

# DONALDSON-THOMAS INVARIANTS OF LOCAL ELLIPTIC SURFACES VIA THE TOPOLOGICAL VERTEX

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**ABSTRACT.** We compute the Donaldson-Thomas invariants of a local elliptic surface with section. We introduce a new computational technique which is a mixture of motivic and toric methods. This allows us to write the partition function for the invariants in terms of the topological vertex. Utilizing identities for the topological vertex proved in [BKY], we derive product formulas for the partition functions. The connected version of the partition function is written in terms of Jacobi forms. In the special case where the elliptic surface is a K3 surface, we get a new derivation of the Katz-Klemm-Vafa formula.

## 1. INTRODUCTION

Let  $p : S \rightarrow B$  be a non-trivial elliptic surface over a complex smooth projective curve  $B$ . We assume  $p$  has a section and all singular fibres are irreducible rational nodal curves. Let  $N$  be the number of singular fibres. Important examples include rational elliptic surfaces or elliptically fibered K3 surfaces. In these cases,  $B \cong \mathbb{P}^1$  and  $N = 12$ ,  $N = 24$  respectively.

We are interested in the Donaldson-Thomas invariants of  $X = \text{Tot}(K_S)$ , i.e. the total space of the canonical bundle  $K_S$ . This is a non-compact Calabi-Yau threefold. Let  $\beta$  be an effective curve class on  $S$ . Consider the Hilbert scheme

$$\text{Hilb}^{\beta,n}(X) = \{Z \subset X : [Z] = \beta, \chi(\mathcal{O}_Z) = n\}$$

of proper subschemes  $Z \subset X$  with homology class  $\beta$  and holomorphic Euler characteristics  $n$ . The DT invariants of  $X$  can be defined as

$$\text{DT}_{\beta,n}(X) := e(\text{Hilb}^{\beta,n}(X), \nu) := \sum_{k \in \mathbb{Z}} k e(\nu^{-1}(\{k\})),$$

where  $e(\cdot)$  denotes topological Euler characteristic and  $\nu : \text{Hilb}^{\beta,n}(X) \rightarrow \mathbb{Z}$  is Behrend's constructible function [Beh]. We consider an Euler characteristic version of these invariants

$$\widehat{\text{DT}}_{\beta,n}(X) := e(\text{Hilb}^{\beta,n}(X)).$$

We choose a section  $B \subset S$  and focus on the primitive classes  $\beta = B + dF$ , where  $B$  is the class of the chosen section and  $F$  the class of the fibre. We define the partition function by

$$\widehat{\text{DT}}(X) = \sum_{d \geq 0} \sum_{n \in \mathbb{Z}} \widehat{\text{DT}}_{B+dF,n}(X) p^n q^d.$$

We also consider the partition function for the invariants for multiples of the fiber class:

$$\widehat{\text{DT}}_{\text{fib}}(X) = \sum_{d \geq 0} \sum_{n \in \mathbb{Z}} \widehat{\text{DT}}_{dF,n}(X) p^n q^d.$$

The main result of this paper are closed product formulas for these generating functions. We use the notation

$$M(p, q) = \prod_{m=1}^{\infty} (1 - p^m q)^{-m}$$

and the shorthand  $M(p) = M(p, 1)$ .

**Theorem 1.**

$$\begin{aligned} \widehat{\text{DT}}(X) &= \left\{ M(p) \prod_{d=1}^{\infty} \frac{M(p, q^d)}{(1 - q^d)} \right\}^{e(S)} \left\{ \frac{1}{(p^{\frac{1}{2}} - p^{-\frac{1}{2}})} \prod_{d=1}^{\infty} \frac{(1 - q^d)}{(1 - pq^d)(1 - p^{-1}q^d)} \right\}^{e(B)} \\ \widehat{\text{DT}}_{\text{fib}}(X) &= \left\{ M(p) \prod_{d=1}^{\infty} M(p, q^d) \right\}^{e(S)} \left\{ \prod_{d=1}^{\infty} \frac{1}{(1 - q^d)} \right\}^{e(B)} \end{aligned}$$

The ratio  $\widehat{\text{DT}}(X)/\widehat{\text{DT}}_{\text{fib}}(X)$  can be considered as the generating function for the connected invariants in the classes  $B + dF$ . This series has a particularly nice form and can be written in terms of classical Jacobi forms. Consider the Dedekind eta function and the Jacobi theta function

$$\begin{aligned} \eta &= q^{\frac{1}{24}} \prod_{k=1}^{\infty} (1 - q^k), \\ \Theta &= (p^{\frac{1}{2}} - p^{-\frac{1}{2}}) \prod_{k=1}^{\infty} \frac{(1 - pq^k)(1 - p^{-1}q^k)}{(1 - q^k)^2}. \end{aligned}$$

**Corollary 2.** *The partition function of the connected invariants is given as follows*

$$\frac{\widehat{\text{DT}}(X)}{\widehat{\text{DT}}_{\text{fib}}(X)} = \left( q^{-\frac{1}{24}} \eta \right)^{-e(S)} \Theta^{-e(B)}.$$

In the case  $S \rightarrow \mathbb{P}^1$  is an elliptically fibred  $K3$  surface, the above series specializes to the well-known Katz-Klemm-Vafa formula. Because  $X$  is non-compact, the connected series is required to obtain the KKV formula. Our result provides a new derivation of the KKV formula. The KKV formula was recently proved in *all* curve classes in [PT]. This is the first derivation of the KKV formula, which does *not* depend on the Kawai-Yoshioka formula [KY].

The most important result of this paper is perhaps not the formula, but rather the method of calculation. This approach has found further applications to the calculation of DT generating functions on  $K3 \times E$ , where  $E$  is an elliptic curve [Bry], and abelian 3-folds [BOPY]. Even though the geometry under consideration is not toric, we combine  $\mathbb{C}^*$ -localization, motivic methods, formal methods, and  $\mathbb{C}^{*3}$ -localization to end up with expressions that only depend on  $V_{\lambda\mu\nu}$ ,  $e(B)$ , and  $N$ . Here is a rough sketch:

- (A) The action of  $\mathbb{C}^*$  on the fibres of  $X$  lifts to the moduli space<sup>1</sup>  $\text{Hilb}^{B+dF, \bullet}(X)$ . Therefore, we only have to understand the fixed locus  $\text{Hilb}^{B+dF, \bullet}(X)^{\mathbb{C}^*}$ . Push-forward along  $X \rightarrow S \rightarrow B$  induces a morphism

$$(1) \quad \text{Hilb}^{B+dF, \bullet}(X)^{\mathbb{C}^*} \rightarrow \text{Sym}^d(B).$$

This map is constructed in Section 3. The fibres of (1) decompose into components according to the shape of the underlying Cohen-Macaulay curve. This leads to a decomposition over 2D partitions  $\lambda = (\lambda_0 \geq \lambda_1 \geq \dots)$ .

<sup>1</sup>The bullet indicates that we take the union of  $\text{Hilb}^{B+dF, n}(X)$  over all  $n$ .

- (B) The Euler characteristics of the fibres of (1) define a constructible function  $f_d$  on  $\text{Sym}^d(B)$ . In Section 4, we show that if  $f_d$  satisfies a certain product formula, then  $\widehat{\text{DT}}(X)$  satisfies a corresponding product formula. This follows from general power structure arguments reviewed in Appendix A.2.
- (C) A component  $\Sigma$  of a fibre of (1) indexed by  $\lambda$  can be further broken down by taking a certain fpqc cover of the underlying (now fixed) Cohen-Macaulay curve  $Z_{\text{CM}}$  determined by  $\lambda$ . This cover consists of formal neighbourhoods  $\widehat{X}_x$  around the singular points  $x$  of the reduced support of  $Z_{\text{CM}}$  and “tubular neighbourhoods” along the reduced support of  $Z_{\text{CM}}$  after removing the singularities. Since  $Z_{\text{CM}}$  is already fixed, gluing is automatic. Hence restriction to the elements of the cover gives a set theoretic bijection of  $\Sigma$  with local Hilbert schemes on the elements of the cover. In Section 5, we show this leads to the product formula for  $f_d$  in (B).
- (D) On the formal neighbourhoods  $\widehat{X}_x$ , we have an action of  $\mathbb{C}^{*3}$ . This allows us to express their contributions to the generating function in terms of the topological vertex. The contributions of the tubular neighbourhoods along the *punctured* section and fibres can also be expressed in terms of the topological vertex (roughly speaking, by utilizing actions of the elliptic curve  $F$  or  $\mathbb{C}^*$  on itself). This is worked out in Section 6.

Our results can be extended to apply to the usual (Behrend function weighted) Donaldson-Thomas invariants if we assume a general conjecture which we formulate in Section 7. The basic result (assuming Conjecture 20) is that

$$\text{DT}_{\beta,n}(X) = (-1)^n \widehat{\text{DT}}_{\beta,n}(X)$$

for classes of the form  $\beta = B + dF$  or  $\beta = dF$ . The above phenomenon is known to hold when  $X$  is a toric Calabi-Yau threefold.

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## 2. DEFINITIONS

Let  $p : S \rightarrow B$  be an elliptic surface over a smooth projective curve  $B$ . Besides assuming  $S$  is not a product, we require:

- (1)  $p$  has a section  $B \subset S$ ,
- (2) all singular fibres of  $p$  are irreducible rational nodal curves.

We write  $F_x$  for the fibre  $p^{-1}(\{x\})$  for all closed points  $x \in B$ . We choose a section  $B \subset S$  and denote its class in  $H_2(S)$  by  $B$  as well. We denote the class of the fibre by  $F \in H_2(S)$ . Interesting examples include elliptic surfaces of type  $E(n)$ .  $E(n)$  is an elliptic surface with  $B = \mathbb{P}^1$  and the number of nodal fibres is  $12n$ . For example, a surface of type  $E(1)$  is a rational elliptic surface and a surface of type  $E(2)$  is an elliptic  $K3$  surface.

For brevity, we define

$$\begin{aligned} \text{Hilb}^{d,n}(X) &:= \text{Hilb}^{B+dF,n}(X), \\ \widehat{\text{DT}}_{d,n}(X) &:= \widehat{\text{DT}}_{B+dF,n}(X). \end{aligned}$$

Since we are dealing with generating functions and our calculations involve cut-paste methods on the moduli space, it is useful to introduce the following notation. We define

$$\mathrm{Hilb}^{d,\bullet}(X) := \sum_{n \in \mathbb{Z}} \mathrm{Hilb}^{d,n}(X) p^n,$$

where we view the right hand side as a formal Laurent series whose coefficients are schemes, or as elements in the Grothendieck ring of varieties, i.e.  $K_0(\mathrm{Var}_{\mathbb{C}})((p))$ .

**Convention 3.** When an index is replaced by a bullet, we will sum over the index, multiplying by the appropriate variable.

