Integrability and cycles of deformed $\mathcal{N}=2$ gauge theory Based on arXiv:1908.08030 with Davide Fioravanti

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GGI Cortona Young 10th June 2021

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Introduction to deformed Seiberg-Witten theory

- The partition function for 4D N = 2 SYM theories has been obtained through equivariant localisation techniques, deforming spacetime through two super-gravity parameters, ε₁ and ε₂ (the Omega background, needed for computing instanton contributions). [Nekrasov:2004, Nekrasov-Okounkov:2006, Nekrasov:2009]
- When both $\epsilon_1, \epsilon_2 \rightarrow 0$, the logarithm of the partition function reproduces the Seiberg-Witten prepotential \mathcal{F}_{SW} . [Seiberg-Witten:1994]
- An intermediate limit which we will study is the Nekrasov-Shatashvili (NS): $\epsilon_1 = \hbar$, $\epsilon_2 \rightarrow 0$ [Nekrasov-Shatashvili:2009]. More specifically, having in mind the AGT corresponding Liouville field theory (and precisely its level 2 degenerate field equation), we may think of it as a quantisation/deformation of the quadratic SW differential for pure ($N_f = 0$) SU(2) SYM which takes up the form of the Mathieu equation

$$-\frac{\hbar^2}{2}\frac{d^2}{dz^2}\psi(z) + [\Lambda^2\cos z - u]\psi(z) = 0.$$
 (1)

where *u* parametrizes the moduli space of vacua and Λ is a scaling parameter. [Alday-Gaiotto-Tachikawa:2010; Gaiotto:2013; Awata-Yamada:2010] • The deformed prepotential \mathcal{F}_{NS} (logarithm of the partition function) may be derived by eliminating *u* between the two deformed cycles (periods)

$$a(\hbar, u, \Lambda) = \frac{1}{2\pi} \int_{-\pi}^{\pi} \mathcal{P}(z; \hbar, u, \Lambda) dz, \quad a_D(\hbar, u, \Lambda) = \frac{1}{2\pi} \int_{-\arccos(u/\Lambda^2) - i0}^{\arccos(u/\Lambda^2) - i0} \mathcal{P}(z; \hbar, u, \Lambda) dz$$
(2)

of the quantum SW differential $\mathcal{P}(z) = -i\frac{d}{dz}\ln\psi(z)$. (In gauge theory also $a = 2\langle \tilde{\Phi} \rangle$, where $\tilde{\Phi}$ is the scalar field).

• In particular, we may expand asymptotically, around $\hbar = 0$, $\mathcal{P}(z) \doteq \sum_{n=-1}^{\infty} \hbar^n \mathcal{P}_n(z)$, and then the NS-deformed periods (modes) are [Mironov-Morozov:2010]

$$a^{(n)}(u,\Lambda) = \frac{1}{2\pi} \int_{-\pi}^{\pi} \mathcal{P}_{2n-1}(z;u,\Lambda) \, dz \,, \quad a_D^{(n)}(u,\Lambda) = \frac{1}{2\pi} \int_{-\arccos(u/\Lambda^2) - i0}^{\arccos(u/\Lambda^2) - i0} \mathcal{P}_{2n-1}(z;u,\Lambda) \, dz \,, \quad (3)$$

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Alternatively, we can use Matone's formula connecting *F*_{NS}, *a*, and *u* (still valid upon deformation). [Matone:1995; Flume-Fucito-Morales-Poghossian:2004] → (=) (=

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Introduction to ODE/IM with 2 irregular singularities

- Since early '80s , 2D Liouville field theory has been recognised as the effective theory of 2D quantum gravity. [Polyakov:1981] It is also an integrable model.
- In the approach of ODE/IM correspondence [Dorey-Tateo:1999; Lukyanov-Bazhanov-Zamolodchikov:1999; Gaiotto-Moore-Neitzke:2010], it was discovered by Alexei Zamolodchikov [Zamolodchikov:2012] that the solution ψ(y) of the following ODE (Generalized Mathieu Equation)

$$\left\{-\frac{d^2}{dy^2} + e^{2\theta}(e^{y/b} + e^{-yb}) + P^2\right\}\psi(y) = 0, \qquad (4)$$

can be used to construct Q, Y, and T functions and functional relations of the Lioville integrable model at L. coupling b and L. momentum P [Zamolodchikov:2006].

w.r.t. "usual" ODE/IM, with polynomial potential, this equation has 2 irregular singularities (y → ±∞). Thus its study is interesting also for ODE/IM itself.

