

An excursion to the moon: - from finite groups to black holes via modular forms -

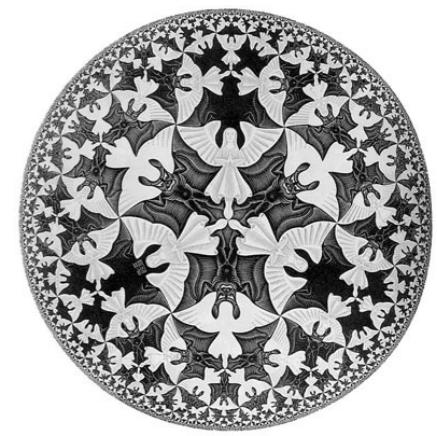
Daniel Persson

***Department of Mathematical Sciences
Chalmers University of Technology***

BC NT/RT seminar

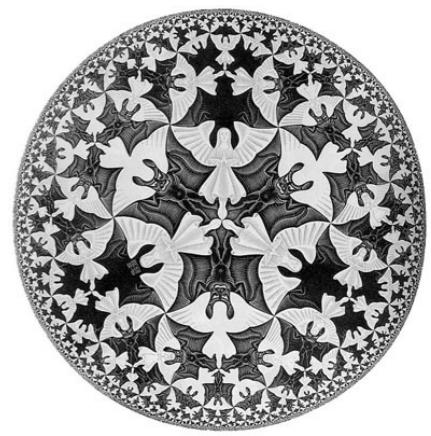
March 30, 2023

Fourier coefficients of automorphic forms



- Fourier coefficients of **classical modular forms** encode deep number-theoretic information (counting points on elliptic curves etc..)
- **Moonshine:** relations with finite sporadic groups and CFT/string theory
- **Enumerative geometry:** rational curves on K3, GW-theory...
- Higher rank groups: **Langlands program**
(automorphic L-functions, functoriality...)
- The Fourier coefficients of Eisenstein series also encode **string theory scattering amplitudes**

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Classification of finite simple groups



1832: Galois discovers the first infinite family (alternating groups)

1861-1873: Mathieu discovers $M_{11}, M_{12}, M_{22}, M_{23}, M_{24}$



1972-1983: Gorenstein program to classify all finite simple groups

The monster



Conjecture (Fischer & Griess, 1973):

There exists a huge finite simple group of order

The monster

$$2^{46} \cdot 3^{20} \cdot 5^9 \cdot 7^6 \cdot 11^2 \cdot 13^3 \cdot 17 \cdot 19 \cdot 23 \cdot 29 \cdot 31 \cdot 41 \cdot 47 \cdot 59 \cdot 71 \approx 8 \times 10^{53}$$



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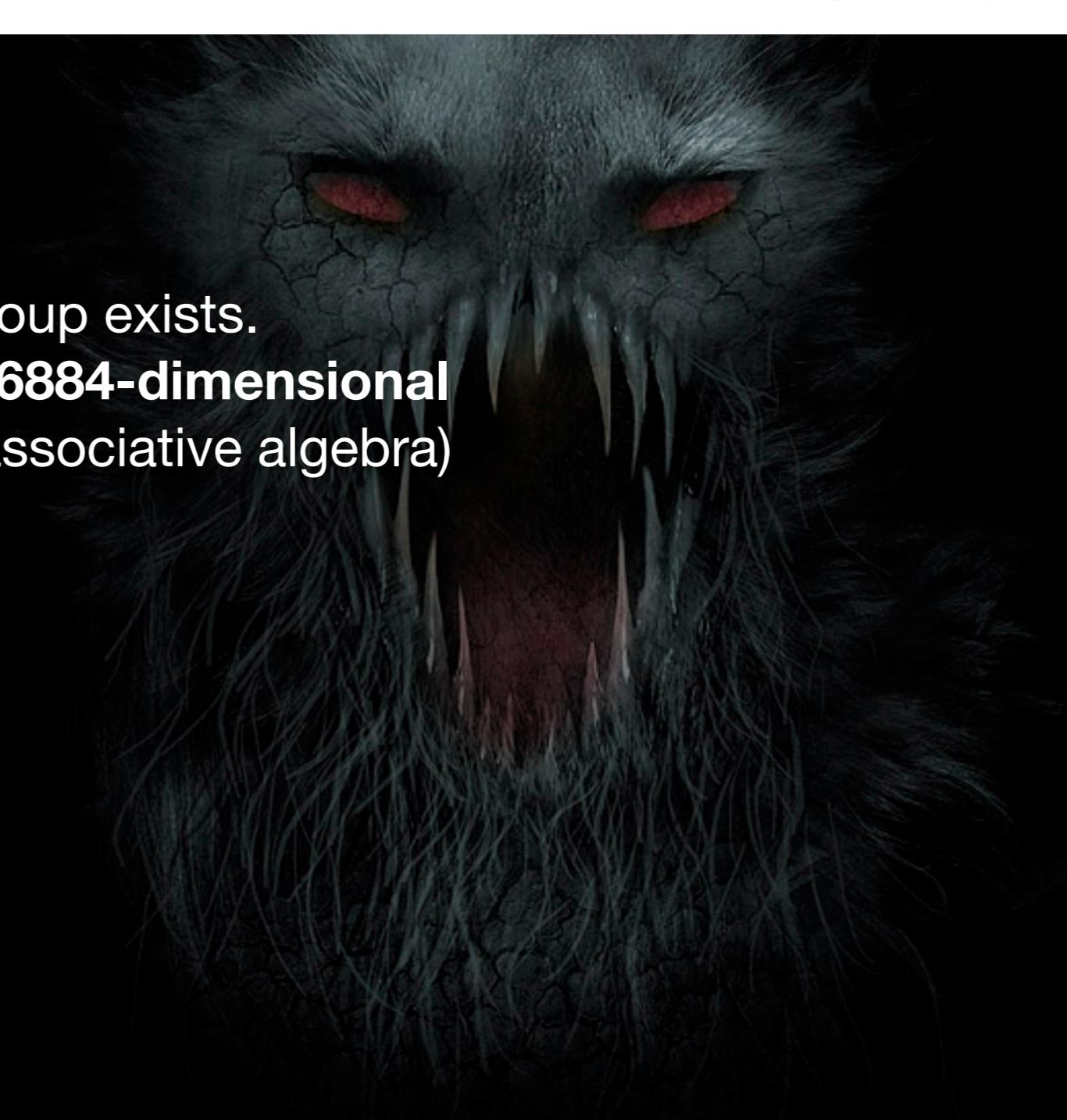
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Theorem (Griess 1982): The monster group exists.

It is the **symmetry group** of a certain **196884-dimensional** algebraic structure. (commutative, non-associative algebra)



