

Theta functions

Motivation/mantra: for periodic functions, we can express all in terms of sin/cos.
For Riemann Surfaces we have \mathbb{H} . "Trigonometry"

Def Let $\tilde{\Gamma} \in \text{Mat}_{g \times g}(\mathbb{C})$, $\tilde{\Gamma} = \tilde{\Gamma}^t$ (symmetric)

$\Im \tilde{\Gamma} > 0$ (pos definite)

Let $\underline{z} \in \mathbb{C}^g$ and define (Riemann Θ -function)

$$\Theta(\underline{z}; \tilde{\Gamma}) = \sum_{\vec{n} \in \mathbb{Z}^g} \exp\left(i\pi \vec{n}^t \tilde{\Gamma} \cdot \vec{n} + 2\pi i \vec{n}^t \underline{z}\right)$$

(Fourier poly-series)

Exercise: Each term in the sum satisfies

$$-\pi \vec{n}^t (\text{Im } \tilde{\Gamma}) \cdot \vec{n} = 2\pi \vec{n}^t \text{Im } \underline{z}$$

$$|\#| \leq e$$

uniformly for $\underline{z} \in$ compact sets.

Prove convergence. (Hint: M-series test or Lebesgue dominated convergence)

Remark In $g=1$ this is one of Jacobi's ϑ_i (ϑ_3 in DLMF, up to normalization of arg.)

Properties

i) $\Theta(\underline{z}; \pi)$ is entire w.r.t. \underline{z}

ii) (Pseudo-) periodicity. Let $\underline{\mu}, \underline{\lambda} \in \mathbb{Z}^g$

$$\Theta(\underline{z} + \underline{\mu} + \widetilde{\pi} \cdot \underline{\lambda}) = e^{-i\pi \underline{\lambda} \cdot \widetilde{\pi} \cdot \underline{\lambda} - 2\pi i \underline{\lambda} \cdot \underline{z}} \Theta(\underline{z})$$

(Exercise: Hint prove first $\underline{\mu} = \underline{e}_j$, $\underline{\lambda} = 0$, then $\underline{\mu} = 0$ & $\underline{\lambda} = \underline{e}_j$)

Note: In particular, $\Theta(\underline{z})$ is periodic in the "real"

directions, $\underline{z} \mapsto \underline{z} + \underline{\mu}$, $\underline{\mu} \in \mathbb{Z}^g$.

$$\sim \circ \sim \circ \sim \circ \sim \circ \sim$$

The main use is in conjunction with Abel's map:

Main Example (see Abel's theorem)

Let $\mathcal{D} = \underbrace{(p_1) + \dots + (p_k)}_{\mathcal{D}_+} - \underbrace{(q_1) - \dots - (q_k)}_{\mathcal{D}_-}$ be a principal divisor, i.e. (Abel)

$$A(\mathcal{D}_+) - A(\mathcal{D}_-) = \vec{m} + \pi \cdot \vec{n} \quad (\text{for some } \vec{m}, \vec{n} \in \mathbb{Z}^g)$$

Then the function f such that $\operatorname{div} f = \mathcal{D}$ is given as follows:

Choose $e \in \mathbb{C}^\times$: $\Theta(e) = 0$ and $\nabla \Theta(e) \neq 0$

$$f(p) := \frac{\prod_{j=1}^k \Theta(A(p) - A(p_j) + e)}{\prod_{j=1}^k \Theta(A(p) - A(q_j) + e)} \cdot e^{2\pi i \frac{\tau}{2} \cdot A(p)}$$

up to multiplicative constant.

-) single-valued (Exercise: show $f(p+\alpha_j) = f(p)$
 $f(p+\beta_j) = f(p)$)

-) has zeros exactly at $p = p_j$, poles exactly at $p = q_j$ and nowhere else.



The crucial theorem behind the above formula

Let $f \in \mathbb{C}^g$ generic. Then:

- The "function" $F(p) \mapsto \Theta(\delta(p) - f)$ has g zeroes, forming a divisor \mathcal{D}_f (of degree g)

Nota bene: $F(p + a_j) = F(p); F(p + b_j) = F(p) e^{-i\pi \tilde{\pi}_{jj} + 2\pi i (\delta_j(p) - f_j)}$

The value of $F(p)$ is not well-defined on C , but zeroes are.

