

# ISOMONODROMY AND BLACK HOLE SCATTERING



Bruno Carneiro da Cunha (UFPE) & Fábio Novaes (UFPE & IIP-UFRN)  
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# AN IMPORTANT PROBLEM

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- Superradiance, greybody factors
  - Normal modes:  $adS/CFT$
  - Normal modes: stability of Kerr-(a)dS Solution
  - Scattering between different asymptotic regions and unitarity
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# A DIFFICULT PROBLEM

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- Sophisticated numerical methods (since the 60's!)
  - New, uncharted special functions
  - Unsolved problem for Teukolsky: numerics only go so far
  - Non-linear stability
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# OUTLINE

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- New method to extract scattering coefficients, based on isomonodromy
  - Relations to integrable systems and Conformal Field Theory
  - Exact solutions based on Painlevé transcendents.
  - Near-extremal approximate solutions for Kerr-dS and Kerr-Newman black holes
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$$(\nabla_a \nabla^a + \xi R)\psi = 0$$



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# Killing-Yano, twistor programme and separability

$$ds^2 = \sum_{\mu=1}^n \left[ \frac{dx_{\mu}^2}{Q_{\mu}} + Q_{\mu} \left( \sum_{k=0}^{n-1} A_{\mu}^{(k)} d\psi_k \right)^2 - \frac{\epsilon\mathcal{C}}{A^{(n)}} \left( \sum_{k=0}^{n-1} A^{(k)} d\psi_k \right)^2 \right]$$

$$Q_{\mu} = \frac{X_{\mu}}{U_{\mu}}, \quad A_{\mu}^{(j)} = \sum_{\substack{\nu_1 < \dots < \nu_j \\ \nu_i \neq \mu}} x_{\nu_1}^2 \dots x_{\nu_j}^2, \quad A^{(j)} = \sum_{\nu_1 < \dots < \nu_j} x_{\nu_1}^2 \dots x_{\nu_j}^2,$$

$$U_{\mu} = \prod_{\nu \neq \mu} (x_{\nu}^2 - x_{\mu}^2), \quad X_{\mu} = \sum_{k=\epsilon}^n c_k x_{\mu}^{2k} - 2b_{\mu} x_{\mu}^{1-\epsilon} + \frac{\epsilon\mathcal{C}}{x_{\mu}^2}.$$

Many cases of interest in 4d:

Kerr, Kerr-Newman, Kerr-NUT-(a)dS, etc.

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$$\psi(t, \phi, r, \theta) = e^{-i\omega t} e^{im\phi} R(r) S(\theta)$$

$$\partial_r(Q(r)\partial_r R(r)) + \left( V_r(r) + \frac{W_r^2}{Q(r)} \right) R(r) = 0 ,$$

$$V_r = \kappa_0 r^2 + \kappa_1, \quad W_r = \Psi_0 r^2 + \Psi_1,$$

$$\kappa_0 = -4\Lambda\xi, \quad \kappa_1 = -C_\ell,$$

$$\Psi_0 = \omega \left( 1 + \frac{\Lambda a^2}{3} \right), \quad \Psi_1 = a \left( \omega \frac{(a+b)^2}{a} - m \right) \left( 1 + \frac{\Lambda a^2}{3} \right)$$

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## A word about the angular equation

$$\partial_p(P(p)\partial_p S(p)) + \left( -4\Lambda\xi p^2 + C_\ell - \frac{(\Psi_0 p^2 - \Psi_1)^2}{P(p)} \right) S(p) = 0$$

$$P(p) = -\frac{\Lambda}{3}p^4 - \epsilon p^2 + 2np + k$$

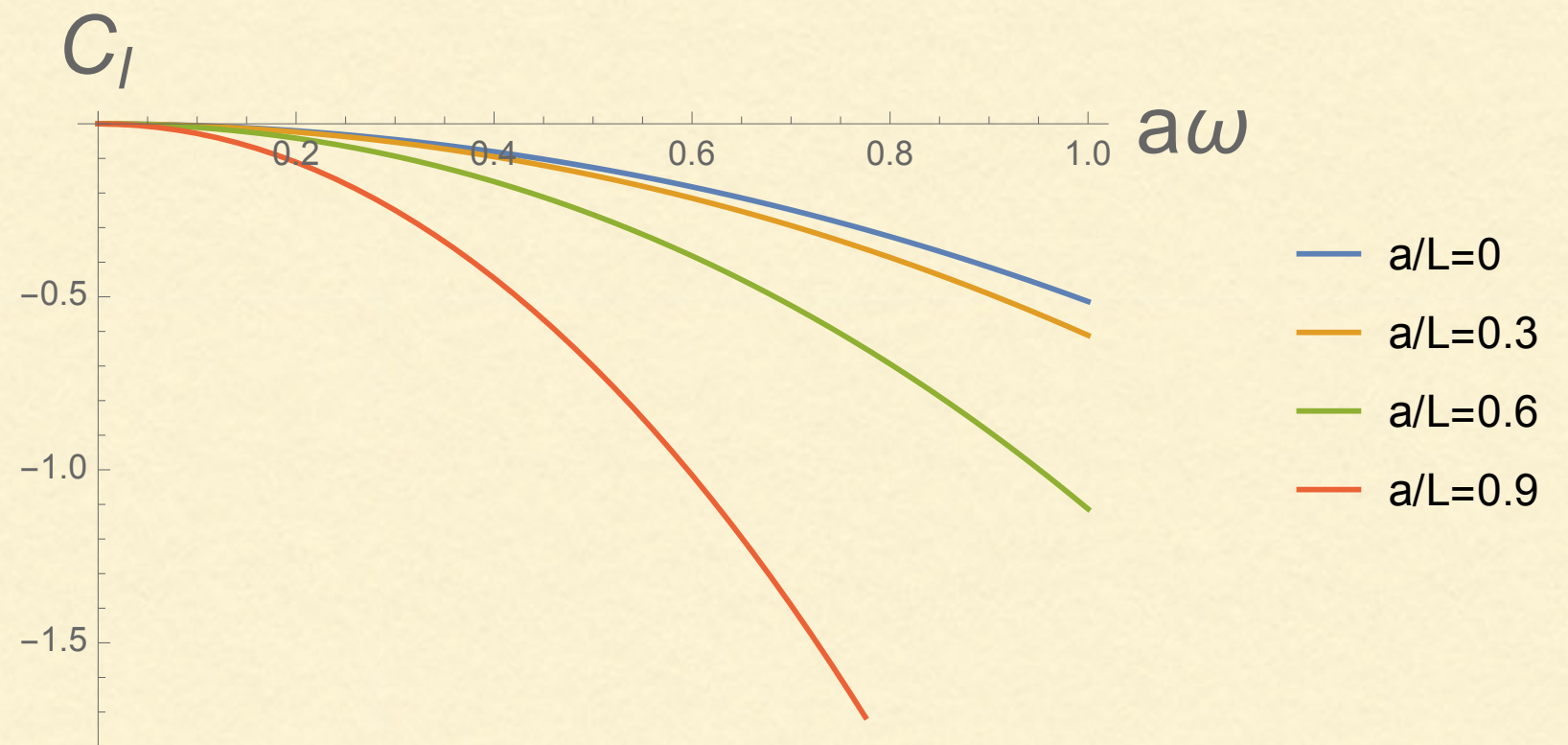
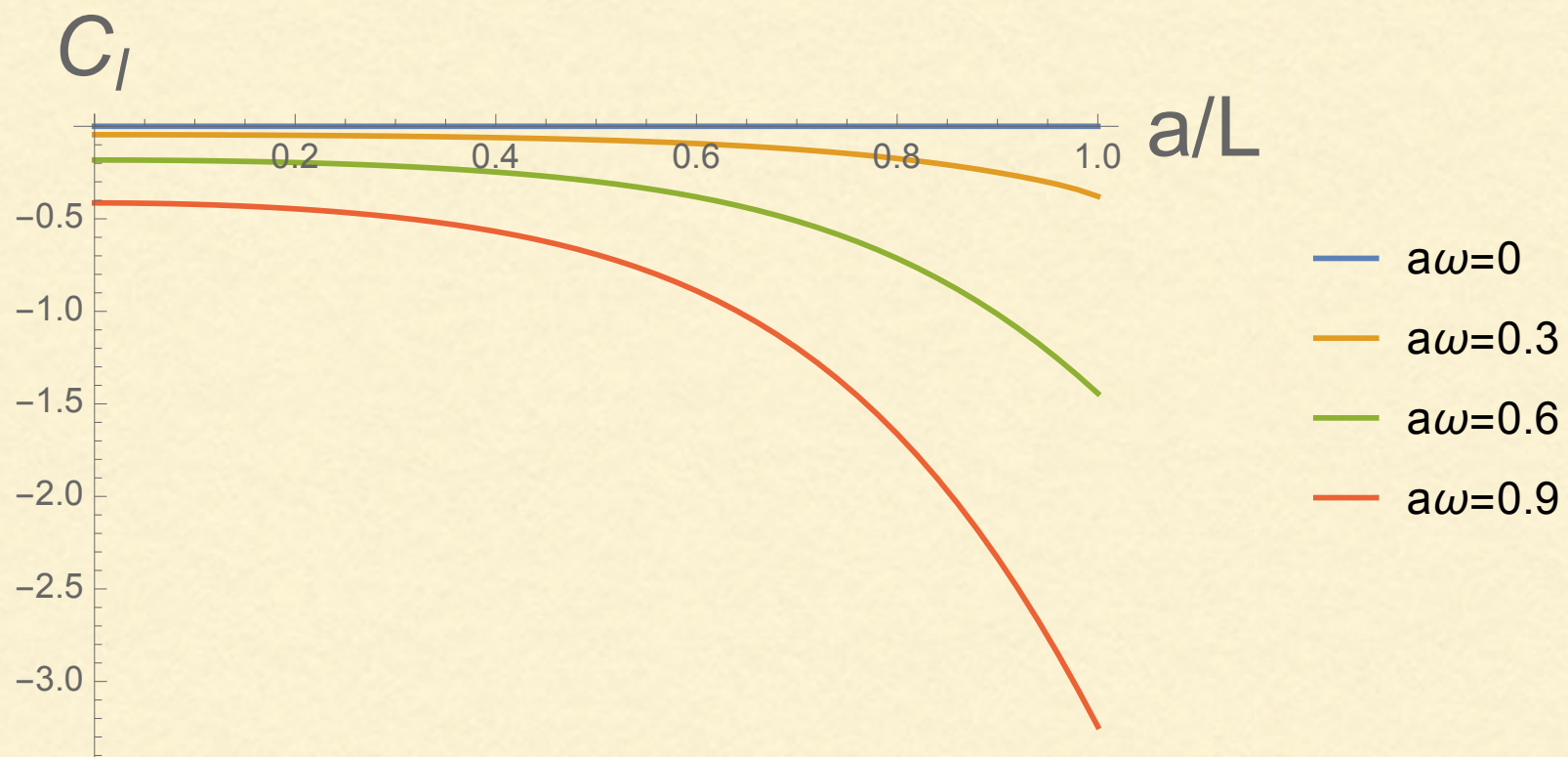
$$\epsilon = 1 - (a^2 - 6b^2)\frac{\lambda}{3}, \quad k = (a^2 - b^2)(1 - b^2\Lambda), \quad n = b \left[ 1 + (a^2 - 4b^2)\frac{\Lambda}{3} \right]$$

