

# An abelianization of $SU(2)$ WZW model

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## 1. Introduction

The purpose of this paper is to carry out the abelianization program proposed by Atiyah [1] and Hitchin [9] for the geometric quantization of  $SU(2)$  Wess-Zumino-Witten model.

Let  $C$  be a Riemann surface of genus  $g$ . Let  $M_g$  be the moduli space of semi-stable rank 2 holomorphic vector bundles on  $C$  with trivial determinant. For a positive integer  $k$ , let  $\Gamma(M_g, \mathcal{L}^k)$  be the space of holomorphic sections of the  $k$ -th tensor product of the determinant line bundle  $\mathcal{L}$  on  $M_g$ . An element of  $\Gamma(M_g, \mathcal{L}^k)$  is called a rank 2 theta function of level  $k$ .

The main result of our abelianization is to give an explicit representation of a base of  $\Gamma(M_g, \mathcal{L}^k)$  as well as its transformation formula in terms of classical Riemann theta functions with automorphic form coefficients defined on the Prym variety  $P$  associated with a two-fold branched covering surface  $\tilde{C}$  of  $C$ .

$\Gamma(M_g, \mathcal{L}^k)$  can be identified with the conformal block of level  $k$  of the  $SU(2)$  WZW model ([5], [15]). The abelianization procedure enables us to deduce the various known results about the conformal block in a uniform way. Firstly, we construct a projectively flat connection on the vector bundle over the Teichmüller space with fibre  $\Gamma(M_g, \mathcal{L}^k)$ . Secondly, making use of our explicit representation of rank 2 theta functions we construct a Hermitian product on the vector bundle preserved by the connection. Also our explicit representation enables us to prove that  $\Gamma(M_g, \mathcal{L}^k)$  has the predicted dimension from the Quantum Clebsh-Gordan conditions.

A natural connection on the said vector bundle for the  $SU(N)$  WZW model was first constructed by Hitchin [11]. It will turn out that the connection constructed in this paper coincides with the Hitchin connection.

Laszlo [16] showed that the Hitchin connection coincides with the connection constructed by Tsuchiya, Ueno and Yamada [21] through the above identification. On the other hand Kirillov [13], [14] constructed a Hermitian product on the conformal block compatible with the Tsuchiya-Ueno-Yamada connection using the representation theory of affine Lie algebras together with the theory of hermitian modular tensor categories; cf. [22]. Laszlo's result

implies that the Hermitian product of Kirillov defines the one on  $\Gamma(M_g, \mathcal{L}^k)$  compatible with the Hitchin connection. The author cannot figure out a relation between the Hermitian product constructed in this paper and the one found by Kirillov.

The paper is organized as follows. In Section 2 we study the topological properties of a family of 2-fold branched covering surfaces  $\tilde{C}$  of a fixed Riemann surface  $C$  parametrized by the configuration space of  $4g - 4$  mutually distinct points on  $C$ .

In Sections 3 and 4 we study the Prym variety  $P$  of  $\tilde{C}$  and the classical Riemann theta functions defined on it. Especially we will be concerned with their symmetric properties. That is, the fundamental group of the configuration space induces a finite group action on the space of Riemann theta functions on  $P$ . We call it global symmetry. There is a morphism  $\pi : P \rightarrow M_g$  and a pulled back section of  $\Gamma(M_g, \mathcal{L}^k)$  by  $\pi$  can be expressed by Riemann theta functions of level  $2k$  on  $P$ . Then it should satisfy an invariance with respect to this group action.

In Sections 5 we study the branching divisor of  $\pi : P \rightarrow M_g$ . The square root (Pfaffian) of the determinant of  $\pi$  is given by a Riemann theta function  $\Pi$  of level 4 ([9]).  $\Pi$  plays a central role throughout the paper, and we give a precise formula for it.

In Section 6 we construct a differential operator  $D$  on the space of holomorphic sections of the line bundles on the family of Prym varieties  $P$  such that a family  $\tilde{\psi}$  of holomorphic sections, which is a pull back by  $\pi$  of a section  $\psi \in \Gamma(M_g, \mathcal{L}^k)$ , satisfies the differential equation  $D\tilde{\psi} = 0$ .

In Section 7 we will show that the global symmetry and the differential equation  $D\tilde{\psi} = 0$  characterize the pull back sections.

In Section 8 we construct a basis of  $\Gamma(M_g, \mathcal{L}^k)$ . It will be given in terms of classical Riemann theta functions with automorphic form coefficients. The result includes the fact that the dimension of  $\Gamma(M_g, \mathcal{L}^k)$  is equal to the number of the ‘admissible’ spin weights attached to a pant decomposition of the Riemann surface (Quantum Clebsch-Gordan condition).

In Section 9 we construct a projectively flat connection and a hermitian product compatible with it on the vector bundle over Teichmüller space with fibre  $\Gamma(M_g, \mathcal{L}^k)$ .

In Section 10 we give the transformation formula of rank 2 theta functions. It involves a subtle but important aspect related to the Maslov index.

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## 2. A family of 2-fold branched covering surfaces

2.1. *A family of 2-fold branched covering surfaces.* Let  $C$  be a closed Riemann surface of genus  $g$  ( $\geq 2$ ). Let  $C_{4g-4}(C)$  be the configuration space of  $4g-4$  unordered mutually distinct points  $b = \{x_j\}_{1 \leq j \leq 4g-4}$  in  $C$ ; that is,

$$C_{4g-4}(C) = (C^{4g-4} - \Delta) / S_{4g-4}$$

where  $\Delta$  denotes the big diagonal of  $C^{4g-4}$  and  $S_n$  is the symmetric group of degree  $n$  acting on  $C^{4g-4}$  by permutations of factors.

For  $b = \{x_j\}$  in  $C_{4g-4}(C)$ , let  $c_j$  denotes the class in  $H_1(C - b, \mathbf{Z}_2)$  represented by the boundary circle of a small disc centered at  $x_j$  in  $C$ . Let

$$(1) \quad \hat{H}^1(C - b, \mathbf{Z}_2) \equiv \{\alpha \in H^1(C - b, \mathbf{Z}_2) \mid \langle \alpha, c_j \rangle = 1\}$$

where  $\langle \cdot, \cdot \rangle$  denotes the evaluation of cohomology classes on homology classes.

$\hat{H}^1(C - b, \mathbf{Z}_2)$  is in one-one correspondence with the set of topologically distinct 2-fold branched coverings of  $C$  with branch locus  $b = \{x_j\}$ . Here two branched coverings with branch locus  $b = \{x_j\}$  are topologically distinct if and only if there is no diffeomorphism between them which is equivariant with respect to the covering involutions and covers the identity map of  $C$ .

*Definition 2.1.* We call an element of  $\alpha \in \hat{H}^1(C - b, \mathbf{Z}_2)$  a *covering type* of  $C$ .

