

# Black hole degeneracies from worldsheet instantons

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Number Theory and Physics  
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# Black Holes are sources of

- Energy, angular momentum      No doubt 
- Gravity waves      Observed 
- Astrophysical power (radiation)      Possible 

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| • Gravity waves                   | Observed             |    |
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| • Heat, entropy                   | (Bekenstein-Hawking) |  |

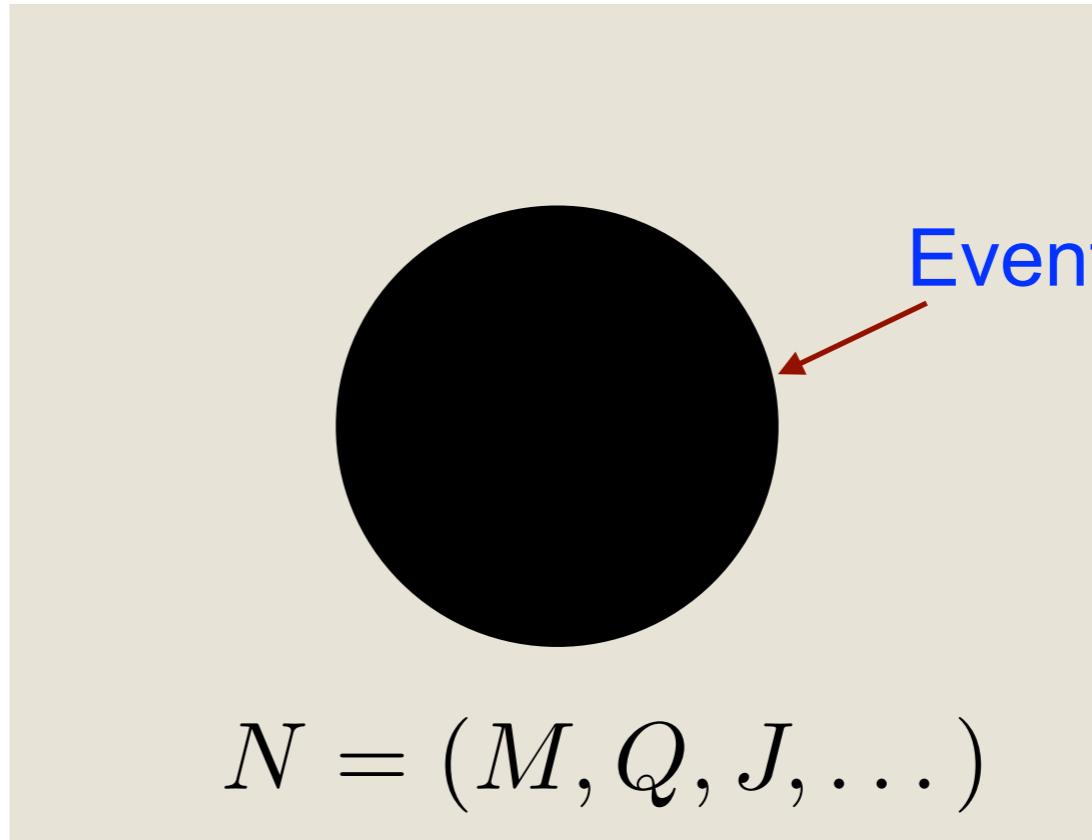
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- Heat, entropy      (Bekenstein-Hawking) 
- Modular/automorphic forms      Today's talk

# A black hole (BH) is a solution to effective theory of graviton, photon, scalars, ...

Macroscopic picture  
of a black hole

Properties determined  
by quantum numbers N



$$\mathcal{L} = e^{-K(X)} R(g) + F_{IJ}(X) F_{\mu\nu}^I F^{J\mu\nu} + F_{IJ}(X) D_\mu X^I D^\mu X^J + \dots$$

Graviton                      Photon                      Scalars

# Black hole entropy points to an integer (degeneracy) associated to a black hole

Universal law in GR

$$S_{\text{BH}}^{\text{class}}(N) = \frac{1}{4} \frac{A_{\text{H}}(N)}{\ell_{\text{Pl}}^2}$$

(Bekenstein-Hawking '74)

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$$k_B \log d_{\text{micro}}(N) = S_{\text{BH}}^{\text{class}}(N) + \dots$$

[Boltzmann]



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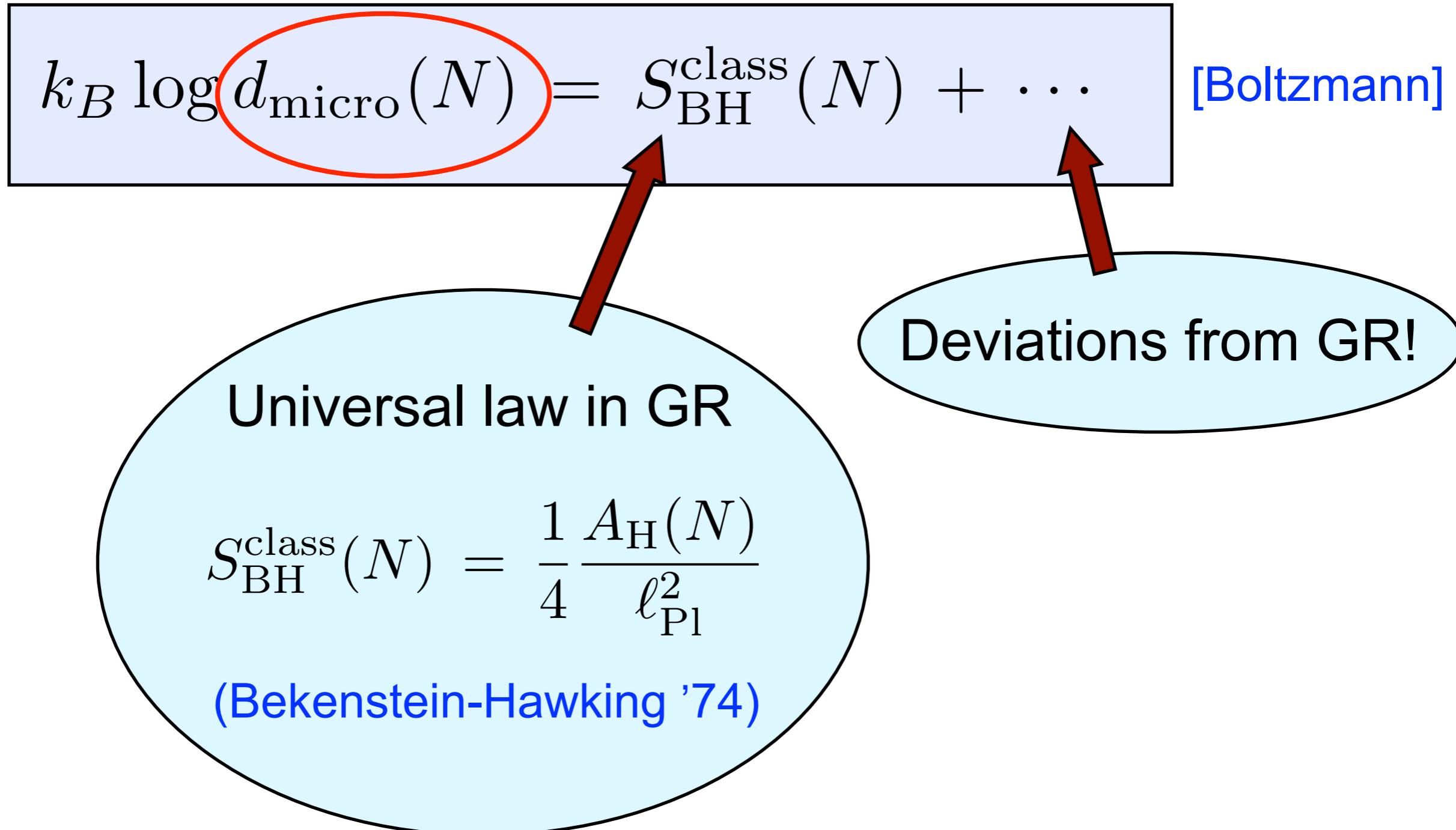
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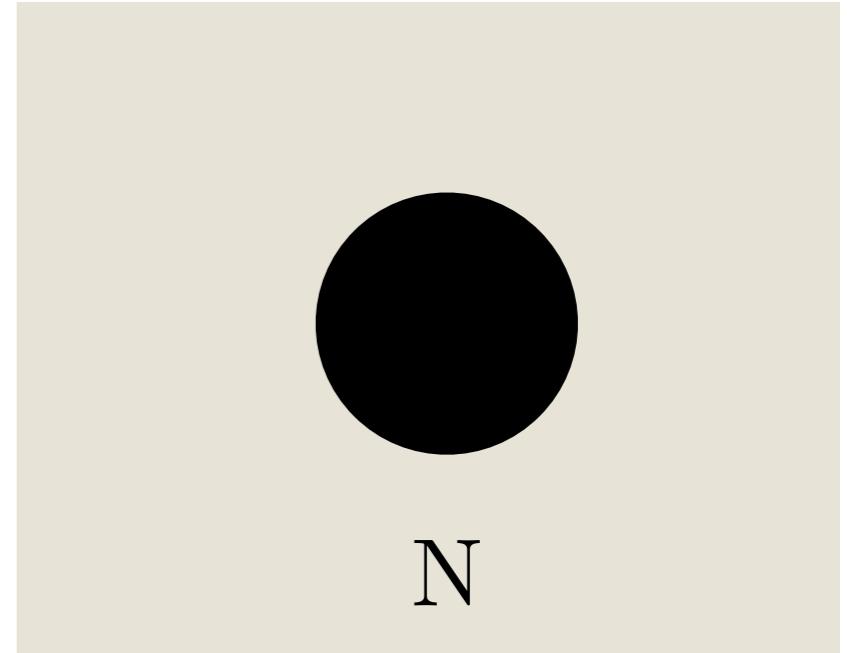