Liouville ODE/IM details

• In ODE/IM, one defines the Q function

$$Q(\theta, P^2) = W[U_0, V_0] = -i \lim_{y \to +\infty} \frac{V_0(y; \theta)}{U_1(y; \theta)} .$$
(5)

where U_0 and V_0 are the solution of the GME (4) with b.c.

$$U_0(y) \simeq \frac{1}{\sqrt{2}} \exp\left\{-\frac{\theta}{2} - \frac{y}{4b}\right\} \exp\left\{-\frac{2be^{\theta+y}}{2b}\right\} \qquad \text{Re } y \to +\infty ; \qquad (6)$$

$$V_0(y) \simeq \frac{1}{\sqrt{2}} \exp\left\{-\frac{\theta}{2} + \frac{yb}{4}\right\} \exp\left\{-\frac{2}{b}e^{\theta - \frac{yb}{2}}\right\} \qquad \text{Re } y \to -\infty \ . \tag{7}$$

• All Baxter's functions and functional relations of ODE/IM can be derived by considerations on linear relations among the solutions generated by the following discrete symmetries of the GME (4) (where q = b + 1/b)

$$\Lambda_{b}: \theta \to \theta + i\pi b/q \quad y \to y + 2\pi i/q , \ \Omega_{b}: \theta \to \theta + i\pi/(bq) \quad y \to y - 2\pi i/q ,$$
(8)

as $U_k = \Lambda_b^k U_0$ and $V_k = \Omega_b^k V_0$, with U_k invariant under Ω_b and V_k under Λ_b .

• Def.
$$Y(\theta) = Q(\theta + i\pi a/2)Q(\theta - i\pi a/2), (a = 1 - 2\frac{b}{q}), Y$$
-system
 $Y(\theta + i\pi/2)Y(\theta - i\pi/2) = (1 + Y(\theta + ia\pi/2))(1 + Y(\theta - ia\pi/2)).$ (9)

This functional equation can be inverted into the TBA for $\varepsilon(\theta) = -\ln Y(\theta)$

$$\varepsilon(\theta) = \frac{8\sqrt{\pi^3} q}{\Gamma(\frac{b}{2q})\Gamma(\frac{1}{2bq})} e^{\theta} -$$

$$-\int_{-\infty}^{\infty} \left[\frac{1}{\cosh(\theta - \theta' + ia\pi/2)} + \frac{1}{\cosh(\theta - \theta' - ia\pi/2)} \right] \ln\left[1 + \exp\{-\varepsilon(\theta')\}\right] \frac{d\theta'}{2\pi}, \quad (11)$$

with boundary condition $\varepsilon(heta,P^2)\simeq +4qP heta$, P>0, at $heta
ightarrow -\infty$.

• Def. two (dual under $b \to 1/b$) T functions through TQ-relations $(p = \frac{b}{q})$

$$T(\theta)Q(\theta) = Q(\theta + i\pi p) + Q(\theta - i\pi p) \qquad \tilde{T}(\theta)Q(\theta) = Q(\theta + i\pi(1-p)) + Q(\theta - i\pi(1-p)),$$
(12)

• It can be derived in ODE/IM also the periodicity of T

$$T(\theta + i\pi(1-p)) = T(\theta) \qquad \tilde{T}(\theta + i\pi p) = \tilde{T}(\theta) .$$
(13)

Integrability-Gauge fundamental correspondence

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• The self-dual (b = 1) GME is known in literature as modified Mathieu equation:

$$\left\{-\frac{d^2}{dy^2} + 2e^{2\theta}\cosh y + P^2\right\}\psi(y) = 0 , \qquad (14)$$

• This equation can be related to the Mathieu equation which quantises the SW differential in the NS limit (1) by the independent variable change $z = -iy - \pi$ and the parameters correspondence

$$\frac{\hbar}{\Lambda} = \frac{\epsilon_1}{\Lambda} = e^{-\theta} \qquad \frac{u}{\Lambda^2} = \frac{1}{2} \frac{P^2}{e^{2\theta}}.$$
 (15)

• We (D. Fioravanti and D. Gregori - arXiv:1908.08030) have found that the two deformed Seiberg-Witten cycle periods for pure ($N_f = 0$) SU(2) $\mathcal{N} = 2$ supersymmetric gauge theory are connected to the Baxter's Q and T functions of the Liouville integrable model at the self dual point by the very simple relations:

$$Q(\theta, P^2) = \exp 2\pi i a_D(\hbar, u), \qquad (16)$$

$$T(\theta, P^2) = 2\cos 2\pi a(\hbar, u)$$
.

