

# Black hole microstate counting

Frederik Denef

Harvard & Leuven

Varna, Sept 12, 2008

# Outline

Overview of approaches to black hole microstate counting

Brief overview of some recent developments

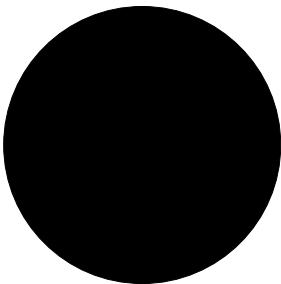
BPS bound states and wall crossing for dummies

The OSV conjecture

Wall crossing for non-dummies

## **Overview of some approaches**

## Bekenstein-Hawking entropy

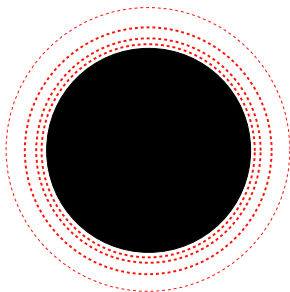


$$S_{BH} = \frac{A}{4G}$$

- ▶ Schwarzschild:  $S = 4\pi GM^2$
- ▶ Extremal Reissner-Nordström:  $S = \pi GM^2$
- ▶ N=2 BPS:  $S = \min \pi GM^2$

↪ stat. mech. explanation?

# 1. Quantizing field fluctuations in black hole background



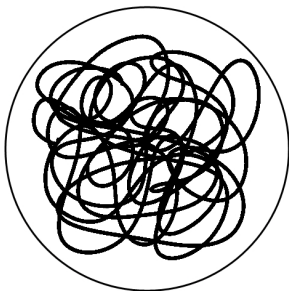
[’t Hooft 85]

- ▶ the good:  $S = \text{const.} \times A$
- ▶ the bad:  $\text{const.} = \infty$  ( $= \Lambda_{UV} \sim 1/G$ )
- ▶ the puzzling: depends on cutoff, number of species and other details

(related: interpretation as entanglement entropy [Srednicki 93, Bombelli *et al* 86])

## 2. Highly excited fundamental string states

[Susskind 93]



- ▶ (Free) string microscopic entropy:  $S_{micro} \sim \ell_s M$
- ▶ But  $S_{BH} \sim GM^2$  ??
- ▶ Redshift factor at distance  $\ell_s$  from horizon ("stretched horizon") =  $\ell_s/GM$   
 $\Rightarrow M_{loc} \sim GM^2/\ell_s \quad S_{micro} \sim \ell_s M_{loc} \sim GM^2 \quad \checkmark$

### 3. BPS black holes

Saturating BPS bound for given charge  $Q$ :

$$M = \frac{|Z(Q)|}{\sqrt{G}}$$

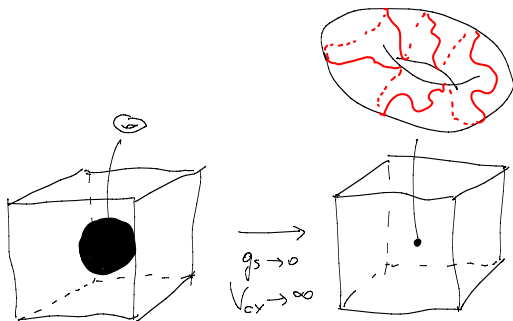
Here  $Z(Q)$  = central charge; depends on vacuum moduli.

Remains true with  $M \rightarrow M_{loc}$  for **any** local static observer, even with varying moduli and metric! Unlike non-BPS case, mass *not* renormalized between near and far!

$\Rightarrow$  entropy =  $\log \#$  states of charge  $Q$  and energy  $E = \frac{|Z(Q)|}{\sqrt{G}}|_{hor}$ .

$Q \neq 0 \Rightarrow$  Need to count (BPS) **D-brane** states.

### 3. BPS black holes (continued)



Use:

1. generically: degeneracy at finite coupling  $\sim$  (good) index at finite coupling
2. index invariant under change of couplings

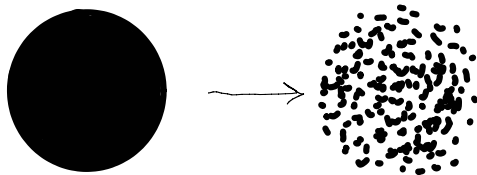
and compute semiclassically in weakly coupled regime.

$\rightsquigarrow S_{micro} = S_{BH}$  [Stroninger-Vafa 96, Maldacena-Strominger-Witten 97]

[However all successful cases dual to D4-D0/M5-P/AdS<sub>3</sub> systems!]



