

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

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Quantum gravity in Paris
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We do not have a direct microscopic probe of quantum gravity.

(Not yet! March 17, 14.45h London)

Black hole entropy is a precious clue to understand quantum gravity

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

Universal law in GR

$$S_{\text{BH}}^{\text{class}} = \frac{1}{4} \frac{A_{\text{H}}}{\ell_{\text{P}}^2} = \frac{A_{\text{H}} c^3}{4 \hbar G_N}$$

(Bekenstein-Hawking '74)

Deviations from GR!

Recent progress
on this front

What is a good microscopic theory of quantum gravity?

String theory?

Perturbatively UV finite in flat space



Weak-strong dualities



AdS/CFT holography



However, we do not know what phase (vacuum/compactification) corresponds to the real world!

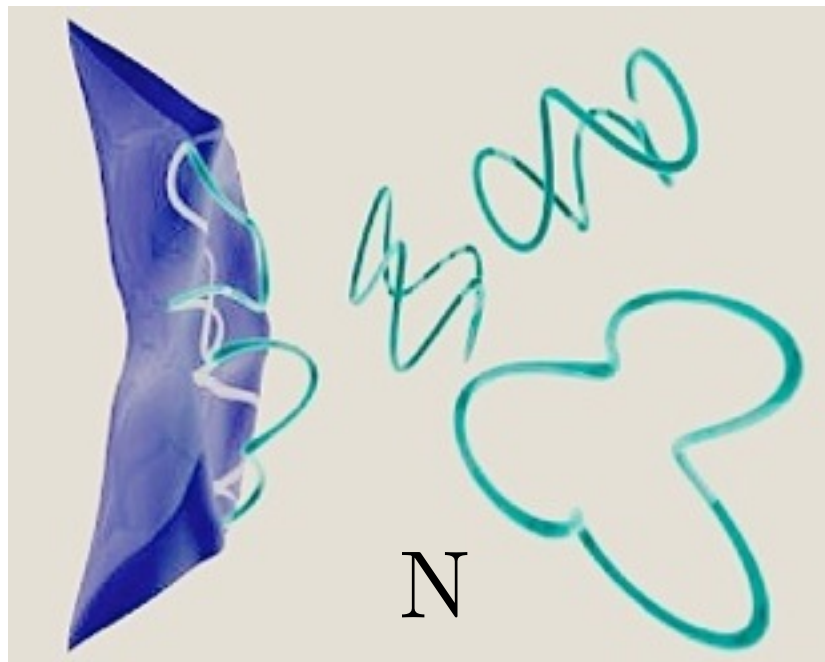
(c.f. talk of Ambjorn)

Focus on **universal** requirements which should hold in all phases of the theory.

Interpret a BH as a statistical ensemble of states.

