

Generalized Mathieu Moonshine and Siegel Modular Forms

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Mock Modular Forms and Physics

IMSc, Chennai, April 18, 2014

Talk based on:

[arXiv:1312.0622] (w/ R. Volpato)

[arXiv:1302.5425] (w/ M. Gaberdiel, & R. Volpato)

[arXiv:1211.7074] (w/ M. Gaberdiel, H. Ronellenfitsch, R. Volpato)

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The most famous example is **Monstrous Moonshine**.



Monstrous Moonshine

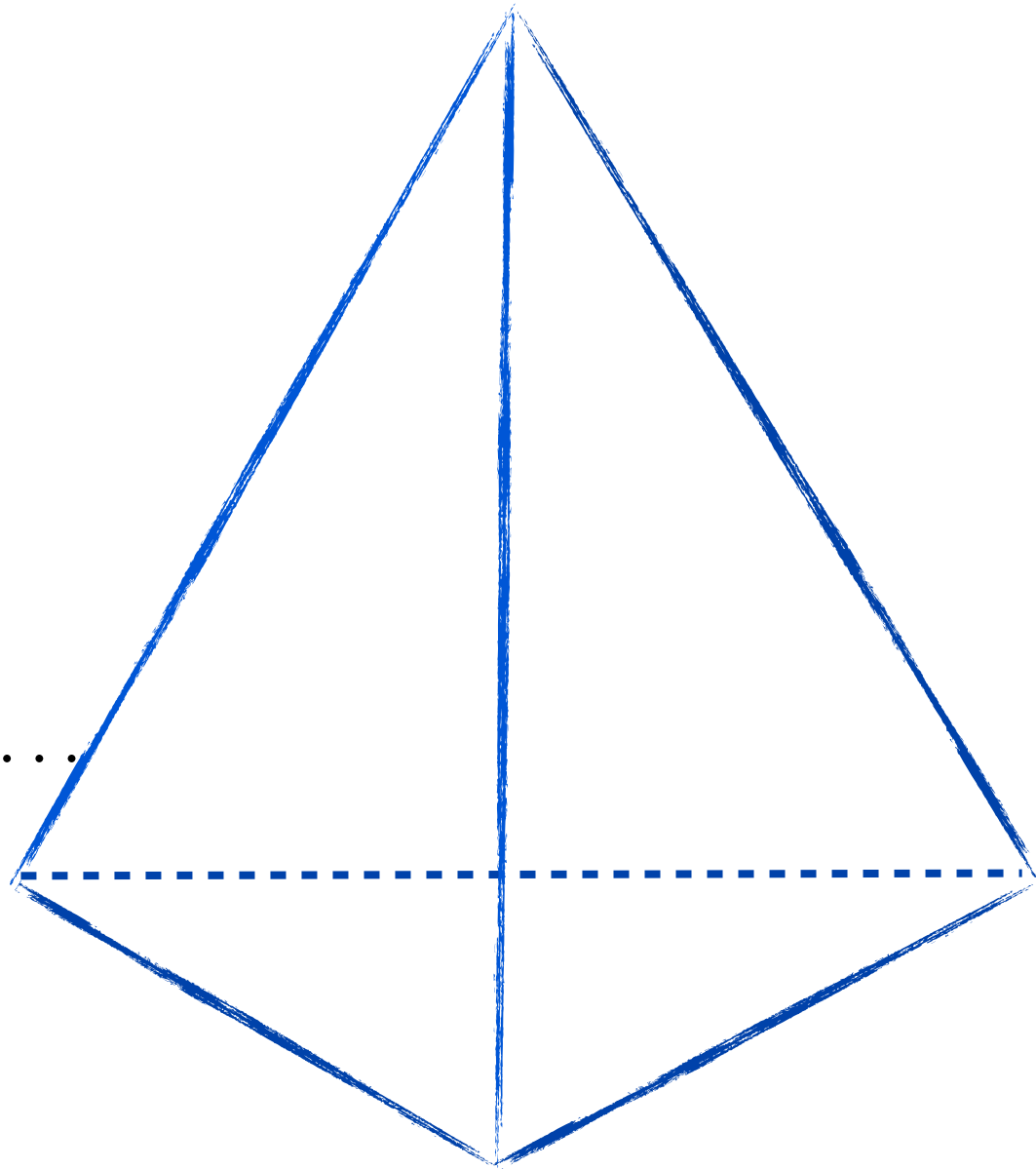


monster group

M

$$J(\tau) = q^{-1} + 196884q + \dots$$

modular function

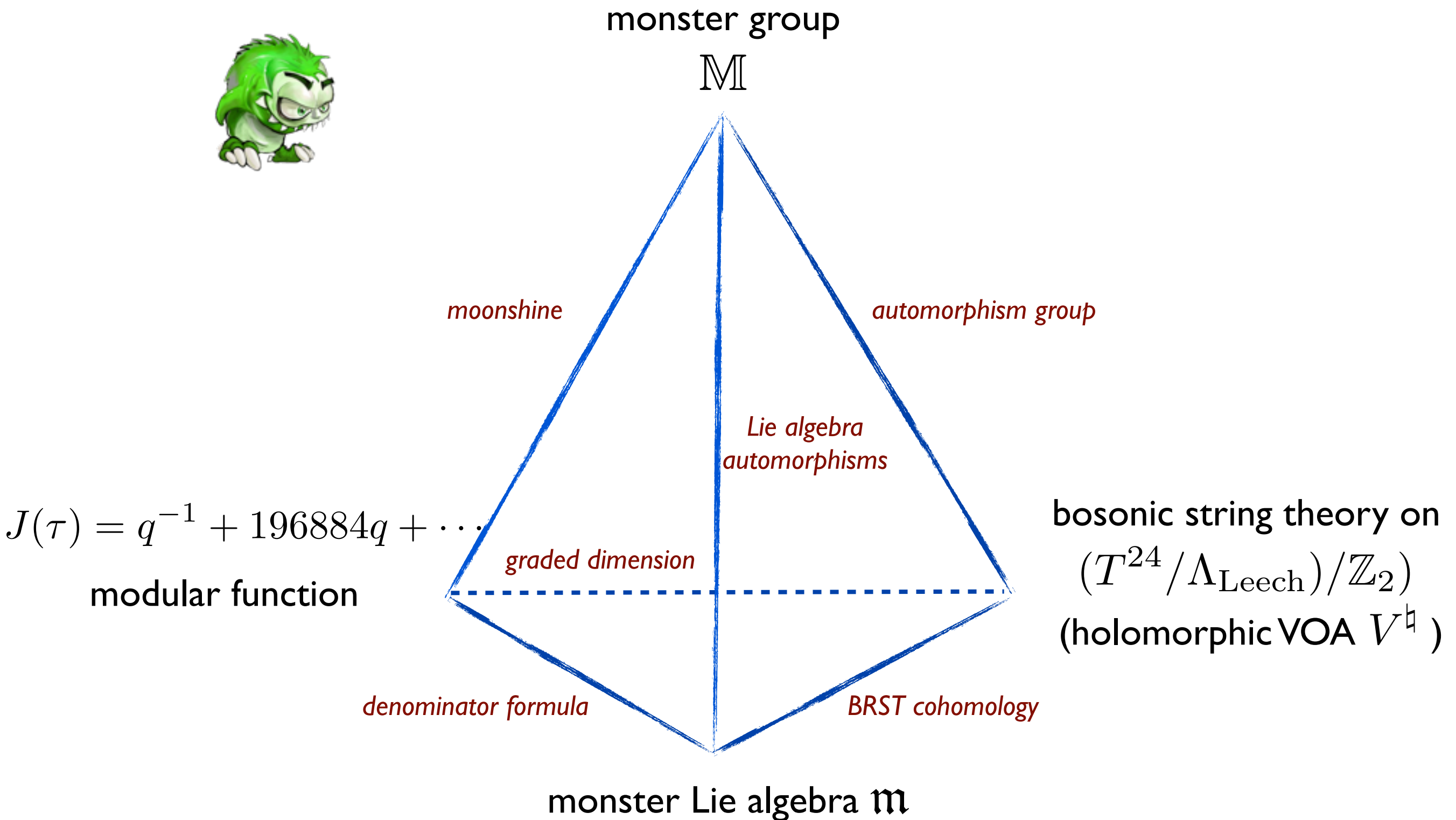


monster Lie algebra $\mathfrak{m}$

bosonic string theory on
 $(T^{24} / \Lambda_{\text{Leech}}) / \mathbb{Z}_2$
(holomorphic VOA $V^{\natural}$)

(Figure stolen from Jeff's talk!)

Monstrous Moonshine



(Figure stolen from Jeff's talk!)

In 2010, Eguchi, Ooguri, Tachikawa conjectured that there is **Moonshine** in the elliptic genus of K3 connected to the finite sporadic group $M_{24} \subset S_{24}$

EOT observation: Fourier coefficients of K3-elliptic genus are (sums of) dimensions of irreps of M_{24}



A completely new moonshine phenomenon to explore!

Monstrous Moonshine	Mathieu Moonshine
monster group $\mathbb{M}$	Mathieu group M_{24}
bosonic CFT	superconformal field theory
Virasoro algebra	$\mathcal{N} = (4, 4)$ superconformal algebra
J -function	elliptic genus of K3
McKay-Thompson series	twining genera
monster module $V^{\natural}$	?
monster Lie algebra $\mathfrak{m}$	?

[Eguchi, Ooguri, Tachikawa][Cheng][Gaberdiel, Hohenegger, Volpato]
[Eguchi, Hikami][Taormina, Wendland][Gannon]

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What does M_{24} act on?

