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Non-holomorphic modular forms as iterated integrals

Yoann Sohnle

based on WIP with Oliver Schlotterer and Yi-Xiao Tao

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Physics Motivation

- Perturbative expansion of string amplitudes leads to decomposition in integrals over the moduli space of punctured Riemann surfaces:

$$\int_{\mathcal{M}_{0;4}} \text{[disk with 4 punctures]} + \int_{\mathcal{M}_{1;4}} \text{[torus with 4 punctures]} + \int_{\mathcal{M}_{2;4}} \text{[genus 2 surface with 4 punctures]} + \dots$$

- At genus zero the integrals evaluate to single valued multiple zeta values.
- At genus one, some integrands are **(elliptic) modular graph forms**:

$$\text{E.g.:} \quad \mathcal{D}\left[\begin{smallmatrix} a \\ b \end{smallmatrix}\right] \left(\underbrace{u\tau + v}_z, \tau \right) = \frac{(\text{Im}\tau)^a}{\pi^b} \sum_{(m,n) \neq (0,0)} \frac{e^{2\pi i(nu - mv)}}{(n + m\tau)^a (n + m\bar{\tau})^b}$$

- Understanding analytic structure essential to carry out all integrations.
- **Objective: Express them as iterated integrals!**

Modular forms:

- Functions which transform nicely under rescalings of a torus with periods ψ_1, ψ_2 .

$$\begin{pmatrix} \psi_1 \\ \psi_2 \end{pmatrix} \rightarrow \begin{pmatrix} a & b \\ c & d \end{pmatrix} \begin{pmatrix} \psi_1 \\ \psi_2 \end{pmatrix}, \quad \begin{pmatrix} a & b \\ c & d \end{pmatrix} \in SL_2(\mathbb{Z}) \quad (1)$$

- The normalised period $\tau = \frac{\psi_2}{\psi_1}$ and marked points z transform as

$$\tau \rightarrow \frac{a\tau + b}{c\tau + d}, \quad z \rightarrow \frac{z}{c\tau + d}, \quad \begin{pmatrix} a & b \\ c & d \end{pmatrix} \in SL_2(\mathbb{Z}) \quad (2)$$

- Eisenstein series G_k modular forms of weight k :

$$G_k(\tau) = \sum_{(m,n) \neq (0,0)} \frac{1}{(n + m\tau)^k}, \quad G_k(\tau) \rightarrow G_k\left(\frac{a\tau + b}{c\tau + d}\right) = (c\tau + d)^k G_k(\tau)$$

Modular forms:

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- We can deform G_k to depend on $z = u\tau + v$.

$$G_k(\tau) = \sum_{(m,n) \neq (0,0)} \frac{1}{(n + m\tau)^k}, \quad f^{(k)}(u\tau + v, \tau) = (-)^{k-1} \sum_{(m,n) \neq (0,0)} \frac{e^{2\pi i(mv - nu)}}{(n + m\tau)^k}$$

- functions $f^{(k)}$ are still is a modular form:

$$f^{(k)}(u\tau + v, \tau) \rightarrow f^{(k)}\left(\frac{u\tau + v}{c\tau + d}, \frac{a\tau + b}{c\tau + d}\right) = (c\tau + d)^k f^{(k)}(u\tau + v, \tau).$$

- **Question:** Are integrals of these modular forms still modular forms?

NO!
$$\int_{\tau}^{i\infty} d\tau_1 f^{(2)}(u\tau_1 + v, \tau_1) \rightarrow \int_{\tau}^{i\infty} d\tau_1 f^{(2)}(u\tau_1 + v, \tau_1) + \int_{a/c}^{i\infty} d\tau_1 f^{(2)}(u\tau_1 + v, \tau_1)$$

Modular forms:

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- However, linear combinations are modular again!

$$\begin{aligned} \beta^{\text{eqv}} \begin{bmatrix} 0 \\ 2 \\ z \end{bmatrix} &:= \int_{\tau}^{i\infty} d\tau_1 f^{(2)}(u\tau_1+v, \tau_1) + \int_{\bar{\tau}}^{-i\infty} d\bar{\tau}_1 \overline{f^{(2)}(u\tau_1+v, \tau_1)} \\ &\rightarrow \beta^{\text{eqv}} \begin{bmatrix} 0 \\ 2 \\ z \end{bmatrix} \end{aligned}$$

- **Nice feature:** decouple holomorphic and anti-holomorphic in eMGFs!

