# HOLOMORPHIC ANOMALY EQUATION FOR THE HODGE-GROMOV-WITTEN INVARIANTS OF ELLIPTIC CURVES 

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#### Abstract

We study the modularity and holomorphic anomaly equation for Hodge-Gromov-Witten invariants of elliptic curves.


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## 0. Introduction

### 0.1. Overview

Let $E$ be an elliptic curve. Denote by

$$
\bar{M}_{g, n}(E, d)
$$

the moduli space of degree $d$ stable maps of genus $g$ to $E$ with $n$ markings. Let

$$
\pi: \bar{M}_{g, n}(E, d) \longrightarrow \bar{M}_{g, n}, \mathrm{ev}_{i}: \bar{M}_{g, n}(E, d) \longrightarrow E
$$

[^0]be the universal structures. For cohomological classes $\gamma_{1}, \ldots, \gamma_{n} \in$ $H^{*}(E)$, we define Gromov-Witten classes of $E$ by
$$
\operatorname{GW}_{g, d}\left(\gamma_{1}, \ldots, \gamma_{n}\right):=\pi_{*}\left(\left[\bar{M}_{g, n}(E, d)\right]^{\operatorname{vir}} \prod_{i=1}^{n} \operatorname{ev}_{i}^{*}\left(\gamma_{i}\right)\right) \in H^{*}\left(\bar{M}_{g, n}\right)
$$

While the torus localization method introduced in [8] give satisfactory answers to the Gromov-Witten theories of varieties with appropriate torus actions, this is not the case for the Gromov-Witten theories of varieties like $E$ which do not have such torus actions. There have been many other methods to study the Gromov-Witten theory of $E$. See $[6,18,19]$.

Recently there appeared several new techniques which make it possible to study Gromov-Witten theory of $E$ via the torus localization method ([4, 10, 11]). We apply the technique in $[10]$ to study the Gromov-Witten invariants of $E$ via the torus localization method.

### 0.2. Hodge-Gormov-Witten invariants

Let $E$ be an elliptic curve. Denote by

$$
\mathbb{E} \longrightarrow \bar{M}_{g, n}(E, d)
$$

the Hodge bundle. For cohomological classes $\gamma_{1}, \ldots, \gamma_{n} \in H^{*}(E)$, we define Hodge-Gromov-Witten classes of $E$ by
$\operatorname{HGW}_{g, d}\left(\gamma_{1}, \ldots, \gamma_{n}\right):=\pi_{*}\left(e(\mathbb{E}) \cdot\left[\bar{M}_{g, n}(E, d)\right]^{\operatorname{vir}} \prod_{i=1}^{n} \operatorname{ev}_{i}^{*}\left(\gamma_{i}\right)\right) \in H^{*}\left(\bar{M}_{g, n}\right)$.
Define the generating series

$$
\operatorname{HGW}_{g}\left(\gamma_{1}, \ldots, \gamma_{n}\right):=\sum_{d=0}^{\infty} \mathrm{H}_{g, d}\left(\gamma_{1}, \ldots, \gamma_{n}\right) Q^{d} \in H^{*}\left(\bar{M}_{g, n}\right) \otimes \mathbb{Q}[[Q]] .
$$

In order to state the holomorphic anomaly equation for the Hodge-Gromov-Witten classes of $E$, we define the following series in $q$

$$
\begin{align*}
L(q) & =(1-27 q)^{-\frac{1}{3}}=1+9 q+162 q^{2}+\ldots, \\
C_{0}(q) & =q \frac{d}{d q}\left(\log (q)+3 \sum_{d=1}^{\infty} q^{d} \frac{(3 d-1)!}{(d!)^{3}}\right),  \tag{1}\\
X(q) & =\frac{q \frac{d}{d q} C_{0}}{C_{0}}
\end{align*}
$$

We consider the series (1) as series in $Q$, via the change of variable

$$
Q:=q \cdot \operatorname{Exp}\left(3 \sum_{d=1}^{\infty} q^{d} \frac{(3 d-1)!}{(d!)^{3}}\right) .
$$

Theorem 1. For $\gamma_{1}, \ldots, \gamma_{n} \in H^{*}(E)$ we have

$$
\operatorname{HGW}_{g}\left(\gamma_{1}, \ldots, \gamma_{n}\right) \in H^{*}\left(\bar{M}_{g, n}\right) \otimes \mathbb{Q}\left[L^{ \pm 1}, X\right] .
$$

We consider the natural maps

$$
\iota: \bar{M}_{g-1, n+2} \rightarrow \bar{M}_{g, n},
$$

which glue the last two marked points of a single $(n+2)$-pointed curve of genus $g-1$ and

$$
j: \bar{M}_{g_{1}, n_{1}+1} \times \bar{M}_{g_{2}, n_{2}+1} \rightarrow \bar{M}_{g, n},
$$

which glues the last markings of separate pointed curves for $n=n_{1}+n_{2}$ and $g=g_{1}+g_{2}$.

