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— Ludwig Boltzmann, *Populäre Schriften* (1905).

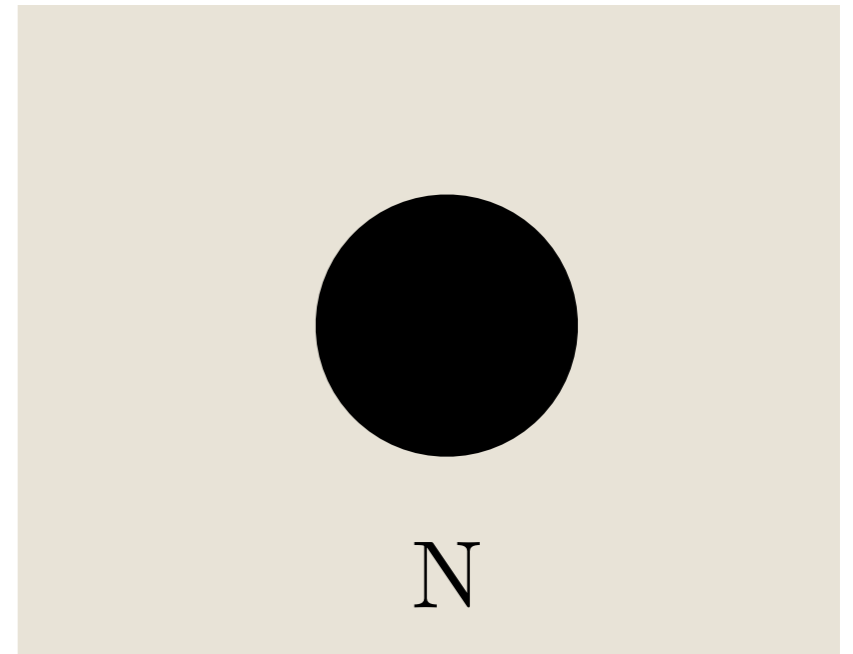
# Exact Quantum Black hole entropy: a macroscopic window into quantum gravity

Sameer Murthy  
King's College London

The String Theory Universe  
Mainz, Sep 25, 2014

# Black holes in string theory

Macroscopic

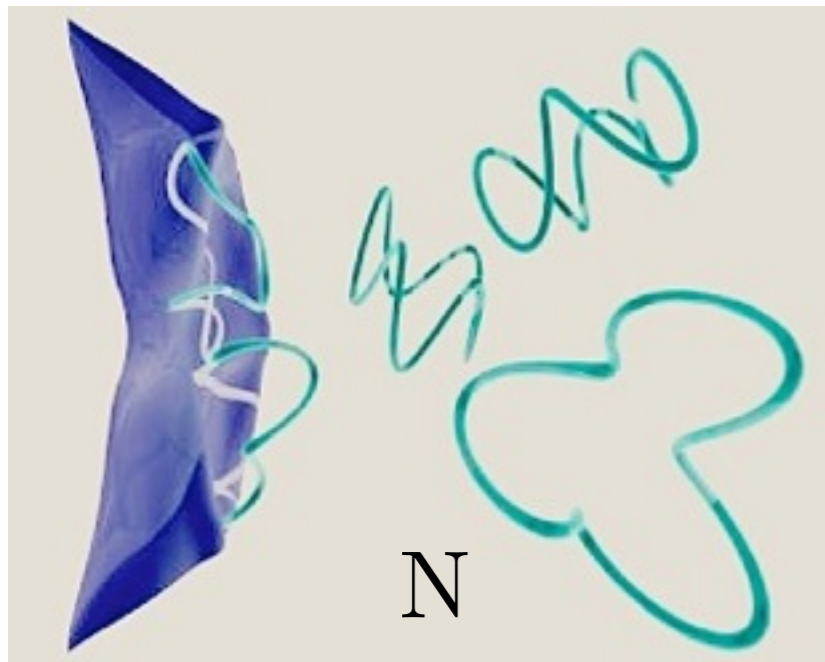


Bekenstein-Hawking '74

$$S_{\text{BH}}^{\text{class}} = \frac{A_H}{4\ell_{\text{Pl}}^2} = \pi\sqrt{N}$$

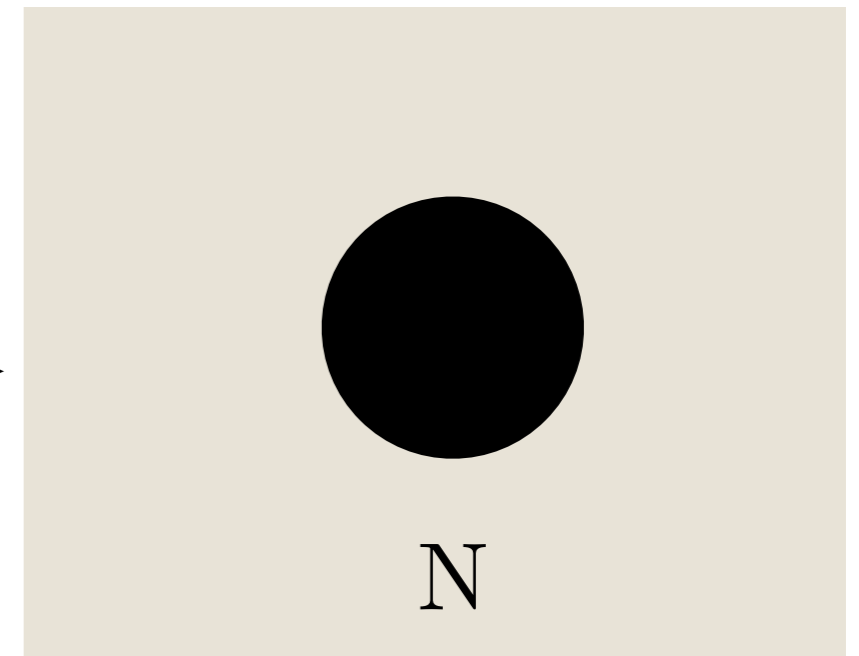
# Black holes in string theory are ensembles of microscopic excitations