- The above divisor \mathcal{D}_f ^{of degree g} is determined (via Jacobi Inversion Theorem) by the formula
- $$\Theta(\mathcal{D}_f) = ff + K \quad (g \text{ equations for } g \text{ unknowns})$$

where $K \in \mathbb{C}^g$ is called "vector of Riemann constants" and depends only on:

- the basepoint p_0 of Abel's map
- the choice of α, β 's. (of course, does not depend on f)



Remark: We can convey the same info as follows:

The multiplicatively multivalued function

$$F(p) := \Theta(\mathcal{A}(p) - \mathcal{A}(\underbrace{p_1 + \dots + p_g}_{\text{zeroes}}) - \mathbb{K})$$

has $\text{div}(F_{D_g}) = D_g$

Corollary/Observation: take $p \rightarrow p_g$ in the above: then

$$\Theta = \Theta(-\mathcal{A}(p_1 + \dots + p_{g-1}) - \mathbb{K}) = \Theta(\mathcal{A}(p_1 + \dots + p_{g-1}) + \mathbb{K})$$

For any choice of p_1, \dots, p_{g-1} !!

Θ is an even function: $\Theta(-z) = \Theta(z)$

Remark: The Abel map \mathcal{A} & \mathbb{K} depend on the basepoint p_0 .

One can verify that, for divisors of degree $g-1$

$\mathcal{A}(D_{g-1}) + \mathbb{K}_{p_0}$ is independent of p_0

(requires the explicit formula for \mathbb{K}_{p_0})

Consequences

① Parametrization of Θ -divisor in $J(C)$

The Θ -divisor is simply the subvariety (hypersurface) $\Theta(\underline{z}) = 0$, $\underline{z} \in J(C)$

Note b/c: Θ is not a single-valued function on $J(C)$:

$$\Theta(\underline{z} + \mu + \tau\omega) = e^{-i\pi\lambda^T \mu - 2\pi i \lambda^T \underline{z}} \Theta(\underline{z})$$

However the zero locus is well-defined because of I

Prop

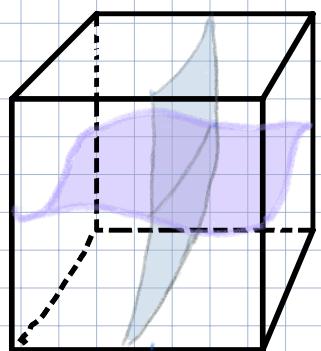
$$H(\underline{e}) = 0 \text{ iff } \underline{e} = A(D_{g-1}) + \mathbb{K}$$

In words: the Θ -divisor is parametrized by $g-1$ points on C (possibly repeated)

Note: correct "dimension".

Remark: The Θ -divisor is a central object in the algebraic geometry of Abelian varieties. It is a subvariety with

singularities at loci where $i(D_{g-1}) \geq 2$ ("special divisor")



Depiction of $J(C)$ of $g=3$. Here "real" dimensions represent "complex" dimensions. It should be interpreted with periodic b.c.

Note: The smooth part of $\{\Theta = 0\}$ is where $\nabla \Theta \neq 0$
 and it corresponds to $i(\mathcal{D}_{g-1}) = 1$ (non-special, generic case)

In general (**Riemann Theorem**) the order of vanishing at $f = A(\mathcal{D}_{g-1}) + lK$
 is precisely $i(\mathcal{D}_{g-1}) \geq 1$. Singular locus of $\text{div } \Theta$ is in correspondence
 with $i(\mathcal{D}_{g-1}) \geq 2$.

gradient

Dini's Theorem!

Exercise Let $f \in \{\Theta(f) = 0, \nabla \Theta(f) \neq 0\}$ (smooth part of Θ divisor)

. Let \mathcal{D}_{g-1} be the corresponding divisor, $A(\mathcal{D}_{g-1}) = f + lK$

Show:

-) $\Theta(A(p) - A(q) - f)$ vanishes for $p = q, p \in \mathcal{D}_{g-1}$

-) $\frac{\Theta(A(p) - A(q_1) - f)}{\Theta(A(p) - A(q_2) - f)}$ has a simple zero at $p = q_1$,
 a simple pole at $p = q_2$ and
 no other zeroes or poles

Hint. need to show that $g-1$ zeroes in the numerator/denominator
 simplify.