Theorem 2. For the Hodge-Gromov-Witten series of elliptic curve we have

$$
\begin{aligned}
& \frac{d}{d X} \mathrm{H}_{g}\left(\gamma_{1}, \ldots, \gamma_{n}\right)=\iota_{*} \mathrm{H}_{g-1}\left(\gamma_{1}, \ldots, \gamma_{n}, 1,1\right) \\
& +\sum_{g=g_{1}+g_{2}} j_{*}\left(\mathrm{H}_{g_{1}}\left(\gamma_{S_{1}}, q\right) \boxtimes \mathrm{H}_{g_{2}}\left(\gamma_{S_{2}}, 1\right)\right) \\
& \{1, \ldots, n\}=S_{1} \sqcup S_{2} \\
& -2 \sum_{i=1}^{n}\left(\int_{E} \gamma_{i}\right) \psi_{i} \cdot \mathrm{H}_{g}\left(\gamma_{1}, \ldots, \gamma_{i-1}, 1, \gamma_{i+1}, \ldots, \gamma_{n}\right),
\end{aligned}
$$

where $\gamma_{S_{i}}=\left(\gamma_{k}\right)_{k \in S_{i}}$ and $1 \in H^{*}(E)$ is the unit.
The derivation of $\mathbf{H}_{g}\left(\gamma_{1}, \ldots, \gamma_{n}\right)$ with respect to $X$ in the holomorphic anomaly equation of Theorem 2 is well-defined since

$$
\mathrm{H}_{g}\left(\gamma_{1}, \ldots, \gamma_{n}\right) \in H^{*}\left(\bar{M}_{g, n}\right) \otimes \mathbb{Q}\left[L^{ \pm 1}, X\right]
$$

by Theorem 1 .
The ring of quasi-modular form is the free polynomial algebra

$$
\mathrm{QMod}=\mathbb{Q}\left[E_{2}, E_{4}, E_{6}\right],
$$

where $C_{k}$ are the weight $k$ Eisenstein series

$$
E_{k}(q)=-\frac{B_{k}}{k \cdot k!}+\frac{2}{k!} \sum_{n \geq 1} \sum_{d \mid n} d^{k-1} q^{n} .
$$

Here, $B_{k}$ are the Bernoulli numbers. The series (1) are related to quasimodular forms as follows.

Lemma 3 ([1]). We have

$$
\begin{aligned}
& E_{2}=\frac{C_{0}^{2}}{L^{3}}\left(12 X+4-3 L^{3}\right), \\
& E_{4}=\frac{C_{0}^{4}}{L^{6}}\left(-8 L^{3}+9 L^{6}\right), \\
& E_{6}=\frac{C_{0}^{6}}{L^{9}}\left(-8 L^{3}+36 L^{6}-27 L^{9}\right) .
\end{aligned}
$$

Applying the Hodge integral formula in [7] to the result of [18], we obtain the following theorem.

Theorem 4. For $\gamma_{1}, \ldots, \gamma_{n} \in H^{*}(E)$ we have

$$
\operatorname{HGW}_{g}\left(\gamma_{1}, \ldots, \gamma_{n}\right) \in H^{*}\left(\bar{M}_{g, n}\right) \otimes \mathrm{QMod} .
$$

If we compare Theorem 1 and Theorem 4, Lemma 3 yields some tautological relations on $H^{*}\left(\bar{M}_{g, n}\right)$. It is interesting question whether these relations can be obtained from Pixton's relations in [20].

### 0.3. Acknowledgments

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## 1. Hodge-Gromov-Witten invariants

We review here Hodge-Gromov-Witten theory for chain polynomials studied in [10].

Let $\mathbb{P}(\underline{w})=\mathbb{P}\left(w_{1}, \ldots, w_{N}\right)$ be the weighted projective space with weights $w_{1}, \ldots, w_{N} \in \mathbb{N}$. Consider a smooth hypersurface $X$ in $\mathbb{P}(\underline{w})$ of degree $m$ polynomial

$$
x_{1}^{a_{1}} x_{2}+\cdots+x_{N-1}^{a_{N-1}} x_{N}+x_{N}^{a_{N}} .
$$

Let $T=\left(\mathbb{C}^{*}\right)^{N}$ act diagonally on the vector space $\mathbb{C}^{N}$ with weight

$$
-t_{1}, \ldots,-t_{N}
$$

Denote the equivariant virtual fundamental class by

$$
\left[\bar{M}_{g, n}(\mathbb{P}(\underline{w}), d)\right]^{\mathrm{vir}, T} \in H_{*}^{T}\left(\bar{M}_{g, n}(\mathbb{P}(\underline{w}), d)\right) .
$$