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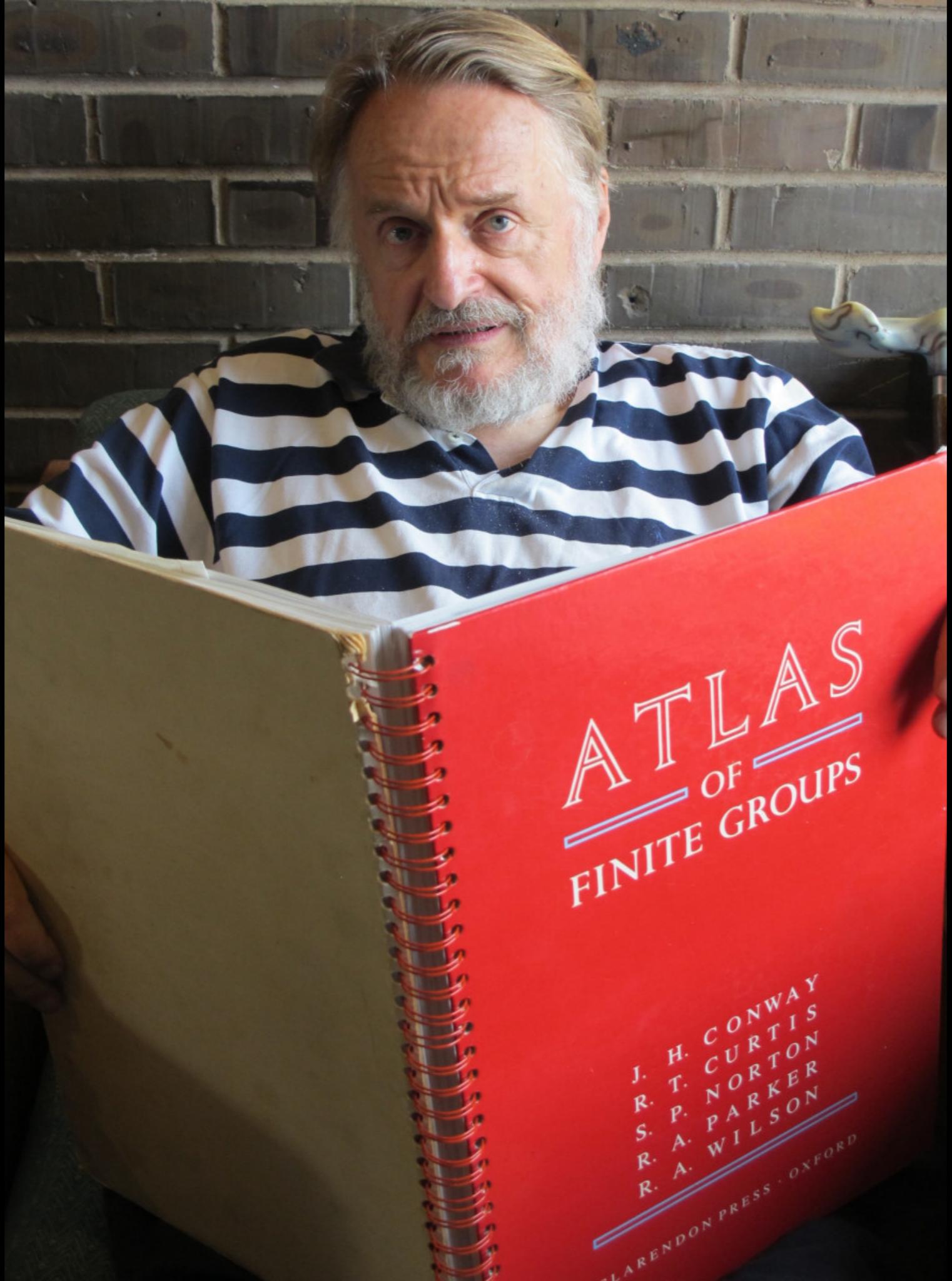
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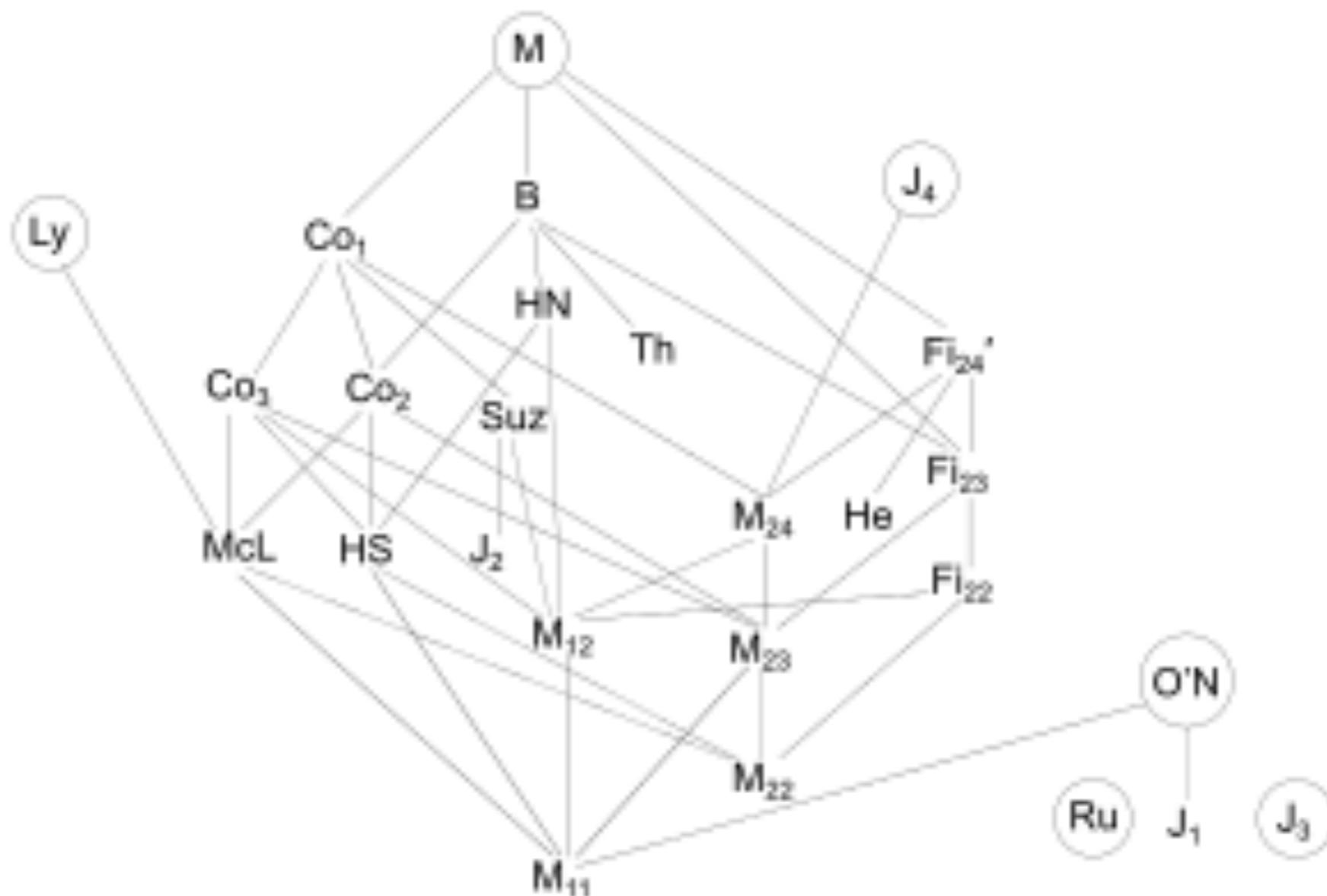
Full classification completed in 2004

Tens of thousands of pages, several hundred articles...