-) Prove the formulae in the Main Example, above.

Use of Θ functions.

They are used to construct canonical objects:

-) Cauchy kernels (to solve boundary value problems)
-) Fundamental bidifferential (a.k.a. "Bergman kernel")
 - ↳ Chekhov-Eynard-Orantin topological recursion
-) Projective connections (a.k.a. opers \leftrightarrow BPS states)
-) Szegő kernels (\rightarrow det. of $\partial\bar{\partial}$ operators)

Θ -functions satisfy many functional identities, almost all of which reducible to Fay-Identities.

Θ -functions with characteristics

(Generalization of Jacobi's elliptic Θ_j). For $\vec{n}, \vec{m} \in \mathbb{Z}^g$ one looks at the half-periods:

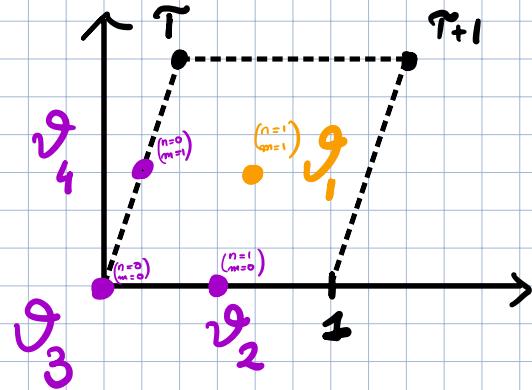
$$[\vec{n}, \vec{m}] = \Delta = \Delta_{\vec{n}, \vec{m}} = \frac{\vec{n}}{2} + \pi \cdot \frac{\vec{m}}{2}.$$

Def $\Theta_\Delta(z) := \exp \left[2\pi i \left(\frac{1}{8} \vec{m} \cdot \vec{m} + \frac{1}{2} \vec{m} \cdot z + \frac{1}{4} \vec{m} \cdot \vec{n} \right) \right] \Theta(z + \Delta)$

Property $\Theta_\Delta(-z) = e^{i\pi \vec{n} \cdot \vec{m}} \Theta_\Delta(z)$

Thus we split the half periods into even/odd depending on the parity of $\vec{n} \cdot \vec{m}$.

Example (genus 1) $\mathcal{J}(c) = \mathbb{C}/(\mathbb{Z} + c\mathbb{Z}) \quad (\Im c > 0)$



If $\Delta = \frac{a}{2} + \pi \frac{b}{2}$, $a, b \in \{0, 1\}$ then

$$\Theta_\Delta(z) = \sum_{n \in \mathbb{Z} + \frac{b}{2}} \exp \left(i\pi n^2 c + 2\pi i n \left(z + \frac{a}{2} \right) \right)$$

$$\Theta_{[0,0]} = \vartheta_3 \quad \Theta_{[1,0]} = \vartheta_2 \quad \Theta_{[0,1]} = \vartheta_4 \quad \Theta_{[1,1]} = \vartheta_1$$

Note: For Δ an odd half-period we necessarily have $\Theta_\Delta(0) = 0 \Rightarrow \Delta \in \text{div}(\Theta)$

(Mumford)

There exists an odd, nonsingular, half period namely $\Delta = \frac{\vec{n}}{2} + \mathbb{Z} \cdot \frac{\vec{m}}{2}$
 $(\vec{n}, \vec{m} \in \{0, 1\}^g)$, $\vec{n} \cdot \vec{m} \in 2\mathbb{Z} + 1$ (odd) such that:

$$(\text{gradient!}) \rightarrow \nabla \Theta(\Delta) \neq 0$$

Fay identities

Let $p_1, \dots, p_N, q_1, \dots, q_N \in \mathcal{C}$, Let $e \in \overline{\mathcal{J}(\mathcal{C})} \setminus \text{div}(\Theta)$

Then

$$\det \left[\frac{\Theta(A(p_i) - A(q_j) + e)}{\Theta(e) \Theta_A(A(p_i) - A(q_j))} \right]_{i,j=1}^N = \frac{\prod_{i < j} \Theta_A(A(p_i) - A(p_j)) \Theta_A(A(q_i) - A(q_j))}{\prod_{i,j=1}^N \Theta_A(A(p_i) - A(q_j))} \cdot \frac{\Theta(A(\sum_{i=1}^N (p_i - q_i)) + e)}{\Theta(e)}$$

(For $N=3 \rightarrow$ Fay trisecant id.)