Spheroidal harmonics

Eigenvalue problem

Padé (rational) approximants

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## The radial equation:

$$y'' + \left( \frac{1 - \theta_0}{z} + \frac{1 - \theta_1}{z - 1} + \frac{1 - \theta_{t_0}}{z - t_0} \right) y' + \left( \frac{q_1 q_2}{z(z - 1)} - \frac{t_0(t_0 - 1)K_0}{z(z - 1)(z - t_0)} \right) y = 0$$

$$\theta_k = 2i\chi^2 \left( \frac{\omega(r_k^2 + a^2) - am}{\Delta'_r(r_k)} \right) = \frac{i}{2\pi} \left( \frac{\omega - \Omega_k m}{T_k} \right), \quad k = 0, 1, t_0, \infty,$$
$$K_0 = -\frac{1}{t_0 - z_\infty} \left[ 1 + \frac{r_{t_0} - r_\infty}{\Delta'_r(r_{t_0})} \left( -\frac{2}{L^2} r_{t_0}^2 + \lambda_\ell + \chi^2(a^2\omega^2 - 2a\omega m) \right) \right. \\ \left. - 2i\chi^2 \frac{\omega(r_{t_0} r_\infty + a^2) - am}{\Delta'_r(r_{t_0})} \right]$$

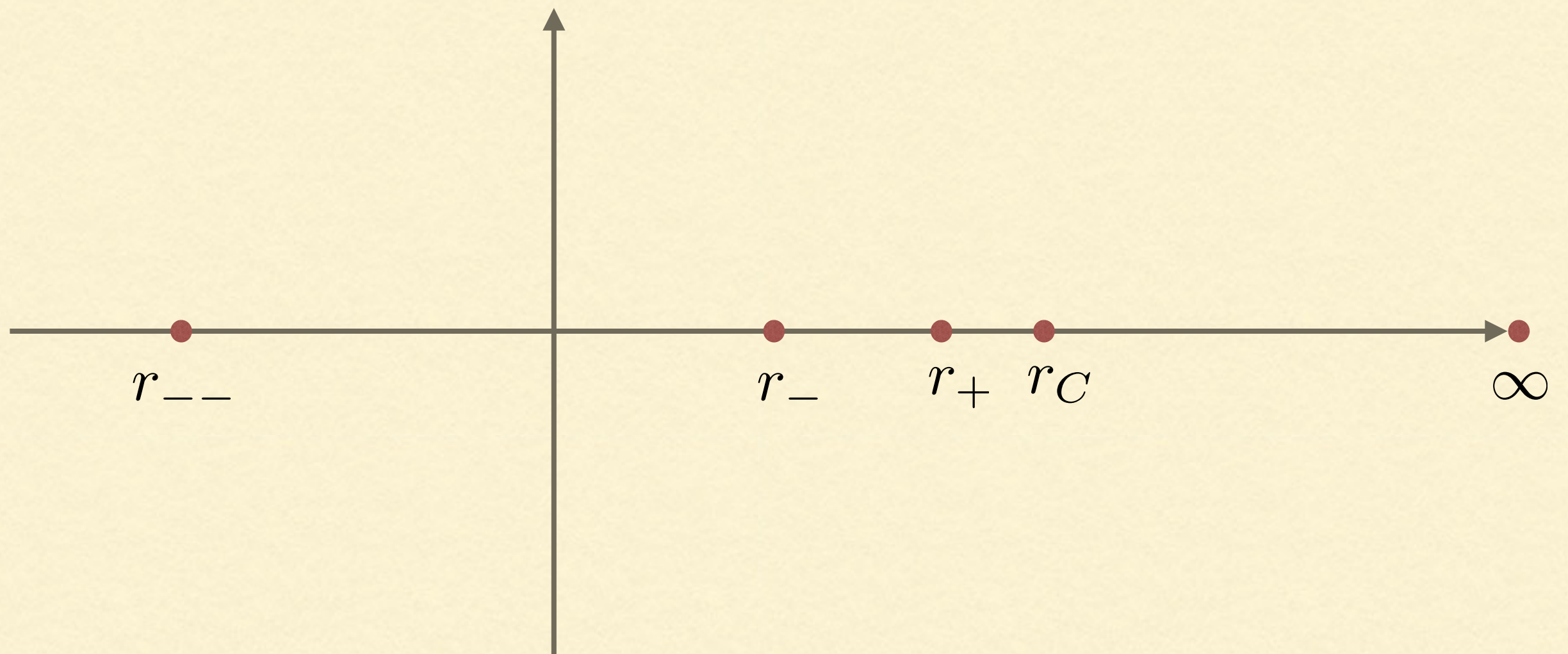
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# THE BRÜCKER EQUATION

