# Riemann-Hilbert problems from Donaldson-Thomas theory 

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Preprints: 1611.03697 and 1703.02776 .

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The obvious data to use is Donaldson-Thomas invariants.
Fundamental property: Kontsevich-Soibelman wall-crossing formula. Strong analogy with Stokes factors from differential equations.

1. BPS structures.

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A BPS structure $(\Gamma, Z, \Omega)$ consists of
(A) An abelian group $\Gamma \cong \mathbb{Z}^{\oplus n}$ with a skew-symmetric form

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\langle-,-\rangle: \Gamma \times \Gamma \rightarrow \mathbb{Z}
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(в) A homomorphism of abelian groups $Z: \Gamma \rightarrow \mathbb{C}$,
(C) A map of sets $\Omega: \Gamma \rightarrow \mathbb{Q}$.

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(в) A homomorphism of abelian groups $Z: \Gamma \rightarrow \mathbb{C}$,
(C) A map of sets $\Omega: \Gamma \rightarrow \mathbb{Q}$.
satisfying the conditions:
(I) Symmetry: $\Omega(-\gamma)=\Omega(\gamma)$ for all $\gamma \in \Gamma$,
(ii) Support property: fixing a norm $\|\cdot\|$ on the finite-dimensional vector space $\Gamma \otimes_{\mathbb{Z}} \mathbb{R}$, there is a $C>0$ such that

$$
\Omega(\gamma) \neq 0 \Longrightarrow|Z(\gamma)|>C \cdot\|\gamma\| .
$$

## Example: conifold BPS structure

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Take $\Gamma=\mathbb{Z}^{\oplus 2}$ with $\langle-,-\rangle=0$ and $Z(r, d)=i r-d$. Set

$$
\Omega(\gamma)= \begin{cases}1 & \text { if } \gamma= \pm(1, d) \text { for some } d \in \mathbb{Z} \\ -2 & \text { if } \gamma=(0, d) \text { for some } 0 \neq d \in \mathbb{Z} \\ 0 & \text { otherwise }\end{cases}
$$

This arises from DT theory applied to the resolved conifold.


## Poisson algebraic torus

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Consider the algebraic torus with character lattice $\Gamma$ :

$$
\begin{gathered}
\mathbb{T}_{+}=\operatorname{Hom}_{\mathbb{Z}}\left(\Gamma, \mathbb{C}^{*}\right) \cong\left(\mathbb{C}^{*}\right)^{n} \\
\mathbb{C}\left[\mathbb{T}_{+}\right]=\bigoplus_{\gamma \in \Gamma} \mathbb{C} \cdot x_{\gamma} \cong \mathbb{C}\left[x_{1}^{ \pm 1}, \cdots, x_{n}^{ \pm n}\right] .
\end{gathered}
$$

The form $\langle-,-\rangle$ induces an invariant Poisson structure on $\mathbb{T}_{+}$:

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More precisely we should work with an associated torsor

$$
\mathbb{T}_{-}=\left\{g: \Gamma \rightarrow \mathbb{C}^{*}: g\left(\gamma_{1}+\gamma_{2}\right)=(-1)^{\left\langle\gamma_{1}, \gamma_{2}\right\rangle} g\left(\gamma_{1}\right) \cdot g\left(\gamma_{2}\right)\right\},
$$

which we call the twisted torus.

## DT Hamiltonians

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The DT invariants $\operatorname{DT}(\gamma) \in \mathbb{Q}$ of a BPS structure are defined by

$$
\operatorname{DT}(\gamma)=\sum_{\gamma=n \alpha} \frac{\Omega(\alpha)}{n^{2}} .
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For any ray $\ell=\mathbb{R}_{>0} \cdot z \subset \mathbb{C}^{*}$ we consider the generating function

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\mathrm{DT}(\ell)=\sum_{Z(\gamma) \in \ell} \mathrm{DT}(\gamma) \cdot x_{\gamma} .
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A ray $\ell \subset \mathbb{C}^{*}$ is called active if this expression is nonzero.

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A ray $\ell \subset \mathbb{C}^{*}$ is called active if this expression is nonzero.
We would like to think of the time 1 Hamiltonian flow of the function DT $(\ell)$ as defining a Poisson automorphism $S(\ell)$ of the torus $\mathbb{T}$.