Remark

This is a higher genus generalization of Cauchy's determinantal identity

$$\det \left[\frac{1}{x_i - y_j} \right] = \frac{\prod_{i < j} (x_i - x_j) (y_i - y_j)}{\prod_{i,j} (x_i - y_j)}$$

Examples/exercises.

In genus $g=1$: There is only one odd characteristic $[z, \bar{z}] \rightarrow \text{Jacobi } \mathcal{J}_z(z)$

Then Fay identities read: $K(v, s) := \frac{\mathcal{J}_3(v-s+e)}{\mathcal{J}_1(v-s)\mathcal{J}_3(e)}$ ($e \neq \frac{1+r}{2} \bmod \mathbb{Z} + r\mathbb{Z}$)

$$\det \left[K(v_i, s_j) \right]_{ij=1}^N = \frac{\prod_{i < j} \mathcal{J}_1(v_i - v_j) \mathcal{J}_1(s_i - s_j)}{\prod_{i,j} \mathcal{J}_1(v_i - s_j)} \frac{\mathcal{J}_3(\sum (v_i - s_j) + e)}{\mathcal{J}_3(e)}$$

How to prove it?:

- Both sides are antisymmetric in exchanges $s_i \leftrightarrow s_j$ or $v_i \leftrightarrow v_j \Rightarrow$ study as function of v_i
- Both sides have zeros when $v_1 \in \{v_2, \dots, v_N\}$, poles when $v_1 \in \{s_1, \dots, s_N\}$
- Both sides have the same quasi-periodicity under shifts $v_i \mapsto v_i + 1$,
 $v_i \mapsto v_i + r$
- $\frac{\text{LHS}}{\text{RHS}}$ must be elliptic and can have at most 1-pole \Rightarrow (R.R.) constant
- By coalescence, figure out constant = 1.

More about Δ 's. (a.k.a. 2-Torsion points of $J(C)$)

The half periods of $J(C)$ are in 1-1 correspondence with semi-canonical line bundles namely. Line bundles whose square is K (holomorphic differentials) \rightarrow spin bundles.

-) the even have no holomorphic sections, Generically (in the moduli space M_g)
-) the nonsingular odd have exactly one hol. section

what is that?

$$\Delta \text{ odd-nonsingular} \longleftrightarrow \mathcal{D}_\Delta \text{ of degree } g-1 \text{ (Riemann, see above)}$$

Then $2\mathcal{D}_\Delta = K$, namely there is a holomorphic differential

ω_Δ such that $\operatorname{div} \omega_\Delta = 2\mathcal{D}_\Delta$ and then

$h_\Delta = \sqrt{\omega_\Delta}$ is a well-defined spinor (half-form) $\xrightarrow{\text{"primitive } \Delta\text{-spinors"}}$

Formula

$$\omega_\Delta(p) = \sum_{i=1}^g \left(\frac{\partial}{\partial z_i} \Theta_\Delta \Big|_{z=0} \right) \cdot \omega_j(p)$$

(Fay 73)

Fundamental bidifferential (a.k.a. "Bergman")

Take Θ_Δ as before (non-singular odd characteristics)

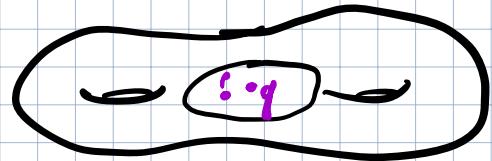
Define

$$\Omega(p,q) = \frac{d}{dp} \frac{d}{dq} \ln \Theta_\Delta(A(p)-A(q))$$

differential w.r.t. variable q or p , respectively

Properties (exercise) (see extended notes)

- ① It is a bi-differential (i.e. a differential w.r.t. both variables: think $\frac{d^2 dw}{(z-w)^2}$)
- ② Symmetry: $\Omega(p,q) = \Omega(q,p)$
- ③ It has a double pole (w.r.t. p) for $p=q$ and nowhere else. (use $\Theta_\Delta(A(p)-A(q))=0$ for $p=q$)
- ④ Normalization



$$\oint_{p \in \partial_j} \Omega(p,q) = 0 \quad ; \quad \oint_{p \in \beta_j} \Omega(p,q) = 2\pi i \omega_j(q)$$

(Use periodicity properties of Θ_Δ)

Primitive Δ -spinor & (Klein) prime form.

