

Theta functions

Motivation/mantra: for periodic functions, we can express all in terms of sin/cos.
For Riemann Surfaces we have Θ . "Trigonometry"

Def Let $\mathcal{U} \in \text{Mat}_{g \times g}(\mathbb{C})$, $\mathcal{U} = \mathcal{U}^t$ (symmetric)

$\text{Im} \mathcal{U} > 0$ (+ve definite)

Let $\underline{z} \in \mathbb{C}^g$ and define (Riemann Θ function)

$$\Theta(\underline{z}; \mathcal{U}) = \sum_{\vec{n} \in \mathbb{Z}^g} \exp\left(i\pi \vec{n}^t \mathcal{U} \vec{n} + 2\pi i \vec{n}^t \underline{z}\right)$$

(Fourier poly-series)

Exercise: Each term in the sum satisfies

$$-\pi \vec{n}^t (\text{Im} \mathcal{U}) \vec{n} = 2\pi \vec{n}^t \cdot \text{Im} \underline{z}$$

$$|A| \leq e$$

Prove convergence. (Hint: M -series test or Lebesgue dominated convergence)
uniformly for $\underline{z} \in \text{compact sets}$.

Remark In $g=1$ this is one of Jacobi's ϑ . (ϑ_3 in DLMF, up to normalization of arg.)

Properties

•) $\Theta(\underline{z}; \pi)$ is entire w.r.t. \underline{z}

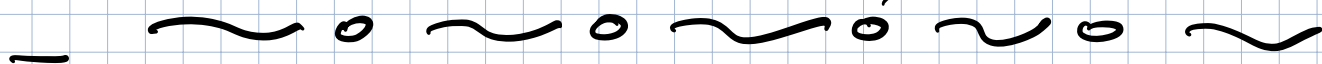
••) (Pseudo-)periodicity. Let $\underline{\mu}, \underline{\lambda} \in \mathbb{Z}^g$

$$\Theta(\underline{z} + \underline{\mu} + \pi \cdot \underline{\lambda}) = e^{-i\pi \underline{\lambda} \cdot \pi \underline{\lambda} - 2\pi i \underline{\lambda} \cdot \underline{z}} \Theta(\underline{z})$$

(Exercise: Hint prove first $\underline{\mu} = \underline{e}_j$, $\underline{\lambda} = 0$, then $\underline{\mu} = 0$ & $\underline{\lambda} = \underline{e}_j$)

Note: In particular, $\Theta(\underline{z})$ is periodic in the "real"

directions, $\underline{z} \mapsto \underline{z} + \underline{\mu}$, $\underline{\mu} \in \mathbb{Z}^g$.



The main use is in conjunction with Abel's map:

Main Example (see Abel's Theorem)

Let $\mathcal{D} = \underbrace{(p_2)_+ \dots + (p_k)_+}_{\mathcal{D}_+} - \underbrace{(q_1)_- \dots - (q_k)_-}_{\mathcal{D}_-}$ be a principal divisor, i.e. (Abel)

$$A(\mathcal{D}_+) - A(\mathcal{D}_-) = \vec{m} + \pi \cdot \vec{n} \quad (\text{for some } \vec{m}, \vec{n} \in \mathbb{Z}^g)$$

Then the function f such that $\text{div } f = \mathcal{D}$ is given as follows:

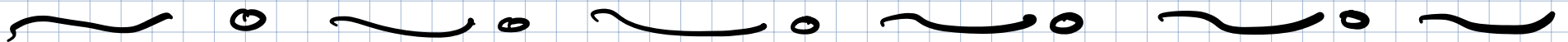
Choose $\underline{e} \in \mathbb{C}^g$: $\Theta(\underline{e}) = 0$ and $\nabla \Theta(\underline{e}) \neq 0$

$$f(p) := \frac{\prod_{j=1}^k \ominus (A(p) - A(p_j) + e)}{\prod_{j=1}^k \oplus (A(p) - A(q_j) + e)} \cdot e \quad 2\pi i \vec{n} \cdot A(p)$$

up to multiplicative constant.

-) single-valued (Exercise: show $f(p+\alpha_j) = f(p)$
 $f(p+\beta_j) = f(p)$)

-) has zeros exactly at $p=p_i$, poles exactly at $p=q_j$ and nowhere else.