Microscopic



$g_s N \ll 1$   $\leftarrow$   $g_s$   $\rightarrow$   $g_s N \gg 1$

Macroscopic



Strominger-Vafa '96

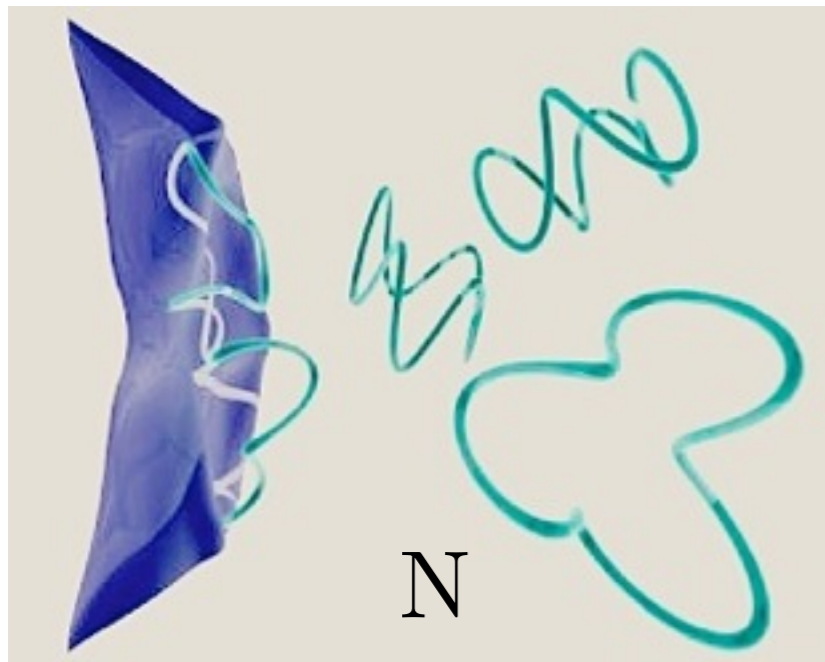
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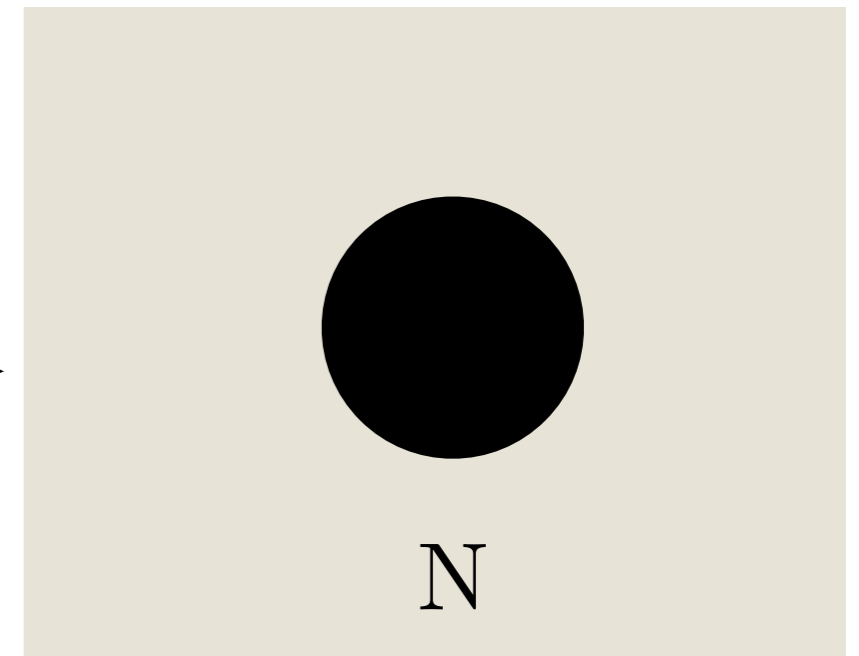
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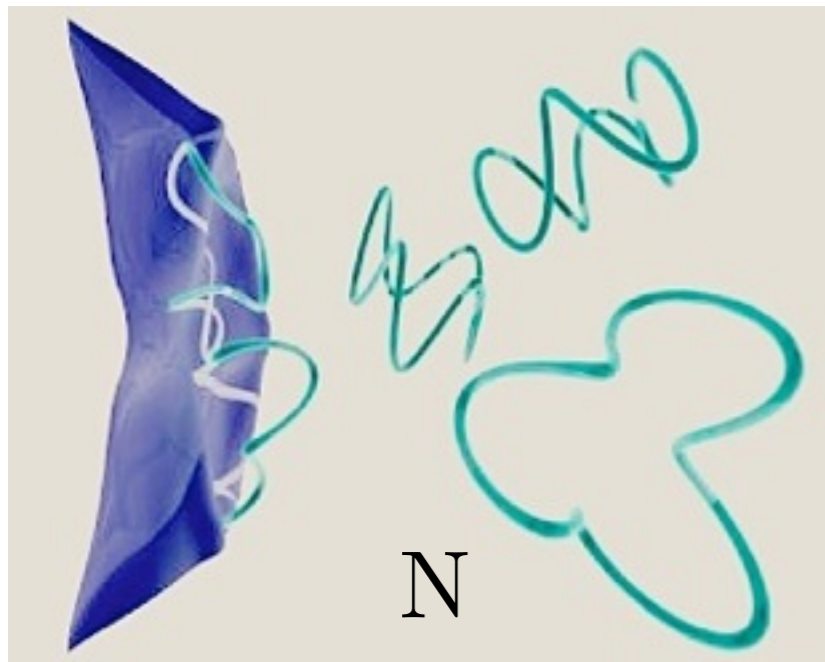
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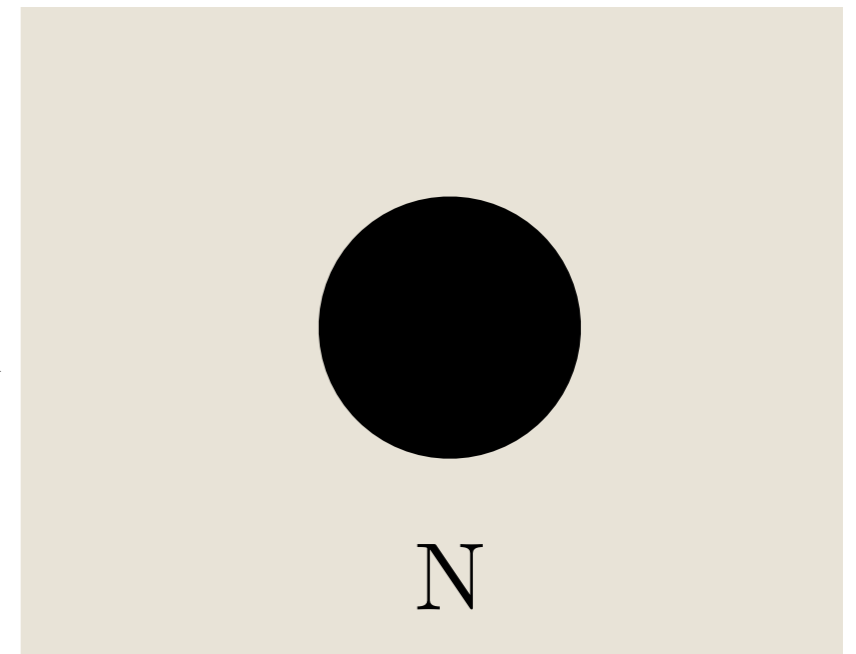
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$$\log d_{\text{micro}} = S_{\text{BH}}^{\text{class}} + \dots \rightarrow S_{\text{BH}}^{\text{quant}} \text{ (finite } N\text{)}$$