Theorem 5. [10, Theorem 3.3] Let $\gamma_{1}, \ldots, \gamma_{n}$ be ambient cohomology classes on $X$, i.e. pulled back from $\mathbb{P}(\underline{w})$. For $g, n, d \in \mathbb{N}$ with $2 g-2+$ $n>0$, we have

$$
\begin{aligned}
& e\left(\mathbb{E}^{\vee}\right) \cdot\left[\bar{M}_{g, N}(X, d)\right]^{\mathrm{vir}} \cdot \prod_{i=1}^{N} \operatorname{ev}_{i}^{*}\left(\gamma_{i}\right) \\
& \quad=\lim _{t=0}\left[e_{T}\left(\mathbb{E}^{\vee}\right) \cdot\left[\bar{M}_{g, N}(\mathbb{P}(\underline{w}), d)\right]^{\mathrm{vir}, T} \cdot e_{T}\left(R \pi_{*} f^{*} \mathcal{O}(d)\right) \cdot \prod_{i=1}^{N} \operatorname{ev}_{i}^{*}\left(\gamma_{i}\right)\right]
\end{aligned}
$$

In the above equation, the class $e_{T}\left(R \pi_{*} f^{*} \mathcal{O}(d)\right)$ is defined after localization. We use the specialization

$$
t_{j+1}=\prod_{k=1}^{j}\left(-a_{k}\right) t
$$

for $0 \leq j \leq N$ before taking the limit on the right-hand side of the equation.

## 2. localization

### 2.1. Overview

We summarize here generating series in $q$ which arise in the genus 0 theory of Gromov-Witten invariants. The series will play an important role in the proof of holomorphic anomaly equation for an elliptic curve.

We fix a torus action $\mathrm{T}=\left(\mathbb{C}^{*}\right)^{3}$ on $\mathbb{P}^{2}$ with weights $-\lambda_{0},-\lambda_{1},-\lambda_{2}$ on the vector space $\mathbb{C}^{3}$. The T -weight on the fiber over $p_{i}$ of the anticanonical bundle

$$
\mathcal{O}_{\mathbb{P}^{2}}(3) \rightarrow \mathbb{P}^{2}
$$

is given by $-3 \lambda_{i}$.
For each T-fixed point $p_{i} \in \mathbb{P}^{2}$, define

$$
e_{i}=e\left(T_{p_{i}}\left(\mathbb{P}^{2}\right)\right) /\left(3 \lambda_{i}\right),
$$

where $e\left(T_{p_{i}}\left(\mathbb{P}^{2}\right)\right)$ is the equivariant Euler class of the tangent space of $\mathbb{P}^{2}$ at $p_{i}$. Let

$$
\begin{equation*}
\phi_{i}=\frac{\prod_{j \neq i}\left(H-t_{j}\right)}{3 t_{i} e_{i}}, \phi^{i}=e_{i} \phi_{i} \in H_{\mathbf{T}}^{*}\left(\mathbb{P}^{2}\right) \tag{2}
\end{equation*}
$$

be cycle classes.
Define

$$
\mathbb{I}(q, z):=\sum_{d=0}^{\infty} \frac{\prod_{k=1}^{d}(3 H+k z)}{\prod_{i=0}^{2} \prod_{k=1}^{d}\left(H+z-\lambda_{i}\right)} \in H^{*}\left(\mathbb{P}^{2}\right) \otimes \mathbb{Q}[[q]] .
$$

We define for $i=0,1,2$,

$$
S_{i}(\gamma):=e_{i}\left\langle\left\langle\frac{\phi_{i}}{z-\psi}, \gamma\right\rangle\right\rangle_{0,2}^{0+} .
$$

We write

$$
\mathbb{S}(\gamma)=\sum_{i=0}^{2} \phi_{i} \mathbb{S}_{i}(\gamma) .
$$

Define series $C_{0}, C_{1}, C_{2}$ and $N_{2}(q), N_{3}(q), N_{4}(q)$ by the following equations,

$$
\begin{aligned}
\mathrm{I} & =C_{0}+\mathrm{O}\left(\frac{1}{z}\right), \\
\left(H+z \frac{d}{d q}\right) \mathrm{S}(1) & =C_{1} H+N_{2}+\mathrm{O}\left(\frac{1}{z}\right), \\
\left(H+z \frac{d}{d q}\right) \mathrm{S}(H) & =C_{2} H^{2}+N_{3} H+N_{4}+\mathrm{O}\left(\frac{1}{z}\right) .
\end{aligned}
$$

The following relations were obtained in [21],

$$
\begin{align*}
C_{0} & =C_{2},  \tag{3}\\
C_{0} C_{1} C_{2} & =L^{3} .
\end{align*}
$$

The following equations were proven in [15].