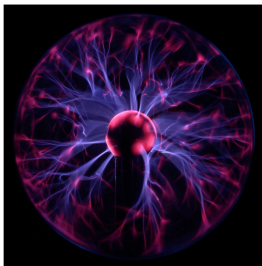
## 4. (BPS) Fuzzballs



[Mathur, Benna-Warner, Balasubramanian-Gimon-Levi, de Boer *et al*, Strominger *et al*, Skenderis-Taylor *et al*, X *et al*]

- ▶ There exist very intricate 4d multiparticle BPS bound states.
- ▶ “Scaling” solutions: asymptotically indistinguishable from black hole.
- ▶ Huge internal degeneracies. Partial quantitative successes, however so far not shown to be huge enough to reproduce full 4d  $S_{BH}$ .
- ▶ Adding spherical D2-branes seems to  $\pm$  reproduce  $S_{BH}$ .

## 5. AdS<sub>5</sub>-CFT<sub>4</sub>

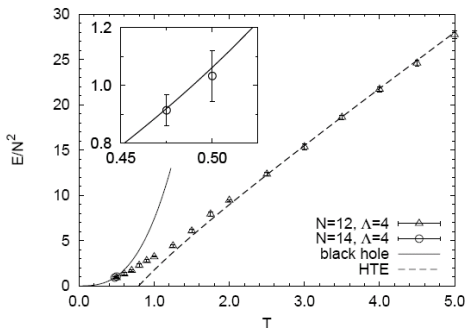


Comparison  $\mathcal{N} = 4$   $SU(N)$  YM field theory entropy  $S_0$  computed at zero 't Hooft coupling  $g^2 N$  and black hole entropy at large 't Hooft coupling  $S_\infty$ :

$$S_\infty = \frac{3}{4} S_0$$

Renormalization effect quite well understood by now.

## 6. Computer simulations



[Anagnostopoulos-Hanada-Nishimura-Takeuchi 07]

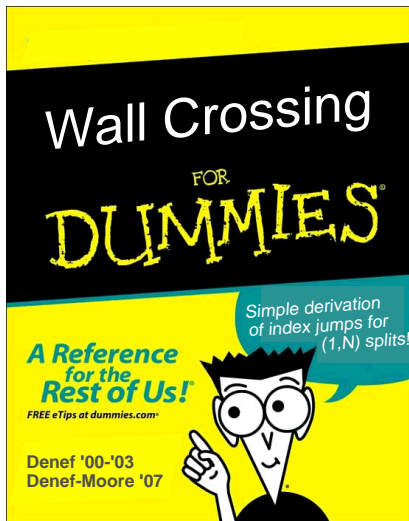
Monte Carlo simulations of  $U(N)$  susy QM with 16 supercharges, dual to (nonextremal) black hole with D0 charge  $N$  in IIA.

Perhaps most convincing confirmation ever that string theory gets quantum gravity right!

## Some recent developments in (non-fuzzball) microstate counting:

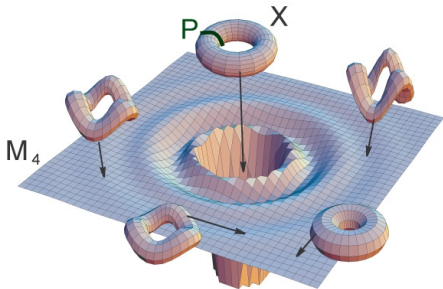
- ▶ [de Wit-Mohaupt-Lopes Cardoso-Kappeli 99-00]: Wald  $R^2$  corrections to  $S_{\text{BH}}$  match subleading corrections microscopic M5-P entropy.
- ▶ [Ooguri-Strominger-Vafa 04] All order refinement — the OSV conjecture:  $Z_{\text{BH}} \approx |Z_{\text{top}}|^2$ .
- ▶ [Dabholkar 04, Sen 05] Entropy of “small” black holes
- ▶ [Sen 05] Non-BPS extremal BH attractors in arbitrary higher derivative gravity; Entropy function formalism.
- ▶ [Gaiotto-Strominger-Yin 06, de Boer-Cheng-Dijkgraaf-Manschot-Verlinde 06] Relation  $\text{AdS}_3\text{-CFT}_2$  elliptic genus to OSV.
- ▶ [Gaiotto-Strominger-Yin 06] Exact M5 elliptic genera
- ▶ [Gaiotto Shih Strominger Yin Sen Dabholkar Murthy Narayan Banerjee Nampuri David Jatkar Srivastava Mukherjee Mukhi Nigam ...] ((re-)re-)re-counting N=4 dyons
- ▶ [Denef-Moore 07] Partial proof version of OSV; wall crossing formulae
- ▶ [Sen 07-08, Cheng-Verlinde 07-08]: General N=4 wall crossing + alg
- ▶ [Kontsevitch-Soibelman, Gaiotto-Moore-Neitzke]: General N=2 wall crossing formula