For example

$$\mathrm{Hilb}^{\bullet,\bullet}(X) = \sum_{d=0}^{\infty} \sum_{n \in \mathbb{Z}} \mathrm{Hilb}^{d,n}(X) q^d p^n,$$

so that we can write

$$\widehat{\mathrm{DT}}(X) = \int_{\mathrm{Hilb}^{\bullet,\bullet}(X)} 1 \, de.$$

### 3. THE $\mathbb{C}^*$ -FIXED LOCUS

The action of  $\mathbb{C}^*$  on the fibres of  $X$  lifts to the moduli space  $\mathrm{Hilb}^{d,\bullet}(X)$ . Therefore

$$\int_{\mathrm{Hilb}^{d,\bullet}(X)} 1 \, de = \int_{\mathrm{Hilb}^{d,\bullet}(X)^{\mathbb{C}^*}} 1 \, de.$$

In order to understand  $\mathrm{Hilb}^{d,n}(X)$ , we first study  $Z_{\mathrm{CM}} \subset Z$ , the maximal Cohen-Macaulay subscheme of any  $\mathbb{C}^*$ -invariant subschemes  $Z \subset X$ . We find that such subschemes are determined by a point in  $\mathrm{Sym}^d(B)$  along with some discrete data (a collection of integer partitions). This is given by the following two propositions.

**Proposition 4.** *A closed points  $Z$  of  $\mathrm{Hilb}^{d,\bullet}(X)^{\mathbb{C}^*}$  correspond to a finite nesting of closed subschemes of  $S$*

$$Z_0 \supset Z_1 \supset \cdots \supset Z_l,$$

satisfying

$$\sum_{k=0}^l [Z_k] = B + dF \in H_2(S).$$

*Proof.* Using projection  $\pi : X \rightarrow S$ , a quasi-coherent sheaf on  $X$  can be viewed as a quasi-coherent sheaf  $\mathcal{F}$  on  $S$  together with a morphism  $\mathcal{F} \otimes K_S^{-1} \rightarrow \mathcal{F}$ . A  $\mathbb{C}^*$ -equivariant structure on  $\mathcal{F}$  translates into a  $\mathbb{Z}$ -grading

$$\pi_* \mathcal{F} = \bigoplus_{k \in \mathbb{Z}} \mathcal{F}_k,$$

such that  $\mathcal{F} \otimes K_S^{-1} \rightarrow \mathcal{F}$  is graded, i.e.

$$\mathcal{F}_k \otimes K_S^{-1} \longrightarrow \mathcal{F}_{k-1}.$$

Here  $\mathcal{F}_k$  has weight  $k$  and  $K_S$  weight 1 under the  $\mathbb{C}^*$ -action. The structure sheaf  $\mathcal{O}_X$  corresponds to

$$\pi_* \mathcal{O}_X = \bigoplus_{k=0}^{\infty} K_S^{-k}.$$

Therefore a  $\mathbb{C}^*$ -equivariant morphism  $\mathcal{F} \rightarrow \mathcal{O}_X$  corresponds to a graded sheaf  $\mathcal{F}$  as above together with maps

$$\begin{array}{ccccccccccc} \cdots & \mathcal{F}_1 & \oplus & \mathcal{F}_0 & \oplus & \mathcal{F}_{-1} & \oplus & \mathcal{F}_{-2} & \cdots \\ & \downarrow & & \downarrow & & \downarrow & & \downarrow & \\ \cdots & 0 & \oplus & \mathcal{O}_S & \oplus & K_S^{-1} & \oplus & K_S^{-2} & \cdots, \end{array}$$

where

$$\begin{array}{ccc} \mathcal{F}_k \otimes K_S^{-1} & \longrightarrow & \mathcal{F}_{k-1} \\ \downarrow & & \downarrow \\ K_S^k \otimes K_S^{-1} & \xlongequal{\quad} & K_S^{k-1} \end{array}$$

commute for all  $k \leq 0$  and the composition  $\mathcal{F}_1 \otimes K_S^{-1} \rightarrow \mathcal{F}_0 \rightarrow \mathcal{O}_S$  is to zero.

It is useful to re-define  $\mathcal{G}_k := \mathcal{F}_{-k} \otimes K_S^k$ . Then a  $\mathbb{C}^*$ -equivariant morphism  $\mathcal{F} \rightarrow \mathcal{O}_X$  is equivalent to the following data:

- quasi-coherent sheaves  $\{\mathcal{G}_k\}_{k \in \mathbb{Z}}$  on  $S$ ,
- morphisms  $\{\mathcal{G}_k \rightarrow \mathcal{G}_{k+1}\}_{k \in \mathbb{Z}}$ ,
- morphisms  $\mathcal{G}_k \rightarrow \mathcal{O}_S$  such that the following diagram commutes:

$$\begin{array}{ccccccc} \cdots & \longrightarrow & \mathcal{G}_{-1} & \longrightarrow & \mathcal{G}_0 & \longrightarrow & \mathcal{G}_1 & \longrightarrow & \mathcal{G}_2 & \longrightarrow & \cdots \\ & & \downarrow & & \downarrow & & \downarrow & & \downarrow & & \\ \cdots & \longrightarrow & 0 & \longrightarrow & \mathcal{O}_S & \xlongequal{\quad} & \mathcal{O}_S & \xlongequal{\quad} & \mathcal{O}_S & \xlongequal{\quad} & \cdots \end{array}$$

In the case of interest to us  $\mathcal{G} \rightarrow \mathcal{O}_X$  is an ideal sheaf  $I_Z \hookrightarrow \mathcal{O}_X$  cutting out  $Z \subset X$ . In the above language, this means  $\mathcal{G}_k = 0$  for  $k < 0$ , the morphisms  $\mathcal{G}_k \rightarrow \mathcal{O}_S$  are injective, and the morphisms  $\mathcal{G}_k \rightarrow \mathcal{G}_{k+1}$  are injective. Therefore  $\mathcal{G}_k = I_{Z_k \subset S}$  is an ideal sheaf cutting out  $Z_k \subset S$  and

$$I_{Z_k \subset S} \subset I_{Z_{k+1} \subset S},$$

for all  $k$ . □

Let  $\text{Hilb}^{B+dF}(S)$  be the Hilbert scheme of effective divisors on  $S$  with class

$$B + dF \in H_2(S).$$

By Lemma 22 of the Appendix A.1, pull-back along  $p$  and adding the section  $B$  induces an isomorphism

$$\text{Sym}^d(B) \cong \text{Hilb}^{B+dF}(S).$$

For any reduced curve  $C \subset S$  defined by ideal sheaf  $I_{C \subset S}$  and  $d > 0$ , we denote by  $dC$  the Gorenstein curve defined by the ideal sheaf  $I_{C \subset S}^d$ , the  $d$ th power of  $I_{C \subset S}$ . We combine Lemma 22 with a (family version of) Proposition 4 to conclude the following:

**Proposition 5.** *There exists a morphism*

$$\rho_d : \text{Hilb}^{d,n}(X)^{\mathbb{C}^*} \longrightarrow \text{Sym}^d(B),$$

which at the level of closed points can be described as follows. Let  $Z \in \text{Hilb}^{d,n}(X)^{\mathbb{C}^*}$  and let  $Z_{\text{CM}} \subset Z$  be the maximal Cohen-Macaulay subcurve of  $Z$ . Since  $Z_{\text{CM}}$  is  $\mathbb{C}^*$ -fixed, its ideal sheaf decomposes

$$I_{Z_{\text{CM}}} = \bigoplus_{k=0}^{\infty} I_{Z_k \subset S} \otimes K_S^{-k},$$

where

$$Z_0 = B \cup \lambda_0^{(1)} F_{x_1} \cup \cdots \cup \lambda_0^{(l)} F_{x_l}$$

for some distinct closed points  $x_i \in B$  and  $\lambda_0^{(i)} > 0$ , and

$$Z_k = \lambda_k^{(1)} F_{x_1} \cup \cdots \cup \lambda_k^{(l)} F_{x_l}.$$

for some  $\lambda_k^{(i)} \leq \lambda_{k-1}^{(i)}$ . Here  $\lambda^{(i)} = (\lambda_0^{(i)} \geq \lambda_1^{(i)} \geq \cdots)$  define 2D partitions satisfying

$$\sum_{i=1}^l |\lambda^{(i)}| = d.$$

The map  $\rho_d$  sends  $Z$  to

$$\sum_{i=1}^l |\lambda^{(i)}| x_i \in \text{Sym}^d(B).$$

**Remark 6.** The morphism of this proposition is perhaps somewhat surprising. Since we are on a 3-fold, the map which sends a closed subscheme of  $Z \in \text{Hilb}^{d,n}(X)$  to its underlying Cohen-Macaulay curve  $Z_{\text{CM}}$  is *not* a morphism. Nevertheless, the map  $\rho_d$  which records the location of the fibres in  $Z_{\text{CM}}$  and their multiplicities is a morphism.

*Proof.* The description of  $\rho_d$  at the level of closed points is clear. We construct  $\rho_d$  as a morphism from Proposition 4 and Lemma 22 of Appendix A.1.

Let  $T$  be an arbitrary base scheme of finite type and let

$$\mathcal{Z} \subset X \times T$$

be a  $\mathbb{C}^*$ -fixed and  $T$ -flat closed subscheme. Assume for each  $t \in T$  the fibre  $\mathcal{Z}_t$  has class  $B + dF \in H_2(S)$  and  $\chi(\mathcal{O}_{\mathcal{Z}_t}) = n$ . Since  $\mathcal{Z}$  is  $\mathbb{C}^*$ -fixed, Proposition 4 implies that its ideal sheaf decomposes<sup>2</sup>

$$I_{\mathcal{Z}} = \bigoplus_{k=0}^{\infty} I_{\mathcal{Z}_k \subset S \times T} \otimes K_S^{-k},$$

where  $K_S$  is pulled-back along  $S \times T \rightarrow S$  and

$$\mathcal{Z}_0 \supset \mathcal{Z}_1 \supset \cdots.$$

Then each  $\mathcal{Z}_k \subset S \times T$  is  $T$ -flat as well. The maximal CM subschemes  $\mathcal{Z}_{k,\text{CM}} \subset \mathcal{Z}_k \subset S \times T$  are also  $T$ -flat and induces morphisms

$$\begin{aligned} T &\longrightarrow \text{Hilb}^{B+d_0F}(S), \\ T &\longrightarrow \text{Hilb}^{d_kF}(S), \text{ for } k > 0 \end{aligned}$$

where  $\sum_k d_k = d$ . Adding divisors gives a morphism  $T \longrightarrow \text{Hilb}^{B+dF}(S)$ . By Lemma 22, we obtain a morphism  $T \rightarrow \text{Sym}^d(B)$ . This morphism corresponds to a  $T$ -flat family for  $\text{Sym}^d(B)$ . We have defined  $\rho_d$  as a morphism.  $\square$

I can provide explanation why  $\mathcal{Z}_{\text{CM},k}$  also  $T$ -flat. Needed?

<sup>2</sup>The arguments leading to Proposition 4 hold equally well for  $T$ -flat families over a base  $T$ .