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# We can access BH degeneracy via dual microscopic picture in string theory models

Macroscopic

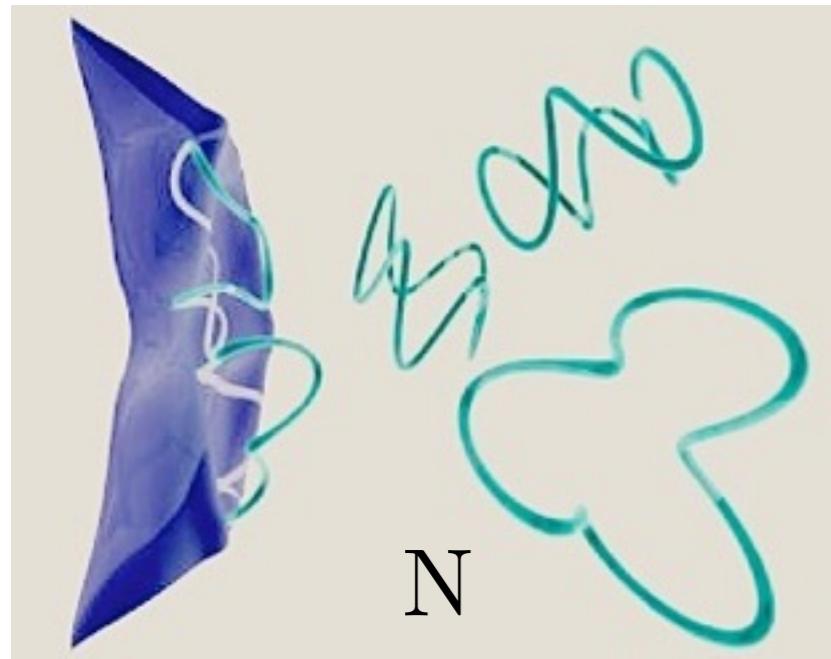


Bekenstein-Hawking '74

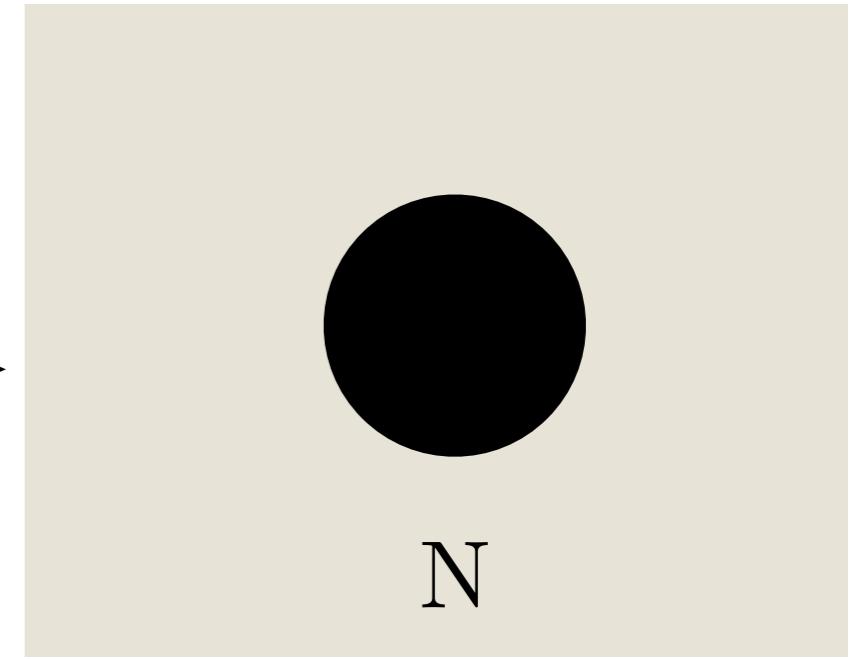
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# We can access BH degeneracy via dual microscopic picture in string theory models