# BPS bound states and wall crossing for dummies



# Realizations of BPS states in string theory

## Setting



- IIA on Calabi-Yau  $X$   $\rightsquigarrow$  4d  $\mathcal{N} = 2$  supergravity  
+  $(h^{1,1} + 1)$  gauge fields
- D6-D4-D2-D0 BPS bound st. (D-branes + gauge flux)  $\rightsquigarrow$  BPS black holes with magn. and el. charges  $(p^0, p^A, q_A, q_0)$

## BPS states and stability

- ▶ BPS bound for mass of particle with charge  $\Gamma = (p^0, p, q, q_0)$  in vacuum with complexified Kähler moduli  $t \equiv B + iJ$ :

$$M \geq M_{BPS} = |Z| M_p$$

where

$$Z = \left( \frac{(\text{Im } t)^3}{6} \right)^{-1/2} \left( p^0 \frac{t^3}{6} - p \cdot \frac{t^2}{2} + q \cdot t - q_0 \right) + \text{inst. corr.}$$

- ▶ For generic  $t$ :  $|Z(\Gamma_1 + \Gamma_2, t)| < |Z(\Gamma_1, t)| + |Z(\Gamma_2, t)|$   
 $\Rightarrow$  BPS states absolutely stable.



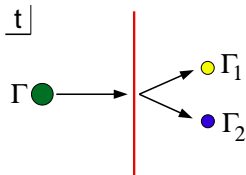
## Decay at marginal stability

- ▶ Stability argument fails when  $t$  such that

$$\arg Z(\Gamma_1, t) = \arg Z(\Gamma_2, t)$$

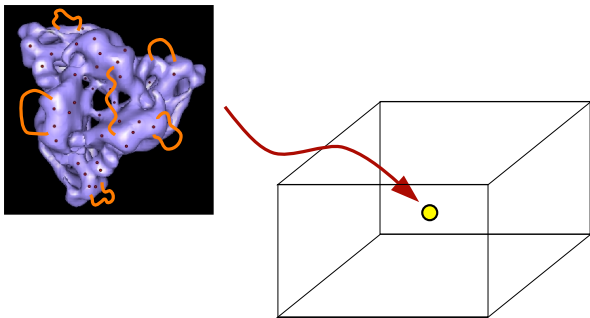
since then  $|Z(1+2)| = |Z(1)| + |Z(2)|$ : **marginal stability**.

- ▶  $\Rightarrow$  BPS states can disappear from spectrum when crossing walls of marginal stability.



BPS particle splits in two BPS particles conserving different susies. **Even index of BPS states jumps!**

## BPS states at $g_s \rightarrow 0$ and $V_{CY} \rightarrow \infty$



- ▶ Localized at **single point** in noncompact space.
- ▶ Wrapped on holomorphic cycles.
- ▶ Bound states with lower dim branes:
  - ▶ gauge flux: holomorphic vector bundles
  - ▶ brane “gas”: ideal sheaves

## BPS states at $g_s \rightarrow 0$ near marginal stability

- ▶ Decay  $\Gamma \rightarrow \Gamma_1 + \Gamma_2$  at marginal stability often **invisible** in IIA large volume geometrical D-brane picture.
- ▶ Stringy microscopic description [Kachru-McGreevy]:



Light  $1 \rightarrow 2$  open string modes  $\phi_i$ ,  $i = 1, \dots, h_{12}$  have D-term potential:

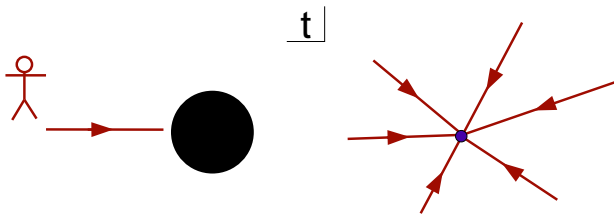
$$V_D \sim \sum_i (|\phi_i|^2 - \xi)^2 \quad \Rightarrow \quad \mathcal{M}_{\text{susy}} = \mathbb{C}P^{h_{12}-1}.$$

- ▶ FI term  $\xi$  changes sign when crossing MS wall  $\Rightarrow$  susy config. exists on one side, not on other:  $\exists$  “tachyon glue” iff  $\xi > 0$ .

## BPS states in 4d supergravity ( $g_s|\Gamma| \gg 1$ )

Simplest possibility: spherically symmetric BPS black hole of charge  $\Gamma \equiv (p^0, p, q, q_0)$ :

$$ds^2 = -e^{2U(r)} dt^2 + e^{-2U(r)} d\vec{x}^2$$



Solutions  $\Leftrightarrow$  attractors [Ferrara-Kallosch-Strominger]:

Radial inward flow of moduli  $t(r)$  is gradient flow of  $\log |Z(\Gamma, t)|$ .