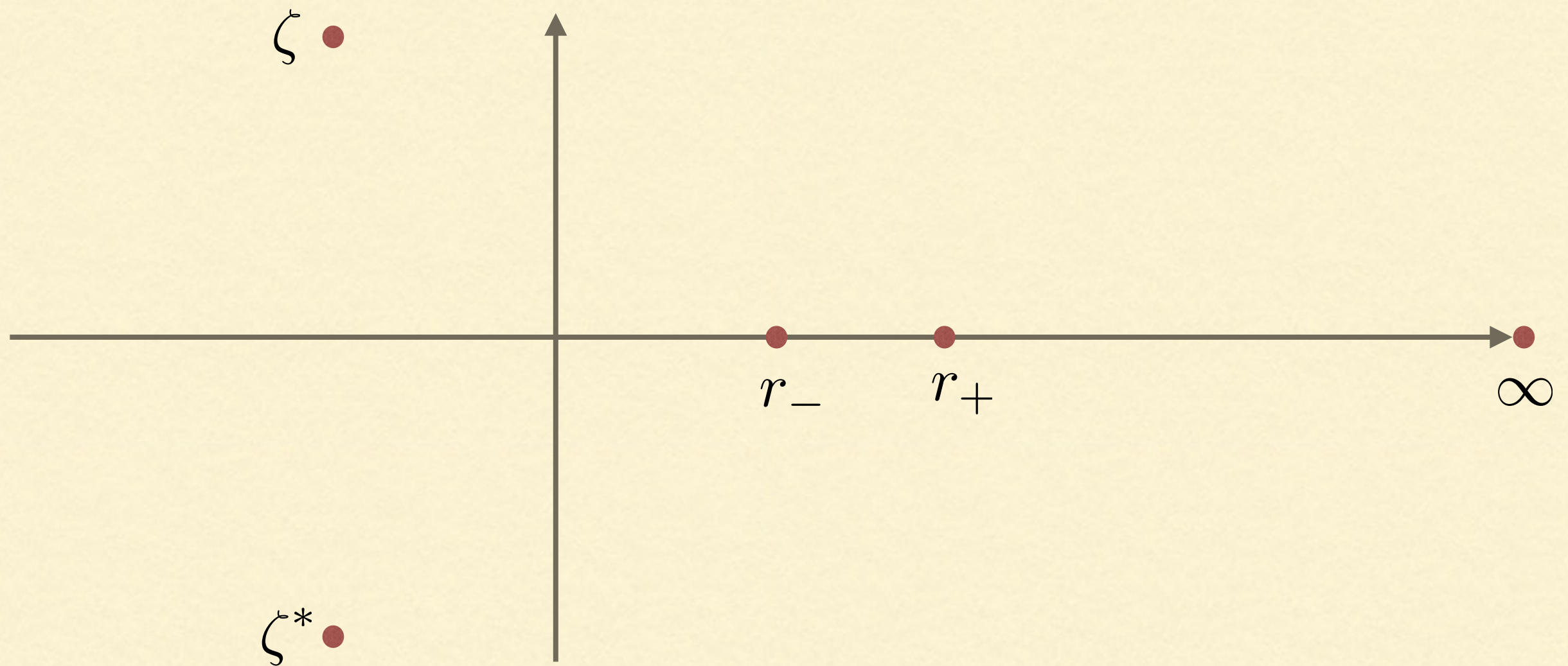
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# THE BRÜCKER EQUATION

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anti-de Sitter

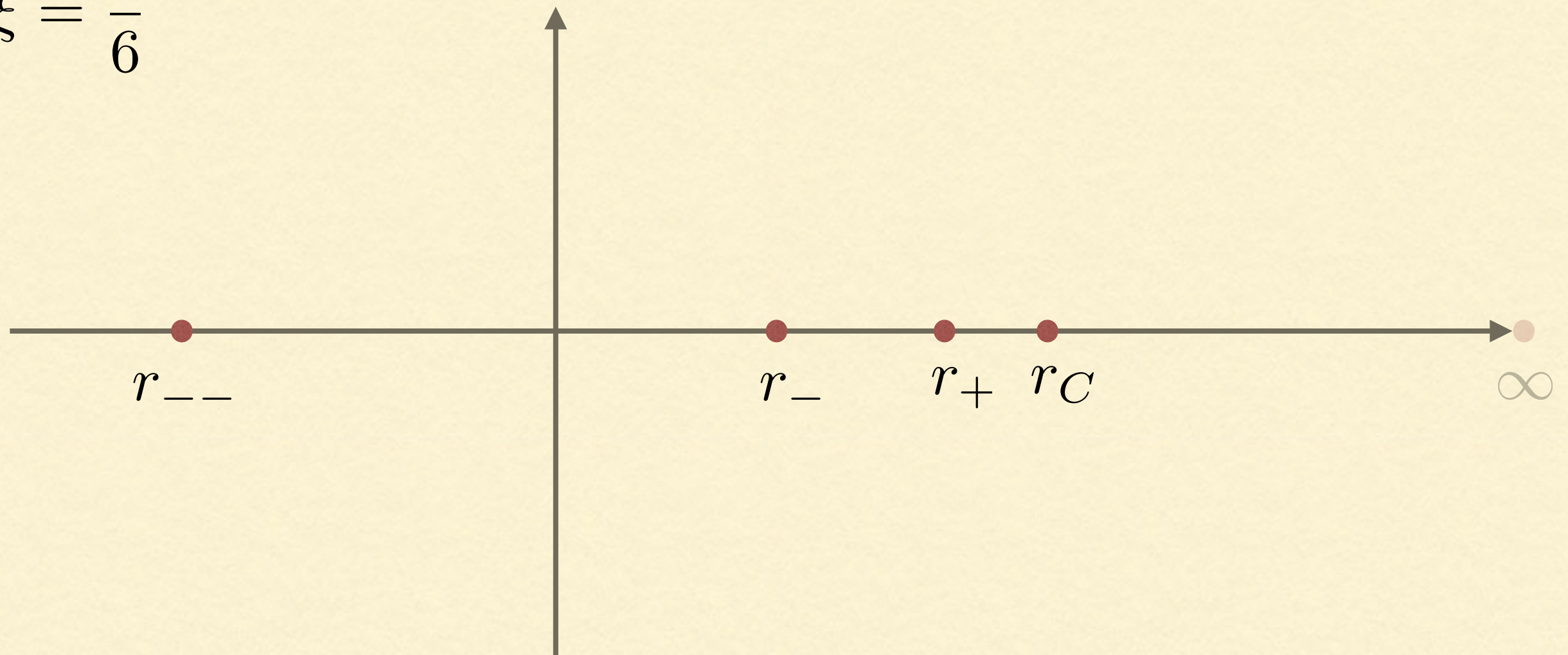
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# THE HEUN EQUATION

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$$\xi = \frac{1}{6}$$





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## Local solutions: plane waves

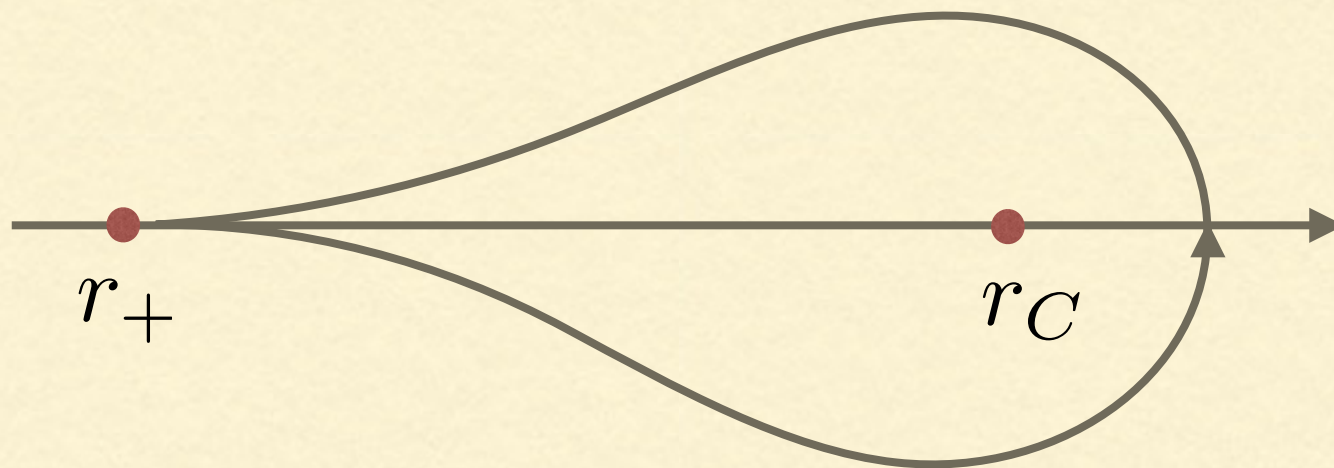
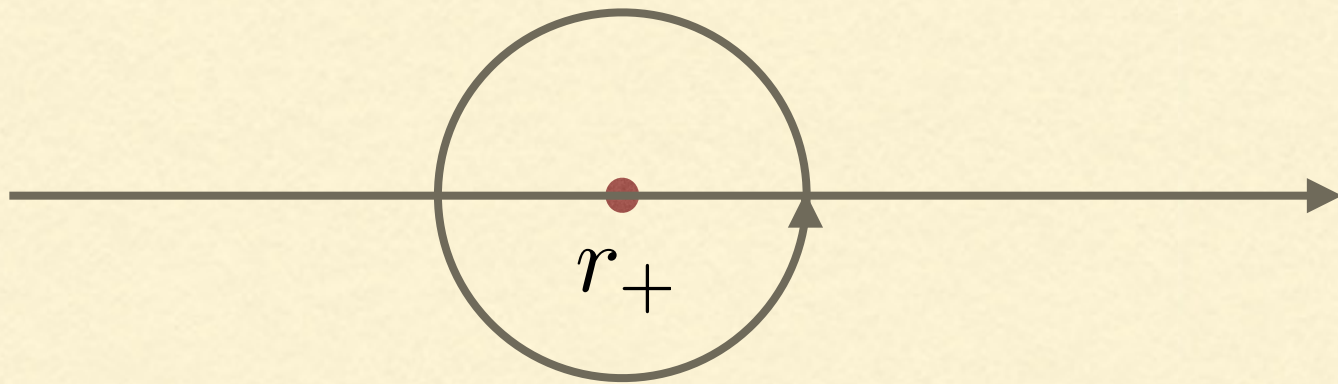
$$\begin{cases} R_+^1(r) = (r - r_+)^{\alpha_+^1} (1 + \mathcal{O}(r - r_+)) \\ R_+^2(r) = (r - r_+)^{\alpha_+^2} (1 + \mathcal{O}(r - r_+)) \end{cases}$$



