

Second Quantization of Mathieu Moonshine

Daniel Persson

Chalmers University of Technology

CERN, February 11, 2014

Talk based on:

[arXiv:1312.0622] (w/ R. Volpato)

[arXiv:1302.5425] (w/ M. Gaberdiel, & R. Volpato)

[arXiv:1211.7074] (w/ M. Gaberdiel, H. Ronellenfitsch, R. Volpato)

What is **Moonshine**?

What is **Moonshine**?

The term “**moonshine**” generally refers to surprising connections between a priori unrelated parts of mathematics and physics, involving:

**representation theory
of finite groups**

What is **Moonshine**?

The term “**moonshine**” generally refers to surprising connections between a priori unrelated parts of mathematics and physics, involving:

**representation theory
of finite groups**



modular forms

What is **Moonshine**?

The term “**moonshine**” generally refers to surprising connections between a priori unrelated parts of mathematics and physics, involving:

**representation theory
of finite groups**



modular forms



conformal field theory

What is **Moonshine**?

The term “**moonshine**” generally refers to surprising connections between a priori unrelated parts of mathematics and physics, involving:

**representation theory
of finite groups**

**infinite-dimensional
algebras**

modular forms

conformal field theory



What is **Moonshine**?

The term “**moonshine**” generally refers to surprising connections between a priori unrelated parts of mathematics and physics, involving:

**representation theory
of finite groups**

**infinite-dimensional
algebras**



modular forms

conformal field theory

What is **Moonshine**?

The term “**moonshine**” generally refers to surprising connections between a priori unrelated parts of mathematics and physics, involving:

**representation theory
of finite groups**

**infinite-dimensional
algebras**



modular forms

conformal field theory

The most famous example is **Monstrous Moonshine**.

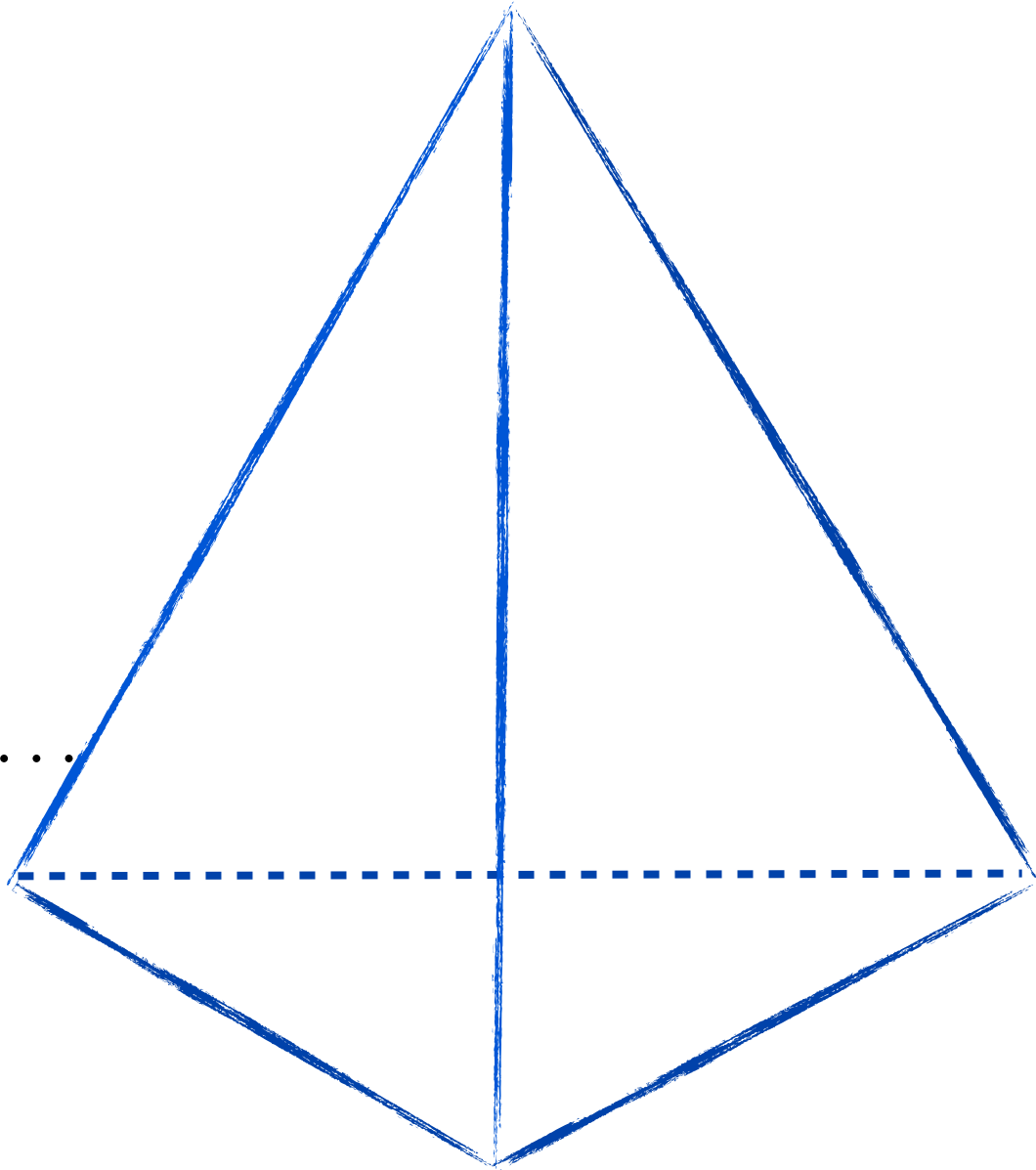


Monstrous Moonshine



monster group

M



$$J(\tau) = q^{-1} + 196884q + \dots$$

modular function

monster Lie algebra \mathfrak{m}

bosonic string theory on

$$(T^{24} / \Lambda_{\text{Leech}}) / \mathbb{Z}_2$$

(holomorphic VOA V^{\natural})

Monstrous Moonshine



monster group

M

graded dimension

symmetry group

*Lie algebra
automorphisms*

$$J(\tau) = q^{-1} + 196884q + \dots$$

modular function

partition function

bosonic string theory on

$$(T^{24} / \Lambda_{\text{Leech}}) / \mathbb{Z}_2$$

(holomorphic VOA V^{\natural})

denominator formula

cohomology

monster Lie algebra \mathfrak{m}

In more detail, monstrous moonshine involves the following reasoning

Conjecture: there exists $V^{\natural} = \bigoplus_{n=-1}^{\infty} V_n^{\natural}$ **graded \mathbb{M} -module (VOA)**

graded dimension: $\text{gdim } V^{\natural} = \sum_{n=-1}^{\infty} (\dim V_n^{\natural}) q^n = q^{-1} + 196884q + \cdots = J(\tau)$

In more detail, monstrous moonshine involves the following reasoning

Conjecture: there exists $V^{\natural} = \bigoplus_{n=-1}^{\infty} V_n^{\natural}$ **graded \mathbb{M} -module (VOA)**

graded dimension: $\text{gdim } V^{\natural} = \sum_{n=-1}^{\infty} (\dim V_n^{\natural}) q^n = q^{-1} + 196884q + \dots = J(\tau)$

McKay-Thompson series $T_g(\tau) = \text{Tr}_{V^{\natural}}(g q^{L_0 - 1}) = \sum_{n=-1}^{\infty} \text{Tr}_{V_n^{\natural}}(g) q^n \quad \forall g \in \mathbb{M}$

identity element $e \in \mathbb{M}$: $T_e(\tau) = J(\tau)$

In more detail, monstrous moonshine involves the following reasoning

Conjecture: there exists $V^{\natural} = \bigoplus_{n=-1}^{\infty} V_n^{\natural}$ **graded \mathbb{M} -module (VOA)**

graded dimension: $\text{gdim } V^{\natural} = \sum_{n=-1}^{\infty} (\dim V_n^{\natural}) q^n = q^{-1} + 196884q + \dots = J(\tau)$

McKay-Thompson series $T_g(\tau) = \text{Tr}_{V^{\natural}}(g q^{L_0 - 1}) = \sum_{n=-1}^{\infty} \text{Tr}_{V_n^{\natural}}(g) q^n \quad \forall g \in \mathbb{M}$

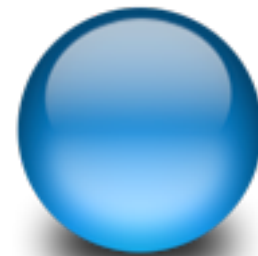
identity element $e \in \mathbb{M}$: $T_e(\tau) = J(\tau)$

Moonshine conjecture (Conway-Norton): The McKay-Thompson series are **modular-invariant** under some **genus zero** $\Gamma_g \subset SL(2, \mathbb{R})$

Γ_g **genus zero**



$\Gamma_g \backslash \mathbb{H} \sim$



The module V^{\natural} was **constructed** by Frenkel-Lepowsky-Meurman and the Conway-Norton conjecture was **proven** by Borcherds in 1992.

In 2010, Eguchi, Ooguri, Tachikawa conjectured that there is **Moonshine** in the elliptic genus of K3 connected to the finite sporadic group $M_{24} \subset S_{24}$

EOT observation: Fourier coefficients of K3-elliptic genus are (sums of) dimensions of irreps of M_{24}



A completely new moonshine phenomenon to explore!

Monstrous Moonshine

monster group \mathbb{M}

bosonic CFT

Virasoro algebra

J -function

McKay-Thompson series

monster module V^h

monster Lie algebra \mathfrak{m}

Mathieu Moonshine

Mathieu group M_{24}

superconformal field theory

$\mathcal{N} = (4, 4)$ superconformal algebra

elliptic genus of K3

twining genera

?

?

Despite this amazing progress, we still don't understand ***why Mathieu moonshine holds***. More precisely, we cannot answer the question:

What does M_{24} act on?

Despite this amazing progress, we still don't understand **why Mathieu moonshine holds**. More precisely, we cannot answer the question:

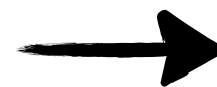
What does M_{24} act on?

The aim of this talk is to describe a “two-step generalization” of Mathieu moonshine that will hopefully help to shed light on this question.

**Mathieu
moonshine**



**generalized
Mathieu
moonshine**



**second-quantized
Mathieu
moonshine**

Outline

1. (Generalized) Mathieu moonshine

2. Second quantization & black hole counting

3. Connection with umbral moonshine

4. Summary and outlook

I. (Generalized) Mathieu moonshine



Mathieu Moonshine

Non-linear sigma models with target space $K3$

→ $\mathcal{N} = (4, 4)$ superconformal algebra with $c = 6$

→ Large moduli space of such theories:

$$\mathcal{M} = O(4, 20; \mathbb{Z}) \backslash O(4, 20; \mathbb{R}) / (O(4) \times O(20))$$

The physical spectrum varies over moduli space, but there is a graded “partition function”, the **elliptic genus**, which is constant.

The elliptic genus of $K3$ only receives contributions from the right-moving RR-ground states.