The crucial theorem behind the above formula

Let $f \in \mathbb{C}^g$ generic. Then:

•) The "function" $F(p) \rightarrow \Theta(\mathcal{A}(p) - f)$ has g zeroes, forming a divisor \mathcal{D}_f (of degree g)

Nota bene: $F(p+a_j) = F(p)$; $F(p+b_j) = F(p) e^{-i\pi \kappa_{jj} + 2\pi i (\mathcal{A}_j(p) - f_j)}$

The value of $F(p)$ is not well-defined on \mathcal{C} , but zeroes are.

••) The above divisor \mathcal{D}_f ^{of degree g} is determined (via Jacobi Inversion Theorem) by the formula

$$\mathcal{A}(\mathcal{D}_f) = ff + \mathcal{K} \quad (g \text{ equations for } g \text{ unknowns})$$

where $\mathcal{K} \in \mathbb{C}^g$ is called "vector of Riemann constants" and depends only on:

→ the basepoint p_0 of Abel's map

→ the choice of α, β 's. (of course, does not depend on f)



Remark: We can convey the same info as follows:

the multiplicatively multivalued function

$$F(p) := \ominus \left(A(p) - A(\underbrace{p_1 + \dots + p_g}_{\text{zeros}}) - \mathbb{1}\mathcal{K} \right)$$

$$\text{has } \text{div} \left(F_{\mathcal{D}_g} \right) = \mathcal{D}_g$$

Corollary/Observation: take $p \rightarrow p_g$ in the above: then

$$0 = \ominus \left(-A(p_1 + \dots + p_{g-1}) - \mathbb{1}\mathcal{K} \right) = \ominus \left(A(p_1 + \dots + p_{g-1}) + \mathbb{1}\mathcal{K} \right)$$

For any choice of p_1, \dots, p_{g-1} !!

\ominus is an even function: $\ominus(-z) = \ominus(z)$

Remark The Abel map & $\mathbb{1}\mathcal{K}$ depend on the basepoint p_0 .

One can verify that, for divisors of degree $g-1$

$$A_{p_0}(\mathcal{D}_{g-1}) + \mathbb{1}\mathcal{K}_{p_0} \text{ is independent of } p_0$$

(requires the explicit formula for $\mathbb{1}\mathcal{K}_{p_0}$)

Consequences

① Parametrization of Θ -divisor in $\mathbb{T}(\mathcal{C})$

The Θ -divisor is simply the subvariety (hypersurface) $\Theta(\underline{z}) = 0$, $\underline{z} \in \mathbb{T}(\mathcal{C})$

Nota bene: Θ is not a single-valued function on $\mathbb{T}(\mathcal{C})$:

$$\Theta(\underline{z} + \underline{\mu} + \pi \underline{1}) = e^{-i\pi \underline{1}^T \underline{1} - 2\pi i \underline{1}^T \underline{z}} \Theta(\underline{z})$$

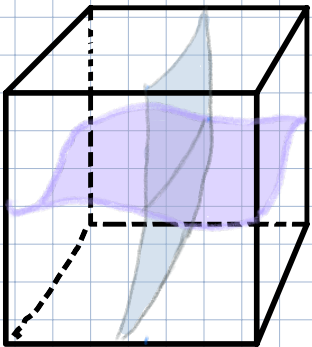
However the zero locus is well-defined because of \mathbb{I}

Prop $\Theta(\underline{e}) = 0$ iff $\underline{e} = \mathcal{A}(\mathcal{D}_{g-1}) + \mathbb{K}$

In words: the Θ divisor is parametrized by $g-1$ points on \mathcal{C} (possibly repeated)

Note: correct "dimension".

Remark: The Θ divisor is a central object in the algebraic geometry of Abelian varieties. It is a subvariety with singularities at locus where $i(\mathcal{D}_{g-1}) \geq 2$ ("special divisors")



Depiction of $\mathbb{T}(\mathcal{C})$ of $g=3$. Here "real" dimensions represent "complex" dimensions. It should be interpreted with periodic b.c.

Note: the smooth part of $\{\Theta = 0\}$ is where $\nabla\Theta \neq 0$ and it corresponds to $i(\mathcal{D}_{g-1}) = 1$ (non special, generic case)

gradient

Dini's Theorem!