E.g.:
$$\mathcal{D} \begin{bmatrix} 1 \\ 1 \end{bmatrix} (\underbrace{u\tau+v}_z, \tau) = \frac{(\tau - \bar{\tau})}{2\pi i} \sum_{(m,n) \neq (0,0)} \frac{e^{2\pi i(nu-mv)}}{(\textcolor{red}{n} + \textcolor{red}{m}\tau)(\textcolor{blue}{n} + \textcolor{blue}{m}\bar{\tau})} = -\beta^{\text{eqv}} \begin{bmatrix} 0 \\ 2 \\ z \end{bmatrix}$$

- **Our results:** Whole class of such modular forms as iterated integrals:

$$\beta^{\text{eqv}} \begin{bmatrix} j_1 & \dots & j_r \\ k_1 & \dots & k_r \\ z & \dots & z \end{bmatrix} \tau \rightarrow \left(\prod_{i=1}^r (c\bar{\tau} + d)^{k_i-2-2j_i} \right) \beta^{\text{eqv}} \begin{bmatrix} j_1 & \dots & j_r \\ k_1 & \dots & k_r \\ z & \dots & z \end{bmatrix}$$

elliptic Modular Graph forms (eMGFs):

- At depth one only need iterated integrals and complex conjugate:

$$\beta^{\text{eqv}} \begin{bmatrix} j \\ k \\ z \end{bmatrix} = \int_{\tau}^{i\infty} d\tau_1(\dots) \tau_1^j f^{(k)}(u\tau_1 + v, \tau_1) \\ + \int_{\bar{\tau}}^{-i\infty} d\bar{\tau}_1(\dots) \bar{\tau}_1^j \overline{f^{(k)}(u\tau_1 + v, \tau_1)}$$

- At depth two encounter **multiple zeta values** and **Bernoulli polynomials** as coefficients:

$$\beta^{\text{eqv}} \begin{bmatrix} 0 & 2 \\ 2 & 4 \\ z & z \end{bmatrix} = \int_{\tau}^{i\infty} d\tau_1(\dots) \tau_1^2 f^{(4)}(u\tau_1 + v, \tau_1) \int_{\tau_1}^{i\infty} d\tau_2(\dots) f^{(2)}(u\tau_2 + v, \tau_2) \\ + \int_{-i\infty}^{\bar{\tau}} d\bar{\tau}_1(\dots) \overline{f^{(2)}(u\tau_1 + v, \tau_1)} \int_{-i\infty}^{\bar{\tau}_1} d\bar{\tau}_2(\dots) \bar{\tau}_2^2 \overline{f^{(4)}(u\tau_2 + v, \tau_2)} \\ + \frac{2}{3} \zeta_3 \left(-\frac{B_2(u)}{2} (-2\pi i \bar{\tau}) + \int_{-i\infty}^{\bar{\tau}} d\bar{\tau}_1(\dots) \overline{f^{(2)}(u\tau_1 + v, \tau_1)} \right) + \dots$$

Generating series for eMGFs

- **Main result:** A generating series for eMGFs:

$$\mathbb{I}^{\text{eqv}} = (\mathbb{M}_Z^{\text{sv}})^{-1} \widetilde{\mathbb{I}}_- \mathbb{M}_\Sigma^{\text{sv}} \mathbb{I}_+$$

- Can be expanded in free Lie algebra generators $b_k^{(j)}$:

$$\begin{aligned} U \mathbb{I}^{\text{eqv}} U^{-1} &= 1 + \sum_{k=2}^{\infty} \sum_{j=0}^{k-2} \frac{(-1)^j (k-1)}{j!} \beta^{\text{eqv}} \left[\begin{matrix} j \\ k \\ z \end{matrix}; \tau \right] b_k^{(j)} \\ &\quad + \sum_{k_1, k_2 \geq 2} \sum_{j_1, j_2 \geq 0} \frac{(-1)^{j_1+j_2} (k_1-1)(k_2-1)}{j_1! j_2!} \beta^{\text{eqv}} \left[\begin{matrix} j_1 & j_2 \\ k_1 & k_2 \\ z & z \end{matrix}; \tau \right] b_{k_2}^{(j_2)} b_{k_1}^{(j_1)} + \dots \end{aligned}$$