The elliptic genus is defined by [\[Witten\]](#)[\[Kawai, Yamada, Yang\]](#) ($q = e^{2\pi i\tau}$, $y = e^{2\pi iz}$)

$$\phi_{K3} = \text{Tr}_{\mathcal{H}_{RR}} \left((-1)^{J_0 + \bar{J}_0} q^{L_0 - c/24} \bar{q}^{\bar{L}_0 - c/24} y^{J_0} \right)$$

The elliptic genus is defined by [Witten][Kawai,Yamada,Yang] $(q = e^{2\pi i\tau}, y = e^{2\pi iz})$

$$\phi_{K3} = \text{Tr}_{\mathcal{H}_{RR}} \left((-1)^{J_0 + \bar{J}_0} q^{L_0 - c/24} \bar{q}^{\bar{L}_0 - c/24} y^{J_0} \right)$$

Cartan generator in the left $SU(2)$ of $\mathcal{N} = (4, 4)$

The elliptic genus is defined by [Witten][Kawai,Yamada,Yang] $(q = e^{2\pi i\tau}, y = e^{2\pi iz})$

$$\phi_{K3} = \text{Tr}_{\mathcal{H}_{RR}} \left((-1)^{J_0 + \bar{J}_0} q^{L_0 - c/24} \bar{q}^{\bar{L}_0 - c/24} y^{J_0} \right)$$

Virasoro generator

The elliptic genus is defined by [Witten][Kawai,Yamada,Yang] $(q = e^{2\pi i\tau}, y = e^{2\pi iz})$

$$\phi_{K3} = \text{Tr}_{\mathcal{H}_{RR}} \left((-1)^{J_0 + \bar{J}_0} q^{L_0 - c/24} \bar{q}^{\bar{L}_0 - c/24} y^{J_0} \right)$$

→ **Holomorphic** in both τ and z

*arbitrary left-movers,
but only right-moving
ground states contribute*

→ **Modular** and **elliptic** properties:

$$\phi_{K3} \left(\frac{a\tau + b}{c\tau + d}, \frac{z}{c\tau + d} \right) = e^{2\pi i \frac{cz^2}{c\tau + d}} \phi_{K3}(\tau, z) \quad \begin{pmatrix} a & b \\ c & d \end{pmatrix} \in SL(2, \mathbb{Z})$$

$$\phi_{K3}(\tau, z + \ell\tau + \ell'z) = e^{-2\pi i(\ell^2\tau + 2\ell z)} \phi_{K3}(\tau, z) \quad \ell, \ell' \in \mathbb{Z}$$

The elliptic genus is defined by [Witten][Kawai,Yamada,Yang] $(q = e^{2\pi i\tau}, y = e^{2\pi iz})$

$$\phi_{K3} = \text{Tr}_{\mathcal{H}_{RR}} \left((-1)^{J_0 + \bar{J}_0} q^{L_0 - c/24} \bar{q}^{\bar{L}_0 - c/24} y^{J_0} \right)$$

→ **Holomorphic** in both τ and z

*arbitrary left-movers,
but only right-moving
ground states contribute*

→ **Modular** and **elliptic** properties:

$$\phi_{K3} \left(\frac{a\tau + b}{c\tau + d}, \frac{z}{c\tau + d} \right) = e^{2\pi i \frac{cz^2}{c\tau + d}} \phi_{K3}(\tau, z) \quad \begin{pmatrix} a & b \\ c & d \end{pmatrix} \in SL(2, \mathbb{Z})$$

$$\phi_{K3}(\tau, z + \ell\tau + \ell') = e^{-2\pi i(\ell^2\tau + 2\ell z)} \phi_{K3}(\tau, z) \quad \ell, \ell' \in \mathbb{Z}$$

follows from spectral flow

The elliptic genus is defined by [Witten][Kawai,Yamada,Yang] $(q = e^{2\pi i\tau}, y = e^{2\pi iz})$

$$\phi_{K3} = \text{Tr}_{\mathcal{H}_{RR}} \left((-1)^{J_0 + \bar{J}_0} q^{L_0 - c/24} \bar{q}^{\bar{L}_0 - c/24} y^{J_0} \right)$$

→ **Holomorphic** in both τ and z

*arbitrary left-movers,
but only right-moving
ground states contribute*

→ **Modular** and **elliptic** properties:

$$\phi_{K3} \left(\frac{a\tau + b}{c\tau + d}, \frac{z}{c\tau + d} \right) = e^{2\pi i \frac{cz^2}{c\tau + d}} \phi_{K3}(\tau, z) \quad \begin{pmatrix} a & b \\ c & d \end{pmatrix} \in SL(2, \mathbb{Z})$$

$$\phi_{K3}(\tau, z + \ell\tau + \ell') = e^{-2\pi i(\ell^2\tau + 2\ell z)} \phi_{K3}(\tau, z) \quad \ell, \ell' \in \mathbb{Z}$$

This identifies ϕ_{K3} with a **weak Jacobi form** of weight 0 and index 1:

$$\phi_{K3} = \phi_{0,1} = 8 \left(\frac{\vartheta_2(\tau, z)^2}{\vartheta_2(\tau, 0)^2} + \frac{\vartheta_3(\tau, z)^2}{\vartheta_3(\tau, 0)^2} + \frac{\vartheta_4(\tau, z)^2}{\vartheta_4(\tau, 0)^2} \right)$$

[Eguchi, Ooguri, Taormina, Yang]

The elliptic genus further satisfies

$$\phi_{K3}(\tau, z = 0) = \chi(K3) = 24$$

Now denote by \mathcal{H} the **space of states contributing to the elliptic genus**.

We have a decomposition of \mathcal{H} into **irreps of the left superconformal algebra**, which induces a decomposition of the elliptic genus: [\[Ooguri\]](#)

$$\phi_{K3}(\tau, z) = 20 \cdot \chi_{h=\frac{1}{4}, j=0} - 2 \cdot \chi_{h=\frac{1}{4}, j=\frac{1}{2}} + \sum_{n=1}^{\infty} A_n \cdot \chi_{h=\frac{1}{4}+n, j=\frac{1}{2}}$$

where $\chi_{h,j}(\tau, z) = \text{Tr}_{\mathcal{H}_{h,j}} \left((-1)^{J_0} q^{L_0 - \frac{c}{24}} y^{J_0} \right)$

$\mathcal{N} = 4$
character

The elliptic genus further satisfies

$$\phi_{K3}(\tau, z = 0) = \chi(K3) = 24$$

Now denote by \mathcal{H} the **space of states contributing to the elliptic genus**.

We have a decomposition of \mathcal{H} into **irreps of the left superconformal algebra**, which induces a decomposition of the elliptic genus: [Ooguri]

$$\phi_{K3}(\tau, z) = 20 \cdot \chi_{h=\frac{1}{4}, j=0} - 2 \cdot \chi_{h=\frac{1}{4}, j=\frac{1}{2}} + \sum_{n=1}^{\infty} A_n \cdot \chi_{h=\frac{1}{4}+n, j=\frac{1}{2}}$$

massless representations

massive representations

Eguchi, Ooguri, Tachikawa observed

$$A_1 = 90 = 45 + \overline{45}$$

$$A_2 = 462 = 231 + \overline{231}$$

$$A_3 = 1540 = 770 + \overline{770}$$

Eguchi, Ooguri, Tachikawa observed

$$A_1 = 90 = 45 + \overline{45}$$

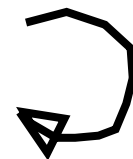
$$A_2 = 462 = 231 + \overline{231}$$

$$A_3 = 1540 = 770 + \overline{770}$$

Dimensions of irreducible representations of the largest Mathieu group M_{24} !

EOT conjecture:

\mathcal{H}



M_{24}

Eguchi, Ooguri, Tachikawa observed

$$A_1 = 90 = 45 + \overline{45}$$

$$A_2 = 462 = \mathbf{231} + \overline{\mathbf{231}}$$

$$A_3 = 1540 = \mathbf{770} + \overline{\mathbf{770}}$$

→ $M_{24} \subset S_{24}$ permutation group on 24 elements

→ $M_{24} = \text{Aut}(A_1^{24})/\text{Weyl}$

→ $\text{order}(M_{24}) = 244823040$

26 irreducible representations

26 conjugacy classes

By now, the Mathieu Moonshine conjecture has been established in the sense that all the **twining genera**

$$\phi_h(\tau, z) = \text{Tr}_{\mathcal{H}_{RR}} \left(h (-1)^{J_0 + \bar{J}_0} q^{L_0 - c/24} \bar{q}^{\bar{L}_0 - c/24} y^{J_0} \right)$$

have been found and shown to decompose into characters of M_{24}

[Cheng][Gaberdiel, Hohenegger, Volpato][Eguchi, Hikami][Gannon]

By now, the Mathieu Moonshine conjecture has been established in the sense that all the **twining genera**

$$\phi_h(\tau, z) = \text{Tr}_{\mathcal{H}_{RR}} \left(h (-1)^{J_0 + \bar{J}_0} q^{L_0 - c/24} \bar{q}^{\bar{L}_0 - c/24} y^{J_0} \right)$$

have been found and shown to decompose into characters of M_{24}

[Cheng][Gaberdiel, Hohenegger, Volpato][Eguchi, Hikami][Gannon]

However, this still does not resolve the issue of **why** this holds.

In fact, it has been shown that there is **no superconformal sigma model on K3 with M_{24} -symmetry**

[Gaberdiel, Hohenegger, Volpato] (see also [Huybrechts])

Generalized Mathieu Moonshine

[Gaberdiel, D.P., Ronellenfitsch, Volpato]

We shall now generalize this story by introducing a larger family of functions, the **twisted twining genera**

$$\phi_{g,h} : \mathbb{H} \times \mathbb{C} \rightarrow \mathbb{C}$$

for each commuting pair

$$g, h \in M_{24}$$

such that for $g = e$ we recover the twining genera $\phi_{e,h} = \phi_h$

Generalized Mathieu Moonshine

[Gaberdiel, D.P., Ronellenfitsch, Volpato]

We shall now generalize this story by introducing a larger family of functions, the **twisted twining genera**

$$\phi_{g,h} : \mathbb{H} \times \mathbb{C} \rightarrow \mathbb{C} \quad \text{for each commuting pair} \\ g, h \in M_{24}$$

such that for $g = e$ we recover the twining genera $\phi_{e,h} = \phi_h$

This is the analogue of Norton's **generalized monstrous moonshine**

$$Z_{g,h} : \mathbb{H} \rightarrow \mathbb{C} \quad g, h \in \mathbb{M}$$

$$Z_{e,h}(\tau) = T_h(\tau) \quad \text{McKay-Thompson series}$$

Generalized Mathieu Moonshine

[Gaberdiel, D.P., Ronellenfitsch, Volpato]

We shall now generalize this story by introducing a larger family of functions, the **twisted twining genera**

$$\phi_{g,h} : \mathbb{H} \times \mathbb{C} \rightarrow \mathbb{C} \quad \text{for each commuting pair} \\ g, h \in M_{24}$$

such that for $g = e$ we recover the twining genera $\phi_{e,h} = \phi_h$

This is the analogue of Norton's **generalized monstrous moonshine**

$$Z_{g,h} : \mathbb{H} \rightarrow \mathbb{C} \quad g, h \in \mathbb{M}$$

Partially explained by **orbifolds** of the FLM monster VOA V^{\natural} . [Dixon, Ginsparg, Harvey] [Tuite]

Proven in special cases but the full conjecture still open. [Dong, Li, Mason][Höhn][Tuite] [Carnahan]

Generalized Mathieu Moonshine

[Gaberdiel, D.P., Ronellenfisch, Volpato]