# Monodromy

$$R_+^1(r') = e^{2\pi i \alpha_+^1} R_+^1(r)$$

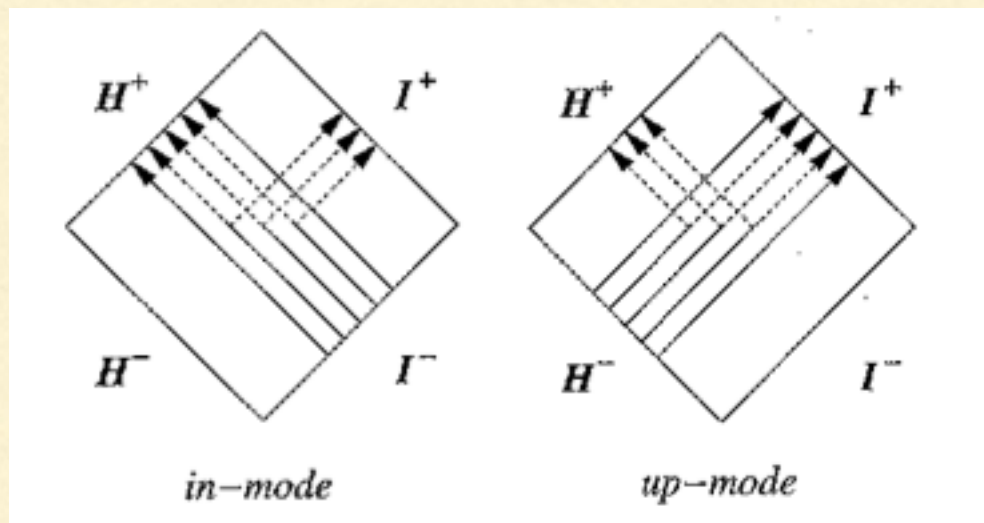
$$R_+^2(r') = e^{2\pi i \alpha_+^2} R_+^2(r)$$



$$R_C^1(r) = E_{+C}^{11} R_+^1(r) + E_{+C}^{12} R_+^2(r)$$

$$R_C^2(r) = E_{+C}^{21} R_+^1(r) + E_{+C}^{22} R_+^2(r)$$

Connection problem (almost) solves scattering problem!



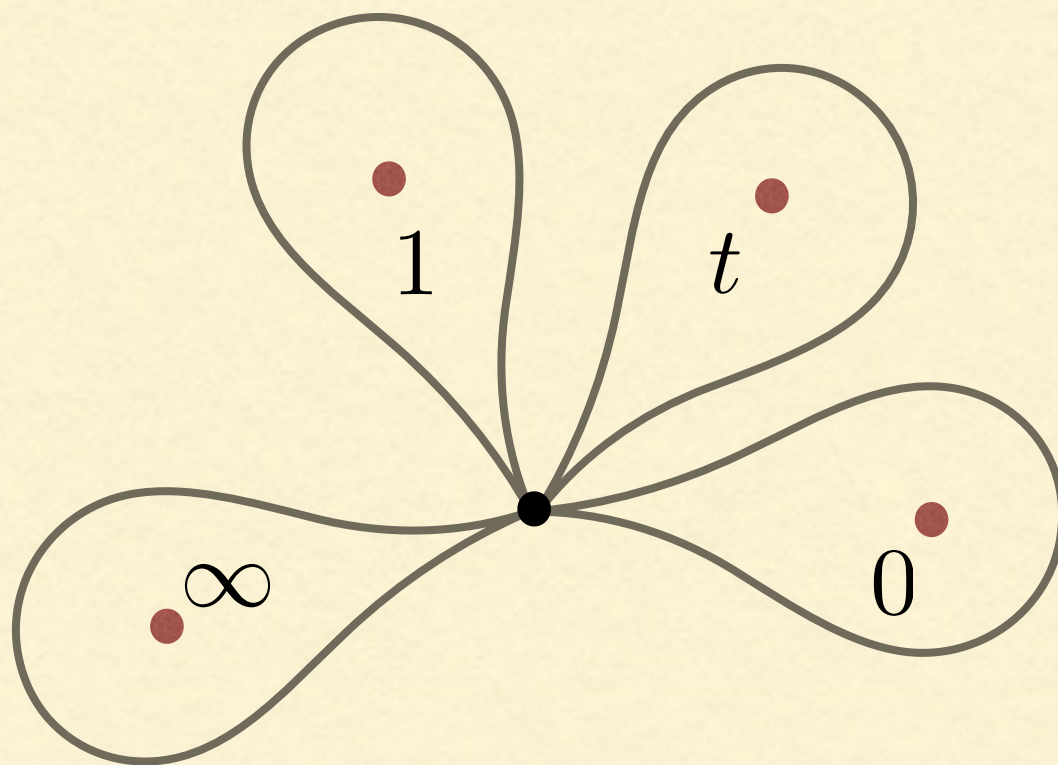
$$u_+^{\text{in}}(r) = \frac{1}{\mathcal{T}} u_C^{\text{in}}(r) + \frac{\mathcal{R}}{\mathcal{T}} u_C^{\text{out}}(r)$$

Extra symmetry (time-reversal) allows for normalization



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$$M_{+C} = E_{+C}^{-1} \begin{pmatrix} e^{2\pi i \alpha_C^1} & 0 \\ 0 & e^{2\pi i \alpha_C^2} \end{pmatrix} E_{+C}$$



$$M_\infty M_0 M_t M_1 = \mathbb{1}$$

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SU(2) field of 4 monopoles:

$$\frac{d}{dz}\Phi(z) = A(z)\Phi(z) \quad A(z) = \frac{A_0}{z} + \frac{A_1}{z-1} + \frac{A_t}{z-t}$$

$$\Phi(z) = \begin{pmatrix} y^{(1)}(z) & y^{(2)}(z) \\ w^{(1)}(z) & w^{(2)}(z) \end{pmatrix}$$

$$A(z) = \left( \frac{d}{dz}\Phi(z) \right) \Phi(z)^{-1} \quad \text{“holomorphic flat connection”}$$

$$F(z) = dA + A \wedge A = 0$$

Many potentials for the same equation!

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$$\partial_z^2 y - (\text{Tr} A + \partial_z \log A_{12}) \partial_z y + (\det A - \partial_z A_{11} + A_{11} \partial_z \log A_{12}) y = 0,$$

$$y'' + p(z, t)y' + q(z, t)y = 0,$$

$$p(z, t) = \frac{1 - \theta_0}{z} + \frac{1 - \theta_1}{z - 1} + \frac{1 - \theta_t}{z - t} - \frac{1}{z - \lambda},$$

$$q(z, t) = \frac{\kappa_1(\kappa_2 + 1)}{z(z - 1)} - \frac{t(t - 1)K}{z(z - 1)(z - t)} + \frac{\lambda(\lambda - 1)\mu}{z(z - 1)(z - \lambda)},$$

Can embed system into flat holomorphic connection

$$A_z(z, t) = A(z), \quad A_t(z, t) = -\frac{A_t}{z - t}$$

Isomonodromy deformations!

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Riemann, Poincaré, Hilbert: find an ODE  
with prescribed monodromy data;

Poincaré, Fuchs: ODE has too  
few parameters! Need matricial system;

Schlesinger: matrices have too many parameters!  
Families with same monodromy data!

Painlevé, Garnier, Fuchs:  
what it means to solve ODE?