Proof of the fundamental identification $Q = \exp 2\pi i a_D$

We have proven relation (16) analytically by studying the properties of the solution $\mathcal{P}(y) = -i\frac{d}{dy} \ln \psi(y)$ of the Riccati equation

$$\mathcal{P}^{2}(y,\hbar,u) - i\frac{d\mathcal{P}(y,\hbar,u)}{dy} = -(\frac{2u}{\hbar^{2}} + \frac{2\Lambda^{2}}{\hbar^{2}}\cosh y), \qquad (18)$$

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with boundary condition given by the (double) limit $y \to +\infty$ of the Seiberg-Witten leading

$$\hbar \to 0 \text{ order: } \mathcal{P}_{-1}(y) = -i\sqrt{\frac{2u}{\hbar^2} + \frac{2\Lambda^2}{\hbar^2}} \cosh y \sim -i\frac{\Lambda}{\hbar}e^y, \text{ as } y \to +\infty.$$

$$\int_{-\operatorname{arccos}(u/\Lambda^2)-i0}^{+\operatorname{arccos}(u/\Lambda^2)-i0} \mathcal{P}(z) \, dz = \int_{-\infty}^{+\infty} \mathcal{P}_{reg}(y) \, dy,$$

$$\int_{-\operatorname{arccos}(u/\Lambda^2)-i0}^{-\operatorname{arccos}(u/\Lambda^2)-i0} \mathcal{P}(z) \, dz = \int_{-\infty}^{+\infty} \mathcal{P}_{reg}(y) \, dy,$$

$$\int_{-\operatorname{arccos}(u/\Lambda^2)-i0}^{+\operatorname{arccos}(u/\Lambda^2)-i0} \mathcal{P}(z) \, dz = \int_{-\infty}^{+\infty} \mathcal{P}_{reg}(y) \, dy,$$
(19)
Figure: Integration contour in the *y* complex plane
for the proof of relation (16).

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Proof of the fundamental identification $T = 2\cos 2\pi a$

• Alexei Zamolodchikov proved a relation between the b = 1 T and the Floquet index ν of the Mathieu equation, such that $\psi(z + 2\pi) = e^{2\pi\nu}\psi(z)$. [Zamolodchikov:2012]

$$T(\theta, P^2) = 2\cosh 2\pi\nu = 2\left[1 - 2\Delta(0)\sin^2 \pi P\right].$$
(21)

• ν was computed from the Hill determinant $\Delta(0)$ and T was computed through the analytic continuation of the TBA (11) for $\ln Q = -\frac{1}{2}\varepsilon$, by the TQ relation (12).

He did not recognise that ν = ia (NS limit of N = 2 SYM not yet existing), but we did it, thus establishing another connection to gauge theory.
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Gauge TBA

• The self-dual Liouville QQ relation for $Q(\hbar, u) \equiv Q(\theta, u) \equiv Q(\theta, P^2)$ translates in the gauge variables as

$$1 + Q^{2}(\theta, u) = Q(\theta - i\pi/2, -u)Q(\theta + i\pi/2, -u)$$
(23)

2.3056

2.3054

2.3052

3048

-0.00005

0 00005

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0 00010

and can be inverted to obtain a TBA for the dual period $(e^{-arepsilon(heta,u)}=Q^2(heta,u))$

$$\varepsilon(\theta, u) = -4\pi i a_D^{(0)}(u) \frac{e^{\theta}}{\Lambda} - 2 \int_{-\infty}^{\infty} \frac{\ln\left[1 + \exp\{-\varepsilon(\theta', -u)\}\right]}{\cosh\left(\theta - \theta'\right)} \frac{d\theta'}{2\pi}$$
(24)

- The TBA enjoys the \mathbb{Z}_2 *R*-symmetry of the moduli space $u \leftrightarrow -u$, which is nothing but the discrete symmetry Λ_1 or Ω_1 used for the ODE/IM construction.
- The solution $\varepsilon(\theta, u)$ of the gauge TBA (24) and that $\varepsilon(\theta, P^2)$ of the integrability TBA (11) match

$$arepsilon(heta_0,u) = arepsilon(heta_0,P^2)$$
 when $P^2 = 2ue^{2 heta_0}/\Lambda^2$, (25)

that is, we verified numerically the relation (16).



• The self-dual Liouville TQ relation and T periodicity relation read in gauge variables

$$T(\theta, u) = \frac{Q(\theta - i\pi/2, -u) + Q(\theta + i\pi/2, -u)}{Q(\theta, u)},$$
(26)

$$T(\theta, u) = T(\theta - i\pi/2, -u).$$
⁽²⁷⁾

• These relations appear to be a non-perturbative exact generalizations of the perturbative \mathbb{Z}_2 *R*-symmetry relations for the periods [Bilal-Ferrari:1996, Basar-Dunne:2015]

$$a_D^{(n)}(-u) = i(-1)^n \left[-\operatorname{sgn}\left(\operatorname{Im} u\right) a_D^{(n)}(u) + a^{(n)}(u) \right],$$
(28)

$$a^{(n)}(u) = \operatorname{sgn}(\operatorname{Im} u) a_D^{(n)}(u) - i(-1)^n a_D^{(n)}(-u).$$
⁽²⁹⁾