We shall now generalize this story by introducing a larger family of functions, the **twisted twining genera**

$$\phi_{g,h} : \mathbb{H} \times \mathbb{C} \rightarrow \mathbb{C} \quad \text{for each commuting pair} \\ g, h \in M_{24}$$

such that for $g = e$ we recover the twining genera $\phi_{e,h} = \phi_h$

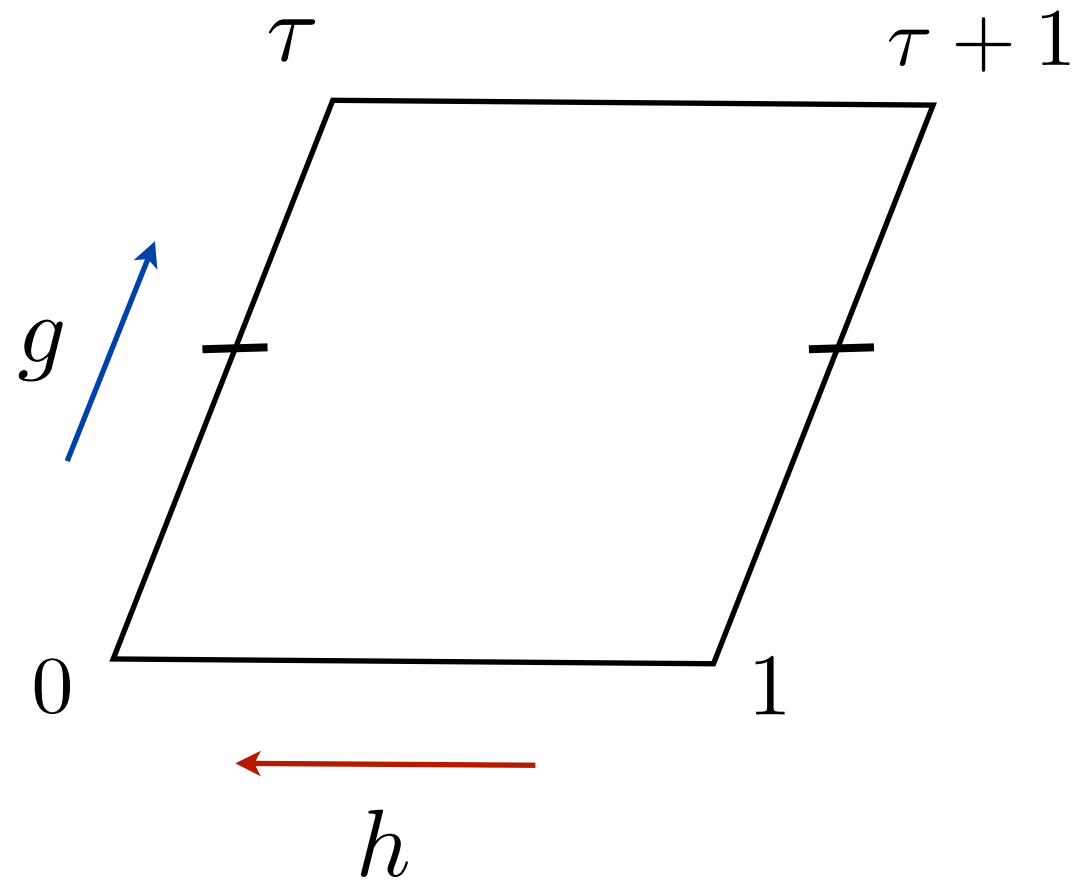
This is the analogue of Norton's **generalized monstrous moonshine**

$$Z_{g,h} : \mathbb{H} \rightarrow \mathbb{C} \quad g, h \in \mathbb{M}$$

**Can we also interpret generalized Mathieu moonshine
in terms of orbifolds?**

In the **path-integral framework** we should have

$$\phi_{g,h}(\tau, z) =$$



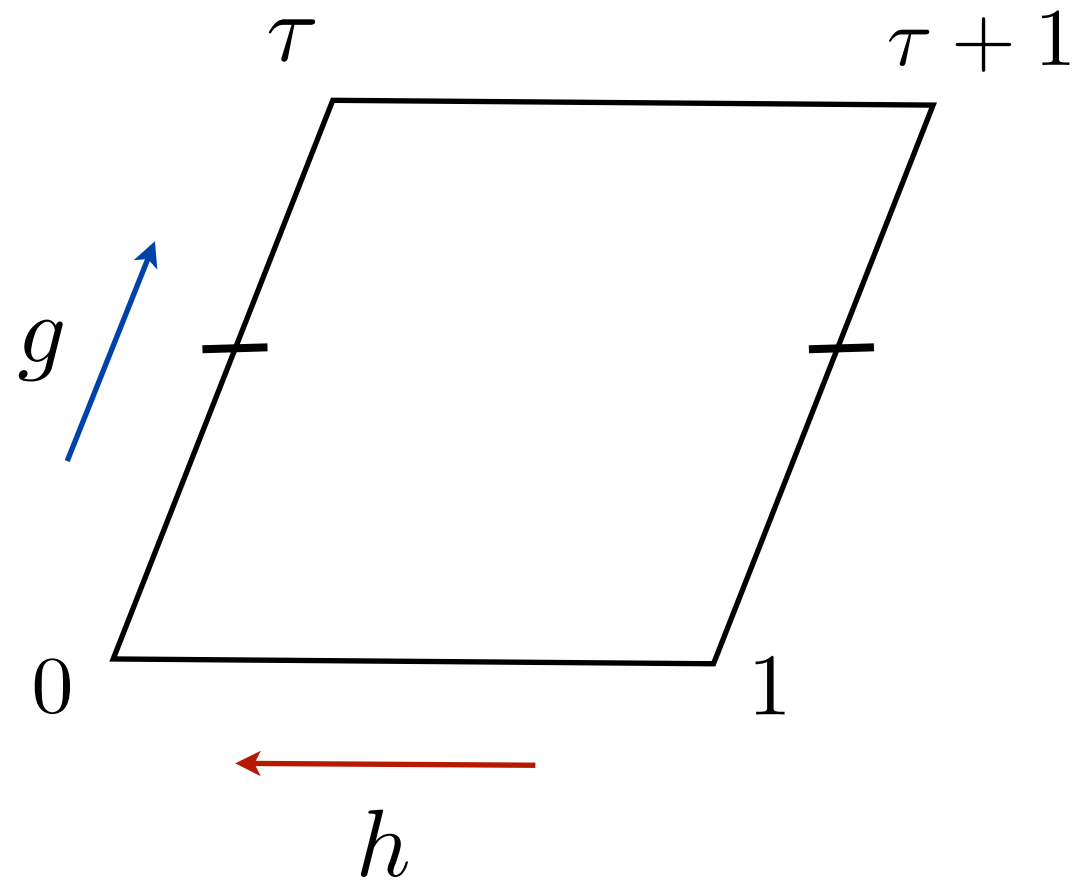
Modular transformations mixes the boundary conditions

$$SL(2, \mathbb{Z}) \quad : \quad \phi_{g,h} \quad \longrightarrow \quad \phi_{g^a h^c, g^b h^d}$$

$$\begin{pmatrix} a & b \\ c & d \end{pmatrix} \in SL(2, \mathbb{Z})$$

In the **path-integral framework** we should have

$$\phi_{g,h}(\tau, z) =$$



In the **operatorial description** this is equivalent to

$$\phi_{g,h}(\tau, z) = \text{Tr}_{\mathcal{H}_g} \left(h (-1)^{J_0 + \bar{J}_0} q^{L_0 - c/24} \bar{q}^{\bar{L}_0 - c/24} y^{J_0} \right)$$

\mathcal{H}_g is the **g -twisted sector** in the orbifold theory

To make sense of this let us recall some facts about **orbifolds**

Holomorphic Orbifolds and Group Cohomology

Our main **assumption** is that *the twisted twining genera behave similarly as for characters of a holomorphic orbifold*

Holomorphic Orbifolds and Group Cohomology

Our main **assumption** is that *the twisted twining genera behave similarly as for characters of a holomorphic orbifold*

Consider a **holomorphic** CFT \mathcal{V} with $G = \text{Aut}(\mathcal{V})$ a finite group

→ For each $g \in G$ there is a *unique twisted sector* \mathcal{V}_g with character

$$Z_{g,h}(\tau) = \text{Tr}_{\mathcal{V}_g} (\rho_g(h) q^{L_0 - 1}) \quad \forall h \in C_G(g) = \text{Aut}(\mathcal{V}_g)$$

Holomorphic Orbifolds and Group Cohomology

Our main **assumption** is that *the twisted twining genera behave similarly as for characters of a holomorphic orbifold*

Consider a **holomorphic** CFT \mathcal{V} with $G = \text{Aut}(\mathcal{V})$ a finite group

→ For each $g \in G$ there is a *unique twisted sector* \mathcal{V}_g with character

$$Z_{g,h}(\tau) = \text{Tr}_{\mathcal{V}_g} (\rho_g(h) q^{L_0 - 1}) \quad \forall h \in C_G(g) = \text{Aut}(\mathcal{V}_g)$$

where $\rho_g(h)$ is a *projective representation* of $C_G(g) = \{h \in G \mid hg = gh\}$

$$\rho_g(h_1)\rho_g(h_2) = c_g(h_1, h_2)\rho_g(h_1h_2)$$

with c_g a 2-cocycle

$$c_g : C_G(g) \times C_G(g) \rightarrow U(1)$$

Holomorphic Orbifolds and Group Cohomology

Fact: Consistent holomorphic orbifolds are classified by $H^3(G, U(1))$.

[Dijkgraaf, Witten][Dijkgraaf, Pasquier, Roche][Bantay][Coste, Gannon, Ruelle]

Holomorphic Orbifolds and Group Cohomology

Fact: Consistent holomorphic orbifolds are classified by $H^3(G, U(1))$.

[Dijkgraaf, Witten][Dijkgraaf, Pasquier, Roche][Bantay][Coste, Gannon, Ruelle]

The 2-cocycle c_g is determined by a class $[\alpha] \in H^3(G, U(1))$

via the formula

$$c_h(g_1, g_2) = \frac{\alpha(h, g_1, g_2)\alpha(g_1, g_2, (g_1g_2)^{-1}h(g_1g_2))}{\alpha(g_1, h, h^{-1}g_2h)}$$

and this also implies that $[c_g] \in H^2(C_G(g), U(1))$

Then, under **modular transformations** the **twisted twining characters** of a holomorphic orbifold obey the relations

[Bantay][Coste, Gannon, Ruelle]

$$Z_{g,h}(\tau + 1) = c_g(g, h) Z_{g,gh}(\tau)$$

$$Z_{g,h}(-1/\tau) = \overline{c_h(g, g^{-1})} Z_{h,g^{-1}}(\tau)$$

Then, under **modular transformations** the **twisted twining characters** of a holomorphic orbifold obey the relations

[Bantay][Coste, Gannon, Ruelle]

$$Z_{g,h}(\tau + 1) = c_g(g, h) Z_{g,gh}(\tau)$$

$$Z_{g,h}(-1/\tau) = \overline{c_h(g, g^{-1})} Z_{h,g^{-1}}(\tau)$$

Moreover, under **conjugation** of g, h one has the general relation

$$Z_{g,h}(\tau) = \frac{c_g(h, k)}{c_g(k, k^{-1}hk)} Z_{k^{-1}gk, k^{-1}hk}(\tau) \quad \forall k \in G$$

Cohomological Obstructions from $H^3(G)$

$$Z_{g,h}(\tau) = \frac{c_g(h, k)}{c_g(k, k^{-1}hk)} Z_{k^{-1}gk, k^{-1}hk}(\tau)$$

Whenever k commutes with both g and h one finds

$$Z_{g,h} = \frac{c_g(h, k)}{c_g(k, h)} Z_{g,h}$$

Cohomological Obstructions from $H^3(G)$

$$Z_{g,h}(\tau) = \frac{c_g(h, k)}{c_g(k, k^{-1}hk)} Z_{k^{-1}gk, k^{-1}hk}(\tau)$$

Whenever k commutes with both g and h one finds

$$Z_{g,h} = \frac{c_g(h, k)}{c_g(k, h)} Z_{g,h}$$

So $Z_{g,h} = 0$ unless the 2-cocycle c_g is *regular*:

$$c_g(h, k) = c_g(k, h)$$

When this is not satisfied we have **obstructions!** [Gannon]

Conjecture (generalized Mathieu moonshine) [GHPV]:

For each $g \in M_{24}$ there exists a *graded unitary representation* \mathcal{H}_g of $\mathcal{N} = \mathbb{Z}$ with central charge $c = 6$ carrying a *projective representation*

$$\rho_g : C_{M_{24}}(g) \rightarrow GL(\mathcal{H}_g)$$

commuting with $\mathcal{N} = \mathbb{Z}$ and determined by a class $[\alpha] \in H^3(M_{24}, U(1))$.

Conjecture (generalized Mathieu moonshine) [GHPV]:

For each $g \in M_{24}$ there exists a *graded unitary representation* \mathcal{H}_g of $\mathcal{N} = \mathbb{A}$ with central charge $c = 6$ carrying a *projective representation*

$$\rho_g : C_{M_{24}}(g) \rightarrow GL(\mathcal{H}_g)$$

commuting with $\mathcal{N} = \mathbb{A}$ and determined by a class $[\alpha] \in H^3(M_{24}, U(1))$.

