

# Integrability tools for gauge theory and black holes physics

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Based on: [arXiv:23\\*\\*.\\*\\*\\*\\*\\*](#), [arXiv:2208.14031](#), [arXiv:2112.11434](#), [arXiv:1908.08030](#)

with D. Fioravanti, R. Mahanta, M. Rossi, H. Shu

# On quantum integrability

- Integrability can be considered as the study of **non-linear** phenomena in nature in a quantitative **exact, non perturbative** way.
- The hallmark of quantum integrability is the presence of **infinite (local) integrals of motion commuting** with each other

$$[\mathbf{I}_n, \mathbf{I}_m] = 0. \quad (1)$$

What objects are more general and abstract?

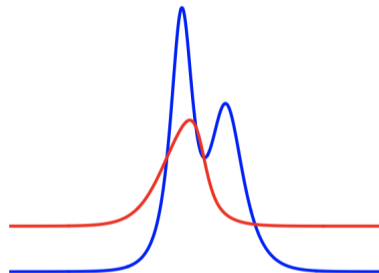


Figure: Solitons of mKdV (Wolfram Demo)

- The IM  $I_{2n-1}$  are also asymptotic expansion coefficients of the **Baxter's  $Q, T$  operators**

$$\ln \mathbf{Q}(\theta) \simeq -C_0 e^\theta - \sum_{n=1}^{\infty} e^{-n\theta} C_n \mathbf{I}_n \quad \theta \rightarrow +\infty, \quad (2)$$

$$[\mathbf{Q}(\theta), \mathbf{T}(\theta)] = 0, \quad (3)$$

their eigenvalues being called  $Q, T$  functions.

- $Q, T$  functions satisfy **functional relations**, like quantum wronskian  $QQ$  or Baxter's  $TQ$  (here for Sinh-Gordon IM)

$$Q(\theta - i\pi/2)Q(\theta + i\pi/2) - Q(\theta - i\pi a/2)Q(\theta + i\pi a/2) = 1, \quad (4)$$

$$T(\theta)Q(\theta) = Q(\theta + i\pi(a+1)/2) + Q(\theta - i\pi(a+1)/2). \quad (5)$$

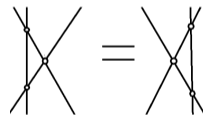
- Given suitable **asymptotic behaviours** these functional relations have **unique solutions**.

# The ODE/IM correspondence

- The **ODE/IM correspondence** is an approach to integrability, in which the  $Q$ ,  $T$  functions and all the  $(QQ, TQ\dots)$  **integrable structures** of some Integrable Model (IM) can be **derived from Ordinary Differential Equation (ODE)**, even without knowing the corresponding IM.

$$\left[ -\frac{d^2}{dx^2} + U \right] \psi = E\psi$$

ODE	IM
Spectral determinant	$Q$
Stokes multipliers	$T_k$
Central Connect. rels.	$QQ$ relation
Lateral Connect. rels.	$TQ$ , $T$ -syst
ODE parameters	IM parameters
ODE ind. var. $x$	... cf. Rossi's talk



ODE/IM allows to apply integrability it to very different physical theories!

## Three different physical theories, same mathematics!

$$-\frac{d^2}{dy^2}\psi(y) + [2e^{2\theta} \cosh y + P^2]\psi(y) = 0 \quad \text{INTEGRABILITY (sd-Liouville)} \quad (6)$$

$$\Downarrow \quad (7)$$

$$-\frac{\hbar^2}{2} \frac{d^2}{dy^2}\psi(y) + [\Lambda^2 \cosh y + u]\psi(y) = 0 \quad \text{N=2 GAUGE TH. (SU(2) } N_f = 0) \quad (8)$$