# What is new? Finite size quantum effects!

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



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## Questions

1. What is the physics of these corrections?
2. How to compute them in a concrete model?
3. Can we compare them to a similar expansion in the microscopic theory?

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Exact AdS/CFT

Supersymmetric  
Localization

Mock modular forms

# Finite size corrections arise from quantum fluctuations in the black hole

## *Wald Entropy formalism*

(c.f. talk of J. Camps)

- Obeys the first law of thermodynamics
- Extends Bekenstein-Hawking area law in GR
- Applicable to any *local* effective action of gravity
- Successfully applied to BH models in supergravity

(Cardoso, de Wit, Mohaupt '99)

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(Cardoso, de Wit, Mohaupt '99)

We still need a good formalism to study Quantum BH entropy including non-analytic and non-local terms.

**“If you want to study quantum gravity,  
then you better study AdS/CFT .”**

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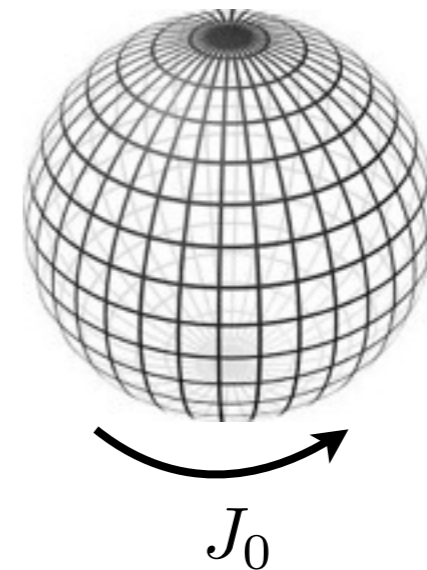
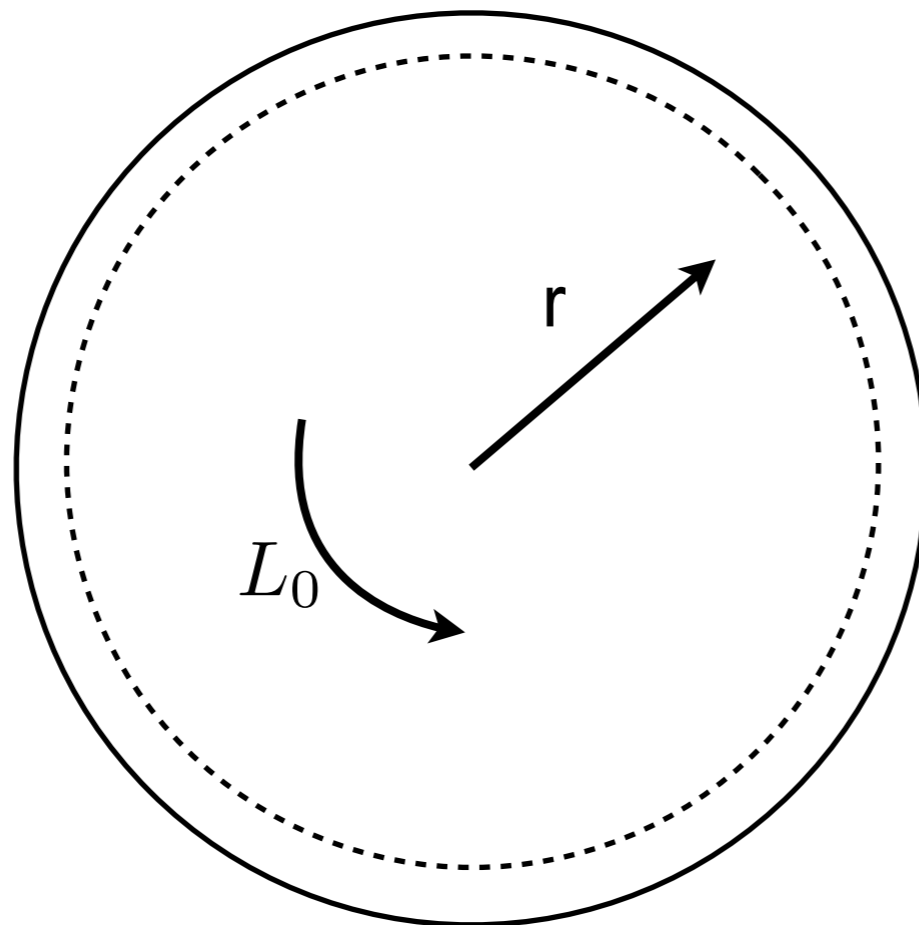
*Note!*

*Quantum* gravity =  $1/N$  effects.

# Supersymmetric black holes develop a near-horizon $AdS_2$ factor

4d extremal Reissner-Nordstrom solution

⇒ near-horizon geometry  $AdS_2 \times S^2$ .



**Euclidean  $AdS_2 \times S^2$**

Bekenstein-Hawking-Wald entropy recast as a minimization problem. (Sen '05, c.f. attractor mechanism Ferrara, Kallosh, Strominger '95)

# Quantum BH entropy is a functional integral over $AdS_2$ configurations (Sen '08)

$$\exp(S_{BH}^{\text{qu}}(q_I)) \equiv Z_{AdS_2}(q_I) = \left\langle \exp \left[ -i q_I \oint A^I \right] \right\rangle_{AdS_2}^{\text{reg}}$$



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- Boundary conditions fixed by classical BH configuration
- Saddle point evaluation  $\Rightarrow$  classical Wald entropy
- Logarithmic one-loop corrections can be computed.

(Sen + Banerjee, Gupta, Mandal, '10-'14, c.f. talk of R. Gupta)

# Dual theory for BPS BH is a collection of supersymmetric ground states

Dual  $\text{CFT}_1$  obtained as IR limit of brane configuration that makes up the black hole.

In  $d=0+1$ , no space for long-wavelength fluctuations.

$$Z_{\text{CFT}_1}(q) = \text{Tr}_{\mathcal{H}(q)} 1 = d_{\text{micro}}(q).$$

AdS/CFT correspondence

$$\Rightarrow Z_{\text{AdS}_2}(q) = d_{\text{micro}}(q)$$

# Set up for the QE functional integral

$$\exp(S_{BH}^{\text{qu}}(q_I)) \equiv Z_{AdS_2}(q_I) = \left\langle \exp \left[ -i q_I \oint A^I \right] \right\rangle_{AdS_2}^{\text{reg}} .$$

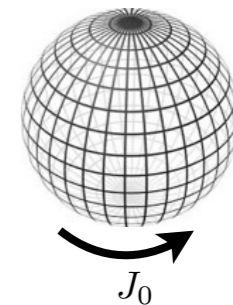
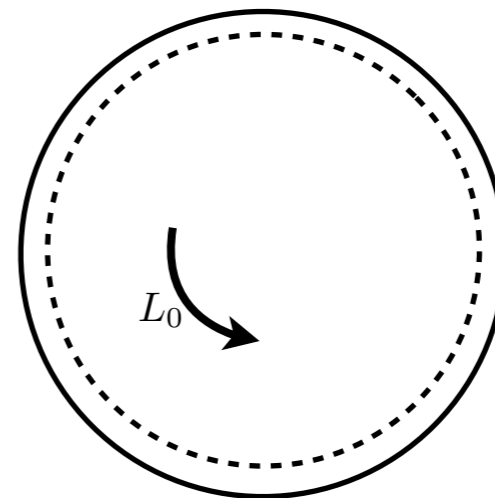
Supercharge  $Q$  with  $Q^2 = L_0 - J_0$ .

