

New Insights on Non-Perturbative BPS Black Hole Entropy

Alberto Castellano Mora

Strings and Geometry 2026
Uppsala University, May 19th 2026



Based on:

- *Black Hole Entropy, Quantum Corrections and EFT Transitions*,
A. Castellano, M. Zatti, [[arXiv:2502.02655](#)]
- *Quantum Calabi-Yau Black Holes and Non-Perturbative D0-brane Effects*,
A. Castellano, D. Lüst, C. Montella, M. Zatti,
[[arXiv:2505.15920](#)]
- *On Supersymmetric D-brane probes in 4d $N=2$ $AdS_2 \times S^2$ Attractors*,
A. Castellano, C. Montella, M. Zatti, [[arXiv:2507.17857](#)]
- *Exact Path Integral Methods in Supersymmetric $AdS_2 \times S^2$ backgrounds*,
A. Castellano, C. Montella, M. Zatti, [[arXiv:2603.15730](#)]
- *How to (Non-)Perturb a BPS Black Hole*,
A. Castellano, M. Zatti, [[arXiv:2604.00116](#)]
- *Work To Appear*, with J. Chu and J. Law-Smith

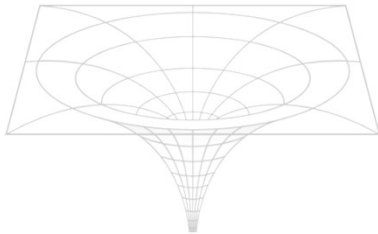
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[See also Matteo's poster
this afternoon!]

Why Should we Care about Black Holes?

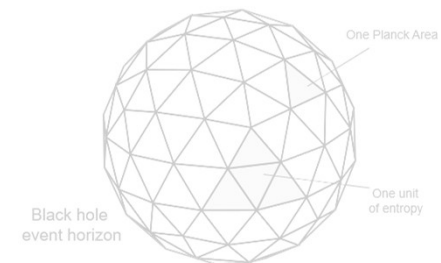
- (One of the) most ambitious goal(s) of theoretical physics: Understand Quantum Gravity
- Relevant for phenomenology (e.g., hierarchies, cosmology, etc.)!
- The ‘Hydrogen Atom’ of QG: Black Holes



$$ds^2 = - \left(1 - \frac{r_h}{r}\right) dt^2 + \left(1 - \frac{r_h}{r}\right)^{-1} dr^2 + r^2 d\Omega_2^2$$

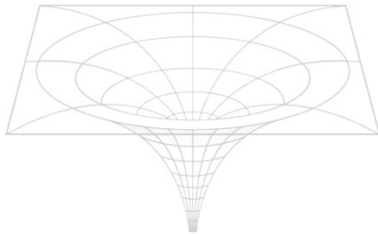
- More importantly, their entropy tell us about microscopic DOFs

$$S_{\text{BH}} = \frac{c^3 k_B A_h}{4G_N \hbar}$$



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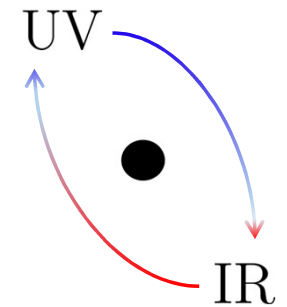
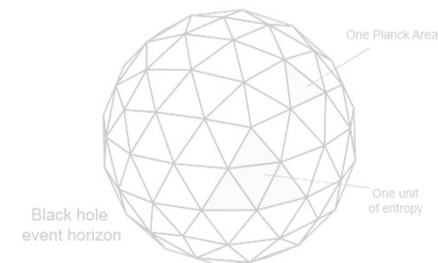
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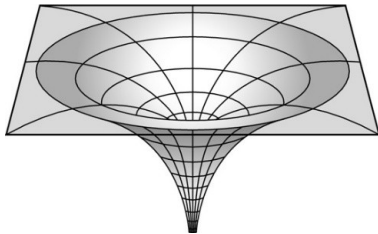
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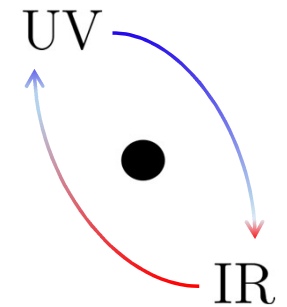
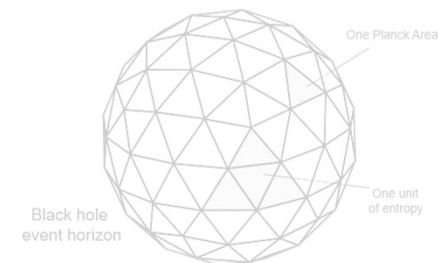
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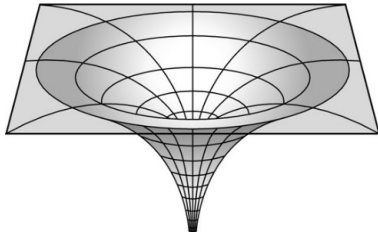
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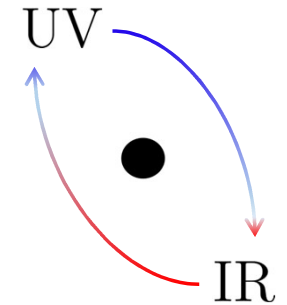
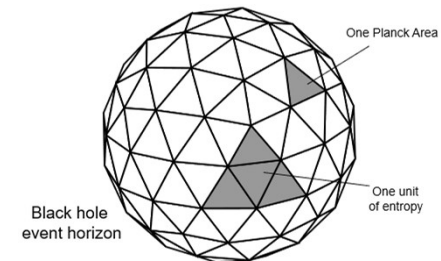
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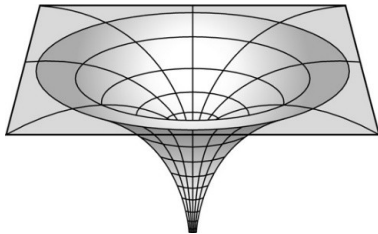
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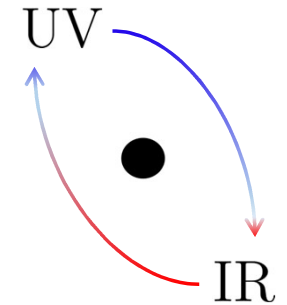
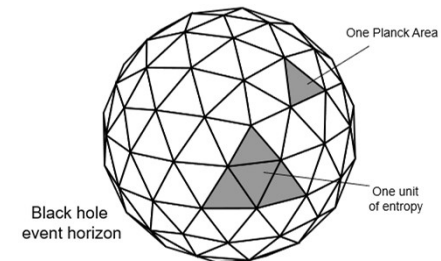
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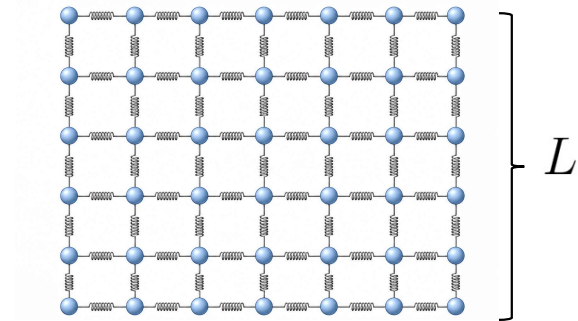
$$S_{\text{BH}} = \frac{c^3 k_B A_h}{4G_N \hbar} \rightsquigarrow \text{Quantum!}$$



The Two-Derivative Veil

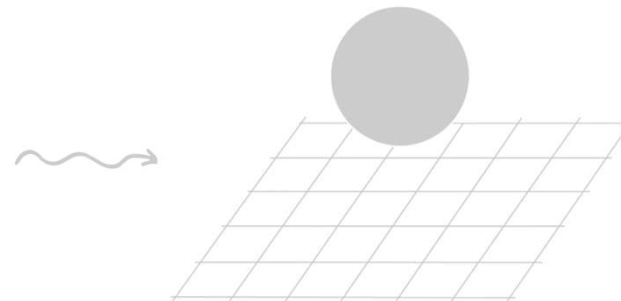
- This is in stark contrast with **local QFT**, where entropy is **extensive**

$$S_{\text{QFT}} \propto L^{d-1} \sim \text{Volume}$$



- The area law is intimately related with the holographic principle, which limits the maximal amount of information in QG [Bekenstein '72, Bousso '99]
- However, the leading-order entropy is purely geometric and thus IR universal!

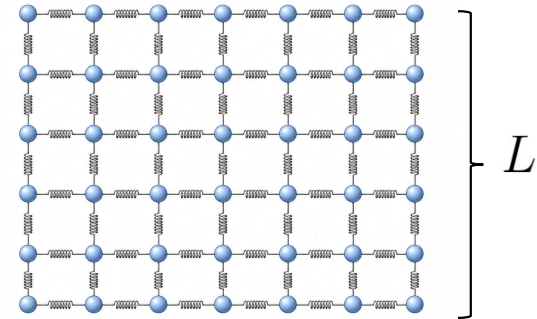
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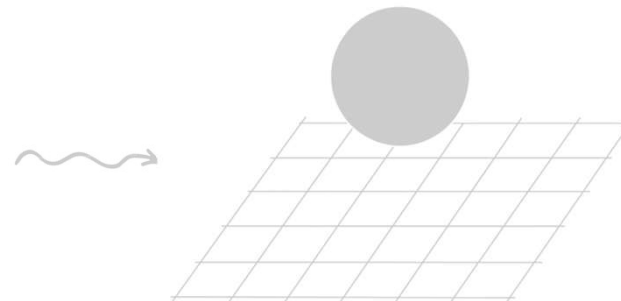
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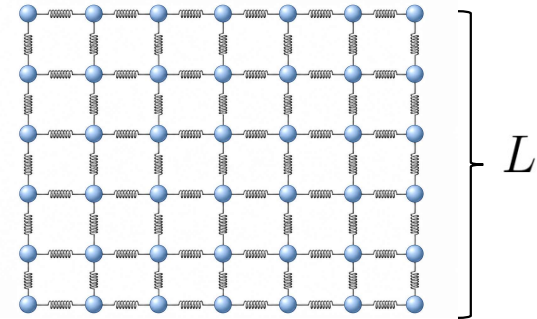
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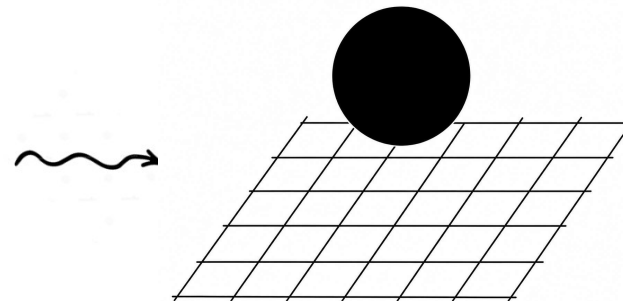
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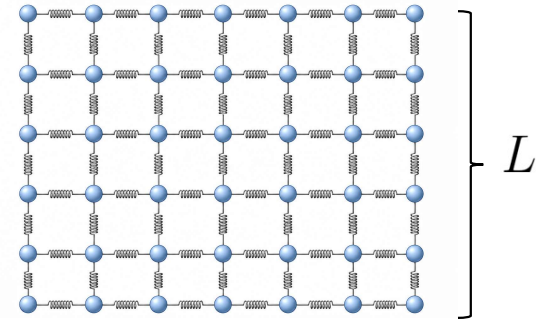
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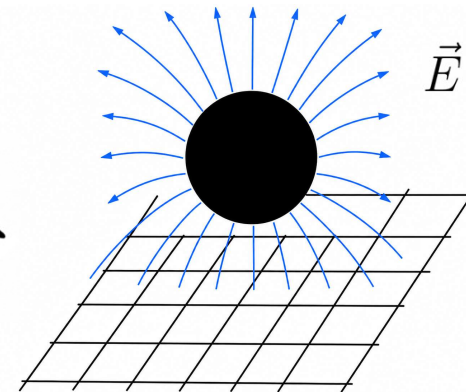
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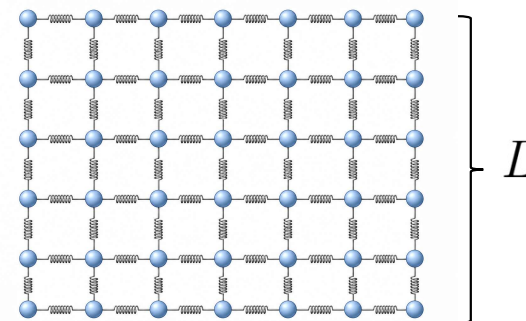
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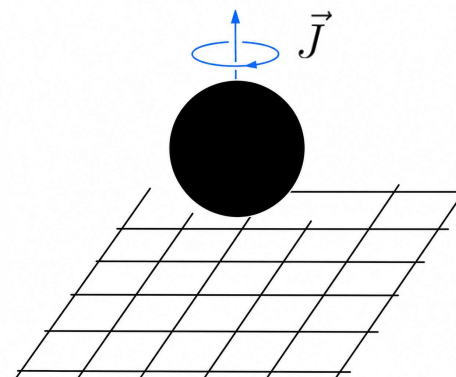
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$$S_{\text{BH}} = \frac{A_h}{4G_N}$$

[Bekenstein '72; Hawking '75]

Black Hole Entropy Knows more about UV

- Thus, BHs **probe** QG DOFs but cannot distinguish between different **UV completions**...

$$S_{\text{EFT},d} = \frac{1}{2\kappa_d^2} \int d^d x \sqrt{-g} R + (\text{matter, boundary terms})$$

- Higher-derivative operators in EFT encapsulate non-trivial information about UV scales

... and this is reflected by the BH entropy [Wald '93]

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- Examining supersymmetric BHs shows agreement with Swampland expectations: [AC, Zatti '25]
 1. *Perturbative corrections* encode when the EFT no longer describes correctly the BH entropy
 2. *Minimal* BH entropy attained for 'quantum effective' areas of $\mathcal{O}(\Lambda_{\text{QG}}^{-1})$ [see also Vafa '24]

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Higher-derivative terms

[AC, Herráez, Ibáñez '23;
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Perturbation Theory is not Enough!

- The BH entropy must have a **statistical interpretation** (microscopic counting)

$$S_{\text{micro}} = k_B \ln [d(q^i)]$$

Microstates for a given macrostate

- However, one readily notices that Bekenstein-Hawking entropy is not quantized!
- E.g., take Type IIB on $K3 \times T^2$ and consider $\frac{1}{4}$ -BPS Black Holes

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

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$$\underbrace{Q^2, P^2, Q \cdot P}_{\text{Electric-magnetic charges}} \xrightarrow{\text{2-derivatives}} S_{\text{BH}} = \pi \sqrt{Q^2 P^2 - (Q \cdot P)^2}$$



$Exp(S)$ not an integer...

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$$\underbrace{Q^2, P^2, Q \cdot P}_{\text{Electric-magnetic charges}} \xrightarrow{\text{Higher-derivatives}} S_{\text{Wald}} = \pi\sqrt{\Delta} - 2 \log \Delta + \mathcal{O}(1/\sqrt{\Delta})$$

$$\Delta := Q^2 P^2 - (Q \cdot P)^2$$



$Exp(S)$ still not an integer...

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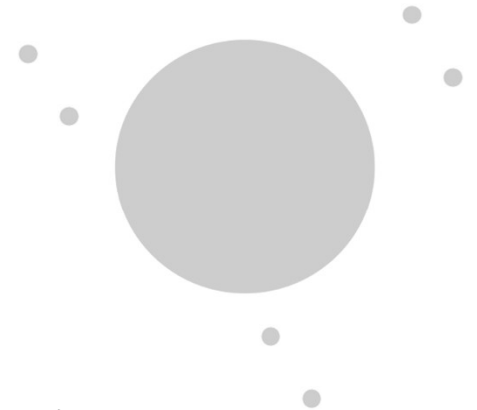
$$+ \sum_{k=2}^{\infty} d_k e^{-\pi\sqrt{\Delta}/k} + \dots = S_{\text{micro}}$$



$Exp(S)$ gives an integer!

In This Talk...

- **Main goal:** Initiate systematic study of *(non-)perturbative* corrections to BH entropy
- We focus on SUSY theories and BPS objects \rightsquigarrow Extremal BHs
- In particular, we consider 4d $\mathcal{N} = 2$ EFTs due to the richer set of *higher-derivative effects and massive spectra* exhibited by those
- The hope is to eventually be able to:
 1. Learn *new things* about interplay between BH entropy and UV completions (in QG)
 2. Test *robustness* of Swampland concepts/ideas under non-perturbative phenomena
 3. Use the quantum BH entropy as a probe of the *bulk of moduli space* [v. de Heideeg, Vafa, Wiesner, Wu '22-'23]



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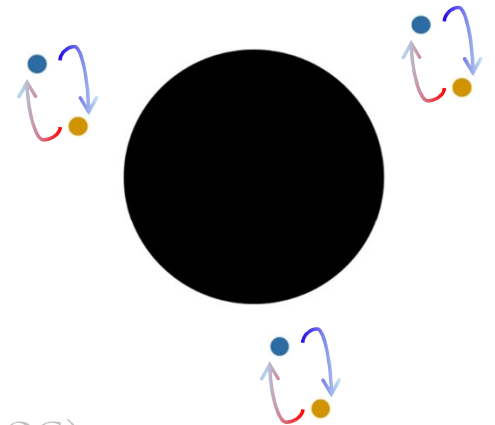
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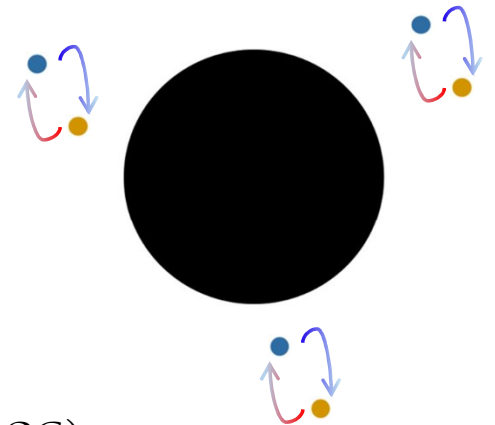
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Outline

I. An Exact Quantum Entropy Function

- i. Integrating out charged massive particles in $\text{AdS}_2 \times S^2$
- ii. A close look @ non-perturbative effects

II. Applications in String Theory

- i. BPS black holes in 4d $\mathcal{N} = 2$ theories
- ii. Large volume approximation and D0-brane effects

III. Non-Perturbative Corrections as Complex World-line Instantons

- i. A brief semiclassical analysis
- ii. Novel complex instantons

IV. Summary and Outlook

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IV. Summary and Outlook

Part I

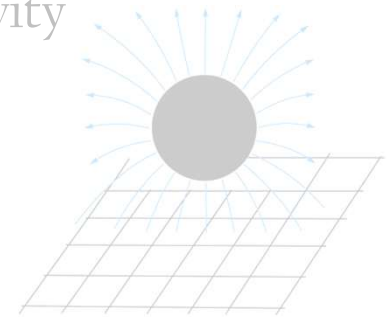
An Exact Quantum Entropy Function

Extremal BHs: Near-Horizon Geometry

- We want to study in detail the imprint of **charged (BPS) matter** in the quantum BH entropy
- For simplicity, consider first charged, static, extremal BH solutions of EM+Gravity

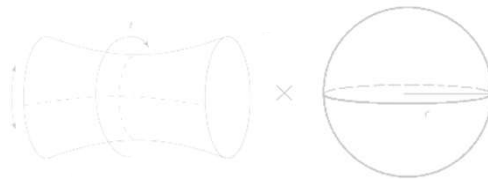
$$ds^2 = -f(r)^2 dt^2 + f(r)^{-2} dr^2 + r^2 d\Omega_2^2, \quad f(r) = 1 - \frac{r_h}{r}$$

with $r_h = M = Q = \sqrt{Q_e^2 + Q_m^2}$.