Microscopic



Macroscopic



$$g_s N \ll 1 \quad g_s \quad g_s N \gg 1$$


Strominger-Vafa '96

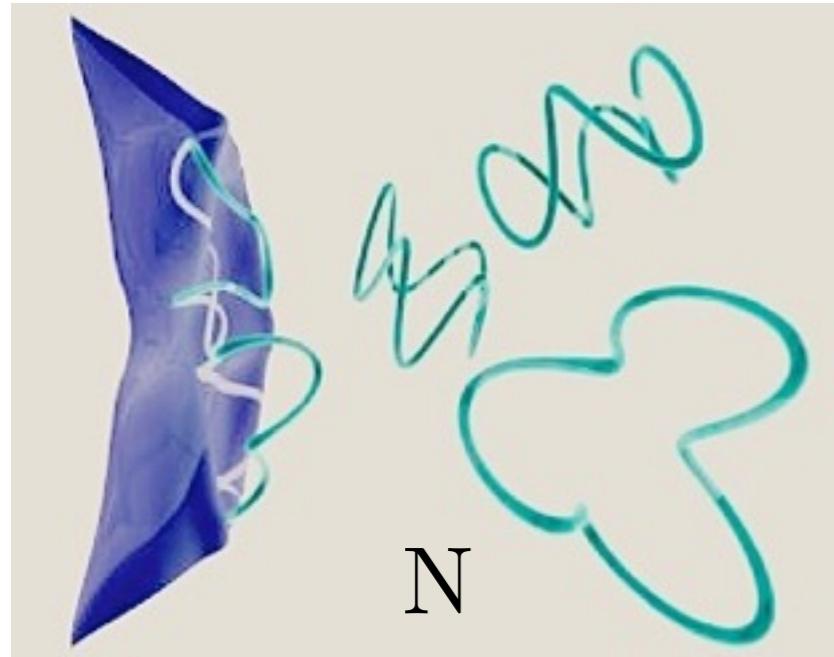
$$d_{\text{micro}}(N) = e^{\pi\sqrt{N}} + \dots \quad (N \rightarrow \infty)$$

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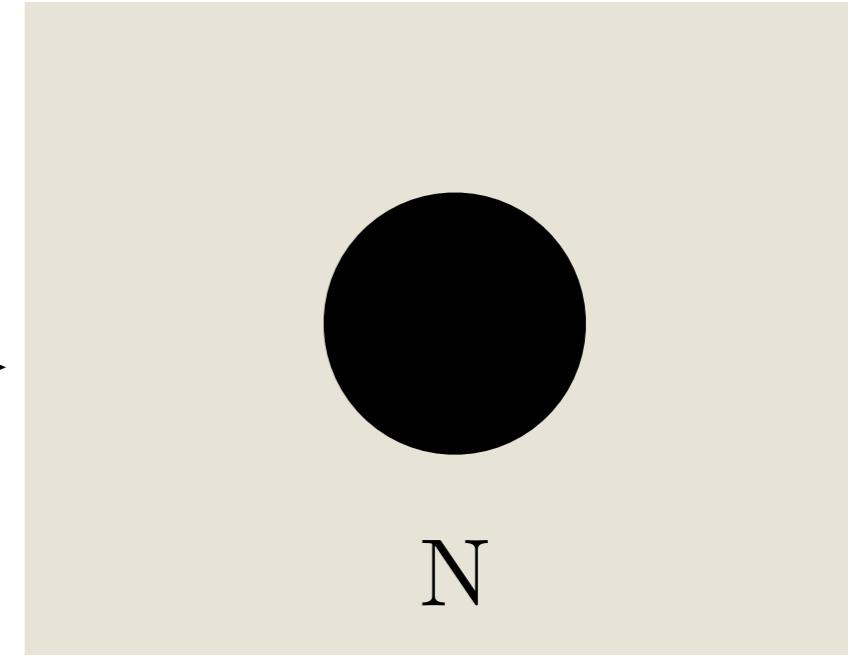
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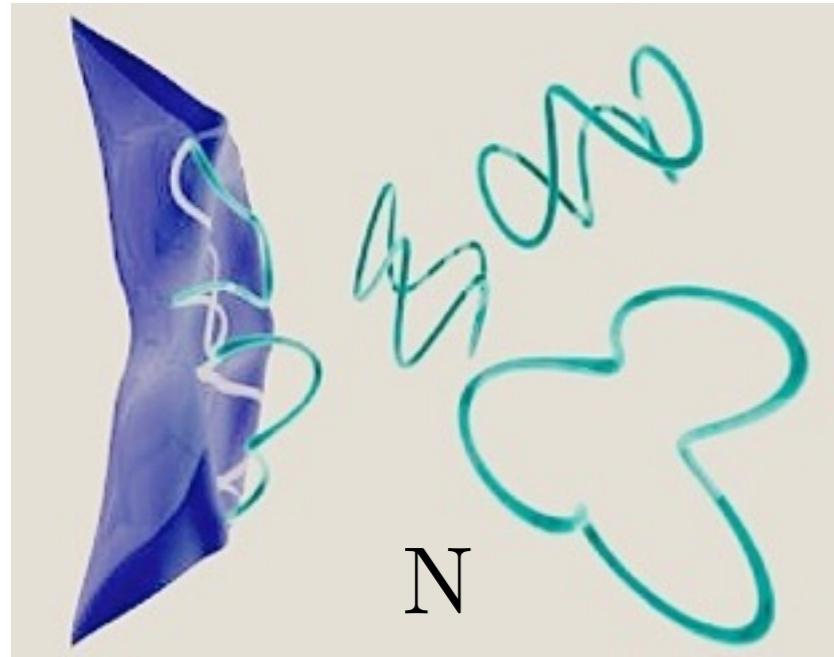
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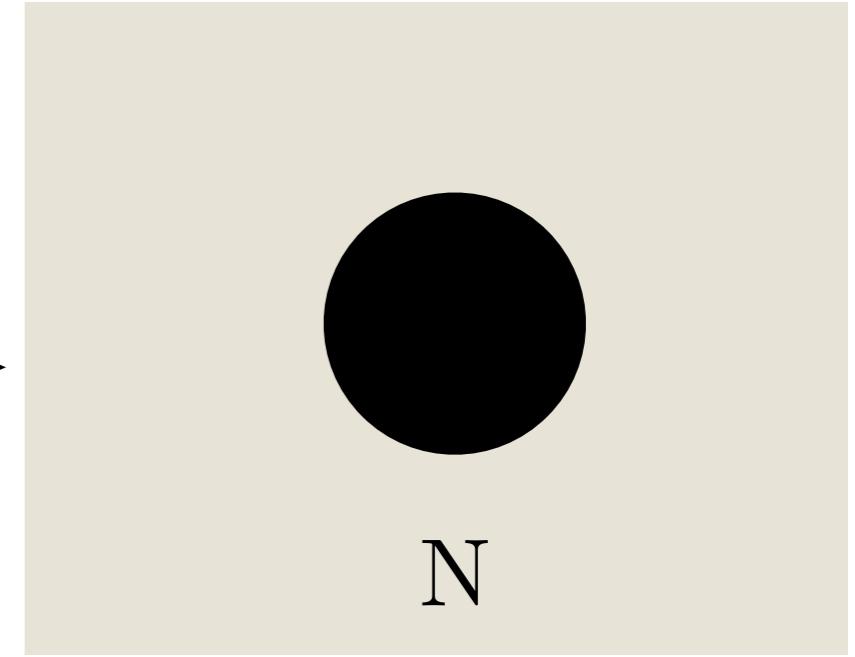
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$$\log d_{\text{micro}} = S_{\text{BH}}^{\text{class}} + \dots$$

$S_{\text{BH}}^{\text{quant}}$   
(finite  $N$ )

# Macroscopic physics encodes the integer degeneracy through asymptotic expansion

$$S_{\text{BH}}^{\text{quant}} = \frac{1}{4}A + a_0 \log(A) + a_1 \frac{1}{A} + a_2 \frac{1}{A^2} + \dots + b_1(A)e^{-A} + \dots$$

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$$\log d_{\text{micro}}(N) = \pi\sqrt{N} + a'_0 \log N + a'_1 \frac{1}{N} + a'_2 \frac{1}{N^2} + \dots + b'_1(N)e^{-N} + \dots$$

# **Prototype: $\frac{1}{8}$ -BPS BHs in string compactification with 32 supercharges**

U-Duality group  $E_{7,7}(\mathbb{Z})$

$\frac{1}{8}$ -BPS states labelled by quartic invariant N.