$\mathcal{M}$  : Field space of supergravity.

$d\mu$  : Measure on this field space.

$\mathcal{O}$  : Wilson line.

$\mathcal{S}$  : Action of graviton and other massless fields.



Euclidean  $AdS_2 \times S^2$

# Localization

Witten '88, Duistermaat-Heckmann '82,  
Atiyah-Bott '84, Pestun '07

An integral of a  $Q$ -invariant operator  $\mathcal{O}$

$$I := \int_{\mathcal{M}} d\mu \mathcal{O} e^{-S}.$$

**localizes** onto the submanifold  $\mathcal{M}_Q$  of solutions of the off-shell BPS equations  $Q\Psi = 0$

$$I = \int_{\mathcal{M}_Q} d\mu_Q \mathcal{O} e^{-S}.$$

# How to compute the functional integral

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

1. Formalism: N=2 off-shell supergravity. (de Wit, van Holten, Van Proeyen '80)
2. Find all solutions of **localization equations**  $Q\Psi = 0$ , subject to  $AdS_2 \times S^2$  boundary conditions. (R.Gupta, S.M. '12)
3. Evaluate action on these solutions (including all higher derivative terms). Compute the measure.
4. Only chiral-superspace integrals in the action contribute. These are exactly known in string theory. (V.Reys, S.M. '13)

# Prototype: N=8 string theory in 4d (macro)

(Cremmer, Julia '78)

Macroscopic description: d=4 supergravity coupled to 28 U(1) gauge fields + superpartner scalars + fermions.

1/8 BPS dyonic BH solutions.

(Cvetič, Youm '96)

BH Charges  $(q_I, p^I)$  Quartic U-duality invariant  $N(q, p)$

$$\text{Classical BH Entropy } S_{BH} = \pi \sqrt{N} + \dots$$

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Microscopic degeneracies  $d_{\text{micro}}(N)$  computed using representation as D1-D5-P-K system in Type II string theory.

(Maldacena, Moore, Strominger '99)

# Evaluation of the functional integral

- Truncation of  $N=8$  to  $N=2$  theory with 7 vector multiplets.
- QG path integral reduces to an 8-dimensional integral.
- 7 of the integrals are Gaussian.



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

# A quantitative test

(Classical entropy)

N	$d_{\text{micro}}(\text{N})$		$\exp(S^{\text{cl}}(\text{N}))$
3	8		230.76
4	12		535.49
7	39		4071.93
8	56		7228.35
11	152		33506.14
12	208		53252.29
15	513		192400.81
...	...		...
$10^5$	$\exp(295.7)$		$\exp(314.2)$

$$\log(d_{\text{micro}}) \xrightarrow{\Delta \rightarrow \infty} S_{BH}^{\text{cl}}.$$

# A quantitative test

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$$d_{\text{micro}}(\Delta) = e^{S_{BH}^{\text{qu}}(\Delta)} (1 + O(e^{-\pi\sqrt{\Delta}/2}))$$

# For the experts..

- D-terms, one-loop determinants (partial progress).
- Addition of hypermultiplets, gravitini multiplets,
- Sub-leading saddle points (partial progress).
  
- Extension to higher dimensional black holes (partial progress).
  
- Extension to higher dimensional AdS/CFT (partial progress).
  
- Other observables in quantum gravity.

# Conclusions and outlook

- Finite size effects in BH thermodynamics can be computed.
- Localization methods give us convergent perturbation expansions for the quantum gravity partition function.
- Emergence of quantum structure from continuum gravity, inclusion of sub-leading saddle points are important.
- Effective low-energy theory provides strong constraints on quantum theory of gravity.

# Why does this work so well?

The Fourier series of the microscopic degeneracies

$$Z(\tau) \equiv \sum_N d_{\text{micro}}(N) e^{2\pi i N \tau} = \theta(\tau)/\eta(\tau)^6$$

is a **modular form**.

Strong-weak coupling symmetry:  $Z(-1/\tau) = \tau^{5/2} Z(\tau)$

$$\tau \rightarrow \tau + 1$$

$$\tau \rightarrow -1/\tau.$$



$$SL_2(\mathbb{Z})$$

Modular symmetry  
group

Highly constraining

# Exact formula for degeneracies

Hardy-Ramanujan-Rademacher expansion

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

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Bekenstein-  
Hawking

One-loop  
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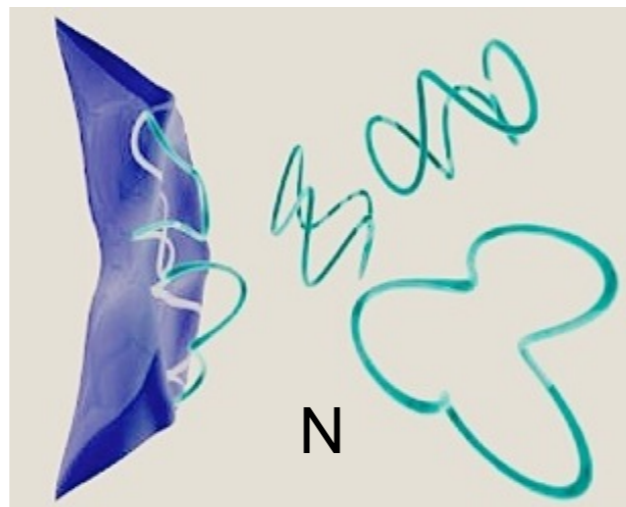
Orbifolds of  
 $AdS_2$

