

Vector-valued modular forms and modular differential equations

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"Differential equations satisfied by modular functions have been studied since the time of Jacobi."

Harnad & McKay, Mason, Gaberdiel, Zhu, ...

Connection with Schwarzian, Picard-Fuchs, etc. equations, integrable systems, string theory, topological field theory, ...

RCFT and VOA theory: **vector-valued modular forms** (genus one characters/trace functions) satisfying modular differential equations.

Reflect the structure of the operator algebra (null vectors).

Scalar modular forms

Holomorphic functions $f: \mathbf{H} \rightarrow \mathbb{C}$ satisfying

$$f\left(\frac{a\tau + b}{c\tau + d}\right) = (c\tau + d)^w f(\tau)$$

for all $\begin{pmatrix} a & b \\ c & d \end{pmatrix} \in \mathrm{SL}_2(\mathbb{Z})$ and some (even positive integer) w .

$f(\tau)$ is periodic \Rightarrow q -expansion (with $q = e^{2\pi i\tau}$)

$$f = \sum_{n \in \mathbb{Z}} f_n q^n$$

Classically: holomorphicity at $\tau = i\infty$.

More generally: finite order pole.

Example: Eisenstein series (for $k > 1$)

$$E_{2k}(q) = 1 - \frac{2k}{B_k} \sum_{n=1}^{\infty} \sigma_{k-1}(n) q^n$$

where

$$\sigma_k(n) = \sum_{d|n} d^k$$

and B_k is the k -th Bernoulli number.

$$E_{2k}\left(\frac{a\tau + b}{c\tau + d}\right) = (c\tau + d)^{2k} E_{2k}(\tau)$$

Any holomorphic modular form is a polynomial in E_4 and E_6 .

Examples: $E_8 = E_4^2$ and $E_{10} = E_4 E_6$.

Discriminant form (weight 12)

$$\Delta = \frac{1}{1728} (E_4^3 - E_6^2) = q \prod_{n=1}^{\infty} (1 - q^n)^{24}$$

Doesn't vanish on \mathbf{H} !

Hauptmodul (weight 0)

$$J(q) = \frac{E_4^3}{\Delta} - 744 = q^{-1} + 196884q + 21493760q^2 + \dots$$

Univalent map $J: X(1) \rightarrow \mathbb{C}\mathbb{P}^1$.

Any modular form of weight 0 is a polynomial in $J(q)$.

Applications:

- number theory, algebraic geometry, combinatorics, ...
- algebra (VOA-s, affine Lie-algebras, Moonshine)
- physics (string theory and 2d CFT)

Need for a theory of vector-valued modular forms!

Eichler, Gross-Zagier, Knopp-Mason, Borcherds, Eholzer-Skoruppa, ...

- forms for (finite index) subgroups, Jacobi forms, ...

Vector-valued modular forms

Holomorphic maps $\mathbb{X}:\mathbf{H}\rightarrow\mathbb{C}^d$ such that

$$\mathbb{X}\left(\frac{a\tau+b}{c\tau+d}\right) = (c\tau+d)^w \rho\begin{pmatrix} a & b \\ c & d \end{pmatrix} \mathbb{X}(\tau)$$

ρ is a suitable (projective) representation of $\mathrm{SL}_2(\mathbb{Z})$.

Exponent matrix: $\exp(2\pi i\Lambda) = \rho\begin{pmatrix} 1 & 1 \\ 0 & 1 \end{pmatrix}$.

q -expansion:

$$\exp(-2\pi i\Lambda\tau) \mathbb{X}(\tau) = \sum_{n\in\mathbb{Z}} \mathbb{X}[n] q^n$$

\mathbb{X} meromorphic at $\tau = i\infty$ if singular part $\mathcal{P}\mathbb{X} = \sum_{n<0} \mathbb{X}[n] q^n$ is a finite sum.

Thanks to Δ , general case may be reduced to $w = 0$, in which case ρ is a true representation of $\mathrm{PSL}_2(\mathbb{Z})$.

$\mathcal{M}(\rho)$: linear space of weight 0 forms.

Singular part map $\mathcal{P}: \mathcal{M}(\rho) \rightarrow \mathbb{C}[q^{-1}]^d$ is affected by choice of Λ .