In general (Riemann Theorem) the order of vanishing at $f = A(\mathcal{D}_{g-1}) + 1K$ is precisely $i(\mathcal{D}_{g-1}) \geq 1$. Singular locus of $\text{div } \Theta$ is in correspondence with $i(\mathcal{D}_{g-1}) \geq 2$.

Exercise Let $f \in \{\Theta(f) = 0, \nabla\Theta(f) \neq 0\}$ (smooth part of Θ divisor)

. Let \mathcal{D}_{g-1} be the corresponding divisor, $A(\mathcal{D}_{g-1}) = ff + 1K$

Show:

-) $\Theta(A(p) - A(q) - f)$ vanishes for $p = q, p \in \mathcal{D}_{g-1}$

-) $\frac{\Theta(A(p) - A(q_1) - f)}{\Theta(A(p) - A(q_2) - f)}$ has a simple zero at $p = q_1$, a simple pole at $p = q_2$ and no other zeroes or poles

Hint: need to show that $g-1$ zeroes in the numerator/denominator simplify.

-) Prove the formula in the **Main Example**, above.

Use of Θ functions.

They are used to construct canonical objects:

→ Cauchy kernels (to solve boundary value problems)

→ Fundamental bidifferential (a.k.a. "Bergman kernel" ^{wrong name})
↳ Chekhov-Eynard-Orantin topological recursion

→ Projective connections (a.k.a.opers \Leftrightarrow BPS states)

→ Szegő kernels (\rightarrow det. of $\partial\bar{\partial}$ operators)

Θ -functions satisfy many functional identities, almost all of which
reducible to Fay-Identities.

Θ -functions with characteristics

(Generalization of Jacobi's elliptic ϑ_j). For $\vec{n}, \vec{m} \in \mathbb{Z}^2$ one looks at the half-periods:

$$[\vec{n}, \vec{m}] = \Delta = \Delta_{\vec{n}, \vec{m}} = \frac{\vec{n}}{2} + \tau \frac{\vec{m}}{2}$$

Def $\Theta_{\Delta}(z) := \exp\left[2\pi i \left(\frac{1}{8} \vec{m}^t \tau \vec{m} + \frac{1}{2} \vec{m} \cdot z + \frac{1}{4} \vec{m} \cdot \vec{n}\right)\right] \Theta(z + \Delta)$

Property $\Theta_{\Delta}(-z) = e^{i\pi \vec{n} \cdot \vec{m}} \Theta_{\Delta}(z)$

Thus we split the half-periods into **even/odd** depending on the parity of $\vec{n} \cdot \vec{m}$.

Example (genus 1) $\mathbb{T}(\tau) = \mathbb{C} / (\mathbb{Z} + \tau\mathbb{Z}) \quad (\text{Im } \tau > 0)$

If $\Delta = \frac{a}{2} + \tau \frac{b}{2}$, $a, b \in \{0, 1\}$ then

$$\Theta_{\Delta}(z) = \sum_{n \in \mathbb{Z} + \frac{b}{2}} \exp\left(i\pi n^2 \tau + 2\pi i n \left(z + \frac{a}{2}\right)\right)$$

$\Theta_{[0,0]} = \vartheta_3$ $\Theta_{[1,0]} = \vartheta_2$ $\Theta_{[0,1]} = \vartheta_4$ $\Theta_{[1,1]} = \vartheta_1$

Note: For Δ an **odd** half-period we necessarily have $\Theta_{\Delta}(0) = 0 \Rightarrow \Delta \in \text{div}(\Theta)$

There exists an ^(Mumford) odd, nonsingular, half period namely $\Delta = \frac{1}{2} \vec{n} + \pi \cdot \frac{1}{2} \vec{m}$
 $(\vec{n}, \vec{m} \in \{0, 1\}^2)$, $\vec{n} \cdot \vec{m} \in 2\mathbb{Z} + 1$ (odd) such that:

(gradient!) $\rightarrow \nabla \Theta(\Delta) \neq 0$

Fay identities

Let $p_1, \dots, p_N, q_1, \dots, q_N \in \mathbb{C}$, Let $\underline{e} \in \mathbb{J}(\mathbb{C}) \setminus \text{div}(\Theta)$
Then

$$\det \left[\frac{\Theta(A(p_i) - A(q_j) + \underline{e})}{\Theta(\underline{e}) \Theta_{\Delta}(A(p_i) - A(q_j))} \right]_{i,j=1}^N = \frac{\prod_{i < j} \Theta_{\Delta}(A(p_i) - A(p_j)) \Theta_{\Delta}(A(q_i) - A(q_j)) \cdot \Theta(A(\sum_{i=1}^N (p_i - q_i)) + \underline{e})}{\prod_{i,j=1}^N \Theta_{\Delta}(A(p_i) - A(q_j)) \cdot \Theta(\underline{e})}$$

(For $N=3 \rightarrow$ Fay trisecant id.)