## 4. PUSH-FORWARD TO THE SYMMETRIC PRODUCT

In the previous section we constructed a morphism (Proposition 5)

$$(2) \quad \rho_d : \text{Hilb}^{d, \bullet}(X)^{\mathbb{C}^*} \longrightarrow \text{Sym}^d(B).$$

We obtain

$$\int_{\text{Hilb}^{d, \bullet}(X)^{\mathbb{C}^*}} 1 \, de = \int_{\text{Sym}^d(B)} \rho_{d*}(1) \, de,$$

where  $f_d := \rho_{d*}(1)$  is the  $\mathbb{Z}((p))$ -valued constructible function on  $\text{Sym}^d(B)$  given by pushing forward the Euler characteristic measure. Its value at a closed point  $\mathfrak{a} \in \text{Sym}^d(B)$  is

$$f_d(\mathfrak{a}) = \int_{\rho_d^{-1}(\mathfrak{a})} 1 \, de.$$

We are interested in the calculation of

$$\widehat{\text{DT}}(X) = \sum_{d \geq 0} q^d \int_{\text{Sym}^d(B)} f_d \, de.$$

It turns out that the constructible function  $f_d : \text{Sym}^d(B) \rightarrow \mathbb{Z}((p))$  satisfies two multiplicative properties. The first one is described as follows. Denote by  $B^{\text{sm}} \subset B$  the open subset over which the fibres are smooth and by  $B^{\text{sing}}$  the  $N$  points over which the fibres are singular. We can consider the restrictions of  $f_d$  to  $\text{Sym}^d(B^{\text{sm}}) \subset \text{Sym}^d(B)$  and  $\text{Sym}^d(B^{\text{sing}}) \subset \text{Sym}^d(B)$ . Denote by  $M(p)$  the MacMahon function.

**Proposition 7.** *Let  $d_1, d_2 \geq 0$  be such that  $d_1 + d_2 = d$ . Then*

$$f_d(\mathfrak{a} + \mathfrak{b}) = \frac{(p^{\frac{1}{2}} - p^{-\frac{1}{2}})^{e(B)}}{M(p)^{e(X)}} \cdot f_{d_1}(\mathfrak{a}) \cdot f_{d_2}(\mathfrak{b}),$$

for any  $\mathfrak{a} \in \text{Sym}^{d_1}(B^{\text{sm}})$  and  $\mathfrak{b} \in \text{Sym}^{d_2}(B^{\text{sing}})$ .

We prove this proposition in Section 5.3. The following product formula is an immediate consequence of this result

$$(3) \quad \widehat{\text{DT}}(X) = \frac{(p^{\frac{1}{2}} - p^{-\frac{1}{2}})^{e(B)}}{M(p)^{e(X)}} \left( \sum_{d \geq 0} q^d \int_{\text{Sym}^d(B^{\text{sm}})} f_d \, de \right) \cdot \left( \sum_{d \geq 0} q^d \int_{\text{Sym}^d(B^{\text{sing}})} f_d \, de \right).$$

The restricted constructible functions  $f_d : \text{Sym}^d(B^{\text{sm}}) \rightarrow \mathbb{Z}((p))$  and  $f_d : \text{Sym}^d(B^{\text{sing}}) \rightarrow \mathbb{Z}((p))$  satisfy further multiplicative properties:

**Proposition 8.** *There exist functions  $g : \mathbb{Z}_{\geq 0} \rightarrow \mathbb{Z}((p))$  and  $h : \mathbb{Z}_{\geq 0} \rightarrow \mathbb{Z}((p))$  taking values in formal Laurent series  $\mathbb{Z}((p))$ , such that  $g(0) = 1$ ,  $h(0) = 1$ , and*

$$f_d(\mathfrak{a}) = \frac{M(p)^{e(X)}}{(p^{\frac{1}{2}} - p^{-\frac{1}{2}})^{e(B)}} \cdot \prod_{i=1}^l g(a_i),$$

$$f_d(\mathfrak{b}) = \frac{M(p)^{e(X)}}{(p^{\frac{1}{2}} - p^{-\frac{1}{2}})^{e(B)}} \cdot \prod_{j=1}^m h(b_j),$$

for all  $\mathfrak{a} = \sum_{i=1}^l a_i x_i \in \text{Sym}^d(B^{\text{sm}})$ , and  $\mathfrak{b} = \sum_{j=1}^m b_j y_j \in \text{Sym}^d(B^{\text{sing}})$ , where  $x_i \in B^{\text{sm}}$  and  $y_j \in B^{\text{sing}}$  are collections of distinct closed points.

JB: Do we know a reference for this fact about integrals with respect to euler char measure and pushforwards? I think it is simply the fact that pushforward (in the sense of taking euler char of fibers of a function) is constructible. MK: The reference is Prop. 1 of MacPherson's "Chern classes for singular algebraic varieties". Do we add this?

We prove this proposition in Section 5.3. Together with Lemma 23 of Appendix A.2, Proposition 8 and equation (3) imply

$$(4) \quad \widehat{\mathrm{DT}}(X) = \frac{M(p)^N}{(p^{\frac{1}{2}} - p^{-\frac{1}{2}})^{e(B)}} \cdot \left( \sum_{a=0}^{\infty} g(a)q^a \right)^{e(B)-N} \cdot \left( \sum_{b=0}^{\infty} h(b)q^b \right)^N.$$

Our goal is to prove Propositions 7 and 8, and find formulae for  $g(a)$ ,  $h(b)$ . This requires a better understanding of the strata

$$\rho_d^{-1}(\mathfrak{a} + \mathfrak{b}) \subset \mathrm{Hilb}^{d, \bullet}(X)^{\mathbb{C}^*},$$

for all  $\mathfrak{a} \in \mathrm{Sym}^{d_1}(B^{\mathrm{sm}})$  and  $\mathfrak{b} \in \mathrm{Sym}^{d_2}(B^{\mathrm{sing}})$  with  $d_1 + d_2 = d$ . Suppose

$$\begin{aligned} \mathfrak{a} &= \sum_{i=1}^l a_i x_i \in \mathrm{Sym}^{d_1}(B^{\mathrm{sm}}), \\ \mathfrak{b} &= \sum_{j=1}^m b_j y_j \in \mathrm{Sym}^{d_2}(B^{\mathrm{sing}}), \end{aligned}$$

where  $x_i \in B^{\mathrm{sm}}$  and  $y_j \in B^{\mathrm{sing}}$  are collections of distinct closed points. Proposition 5 gives a decomposition of  $\rho_d^{-1}(\mathfrak{a} + \mathfrak{b})$  into components<sup>3</sup>

$$(5) \quad \bigsqcup_{\substack{\lambda^{(1)} \vdash a_1 \\ \vdots \\ \lambda^{(l)} \vdash a_l}} \bigsqcup_{\substack{\mu^{(1)} \vdash b_1 \\ \vdots \\ \mu^{(m)} \vdash b_m}} \Sigma(x_1, \dots, x_l, y_1, \dots, y_m, \lambda^{(1)}, \dots, \lambda^{(l)}, \mu^{(1)}, \dots, \mu^{(m)}).$$

We abbreviate these components by  $\Sigma(\mathbf{x}; \mathbf{y}; \boldsymbol{\lambda}; \boldsymbol{\mu})$ . Therefore  $\Sigma(\mathbf{x}; \mathbf{y}; \boldsymbol{\lambda}; \boldsymbol{\mu})$  is the stratum of points  $Z \in \mathrm{Hilb}^{d, \bullet}(X)^{\mathbb{C}^*}$ , for which the maximal Cohen-Macaulay subcurve  $Z_{\mathrm{CM}} \subset Z$  is determined by the data  $\mathbf{x}, \mathbf{y}, \boldsymbol{\lambda}, \boldsymbol{\mu}$  as in Proposition 5. Note that these strata have a natural scheme structure: the fibres of  $\rho_d$  are closed subschemes of  $\mathrm{Hilb}^{d, \bullet}(X)^{\mathbb{C}^*}$  and these strata are components of them. We are interested in the Euler characteristics of these strata. In the next section, we will see that the Euler characteristic of  $\Sigma(\mathbf{x}; \mathbf{y}; \boldsymbol{\lambda}; \boldsymbol{\mu})$  does *not* depend on the exact location of the points  $x_i \in B^{\mathrm{sm}}$  and  $y_j \in B^{\mathrm{sing}}$ , but only on their number  $m$  and  $n$  and the partitions  $\lambda^{(i)}$  and  $\mu^{(j)}$ .

## 5. RESTRICTION TO FORMAL NEIGHBOURHOODS

In the previous two sections we reduced our consideration to the strata  $\Sigma(\mathbf{x}; \mathbf{y}; \boldsymbol{\lambda}; \boldsymbol{\mu})$  of  $Z \in \mathrm{Hilb}^{d, \bullet}(X)^{\mathbb{C}^*}$  for which the maximal Cohen-Macaulay subcurve  $Z_{\mathrm{CM}} \subset Z$  is determined by the data  $\mathbf{x}, \mathbf{y}, \boldsymbol{\lambda}, \boldsymbol{\mu}$ . In this section we break down this stratum further by cutting it up in pieces covered by formal neighbourhoods. For notational simplicity, we first consider the case where the base point is

$$ax + by \in \mathrm{Sym}^d(B),$$

with  $x \in B^{\mathrm{sm}}$ ,  $y \in B^{\mathrm{sing}}$ , and  $d = a + b$ . We show how to compute  $e(\Sigma(\mathbf{x}, \mathbf{y}, \boldsymbol{\lambda}, \boldsymbol{\mu}))$ . Once this case is established, it is not hard to generalize to arbitrary  $e(\Sigma(\mathbf{x}; \mathbf{y}; \boldsymbol{\lambda}; \boldsymbol{\mu}))$ . This leads to a proof of Propositions 7 and 8, and a geometric characterization of the functions  $g(a)$ ,  $h(b)$  of Section 4.

<sup>3</sup>We use the term component somewhat loose: it means a subset which is both open and closed. We do not care whether it is connected.



**5.1. Fpqc cover.** The idea is to use an appropriate cover of  $X$  and calculate on pieces of the cover. We first give a complex analytic definition of the cover to aid the intuition and then give the actual “algebro-geometric cover”:

- (1) The reduced support  $B \cup F_x \cup F_y$  has three singular points<sup>4</sup>:  $x, y \in B$  and  $z \in F_y^{\text{sing}}$ . We take small open balls around these points.
- (2) Consider the punctured curve  $B^\circ := B \setminus \{x, y\}$  and let  $X^\circ := X \setminus (F_x \cup F_y)$ . We take a tubular neighbourhood of  $B^\circ \subset X^\circ$ .
- (3) Consider the punctured curve  $F_x^\circ := F_x \setminus \{x\}$  and let  $X^\circ := X \setminus B$ . We take a tubular neighbourhood of  $F_x^\circ \subset X^\circ$ .
- (4) Consider the punctured curve  $F_y^\circ := F_y \setminus \{y, z\}$  and let  $X^\circ := X \setminus (B \cup \{z\})$ . We take a tubular neighbourhood of  $F_y^\circ \subset X^\circ$ .
- (5) Finally, we take  $W = X \setminus (B \cup F_x \cup F_y)$ .

In order to work in algebraic geometry, in (1) we take the formal neighbourhood  $\widehat{X}_x$  of  $\{x\}$  in  $X$ . Denote the local ring at  $x$  by  $(R, \mathfrak{m})$ . By  $\widehat{X}_x$  we mean the (non-noetherian) scheme

$$\text{Spec } \varprojlim R/\mathfrak{m}^n$$

and *not* the formal scheme

$$\text{Spf } \varprojlim R/\mathfrak{m}^n.$$

Similarly in (2) and (3), let  $\widehat{X}_y$  be the formal neighbourhood of  $\{y\}$  in  $X$  and  $\widehat{X}_z$  the formal neighbourhood of  $\{z\}$  in  $X$ . Note that

$$\widehat{X}_x \cong \widehat{X}_y \cong \widehat{X}_z \cong \text{Spec } \mathbb{C}[[x_1, x_2, x_3]].$$

Even though  $\widehat{X}_x$  is non-noetherian, the morphism  $\widehat{X}_x \rightarrow X$  has a good property: it is fpqc so can be used as part of a cover [Vis, Sect. 2.3.2]. Flatness of this map follows from the fact that formal completion is an exact operation [AM, Prop. 10.14].