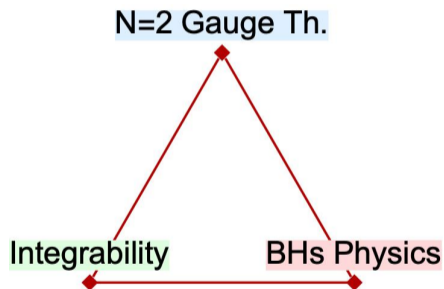
$$\Downarrow \quad (9)$$

$$\frac{d^2\phi}{dr^2} + \left[ \omega^2 \left( 1 + \frac{L^4}{r^4} \right) - \frac{(l+2)^2 - \frac{1}{4}}{r^2} \right] \phi(r) = 0 \quad \text{BLACK HOLES PERT. (D3 brane)} \quad (10)$$

- We have shown this **triatlity** generally for Mathieu , Doubly Confluent Heun , Confluent Heun ODEs .

# Outline

- 1 Introduction to ODE/IM
- 2 Integrability for gauge theory
  - A new gauge / integrability duality
  - ODE / IM vs AGT duality
- 3 Integrability for black holes
  - QNMs as Bethe roots
  - Computing QNMs from TBA
  - Other applications
  - Connection to astrophysics
- 4 Conclusions



# Introduction to ODE/IM

# ODE/IM correspondence examples I

- The first found was the anharmonic oscillator ODE

[Dorey-Tateo, Bazhanov-Lukyanov-Zamolodchikov]

$$-\frac{d^2}{dx^2}\psi(x) + \left(x^{2\alpha} + \frac{l(l+1)}{x^2} - E\right)\psi(x) = 0. \quad (11)$$

- The vacuum  $Q$  function is defined as

$$Q_+ = W[\chi_0, \psi_0] \quad \text{with} \quad \begin{cases} \chi_0 \rightarrow 0 & x \rightarrow \infty \\ \psi_0 \rightarrow 0 & x \rightarrow 0 \end{cases}. \quad (12)$$

Similarly the  $T$  function and find realization of  $TQ$  system of **Scaling 6-vertex IM!**

- Holding for values of  $\alpha$  in correspondence with **KdV / Minimal Models** CFT  $c < 1$ :

$$\alpha \geq -1 \quad \dots \quad \text{what for other } \alpha ? \quad (13)$$

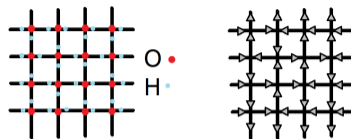


Figure: Six vertex model (Wikicommons/Moali)



## ODE/IM correspondence examples II

- We can reach the regime  $\alpha < -1$ , by a formal change of variable, leading to the ODE for the **Liouville model**, that is CFT central charge  $c = 1 + (b + 1/b)^2 \geq 1$

$$-\frac{d^2}{dy^2}\psi(y) + \left[ e^{2\theta}(e^{y/b} + e^{-by}) + P^2 \right] \psi(y) = 0, \quad (14)$$

which reduces to (modified) Mathieu equation for  $b = 1$ .

- Liouville model is dual to 4D  $\mathcal{N} = 2$  susy by **AGT duality**, but we will show through ODE/IM another connection to it!

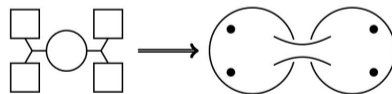


Figure: AGT duality quiver (NLab)

## ODE/IM correspondence examples III

- **Perturbed Hairpin IM** for  $n = 1, 2$  is Doubly Confluent Heun (DCHE)

$$-\frac{d^2}{dx^2}\psi(x) + [2kqe^x + k^2(e^{2x} + e^{-nx}) + P^2]\psi(x) = 0. \quad (15)$$

- **Paperclip IM** for  $n = 2$  is the Confluent Heun equation (CHE)

$$-\frac{d^2}{dx^2}\psi(x) + \left[ k^2 (e^x + 1)^n - \frac{p^2 e^x}{e^x + 1} - \frac{(q^2 - \frac{1}{4}) e^x}{(e^x + 1)^2} \right] \psi(x) = 0. \quad (16)$$

- They are both related **2D IQFTs** with **non-conformal boundary interaction**.



Fig. 2. The paperclip formed by a junction of two hairpins.