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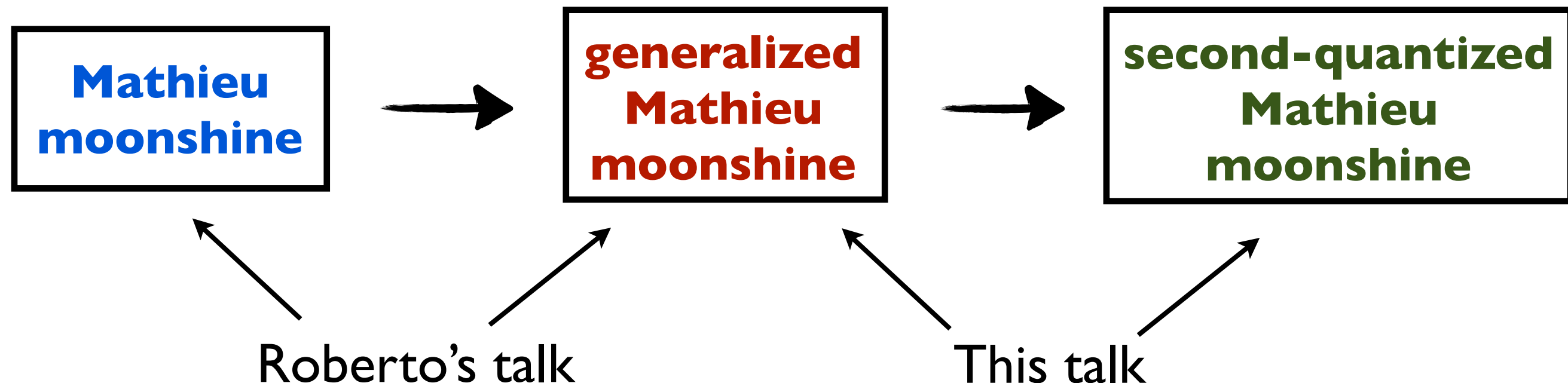
We have considered a “two-step generalization” of Mathieu moonshine that sheds light on this question.



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Outline

1. Recap: Generalized Mathieu moonshine

2. Second quantization & black hole counting

3. Second quantization of generalized Mathieu moonshine

4. Connection with umbral moonshine

5. Summary and outlook

I. Generalized Mathieu moonshine



Generalized Mathieu Moonshine

[Gaberdiel, D.P., Ronellenfitsch, Volpato]

Introduce a family of functions, the ***twisted twining genera***:

$$\phi_{g,h} : \mathbb{H} \times \mathbb{C} \rightarrow \mathbb{C}$$

for each commuting pair

$$g, h \in M_{24}$$

such that for $g = e$ we recover the twining genera $\phi_{e,h} = \phi_h$

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This is the analogue of Norton's **generalized monstrous moonshine**

$$Z_{g,h} : \mathbb{H} \rightarrow \mathbb{C} \quad g, h \in \mathbb{M}$$

$$Z_{e,h}(\tau) = T_h(\tau) \quad \text{McKay-Thompson series}$$

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Partially explained by **orbifolds** of the FLM monster VOA $V^\natural$. [Dixon, Ginsparg, Harvey]
[Tuite]

Proven in special cases but the full conjecture still open. [Dong, Li, Mason][Höhn][Tuite]
[Carnahan]

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**Can we also interpret generalized Mathieu moonshine
in terms of orbifolds?**

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→ multiplier phases of characters $Z_{g,h}(\tau)$ determined by 2-cocycle

$$c_g \in H^2(C_G(g), U(1))$$

obtained from a class $[\alpha] \in H^3(G, U(1))$ via

$$c_h(g_1, g_2) = \frac{\alpha(h, g_1, g_2)\alpha(g_1, g_2, (g_1 g_2)^{-1} h(g_1 g_2))}{\alpha(g_1, h, h^{-1} g_2 h)}$$

In particular, for the S- and T-transformations we have

[Bantay][Coste, Gannon, Ruelle]

$$Z_{g,h}(\tau + 1) = c_g(g, h) Z_{g,gh}(\tau)$$

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Moreover, under **conjugation** of g, h one has the general relation

$$Z_{g,h}(\tau) = \frac{c_g(h, k)}{c_g(k, k^{-1}hk)} Z_{k^{-1}gk, k^{-1}hk}(\tau) \quad \forall k \in G$$

Cohomological Obstructions from $H^3(G)$

$$Z_{g,h}(\tau) = \frac{c_g(h, k)}{c_g(k, k^{-1}hk)} Z_{k^{-1}gk, k^{-1}hk}(\tau)$$

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So $Z_{g,h} = 0$ unless the 2-cocycle c_g is **regular**:

$$c_g(h, k) = c_g(k, h)$$

When this is not satisfied we have **obstructions!** [Gannon]

Conjecture (generalized Mathieu moonshine) [GHPV]:

For each $g \in M_{24}$ there exists a *graded unitary representation* $\mathcal{H}_g$ of $\mathcal{N} = 4$
with central charge $c = 6$ carrying a *projective representation*

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- $\phi_{g,h} \left(\frac{a\tau + b}{c\tau + d}, \frac{z}{c\tau + d} \right) = \chi_{g,h} \begin{pmatrix} a & b \\ c & d \end{pmatrix} e^{2\pi i \frac{cz^2}{c\tau + d}} \phi_{g^a h^c, g^b h^d}(\tau, z), \quad \begin{pmatrix} a & b \\ c & d \end{pmatrix} \in SL(2, \mathbb{Z})$

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$R_{g,r}$ representation of a central extension of $C_{M_{24}}(g)$

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- $\phi_{g,h}(\tau, z) = \sum_{r,\ell} \text{Tr}_{R_{g,r}}(h) \chi_{r+1/4,\ell}(\tau, z), \quad h \in C_{M_{24}}(g)$
- The **phases** $\xi_{g,h}$, $\chi_{g,h}$ and the **central extension of** $C_{M_{24}}(g)$ are determined by the same class $[\alpha] \in H^3(M_{24}, U(1))$

Example: $8A$ -**twist** and $2B$ -**twine**:

$$\phi_{8A,2B}(\tau, z) = \frac{\eta\left(\frac{\tau}{2}\right)^6}{\eta(\tau)^6} \frac{\vartheta_1(\tau, z)^2}{\vartheta_4(\tau, 0)^2}$$

$8A$ = M_{24} -**conjugacy class** of order 8 elements.