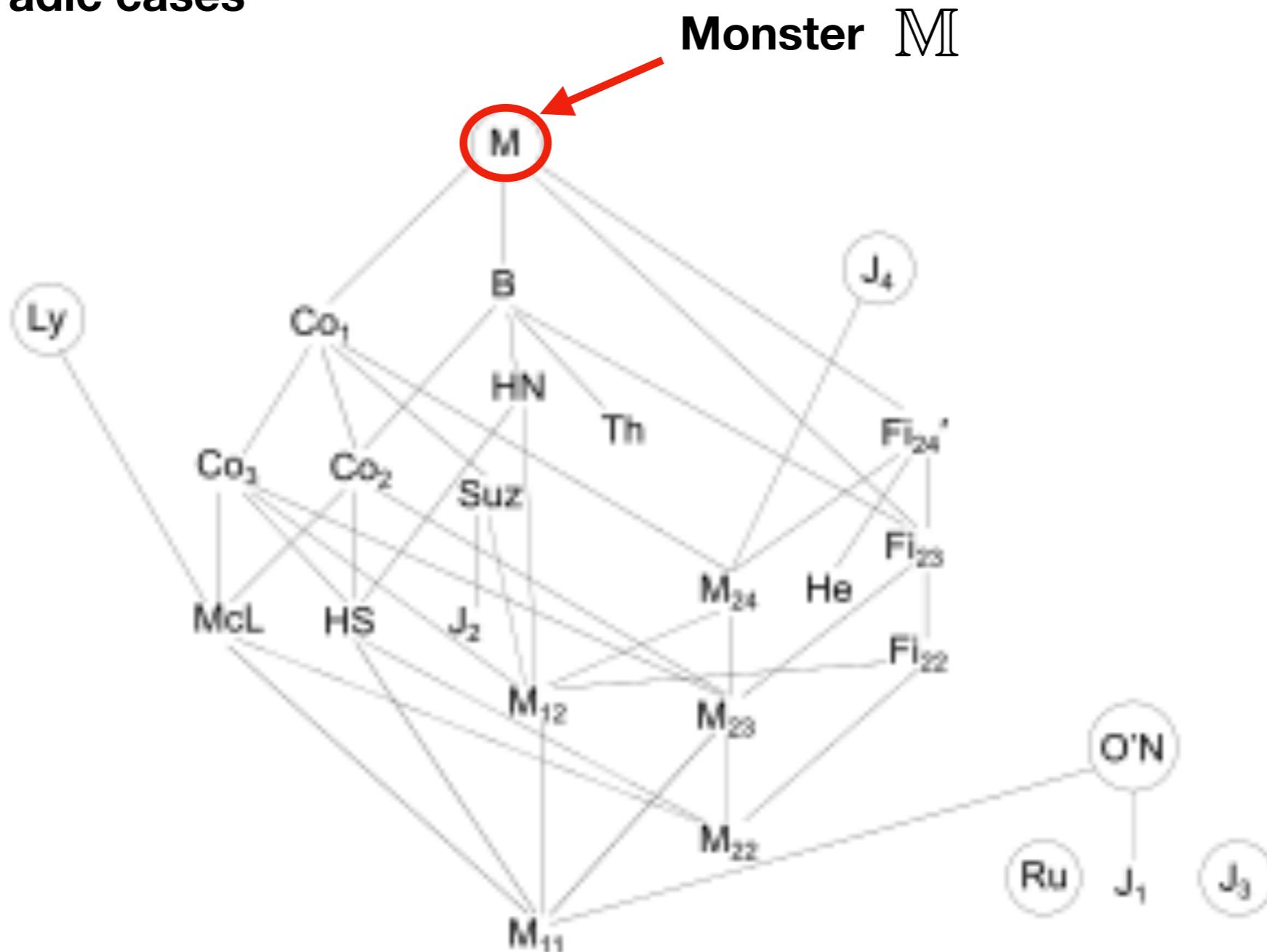
Classification

- Several infinite families: cyclic, alternating, Lie type
- 26 sporadic cases



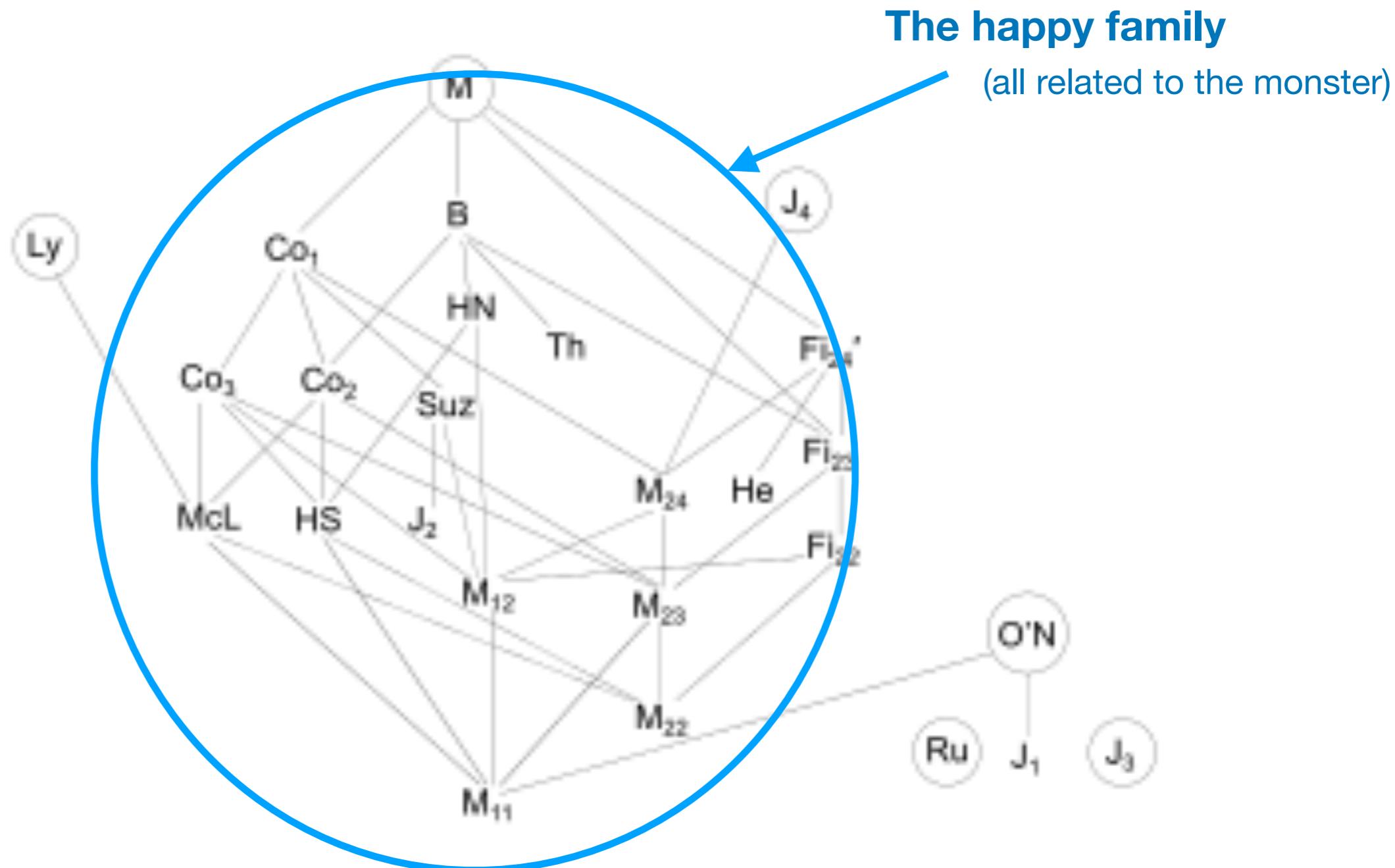
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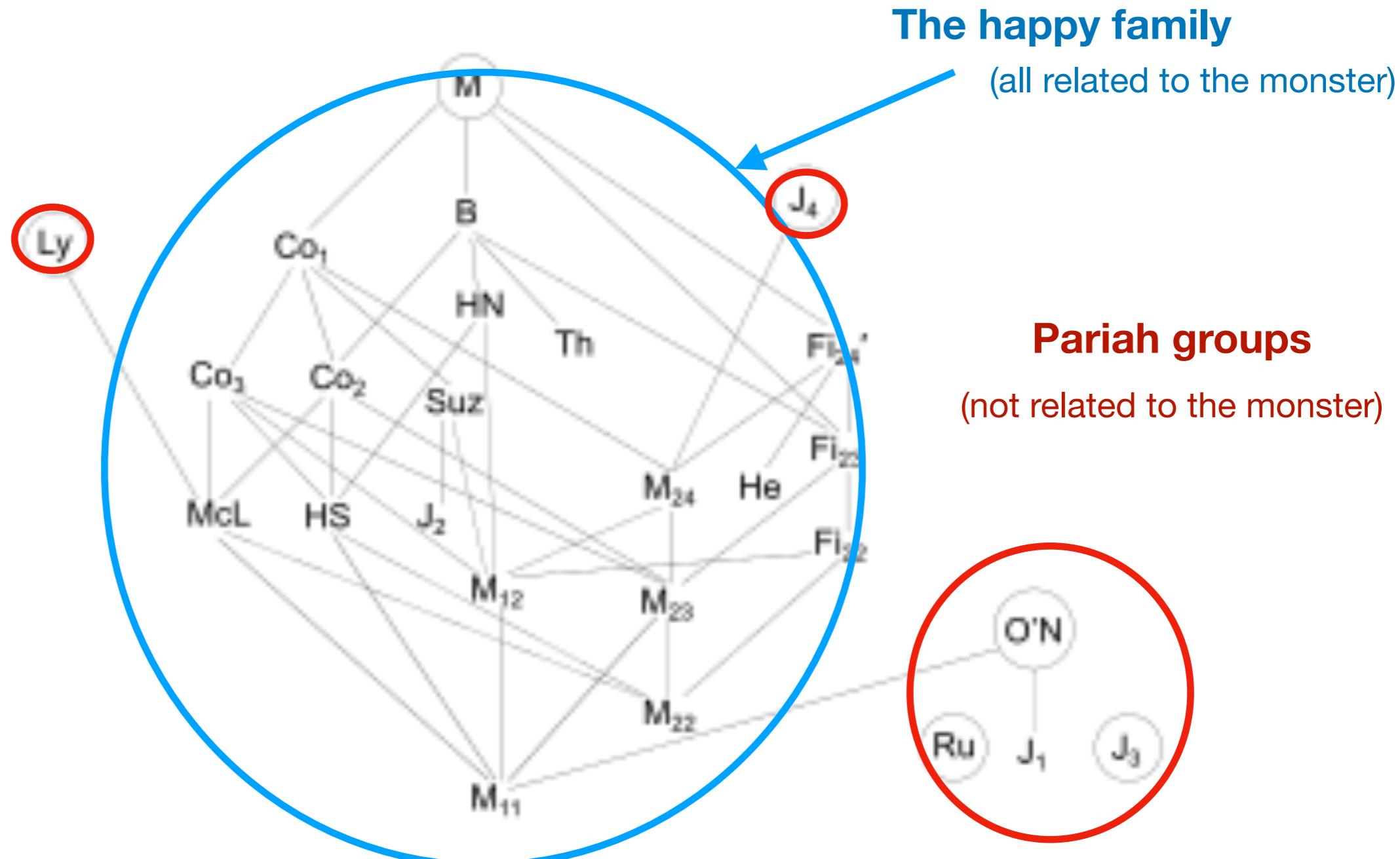
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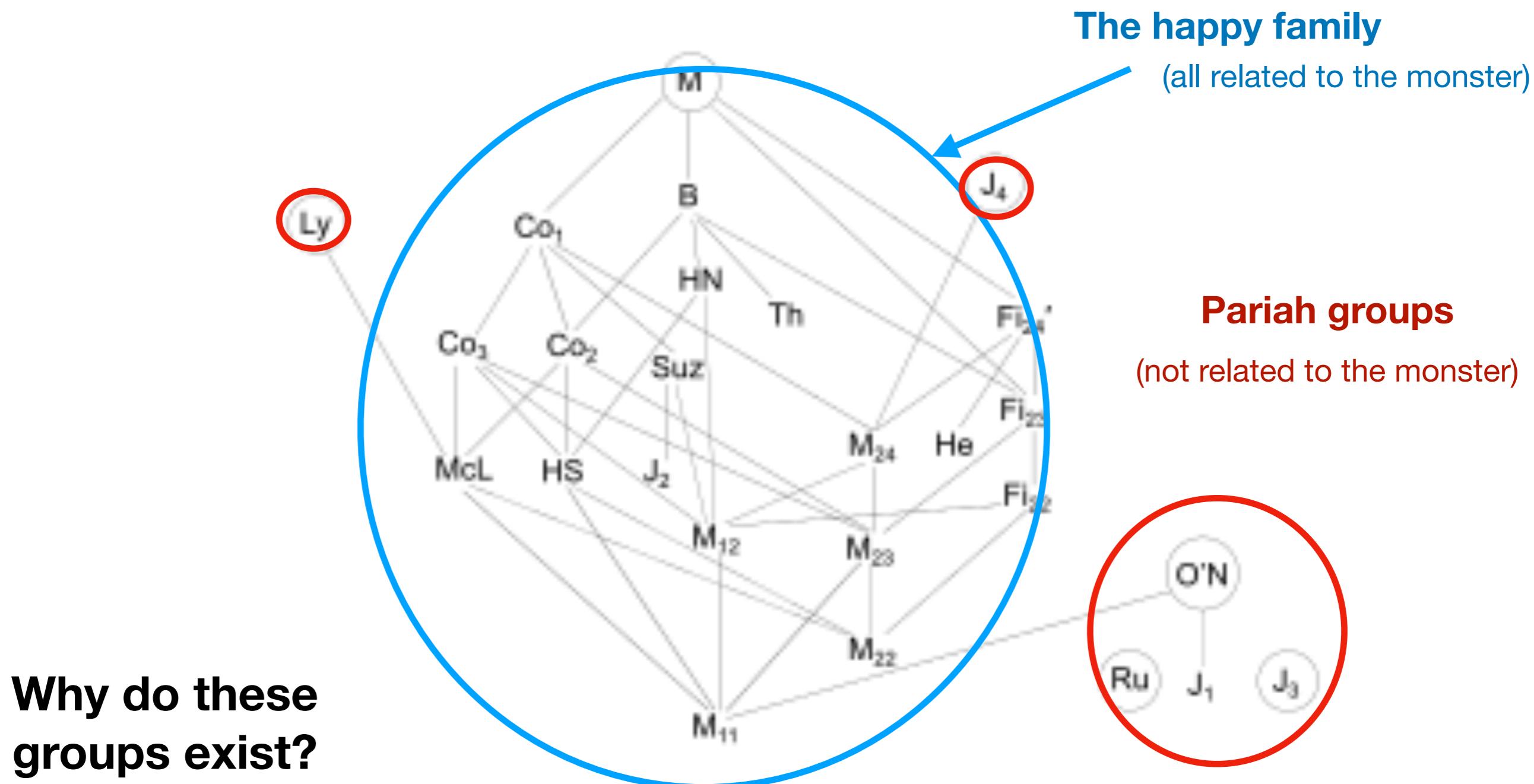
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The first hints of moonshine...