- Zooming in to the near-horizon region, one finds some $AdS_2 \times S^2$ geometry

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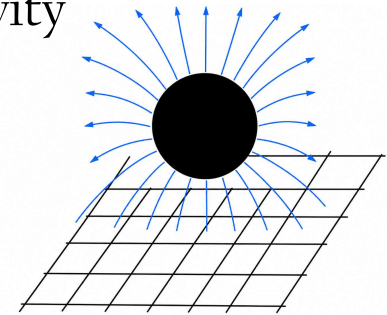


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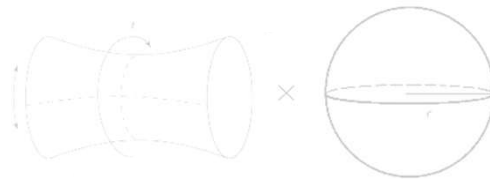
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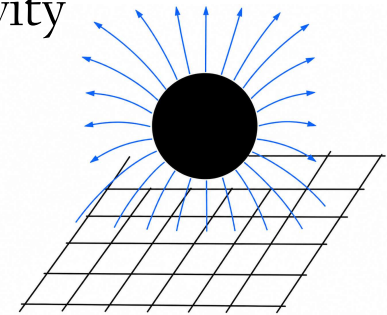


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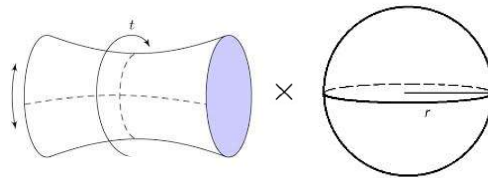
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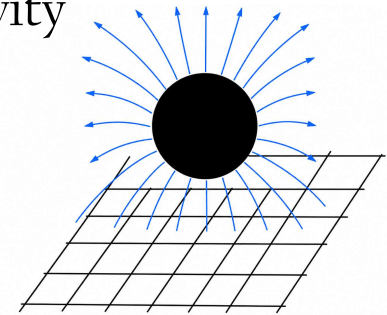
[Gibbons, Hull '82; Gibbons, Maeda '88]

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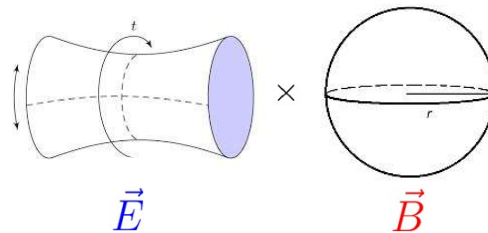
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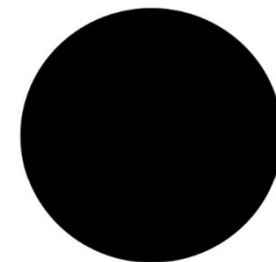
- Suppose our theory contains **massive fields** charged under the same $U(1)$ as the BH
- Question: What is their effect on the BH entropy at the quantum level?
- According to [Sen '08] one must compute the effective action within the throat

$$e^{\mathcal{S}_{\text{micro}}} = \mathcal{Z}_{\text{AdS}_2}(Q, P) = \int Dg_{\mu\nu} DA_\mu D\Psi e^{-S[g_{\mu\nu}, A_m u, \Psi] + iQ \oint A}$$

- For large charges, the saddle point approximation retrieves Wald's entropy formula

$$\mathcal{S}_{\text{Wald}} = 2\pi R^2 (Q_e E - \mathcal{L}_{\text{eff}}) = 2\pi R^2 \left(E \frac{\partial}{\partial E} - 1 \right) \mathcal{L}_{\text{eff}}$$

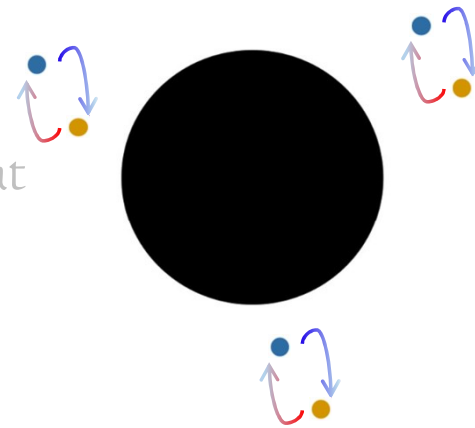
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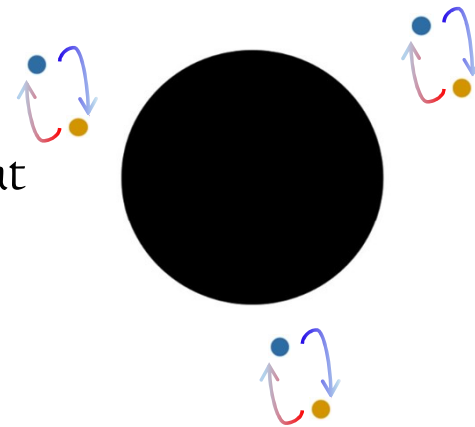
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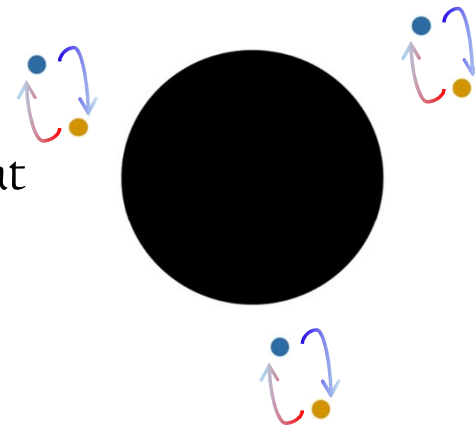
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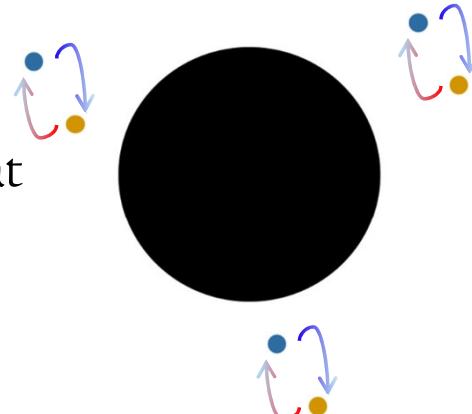
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⏟ Matter fields

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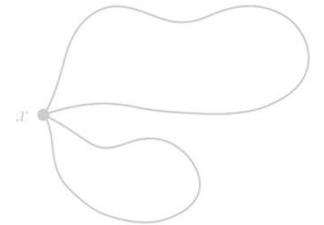
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Functional Determinants 101

- To integrate out **minimally coupled** fields, we use **Schwinger** proper-time formalism

- For bosons, we start from 4d quadratic action

$$S[\varphi, \phi] = S[\varphi] + \int d^4x \sqrt{-\det g} \phi^\dagger [-\mathcal{D}^2 - m^2] \phi \quad \text{with} \quad \mathcal{D}^2 = -(\nabla - iA)^2$$



- The 1-loop path integral becomes a trace of the heat kernel operator associated with \mathcal{D}^2

$$\log \mathcal{Z}_\phi := -i\Delta\Gamma[\varphi] = - \int_0^\infty \frac{d\tau}{\tau} e^{-\frac{\epsilon^2}{4\tau}} e^{-\tau m^2} \text{Tr} \left[e^{-\tau \mathcal{D}^2} \right]$$

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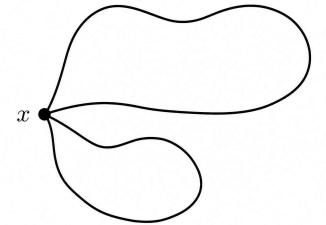
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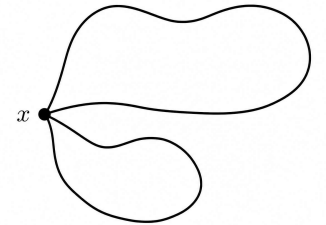
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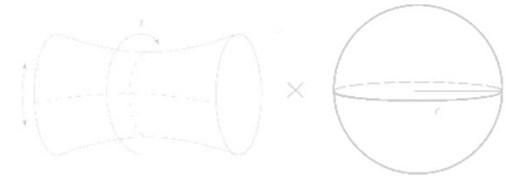
The Full AdS₂ × S² Trace

- The previous path integrals can be solved exactly, i.e. **non-perturbatively** (in bckgd fields)!
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$$\log \mathcal{Z}_\phi = - \int_0^\infty \frac{d\tau}{\tau^2} e^{-\frac{\epsilon^2+t^2+u^2}{4\tau}} e^{-\tau\Delta^2} \left[\frac{V_{\text{AdS}}}{(4\pi R)^2} \int_{\mathbb{R}+i\delta_t} dt W_B(t) \right] \left[\int_{\mathbb{R}+i\delta_u} du f_B(u) \right]$$

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- So far, this applies to any charged, extremal BH. For BPS 4d $\mathcal{N} = 2$ black holes one has

$$R_{\text{AdS}}^2 = |Z_{\text{BH}}|^2, \quad q_e = \text{Re}(\bar{Z}_{\text{BH}} Z_p), \quad q_m = \text{Im}(\bar{Z}_{\text{BH}} Z_p) \quad \text{with} \quad Z_p = e^{K/2} (p^A \mathcal{F}_A - q_A X^A)$$

- This implies that the path integral is purely real (i.e. no background instabilities)

$$m^2 \geq |Z_p|^2 \implies \Delta^2 \geq 0 \implies \log \mathcal{Z}_\phi \in \mathbb{R}$$

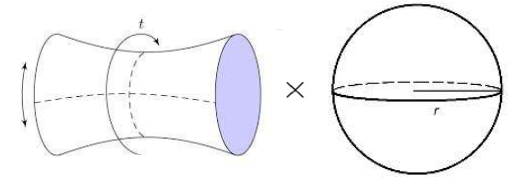
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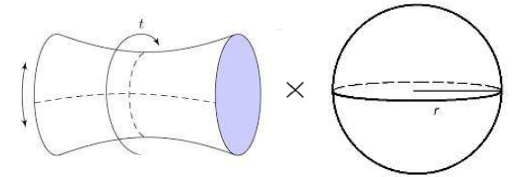
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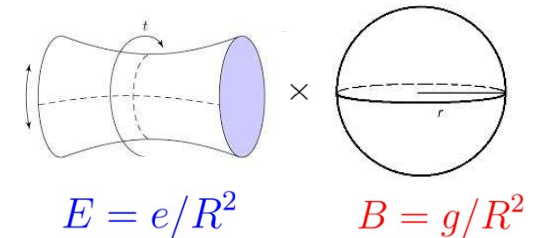
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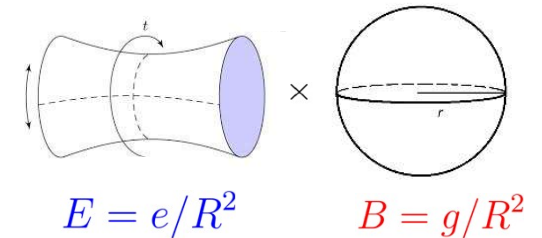
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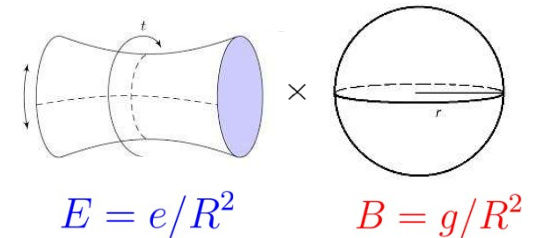
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$$\log \mathcal{Z}_\phi = - \int_0^\infty \frac{d\tau}{\tau^2} e^{-\frac{\epsilon^2+t^2+u^2}{4\tau}} e^{-\tau\Delta^2} \left[\frac{V_{\text{AdS}}}{(4\pi R)^2} \int_{\mathbb{R}+i\delta_t} dt W_B(t) \right] \left[\int_{\mathbb{R}+i\delta_u} du f_B(u) \right]$$

where $\Delta^2 = (mR)^2 - e^2 - g^2$ and

$$f_B(u) = \frac{d}{du} \left(\frac{e^{igu}}{\sin\left(\frac{u}{2}\right)} \right) \quad W_B(t) = \frac{d}{dt} \left(\frac{\cos(et)}{\sinh\left(\frac{t}{2}\right)} \right)$$



- So far, this applies to **any** charged, extremal BH. For BPS **4d** $\mathcal{N} = 2$ black holes one has

$$R_{\text{AdS}}^2 = |Z_{\text{BH}}|^2, \quad q_e = \text{Re}(\bar{Z}_{\text{BH}} Z_p), \quad q_m = \text{Im}(\bar{Z}_{\text{BH}} Z_p) \quad \text{with} \quad Z_p = e^{K/2} (p^A \mathcal{F}_A - q_A X^A)$$

- This implies that the path integral is **purely real** (i.e. no background instabilities) ↗ Central charge

$$m^2 \geq |Z_p|^2 \implies \Delta^2 \geq 0 \implies \log \mathcal{Z}_\phi \in \mathbb{R}$$

The Full $\text{AdS}_2 \times S^2$ Trace

- Thus, if we restrict to **BPS-like particles** ($\Delta^2 = 0$), the result simplifies dramatically

$$\log \mathcal{Z}_\phi = -\frac{V_{\text{AdS}}}{2\pi R^2} \int_{0^+}^{\infty} \frac{dt}{t} W_B(t) f_B(it)$$

- For spin-1/2 fields the story is identical. Splitting into anti-commuting AdS_2 and S^2 pieces:

$$\log \mathcal{Z}_\Psi := -i\Delta\Gamma[\varphi] = \frac{1}{2} \int_0^\infty \frac{d\tau}{\tau} e^{-\frac{\epsilon^2}{4\tau}} e^{-\tau m^2} \mathcal{K}_{\text{AdS}}^{(1/2)}(\tau) \mathcal{K}_{S^2}^{(1/2)}(\tau)$$

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$$\log \mathcal{Z}_\Psi = \frac{V_{\text{AdS}}}{\pi R^2} \int_{0^+}^{\infty} \frac{dt}{t} W_F(t) f_F(it)$$

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SUSY Determinants and NP Effects

- Now we'd like to **put things together**. The simplest susy combination is the **Hypermultiplet**

Hypermultiplet = 2 × Complex Scalars + Dirac Fermion

- Using the expressions obtained before we find

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↑ 'Topological' term (phase of funct. Det.)

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~ Similar to QED!!

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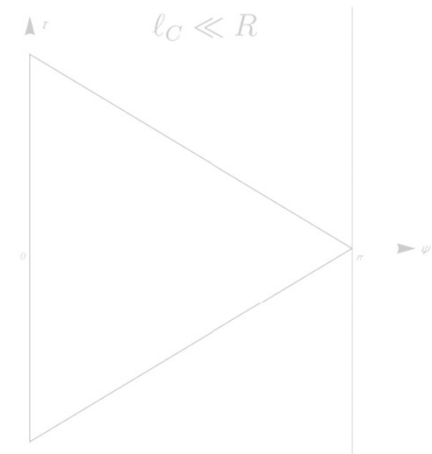
SUSY Determinants and NP Effects

- The 1st term is reminiscent of the 1-loop Schwinger effective action in QED

$$\mathcal{I} = \text{Re} \left[\int_{0^+}^{\infty} \frac{dt}{t} \frac{e^{-it/\beta}}{\sinh^2\left(\frac{t}{2}\right)} \right], \quad \text{with } \beta^{-1} = (q_e + iq_m)R^2 = \bar{Z}_{\text{BH}}Z_p$$

- The (complex) coupling β determines the background perceived by the charged matter
- Its modulus measures the ratio between Compton wavelength of the particle and AdS radius

$$|\beta^{-1}| = mR \quad \rightsquigarrow \quad |\beta| \ll 1 \quad \text{weak coupling}$$



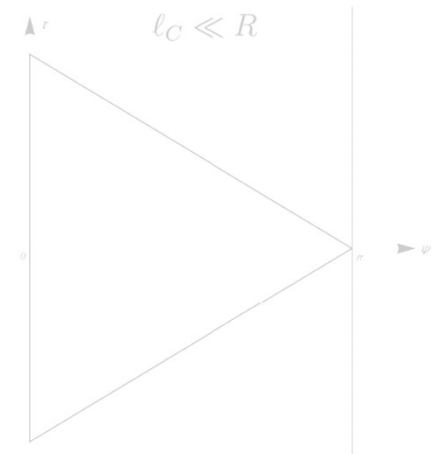
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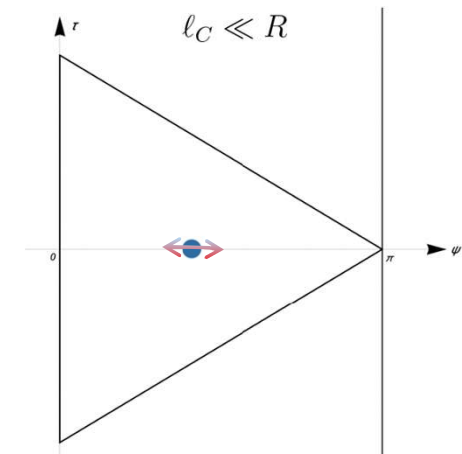
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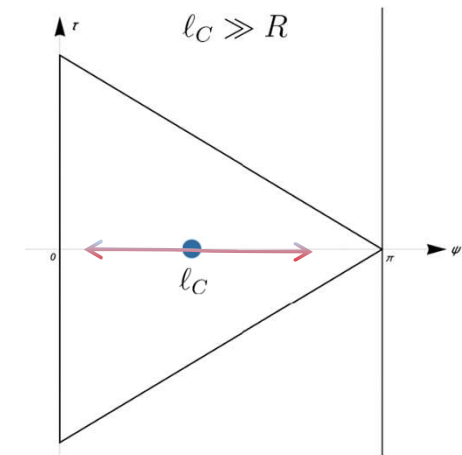
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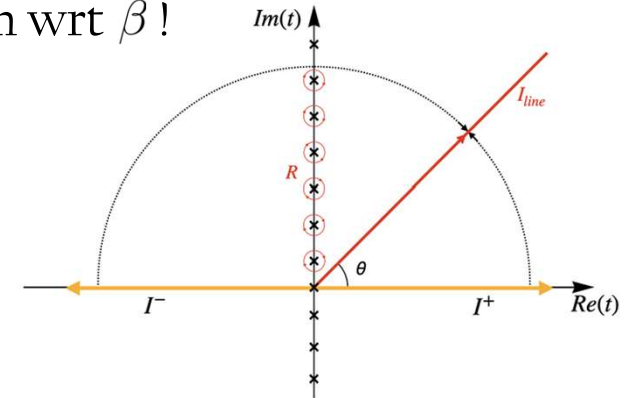
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SUSY Determinants and NP Effects

- The crucial observation is that gives a non-perturbative completion wrt β !

$$\mathcal{I} = \text{Re} \left[\int_{0+}^{\infty} \frac{dt}{t} \frac{e^{-it/\beta}}{\sinh^2\left(\frac{t}{2}\right)} \right]$$



- The above term can be separated into a line integral plus a series of residues

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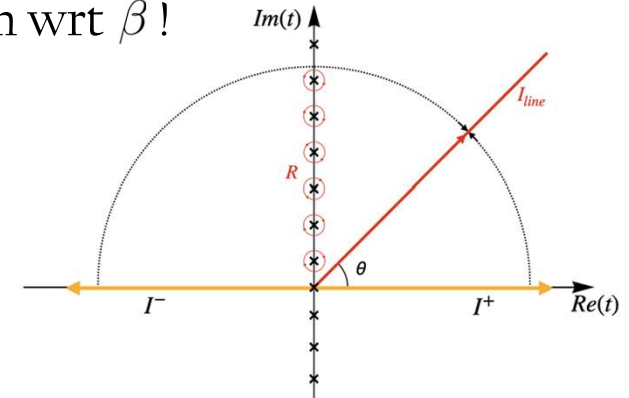
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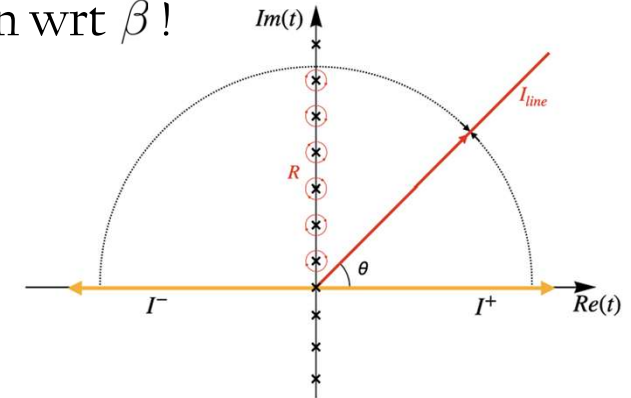
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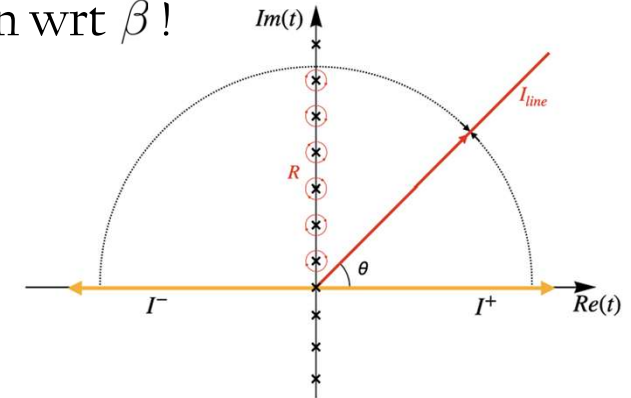
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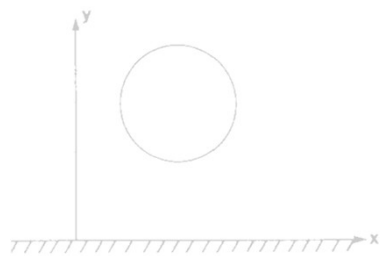
Non-Perturbative in β

A Few Questions & Remarks

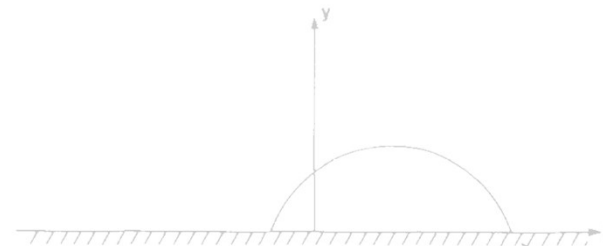
- The **non-perturbative** terms exhibit a similar structure than **AdS₂ worldline instantons**

$$\mathcal{R}_{\text{AdS}} \propto i \left[\text{Li}_2 \left(-e^{-2\pi(q_e + \sqrt{q_e^2 - m^2})} \right) + 2\pi \sqrt{q_e^2 - m^2} \text{Li}_1 \left(-e^{-2\pi(q_e + \sqrt{q_e^2 - m^2})} \right) \right]$$

- However, in our case they are purely real (no true instability). What are those?



vs.



- What precise info do they capture? Do they account alone for all NP charged matter effects?
- Two special cases with no NP effects: purely electric ($B = 0$) and purely magnetic ($E = 0$)

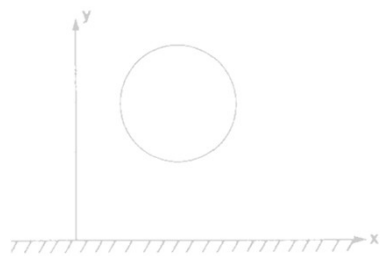
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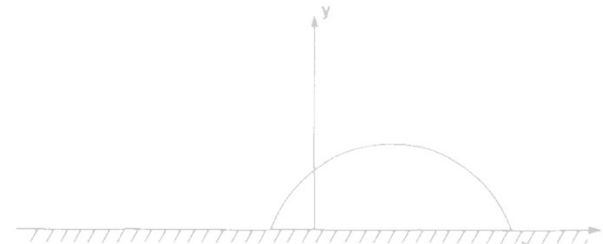
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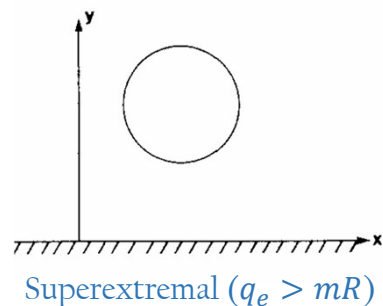
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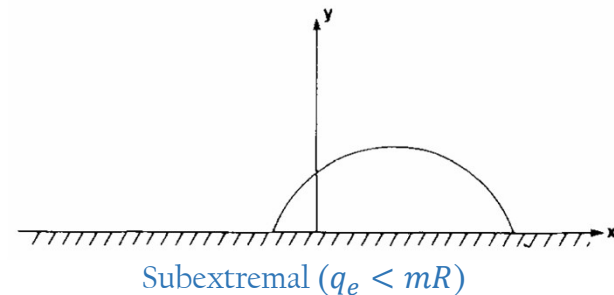
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[Comtet '86]

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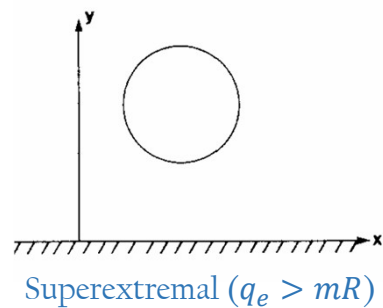
A Few Questions & Remarks

- The **non-perturbative** terms exhibit a similar structure than **AdS₂ worldline instantons**

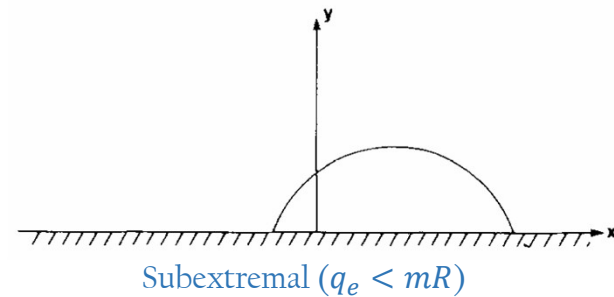
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vs.