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$\phi_{8A,2B}(\tau, z)$ is a Jacobi form of weight 0 index 1 for the group

$$\Gamma_{8A,2B} := \left\{ \begin{pmatrix} a & b \\ c & d \end{pmatrix} \in SL_2(\mathbb{Z}) \mid b \equiv 0 \pmod{4} \right\} = \Gamma^0(4)$$

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Multiplier given by:

$$\phi_{8A,2B}(\tau + 4, z) = \frac{\prod_{i=0}^3 c_g(g, g^i h)}{c_{g^4 h}(g, g^{-1}) c_{g^{-1}}(g^4 h, g^4 h)} \frac{c_{g^{-1}}(g^4 h, k)}{c_{g^{-1}}(k, h)} \phi_{8A,2B}(\tau) = -\phi_{8A,2B}(\tau)$$

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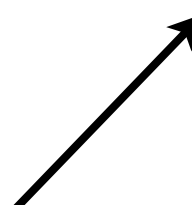
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using our result for $c_{g_1}(g_2, g_3)$ in terms of $\alpha \in H^3(M_{24}, U(1))$



Theorem [GHPV]:

- For each *commuting pair* $g, h \in M_{24}$ there exists functions $\phi_{g,h}(\tau, z)$ satisfying all the expected modular properties with respect to subgroups $\Gamma_{g,h} \subset SL(2, \mathbb{Z})$
- There is a *unique class* $[\alpha] \in H^3(M_{24}, U(1))$ which determines *all the modular phases*.
- Many of the $\phi_{g,h}$ vanish due to *cohomological obstructions* controlled by $H^3(M_{24}, U(1))$

(in deriving these results we use the fact that $H^3(M_{24}, U(1)) \cong \mathbb{Z}_{12}$ [Ellis, Dutour-Sikiric])

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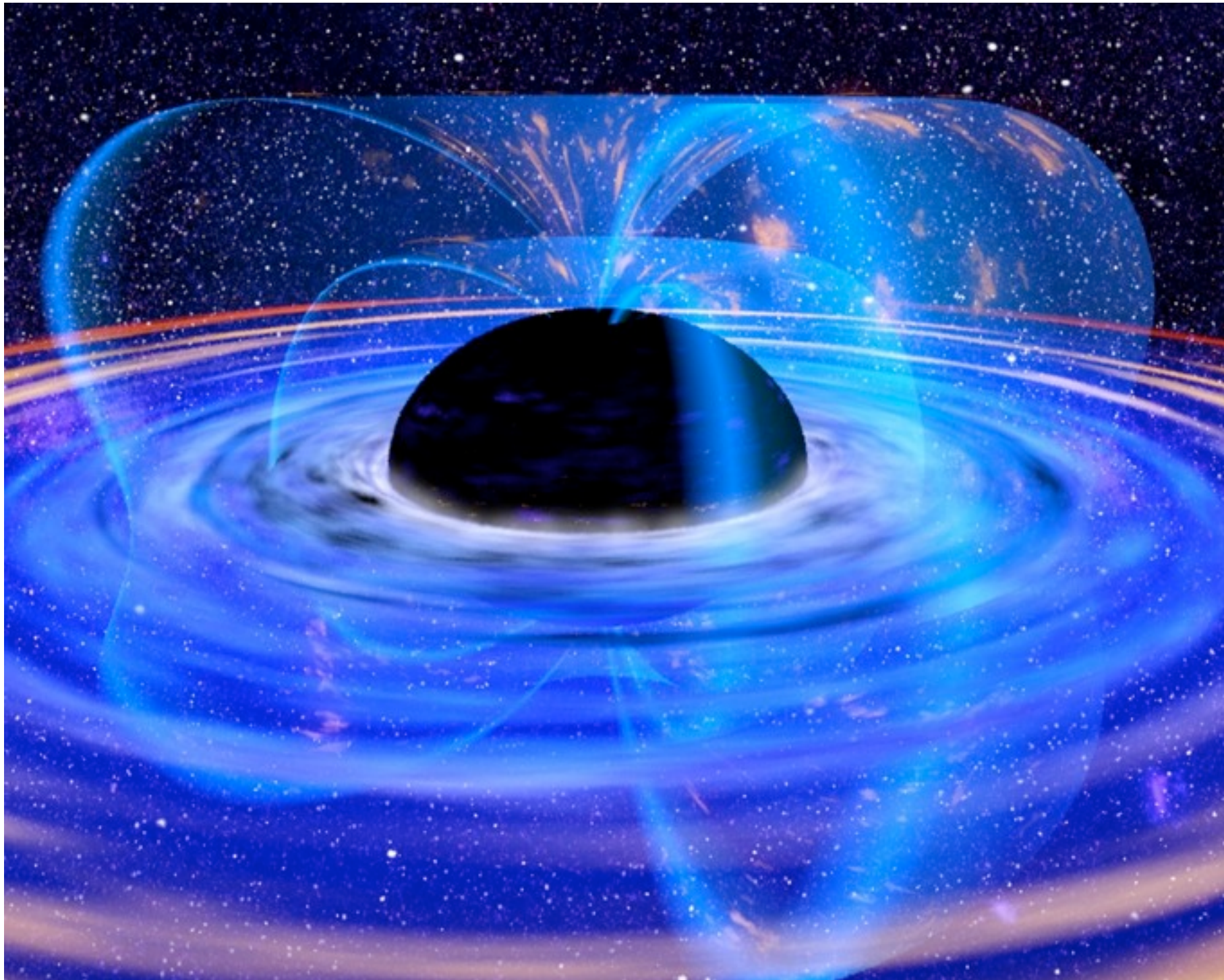
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This is very strong evidence that generalized Mathieu Moonshine holds!