The family  $\mathcal{H} = \{\hat{H}^1(C - b, \mathbf{Z}_2)\}_{b \in C_{4g-4}(C)}$  forms a fiber bundle over  $C_{4g-4}(C)$  with finite discrete fiber. Choose a base point  $b_o \in C_{4g-4}(C)$  and let

$$\rho : \pi_1(C_{4g-4}(C), b_o) \rightarrow \text{Aut}(\hat{H}^1(C - b_o, \mathbf{Z}_2))$$

be the holonomy representation of the fiber bundle  $\mathcal{H}$ .

We can describe  $\rho$  as follows. For an oriented loop  $l = \{b^t = \{x_j^t\}\}_{0 \leq t \leq 1}$  based at  $b_o$  in  $C_{4g-4}(C)$ , the union of oriented  $4g-4$  arcs  $\{x_j^t\}$  forms an oriented closed curve  $\bar{l}$  in  $C$ . For  $a \in H_1(C - b_o, \mathbf{Z}_2)$  we can define the  $\mathbf{Z}_2$ -intersection number  $\bar{l} \cdot a \in \mathbf{Z}_2$ . We obtain the following homomorphism  $\text{ev}$  which we call the evaluation map

$$(2) \quad \text{ev} : \pi_1(C_{4g-4}(C), b_o) \rightarrow H^1(C - b_o, \mathbf{Z}_2).$$

Clearly  $\bar{l} \cdot c_j = 0$  for  $1 \leq c_j \leq 4g-4$  and we have the following lemma:

**LEMMA 2.1.** *Let  $[l] \in \pi_1(C_{4g-4}(C), b_o)$  be the homotopy class represented by a closed loop  $l$  based at  $b_o$ . Then  $\rho([l]) \in \text{Aut}(\hat{H}^1(C - b_o, \mathbf{Z}_2))$  is given by*

$$(3) \quad \rho([l])(\alpha) = \alpha + \text{ev}([l])$$

for  $\alpha \in \hat{H}^1(C - b_o, \mathbf{Z}_2)$ .

*Definition 2.2.* Let  $q : \mathcal{B} \rightarrow \mathbb{C}_{4g-4}(C)$  be the covering space of  $\mathbb{C}_{4g-4}(C)$  associated with the kernel of  $\rho$ . The set  $\mathcal{B}$  can be identified with the set of pairs  $\mathbb{C}_{4g-4}(C) \times \hat{H}^1(C - b, \mathbf{Z}_2)$  with  $q$  the projection to the first factor. We represent a point  $\tilde{b}$  of  $\mathcal{B}$  by a pair

$$(4) \quad \tilde{b} = (b, \alpha) \quad \text{for } b \in \mathbb{C}_{4g-4}(C) \text{ and } \alpha \in \hat{H}^1(C - b, \mathbf{Z}_2).$$

For  $\tilde{b} = (b, \alpha) \in \mathcal{B}$ , let  $\tilde{C} = \tilde{C}_{\tilde{b}}$  be the associated two-fold branched covering surface of  $C$  with branch point set  $b$  of the covering type  $\alpha$ . The genus  $\tilde{g}$  of  $\tilde{C}$  is  $4g - 3$ . We denote the covering projection by  $p : \tilde{C} \rightarrow C$  and the covering involution by  $\sigma : \tilde{C} \rightarrow \tilde{C}$ .

*Definition 2.3.* Let  $\mathcal{C} \rightarrow \mathcal{B}$  be the fiber bundle over  $\mathcal{B}$  whose fiber at  $\tilde{b} = (b, \alpha) \in \mathcal{B}$  is the 2-fold branched covering surface  $\tilde{C}_{\tilde{b}}$  of  $C$ .

Note that  $\mathcal{B}$  and  $\mathcal{C}$  are connected.

*2.2. Pant decompositions of surfaces.* Throughout the paper we use the following notation;

$S_0$ : the three-holed 2-dimensional sphere

$T_0$ : the one-holed 2-dimensional torus.

*Definition 2.4.* A pant decomposition  $\Upsilon = \{e_l, C_i\}$  of a Riemann surface  $C$  of genus  $g$  is defined to be a set of simple closed curves  $\{e_l\}_{l=1, \dots, 3g-3}$  and surfaces  $\{C_i\}_{i=1, \dots, 2g-2}$  in  $C$  such that

- (i)  $\{e_l\}$  is a family of mutually disjoint and mutually freely nonhomotopic simple closed curves in  $C$ ,
- (ii)  $C = \bigcup C_i$  where  $C_i = S_0$  or  $C_i = T_0$ . If  $C_i = S_0$ , then  $\partial C_i$  is a union of three elements of  $\{e_l\}$ . If  $C_i = T_0$ , then  $\partial C_i$  is an element of  $\{e_l\}$ , and  $C_i$  contains an element of  $\{e_l\}$  in its interior as an essential simple closed curve.
- (iii) If we cut  $C$  along  $\bigcup_l e_l$ , then the resulting surface is a disjoint union of  $\{C_i^*\}_{1 \leq i \leq 2g-2}$ , where  $C_i^* = S_0$  for  $1 \leq i \leq 2g-2$  and, if  $C_i = S_0$ , then  $C_i^* = C_i$  and, if  $C_i = T_0$ , then  $\partial C_i^* = e_l \cup e_l^+ \cup e_l^-$ , where  $e_l = \partial C_i$  and  $e_l^\pm$  are the two copies of the essential curve  $e_l \subset C_i$ .

*Definition 2.5.* Let  $\Upsilon = \{e_l, C_i\}$  be a pant decomposition of  $C$ ,

- (i) We define  $\mathbb{C}_{4g-4}(C)_\Upsilon$  to be the open subset of  $\mathbb{C}_{4g-4}(C)$  consisting of those points  $b \in \mathbb{C}_{4g-4}(C)$  such that  $C_i^o = C_i - \bigcup_l e_l$  contains exactly two points  $\{x_1^i, x_2^i\}$  of  $b$ .

- (ii) We define  $\mathcal{B}_\Upsilon$  to be the open subset of  $\mathcal{B}$  consisting of those points  $\tilde{b} = (b, \alpha) \in \mathcal{B}$  such that  $b \in C_{4g-4}(C)_\Upsilon$  and that  $\langle \alpha, [e_l] \rangle = 0$  for  $1 \leq l \leq 3g - 3$ , where  $[e_l]$  is the  $\mathbf{Z}_2$  homology class represented by  $e_l$  in  $H_1(C - b, \mathbf{Z}_2)$ .

Let  $\mathcal{C}_\Upsilon \rightarrow \mathcal{B}_\Upsilon$  be the restriction of  $\mathcal{C} \rightarrow \mathcal{B}$  to  $\mathcal{B}_\Upsilon$ .

*Definition 2.6.* For a pant decomposition  $\Upsilon$  of  $C$ , let

$$(5) \quad W_\Upsilon = \pi_1(\mathcal{B}_\Upsilon, \tilde{b}),$$

where  $\tilde{b} = (b, \alpha)$  is a base point of  $\mathcal{B}_\Upsilon$ .