[Comtet '86]

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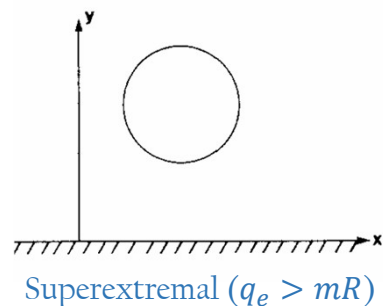
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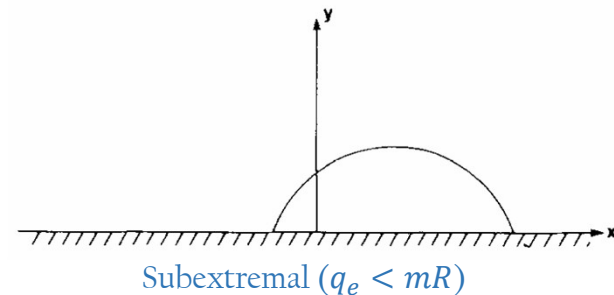
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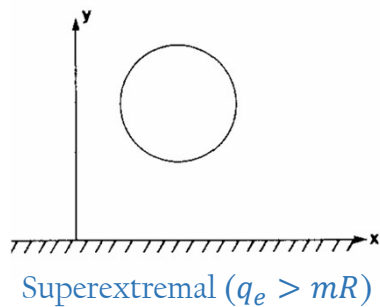
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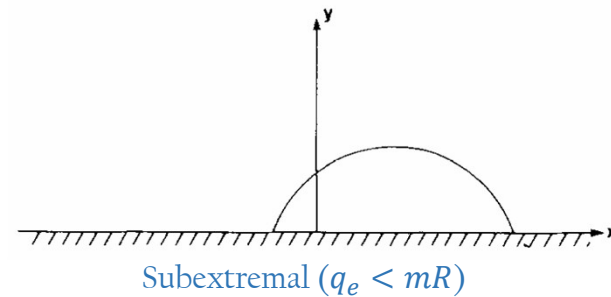
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PART III

PART II

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Special cases with **no NP effects**: purely **electric** ($B = 0$) and purely **magnetic** ($E = 0$)

Outline

I. An Exact Quantum Entropy Function

- i. Integrating out charged massive particles in $\text{AdS}_2 \times S^2$
- ii. A close look @ non-perturbative effects

II. Applications in String Theory

- i. BPS black holes in 4d $\mathcal{N} = 2$ theories
- ii. Large volume approximation and D0-brane effects

III. Non-Perturbative Corrections as Complex World-line Instantons

- i. A brief semiclassical analysis
- ii. Novel complex instantons

IV. Summary and Outlook

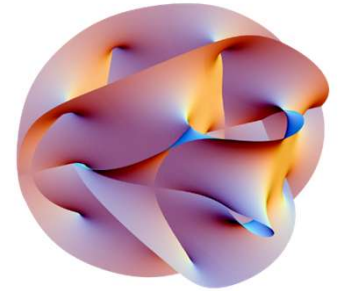
Part II

Applications in String Theory

4d N=2 Theories: The Lagrangian

- Take **Type IIA** on CY 3-fold \rightsquigarrow 4d theories preserving **8 supercharges**
- **Two-derivative** (bosonic) action

$$S_{\text{IIA}}^{4\text{d}} = \frac{1}{2\kappa_4^2} \int \mathcal{R} \star 1 + \frac{1}{2} \text{Re} \mathcal{N}_{AB} F^A \wedge F^B + \frac{1}{2} \text{Im} \mathcal{N}_{AB} F^A \wedge \star F^B - \frac{1}{\kappa_4^2} \int G_{a\bar{b}} dz^a \wedge \star d\bar{z}^b + h_{pq} dq^p \wedge \star dq^q,$$



- The vector multiplet sector is completely determined by the prepotential

$$\begin{aligned} \mathcal{F} &= \frac{1}{2} X^A \mathcal{F}_A, & \text{where } \mathcal{F}_A &= \partial_{X^A} \mathcal{F} \\ G_{a\bar{b}} &= \partial_a \partial_{\bar{b}} K, & \text{with } K &= -\log i (\bar{X}^A \mathcal{F}_A - X^A \bar{\mathcal{F}}_A), & z^a &= \frac{X^a}{X^0} \\ \mathcal{N}_{AB} &= \bar{\mathcal{F}}_{AB} + 2i \frac{(\text{Im } \mathcal{F})_{AC} X^C (\text{Im } \mathcal{F})_{BD} X^D}{X^C (\text{Im } \mathcal{F})_{CD} X^D}, & \text{with } \mathcal{F}_{AB} &= \partial_{X^A} \partial_{X^B} \mathcal{F} \end{aligned}$$

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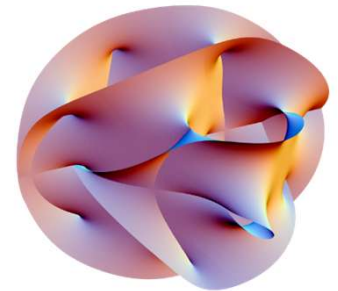
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VM HM



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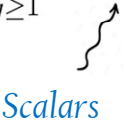
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4d N=2 Theories: Higher-derivatives

- Beyond 2-derivatives, there are interesting higher-dimensional BPS operators

[Bershadsky, Cecotti, Ooguri, Vafa '94
Antoniadis, Gava, Narain, Taylor '95]

$$\mathcal{L}_{\text{h.d.}} \supset -\frac{i}{2} \sum_{g \geq 1} \int d^4\theta \mathcal{F}_g(\mathcal{X}^A) (W^{ij} W_{ij})^g + \text{h.c.} \supset -\frac{i}{2} \sum_{g \geq 1} \mathcal{F}_g(X^A) \mathcal{R}_-^2 W_-^{2g-2} + \text{h.c.}$$





- They can be encoded into the generalized prepotential [Ooguri, Vafa, Strominger '04]

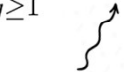
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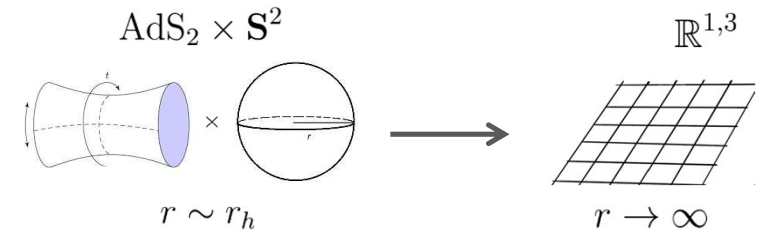
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- The effective lagrangian giving the entropy function is the gen. prepotential!


[Lopes-Cardoso, Wit, Mohaupt '98-'99]

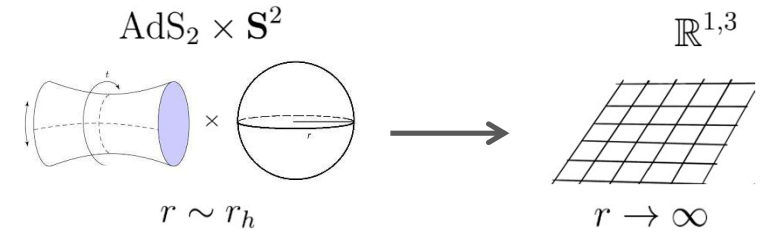
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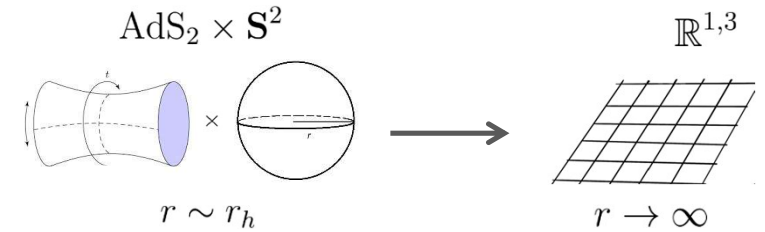
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near-horizon




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Bekenstein-Hawking



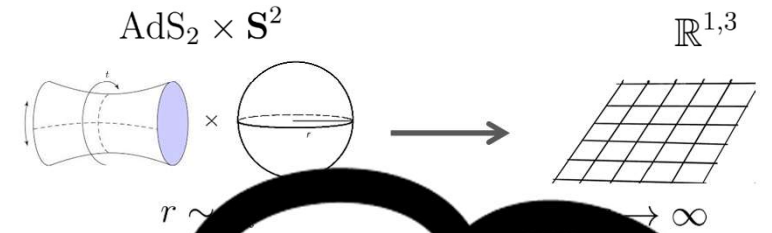
Deviations from area law

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$$\mathcal{S}_{\text{Wald}} = 2\pi R^2 \left(E \frac{\partial}{\partial E} - 1 \right) \mathcal{L}_{\text{eff}}$$

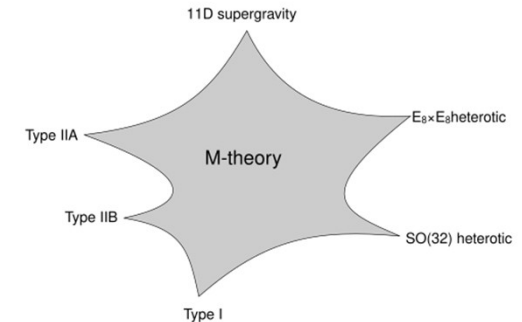
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Bekenstein-Hawking *Deviations from area law*

Large Volume Regime & D0-branes

- To make **contact** with our previous discussion, we consider the **LVR**

$$\text{Type IIA on } \text{CY}_3 \iff \text{M-theory on } \text{CY}_3 \times \mathbf{S}^1$$

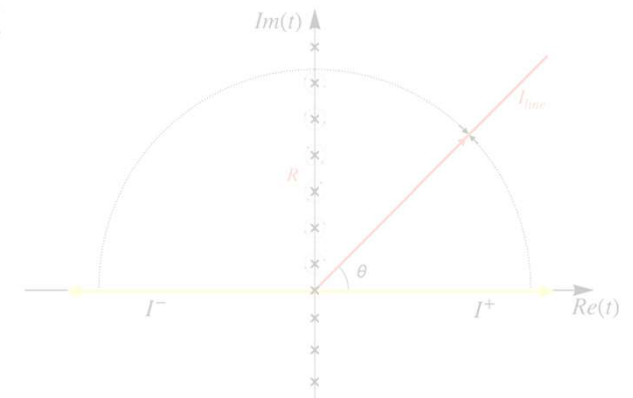


- The lightest (tower of) states correspond to D0-branes. How do they contribute to $\text{Im } F$?

$$\mathcal{I} = \sum_{n \in \mathbb{Z}} \mathcal{I}_n \quad \text{with} \quad \mathcal{I}_n = \text{Re} \left[\int_{0+}^{\infty} \frac{dt}{t} \frac{e^{-it\beta_n^{-1}}}{\sinh^2(t/2)} \right]$$

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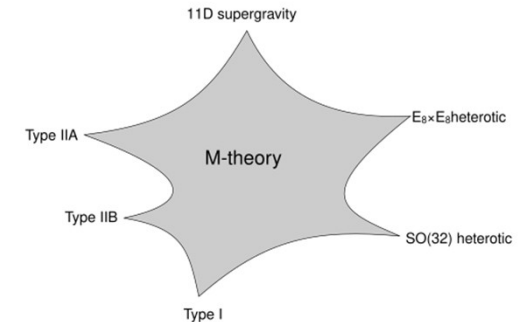
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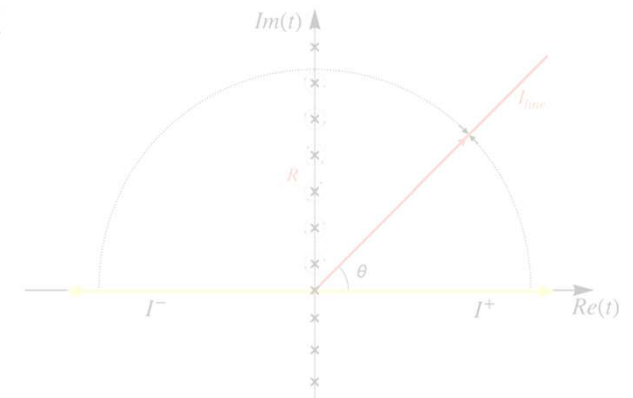


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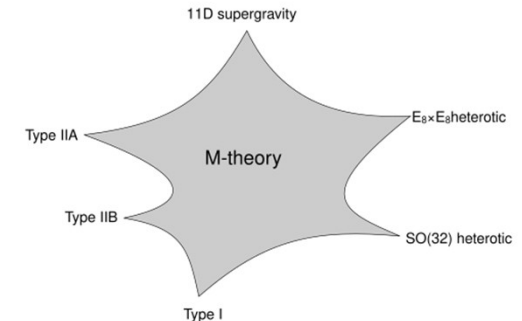
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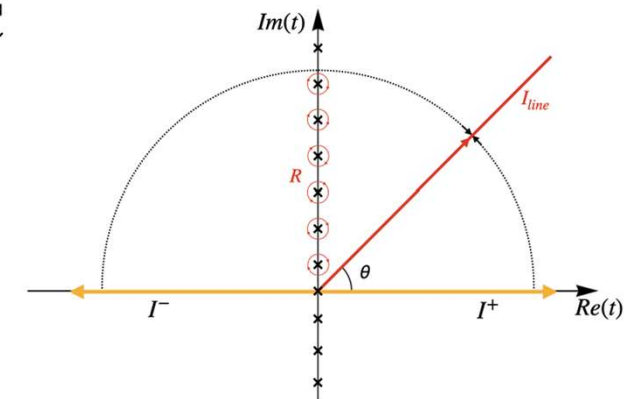
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[Gopakumar, Vafa '98]



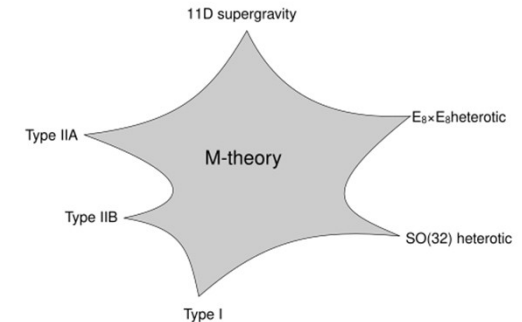
Match with Gopakumar-Vafa!!



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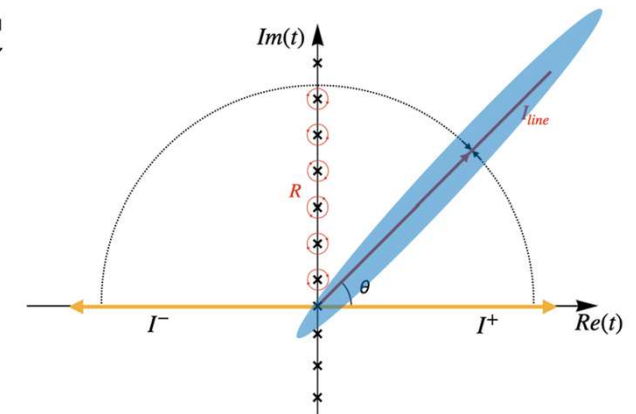
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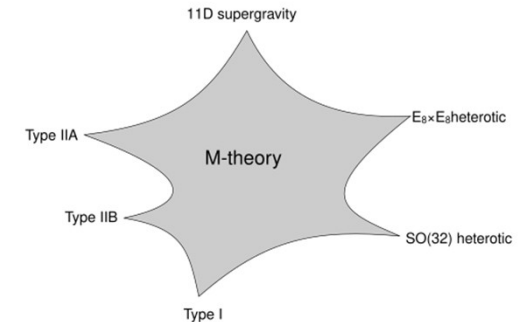
 Perturbative in α



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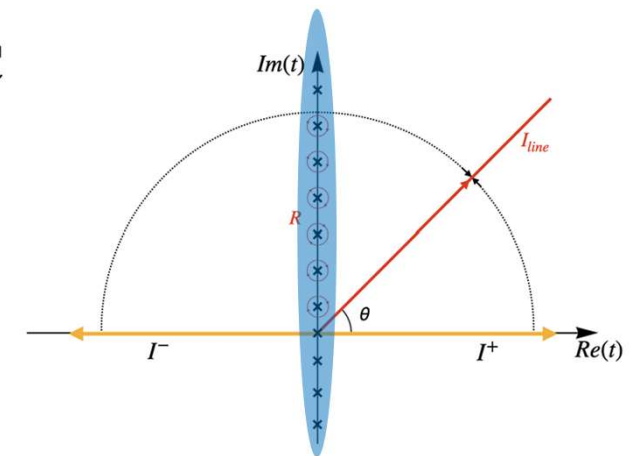
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 Non-perturbative in α




Complexified Perturbative Coupling

- The **perturbative** coupling α allows us to expand the prepotential at large volume

$$F(Y, \Upsilon) = \frac{D_{abc} Y^a Y^b Y^c}{Y^0} + d_a \frac{Y^a}{Y^0} \Upsilon + G(Y^0, \Upsilon) + \mathcal{O}(e^{2\pi i z^a})$$


Tree level

$g = 1$ corrections
(R^2 corrections)


Higher-genus corrections
($R^2 W^{2g-2}$ corrections)

- Leading quantum correction (due to constant maps) given (for $|\alpha| \ll 1$) by




$$G(Y^0, \Upsilon) = -\frac{i}{2(2\pi)^3} \chi_E(X_3) (Y^0)^2 \sum_{g=0,2,3,\dots} c_{g-1}^3 \alpha^{2g} + \dots$$

$$\text{with } c_{g-1}^3 = (-1)^{g-1} 2(2g-1) \frac{\zeta(2g)\zeta(3-2g)}{(2\pi)^{2g}}, \quad \alpha^2 = -\frac{1}{64} \frac{\Upsilon}{(Y^0)^2}$$

Complexified Perturbative Coupling



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Asymptotic growth 
 Expansion parameter

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Asymptotic growth

with $c_{g-1}^3 = (-1)^{g-1} 2(2g-1) \frac{\zeta(2g)\zeta(3-2g)}{(2\pi)^{2g}}$, $\alpha^2 = \frac{1}{64(Y^0)^2}$

$$\mathcal{L}_{\text{h.d.}} \supset \sum_{g \geq 1} m_{\text{D0}}^{2-2g} \mathcal{R}_-^2 W_-^{2g-2}$$

Complexified Perturbative Coupling

- Physically, it measures the **size** of BH wrt dual **Kaluza-Klein** circle (also related to top. $g_s \in \mathbb{C}$)

$$|\alpha| = \frac{r_5}{r_h}, \quad r_h = |Z_{\text{BH}}| M_p^{-1}, \quad (r_5)^{-1} = m_{\text{D0}} = |Z_{\text{D0}}| M_p$$

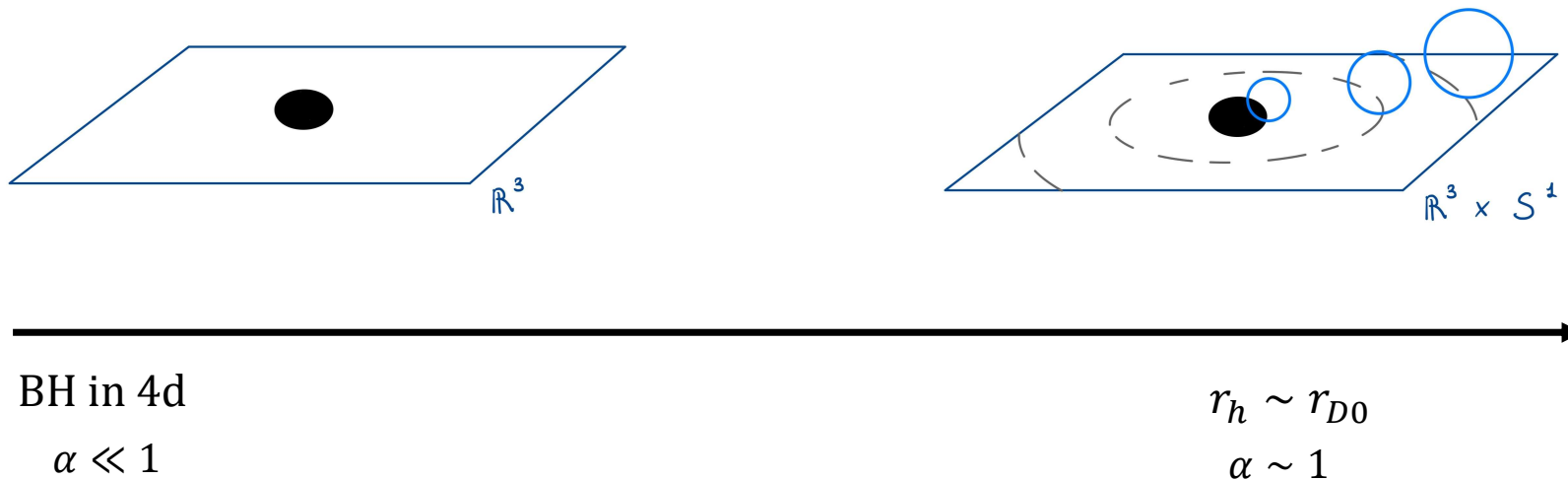
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Outline

I. An Exact Quantum Entropy Function

- i. Integrating out charged massive particles in $\text{AdS}_2 \times S^2$
- ii. A close look @ non-perturbative effects

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- i. BPS black holes in 4d $\mathcal{N} = 2$ theories
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- i. A brief semiclassical analysis
- ii. Novel complex instantons

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Part III

Non-Perturbative Corrections as Complex World-line Instantons

Euclidean Instantons in QFT

- In **ordinary QFT**, some backgrounds become unstable under quantum non-perturbative effects
- A **celebrated example** is QED in 4d

$$\Gamma_{\text{sQED}}^{1\text{-loop}}[A_\mu] = i \log \det(-\mathcal{D}^2 - m^2) \quad \sim \quad \text{[Diagrammatic expansion of fermion determinant]}$$

The diagrammatic expansion shows a series of Feynman diagrams representing the expansion of the fermion determinant. It starts with a simple circle (fermion loop), followed by a circle with two external wavy lines (photon insertions), then a circle with four external wavy lines, and finally a circle with six external wavy lines, with an ellipsis indicating further terms.

- However, the QED action (for constant \vec{E}) has an imaginary part invisible to pert. theory

$$\text{Im } \mathcal{L}[E] = \frac{e^2 E^2}{16\pi^3} \sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{n^2} \exp\left[-\frac{m^2 \pi n}{eE}\right]$$

- This can be calculated exactly...