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He then stumbled upon the following series expansion:

$$J(q) = \frac{1}{q} + 196884q + 21493760q^2 + 864299970q^3 + 20245856256q^4 + \dots$$

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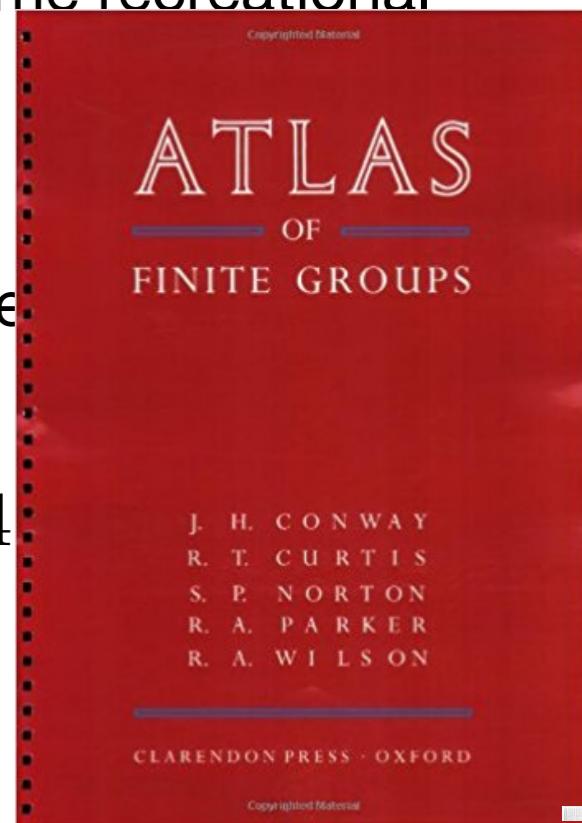


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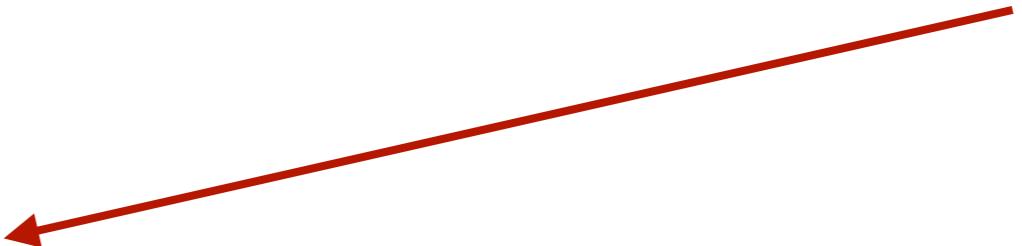
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Being a finite group theorist he immediately opened up **the Atlas...**



ind		1A	2A	2B	3A
X ₁	+	1	1	1	1
X ₂	+	196883	4371	275	782
X ₃	+	21296876	91884	-2324	7889
X ₄	+	842609326	1139374	12974	55912
X ₅	+	18538750076	8507516	123004	249458
X ₆	+	19360062527	9362495	-58305	297482
X ₇	+	293553734298	53981850	98970	1055310
X ₈	+	3879214937598	337044990	-690690	4751823
X ₉	+	36173193327999	1354188159	2864511	12616074
X ₁₀	+	125510727015275	3215883115	1219435	24688454
X ₁₁	+	190292345709543	2814161895	10249191	17144568
X ₁₂	+	222879856734249	3864186921	-7196631	26057022
X ₁₃	+	1044868466775133	9223504989	-15756195	47292301
X ₁₄	+	1109944460516150	9697078070	26155830	40851749
X ₁₅	+	2374124840062976	22509162496	4100096	110509112
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$$196884 = 1 + 196883$$

McKay's equation

1
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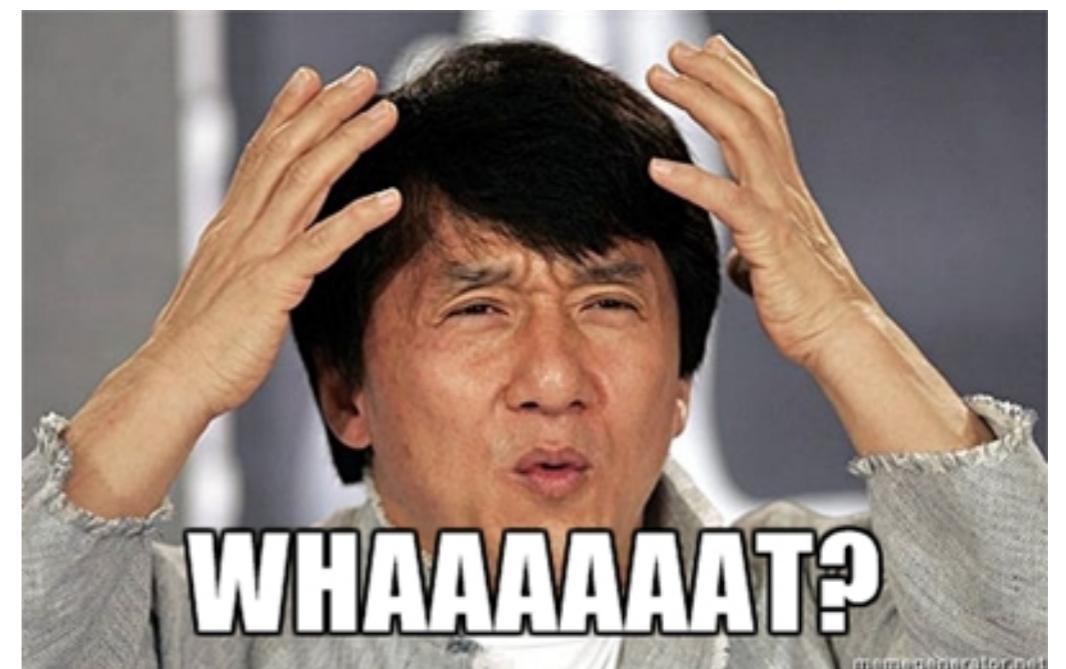
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What does this really mean?