Is there a "best" choice?

Trace condition: \mathcal{P} is bijective if and only if

$$\mathrm{Tr}(\Lambda) = d - \frac{\alpha}{2} - \frac{\beta_1 + 2\beta_2}{3}$$

$d, \alpha, \beta_1, \beta_2$: non-negative integers (signature of ρ).

The fundamental matrix

Multiplication by $J(q)$ takes $\mathcal{M}(\rho)$ to itself \Rightarrow

$\mathcal{M}(\rho)$ is a $\mathbb{C}[J]$ -module (of finite rank)

\mathcal{P} is bijective \Leftrightarrow there exists a unique matrix $\Xi(q)$ (the **fundamental matrix**) such that

1. the columns of $\Xi(q)$ generate $\mathcal{M}(\rho)$;
2. the limit

$$\mathcal{X} = \lim_{q \rightarrow 0} (q^{-\Lambda} \Xi(q) - q^{-1})$$

exists (**characteristic matrix**).

Invertibility of $\Xi(q)$ & transformation rule

$$\Xi\left(\frac{a\tau+b}{c\tau+d}\right) = \rho\left(\begin{matrix} a & b \\ c & d \end{matrix}\right) \Xi(\tau)$$

\Rightarrow each component of $\mathcal{J}\mathbb{X} = \Xi(q)^{-1}\mathbb{X}(q)$ is a polynomial in $J(q)$.

Alternative characterizations of \mathbb{X} :

1. polynomial representation $\mathcal{J}\mathbb{X} = \Xi(q)^{-1}\mathbb{X}(q)$;
2. q -expansion $\mathbb{X}(q) = \sum_{n \in \mathbb{Z}} \mathbb{X}[n] q^{\Lambda+n}$;
3. singular part $\mathcal{P}\mathbb{X} = \sum_{n < 0} \mathbb{X}[n] q^n$.

The inversion formula

Relates polynomial representation to singular part.

$$\mathcal{J}\mathbb{X}(w) = \frac{1}{2\pi i} \oint \frac{J'(q)}{w - J(q)} \Xi(q)^{-1} q^\Lambda \mathcal{P}\mathbb{X}(q) dq$$

Polynomial representation reduces questions to elementary algebra (univariate polynomials).

Should we know $\Xi(q)$, we would know the structure of $\mathcal{M}(\rho)$.

How can we determine $\Xi(q)$?

Differential operators

Modular covariant derivative (of weight w)

$$D_w = \frac{1}{2\pi i} \frac{d}{d\tau} - \frac{w}{12} E_2(\tau)$$

takes a vector-valued modular form of weight w (and multiplier ρ) into a form of weight $w+2$ with the same multiplier \Rightarrow

$$D^n = D_{w+2(n-1)} \circ \cdots \circ D_{w+2} \circ D_w$$

increases the weight by $2n$.

n	1	2	3	4	5	6
$\mathfrak{E}_n(\tau)$	$\frac{E_{10}}{\Delta}$	$\frac{E_8}{\Delta}$	$\frac{E_6}{\Delta}$	$\frac{E_4}{\Delta}$	$\frac{E_{14}}{\Delta^2}$	$\frac{1}{\Delta}$

$$\text{and } \mathfrak{E}_{n+6}(\tau) = \frac{\mathfrak{E}_n(\tau)}{\Delta(\tau)}$$

The operators

$$\nabla_n = \mathfrak{E}_n(\tau) D^n$$

(with $\nabla_0 = 1$) map each $\mathcal{M}(\rho)$ to itself: they are *universal*.

Any universal differential operator is a combination of the ∇_n -s, with coefficients in $\mathbb{C}[J]$.

The product of two universal operators is again universal.

$$\nabla_1 \circ \nabla_1 = (J - 984) \circ \nabla_2 - \frac{1}{6} (5J + 264) \circ \nabla_1$$

$$\nabla_1 \circ \nabla_2 = (J + 744) \circ \nabla_3 - \frac{2}{3} (J - 984) \circ \nabla_2$$

$$\nabla_n \circ \nabla_6 = \nabla_{n+6}$$

with $J: \mathbb{X}(\tau) \mapsto J(\tau) \mathbb{X}(\tau)$ the multiplication-by- J operator.