Figure: Lukyanov-Vitchev-Zamolodchikov

# ODE/IM correspondence applications

- Over 20+ years, ODE/IM found fruitful applications applications **beyond integrability** in
  - Foundations of quantum mechanics
  - Statistical mechanics
  - Condensed matter physics
  - Supersymmetric gauge theories
  - Pure mathematics

A new very promising application is to **black holes physics**.

# On the Origin of ODE/IM

- For a long time, ODE/IM has been regarded as either **mysterious correspondence** or just a mathematical coincidence.
- However, new work - cf. **Rossi's talk** - has shed light on its **origin**, by “reversing it”:

QQ/TQ/Bethe Ansatz



Marchenko-like int. eq.



Schrödinger ODEs

- This appears general and in principle would provide ODE/IM for also **non-QFTs**, noticeably **spin chains**.



Figure: The Thinker (Rodin)

# Integrability for gauge theory

## A new ( $\mathcal{N} = 2$ ) gauge / integrability duality

- Using ODE/IM correspondence, we **connected** the **basic integrability**  $Q$ ,  $T$  (and  $Y$ ) **functions** to the **gauge exact quantum periods**  $a$ ,  $a_D$

$$Q(\theta) = \exp \left[ \frac{1}{\hbar} a_D \right] \quad T(\theta) = 2 \cos \left[ \frac{2\pi}{\hbar} a \right], \quad (17)$$

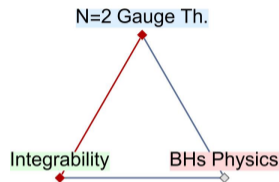
(here for  $c = 25$  Liouville and  $SU(2)$   $N_f = 0$ ).

- $a$ ,  $a_D$  build up the 4D  $\mathcal{N} = 2$  **gauge prepotential**.
- This basic identification allowed us to find several **new results for both sides**. For instance,  $QQ$  and  $TQ$  functional relations get translated in relations for gauge periods

$$QQ \quad \& \quad TQ \quad (18)$$

$$\Downarrow$$

$$a_D(\theta + i\pi/2, a) = a_D(\theta, a) + \hbar \ln \left\{ -\cos \left[ \frac{2\pi}{\hbar} a \right] - \sqrt{\cos^2 \left[ \frac{2\pi}{\hbar} a \right] - 1 - \exp \left[ -\frac{2}{\hbar} a_D(\theta, a) \right]} \right\}.$$



- Until now, we showed this new **2D integrability / 4D gauge duality** for the following models and ODEs

	ODE	IM	$\mathcal{N} = 2$ susy
(a)	Mathieu	Liouville	$SU(2) N_f = 0$
(b)	Doub. Confluent Heun	Perturbed Hairpin (+)	$SU(2) N_f = 1, 2$
(c)	Confluent Heun	Paperclip (+)	$SU(2) N_f = 3$
(d)	some 3rd degree ODE ...	$A_3$ Toda	$SU(3) N_f = 0$
	...	...	...

in the following papers

(a)	<a href="https://arxiv.org/abs/1908.08030">arXiv:1908.08030</a>	DG, Fioravanti
(b)	<a href="https://arxiv.org/abs/2112.11434">arXiv:2112.11434</a>	DG, Fioravanti
(b <sup>+</sup> )	<a href="https://arxiv.org/abs/2208.14031">arXiv:2208.14031</a>	DG, Fioravanti, Shu
(c)	<a href="https://arxiv.org/abs/2308.11100">arXiv:23**.*</a>	DG, Fioravanti, Mahanta, Rossi
(d)	<a href="https://arxiv.org/abs/1909.11100">arXiv:1909.11100</a>	Fioravanti, Poghossian, Poghosyan

