Scattering off of Black Holes, Isomonodromy and Painlevé

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Importance of Scattering Theory

- Astrophysical phenomena: detection of gravitational waves
- Stability criteria of gravitational solutions
- AdS/CFT applications: quark-gluon plasma and condensed matter systems
- Quantum description of black holes



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Scalar Field Perturbation

• Non-minimally coupled massless scalar field $\phi(x)$

$$(\nabla^2 + \xi R)\phi(x) = 0, \quad \nabla^2 \phi \equiv \frac{1}{\sqrt{-g}}\partial_a(\sqrt{-g}g^{ab}\partial_b\phi)$$

• Radial and Angular equations for Kerr-NUT-(A)dS metric

$$\partial_r (P_r(r)\partial_r \phi_{\omega\ell m}) - Q_r(r)\phi_{\omega\ell m} = 0$$
$$\partial_\theta (P_\theta(\theta)\partial_\theta S_{\omega\ell m}) - Q_\theta(\theta)S_{\omega\ell m} = 0$$

• Angular eigenvalues from (A)dS-spheroidal harmonics



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Complex ODEs and Monodromy

Radial equation

$$\partial_z (U(z)\partial_z \phi(z)) - V(z)\phi(z) = 0, \quad z \in \mathbb{CP}^1$$

• Ingoing and outgoing solutions

$$\phi_i^{\pm}(z) = (z - z_i)^{\pm \theta_i/2} \left(1 + \mathcal{O}(z - z_i) \right)$$

● Singular points = Branch points ⇒ Monodromy

$$\phi_i^{\pm}(ze^{2\pi i}) = e^{\pm i\pi\theta_i}\phi_i^{\pm}(z)$$

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Monodromies and Gauge Connection

• Gauge connection formulation

$$(\partial_z - A(z))\Phi(z) = 0 ,$$

$$A(z) = \begin{pmatrix} 0 & U^{-1} \\ V & 0 \end{pmatrix} \quad , \quad \Phi(z) = \begin{pmatrix} \phi_1 & \phi_2 \\ U \partial_z \phi_1 & U \partial_z \phi_2 \end{pmatrix}$$

• Monodromy matrix

$$\Phi_{\gamma}(z) = \mathcal{P} \exp\left(\oint_{\gamma} A\right) \Phi(z) =: \Phi(z)M_{\gamma}$$



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Monodromies and Frobenius solutions

- Loop around only one pole $z=z_i \ \Rightarrow \ \Phi_{\gamma_i}=\Phi M_i$
- Loop enclosing all poles gives monodromy identity

 $M_1M_2...M_n=\mathbb{1}$

Monodromy matrix in arbitrary basis

$$M_i = g_i^{-1} \left(\begin{array}{cc} e^{i\pi\theta_i} & 0\\ 0 & e^{-i\pi\theta_i} \end{array} \right) g_i$$



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Scattering Amplitudes and Connection Matrix

• Change of basis matrix = Connection matrix

$$\mathcal{M}_{i \to j} = \Phi_i^{-1} \Phi_j = g_i g_j^{-1}$$

• For purely imaginary $\theta_i \notin i\mathbb{Z}$

$$\mathcal{M}_{i \to j} = \begin{pmatrix} \frac{1}{\mathcal{T}} & \frac{\mathcal{R}}{\mathcal{T}} \\ \frac{\mathcal{R}^*}{\mathcal{T}^*} & \frac{1}{\mathcal{T}^*} \end{pmatrix} , \qquad |\mathcal{R}|^2 + |\mathcal{T}|^2 = 1$$

Castro et al arxiv:1304.3781

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Transmission between Two Regular Singular Points

Let $g_i \in SL(2, \mathbb{C})$ and one of the M_i be diagonal. If we write

$$m_{ij} = \operatorname{Tr} M_i M_j = 2 \cos \pi \sigma_{ij}$$

then

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



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D = 4 Kerr-(A)dS Black Hole

$$\begin{split} ds^2 &= -\frac{Q(r)}{r^2 + p^2} (dt + p^2 d\phi)^2 + \frac{P(p)}{r^2 + p^2} (dt - r^2 d\phi)^2 \\ &+ \frac{r^2 + p^2}{Q(r)} dr^2 + \frac{r^2 + p^2}{P(p)} dp^2 \end{split}$$

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

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Separation of Variables in KG equation

• Radial equation (5 regular singular points)

$$\partial_r (Q(r)\partial_r R(r)) + \left(-4\Lambda\xi r^2 + \frac{(\Psi_0 r^2 + \Psi_1)^2}{Q(r)}\right)R(r) = C_\ell R$$

 \bullet Conformally Coupled Case $\xi=1/6$

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

Heun equation (4 regular singular points)



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Heun equation (4 regular singular points)

How to find
$$\sigma_{ij}$$
 ?