Fun with the monster



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This is the smallest non-trivial **irreducible representation** of \mathbb{M}

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characters of the identity element $e \in \mathbb{M}$

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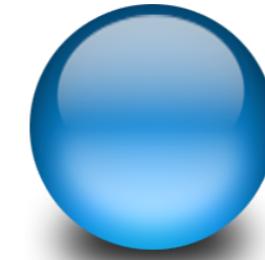
This suggests to also consider for each $g \in \mathbb{M}$ the **McKay-Thompson series**

$$T_g(q) = \sum_{n=-1}^{\infty} \text{Tr}(g|V^{(n)})q^n$$

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- It generates the field of rational functions on the sphere (**Hauptmodul**)

$$SL(2, \mathbb{Z}) \backslash \mathbb{H} \sim$$

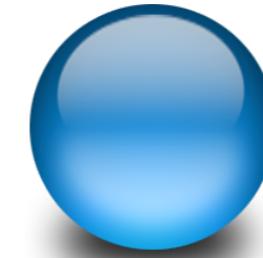


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Monstrous moonshine conjecture (Conway-Norton 1979):

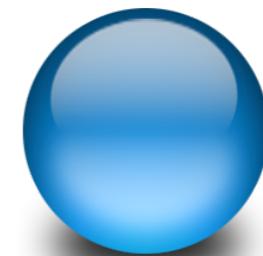
For all elements $g \in \mathbb{M}$ The McKay-Thompson series $T_g(\tau)$ are hauptmoduls with respect to some **genus zero** $\Gamma_g \subset SL(2, \mathbb{R})$

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Γ_g **genus zero**



$$\Gamma_g \backslash \mathbb{H} \sim$$



Monster group

M



????

Modular function

$J(\tau)$

Monster group

M

Modular function

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Enter “physics”!

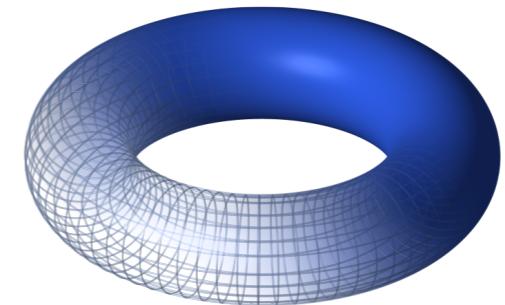
2d conformal field theory
(vertex operator algebra)

[Frenkel, Lepowsky,
Meurman]

1988: Frenkel, Lepowsky, Meurman constructed the moonshine module V^\natural

It is a 2-dimensional **orbifold conformal field theory** (string theory),
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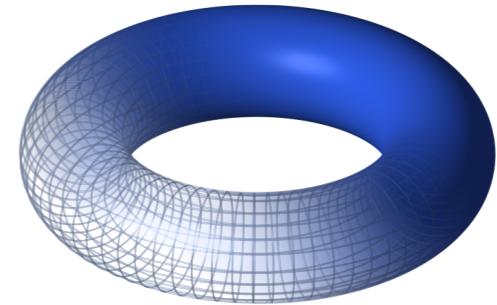
A **quantum field theory** with **conformal symmetry defined** on a **Riemann surface**



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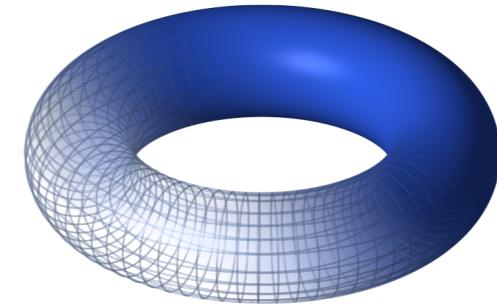
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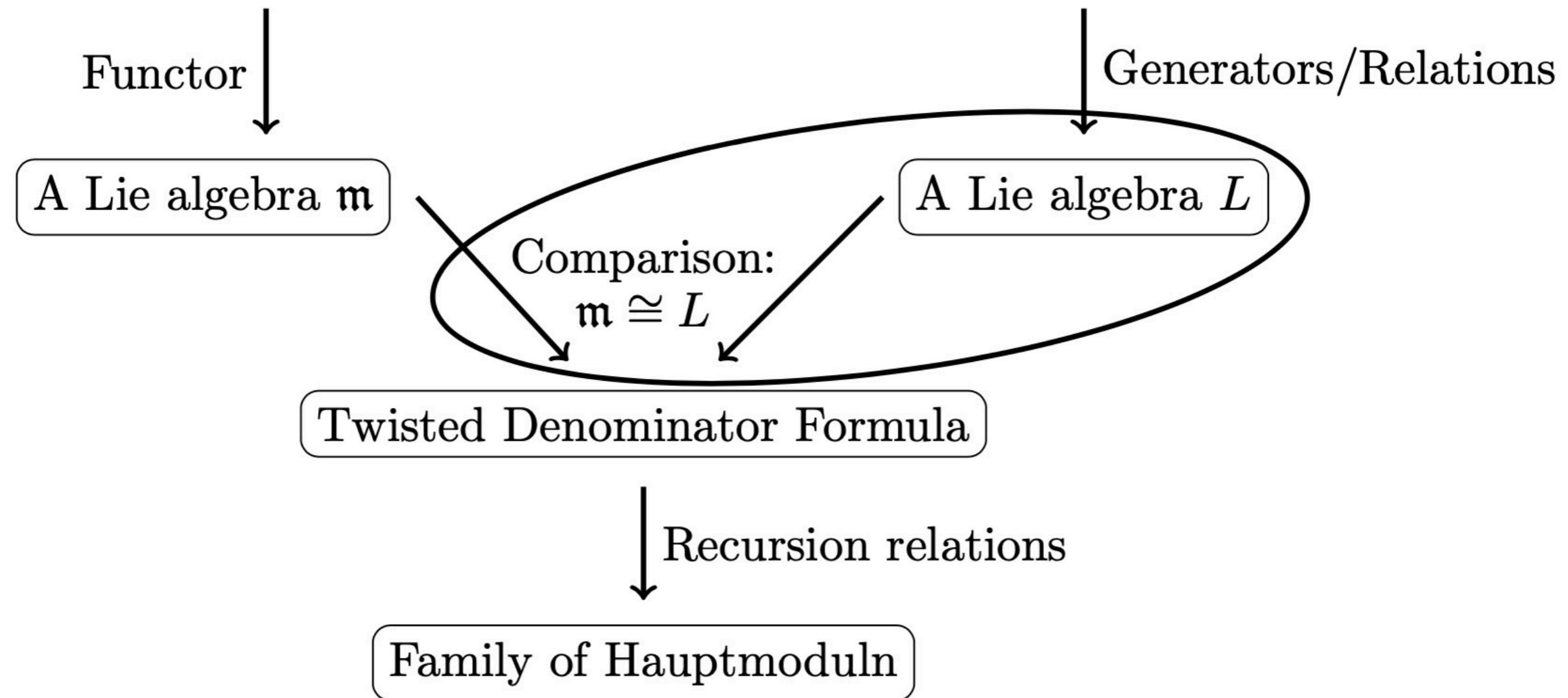
1992: Borcherds proved the full moonshine conjecture, earning him the Fields medal

[Tuite][Dong-Mason][Cummins-Gannon][Lian-Zuckerman][Jurisich]...

$$J(\sigma) - J(\tau) = p^{-1} \prod_{m>0, n \in \mathbb{Z}} (1 - p^m q^n)^{c(mn)}$$

Moonshine module V^\natural
 [Frenkel-Lepowsky-Meurman-1988]

Automorphic infinite product
 (Koike-Norton-Zagier)



[Figure from Carnahan]

Do we understand everything now?



- **Why genus zero?** Proven by Borcherds but no understanding of its origin.