## Existence of spherically symmetric BPS black holes

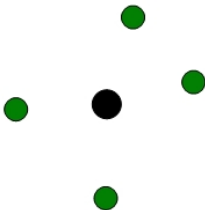
Three possibilities [Moore]:

1. Gradient flow ends in minimum  $t = t_*(\Gamma)$  with  $Z(\Gamma, t_*) \neq 0$ .  
 $\Rightarrow$  **Regular** black hole with horizon area  $A = 4\pi|Z(\Gamma, t_*)|^2$ .
2. Flow ends in boundary point  $t = t_0$  with  $Z(\Gamma, t_0) = 0$ .  
 $\Rightarrow$  **Zero area** black hole, but still BPS solution (e.g. pure D6, D2-D0; note: regular after uplifting to 5d).
3. Flow ends in interior point  $t = t_0$  with  $Z(\Gamma, t_0) = 0$ .  
 $\Rightarrow$  **No** BPS black hole solution.

## BPS black hole molecules

More general BPS solutions exist: multi-centered **bound states**:

$$ds^2 = -e^{2U(\vec{x})} (dt - \omega_i dx^i)^2 + e^{-2U(\vec{x})} d\vec{x}^2.$$



- ▶ Centers have **nonparallel** charges.
- ▶ Bound in the sense that positions are **constrained** by gravitational, scalar and electromagnetic forces.
- ▶ Stationary but with intrinsic **spin** from e.m. field

## Explicit multicentered BPS solutions

- ▶  $N$ -centered solutions characterized by harmonic function  $H(\vec{x})$  from 3d space into charge space:

$$H(\vec{x}) = \sum_{i=1}^N \frac{\Gamma_i}{|\vec{x} - \vec{x}_i|} + H_\infty$$

with  $H_\infty$  determined by  $t_{|\vec{x}|=\infty}$  and total charge  $\Gamma$ .

- ▶ Positions constrained by

$$\sum_{j=1}^N \frac{\langle \Gamma_i, \Gamma_j \rangle}{|\vec{x}_i - \vec{x}_j|} = 2 \operatorname{Im} (e^{-i\alpha} Z(\Gamma_i))_{|\vec{x}|=\infty}$$

where  $\langle \Gamma_1, \Gamma_2 \rangle = \Gamma_1^m \cdot \Gamma_2^e - \Gamma_1^e \cdot \Gamma_2^m$  and  $\alpha = \arg Z(\Gamma)$ .

- ▶ All fields can be extracted completely explicitly from the entropy function  $S(\Gamma)$  on charge space, e.g.

$$e^{2U(\vec{x})} = \frac{\pi}{S(H(\vec{x}))}$$

## Decay at marginal stability

2-centered case:



- ▶ Equilibrium distance from position constraint:

$$|\vec{x}_1 - \vec{x}_2| = \frac{\langle \Gamma_1, \Gamma_2 \rangle}{2} \frac{|Z_1 + Z_2|}{\text{Im}(Z_1 \bar{Z}_2)} \Big|_{|\vec{x}|=\infty}$$

- ▶ When MS wall is crossed: RHS  $\rightarrow \infty$  and then becomes negative: **decay**



## Example: pure $D4 = D6 - \overline{D6}$ molecule

- ▶ Pure D4 with D4-charge  $P$  has

$$Z \sim -P \cdot \frac{t^2}{2} - \frac{P^3}{24}.$$

$Z(t) = 0$  at  $t \sim iP \Rightarrow$  **No single centered solution.**

- ▶ Instead: realized as bound state of single D6 with  $U(1)$  flux  $F = P/2$  and anti-(single D6 with flux  $F = -P/2$ ):

$$D6[P/2] \bullet \quad \bullet -D6[-P/2]$$

Stable for  $\text{Im } t > \mathcal{O}(P)$ .

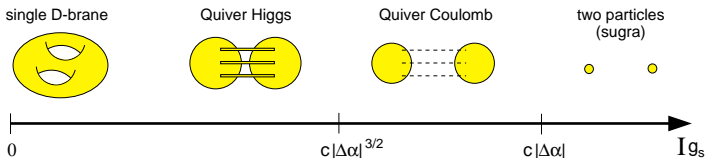
- ▶ M-theory uplift: smooth “bubbling” geometry.  
[Benna-Warner, Cheng]

## Transition between $g_s|\Gamma| \gg 1$ and $g_s|\Gamma| \ll 1$ pictures

- ▶ Mass squared lightest bosonic modes of open strings between  $\Gamma_1$  and  $\Gamma_2$ :