*LEMMA 2.2.* *There is an exact sequence of groups*

$$(6) \quad 1 \rightarrow W_\Upsilon \rightarrow \pi_1(C_{4g-4}(C)_\Upsilon, b) \rightarrow \mathbf{Z}_2^g \rightarrow 1.$$

*Proof.* If we set  $C_i = (C_i^o \times C_i^o - \{\text{diagonal}\})/S_2$  and  $b \cap C_i^o = b_i$ , where  $C_i^o = C_i - \bigcup e_l$ , the group  $W_\Upsilon$  is the kernel of the composition map

$$(7) \quad \prod_i \pi_1(C_i, b_i) \rightarrow \pi_1(C_{4g-4}(C)_\Upsilon, b) \rightarrow H^1(C - b, \mathbf{Z}_2)$$

where the first map is induced by the inclusion and the second is the evaluation map  $\text{ev}$ .  $\square$

Now we choose and fix a pant decomposition  $\Upsilon$ . We fix an orientation of  $e_l$  for each  $l = 1, \dots, 3g - 3$ . We write  $e_l = C_i \cap -C_j$  if  $e_l$  is a common boundary of  $C_i$  and  $C_j$  and the orientation of  $e_l$  agrees with that of  $C_i$ .

We study the group  $W_\Upsilon$ .

Let  $S_0$  be a 3-holed sphere as before. Let  $e$  be a boundary circle of  $S_0$ . Let  $x_1, x_2$  be two points in the interior of  $S_0$ . Let  $p_e = \{p_e(s)\}_{0 \leq s \leq 1}$  be the embedded arc in  $S_0$  connecting  $p_e(0) = x_1$  and  $p_e(1) = x_2$  as is depicted in Figure 1.

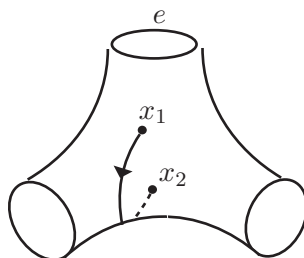


Figure 1: Arc  $p_e$

*Definition 2.7.* Let  $e_1, e_2, e_3$  be the three boundary circles of  $S_0$ . We define the following closed loops in the symmetric product  $(S_0 \times S_0 - \Delta)/S_2$  in which the lower indices should be understood mod.3 (anti-clockwise in Figure 2),

- (i)  $t_{e_i} = \{(p_{e_{i+1}}(s), p_{e_{i-1}}(1-s))\}_{0 \leq s \leq 1}$ ,
- (ii)  $k_{e_i} = t_{e_{i-1}} t_{e_i} t_{e_{i+1}}$ .

Here in Figure 2 the left represents the curve  $t_{e_1}$  and the right represents the curve  $k_{e_1}$ . In the figure the curve with one arrow represents the trajectory of  $x_1$  and one with double arrow does that of  $x_2$  corresponding to the paths  $t_{e_i}$  and  $k_{e_i}$  respectively.

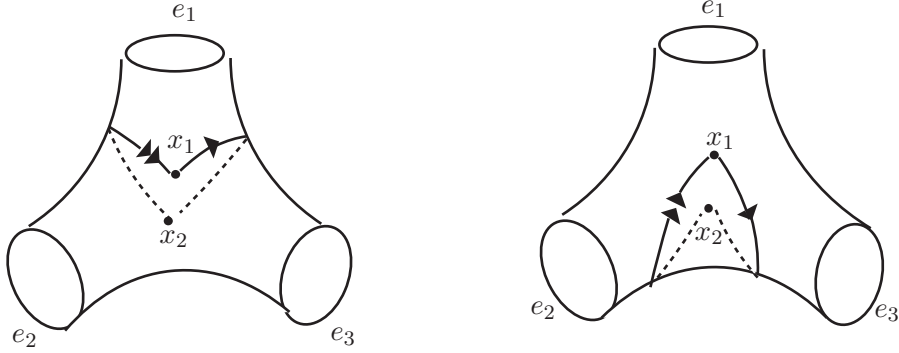


Figure 2: Curves

For a pant decomposition  $\Upsilon = \{e_l, C_i\}$  of  $C$ , cutting out  $C$  along  $\bigcup_l e_l$ , we obtain the disjoint union  $\bigcup_i C_i^*$  as in (iii) in Definition 2.4. Each  $C_i^*$  can be identified with  $S_0$ . Then the loops  $t_{e_l}$  and  $k_{e_l}$  in  $S_0$  given in Definition 2.7 define the corresponding loops  $t_{e_l}^{C_i^*}$  and  $k_{e_l}^{C_i^*}$  respectively in  $C_i^*$  for  $e_l \subset \partial C_i^*$ .

**LEMMA 2.3.** *Let  $\Upsilon = \{e_l, C_i\}$  be a pant decomposition of  $C$ . Then  $W_\Upsilon$  is generated by the following elements.*

- (i)  $\{t_{e_l}^{C_i^*} (t_{e_l}^{C_j^*})^{\pm 1}\}$ , where  $e_l = C_i \cap C_j$  ( $i \neq j$ ),
- (ii)  $\{t_{e_l^+}^{C_i^*} (t_{e_l^-}^{C_i^*})^{\pm 1}\}$ , where  $C_i = T_0$  and  $e_l^\pm$  is as in Definition 2.4 (iii),
- (iii)  $\{t_{e_l}^{C_i^*}\}$ , where  $e_l \subset C_i$  is separating,
- (iv)  $\left\{ \left( t_{e_l}^{C_i^*} \right)^2 \right\}$ , where  $e_l \subset C_i$ ,
- (v)  $\{k_{e_l}^{C_i^*}\}$ , where  $e_l \subset C_i$ .

*Proof.* Clearly the listed elements are in the kernel of the evaluation map  $ev$ . Let  $(C_i, b_i)$  be as in the proof of Lemma 2.2. The pure Braid group in the Braid group  $\pi_1(C_i, b_i)$  has index two and is generated by those homotopy classes represented by the loops such that  $x_1$  moves once along the small circle centered at  $x_2$  while  $x_2$  is fixed and  $x_1$  (or  $x_2$  resp.) moves once along the loop parallel to one component of the boundary  $\partial C_i$  while  $x_2$  ( $x_1$  resp.) is fixed. It can be seen without difficulty that those homotopy classes can be represented by combinations of  $t_{e_l}$ . Hence the Braid group  $\prod_i \pi_1(C_i, b_i)$  is generated by the loops  $\{t_{e_l}^{C_i}\}_{e_l \subset \partial C_i}$ . It is not difficult to see that  $\text{Ker}(ev)$  is generated by the listed elements.  $\square$

2.3. *Holonomy action of  $W_\Gamma$ .* We study the holonomy diffeomorphisms of the fibre bundle  $\mathcal{C}_\Gamma \rightarrow \mathcal{B}_\Gamma$  induced by moves of the branch points along simple closed curves in  $\mathcal{B}_\Gamma$ .

Let  $S_0$  be the 3-holed 2-sphere with  $\partial S_0 = e_1 \cup e_2 \cup e_3$ . Let  $\tilde{S}_0$  be the 2-fold branched covering space of  $S_0$  with branch locus  $x_1 \cup x_2$  and covering involution  $\sigma$ .

