

Some exact results of $\mathcal{N} = 4$ SYM and S-duality

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Introduction

- 4d $\mathcal{N} = 4$ supersymmetric Yang-Mills theory has many remarkable properties: hidden symmetries, geometric formulations, extremely high loop results, integrability,
- I will discuss a much older story of $\mathcal{N} = 4$ SYM: the **S-duality** [Montonen–Olive, 77], [Goddard-Nuyts-Olive, 77].
- Concretely, we like to understand how correlators (or the dual string amplitudes) behave under modular transformation.
- The duality relates **weak-strong coupling**, and requires to compute correlators at **finite coupling**

$$\tau = \frac{\theta}{2\pi} + i \frac{4\pi}{g_{\text{YM}}^2} = \tau_1 + i\tau_2 .$$

Goddard-Nuyts-Olive duality

S-duality of $\mathcal{N} = 4$ SYM with gauge group G_N :

$$T : (G_N, \tau) \rightarrow (G_N, \tau + 1), \quad \hat{S} : (G_N, \tau) \rightarrow ({}^L G_N, -\frac{1}{r\tau}),$$

$r = \text{long/short root}^2$ of G_N , and ${}^L G_N$ is the Langlands dual group.

- $r = 1$ for simply laced groups $SU(N), SO(2N)$ and $r = 2$ for non-simply laced groups $SO(2N+1), USp(2N)$.
- the GNO duality

\mathfrak{g}_N	${}^L \mathfrak{g}_N$
$su(N)$	$su(N)$
$so(2N)$	$so(2N)$
$usp(2N)$	$so(2N+1)$
$so(2N+1)$	$usp(2N)$

only algebra is relevant for correlators of local operators

A four-point correlator

- We consider the correlators of superconformal primary operators of $\mathcal{N} = 4$ SYM,

$$\mathcal{O}_2(x, Y) = \text{tr}(\phi_{I_1}(x)\phi_{I_2}(x))Y^{I_1}Y^{I_2},$$

where $I_p = 1, 2, \dots, 6$ and $Y \cdot Y = 0$. **The correlators of \mathcal{O}_2 are well studied.** [e.g. Agnese Bissi's talk]

- **Two- and three-point** correlators are protected.
- Supersymmetry and superconformal symmetries imply [Eden, Petkou, Schubert, Sokatchev][Nirschl, Osborn]

$$\langle \mathcal{O}_2 \mathcal{O}_2 \mathcal{O}_2 \mathcal{O}_2 \rangle = \langle \mathcal{O}_2 \mathcal{O}_2 \mathcal{O}_2 \mathcal{O}_2 \rangle_{\text{free}} + \mathcal{I}_4(x_i, Y_i) \mathcal{T}_{G_N}(U, V; \tau, \bar{\tau}),$$

where \mathcal{I}_4 is fixed by the symmetries and we focus on \mathcal{T}_{G_N} .
 U, V are cross ratios & $\tau = \frac{\theta}{2\pi} + i \frac{4\pi}{g_{\text{YM}}^2}$.

Integrated correlators in $\mathcal{N} = 4$ SYM

- We are interested in $SL(2, \mathbb{Z})$ modular properties and the correlator at **finite coupling** τ .
- In general this's very difficult (impossible!); we will consider a simpler yet highly non-trivial object: **integrated correlators**,

$$\mathcal{C}_{G_N}(\tau, \bar{\tau}) = \int dU dV M(U, V) \mathcal{T}_{G_N}(U, V; \tau, \bar{\tau}).$$

With suitable choices of the measure to preserve supersymmetry, $\mathcal{C}_{G_N}(\tau, \bar{\tau})$ may be computed exactly.

- One can reconstruct the **un-integrated correlator** at finite coupling, at least for first few orders in **large- N expansion**.

Integrated correlators in $\mathcal{N} = 4$ SYM

Two integrated correlators have been studied.

- **Integrated correlator one:** [Binder, Chester, Pufu, Wang] [Chester, Pufu]

$$\mathcal{C}_{G_N,1}(\tau, \bar{\tau}) = -\frac{8}{\pi} \int_0^\infty dr \int_0^\pi d\theta \frac{r \sin^2(\theta)}{U} \mathcal{T}_{G_N}(U, V; \tau, \bar{\tau}),$$

with $U = 1 + r^2 - 2r \cos(\theta)$, $V = r^2$.