$$
\frac{1}{2} \sum_{i} t_{i}\left(C_{1}-L^{3}\right)+N_{2}=0,
$$

$$
\begin{align*}
& \sum_{i} t_{i} C_{1}+N_{2}-\sum_{i} t_{i}-N_{3}=0,  \tag{4}\\
& \left(\sum_{i} t_{i}\right)^{2} \frac{\left(1-C_{0}^{4}\right) L^{3}}{4 C_{0}^{2}}-\sum_{i>j} t_{i} t_{j}\left(1-C_{0}\right) C_{0}+N_{4}=0 .
\end{align*}
$$

### 2.2. Further calculations

Using Birkhoff factorization, an evaluation of the series $\mathbb{S}\left(H^{j}\right)$ can be obtained from the I-function, see [13]:

$$
\begin{align*}
S(1) & =\frac{\mathrm{I}}{C_{0}} \\
\mathbb{S}(H) & =\frac{\mathrm{M} \mathbb{S}(1)-N_{2} \mathbb{S}(1)}{C_{1}}  \tag{5}\\
\mathbb{S}\left(H^{2}\right) & =\frac{\mathrm{M} S(H)-N_{3} \mathbb{S}(H)-N_{4} \mathbb{S}(1)}{C_{2}}
\end{align*}
$$

Here $\mathrm{M}:=H+z q \frac{d}{d q}$.
The function II satisfies following Picard-Fuchs equation

$$
\begin{equation*}
\left(\prod_{i=0}^{2}\left(\mathrm{M}-\lambda_{i}\right)-q(3 \mathrm{M})(3 \mathrm{M}+z)(3 \mathrm{M}+2 z)\right) \mathrm{I}=0 \tag{6}
\end{equation*}
$$

The restriction $\left.\mathbb{I}\right|_{H=\lambda_{i}}$ admits following asymptotic expansion

$$
\begin{equation*}
\left.\mathbb{I}\right|_{H=\lambda_{i}}=e^{\mu_{i} / z}\left(R_{i, 0}+R_{i, 1} z+R_{i, 2} z^{2}+\ldots\right) . \tag{7}
\end{equation*}
$$

The series $\mu_{i}$ and $R_{i, k}$ can be explicitly calculated by solving differential equations obtained from the coefficient of $z^{k}$ in the Picard-Fuchs equation (6),

$$
\begin{aligned}
\mu_{i}(q) & =\int_{0}^{q} \frac{L_{i}(x)-t_{i}}{x} d x \\
R_{i, 0}(q) & =\frac{L_{i}(q)}{t_{i}}\left(\frac{t_{i}\left(t_{0}-t_{1}\right)\left(t_{i}-t_{2}\right)}{L_{i}(q)^{2}\left(t_{0}+t_{1}+t_{2}\right)-2 L_{i}(q)\left(t_{0} t_{1}+t_{1} t_{2}+t_{2} t_{0}\right)+3 t_{0} t_{1} t_{2}}\right)^{\frac{1}{2}}
\end{aligned}
$$

Here $L_{i}(q)$ is the root of the following equation

$$
\left(\mathcal{L}-t_{0}\right)\left(\mathcal{L}-t_{1}\right)\left(\mathcal{L}-t_{2}\right)-q(3 \mathcal{L})^{3}=0
$$

with $\left.\mathcal{L}\right|_{q=0}=t_{i}$.
From the equation (5) and (7), we can prove the series

$$
\mathbb{S}_{i}(1)=\left.\mathbb{S}(1)\right|_{H=t_{i}}, S_{i}(H)=\left.\mathbb{S}(H)\right|_{H=t_{i}}, \mathbb{S}_{i}\left(H^{2}\right)=\left.\mathbb{S}\left(H^{2}\right)\right|_{H=t_{i}}
$$

have the following asymptotic expansions;

$$
\begin{aligned}
\mathbb{S}_{i}(1) & =e^{\frac{\mu_{i}}{z}}\left(R_{i, 00}+R_{i, 01} z+R_{i, 02} z^{2}+\ldots\right), \\
\mathbb{S}_{i}(H) & =e^{\frac{\mu_{i}}{z}}\left(R_{i, 10}+R_{i, 11} z+R_{i, 12} z^{2}+\ldots\right), \\
\mathbb{S}_{i}\left(H^{2}\right) & =e^{\frac{\mu_{i}}{z}}\left(R_{i, 20}+R_{i, 21} z+R_{i, 22} z^{2}+\ldots\right) .
\end{aligned}
$$

Denote by D the differential operator $q \frac{d}{d q}$. From (5), we obtain the following result.