For each  $e_l$  the curve  $t_{e_l}$  in  $S_0$  induces a diffeomorphism  $\tau_{e_l}$  of  $\tilde{S}_0$  depicted in Figure 3 where the upper and the lower boundary circles are  $\tilde{e}_l$  and  $\sigma\tilde{e}_l$  respectively and  $\tilde{e}_l \cup \sigma\tilde{e}_l$  represents the lifts of  $e_l$ . The diffeomorphism is a combination of the half Dehn twists along the four curves in the picture in the directions indicated by the arrows and the flip of the component of  $\tilde{S}_0$  containing the branch points cutting along the two vertical circles which interchange the points  $x_1$  and  $x_2$  and the two components  $\tilde{e}_l$  and  $\sigma\tilde{e}_l$ . The diffeomorphism is the identity on the lifts of the other boundary components.

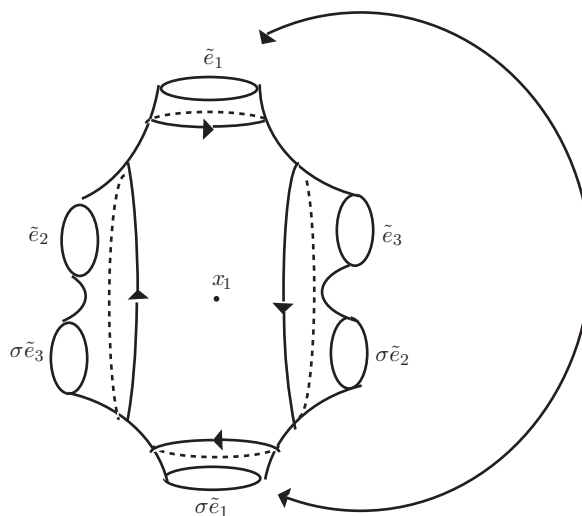


Figure 3: The induced diffeomorphism

Likewise the curve  $k_{e_l}$  induces the Dehn twist  $\kappa_{e_l}$  of  $\tilde{S}_0$  along the simple closed curve which is the inverse image of the arc  $p_{e_l}$  (Figure 1) in  $\tilde{S}_0$ .

Let  $\Upsilon = \{e_l, C_i\}$  be a pant decomposition of  $C$ .

Cutting out  $C$  along  $\bigcup_l e_l$  to the disjoint union  $\bigcup_i C_i^*$ , where  $C_i^*$  is identified with  $S_0$ , let  $\tilde{C}_i^*$  be the 2-fold branched cover of  $C_i^*$  branched at  $x_1^i \cup x_2^i$ . Then the above diffeomorphisms  $\tau_{e_l}$  and  $\kappa_{e_l}$  of  $\tilde{S}_0$  are converted to  $\tilde{C}_i^*$ ; that is, for  $e_l \subset \partial C_i^*$ , the holonomy along the curve  $t_{e_l}^{C_i^*}$  induces the diffeomorphism  $\tau_{e_l}^{\tilde{C}_i^*}$  of  $\tilde{C}_i^*$  which is  $\tau_{e_l}$  under the identification  $C_i^* = S_0$ , and, for  $e_l \subset \partial C_i^*$ , the holonomy along the curve  $k_{e_l}^{C_i^*}$  induces the Dehn twist  $\kappa_{e_l}^{\tilde{C}_i^*}$  of  $\tilde{C}_i^*$  which is  $\kappa_{e_l}$  under the identification  $C_i^* = S_0$ .

*Definition 2.8.* Let  $\Upsilon = \{e_l, C_i\}$  be a pant decomposition of  $C$ . Let  $b \in \mathcal{B}_\Upsilon$  and let  $\tilde{C} = \tilde{C}_b$ .

(i) For  $e_l = \partial C_i \cap \partial C_j$  ( $i \neq j$ ), we define a diffeomorphism of  $\tilde{C}$  by

$$(8) \quad \tau(e_l) = \begin{cases} \tau_{e_l}^{\tilde{C}_i^*} & \text{on } \tilde{C}_i \\ \tau_{e_l}^{\tilde{C}_j^*} & \text{on } \tilde{C}_j \\ \text{Id} & \text{on } \tilde{C} - \tilde{C}_i \cup \tilde{C}_j. \end{cases}$$

(ii) Let  $C_i = T_0$  and let  $e_l \in \Upsilon$  be the essential simple closed curve in  $C_i$ . We define a diffeomorphism  $\tau(e_l)$  of  $\tilde{C}$  by

$$(9) \quad \tau(e_l) = \begin{cases} \tau_{e_l^\pm}^{\tilde{C}_i^*} \tau_{e_l^\mp}^{\tilde{C}_i^*} & \text{on } \tilde{C}_i \\ \text{Id} & \text{on } \tilde{C} - \tilde{C}_i. \end{cases}$$

(iii) For  $e_l = \partial C_i \cap \partial C_j$  which is separating in  $C$ , let  $C = C_- \cup C_i \cup C_+$  be the decomposition of  $C$ , where  $C_+$  is the connected component of  $C - e_l$  containing  $C_j$ . Let  $\tilde{C} = \tilde{C}_- \cup \tilde{C}_i \cup \tilde{C}_+$  be the corresponding decomposition of  $\tilde{C}$ . We define a diffeomorphism  $\nu(e_l)$  of  $\tilde{C}$  by

$$(10) \quad \nu(e_l) = \begin{cases} \text{Id} & \text{on } \tilde{C}_- \\ \tau_{e_l}^{\tilde{C}_i^*} & \text{on } \tilde{C}_i \\ \sigma & \text{on } \tilde{C}_+. \end{cases}$$

(iv) For  $e_l \subset C_i$ ,  $k_{e_l}^{C_i}$  induces a diffeomorphism  $\kappa(e_l)$  of  $\tilde{C}$  defined by

$$(11) \quad \kappa(e_l) = \begin{cases} \kappa_{e_l}^{\tilde{C}_i^*} & \text{on } \tilde{C}_i \\ \text{Id} & \text{on } \tilde{C} - \tilde{C}_i. \end{cases}$$

LEMMA 2.4. Let  $W_\Upsilon^o$  be the subgroup of  $W_\Upsilon$  generated by  $\left\{ \left( t_{e_l}^{C_i^*} \right)^2 \right\}$  and  $\{k_{e_l}^{C_i^*}\}$ . Then there is an exact sequence of groups

$$1 \rightarrow W_\Upsilon^o \rightarrow W_\Upsilon \rightarrow \mathbf{Z}_2^{3g-3} \rightarrow 1.$$



*Proof.* For  $1 \leq l \leq 3g - 3$ , the inverse image  $p^{-1}(e_l)$  consists of two connected components  $\tilde{e}_l$  and  $\sigma\tilde{e}_l$ . The diffeomorphisms listed in (i) and (ii) in Definition 2.8 interchanges these two connected components. Hence the action of the holonomy diffeomorphisms on the homology classes  $\{[\tilde{e}_l - \sigma\tilde{e}_l]\}$  (with  $\tilde{e}_l$  suitably oriented) in  $H_1(\tilde{C}, \mathbf{R})$  induces the homomorphism  $W_\Upsilon \rightarrow \mathbf{Z}_2^{3g-3}$  in the above sequence in the lemma. Then the exactness of the sequence is an immediate consequence of the construction.  $\square$

2.4. *Marking and the universal cover of  $\mathcal{B}_\Upsilon$ .* Let  $\Upsilon = \{e_l, C_i\}$  be a pant decomposition of  $C$ . Let  $\mathcal{B}_\Upsilon$  be the space defined in Definition 2.5.