- **Integrated correlator two:** [Chester, Pufu]

$$\mathcal{C}_{G_N,2}(\tau, \bar{\tau}) = -\frac{32}{\pi} \int_0^\infty dr \int_0^\pi d\theta \frac{r \sin^2(\theta)}{U} (1+U+V) \bar{D}_{1111}(U, V) \mathcal{T}_{G_N}(U, V; \tau, \bar{\tau}),$$

where $\bar{D}_{1111}(U, V)$ is the $4d$ 1-loop box integral.

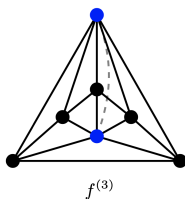
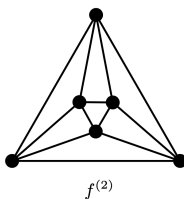
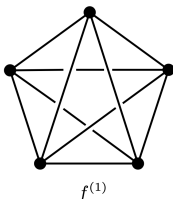
Integrated correlators and periods of Feynman integrals

Perturbation theory in the expansion of $a_{G_N} = \lambda_{G_N}/(4\pi^2)$

[Eden, Heslop, Korchemsky, Sokatchev][Bourjaily, Heslop, Tran] ... [Shun-Qing Zhang's Gong show & poster]

$$\mathcal{T}_{G_N}(U, V) = 2c_{G_N} \frac{U}{V} \sum_{\ell=1}^{\infty} a_{G_N}^{\ell} x_{13}^2 x_{24}^2 \int d^4 x_5 \dots d^4 x_{\ell+4} f^{(\ell)}(x_i),$$

where $f^{(\ell)}$ can be represented by permutation symmetric graphs with $\ell + 4$ vertices with weight-4:



Integrated correlators and periods of Feynman integrals

- The **first integrated correlator** is given by periods of $f^{(\ell)}(x_i)$

$$\mathcal{P}_{f^{(\ell)}}^{(1)} = \int \frac{d^4 x_i}{\text{vol}(\text{conf})} f^{(\ell)}(x_i).$$

Examples: [\[Broadhurst\]](#)[\[Brown\]](#)[\[Panzer\]](#)[\[Schnetz\]](#)[\[...\]](#)

$$\mathcal{P}_{f^{(1)}}^{(1)} = 6\zeta(3), \quad \mathcal{P}_{f^{(2)}}^{(1)} = 300\zeta(5), \quad \mathcal{P}_{f^{(3)}}^{(1)} = 17640\zeta(7), \quad \dots$$

- The **second integrated correlator** is the periods of $f^{(\ell)}(x_i)$ attached with a 1-loop box integral

$$\mathcal{P}_{f^{(\ell)}}^{(2)} = \int \frac{d^4 x_i}{\text{vol}(\text{conf})} f^{(\ell)}(x_i) \text{box}(x_1, x_2, x_3, x_4),$$

$$\mathcal{P}_{f^{(1)}}^{(2)} = 60\zeta(5), \quad \mathcal{P}_{f^{(2)}}^{(2)} = -\frac{3}{2} \left(36\zeta(3)^2 + 175\zeta(7) \right), \quad \dots$$

Integrated correlators from localization

Beyond perturbation:

- Integrated correlators are determined by 4 derivatives of $\mathcal{N} = 2^*$ SYM partition function on S^4 , $Z_{G_N}(m, \tau, \bar{\tau})$, via [Binder, Chester, Pufu, Wang] [Chester, Pufu]

$$\mathcal{C}_{G_N,1}(\tau, \bar{\tau}) = \tau_2^2 \partial_\tau \partial_{\bar{\tau}} \partial_m^2 \log Z_{G_N}(m, \tau, \bar{\tau}) \Big|_{m=0},$$

$$\mathcal{C}_{G_N,2}(\tau, \bar{\tau}) = \partial_m^4 \log Z_{G_N}(m, \tau, \bar{\tau}) \Big|_{m=0},$$

where $Z_{G_N}(m, \tau, \bar{\tau})$ is computed using **supersymmetric localisation** [Nekorasov][Pestun]...

$$Z_{SU(N)}(m, \tau, \bar{\tau}) = \int d^N a \delta\left(\sum_i a_i\right) \prod_{i < j} (a_i - a_j)^2 e^{-\frac{8\pi^2}{g_{\text{YM}}^2} \sum_i a_i^2} Z_{1\text{-loop}} |Z_{\text{inst}}|^2,$$

where $Z_{1\text{-loop}}$ and Z_{inst} give perturbative and instanton contributions, respectively.