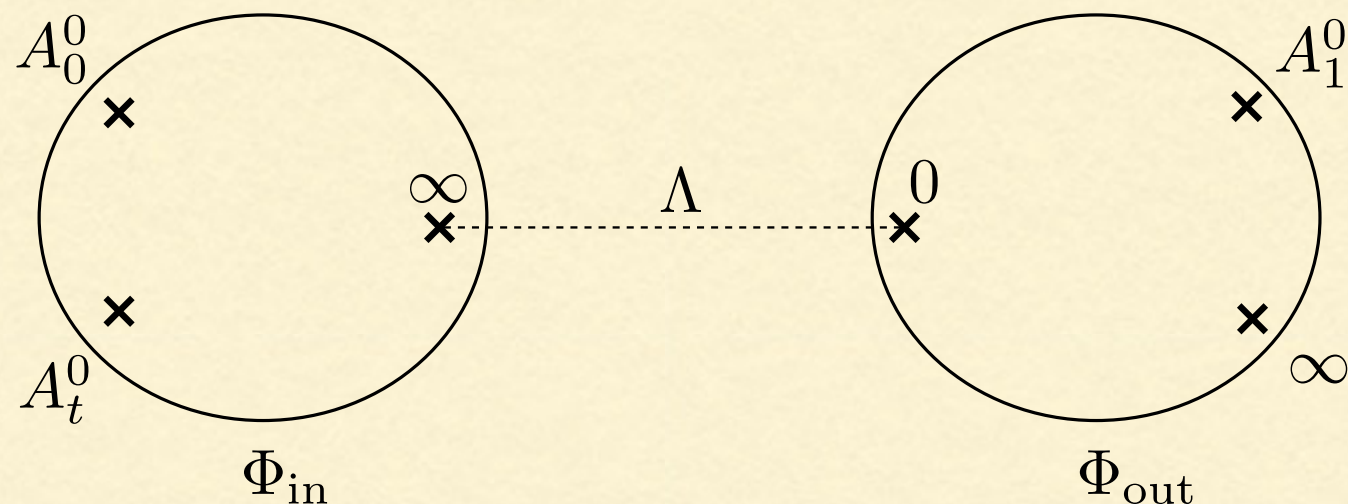
Miwa, Jimbo, Okamoto: infinite  
dimensional symmetry (tau functions)

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$$\frac{\partial A_0}{\partial t} = \frac{1}{t} [A_t, A_0], \quad \frac{\partial A_1}{\partial t} = \frac{1}{t-1} [A_t, A_1],$$

$$\frac{\partial A_t}{\partial t} = \frac{1}{t} [A_0, A_t] + \frac{1}{t-1} [A_1, A_t].$$

Deform to  $t \rightarrow 0$



Study behavior in terms of  
composite monodromy

$$\text{Tr } \Lambda = 2 \cos \pi \sigma_{0t}$$

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## Schlesinger equations: Painlevé VI transcendent:

$$\ddot{\lambda} = \frac{1}{2} \left( \frac{1}{\lambda} + \frac{1}{\lambda-1} + \frac{1}{\lambda-t} \right) \dot{\lambda}^2 - \left( \frac{1}{t} + \frac{1}{t-1} + \frac{1}{\lambda-t} \right) \dot{\lambda} \\ + \frac{\lambda(\lambda-1)(\lambda-t)}{2t^2(1-t)^2} \left( \theta_\infty^2 - \theta_0^2 \frac{t}{\lambda^2} + \theta_1^2 \frac{t-1}{(\lambda-1)^2} + (1 - \theta_t^2) \frac{t(t-1)}{(\lambda-t)^2} \right)$$

Actually Hamiltonian system:

$$\frac{d\lambda}{dt} = \{K, \lambda\}, \quad \frac{d\mu}{dt} = \{K, \mu\}$$

$$K(\lambda, \mu, t) = \frac{\lambda(\lambda-1)(\lambda-t)}{t(t-1)} \left[ \mu^2 - \left( \frac{\theta_0}{\lambda} + \frac{\theta_1}{\lambda-1} + \frac{\theta_t-1}{\lambda-t} \right) \mu + \frac{\kappa_1(\kappa_2+1)}{\lambda(\lambda-1)} \right]$$

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“Effective potential”: tau function

$$\frac{d}{dt} \log \tau(t, \{\theta_i\}) = \frac{1}{t} \text{Tr}(A_0 A_t) + \frac{1}{t-1} \text{Tr}(A_1 A_t)$$

Initial value problem for tau:

$$\left. \frac{d}{dt} \log \tau(t, \{\theta_i\}) \right|_{t=t_0} = \frac{\theta_0 \theta_{t_0}}{t_0} + \frac{\theta_1 \theta_{t_0}}{t_0 - 1} + K_0$$

$$\left. \frac{d^2}{dt^2} \log \tau(t, \{\theta_i\}) \right|_{t=t_0} = -\frac{\theta_0 \theta_{t_0}}{t_0^2} - \frac{\theta_1 \theta_{t_0}}{(t_0 - 1)^2} + \frac{\kappa_1 \theta_{t_0}}{t_0(t_0 - 1)} - \frac{2t_0 - 1}{t_0(t_0 - 1)} K_0$$

Formally can be inverted to give monodromy data in terms of ODE parameters

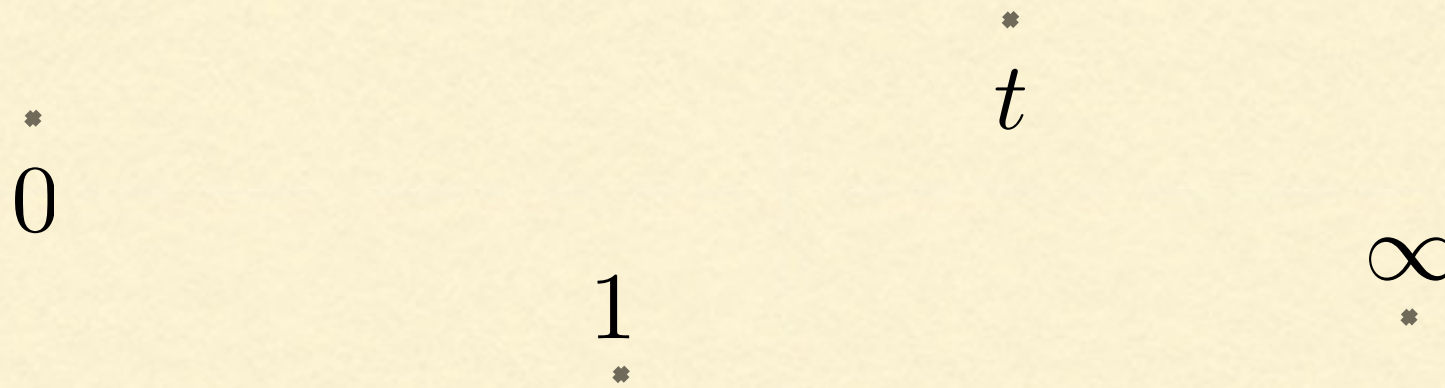
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Liouville's level 2 null field:

$$(\partial_z^2 + \frac{\gamma^2}{2} T_{zz}) e^{-1/2\gamma\phi(z, \bar{z})} = 0$$

Background with 4 "conical" singularities:



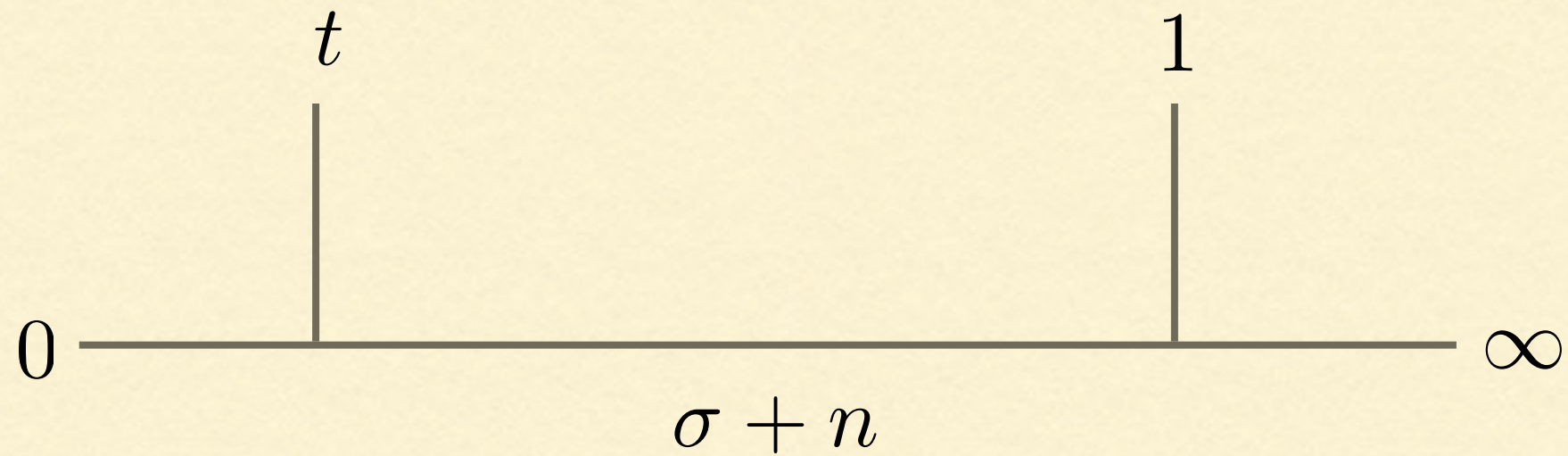
$$\exp[\theta_i/\gamma\phi] \quad h_i = \frac{1}{4}(1 - (1 - \theta_i)^2)$$