The algebra $\mathbb{D} = \mathbb{C}[\mathbf{J}, \nabla_1, \nabla_2, \dots]$ is independent of ρ and w .

\mathbb{D} is generated by $\mathbf{J}, \nabla_1, \nabla_2$ and ∇_3 .

$$1728\nabla_4 = \nabla_2 \circ \nabla_2 - \nabla_1 \circ \nabla_3 + \frac{5}{6}(\mathbf{J} + 744) \circ \nabla_3 + \frac{1}{9}(5\mathbf{J} + 264) \circ \nabla_2$$

$$\nabla_5 = \nabla_2 \circ \nabla_3 + (\mathbf{J} + 744) \circ \nabla_4 - \frac{1}{3}(\mathbf{J} + 744) \circ \nabla_3$$

$$\begin{aligned} \nabla_6 = & \nabla_2 \circ \nabla_4 - \nabla_3 \circ \nabla_3 - \frac{5}{6}\nabla_5 + \frac{1}{6}(5\mathbf{J} - 6648) \circ \nabla_4 \\ & - \frac{1}{18}(5\mathbf{J} + 264) \circ \nabla_3 \end{aligned}$$

Each $\mathcal{M}(\rho)$ is a \mathbb{D} -module

Vector-valued modular forms \iff representations of \mathbb{D} .

The differential equations

∇_n maps $\mathcal{M}(\rho)$ to itself \Rightarrow the matrix entries of

$$\mathcal{D}_n(q) = \Xi(q)^{-1} \nabla_n \Xi(q)$$

are polynomials in $J(q)$.

$$\mathcal{D}_1(q) = (J(q) - \mathcal{X})(\Lambda - 1) + \Lambda \mathcal{X} - 240(\Lambda - 1)$$

$$\mathcal{D}_2(q) = (J(q) - \mathcal{X})(\Lambda - 1)(\Lambda - \frac{7}{6}) + (\Lambda - \frac{1}{6})\Lambda \mathcal{X} + 504(\Lambda - 1)(\Lambda - \frac{73}{63})$$

and

$$\begin{aligned} \mathcal{D}_3(q) = (J(q) - \mathcal{X})(\Lambda - 1)(\Lambda - \frac{7}{6})(\Lambda - \frac{4}{3}) + (\Lambda - \frac{1}{3})(\Lambda - \frac{1}{6})\Lambda \mathcal{X} \\ - 480(\Lambda - 1)(\Lambda^2 - \frac{101}{40} + \frac{71}{45}) \end{aligned}$$

Fundamental matrix satisfies the ODEs

$$\nabla_n \Xi(q) = \Xi(q) \mathcal{D}_n(q)$$

The spectral condition

First order (Fuchsian!) ODE

$$\nabla_1 \Xi(q) = \Xi(q) \mathcal{D}_1(q)$$

with boundary condition

$$\mathcal{X} = \lim_{q \rightarrow 0} (q^{-\Lambda} \Xi(q) - q^{-1})$$

May be solved for any Λ and \mathcal{X} (e.g. recursively).

Higher order equations \Rightarrow spectral condition

$$(J-984) \{ \mathcal{D}_2 + (J+744) (\Lambda-1) \} = \left\{ \mathcal{D}_1 + \frac{1}{6} (5J+264) \right\} \mathcal{D}_1$$
$$(J+744) \left\{ \mathcal{D}_3 + (J-984) (\Lambda-1) \left(\Lambda - \frac{7}{6} \right) \right\} = \left\{ \mathcal{D}_1 + \frac{2}{3} (J-984) \right\} \mathcal{D}_2$$

The matrices

$$\mathcal{A} = \frac{31}{36} (1 - \Lambda) - \frac{1}{864} (\mathcal{X} + \Lambda \mathcal{X} - \mathcal{X} \Lambda)$$

and

$$\mathcal{B} = \frac{41}{24} (1 - \Lambda) + \frac{1}{576} (\mathcal{X} + \Lambda \mathcal{X} - \mathcal{X} \Lambda)$$

satisfy the **monodromy equation**

$$\boxed{\mathcal{A}(\mathcal{A} - 1) = \mathcal{B}(\mathcal{B} - 1)(\mathcal{B} - 2) = 0}$$

For a given Λ : system of quadratic equations for \mathcal{X} .