## ODE/IM vs AGT duality

- Through linear connection relations among solutions  $\psi_k$  one easily derives QQ-systems like

$$Q(\theta + i\pi/2, a)Q(\theta - i\pi/2, a) - Q(\theta, a)^2 = 1. \quad (19)$$

- From purely ODE/IM and gauge theory we proved the QQ **system** is solved by formulae like

$$Q(\theta, a) = \frac{\sinh \left[ \frac{1}{\hbar} A_D(\theta, a) \right]}{\sin \left[ \frac{2\pi}{\hbar} a \right]}, \quad \text{with} \quad A_D(\theta + i\pi/2, a) = A_D(\theta, a) - 2\pi i a, \quad (20)$$

where  $a$  and  $A_D$  are  $\mathcal{N} = 2$  gauge periods computable from **NS prepotential instanton expansion**

$$\begin{cases} A_D &= \partial \mathcal{F} / \partial a \\ a &= \partial \mathcal{F} / \partial \Lambda_0 \end{cases} \quad \mathcal{F} = \mathcal{F}^{pert} + \sum_{n=1}^{\infty} \mathcal{F}_n^{inst} \Lambda_0^{4n}. \quad (21)$$

An **alternative derivation** is possible through **AGT duality**



# Integrability for black holes

# Quasinormal modes of black holes as Bethe roots

- Through the ODE/IM formula  $Q = W[\psi_+, \psi_-]$  we proved that the **Bethe root** (zero) condition on the function

$$Q(\theta_n) = 0, \quad (22)$$

is equivalent to the mathematically rigorous definition of **quasinormal modes (QNMs)**!

- QNMs are the characteristic complex (damped) frequencies of **gravitational waves** in the final -**ringdown** - phase of black holes (BHs) merging.

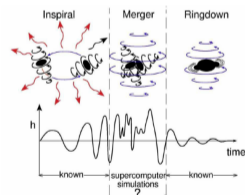
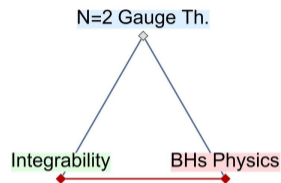


Figure: BH merging (K. Thorne)

## Derivation: mathematical definition of QNMs vs. ODE/IM correspondence

- By standard techniques (PDE  $\rightarrow$  Laplace tr.  $\rightarrow$  non-hom. ODE  $\rightarrow$  hom. ODE) we can express the perturbation  $\Phi$  as an expansion over the **quasinormal modes (QNMs)** frequencies  $\omega_n$

$$\Phi(t, y) = \sum_n e^{i\omega_n t} \text{Res} \left( \frac{1}{W(s)} \right) \Big|_{\omega_n} \int_{-\infty}^{\infty} \psi_-(\omega_n, y_<) \psi_+(\omega_n, y_>) \mathcal{I}(\omega_n, y') dy' + (\text{other contributions}). \quad (23)$$

- QNMs  $\omega_n$  are so found to be **zeros of wronskian of the fundamental regular solutions** at  $y \rightarrow \pm\infty$  of the ODE [Nollert:1999], which also defines  $Q$  function as

$$W[\psi_+, \psi_-](\omega_n) = 0, \quad \text{with} \quad \psi_{\pm}(y) \rightarrow 0 \quad y \rightarrow \pm\infty. \quad (24)$$

## On the new ( $\mathcal{N} = 2$ ) gauge / gravity duality

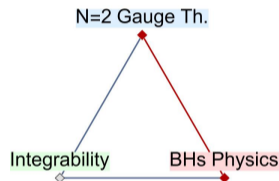
- Since proved a **relation between the Q function and the gauge periods**

$$Q(\theta, \mathbf{m}, a) = \tilde{\mathfrak{F}}(\theta, \mathbf{m}, a) \frac{\sinh \frac{1}{\hbar} A_D(\theta, \mathbf{m}, a)}{\sin \frac{2\pi}{\hbar} a}, \quad (25)$$

from our formalism **it follows immediately that QNMs are given by quantization conditions on the gauge periods**

$$Q(\theta, \mathbf{m}, a) = 0 \quad \implies \quad A_D(\theta, \mathbf{m}, a) = 2i\pi\hbar n \quad \text{for } n \in \mathbb{Z}. \quad (26)$$

- (26) was previously found heuristically and allowed:
  - a **novel analytic characterization of QNMs**;
  - to **find new results for the BHs theory** (by many other authors);
  - an **unexpected application of Supersymmetry**.