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conformal blocks

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tau function gives insights for intermediate states in CFT

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# Expansions for tau exist following the proof of AGT conjecture

## Higher order corrections

$$\tau(t) \sim t^{\Delta_\sigma - \Delta_0 - \Delta_t} \left( 1 + \mathcal{B}_1(\boldsymbol{\theta}, \sigma)t + \mathcal{B}_2(\boldsymbol{\theta}, \sigma)t^2 \dots \right) + \\ + C_{\pm 1} t^{\Delta_{\sigma \pm 1} - \Delta_0 - \Delta_t} \left( 1 + \mathcal{B}_1^{(\pm 1)}(\boldsymbol{\theta}, \sigma)t + \dots \right) + C_{\pm 2} t^{\Delta_{\sigma \pm 2} - \Delta_0 - \Delta_t} \left( 1 + \dots \right)$$

with

$$\mathcal{B}_1(\boldsymbol{\theta}, \sigma) = \frac{(\Delta_\sigma - \Delta_0 + \Delta_t)(\Delta_\sigma - \Delta_\infty + \Delta_1)}{2\Delta_\sigma},$$

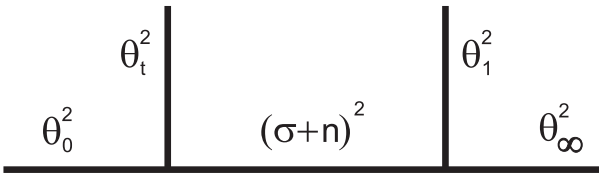
$$\mathcal{B}_2(\boldsymbol{\theta}, \sigma) = \frac{(\Delta_\sigma - \Delta_0 + \Delta_t)(\Delta_\sigma - \Delta_0 + \Delta_t + 1)(\Delta_\sigma - \Delta_\infty + \Delta_1)(\Delta_\sigma - \Delta_\infty + \Delta_1 + 1)}{4\Delta_\sigma(2\Delta_\sigma + 1)}$$

$$\frac{\left[ (1 + 2\Delta_\sigma)(\Delta_0 + \Delta_t) + \Delta_\sigma(\Delta_\sigma + 1) - 3(\Delta_0 - \Delta_t)^2 \right] \left[ (1 + 2\Delta_\sigma)(\Delta_\infty + \Delta_1) + \Delta_\sigma(\Delta_\sigma + 1) - 3(\Delta_\infty - \Delta_1)^2 \right]}{2(2\Delta_\sigma + 1)(4\Delta_\sigma - 1)^2},$$

$$\mathcal{B}_1^{(\pm 1)}(\boldsymbol{\theta}, \sigma) = \mathcal{B}_1(\boldsymbol{\theta}, \sigma \pm 1).$$

**Observation.** PVI tau function is a linear combination of  $\underline{c = 1}$  conformal blocks:

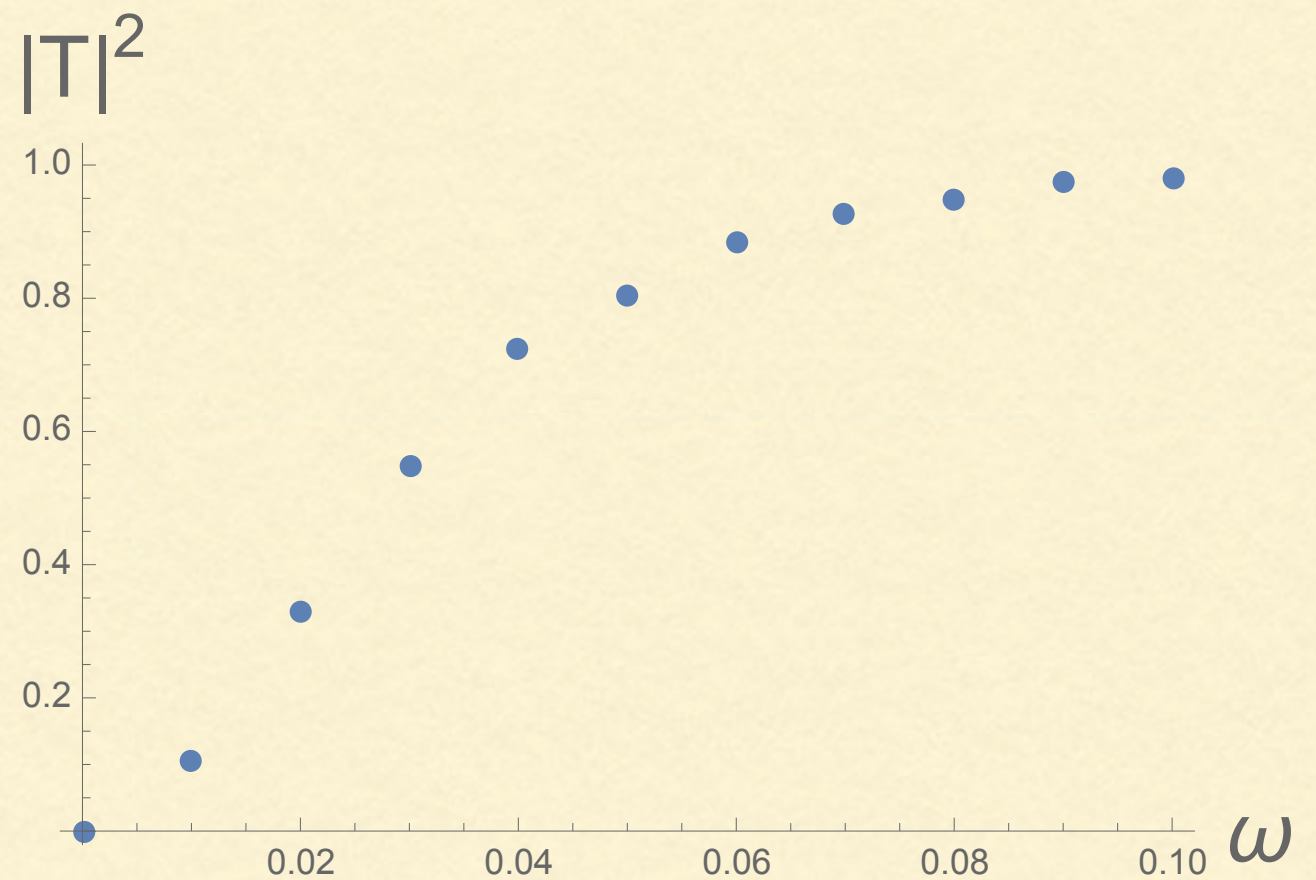
$$\tau(t) = \sum_{n \in \mathbb{Z}} C_n t^{\Delta_{\sigma+n} - \Delta_0 - \Delta_t} \mathcal{B}(\boldsymbol{\theta}, \sigma + n, t)$$