With the established notation the Klein prime form is

$$E(p, q) = \frac{\Theta_{\Delta}(\mathcal{A}(p) - \mathcal{A}(q))}{h_{\Delta}(p) h_{\Delta}(q)} = \frac{\Theta_{\Delta}\left(\int_q^p \vec{\omega}\right)}{h_{\Delta}(p) h_{\Delta}(q)}$$

Properties:

① $E(p, q) = -E(q, p)$

② $E(p + a_j, q) = E(p, q)$

③ $E(p + b_j, q) = e^{-i\pi \tilde{\pi}_{jj} - 2i\pi \int_p^q \omega_j} E(p, q)$

④ Vanishes for $p = q$ and nowhere else (in how comes?)

⑤ In local coordinate ζ , setting $z = \zeta(p)$, $w = \zeta(q)$, we have

$$E(p, q) = \frac{E(z, w)}{\sqrt{dz} \sqrt{dw}} = \frac{(z-w)}{\sqrt{dz} \sqrt{dw}} \left(1 + \mathcal{O}((z-w)^2)\right) \text{ (normalization)}$$

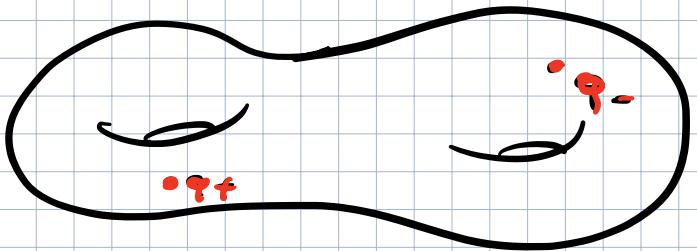
Does not depend on choice of Δ !

3rd kind differentials

Fix $q_+, q_- \in \mathbb{C}$

Consider the object

$$\Omega_{q_+ q_-}(p) = d_p \ln \frac{\Theta_\Delta(A(p) - A(q_+))}{\Theta_\Delta(A(p) - A(q_-))}$$



Exercise: •) $\Omega_{q_+ q_-}$ has only two simple poles at q_+, q_-

•) $\underset{p=q_\pm}{\text{Res}} \Omega_{q_+ q_-}(p) = \pm 1$

•) single-valued

•) $\oint_{a_j} \Omega_{q_+ q_-} = 0 \quad \forall j = 1 \dots g$

•) $\int_{p_-}^{p_+} \omega_{q_+ q_-} = \int_{q_-}^{q_+} \omega_{p_+ p_-}$

(exchange formula \longleftrightarrow "crossratio")
 \longleftrightarrow Weyl reciprocity.

Fun with Fay

One can use the prime form $E(p, q)$ to construct "Szegő kernels". Fix $\underline{e} \in \text{div}(\Theta)$

$$S_{(p, q)} := \frac{\Theta(A(p) - A(q) - \underline{e})}{\Theta(\underline{e}) E(p, q)} = \frac{\Theta(A(p) - A(q) - \underline{e})}{\Theta(\underline{e}) \Theta_\Delta(A(p) - A(q))} h_\Delta(p) h_\Delta(q)$$

-) bi-spinor
-) Simple pole only on diagonal, "residue" 1

$$\left(\frac{1}{(z-w)} + \dots \right) \sqrt{dz} \sqrt{dw}$$

-) section of flat bundle $\chi \otimes \chi^{-1}$ (minor modifications, we can make it a U(1) bundle)

Fay take 2

$$\det \left(S(p_i, q_j) \right)_{i,j=1}^N = \frac{\prod_{i < j} \Theta_\Delta(A(p_i) - A(p_j)) \Theta_\Delta(A(q_i) - A(q_j))}{\prod_{i,j=1}^N \Theta_\Delta(A(p_i) - A(q_j))} \frac{\Theta(A(\sum_{i=1}^N p_i - q_i)) - \underline{e}}{\Theta(\underline{e})}$$