Black holes in string theory are ensembles of microscopic excitations

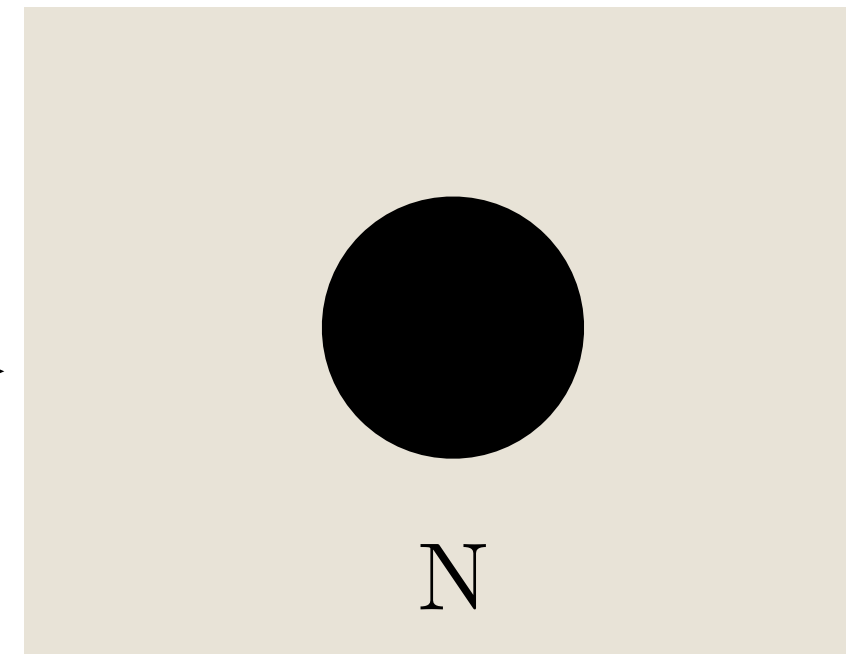
Microscopic



Strominger-Vafa '96

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

Macroscopic



Bekenstein-Hawking '74

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

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

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

What is new? Finite size quantum effects!

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

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?

Exact AdS/CFT

Supersymmetric
Localization

Mock modular forms

Finite size corrections arise from quantum fluctuations in the black hole

Wald Entropy formalism

- 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)

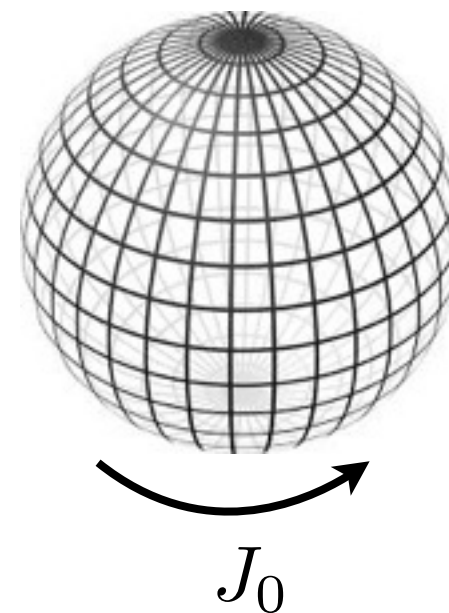
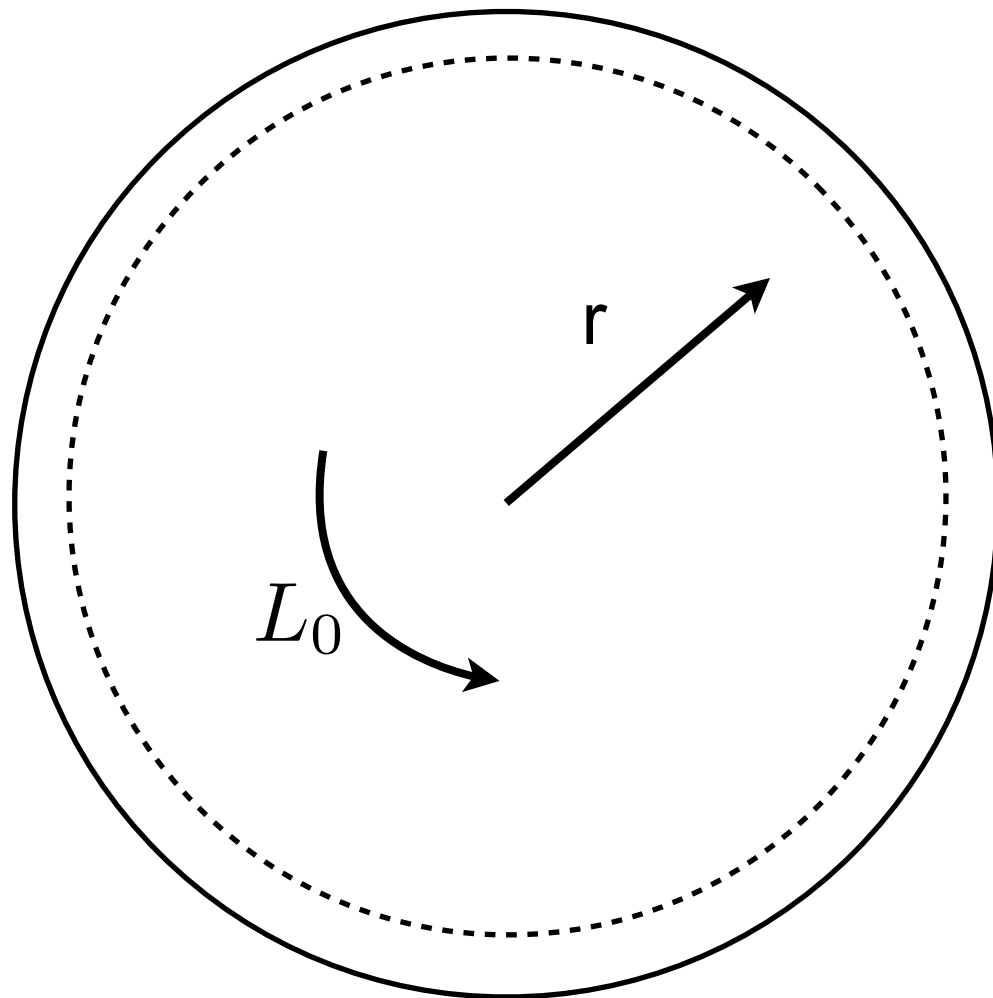
We still need a good formalism to study Quantum BH entropy including non-analytic and non-local terms.