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Microscopic degeneracies are given by the Fourier coefficients of:

[J. Maldacena, G. Moore, A. Strominger ('99)]

$$\varphi_{-2,1}(\tau, z) = \frac{\vartheta_1(\tau, z)^2}{\eta(\tau)^6}$$

Jacobi form of weight -2  
and index 1.

$$\vartheta_1(\tau, z) = \sum_{n \in \mathbb{Z} + \frac{1}{2}} (-1)^n q^{n^2/2} \zeta^n$$

$$\eta(\tau) = q^{1/24} \prod_{n \geq 1} (1 - q^n)$$

$$q = e^{2\pi i \tau} \quad \zeta = e^{2\pi i z}$$

# Jacobi forms Review: definitions

Jacobi form of weight  $k$ , index  $m$

$\varphi(\tau, z)$  Holomorphic function  $\mathbb{H} \times \mathbb{C} \rightarrow \mathbb{C}$

Modular property:

$$\varphi\left(\frac{a\tau + b}{c\tau + d}, \frac{z}{c\tau + d}\right) = (c\tau + d)^k e^{\frac{2\pi i m c z^2}{c\tau + d}} \varphi(\tau, z)$$

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Elliptic property:

$$\varphi(\tau, z + \lambda\tau + \mu) = e^{-2\pi i m(\lambda^2\tau + 2\lambda z)} \varphi(\tau, z) \quad \forall \lambda, \mu \in \mathbb{Z}$$

# Jacobi forms Review: Fourier coefficients

Weak  
Jacobi  
forms

$$\varphi(\tau, z) = \sum_{n \geq 0, \ell} c(n, \ell) q^n \zeta^\ell$$

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$$c(n, \ell) = C_\mu(\Delta)$$

$$\begin{aligned}\Delta &= 4nm - \ell^2 \\ \mu &= \ell \pmod{2m}\end{aligned}$$

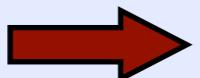
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Special coefficients: the *polar coefficients*

$$C_\mu(\Delta) \text{ with } \Delta < 0$$

# Jacobi forms Review: Polar coefficients completely determine the Jacobi form

$$\varphi(\tau, z) = \sum_{n \geq 0, \ell} c(n, \ell) q^n \zeta^\ell \quad \begin{array}{l} \text{weight } k = w + 1/2 \\ \text{index } m \end{array}$$

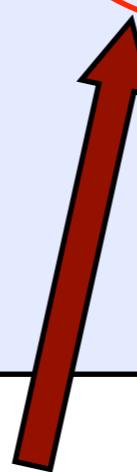
Hardy-Ramanujan-Rademacher expansion

$$C_\ell(\Delta) = (2\pi)^{2-w} \sum_{c=1}^{\infty} c^{w-2} \sum_{\tilde{\ell} \pmod{2m}} \sum_{\tilde{\Delta} < 0} C_{\tilde{\ell}}(\tilde{\Delta}) Kl(\Delta, \ell, \tilde{\Delta}, \tilde{\ell}; c) \times \\ \times \left| \frac{\tilde{\Delta}}{4m} \right|^{1-w} \tilde{I}_{1-w} \left( \frac{\pi}{mc} \sqrt{|\tilde{\Delta}| \Delta} \right)$$

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Only input: Polar coefficients

# Prototype: $\frac{1}{8}$ -BPS BHs in string compactification with 32 supercharges

Microscopic degeneracies are given by the Fourier coefficients of the Jacobi form: [\[Maldacena, Moore, Strominger \('99\)\]](#)

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$$c(n, \ell) = C(4n - \ell^2) , \quad d_{\text{micro}}(N) = (-1)^N C(N)$$

# Exact asymptotic expansion of degeneracy: a good guide for quantum gravity

(Hardy-Ramanujan-Rademacher)

$$\begin{aligned} d_{\text{micro}}(N) &= \sum_{c=1}^{\infty} c^{-9/2} K_c(N) \tilde{I}_{7/2}\left(\frac{\pi\sqrt{N}}{c}\right) \\ &= \tilde{I}_{7/2}(\pi\sqrt{N}) \left(1 + O(e^{-\pi\sqrt{N}/2})\right) \\ &= e^{\pi\sqrt{N}} \left(1 - \frac{15}{4} \log N + O\left(\frac{1}{N}\right)\right). \end{aligned}$$

$K_c(N)$  Kloosterman sum

$\tilde{I}_\rho(z) = 2\pi\left(\frac{z}{4\pi}\right)^{-\rho} I_\rho(z)$  I-Bessel function

# We can recover integer degeneracies from macroscopic (continuum) BH physics

(A.Dabholkar, J.Gomes, S.M. '10, '11, '14)

$$\begin{aligned}\exp(S_{\text{BH}}^{\text{quant}}(N)) &= \sum_{c=1}^{\infty} c^{-9/2} K_c(N) \tilde{I}_{7/2}\left(\frac{\pi\sqrt{N}}{c}\right) \\ &= \tilde{I}_{7/2}(\pi\sqrt{N})\left(1 + O(e^{-\pi\sqrt{N}/2})\right) \\ &= e^{\pi\sqrt{N}}\left(1 - \frac{15}{4}\log N + O\left(\frac{1}{N}\right)\right).\end{aligned}$$

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Bekenstein-  
Hawking

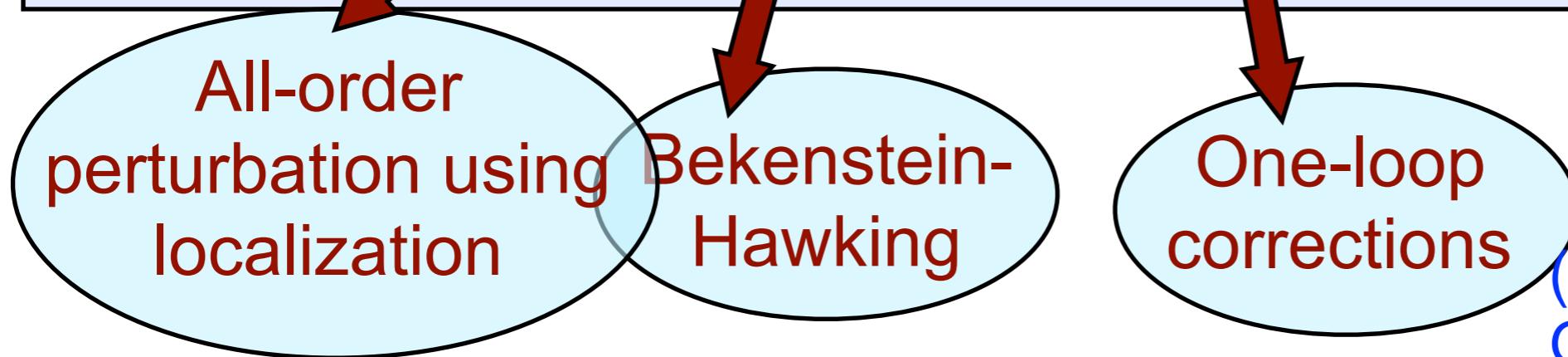
One-loop  
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(Sen, Banerjee,  
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**Orbifolds of  $AdS_2$**