(A.Dabholkar,  
J.Gomes, S.M.  
arXiv:1404.0033

Bekenstein-  
Hawking

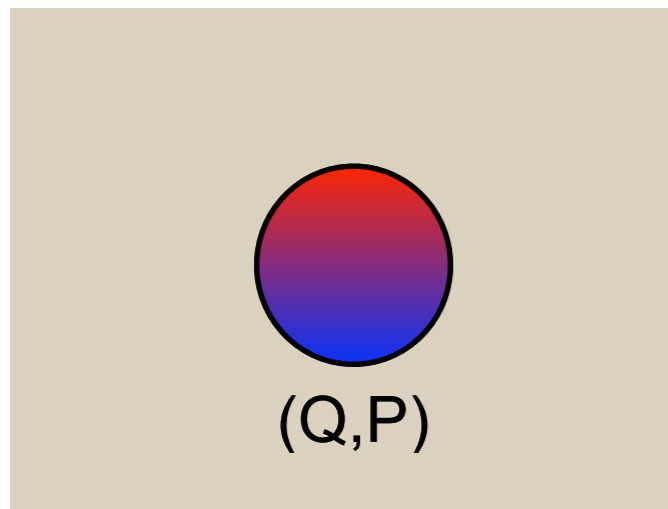
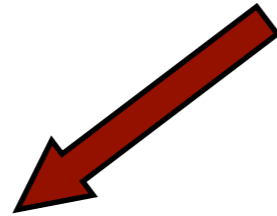
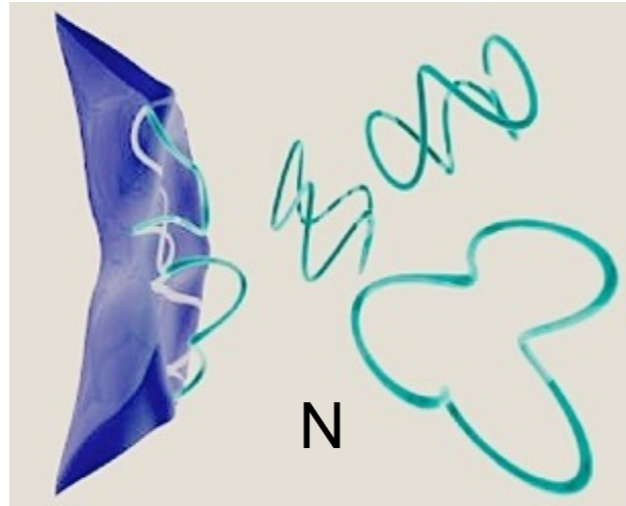
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# Wall-crossing and BH phase transitions