But what is the physical interpretation?

2. Second quantization & black hole counting



Second quantized elliptic genus

Let X be a Calabi-Yau manifold and $\chi(X; \tau, z)$ its elliptic genus.

→ $\chi(X; \tau, z)$ is a weak Jacobi form of weight zero and index $(\dim_{\mathbb{C}} X)/2$ [Gritsenko]

Second quantized elliptic genus

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Dijkgraaf, Moore, Verlinde, Verlinde defined the **second quantized elliptic genus** as

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This is the generating function of elliptic genera of symmetric products of X

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DMVV proved the following remarkable formula:

$$\Psi_X(\sigma, \tau, z) = \exp \left[\sum_{L=1}^{\infty} p^L T_L \chi(X; \tau, z) \right] = \prod_{\substack{n > 0, m \geq 0 \\ \ell \in \mathbb{Z}}} (1 - p^n q^m y^\ell)^{-c_X(mn, \ell)}$$

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Hecke operator

$$T_L : J_{0,m} \rightarrow J_{0,mL}$$

Fourier coefficients of

$$\chi(X; \tau, z) = \sum_{k \geq 0, \ell \in \mathbb{Z}} c_X(k, \ell) q^k y^\ell$$

Second quantized elliptic genus

Gritsenko later showed that

$$\Phi_X(\sigma, \tau, z) := \frac{A_X(\sigma, \tau, z)}{\Psi_X(\sigma, \tau, z)}$$

is a Siegel modular form of weight $c_X(0, 0)/2$

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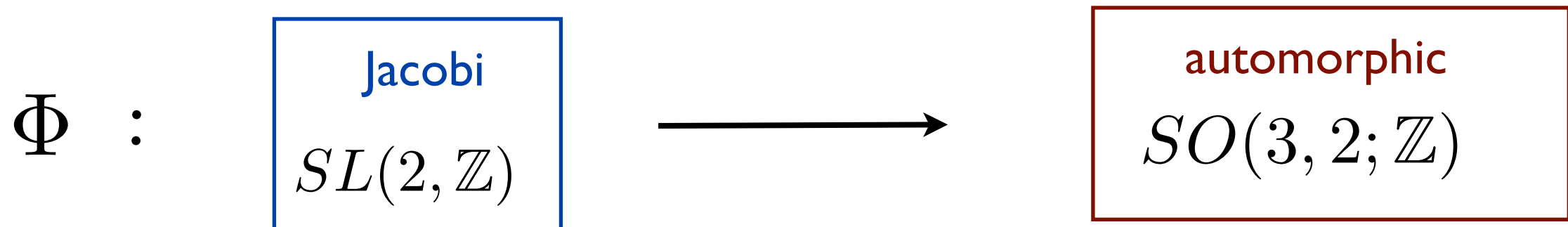
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A_X is called the “Hodge anomaly”; only depends on the Hodge numbers of X

This is an example of a (multiplicative) **Borcherds lift**:



Second quantized elliptic genus

For X a K3-manifold we have that

$$\Phi_X = \Phi_{10} = pqy \prod_{m,n,\ell > 0} (1 - p^m q^n y^\ell)^{c(m,n,\ell)}$$

**Igusa cusp form of
weight 10 for**

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This is a multiplicative Borcherds lift of the **K3 elliptic genus**

$$\chi(K3; \tau, z) = 2\phi_{0,1}(\tau, z) = \sum_{n \geq 0, \ell \in \mathbb{Z}} c(n, \ell) q^n y^\ell$$

The *inverse is the partition function* of 1/4 BPS dyons in Het/T^6 or $\text{IIA}/(K3 \times T^2)$
[Dijkgraaf, Verlinde, Verlinde][Shih, Strominger, Yin]

Counting dyons in $\mathcal{N} = 4$ string theory

Large **moduli space** of such theories:

$$\mathcal{M} = O(6, 22; \mathbb{Z}) \backslash O(6, 22; \mathbb{R}) / (O(6) \times O(22))$$