Supersymmetric black holes and AdS_2

4d extremal Reissner-Nordstrom solution

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

All known supersymmetric BHs
develop near-horizon AdS_2 factor.



Euclidean $AdS_2 \times S^2$

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

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

- Boundary conditions fixed by classical BH configuration
(c.f. attractor mechanism Ferrara, Kallosh, Strominger)
- $AdS_2 \Rightarrow$ **microcanonical ensemble** with fixed charges
- Saddle point evaluation \Rightarrow classical Wald entropy
- Logarithmic one-loop corrections can be computed.
(Sen + Banerjee, Gupta, Mandal, 2010-2012)

AdS/CFT correspondence has been extremely successful...

$$\text{CFT}_{p+1} \equiv \text{Quantum gravity on AdS}_{p+2}$$



Quark-gluon plasma

Fluid dynamics

Quantum phase transitions

Superconductivity?

Good progress in understanding the classical planar limit ($N \rightarrow \infty$).

...But

Quantum gravity = $1/N$ effects

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

Dual 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

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

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 $(q_I, p^I), I = 1, \dots, 28,$

U-duality symmetry $E_{7,7}(\mathbb{Z})$

Quartic invariant $N(q, p) = q^2 p^2 - (q.p)^2$

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

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

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

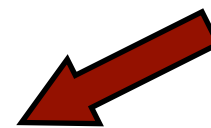
(Maldacena, Moore, Strominger '99)

They depend only on U-duality invariant \mathbf{N} .

With $q = e^{2\pi i\tau}$,

$$\begin{aligned} \sum_{\mathbf{N}} d_{\text{micro}}(\mathbf{N}) e^{2\pi i\mathbf{N}\tau} &= \theta(\tau)/\eta(\tau)^6 \\ &= q^{-1} + 2 + 8q^3 + 12q^4 + 39q^7 + 56q^8 + \dots \end{aligned}$$

Modular form!