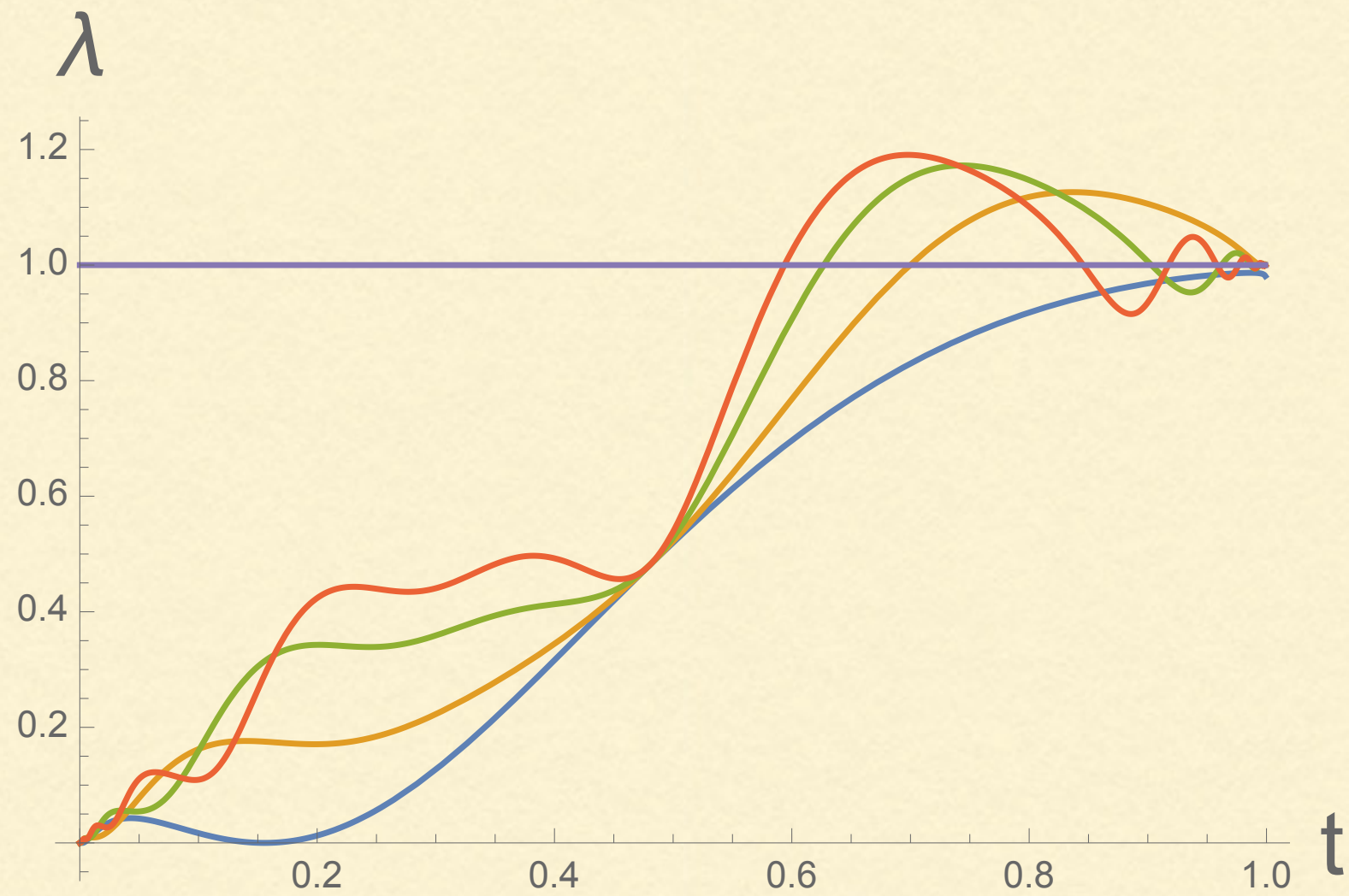
Graphical representation of  $\mathcal{B}(\boldsymbol{\theta}, \sigma + n, t)$ : 

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## Formal expressions

$$|\mathcal{T}|^2 = \left| \frac{2 \sin 2\pi\theta_i \sin 2\pi\theta_j}{\cos 2\pi(\theta_i - \theta_j) - \cos \pi\sigma_{ij}} \right|$$





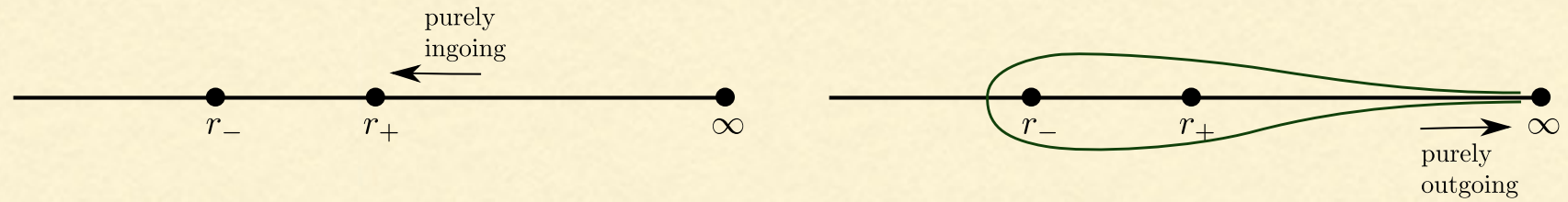
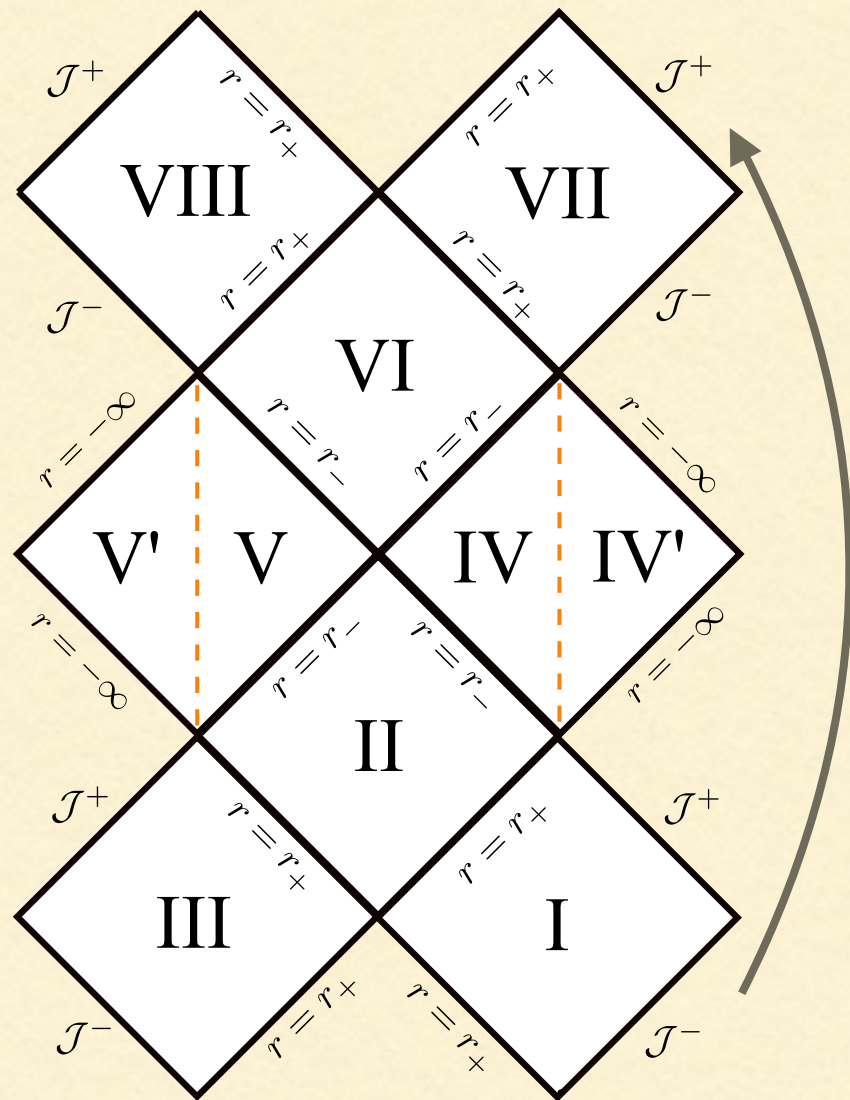
Simple expressions in the near-extremal case

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- Exact expressions in terms of PVI tau-function
  - Near extremal expressions in terms of elementary functions
  - Survey for greybody factors in progress
  - Teukolsky: quasi-normal modes
  - Aretaxis' instabilities?
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# Scattering between different asymptotic regions



$$\text{Tr}(M_+ M_-)^n$$

Sum over different  $n$ :  
illusion of unitarity!

Important applications in adS/CFT

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## Kerr and Painlevé V

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- Same history, confluent Heun. Isomonodromy also gives solution for scattering in terms of Painlevé V tau:

$$\partial_r(Q(r)\partial_r R(r)) + \left(-C_{\ell,m} + \frac{W_r^2}{Q(r)}\right) R(r) = 0 ,$$

$$Q(r) = r^2 - 2Mr + a^2 = (r - r_+)(r - r_-),$$

$$W_r = \omega(r^2 + a^2) - am.$$

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$$z = 2i\omega(r - r_-) \quad y(z) = (r - r_-)^{\theta_0/2} (r - r_+)^{\theta_{t_0}/2} R(r)$$