Making sense of $S(\ell)$

## MAKING SENSE OF $S(\ell)$

## Formal approach

Restrict to classes $\gamma$ lying in a positive cone $\Gamma^{+} \subset \Gamma$, consider

$$
\mathbb{C}\left[x_{1}^{ \pm 1}, \cdots, x_{n}^{ \pm 1}\right] \supset \mathbb{C}\left[x_{1}, \cdots, x_{n}\right] \subset \mathbb{C}\left[\left[x_{1}, \cdots, x_{n}\right]\right],
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and the automorphism $\mathrm{S}(\ell)^{*}=\exp \{\mathrm{DT}(\ell),-\}$ of this completion.

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## Analytic approach

Restrict attention to BPS structures which are convergent:

$$
\exists R>0 \text { such that } \sum_{\gamma \in \Gamma}|\Omega(\gamma)| \cdot e^{-R|Z(\gamma)|}<\infty .
$$

Then on suitable analytic open subsets of $\mathbb{T}$ the sum $\mathrm{DT}(\ell)$ is absolutely convergent and its time 1 Hamiltonian flow $S(\ell)$ exists.

## Birational transformations

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\exp \left\{\sum_{n \geq 1} \frac{x_{n \gamma}}{n^{2}},-\right\}\left(x_{\beta}\right)=x_{\beta} \cdot\left(1-x_{\gamma}\right)^{\langle\beta, \gamma\rangle} .
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Whenever a ray $\ell \subset \mathbb{C}^{*}$ satisfies
(I) only finitely many active classes have $Z\left(\gamma_{i}\right) \in \ell$,
(II) these classes are mutually orthogonal $\left\langle\gamma_{i}, \gamma_{j}\right\rangle=0$,
(iII) the corresponding BPS invariants $\Omega\left(\gamma_{i}\right) \in \mathbb{Z}$.
there is a formula

$$
\mathrm{S}(\ell)^{*}\left(x_{\beta}\right)=\prod_{Z(\gamma) \in \ell}\left(1-x_{\gamma}\right)^{\Omega(\gamma) \cdot\langle\beta, \gamma\rangle} .
$$

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(I) The numbers $Z_{s}(\gamma) \in \mathbb{C}$ vary holomorphically.
(ii) For any convex sector $\Delta \subset \mathbb{C}^{*}$ the clockwise ordered product

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S_{s}(\Delta)=\prod_{\ell \in \Delta} S_{s}(\ell) \in \operatorname{Aut}(\mathbb{T})
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is constant whenever the boundary of $\Delta$ remains non-active.
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Part (ii) is the Kontsevich-Soibelman wall-crossing formula.
The complete set of numbers $\Omega_{s}(\gamma)$ at some point $s \in S$ determines them for all other points $s \in S$.

ExAmple: THE $A_{2}$ CASE

## Example: the $A_{2}$ Case

Let $\Gamma=\mathbb{Z}^{\oplus 2}=\mathbb{Z} e_{1} \oplus \mathbb{Z} e_{2}$ with $\left\langle e_{1}, e_{2}\right\rangle=1$. Then

$$
\mathbb{C}[\mathbb{T}]=\mathbb{C}\left[x_{1}^{ \pm 1}, x_{2}^{ \pm 1}\right], \quad\left\{x_{1}, x_{2}\right\}=x_{1} \cdot x_{2}
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A central charge $Z: \Gamma \rightarrow \mathbb{C}$ is determined by $z_{i}=Z\left(e_{i}\right)$. Take

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Define BPS invariants as follows:
(A) $\operatorname{Im}\left(z_{2} / z_{1}\right)>0$. Set $\Omega\left( \pm e_{1}\right)=\Omega\left( \pm e_{2}\right)=1$, all others zero.
(в) $\operatorname{Im}\left(z_{2} / z_{1}\right)<0$. Set $\Omega\left( \pm e_{1}\right)=\Omega\left( \pm\left(e_{1}+e_{2}\right)\right)=\Omega\left( \pm e_{2}\right)=1$.

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Two types of BPS structures appear, as illustrated below


2 active rays


3 active rays

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The wall-crossing formula is the cluster pentagon identity

$$
\begin{gathered}
C_{(0,1)} \circ C_{(1,0)}=C_{(1,0)} \circ C_{(1,1)} \circ C_{(0,1)} . \\
C_{\alpha}: x_{\beta} \mapsto x_{\beta} \cdot\left(1-x_{\alpha}\right)^{\langle\alpha, \beta\rangle} .
\end{gathered}
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2. The Riemann-Hilbert problem.