Let  $\tilde{b} = (b, \alpha) \in \mathcal{B}_\Upsilon$  and let  $p : \tilde{C} = \tilde{C}_{\tilde{b}} \rightarrow C$  be the corresponding two-fold branched covering surface of  $C$  with covering involution  $\sigma$ .

Since  $\tilde{b} = (b, \alpha) \in \mathcal{B}_\Upsilon$ , we may write  $b = \{x_1^i, x_2^i\}_{1 \leq i \leq 2g-2}$  for  $x_1^i, x_2^i \in C_i^o$  and  $\tilde{C} = \cup \tilde{C}_i$ , where  $\tilde{C}_i$  is the 2-fold branched covering surface of  $C_i$  branched at  $x_1^i \cup x_2^i$  for  $1 \leq i \leq 2g - 2$ .

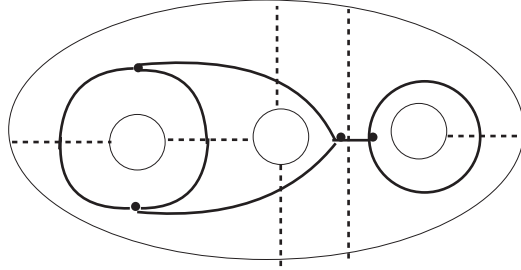


Figure 4: Marking

*Definition 2.9.* Let  $\Upsilon = \{e_l, C_i\}$  be a pant decomposition of  $C$ . Let  $\tilde{b} = (b, \alpha) \in \mathcal{B}_\Upsilon$ .

We define a *marking*  $\mathfrak{m} = \{f_l, e_l, T\}$  of  $C$  associated with  $\Upsilon$  as follows:

- (i) For  $1 \leq l \leq 3g - 3$  such that  $e_l = C_i \cap C_j$  ( $1 \leq i \neq j \leq 3g - 3$ ),  $f_l$  is an embedded arc in  $C_i \cup C_j$  connecting  $x_1^i$  and  $x_1^j$  such that  $f_l \cap e_l = \{a \text{ point}\}$ .
- (ii) For  $1 \leq l \leq 3g - 3$  such that  $e_l$  is an essential curve in a 1-holed torus  $C_i$ ,  $f_l$  is an *essential simple closed curve* in  $C_i$  such that  $f_l \cap e_l = \{a \text{ point}\}$ .
- (iii) For  $1 \leq l \neq l' \leq 3g - 3$ ,  $f_l \cap f_{l'}$  is empty or  $x_1^i$ , where the latter case occurs exactly when  $e_l \cup e_{l'} \subset C_i$ .
- (iv)  $T$  is a *maximal tree* which is a 1-complex whose vertices are  $\{x_1^i\}_{1 \leq i \leq 2g-2}$  and  $\{f_l \cap e_l\}_{1 \leq l \leq 3g-3}$  and whose edges are arcs in  $\{f_l \cap C_i\}$  connecting  $x_1^i$  and  $f_l \cap e_l$  in  $C_i$  for  $1 \leq i \leq 2g - 2$ .

The set of pairs  $(\tilde{b}, \mathbf{m})$  for  $\tilde{b} \in \mathcal{B}_\Upsilon$  and a marking  $\mathbf{m}$  associated with  $\Upsilon$  serves as the universal covering space  $\tilde{\mathcal{B}}_\Upsilon$  of  $\mathcal{B}_\Upsilon$ .

2.5. *The  $\sigma$ -anti-invariant homology group, the Lagrangian  $\tilde{\ell}$  and the lattices  $\Lambda_0$  and  $\Lambda$ .* Let  $\Upsilon = \{e_l, C_i\}$  be a pant decomposition of  $C$ . For the covering surface  $p : \tilde{C} \rightarrow C$  associated with  $\tilde{b} = (b, \alpha) \in \mathcal{B}_\Upsilon$ , let

$$(12) \quad H_1(\tilde{C}, \mathbf{R}) = H_1(\tilde{C}, \mathbf{R})_+ \oplus H_1(\tilde{C}, \mathbf{R})_-$$

be the decomposition into the invariant (+) and anti-invariant (−) subspaces of the involution  $\sigma_*$  on  $H_1(\tilde{C}, \mathbf{R})$  induced by the covering involution  $\sigma$ . Then  $H_1(\tilde{C}, \mathbf{R})_+$  is isomorphic to  $H_1(C, \mathbf{R})$  and  $\dim_{\mathbf{R}} H_1(\tilde{C}, \mathbf{R})_- = 6g - 6$ .

*Definition 2.10.* We define a symplectic form  $\omega$  on  $H_1(\tilde{C}, \mathbf{R})_-$ , for  $a, b \in H_1(\tilde{C}, \mathbf{R})_-$ , by

$$\omega(a, b) = \frac{1}{2} \langle a, b \rangle,$$

where  $\langle \cdot, \cdot \rangle$  denotes the symplectic form induced by the intersection pairing on  $\tilde{C}$ .

Let  $\tilde{e}_l$  be a connected component of  $p^{-1}(e_l)$  ( $1 \leq l \leq 3g - 3$ ). Then  $p^{-1}(e_l) = \tilde{e}_l \cup \sigma \tilde{e}_l$ . We choose and fix an orientation of  $\tilde{e}_l$ .

Let  $\tilde{\ell}$  be the subspace in  $H_1(\tilde{C}, \mathbf{R})_-$  spanned by  $\{[\tilde{e}_l - \sigma \tilde{e}_l]\}_{1 \leq l \leq 3g-3}$ . Then  $\tilde{\ell}$  is Lagrangian with respect to  $\omega$ .

*Definition 2.11.* Let  $C_i \in \Upsilon$ .

(i) Assume  $C_i = S_0$  with  $\partial C_i = e_{l_1} \cup e_{l_2} \cup e_{l_3}$ . We set

$$(13) \quad \begin{aligned} E_1^i &= \frac{1}{2} [-(\tilde{e}_{l_1} - \sigma \tilde{e}_{l_1}) + (\tilde{e}_{l_2} - \sigma \tilde{e}_{l_2}) + (\tilde{e}_{l_3} - \sigma \tilde{e}_{l_3})], \\ E_2^i &= \frac{1}{2} [(\tilde{e}_{l_1} - \sigma \tilde{e}_{l_1}) - (\tilde{e}_{l_2} - \sigma \tilde{e}_{l_2}) + (\tilde{e}_{l_3} - \sigma \tilde{e}_{l_3})], \\ E_3^i &= \frac{1}{2} [(\tilde{e}_{l_1} - \sigma \tilde{e}_{l_1}) + (\tilde{e}_{l_2} - \sigma \tilde{e}_{l_2}) - (\tilde{e}_{l_3} - \sigma \tilde{e}_{l_3})], \\ E_0^i &= \frac{1}{2} [(\tilde{e}_{l_1} - \sigma \tilde{e}_{l_1}) + (\tilde{e}_{l_2} - \sigma \tilde{e}_{l_2}) + (\tilde{e}_{l_3} - \sigma \tilde{e}_{l_3})]. \end{aligned}$$

