

Instanton counting and wall-crossing in Donaldson invariants

HIRAKU NAKAJIMA (RIMS, KOTO U.)
2009 Jan. University of Miami

- X : oriented compact C^∞ 4-manifold g : Riemannian metric
- $P \rightarrow X$ principal $U(r)$ -bundle
- A : a connection is anti-self-dual $\stackrel{\text{def.}}{\Leftrightarrow} *F_A = -F_A$
- $M_g(P)$: moduli space of anti-self-dual connections on $P = \{A : \text{asd}\}$ $\not\models$ gauge equiv.
- Donaldson invariants of X are originally defined via the intersection products on $M_g(P)$.
- If X is a projective complex surface and g = a Hodge metric,
 $M_g(P) = \text{moduli space of stable holomorphic vector bundles}$. Then an algebro-geometric approach is possible.

- HOPE**
- Better understanding of Donaldson invariants
 - A possible link to Donaldson-Thomas invariants

PLAN OF LECTURES

PART I. Algebro-geometric approach to Donaldson invariants

- 1.1. Quick review of Mochizuki theory
- 1.2. Intersection Products on Hilbert schemes
- 1.3 Hilbert scheme \Rightarrow instanton counting

PART II. Instanton Counting

- 2.1. Definition
- 2.2. Seiberg-Witten curve
- 2.3. Computation of Wall-crossing terms
- 2.4. A DETOUR: Geometric Engineering

PART III. Blow-up formula via Wall-crossing

- 3.1. Proof of Nekrasov Conjecture : Strategy
- 3.2. Perverse coherent sheaves on blow-up

1.1. Quick review of Mochizuki theory

X : nonsingular complex projective surface, $\text{Pic}(X) = 1$ for simplicity.

H : ample line bundle

$\chi(E(mH)) := \sum_{i=0}^{\infty} (-1)^i \dim H^i(X, E(mH))$: Hilbert polynomial
(polynomial in m)

A torsion free sheaf E is **semistable**

$$\stackrel{\text{def}}{\iff} \frac{\chi(S(mH))}{\text{rank } S} \leq \frac{\chi(E(mH))}{\text{rank } E} \quad (m \gg 0) \quad \text{for } 0 \neq S \subsetneq E \text{ subsheaf}$$

$M = M_H(c)$: moduli space of semistable sheaves E with $\text{ch } E = c$
U open

$M^s_H(c)$: moduli space of stable sheaves

Deformation theory is controlled by $\text{Ext}_0^i(E, E)$
"trace-free part"

$\text{Ext}_0^0(E, E) = \text{Hom}_0(E, E)$ ---- automorphism

$\text{Ext}_0^1(E, E)$ ---- deformation

$\text{Ext}_0^2(E, E)$ ---- obstruction

○ generic smoothness

Fact (Donaldson, Friedman, Qin, Gieseker-Li, O'Grady, ...)

Fix $\text{rank } \alpha \in C_1$.

If $c_2 \gg 0 \Rightarrow \text{Ext}_0^2(E, E) = 0$ except for $E \in$ lower dim.
subvariety

Then M is of expected dimension.

Assume a **universal** family \mathcal{E} over $X \times M$ exists for simplicity.
We define the **μ -map**:

$$\mu_p : H_*(X) \rightarrow H^*(M) : \alpha \mapsto (-1)^p [\text{ch}(\mathcal{E}) e^{-c(\mathcal{E}) \cdot \alpha}]_{p+1} / \alpha$$

Then we consider **(generalised) Donaldson invariant**

$$\Phi_H^{r,c} \left(\exp \sum_{p=1}^{\infty} \alpha_p \right) := \sum_c \prod_{(c_i, r_i : \text{fix})}^{\dim M_H(c)} \int_{M_H(c)} \exp \left(\sum_{p=1}^{\infty} \mu_p(\alpha_p) \right)$$

(The definition when $M_H(c)$ is not of expected dimension
→ discussed later.)

Remark. In the differential geometric approach, we usually consider only M_p for $p \leq r-1$, as \mathcal{E} exists only as a vector bundle over an open subset.

Problem. Is the invariant independent of the choice of the ample line bundle H ?