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\Phi(t) \mapsto S(\ell)(\Phi(t)) .
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(II) (Limit at 0): Write $\left.\Phi_{\gamma}(t)\right)=x_{\gamma}(\Phi(t))$. As $t \rightarrow 0$,

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(iii) (Growth at $\infty$ ): For any $\gamma \in \Gamma$ there exists $k>0$ with

$$
|t|^{-k}<\left|\Phi_{\gamma}(t)\right|<|t|^{k} \text { as } t \rightarrow \infty .
$$

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Consider the following BPS structure
(I) The lattice $\Gamma=\mathbb{Z} \cdot \gamma$ is one-dimensional. Thus $\langle-,-\rangle=0$.
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Then $\mathbb{T}=\mathbb{C}^{*}$ and all automorphisms $S(\ell)$ are the identity.

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Now double the BPS structure: take the lattice $\Gamma \oplus \Gamma^{\vee}$ with canonical skew form, and extend $Z$ and $\Omega$ by zero. Consider

$$
y(t)=\Phi_{\gamma^{\vee}}(t): \mathbb{C}^{*} \rightarrow \mathbb{C}^{*}
$$

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(II) $y(t) \rightarrow 1$ as $t \rightarrow 0$.
(iii) there exists $k>0$ such that

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|t|^{-k}<|y(t)|<|t|^{k} \text { as } t \rightarrow \infty .
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## Solution: the Gamma function

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The doubled $\mathrm{A}_{1}$ problem has the unique solution

$$
y(t)=\Delta\left(\frac{ \pm z}{2 \pi i t}\right)^{\mp 1} \quad \text { where } \quad \Delta(w)=\frac{e^{w} \cdot \Gamma(w)}{\sqrt{2 \pi} \cdot w^{w-\frac{1}{2}}},
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in the half-planes $\pm \operatorname{Im}(t / z)>0$.
This is elementary: all you need is

$$
\begin{gathered}
\Gamma(w) \cdot \Gamma(1-w)=\frac{\pi}{\sin (\pi w)}, \quad \Gamma(w+1)=w \cdot \Gamma(w) \\
\log \Delta(w) \sim \sum_{g=1}^{\infty} \frac{B_{2 g}}{2 g(2 g-1)} w^{1-2 g} .
\end{gathered}
$$

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Suppose given a framed variation of BPS structures ( $\Gamma, Z_{p}, \Omega_{p}$ ) over a complex manifold $S$ such that

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\pi: S \rightarrow \operatorname{Hom}_{\mathbb{Z}}(\Gamma, \mathbb{C})=\mathbb{C}^{n}, \quad s \mapsto Z_{s}
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Suppose we are given analytically varying solutions $\Phi_{\gamma}\left(z_{i}, t\right)$ to the Riemann-Hilbert problems associated to ( $\Gamma, Z_{s}, \Omega_{s}$ ).
Define a function $\tau=\tau\left(z_{i}, t\right)$ by the relation

$$
\frac{\partial}{\partial t} \log \Phi_{\gamma_{k}}\left(z_{i}, t\right)=\sum_{j=1}^{n} \epsilon_{j k} \frac{\partial}{\partial z_{j}} \log \tau\left(z_{i}, t\right), \quad \epsilon_{j k}=\left\langle\gamma_{j}, \gamma_{k}\right\rangle .
$$

## Solution in uncoupled case

## SOLUTION IN UNCOUPLED CASE

In the $A_{1}$ case the $\tau$-function is essentially the Barnes G -function.

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\log \tau(z, t) \sim \sum_{g \geq 1} \frac{B_{2 g}}{2 g(2 g-2)}\left(\frac{2 \pi i t}{z}\right)^{2 g-2} .
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Whenever our BPS structures are uncoupled

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\Omega\left(\gamma_{i}\right) \neq 0 \Longrightarrow\left\langle\gamma_{1}, \gamma_{2}\right\rangle=0,
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## Geometric case: Curves on a $\mathrm{CY}_{3}$

Can apply this to coherent sheaves on a compact Calabi-Yau threefold supported in dimension $\leq 1$.