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- This can be calculated **exactly**... or **approximated** using semiclassical worldline instantons

Euclidean Instantons in QFT

- The idea is to rewrite the 1-loop determinant as a **wordline path integral**

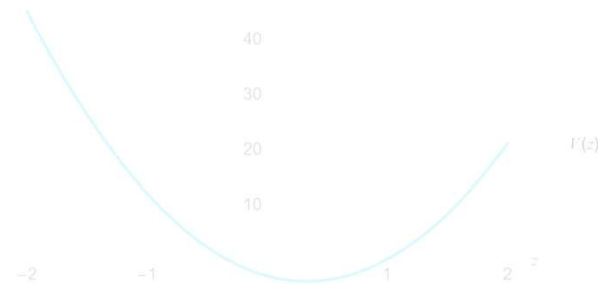
$$\Gamma_{\text{sQED}}^{1\text{-loop}}[A_\mu] = i \log \det (-\mathcal{D}^2 - m^2) = -i \int_{0^+}^{\infty} \frac{d\tau}{\tau} e^{im^2\tau} \int d^4x \oint Dx e^{iS[x^\mu]}$$

- We then Wick rotate time $t \rightarrow -it_E$, and perform a semiclassical saddle expansion

$$\Gamma_{\text{sQED}}^{1\text{-loop}}[A_\mu] \simeq \sum_{i \in \text{saddles}} \mathcal{P}_i e^{iS[x_i^\mu]}$$

- The trivial saddle (point) gives back perturbative piece. Crucially, there exist more saddles

$$\dot{z}^2 - (p_t - q_e z)^2 + m^2 = 0$$




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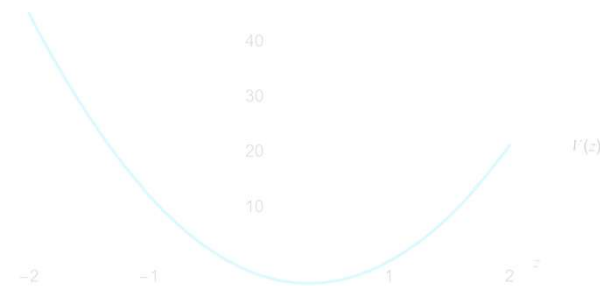
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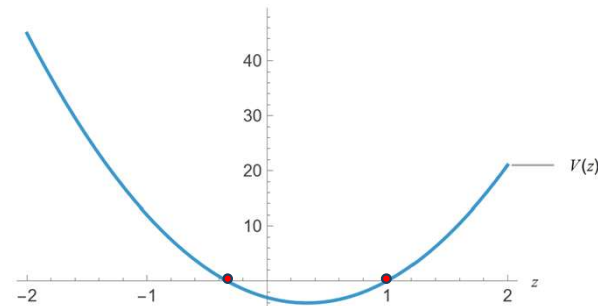
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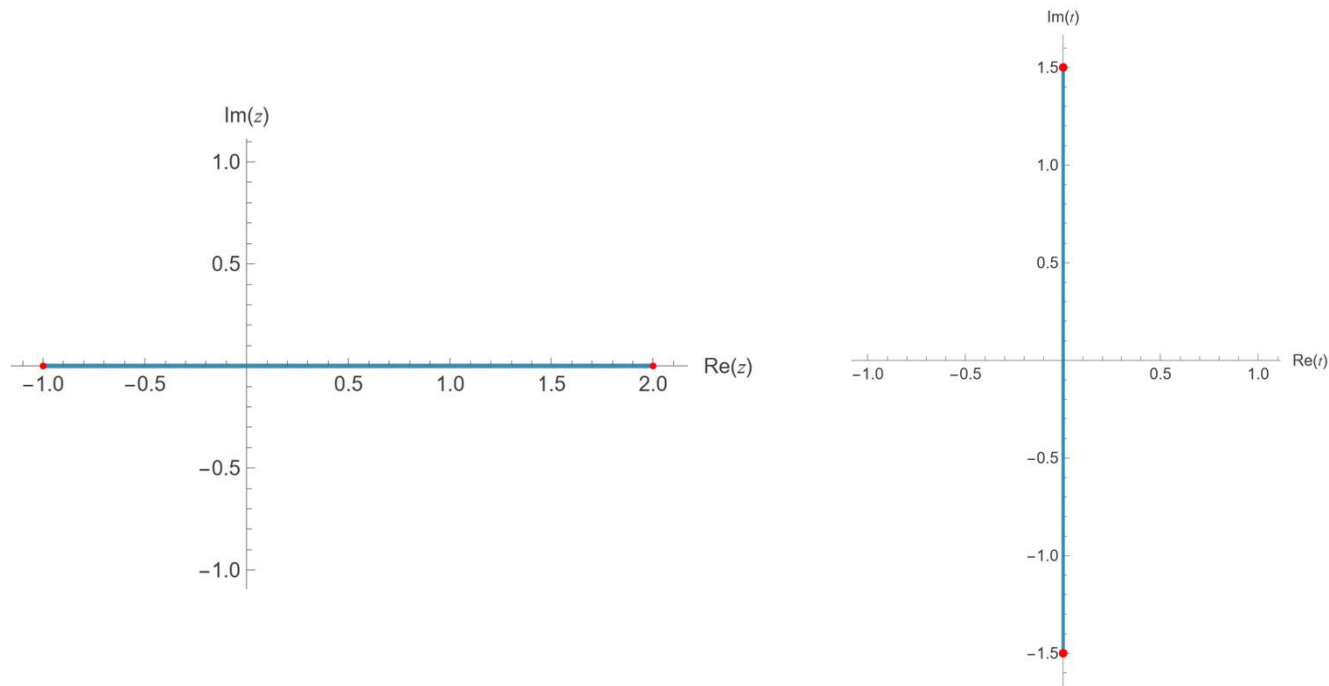
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Conserved Energy



Euclidean Instantons in QFT

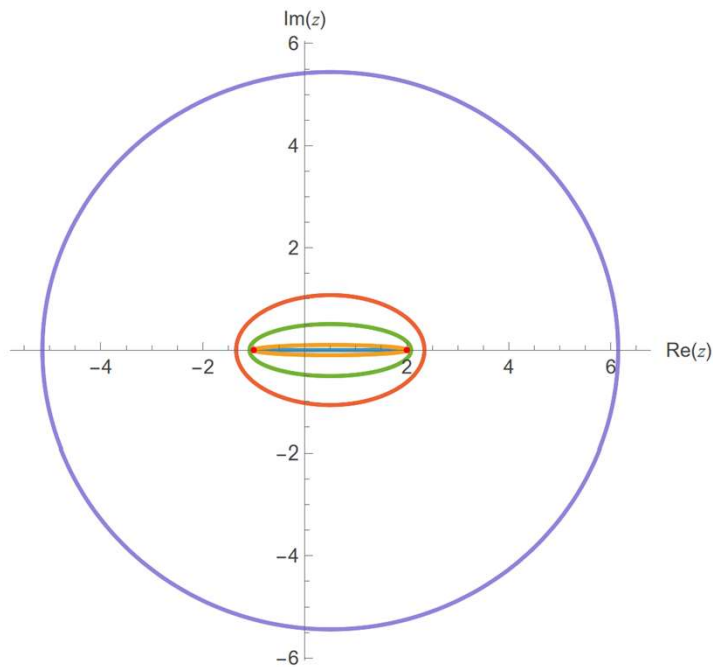
- One can easily find **bouncing solutions** between turning points



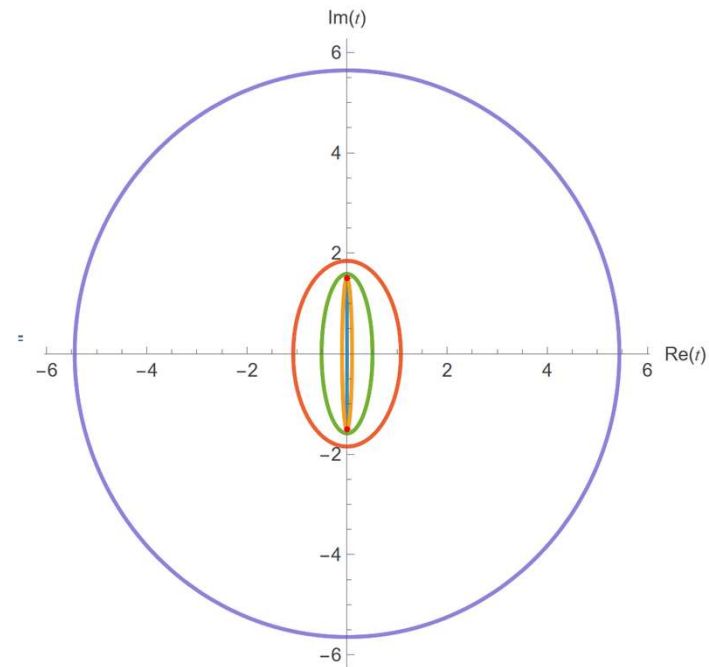
- They become **real sols** in Euclidean space (t_E, z) with **action** $iS_{\text{inst.}}^{(n)} = -\pi n m^2 / q_e$

Euclidean Instantons in QFT

- The Euclidean formalism however **falls short!** One actually needs to look for **complex instantons**



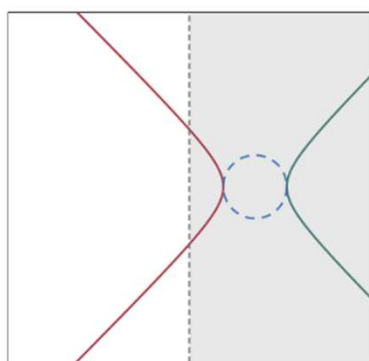
$$z(u) = z_0 + i \frac{m}{q_e} \sin \left(\frac{q_e}{m} (u + u_0) \right)$$



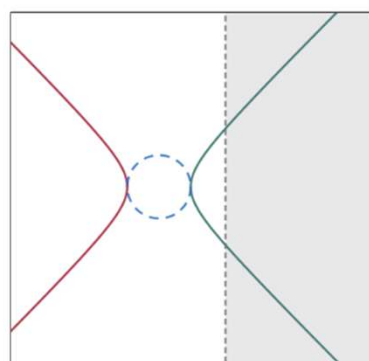
$$t(u) = t_0 + i \frac{m}{q_e} \cos \left(\frac{q_e}{m} (u + u_0) \right)$$

Geodesic Motion in Euclidean AdS_2

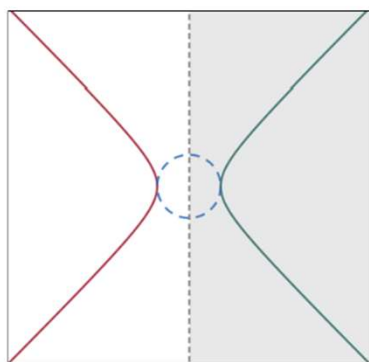
- The **on-shell** paths are circles in Euclidean AdS_2 [Pioline, Troost '05; AC, Lust, Montella, Zatti '25]



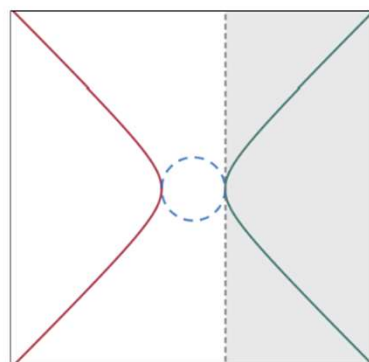
superextremal (yellow)



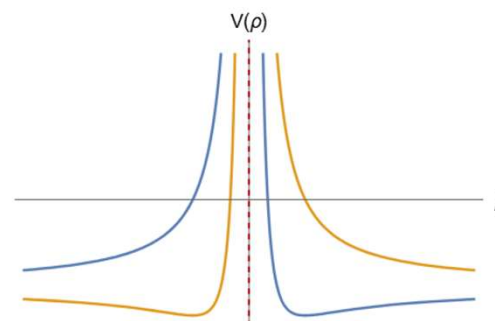
superextremal (blue)



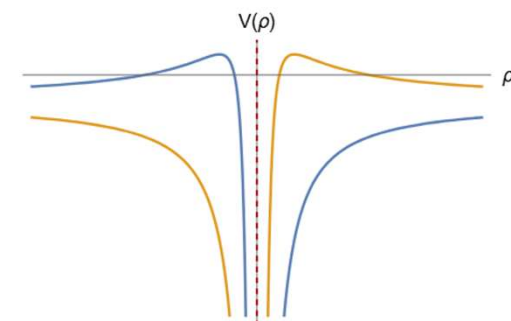
subextremal



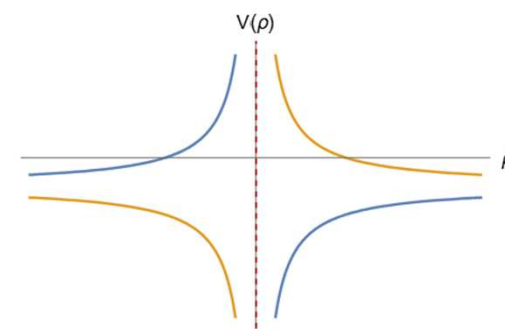
extremal



$q_e^2 < \tilde{m}^2 + \ell^2$ (subextremal)



$q_e^2 > \tilde{m}^2 + \ell^2$ (superextremal)



$q_e^2 = \tilde{m}^2 + \ell^2$ (extremal)

Geodesic Motion in Euclidean AdS_2

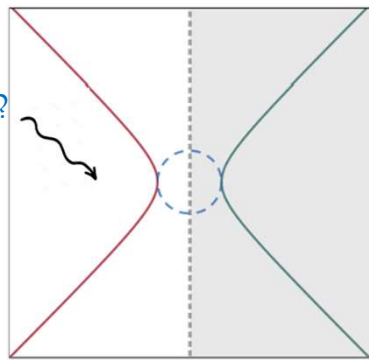
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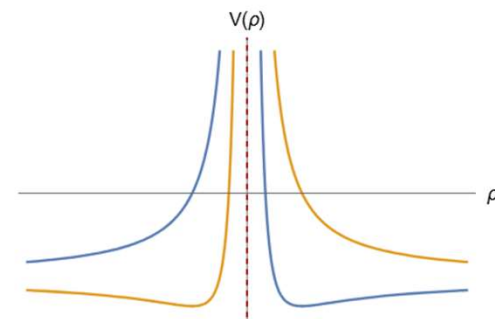
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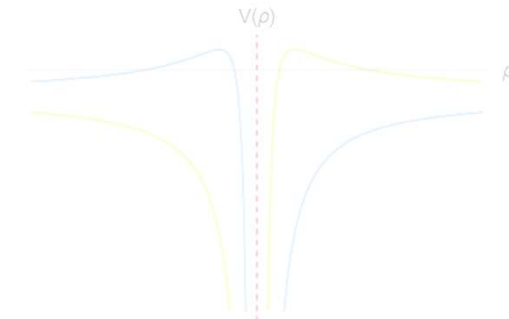
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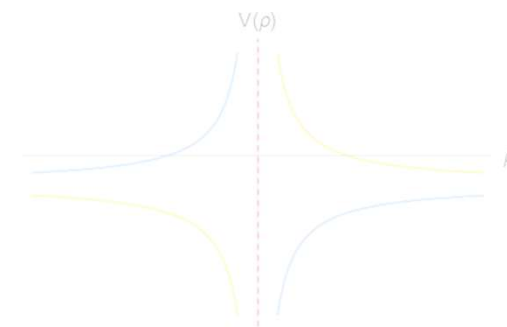
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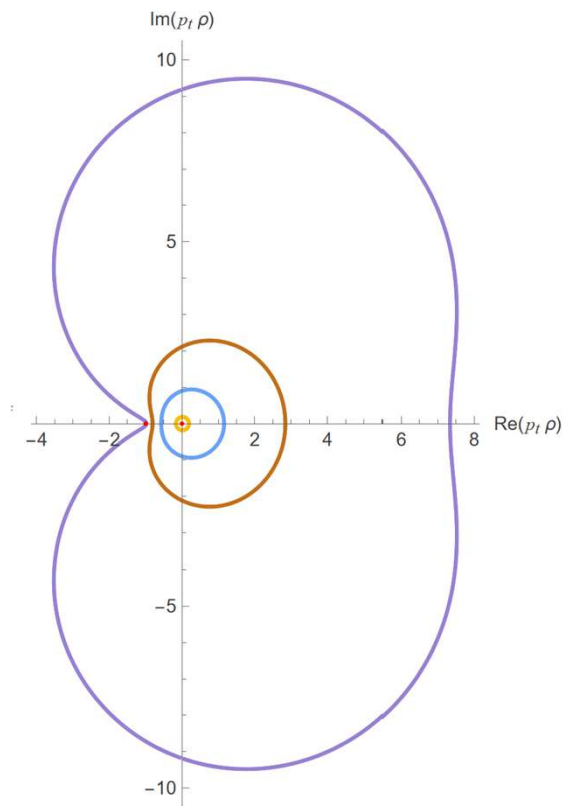
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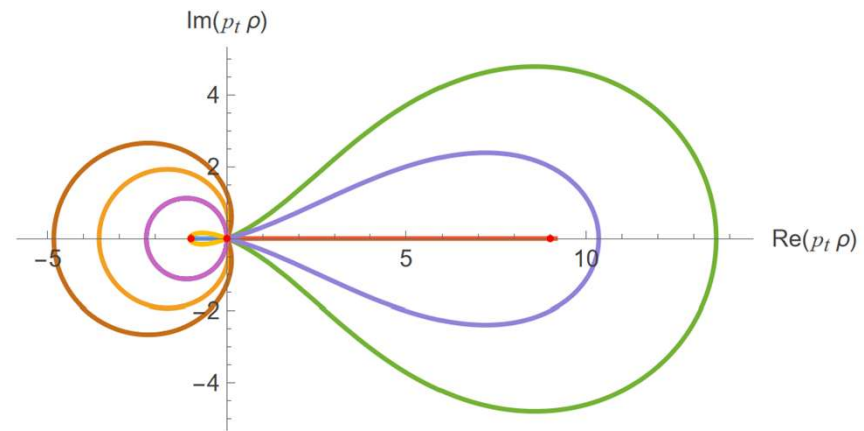
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Complex Worldline Instantons in AdS_2

- One finds different behaviors in real/imaginary proper time [AC, Chu, Law-Smith '26]



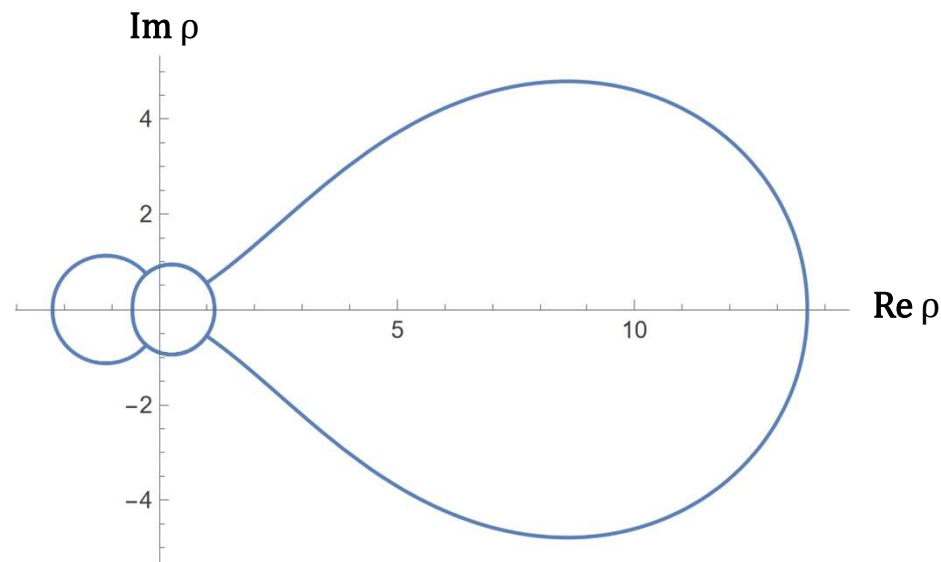
$\tau \in \mathbb{R}$



$\tau \in i\mathbb{R}$

Complex Worldline Instantons in AdS₂

- Combining the ‘instanton’ and ‘interference’ phases one finds novel \mathbb{C} sols [AC, Chu, Law-Smith '26]

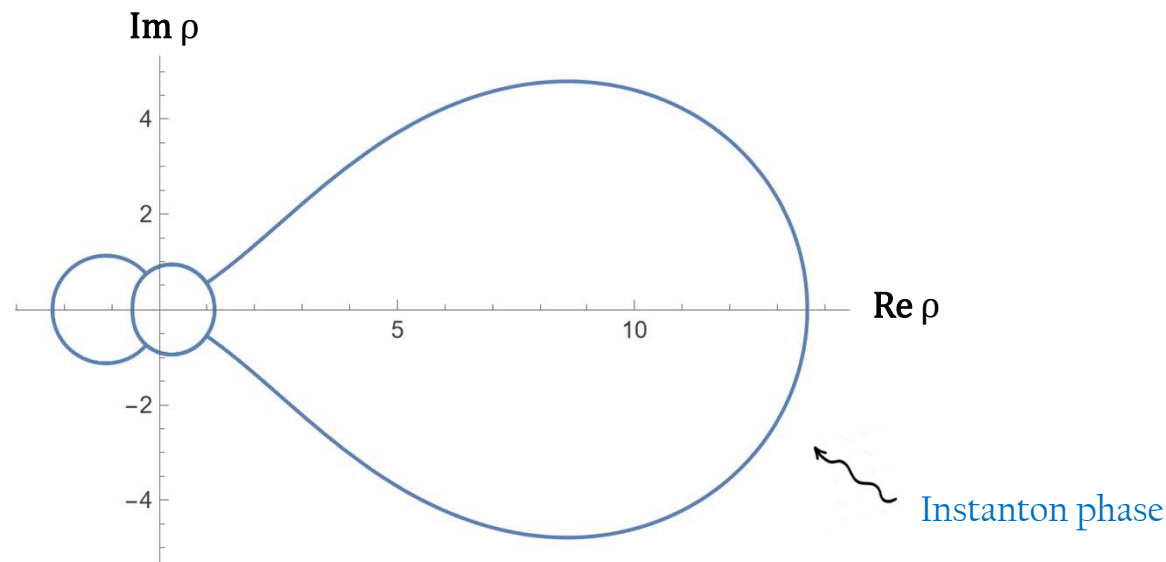


- Their action is finite and reproduces exactly the non-perturbative residues!

$$\mathcal{R}(\alpha) \supset -\frac{\chi E}{16\pi^2} \sum_{n,k=1}^{\infty} \frac{q_m^{(n)}}{k} \operatorname{Re} \left[e^{-2\pi^2 k (q_e^{(n)} + i q_m^{(n)})} \right]$$

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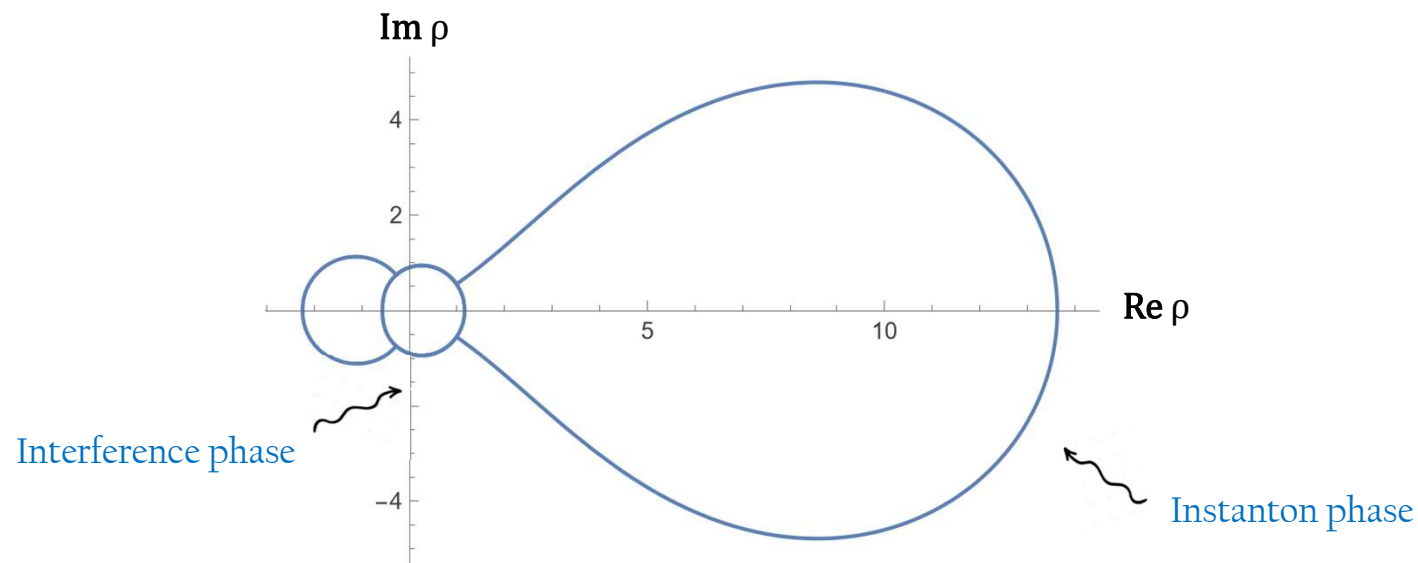