We expect

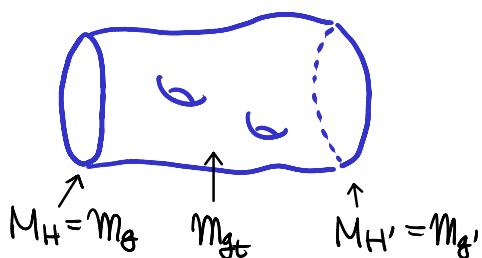
- independence for $p_g > 0$
- wall-crossing for $p_g = 0$

the difference depends only on homotopy type of X
(Kotschick-Morgan conjecture)

from the differential geometric approach.

- $p_g > 0$ case :

Cobordism



M_g = moduli space of
anti-self-dual connections

g_t : generic path of Riemannian
metric connecting
Kähler metrics for H & H'

— But a generic path can be taken
in the space of Riemannian metrics, not ample line bundles.

Also it seems difficult to study what happens for $p_g = 0$.
(Approaches by Feehan-Leness, Chen are not direct,
and do not yield explicit wall-crossing formula.)

Takuro Mochizuki (ArXiv:0210211) developed the theory of Donaldson invariants based on the perfect obstruction theory, and

proved the wall-crossing formula via the virtual localization on the master space.

Theorem (Mochizuki) (rank = 2 for simplicity)

H_+, H_- : two ample line bundles

$$B_+ := \{\beta \in \text{Pic } X \setminus \{0\} \mid \begin{array}{l} \cdot \beta + \alpha \text{ is divisible by 2} \\ \cdot \langle \beta, H_+ \rangle > 0 > \langle \beta, H_- \rangle \end{array}\}$$

$$\Rightarrow \Phi_{H_+}^{c_{1,2}}(\exp \sum \alpha_p) - \Phi_{H_-}^{c_{1,2}}(\exp \sum \alpha_p) = \sum_{\beta \in B_+} \delta_\beta^X(\exp \sum \alpha_p)$$

where δ_3^X is the coeff. of t^{-1} of the following integral over Hilbert scheme of points :

$$\delta_{3,t}^X := \sum_{l \geq 0} \Lambda^{4l-3^2-3} \int_{X_2^{[l]}} \frac{\exp\left(\sum (-1)^p [\alpha_l(g_1) e^{\frac{t-\bar{t}}{2}} + \alpha_l(g_2) e^{-\frac{t-\bar{t}}{2}}]\right)_{p+1} / dp}{e(-\text{Ext}_p^*(g_2, g_1(3))e^t) e(-\text{Ext}_p^*(g_1(3), g_2)e^{-t})}$$

- $X_2 = X \amalg X$
- $X_2^{[l]}$ = Hilbert scheme of n points in $X_2 = \coprod_{m+n=l} X^{[m]} \times X^{[n]}$
- $\mathcal{J}_1, \mathcal{J}_2$: universal ideal sheaves on $X \times X_2^{[l]}$ pullbacked to $X \times X_2^{[l]} = \coprod X \times X^{[m]} \times X^{[n]}$
- $-\text{Ext}_p^*(\mathcal{J}_2, g_1(3)) := -\sum_{i=0}^3 (-1)^i \text{Ext}_p^i(\mathcal{J}_2, g_1(3)) \in K(X_2^{[l]})$
- $-\text{Ext}_p^*(g_1, \mathcal{J}_2(-3)) := -\sum_{i=0}^3 (-1)^i \text{Ext}_p^i(g_1, \mathcal{J}_2(-3))$
- e^t : trivial line bundle with \mathbb{C}^* -action of the weight 1
- $e(-\text{Ext}_p^*(\mathcal{J}_2, g_1(3))e^t)$: Euler class $\in H_{\mathbb{C}^*}^*(X_2^{[l]}) = H^*(X_2^{[l]}) \otimes \mathbb{C}[t]$
- $\frac{1}{e(-\text{Ext}_p^*(\mathcal{J}_2, g_1(3))e^t)} \in H^*(X_2^{[l]})[\tau, \tau^{-1}]$ can be written by Segre class

Comments on Higher rank case

- 1) \exists similar formula in higher rank case, where $X_2^{[l]}$ is replaced by the union of the products of lower rank moduli spaces.

It corresponds to a semistable sheaf $E = E_1 \oplus \dots \oplus E_r$ ($r \geq 2$).

But the RHS of the formula still depends on the choice of the line bundle H .

- 2) We consider the wall-crossing of the wall-crossing formula.

$$\begin{array}{c} C++ \\ \diagup \quad \diagdown \\ C-+ \quad C+- \\ \diagdown \quad \diagup \\ C-- \end{array} \quad \left\{ \begin{array}{l} (\text{inv's for } C++) - (\text{inv's for } C+-) \\ - \{ (\text{inv's for } C-+) - (\text{inv's for } C--) \} \end{array} \right\}$$

If the RHS still depends on H , we should go further :

Wall-crossing of wall-crossing of wall-crossing of ...