All-order perturbation using localization

Bekenstein-Hawking

One-loop corrections

(Sen, Banerjee, Gupta, Mandal '11)

# A macroscopic source of modular forms

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## Broad Questions

- How generic are these ideas?
- Can we use the BH macroscopics to reconstruct the microscopic degeneracy in new cases?
- What kind of generating functions do we get in general?

# How generic are these ideas?

In theories with lower supersymmetry:

- a. Modular symmetry is broken due to wall-crossing.

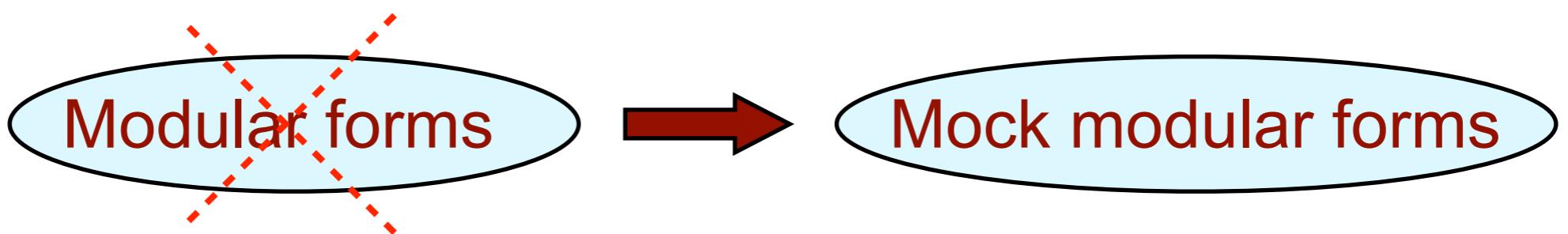
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In N=4 string theory:

A. Dabholkar, S.M., D. Zagier '12



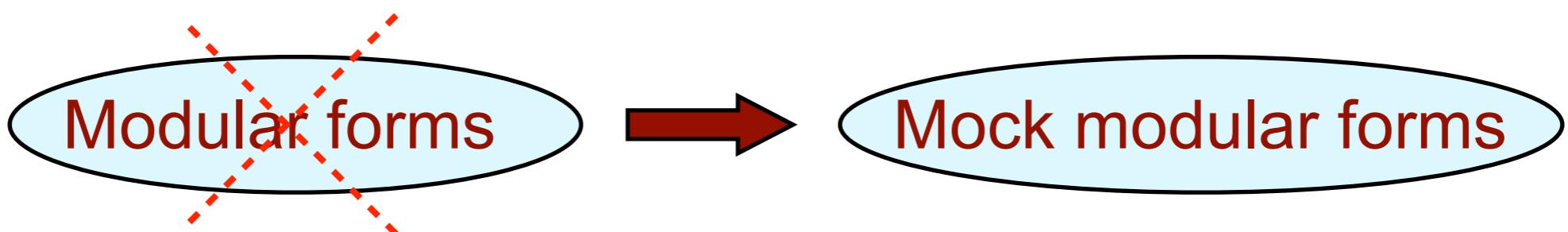
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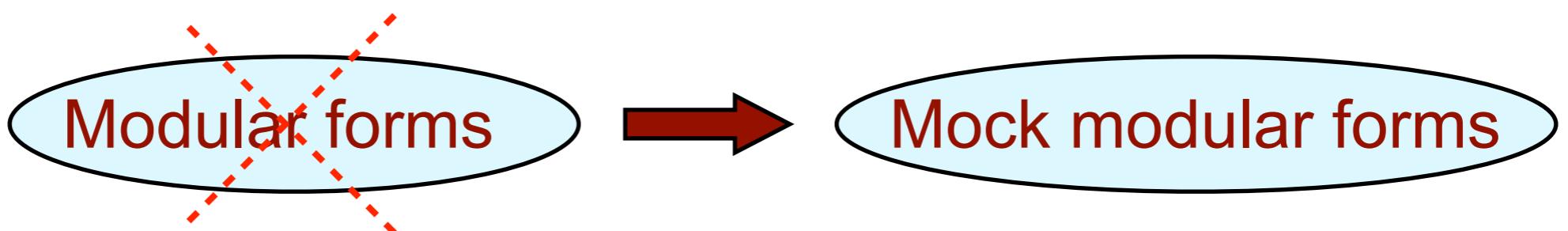
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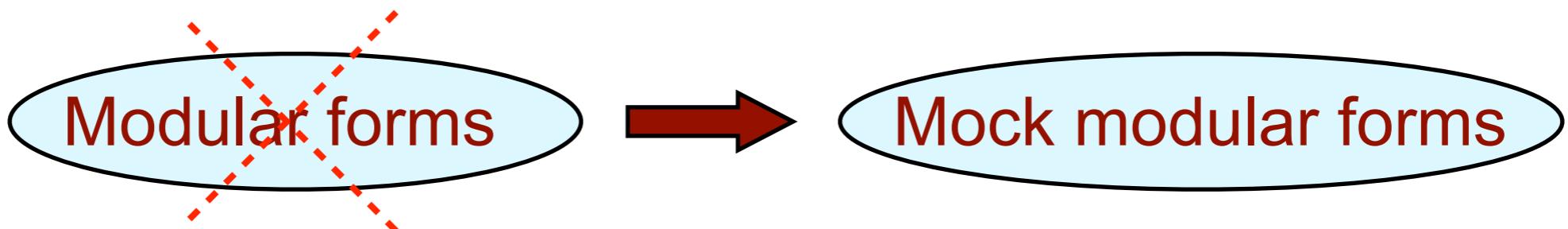
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- b. Instantons contribute to the gravitational theory.

- a. Can we see the mock modular symmetry from gravity?
- b. How do the instanton degeneracies encode the BH degeneracies?

# Where we are headed

Using these ideas, I will present the **beginnings of a formula** in purely mathematical terms.

In the context of compactification of Type II string theory on  $M_6 = K3 \times T^2$ , this formula gives a simple **relation between** the degeneracies of worldsheet instantons on  $M_6$  — the **Gromov-Witten invariants** — and the **degeneracies of BHs**.

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Still in progress: help from number theorists would be appreciated.