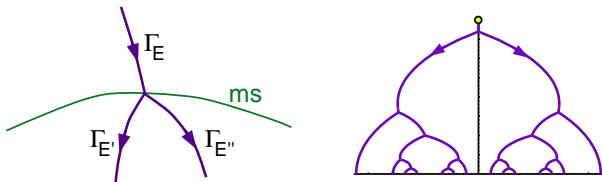
$$\begin{aligned}
 M^2/M_s^2 &\sim \frac{|\vec{x}_1 - \vec{x}_2|^2}{\ell_s^2} + \Delta\alpha \\
 &= c(t)g_s^2 + \Delta\alpha
 \end{aligned}$$

- ▶ On stable side of MS wall  $\Delta\alpha < 0$ , so if  $g_s$  gets sufficiently small, open strings become tachyonic and branes condense into single centered D-brane. [FD qqhh]



## The flow tree - BPS state correspondence

- ▶ Establishing existence of multicentered BPS configurations not easy: position constraints,  $S(H(\vec{x})) \in \mathbb{R}^+ \forall \vec{x}, \dots$  **However:**
- ▶ Theorem/conjecture: Branches of multicentered configuration moduli spaces in 1-1 correspondence with **attractor flow trees**:

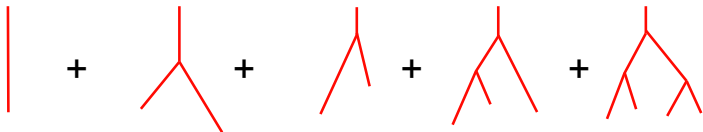


- ▶ **Much simpler to check & enumerate!**

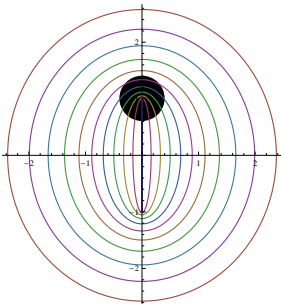
## Flow tree decomposition of BPS Hilbert space

- ▶ Flow trees can also be given microscopic interpretations (decay sequences / tachyon gluing).
- ▶  $\Rightarrow$  Hilbert space of BPS states of charge  $\Gamma$  in background  $t$  has canonical decomposition in attractor flow tree sectors:

$$\mathcal{H}(\Gamma, t) =$$



## Uplift to M-theory on $\text{AdS}_3 \times S^2$



Flow trees which start at infinite CY volume can be realized as multicentered bound states in asymptotic  $\text{AdS}_3 \times S^2$ :

[de Boer-(Denef-)El Showk-Messamah-Van den Bleeken 08]

$\Rightarrow$  relevant for  $(0, 4)$   $\text{CFT}_2$ s.

## Wall crossing formulae

## The BPS index

Hilbert space of BPS states in 4d  $\mathcal{N} = 2$  theories:

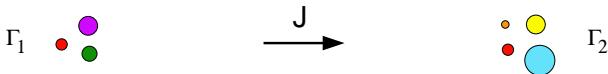
$$\mathcal{H}(\Gamma, t) = (\frac{1}{2}, 0, 0) \otimes \mathcal{H}'(\Gamma, t)$$

Index:

$$\Omega(\Gamma, t) = \text{Tr}_{\mathcal{H}'(\Gamma, t)} (-1)^{2J'_3}$$

$\rightsquigarrow$  How does  $\Omega$  change when  $t$  crosses MS wall?

## Wall crossing formula for primitive splits



- ▶ Near marginal stability wall  $\Gamma \rightarrow \Gamma_1 + \Gamma_2$  (with  $\Gamma_1$  and  $\Gamma_2$  primitive), the decaying part of  $\mathcal{H}'(\Gamma, t)$  has following factorized form:

$$\Delta \mathcal{H}'(\Gamma, t) = (J) \otimes \mathcal{H}'(\Gamma_1, t) \otimes \mathcal{H}'(\Gamma_2, t)$$

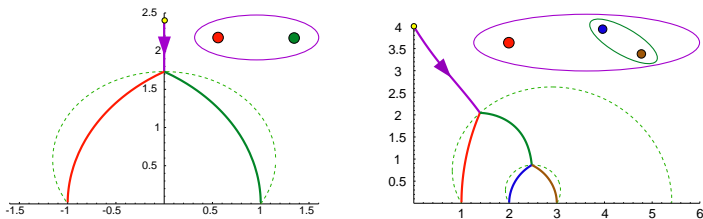
with  $J = \frac{1}{2}(\langle \Gamma_1, \Gamma_2 \rangle - 1)$ .