The discrete duality group preserved the lattice of **electric-magnetic charges**:

$$(P, Q) \in \Gamma^{6,22} \oplus \Gamma^{6,22}$$

The full **non-perturbative duality group** is

$$SL(2, \mathbb{Z}) \times O(6, 22; \mathbb{Z})$$

(P, Q) transform as a **doublet** under $SL(2, \mathbb{Z})$

Hilbert space of states decomposes as

$$\mathcal{H} = \bigotimes_{(P,Q) \in \Gamma^{6,22} \oplus \Gamma^{6,22}} \mathcal{H}_{Q,P}$$

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We are interested in **BPS-states**:

→ **1/2 BPS:** Purely electric $(0, Q)$ or magnetic $(P, 0)$

→ **1/4 BPS (generic):** Dyonic (Q, P)

1/2 BPS-states are counted by [\[Dabholkar, Harvey\]](#)

$$\frac{1}{\eta(\tau)^{24}} = \sum_{n \in \mathbb{Z}} d(n) q^n$$

→ $d(n)$ = number of 1/2 BPS-states with charge Q such that $n = Q^2/2$

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● invariant under $SL(2, \mathbb{Z}) \times SO(6, 22; \mathbb{Z}) \longrightarrow$

can only depend on
the combinations

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

● locally constant on $\mathcal{M}$

Generating function: $(q := e^{2\pi i\tau}, y := e^{2\pi iz}, p := e^{2\pi i\sigma})$

$$\frac{1}{\Phi_{10}(\sigma, \tau, z)} = \sum_{m,n,\ell} d(m, n, \ell) p^m q^n y^\ell$$

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Φ_{10} has a double pole at $z = 0$. In the limit, we have a factorization

$$\lim_{z \rightarrow 0} \frac{\Phi_{10}(\sigma, \tau, z)}{(2\pi iz)^2} = \eta(\sigma)^{24} \eta(\tau)^{24}$$

**“wall-crossing
formula”**

I/4-BPS

I/2-BPS

I/2-BPS

3. Second quantization of generalized Mathieu moonshine



Second quantized twisted twining genera

Inspired by the aforementioned results we seek a similar **spacetime interpretation** for the twisted twining genera $\phi_{g,h}(\tau, z)$ of generalized Mathieu moonshine.

This generalizes earlier results by Cheng and Govindarajan.

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Note that **this depends on the choice of 3-cocycle** $\alpha \in H^3(M_{24}, U(1))$ but different representatives in each class $[\alpha]$ simply amounts to a shift of σ

Twisted equivariant Hecke operators

Geometric interpretation following Ganter. Let

$$\mathcal{M}_{M_{24}} = \mathcal{P} \times (\mathbb{H}_+ \times \mathbb{C}) / M_{24} \times (SL(2, \mathbb{Z}) \ltimes \mathbb{Z}^2)$$

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*moduli space of principal M_{24} -bundles
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Explicitly one can represent this action by

$$\mathcal{T}_L^\alpha \phi_{g,h}(\tau, z) := \frac{1}{L} \sum_{\substack{a,d>0 \\ ad=L}} \sum_{b=0}^{d-1} \chi_{g,h} \begin{pmatrix} a & b \\ 0 & d \end{pmatrix} \phi_{g^d, g^{-b}, h^a} \left(\frac{a\tau+b}{d}, az \right)$$

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Example: for $g, h \in 2B$ we have

$$\mathcal{T}_2^\alpha \phi_{g,h}(\tau, z) = \frac{1}{2} \left[-\phi_{g,e}(2\tau, 2z) + \phi_{e,h}\left(\frac{\tau}{2}, z\right) - \phi_{e,gh}\left(\frac{\tau+1}{2}, z\right) \right]$$

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signs come from the **multiplier system** $\chi_{g,h}$

On the other hand, for $g, h \in 2B$ we in fact have

$$\phi_{g,h}(\tau, z) = 0$$

by **cohomological obstructions** from $H^3(M_{24}, U(1))$

Since

$$\mathcal{T}_L^\alpha : \mathcal{L}_{g,h}^\alpha \longrightarrow (\mathcal{L}_{g,h}^\alpha)^{\otimes L}$$

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Even if $\phi_{g,h}$ vanishes by **cohomological obstructions**, all the second quantized twisted twining genera $\Psi_{g,h}$ are **unobstructed**!

$$\Psi_{g,h}(\sigma, \tau, z) := \exp \left[\sum_{L=1}^{\infty} p^L \mathcal{T}_L^\alpha \phi_{g,h}(\tau, z) \right]$$

Theorem (D.P., Volpato):

The second quantized twisted twining genera satisfy the following properties

- *Infinite product formula*

$$\frac{1}{\Psi_{g,h}(\sigma, \tau, z)} = \prod_{d=1}^{\infty} \prod_{m=0}^{\infty} \prod_{\ell \in \mathbb{Z}} \prod_{t=0}^{M-1} \left(1 - e^{\frac{2\pi i t}{M}} q^{\frac{m}{N\lambda}} y^{\ell} p^d\right)^{\hat{c}_{g,h}(d,m,\ell,t)}$$