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Deformed Heun and Apparent Singularity

• Deformed Heun equation with one apparent singularity

$$\begin{split} \partial_z^2 y + \left(\frac{1-\theta_0}{z} + \frac{1-\theta_1}{z-1} + \frac{1-\theta_t}{z-t} - \frac{1}{z-\lambda}\right) \partial_z y \\ + \left(\frac{\kappa}{z(z-1)} - \frac{t(t-1)K}{z(z-1)(z-t)} + \frac{\lambda(\lambda-1)\mu}{z(z-1)(z-\lambda)}\right) y = 0 \end{split}$$

• Initial condition for our Heun

$$\lambda(t_0) = t_0, \quad \mu_0 = -\frac{K_0}{\theta_t}$$

and $\theta_t \rightarrow \theta_t - 1$

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Isomonodromic Hamiltonian System

• $z = \lambda$ is an apparent singularity if

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

• Hamiltonian System

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

generates isomonodromic flow $(\lambda(t), \mu(t), K(\lambda, \mu, t))$

• Second-order equation for $\lambda(t) = \text{Painlevé VI}$

Painlevé VI Asymptotics

• P_{VI} asymptotics for $0 < \, {\rm Re} \, \sigma_{ij} < 1$

$$\lambda(t) = \begin{cases} a_0 t^{1-\sigma_{0t}} (1+O(t^{\delta})), & |t| < r, \\ 1+a_1(1-t)^{1-\sigma_{t1}} (1+O((1-t)^{\delta}), & |t-1| < r, \\ a_{\infty} t^{\sigma_{01}} (1+O(t^{-\delta})), & |1/t| < r, \end{cases}$$

where $r, \delta > 0$ and a_i are functions of monodromy data



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Numerical Integration of P_{VI}



Numerical Integration of P_{VI} near t = 0



Kerr-dS Greybody Factor

$$\gamma_{\ell}(\omega,m) = \frac{\sinh(\frac{\omega - \Omega_H m}{2T_H})\sinh(\frac{\omega - \Omega_C m}{2T_C})}{\cosh\left(\frac{\omega - \Omega_H m}{2T_H} + \frac{\omega - \Omega_C m}{2T_C}\right) - \cosh(2\pi\nu_{HC})}$$

- ν_{HC} encodes all global information
- $\Omega_H m < \omega < \Omega_C m \Rightarrow$ superradiance



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Image: Image:

Kerr-dS Greybody Factor



Conclusions

- Monodromy technique is the most powerful way to treat scattering problems
- General formula for scattering amplitudes between two regular singular points
- Conformally coupled case is easier
- Valid for higher-dimensional Kerr-NUT-(A)dS black holes
- Flat case can be recovered by confluence



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Conclusions

- Monodromy technique is the most powerful way to treat scattering problems
- General formula for scattering amplitudes between two regular singular points
- Conformally coupled case is easier
- Valid for higher-dimensional Kerr-NUT-(A)dS black holes
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Thank you



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Perspectives

- Higher-spin modes and gravitational stability
- Higher-dimensional Kerr-(A)dS and SUGRA backgrounds
- Recover literature via $\Lambda \rightarrow 0$ confluence. Irregular singular points (P_V and P_{III})
- Quasinormal modes and plasma thermalization
- CFT dual of extremal Kerr-(A)dS conformal modes?
- Twistorial and geometrical interpretation of isomonodromic hidden symmetry



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Hidden Symmetry of Isomonodromic Flow

• Limit $t \rightarrow 1$ of Garnier ODE gives hypergeometric equation

$$\begin{split} \partial_z^2 y + \left(\frac{1-\theta_0}{z} + \frac{1-\theta_1 - \tilde{\theta}_t}{z-1}\right) \partial_z y \\ &+ \left(\frac{\kappa}{z(z-1)} + \frac{L_1}{z(z-1)^2}\right) y = 0 \end{split}$$