In (2) we consider  $B^\circ := B \setminus \{x, y\}$ ,  $X^\circ := X \setminus (F_x \cup F_y)$  and let  $\widehat{X}_{B^\circ}^\circ$  be the formal neighbourhood of  $F_x^\circ$  in  $X^\circ$ . For (3) and (4) the formal neighbourhoods  $\widehat{X}_{F_x^\circ}^\circ$  and  $\widehat{X}_{F_y^\circ}^\circ$  are defined analogously. Note that the definition of  $X^\circ$  in (2)–(4) varies. Finally in (5) we take  $W = X \setminus (B \cup F_x \cup F_y)$ . Then

$$\mathcal{U} = \{\widehat{X}_x \rightarrow X, \widehat{X}_y \rightarrow X, \widehat{X}_z \rightarrow X, \widehat{X}_{B^\circ}^\circ \rightarrow X, \widehat{X}_{F_x^\circ}^\circ \rightarrow X, \widehat{X}_{F_y^\circ}^\circ \rightarrow X, W \subset X\}$$

is an fpqc cover of  $X$ . Consequently the data of a quasi-coherent sheaf on  $X$  is equivalent to the data of quasi-coherent sheaves on each of the opens of  $\mathcal{U}$  and gluing isomorphisms between the restrictions on the overlaps. Technically: quasi-coherent sheaves on  $X$  form a stack with respect to the fpqc topology [Vis, Thm. 4.23].

**5.2. Local moduli spaces.** We now introduce moduli spaces of closed subschemes of dimension  $\leq 1$  on the pieces of the cover  $\mathcal{U}$ . Assume the coordinates on

$$\widehat{X}_x \cong \text{Spec } \mathbb{C}[[x_1, x_2, x_3]]$$

are chosen such that  $x_1 = x_3 = 0$  corresponds to the intersection  $\widehat{X}_x \times_X B$  and  $x_2 = x_3 = 0$  corresponds to  $\widehat{X}_x \times_X F_x$ . Define

$$\text{Hilb}^{(1,d),n}(\widehat{X}_x) :=$$

$$\{I_Z \subset \mathcal{O}_{\widehat{X}_x} : [Z] = [\widehat{X}_x \times_X B] + d[\widehat{X}_x \times_X F_x] \text{ and } h^0(I_{Z_{\text{CM}}}/I_Z) = n\}.$$

<sup>4</sup>Recall that  $x, y \in B$  in the base can be viewed as points on  $S$  and  $X$  via the sections  $B \subset S \subset X$ .

Completion is faithfully flat: stacks project Lem. 10.96.3.

Here the equation

$$[Z] = [\widehat{X}_x \times_X B] + d[\widehat{X}_x \times_X F_x]$$

means  $Z$  is supported along

$$(\widehat{X}_x \times_X B) \cup (\widehat{X}_x \times_X F_x)$$

with multiplicity 1 along  $\widehat{X}_x \times_X B$  and multiplicity  $d$  along  $\widehat{X}_x \times_X F_x$  and  $Z_{\text{CM}}$  denotes the maximal Cohen-Macaulay subcurve of  $Z$ . The ideal sheaves fit into a short exact sequence

$$0 \longrightarrow I_Z \longrightarrow I_{Z_{\text{CM}}} \longrightarrow Q \longrightarrow 0,$$

where  $Q$  is 0-dimensional. The Hilbert scheme  $\text{Hilb}^{(1,d),n}(\widehat{X}_y)$  is defined likewise replacing the point  $x$  by  $y$ . For  $\widehat{X}_z$ , we define

$$\text{Hilb}^{d,n}(\widehat{X}_z) := \{I_Z \subset \mathcal{O}_{\widehat{X}_z} : [Z] = d[\widehat{X}_z \times_X F_y] \text{ and } h^0(I_{Z_{\text{CM}}}/I_Z) = n\}.$$

Each of  $\widehat{X}_x, \widehat{X}_y, \widehat{X}_z$  has an action of  $\mathbb{C}^*$  compatible with the fibre scaling on  $X$ . This action lifts to the moduli space. Since each of these formal neighbourhoods is isomorphic to  $\text{Spec } \mathbb{C}[[x_1, x_2, x_3]]$ , the bigger torus  $\mathbb{C}^{*3}$  acts on it and this action lifts to the moduli space. The existence of these “extra actions” will be used in Section 6.

Next consider  $\widehat{X}_{B^\circ}^\circ$ , i.e. the formal neighbourhood of the punctured zero section  $B^\circ \subset X^\circ$ . Define

$$\text{Hilb}^{1,n}(\widehat{X}_{B^\circ}^\circ) := \{I_Z \subset \mathcal{O}_{\widehat{X}_{B^\circ}^\circ} : [Z] = [\widehat{X}_{B^\circ}^\circ \times_X B] \text{ and } h^0(I_{Z_{\text{CM}}}/I_Z) = n\}.$$

For  $\widehat{X}_{F_x^\circ}^\circ, \widehat{X}_{F_y^\circ}^\circ$  we define

$$\text{Hilb}^{d,n}(\widehat{X}_{F_x^\circ}^\circ) := \{I_Z \subset \mathcal{O}_{\widehat{X}_{F_x^\circ}^\circ} : [Z] = d[\widehat{F}_x^\circ] \text{ and } h^0(I_{Z_{\text{CM}}}/I_Z) = n\},$$

$$\text{Hilb}^{d,n}(\widehat{X}_{F_y^\circ}^\circ) := \{I_Z \subset \mathcal{O}_{\widehat{X}_{F_y^\circ}^\circ} : [Z] = d[\widehat{F}_y^\circ] \text{ and } h^0(I_{Z_{\text{CM}}}/I_Z) = n\}.$$

Finally for  $W$  we define

$$\text{Hilb}^{0,n}(W) := \{I_Z \subset \mathcal{O}_W : \dim(Z) = 0 \text{ and } h^0(\mathcal{O}_Z) = n\}.$$

On  $\widehat{X}_{B^\circ}^\circ, \widehat{X}_{F_x^\circ}^\circ, \widehat{X}_{F_y^\circ}^\circ$ , and  $W$  we have an action of  $\mathbb{C}^*$  compatible with the fibre scaling on  $X$ . These actions lift to the moduli space. However, *unlike* for  $\widehat{X}_x, \widehat{X}_y, \widehat{X}_z$ , no additional tori act.

As before, we use the notation  $\text{Hilb}^{(1,d),\bullet}(\widehat{X}_x)$  for the union of all  $\text{Hilb}^{(1,d),n}(\widehat{X}_x)$  and similarly for all other moduli spaces of this section. Like in Section 3, the components of the  $\mathbb{C}^*$ -fixed locus of  $\text{Hilb}^{(1,d),\bullet}(\widehat{X}_x)$  are indexed by 2D partitions

$$\text{Hilb}^{(1,d),\bullet}(\widehat{X}_x)^{\mathbb{C}^*} = \bigsqcup_{\lambda \vdash d} \text{Hilb}^{(1,d),\bullet}(\widehat{X}_x)_\lambda^{\mathbb{C}^*}.$$

**Proposition 9.** *Consider the stratum  $\Sigma(x, y, \lambda, \mu)$ , where  $|\lambda| = a$  and  $|\mu| = b$ . Restriction from  $X$  to the elements of the cover  $\mathfrak{U}$  induces a morphism*

$$\begin{aligned} \Sigma(x, y, \lambda, \mu) &\longrightarrow \text{Hilb}^{(1,a),\bullet}(\widehat{X}_x)_\lambda^{\mathbb{C}^*} \times \text{Hilb}^{(1,b),\bullet}(\widehat{X}_y)_\mu^{\mathbb{C}^*} \times \text{Hilb}^{b,\bullet}(\widehat{X}_z)_\mu^{\mathbb{C}^*} \times \\ (6) \quad &\text{Hilb}^{1,\bullet}(\widehat{X}_{B^\circ}^\circ)^{\mathbb{C}^*} \times \text{Hilb}^{a,\bullet}(\widehat{X}_{F_x^\circ}^\circ)_\lambda^{\mathbb{C}^*} \times \text{Hilb}^{b,\bullet}(\widehat{X}_{F_y^\circ}^\circ)_\mu^{\mathbb{C}^*} \times \\ &\text{Hilb}^{0,\bullet}(W)^{\mathbb{C}^*}, \end{aligned}$$

which is a bijection on closed points.

*Proof.* Since pull-back works in families, restriction indeed defines a morphism. For the rest of the proof, we work on closed points only.

Since  $\mathfrak{U}$  is an fpqc cover, fpqc descent implies that any ideal sheaf  $I_Z \subset \mathcal{O}_X$  is entirely determined by its restriction along the morphisms of the elements of  $\mathfrak{U}$ . This proves injectivity.

Conversely, given local ideal sheaves in the image of (6), their restrictions to overlaps only depend on the underlying Cohen-Macaulay curve and not on the embedded points. Since we chose the strata such that the underlying Cohen-Macaulay curve is already fixed, there are no further gluing conditions and fpqc descent implies surjectivity.  $\square$

**Remark 10.** Note that the argument of Proposition 9 is purely set-theoretic in nature. We do *not* claim (6) is an isomorphism of schemes.

**Remark 11.** It is important to relate holomorphic Euler characteristic of domain and target in (6). For any subscheme  $Z$  in the domain  $\Sigma(x, y, \lambda, \mu)$ , denote the corresponding maximal Cohen-Macaulay curve of its elements by  $Z_{\text{CM}}$  (Proposition 5). Then

$$\chi(\mathcal{O}_Z) = \chi(\mathcal{O}_{Z_{\text{CM}}}) + \chi(I_{Z_{\text{CM}}}/I_Z).$$

Recall that  $Z_{\text{CM}}$  is entirely determined by the data  $x, y, \lambda, \mu$ , where  $\lambda = (\lambda_0 \geq \lambda_1 \geq \dots)$  and  $\mu = (\mu_0 \geq \mu_1 \geq \dots)$  are 2D partitions (equation (5)). An easy calculation shows

$$\chi(\mathcal{O}_{Z_{\text{CM}}}) = \chi(\mathcal{O}_B) - \lambda_0 - \mu_0.$$

We conclude

$$(7) \quad \chi(\mathcal{O}_Z) = \frac{e(B)}{2} - \lambda_0 - \mu_0 + \chi(I_{Z_{\text{CM}}}/I_Z).$$

Proposition 9 allows us to calculate

$$f_d(ax + by) = e(\rho_d^{-1}(ax + by)) = \sum_{\lambda \vdash a} \sum_{\mu \vdash b} e(\Sigma(x, y, \lambda, \mu)).$$

By Proposition 9 and (7)

$$(8) \quad \begin{aligned} f_d(ax + by) &= p^{\frac{e(B)}{2}} e(\text{Hilb}^{1, \bullet}(\widehat{X}_{B^\circ}^{\circ})^{\mathbb{C}^*}) e(\text{Hilb}^{0, \bullet}(W)^{\mathbb{C}^*}) \times \\ &\sum_{\lambda \vdash a} \sum_{\mu \vdash b} p^{-\lambda_0 - \mu_0} e(\text{Hilb}^{(1, a), \bullet}(\widehat{X}_x)_\lambda^{\mathbb{C}^*}) e(\text{Hilb}^{(1, b), \bullet}(\widehat{X}_y)_\mu^{\mathbb{C}^*}) \times \\ &e(\text{Hilb}^{b, \bullet}(\widehat{X}_z)_\mu^{\mathbb{C}^*}) e(\text{Hilb}^{a, \bullet}(\widehat{X}_{F_x^\circ})_\lambda^{\mathbb{C}^*}) e(\text{Hilb}^{b, \bullet}(\widehat{X}_{F_y^\circ})_\mu^{\mathbb{C}^*}). \end{aligned}$$