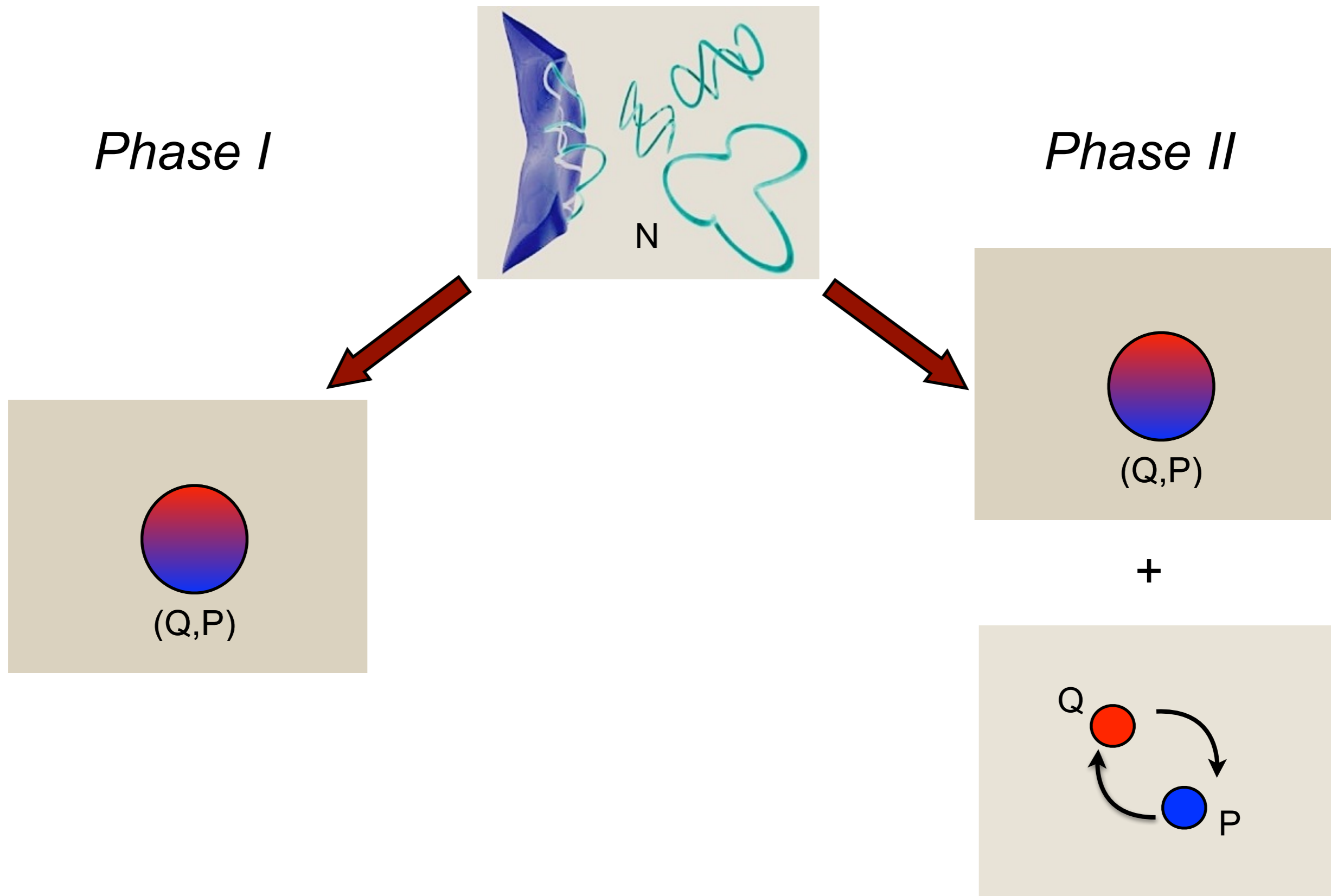


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