BPS quantum black hole entropy

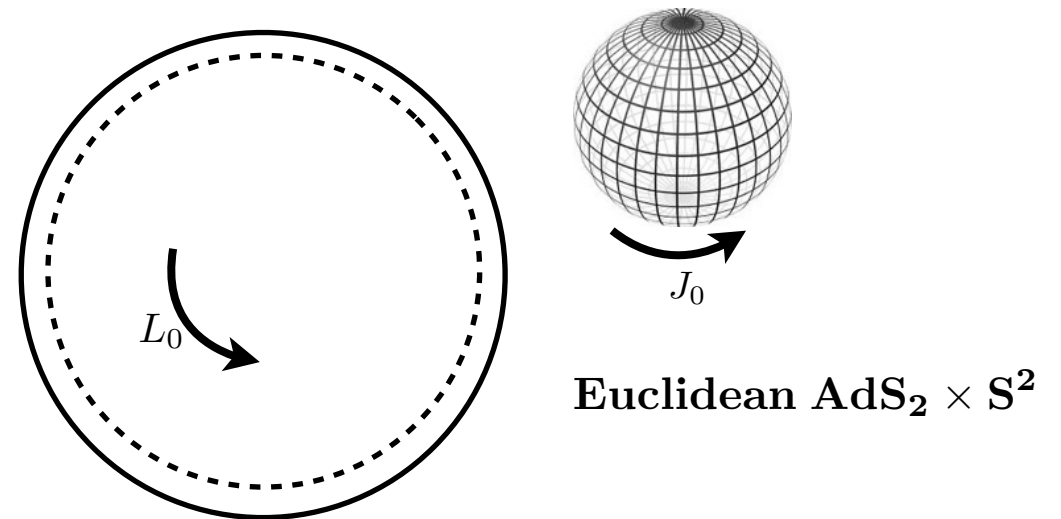
$$\exp(S_{BH}^{\text{qu}}(q_I)) \equiv Z_{AdS_2}(q_I) = \left\langle \exp \left[-i q_I \oint A^I \right] \right\rangle_{AdS_2}^{\text{reg}} .$$

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.



Localization

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

Consider a supermanifold \mathcal{M} with an odd vector field Q and an off-shell algebra $Q^2 = H$ with H a compact $U(1)$.

We would like to evaluate an integral of a Q -invariant operator \mathcal{O}

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

The functional integral **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)

1. Formalism: N=2 off-shell supergravity. (de Wit, van Holten, Van Proeyen '80)
2. Find all solutions of **localization equations** $Q_1 \Psi = 0$,
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)

Evaluation of the functional integral

- QG path integral reduces to an 8-dimensional integral.
- 7 of the integrals are Gaussian



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

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

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

| N | $d_{\text{micro}}(\text{N})$ | $\exp(S^{\text{qu}}(\text{N}))$ | $\exp(S^{\text{cl}}(\text{N}))$ |
|--------|------------------------------|---------------------------------|---------------------------------|
| 3 | 8 | 7.97 | 230.76 |
| 4 | 12 | 12.2 | 535.49 |
| 7 | 39 | 38.99 | 4071.93 |
| 8 | 56 | 55.72 | 7228.35 |
| 11 | 152 | 152.04 | 33506.14 |
| 12 | 208 | 208.45 | 53252.29 |
| 15 | 513 | 512.96 | 192400.81 |
| ... | ... | ... | ... |
| 10^5 | $\exp(295.7)$ | $\exp(295.7)$ | $\exp(314.2)$ |

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

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

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

$$= \tilde{I}_{7/2}(\pi\sqrt{N}) + O(e^{-\pi\sqrt{N}/2})$$

$$= e^{\pi\sqrt{N}} \left(1 - \frac{15}{4} \log N + O\left(\frac{1}{N}\right) \right).$$