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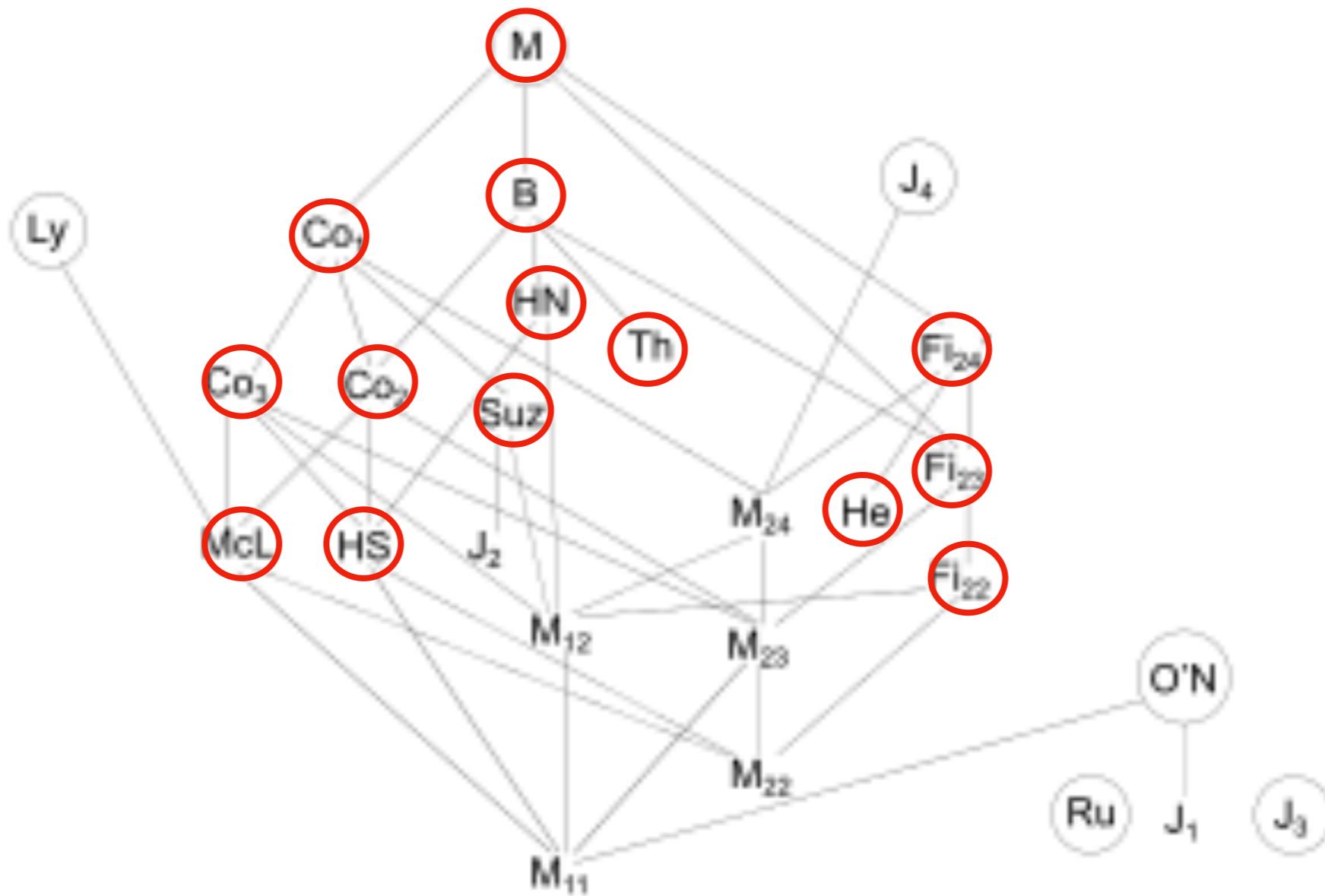
- **Generalized moonshine conjecture by Norton in 1987:**
Moonshine for orbifolds of V^\natural

Given as a PhD project by Borcherds to his student **Carnahan** around 2005.

Complete proof announced by Carnahan in 2017.

$$T_{g,h}(\tau) \\ gh = hg$$

Generalized moonshine includes several more of the sporadic groups occurring as **centralizers of elements** in the monster.



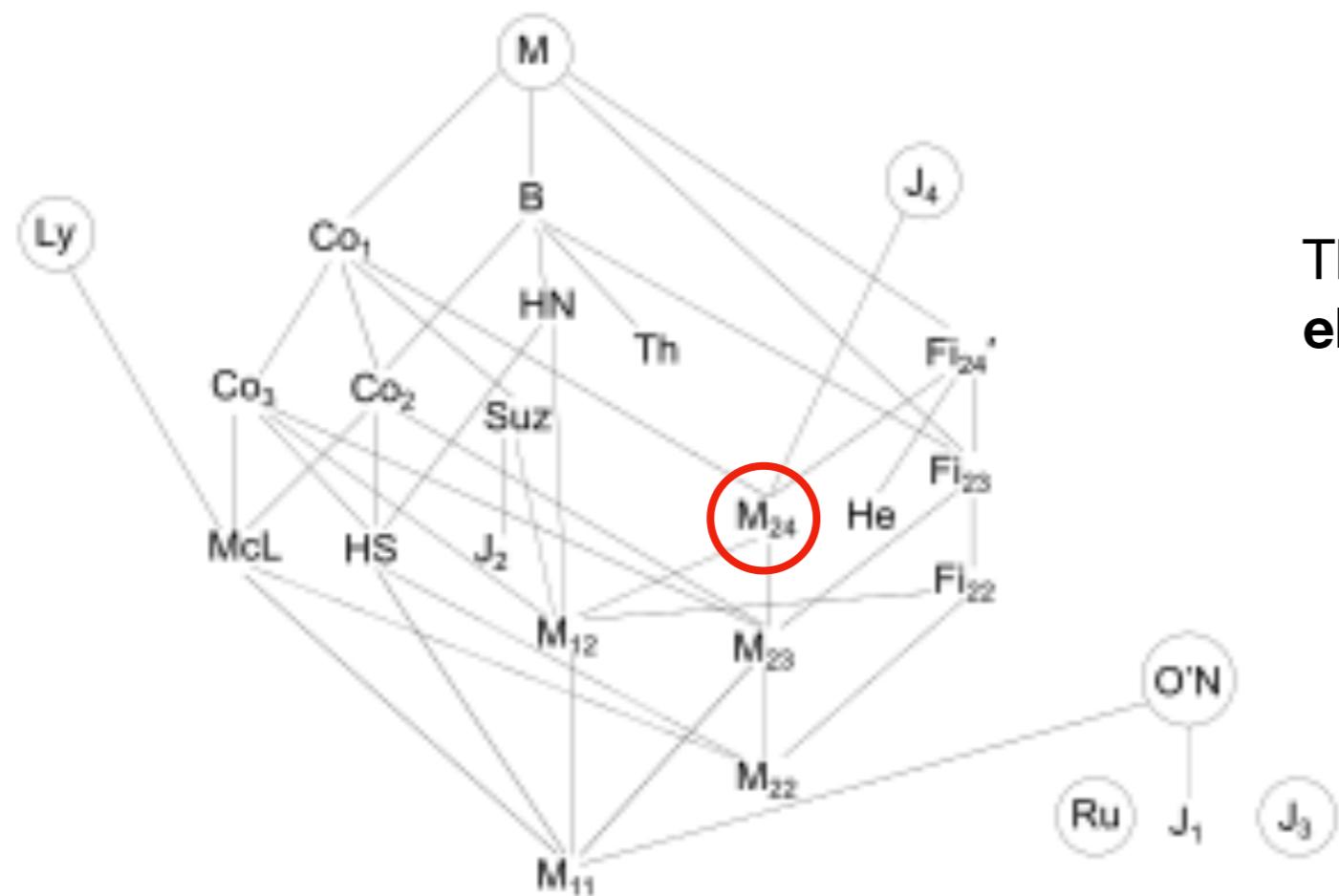
Frenkel-Lepowsky-Meurman: The sporadic groups exist because of moonshine.

A photograph of a dolphin leaping out of a dark blue ocean at night. In the background, a large, bright full moon hangs over the water, its light reflecting softly on the surface. The sky above is a deep navy blue, filled with numerous small, white stars of varying sizes. A single, larger orange star is visible on the left side. The overall atmosphere is serene and magical.

Enter new moonshines!

“Moonshine revolution”

2010: New moonshine for M_{24} conjectured by Eguchi, Ooguri, Tachikawa



The role of the J-function is now played by the **elliptic genus** of string theory on a **K3-surface**

(weak Jacobi form)



The elliptic genus is a **topological invariant** of a K3-surface:

$$\phi_{K3}(\tau, z) = \int_X \text{Td}(X) \text{ch}(\mathbb{E}_{q,-y})$$



- ▶ $\phi_{K3}(\tau, z = 0) = \chi(K3) = 24$ (Euler number)
- ▶ **Supersymmetric index of string theory on K3**
- ▶ It is a **weak Jacobi form of weight 0, index 1**

$$\phi_{K3} = \phi_{0,1} = 8 \left(\frac{\vartheta_2(\tau, z)^2}{\vartheta_2(\tau, 0)^2} + \frac{\vartheta_3(\tau, z)^2}{\vartheta_3(\tau, 0)^2} + \frac{\vartheta_4(\tau, z)^2}{\vartheta_4(\tau, 0)^2} \right)$$

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But no analogue of the monster module is constructed!

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But why??