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$$M = \mathcal{O}(h) \quad N = \mathcal{O}(g)$$

λ *length of the shortest cycle of g in its 24-dim permutation reps*

$$\hat{c}_{g,h}(d, m, \ell, t) := \sum_{k=0}^{M-1} \sum_{b=0}^{\lambda N-1} \frac{e^{-\frac{2\pi i t k}{M}}}{M} \frac{e^{\frac{2\pi i b m}{\lambda N}}}{\lambda N} \chi_{g,h} \left(\begin{pmatrix} k & b \\ 0 & d \end{pmatrix} \right) c_{g^d, g^{-b} h^k} \left(\frac{md}{N\lambda}, \ell \right)$$

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- *The ratio*

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*is a **Siegel modular form** for a subgroup $\Gamma_{g,h}^{(2)} \subset Sp(4; \mathbb{R})$*

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Mason’s generalized
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- “Wall-crossing formula”

$$\lim_{z \rightarrow 0} \frac{\Phi_{g,h}(\sigma, \tau, z)}{(2\pi i z)^2} = \eta_{g,h}(\tau) \eta_{g,h}(N\lambda\sigma)$$

Automorphy of $\Phi_{g,h}$ follow from

- **“Electric-magnetic duality”**

$$\Phi_{g,h}(\sigma, \tau, z) = \Phi_{g,h'}\left(\frac{\tau}{N\lambda}, N\lambda\sigma, z\right)$$

where h' is **not necessarily** in the same conjugacy class $[h]$

This generalizes the electric-magnetic duality in Φ_{10} [Dijkgraaf, Verlinde, Verlinde]

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- Using results of Gritsenko-Nikulin, one also has invariance under (an extension of) the **para-modular group**

$$\Gamma_t(N) = \left\{ \begin{pmatrix} * & t* & * & * \\ * & * & * & t^{-1}* \\ N* & Nt* & * & * \\ Nt* & Nt* & t* & * \end{pmatrix} \in Sp(4, \mathbb{Q}), \quad * \in \mathbb{Z} \right\}$$

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We can therefore view this our construction as a **twisted equivariant** generalization of a multiplicative Borchers lift

$$\mathbf{Mult}_G[\phi_{g,h}] := A_{g,h}(\sigma, \tau, z) \exp \left[- \sum_{L=1}^{\infty} p^L \mathcal{T}_L^\alpha \phi_{g,h}(\tau, z) \right]$$

This resolves a puzzle about the connection with **Mason's old version of generalized M_{24} -moonshine** for eta-products

(For $g = e$ this was observed previously by Cheng and Govindarajan.)

second-quantized twisted twining genera
(Siegel modular forms)

$$\Phi_{g,h}(\sigma, \tau, z)$$

twisted equivariant
multiplicative lift
("second quantization")

twisted twining genera
(weak Jacobi forms)

$$\phi_{g,h}(\tau, z)$$

$z \rightarrow 0$
("wall-crossing")

generalized eta-products
(modular forms)

$$\eta_{g,h}(\tau) \eta_{g,h'}(N\lambda\sigma)$$

Physical interpretation: CHL-models

Can we interpret the second quantized twisted twining genera as counting spacetime BPS-states?

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- Consider the orbifold of this theory by $g \longrightarrow$

new $\mathcal{N} = 4$ theory

“CHL-model”

[Chaudhuri, Hockney, Lykken]

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“CHL-model”

[Chaudhuri, Hockney, Lykken]

In this orbifold theory we have “twisted” dyon states counted by the twisted BPS-index

$$B_{6;g,h}(P, Q) := \frac{1}{6!} \text{Tr}_{\mathcal{H}_{Q,P}^g} (h(-1)^{2J} (2J)^6) \quad [\text{Sen}]$$

Computed for some pairs of symmetries [Dabholkar, Gaiotto][Dabholkar, Nampuri][Jatkar, Sen][David]
[Dabholkar, Cheng][Govindarajan][Sen]...

Expanding the second quantized twisted twining genera

$$\frac{1}{\Phi_{g,h}(\sigma, \tau, z)} = \sum_{m,n,\ell} d_{g,h}(m, n, \ell) q^n p^m y^\ell$$

we find that

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Coincides with Fourier coefficients of
 $\Phi_{g,h}$
for some pairs (g, h) !

Could it be that all of the $\Phi_{g,h}$ have interpretations as partition functions for BPS-dyons?



4. Connection with umbral moonshine

Umbral moonshine

Cheng, Duncan, Harvey proposed a generalization of Mathieu moonshine involving 23 examples **labelled by ADE-type root systems**.