Lemma 6. We have

$$
\begin{aligned}
& R_{i, 0 n}=\frac{1}{C_{0}} R_{i, 0} \\
& R_{i, 1 n}=\frac{1}{C_{1}}\left(\left(L_{i}-N_{2}\right) R_{i, 0 n}+\mathrm{D} R_{i, 0 n-1}\right), \\
& R_{i, 2 n}=\frac{1}{C_{2}}\left(\left(L_{i}-N_{3}\right) R_{i, 1 n}-N_{4} R_{i, 0 n}+\mathrm{D} R_{i, 1 n-1}\right) .
\end{aligned}
$$

Let $X=\frac{\mathrm{D} C_{0}}{C_{0}}$. The following equation was proven in [16],

$$
\begin{equation*}
X^{2}-\left(L^{3}-1\right) X+\mathrm{D} X-\frac{2}{9}\left(L^{3}-1\right)=0 . \tag{8}
\end{equation*}
$$

Proposition 7. We have

$$
\frac{R_{i, n k}}{R_{i, 00}} \in \mathbb{Q}\left[t_{0}, t_{1}, t_{2}\right]\left[C_{0}, C_{0}^{-1}, L_{i}, L^{-3}, X\right] .
$$

Proof. The differential equations

$$
\begin{aligned}
\mathrm{D} L & =\frac{L}{3}\left(L^{3}-1\right), \\
\mathrm{D} L_{i} & =\frac{L_{i}\left(L_{i}-t_{0}\right)\left(L_{i}-t_{1}\right)\left(L_{i}-t_{2}\right)}{\left(t_{0}+t_{1}+t_{2}\right) L^{2}-2\left(t_{0} t_{1}+t_{1} t_{2}+t_{2} t_{0}\right) L+3 t_{0} t_{1} t_{2}}
\end{aligned}
$$

can be easily obtained from the definitions of $L$ and $L_{i}$. Then the Proposition follows from equations (3),(4),(8) and Lemma 6.

### 2.3. Graphs

For the genus $g$ and the number of markings $n$ in the stable range

$$
2 g-2+n>0,
$$

a decorated graph $\Gamma$ consists of the data ( $\mathrm{V}, \mathrm{E}, \mathrm{N}, \mathrm{g}, \mathrm{p}$ ) such that
(a) V is the vertex set,
(b) E is the edge set (including self-edges),
(c) $\mathrm{N}:\{1,2, \ldots, n\} \rightarrow \mathrm{V}$ is the marking assignment,
(d) $\mathrm{g}: \mathrm{V} \rightarrow \mathbb{Z}$ is a genus assignment with

$$
g=\sum_{v \in \mathrm{~V}} \mathrm{~g}(v)+h^{1}(\Gamma)
$$

and for which $(\mathrm{V}, \mathrm{E}, \mathrm{N}, \mathrm{g})$ is stable,
(e) $\mathrm{p}: \mathrm{V} \rightarrow\left(\mathbb{P}^{2}\right)^{\top}$ is an assignment of a T-fixed point $\mathrm{p}(v)$ to each vertex $v \in \mathrm{~V}$.
We denote by $\mathrm{G}_{g, n}$ the set of decorated graphs of genus $g$ with $n$ markings.

### 2.4. Localization formula

Here we apply the localization method to twisted Gromov-Witten theory of $\mathbb{P}^{2}$. Consider the moduli space

$$
\bar{M}_{g, n}\left(\mathbb{P}^{2}, d\right)
$$

of degree $d$ stable maps of connected curves of genus $g$ with $n$ markings. Let

$$
\pi: \bar{M}_{g, n}\left(\mathbb{P}^{2}, d\right) \rightarrow \bar{M}_{g, n}, \mathrm{ev}_{i}: \bar{M}_{g, n}\left(\mathbb{P}^{2}, d\right) \rightarrow \mathbb{P}^{2}, f: \mathcal{C} \rightarrow \mathbb{P}^{2}
$$

be the universal structures. Define the twisted Gromov-Witten classes of $\mathbb{P}^{2}$ by

$$
\begin{array}{r}
\left\langle\gamma_{1}, \ldots, \gamma_{n}\right\rangle_{g, n}:=\pi_{*}\left(e^{\top}\left(\mathbb{E}^{\vee}\right) \cup e^{\top}\left(R \pi_{*} f^{*} \mathcal{O}(3)\right) \cap\left[\bar{M}_{g, n}\left(\mathbb{P}^{2}, d\right)\right]^{\mathrm{vir}, \mathrm{~T}}\right) \\
\in H^{*}\left(\bar{M}_{g, n}\right) .
\end{array}
$$

We define the twisted Gromov-Witten series of $\mathbb{P}^{2}$ by

$$
H_{g}^{\top}\left(\gamma_{1}, \ldots, \gamma_{n}\right)=\sum_{d=0}^{\infty} q^{d} \cdot\left\langle\gamma_{1}, \ldots, \gamma_{n}\right\rangle_{g, n} \in H^{*}\left(\bar{M}_{g, n}\right) \otimes \mathbb{Q}[[q]] .
$$