Remark

This is a higher genus generalization of Cauchy's determinantal identity

$$\det \left[\frac{1}{x_i - y_j} \right] = \frac{\prod_{i < j} (x_i - x_j) (y_i - y_j)}{\prod_{i,j} (x_i - y_j)}$$

Examples/exercises.

In genus $g=1$: There is only one odd characteristic $[1, 1] \rightarrow$ Jacobi $\vartheta_2(z)$

Then Fay identities read: $K(v, s) := \frac{\vartheta_3(v-s+e)}{\vartheta_1(v-s)\vartheta_3(e)} \quad (e \neq \frac{1+\tau}{2} \pmod{\mathbb{Z}+\tau\mathbb{Z}})$

$$\det \left[K(v_i, s_j) \right]_{i,j=1}^N = \frac{\prod_{i < j} \vartheta_1(v_i - v_j) \vartheta_1(s_i - s_j) \vartheta_3(\sum (v_i - s_j) + e)}{\prod_{i,j} \vartheta_1(v_i - s_j) \vartheta_3(e)}$$

How to prove it?:

- Both sides are antisymmetric in exchanges $s_i \leftrightarrow s_j$ or $v_i \leftrightarrow v_j \Rightarrow$ study as function of v_i
- Both sides have zeros when $v_i \in \{v_2, \dots, v_N\}$, poles when $v_i \in \{s_1, \dots, s_N\}$
- Both sides have the same quasi-periodicity under shifts $v_i \mapsto v_i + 1$,
 $v_i \mapsto v_i + \tau$
- $\frac{\text{LHS}}{\text{RHS}}$ must be elliptic and can have at most 1-pole \Rightarrow (R.R.) constant
- By coalescence, figure out constant = 1.

More about Δ 's. (a.k.a. 2-torsion points of $\mathbb{J}(C)$)

The half periods of $\mathbb{J}(C)$ are in 1-1 correspondence with semi-canonical line bundles namely, line bundles whose square is \mathcal{K} (holomorphic differentials) \rightarrow spin bundles.

•) the even have no holomorphic sections, Generically (in the moduli space \mathcal{M}_g)

••) the nonsingular odd have exactly one hol. section

\nearrow
what is that?

Δ odd-nonsingular $\longleftrightarrow \mathcal{D}_\Delta$ of degree $g-1$
(Riemann, see above)

Then $2\mathcal{D}_\Delta = \mathcal{K}$, namely there is a holomorphic differential

ω_Δ such that $\text{div } \omega_\Delta = 2\mathcal{D}_\Delta$ and then

$h_\Delta = \sqrt{\omega_\Delta}$ is a well-defined spinor (half-form) \rightarrow "primitive Δ -spinor"

Formula

$$\omega_{\Delta}(p) = \sum_{l=1}^g \left(\frac{\partial \Theta_{\Delta}}{\partial z_l} \Big|_{z=0} \right) \cdot \omega_j(p)$$

(Fay'73)

Fundamental bidifferential (a.k.a. "Bergman")

Take Θ_{Δ} as before (non-singular odd characteristics)

Define

$$\Omega(p, q) = d_p d_q \ln \Theta_{\Delta}(A(p) - A(q))$$

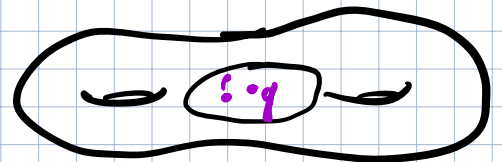
differential w.r.t. variable q or p , respectively

Properties (exercise) (see extended notes)

① It is a bi-differential (i.e. a differential w.r.t. both variables: think $\frac{dz dw}{(z-w)^2}$)

② Symmetry: $\Omega(p, q) = \Omega(q, p)$

③ It has a double pole (w.r.t. p) for $p=q$ and nowhere else. (use $\Theta_{\Delta}(A(p) - A(q)) = 0$ for $p=q$)



④ Normalization

$$\oint_{p \in \alpha_j} \Omega(p, q) \equiv 0 \quad ; \quad \oint_{p \in \beta_j} \Omega(p, q) = 2\pi i \omega_j(q)$$

(Use periodicity properties of Θ_{Δ})

Primitive Δ -spinor & (Klein) prime form.