Proposition (Dubrovin '12, can be proved from degenerating Fay) see Eynard-Borot')

$$\sum_{\mathbb{J} \in [1, \dots, g]^N} \frac{\partial^N \ln \Theta(-\underline{e})}{\partial_{j_1} \cdots \partial_{j_N}} \omega_{j_1}(p_1) \cdots \omega_{j_N}(p_N) =$$

$$= \frac{(-1)}{N} \sum_{\sigma \in \mathcal{S}_N^{N-1}} S(p_{\sigma_1}, p_{\sigma_2}) S(p_{\sigma_2}, p_{\sigma_3}) \cdots S(p_{\sigma_{N-1}}, p_{\sigma_N}) S(p_{\sigma_N}, p_{\sigma_1}) + S_{N,2} B(p_1, p_2)$$

N-terms

perm group

Useful in all manners of computations of correlators of KP tau-functions...

Remark: For $N=2$ the formula is in Fay '73

Fuchsian representation & $\dim(M_g)$

There is a different representation of Riemann surfaces as quotient of their universal cover by the action of a discrete group. This is entirely akin to the case of elliptic curves $E_n \cong \mathbb{C}/\mathbb{Z} + \tau\mathbb{Z}$ (the group is $\mathbb{Z} \times \mathbb{Z} \cong \pi_1(E)$)

Facts

- Any C of $g \geq 2$ admits a unique metric in the same conformal class of constant gaussian curvature = -1.

$$ds^2 = \rho(z, \bar{z}) |dz|^2 \quad (\text{if } |z| = \sqrt{dx^2 + dy^2})$$

$$\rho(z, \bar{z}) > 0$$

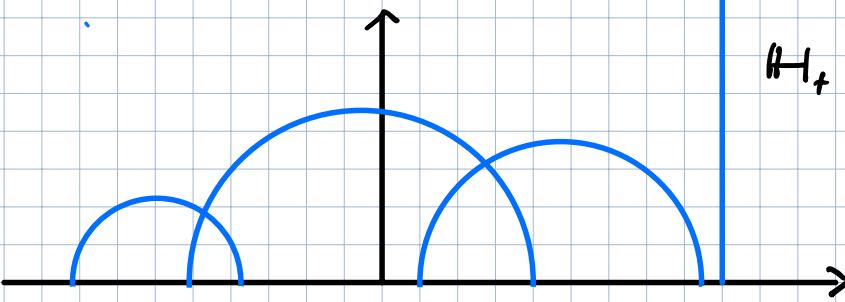
$$\Delta \ln \rho = -1$$

- Thus the universal cover is a simply connected surface (open) with a negative curvature metric. I.e. $H_+ = \{Im z > 0\}$ with

$$ds^2 = \frac{dx^2 + dy^2}{y^2}$$

• Examples of geodesics:

semicircles with center on \mathbb{R} (or vertical lines)



• The action of deck transformations is an isometry:

$$\text{Iso}(\mathbb{H}_+, ds^2) = \text{PSL}_2(\mathbb{R})$$

$$\gamma(z) = \frac{az+b}{cz+d}$$

$$\det \begin{pmatrix} a & b \\ c & d \end{pmatrix} = 1$$

$$a, b, c, d \in \mathbb{R}$$

Namely $\pi_1(C, p_0) \cong \langle \alpha_1^{\pm 1}, \dots, \beta_g^{\pm 1} \mid \alpha_1 \beta_1 \alpha_1^{-1} \beta_1^{-1} \cdots \alpha_g \beta_g \alpha_g^{-1} \beta_g^{-1} = id \rangle$

is represented by a (discrete) subgroup of $\text{PSL}_2(\mathbb{R})$, i.e. $2g$ matrices

$$\alpha_j \mapsto A_j : \beta_j \mapsto B_j \in \text{SL}_2(\mathbb{R}) \quad \text{subject to}$$

$$A_1 B_1 A_1^{-1} B_1^{-1} \cdots A_g B_g A_g^{-1} B_g^{-1} = \pm \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}$$