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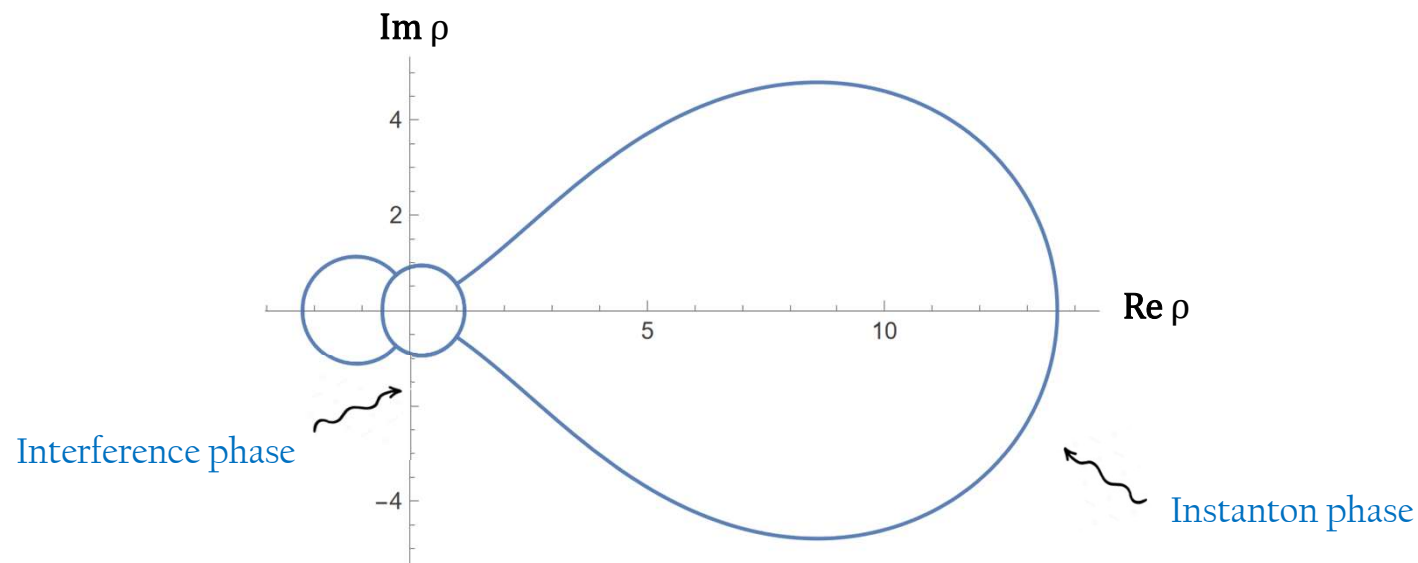


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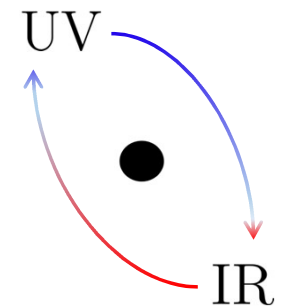
IV. Summary and Outlook

Part IV

Summary and Outlook

Summary & Outlook

- We have initiated a close investigation of (non-)perturbative corrections to BH entropy due to charged BPS matter
- We link the NP structure to the physics of charged probe branes
 1. The BPS probe is exactly *electric* (D0-D2-D4)
 2. The BPS probe is exactly *magnetic* (D2-D6 + symp. duals)
- Perturbation theory is organized in terms of complexified coupling $\beta^{-1} = (q_e + iq_m)R^2$
- The latter measures how strongly the probes feel the grav. and EM backgrounds
- Thus, it also determines when (non-)perturbative quantum corrections become important
- In the semiclassical theory, the NP effects can be reproduced by novel complex saddles!



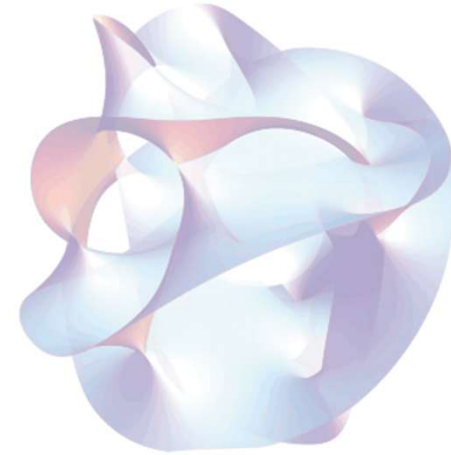
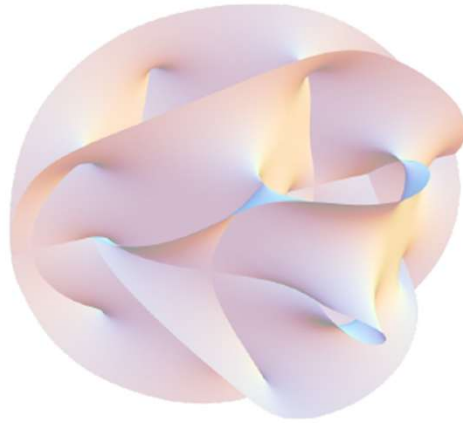
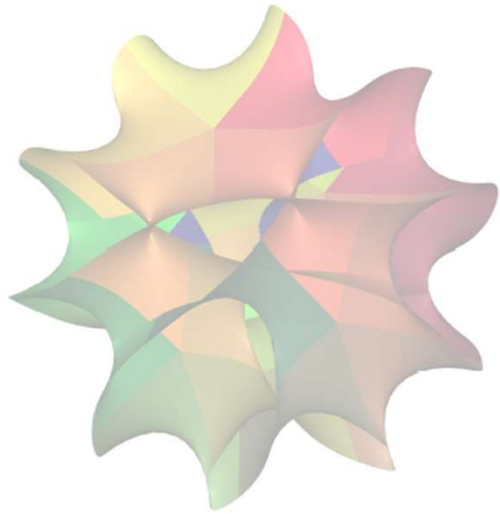
Summary & Outlook

- There are many possible **extensions** of our work
 1. Going beyond large volume (e.g. include WS instantons)
 2. BHs probing the **F-theory limit** in elliptic CYs [WIP]
 3. BHs probing weakly coupled string phases [WIP]
 4. Small BHs [WIP]
- Include the effect of **higher spin fields** via exact functional determinants [WIP]
- Extension to **other backgrounds** besides flat spacetime
- Stay **tuned!**

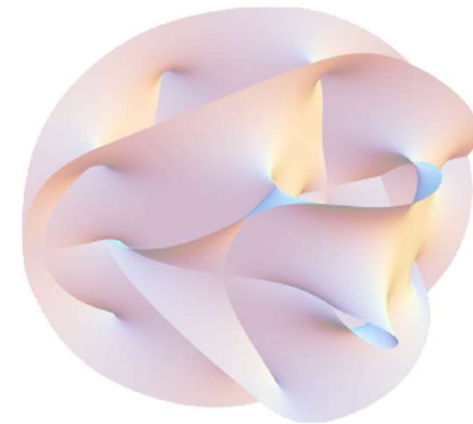
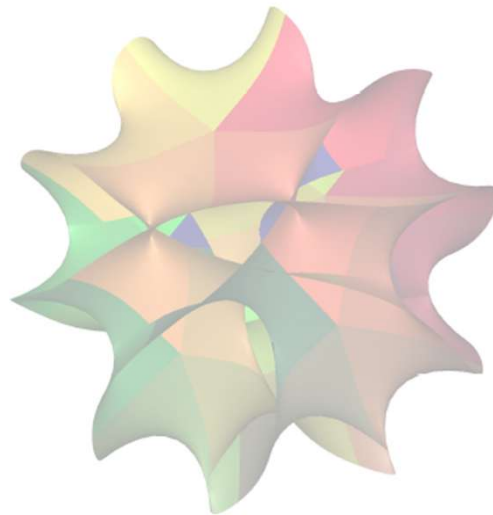
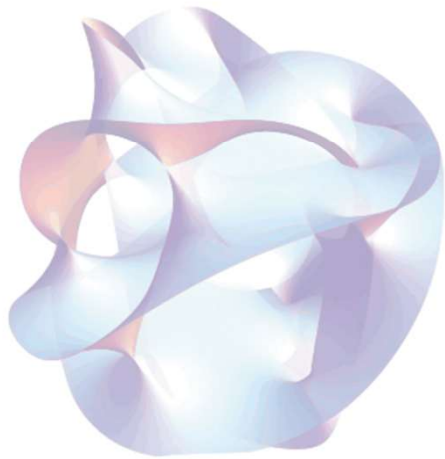


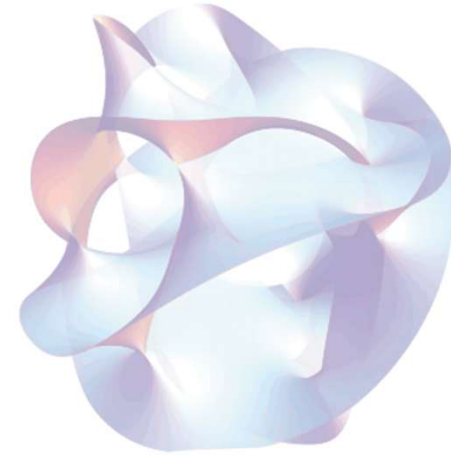
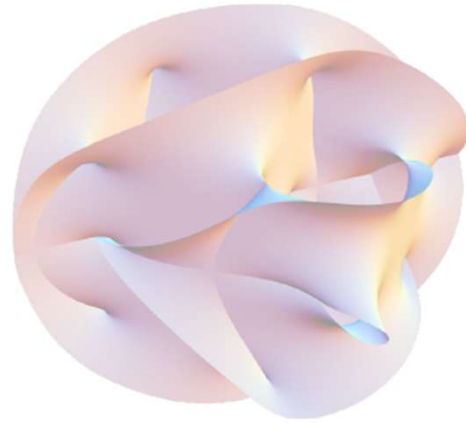
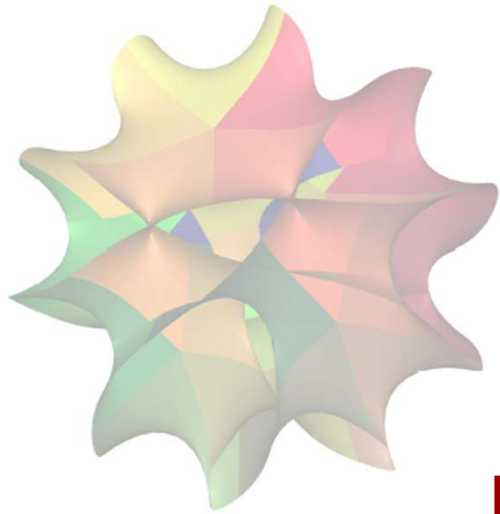
Thank you for your
attention!

 Contact: acastellano@uchicago.edu

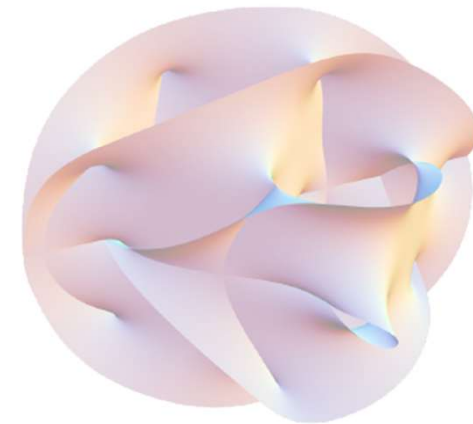
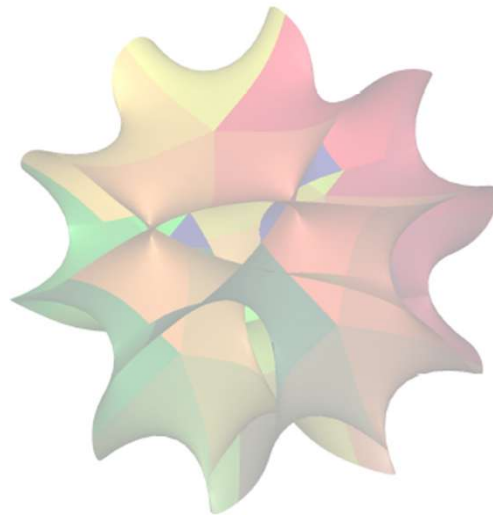
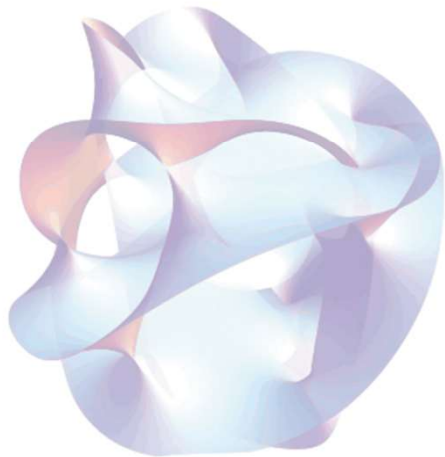


Back-up Slides





Entropy vs Entropy Index



What do we mean by Entropy?

- The previous formula arises by using **Wald's formalism** in a **truncated theory** [Lopes-Cardoso, Wit, Mohaupt '99]
- Essentially, one ignores D-term-like and hypermultiplet contributions
- Some of these were shown to give vanishing corrections [Lopes-Cardoso et al. '00; Murthy, Reys '13]
- It is believed that what we actually compute is a grav. index [Ooguri, Vafa, Strominger '04]

$$\mathcal{S}_{\text{BH}} = \log \mathcal{Z}_{\text{index}} - iq\phi \quad \text{with} \quad \mathcal{Z}_{\text{index}} = \text{Tr} \left[(-1)^F e^{iq\phi} \right]_{\text{susy}} = \sum_q (-1)^F \Omega(p, q) e^{iq\phi}$$

- In the large charge expansion one would have

$$\mathcal{Z}_{\text{index}} \sim \mathcal{Z} \quad \Longrightarrow \quad \mathcal{S}_{\text{micro}} = \log \Omega(p, q) \sim \mathcal{S}_{\text{BH}} \quad [\text{Zaffaroni '19}]$$

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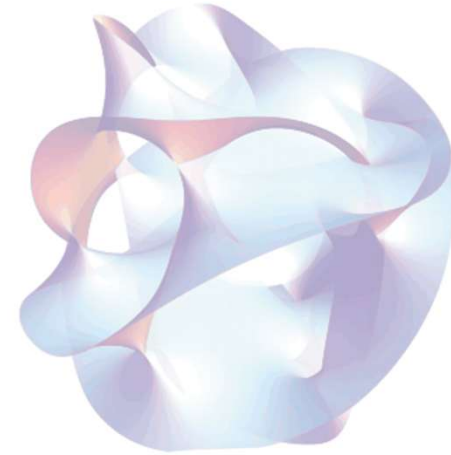
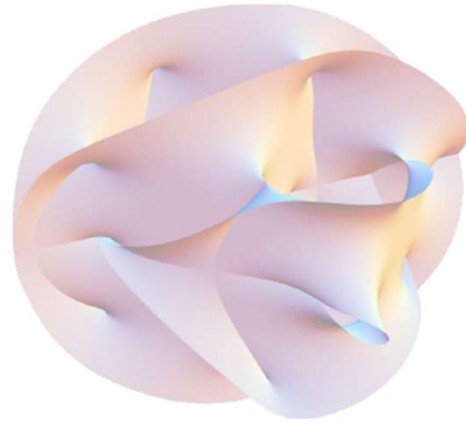
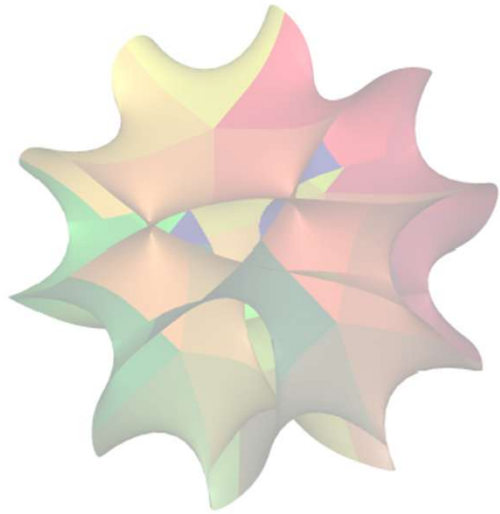
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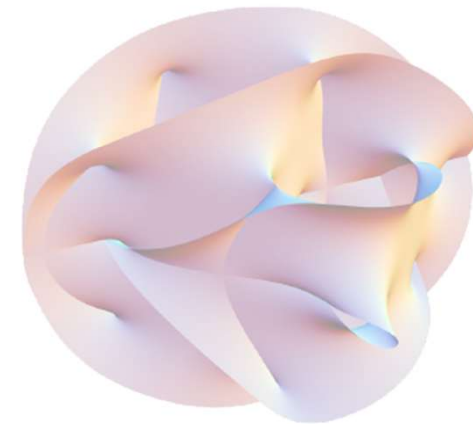
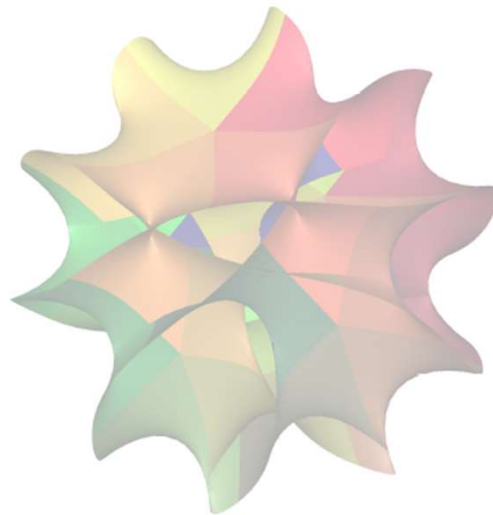
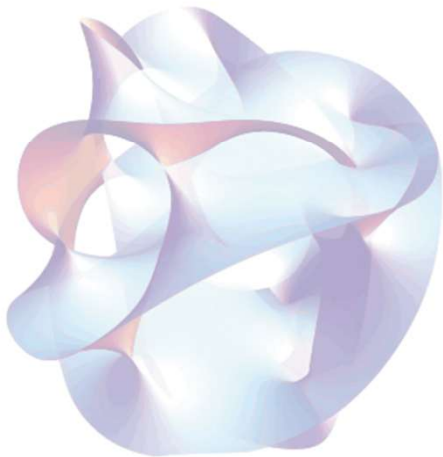
$$\mathcal{S}_{\text{BH}} = \log \mathcal{Z}_{\text{index}} - iq\phi \quad \text{with} \quad \mathcal{Z}_{\text{index}} = \text{Tr} \left[(-1)^F e^{iq\phi} \right]_{\text{susy}} = \sum_q (-1)^F \Omega(p, q) e^{iq\phi}$$

- In the **large charge expansion** one would have

$$\mathcal{Z}_{\text{index}} \sim \mathcal{Z} \quad \Longrightarrow \quad \mathcal{S}_{\text{micro}} = \log \Omega(p, q) \sim \mathcal{S}_{\text{BH}} \quad [\text{Zaffaroni '19}]$$



D0-D2-D4 BH System



The D0-D2-D4 BH System

- Consider **BPS BHs** with **no D6-brane** charge
- The **two-derivative** attractor **solution** is well known. We thus **impose**

$$W^2 \rightarrow 0, \quad F(X^A, W^2) \rightarrow \mathcal{F}(X^A)$$

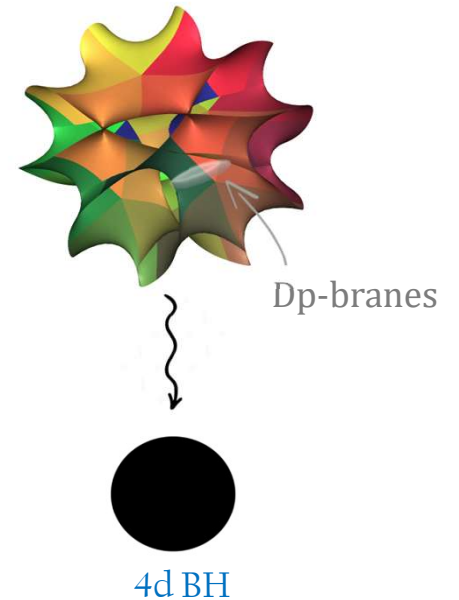
- The **solution** reads [Shmakova '96]

$$CX^a = \frac{1}{6}CX^0 D^{ab}q_b + \frac{i}{2}p^a \quad (CX^0)^2 = \frac{1}{4} \frac{D_{abc}p^a p^b p^c}{\hat{q}_0} \equiv (x^0)^2$$

- From here one may easily determine both the **radius** and the **entropy** of the BH system

$$\frac{r_h^2}{G_4} = |Z(q_A, p^B)|^2 = -\frac{D_{abc}p^a p^b p^c}{CX^0} = 2\sqrt{\frac{1}{6}|\hat{q}_0| \mathcal{K}_{abc}p^a p^b p^c}$$

$$\mathcal{S}_{\text{BH}}(q_A, p^B) = -4\pi CX^0 \hat{q}_0 = 2\pi \sqrt{\frac{1}{6}|\hat{q}_0| (\mathcal{K}_{abc}p^a p^b p^c)}$$

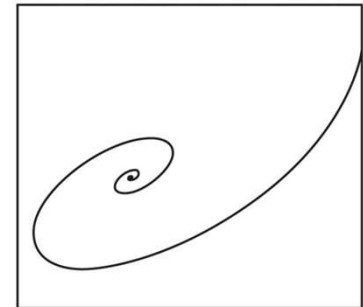


The D0-D2-D4 BH System

- We assumed large vol approximation \rightsquigarrow need to ensure that the solution is **consistent!**
- Due to **monotonicity** of BPS flow, we only have to worry about the horizon locus [Ferrara '95-'97]
- Compute **stabilized volumes**:

$$t_h^a = \text{Im} \left(\frac{CX^a}{CX^0} \right) \Big|_{\text{hor}} = p^a \sqrt{\frac{6|\hat{q}_0|}{\mathcal{K}_{abc} p^a p^b p^c}}$$

$$\mathcal{V}_h = \frac{1}{8} e^{-K} |X^0|^{-2} \Big|_{\text{hor}} = \frac{1}{8} \frac{|Z|^2}{|CX^0|^2} = \sqrt{\frac{6|\hat{q}_0|^3}{\mathcal{K}_{abc} p^a p^b p^c}}$$