If we repeat $(\text{rank} - 1)$ times, we arrive at an integral over r -copies of Hilbert schemes of points.

Very Brief review of Modirzadeh's proof (of 217 pages)

- $Q \hookrightarrow G$ reductive group action on a projective scheme Q
- G -equivariant ample line bundles L_+, L_-

$$\implies M_{\pm} := Q \mathbin{\!/\mkern-5mu/\!}_{L_{\pm}} : \text{GIT quotient with respect to } L_{\pm} \\ \text{Proj}(\bigoplus_{n \geq 0} H^0(L_{\pm}^{\otimes n})^G)$$

We want to compare integrations over M_+ and M_- .

Construct the master space following Thaddeus

$$M := \mathbb{P}(L_+^{-1} \oplus L_-^{-1}) \mathbin{\!/\mkern-5mu/\!} G \quad \text{with respect to the line b'dle } \mathcal{O}_P(1)$$

\mathbb{C}^* acts on M by $[z_+: z_-] \mapsto [e^t z_+: z_-]$

$$M^{\mathbb{C}^*} = M_+ \sqcup M_- \sqcup \text{exceptional fixed points} \\ \vdots \quad \vdots \\ z_- = 0 \quad z_+ = 0$$

Let $\alpha \in H_G^*(Q)$,

$T = \text{trivial}$ line b'dle with the \mathbb{C}^* -action of weight 1.

Atiyah-Bott-Lefschetz Fixed point formula:

$$\int_M \alpha \cup c(T) = \int_{M_+} \frac{\alpha \cup c(T)}{e(N_{M_+/M})} + \int_{M_-} \frac{\alpha \cup c(T)}{e(N_{M_-/M})} + \int_{\text{exceptional}} \frac{\alpha \cup c(T)}{e(\text{Normal Bundle})}$$

holds in $\mathbb{C}[[t, t^{-1}]]$ where $H_{\mathbb{C}^*}^*(pt) = \mathbb{C}[t]$

Let $t=0$ (i.e. Take non-equivariant limit.)

$$\text{LHS} = 0 \quad \text{since} \quad g(T)|_{t=0} = 0$$

$$\implies \int_{M_+} \alpha - \int_{M_-} \alpha = \text{Coeff. } [\int_{\substack{\text{exceptional} \\ \text{fixed points}}} \frac{\alpha}{e(\text{Normal Bundle})}]$$

Exceptional fixed point

$[\mathbf{z}_+ : \mathbf{z}_-] \bmod G \in \mathbb{P}(L_+ \oplus L_-) // G$ is fixed by the \mathbb{C}^* -action
 $\Rightarrow [\lambda \mathbf{z}_+ : \mathbf{z}_-] = \rho(\lambda) \cdot [\mathbf{z}_+ : \mathbf{z}_-] \Rightarrow$ the corresponding point in Q
 has nontrivial stabilizers

For moduli spaces of sheaves $M_{H^+}(c)$, $Q =$ the gut. scheme,
 The exceptional fixed pts are direct sum of lower rank sheaves.

But this explanation is too much over-simplified as:

① We need to use the **virtual fundamental classes**.

② We cannot take the common space Q for M_{H^+} & M_{H^-} .
 \Rightarrow Use moduli space of stable pairs
 $=$ sheaves + sections

③ M is not a Deligne-Mumford stack, in general.

e.g. if a point having stabilizer $\not\cong \mathbb{C}^*$ appears in M .
 \Rightarrow like $E_1 \oplus E_2 \oplus E_3$
 \Rightarrow consider further sheaves + flags in H^0

→ Read the original paper!

1.2. Intersection Products on Hilbert schemes

$$\cdot \delta_{3,t}^X := \sum_{l \geq 0} \Lambda^{4l - 3^2 - 3} \int_{X_2^{[l]}} \frac{\exp\left(\sum (-1)^p [d_l(g_1)e^{\frac{3-t}{2}} + d_l(g_2)e^{-\frac{3-t}{2}}]\right)_{p+1}/d_p}{e(-\text{Ext}_p^i(g_2, g_1(3)))e^t} e(-\text{Ext}_p^i(g_1(3), g_2)e^{-t})$$