Integrated correlators from localization

- Four derivatives bring down four integrated operators, which lead to integrated four-point functions.
- Localisation reduces path integral to N -dimensional integral! But it's **not** an easy integral and many properties (e.g. $SL(2, \mathbb{Z})$) are **not** manifest.
- Furthermore, Z_{inst} is an infinite sum of instantons; the k -instanton contribution is a k -dim contour integral.

We want to do better than the localisation formula.

Exact results of an integrated correlator

- By carefully analysing the localisation formula, we proposed an exact expression for the first integrated correlator, $\mathcal{C}_{SU(N),1}(\tau, \bar{\tau})$, for arbitrary N and τ :

$$\mathcal{C}_{SU(N)}(\tau, \bar{\tau}) = \sum_{(p,q) \in \mathbb{Z}^2} \int_0^\infty \exp\left(-t\pi \frac{|p+q\tau|^2}{\tau_2}\right) B_{SU(N)}(t) dt,$$

where $B_{SU(N)}(t) = \frac{t Q_{SU(N)}(t)}{(t+1)^{2N+1}}$ & $Q_{SU(N)}(t)$ is a degree- $(2N-2)$ palindromic polynomial in terms of Jacobi polynomials. e.g.

$$Q_{SU(2)}(t) = 9t^2 - 30t + 9,$$

$$Q_{SU(3)}(t) = 18t^4 - 99t^3 + 126t^2 - 99t + 18.$$

- The expression is manifestly $SL(2, \mathbb{Z})$ invariant, and all the information is contained in $B_{SU(N)}(t)$.

Exact results of an integrated correlator

Expressed as an infinite sum of **non-holomorphic Eisenstein series**,

$$\mathcal{C}_{SU(N)}(\tau, \bar{\tau}) = -b_{SU(N)}(0) + \sum_{s=2}^{\infty} b_{SU(N)}(s) E(s; \tau, \bar{\tau}),$$

with known rational coefficients $b_{SU(N)}(s)$, and

$$\begin{aligned} E(s; \tau, \bar{\tau}) &= \sum_{(p,q) \neq (0,0)} \int_0^{\infty} dt \exp\left(-t\pi \frac{|p+q\tau|^2}{\tau_2}\right) t^s \\ &= \frac{2\zeta(2s)}{\pi^s} \tau_2^s + \frac{2\zeta(2s-1)\Gamma(s-\frac{1}{2})}{\pi^{s-\frac{1}{2}}\Gamma(s)} \tau_2^{1-s} + \sum_{k \neq 0} \mathcal{F}_k(s; \tau_2) e^{2\pi k \tau_1}. \end{aligned}$$

This leads to **$SL(2, \mathbb{Z})$ spectral representation** [Collier, Perlmutter]:

$$\mathcal{C}_{SU(N)}(\tau, \bar{\tau}) = -2b_{SU(N)}(0) + \frac{1}{2i} \int_{\frac{1}{2}-i\infty}^{\frac{1}{2}+i\infty} ds \frac{(-1)^s}{\sin \pi s} b_{SU(N)}(s) E(s; \tau, \bar{\tau}) + \text{cusp forms}.$$

A proof of the formula

- $\mathcal{C}_{SU(2)}(\tau, \bar{\tau})$ is confirmed by an explicit computation.
- We prove the perturbative part of the integrated correlator obeys a **Laplace-difference equation**, which can be uniquely promoted to a **$SL(2, \mathbb{Z})$ invariant equation**

$$4\tau_2^2 \partial_\tau \partial_{\bar{\tau}} \mathcal{C}_{SU(N)}(\tau, \bar{\tau}) - (N^2 - 1) [\mathcal{C}_{SU(N+1)}(\tau, \bar{\tau}) - 2\mathcal{C}_{SU(N)}(\tau, \bar{\tau}) + \mathcal{C}_{SU(N-1)}(\tau, \bar{\tau})] \\ - (N + 1)\mathcal{C}_{SU(N-1)}(\tau, \bar{\tau}) + (N - 1)\mathcal{C}_{SU(N+1)}(\tau, \bar{\tau}) = 0.$$

- The Laplace-difference equation (with b.d. conditions from perturbation) determines $\mathcal{C}_{SU(N)}(\tau, \bar{\tau})$ in terms of $\mathcal{C}_{SU(2)}(\tau, \bar{\tau})$.