- ▶ Spin  $J$  factor:
  - ▶ macroscopically from intrinsic angular momentum monopole-electron system ( $-1/2$  from relative c.o.m. spin)
  - ▶ microscopically from quantizing open string tachyon moduli space  $\mathcal{M}_{\text{susy}} = \mathbb{CP}^{2J}$ .
- ▶ Implies index jump

$$\Delta \Omega = (-)^{2J} (2J + 1) \Omega(\Gamma_1, t_{\text{ms}}) \Omega(\Gamma_2, t_{\text{ms}}).$$



## Indices from wall crossing: examples



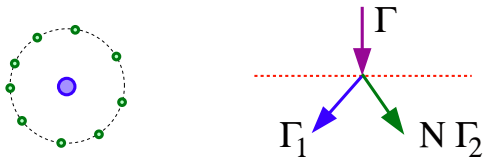
1. Pure D4 on  $P > 0$  with pulled back flux  $S$  splits in D6 with flux  $P/2 + S$  and anti-(D6 with flux  $-P/2 + S$ ), so

$$|\Omega| = |\langle \Gamma_1, \Gamma_2 \rangle| = \frac{P^3}{6} + \frac{c_2 P}{12} =: I_P = \chi(\mathcal{M}_P). \quad \checkmark$$

2. D6-D2 “brane gas” bound state with  $D2 = U \cap V$ ,  $V > U$ , first splits off D6 with flux  $U$ , remainder next splits in D6 with flux  $V$  and anti-(D6 with flux  $U + V$ ), so

$$|\Omega| = |\langle \Gamma_1, \Gamma_2 + \Gamma_3 \rangle \langle \Gamma_2, \Gamma_3 \rangle| = |I_V - I_{V-U}| I_U = \chi(\mathcal{M}_{U \cap V}) \quad \checkmark$$

## Nonprimitive splits 1: halos



Halo = bound state of one  $\Gamma_1$  particle (“core”) with  $N$   $\Gamma_2$  particles.

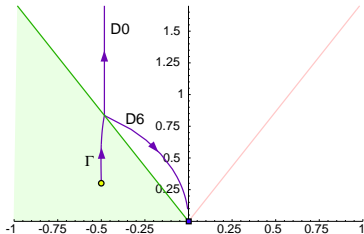
Wall crossing formula for index from generating function:

$$\sum_N \Delta\Omega(\Gamma_1 + N\Gamma_2, t) u^N = \Omega(\Gamma_1) \left( 1 - (-1)^{\langle \Gamma_1, \Gamma_2 \rangle} u \right)^{|\langle \Gamma_1, \Gamma_2 \rangle| \Omega(\Gamma_2, t)}$$

Most general nonprimitive splits:  $\Gamma \rightarrow (M\Gamma_1, N\Gamma_2) \rightsquigarrow ??$

## Example: D6-D0 bound states in large B-field

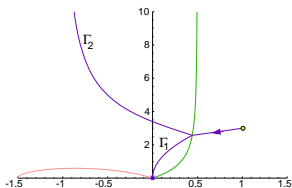
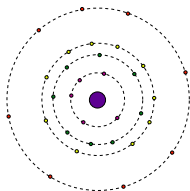
For  $-B \sim -\text{Re } t$  sufficiently large: D6 - N D0 BPS bound states exist as halos:



$$\mathcal{Z}_{D6-D0}(u; t) := \sum_n \Omega(D6+nD0, t) u^n = \prod_k (1-(-u)^k)^{-k\chi(X)} \quad \checkmark$$

(product is over halos of D0-particles of D0-charge  $k$ .)

## D2-D0 halos and D6-DT-GV correspondence



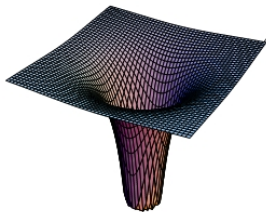
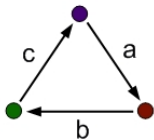
Similarly: D2D0 halos around D6-... cores. MS lines asymptoting to vertical lines  $B \sim q_{D0}/q_{D2}$ ,  $J \rightarrow \infty$ .

$\Rightarrow$  **only** in suitable  $B \rightarrow \infty$  limit identification:

$$\mathcal{Z}_{D6D2D0} = \mathcal{Z}_{DT} = \mathcal{Z}_{GV}$$

Genus  $r = 0$  part of  $\mathcal{Z}_{GV}$  counts halo states, genus  $r > 0$  core states. Asymmetry under inversion D0-charge of  $r = 0$  part due to different signs halo D0 charge stable for different signs  $B$ -field.