For each commuting pair $g, h \in M_{24}$ there exists functions $\phi_{g,h}(\tau, z)$ satisfying:

- $\phi_{e,h} = \phi_h$ and $\phi_{e,e} = \chi(K3; \tau, z)$

Conjecture (generalized Mathieu moonshine) [GHPV]:

For each $g \in M_{24}$ there exists a *graded unitary representation* \mathcal{H}_g of $\mathcal{N} = \mathbb{A}$ with central charge $c = 6$ carrying a *projective representation*

$$\rho_g : C_{M_{24}}(g) \rightarrow GL(\mathcal{H}_g)$$

commuting with $\mathcal{N} = \mathbb{A}$ and determined by a class $[\alpha] \in H^3(M_{24}, U(1))$.

For each commuting pair $g, h \in M_{24}$ there exists functions $\phi_{g,h}(\tau, z)$ satisfying:

- $\phi_{e,h} = \phi_h$ and $\phi_{e,e} = \chi(K3; \tau, z)$
- $\phi_{g,h}(\tau, z) = \xi(k) \phi_{k^{-1}gk, k^{-1}hk}(\tau, z), \quad \forall k \in M_{24}$

Conjecture (generalized Mathieu moonshine) [GHPV]:

For each $g \in M_{24}$ there exists a **graded unitary representation** \mathcal{H}_g of $\mathcal{N} = \mathbb{A}$ with central charge $c = 6$ carrying a **projective representation**

$$\rho_g : C_{M_{24}}(g) \rightarrow GL(\mathcal{H}_g)$$

commuting with $\mathcal{N} = \mathbb{A}$ and determined by a class $[\alpha] \in H^3(M_{24}, U(1))$.

For each commuting pair $g, h \in M_{24}$ there exists functions $\phi_{g,h}(\tau, z)$ satisfying:

- $\phi_{e,h} = \phi_h$ and $\phi_{e,e} = \chi(K3; \tau, z)$
- $\phi_{g,h}(\tau, z) = \xi(k) \phi_{k^{-1}gk, k^{-1}hk}(\tau, z), \quad \forall k \in M_{24}$
- $\phi_{g,h} \left(\frac{a\tau + b}{c\tau + d}, \frac{z}{c\tau + d} \right) = \chi_{g,h} \begin{pmatrix} a & b \\ c & d \end{pmatrix} e^{2\pi i \frac{cz^2}{c\tau + d}} \phi_{g^a h^c, g^b h^d}(\tau, z), \quad \begin{pmatrix} a & b \\ c & d \end{pmatrix} \in SL(2, \mathbb{Z})$

Conjecture (generalized Mathieu moonshine) [GHPV]:

For each $g \in M_{24}$ there exists a **graded unitary representation** \mathcal{H}_g of $\mathcal{N} = 4$ with central charge $c = 6$ carrying a **projective representation**

$$\rho_g : C_{M_{24}}(g) \rightarrow GL(\mathcal{H}_g)$$

commuting with $\mathcal{N} = 4$ and determined by a class $[\alpha] \in H^3(M_{24}, U(1))$.

For each commuting pair $g, h \in M_{24}$ there exists functions $\phi_{g,h}(\tau, z)$ satisfying:

- $\phi_{e,h} = \phi_h$ and $\phi_{e,e} = \chi(K3; \tau, z)$
- $\phi_{g,h}(\tau, z) = \xi(k) \phi_{k^{-1}gk, k^{-1}hk}(\tau, z), \quad \forall k \in M_{24}$
- $\phi_{g,h} \left(\frac{a\tau + b}{c\tau + d}, \frac{z}{c\tau + d} \right) = \chi_{g,h} \begin{pmatrix} a & b \\ c & d \end{pmatrix} e^{2\pi i \frac{cz^2}{c\tau + d}} \phi_{g^a h^c, g^b h^d}(\tau, z), \quad \begin{pmatrix} a & b \\ c & d \end{pmatrix} \in SL(2, \mathbb{Z})$
- $\phi_{g,h}(\tau, z) = \sum_{r,\ell} \text{Tr}_{R_{g,r}}(h) \chi_{r+1/4,\ell}(\tau, z), \quad h \in C_{M_{24}}(g)$

$R_{g,r}$ representation of a central extension of $C_{M_{24}}(g)$

Conjecture (generalized Mathieu moonshine) [GHPV]:

For each $g \in M_{24}$ there exists a **graded unitary representation** \mathcal{H}_g of $\mathcal{N} = 4$ with central charge $c = 6$ carrying a **projective representation**

$$\rho_g : C_{M_{24}}(g) \rightarrow GL(\mathcal{H}_g)$$

commuting with $\mathcal{N} = 4$ and determined by a class $[\alpha] \in H^3(M_{24}, U(1))$.

For each commuting pair $g, h \in M_{24}$ there exists functions $\phi_{g,h}(\tau, z)$ satisfying:

- $\phi_{e,h} = \phi_h$ and $\phi_{e,e} = \chi(K3; \tau, z)$
- $\phi_{g,h}(\tau, z) = \xi(k) \phi_{k^{-1}gk, k^{-1}hk}(\tau, z), \quad \forall k \in M_{24}$
- $\phi_{g,h} \left(\frac{a\tau + b}{c\tau + d}, \frac{z}{c\tau + d} \right) = \chi_{g,h} \begin{pmatrix} a & b \\ c & d \end{pmatrix} e^{2\pi i \frac{cz^2}{c\tau + d}} \phi_{g^a h^c, g^b h^d}(\tau, z), \quad \begin{pmatrix} a & b \\ c & d \end{pmatrix} \in SL(2, \mathbb{Z})$
- $\phi_{g,h}(\tau, z) = \sum_{r,\ell} \text{Tr}_{R_{g,r}}(h) \chi_{r+1/4,\ell}(\tau, z), \quad h \in C_{M_{24}}(g)$
- The **phases** $\xi_{g,h}$, $\chi_{g,h}$ and the **central extension** of $C_{M_{24}}(g)$ are **determined by the same class** $[\alpha] \in H^3(M_{24}, U(1))$

Theorem [GHPV]:

- For each *commuting pair* $g, h \in M_{24}$ there exists functions $\phi_{g,h}(\tau, z)$ satisfying all the expected modular properties with respect to subgroups $\Gamma_{g,h} \subset SL(2, \mathbb{Z})$
- There is a *unique class* $[\alpha] \in H^3(M_{24}, U(1))$ which determines *all the modular phases*.
- Many of the $\phi_{g,h}$ vanish due to *cohomological obstructions* controlled by $H^3(M_{24}, U(1))$

(in deriving these results we use the fact that $H^3(M_{24}, U(1)) \cong \mathbb{Z}_{12}$ [Ellis, Dutour-Sikiric])

Theorem [GHPV]:

- For each *commuting pair* $g, h \in M_{24}$ there exists functions $\phi_{g,h}(\tau, z)$ satisfying all the expected modular properties with respect to subgroups $\Gamma_{g,h} \subset SL(2, \mathbb{Z})$
- There is a *unique class* $[\alpha] \in H^3(M_{24}, U(1))$ which determines *all the modular phases*.
- Many of the $\phi_{g,h}$ vanish due to *cohomological obstructions* controlled by $H^3(M_{24}, U(1))$

(in deriving these results we use the fact that $H^3(M_{24}, U(1)) \cong \mathbb{Z}_{12}$ [Ellis, Dutour-Sikiric])

“Almost theorem” [GHPV]:

- For each element $g \in M_{24}$ there exists projective reps $R_{g,r}$ of $C_{M_{24}}(g)$ such that

$$\phi_{g,h}(\tau, z) = \sum_{r,\ell} \text{Tr}_{R_{g,r}}(h) \chi_{r+1/4,\ell}(\tau, z), \quad h \in C_{M_{24}}(g)$$

This was verified for the first 500 coefficients.

Theorem [GHPV]:

- For each commuting pair $g, h \in M_{24}$ there exists functions $\phi_{g,h}(\tau, z)$ satisfying all the expected modular properties with respect to subgroups $\Gamma_{g,h} \subset SL(2, \mathbb{Z})$
- There is a **unique class** $[\alpha] \in H^3(M_{24}, U(1))$ which determines **all the modular phases**.
- Many of the $\phi_{g,h}$ vanish due to **cohomological obstructions** controlled by $H^3(M_{24}, U(1))$

(in deriving these results we use the fact that $H^3(M_{24}, U(1)) \cong \mathbb{Z}_{12}$ [Ellis, Dutour-Sikiric])

“Almost theorem” [GHPV]:

- For each element $g \in M_{24}$ there exists **projective reps** $R_{g,r}$ of $C_{M_{24}}(g)$ such that

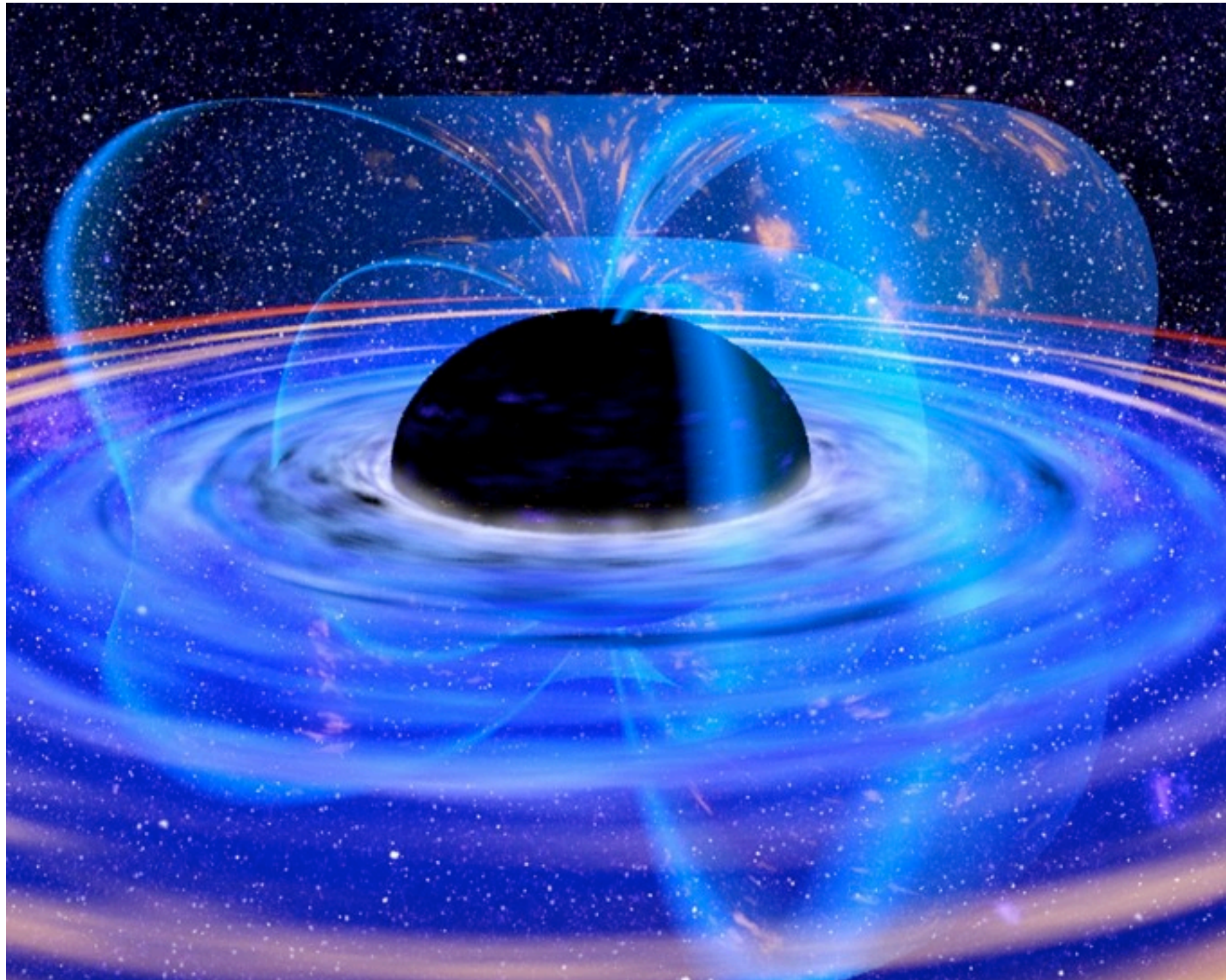
$$\phi_{g,h}(\tau, z) = \sum_{r,\ell} \text{Tr}_{R_{g,r}}(h) \chi_{r+1/4,\ell}(\tau, z), \quad h \in C_{M_{24}}(g)$$

This was verified for the first 500 coefficients.