Generating function for the integrated correlator

We can even obtain the **generating function** by summing over N

$$\begin{aligned} G_{SU}(\tau, \bar{\tau}; z) &= \sum_{N=2}^{\infty} C_{SU(N)}(\tau, \bar{\tau}) z^N \\ &= \sum_{(p,q) \in \mathbb{Z}^2} \int_0^{\infty} \exp\left(-t\pi \frac{|p+q\tau|^2}{\tau_2}\right) F_{SU}(t, z) dt, \end{aligned}$$

$$\begin{aligned} F_{SU}(t, z) &= \sum_{N=2}^{\infty} B_{SU(N)}(t) z^N \\ &= \frac{3tz^2 [(t-3)(t+1)^2(3t-1) - (t-1)^2(t+3)(3t+1)z]}{(1-z)^{3/2} [(t+1)^2 - (t-1)^2z]^{7/2}}. \end{aligned}$$

$F_{SU}(t, z)$ is closely related to the so-called (generalised) Harer-Zagier formula in the matrix-model literature.

The integrated correlator in various regions: small- g_{YM} , large- N ,

Weak-coupling perturbative expansion

Weak-coupling perturbative expansion (loops), using $a = \lambda/(4\pi^2)$:

$$\mathcal{C}_{SU(N)}(\tau_2) = (N^2 - 1) \left[\frac{3\zeta(3)a}{2} - \frac{75\zeta(5)a^2}{8} + \frac{735\zeta(7)a^3}{16} - \frac{6615\zeta(9)(1 + \frac{2}{7}N^{-2})a^4}{32} \right. \\ \left. + \frac{114345\zeta(11)(1 + N^{-2})a^5}{128} - \frac{3864861\zeta(13)(1 + \frac{25}{11}N^{-2} + \frac{4}{11}N^{-4})a^6}{1024} + \dots \right].$$

- **Non-planar** contributions start to enter at **4 loops** – in agreement with known results.
- It gives an **all-loop** prediction for any N .
- Using results of periods, **first four loops** are shown to agree with **Feynman diagram computations**; predict relations and results for unknown higher-loop Feynman integrals.

Large N : small- λ expansion

Large- N expansion: $\mathcal{C}_{SU(N)}(\tau, \bar{\tau}) \sim \sum_{g=0}^{\infty} N^{2-2g} \mathcal{C}^{(g)}(\lambda)$.

- Small- λ expansion

$$\mathcal{C}^{(0)}(\lambda) = \sum_{n=1}^{\infty} \frac{4(-1)^{n+1} \zeta(2n+1) \Gamma(n + \frac{3}{2})^2}{\pi^{2n+1} \Gamma(n) \Gamma(n+3)} \lambda^n,$$

$$\mathcal{C}^{(1)}(\lambda) = \sum_{n=1}^{\infty} \frac{(-1)^n (n-5)(2n+1) \zeta(2n+1) \Gamma(n - \frac{1}{2}) \Gamma(n + \frac{3}{2})}{24 \pi^{2n+1} \Gamma(n)^2} \lambda^n,$$

⋮

- They are all **convergent with a finite radius** $|\lambda| < \pi^2$, which has been seen in $\mathcal{N} = 4$ SYM, such as cusp anomalous dimension [Basso, Korchemsky, Kotanski], amplitudes [Basso, Dixon, Papathanasiou].

Large N : large- λ expansion

- Large- λ expansion:

$$c^{(0)}(\lambda) \sim \frac{1}{4} + \sum_{n=1}^{\infty} \frac{\Gamma(n - \frac{3}{2}) \Gamma(n + \frac{3}{2}) \Gamma(2n + 1) \zeta(2n + 1)}{2^{2n-2} \pi \Gamma(n)^2 \lambda^{n+1/2}},$$

⋮

- They are all **asymptotic & not Borel summable**, require non-perturbative completions (**resurgence**)

$$\Delta c^{(0)}(\lambda) \sim i \left[8 \text{Li}_0(e^{-2\sqrt{\lambda}}) + \frac{18 \text{Li}_1(e^{-2\sqrt{\lambda}})}{\lambda^{1/2}} + \frac{117 \text{Li}_2(e^{-2\sqrt{\lambda}})}{4\lambda} + \dots \right].$$

- One also finds another type of exponential term $e^{-8N\pi/\sqrt{\lambda}}$ (see also [\[Hatsuda, Okuyama, 2208.01891\]](#)), essentially due to $SL(2, \mathbb{Z})$.