Before we proceed, we calculate  $e(\text{Hilb}^{0, \bullet}(W)^{\mathbb{C}^*})$  and  $e(\text{Hilb}^{1, \bullet}(\widehat{X}_{B^\circ}^{\circ})^{\mathbb{C}^*})$ . The first follows from a formula of J. Cheah [Che]

$$(9) \quad e(\text{Hilb}^{0, \bullet}(W)^{\mathbb{C}^*}) = M(p)^{e(W)}.$$

For the second we use the following proposition:

**Proposition 12.** *Let  $x_1, \dots, x_l \in B$  be any number of distinct closed points. Define*

$$\begin{aligned} B^\circ &:= B \setminus \{x_1, \dots, x_l\}, \\ X^\circ &:= X \setminus \bigcup_{i=1}^l F_{x_i}. \end{aligned}$$

Let  $\widehat{X}_{B^\circ}^\circ$  be the formal neighbourhood of  $B^\circ$  in  $X^\circ$ . Define  $\text{Hilb}^{1,n}(\widehat{X}_{B^\circ}^\circ)$  to be the Hilbert scheme of subschemes  $Z \subset \widehat{X}_{B^\circ}^\circ$ , such that  $Z_{\text{CM}} = B^\circ$  and  $\chi(I_{Z_{\text{CM}}}/I_Z) = n$ . Then

$$e(\text{Hilb}^{1,\bullet}(\widehat{X}_{B^\circ}^\circ)) = \left( \frac{M(p)}{1-p} \right)^{e(B^\circ)}.$$

*Proof.* Pick any  $y \in B^\circ$  and let  $\widehat{X}_y \cong \text{Spec } \mathbb{C}[[x_1, x_2, x_3]]$  be the formal neighbourhood of  $y$  in  $X^\circ$ . Denote by

$$\text{Hilb}^{1,n}(\widehat{X}_y^\circ)$$

the Hilbert scheme of subschemes  $Z \subset \widehat{X}_y^\circ$ , such that  $Z_{\text{CM}} = \{x_1 = x_3 = 0\}$  and  $\chi(I_{Z_{\text{CM}}}/I_Z) = n$ .

We have projections

$$X^\circ \longrightarrow S^\circ \longrightarrow B^\circ.$$

These map induces a morphism

$$\text{Hilb}^{1,n}(\widehat{X}_{B^\circ}^\circ) \longrightarrow \text{Sym}^n(B^\circ).$$

The fibre over a point  $\mathfrak{a} = \sum_i a_i y_i$ , with all  $y_i \in B^\circ$  distinct, equals

$$\prod_i \text{Hilb}^{1,a_i}(\widehat{X}_{y_i}^\circ).$$

Since  $B$  is reduced and smooth,  $\text{Hilb}^{1,a_i}(\widehat{X}_{y_i}^\circ)$  only depends on  $a_i$  and not on the point  $y_i \in B^\circ$ . Therefore Lemma 23 of Appendix A.2 implies

$$e(\text{Hilb}^{1,\bullet}(\widehat{X}_{B^\circ}^\circ)) = \left( \sum_{a=0}^{\infty} e(\text{Hilb}^{1,a}(\widehat{X}_y^\circ)) p^a \right)^{e(B^\circ)}.$$

The formal neighbourhood  $\widehat{X}_y$  has an action of  $\mathbb{C}^{*3}$  and this action lifts to  $\text{Hilb}^{1,a}(\widehat{X}_y^\circ)$ . The fixed locus consists of a finite number of points counted by the topological vertex<sup>5</sup>

$$V_{\square \emptyset \emptyset} = \frac{M(p)}{1-p}. \quad \square$$

Using (8), (9), and Proposition 12 gives

$$\begin{aligned} f_d(ax + by) &= \frac{M(p)^{e(X)}}{(p^{\frac{1}{2}} - p^{-\frac{1}{2}})^{e(B)}} \times \\ &\quad (1-p) \sum_{\lambda \vdash a} p^{-\lambda_0} e(\text{Hilb}^{(1,a),\bullet}(\widehat{X}_x)_{\lambda}^{\mathbb{C}^*}) e(\text{Hilb}^{a,\bullet}(\widehat{X}_{F_x^\circ})_{\lambda}^{\mathbb{C}^*}) \times \\ &\quad \frac{1-p}{M(p)} \sum_{\mu \vdash b} p^{-\mu_0} e(\text{Hilb}^{(1,b),\bullet}(\widehat{X}_y)_{\mu}^{\mathbb{C}^*}) e(\text{Hilb}^{b,\bullet}(\widehat{X}_z)_{\mu}^{\mathbb{C}^*}) e(\text{Hilb}^{b,\bullet}(\widehat{X}_{F_y^\circ})_{\mu}^{\mathbb{C}^*}). \end{aligned}$$

<sup>5</sup>Discussed in general in Section 6.

**5.3. Geometric characterization of  $g(a)$  and  $h(b)$ .** The arguments of the preceding two sections are straightforwardly modified to any stratum  $\Sigma(x; y; \lambda; \mu)$ . Fix a smooth fibre  $F_x$  and a singular fibre  $F_y$ . Denote the singular point of  $F_y$  by  $z$ . Let  $\widehat{X}_x, \widehat{X}_z$  be the formal neighbourhoods of  $x, z$  in  $X$ . Define  $\text{Hilb}^{(1,a),\bullet}(\widehat{X}_x), \text{Hilb}^{b,\bullet}(\widehat{X}_z)$  as in Section 5.2. Like in Section 5.2, we also consider the “tubular” formal neighbourhoods  $\widehat{X}_{F_x}^\circ, \widehat{X}_{F_y}^\circ$  and corresponding Hilbert schemes  $\text{Hilb}^{a,\bullet}(\widehat{X}_{F_x}^\circ), \text{Hilb}^{b,\bullet}(\widehat{X}_{F_y}^\circ)$ . A straightforward generalization of the calculation of  $f_d(ax + by)$  yields:

**Proposition 13.** *For any  $a, b > 0$  define*

$$g(a) := (1-p) \sum_{\lambda \vdash a} p^{-\lambda_0} e(\text{Hilb}^{(1,a),\bullet}(\widehat{X}_x)_\lambda^{\mathbb{C}^*}) e(\text{Hilb}^{a,\bullet}(\widehat{X}_{F_x}^\circ)_\lambda^{\mathbb{C}^*}),$$

$$h(b) := \frac{1-p}{M(p)} \sum_{\mu \vdash b} p^{-\mu_0} e(\text{Hilb}^{(1,b),\bullet}(\widehat{X}_y)_\mu^{\mathbb{C}^*}) e(\text{Hilb}^{b,\bullet}(\widehat{X}_z)_\mu^{\mathbb{C}^*}) e(\text{Hilb}^{b,\bullet}(\widehat{X}_{F_y}^\circ)_\mu^{\mathbb{C}^*}),$$

and let  $g(0) := 1, h(0) := 1$ . Then

$$f_d(\mathbf{a} + \mathbf{b}) = \frac{M(p)^{e(X)}}{(p^{\frac{1}{2}} - p^{-\frac{1}{2}})^{e(B)}} \cdot \prod_i g(a_i) \cdot \prod_j h(b_j),$$

for any  $\mathbf{a} = \sum_i a_i x_i \in \text{Sym}^d(B^{\text{sm}})$  and  $\mathbf{b} = \sum_j b_j y_j \in \text{Sym}^d(B^{\text{sing}})$ , where  $x_i \in B^{\text{sm}}$  and  $y_j \in B^{\text{sing}}$  are collections of distinct closed points.

We immediately deduce:

**Corollary 14.** *Propositions 7 and 8 are true for  $g(a)$  and  $h(b)$  defined in Proposition 13.*

## 6. REDUCTION TO THE TOPOLOGICAL VERTEX

In this section, we prove the main result of this paper: expressions for  $\widehat{\text{DT}}(X)$  and  $\widehat{\text{DT}}^{\text{conn}}(X)$  in terms of the topological vertex  $V_{\lambda\mu\nu}(p)$ ,  $e(B)$ , and  $N$  (the number of nodal fibres). This is Theorem 18 below. The theorem follows by expressing  $g(a)$  and  $h(b)$  of Proposition 13 in terms of the topological vertex.

**6.1. Point contributions.** We denote by

$$V_{\lambda\mu\nu} = \sum_{\pi} p^{|\pi|},$$

the topological vertex<sup>6</sup> of [ORV]. Here the sum is over all 3D partitions  $\pi$  with outgoing legs  $\lambda, \mu, \nu$  and  $|\pi|$  denotes renormalized volume. For a 2D partition  $\lambda = (\lambda_0 \geq \lambda_1 \geq \dots)$ , we write  $\lambda'$  for the corresponding transposed partition and

$$|\lambda| := \sum_{k=0}^{\infty} \lambda_k,$$

$$\|\lambda\|^2 := \sum_{k=0}^{\infty} \lambda_k^2.$$

<sup>6</sup>Our definition of the topological vertex differs from the vertex  $C(\lambda, \mu, \nu)$  of the physics literature by a normalization factor (and we use variable  $p$  instead of  $q$ ). Our  $V_{\lambda\mu\nu}$  is  $P(\lambda, \mu, \nu)$  in [ORV, eqn. 3.16].

**Proposition 15.** *Let  $F_x$  be a smooth fibre and  $F_y$  a singular fibre with singularity  $z$ . Then for any  $\lambda \vdash a$ ,  $\mu \vdash b$*

$$\begin{aligned} p^{-\lambda_0} e(\text{Hilb}^{(1,a),\bullet}(\widehat{X}_x)_\lambda^{\mathbb{C}^*}) &= V_{\lambda \square \emptyset}, \\ p^{-\mu_0} e(\text{Hilb}^{(1,b),\bullet}(\widehat{X}_y)_\mu^{\mathbb{C}^*}) &= V_{\mu \square \emptyset}, \\ p^{-\|\mu\|^2} e(\text{Hilb}^{b,\bullet}(\widehat{X}_z)_\mu^{\mathbb{C}^*}) &= V_{\mu \mu' \emptyset}. \end{aligned}$$

*Proof.* Recall that

$$\widehat{X}_x \cong \widehat{X}_y \cong \widehat{X}_z \cong \text{Spec } \mathbb{C}[[x_1, x_2, x_3]].$$

Therefore,  $\mathbb{C}^{*3}$  acts on each of these schemes and their moduli spaces

$$\text{Hilb}^{(1,a),\bullet}(\widehat{X}_x)_\lambda^{\mathbb{C}^*}, \text{Hilb}^{(1,b),\bullet}(\widehat{X}_y)_\mu^{\mathbb{C}^*}, \text{Hilb}^{b,\bullet}(\widehat{X}_z)_\mu^{\mathbb{C}^*}.$$

The coordinates can be chosen such that the action of the last factor of  $\mathbb{C}^{*3}$  corresponds to  $x_3 \mapsto t_3 x_3$ . This component acts trivially since we are already on the  $\mathbb{C}^*$ -fixed locus. The  $\mathbb{C}^{*3}$ -fixed locus consists of isolated reduced points corresponding to monomial ideals with asymptotics  $(\lambda, \emptyset, \emptyset)$ ,  $(\mu, \emptyset, \emptyset)$ ,  $(\mu, \mu', \emptyset)$  respectively<sup>7</sup>. These monomial ideals are exactly what the topological vertex counts.