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Can apply this to coherent sheaves on a compact Calabi-Yau threefold supported in dimension $\leq 1$. We have

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\begin{gathered}
\Gamma=H_{2}(X, \mathbb{Z}) \oplus \mathbb{Z}, \quad Z(\beta, n)=2 \pi\left(\beta \cdot \omega_{\mathbb{C}}-n\right) . \\
\Omega(\beta, n)=\operatorname{GV}_{0}(\beta), \quad \Omega(0, n)=-\chi(X) .
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$$
\begin{aligned}
& \tau\left(\omega_{\mathbb{C}}, t\right) \stackrel{\text { pos. deg }}{\sim} \sum_{g \geq 2} \frac{\chi(X) B_{2 g} B_{2 g-2}}{4 g(2 g-2)(2 g-2)!} \cdot(2 \pi t)^{2 g-2} \\
& \quad+\sum_{\beta \in H_{2}(X, \mathbb{Z})} \sum_{k \geq 1} \mathrm{GV}_{0}(\beta) \frac{e^{2 \pi i \omega \cdot k \beta}}{4 k} \sin ^{-2}(i \pi t k) .
\end{aligned}
$$

Matches degenerate contributions from genus 0 GV invariants.

## Resolved conifold again

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Take $\Gamma=\mathbb{Z}^{\oplus 2}$ with $\langle-,-\rangle=0$ and

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We get a variation of BPS structures over

$$
\left\{(v, w) \in \mathbb{C}^{2}: w \neq 0 \text { and } v+d w \neq 0 \text { for all } d \in \mathbb{Z}\right\} \subset \mathbb{C}^{2}
$$

by setting $Z(r, d)=r v+d w$.


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The corresponding RH problems have unique solutions, which can be written explicitly in terms of Barnes double and triple sine functions.

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$$
\begin{gathered}
\tau(v, w, t)=H(v, w, t) \cdot \exp (R(v, w, t)), \\
H(v, w, t)=\exp \left(\int_{\mathbb{R}+i \epsilon} \frac{e^{v s}-1}{e^{w s}-1} \cdot \frac{e^{t s}}{\left(e^{t s}-1\right)^{2}} \cdot \frac{d s}{s}\right), \\
R(v, w, t)=\left(\frac{w}{2 \pi i t}\right)^{2}\left(\operatorname{Li}_{3}\left(e^{2 \pi i v / w}\right)-\zeta(3)\right)+\frac{i \pi}{12} \cdot \frac{v}{w} .
\end{gathered}
$$

The function $H$ is a non-perturbative closed-string partition function.

## Finite-dimensional analogy

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Matrix differential equation for $X: \mathbb{C}^{*} \rightarrow G=\mathrm{GL}_{n}(\mathbb{C})$

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\frac{d}{d t} X(t)=\left(\frac{U}{t^{2}}+\frac{V}{t}\right) X(t), \quad U, V \in \mathfrak{g}=\mathfrak{g l}_{n}(\mathbb{C}) .
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Take $U=\operatorname{diag}\left(u_{1}, \cdots, u_{n}\right)$ with $u_{i} \neq u_{j}$ and $V$ skew-symmetric.

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Iso-Stokes deformation: as $U$ varies we can vary $V$ in a unique way so that the product of Stokes factors in any fixed sector is constant.

WALL-CROSSING FORMULA $=$ ISO-Stokes

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Differential equation for $X: \mathbb{C}^{*} \rightarrow G=\operatorname{Aut}(\mathbb{T})$

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with $Z \in \operatorname{Hom}_{\mathbb{Z}}(\Gamma, \mathbb{C})$ and $F=\sum_{\gamma \in \Gamma} f_{\gamma} \cdot\left(x_{\gamma}+x_{-\gamma}\right)$, where

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Note that given $\xi \in \mathbb{T}$ there is a map eval $: G \rightarrow \mathbb{T}$.

## Further Directions

(I) Theories of class $S$ with $G=\mathrm{SL}_{2}(\mathbb{C})$. Variation of BPS structures over space of meromorphic quadratic differentials. Monodromy of projective structures gives map to space of framed local systems. Fock-Goncharov co-ordinates give solutions to RH problem (joint with D. Allegretti).

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(III) Our current formalism gives the partition function without the terms in $t^{2 g-2}$ for $g=0,1$. In examples, these additional terms make $\tau$ satisfy a difference equation. How to understand this? Can we quantize the RH problem? (J. Calabrese).