This is very strong evidence that generalized Mathieu Moonshine holds!

But what is the physical interpretation?

2. Second quantization & black hole counting



Second quantized elliptic genus

Let X be a Calabi-Yau manifold and $\chi(X; \tau, z)$ its elliptic genus.

→ $\chi(X; \tau, z)$ is a weak Jacobi form of weight zero and index $(\dim_{\mathbb{C}} X)/2$ [Gritsenko]

Second quantized elliptic genus

Let X be a Calabi-Yau manifold and $\chi(X; \tau, z)$ its elliptic genus.

→ $\chi(X; \tau, z)$ is a weak Jacobi form of weight zero and index $(\dim_{\mathbb{C}} X)/2$ [Gritsenko]

Dijkgraaf, Moore, Verlinde, Verlinde defined the **second quantized elliptic genus** as

$$\Psi_X(\sigma, \tau, z) := \sum_{n=0}^{\infty} p^n \chi(S^n X; \tau, z) \quad p = e^{2\pi i \sigma}$$

Second quantized elliptic genus

Let X be a Calabi-Yau manifold and $\chi(X; \tau, z)$ its elliptic genus.

→ $\chi(X; \tau, z)$ is a weak Jacobi form of weight zero and index $(\dim_{\mathbb{C}} X)/2$ [Gritsenko]

Dijkgraaf, Moore, Verlinde, Verlinde defined the **second quantized elliptic genus** as

$$\Psi_X(\sigma, \tau, z) := \sum_{n=0}^{\infty} p^n \chi(S^n X; \tau, z) \quad p = e^{2\pi i \sigma}$$

This is the generating function of elliptic genera of symmetric products of X

Second quantized elliptic genus

Let X be a Calabi-Yau manifold and $\chi(X; \tau, z)$ its elliptic genus.

→ $\chi(X; \tau, z)$ is a weak Jacobi form of weight zero and index $(\dim_{\mathbb{C}} X)/2$ [Gritsenko]

Dijkgraaf, Moore, Verlinde, Verlinde defined the **second quantized elliptic genus** as

$$\Psi_X(\sigma, \tau, z) := \sum_{n=0}^{\infty} p^n \chi(S^n X; \tau, z) \quad p = e^{2\pi i \sigma}$$

DMVV proved the following remarkable formula:

$$\Psi_X(\sigma, \tau, z) = \exp \left[\sum_{L=1}^{\infty} p^L T_L \chi(X; \tau, z) \right] = \prod_{\substack{n>0, m \geq 0 \\ \ell \in \mathbb{Z}}} (1 - p^n q^m y^\ell)^{-c_X(mn, \ell)}$$

Second quantized elliptic genus

Let X be a Calabi-Yau manifold and $\chi(X; \tau, z)$ its elliptic genus.

→ $\chi(X; \tau, z)$ is a weak Jacobi form of weight zero and index $(\dim_{\mathbb{C}} X)/2$ [Gritsenko]

Dijkgraaf, Moore, Verlinde, Verlinde defined the **second quantized elliptic genus** as

$$\Psi_X(\sigma, \tau, z) := \sum_{n=0}^{\infty} p^n \chi(S^n X; \tau, z) \quad p = e^{2\pi i \sigma}$$

DMVV proved the following remarkable formula:

$$\Psi_X(\sigma, \tau, z) = \exp \left[\sum_{L=1}^{\infty} p^L T_L \chi(X; \tau, z) \right] = \prod_{\substack{n > 0, m \geq 0 \\ \ell \in \mathbb{Z}}} (1 - p^n q^m y^\ell)^{-c_X(mn, \ell)}$$

Hecke operator

$$T_L : J_{0, m} \rightarrow J_{0, mL}$$

Fourier coefficients of

$$\chi(X; \tau, z) = \sum_{k \geq 0, \ell \in \mathbb{Z}} c_X(k, \ell) q^k y^\ell$$

Second quantized elliptic genus

Let X be a Calabi-Yau manifold and $\chi(X; \tau, z)$ its elliptic genus.

→ $\chi(X; \tau, z)$ is a weak Jacobi form of weight zero and index $(\dim_{\mathbb{C}} X)/2$ [Gritsenko]

Dijkgraaf, Moore, Verlinde, Verlinde defined the **second quantized elliptic genus** as

$$\Psi_X(\sigma, \tau, z) := \sum_{n=0}^{\infty} p^n \chi(S^n X; \tau, z) \quad p = e^{2\pi i \sigma}$$

DMVV proved the following remarkable formula:

$$\Psi_X(\sigma, \tau, z) = \exp \left[\sum_{L=1}^{\infty} p^L T_L \chi(X; \tau, z) \right] = \prod_{\substack{n>0, m \geq 0 \\ \ell \in \mathbb{Z}}} (1 - p^n q^m y^\ell)^{-c_X(mn, \ell)}$$

Gritsenko later showed that

$$\Phi_X(\sigma, \tau, z) := \frac{A_X(\sigma, \tau, z)}{\Psi_X(\sigma, \tau, z)}$$

Siegel modular form of weight $c_X(0, 0)/2$

A_X is called the “Hodge anomaly”

Second quantized elliptic genus

Let X be a Calabi-Yau manifold and $\chi(X; \tau, z)$ its elliptic genus.

→ $\chi(X; \tau, z)$ is a weak Jacobi form of weight zero and index $(\dim_{\mathbb{C}} X)/2$ [Gritsenko]

Dijkgraaf, Moore, Verlinde, Verlinde defined the **second quantized elliptic genus** as

$$\Psi_X(\sigma, \tau, z) := \sum_{n=0}^{\infty} p^n \chi(S^n X; \tau, z) \quad p = e^{2\pi i \sigma}$$

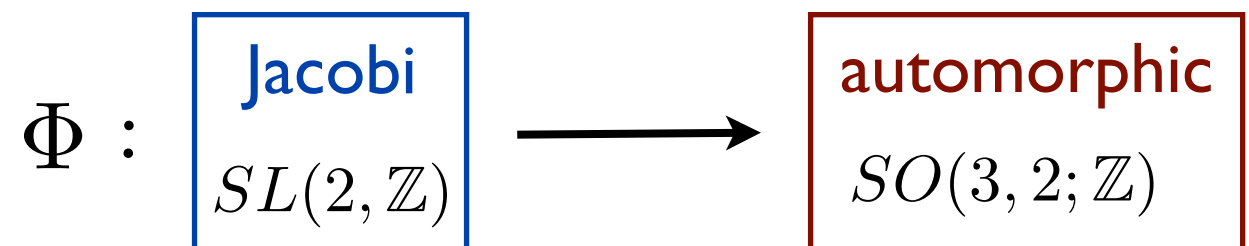
DMVV proved the following remarkable formula:

$$\Psi_X(\sigma, \tau, z) = \exp \left[\sum_{L=1}^{\infty} p^L T_L \chi(X; \tau, z) \right] = \prod_{\substack{n>0, m \geq 0 \\ \ell \in \mathbb{Z}}} (1 - p^n q^m y^\ell)^{-c_X(mn, \ell)}$$

Gritsenko later showed that

$$\Phi_X(\sigma, \tau, z) := \frac{A_X(\sigma, \tau, z)}{\Psi_X(\sigma, \tau, z)}$$

This is an example of a **Borchers lift**:



Counting dyons in $\mathcal{N} = 4$ string theory

For X a K3-manifold we have that

$$\Phi_X = \Phi_{10} = pqy \prod_{m,n,\ell > 0} (1 - p^m q^n y^\ell)^{c(m,n,\ell)}$$

Igusa cusp form of weight 10 for

$$Sp(4; \mathbb{Z})$$

$$\chi(K3; \tau, z) = 2\phi_{0,1}(\tau, z) = \sum_{n \geq 0, \ell \in \mathbb{Z}} c(n, \ell) q^n y^\ell$$

Counting dyons in $\mathcal{N} = 4$ string theory

For X a K3-manifold we have that

$$\Phi_X = \Phi_{10} = pqy \prod_{m,n,\ell > 0} (1 - p^m q^n y^\ell)^{c(mn,\ell)}$$

Igusa cusp form of weight 10 for

$$Sp(4; \mathbb{Z})$$

The *inverse is the partition function* of 1/4 BPS dyons in Het/T^6 or $\text{IIA}/(K3 \times T^2)$

[Dijkgraaf, Verlinde, Verlinde][Shih, Strominger, Yin]

Counting dyons in $\mathcal{N} = 4$ string theory

For X a K3-manifold we have that

$$\Phi_X = \Phi_{10} = pqy \prod_{m,n,\ell > 0} (1 - p^m q^n y^\ell)^{c(mn,\ell)}$$

Igusa cusp form of weight 10 for

$$Sp(4; \mathbb{Z})$$

The *inverse is the partition function* of 1/4 BPS dyons in Het/T^6 or $\text{IIA}/(K3 \times T^2)$
[Dijkgraaf, Verlinde, Verlinde][Shih, Strominger, Yin]

1/4 BPS states are counted by the **sixth helicity supertrace** [Kiritsis]

$$B_6(P, Q) := \frac{1}{6!} \text{Tr}_{\mathcal{H}_{P,Q}} \left((-1)^J (2J)^6 \right) \quad J = \text{helicity}$$

electric-magnetic
charges

$$(P, Q) \in \Gamma^{6,22} \oplus \Gamma^{6,22}$$

Counting dyons in $\mathcal{N} = 4$ string theory

For X a K3-manifold we have that

$$\Phi_X = \Phi_{10} = pqy \prod_{m,n,\ell > 0} (1 - p^m q^n y^\ell)^{c(mn,\ell)}$$

Igusa cusp form of weight 10 for

$$Sp(4; \mathbb{Z})$$

The *inverse is the partition function* of 1/4 BPS dyons in Het/T^6 or $\text{IIA}/(K3 \times T^2)$

[Dijkgraaf, Verlinde, Verlinde][Shih, Strominger, Yin]

1/4 BPS states are counted by the **sixth helicity supertrace** [Kiritsis]

$$B_6(P, Q) := \frac{1}{6!} \text{Tr}_{\mathcal{H}_{P,Q}} \left((-1)^J (2J)^6 \right) \quad J = \text{helicity}$$

electric-magnetic
charges

$$(P, Q) \in \Gamma^{6,22} \oplus \Gamma^{6,22}$$

invariant under $SL(2, \mathbb{Z}) \times SO(6, 22; \mathbb{Z}) \longrightarrow$

can only depend on
the combinations

$$P^2, Q^2, Q \cdot P$$

Counting dyons in $\mathcal{N} = 4$ string theory

For X a K3-manifold we have that

$$\Phi_X = \Phi_{10} = pqy \prod_{m,n,\ell > 0} (1 - p^m q^n y^\ell)^{c(m,n,\ell)}$$

Igusa cusp form of weight 10 for

$$Sp(4; \mathbb{Z})$$

The *inverse is the partition function* of 1/4 BPS dyons in Het/T^6 or $\text{IIA}/(K3 \times T^2)$
 [Dijkgraaf, Verlinde, Verlinde][Shih, Strominger, Yin]

1/4 BPS states are counted by the **sixth helicity supertrace** [Kiritsis]

$$B_6(P, Q) := \frac{1}{6!} \text{Tr}_{\mathcal{H}_{P,Q}} \left((-1)^J (2J)^6 \right) \quad J = \text{helicity}$$

The formula is
$$\frac{1}{\Phi_{10}} = \sum_{m,n,\ell} d(m, n, \ell) p^m q^n y^\ell$$

with the identification
$$B_6(P, Q) = d \left(\frac{Q^2}{2}, \frac{P^2}{2}, P \cdot Q \right)$$

Counting dyons in $\mathcal{N} = 4$ string theory

For X a K3-manifold we have that

$$\Phi_X = \Phi_{10} = pqy \prod_{m,n,\ell > 0} (1 - p^m q^n y^\ell)^{c(mn,\ell)}$$