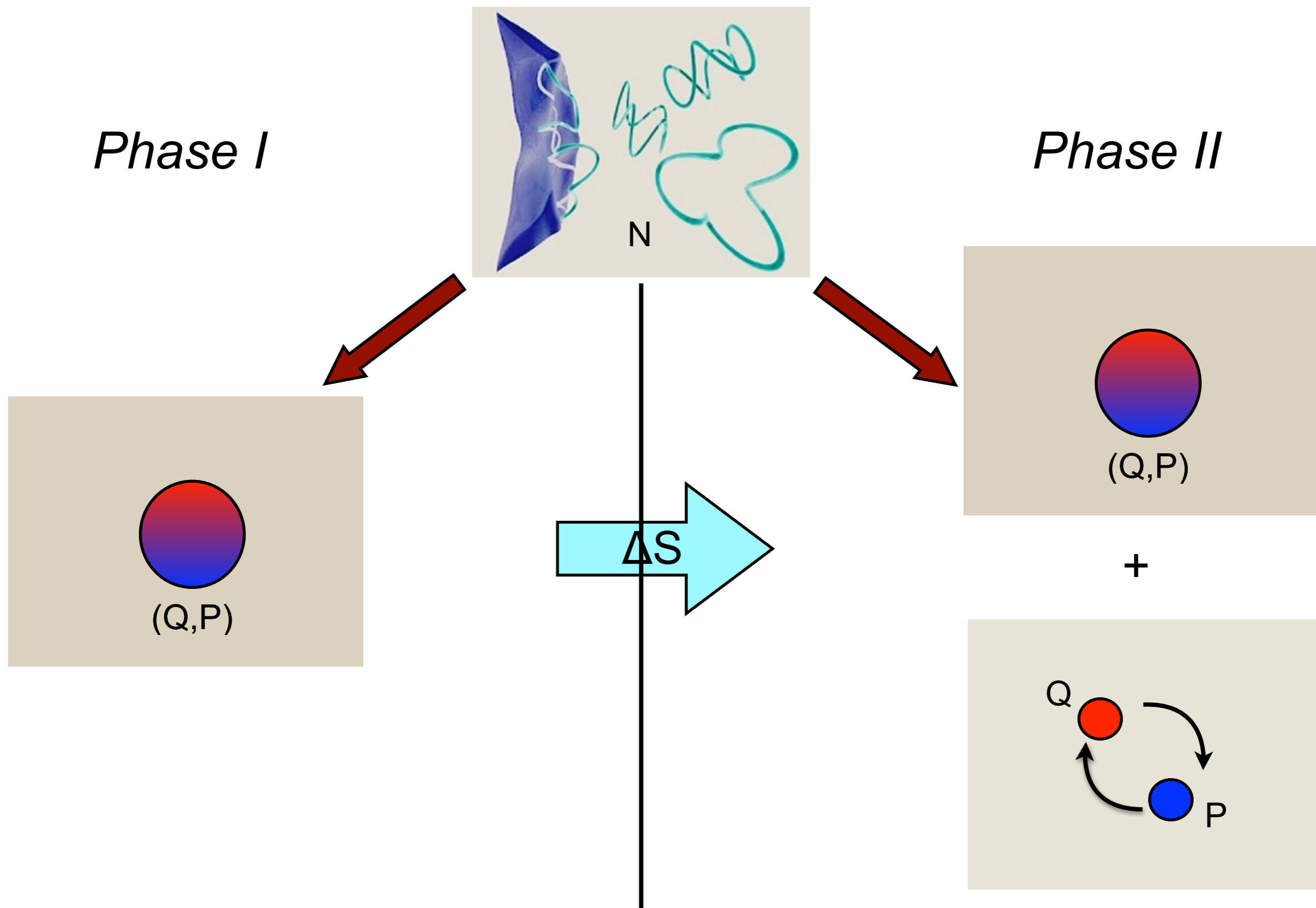
*Phase I*