## Side remark: scaling solutions



- ▶  $\exists$  multicentered “scaling” solutions *without* MS lines, asymptotically indistinguishable from single black hole
- ▶ E.g. multicenter configuration corresponding to three node closed loop quiver. Microscopic index:

$$\Omega = \int_0^\infty ds e^{-s} L_{a-1}^1(s) L_{b-1}^1(s) L_{c-1}^1(s) + \dots$$

- ▶ Polynomial in  $(a, b, c)$  in regime without scaling solutions, ✓
- ▶ Exponential in regime with scaling solutions:

$$\Omega \sim (abc)^{-1/3} 2^{a+b+c} \rightsquigarrow \text{why?}$$

## The OSV conjecture

## The OSV conjecture

[Warning:  $2 \equiv \pi \equiv i \equiv 1$ .]

Defining

$$\mathcal{Z}_{\text{osv}}(\phi) \equiv \sum_q \Omega(p, q) e^{\phi \cdot q}$$

[Ooguri-Strominger-Vafa] conjectured:

$$\mathcal{Z}_{\text{osv}}(\phi) \sim \mathcal{Z}_{\text{top}}(g_{\text{top}}, t) \overline{\mathcal{Z}_{\text{top}}(g_{\text{top}}, t)}$$

with identifications:

$$g_{\text{top}} = \frac{1}{\phi^0 + i p^0}, \quad t^A = \frac{\phi^A + i p^A}{\phi^0 + i p^0}.$$

Inverting:

$$\Omega(p, q) \sim \int d\phi e^{-\phi \cdot q} |\mathcal{Z}_{\text{top}}|^2(p, \phi).$$

RHS in leading saddle point approx. =  $e^{S_{\text{BH}}(p, q)}$ .

## Deriving OSV for $p^0 = 0$ : rough outline

1. Identify  $\mathcal{Z}_{osv} = \lim_{\beta \rightarrow 0} \mathcal{Z}_{D4}(\beta, C_1, C_3)$ .
2. Use  $SL(2, \mathbb{Z})$  TST-duality to rewrite  $\mathcal{Z}_{D4}$  at  $t = i\infty$  as **Fareytail**/Rademacher series built on **polar part**  $\mathcal{Z}_{D4}^-$ :

$$\mathcal{Z}_{osv} = \sum_{A \in SL(2, \mathbb{Z})} f(A, \phi^0) \mathcal{Z}_{D4}^-(A \cdot (\phi^0, \phi))$$

3. Polar BPS states **split**: no attractor point,  $\Omega_*(\Gamma^-) = 0$ , so

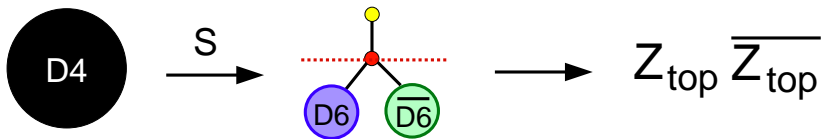
$$\Omega(\Gamma^-, t) = \sum_{\Gamma^- \rightarrow \Gamma_1 + \Gamma_2} (-)^{\langle \Gamma_1, \Gamma_2 \rangle - 1} |\langle \Gamma_1, \Gamma_2 \rangle| \Omega(\Gamma_1, t_{ms}) \Omega(\Gamma_2, t_{ms})$$

4. At large  $P$ ,  $SL(2, \mathbb{Z})$  element  $A = S : \phi^0 \mapsto 1/\phi^0$ , and splits into  $\Gamma_1$  ( $\Gamma_2$ ) = single (anti-)D6 with **dilute D2-D0 gas dominate** nonpolar part of  $\mathcal{Z}_{D4}$  in Fareytail sum, provided  $\phi^0$  ( $\sim 1/g_{\text{top}}$ ) not too large (and  $P$  large).
5. Dilute gasses fully factorize  $\Rightarrow$  in suitable regime:

$$\mathcal{Z}_{osv} \sim \mathcal{Z}_{D6} \mathcal{Z}_{D6}^- \sim \mathcal{Z}_{DT} \overline{\mathcal{Z}_{DT}} = |\mathcal{Z}_{\text{top}}|^2.$$



## Pictorial summary



## Final result

Index of nonpolar charge  $\Gamma = (0, P, Q, q_0)$ :

$$\Omega(\Gamma; t_\infty = i\infty) = \int d\phi \mu(P, \phi) e^{-2\pi q_\Lambda \phi^\Lambda} e^{\mathcal{F}^\epsilon(P, \phi) + \delta\mathcal{F}},$$

where, with substitutions  $g \equiv \frac{2\pi}{\phi^0}$ ,  $t^A \equiv \frac{1}{\phi^0}(\phi^A + i\frac{P^A}{2})$ :

$$\begin{aligned}\mu(P, \phi) &= \frac{4\pi}{g^2} e^{-K^\epsilon(g, t, \bar{t})} \\ \mathcal{F}^\epsilon(P, \phi) &= F_{\text{top}}^\epsilon(g, t) + \overline{F_{\text{top}}^\epsilon(g, t)} \\ \delta\mathcal{F} &= \mathcal{O}(e^{-\epsilon g P^3})\end{aligned}$$

with  $F_{\text{top}}^\epsilon$  topological string free energy cut off by taking only DT invariants  $N_{DT}(\beta, n)$  with  $\beta \cdot P < \epsilon P^3$ ,  $|n| < \epsilon P^3$ , and  $K^\epsilon$  “Kähler potential” derived from this.