Perturbative periods and local integrals of motion

• The $\theta \to +\infty$ asymptotic expansions of Q in finite gauge u and integrability P variables are

$$Q(\theta, u) \doteq \exp\left\{2\pi i \sum_{n=0}^{\infty} e^{\theta(1-2n)} \Lambda^{2n-1} a_D^{(n)}(u, \Lambda)\right\},$$
(30)
$$Q(\theta, P^2) \doteq \exp\left\{-e^{\theta} \frac{8\sqrt{\pi^3}}{\Gamma^2(\frac{1}{4})} - \sum_{n=1}^{\infty} e^{\theta(1-2n)} C_n I_{2n-1}(P^2)\right\}.$$
(31)

where $I_{2n-1}(b = 1, P^2) = \sum_{k=0}^{n} \Upsilon_{n,k} P^{2k}$

• Since in Seiberg Witten theory u is finite as $\theta \to +\infty$, it is necessary that also $P^2(\theta) = 2 \frac{u}{\Lambda^2} e^{2\theta} \to +\infty$. In this double limit, the LIMs resum to the perturbative periods.

$$2\pi i a_D^{(n)}(u,\Lambda) = -\Lambda^{1-2n} \sum_{k=0}^{\infty} 2^k C_{n+k} \Upsilon_{n+k,k} \left(\frac{u}{\Lambda^2}\right)^k.$$
(32)

Quantum Picard-Fuchs equations

• We have derived from the series (32) the quantum Picard-Fuchs equations at all perturbative orders (through an algorithm) for $a^{(n)}$ and $a_D^{(n)}$. For instance

$$\left\{ (u^{2} - \Lambda^{4}) \frac{\partial^{2}}{\partial u^{2}} + 4u \frac{\partial}{\partial u} + \frac{5}{4} \right\} a_{D}^{(1)}(u, \Lambda) = 0, \quad (33)$$

$$\left\{ (u^{2} - \Lambda^{4}) \frac{\partial^{2}}{\partial u^{2}} + 6u \frac{\frac{u^{2}}{\Lambda^{4}} + \frac{111}{8}}{\frac{u^{2}}{\Lambda^{4}} + \frac{325}{32}} \frac{\partial}{\partial u} + \frac{21}{4} \frac{\frac{u^{2}}{\Lambda^{4}} + \frac{689}{32}}{\frac{u^{2}}{\Lambda^{4}} + \frac{325}{32}} \right\} a_{D}^{(2)}(u, \Lambda) = 0, \quad (34)$$

$$\dots \quad (35)$$

(the same equation holding for $a^{(n)}$).

• Since the analytic series (32) are essentially the P^2 coefficients of the LIMs, we can interpret in integrability the quantum Picard-Fuchs equations as fixing the LIMs for b = 1.

- We have described our gauge-integrability correspondence just for the simplest SU(2) with $N_f = 0$ case, but we have evidence that it is of much more general validity.
 - For the case of SU(3) with $N_f = 0$, D.Fioravanti, R.Poghossian and H.Poghosyan have found a relation between the 3 periods and the T function of the A_2 Toda Integrable model, which is a generalisation of (17). [Fioravanti-Poghossian-Poghosyan:2020]
 - For the case of SU(2) with $N_f = 1$, D. Fioravanti, D.Gregori and H. Shu have found a relation between the 2 periods and the Y of the Integrable Perturbed Hairpin model. [Fioravanti-Gregori-Shu:to appear]
- A different kind of connection between Q and Y functions and gauge periods has been found in [Grassi-Gu-Marino:2020, Grassi-Hao-Neitzke:2021]. However, it turns out that they are different, since they involve different periods, generated by the instanton prepotential rather than by the cycle integrals.

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- In conclusion, the powerful ODE/IM correspondence has been revealing a very suggestive connexion between the quantum integrable models and ε₁-deformed Seiberg-Witten N = 2 supersymmetric gauge theories.
- The ODE/IM correspondence yields a natural quantisation scheme for general SW theory: (the suitable power of) the SW differential becomes quantised as differential operator or oper whose cycles (periods) or monodromies are encoded into the connexion coefficients (for instance, of the ODE/IM).
- It would be also interesting to explore:
 - the implications for the cycles and periods as described in [Bourgine-Fioravanti:2018A,B];
 - the correspondence with higher SU(2) flavours N_f = 2, 3, 4, which is related also to the computation of quasi-normal-modes frequencies of black holes merging.
 [Aminov-Grassi-Hatsuda:2020, Bianchi-Consoli-Grillo-Morales:2021]

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