Here we focus on the 6 cases corresponding to *pure A-type root systems*.

$$(G^{(\ell)}, Z^{(\ell)}) \qquad \ell \in \{2, 3, 4, 5, 7, 13\}$$

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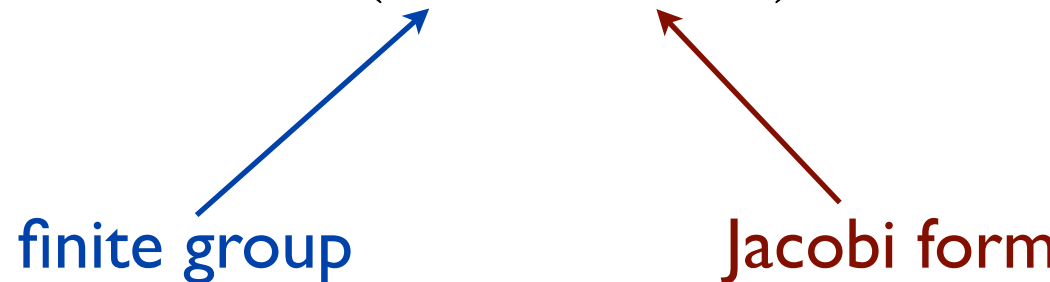
$$(G^{(\ell)}, Z^{(\ell)}) \quad \ell \in \{2, 3, 4, 5, 7, 13\}$$

The diagram illustrates the relationship between a finite group and a Jacobi form. A blue arrow points from the text "finite group" to the $G^{(\ell)}$ component of the pair $(G^{(\ell)}, Z^{(\ell)})$. A red arrow points from the text "Jacobi form" to the $Z^{(\ell)}$ component of the same pair. The parameter ℓ is specified as belonging to the set $\{2, 3, 4, 5, 7, 13\}$.

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finite group

Jacobi form

$$(G^{(2)}, Z^{(2)}) = (M_{24}, \chi(K3; \tau, z))$$

*Mathieu moonshine
corresponds to $\ell = 2$*

We shall now see that there appears to be a relation between umbral moonshine and generalized Mathieu moonshine.

Let us consider the case when $g, h \in 2A$ in M_{24}

$$\rightarrow \phi_{g,h} = 0 \quad \text{but} \quad \mathcal{T}_2^\alpha \phi_{g,h} \in J_{0,2}^{weak}$$

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In fact, this is nothing but the **umbral Jacobi form** for $\ell = 3$

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$$\mathcal{T}_2^\alpha \phi_{g,h} = Z^{(3)}(\tau, z)$$

The same holds for a few other conjugacy classes in M_{24} that we checked

$$(3A, 3A) \quad \mathcal{T}_3^\alpha \phi_{g,h} = Z^{(4)}(\tau, z)$$

$$(4B, 4B) \quad \mathcal{T}_4^\alpha \phi_{g,h} = Z^{(5)}(\tau, z)$$

Starting from the umbral Jacobi forms Cheng-Duncan-Harvey constructed a class of Siegel modular forms using a standard **Borcherds lift**:

$$\Phi^{(\ell)} = \mathbf{Mult}[Z^{(\ell)}] = p^{A(\ell)} q^{B(\ell)} y^{C(\ell)} \prod_{(m,n,r) \geq 0} (1 - p^m q^n y^r)^{c^{(\ell)}(m,n,r)}$$

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We observe that these Siegel modular forms coincide with some of the second quantized twisted twining genera in generalized Mathieu moonshine:

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conjugacy classes in M_{24}

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Overlap between umbral moonshine and generalized Mathieu moonshine!

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Note that this is non-trivial since the LHS is constructed using an **equivariant lift** while the RHS is constructed using a **standard Borcherds lift**:

$$\mathbf{Mult}_G[\phi_{g,h}] = \mathbf{Mult}[Z^{(\ell)}]$$

These Siegel modular forms also appear in CHL-models. [\[Sen\]\[Govindarajan\]](#)

In fact, following an observation by Govindarajan, for these cases one can also show that the same functions can be obtained using an **additive lift** from the “Hodge anomaly” $A_{g,h}(\sigma, \tau, z)$

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A modular coincidence or an indication of some deeper relation?

5. Summary and outlook



Summary

- We have established that generalised Mathieu moonshine holds by computing **all twisted twining genera** $\phi_{g,h}$.
- Twisted twining genera can be expanded in **projective characters** of $C_{M_{24}}(g)$.
- A key role is played by the **third cohomology group** $H^3(M_{24}, U(1))$.
- All the **second quantized twisted twining genera found** and verified to be Siegel modular forms
- Some of these correspond to **partition functions of twisted dyons** in CHL-models
- Intriguing connection with umbral moonshine

Outlook

- Can one construct a **generalised Kac-Moody algebra** for each conjugacy class $[g] \in M_{24}$? (c.f. [Borcherds][Carnahan])
- Twisted equivariant additive lifts: $\text{Add}_G[A_{g,h}]$? (see also [Eguchi, Hikami])
- Relation with **BPS-algebras** à la Harvey Moore...?
- Generalised Umbral Moonshine...? [Cheng, Duncan, Harvey]
- Recent interesting results indicate that there is are **N=2 and N=1 versions of Mathieu Moonshine** in heterotic string theory.
[Cheng, Dong, Duncan, Harvey, Kachru, Wrase][Harrison, Kachru, Paquette][Wrase]
- Does M_{24} play a role in mirror symmetry?
- Can one construct an action of M_{24} on the (cohomology) of the chiral de Rham complex of K3? See Katrin's talk!

What does M_{24} act on?

Our results strongly suggests that there is something like a **holomorphic vertex operator algebra** underlying Mathieu Moonshine

...but which one remains a mystery...