With the established notation the Klein prime form is

$$E(p, q) = \frac{\Theta_{\Delta}(A(p) - A(q))}{h_{\Delta}(p) h_{\Delta}(q)} = \frac{\Theta_{\Delta}\left(\int_p^q \vec{\omega}\right)}{h_{\Delta}(p) h_{\Delta}(q)}$$

Properties:

- ① $E(p, q) = -E(q, p)$
- ② $E(p + a_j, q) = E(p, q)$
- ③ $E(p + b_j, q) = e^{-i\pi \kappa_{jj} - 2i\pi \int_p^q \omega_j} E(p, q)$
- ④ Vanishes for $p = q$ and nowhere else (i how comes?)
- ⑤ In local coordinate \mathcal{J} , setting $z = \mathcal{J}(p)$ $w = \mathcal{J}(q)$, we have

$$E(p, q) = \frac{\mathbb{F}(z, w)}{\sqrt{dz} \sqrt{dw}} = \frac{(z - w)}{\sqrt{dz} \sqrt{dw}} \left(1 + \mathcal{O}(z - w)^2 \right) \text{ (normalization)}$$

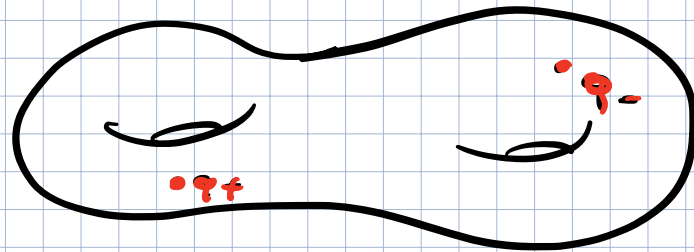
Does not depend on choice of Δ !

3rd kind differentials

Fix $q_+, q_- \in \mathcal{C}$

Consider the object

$$\Omega_{q_+ q_-}(p) = d_p \ln \frac{\Theta_{\Delta}(A(p) - A(q_+))}{\Theta_{\Delta}(A(p) - A(q_-))}$$



Exercise:

-) $\Omega_{q_+ q_-}$ has only two simple poles at q_+, q_-
-) $\text{res}_{p=q_{\pm}} \Omega(p) = \pm 1$
-) single-valued
-) $\oint_{a_j} \Omega_{q_+ q_-} = 0 \quad \forall j = 1 \dots g$
-) $\int_{p_-}^{p_+} \omega_{q_+ q_-} = \int_{q_-}^{q_+} \omega_{p_+ p_-}$

(exchange formula \leftrightarrow "crossratio")
 \hookrightarrow Weyl reciprocity.

Fun with Fay

One can use the prime form $E(p, q)$ to construct "Szegő kernels". Fix $\underline{e} \notin \text{div}(\Theta)$

$$S_{(p, q)} := \frac{\Theta(A(p) - A(q) - \underline{e})}{\Theta(\underline{e}) E(p, q)} = \frac{\Theta(A(p) - A(q) - \underline{e})}{\Theta(\underline{e}) \Theta_{\Delta}(A(p) - A(q))} h_{\Delta}(p) h_{\Delta}(q)$$

- bi-spinor
- Simple pole only on diagonal, "residue" 1

$$\left(\frac{1}{(z-w)} + \dots \right) \sqrt{dz} \sqrt{dw}$$

- section of flat bundle $\mathcal{X} \otimes \mathcal{X}^{-1}$ (minor modifications, we can make it a $U(1)$ bundle)