 Fixed point of isomonodromic flow corresponds to some (near-horizon) extremal black hole



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Hidden Symmetry of Isomonodromic Flow

• This suggests that scattering data of non-extremal black holes is equivalent in some sense to extremal black hole scattering



Relation with Fuchsian Equation

• Fuchsian ODE normal form with n finite singular points

$$\psi''(z) + T(z)\psi(z) = 0, \quad T(z) = \sum_{i=1}^{n} \left(\frac{\delta_i}{(z-z_i)^2} + \frac{c_i}{z-z_i}\right),$$

$$\sum_{i=1}^{n} c_i = 0 , \quad \sum_{i=1}^{n} (c_i z_i + \delta_i) = 0 , \quad \sum_{i=1}^{n} (c_i z_i^2 + 2\delta_i z_i) = 0$$

- Local monodromies: $\delta_i = (1 \theta_i^2)/4$
- Accessory parameters c_i have global properties
- 2(n-3) independent parameters: (c_i, z_i)

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Symplectic Structure of Flat $SL(2, \mathbb{C})$ Connections

- $\bullet\,$ Moduli space of flat connections $A\sim$ moduli space of monodromy group
- Atiyah-Bott symplectic structure

$$\Omega = \sum_{i=1}^{n-3} dc_i \wedge dz_i = \sum_{i=1}^{n-3} d\nu_i \wedge d\mu_i$$

where (ν_i, μ_i) are trace coordinates (Nekrasov et al 2011)

- Canonical transformation connects both set of coordinates
- Suggests analytical approach to find composite monodromies
- Relation with classical conformal blocks of 2D CFT

Recurrence Relations

• Taylor solution $y(z) = \sum_{n=0}^{\infty} g_n z^{n/2}$, |z| < 1

$$-(Q_0 + q)g_0 + R_0g_1 = 0,$$

$$P_ng_{n-1} - (Q_n + q)g_n + R_ng_{n+1} = 0, \quad (n > 0)$$

$$P_n = (n - 1 + \alpha_+)(n - 1 + \alpha_-),$$

$$Q_n = n((t+1)(n - 1 + \gamma) + t\delta + \epsilon),$$

$$R_n = t(n+1)(n+\gamma)$$

• Solved using Leaver's continued-fraction method (Leaver 1985, Berti, Cardoso and Will (2006))



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Continued-fraction Method

 \bullet Augmented convergence for $|z|\geq 1$ if

$$\lim_{n \to \infty} \left| \frac{g_{n+1}}{g_n} \right| = |t|^{-1} = \hat{a}^2 \implies a < L$$

• Recurrence relation in terms of $v_n = g_{n+1}/g_n$

$$v_{n-1} = \frac{P_n}{(Q_n+q) - R_n v_n}$$

• Equivalent to continued-fraction

$$(Q_0 + q) - \frac{R_0 P_1}{(Q_1 + q) -} \frac{R_1 P_2}{(Q_2 + q) -} \dots = 0$$

• Solve numerically with $v_N = \hat{a}^2$ for some large integer N



Schlesinger System Asymptotics

• Near t = 0

$$A_0 \approx t^\Lambda A_0^0 t^{-\Lambda}$$
 and $A_t \approx t^\Lambda A_t^0 t^{-\Lambda}$, where $\Lambda = A_0^0 + A_t^0$

• Schlesinger system degenerates to two hypergeometric connections

$$\frac{dY_0}{dz} = \left(\frac{\Lambda}{z} + \frac{A_1^0}{z - 1}\right)Y_0, \quad \frac{dY_1}{dz} = \left(\frac{A_0^0}{z} + \frac{A_t^0}{z - 1}\right)Y_1$$



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Schlesinger System Asymptotics