(ii) Assume  $C_i = T_0$ . Let  $e_{l_1} = \partial C_i$  and let  $e_{l_2} \in \Upsilon$  be the essential simple closed curve in  $C_i$ . We set

$$(14) \quad \begin{aligned} E_1^i &= -\frac{1}{2} [\tilde{e}_{l_1} - \sigma \tilde{e}_{l_1}] + [\tilde{e}_{l_2} - \sigma \tilde{e}_{l_2}], \\ E_2^i &= \frac{1}{2} [\tilde{e}_{l_1} - \sigma \tilde{e}_{l_1}], \\ E_0^i &= \frac{1}{2} [\tilde{e}_{l_1} - \sigma \tilde{e}_{l_1}] + [\tilde{e}_{l_2} - \sigma \tilde{e}_{l_2}]. \end{aligned}$$

Those classes are represented by the oriented simple closed curves which are the inverse images in  $\tilde{C}_i$  of the arcs in  $C_i$  connecting the two branch points  $\{x_1^i, x_2^i\}$  in it, and hence are contained in  $\tilde{\ell} \cap H_1(\tilde{C}, \mathbf{Z})_-$ . In fact  $\tilde{\ell} \cap H_1(\tilde{C}, \mathbf{Z})_-$  is spanned by  $\{E_1^i, E_2^i, E_3^i\}_{1 \leq i \leq 2g-2}$ .

Associated with a marking,  $\mathbf{m} = \{f_l, e_l\}$ , given in Definition 2.9, we have homology classes  $\{[f_l - \sigma \tilde{f}_l]\}_{1 \leq l \leq 3g-3}$  in  $H_1(\tilde{C}, \mathbf{R})_-$ , where  $\tilde{f}_l$  is a component of  $p^{-1}(f_l)$  oriented in such a way that  $\omega([\tilde{e}_l - \sigma \tilde{e}_l], [f_l - \sigma \tilde{f}_l]) = 1$ .

For  $1 \leq l, k \leq 3g-3$  we choose  $d_{lk} \in \mathbf{Z}$  so that  $d_{ll} = 0$ ,  $\sum_{1 \leq l \leq 3g-3} d_{lk} \in 2\mathbf{Z}$ , and  $\tilde{f}_l^* \in H_1(\tilde{C}, \mathbf{Z})_-$  defined by

$$\tilde{f}_l^* = [f_l - \sigma \tilde{f}_l] + \sum_{1 \leq k \leq 3g-3} d_{lk} [\tilde{e}_k - \sigma \tilde{e}_k]$$

satisfies

$$\omega([\tilde{e}_l - \sigma \tilde{e}_l], \tilde{f}_k^*) = \delta_{lk} \quad , \quad \omega(\tilde{f}_l^*, \tilde{f}_k^*) = 0.$$

(We note that we can construct one such example of  $\{d_{lk} \in \mathbf{Z}\}$  by using the notion of ‘grouping’ which will be defined in §8.1.)

We denote  $\tilde{\ell}^*$  the Lagrangian spanned by  $\{\tilde{f}_l^*\}$ .

*Definition 2.12.* (i) Let  $\Lambda_0$  be the integral lattice in  $\tilde{\ell}$  generated by  $\{[\tilde{e}_l - \sigma \tilde{e}_l]\}$ . Let  $\Lambda_0^*$  be the integral lattice in  $\tilde{\ell}^*$  spanned by  $\{\tilde{f}_l^*\}_{1 \leq l \leq 3g-3}$ , where  $\{\tilde{f}_l^*\}_{1 \leq l \leq 3g-3}$  and  $\tilde{\ell}^*$  are defined as above.

(ii) Let  $\Lambda$  be the integral lattice in  $\tilde{\ell}$  generated by  $\{E_1^i, E_2^i, E_3^i\}_{1 \leq i \leq 2g-2}$ . Let  $\Lambda^*$  be the integral lattice in  $\tilde{\ell}^*$  which is the symplectic dual of  $\Lambda$ . Now,  $\Lambda^*$  is a subset of  $\Lambda_0^*$  consisting of those vectors  $\{\sum_l n_l \tilde{f}_l^* \in \Lambda_0^*\}$  such that, for each  $C_i \in \Upsilon$  with  $\partial C_i^* = e_{l_1^i} \cup e_{l_2^i} \cup e_{l_3^i}$ ,

$$(15) \quad n_{l_1^i} + n_{l_2^i} + n_{l_3^i} \in 2\mathbf{Z},$$

where  $n_{l_2^i} = n_{l_3^i}$  if  $C_i = T_0$ .

### 3. Family of Prym varieties

*3.1. Prym varieties and dominant maps to the moduli space of semistable rank two bundles on  $C$ .* Let  $p: \tilde{C} \rightarrow C$  be a 2-fold branched covering, where  $\tilde{C} = \tilde{C}_b$  for  $b = (b, \alpha) \in \mathcal{B}$ . Let  $J$  be the Jacobian of  $C$ .

Let  $\mathfrak{d}$  be the line bundle over  $C$  of degree  $2g-2$  such that  $p_*\mathcal{O}_{\tilde{C}} = \mathcal{O}_C \oplus \mathfrak{d}^{-1}$ . Let  $\tilde{J}$  be the Jacobian of  $\tilde{C}$ , and let  $\tilde{J}^{2g-2}$  be the variety which parametrizes the line bundles of degree  $2g-2$  on  $\tilde{C}$ .

For a line bundle  $L$  on  $\tilde{C}$ , let  $p_*L$  be the direct image of  $L$  which is a rank 2 bundle on  $C$  with determinant  $\text{Nm}(L) \otimes \mathfrak{d}^{-1}$ . In particular for  $L \in \tilde{J}^{2g-2}$ ,  $p_*L$  is of degree 0. Let

$$(16) \quad P' = \{L \in \tilde{J}^{2g-2} \mid \text{Nm}(L) = \mathfrak{d}\}.$$

Then for  $L \in P'$ , the determinant of  $p_*L$  is trivial.

$P'$  is an Abelian variety of dimension  $3g-3$ . Let  $P'_s$  (resp.  $P'_{ss}$ ) be the subset of  $P'$  consisting of those  $L \in P'$  such that  $p_*L$  is stable (resp. semistable).