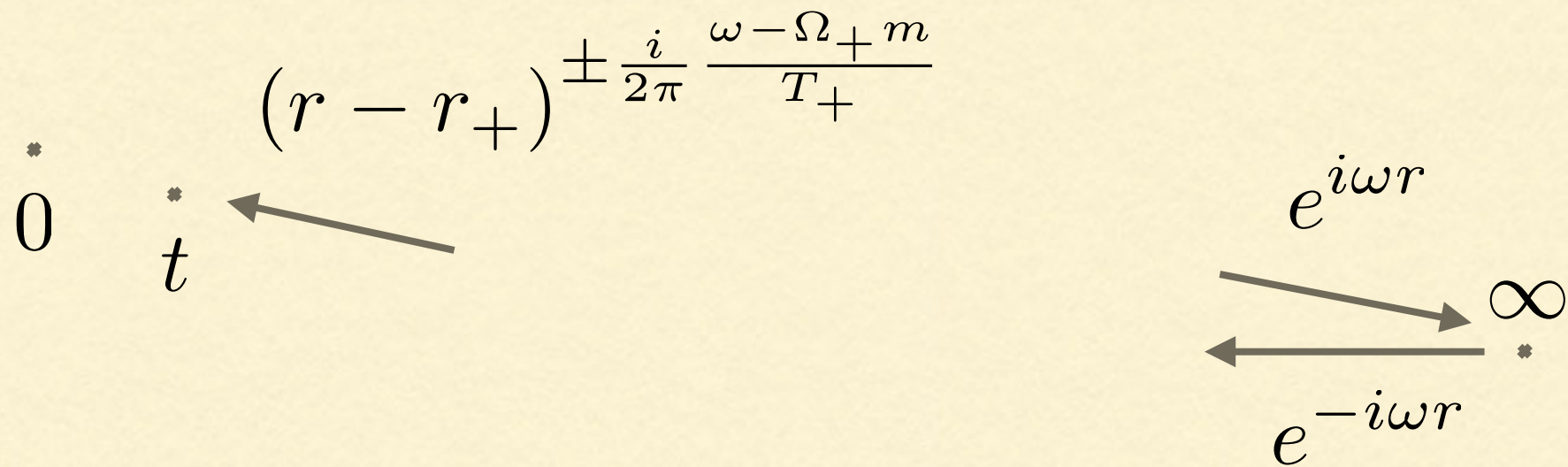
$$t_0 = 2i\omega(r_+ - r_-)$$

Confluent Heun (standard form):

$$\frac{d^2 y}{dz^2} + p(z) \frac{dy}{dz} + q(z)y(z) = 0,$$

$$p(z) = \frac{1 - \theta_{t_0}}{z - t_0} + \frac{1 - \theta_0}{z}, \quad q(z) = -\frac{1}{4} + \frac{c_0}{z} + \frac{c_{t_0}}{z - t_0},$$

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$$j = -i Q(r) [R(r)^* \partial_r R(r) - R(r) \partial_r R(r)^*].$$

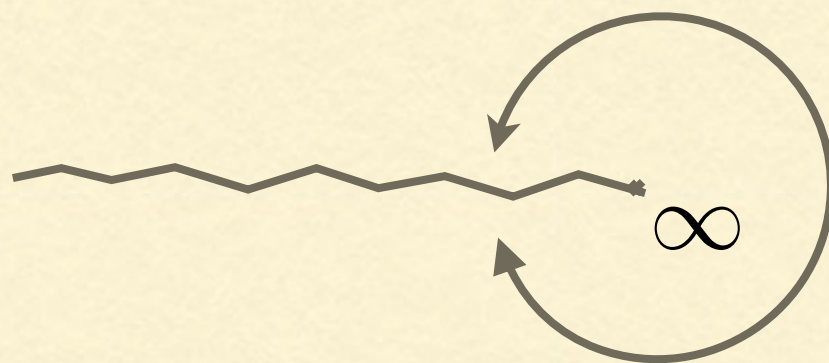
$$R_{t_0}^- = \frac{1}{\mathcal{T}} R_{\infty}^+ + \frac{\mathcal{R}}{\mathcal{T}} R_{\infty}^-,$$


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$$|\mathcal{T}|^2 = \left| \frac{2 \sin \pi \theta \sin \pi \theta_{t_0}}{C^{-1/2} \cos \pi \theta_0 + \cos \pi (\theta - \theta_{t_0})} \right|,$$

$$C = 1 + s_1 s_2 \qquad \theta = \theta_\infty + (i\pi)^{-1} \log C$$

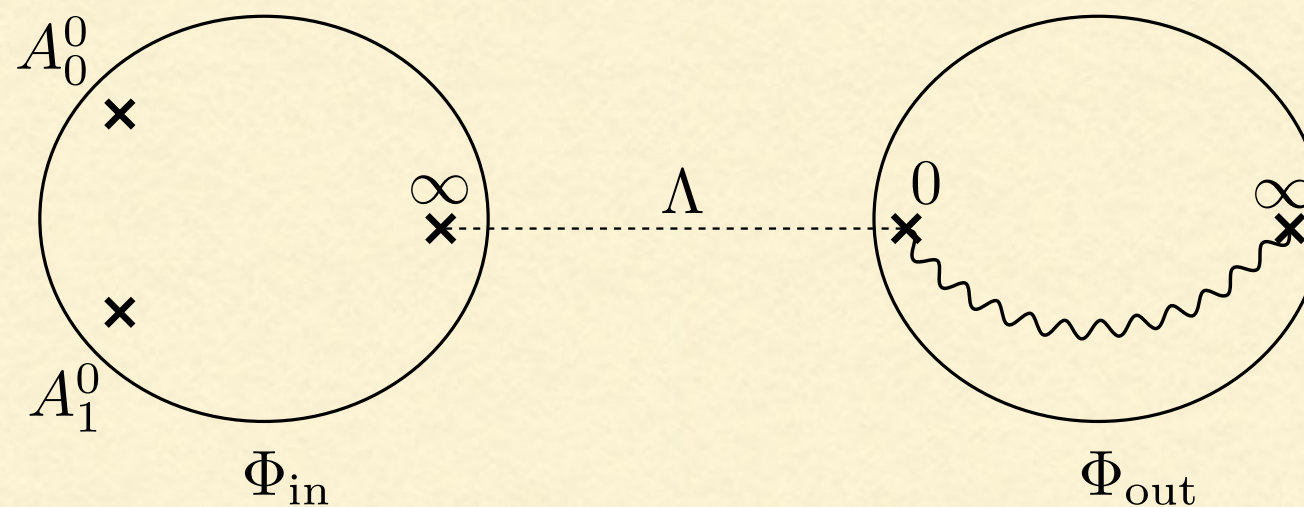
Stokes phenomenon near infinity:



$$S_{2j} = \begin{pmatrix} 1 & s_{2j} \\ 0 & 1 \end{pmatrix}, \quad S_{2j+1} = \begin{pmatrix} 1 & 0 \\ s_{2j+1} & 1 \end{pmatrix}; \quad M_\infty|_{S_j} = S_j S_{j+1} e^{\pi i \theta_\infty \sigma_3}.$$



$$M_\infty M_t M_0 = Id$$



$$\frac{\partial A_0}{\partial t} = \frac{1}{t} [A_t, A_0],$$

$$\frac{\partial A_t}{\partial t} = -\frac{1}{t} [A_t, A_0] - \frac{1}{2} [A_t, \sigma_3].$$

Invariant monodromy data

$$\{\theta_i\}, s_1, s_2$$

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$$\frac{d^2 y}{dz^2} + p(z) \frac{dy}{dz} + q(z)y = 0,$$

$$p(z) = \frac{1 - \theta_0}{z} + \frac{1 - \theta_t}{z - t} - \frac{1}{z - \lambda},$$

$$q(z) = -\frac{1}{4} + \frac{C_0}{z} + \frac{C_t}{z - t} + \frac{\mu}{z - \lambda},$$

$$\mu^2 - \left[ \frac{\theta_0 - 1}{\lambda} + \frac{\theta_t - 1}{\lambda - t} \right] \mu + \frac{C_0}{\lambda} + \frac{C_t}{\lambda - t} = \frac{1}{4}.$$

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NOT Hamilton-Jacobi, tau function!

$$\frac{d}{dt} \log \tau(t, \{\theta_i\}, s_1, s_2) = -\frac{1}{2} \text{Tr} \sigma_3 A_t - \frac{1}{t} \text{Tr} A_0 A_t$$

$$\left. \frac{d}{dt} \log \tau_V(t) \right|_{t=t_0} = c_{t_0} - \frac{\theta_0(\theta_{t_0} - 1)}{t_0},$$

$$\left. \frac{d^2}{dt^2} \log \tau_V(t) \right|_{t=t_0} = -\frac{c_{t_0}}{t_0} + \frac{\theta_{t_0} - 1}{2t_0} + \frac{\theta_0(\theta_{t_0} - 1)}{t_0^2},$$

Also solved by AGT instantons, irregular CFT blocks

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# SUMMARY

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- Exact expressions in terms of new transcendental functions
  - Same integrable structure as Einstein's
  - Obvious extensions: higher spin and Teukolsky
  - Experimental predictions: GRB, superradiance
  - New tools for stability and AdS/CFT - stability studies
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THANK YOU!

**PROPESQ**  
PRÓ-REITORIA PARA ASSUNTOS  
DE PESQUISA E PÓS-GRADUAÇÃO

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