Finally, note that the generating functions  $e(\text{Hilb}^{(1,a),\bullet}(\widehat{X}_x)_\lambda^{\mathbb{C}^*})$ ,  $e(\text{Hilb}^{(1,b),\bullet}(\widehat{X}_y)_\mu^{\mathbb{C}^*})$ ,  $e(\text{Hilb}^{b,\bullet}(\widehat{X}_z)_\mu^{\mathbb{C}^*})$  all start with 1. On the other hand, from the definition

$$\begin{aligned} V_{\lambda \square \emptyset} &= p^{-\lambda_0} + \dots, \\ V_{\mu \square \emptyset} &= p^{-\mu_0} + \dots, \\ V_{\mu \mu' \emptyset} &= p^{-\sum_{k=0}^{\infty} \mu_k^2} + \dots, \end{aligned}$$

where  $\dots$  stands for higher order terms in  $p$ . The proposition follows.  $\square$

**6.2. Fibre contribution.** Let  $F_x$  be a smooth fibre and  $F_y$  a singular fibre. Recall the formal neighbourhoods  $\widehat{X}_{F_x^\circ}^\circ$ ,  $\widehat{X}_{F_y^\circ}^\circ$  of Section 5.

**Proposition 16.** *For any  $\lambda \vdash a$  and  $\mu \vdash b$ , we have*

$$\begin{aligned} e(\text{Hilb}^{a,\bullet}(\widehat{X}_{F_x^\circ}^\circ)_\lambda^{\mathbb{C}^*}) &= \frac{1}{V_{\lambda \square \emptyset}}, \\ e(\text{Hilb}^{b,\bullet}(\widehat{X}_{F_y^\circ}^\circ)_\mu^{\mathbb{C}^*}) &= \frac{1}{V_{\mu \square \emptyset}}. \end{aligned}$$

*Proof.* We start with the first equation. Let  $F := F_x \subset S$  be a smooth fibre. Consider the auxiliary surface

$$\tilde{S} = B \times F$$

and let  $Y = \text{Tot}(K_{\tilde{S}})$ . Denote by  $\widehat{X}_F$  the formal neighbourhood of  $F$  in  $X$  and by  $\widehat{Y}_F$  the formal neighbourhood of

$$F \cong \{x\} \times F \subset \tilde{S} \subset Y,$$

where  $\tilde{S} \subset Y$  denotes the zero section. In general  $\widehat{X}_F$  and  $\widehat{Y}_F$  are *not* isomorphic.

Denote by  $\widehat{X}_{F^\circ}^\circ$  the formal neighbourhood of  $F \setminus B$  in  $X \setminus B$ . Recall that through the section  $B \subset S$ , we can view  $x$  as an element of both  $B$  and  $F$ . We denote by  $\widehat{Y}_{F^\circ}^\circ$  the formal neighbourhood of  $(\{x\} \times F) \setminus (B \times \{x\})$  inside  $Y \setminus (B \times \{x\})$ . Since we have removed the section  $B$ , there exists an isomorphism

$$(10) \quad \widehat{X}_{F^\circ}^\circ \cong \widehat{Y}_{F^\circ}^\circ.$$

<sup>7</sup>The transpose in  $\mu'$  occurs, because we follow the orientation convention of [ORV].

Provide more argument here?

We are interested in the moduli space  $\text{Hilb}^{a,\bullet}(\hat{X}_{F^\circ}^\circ)$  and the correspondingly defined moduli space  $\text{Hilb}^{a,\bullet}(\hat{Y}_{F^\circ}^\circ)$ . Since  $\hat{X}_{F^\circ}^\circ$  and  $\hat{Y}_{F^\circ}^\circ$  have (compatible)  $\mathbb{C}^*$ -actions coming from scaling the fibres of  $X$  and  $Y$ , we can consider their  $\mathbb{C}^*$ -fixed loci and stratify them according to 2D partitions as in (5). By (10), we have an isomorphism

$$\text{Hilb}^{a,\bullet}(\hat{X}_{F^\circ}^\circ)_{\lambda}^{\mathbb{C}^*} \cong \text{Hilb}^{a,\bullet}(\hat{Y}_{F^\circ}^\circ)_{\lambda}^{\mathbb{C}^*}.$$

This observation allows us to work in the much simpler geometry of  $Y$ . This is only possible because we removed the section  $B$  from  $X$  and  $Y$ .

Let  $F \cong \{x\} \times F \subset \tilde{S} \subset Y$  be as above. Denote by  $\hat{Y}_y$  the formal neighbourhood  $y \in Y$ , where  $y$  is the intersection of  $F \cong \{x\} \times F$  and  $B \times \{x\}$  inside the zero section  $\tilde{S} \subset Y$ . Let  $\hat{Y}_F, \hat{Y}_{F^\circ}^\circ$  be the formal neighbourhoods introduced above. Then we have a cover

$$\{\hat{Y}_y \rightarrow \hat{Y}_F, \hat{Y}_{F^\circ}^\circ \rightarrow \hat{Y}_F\}.$$

On these pieces, we introduce moduli spaces as in Section 5

$$\text{Hilb}^{a,\bullet}(\hat{Y}_y), \text{Hilb}^{a,\bullet}(\hat{Y}_F), \text{Hilb}^{a,\bullet}(\hat{Y}_{F^\circ}^\circ).$$

Similar to Proposition 9, restriction gives a bijective morphism on closed points

$$(11) \quad \text{Hilb}^{a,\bullet}(\hat{Y}_F)_{\lambda}^{\mathbb{C}^*} \rightarrow \text{Hilb}^{a,\bullet}(\hat{Y}_y)_{\lambda}^{\mathbb{C}^*} \times \text{Hilb}^{a,\bullet}(\hat{Y}_{F^\circ}^\circ)_{\lambda}^{\mathbb{C}^*}.$$

Recall that  $\tilde{S} = B \times F$ . Then  $F$  does not only act on  $F \subset \tilde{S}$ , but on any thickening  $dF \subset \tilde{S}$ . This is because

$$\mathcal{O}_{dF} = \mathcal{O}_{dx} \otimes \mathcal{O}_F,$$

where  $dx \subset B$  denotes the  $d$  times thickening of the point  $x \in B$ . Moreover,  $F$  acts on the thickened curve defined by the ideal sheaf

$$\bigoplus_{k=0}^{\infty} \mathcal{O}_{\tilde{S}}(-\lambda_k F) \otimes K_{\tilde{S}}^{-k}.$$

The action of the elliptic curve  $F$  on itself is fixed-point-free, so it lifts to a free action on  $\text{Hilb}^{a,\bullet}(\hat{Y}_F)_{\lambda}^{\mathbb{C}^*}$ . Since  $e(F) = 0$ , we deduce

$$(12) \quad e(\text{Hilb}^{a,\bullet}(\hat{Y}_F)_{\lambda}^{\mathbb{C}^*}) = 1.$$

On  $\hat{Y}_y \cong \text{Spec } \mathbb{C}[[x_1, x_2, x_3]]$  we have an action of  $\mathbb{C}^{*3}$ , so

$$(13) \quad e(\text{Hilb}^{a,\bullet}(\hat{Y}_y)_{\lambda}^{\mathbb{C}^*}) = e(\text{Hilb}^{a,\bullet}(\hat{Y}_y)_{\lambda}^{\mathbb{C}^{*3}}) = V_{\lambda \emptyset \emptyset}.$$

From equations (12), (11), (13), and (10) we conclude that

$$\begin{aligned} 1 &= e(\text{Hilb}^{a,\bullet}(\hat{Y}_F)_{\lambda}^{\mathbb{C}^*}) = e(\text{Hilb}^{a,\bullet}(\hat{Y}_y)_{\lambda}^{\mathbb{C}^*}) e(\text{Hilb}^{a,\bullet}(\hat{Y}_{F^\circ}^\circ)_{\lambda}^{\mathbb{C}^*}) \\ &= V_{\lambda \emptyset \emptyset} \cdot e(\text{Hilb}^{a,\bullet}(\hat{Y}_{F^\circ}^\circ)_{\lambda}^{\mathbb{C}^*}) \\ &= V_{\lambda \emptyset \emptyset} \cdot e(\text{Hilb}^{a,\bullet}(\hat{X}_{F^\circ}^\circ)_{\lambda}^{\mathbb{C}^*}). \end{aligned}$$

The equation for  $e(\text{Hilb}^{b,\bullet}(\hat{X}_{F_y^\circ}^\circ)_{\mu}^{\mathbb{C}^*})$  can be deduced similarly. This time, the smooth fibre  $F = F_x \subset S \subset X$  is replaced by the *smooth locus* of the singular fibre, i.e.

$$F' := F_y^{\text{sm}} = F_y \setminus \{z\},$$

where  $z$  denotes the singularity of  $F_y$ . Note that

$$F' \cong \mathbb{P}^1 \setminus \{2 \text{ points}\} \cong \mathbb{C}^*.$$

Therefore, we again have a free action of  $F'$  on itself and  $e(F') = 0$ . The rest of the proof follows the same steps.  $\square$

Strictly speaking: not clear these maps are flat since  $\hat{Y}_F$  non-noetherian! However: not an issue if you'd work with high enough truncation of  $\hat{Y}_F$ .

**6.3. Main theorem.** Combining Proposition 13 with Propositions 15, 16 gives:

**Proposition 17.** *For any  $a, b > 0$*

$$(14) \quad \begin{aligned} g(a) &= (1-p) \sum_{\lambda \vdash a} \frac{V_{\lambda \square \emptyset}}{V_{\lambda \emptyset \emptyset}}, \\ h(b) &= \frac{1-p}{M(p)} \sum_{\mu \vdash b} p^{\|\mu\|^2} \frac{V_{\mu \square \emptyset}}{V_{\mu \emptyset \emptyset}} V_{\mu \mu' \emptyset}. \end{aligned}$$

Putting all our results together, we obtain our main theorem:

**Theorem 18.**

$$\begin{aligned} \widehat{\text{DT}}(X) &= \frac{1}{(p^{\frac{1}{2}} - p^{-\frac{1}{2}})^{e(B)}} \left( (1-p) \sum_{\lambda} q^{|\lambda|} \frac{V_{\lambda \square \emptyset}}{V_{\lambda \emptyset \emptyset}} \right)^{e(B)-N} \left( (1-p) \sum_{\mu} q^{|\mu|} p^{\|\mu\|^2} \frac{V_{\mu \square \emptyset}}{V_{\mu \emptyset \emptyset}} V_{\mu \mu' \emptyset} \right)^N \\ \widehat{\text{DT}}^{\text{conn}}(X) &= \frac{1}{(p^{\frac{1}{2}} - p^{-\frac{1}{2}})^{e(B)}} \left( \frac{(1-p) \sum_{\lambda} q^{|\lambda|} \frac{V_{\lambda \square \emptyset}}{V_{\lambda \emptyset \emptyset}}}{\sum_{\lambda} q^{|\lambda|}} \right)^{e(B)-N} \left( \frac{(1-p) \sum_{\mu} q^{|\mu|} p^{\|\mu\|^2} \frac{V_{\mu \square \emptyset}}{V_{\mu \emptyset \emptyset}} V_{\mu \mu' \emptyset}}{\sum_{\mu} q^{|\mu|} p^{\|\mu\|^2} V_{\mu \mu' \emptyset}} \right)^N. \end{aligned}$$

*Proof.* Inserting the equations for  $g(a)$ ,  $h(b)$  of Proposition 17 into (4) gives the formula for  $\widehat{\text{DT}}(X)$ . Following the exact same line of reasoning of Sections 4–6, it is easy to see that

$$\sum_{d \geq 0} \sum_{n \in \mathbb{Z}} e(\text{Hilb}^{dF, n}(X)) p^n q^d = \left( \sum_{\lambda} q^{|\lambda|} \right)^{e(B)-N} \left( \sum_{\mu} q^{|\mu|} p^{\|\mu\|^2} V_{\mu \mu' \emptyset} \right)^N.$$

The formula for  $\widehat{\text{DT}}^{\text{conn}}(X)$  follows from dividing  $\widehat{\text{DT}}(X)$  by this expression.  $\square$

**Remark 19.** The sums over partitions appearing in Theorem 18 can be calculated explicitly. This is done by expressing them as traces of certain natural operators on Fock space. The calculation is of interest outside geometry and forms the topic of a companion paper with B. Young [BKY]. Theorem 18 and the main theorem of [BKY] immediately imply Theorem ?? of the introduction.