# Brief summary of macroscopic quantum entropy computation

Origin of corrections in physics:

- Higher derivative corrections to the Wilsonian GR+matter Lagrangian (integrating out massive fields).
- Quantum effects: loops of massless fields (non-local).

The quantity  $Z_{AdS_2}(N) = \exp(S_{\text{BH}}^{\text{quant}}(N))$  is the result of a gravitational functional integral with  $AdS_2$  boundary conditions.

(A. Sen '08, '09)

# Brief summary of macroscopic quantum entropy computation

- Functional integral has been computed in concrete models with varying degrees of supersymmetry (8-16-32).
- Computations use input from string scattering, supergravity and the technique of supersymmetric localization.
- Localization reduces the perturbative functional integral a finite dimensional integral.

# Simple formula for exact entropy of $\frac{1}{2}$ -BPS BH in theories with 8 supercharges

(A.Dabholkar, J.Gomes, S.M. '10) (c.f. Ooguri-Strominger-Vafa '04 )

4d N=2 supergravity coupled to  $n_v$  vector multiplets,  
BH carrying charges  $(p^I, q_I)$   $I = 0, 1, \dots, n_v$

$$Z_{AdS_2}(q, p) = \int \prod_{I=0}^{n_v} [d\phi^I] \exp(\mathcal{S}_{\text{ren}}(\phi, p, q))$$
$$\mathcal{S}_{\text{ren}}(\phi, p, q) = -\pi q_I \phi^I + \text{Im}F(\phi^I + ip^I)$$

Here the function  $F(X^I)$  is the holomorphic prepotential of N=2 supergravity.

# Prototype: 1/8 BPS black holes in N=8 string theory

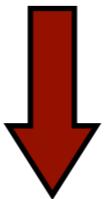
- Truncation of N=8 to N=2 theory with 8 vectors.
- F-term action (prepotential) exact at tree-level.

$$F(X) = -\frac{1}{2} \frac{X^1 C_{ab} X^a X^b}{X^0}, \quad a, b = 2, \dots, 7.$$

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Exact quantum gravitational entropy

$$e^{S_{BH}^{\text{qu}}}(N) = \int \frac{d\sigma}{\sigma^{9/2}} \exp \left( \sigma + \pi^2 N / 4\sigma \right) = \tilde{I}_{7/2}(\pi\sqrt{N})$$

# Type II string theory on $K3 \times T^2 \equiv$ Heterotic string theory on $T^6$

- U-Duality group  $SO(22, 6) \times SL(2, \mathbb{Z})$
- $\frac{1}{4}$ -BPS dyonic states labelled by  $(Q^2, Q.P, P^2) \equiv (n, \ell, m)$
- We work in a regime with fixed  $P$  and varying  $Q$ .
- The Fourier coefficients  $d_m^{\text{micro}}(n, \ell)$  have the formal structure of a Jacobi-like form.

# Macroscopic side of the story

- F-term action (prepotential) receives contributions from worldsheet instantons.

$$F(X) = -\frac{X^1 X^a C_{ab} X^b}{X^0} + \frac{1}{2\pi i} \mathcal{F}^{(1)}(X^1/X^0)$$

$$\mathcal{F}^{(1)}(\tau) = \log \eta(\tau)^{24}$$

Instanton contributions

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$$\mathcal{F}^{(1)}(\tau) = \log \eta(\tau)^{24}$$

Instanton contributions

Fourier expansion gives the instanton degeneracies  
 $(q = e^{2\pi i\tau})$

$$e^{-\mathcal{F}^{(1)}(\tau)} = \sum_{n=-1}^{\infty} d(n) q^n = q^{-1} + 24 + 324q + 3200q^2 + \dots$$

# Macroscopic side of the story

S.M., V.Reys arXiv:1512.01553

- Using this expansion in our supergravity formula

$$Z_{AdS_2}(q, p) = \int \prod_{I=0}^{n_v} [d\phi^I] \exp(-\pi q_I \phi^I + \text{Im}F(\phi^I + ip^I))$$

we get a series of Bessel functions.

- This step needs a certain contour of integration for which we use the one proposed in J.Gomes arXiv:1511.07061
- Assume a certain measure factor (Full first-principles derivation of measure remains to be done).

# Macroscopic quantum entropy formula

We obtain a sum over Bessel functions with numerical coefficients depending on the instanton degeneracies

$$Z_{AdS_2}(n, \ell, m) \approx \sum_{0 \leq \ell' \leq m} \sum_{4n' - \frac{\ell'^2}{m} < 0} (\ell' - 2n') d(m + n' - \ell') d(n') \cos \left( \pi(m - \ell') \frac{\ell}{m} \right) \times \\ \times \frac{2\pi}{\sqrt{m}} \left( \frac{\left| 4n' - \frac{\ell'^2}{m} \right|}{n - \frac{\ell^2}{4m}} \right)^{n_v/4} I_{n_v/2} \left( 2\pi \sqrt{\left| 4n' - \frac{\ell'^2}{m} \right| \left( n - \frac{\ell^2}{4m} \right)} \right)$$

(This formula receives corrections from subleading saddle points, and from certain “edge terms”.)

# Microscopic side of the story

Partition function is the inverse of the Igusa cusp form

$$\frac{1}{\Phi_{10}(\tau, z, \sigma)} = \sum_{n, \ell, m} d(n, \ell, m) e^{2\pi i(n\tau + \ell z + m\sigma)}$$

(R. Dijkgraaf, E.+H. Verlinde, 1994)

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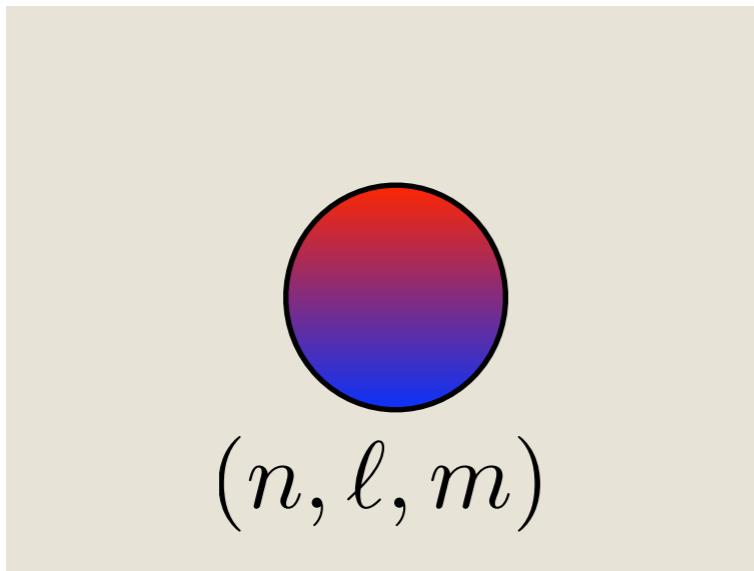
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Fourier Expansion is ill-defined due to meromorphicity!