- with $\mathbb{I}_+ \rightarrow M_+^{\text{bad}} \mathbb{I}_+ M_+^{\text{good}}$ and $\widetilde{\mathbb{I}}_- \rightarrow M_-^{\text{good}} \widetilde{\mathbb{I}}_- M_-^{\text{bad}}$ such that

$$\mathbb{I}^{\text{eqv}} \rightarrow M_-^{\text{good}} (\mathbb{M}_Z^{\text{sv}})^{-1} \widetilde{\mathbb{I}}_- \underbrace{M_-^{\text{bad}} \mathbb{M}_\Sigma^{\text{sv}} M_+^{\text{bad}}}_{\mathbb{M}_\Sigma^{\text{sv}}} \mathbb{I}_+ M_+^{\text{good}}$$

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- \mathbb{I}_+ is the generating series for the iterated integrals in $\tau^j f^{(k)}$ is solution to a differential system $\partial_\tau \mathbb{I}_+ = -\mathbb{I}_+ \mathcal{K}_\tau$ which is solved through

$$\mathbb{I}_+ = \mathcal{P}\exp\left(\int_\tau^{i\infty} d\tau_1 \mathcal{K}_{\tau_1}\right) = \mathbb{1} + \int_\tau^{i\infty} d\tau_1 \mathcal{K}_{\tau_1} + \int_\tau^{i\infty} d\tau_1 \mathcal{K}_{\tau_1} \int_{\tau_1}^{i\infty} d\tau_2 \mathcal{K}_{\tau_2} + \dots$$

with the connection reading:

$$\mathcal{K}_\tau = \sum_{k=2}^{\infty} \sum_{j=0}^{k-2} \frac{k-1}{j!} \tau^j \left(G_k(\tau) \epsilon_k^{(j)} - f^{(k)}(u\tau + v, \tau) b_k^{(j)} \right).$$

- The Lie algebra generators $\epsilon_k^{(j)}$ have relations with $b_k^{(j)}$,

$$(\text{e.g. } [\epsilon_4^{(0)}, b_2^{(0)}] = [b_2^{(0)}, b_4^{(0)}]).$$

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- \mathbb{I}_- is the generating series for the iterated integrals $\bar{\tau}^j \overline{f^{(k)}}$ and can be constructed in a similar fashion to \mathbb{I}_+ with the with the appropriate complex conjugations. Note that the tilde simply signals to invert the order of the Lie algebra generators $\epsilon_k^{(j)}$ and $b_k^{(j)}$ (like a transpose).

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- $\mathbb{M}_\Sigma^{\text{sv}}$ (with \mathbb{M}_Z^{sv} being a subset of this series), accounts for the single valued multiple zeta values and the Bernoulli polynomials in u .

$$\mathbb{M}_\Sigma^{\text{sv}} = 1 + 2 \sum_{i_1 \in 2\mathbb{N}+1} \Sigma_{i_1}(u) \zeta_{i_1} + 2 \sum_{i_1, i_2 \in 2\mathbb{N}+1} \Sigma_{i_1}(u) \Sigma_{i_2}(u) \zeta_{i_1} \zeta_{i_2} + \dots,$$

where the coefficients $\Sigma_n(u)$ are non-trivial infinite series in the generators $\epsilon_k^{(j)}$ and $b_k^{(k)}$.

$$\Sigma_3(u) = -\frac{1}{2}\epsilon_4^{(2)} + B_1(u)[b_2^{(0)}, b_3^{(1)}] + \frac{1}{2}B_2(u)[b_3^{(0)}, b_3^{(1)}] + \frac{1}{4}B_2(u)[b_2^{(0)}, b_4^{(1)}] + \dots$$

- Differential equation and modular properties fully fix Σ_k to given order.

Conclusion and Outlook

- Have constructed generating series for eMGFs expressible as iterated integrals over modular forms $f^{(k)}$ and G_k but will also include single valued multiple zeta values and Bernoulli polynomials.
- Additionally connection for \mathbb{I}_+ can be shown to generate elliptic multiple polylogarithms (eMPLs) [Brown, Levin, 1110.6917] Implies that \mathbb{I}^{eqv} depends on eMPLs and their c.c. (as for single valued MPLs).
- Towards one-loop analog of $(\text{open string})^2 = (\text{closed string})$

Thank you for your attention !