## 7. PUTTING IN THE BEHREND FUNCTION

The aim of this section is to show that the partition functions  $\widehat{\text{DT}}(X)$  and  $\text{DT}(X)$  are equal after the simple change of variables  $y = -p$ . In order to do this we will need to assume a conjecture about the Behrend function which we formulate below for general Calabi-Yau threefolds.

Let  $Y$  be any quasi-projective Calabi-Yau threefold. Let  $C \subset Y$  be a (not necessarily reduced) Cohen-Macaulay curve with proper support. Assume that the singularities of  $C_{\text{red}}$  are locally toric<sup>8</sup>. Define

$$\text{Hilb}^{C, n}(Y) = \{Z \subset Y \text{ such that } C \subset Z \text{ and } I_C/I_Z \text{ has finite length } n\}.$$

Note that  $\text{Hilb}^{C, n}(Y) \subset \text{Hilb}(Y)$  and let  $\nu$  denote the Behrend function on  $\text{Hilb}(Y)$ . Our conjecture is the following:

<sup>8</sup>This means that formally locally  $C_{\text{red}}$  is either smooth, nodal, or the union of the three coordinate axes. That is at  $p \in C_{\text{red}} \subset Y$  the ideal  $\widehat{I}_{C_{\text{red}}} \subset \widehat{\mathcal{O}}_{Y, p}$  is given by  $(x_1, x_2)$ ,  $(x_1, x_2 x_3)$ , or  $(x_1 x_2, x_2 x_3, x_1 x_3)$  for some isomorphism  $\widehat{\mathcal{O}}_{Y, p} \cong \mathbb{C}[[x_1, x_2, x_3]]$ .



**Conjecture 20.**

$$\int_{\mathrm{Hilb}^{C,n}(Y)} \nu \, de = (-1)^n \nu([C]) \int_{\mathrm{Hilb}^{C,n}(Y)} de$$

where  $\nu([C])$  is the value of the Behrend function at the point  $[C] \in \mathrm{Hilb}(Y)$ .

**Remark 21.** Conceivably, the condition that  $C_{\mathrm{red}}$  has locally toric singularities could be weakened, although we do not have any evidence for this case. Our conjecture is true for  $Y$  a (globally) toric Calabi-Yau. This follows from the computations in [?].

One could also make the much stronger conjecture that

$$\nu([Z]) = (-1)^n \nu([C])$$

for all  $[Z] \in \mathrm{Hilb}^{C,n}(Y)$ . This would of course imply our conjecture as stated. However, we do not know if this stronger version holds, even in the case where  $Y$  is  $\mathbb{C}^3$  and  $C$  is empty. In this case, this stronger conjecture says that the Behrend function on  $\mathrm{Hilb}^n(\mathbb{C}^3)$  is the constant function  $(-1)^n$ .

## APPENDIX A. ODDS AND ENDS

**A.1. Curves on elliptic surfaces.** Let  $p : S \rightarrow B$  be an elliptic surface with section  $B \subset S$ . In this appendix we allow any type of singular fibres. We assume  $S$  is not a product, which implies

$$p^* : \mathrm{Pic}^0(B) \xrightarrow{\cong} \mathrm{Pic}^0(S)$$

is an isomorphism [Mir, VII.1.1]. For any  $\beta \in H_2(S)$ , we denote by  $\mathrm{Hilb}^\beta(S)$  the Hilbert scheme of effective divisors on  $S$  in class  $\beta$ .

Denote by  $B \in H_2(S)$  the class of the section  $B \subset S$  and by  $F \in H_2(S)$  the class of the fibre. Then we have the following commutative diagram

$$\begin{array}{ccc} \mathrm{Sym}^d(B) & \longrightarrow & \mathrm{Pic}^d(B) \\ \downarrow p^* & & \downarrow p^* \\ \mathrm{Hilb}^{dF}(S) & \longrightarrow & \mathrm{Pic}^{dF}(S) \\ \downarrow +B & & \downarrow \otimes \mathcal{O}_S(B) \\ \mathrm{Hilb}^{B+dF}(S) & \longrightarrow & \mathrm{Pic}^{B+dF}(S). \end{array}$$

The horizontal arrows are Abel-Jacobi maps. The vertical arrows are induced by pull-back and adding the section  $B \subset S$ .

**Lemma 22.** *The above maps induce an isomorphism*

$$\mathrm{Sym}^d(B) \xrightarrow{\cong} \mathrm{Hilb}^{B+dF}(S).$$

*Proof.* Clearly  $p^*$  gives an isomorphism  $\mathrm{Sym}^d(B) \cong \mathrm{Hilb}^{dF}(S)$  and  $+B$  defines a closed embedding  $\mathrm{Hilb}^{dF}(S) \hookrightarrow \mathrm{Hilb}^{B+dF}(S)$ . Since  $\mathrm{Sym}^d(B)$  is smooth and  $\mathrm{Hilb}^{B+dF}(S)$  is reduced (by [Mum, Lect. 25]), it suffices to show

$$\mathrm{Sym}^d(B) \rightarrow \mathrm{Hilb}^{B+dF}(S)$$

is surjective on closed points.

For surjectivity, suppose  $D'$  is an effective divisor with class  $B + dF$  which does *not* lie in the image. Firstly, we note that for any fibre  $F$  we have  $D' \cdot F = 1$ . Therefore  $D'$

contains a section  $B' \subset S$  as an effective summand. Moreover  $B \neq B'$  or else  $D'$  would lie in the image. Next, we take any  $D$  in the image and compare  $D$  and  $D'$ . Then

$$\mathcal{O}_S(D - D') \in \text{Pic}^0(S) \cong \text{Pic}^0(B).$$

Therefore after re-arranging we find that there are distinct fibres  $F_{x_i}$ ,  $F_{y_j}$  and  $a_i \geq 0$ ,  $b_j \geq 0$  such that

$$B + \sum_i a_i F_{x_i} \sim_{\text{lin}} B' + \sum_j b_j F_{y_j},$$

where  $\sim_{\text{lin}}$  denotes linear equivalence. Hence there exists a pencil  $\{C_t\}_{t \in \mathbb{P}^1}$  of effective divisors such that

$$C_0 = B + \sum_i a_i F_{x_i}, \quad C_\infty = B' + \sum_j b_j F_{y_j}.$$

Now fix a smooth fibre  $F$ . Then  $C_t \cdot F = 1$  for any  $t \in \mathbb{P}^1$ , so we get a morphism

$$\mathbb{P}^1 \longrightarrow F, \quad t \mapsto C_t \cap F.$$

But  $F$  is a smooth elliptic curve so this map is constant. We conclude

$$B \cap F = C_0 \cap F = C_\infty \cap F = B' \cap F.$$

Since  $F$  was chosen arbitrary, we deduce that  $B = B'$  which is a contradiction.  $\square$

**A.2. Weighted Euler characteristics of symmetric products.** In this section we prove the following formula for the weighted Euler characteristic of symmetric products.

**Lemma 23.** *Let  $B$  be a scheme of finite type over  $\mathbb{C}$  and let  $e(B)$  be its topological Euler characteristic. Let  $g : \mathbb{Z}_{\geq 0} \rightarrow \mathbb{Z}((p))$  be any function with  $g(0) = 1$ . Let  $f_d : \text{Sym}^d(B) \rightarrow \mathbb{Z}((p))$  be the constructible function defined by*

$$f_d(\mathfrak{a}) = \prod_i g(a_i),$$

for all  $\mathfrak{a} = \sum_i a_i x_i \in \text{Sym}^d(B)$  where  $x_i \in B$  are distinct closed points. Then

$$\sum_{d=0}^{\infty} q^d \int_{\text{Sym}^d(B)} f_d de = \left( \sum_{a=0}^{\infty} g(a) q^a \right)^{e(B)}.$$

**Remark 24.** In the special case where  $g = f_d \equiv 1$ , the lemma recovers MacDonald's formula:

$$\sum_{d=0}^{\infty} e(\text{Sym}^d(B)) q^d = \frac{1}{(1-q)^{e(B)}}.$$

The lemma is essentially a consequence of the existence of a power structure on the Grothendieck group of varieties defined by symmetric products and the compatibility of the Euler characteristic homomorphism with that power structure [1]. For convenience's sake, we provide a direct proof here.

*Proof.* The  $d$ th symmetric product admits a stratification with strata labelled by partitions of  $d$ . Associated to any partition of  $d$  is a unique tuple  $(m_1, m_2, \dots)$  of non-negative

Ref? Bryan-Young?

integers with  $\sum_{j=1}^{\infty} j m_j = d$ . The stratum labelled by  $(m_1, m_2, \dots)$  parameterizes collections of points where there are  $m_j$  points of multiplicity  $j$ . The full stratification is given by:

$$\mathrm{Sym}^d(B) = \bigsqcup_{\substack{(m_1, m_2, \dots) \\ \sum_{j=1}^{\infty} j m_j = d}} \left\{ \left( \prod_{j=1}^{\infty} B^{m_j} \right) - \Delta \right\} / \prod_{j=1}^{\infty} \sigma_{m_j}$$

where by convention,  $B^0$  is a point,  $\Delta$  is the large diagonal, and  $\sigma_m$  is the  $m$ th symmetric group. Note that the function  $f_d$  is constant on each stratum and has value  $\prod_{j=1}^{\infty} g(j)^{m_j}$ . Note also that the action of  $\prod_{j=1}^{\infty} \sigma_{m_j}$  on each stratum is free.