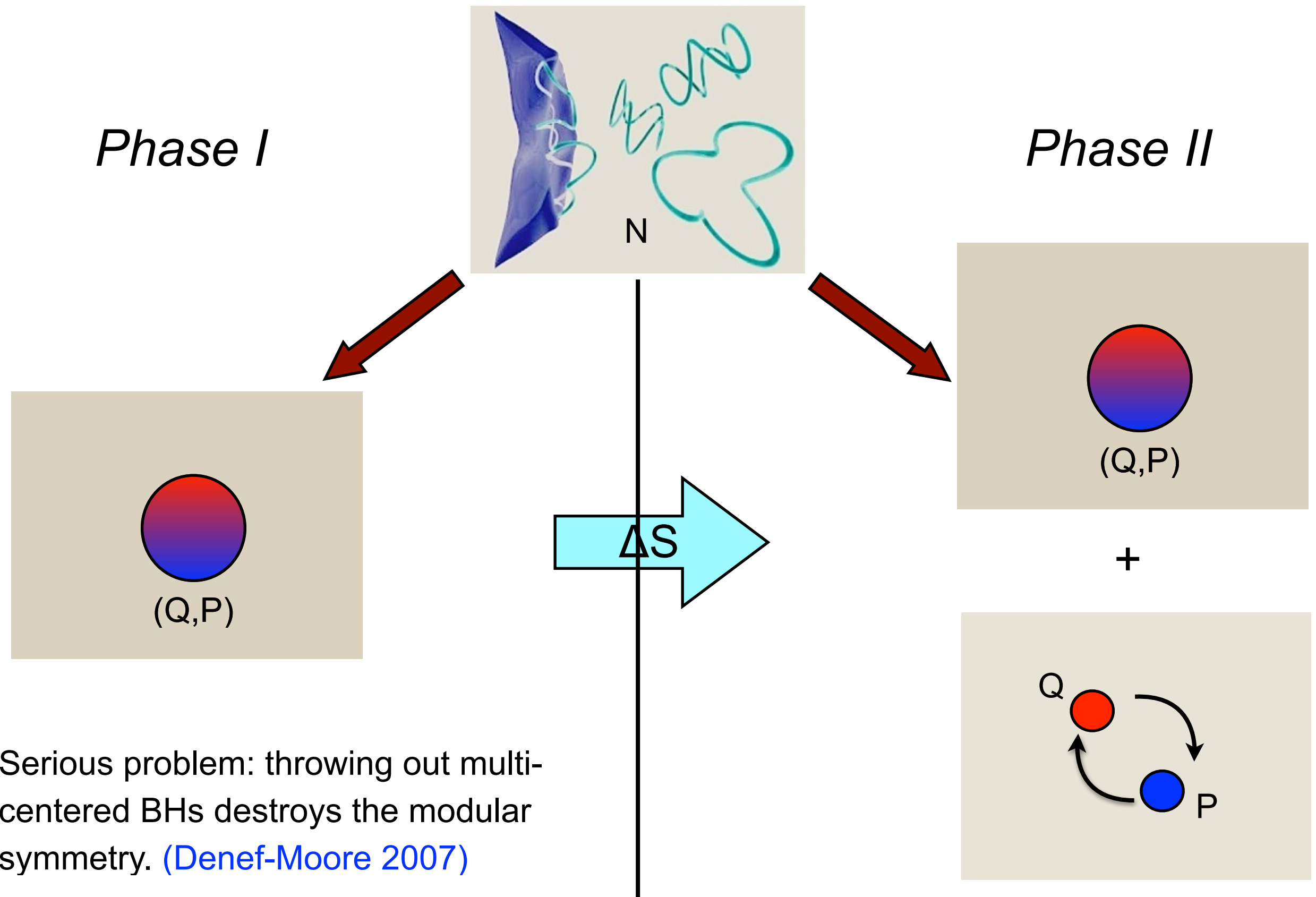
Orbifolds of
 AdS_2

(A.Dabholkar,
J.Gomes,
S.M. to appear)

Bekenstein-
Hawking

One-loop
corrections

Wall-crossing and BH phase transitions



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!

Their definition and structural properties were finally understood by S. Zwegers in 2000.

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](#))

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.
- Mathematical structures: New mock modular symmetries seem to play a key role in the BH wall-crossing problem.
- Effective low-energy theory provides strong constraints on quantum theory of gravity.

Lunch time!