- Thus we need to impose the following **charge hierarchy**

$$(\hat{q}^0)^2, (p^a)^2 \gg \left| \frac{D_{abc} p^a p^b p^c}{\hat{q}_0} \right| \implies |\hat{q}^0| \gg p^a$$

\rightsquigarrow We do not specify x_0

Including Perturbative Quantum Corrections

- Taking now the generalized prepotential with the **leading quant. corrections** yields

$$(Y^0)^2 = \frac{\frac{1}{4}D_{abc}p^a p^b p^c - d_a p^a \Upsilon}{\hat{q}_0 + i(G_0 - \bar{G}_0)}, \quad \text{with } G_0 \equiv \frac{\partial G(Y^0, \Upsilon)}{\partial Y^0} \quad [\text{Lopes-Cardoso, Wit, Mohaupt '99}]$$

$$Y^a = \frac{1}{6}Y^0 D^{ab} q_b + \frac{i}{2}p^a \quad \leftarrow \text{Same as before!}$$

- Notice that in order to recover the previous classical solution we need to impose

$$|\hat{q}_0| \gg p^a \gg 1, \quad |\hat{q}_0| \gg |i(G_0 - \bar{G}_0)|$$

- One can thus find an iterative solution of the form

$$(Y^0)^2 = (y^0)^2 \left(1 + \frac{i(G_0(y^0, \Upsilon) - \bar{G}_0(\bar{y}^0, \bar{\Upsilon}))}{|\hat{q}_0|} + \dots \right) \quad \text{with } (y^0)^2 = (x^0)^2 \left(1 - 4d_a p^a \Upsilon / D_{bce} p^b p^c p^e \right)$$

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[Lopes-Cardoso, Wit, Mohaupt '99]

$$Y^a = \frac{1}{6}Y^0 D^{ab} q_b + \frac{i}{2}p^a \quad \leftarrow \text{Same as before!}$$

- Notice that in order to **recover** the previous **classical solution** we need to **impose**

$$|\hat{q}_0| \gg p^a \gg 1, \quad |\hat{q}_0| \gg |i(G_0 - \bar{G}_0)|$$

- One can thus find an **iterative solution** of the form

$$(Y^0)^2 = (y^0)^2 \left(1 + \frac{i(G_0(y^0, \Upsilon) - \bar{G}_0(\bar{y}^0, \bar{\Upsilon}))}{|\hat{q}_0|} + \dots \right) \quad \text{with } (y^0)^2 = (x^0)^2 \left(1 - 4d_a p^a \Upsilon / D_{bce} p^b p^c p^e \right)$$

Including Perturbative Quantum Corrections

- The **corrected** black hole **entropy** and **radius** read as [Lopes-Cardoso, Wit, Mohaupt '99]

$$|\mathcal{Z}|^2 = 2\sqrt{\frac{1}{6}|\hat{q}_0|\mathcal{K}_{abc}p^ap^bp^c + \dots}$$

$$\mathcal{S}_{\text{BH}} = 2\pi\sqrt{\frac{1}{6}|\hat{q}_0|(\mathcal{K}_{abc}p^ap^bp^c + c_{2,a}p^a)} - 2\pi i(G(y^0, \Upsilon) - \bar{G}(\bar{y}^0, \bar{\Upsilon})) + \dots$$

- We can understand the condition $|\hat{q}_0| \gg |i(G_0 - \bar{G}_0)|$ by evaluating the series

$$\begin{aligned} i(\bar{G}_0 - G_0) &= -\frac{\chi_E(X_3)}{(2\pi)^3} Y^0 \sum_{g=0,2,3,\dots} (2-2g) c_{g-1}^3 \alpha^{2g} + \dots \\ &= -\frac{\chi_E(X_3)}{8(2\pi)^3} |\Upsilon|^{1/2} \sum_{g=0,2,3,\dots} (2-2g) c_{g-1}^3 \alpha^{2g-1} + \dots \end{aligned}$$

- We are forced to refine the previous charge hierarchy as follows

$$(\hat{q}^0)^2, (p^a)^2 \gg \left| \frac{D_{abc}p^ap^bp^c}{\hat{q}_0} \right| \gg 1, \quad \text{with } |\hat{q}^0|, p^a \gg 1$$

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- We are forced to **refine** the previous charge hierarchy as follows

$$(\hat{q}^0)^2, (p^a)^2 \gg \left| \frac{D_{abc}p^ap^bp^c}{\hat{q}_0} \right| \gg 1, \quad \text{with } |\hat{q}^0|, p^a \gg 1$$

Now we require large values for x_0

The Transition Regime

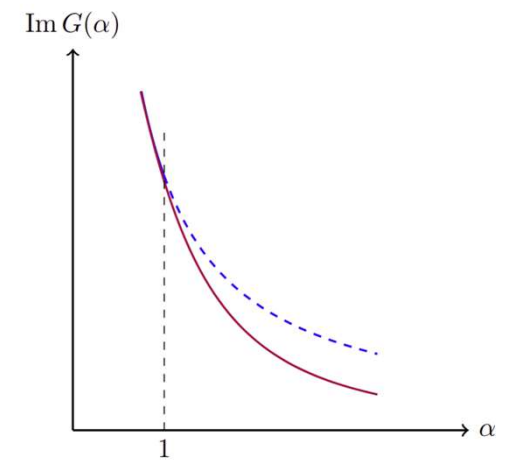
- Including leading quant. corrections yields **sensible answers** for **certain charge hierarchies**
- The latter are controlled by a **series expansion** that is **asymptotic** (for $\alpha \ll 1$)

$$G(Y^0, \Upsilon) \sim -\frac{i}{2(2\pi)^3} \chi_E(X_3) (Y^0)^2 \sum_{k=0}^{\infty} c_{k-1}^3 \alpha^{2k} \quad \text{with } c_{k-1}^3 \sim (2k-3)!$$

- The **optimal truncation** can be determined to behave as $N_* \sim \frac{1}{2} \left(1 + \frac{4\pi^2}{\alpha}\right)$
- Thus, the series is **invalidated** for $\alpha \gtrsim \mathcal{O}(1)$ \rightsquigarrow **Interpretation?**
- The **attractor eqs** actually tell us the **physical meaning** of

$$|\alpha| = \frac{1}{8} \frac{|\Upsilon|^{1/2}}{|X^0| e^{\mathcal{K}/2} |\mathcal{Z}|} = \frac{\sqrt{8\mathcal{V}_h}}{|\mathcal{Z}|} = \frac{r_5}{r_h}$$

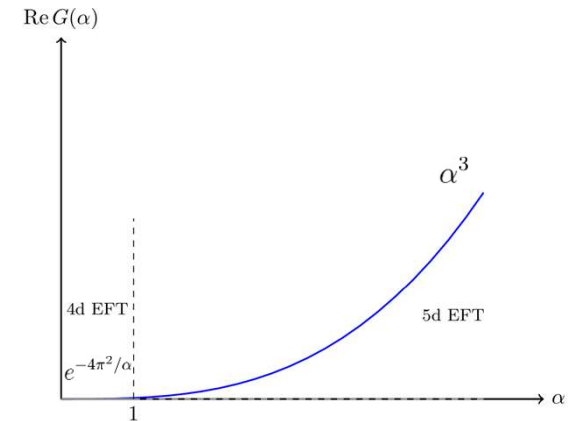
since $M_{D0} = \sqrt{8\pi} |X^0| e^{\mathcal{K}/2} / \kappa_4$, $r_h = |\mathcal{Z}| \kappa_4 / \sqrt{8\pi}$



Including Non-Perturbative Effects

- The **non-perturbative** correction is now easily determined

$$\begin{aligned} \mathcal{I}^{(np)}(\alpha) &= -2\pi i \alpha \sum_{n,k=1}^{\infty} \frac{n}{k} e^{-\frac{4\pi^2 kn}{\alpha}} \left(1 + \frac{\alpha}{4\pi^2 kn}\right) \\ &= -2\pi i \alpha \sum_{n=1}^{\infty} \left(n \operatorname{Li}_1 \left(e^{-\frac{4\pi^2 n}{\alpha}} \right) + \frac{\alpha}{4\pi^2} \operatorname{Li}_2 \left(e^{-\frac{4\pi^2 n}{\alpha}} \right) \right) \end{aligned}$$



- Notice the problematic **growth** for $\alpha \gg 1$
- Crucially, this has a **different complex phase**, and it does **not** enter the att. eqs nor BH obsvs!

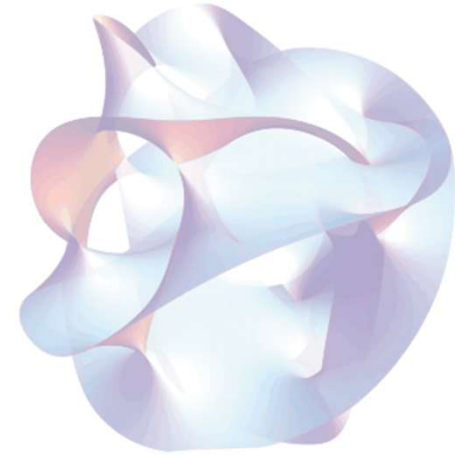
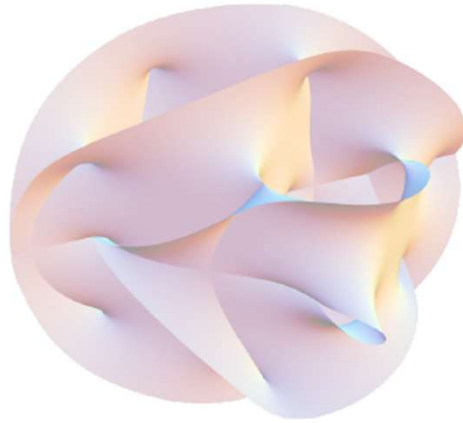
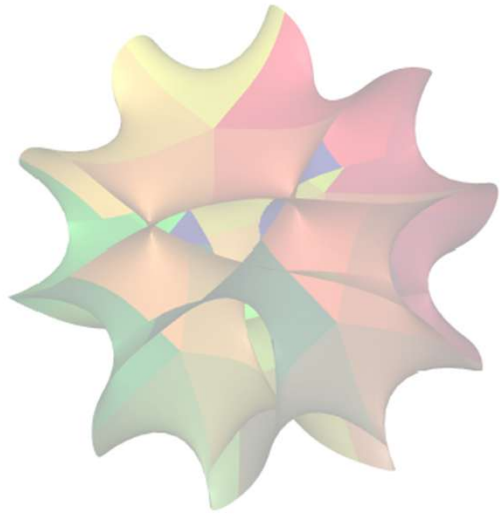
$$(Y^0)^2 = \frac{\frac{1}{4} D_{abc} p^a p^b p^c - d_a p^a \Upsilon}{\hat{q}_0 + i(G_0 - \bar{G}_0)}$$

Attractor eq.

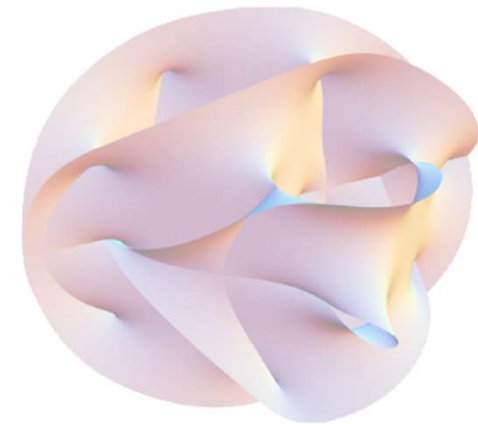
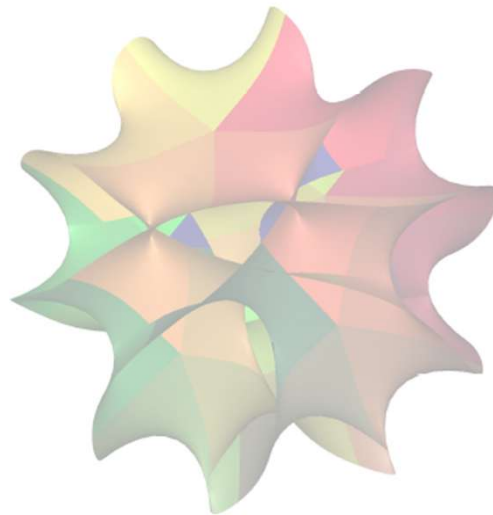
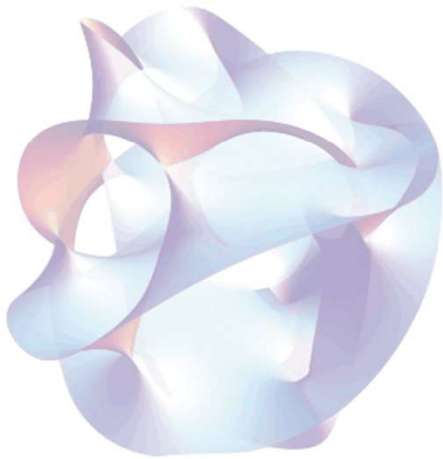
$$|\mathcal{Z}|^2 = -\frac{D_{abc} p^a p^b p^c - 2d_a p^a \Upsilon}{Y^0} + iY^0 (G_0 - \bar{G}_0)$$

$$\mathcal{S}_{\text{BH}} = -4\pi Y^0 \hat{q}_0 - i\pi (3Y^0 G_0 + 2\Upsilon G_\Upsilon - \text{h.c.})$$

BH entropy and radius



D2-D6 BH System



The (Classical) D2-D6 BH System

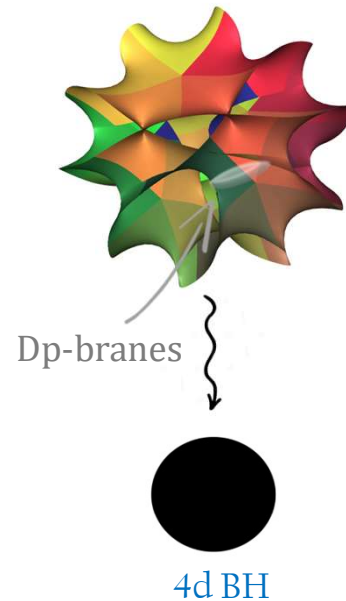
- We would now like to study other **BPS solutions** which include **D6-brane charge**
- At 2-derivatives the problem is hard: we must deal with a **quadratic alg. system**
- We focus on a particularly simple system, i.e. the **D2-D6 BPS black hole**
- Having **no D4 charge** implies

$$CX^0 = \text{Re } CX^0 + i \frac{p^0}{2} \quad CX^a = \bar{C} \bar{X}^a = \text{Re } CX^a$$

- The **attractor equations** read

$$D_{abc} (CX^b)(CX^c) = -\frac{q_a}{3p^0} |CX^0|^2$$

$$q_0 = \frac{2 p^0 \text{Re } CX^0 (D_{abc} (CX^a)(CX^b)(CX^c))}{|CX^0|^4} = -\frac{2 \text{Re } CX^0 (q_a CX^a)}{3|CX^0|^2}$$



The (Classical) D2-D6 BH System

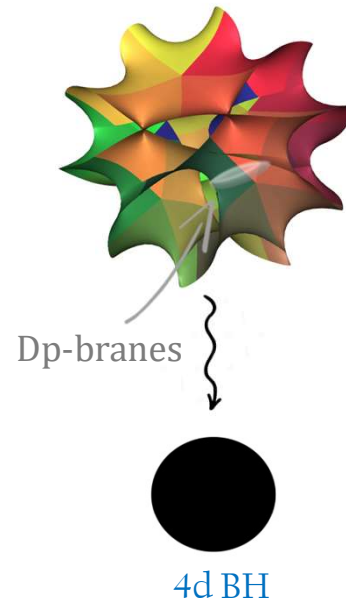
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$$CX^0 = \text{Re} \cancel{CX^0} + i \frac{p^0}{2} \quad CX^a = \bar{C} \bar{X}^a = \text{Re} CX^a$$

- The **attractor equations** (imposing **no D0** charge) read

$$D_{abc} (CX^b)(CX^c) = -\frac{q_a}{3p^0} |CX^0|^2$$

$$q_0 \propto CX^0 = 0$$



The (Classical) D2-D6 BH System

- Defining the **variables** [Shmakova '96]

$$x^a = \text{Re } CX^a \sqrt{\frac{3}{|CX^0|^2}} \implies D_{abc} x^b x^c = -\frac{q_a}{p^0}$$

- One can easily write the physical properties of the BHs such as the **central charge**

$$|Z|^2 = -\frac{4}{3}(q_a CX^a)$$

- ...as well as the relevant **volumes** (implying the hierarchy $q_a \gg p^0$)

$$\mathcal{V}_h = \frac{1}{8} \frac{|Z|^2}{|CX^0|^2} = \frac{2}{3} \frac{(-q_a CX^a)}{(p^0)^2} = \frac{D_{abc} CX^a CX^b CX^c}{i (CX^0)^3} \quad t_h^a = \text{Im} \left(\frac{CX^a}{CX^0} \right) \Big|_{\text{hor}} = -2 \frac{CX^a}{p^0} = -\frac{1}{2} \frac{p^0 CX^a}{|CX^0|^2}$$

- ...and the classical (i.e. Bekenstein-Hawking) **entropy**

$$\mathcal{S}_{\text{BH}} = -\pi \frac{4}{3}(q_a CX^a)$$

The (Quantum) D2-D6 BH System

- The **quantum corrected attractor solution** reads

$$3D_{abc}Y^bY^c = -\frac{q_a}{p^0}|Y^0|^2 - d_a\Upsilon$$

$$0 = \frac{2p^0 \operatorname{Re} Y^0 (D_{abc}Y^aY^bY^c + d_aY^a\Upsilon)}{|Y^0|^4} - i(G_0 - \bar{G}_0)$$

- The formal **series of corrections** is now **alternating**

$$G(Y^0, \Upsilon) = \frac{i}{2(2\pi)^3} \chi_E(X_3) |Y^0|^2 \sum_{g=0,2,3,\dots} (-1)^g c_{g-1}^3 |\alpha|^{2g}$$

$$\frac{\partial G(Y^0, \Upsilon)}{\partial Y^0} = \frac{\chi_E(X_3)}{2(2\pi)^3} |Y^0| \sum_{g=0,2,3,\dots} (-1)^g (2-2g) c_{g-1}^3 |\alpha|^{2g} \quad \leftarrow G_0 \text{ is purely real!}$$

- The solution is **not** spoiled! The relevant **BH quantities** are given by

$$|\mathcal{Z}|^2 = -\frac{4}{3}Y^a \left(q_a - \frac{1}{12p^0} c_{2a} \right) + p^0 \operatorname{Re} G_0$$

$$\mathcal{S}_{\text{BH}} = -\frac{4}{3}\pi Y^a \left(q_a + \frac{1}{6p^0} c_{2a} \right) + \frac{\chi_E(X_3)(p^0)^2}{4(2\pi)^2} \sum_{g=0,2,3,\dots} (-1)^g (2-2g) c_{g-1}^3 |\alpha|^{2g}$$

No Genuine 5d Regime

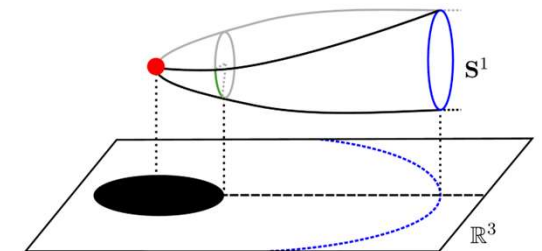
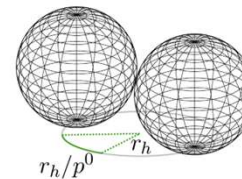
- Interestingly, $\alpha = i|\alpha|$ is **upper bounded** due to charge quantization

$$\alpha = -i|\alpha| \quad |\alpha| = \frac{2}{p^0}$$

- From **M-theory** this is easily understood geometrically

- The BH can be understood as a **5d BH at the center of a Taub-NUT**

- Still, one may explore the $r_h \gtrsim r_5$ regime



- The quantum series diverges, and we need a **5d regularization**

Non Local and Non Perturbative Effects

- We resort again to the **GV prescription**, using that now $\alpha = i|\alpha|$

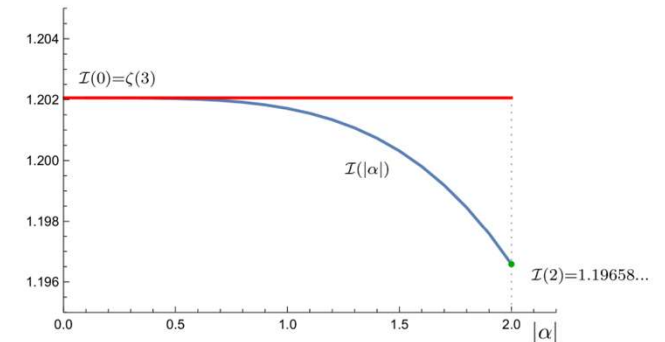
$$G(Y^0, \Upsilon) = -\frac{i}{2(2\pi)^3} \chi_E(X_3) |Y^0|^2 \mathcal{I}(|\alpha|)$$

$$\mathcal{I}(|\alpha|) = \frac{|\alpha|^2}{4} \sum_{n \in \mathbb{Z}} \int_{0^+}^{\infty} \frac{ds}{s} \frac{1}{\sin^2(\pi n |\alpha| s)} e^{-4\pi^2 n^2 i s}$$

Grav. analogue of magnetic self-dual bckgrd

- Now we can **freely deform the contour** of integration without picking poles!
- The resulting integral can be performed **numerically**

$$\mathcal{I}(|\alpha|) = \zeta(3) - \frac{|\alpha|^2}{2} \int_0^{\infty} \frac{ds}{s} \frac{e^{-\frac{4\pi s}{|\alpha|}}}{1 - e^{-\frac{4\pi s}{|\alpha|}}} \left(\frac{1}{\sinh^2(s)} - \frac{1}{s^2} + \frac{1}{3} \right)$$



- The **entropy is finite** in the transition regime and there are **no non pert. effects**

Challenges with the Cauchy Formulation

- Question: Can we always use the simple Cauchy formula? [see also Hattab, Palti '24]

$$\mathcal{I}(\alpha) = \frac{\alpha^2}{4} \oint \frac{ds}{s} \frac{1}{1 - e^{-2\pi is}} \frac{1}{\sinh^2\left(\frac{\alpha s}{2}\right)} \quad \alpha = |\alpha|e^{i\theta_\alpha} \in \mathbb{C}$$

- The non perturbative **poles** are now **rotated**. They arise at

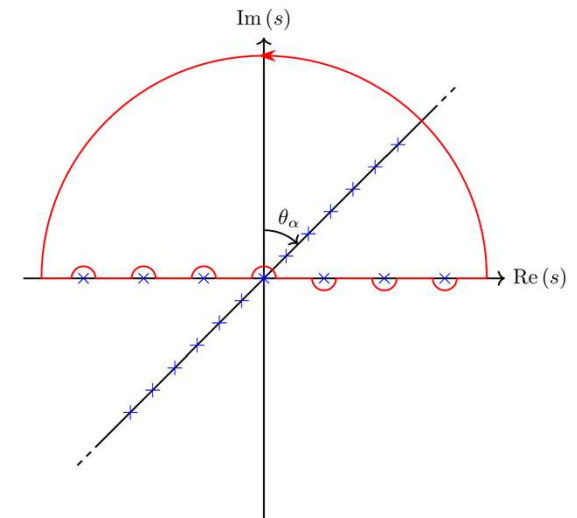
$$s = \frac{2\pi n}{|\alpha|} \exp(i\pi/2 - i\theta_\alpha), \quad n \in \mathbb{Z}$$

- The series of **residues** behave as

$$\mathcal{I}^{(p)}(\alpha) \sim \alpha^2 \sum_{k=1}^{\infty} \frac{1}{k} e^{-k\alpha}$$

$$\mathcal{I}^{(np)}(\alpha) \sim -2\pi i \alpha \sum_{n=1}^{\infty} \frac{1}{n} e^{-\frac{4n\pi^2}{\alpha}}$$

- Whenever $\alpha = i|\alpha|$ **both** sets of poles appear along the **real axis**!