Consider the forgetful map

$$
p_{m}: \bar{M}_{g, n+m} \rightarrow \bar{M}_{g, n} .
$$

For a power series $f(z) \in z^{2} \mathbb{Q}[[z]]$ with vanishing constant and linear terms, we define

$$
\kappa(f)=\sum_{m=0}^{\infty} \frac{1}{m!} p_{m *}\left(f\left(\psi_{n+1}\right) \ldots f\left(\psi_{n+m}\right)\right) \in H^{*}\left(\bar{M}_{g, n}\right) .
$$

Recall the cycle classes $\phi_{i}$ and $\phi^{i}$ in (2). We define $a_{i j}$ by the following equation

$$
\sum_{i} \phi_{i} \otimes \phi^{i}=\sum_{i, j} a_{i j} H^{i} \otimes H^{j}
$$

For a decorated graph $\Gamma \in \mathrm{G}_{g, n}$ and $\left(a_{1}, \ldots, a_{n}\right) \in \mathbb{Z}^{n}$, we assign the following factors to vertex, leg and edge:

- For $v \in \mathrm{~V}$, let

$$
\kappa_{v}=\left(\frac{P_{\mathrm{p}(v), 00}^{2}}{e_{\mathrm{p}(v)}}\right)^{1-g} \operatorname{Obs}_{\mathrm{p}(v)} \cdot \kappa\left(z-z\left(\sum_{k=0}^{\infty} R_{\mathrm{p}(v), 00} z^{k}\right)\right)
$$

where

$$
\begin{aligned}
\operatorname{Obs}_{\mathbf{p}(v)}=\left(\prod _ { i = 1 } ^ { g } \prod _ { j \neq \mathbf { p } ( v ) } \left(t_{\mathrm{p}(v)}-\right.\right. & \left.\left.t_{j}-c_{i}\right)\right) \\
& \cdot\left(\prod_{i=1}^{g}\left(3 t_{\mathrm{p}(v)}-c_{i}\right)\right) \cdot\left(\prod_{i=1}^{g}\left(t_{3} \mathrm{p}(v)-c_{i}\right)\right) .
\end{aligned}
$$

with $c_{1}, \ldots, c_{g}$ are Chern roots of the Hodge bundle,

- For $l \in \mathrm{~L}$, let $B_{l}=R_{\mathrm{p}\left(v_{l}\right), a_{l} k} \psi_{l}^{k}$, where $v(l) \in \mathrm{V}$ is the vertex to which the leg is assigned.
- For $e \in \mathrm{E}$, let

$$
\delta_{e}=\frac{\sum_{i, j} a_{i j}\left(\sum_{k=0}^{\infty} R_{\mathrm{p}\left(v_{1}\right), i k} \psi_{1}^{k}\right)\left(\sum_{k=0}^{\infty} R_{\mathrm{p}\left(v_{2}\right), j k} \psi_{2}^{k}\right)}{\psi_{1}+\psi_{2}}
$$

where $v_{1}, v_{2}$ are the vertices adjacednt to the edge and $\psi_{1}$ and $\psi_{2}$ are the $\psi$-classes corresponding to the half-edges.

Applying the localization strategy to the series $H_{g}^{\top}\left(\gamma_{1}, \ldots, \gamma_{n}\right)$ we obtain the following result.

Proposition 8. We have

$$
H_{g}^{\top}\left(H^{a_{1}}, \ldots, H^{a_{n}}\right)=\sum_{\Gamma \in \mathrm{G}_{g, n}} \frac{1}{\operatorname{Aut}(\Gamma)}\left[\Gamma, \prod_{v \in \mathrm{~V}} \kappa_{v} \prod_{e \in \mathrm{E}} \delta_{e} \prod_{l \in \mathrm{~L}} B_{l}\right]
$$

## 3. Holomorphic anomlay equation

### 3.1. Proof of Theorem 1

Using the argument of [8, Section 2.3] we modify Theorem 8. Define the series $P_{i, n k}$ by the following equations

$$
\sum_{k=0}^{\infty} P_{i, n k} z^{k}=\operatorname{Exp}\left(-\sum_{k=1}^{\infty} \frac{N_{i, 2 k-1}}{2 k-1} z^{2 k-1}\right)\left(\sum_{k=0}^{\infty} R_{i, n k} z^{k}\right)
$$

where $N_{i, k}=\left(-\frac{1}{3 t_{i}}\right)^{k}+\sum_{j \neq i}\left(\frac{1}{t_{i}-t_{j}}\right)^{k}$.
We obtain the equality