# Computing QNMs from Thermodynamic Bethe Ansatz

- The  $Q$  (or  $Y = Q^2$ ) functions satisfy functional equations which can be inverted into the **Thermodynamic Bethe Ansatz (TBA)** for  $\varepsilon(\theta) = -2 \ln Q(\theta)$  (here for  $SU(2)$   $N_f = 0$ ):

$$\varepsilon(\theta) = \frac{16\sqrt{\pi^3}}{\Gamma(\frac{1}{4})^2} e^\theta - 2 \int_{-\infty}^{\infty} \frac{\ln [1 + \exp\{-\varepsilon(\theta')\}] d\theta'}{\cosh(\theta - \theta')} \frac{d\theta'}{2\pi}, \quad (27)$$

with  $\varepsilon(\theta, P) \simeq 8P\theta$ ,  $P > 0$  as  $\theta \rightarrow -\infty$ .

- The **QNMs condition** in gravity variables reads also as

$$\varepsilon(\theta_n - i\pi/2) = -i\pi(2n + 1). \quad (28)$$

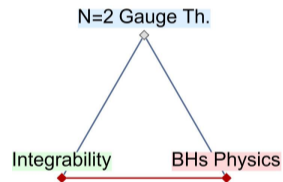
$n$	$l$	TBA	Leaver
0	0	<u>1.36912</u> - <u>0.504048i</u>	<u>1.36972</u> - <u>0.504311i</u>
0	1	<u>2.09118</u> - <u>0.501788i</u>	<u>2.09176</u> - <u>0.501811i</u>
0	2	<u>2.8057</u> - <u>0.501009i</u>	<u>2.80629</u> - <u>0.501000i</u>
0	3	<u>3.51723</u> - <u>0.500649i</u>	<u>3.51783</u> - <u>0.500634i</u>
0	4	<u>4.22728</u> - <u>0.500453i</u>	<u>4.22790</u> - <u>0.500438i</u>

Table: Comparison of QNMs of the D3 brane from TBA (27) (through (28) with  $n = 0$ ), Leaver method (with  $L = 1$ ).

Through TBA we have a **new way to numerically compute QNMs**.

# Other applications of integrability

- We notice that **much of the BH theory seems to go in parallel to the ODE/IM correspondence** construction and its 2D integrable field theory interpretation, beyond the determination of QNMs!
  - For instance, also the **greybody factor** that parametrizes the **Hawking radiation** seems to be **ratio of  $Q$ s**
  - Interpretation and use of  $T$ ,  $TQ$  relation...



### Details: Alternative QNMs quantizations condition for D3 brane

- From the relation between  $T$  and  $a$  it follows a proof of the **alternative quantization condition for quasinormal modes** (only for the  $N_f = 0$   $SU(2)$  theory, that is the D3 brane)

$$a(\hbar, \Lambda_0) = n/2, \quad n \in \mathbb{Z}. \quad (29)$$

- Indeed, the  $TQ$  relation  $T(\theta)Q(\theta) = Q(\theta - i\pi/2) + Q(\theta + i\pi/2)$  means  $Q(\theta_n - i\pi/2) + Q(\theta_n + i\pi/2) = 0$ . This and the  $QQ$  relation  $Q(\theta + i\pi/2)Q(\theta - i\pi/2) = 1 + Q^2(\theta)$  actually fixes  $Q(\theta_n + i\pi/2)Q(\theta_n - i\pi/2) = 1$  and then

$$Q(\theta_n \pm i\pi/2) = \pm i \quad (30)$$

are fixed, too. Again the  $QQ$  relation around  $\theta_n$  forces  $Q(\theta + i\pi/2) = i \pm Q(\theta) + \dots$  and  $Q(\theta - i\pi/2) = -i \pm Q(\theta) + \dots$  up to smaller corrections (dots). Therefore,  $TQ$  relation imposes