Generalized **Rademacher-Petersson formula**

$$\mathcal{X}_{ij} = 2\pi \sqrt{\frac{1 - \Lambda_{jj}}{\Lambda_{ii}}} \sum_{n=1}^{\infty} \frac{1}{n} I_1 \left(\frac{4\pi}{n} \sqrt{(1 - \Lambda_{jj}) \Lambda_{ii}} \right) \mathcal{S}_{ij}(n)$$

Example: the Ising model

$$\Lambda = \frac{1}{48} \begin{pmatrix} 47 & & \\ & 23 & \\ & & 2 \end{pmatrix} \quad \rho \begin{pmatrix} 0 & -1 \\ 1 & 0 \end{pmatrix} = \frac{1}{2} \begin{pmatrix} 1 & 1 & \sqrt{2} \\ 1 & 1 & -\sqrt{2} \\ \sqrt{2} & -\sqrt{2} & 0 \end{pmatrix}$$

$$q^{-\Lambda} \Xi(q) = q^{-1} \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} + \begin{pmatrix} 0 & 2325 & 94208 \\ 1 & 275 & -4096 \\ 1 & -25 & -23 \end{pmatrix} +$$

$$+ q \begin{pmatrix} 1 & 60630 & 9515008 \\ 1 & 13250 & -1130496 \\ 1 & -4121 & 253 \end{pmatrix} + q^2 \begin{pmatrix} 1 & 811950 & 356765696 \\ 1 & 235500 & -63401984 \\ 1 & -102425 & -1794 \end{pmatrix} + \dots$$

Can be summed up

$$\Xi(q) = \begin{pmatrix} \frac{f+f_1}{2} & \frac{f^{25}-f_1^{25}-25f-25f_1}{2} & 8(f^{17}f_1^8-f^{24}f_1-16f) + \frac{f_2^7}{\sqrt{2}}(f^{39}-f_1^{39}-16f^{15}-32f_1^{15}) \\ \frac{f-f_1}{2} & \frac{f^{25}+f_1^{25}-25f+25f_1}{2} & 8(f^{17}f_1^8+f^{24}f_1-16f) - \frac{f_2^7}{\sqrt{2}}(f^{39}+f_1^{39}-16f^{15}+32f_1^{15}) \\ \frac{f_2}{\sqrt{2}} & -(25+f_2^{24})\frac{f_2}{\sqrt{2}} & f^{15}f_1^7(f^{24}-16) - 16f^{24}\frac{f_2}{\sqrt{2}} \end{pmatrix}$$

in terms of the classical **Weber functions**

$$f(q) = q^{-\frac{1}{48}} \prod_{n=0}^{\infty} \left(1 + q^{n+\frac{1}{2}}\right)$$

$$f_1(q) = q^{-\frac{1}{48}} \prod_{n=0}^{\infty} \left(1 - q^{n+\frac{1}{2}}\right)$$

$$f_2(q) = \sqrt{2}q^{\frac{1}{24}} \prod_{n=1}^{\infty} (1 + q^n)$$

MODE-S

characters of RCFT }
trace functions of VOA } \Rightarrow modular differential equations

$$D^n \mathbb{X} + \sum_{k=1}^n g_k(\tau) D^{n-k} \mathbb{X} = 0$$

with g_k a (weakly) holomorphic modular form of weight $2k$.

Relation to null vectors: [Zhu](#), [Gaberdiel-Keller](#), ...