Large N : finite YM coupling τ

$SL(2, \mathbb{Z})$ at Large N : large- N expansion with finite YM coupling τ (“very strong coupling limit”):

$$\begin{aligned}
 \mathcal{C}_{SU(N)}(\tau, \bar{\tau}) \sim & \frac{N^2}{4} - \frac{3N^{\frac{1}{2}}}{2^4} E\left(\frac{3}{2}; \tau, \bar{\tau}\right) + \frac{45}{2^8 N^{\frac{1}{2}}} E\left(\frac{5}{2}; \tau, \bar{\tau}\right) \\
 & + \frac{3}{N^{\frac{3}{2}}} \left[\frac{1575}{2^{15}} E\left(\frac{7}{2}; \tau, \bar{\tau}\right) - \frac{13}{2^{13}} E\left(\frac{3}{2}; \tau, \bar{\tau}\right) \right] + \frac{225}{N^{\frac{5}{2}}} \left[\frac{441}{2^{18}} E\left(\frac{9}{2}; \tau, \bar{\tau}\right) - \frac{5}{2^{16}} E\left(\frac{5}{2}; \tau, \bar{\tau}\right) \right] \\
 & + \frac{63}{N^{\frac{7}{2}}} \left[\frac{3898125}{2^{27}} E\left(\frac{11}{2}; \tau, \bar{\tau}\right) - \frac{44625}{2^{25}} E\left(\frac{7}{2}; \tau, \bar{\tau}\right) + \frac{73}{2^{22}} E\left(\frac{3}{2}; \tau, \bar{\tau}\right) \right] + \dots \\
 & + \mathcal{O}\left(\sum_{(p,q) \neq (0,0)} \exp\left(-4\sqrt{N\pi} \frac{|p + q\tau|}{\sqrt{\tau_2}} \right) \right).
 \end{aligned}$$

Recall $E(s; \tau, \bar{\tau})$ is the non-holomorphic Eisenstein series;
 $q = 0$ gives $e^{-2\sqrt{\lambda}}$ and $p = 0$ gives $e^{-8N\pi/\sqrt{\lambda}}$.

Integrated correlators & Goddard-Nuyts-Olive duality

The integrated correlator with a general classical gauge group G_N .

- For the simply laced groups $G_N = SU(N), SO(2N)$.

$$T : \tau \rightarrow \tau + 1; \quad S : \tau \rightarrow -1/\tau$$

The correlator is $SL(2, \mathbb{Z})$ invariant

$$\mathcal{C}_{G_N}(\tau, \bar{\tau}) = \sum_{(p,q) \in \mathbb{Z}^2} \int_0^\infty dt e^{-t\pi \frac{|p+q\tau|^2}{\tau_2}} B_{G_N}(t).$$

As for $\mathcal{C}_{SU(N)}(\tau, \bar{\tau})$.

Integrated correlators & Goddard-Nuyts-Olive duality

For the **non-simply laced** $G_N = USp(2N)$, $SO(2N+1)$: only invariant under **congruence subgroup** $\Gamma_0(2) \subset SL(2, \mathbb{Z})$: T , $\hat{S}T\hat{S}$.

$$T : \tau \rightarrow \tau + 1; \quad \hat{S} : \tau \rightarrow -1/(2\tau).$$

GNO duality implies

$$\hat{S} : \mathcal{C}_{SO(2N+1)}(\tau, \bar{\tau}) \leftrightarrow \mathcal{C}_{USp(2N)}(\tau, \bar{\tau}).$$

Our ansatz:

$$\mathcal{C}_{G_N}(\tau, \bar{\tau}) = \sum_{(p,q) \in \mathbb{Z}^2} \int_0^\infty dt \left[B_{G_N}^1(t) e^{-t\pi \frac{|p+q\tau|^2}{\tau_2}} + B_{G_N}^2(t) e^{-t\pi \frac{|p+2q\tau|^2}{2\tau_2}} \right]$$

$$B_{USp(2N)}^1(t) = B_{SO(2N+1)}^2(t), \quad B_{USp(2N)}^2(t) = B_{SO(2N+1)}^1(t).$$

Checked for all perturbative terms & some instanton sectors.

Summary and outlook

The integrated correlators can be computed exactly; tools for studying $\mathcal{N} = 4$ SYM: S-duality, resurgence, connections with periods, matching type IIB string amplitudes, exact data for bootstrap

- Second integrated correlator ($\partial_m^4 \log Z|_{m=0}$) at finite N ?
- Applications to more general correlators? higher weights, higher points
- Integrated correlators are equivalent to integrated string amplitudes in AdS. Integrated flat-space amplitudes?

Thank you!