$$\delta_3^X = \text{coeff. of } t^{-1}$$

Theorem (Göttsche-Yoshioka-N) based on Ellingsrud-Göttsche-Lefèvre
 \equiv Universal polynomials $A_1, A_2, \dots, A_8^p \in \mathbb{Q}((t^{-1}))[\Lambda][I]$, independent of X

$$\begin{aligned} \text{s.t. } & (-1)^{\chi(O_X) + 3(\bar{z} - K_X)/2} t^{-3^2 - 2\chi(O_X)} \Lambda^{\bar{z}^2 + 3\chi(O_X)} \delta_{3,t}^X \\ & = \exp \left[A_1 \int_X \bar{z}^2 + A_2 \int_X g(X) \cdot \bar{z} + A_3 \int_X g(X)^2 + A_4 \int_X c_2(X) \right. \\ & \quad \left. + \sum_p A_5^p \int_X \bar{z} \cdot \alpha_p + A_6^p \int_X g(X) \cdot \alpha_p + A_7^{p,p'} \int_X \alpha_p \alpha_{p'} + A_8^p \int_X \alpha_p \right] \end{aligned}$$

Sketch of the proof

Consider incidence variety $X_2^{[l,l+1]} \subset X_2^{[l]} \times X_2^{[l+1]}$

$\{(\Sigma, \Sigma') \mid \Sigma \subset \Sigma', \Sigma' \setminus \Sigma \text{ supported at a single point in } X_2 = X \amalg X\}$

$$X_2^{[l,l+1]} = X_{2,1}^{[l,l+1]} \amalg X_{2,2}^{[l,l+1]} \quad (\Sigma' \setminus \Sigma \text{ is in either 1st or 2nd.})$$

We have a natural diagram:

$$\begin{array}{ccccc} X_2 & \xleftarrow{p} & X_2^{[l,l+1]} & \xrightarrow{\psi} & X_2^{[l+1]} \\ & & \downarrow \phi & & \\ & & X_2^{[l]} & & \end{array} \quad p(\Sigma, \Sigma') = \text{support of } \Sigma' \setminus \Sigma$$

① $X_2^{[l,l+1]}$: nonsingular (well-known)

② $X_2 \xrightarrow{\psi} X_2^{[l+1]}$ generically finite of degree $l+1$
 $\sigma = p \times \phi \downarrow$ birational $\therefore \int_{X_2^{[l+1]}} f = \frac{1}{l+1} \int_{X_2^{[l,l+1]}} \psi^* f$

Using this diagram, we rewrite $\int_{X_2^{[l+1]}}$ by $\int_{X_2 \times X_2^{[l]}}$, then $\int_{X_2 \times X_2^{[l-1]}}$, ..., $\int_{X_2^{[l]}}$.

Let $\mathcal{L} := \ker [H^0(\mathcal{O}_Z) \rightarrow H^0(\mathcal{O}_{\Sigma})]$: line bundle over $X_2^{[l,l+1]}$
 $= \mathcal{I}'_\alpha / \mathcal{I}_\alpha$ on $X_{2,\alpha}^{[l,l+1]}$

Then one can show

- $\psi^* \text{ch}(\mathcal{I}'_\alpha) / c = \phi^* \text{ch}(\mathcal{I}_\alpha) / c - \text{ch}(\mathcal{L}) p_\alpha^* c \quad (\alpha=1,2)$ $p_\alpha: X_2^{[l,l+1]} \xrightarrow{p} X_2^{[l]} \xrightarrow{\text{proj.}} X$
- $\psi^* \left(\sum (-1)^i \text{Ext}_p^i(\mathcal{I}'_2, \mathcal{I}'_1) \right)$
 $= \phi^* \left(\sum (-1)^i \text{Ext}_p^i(\mathcal{I}_2, \mathcal{I}_1) \right) - \sigma_\alpha^* \mathcal{I}_2^\vee \otimes p_\alpha^* \mathcal{I}_1 \otimes \mathcal{L} - \sigma_\alpha^* \mathcal{I}_1 \otimes p_\alpha^* (\mathcal{I}_2 \otimes \omega_X^\vee) \otimes \mathcal{L}^\vee$
 $\uparrow X_{2,1}^{[l,l+1]} \text{ comp.} \quad \uparrow X_{2,2}^{[l,l+1]} \text{ component}$
- $\sigma_* (\text{ch}(\mathcal{L})^k) = (-1)^k \text{ch}(\mathcal{O}_Z)$

But this proof does not give us explicit expressions of A_i .