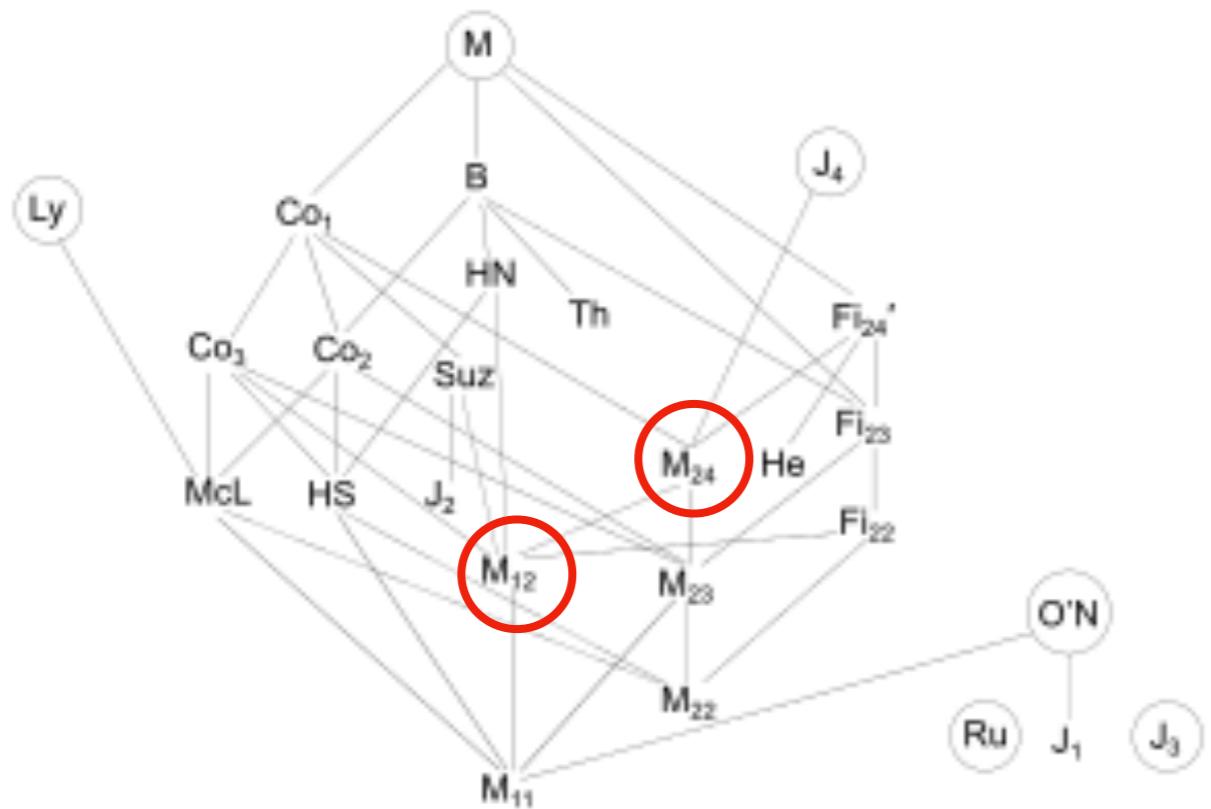
There is no string theory on K3 with Mathieu symmetry
(Gaberdiel-Hohenegger-Volpato)

Also a mathematical formulation of no-go theorem
by **Huybrechts** using autoequivalences of
derived categories of coherent sheaves on K3-surfaces.

But it doesn't stop there!

2012: Umbral moonshine proposed by **Cheng-Duncan-Harvey**

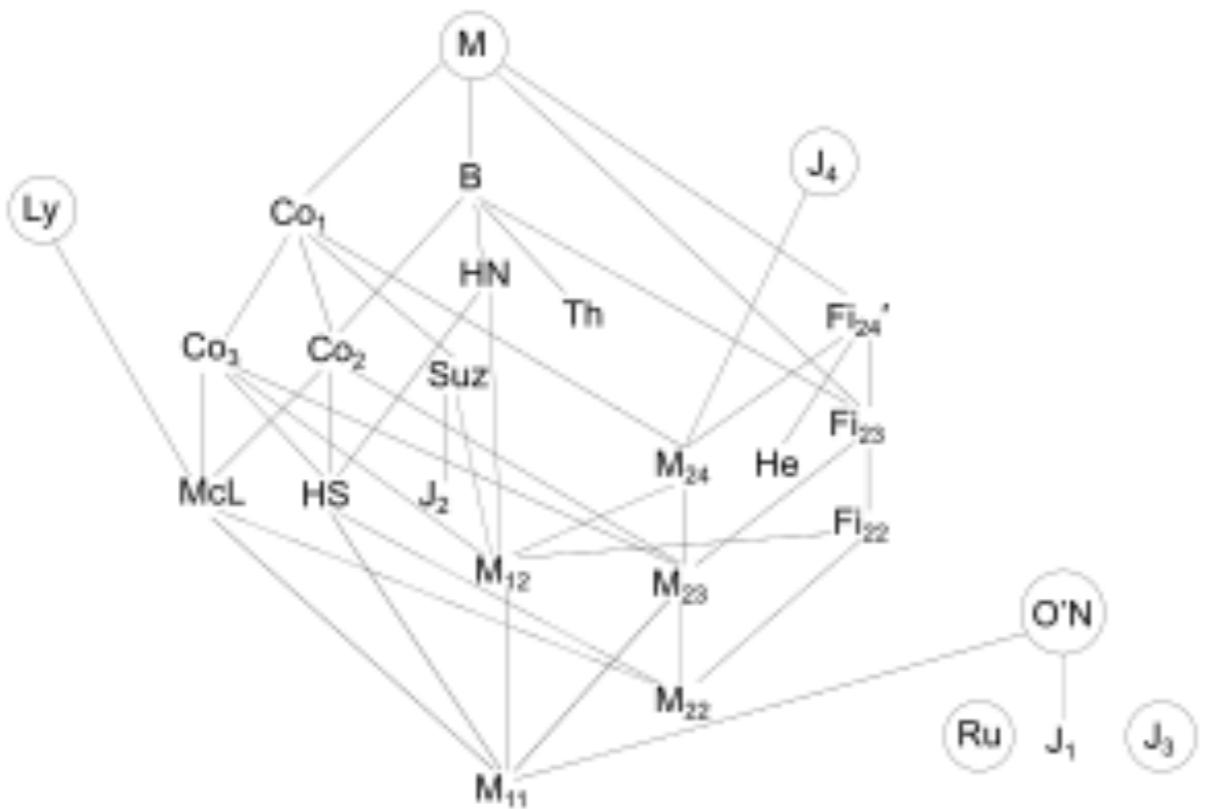
A class of 23 moonshines, including Mathieu moonshine.
Classified by Niemeier lattices. Involves also non-sporadic groups!



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2015: Umbral moonshine conjecture
proven by **Duncan-Griffin-Ono**

2016: Generalized Umbral moonshine
established by **Cheng-de Lange-Whalen**

Naturally formulated using **Jacobi forms** or **mock modular forms**

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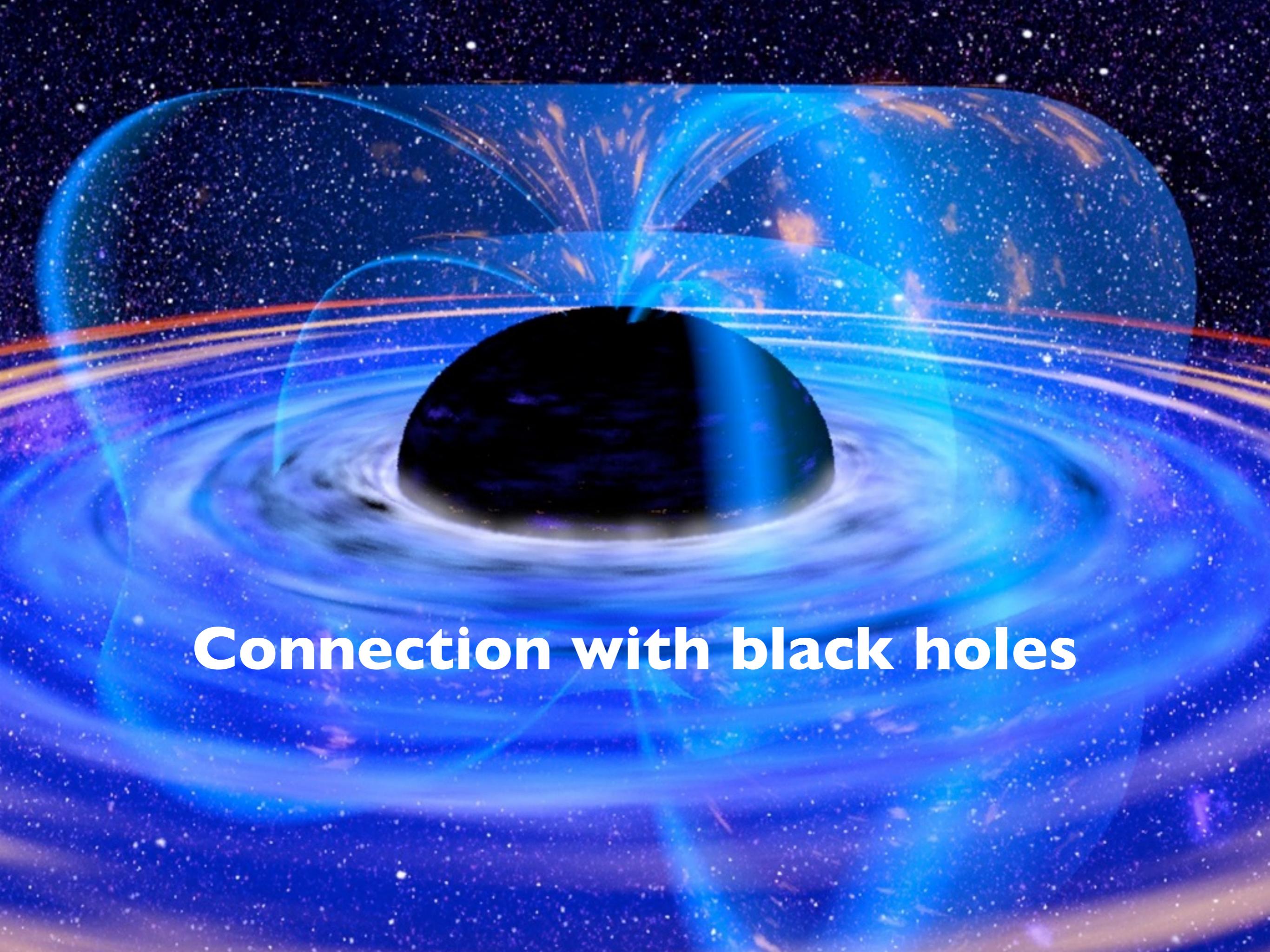
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- **Thompson moonshine**
[Harvey, Rayhaun] weight 1/2 mock modular forms
- **Pariah moonshine**
[Duncan, Mertens, Ono] weight 3/2 mock modular forms

**no genus zero
property**

A black hole in space with a accretion disk and light rays.