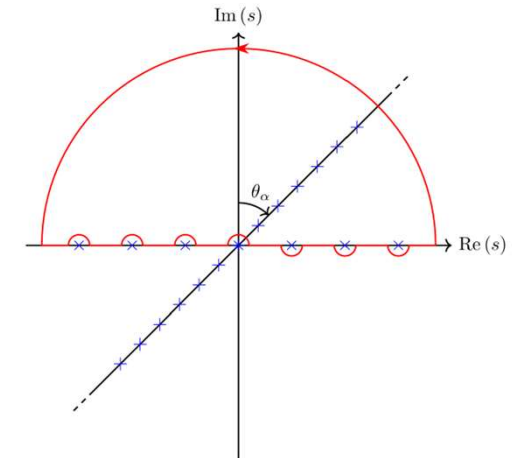
Challenges with the Cauchy Formulation

- In that case the **asymptotics changes** dramatically

$$\mathcal{I}^{(p)}(\alpha) \sim -\alpha^2 \sum_{k=1}^{\infty} \frac{1}{4k \sin^2\left(\frac{k|\alpha|}{2}\right)}$$

$$\mathcal{I}^{(np)}(\alpha) \sim 2\pi i \alpha \sum_{n=1}^{\infty} \frac{1}{4n \sin^2\left(\frac{2n\pi^2}{|\alpha|}\right)}$$

$$\alpha = i|\alpha|$$



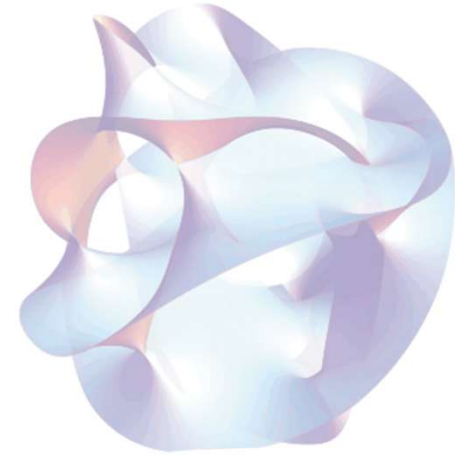
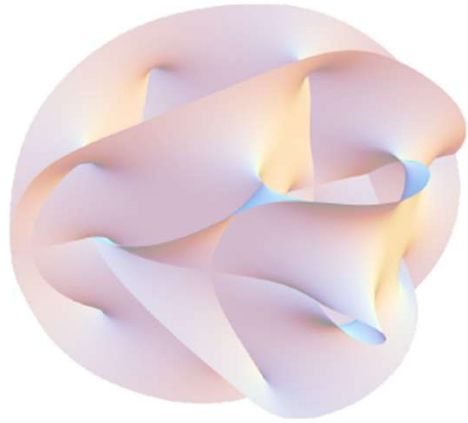
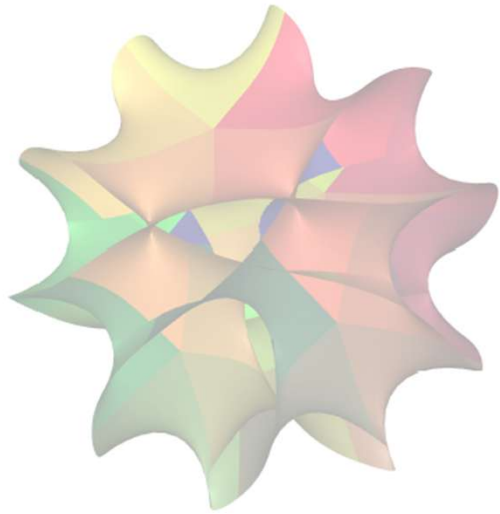
- They badly **diverge** for two reasons:

- The series are lower bounded by the harmonic one
- The series of residues are dominated by quasi-poles [Apostol '12: Dirichlet's approx. theorem]

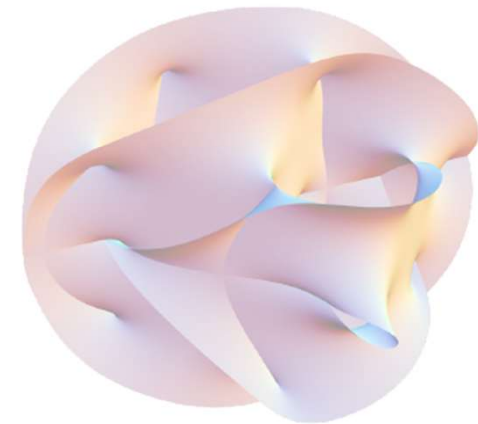
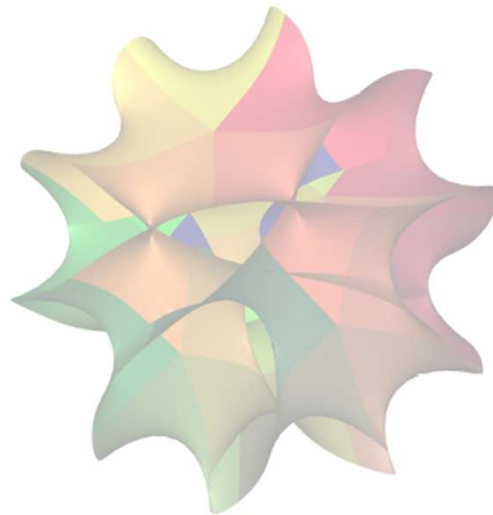
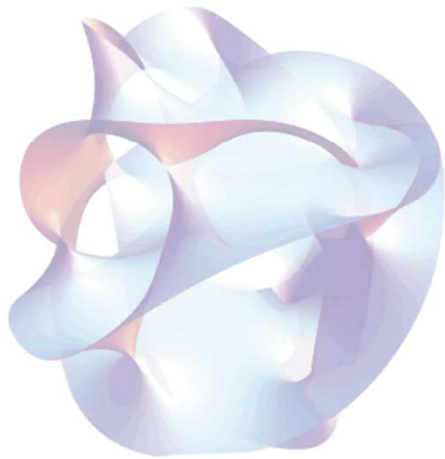
- There are infinitely many integer pairs satisfying $0 < \left| \gamma - \frac{p_\gamma}{q_\gamma} \right| < \frac{1}{q_\gamma^2} \implies \frac{1}{\sin^2(p_\pi)} \sim \frac{1}{|\pi q_\pi - p_\pi|^2} > q_\pi^2 \sim \frac{p_\pi^2}{\pi^2}$

- One **cannot** simply **add the arc at infinity**, but rather integrate over the imaginary axis

$$\mathcal{I}(|\alpha|) = -\frac{|\alpha|^2}{4} \int_{-\infty}^{\infty} \frac{d\tau}{\tau} \frac{1}{1 - e^{-2\pi\tau}} \frac{1}{\sinh^2\left(\frac{|\alpha|\tau}{2}\right)}$$



General BPS BH System



The General (3-level) BH Entropy Formula

- Consider BPS BHs with D0-D2-D4-D6 charges
- The two-derivative attractor solution is well known. We thus impose

$$W^2 \rightarrow 0, \quad F(X^A, W^2) \rightarrow \mathcal{F}(X^A)$$

- The attractor eqs. lead to a quadratic system, in general

$$ip^A = e^{\mathcal{K}} (\mathcal{Z}X^A - \bar{\mathcal{Z}}\bar{X}^A) \quad iq_A = e^{\mathcal{K}} (\mathcal{Z}\mathcal{F}_A - \bar{\mathcal{Z}}\bar{\mathcal{F}}_A)$$

- After some tedious algebra one can find the Bekenstein-Hawking entropy [Shmakova '96]

$$\mathcal{S}_{\text{BH}}|_{\text{class}} = \frac{\pi}{3p^0} \sqrt{\frac{4}{3} \left(\tilde{\Delta}_a \tilde{x}^a \right)^2 - 9 (p^0 p^A q_A - 2D_{abc} p^a p^b p^c)^2}$$

$$\text{with } \tilde{\Delta}_a = 3D_{abc} p^b p^c - p^0 q_a \quad \tilde{\Delta}_a = D_{abc} \tilde{x}^b \tilde{x}^c \quad \rightsquigarrow \text{quadratic system}$$



The General (Quantum) BH Entropy Formula

- Recall that we restrict ourselves to the **Large Volume regime**

$$F(Y, \Upsilon) = \frac{D_{abc} Y^a Y^b Y^c}{Y^0} + d_a \frac{Y^a}{Y^0} \Upsilon + G(Y^0, \Upsilon)$$

- The resulting **quantum entropy** with arbitrary **D0-D2-D4-D6** charges reads as [AC, Lust, Montella, Zatti '25]

$$\mathcal{S}_{\text{BH}} = \frac{\pi}{3p^0} \sqrt{\frac{4}{3} \left(\tilde{\Delta}_a \tilde{x}^a \right)^2 - 9 \left(p^0 p^A \tilde{q}_A - 2D_{abc} p^a p^b p^c \right)^2} + 4\pi \left[\text{Im } G - \text{Re } Y^0 \text{Im } G_0 - \frac{1}{\sqrt{3}} \frac{(\text{Re } Y^0)^2}{|Y^0|^3} \tilde{x}^a d_a \Upsilon \right]$$

where $(p^0 p^A \tilde{q}_A - 2D_{abc} p^a p^b p^c) |Y^0| = \frac{2}{3\sqrt{3}} \text{Re } Y^0 \tilde{x}^a \tilde{\Delta}_a$ and $x^a = \tilde{x}^a \frac{|Y^0|}{\sqrt{3} p^0}$, $\tilde{\Delta}_a = D_{abc} \tilde{x}^b \tilde{x}^c = -\tilde{q}_a p^0 + 3D_{abc} p^b p^c$

Consistency Checks

• We can take some **limits** to see whether we recover known results

1) The **classical D0-D2-D4-D6** solution [Shmakova '96]

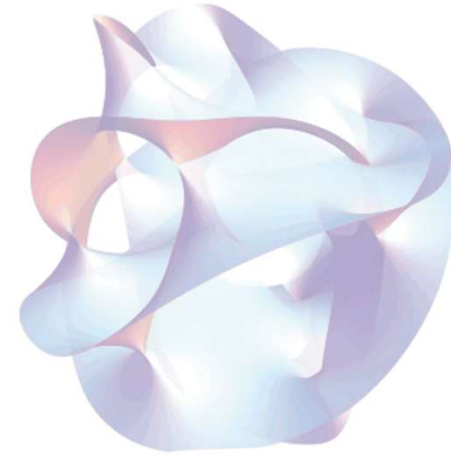
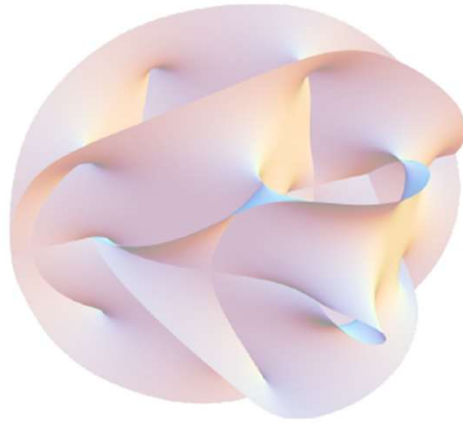
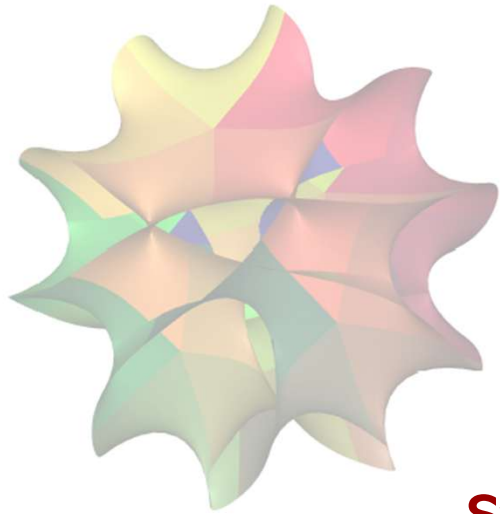
$$\mathcal{S}_{\text{BH}}|_{\text{class}} = \frac{\pi}{3p^0} \sqrt{\frac{4}{3} \left(\tilde{\Delta}_a \tilde{x}^a \right)^2 - 9 \left(p^0 p^A q_A - 2D_{abc} p^a p^b p^c \right)^2} \quad \leftarrow \text{We set } d_a = G = 0$$

2) The **quantum D2-D6** system [AC, Zatti '25]

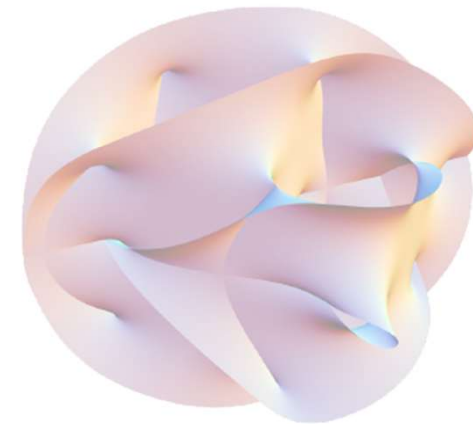
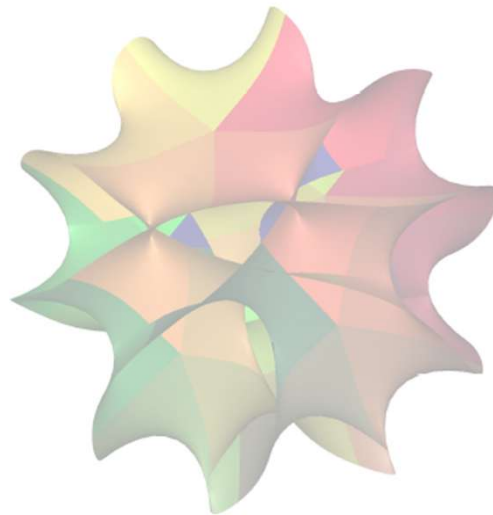
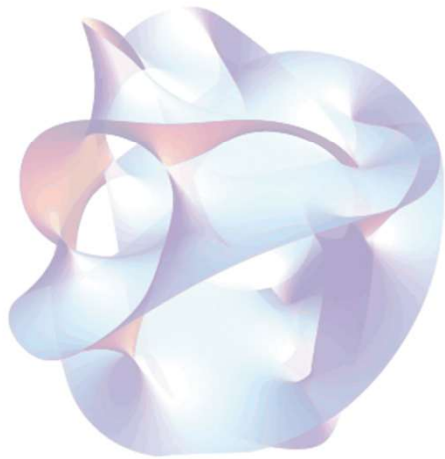
$$\mathcal{S}_{\text{BH}}|_{\text{D2-D6}} = -\frac{4\pi}{3} Y^a \left(q_a + \frac{4d_a \Upsilon}{p^0} \right) + 4\pi \text{Im } G \quad \leftarrow \text{We set } p^a = q_0 = 0$$

3) The **quantum D0-D2-D4** solution [Lopes-Cardoso, Wit, Mohaupt '99]

$$\begin{aligned} \mathcal{S}_{\text{BH}}|_{\text{D0-D2-D4}} &= -\pi \frac{D_{abc} p^a p^b p^c}{Y^0} + 4\pi \text{Im } G - 4\pi Y^0 \text{Im } G_0 + 4\pi \frac{p^a d_a \Upsilon}{Y^0} \quad \leftarrow \text{We take the } p^0 \rightarrow 0 \text{ limit} \\ &= -4\pi \hat{q}_0 Y^0 + 4\pi \text{Im } G + 4\pi Y^0 \text{Im } G_0 \end{aligned}$$



Symplectic Transformations



A Useful (Symplectic) Trick

- The result is nice... but the formulas are ugly and somewhat **intractable**

- We can **simplify** the problem using a $Sp(2n_V + 2, \mathbb{Z})$ symmetry [de Wit, van Proeyen '84]

$$S \supset \frac{1}{4\kappa_4^2} \int F^{A,-} \wedge G_A^- + \text{h.c.} \quad \text{with} \quad F_{\mu\nu}^{A,-} = \frac{1}{2} (F_{\mu\nu}^A + i \star F_{\mu\nu}^A), \quad G_A^- = \bar{N}_{AB} F^{B,-}$$

$$\text{EOM invariant under} \quad \begin{pmatrix} F^{A,-} \\ G_A^- \end{pmatrix} \rightarrow \begin{pmatrix} \mathcal{A} & \mathcal{B} \\ \mathcal{C} & \mathcal{D} \end{pmatrix} \begin{pmatrix} F^{A,-} \\ G_A^- \end{pmatrix} \quad \begin{aligned} \mathcal{A}^T \mathcal{D} - \mathcal{C}^T \mathcal{B} &= \mathbf{1}_{n_V+1} \\ \mathcal{A}^T \mathcal{C} - \mathcal{C}^T \mathcal{A} &= \mathcal{B}^T \mathcal{D} - \mathcal{D}^T \mathcal{B} = 0 \end{aligned}$$

- At **2-derivatives** this can be encapsulated by the **prepotential transformation law** [Cecotti et al '89]

$$\begin{aligned} F'(X^{A'}) &= F(X^A) - \frac{1}{2} X^A \mathcal{F}_A + \frac{1}{2} X^A (\mathcal{C}^T \mathcal{B} + \mathcal{A}^T \mathcal{D})_A{}^B \mathcal{F}_B \\ &\quad + \frac{1}{2} X^A (\mathcal{C}^T \mathcal{A})_{AB} X^B + \frac{1}{2} \mathcal{F}_A (\mathcal{D}^T \mathcal{B})^{AB} \mathcal{F}_B \end{aligned}$$


A Useful (Symplectic) Trick

- The previous story easily generalizes when **F-terms** are **included!** [de Wit '96]


$$F'(Y^{A'}) = F(Y^A) - \frac{1}{2}Y^A F_A + \frac{1}{2}Y^A (\mathcal{C}^T \mathcal{B} + \mathcal{A}^T \mathcal{D})_A^B F_B \\ + \frac{1}{2}Y^A (\mathcal{C}^T \mathcal{A})_{AB} Y^B + \frac{1}{2}F_A (\mathcal{D}^T \mathcal{B})^{AB} F_B$$

- The **BH entropy** is crucially a **symplectic function** [Lopes-Cardoso, Wit, Mohaupt '99]

$$\frac{\mathcal{S}_{\text{BH}}}{\pi} = |\mathcal{Z}|^2 + 4\text{Im} (\Upsilon \partial_{\Upsilon} F(Y, \Upsilon)) = \mathbf{q}^T \cdot \eta \cdot C \mathbf{\Pi} \quad + \quad \text{Im}(\Upsilon \partial_{\Upsilon} F) = \frac{\mathcal{S}'_{\text{BH}}}{\pi}$$



Symplectic pairing



Symplectic invariant

- Therefore, by choosing wisely a symplectic map, we can **relate two diff. BH systems**

A Useful (Symplectic) Trick

- We **choose** the following transformation [Gaiotto, Strominger, Yin '05]

$$\begin{pmatrix} Y^{0'} \\ Y^{a'} \\ F'_0 \\ F'_a \end{pmatrix} = \begin{pmatrix} 1 & 0 & 0 & 0 \\ \frac{\gamma^a}{p^0} & \delta_b^a & 0 & 0 \\ -D_{abc} \frac{\gamma^a \gamma^b \gamma^c}{(p^0)^3} & -3D_{bcd} \frac{\gamma^c \gamma^d}{(p^0)^2} & 1 & -\frac{\gamma^a}{p^0} \\ 3D_{abc} \frac{\gamma^b \gamma^c}{(p^0)^2} & 6D_{abc} \frac{\gamma^c}{(p^0)^2} & 0 & \delta_a^b \end{pmatrix} \begin{pmatrix} Y^0 \\ Y^b \\ F_0 \\ F_b \end{pmatrix}$$

Real coeffs

- The **BH charges** transform as follows

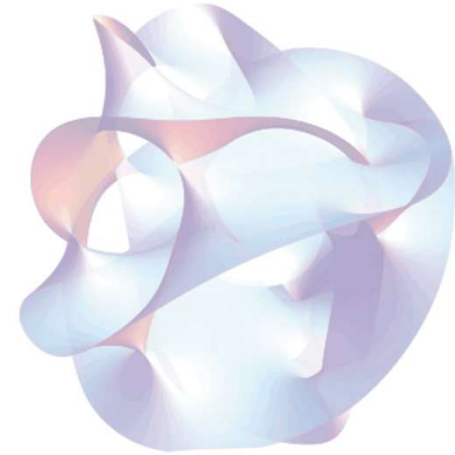
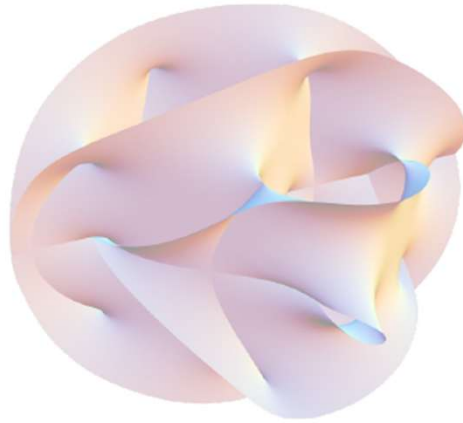
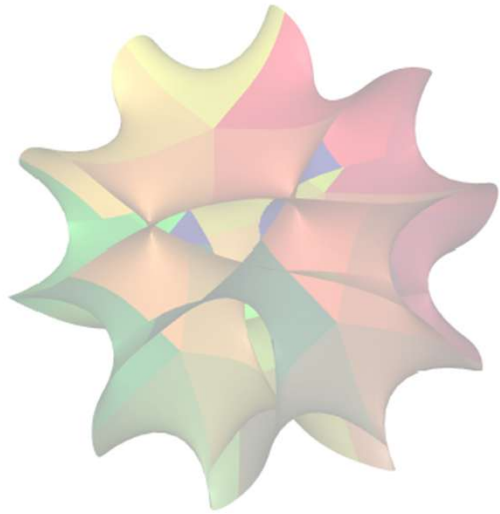
$$p^{0'} = p^0, \quad p^{a'} = p^a + \gamma^a, \quad q'_a = q_a + 6D_{abc} \frac{p^b \gamma^c}{p^0} + 3D_{abc} \frac{\gamma^b \gamma^c}{p^0},$$

$$q'_0 = q_0 - \frac{\gamma^a q_a}{p^0} - 3D_{abc} \frac{\gamma^a \gamma^b p^c}{(p^0)^2} - D_{abc} \frac{\gamma^a \gamma^b \gamma^c}{(p^0)^2}$$