$$
\begin{equation*}
H_{g}^{\top}\left(H^{\alpha_{1}}, \ldots, H^{\alpha_{n}}\right)=\sum_{\Gamma \in \mathrm{G}_{g, n}} \frac{1}{\operatorname{Aut}(\Gamma)}\left[\Gamma, \prod_{v \in \mathrm{~V}} \widetilde{\kappa}_{v} \prod_{e \in \mathrm{E}} \widetilde{\delta}_{e} \prod_{l \in \mathrm{~L}} \widetilde{B}_{l}\right] \tag{9}
\end{equation*}
$$

with

- for $v \in \mathrm{~V}, \widetilde{\kappa}_{v}=\left(\frac{P_{\mathrm{p}(v), 00}^{2}}{e_{\mathrm{p}(v)}}\right)^{1-g}\left(\prod_{i=1}^{g}\left(t_{3}-c_{i}\right)\right) \kappa\left(z-z\left(\sum_{k=0}^{\infty} P_{\mathrm{p}(v), 00} z^{k}\right)\right)$, where $c_{i}$ are Chern roots of the Hodge bundle,
- for $l \in \mathrm{~L}, \widetilde{B}_{l}=P_{\mathrm{p}\left(v_{l}\right), \alpha_{l} k} \psi_{l}^{k}$, where $v(l) \in \mathrm{V}$ is the vertex to which the leg is assigned,
- for $e \in \mathrm{E}$,

$$
\widetilde{\delta}_{e}=\frac{\sum_{i, j} a_{i j}\left(\sum_{k=0}^{\infty} P_{\mathrm{p}\left(v_{1}\right), i k} \psi_{1}^{k}\right)\left(\sum_{k=0}^{\infty} P_{\mathrm{p}\left(v_{2}\right), j k} \psi_{2}^{k}\right)}{\psi_{1}+\psi_{2}}
$$

where $v_{1}, v_{2}$ are the vertices adjacednt to the edge and $\psi_{1}$ and $\psi_{2}$ are the $\psi$-classes corresponding to the half-edges.
Lemma 9. We have

$$
P_{i, n k} \in \mathbb{Q}\left[t_{0}, t_{1}, t_{2}\right]\left[C_{0}, C_{0}^{-1}, L_{i}, L^{-3}, X\right] .
$$

Moreover, if we consider $P_{i, n k}$ as polynomials in $L_{i}, P_{i, n k}$ and $P_{j, n k}$ are same polynomials for all $0 \leq i, j \leq 2$.

Lemma 10. We have

$$
\widetilde{\delta}_{e} \in \mathbb{Q}\left[t_{0}, t_{1}, t_{2}\right]\left[L_{\mathbf{p}\left(v_{1}\right)}, L_{\mathbf{p}\left(v_{2}\right)}, L^{-3}, X\right] .
$$

Recall $L_{i}(q)$ are roots of the equation

$$
\left(\mathcal{L}-t_{0}\right)\left(\mathcal{L}-t_{1}\right)\left(\mathcal{L}-t_{2}\right)-q(3 \mathcal{L})^{3}=0
$$

If $f\left(x_{0}, x_{1}, x_{2}\right) \in \mathbb{Q}\left[t_{0}, t_{1}, t_{2}\right]\left[x_{0}, x_{1}, x_{2}\right]$ is a symmetric polynomial with respect to $x_{0}, x_{1}, x_{2}$, we have

$$
f\left(L_{0}, L_{1}, L_{2}\right) \in \mathbb{Q}\left[t_{0}, t_{1}, t_{2}\right]\left[L^{3}\right] .
$$

Therefore if we apply Theorem 5 to our case, Theorem 1 follows from (9), Lemma 9 and Lemma 10.

### 3.2. Proof of Theorem 2

We rewrite equation (9)

$$
H_{g}^{\top}\left(H^{\alpha_{1}}, \ldots, H^{\alpha_{n}}\right)=\sum_{\gamma \in \mathrm{G}_{g, n}} \operatorname{Cont}_{\Gamma}
$$

Let $\Gamma \in \mathrm{G}_{g, n}$ be a decorated graph. Denote by $F$ be the set of halfedges. From equation (9), we have

$$
\operatorname{Cont}_{\Gamma}=\frac{1}{|\operatorname{Aut}(\Gamma)|} \sum_{\mathrm{A} \in \mathbb{Z}_{>0}^{\mathrm{F}}} \prod_{v \in \mathrm{~V}} \operatorname{Cont}_{\Gamma}^{\mathrm{A}}(v) \prod_{e \in \mathrm{E}} \operatorname{Cont}_{\Gamma}^{\mathrm{A}}(e) \prod_{l \in \mathrm{~L}} \operatorname{Cont}_{\Gamma}^{\mathrm{A}}(l),
$$