Igusa cusp form of weight 10 for

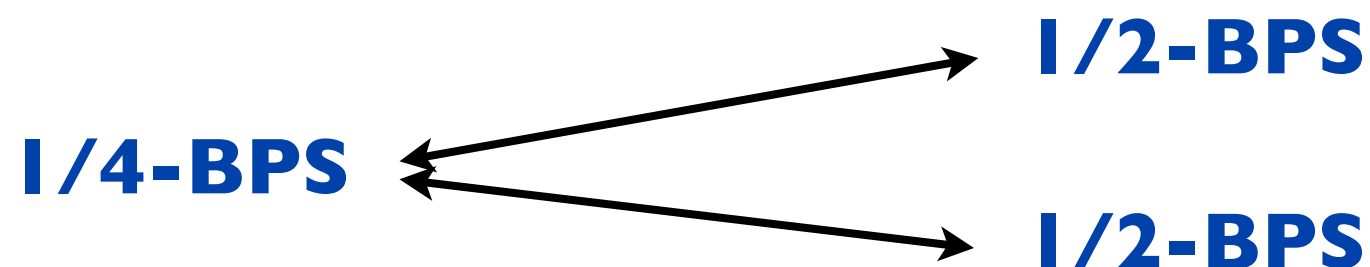
$$Sp(4; \mathbb{Z})$$

The *inverse is the partition function* of 1/4 BPS dyons in Het/T^6 or $\text{IIA}/(K3 \times T^2)$
[Dijkgraaf, Verlinde, Verlinde][Shih, Strominger, Yin]

The index is locally constant but *jumps at codimension one walls* in moduli space:

“wall-crossing formula”

$$\lim_{z \rightarrow 0} \frac{\Phi_{10}(\sigma, \tau, z)}{(2\pi iz)^2} = \eta(\sigma)^{24} \eta(\tau)^{24}$$



Second quantized twisted twining genera

Inspired by this we seek a similar **spacetime interpretation** for the twisted twining genera $\phi_{g,h}(\tau, z)$ of generalized Mathieu moonshine.

This generalizes earlier results by Cheng for the case $(g, h) = (e, h)$

Second quantized twisted twining genera

Inspired by this we seek a similar **spacetime interpretation** for the twisted twining genera $\phi_{g,h}(\tau, z)$ of generalized Mathieu moonshine.

This generalizes earlier results by Cheng for the case $(g, h) = (e, h)$

We define the **second quantized twisted twining genera** as:

$$\Psi_{g,h}(\sigma, \tau, z) := \exp \left[\sum_{L=1}^{\infty} p^L \mathcal{T}_L^\alpha \phi_{g,h}(\tau, z) \right]$$

Second quantized twisted twining genera

Inspired by this we seek a similar **spacetime interpretation** for the twisted twining genera $\phi_{g,h}(\tau, z)$ of generalized Mathieu moonshine.

This generalizes earlier results by Cheng for the case $(g, h) = (e, h)$

We define the **second quantized twisted twining genera** as:

$$\Psi_{g,h}(\sigma, \tau, z) := \exp \left[\sum_{L=1}^{\infty} p^L \mathcal{T}_L^\alpha \phi_{g,h}(\tau, z) \right]$$

where we used the **twisted equivariant Hecke operator**

$$\mathcal{T}_L^\alpha \phi_{g,h}(\tau, z) := \frac{1}{L} \sum_{\substack{a,d>0 \\ ad=L}} \sum_{b=0}^{d-1} \chi_{g,h} \left(\begin{pmatrix} a & b \\ 0 & d \end{pmatrix} \right) \phi_{g^d, g^{-b}, h^a} \left(\frac{a\tau+b}{d}, az \right)$$

This is a generalization of similar Hecke operators used in **generalized monstrous moonshine** by Ganter & Carnahan.

Second quantized twisted twining genera

Inspired by this we seek a similar **spacetime interpretation** for the twisted twining genera $\phi_{g,h}(\tau, z)$ of generalized Mathieu moonshine.

This generalizes earlier results by Cheng for the case $(g, h) = (e, h)$

We define the **second quantized twisted twining genera** as:

$$\Psi_{g,h}(\sigma, \tau, z) := \exp \left[\sum_{L=1}^{\infty} p^L \mathcal{T}_L^\alpha \phi_{g,h}(\tau, z) \right]$$

where we used the **twisted equivariant Hecke operator**

multiplier phase determined by

$$[\alpha] \in H^3(M_{24}, U(1))$$

$$\mathcal{T}_L^\alpha \phi_{g,h}(\tau, z) := \frac{1}{L} \sum_{\substack{a,d>0 \\ ad=L}} \sum_{b=0}^{d-1} \chi_{g,h} \left(\begin{pmatrix} a & b \\ 0 & d \end{pmatrix} \right) \phi_{g^d, g^{-b}, h^a} \left(\frac{a\tau+b}{d}, az \right)$$

This is a generalization of similar Hecke operators used in **generalized monstrous moonshine** by Ganter & Carnahan.

Second quantized twisted twining genera

Inspired by this we seek a similar **spacetime interpretation** for the twisted twining genera $\phi_{g,h}(\tau, z)$ of generalized Mathieu moonshine.

This generalizes earlier results by Cheng for the case $(g, h) = (e, h)$

We define the **second quantized twisted twining genera** as:

$$\Psi_{g,h}(\sigma, \tau, z) := \exp \left[\sum_{L=1}^{\infty} p^L \mathcal{T}_L^\alpha \phi_{g,h}(\tau, z) \right]$$

$\phi_{g,h}$ are sections of a line bundle $\mathcal{L}_{g,h}^\alpha \rightarrow \mathcal{M}_{M_{24}}$

*moduli space of principal M_{24} -bundles
on the elliptic curve E_τ*

Second quantized twisted twining genera

Inspired by this we seek a similar **spacetime interpretation** for the twisted twining genera $\phi_{g,h}(\tau, z)$ of generalized Mathieu moonshine.

This generalizes earlier results by Cheng for the case $(g, h) = (e, h)$

We define the **second quantized twisted twining genera** as:

$$\Psi_{g,h}(\sigma, \tau, z) := \exp \left[\sum_{L=1}^{\infty} p^L \mathcal{T}_L^\alpha \phi_{g,h}(\tau, z) \right]$$

$\phi_{g,h}$ are sections of a line bundle $\mathcal{L}_{g,h}^\alpha \rightarrow \mathcal{M}_{M_{24}}$

moduli space of principal M_{24} -bundles
on the elliptic curve E_τ

Hecke operators map $\mathcal{T}_L^\alpha : \mathcal{L}_{g,h}^\alpha \longrightarrow (\mathcal{L}_{g,h}^\alpha)^{\otimes L}$

Second quantized twisted twining genera

Inspired by this we seek a similar **spacetime interpretation** for the twisted twining genera $\phi_{g,h}(\tau, z)$ of generalized Mathieu moonshine.

This generalizes earlier results by Cheng for the case $(g, h) = (e, h)$

We define the **second quantized twisted twining genera** as:

$$\Psi_{g,h}(\sigma, \tau, z) := \exp \left[\sum_{L=1}^{\infty} p^L \mathcal{T}_L^\alpha \phi_{g,h}(\tau, z) \right]$$

$\phi_{g,h}$ are sections of a line bundle $\mathcal{L}_{g,h}^\alpha \rightarrow \mathcal{M}_{M_{24}}$

moduli space of principal M_{24} -bundles on the elliptic curve E_τ

Hecke operators map $\mathcal{T}_L^\alpha : \mathcal{L}_{g,h}^\alpha \longrightarrow (\mathcal{L}_{g,h}^\alpha)^{\otimes L}$

sections have multiplier phase $\chi_{g,h}$

sections have multiplier phase $(\chi_{g,h})^L$

Second quantized twisted twining genera

Inspired by this we seek a similar **spacetime interpretation** for the twisted twining genera $\phi_{g,h}(\tau, z)$ of generalized Mathieu moonshine.

This generalizes earlier results by Cheng for the case $(g, h) = (e, h)$

We define the **second quantized twisted twining genera** as:

$$\Psi_{g,h}(\sigma, \tau, z) := \exp \left[\sum_{L=1}^{\infty} p^L \mathcal{T}_L^\alpha \phi_{g,h}(\tau, z) \right]$$

$\phi_{g,h}$ are sections of a line bundle $\mathcal{L}_{g,h}^\alpha \rightarrow \mathcal{M}_{M_{24}}$

moduli space of principal M_{24} -bundles
on the elliptic curve E_τ

This implies that for L sufficiently large $\mathcal{T}_L^\alpha \phi_{g,h}$ has **trivial multiplier phase**

→ Even if $\phi_{g,h}$ vanishes by **cohomological obstructions**, all the second quantized twisted twining genera $\Psi_{g,h}$ are **unobstructed!**

Results (D.P., Volpato):

The second quantized twisted twining genera satisfy the following properties

- Infinite product formula

$$\frac{1}{\Psi_{g,h}(\sigma, \tau, z)} = \prod_{d=1}^{\infty} \prod_{m=0}^{\infty} \prod_{\ell \in \mathbb{Z}} \prod_{t=0}^{M-1} \left(1 - e^{\frac{2\pi i t}{M}} q^{\frac{m}{N\lambda}} y^{\ell} p^d\right)^{\hat{c}_{g,h}(d,m,\ell,t)}$$

Results (D.P., Volpato):

The second quantized twisted twining genera satisfy the following properties

- Infinite product formula

$$\frac{1}{\Psi_{g,h}(\sigma, \tau, z)} = \prod_{d=1}^{\infty} \prod_{m=0}^{\infty} \prod_{\ell \in \mathbb{Z}} \prod_{t=0}^{M-1} (1 - e^{\frac{2\pi i t}{M}} q^{\frac{m}{N\lambda}} y^{\ell} p^d)^{\hat{c}_{g,h}(d,m,\ell,t)}$$

$$M = \mathcal{O}(h) \quad N = \mathcal{O}(g)$$

λ length of the shortest cycle of g in its 24-dim permutation reps

$$\hat{c}_{g,h}(d, m, \ell, t) := \sum_{k=0}^{M-1} \sum_{b=0}^{\lambda N-1} \frac{e^{-\frac{2\pi i t k}{M}} e^{\frac{2\pi i b m}{\lambda N}}}{M \lambda N} \chi_{g,h} \left(\begin{pmatrix} k & b \\ 0 & d \end{pmatrix} \right) c_{g^d, g^{-b} h^k} \left(\frac{md}{N\lambda}, \ell \right)$$

Results (D.P., Volpato):

The second quantized twisted twining genera satisfy the following properties

- Infinite product formula

$$\frac{1}{\Psi_{g,h}(\sigma, \tau, z)} = \prod_{d=1}^{\infty} \prod_{m=0}^{\infty} \prod_{\ell \in \mathbb{Z}} \prod_{t=0}^{M-1} (1 - e^{\frac{2\pi i t}{M}} q^{\frac{m}{N\lambda}} y^{\ell} p^d)^{\hat{c}_{g,h}(d,m,\ell,t)}$$

- The ratio

$$\Phi_{g,h}(\sigma, \tau, z) := \frac{A_{g,h}(\sigma, \tau, z)}{\Psi_{g,h}(\sigma, \tau, z)}$$

is a *Siegel modular form* for a subgroup $\Gamma_{g,h}^{(2)} \subset Sp(4; \mathbb{R})$

For $g = e$ this was conjectured by Cheng and partially proven by Raum.

Results (D.P., Volpato):

The second quantized twisted twining genera satisfy the following properties

- Infinite product formula

$$\frac{1}{\Psi_{g,h}(\sigma, \tau, z)} = \prod_{d=1}^{\infty} \prod_{m=0}^{\infty} \prod_{\ell \in \mathbb{Z}} \prod_{t=0}^{M-1} (1 - e^{\frac{2\pi i t}{M}} q^{\frac{m}{N\lambda}} y^{\ell} p^d)^{\hat{c}_{g,h}(d,m,\ell,t)}$$

- The ratio

$$\Phi_{g,h}(\sigma, \tau, z) := \frac{A_{g,h}(\sigma, \tau, z)}{\Psi_{g,h}(\sigma, \tau, z)}$$

“Hodge anomaly”

$$A_{g,h} = -p \frac{\vartheta_1(\tau, z)^2}{\eta(\tau)^6} \eta_{g,h}(\tau)$$

is a *Siegel modular form* for a subgroup $\Gamma_{g,h}^{(2)} \subset Sp(4; \mathbb{R})$

For $g = e$ this was conjectured by Cheng and partially proven by Raum.