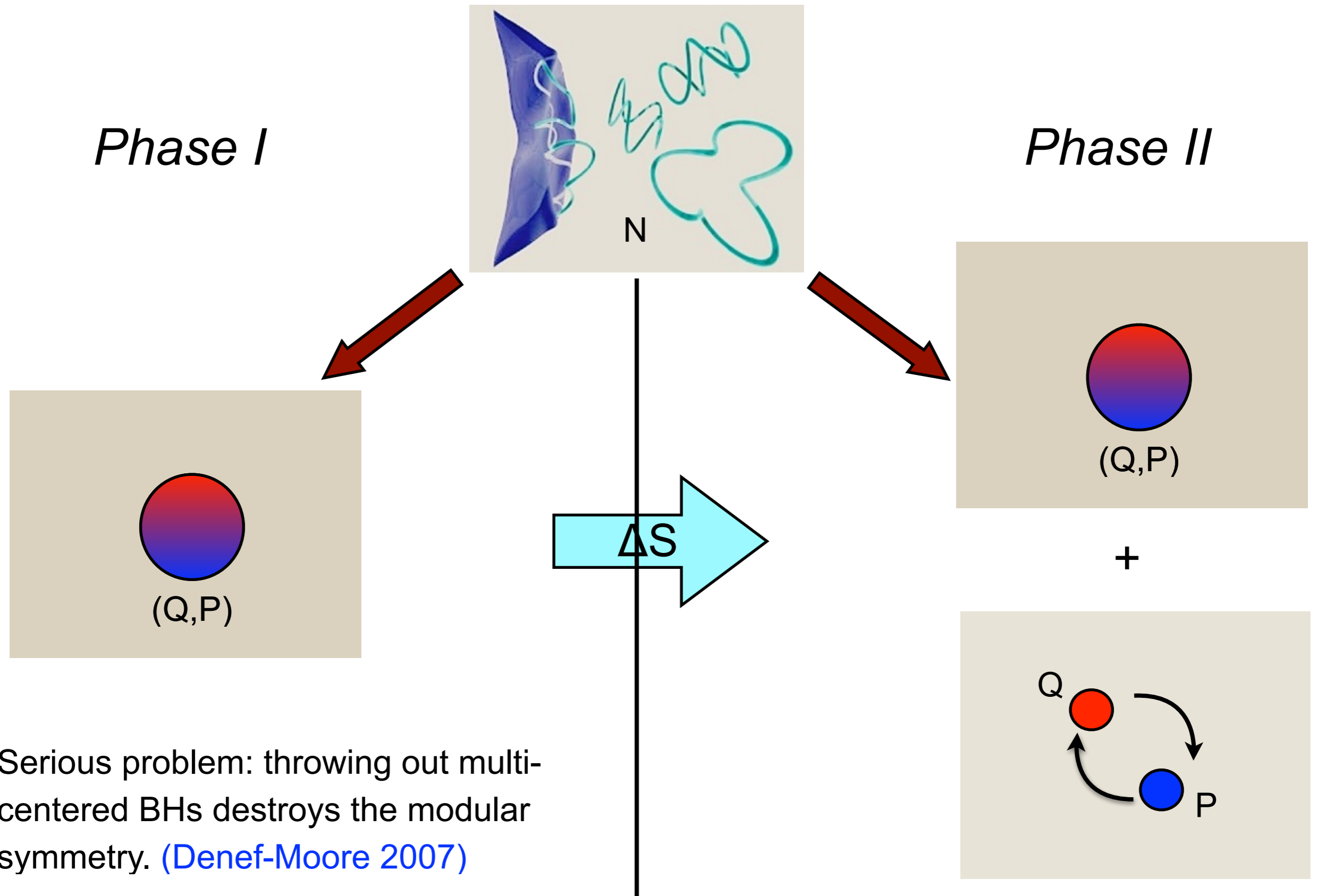
# Wall-crossing and BH phase transitions



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# Wall-crossing and BH phase transitions



Serious problem: throwing out multi-centered BHs destroys the modular symmetry. ([Denef-Moore 2007](#))

# Mock modular forms provide the answer

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

These functions were described by Ramanujan, who gave a list of examples, but did not give a definition!

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Surprisingly, this is exactly what we need to solve the BH wall-crossing problem.

For the N=4 theory, we could solve it fully (based on formula due to Dijkgraaf, Verlinde, Verlinde '96), and explicitly compute the partition function of a single BH as a function of its charges.



# What is the partition function of a single-centered black hole?

We have a canonical decomposition of the partition function:

$$Z_{\text{micro}}(\tau) = Z_{\text{BH}}(\tau) + Z_{\text{multi}}(\tau)$$

- $Z_{\text{multi}}(\tau)$  contains all the wall-crossing information.
- $Z_{\text{BH}}(\tau)$  is the partition function of the single centered BH. It is a **mock modular form**.

One can now use modular symmetry to make Rademacher expansions as before. (e.g. [Manschot, Bringmann '13](#)).

Many new explorations have opened up as a result.  
e.g. Large discrete symmetry groups (moonshine) of BHs in string theory ([J. Harvey, S.M. '13](#))