where the vertex, edge and leg contributions with incident flag A-values $\left(a_{1}, \ldots, a_{n}\right)$ and $\left(b_{1}, b_{2}\right)$ and (c) respectively are
$\operatorname{Cont}_{\Gamma}^{\mathrm{A}}(v)=\left[\kappa\left(z-z\left(\sum_{k=0}^{\infty} P_{\mathrm{p}(v), 00} z^{k}\right)\right)\right]_{\prod_{i=1}^{n} \psi_{i}^{a_{i}-1}}$,
$\operatorname{Cont}_{\Gamma}^{\mathrm{A}}(v)=\left[a_{i j}\left(\sum_{k=0}^{\infty} P_{\mathrm{p}\left(v_{1}\right), i k} \psi_{1}^{k}\right)\left(\sum_{k=0}^{\infty} P_{\mathrm{p}\left(v_{2}\right), j k} \psi_{2}^{k}\right)\right]_{\sum_{k=0}^{b_{2}-1}(-1)^{k} \psi_{1}^{b_{1}+k} \psi_{2}^{b_{2}-1-k}}$,
$\operatorname{Cont}_{\Gamma}^{\mathrm{A}}(l)=P_{\mathrm{p}\left(v_{l}\right), \alpha_{l} c} \psi_{l}^{c}$.
In the above expression, the subscript signifies a signed sum of the respective coefficients. Fix an edge $f \in \mathrm{E}(\Gamma)$ :
(i) if $\Gamma$ is connected after deleting $f$, denote the resulting graph by

$$
\Gamma_{f}^{0} \in \mathrm{G}_{g-1, n+2},
$$

(ii) if $\Gamma$ is disconnected after deleting $f$, denote the resulting two graphs by

$$
\Gamma_{f}^{1} \in \mathrm{G}_{g_{1}, n_{1}+1} \text { and } \Gamma_{f}^{2} \in \mathrm{G}_{g_{2}, n_{2}+1}
$$

where $g=g_{1}+g_{2}$ and $n=n_{1}+n_{2}$.
Suppose $f$ connect the T -fixed points $p_{i}, p_{j} \in \mathbb{P}^{2}$. Let the A -values of the corresponding half-edges be $(k, l)$. By Lemma 6 we have

$$
\frac{\partial \operatorname{Cont}_{\Gamma}^{\mathrm{A}}(f)}{\partial X}=\frac{(-1)^{k+l} 3}{L} R_{\mathfrak{p}\left(v_{1}\right), 1 k-1} R_{\mathrm{p}\left(v_{2}\right), 1 l-1} .
$$

(i) If $\Gamma$ is connected after deleting $f$, we have

$$
\begin{aligned}
\frac{1}{|\operatorname{Aut}(\Gamma)|} \sum_{\mathrm{A} \in \mathbb{Z}_{\geq 0}^{\mathrm{F}}}\left(\frac{L^{3}}{3 C_{1}^{2}}\right) \frac{\partial \operatorname{Cont}_{\Gamma}^{\mathrm{A}}(f)}{\partial X} \prod_{v \in \mathrm{~V}} \operatorname{Cont}_{\Gamma}^{\mathrm{A}}(v) & \prod_{e \in \mathrm{E}, \mathrm{e} \neq \mathrm{f}} \operatorname{Cont}_{\Gamma}^{\mathrm{A}}(e) \\
& =\frac{1}{2} \operatorname{Cont}_{\Gamma_{f}^{0}}(H, H) .
\end{aligned}
$$

(ii) If $\Gamma$ is disconnected after deleting $f$, we obtain

$$
\begin{array}{r}
\frac{1}{|\operatorname{Aut}(\Gamma)|} \sum_{\mathrm{A} \in \mathbb{Z}_{\geq 0}^{\mathrm{F}}}\left(\frac{L^{3}}{3 C_{1}^{2}} \frac{\partial \operatorname{Cont}_{\Gamma}^{\mathrm{A}}(f)}{\partial X} \prod_{v \in \mathrm{~V}} \operatorname{Cont}_{\Gamma}^{\mathrm{A}}(v) \prod_{e \in \mathrm{E}, \mathrm{e} \neq \mathrm{f}} \operatorname{Cont}_{\Gamma}^{\mathrm{A}}(e)\right. \\
=\frac{1}{2} \operatorname{Cont}_{\Gamma_{f}^{1}}(H) \operatorname{Cont}_{\Gamma_{f}^{2}}(H)
\end{array}
$$

The above two equations for all the edges of all the graphs $\Gamma \in \mathrm{G}_{g, n}$ explain the first two terms on the right-hand side of the equation in Theorem 2.

Similar argument for the leg $l \in \mathrm{~L}(\Gamma)$ yields the last term in the equation of Theorem 2 from the following observation

$$
\begin{aligned}
\frac{\partial P_{i, 0 k}}{\partial X} & =0, \\
\frac{\partial P_{i, 1 k}}{\partial X} & =-\frac{C_{0}^{2}}{L^{3}} P_{i, 0 k-1},
\end{aligned}
$$

which can be easily obtained by the first two equations in Lemma 6 .

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