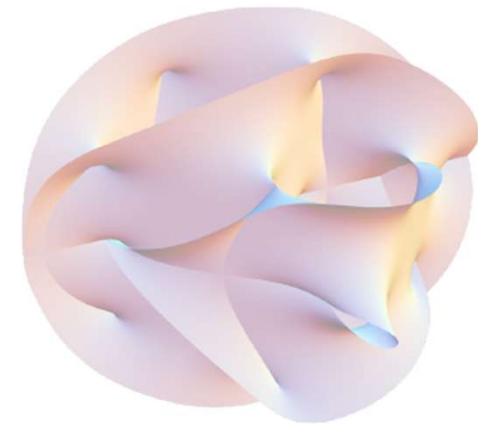
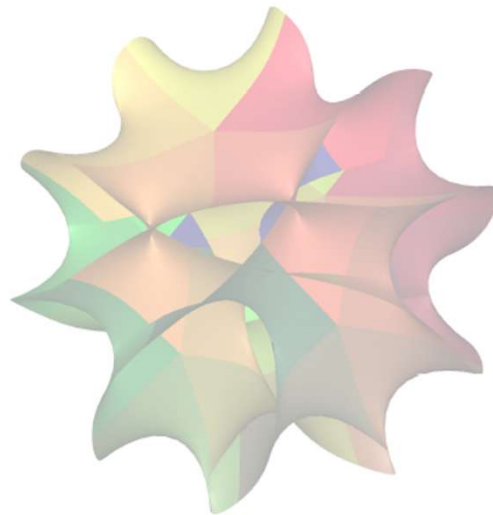
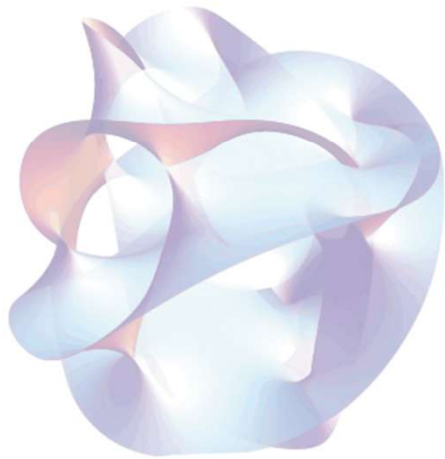
- The functional form of the **prepotential is left invariant** (symplectic symmetry)

$$\begin{aligned} F'(Y^{A'}, \Upsilon') &= F(Y^A, \Upsilon) + 3 \frac{\gamma^a D_{abc} Y^b Y^c}{p^0} + 3 \frac{\gamma^a \gamma^b D_{abc} Y^0 Y^c}{(p^0)^2} + \frac{D_{abc} \gamma^a \gamma^b \gamma^c (Y^0)^2}{(p^0)^3} \\ &= \frac{D_{abc} Y^{a'} Y^{b'} Y^{c'}}{Y^{0'}} + d_a \frac{Y^{a'}}{Y^{0'}} \Upsilon' + G(Y^{0'}, \Upsilon') - d_a \frac{\gamma^a}{p^0} \Upsilon' = F(Y^{A'}) \end{aligned}$$

Entropy preserved!



Details on Geodesics



BPS Geodesic Motion in AdS₂

- The **worldline action** has a $SL(2, \mathbb{R}) \times SU(2)$ symmetry

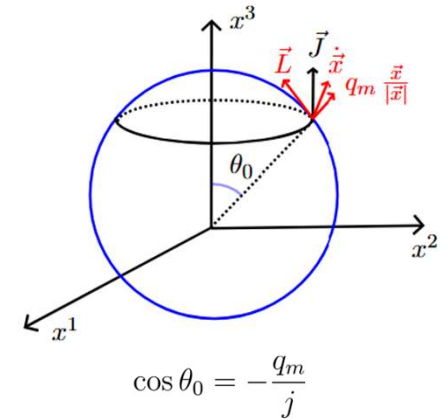
$$2H = \delta^{ik} J_i J_k + K_0^2 - \frac{1}{2} \{K_+, K_-\} - q_e^2 - q_m^2 = C_2^{\mathbf{S}^2} + C_2^{\text{AdS}_2} - \tilde{m}^2$$

Motion is integrable

- The **Hamiltonian constraint** reduces to

$$H \stackrel{!}{=} -\frac{1}{2} \tilde{m}^2 \iff C_2^{\mathbf{S}^2} + C_2^{\text{AdS}_2} = 0$$

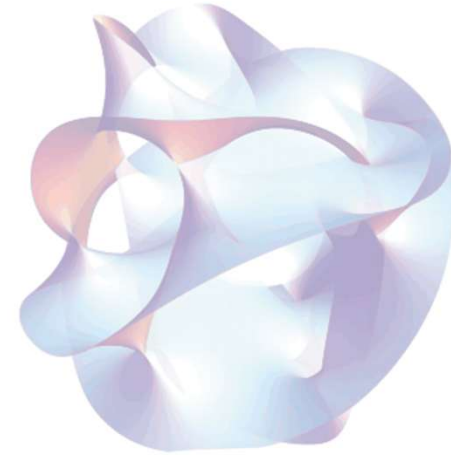
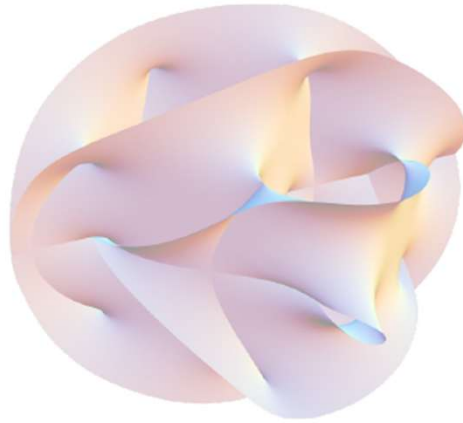
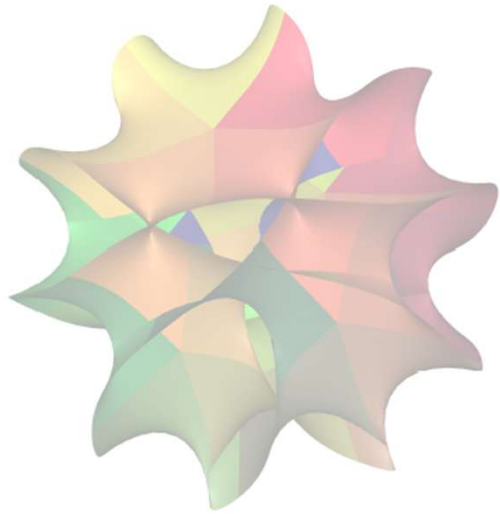
Quadratic Casimirs



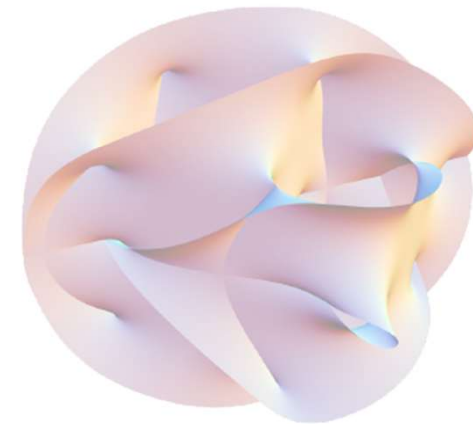
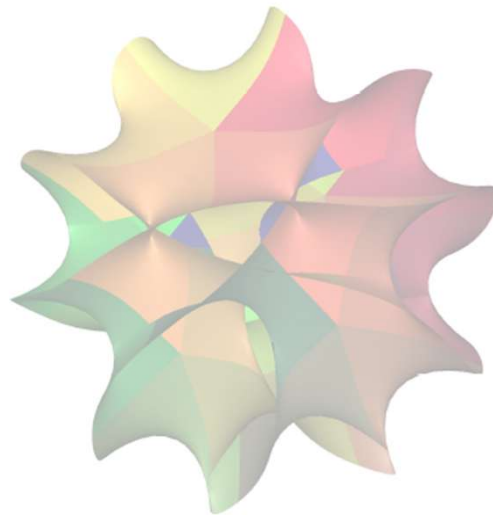
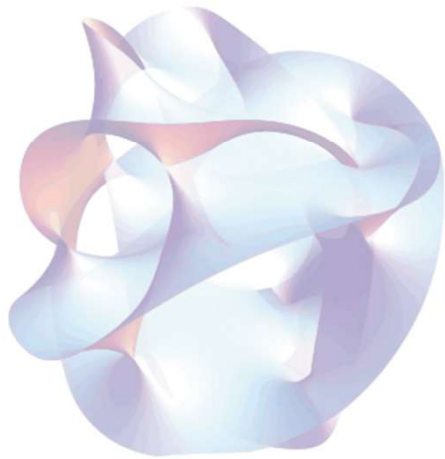
- The AdS trajectories depend on the **relative size** of electric charge and mass [AC, Lust, Montella, Zatti '25]

$$p_\rho^2 + V(\rho) = 0 \quad \text{with} \quad V(\rho) = \frac{\tilde{m}^2 + \ell^2}{\rho^2} - \left(E + \frac{q_e}{\rho} \right)^2$$

Charge-to-mass



**A Compendium of Landau
Problems and Solutions**



Warm-Up: Landau Problem in Flat Space

- Consider a **charged scalar** field in 2d Euclidean space within a constant mag. field

$$H_{\mathbb{R}^2} = -(\partial - iA)^2 \quad A_i = -\frac{B}{2}\epsilon_{ij}x^j$$

- Using a **complex coordinate** $z = \sqrt{B/2}(x^1 + ix^2)$, the Landau Hamiltonian reads [Dunne '91]

$$H_{\mathbb{R}^2} = 2B \left(-\partial\bar{\partial} - \frac{1}{2}(z\partial - \bar{z}\bar{\partial}) + \frac{1}{4}|z|^2 \right)$$

- It clearly **commutes** with $J = z\partial - \bar{z}\bar{\partial}$, such that we can simultaneously diagonalize both
- It is convenient to rewrite this using the **Heisenberg algebra** (pair of commuting *oscillators*)

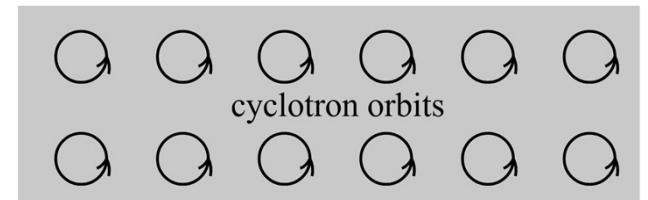
$$H_{\mathbb{R}^2} = 2B \left(a^\dagger a + \frac{1}{2} \right) \quad J = b^\dagger b - a^\dagger a$$

$$[a, a^\dagger] = 1 \quad [b, b^\dagger] = 1 \quad [b, a^\dagger] = 0$$

Energy spectrum
(Landau levels)



$$\left[\begin{array}{l} E_n = 2B \left(n + \frac{1}{2} \right) \quad n \in \mathbb{Z}_{\geq 0} \\ j = -n, -n + 1, \dots \end{array} \right.$$



Warm-Up: Landau Problem in Flat Space

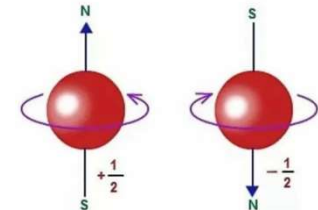
- The **degeneracy** in J leads to a constant density of eigenstates such that

$$\text{Tr} \left(e^{sD_{\mathbb{R}^2}^2} \right) = \frac{1}{4\pi} \int d^2x \frac{B}{\sinh(Bs)}$$

- The **spin 1/2** particle is similar. One needs to quantize the **Dirac operator** $\gamma^j D_j = -i\gamma^j (\nabla_j - iA_j)$

... or equivalently its **square**

$$(\gamma^j D_j)^2 = D^2 - B\sigma_z \quad D^2 = \delta^{ij} (\partial_i - iA_i) (\partial_j - iA_j)$$



- This leads to a **shifted spectrum** between positive and negative chirality states

Energy spectrum (Landau levels) $\rightsquigarrow E_n^+ = 2Bn \quad E_n^- = 2B(n+1) \quad n \in \mathbb{Z}_{\geq 0}$

- The 1-loop determinant is determined by the **trace** of the **Heat Kernel**

$$\text{Tr} \left[e^{s(\gamma^j D_j)^2} \right] = \frac{1}{2\pi} \int d^2x B \coth(Bs)$$

The Landau Problem in S^2

- Consider now **charged scalar** field in S^2 within a constant magnetic field

$$F = B \omega_{S^2} = g \sin \theta d\theta \wedge d\phi \quad \omega_{S^2} = R^2 \sin \theta d\theta \wedge d\phi$$

- The magnetic charge is **quantized** as $2g \in \mathbb{Z}$, and the **Hamiltonian** reads

$$H_{S^2} = 2B \left(- \left(1 + \frac{|z|^2}{2g} \right)^2 \partial \bar{\partial} - \frac{1}{2} \left(1 + \frac{|z|^2}{2g} \right) (z\partial - \bar{z}\bar{\partial}) + \frac{1}{4} |z|^2 \right)$$

in stereographic coordinates $z = \sqrt{2g} e^{i\phi} \tan \left(\frac{\theta}{2} \right)$.

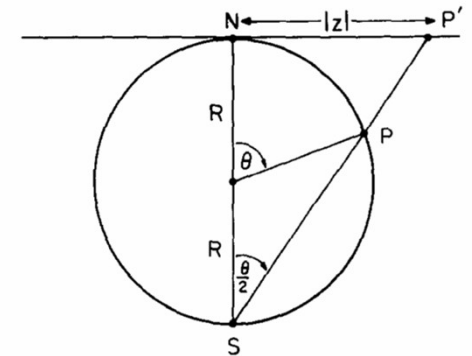
- To obtain the spectrum, we follow the same strategy and exploit the **SU(2) symmetry**

$$J_+ = -\frac{1}{\sqrt{2g}} z^2 \partial - \sqrt{2g} \bar{\partial} + \sqrt{\frac{g}{2}} z \quad J_- = \sqrt{2g} \partial + \frac{1}{\sqrt{2g}} \bar{z}^2 \bar{\partial} + \sqrt{\frac{g}{2}} \bar{z} \quad J_0 = z\partial - \bar{z}\bar{\partial} - g$$

which verify $[J_+, J_-] = 2J_0$, $[J_0, J_{\pm}] = \pm J_{\pm}$, such that $H_{S^2} = B(C_2 - g^2)/g$

- This ultimately leads to a **spectrum** of the form:
$$\left[\begin{array}{l} E_n = B \left(n + \frac{1}{2} + \frac{n(n+1)}{2g} \right) \\ \text{with } d_n = 2j + 1 = 2 \left(g + n + \frac{1}{2} \right) \end{array} \right.$$

[Dunne '91]



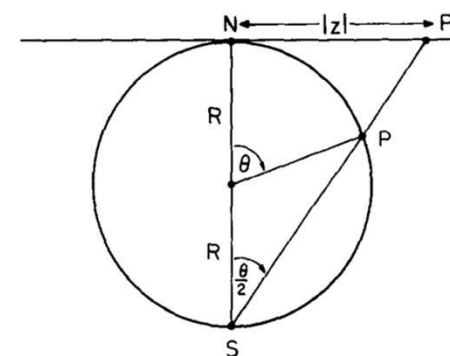
[Wu, Yang '76]

The Landau Problem in S^2

- Next, consider a **charged spin $\frac{1}{2}$** field in S^2 within a constant magnetic field

- The **Hamiltonian** reads in stereographic coordinates $z = \sqrt{2g} e^{i\phi} \tan\left(\frac{\theta}{2}\right)$

$$\begin{aligned} \mathcal{H}^2 = 2B & \left[-\left(1 + \frac{|z|^2}{2g}\right)^2 \partial\bar{\partial} - \frac{1}{2} \left(1 + \frac{|z|^2}{2g}\right) (z\partial - \bar{z}\bar{\partial}) + \frac{1}{4}|z|^2 \right] \\ & + \frac{1}{R^2} \left[g \frac{(1 + |z|^2/2g)^2}{8|z|^2} + \frac{1}{4} - g\sigma_z \frac{1 - |z|^4/4g^2}{2|z|^2} (z\partial - \bar{z}\bar{\partial}) + \frac{g}{2} (1 - |z|^2/2g) \sigma_z \right] - B\sigma_z \end{aligned}$$



- To obtain the spectrum, we again exploit the **SU(2) symmetry**

$$\begin{aligned} J_+ &= -\frac{1}{\sqrt{2g}} z^2 \partial - \sqrt{2g} \bar{\partial} + \sqrt{\frac{g}{2}} z - \sqrt{\frac{g}{2}} \frac{1 + |z|^2/2g}{\bar{z}} \frac{\sigma_z}{2} & J_0 &= z\partial - \bar{z}\bar{\partial} - g \\ J_- &= \sqrt{2g} \partial + \frac{1}{\sqrt{2g}} \bar{z}^2 \bar{\partial} + \sqrt{\frac{g}{2}} \bar{z} - \sqrt{\frac{g}{2}} \frac{1 + |z|^2/2g}{z} \frac{\sigma_z}{2} \end{aligned}$$

such that $C_2 = J_0^2 + \frac{1}{2} (J_+ J_- + J_- J_+) = R^2 \mathcal{H}^2 + g^2 - \frac{1}{4}$.

- The **spectrum** includes $2g$ **zero modes** and **(2x)** the scalar one with $j = n + g - \frac{1}{2}$

Landau Problem in \mathbb{H}^2 & Analytic Continuation

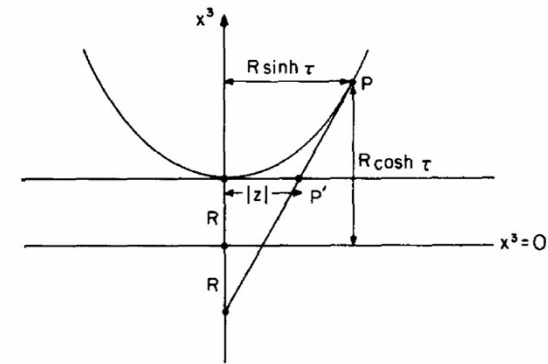
- Consider again **charged scalar** field in \mathbb{H}^2 within a constant magnetic field [Comtet '86; Dunne '91]

$$F = B \omega_{\mathbb{H}^2} = g \frac{d\tau_1 \wedge d\tau_2}{\tau_2^2} \quad \omega_{\mathbb{H}^2} = R^2 \frac{d\tau_1 \wedge d\tau_2}{\tau_2^2}$$

- The magnetic charge is no longer **quantized** and the **Hamiltonian** reads

$$H_{\mathbb{H}^2} = 2B \left(- \left(1 - \frac{|z|^2}{2g} \right)^2 \partial \bar{\partial} - \frac{1}{2} \left(1 - \frac{|z|^2}{2g} \right) (z\partial - \bar{z}\bar{\partial}) + \frac{1}{4}|z|^2 \right)$$

in stereographic coordinates $z = \sqrt{2g} e^{i\theta} \tanh(\rho/2)$.



- The relevant symmetry group is in this case **SU(1,1)**, with generators [Dunne '91]

$$K_+ = -\frac{1}{\sqrt{2g}} z^2 \partial + \sqrt{2g} \bar{\partial} - \sqrt{\frac{g}{2}} z \quad K_- = -\sqrt{2g} \partial + \frac{1}{\sqrt{2g}} \bar{z}^2 \bar{\partial} - \sqrt{\frac{g}{2}} \bar{z} \quad K_0 = z\partial - \bar{z}\bar{\partial} + g$$

which verify $[K_+, K_-] = -2K_0$, $[K_0, K_{\pm}] = \pm K_{\pm}$, such that $H_{\mathbb{H}^2} = B (C_2 + g^2) / g$

Landau Problem in H^2 & Analytic Continuation

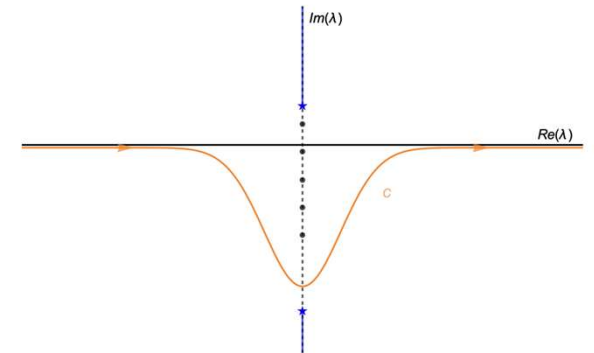
- The **spectrum** in this case is more complicated [Comtet, Houston '84; Comtet '86]

$$E_n = 2B \left(n + \frac{1}{2} - \frac{n(n+1)}{2g} \right) \quad \text{with } 0 \leq n < g - \frac{1}{2}, \quad j \geq -n + g \quad \rightsquigarrow \text{discrete (finite) states}$$

$$E_\lambda = \frac{B}{2g} \left(\frac{1}{4} + \lambda^2 + g^2 \right) \quad \text{with } j = -\frac{1}{2} + i\lambda, \lambda \in \mathbb{R}_{\geq 0} \quad \rightsquigarrow \text{principal (continuous) series}$$

- The relevant **trace** for the 1-loop determinant is [Comtet, Houston '84]

$$\begin{aligned} \text{Tr} [e^{-\tau H_{H^2}}] &= \sum_{n=0}^{\lfloor g - \frac{1}{2} \rfloor} \rho_n e^{-\tau E_n} + \int_0^\infty d\lambda \rho_c(\lambda) e^{-\tau E_\lambda} \\ &= -\frac{iV_{H^2}}{(2\pi R)^2} \int_c d\lambda \lambda \left[\psi \left(\frac{1}{2} + i\lambda - g \right) + \psi \left(\frac{1}{2} + i\lambda + g \right) \right] e^{-\tau E_\lambda} \end{aligned}$$



- Performing the **analytic continuation** $\tau_1 = it$, $g = -ie$, $H = -m^2$, we arrive at AdS_2 [Pioline, Troost '05]

$$\text{Tr} [e^{-\tau H_{AdS_2}}] = \int_0^\infty d\lambda \rho_E(\lambda) e^{-\tau E_\lambda} \quad \text{with } \rho_E(\lambda) = \frac{V_{AdS}}{2\pi R^2} \frac{\lambda \sinh(2\pi\lambda)}{\cosh(2\pi\lambda) + \cosh(2\pi e)}$$