$$T(\theta_n) = 2 \cos 2\pi a(\theta_n) = \pm 2. \quad (31)$$

## No jokes : Schwarshild black hole !

- ODE (16) for **Paperclip IM generalizes** to that for  $N_f = 3$   **$SU(2)$  gauge th.**

$$\begin{aligned}
 & -\hbar^2 \frac{d^2}{dy^2} \psi(y) + \left\{ e^{2y} \Lambda_3 (4(m_1 - m_2)^2) + 4e^y \sqrt{\Lambda_3} (-2\hbar^2 + 8m_1 m_2 + \Lambda_3 m_3 - 8u) \right. \\
 & \left. + (\Lambda_3^2 - 24\Lambda_3 m_3 + 64u) + 4e^{-y} \sqrt{\Lambda_3} (8m_3 - \Lambda_3) + 4\Lambda_3 e^{-2y} \right\} \frac{1}{16 (\sqrt{\Lambda_3} e^y - 2)^2} \psi(y) = 0. \quad (32)
 \end{aligned}$$

- Also through the following map

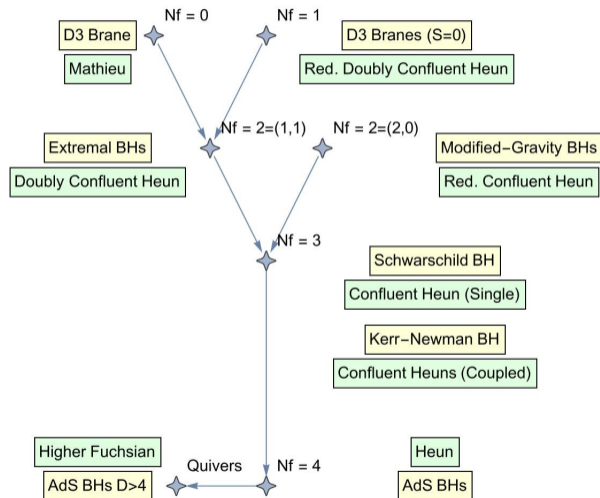
$$\begin{aligned}
 r &= \frac{4M}{\Lambda_3} e^{-y}, & \hbar &= 1, & \Lambda_3 &= -16iM\omega, & u &= l(l+1) - 8M^2\omega^2 + \frac{1}{4}, \\
 m_1 &= s - 2iM\omega, & m_2 &= -s - 2iM\omega, & m_3 &= -2iM\omega,
 \end{aligned} \quad (33)$$

becomes the master equation for **linear perturbations of the Schwarshild BH !**

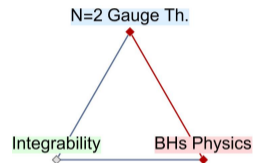
$$\begin{aligned}
 & \left[ f(r) \frac{d}{dr} f(r) \frac{d}{dr} + \omega^2 - f(r) \left[ \frac{l(l+1)}{r^2} + (1-s^2) \frac{2M}{r^3} \right] \right] \phi(r) = 0, \quad \text{with } f(r) = \left( 1 - \frac{2M}{r} \right) \\
 & ds^2 = -f(r) dt^2 + f(r)^{-1} dr^2 + r^2 (d\theta^2 + \sin^2 \theta d\varphi^2)
 \end{aligned} \quad (34)$$



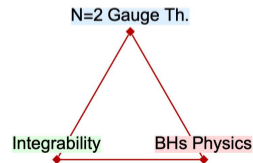
# General picture of new gauge-gravity-ODE/IM triality



- $SU(2)$   $\mathcal{N} = 2$  (NS) gauge theories and BHs models.



- We extended the triality with ODE/IM until  $N_f = 3$  (single).



# Importance for modified gravity and phenomenology

- Even if QNMs in GR are well understood, it is still an open problem to compute them in **modified gravity**, so developing **new analytic characterizations and numerical methods** is very important.
- Integrability could become a new powerful mathematical in **gravitational phenomenology** and search of new physics.