Must take  $\epsilon < \mathcal{O}(P^{-1})$  for factorization and DT id., so error

$$\delta\mathcal{F} \sim e^{-gP^2} \sim e^{-(\text{Im } t)^2/g}$$

## Range of validity

Unless freaky cancelations of contributions to indices occur, we find restriction

$$g > \mathcal{O}(1)$$

i.e. **strong** topological string coupling!

Equivalently (as  $g|_{\text{saddle}} \sim \sqrt{\hat{q}_0/P^3}$ ):

$$\hat{q}_0 > \mathcal{O}(P^3).$$

Technical reason: only when  $g > g_{\text{crit}} \sim \mathcal{O}(1)$  are non-factorizable terms in fareytail series sufficiently suppressed (entropy overwhelms Boltzmann suppression  $\rightsquigarrow$  phase transition).

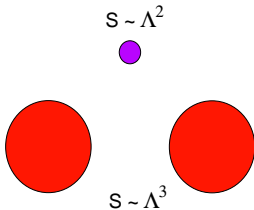
Not artifact of derivation, but related to “**entropy enigma**”.

## The Entropy Enigma

For  $\Gamma = \Lambda(0, P, Q, Q_0)$  in large  $\Lambda$  limit, and in background with  $\text{Im } t \gg O(\Lambda)$ , there always exists two centered D6-anti-D6 type black hole configuration such that

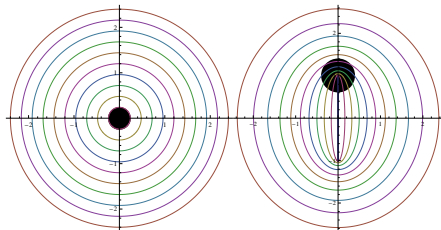
$$S_{\text{BH},2} := S_{\text{BH},1}(\Gamma_1) + S_{\text{BH},1}(\Gamma_2) \sim \Lambda^3$$

while leading order OSV prediction is  $\log \Omega \sim S_{\text{BH},1}(\Gamma) \sim \Lambda^2$ .



## The Entropy Enigma demystified

M-theory uplift [de Boer-(Denef-)El Showk-Messamah-Van den Bleeken 08]:



EE = Susy version of [Banks-Douglas-Horowitz-Martinec]  
thermodynamic instability of Schwarzschild-AdS to localization on  
sphere.

## Does this mean OSV is wrong?

Does entropy enigma imply that large  $\Lambda$  / weak  $g$  ( $\sim 1/\Lambda$ ) OSV conjecture is wrong?

No, physically one only really expects the conjecture to be valid at attractor point, i.e. finite  $t_\infty$ :

$$\Omega(\Gamma; t_*(\Gamma)) \stackrel{?}{\sim} \int d\phi e^{-\phi \cdot q} |\mathcal{Z}_{top}|^2(p, \phi).$$

[No troubling  $\Lambda^3$  solutions there.]

But: interpretation lost of counting large volume D-brane ground states; direct microscopic (D-brane) counting beyond reach at this point.

**Wall crossing for non-dummies**





## Kontsevich-Soibelman formula

- ▶ Consider two charges  $\Gamma_1$  and  $\Gamma_2$  near a wall of marginal stability. Let, for positive  $m, n$ :

$$\Omega_{\pm}(m, n) := \Omega(m\Gamma_1 + n\Gamma_2, t_{\pm})$$

where  $t_{\pm}$  are moduli immediately on left/right of wall.

- ▶ Let  $k := \langle \Gamma_1, \Gamma_2 \rangle$  and define the maps (symplectomorphisms)

$$T_{m,n} : (x, y) \mapsto (x(1 - (-1)^{mn}x^m y^n)^n, y(1 - (-1)^{mn}x^m y^n)^{-m}).$$

- ▶ Then the KS wall crossing formula states

$$\prod_{m/n \downarrow} T_{m,n}^{k\Omega_+(m,n)} = \prod_{m/n \uparrow} T_{m,n}^{k\Omega_-(m,n)}.$$

- ▶ Example:  $k = 1$ :  $T_{10} T_{01} = T_{01} T_{11} T_{10}$ .
- ▶ KS reproduces and extends (1,n) w.c. formula to (m,n)!