For schemes over  $\mathbb{C}$ , topological Euler characteristic is additive under stratification and multiplicative under maps which are (topological) fibrations. Thus

$$\int_{\mathrm{Sym}^d(B)} f_d \, de = \sum_{\substack{(m_1, m_2, \dots) \\ \sum_{j=1}^{\infty} j m_j = d}} \left( \prod_{j=1}^{\infty} g(j)^{m_j} \right) \frac{e(B^{\sum_j m_j} - \Delta)}{m_1! m_2! m_3! \dots}.$$

For any natural number  $N$ , the projection  $B^N - \Delta \rightarrow B^{N-1} - \Delta$  has fibers of the form  $B - \{N-1 \text{ points}\}$ . The fibers have constant Euler characteristic given by  $e(B) - (N-1)$  and consequently,  $e(B^N - \Delta) = (e(B) - (N-1)) \cdot e(B^{N-1} - \Delta)$ . Thus by induction, we find  $e(B^N - \Delta) = e(B) \cdot (e(B) - 1) \cdots (e(B) - (N-1))$  and so

$$\frac{e(B^{\sum_j m_j} - \Delta)}{m_1! m_2! m_3! \dots} = \binom{e(B)}{m_1, m_2, m_3, \dots}$$

where the right hand side is the generalized multinomial coefficient.

Putting it together and applying the generalized multinomial theorem, we find

$$\begin{aligned} \sum_{d=0}^{\infty} q^d \int_{\mathrm{Sym}^d(B)} f_d \, de &= \sum_{(m_1, m_2, \dots)} \prod_{j=1}^{\infty} (g(j) q^j)^{m_j} \binom{e(B)}{m_1, m_2, m_3, \dots} \\ &= \left( 1 + \sum_{j=1}^{\infty} g(j) q^j \right)^{e(B)} \end{aligned}$$

which proves the lemma.  $\square$

## APPENDIX B. STUFF WE GATHERED

**B.1. Normal bundle.** First order deformations of  $B \subset X$  are given by  $H^0(N_{B/X})$ . We now calculate this. Let  $\pi : X \rightarrow S$  and  $p : S \rightarrow B$ . Facts: (adjunction, canonical bundle of an elliptic surface)

$$\begin{aligned} N_{B/X} &\cong N_{B/S} \oplus K_S|_B \\ K_B &\cong K_S|_B \otimes N_{B/S} \cong K_S|_B(S) \\ K_S &\cong p^*(K_B \otimes L), \end{aligned}$$

where  $L = (R^1 p_* \mathcal{O}_X)^\vee$  and

$$\deg L = \chi(\mathcal{O}_S) = \frac{e(S)}{12} = \frac{N}{12} > 0,$$

where  $N$  is the number of nodal fibres. Combining gives

$$N_{B/S} \cong K_B \otimes K_S^{-1}|_B \cong L^\vee,$$

which has negative degree so

$$H^0(N_{B/S}) = 0.$$

Next

$$H^0(K_S|_B) \cong H^1(K_S|_B^{-1} \otimes K_B)^* \cong H^1(N_{B/S})^*.$$

By Riemann-Roch and  $H^0(N_{B/S}) = 0$  we get

$$h^1(N_{B/S}) = -\chi(N_{B/S}) = -\chi(L^\vee) = -(1 - g - \chi(\mathcal{O}_S)) = \chi(\mathcal{O}_S) - 1 + g.$$

In conclusion

$$h^0(N_{X/B}) = \chi(\mathcal{O}_S) - 1 + g = \frac{e(S)}{12} - \frac{e(B)}{2}.$$

**B.2. Impact on Behrend function.** How does this affect the overall sign of the Behrend function? The section  $B$  cannot move in the surface direction and in the fibre direction we can move it by sections of

$$H^0(K_S|_B) \cong \mathbb{C}^{\chi(\mathcal{O}_S)-1+g}.$$

Aside:  $K_S|_F = \mathcal{O}_F$  for each fibre  $F$ . Let  $\text{Hilb}^{B+\bullet F}(X)_{\text{CM}}$  be the Hilbert scheme of naked CM curved in class  $B+\bullet F$ . In the last section we hopefully see that locally formally a neighborhood of  $C \in \text{Hilb}^{B+\bullet F}(X)_{\text{CM}}^*$  inside  $\text{Hilb}^{B+\bullet F}(X)_{\text{CM}}$  is of the form

$$H^0(K_S|_B) \times M,$$

where  $M$  is some space (which below we hopefully identify with some locus in  $Y^{[n]}$  for  $Y = K_S|_B$ ). Hence for any  $C \in \text{Hilb}^{B+\bullet F}(X)_{\text{CM}}^*$  we have

$$\nu(C) = (-1)^{\chi(\mathcal{O}_S)-1+g} \cdot \nu_M(C) = (-1)^{\frac{e(S)}{12} - \frac{e(B)}{2}} \cdot \nu_M(C).$$

Suppose  $C$  is described by partitions  $\lambda^{(i)}$  with

$$\sum_i |\lambda^{(i)}| = d.$$

We also want to prove  $M$  is *smooth* of dimension

$$2d - \sum_i \lambda_0^{(i)},$$

where  $\lambda^{(i)} = (\lambda_0^{(i)} \geq \lambda_1^{(i)} \geq \dots)$ .

Question: Do we not need Appendix A.1 anymore? I don't think so.

I'm now being really sketchy!

Don't we also get Behrend signs  $(-1)^{\lambda_0^{(i)}}$ ? Those seem bad!

**B.3. Hilbert schemes on  $\mathbb{C}^2$ .** Let  $X = \mathbb{C}^2$  and

$$L_k := \{Z \in X^n : \ell(Z \cap \{y = 0\}) = k\} \subset X^{[n]}.$$

Claim:  $L_k$  is locally closed and smooth of dimension  $2n - k$ . Proof: since  $L_k$  is normal and  $T = \mathbb{C}^{*2}$  acts on it, it suffices to prove smoothness at  $T$ -fixed points. At the  $T$ -fixed points we can write a basis for the tangent space by pairs of arrows with tail just outside and head just inside as described by Haiman. I'm not going to write this out now formally. Just remember how each arrow defines a first order deformation of the monomial ideal ("plus  $\epsilon$  times the monomial the head points at"). The corresponding global deformation can easily be seen to move outside of  $L_k$  for precisely  $k$  arrows with head in the bottom row. This gives the result.

Why normal?

Ref? I learned this from Dori Bejleri.

**B.4. Key iso.** Let  $C \in \text{Hilb}^{B+\bullet F}(X)_{\text{CM}}^{\mathbb{C}^*}$  be described by partitions  $\lambda^{(i)}$  with

$$\sum_i |\lambda^{(i)}| = d.$$

Claim: a formal neighborhood of  $C$  inside  $\text{Hilb}^{B+\bullet F}(X)_{\text{CM}}$  is isomorphic to

$$H^0(N_{B/X}) \times L_k,$$

where  $k := \sum \lambda_0^{(i)}$  and  $L_k$  is smooth by the previous section.

Let's look at the case where  $C = B \cup F_\lambda$ , where  $E := F_\lambda$  is a single thickened fibre according to 2D partition  $\lambda$ . We have a couple of useful short exact sequences

$$\begin{aligned} 0 \rightarrow I_E/I_C \rightarrow \mathcal{O}_C \rightarrow \mathcal{O}_E \rightarrow 0 \\ 0 \rightarrow I_B/I_C \rightarrow \mathcal{O}_C \rightarrow \mathcal{O}_B \rightarrow 0 \\ 0 \rightarrow I_C \rightarrow I_E \rightarrow I_E/I_C \rightarrow 0 \\ 0 \rightarrow I_B \rightarrow I_E \rightarrow I_E/I_B \rightarrow 0, \end{aligned}$$

where

$$\begin{aligned} I_E/I_C &\cong \mathcal{O}_B(-\lambda_0) \\ G &:= I_B/I_C, \end{aligned}$$

where  $G$  is an ideal sheaf of a fat point of length  $\lambda_0$  inside  $\mathcal{O}_E$ :

$$0 \rightarrow G \rightarrow \mathcal{O}_E \rightarrow \mathcal{O}_{\lambda_0 p} \rightarrow 0.$$

Another significant sequence is

$$0 \rightarrow \mathcal{O}_Z \rightarrow \mathcal{O}_B \oplus \mathcal{O}_E \rightarrow \mathcal{O}_{\lambda_0 p} \rightarrow 0.$$

We can build many double complexes from these by applying  $\text{Hom}(I_C, \cdot)$ ,  $\text{Hom}(\cdot, \mathcal{O}_C)$  etc.

Dive into those diagrams. Write up what we got so far.

Significant fact:  $\text{Hom}(I_C, \mathcal{O}_C) \cong \text{Ext}^1(I_C, I_C)_0$  by PT1, Section 2.2 for naked CM curves.

Some remarks. By cutting out  $I_B$  from a rank 2 vector bundle we get maps

$$0 \rightarrow \text{Hom}(I_B, \mathcal{O}_B) \rightarrow H^0(B, \mathcal{O}_B(S)) \oplus H^0(B, \mathcal{O}_B(Y)) \rightarrow H^0(B, \mathcal{O}_B(S+Y)) \rightarrow \dots$$

remember:  $Y := K_S|_B$ . Here

$$\begin{aligned} \mathcal{O}_B(S) &\cong \mathcal{O}_S(S)|_B \cong K_X(S)|_B \cong K_S|_B \\ \mathcal{O}_B(Y) &\cong \mathcal{O}_B(B) \cong N_{B/S}, \end{aligned}$$

and  $N_{B/S} \otimes K_S|_B \cong K_B$ . We get

$$0 \rightarrow \mathrm{Hom}(I_B, \mathcal{O}_B) \rightarrow H^0(N_{B/X}) \rightarrow H^0(K_B) \rightarrow \cdots.$$

The first map is an isomorphism because both terms are first order deformations of  $B$  as a subscheme of  $X$ . Not sure we need this.

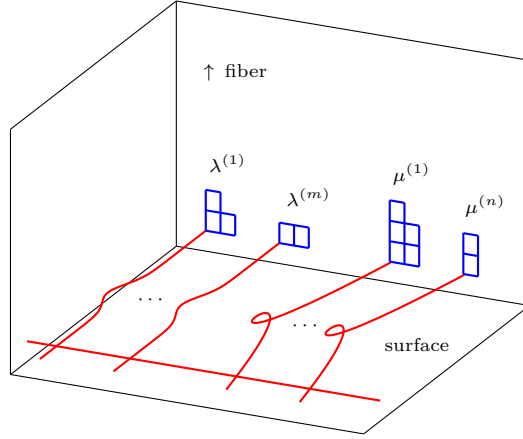
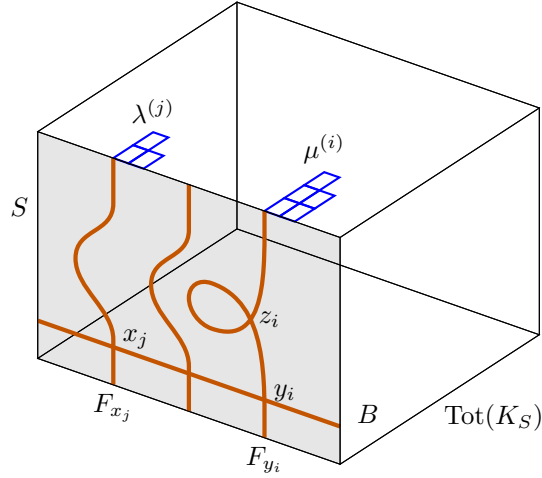


FIGURE 1. Cohen-Macaulay curve  $Z_{CM}$  with underlying reduced support in red and thickenings  $\lambda^{(i)}$  along smooth fibers and  $\mu^{(j)}$  along singular fibers.



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