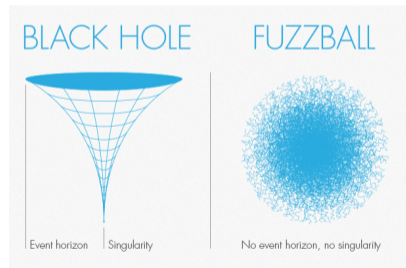
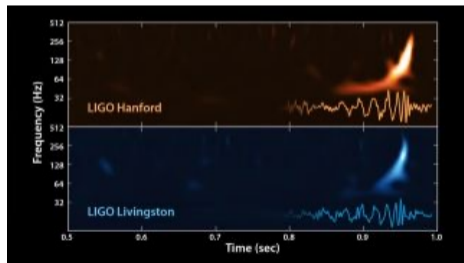
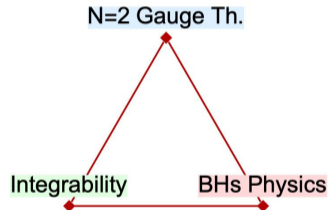


Figure: GW150914 (LIGO); Olena Shmahalo/Quanta Magazine

# Conclusions

# Summary

- We have shown how **integrable models** when studied in **ODE/IM correspondence** approach can find:
  - natural connection to (deformed)  $\mathcal{N} = 2$  **SUSY gauge theory**
  - as well as to **black hole perturbation theory**
  - and shed light on the **relation** recently found **between the two**.
- This **new triality** besides being interesting in itself allows to:
  - **find new results** on all three sides of the correspondence
  - at the **non-perturbative exact level**.
- Especially for QNMs of BHs we give:
  - **new analytic characterizations** from  $Q, Y, T$  functions
  - **new method of computation** as Thermodyn. Bethe Ansatz.



## Future developments

- $\mathcal{N} = 2$  gauge theories and BHs constitute **novel fields of application of integrability** many future developments could be pursued:
  - **model generalization;**
  - **theory depth;**
  - **connection to other fields** (like holography).

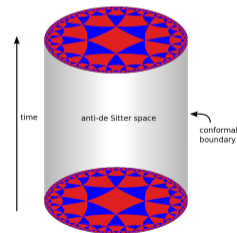
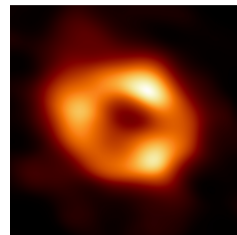
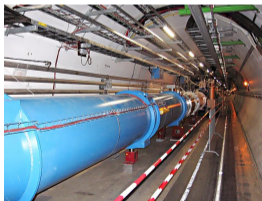
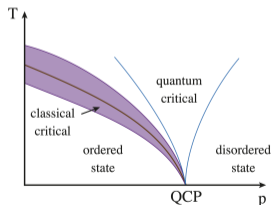
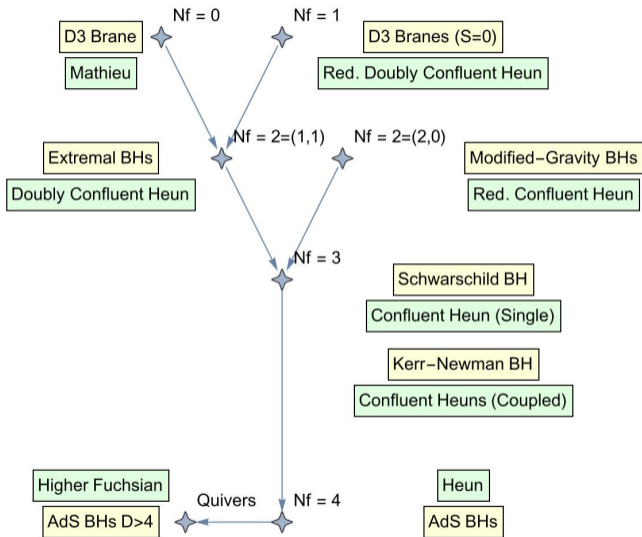


Figure: (Wikicommons/Herzog,Dunkel)



Thank you  
for your attention!

