & validity of the MPS Coulomb prescription for scaling cases ?

is the Coulomb-like Abelianization routine true even for Higgs "phase" with quiver invariants ?

(in-)dependence of index on superpotential choices ?

detailed string theory embeddings and microscopic counting of BH entropy ?

summary

d=1 N=4 quiver quantum mechanics offers a universal framework for wall-crossing / counting of 4d BPS states with the intuitive Coulomb "phase" for wall-crossing & the comprehensive Higgs "phase" for faithful state counting

quiver invariants must/can be computed separately as input data for wall-crossing, and appear everywhere from the BPS quiver of N=2* theories to single-center BPS black holes

complete derivation of the index for non-Abelian quivers, in the presence of quiver invariants, is not yet available but existing Abelianization proposals suggest the quiver invariant as a measure of single-center black hole microstates