Mason’s generalized eta-products

Results (D.P., Volpato):

The second quantized twisted twining genera satisfy the following properties

- Infinite product formula

$$\frac{1}{\Psi_{g,h}(\sigma, \tau, z)} = \prod_{d=1}^{\infty} \prod_{m=0}^{\infty} \prod_{\ell \in \mathbb{Z}} \prod_{t=0}^{M-1} (1 - e^{\frac{2\pi i t}{M}} q^{\frac{m}{N\lambda}} y^{\ell} p^d)^{\hat{c}_{g,h}(d,m,\ell,t)}$$

- The ratio

$$\Phi_{g,h}(\sigma, \tau, z) := \frac{A_{g,h}(\sigma, \tau, z)}{\Psi_{g,h}(\sigma, \tau, z)}$$

“Hodge anomaly”

$$A_{g,h} = -p \frac{\vartheta_1(\tau, z)^2}{\eta(\tau)^6} \eta_{g,h}(\tau)$$

is a **Siegel modular form** for a subgroup $\Gamma_{g,h}^{(2)} \subset Sp(4; \mathbb{R})$

For $g = e$ this was conjectured by Cheng and partially proven by Raum.

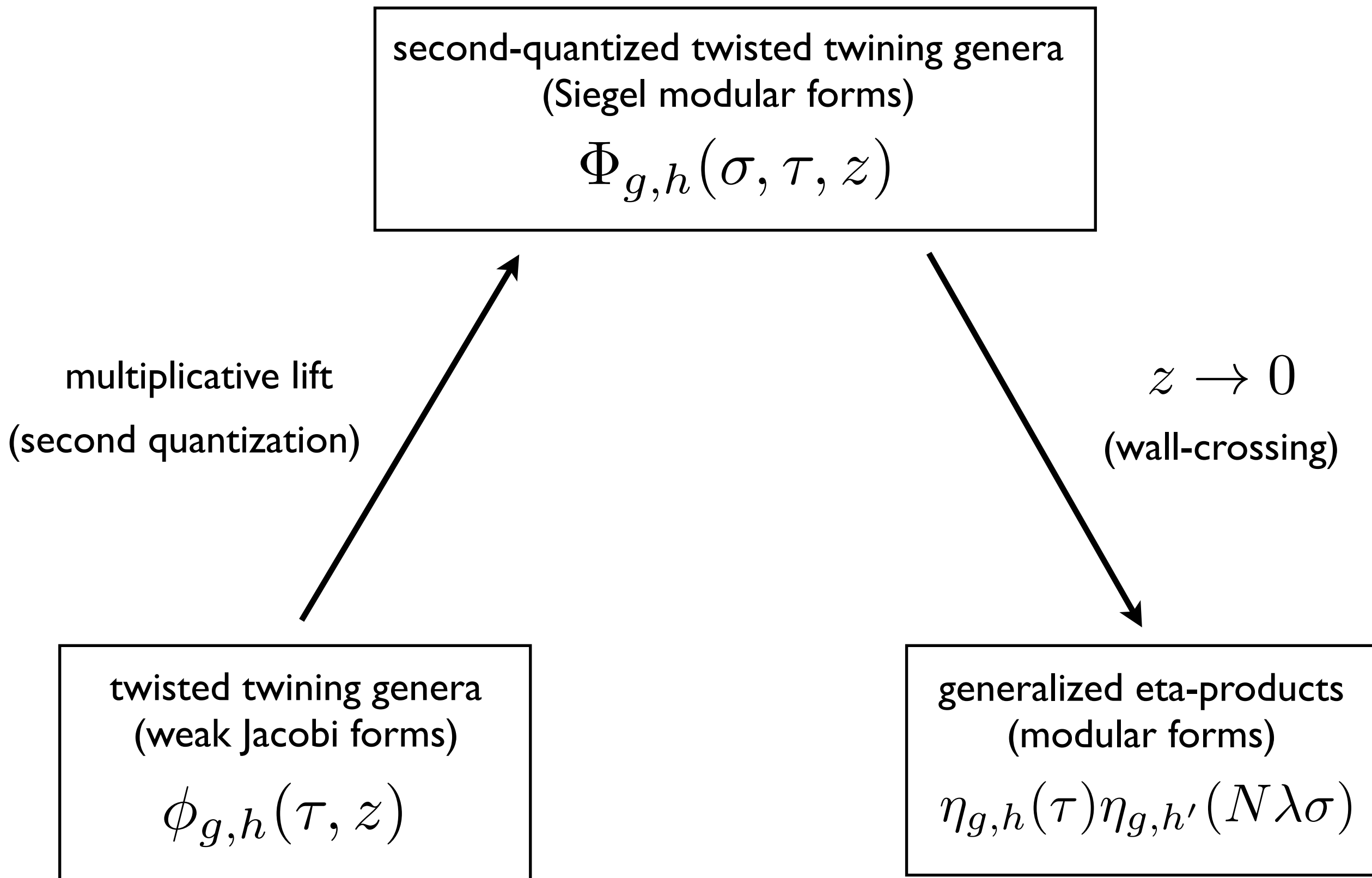
Mason’s generalized eta-products

- “Wall-crossing formula”

$$\lim_{z \rightarrow 0} \frac{\Phi_{g,h}(\sigma, \tau, z)}{(2\pi i z)^2} = \eta_{g,h}(\tau) \eta_{g,h}(N\lambda\sigma)$$

This resolves a puzzle about the connection with **Mason's old version of generalized M_{24} -moonshine** for eta-products

(For $g = e$ this was observed previously by Cheng and Govindarajan.)



Physical interpretation: CHL-models

Can we interpret the second quantized twisted twining genera as counting spacetime BPS-states?

Physical interpretation: CHL-models

Can we interpret the second quantized twisted twining genera as counting spacetime BPS-states?

Suppose (g, h) are commuting symmetries of the internal superconformal CFT of type II/ $(K3 \times T^2)$ or Het/ T^6

Physical interpretation: CHL-models

Can we interpret the second quantized twisted twining genera as counting spacetime BPS-states?

Suppose (g, h) are commuting symmetries of the internal superconformal CFT of type II/ $(K3 \times T^2)$ or Het/ T^6

- Consider the orbifold of this theory by g \longrightarrow

new $\mathcal{N} = 4$ theory

“CHL-model”

[Chaudhuri, Hockney, Lykken]

Physical interpretation: CHL-models

Can we interpret the second quantized twisted twining genera as counting spacetime BPS-states?

Suppose (g, h) are commuting symmetries of the internal superconformal CFT of type II/ $(K3 \times T^2)$ or Het/ T^6

- Consider the orbifold of this theory by g \longrightarrow

new $\mathcal{N} = 4$ theory

“CHL-model”

[Chaudhuri, Hockney, Lykken]

In this orbifold theory we have “twisted” dyon states counted by the twisted BPS-index

$$B_{6;g,h}(P, Q) := \frac{1}{6!} \text{Tr}_{\mathcal{H}_{Q,P}^g} (h(-1)^{2J} (2J)^6) \quad [\text{Sen}]$$

Physical interpretation: CHL-models

Can we interpret the second quantized twisted twining genera as counting spacetime BPS-states?

Suppose (g, h) are commuting symmetries of the internal superconformal CFT of type II/ $(K3 \times T^2)$ or Het/ T^6

- Consider the orbifold of this theory by $g \longrightarrow$

new $\mathcal{N} = 4$ theory

“CHL-model”

[Chaudhuri, Hockney, Lykken]

In this orbifold theory we have “**twisted**” **dyon states** counted by the **twisted BPS-index**

$$B_{6;g,h}(P, Q) := \frac{1}{6!} \text{Tr}_{\mathcal{H}_{Q,P}^g} (h(-1)^{2J} (2J)^6) \quad [\text{Sen}]$$

Computed for some pairs of symmetries [Dabholkar, Gaiotto][Dabholkar, Nampuri][Jatkar, Sen][David][Dabholkar, Cheng][Govindarajan][Sen]...

$$\longrightarrow B_{6;g,h}(P, Q) = d_{g,h} \left(\frac{Q^2}{2}, \frac{P^2}{2}, Q \cdot P \right)$$

Coincides with Fourier coefficients of

$\Phi_{g,h}$

for some pairs (g, h) !

Physical interpretation: CHL-models

Can we interpret the second quantized twisted twining genera as counting spacetime BPS-states?

Suppose (g, h) are commuting symmetries of the internal superconformal CFT of type II/ $(K3 \times T^2)$ or Het/ T^6

- Consider the orbifold of this theory by g \longrightarrow

new $\mathcal{N} = 4$ theory

“CHL-model”

[Chaudhuri, Hockney, Lykken]

In this orbifold theory we have “twisted” dyon states counted by the twisted BPS-index

$$B_{6;g,h}(P, Q) := \frac{1}{6!} \text{Tr}_{\mathcal{H}_{Q,P}^g} (h(-1)^{2J} (2J)^6) \quad [\text{Sen}]$$

Computed for some pairs of symmetries [Dabholkar, Gaiotto][Dabholkar, Nampuri][Jatkar, Sen][David][Dabholkar, Cheng][Sen]...

Could it be that all of the $\Phi_{g,h}$ have interpretations as partition functions for BPS-dyons?



3. Connection with umbral moonshine

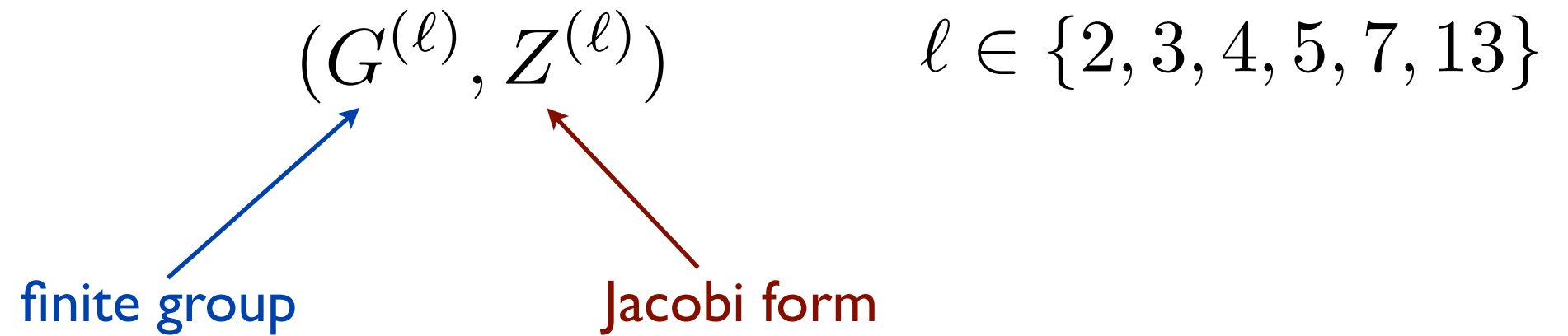
Umbral moonshine

Cheng, Duncan, Harvey proposed a generalization of Mathieu moonshine including 5 additional examples of pairs:

$$(G^{(\ell)}, Z^{(\ell)}) \quad \ell \in \{2, 3, 4, 5, 7, 13\}$$

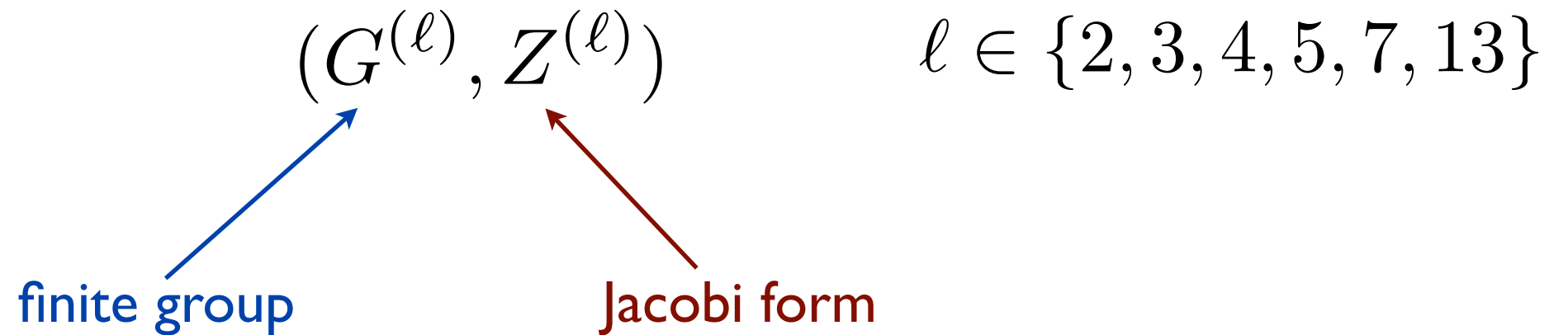
Umbral moonshine

Cheng, Duncan, Harvey proposed a generalization of Mathieu moonshine including 5 additional examples of pairs:



Umbral moonshine

Cheng, Duncan, Harvey proposed a generalization of Mathieu moonshine including 5 additional examples of pairs:

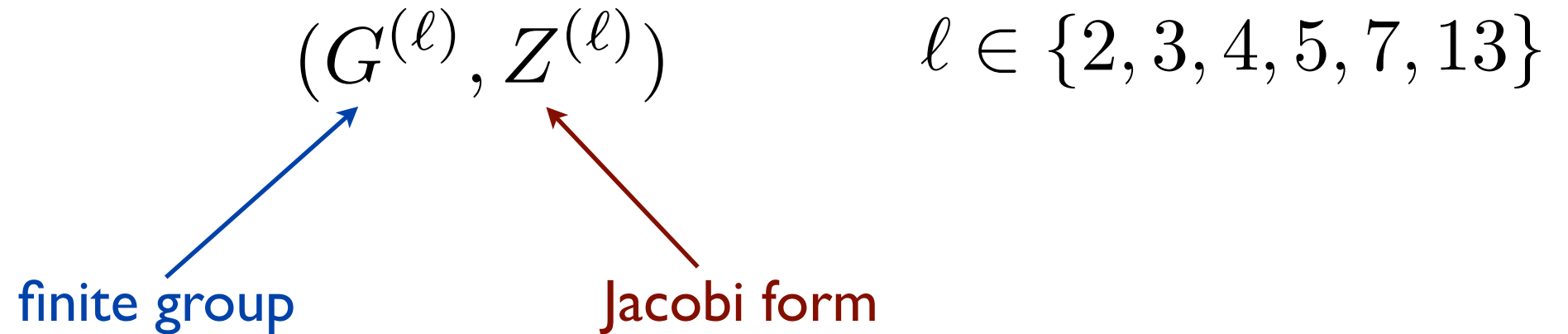


$$(G^{(2)}, Z^{(2)}) = (M_{24}, \chi(K3; \tau, z))$$

*Mathieu moonshine
corresponds to $\ell = 2$*

Umbral moonshine

Cheng, Duncan, Harvey proposed a generalization of Mathieu moonshine including 5 additional examples of pairs:



$$(G^{(2)}, Z^{(2)}) = (M_{24}, \chi(K3; \tau, z))$$

*Mathieu moonshine
corresponds to $\ell = 2$*

None of the other umbral Jacobi forms appear to have interpretations as elliptic genera.

Most of the umbral groups are not sporadic.

Starting from the umbral Jacobi forms Cheng-Duncan-Harvey constructed a class of Siegel modular forms using a standard **Borcherds lift**:

$$\Phi^{(\ell)} = p^{A(\ell)} q^{B(\ell)} y^{C(\ell)} \prod_{(m,n,r) > 0} (1 - p^m q^n y^r)^{c^{(\ell)}(m,n,r)}$$

Starting from the umbral Jacobi forms Cheng-Duncan-Harvey constructed a class of Siegel modular forms using a standard **Borcherds lift**:

$$\Phi^{(\ell)} = p^{A(\ell)} q^{B(\ell)} y^{C(\ell)} \prod_{(m,n,r) > 0} (1 - p^m q^n y^r)^{c^{(\ell)}(mn,r)}$$

→ For $\ell \in \{2, 3, 4, 5\}$ one has $\Phi^{(\ell)} = (\Delta_k)^2$ $k = \frac{7-\ell}{\ell-1}$

Δ_k = weight k Siegel modular forms constructed by Gritsenko-Nikulin

Starting from the umbral Jacobi forms Cheng-Duncan-Harvey constructed a class of Siegel modular forms using a standard **Borcherds lift**:

$$\Phi^{(\ell)} = p^{A(\ell)} q^{B(\ell)} y^{C(\ell)} \prod_{(m,n,r) > 0} (1 - p^m q^n y^r)^{c^{(\ell)}(mn,r)}$$

→ For $\ell \in \{2, 3, 4, 5\}$ one has $\Phi^{(\ell)} = (\Delta_k)^2$ $k = \frac{7-\ell}{\ell-1}$

Δ_k = weight k Siegel modular forms constructed by Gritsenko-Nikulin

We observe that these Siegel modular forms coincide with some of the functions in generalized Mathieu moonshine

$$(2A, 2A) : \Phi_{g,h} = (\Delta_2)^2 = \Phi^{(3)}$$

$$(3A, 3A) : \Phi_{g,h} = (\Delta_1)^2 = \Phi^{(4)}$$

$$(4B, 4B) : \Phi_{g,h} = (\Delta_{1/2})^2 = \Phi^{(5)}$$

Starting from the umbral Jacobi forms Cheng-Duncan-Harvey constructed a class of Siegel modular forms using a standard **Borcherds lift**:

$$\Phi^{(\ell)} = p^{A(\ell)} q^{B(\ell)} y^{C(\ell)} \prod_{(m,n,r) > 0} (1 - p^m q^n y^r)^{c^{(\ell)}(mn,r)}$$

→ For $\ell \in \{2, 3, 4, 5\}$ one has $\Phi^{(\ell)} = (\Delta_k)^2 \quad k = \frac{7-\ell}{\ell-1}$

Δ_k = weight k Siegel modular forms constructed by Gritsenko-Nikulin

We observe that these Siegel modular forms coincide with some of the functions in generalized Mathieu moonshine

conjugacy classes in

M_{24}

$$(2A, 2A) : \Phi_{g,h} = (\Delta_2)^2 = \Phi^{(3)}$$

$$(3A, 3A) : \Phi_{g,h} = (\Delta_1)^2 = \Phi^{(4)}$$

$$(4B, 4B) : \Phi_{g,h} = (\Delta_{1/2})^2 = \Phi^{(5)}$$

Starting from the umbral Jacobi forms Cheng-Duncan-Harvey constructed a class of Siegel modular forms using a standard **Borcherds lift**:

$$\Phi^{(\ell)} = p^{A(\ell)} q^{B(\ell)} y^{C(\ell)} \prod_{(m,n,r) > 0} (1 - p^m q^n y^r)^{c^{(\ell)}(m,n,r)}$$

→ For $\ell \in \{2, 3, 4, 5\}$ one has $\Phi^{(\ell)} = (\Delta_k)^2$ $k = \frac{7-\ell}{\ell-1}$

Δ_k = weight k Siegel modular forms constructed by Gritsenko-Nikulin

We observe that these Siegel modular forms coincide with some of the functions in generalized Mathieu moonshine

conjugacy classes in
 M_{24}

$$(2A, 2A) : \Phi_{g,h} = (\Delta_2)^2 = \Phi^{(3)}$$

$$(3A, 3A) : \Phi_{g,h} = (\Delta_1)^2 = \Phi^{(4)}$$

$$(4B, 4B) : \Phi_{g,h} = (\Delta_{1/2})^2 = \Phi^{(5)}$$

Overlap between umbral moonshine and generalized Mathieu moonshine!

Starting from the umbral Jacobi forms Cheng-Duncan-Harvey constructed a class of Siegel modular forms using a standard **Borcherds lift**:

$$\Phi^{(\ell)} = p^{A(\ell)} q^{B(\ell)} y^{C(\ell)} \prod_{(m,n,r) > 0} (1 - p^m q^n y^r)^{c^{(\ell)}(mn,r)}$$

→ For $\ell \in \{2, 3, 4, 5\}$ one has $\Phi^{(\ell)} = (\Delta_k)^2 \quad k = \frac{7-\ell}{\ell-1}$

Δ_k = weight k Siegel modular forms constructed by Gritsenko-Nikulin

We observe that these Siegel modular forms coincide with some of the functions in generalized Mathieu moonshine

conjugacy classes in
 M_{24}

$$(2A, 2A) : \Phi_{g,h} = (\Delta_2)^2 = \Phi^{(3)}$$

$$(3A, 3A) : \Phi_{g,h} = (\Delta_1)^2 = \Phi^{(4)}$$

$$(4B, 4B) : \Phi_{g,h} = (\Delta_{1/2})^2 = \Phi^{(5)}$$

Overlap between umbral moonshine and generalized Mathieu moonshine!

A modular coincidence or an indication of some deeper relation?

4. Summary and outlook



Summary

- We have established that generalised Mathieu moonshine holds by computing **all twisted twining genera** $\phi_{g,h}$.
- Twisted twining genera can be expanded in **projective characters** of $C_{M_{24}}(g)$.
- A key role is played by the **third cohomology group** $H^3(M_{24}, U(1))$.
- All the **second quantized twisted twining genera found** and verified to be Siegel modular forms
- Some of these correspond to **partition functions of twisted dyons** in CHL-models

Outlook

- Can one construct a **generalised Kac-Moody algebra** for each conjugacy class $[g] \in M_{24}$? (c.f. [Borcherds][Carnahan])
- Relation with **BPS-algebras** à la Harvey Moore...?
- **Generalised Umbral Moonshine...?** [Cheng, Duncan, Harvey]
- Recent interesting results indicate that there is an **N=2 version of Mathieu Moonshine** in heterotic string theory.
[Cheng, Dong, Duncan, Harvey, Kachru, Wrase]
- **Umbral Moonshine from multiple NS5-branes?** [Harvey, Murthy]
- Can one construct an action of M_{24} on the topological (half-twisted) sigma model on K3?
(for attempts in this direction, see [Creutzig, Höhn])

What does M_{24} act on?

Our results strongly suggests that there is something like a **holomorphic vertex operator algebra** underlying Mathieu Moonshine

...but which one remains a mystery...

Example: $8A$ -**twist** and $2B$ -**twine**:

$$\phi_{8A,2B}(\tau, z) = \frac{\eta\left(\frac{\tau}{2}\right)^6 \vartheta_1(\tau, z)^2}{\eta(\tau)^6 \vartheta_4(\tau, 0)^2}$$

$8A = M_{24}$ -**conjugacy class** of order 8 elements.

$\phi_{8A,2B}(\tau, z)$ is a Jacobi form of weight 0 index 1 for the group

$$\Gamma_{8A,2B} := \left\{ \begin{pmatrix} a & b \\ c & d \end{pmatrix} \in SL_2(\mathbb{Z}) \mid b \equiv 0 \pmod{4} \right\} = \Gamma^0(4)$$

Multiplier given by:

$$\phi_{8A,2B}(\tau + 4, z) = \frac{\prod_{i=0}^3 c_g(g, g^i h)}{c_{g^4 h}(g, g^{-1}) c_{g^{-1}}(g^4 h, g^4 h)} \frac{c_{g^{-1}}(g^4 h, k)}{c_{g^{-1}}(k, h)} \phi_{8A,2B}(\tau) = -\phi_{8A,2B}(\tau)$$

using our result for $c_{g_1}(g_2, g_3)$ in terms of $\alpha \in H^3(M_{24}, U(1))$