LEMMA 3.1 ([4], [6]).  *$P' - P'_{ss}$  (resp.  $P' - P'_s$ ) is a subvariety of  $P'$  of codimension  $\geq g+1$  (resp.  $\geq g-1$ ).*

*Proof.*  $p_*L$  is not semistable (resp. stable) if it contains a line subbundle  $M$  of positive (resp. nonnegative) degree. Then there is a nonzero homomorphism  $p^*M \rightarrow L$ . Hence  $L = p^*M(D)$  for an effective divisor  $D$  on  $\tilde{C}$  such that  $\text{Nm}(M(D)) = \mathfrak{d}$ . Let  $u_p : J^r \times \tilde{C}^{2g-2-2r} \rightarrow P'$  be the morphism defined by  $u_r(M, D) = p^*M(D)$ , where  $J^r$  denotes the variety parametrizing the isomorphism classes of line bundles of degree  $r$  on  $C$ . The image of  $u_r$  restricted to those pairs  $(M, D)$  such that  $\text{Nm}(M(D)) = \mathfrak{d}$  is a subvariety of  $P'$  of codimension  $\geq g-1+2r$ . The subset of  $L$  such that  $p_*L$  is not semistable is the union of those subvarieties and the lemma follows.  $\square$

Let  $M_g$  be the moduli space of semistable, holomorphic, rank-two vector bundles on  $C$  with trivial determinant. Let  $M_{gs}$  be the subset of  $M_g$  consisting of the isomorphism classes of stable holomorphic rank 2 bundles.  $M_{gs}$  is Zariski dense in  $M_g$ .

From the above argument it follows that the map  $L \rightarrow p_*L$  defines a morphism  $\pi' : P'_{ss} \rightarrow M_g$  and  $\pi' : P'_s \rightarrow M_{gs}$ .

PROPOSITION 3.1 ([4], [6]). *The morphism  $\pi' : P'_s \rightarrow M_{gs}$  is dominant.*

*Proof.* Let  $L \in P'_s$ . The sheaf  $p_*L$  has a structure of a  $p_*\mathcal{O}_{\tilde{C}}$ -module, and it induces a homomorphism  $\nu : p_*\mathcal{O}_{\tilde{C}} \rightarrow \text{End}(p_*L)$ . On the other hand the tangent space  $T_{p_*L}(M_g)$  is canonically identified with  $H^1(C, \text{End}(p_*L))$ , and the space  $T_L(P')$  with  $H^1(\tilde{C}, \mathcal{O}_{\tilde{C}})$  which is isomorphic to  $H^1(C, p_*\mathcal{O}_{\tilde{C}})$ . By functoriality the differential  $d\pi'_L$  of  $\pi'$  at  $L$  is identified with  $H^1(\nu)$ .

Let  $N$  be the kernel of the canonical surjective homomorphism  $p^*p_*L \rightarrow L$ . We have an exact sequence

$$(17) \quad 0 \rightarrow \text{Hom}(L, L) \rightarrow \text{Hom}(p^*p_*L, L) \rightarrow \text{Hom}(N, L) \rightarrow 0.$$

Applying  $p_*$ , we have

$$(18) \quad 0 \rightarrow p_*\mathcal{O}_{\tilde{C}} \rightarrow \text{End}(p_*L) \rightarrow p_*(N^{-1} \otimes L) \rightarrow 0.$$

Hence the cokernel of  $H^1(\nu)$  which is the first homomorphism of the above exact sequence is identified with  $H^1(\tilde{C}, N^{-1} \otimes L)$ . Since  $\det(p_*L) = \text{Nm}(L) \otimes \mathfrak{d}^{-1}$ , we have  $N = L^{-1} \otimes p^* \det(p_*L) = \sigma^*L \otimes p^*\mathfrak{d}^{-1}$ , and  $N^{-1} \otimes L = L \otimes \sigma^*L^{-1} \otimes p^*\mathfrak{d}$ . Since the canonical bundle  $K_{\tilde{C}}$  of  $\tilde{C}$  is isomorphic to  $p^*(K_C \otimes \mathfrak{d})$ , by the duality,  $T_L(\pi'_*)$  is surjective if and only if the space  $H^0(\tilde{C}, \sigma^*L \otimes L^{-1} \otimes p^*K_C)$  is zero. Since the genus of  $\tilde{C}$  is  $4g-3$ ,  $d\pi'_L$  is surjective on a Zariski open set.  $\square$

3.2. *A coordinate on a Prym variety.* Let  $\Upsilon = \{e_l, C_i\}$  be a pant decomposition of  $C$ . Let  $(\tilde{b}, \mathfrak{m}) \in \tilde{\mathcal{B}}_\Upsilon$ , where  $\mathfrak{m}$  is a marking of  $C$  associated with  $\Upsilon$  and  $\tilde{b} = (b, \alpha)$  for  $b = \{x_1^i, x_2^i\}_{1 \leq i \leq 2g-2}$  such that  $x_1^i, x_2^i \in C_i^o$  (§2.4).

Let  $\eta_0$  be a divisor of degree 0 of  $\tilde{C} = \tilde{C}_{\tilde{b}}$  such that  $\sigma^*\eta_0 = \eta_0$  and

$$(19) \quad 2\eta_0 = - \sum_{i=1}^{2g-2} [x_1^i] + \sum_{i=1}^{2g-2} [x_2^i].$$

Let  $\eta$  be the divisor of degree  $2g - 2$  of  $\tilde{C}$  defined by

$$(20) \quad \eta = \eta_0 + \sum_{i=1}^{2g-2} [x_1^i].$$

Formally we may write  $\eta = \frac{1}{2} \sum_{i=1}^{2g-2} ([x_1^i] + [x_2^i])$ .

We denote the corresponding line bundle by the same letter  $\eta$ . Then clearly  $\eta = \sigma^*\eta$  and  $\eta \in P'$ . We choose  $\eta$  as an origin of  $P'$ .

We write a line bundle  $L$  on  $\tilde{C}$  of degree  $2g - 2$  as  $L = \eta L_0$  for a degree 0 line bundle  $L_0$  on  $\tilde{C}$ . Then, since  $\sigma^*\eta \otimes \eta = [b]$ , the condition that  $\eta L_0 \in P'$  is equivalent to  $\sigma^*L_0 \otimes L_0 = 1$ , that is,  $L_0$  is  $\sigma$ -anti-invariant.

Thus choosing  $\eta$  as the origin of the Prym variety, we see that  $P'$  can be identified with the set of the isomorphism classes of  $\sigma$ -anti-invariant degree 0 line bundles on  $\tilde{C}$ .

For  $1 \leq i \leq 2g - 2$  let  $\tilde{C}_i$  be the 2-fold branched cover of  $C_i$  with branch set  $\{x_1^i, x_2^i\}$ . Then the set of the isomorphism classes of  $\sigma$ -anti-invariant degree 0 line bundles on  $\tilde{C}$  can be coordinated by  $(z_l)_{1 \leq l \leq 3g-3}$ , where  $(z_l)$  represents the line bundle on  $\tilde{C}$  constructed from the disjoint union of the trivial bundles  $\bigcup \tilde{C}_i \times \mathbf{C}$  by attaching them by the transition functions  $\exp(2\pi i z_l)$  at  $\tilde{e}_l$  and  $\exp(-2\pi i z_l)$  at  $\sigma \tilde{e}_l$ . We use  $(z_l)$  as the coordinate of the universal cover of  $P'$ .

Let  $(\tilde{\ell}, \tilde{\ell}^*)$  be the Lagrangian pair in  $H_1(\tilde{C}, \mathbf{R})_-$  given in Section 2.5, and let  $\Lambda_0$  and  $\Lambda_0^*$  be the integral lattices in  $\tilde{\ell}$  and  $\tilde{\ell}^*$  respectively given there.