Needs to determine the annihilator

$$\text{Ann}_{\mathbb{D}}(\mathbb{X}) = \{\nabla \in \mathbb{D} \mid \nabla \mathbb{X} = 0\}$$

The annihilator

$$\nabla_n \mathbb{X} \in \mathcal{M}(\rho) \Rightarrow \boxed{\partial_n \mathbb{X} := \mathcal{J}(\nabla_n \mathbb{X})} = \Xi(q)^{-1} \nabla_n \mathbb{X} \in \mathbb{C}[J]^d.$$

Recursion formula

$$\partial_{n+1} \mathbb{X} = \frac{1}{a_n} \left\{ \mathcal{D}_1(J) + b_n - (J-984)(J+744) \frac{d}{dJ} \right\} \partial_n \mathbb{X}$$

where

$$\left. \begin{aligned} a_n &= \frac{\mathfrak{E}_1(\tau) \mathfrak{E}_n(\tau)}{\mathfrak{E}_{n+1}(\tau)} \\ b_n &= \mathfrak{E}_1(\tau) \mathfrak{E}_n(\tau) D_n \left(\frac{1}{\mathfrak{E}_n(\tau)} \right) \end{aligned} \right\} \in \mathbb{C}[J]$$

$n \pmod{6}$	0	1	2	3	4	5
a_n	1	$J-984$	$J+744$	$J-984$	1	$(J-984)(J+744)$
b_n	0	$\frac{5}{6}(J+264)$	$\frac{2}{3}(J-984)$	$\frac{1}{2}(J+744)$	$\frac{1}{3}(J-984)$	$\frac{1}{6}(7J-1704)$

$\mathcal{F}_n =$ submodule of $\mathbb{C}[J]^d$ generated by $\partial_0\mathbb{X}, \partial_1\mathbb{X}, \dots, \partial_n\mathbb{X}$.

$\mathbb{C}[J]^d$ is **Noetherian** \Rightarrow the sequence $\mathcal{F}_0 < \mathcal{F}_1 < \dots$ saturates.

$\exists N$ such that $\mathcal{F}_n = \mathcal{F}_N$ for $n > N$; in particular, $\partial_n\mathbb{X} \in \mathcal{F}_N$, i.e.

$$\partial_n\mathbb{X} = \sum_{k=0}^N p_k^{(n)}(J) \partial_k\mathbb{X}$$

for some polynomials $p_k^{(n)} \in \mathbb{C}[J] \Rightarrow$

$$\mathfrak{D}_n = \nabla_n - \sum_{k=0}^N p_k^{(n)}(J) \nabla_k \in \text{Ann}_{\mathbb{D}}(\mathbb{X})$$

To each element of the module

$$\text{Syz}(\mathbb{X}) = \left\{ \begin{pmatrix} \mathfrak{s}_0 \\ \vdots \\ \mathfrak{s}_N \end{pmatrix} \in \mathbb{C}[J]^{N+1} \mid \sum_{k=0}^N \mathfrak{s}_k(J) \partial_k \mathbb{X} = 0 \right\}$$

of **syzygys** of \mathcal{F}_N corresponds an element

$$\sum_{k=0}^N \mathfrak{s}_k(J) \nabla_k \in \text{Ann}_{\mathbb{D}}(\mathbb{X})$$

If $\mathfrak{s}^{(1)}, \dots, \mathfrak{s}^{(r)} \in \text{Syz}(\mathbb{X})$ freely generate $\text{Syz}(\mathbb{X})$, let

$$\mathfrak{S}_m = \sum_{k=0}^N \mathfrak{s}_k^{(m)}(J) \nabla_k$$

The operators \mathfrak{D}_n and \mathfrak{S}_m generate $\text{Ann}_{\mathbb{D}}(\mathbb{X})$ as a $\mathbb{C}[J]$ -module

Holomorphic MODE-s

$$\sum_{k=0}^n g_{n-k}(\tau) D^k \in \text{Ann}^{\text{hol}}(\mathbb{X})$$

if each $g_k(\tau)$ is a holomorphic modular form of weight $2k$.

$$\text{Ann}^{\text{hol}}(\mathbb{X}) = \bigoplus_{n=1}^{\infty} \text{Ann}^{\text{hol}}(\mathbb{X})_n$$

a direct sum of finite dimensional linear spaces.

Hilbert-Poincaré series:

$$H_{\mathbb{X}}(z) = \sum_{n=1}^{\infty} z^n \dim \text{Ann}^{\text{hol}}(\mathbb{X})_n$$

A basis of $\text{Ann}^{\text{hol}}(\mathbb{X})_n$ may be computed systematically using techniques similar to those just discussed.