$$|\text{tr } M| > 2$$

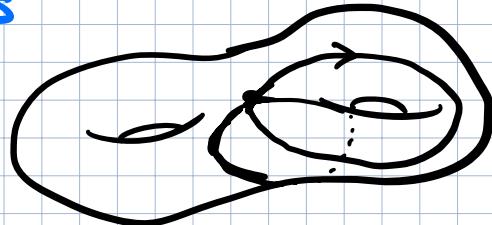
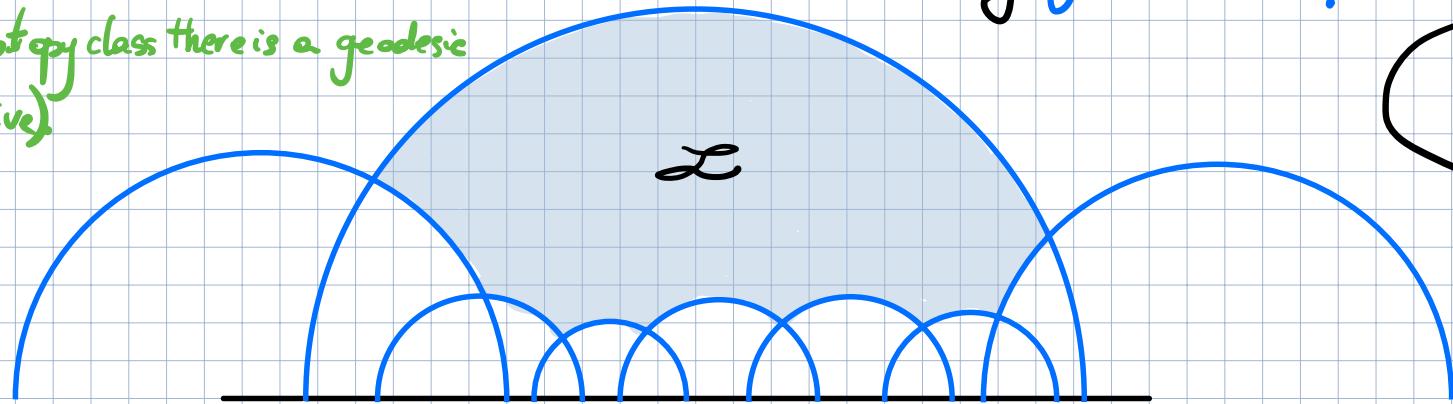
Lesson: $C \cong \mathbb{H}_+ / \Gamma$ where Γ is a discrete group of (hyperbolic) isometries of \mathbb{H}_+

Remark $M \in PSL_2(\mathbb{R})$ is $\left\{ \begin{array}{l} \text{hyperbolic} \\ \text{elliptic} \\ \text{parabolic} \end{array} \right. \begin{array}{l} |\operatorname{tr} M| > 2 \\ |\operatorname{tr} M| < 2 \\ |\operatorname{tr} M| = 2 \end{array} \right\}$

$|\operatorname{tr} M| > 2 \rightarrow$ nodes = singularities
 $|\operatorname{tr} M| < 2 \rightarrow$ removed points.

The fundamental polygon can be realized by geodesic loops

(in any homotopy class there is a geodesic representative)



However: since p_0 (basepoint) can be chosen arbitrarily (and $p_0 \mapsto \tilde{p}_0$ amounts to a conjugation) we consider the matrix

Equivalently: if we conjugate all A_j, B_j 's by the same $G \in \operatorname{Iso}(H^+)$ we clearly have the same R.S.

$$\dim M_g \quad (= \dim \overline{\operatorname{Teich}}_g)$$

What we are presenting is not just a conformal class of metrics, but also a choice of generators for π_1 , (a marking).

The corresponding moduli space is called Teichmüller space.

The moduli space M_g is a further quotient by the action of change of basis of generators ("mapping class group"). However the dimension is the same. Let's compute it!

$$\widetilde{T}_g \cong \frac{\text{Hom}(\pi_1, \overline{\text{PSL}}_2^{(\text{hyp})}(\mathbb{R}))}{\overline{\text{PSL}}_2(\mathbb{R})} = \left\{ A_1 \bar{B}_1 \bar{A}_1 \bar{B}_1 \cdots A_g \bar{B}_g \bar{A}_g \bar{B}_g = \pm 1 \right\}$$

(all hyperbolic)

$$\dim_{\mathbb{R}} \widetilde{T}_g = 3 \cdot 2g - 3 - 3 = 6g - 6 \quad (\text{i.e. } 3g-3 \text{ complex})$$

THE₊ END