Connection with black holes

With Volpato we defined a class of functions
on the Siegel upper half plane:

$$\Phi_{g,h} : \mathbb{H}^{(2)} \rightarrow \mathbb{C}$$

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Borcherds lift: $\phi_{g,h} \longrightarrow \Phi_{g,h}$

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The functions $\Phi_{g,h}$ are Siegel modular forms for certain subgroups $\Gamma_{g,h}^{(2)} \subset Sp(4, \mathbb{R})$

(this generalises earlier works by [Cheng][Westerholt-Raum])

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What is the interpretation of
these Siegel modular forms?

For $(g, h) = (1, 1)$ this becomes $q = e^{2\pi i \tau}, y = e^{2\pi i z}$

$$\Phi_{1,1} = \Phi_{10} = pqy \prod_{(m,n,\ell) > 0} (1 - p^m q^n y^\ell)^{c(mn, \ell)}$$

Igusa cusp form of weight 10

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$$\phi(\tau, z) = \sum_{n \geq 0} \sum_{\ell \in \mathbb{Z}} c(n, \ell) q^n y^\ell \quad \text{K3 elliptic genus}$$

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The ‘Igusa cusp form’ Φ_{10} is the generating function of 1/4 BPS-states in N=4 string theory:
[\[Dijkgraaf, Verlinde, Verlinde\]](#)
[\[Shih, Strominger, Yin\]](#)

$$\frac{1}{\Phi_{10}} = \sum_{Q^2/2, P^2/2, P \cdot Q \in \mathbb{Z}} B_6(P, Q) p^{Q^2/2} q^{P^2/2} y^{P \cdot Q}$$

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electric-magnetic charges

$$(Q, P) \in \Gamma^{6,22} \oplus \Gamma^{6,22}$$

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where the coefficients count certain microstates of black holes.



$$S = k \log W$$



LUDWIG
BOLTZMANN
1844 - 1906

DR. PHIL. PAULA
BOLTZMANN
GEB. CHIARI
1891 - 1977

Conjecture (Cheng, Govindarajan, DP-Volpato):

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The curious modular property

$$N = \mathcal{O}(g)$$

$$\Phi_{g,h}(\sigma, \tau, z) = \Phi_{g,h'}(\tau/N, N\sigma, z)$$

then suggests a new ‘**electric-magnetic duality**’ in CHL-models:

$$\begin{pmatrix} Q \\ P \end{pmatrix} \mapsto \begin{pmatrix} \frac{1}{\sqrt{N}}P \\ -\sqrt{N}Q \end{pmatrix}$$

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This is a consequence of a
novel **Fricke S-duality** in CHL-models!

[DP,
Volpato]

Monstrous CHL-models

(w/ Paquette & Volpato)



Monstrous CHL-Models

CHL-orbifold of: $\text{Het}/(V^\natural \times \overline{V}^{s\natural} \times T^2)$

Monstrous CHL-Models

CHL-orbifold of:

moonshine module

$$c = 24$$

$$\text{Het}/(V^\natural \times \overline{V}^{s\natural} \times T^2)$$

Duncan's super moonshine
module for the Conway group

$$c = 12$$

These are supersymmetric models in 2 spacetime dimensions.

Space of BPS-states \mathcal{H}_{BPS}

(correspond to fermionic RR-states)

Supersymmetric indices and genus zero

We can define a spacetime **index** which **counts these BPS-states**

$$Z(T, U) := \text{Tr}_{\mathcal{H}_{BPS}} \left((-1)^F e^{2\pi i TW} e^{2\pi i UM} \right)$$

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- $(T, U) \in \mathbb{H} \times \mathbb{H}$ are **Kähler** and **complex str.** moduli of T^2
- F is the **fermion number**
- (W, M) represent **winding** and **momenta** along $S^1 \subset T^2$

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We evaluate this and find

$$Z(T, U) = \left(J(T) - J(U) \right)^{24}$$

$$J(\tau) = \sum_{n=-1}^{\infty} c(n) q^n = q^{-1} + 196884q + 21493760q^2 + \dots$$

In fact, for each commuting pair $(g, h) \in \mathbb{M} \times \mathbb{M}$ we define:

$$Z_{g,h}(T, U) := \text{Tr}_{\mathcal{H}_{BPS}^g} (h(-1)^F e^{2\pi iTW} e^{2\pi iUM})$$

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In particular, we find for the purely ‘twisted’ case:

$$\begin{aligned} Z_{g,\mathbb{1}}(T, U) &= \left(e^{-2\pi iT} \prod_{\substack{n>0 \\ m \in \mathbb{Z}}} (1 - e^{2\pi iU \frac{m}{N}} e^{2\pi iTn}) \hat{c}_{n,m}(\frac{mn}{N}) \right)^{24} \\ &= \left(T_{\mathbb{1},g}(T) - T_{g,\mathbb{1}}(U) \right)^{24} \end{aligned}$$

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Thus, we recover all **product formulas** for McKay-Thompson series!

$$Z_{g,1}(T, U) = \left(T_{1,g}(T) - T_{g,1}(U) \right)^{24}.$$

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Spacetime Fricke T-duality

$$N = \text{ord}(N)$$

$$T \rightarrow -\frac{1}{NT}$$

$$U \rightarrow -\frac{1}{NU}$$

then yields a **physical explanation** for the elusive
genus zero property of moonshine!



So what is moonshine, really?

Roles of vertex operator algebras/CFT?



$$J(\tau) = q^{-1} + 196884q + \dots$$

modular function

M

Monstrous Moonshine

monster Lie algebra \mathfrak{m}
(Borcherds algebra)

holomorphic VOA V^\natural
(Frenkel-Lepowsky-Meurman
monster module)

Roles of vertex operator algebras/CFT?

Mathieu Moonshine

Jacobi forms/
mock modular forms

Borcherds Lie algebra...???

M_{24}



string theory on K3?
VOA?
Black holes?

chiral de Rham complex?

(Song)
(Wendland)



Thank you!

Theorem (D.P., Volpato):

The second quantized twisted twining genera satisfy the following properties

- *Infinite product formula*

$$\frac{1}{\Psi_{g,h}(\sigma, \tau, z)} = \prod_{d=1}^{\infty} \prod_{m=0}^{\infty} \prod_{\ell \in \mathbb{Z}} \prod_{t=0}^{M-1} (1 - e^{\frac{2\pi i t}{M}} q^{\frac{m}{N\lambda}} y^{\ell} p^d)^{\hat{c}_{g,h}(d,m,\ell,t)}$$

- *The ratio*

$$\Phi_{g,h}(\sigma, \tau, z) := \frac{A_{g,h}(\sigma, \tau, z)}{\Psi_{g,h}(\sigma, \tau, z)}$$

is a **Siegel modular form** for a subgroup $\Gamma_{g,h}^{(2)} \subset Sp(4; \mathbb{R})$

For $g = e$ this was conjectured by Cheng and proven by Raum.

“Hodge anomaly”

$$A_{g,h} = -p \frac{\vartheta_1(\tau, z)^2}{\eta(\tau)^6} \eta_{g,h}(\tau)$$



Mason’s generalized
eta-products

Monstrous BPS-algebras

The **space of BPS-states** \mathcal{H}_{BPS} in string theory forms an **algebra**.

[Harvey, Moore]

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$$\mathcal{B}_1 \otimes \mathcal{B}_2 \longrightarrow \mathcal{B}_3$$

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We show that \mathcal{H}_{BPS} in certain heterotic CHL-models is a **module** for the monster Lie algebra \mathfrak{M} . [Paquette, D.P., Volpato]

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The monster Lie algebra is a BPS-algebra!

This resolves a long-standing question, going back to Harvey and Moore.

The reciprocal

$$\frac{1}{\Phi_g(\Omega)}$$

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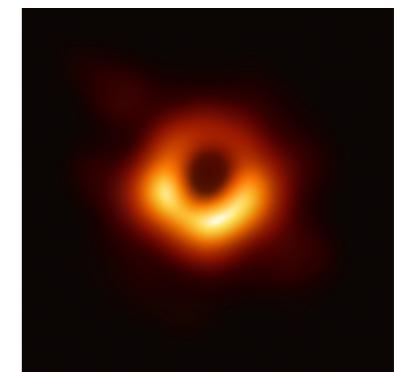
denominator formula for a class of
generalized Kac-Moody algebras

[Cheng et al.]



partition function of black holes in string theory

[Sen et al.]



generating function of equivariant
Donaldson-Thomas invariants of K3-surfaces

[Oberdieck et al.]