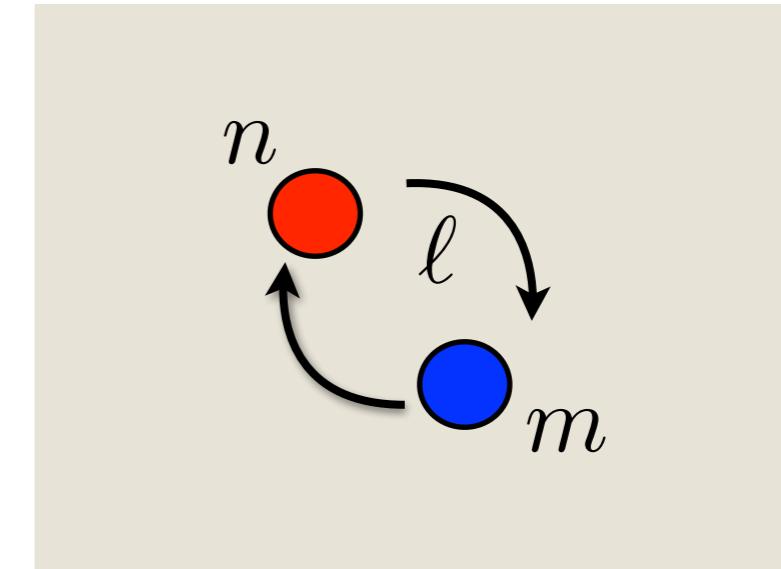
$$\Phi_{10}(\tau, z, \sigma) = 4\pi z^2 \eta(\tau)^{24} \eta(\sigma)^{24} + O(z^4)$$

# “Phenomenology” of the N=4 theory (Meaning of ambiguity in physics)

$\frac{1}{4}$ -BPS dyonic BH



2-centered BH bound state  
(Each  $\frac{1}{2}$ -BPS)



$$d_{\text{BH}}(m, \ell, n) \approx e^{\pi \sqrt{4mn - \ell^2}}$$

Exists everywhere in moduli space

$$\begin{aligned} d^{(2)}(m, \ell, n) &= p_{24}(m+1) p_{24}(n+1) \ell \\ &\approx e^{4\pi(\sqrt{n} + \sqrt{m})} \end{aligned}$$

(Dis)appears on crossing a co-dimension one surface (wall) in moduli space

(Denef '00)

# One can isolate the BH degeneracies

$$\frac{1}{\Phi_{10}(\tau, z, \sigma)} = \sum_{m=-1}^{\infty} \psi_m(\tau, z) e^{2\pi i m \sigma} \quad \text{Expansion in M-theory limit}$$

$\psi_m(\tau, z)$  Jacobi form of index  $m$  *meromorphic in  $z$ !*

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## Canonical decomposition

(A.Dabholkar, S.M., D. Zagier '12)

$$\psi_m(\tau, z) = \psi_m^{\text{BH}}(\tau, z) + \psi_m^{\text{multi}}(\tau, z).$$

Partition function of the isolated BH  
is a *mock Jacobi form*.

Multi-centered BH  
contribution.

# Practical implication of *mock* nature

*Mock* means that the function itself is not quite modular, but one can add a specific non-holomorphic function (called the shadow function) to it so that the sum is modular (but not holomorphic).

So the power of modularity is resurrected!

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*Mock* means that the function itself is not quite modular, but one can add a specific non-holomorphic function (called the shadow function) to it so that the sum is modular (but not holomorphic).

So the power of modularity is resurrected!

In particular, there is a Rademacher-type formula for mock Jacobi forms, but with some modifications from the modular case.

(Bringmann+Ono '07; Bringmann+Manschot; ...)

# Microscopic entropy formula

$$c_m(n, \ell) \approx \sum_{0 \leq \ell' \leq m} \sum_{4n' - \frac{\ell'^2}{m} < 0} c(n', \ell') \cos \left( \pi(m - \ell') \frac{\ell}{m} \right) \times \\ \times \frac{2\pi}{\sqrt{m}} \left( \frac{\left| 4n' - \frac{\ell'^2}{m} \right|}{n - \frac{\ell^2}{4m}} \right)^{n_v/4} I_{n_v/2} \left( 2\pi \sqrt{\left| 4n' - \frac{\ell'^2}{m} \right| \left( n - \frac{\ell^2}{4m} \right)} \right)$$

Polar coefficients of  
mock Jacobi form

(This is the  $c=1$  term of the Rademacher expansion for true Jacobi forms, one can estimate the nature of corrections due to the mock nature.)

# The mock Jacobi forms encoding the N=4 BH degeneracies are explicitly known

(A.Dabholkar, S.M. D. Zagier '12) (K. Bringmann, S.M.'12)

m=1

$$\begin{aligned}\psi_1^F(\tau, z) &= \frac{1}{\eta(\tau)^{24}}(3E_4(\tau)A(\tau, z) - 648\mathcal{H}_1(\tau, z)) \\ &= (3\zeta + 48 + 3\zeta^{-1})q^{-1} + (48\zeta^2 + 600\zeta - 648 + 600\zeta^{-1} + 48\zeta^{-2}) + \dots\end{aligned}$$

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m=2

$$\psi_2^F(\tau, z) = \frac{1}{3\eta(\tau)^{24}}(22E_4AB - 10E_6A^2 - 9600\mathcal{H}_2)$$

and so on ...

# Microscopic vs macroscopic formula

In each case a sum over Bessel functions with some numerical coefficients (the polar coefficients)

$$c_m(n, \ell) \approx \sum_{0 \leq \ell' \leq m} \sum_{4n' - \frac{\ell'^2}{m} < 0} c_m(n', \ell') \cos \left( \pi(m - \ell') \frac{\ell}{m} \right) \times \\ \times \frac{2\pi}{\sqrt{m}} \left( \frac{\left| 4n' - \frac{\ell'^2}{m} \right|}{n - \frac{\ell^2}{4m}} \right)^{n_v/4} I_{n_v/2} \left( 2\pi \sqrt{\left| 4n' - \frac{\ell'^2}{m} \right| \left( n - \frac{\ell^2}{4m} \right)} \right)$$

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# Predicted relation between instanton degeneracies and BH degeneracies

S.M., V.Reys arXiv:1512.01553

Single-centered BH  
(polar degeneracies)

Instanton  
degeneracies

$$c_m(n, \ell) = (\ell - 2n) d(m + n - \ell) d(n)$$

$$4mn - \ell^2 < 0, \quad n \geq -1, \quad 0 \leq \ell \leq m$$

This formula can still get corrections from lower order terms on both sides, that we have not calculated yet.

# Checks of prediction

$\mathbf{m} = 1$ :

$\Delta$	$(n, \ell)$	$c_1(n, \ell)$	$(\ell - 2n) d(1 + n - \ell) d(n)$
-5	(-1, 1)	3	3
-4	(-1, 0)	<b>48</b>	48
-1	(0, 1)	600	576

$\mathbf{m} = 2$ :

$\Delta$	$(n, \ell)$	$c_2(n, \ell)$	$(\ell - 2n) d(2 + n - \ell) d(n)$
-12	(-1, 2)	4	4
-9	(-1, 1)	72	72
-8	(-1, 0)	<b>648</b>	648
-4	(0, 2)	1152	1152
-1	(0, 1)	8376	7776

# Checks of prediction

$m = 3$ :

$\Delta$	$(n, \ell)$	$c_3(n, \ell)$	$(\ell - 2n) d(3 + n - \ell) d(n)$
-21	(-1, 3)	5	5
-16	(-1, 2)	96	96
-13	(-1, 1)	972	972
-12	(-1, 0)	<b>6404</b>	6400
-9	(0, 3)	1728	1728
-4	(0, 2)	15600	15552
-1	(0, 1)	85176	76800

We checked this up to  $m=7$  (in principle we can continue).