Fay's theorem 2

$$\det \left(S(p_i, q_j) \right)_{i, j=1}^N = \frac{\prod_{i < j} \Theta_{\Delta}(A(p_i) - A(p_j)) \Theta_{\Delta}(A(q_i) - A(q_j))}{\prod_{i, j=1}^N \Theta_{\Delta}(A(p_i) - A(q_j))} \frac{\Theta(A(\sum_{i=1}^N p_i - q_i) - \underline{e})}{\Theta(\underline{e})}$$

Proposition (Dubrovin '12, can be proved from degenerating Fay)
see Eynard-Borot')

$$\sum_{\mathbf{j} \in [1, g]^N} \frac{\partial^N \ln \Theta(-\mathbf{e})}{\partial_{j_1} \cdots \partial_{j_N}} \omega_{j_1}(p_1) \cdots \omega_{j_N}(p_N) =$$

$$= \frac{(-1)^{N-1}}{N} \sum_{\sigma \in \mathfrak{S}_N} \overbrace{S(p_{\sigma_1}, p_{\sigma_2}) S(p_{\sigma_2}, p_{\sigma_3}) \cdots S(p_{\sigma_{N-1}}, p_{\sigma_N}) S(p_{\sigma_N}, p_{\sigma_1})}^{N\text{-terms}} + S_{N,2} B(p_1, p_2)$$

perm group

Useful in all manners of computations of correlators of KP Tau-functions...

Remark: For $N=2$ the formula is in Fay '73

Fuchsian representation & $\dim(M_g)$

There is a different representation of RS_g as
quotient of their universal cover by the action of a
discrete group. This is entirely akin to the case of

elliptic curves $E_\tau \simeq \mathbb{C}/\mathbb{Z} + \tau\mathbb{Z}$ (the group is $\mathbb{Z} \times \mathbb{Z} \simeq \pi_1(E)$)

Facts

-) Any \mathcal{C} of $g \geq 2$ admits a unique metric in the
same conformal class of constant gaussian curvature $= -1$.

$$ds^2 = \rho(z, \bar{z}) |dz|^2 \quad (|dz|^2 = dx^2 + dy^2)$$

$$\rho(z, \bar{z}) > 0$$

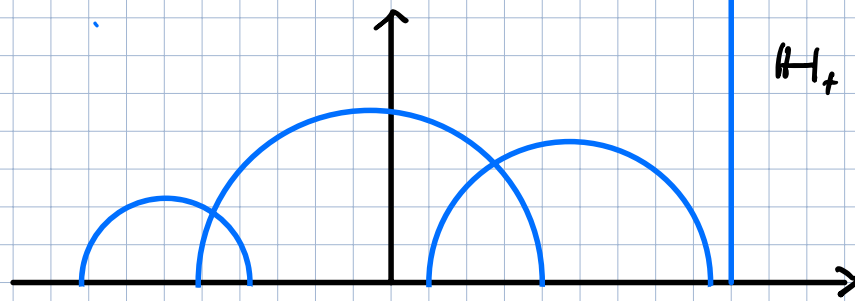
$$\Delta \ln \rho = -1$$

-) Thus the universal cover is a simply connected surface (open)
with a negative curvature metric. I.e. $\mathbb{H}_+ = \{z \in \mathbb{C} \mid \text{Im } z > 0\}$

with

$$ds^2 = \frac{dx^2 + dy^2}{y^2}$$

- Examples of geodesics: semicircles with center on \mathbb{R} (or vertical lines)



- The action of deck transformations is an isometry:

$$\text{Iso}(\mathbb{H}_+, ds^2) = \text{PSL}_2(\mathbb{R})$$

$$\gamma(z) = \frac{az+b}{cz+d} \quad \det \begin{pmatrix} a & b \\ c & d \end{pmatrix} = \pm 1 \quad a, b, c, d \in \mathbb{R}$$

Namely $\pi_1(\mathbb{C}, p_0) \cong \langle \alpha_1^{\pm 1}, \dots, \beta_g^{\pm 1} \mid \alpha_1 \beta_1 \alpha_1^{-1} \beta_1^{-1} \dots \alpha_g \beta_g \alpha_g^{-1} \beta_g^{-1} = \text{id} \rangle$

is represented by a (discrete) subgroup of $\text{PSL}_2(\mathbb{R})$, i.e. $2g$ matrices

$\alpha_j \mapsto A_j ; \beta_j \mapsto B_j \in \text{SL}_2(\mathbb{R})$ subject to

$$A_1 B_1 A_1^{-1} B_1^{-1} \dots A_g B_g A_g^{-1} B_g^{-1} = \pm \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}$$

