# RIEMANN-HILBERT PROBLEMS FROM DONALDSON-THOMAS THEORY

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- (I) Deformation parameters.
- (II) Stability parameters.

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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

$$\langle -,-\rangle\colon \Gamma\times\Gamma\to\mathbb{Z}$$

(B) A homomorphism of abelian groups  $Z \colon \Gamma \to \mathbb{C}$ , (C) A map of sets  $\Omega \colon \Gamma \to \mathbb{Q}$ .

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satisfying the conditions:

- (1) 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

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

## EXAMPLE: CONIFOLD BPS STRUCTURE

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

$$\Omega(\gamma) = egin{cases} 1 & ext{if } \gamma = \pm(1,d) ext{ for some } d \in \mathbb{Z}, \ -2 & ext{if } \gamma = (0,d) ext{ for some } 0 
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This arises from DT theory applied to the resolved conifold.



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

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

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

$$\{\mathbf{x}_{\alpha}, \mathbf{x}_{\beta}\} = \langle \alpha, \beta \rangle \cdot \mathbf{x}_{\alpha} \cdot \mathbf{x}_{\beta}.$$

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More precisely we should work with an associated torsor $\mathbb{T}_{-} = \{g: \Gamma \to \mathbb{C}^* : g(\gamma_1 + \gamma_2) = (-1)^{\langle \gamma_1, \gamma_2 \rangle} g(\gamma_1) \cdot g(\gamma_2) \},\$ 

which we call the twisted torus.

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

$$\mathsf{DT}(\gamma) = \sum_{\gamma = n\alpha} \frac{\Omega(\alpha)}{n^2}$$

For any ray  $\ell = \mathbb{R}_{>0} \cdot z \subset \mathbb{C}^*$  we consider the generating function

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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  $\mathbb{T}$ .

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#### FORMAL APPROACH

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

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#### ANALYTIC APPROACH

Restrict attention to BPS structures which are convergent:

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

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

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Whenever a ray  $\ell \subset \mathbb{C}^*$  satisfies

(I) only finitely many active classes have  $Z(\gamma_i) \in \ell$ , (II) these classes are mutually orthogonal  $\langle \gamma_i, \gamma_j \rangle = 0$ , (III) the corresponding BPS invariants  $\Omega(\gamma_i) \in \mathbb{Z}$ . there is a formula

$$\mathrm{S}(\ell)^*(x_eta) = \prod_{Z(\gamma) \in \ell} (1-x_\gamma)^{\Omega(\gamma) \cdot \langle eta, \gamma 
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$$\mathrm{S}_{s}(\Delta) = \prod_{\ell \in \Delta} \mathrm{S}_{s}(\ell) \in \mathsf{Aut}(\mathbb{T})$$

is constant whenever the boundary of  $\Delta$  remains non-active.

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The complete set of numbers  $\Omega_s(\gamma)$  at some point  $s \in S$  determines them for all other points  $s \in S$ .

Let 
$$\Gamma = \mathbb{Z}^{\oplus 2} = \mathbb{Z}e_1 \oplus \mathbb{Z}e_2$$
 with  $\langle e_1, e_2 \rangle = 1$ . Then  
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A central charge  $Z \colon \Gamma \to \mathbb{C}$  is determined by  $z_i = Z(e_i)$ . Take

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Define BPS invariants as follows:

(A)  $\text{Im}(z_2/z_1) > 0$ . Set  $\Omega(\pm e_1) = \Omega(\pm e_2) = 1$ , all others zero. (B)  $\text{Im}(z_2/z_1) < 0$ . Set  $\Omega(\pm e_1) = \Omega(\pm (e_1 + e_2)) = \Omega(\pm e_2) = 1$ .

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The wall-crossing formula is the cluster pentagon identity  $C_{(0,1)} \circ C_{(1,0)} = C_{(1,0)} \circ C_{(1,1)} \circ C_{(0,1)}.$   $C_{\alpha} \colon x_{\beta} \mapsto x_{\beta} \cdot (1 - x_{\alpha})^{\langle \alpha, \beta \rangle}.$
# 2. The Riemann-Hilbert problem.

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(III) (Growth at  $\infty$ ): For any  $\gamma \in \Gamma$  there exists k > 0 with $|t|^{-k} < |\Phi_{\gamma}(t)| < |t|^{k}$  as  $t \to \infty$ .

Consider the following BPS structure

(I) The lattice  $\Gamma = \mathbb{Z} \cdot \gamma$  is one-dimensional. Thus  $\langle -, - \rangle = 0$ .

(II) The central charge  $Z \colon \Gamma \to \mathbb{C}$  is determined by  $z = Z(\gamma) \in \mathbb{C}^*$ ,

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Then  $\mathbb{T}=\mathbb{C}^*$  and all automorphisms  $\mathrm{S}(\ell)$  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

$$y(t)=\Phi_{\gamma^ee}(t)\colon \mathbb{C}^* o\mathbb{C}^*.$$

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#### Solution: the Gamma function

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The doubled  $A_1$  problem has the unique solution

$$y(t) = \Delta \left(\frac{\pm z}{2\pi i t}\right)^{\mp 1}$$
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This is elementary: all you need is

$$\Gamma(w)\cdot\Gamma(1-w)=rac{\pi}{\sin(\pi w)},\quad \Gamma(w+1)=w\cdot\Gamma(w),$$

$$\log \Delta(w) \sim \sum_{g=1}^{\infty} \frac{B_{2g}}{2g(2g-1)} w^{1-2g}.$$

Suppose given a framed variation of BPS structures  $(\Gamma, Z_p, \Omega_p)$  over a complex manifold S such that

$$\pi\colon S\to \operatorname{Hom}_{\mathbb{Z}}(\Gamma,\mathbb{C})=\mathbb{C}^n, \quad s\mapsto Z_s,$$

is a local isomorphism. Taking a basis  $(\gamma_1, \dots, \gamma_n) \subset \Gamma$  we get local co-ordinates  $z_i = Z_s(\gamma_i)$  on S.