In each case, the formula agrees in its regime of validity

# Checks of prediction

$m = 7$ :

Modification  
due to  
mock nature

$\Delta$	$(n, \ell)$	$c_7(n, \ell)$	$(\ell - 2n) d(7 + n - \ell) d(n)$
-77	(-1, 7)	9	9
-64	(-1, 6)	192	192
-53	(-1, 5)	2268	2268
-49	(0, 7)	4032	4032
-44	(-1, 4)	19200	19200
-37	(-1, 3)	128250	128250
-36	(0, 6)	46656	46656
-32	(-1, 2)	705030	705024
-29	(-1, 1)	3222780	3221160
-28	(-1, 0)	<b>11963592</b>	11860992
-25	(0, 5)	384000	384000
-21	(1, 7)	524880	524880
-16	(0, 4)	2462496	2462400
-9	(0, 3)	12713760	12690432
-8	(1, 6)	4147848	4147200
-4	(0, 2)	52785360	51538560
-1	(0, 1)	173032104	142331904

Expect  
corrections  
to sugra  
formula

# Lessons and outlook

- Degrees of freedom of a BH are encoded in an intricate manner in gravity. Modular symmetry is useful to decode.
- More generally gravity path integral seems to know about mock nature.
- Instantons in supergravity encode the BH degeneracies (note: single-centered BHs) via an explicit relation (and an intricate interplay with modular invariance).

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- Degrees of freedom of a BH are encoded in an intricate manner in gravity. Modular symmetry is useful to decode.
- More generally gravity path integral seems to know about mock nature.
- Instantons in supergravity encode the BH degeneracies (note: single-centered BHs) via an explicit relation (and an intricate interplay with modular invariance).
- Many interesting things to do.

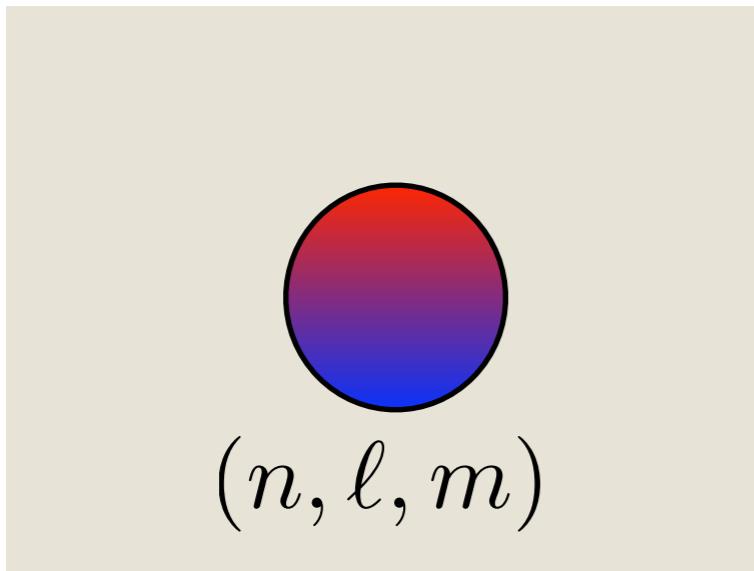
**Thank you for your attention!**



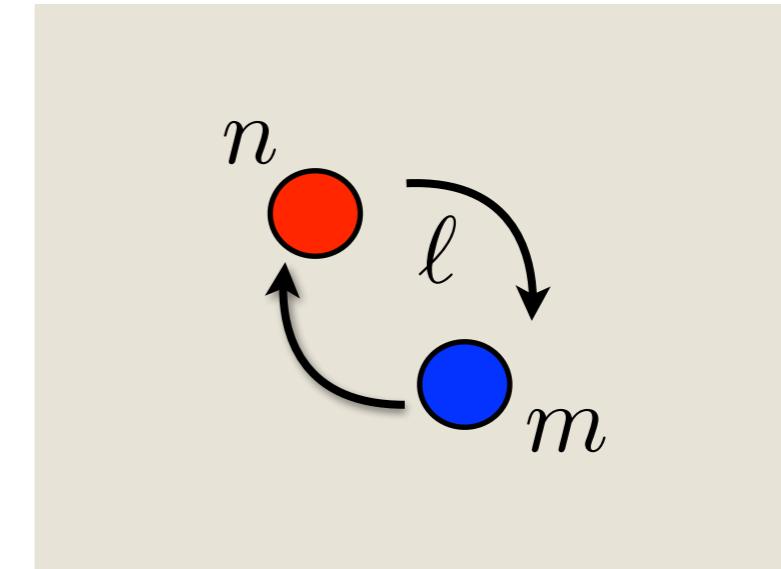
**Some more  
details**

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(Denef '00)

# We can recover integer degeneracies from macroscopic (continuum) BH physics

- The quantity  $S_{\text{BH}}^{\text{quant}}$  is the result of a functional integral with  $AdS_2$  boundary conditions.
- Computation uses input from string scattering, supergravity and the technique of supersymmetric localization.
- Localization reduces the perturbative functional integral a one-dimensional integral = leading Bessel function.
- Can identify sub-leading orbifold saddle points: fluctuation integral over them make up sub-leading Bessels.

# Mock modular forms

S. Ramanujan (1920) — S. Zwegers (2002)

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where 
$$g^*(\tau) = \left(\frac{i}{2\pi}\right)^{k-1} \int_{-\bar{\tau}}^{\infty} (z + \tau)^{-k} \overline{g(-\bar{z})} dz$$

$$g(\tau) = \sum_{n>0} b_n q^n \Rightarrow g^*(\tau) = \sum_{n>0} n^{k-1} \bar{b}_n \Gamma(1 - k, 4\pi n \tau_2) q^{-n}$$

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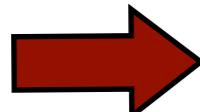
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*Holomorphic anomaly equation*



$$(4\pi\tau_2)^k \frac{\partial \widehat{f}(\tau, \bar{\tau})}{\partial \bar{\tau}} = -2\pi i \overline{g(\tau)} .$$

# Prototype: $\frac{1}{8}$ -BPS BHs in string compactification with 32 supercharges

Microscopic degeneracies are given by the Fourier coefficients of a Jacobi form: [J. Maldacena, G. Moore, A. Strominger ('99)]

$$\varphi_{-2,1}(\tau, z) = \frac{\vartheta_1(\tau, z)^2}{\eta(\tau)^6}$$

$$\vartheta_1(\tau, z) = \sum_{n \in \mathbb{Z} + \frac{1}{2}} (-1)^n q^{n^2/2} \zeta^n, \quad \eta(\tau) = q^{1/24} \prod_{n \geq 1} (1 - q^n)$$
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$$c(n, \ell) = C(4n - \ell^2) , \quad d_{\text{micro}}(N) = (-1)^N C(N)$$

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