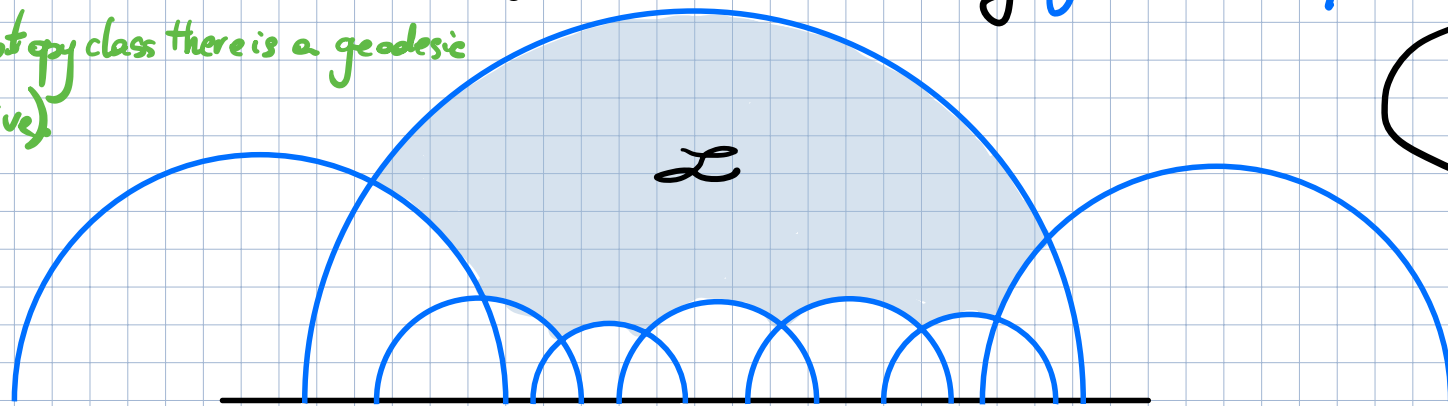
$$|\text{tr } M| > 2$$

Lesson: $\mathbb{C} \cong \mathbb{H}_+ / \Gamma$ where Γ is a discrete group of (hyperbolic) isometries of \mathbb{H}_+

Remark $M \in \text{PSL}_2(\mathbb{R})$ is $\begin{cases} \text{hyperbolic} & |\text{tr} M| > 2 \\ \text{elliptic} & |\text{tr} M| < 2 \\ \text{parabolic} & |\text{tr} M| = 2 \end{cases} \begin{matrix} \longrightarrow \text{nodes \& singularities} \\ \longrightarrow \text{removed points.} \end{matrix}$

The fundamental polygon can be realized by **geodesic loops**

(in any homotopy class there is a geodesic representative)



However: since p_0 (basepoint) can be chosen arbitrarily (and $p_0 \mapsto \tilde{p}_0$ amounts to a conjugation) we consider the matrix

Equivalently: if we conjugate all A_i, B_i 's by the same $G \in \text{Iso}(\mathbb{H}/_+)$ we clearly have the same R.S.

$$\dim \mathcal{M}_g (= \dim \overline{\text{Teich}}_g)$$

What we are presenting is not just a conformal class of metrics, but also a choice of generators for π_1 , (a **marking**).

The corresponding moduli space is called **Teichmüller space**.

The moduli space \mathcal{M}_g is a further quotient by the action of change of basis of generators ("mapping class group"). However the dimension is the same. Let's compute it!

$$\mathcal{T}_g \cong \text{Hom}(\pi_1, \text{PSL}_2^{(\text{hyp})}(\mathbb{R})) \Big/ \text{PSL}_2(\mathbb{R}) = \left\{ \overset{\text{(all hyperbolic)}}{A_1 B_1 A_1^{-1} B_1^{-1} \cdots A_g B_g A_g^{-1} B_g^{-1}} = \pm 1 \right\} \Big/ \text{PSL}_2(\mathbb{R})$$

$$\dim_{\mathbb{R}} \mathcal{T}_g = 3 \cdot 2g - 3 - 3 = 6g - 6 \quad (\text{i.e. } 3g - 3 \text{ complex})$$

THE END