1.3 Hilbert scheme \Rightarrow instanton counting

From the universality of Theorem,
it is enough to compute $\delta_{3,t}^X$ for X : toric surface.

Then we take an equivariant lift of $\delta_{3,t}^X$, and compute it by the fixed point formula.

$$T = \mathbb{C}^* \times \mathbb{C}^* : \text{torus } \curvearrowright X$$

$$\text{Lie } T = \mathbb{C}\varepsilon_1 \oplus \mathbb{C}\varepsilon_2$$

$$X^T = \{p_1, \dots, p_x\} : \text{torus fixed points}$$

$$(x_i, y_i) : T\text{-equivariant coordinates at } p_i$$

$$(w(x_i), w(y_i)) : T\text{-weights of the tangent space } T_{p_i} X$$

$$\left(\begin{array}{l} \text{e.g. } \mathbb{P}^2 \ni [z_0 : z_1 : z_2] \mapsto [z_0 : t_1 z_1 : t_2 z_2] \\ \text{fixed pts } [1 : 0 : 0], [0 : 1 : 0], [0 : 0 : 1] \\ (x_i, y_i) \quad (z_0/z_0, z_1/z_0), (z_0/z_1, z_2/z_1), (z_0/z_2, z_1/z_2) \\ \text{wts} \quad \varepsilon_1, \varepsilon_2 \quad -\varepsilon_1, \varepsilon_2 - \varepsilon_1 \quad -\varepsilon_2, \varepsilon_1 - \varepsilon_2 \end{array} \right)$$

$$X_2^{[\ell]} \curvearrowright T : \text{induced torus action}$$

$$(X_2^{[\ell]})^T \ni \sum_i \alpha_i x_i^{[i]} : \text{a fixed point}$$

$$\sum_i \alpha_i x_i^{[i]} \in \mathbb{Z}_1 \cup \mathbb{Z}_2 \cup \dots \cup \mathbb{Z}_x \quad \mathbb{Z}_i : \text{supported at } p_i$$

$$I_i : \text{corresponding ideal sheaf} \iff \text{monomial ideal in } \mathbb{C}[x_i, y_i]$$

y_i^2		
y_i	$x_i y_i$	$x_i^2 y_i$
1	x_i	x_i^2

$$I_i = \text{span of monomials } \notin \text{Young diagram}$$

$\therefore (X_2^{[\ell]})^T$ is parametrised by

$$\{\vec{Y} = (Y_\alpha^i) \mid \alpha = 1, 2, i = 1, \dots, x\} \text{ 2x-tuple of Young diagrams} \quad |\quad |\vec{Y}| = \sum |Y_\alpha^i| = \ell$$

$$\therefore \tilde{\delta}_{3,t}^X = \sum_{|\vec{Y}|} \Lambda^{|\vec{Y}| - 3^2 - 3} \frac{1}{e(T_{\vec{Y}} X_2^{[\ell]})} \times \frac{\exp(\sum (-1)^p [\alpha_i(j_1) e^{\frac{j_1-t}{2}} + \alpha_i(j_2) e^{-\frac{j_1-t}{2}}]_{p+1} / \alpha_p)}{e(-\text{Ext}_p^i(j_2, j_1(3)) e^t) e(-\text{Ext}_p^i(j_1(3), j_2) e^{-t})}$$

$$= \Lambda^{-\frac{z^2-3}{3}} \frac{1}{e(-H^*(\Omega(z)) e(-H^*(\Omega(-z)))} \\ \times \sum_{|\vec{\gamma}|} \Lambda^{|\vec{\gamma}|} \frac{\exp(\sum (-1)^p [d_h(g_1) e^{\frac{z-t}{2}} + d_h(g_2) e^{-\frac{z-t}{2}}]_{p+1} / d_p)}{e(-\text{Ext}_p(g_1, g_1)) e(-\text{Ext}_p(g_2, g_2)) e(-\text{Ext}_p(g_2, g_1) e^t) e(-\text{Ext}_p(g_1, g_2) e^{-t})}$$

Since $\text{Ext}_p(g_\alpha, g_\beta)$ is the direct sum $\bigoplus \text{Ext}_p(\cdot, \cdot)$ for p_i ,
and the Euler class and $\exp(d_h(\cdot))$ are multiplicative,
the second part is the product of the local contribution of p_i !

It is enough to determine $\tilde{\mathcal{E}}_{z,t}^X$ for $X = \mathbb{C}^2$.

It is nothing but the definition of Nekrasov's partition function.
(instanton counting)