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Define a function  $\tau = \tau(z_i, t)$  by the relation

$$rac{\partial}{\partial t}\log \Phi_{\gamma_k}(z_i,t) = \sum_{j=1}^n \epsilon_{jk} rac{\partial}{\partial z_j}\log \tau(z_i,t), \quad \epsilon_{jk} = \langle \gamma_j, \gamma_k 
angle.$$

In the  $A_1$  case the  $\tau$ -function is essentially the Barnes G-function.

$$\log \tau(z,t) \sim \sum_{g\geq 1} \frac{B_{2g}}{2g(2g-2)} \left(\frac{2\pi it}{z}\right)^{2g-2}.$$

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we can try to solve the RH problem by superposition of  $A_1$  solutions. This works precisely if only finitely many  $\Omega(\gamma) \neq 0$ .

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$$\begin{split} \Gamma &= H_2(X,\mathbb{Z}) \oplus \mathbb{Z}, \quad Z(\beta,n) = 2\pi (\beta \cdot \omega_{\mathbb{C}} - n). \\ \Omega(\beta,n) &= \mathsf{GV}_0(\beta), \quad \Omega(0,n) = -\chi(X). \end{split}$$

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$$\tau(\omega_{\mathbb{C}}, t) \stackrel{\text{pos. deg}}{\sim} \sum_{g \ge 2} \frac{\chi(X) B_{2g} B_{2g-2}}{4g (2g-2) (2g-2)!} \cdot (2\pi t)^{2g-2}$$

$$+\sum_{\beta\in H_2(X,\mathbb{Z})}\sum_{k\geq 1}\mathrm{GV}_0(\beta)\frac{e^{2\pi i\omega\cdot k\beta}}{4k}\sin^{-2}(i\pi tk).$$

Matches degenerate contributions from genus 0 GV invariants.

#### RESOLVED CONIFOLD AGAIN

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Resolved conifold again

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We get a variation of BPS structures over

$$\{(v,w)\in\mathbb{C}^2:w\neq 0 \text{ and } v+dw\neq 0 \text{ for all } d\in\mathbb{Z}\}\subset\mathbb{C}^2$$
  
by setting  $Z(r,d)=rv+dw.$ 



#### Non-perturbative partition function

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#### NON-PERTURBATIVE PARTITION FUNCTION

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$$\tau(\mathbf{v}, \mathbf{w}, t) = H(\mathbf{v}, \mathbf{w}, t) \cdot \exp(R(\mathbf{v}, \mathbf{w}, t)),$$
$$H(\mathbf{v}, \mathbf{w}, t) = \exp\left(\int_{\mathbb{R}+i\epsilon} \frac{e^{\mathbf{v}s} - 1}{e^{\mathbf{w}s} - 1} \cdot \frac{e^{ts}}{(e^{ts} - 1)^2} \cdot \frac{ds}{s}\right),$$
$$R(\mathbf{v}, \mathbf{w}, t) = \left(\frac{w}{2\pi i t}\right)^2 \left(\operatorname{Li}_3(e^{2\pi i \mathbf{v}/w}) - \zeta(3)\right) + \frac{i\pi}{12} \cdot \frac{\mathbf{v}}{w}.$$

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

#### FINITE-DIMENSIONAL ANALOGY
Matrix differential equation for  $X : \mathbb{C}^* \to G = GL_n(\mathbb{C})$ 

$$rac{d}{dt}X(t)=\left(rac{U}{t^2}+rac{V}{t}
ight)X(t),\quad U,V\in\mathfrak{g}=\mathfrak{gl}_n(\mathbb{C}).$$

Take  $U = \text{diag}(u_1, \cdots, u_n)$  with  $u_i \neq u_j$  and V skew-symmetric.

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The Stokes rays are  $\ell_{ij} = \mathbb{R}_{>0} \cdot (u_i - u_j)$ .

Fact: in any half-plane centered on a non-Stokes ray there exists a unique solution such that  $X(t) \cdot \exp(U/t) \rightarrow 1$  as  $t \rightarrow 0$ .

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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

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

$$rac{d}{dt}X(t)=igg(rac{Z}{t^2}+rac{F}{t}igg)X(t),$$

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

$$\mathfrak{g} = \mathsf{Vect}(\mathbb{T}) = \mathsf{Hom}_{\mathbb{Z}}(\Gamma, \mathbb{C}) \oplus \bigoplus_{\gamma \in \Gamma} \mathbb{C} \cdot x_{\gamma}.$$

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Note that given  $\xi \in \mathbb{T}$  there is a map  $eval_{\xi} \colon G \to \mathbb{T}$ .

## FURTHER DIRECTIONS

(I) Theories of class S with  $G = SL_2(\mathbb{C})$ . 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  $t^{2g-2}$  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).