Ising MODE-s

$$\mathbb{X}(\tau) = \frac{1}{2} \begin{pmatrix} f(\tau) + f_1(\tau) \\ f(\tau) - f_1(\tau) \\ \sqrt{2}f_2(\tau) \end{pmatrix} \quad \text{and} \quad \mathcal{J}\mathbb{X} = \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}$$

n	0	1	2	3
$\partial_n \mathbb{X}$	$\begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}$	$\frac{1}{48} \begin{pmatrix} 240 - J \\ 24 \\ 3 \end{pmatrix}$	$\frac{1}{768} \begin{pmatrix} 3J + 1448 \\ 112 \\ -7 \end{pmatrix}$	$\frac{1}{36864} \begin{pmatrix} 23648 - 51J \\ 856 \\ 107 \end{pmatrix}$

Saturation index $N = 2$.

$$55296 \partial_3 \mathbb{X} = (22632 - 23J) \partial_0 \mathbb{X} + 2568 \partial_1 \mathbb{X}$$

$$110592 \partial_4 \mathbb{X} = (17112 + 23J) \partial_0 \mathbb{X} - 1758 \partial_1 \mathbb{X} + 5136 \partial_2 \mathbb{X}$$

Generators of $\text{Ann}_{\mathbb{D}}(\mathbb{X})$:

$$\begin{aligned}\mathcal{D}_3 &= \nabla_3 - \frac{107}{2304} \nabla_1 + \frac{23}{55296} (\mathbf{J} - 984) \\ \mathcal{D}_4 &= \nabla_4 - \frac{107}{2304} \nabla_2 + \frac{293}{18432} \nabla_1 - \frac{23}{110592} (\mathbf{J} + 744) \\ &\vdots\end{aligned}$$

$\text{Syz}(\mathbb{X})$ trivial \Rightarrow no syzygy operators \mathfrak{S}_m .

Holomorphic operators:

$$\begin{aligned}D^3 &- \frac{107}{2304} E_4(\tau) D + \frac{23}{55296} E_6(\tau) \\ D^4 &- \frac{107}{2304} E_4(\tau) D^2 + \frac{293}{18432} E_6(\tau) D - \frac{23}{110592} E_8(\tau)\end{aligned}$$

Hilbert-Poincaré series:

$$H(z) = z^3 + z^4 + 2z^5 + 3z^6 + \dots = \frac{z^3}{(1-z)(1-z^2)(1-z^3)} + O(z^{25})$$

The Haagerup subfactor

Subfactors of von Neumann algebras: ADE type classification if Jones-index < 4 .

Haagerup: finite-depth, irreducible, hyperfinite subfactor with smallest index $\frac{5+\sqrt{13}}{2} \approx 4.3 > 4$.

Believed *not* to come from RCFT, VOA, quantum groups, ...

Exponent and characteristic matrix may be determined (Gannon).

If RCFT origin, then character vector with non-negative integer coefficients.

Possible character vector

$$q^{-\Lambda} \mathbb{X} = \begin{pmatrix} q^{-2} + 6q^{-1} + 197085 + 22677397q \\ 80q^{-1} + 1331 + 15762727q \\ 81q^{-1} + 1296 + 15957810q \\ 82q^{-1} + 1544 + 15961934q \\ 3q^{-1} + 240 + 593325q \\ 27q^{-1} + 567 + 5321241q \\ 119q^{-1} + 1623 + 23442192q \\ 42q^{-1} + 777 + 8276275q \\ 5q^{-1} + 229 + 987158q \\ 14q^{-1} + 441 + 2760821q \\ 7q^{-1} + 292 + 1381392q \\ 13q^{-1} + 347 + 2563296q \end{pmatrix} + O(q^2)$$

Saturation index $N = 12$, two syzygys.

$$H_{\mathbb{X}}(z) = z^{23} + 3z^{24} + 4z^{25} + 9z^{26} + 11z^{27} + 13z^{28} + \dots$$

Outlook

- vector-valued modular forms pretty well under control
- explicit computational procedures
- representation theory of \mathbb{D}

and open questions

- automorphic forms for other groups
- Hecke operators
- Jacobi and Siegel forms