• Using that
$$\det A_i^0 = -\theta_i^2/4$$
 and $\det \Lambda = -\sigma_{0t}^2/4$

$$\Lambda + \frac{1}{2}\sigma\mathbb{1} = \frac{1}{4\theta_{\infty}} \left(\begin{smallmatrix} (-\theta_{\infty} - \theta_1 + \sigma)(\theta_{\infty} - \theta_1 - \sigma) & (-\theta_{\infty} - \theta_1 + \sigma)(\theta_{\infty} + \theta_1 + \sigma) \\ (\theta_{\infty} - \theta_1 + \sigma)(\theta_{\infty} - \theta_1 - \sigma) & (\theta_{\infty} - \theta_1 + \sigma)(\theta_{\infty} + \theta_1 + \sigma) \end{smallmatrix} \right)$$

$$A_1^0 + \frac{1}{2}\theta_1 \mathbb{1} = \frac{1}{4\theta_\infty} \left(\begin{smallmatrix} -(\theta_\infty - \theta_1)^2 + \sigma^2 & (\theta_\infty + \theta_1)^2 - \sigma^2 \\ -(\theta_\infty - \theta_1)^2 + \sigma^2 & (\theta_\infty + \theta_1)^2 - \sigma^2 \end{smallmatrix} \right)$$

$$A_0^0 + \frac{1}{2}\theta_0 \mathbb{I} = G_1 \frac{1}{4\sigma} \left(\begin{smallmatrix} (\theta_0 - \theta_t + \sigma)(\theta_0 + \theta_t + \sigma) & (\theta_0 - \theta_t + \sigma)(-\theta_0 - \theta_t + \sigma) \\ (\theta_0 - \theta_t - \sigma)(\theta_0 + \theta_t + \sigma) & (\theta_0 - \theta_t - \sigma)(-\theta_0 - \theta_t + \sigma) \end{smallmatrix} \right) G_1^{-1}$$

$$A_{t}^{0} + \frac{1}{2}\theta_{t}\mathbb{I} = G_{1}\frac{1}{4\sigma} \begin{pmatrix} (\theta_{t}+\sigma)^{2} - \theta_{0} & -(\theta_{t}-\sigma)^{2} + \theta_{0}^{2} \\ (\theta_{t}+\sigma)^{2} - \theta_{0} & -(\theta_{t}-\sigma)^{2} + \theta_{0}^{2} \end{pmatrix} G_{1}^{-1}.$$

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Quasinormal Modes

- $\bullet\,$ Modes purely ingoing at r_H and purely outgoing at r_C
- Possible only for complex ω
- In this case,

$$\mathcal{M}_{C \to H} = \begin{pmatrix} \frac{1}{\mathcal{T}} & \frac{\mathcal{R}}{\mathcal{T}} \\ \frac{\mathcal{R}'}{\mathcal{T}'} & \frac{1}{\mathcal{T}'} \end{pmatrix} = \begin{pmatrix} 0 & -1 \\ 1 & \frac{1}{\mathcal{T}'} \end{pmatrix}$$

• Poles of transcendental equation

$$\nu_{HC}(\omega,\ell,m) = \frac{\omega - \Omega_H m}{2T_H} + \frac{\omega - \Omega_C m}{2T_C} + 2\pi i n, \qquad n \in \mathbb{Z}$$



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Properties of Greybody Factor

• Conjectured scattering regimes

$$\begin{cases} \omega > \Omega_H m \quad \text{or} \quad \Omega_C m > \omega & \text{Normal scattering} \\ \Omega_H m > \omega > \Omega_C m & \text{Superradiant scattering} \end{cases}$$

• Poles of scattering matrix (resonances)

$$\omega = \begin{cases} m\Omega_H - 2\pi i nT_H \\ m\Omega_C + 2\pi i nT_C \end{cases} \quad (n \in \mathbb{Z}^+)$$

We expect that

 $\gamma_l(\omega) \to 1, \qquad \qquad \text{as} \quad \omega \to \infty$

 $\gamma_l(\omega) \to 0 \text{ or constant}$ as $\omega \to 0$

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Superradiant Scattering

- Superradiance = wave analog of Penrose process
- \bullet In terms of the classical impact parameter $b=\mathcal{L}/\mathcal{E}\sim\ell/\omega$

$$\frac{\omega}{m} = \frac{\omega}{\ell} \frac{\ell}{m} \sim \frac{1}{b} \frac{\mathcal{L}}{\mathcal{L}_z}$$

- Problem: Greybody factor pole even for real ω in the superradiant range! Meaning?
- Perturbative analysis of ν_{HC} might shed some light



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