Then  $H_1(\tilde{C}, \mathbf{Z})_- = \Lambda + \Lambda_0^*$ , and as a real symplectic manifold we have

$$P' = H_1(\tilde{C}, \mathbf{R})_- / (\Lambda + \Lambda_0^*).$$

Here we make the following important remark;  $P'$  is difficult to manage for technical reasons and it is much more convenient for us to consider the covering space  $P$  of  $P'$  defined by

$$(21) \quad P = H_1(\tilde{C}, \mathbf{R})_- / (\Lambda_0 + \Lambda_0^*).$$

There is a covering map  $P \rightarrow P'$  whose covering transformation is the translation by an element of  $\Lambda/\Lambda_0$ , and  $P$  is an abelian variety with the complex structure compatible with that of  $P'$ .

Instead of studying  $P'$  directly we consider everything as  $\Lambda$ -invariant objects on  $P$ , and from now on we call  $P$  as Prym variety. Also  $\pi : P \rightarrow M_g$

denote the obvious map, and  $P_s$  and  $P_{ss}$  denote the set of the same meaning as  $P'_s$  and  $P'_{ss}$  respectively.

Let  $\{[\tilde{e}_l - \sigma\tilde{e}_l], \tilde{f}_l^*\}_{1 \leq l \leq 3g-3}$  be the symplectic basis of  $H_1(\tilde{C}, \mathbf{R})_-$  given in Definition 2.12.

Let  $\{w_l\}_{1 \leq l \leq 3g-3}$  be the holomorphic 1-forms on  $\tilde{C}$  such that  $\sigma^*w_l = -w_l$  and that, for  $1 \leq l, l' \leq 3g-3$ ,

$$(22) \quad \int_{\tilde{e}_l - \sigma\tilde{e}_l} w_{l'} = \delta_{ll'}.$$

The set  $\{w_l\}_{1 \leq l \leq 3g-3}$  forms a basis of the space of  $\sigma$ -anti-invariant holomorphic 1-forms on  $\tilde{C}$ .

*Definition 3.1.* The Riemann matrix associated with the lattice  $\Lambda_0 + \Lambda_0^*$

$$(23) \quad \Omega = (\Omega_{ij})_{1 \leq i, j \leq 3g-3}$$

is defined by

$$(24) \quad \Omega_{ij} = \int_{\tilde{f}_j^*} w_i.$$

Then  $\Omega$  is a complex symmetric matrix and its imaginary part,  $\text{Im}\Omega$ , is positive definite.  $\Lambda_0 + \Omega\Lambda_0^*$  forms a lattice in  $\mathbf{C}^{3g-3}$  and we have, as a complex variety,

$$(25) \quad P = \mathbf{C}^{3g-3} / (\Lambda_0 + \Omega\Lambda_0^*).$$

The symplectic form  $\omega$  on  $P$  is represented by the de Rham cohomology class

$$(26) \quad \omega = \frac{i}{2} \sum (\text{Im}\Omega)_{ij}^{-1} dz_i \wedge d\bar{z}_j.$$

*Definition 3.2.* Let  $\tilde{\mathcal{L}}$  be the holomorphic hermitian line bundle on  $P$  with nontrivial holomorphic section whose curvature form is  $\omega$ .

#### 4. Riemann theta functions on polarized Prym varieties

4.1. *Riemann theta functions on the polarized Prym variety.* Let  $\Upsilon = \{e_l, C_i\}$  be a pant decomposition of  $C$ . Let  $(\tilde{b}, \mathbf{m}) \in \tilde{\mathcal{B}}_\Upsilon$  and let  $P = P_{(\tilde{b}, \mathbf{m})}$  be the corresponding polarized Prym variety. Let  $\pi : P_s \rightarrow M_g$  be the dominant map defined in Section 3.2.

Let  $\mathcal{L}$  be the determinant line bundle on  $M_g$ ; i.e.,  $\mathcal{L}$  corresponds to the divisor of  $M_g$  defined by the set of rank two semi-stable bundles  $E$  on  $C$  such that  $H^0(C, E \otimes F) \neq 0$ , where  $F$  is the line bundle on  $C$  satisfying  $F^2 = K_C$  corresponding to the theta constant of  $C$  ([18]). Since the codimension of  $P_{ss}$  in  $P$  is greater than  $g$ , the pull-back of  $\mathcal{L}^k$  to  $P_{ss}$  extends to a line bundle on

$P$  which we denote by  $\pi^*\mathcal{L}^k$ . Also the pull-back of a holomorphic section of  $\mathcal{L}^k$  extends to one of  $\pi^*\mathcal{L}^k$  by Hartog's theorem.

LEMMA 4.1 ([4, Lemme 1.7]).

$$c_1(\pi^*\mathcal{L}) = [2\omega],$$

where the right-hand side denotes the de Rham cohomology class of  $2\omega$ .

Since an isomorphism class of a holomorphic line bundle with nontrivial holomorphic section on an abelian variety is determined by its first Chern class,  $\pi^*\mathcal{L}$  is isomorphic to the line bundle  $\tilde{\mathcal{L}}^2$ , where  $\tilde{\mathcal{L}}$  is the line bundle defined in Definition 3.2.

Thus the pull back by  $\pi$  of a holomorphic section of  $\mathcal{L}^k$  is a holomorphic section of  $\tilde{\mathcal{L}}^{2k}$ , and it can be described as a Riemann theta function of level  $2k$  on  $P$ .

For a positive integer  $k$  and

$$(27) \quad \vec{a} \in \Lambda_0^* \otimes \mathbf{Q}, \quad \vec{b} \in \Lambda_0 \otimes \mathbf{Q},$$

we define  $\vartheta \begin{bmatrix} \vec{a} \\ \vec{b} \end{bmatrix} (2k\vec{z}, 2k\Omega)$  by

$$(28) \quad \vartheta \begin{bmatrix} \vec{a} \\ \vec{b} \end{bmatrix} (2k\vec{z}, 2k\Omega) = \sum_{\vec{n} \in \Lambda_0^*} \exp(\pi i(\vec{n} + \vec{a})^t 2k\Omega(\vec{n} + \vec{a}) + 2\pi i(\vec{n} + \vec{a})^t (2k\vec{z} + \vec{b})),$$

where  $\vec{a}, \vec{n}$  and  $\vec{b}$  are thought of as column vectors with respect to the basis  $\{[\tilde{f}_l^*]\}_{1 \leq l \leq 3g-3}$  and  $\{[\tilde{e}_l - \sigma \tilde{e}_l]\}_{1 \leq l \leq 3g-3}$  respectively,  $\vec{z}$  is a column vector in  $\mathbf{C}^{3g-3}$  and  $\vec{a}^t$  etc. denote their transposed vectors (we use the notation given in [18] for the Riemann theta function). The space  $\Theta_{2k}$  of Riemann theta functions of level  $2k$  on  $P$  associated with the lattice  $\Lambda_0$  has a base given by

$$\left\{ \vartheta \begin{bmatrix} \vec{a} \\ \vec{0} \end{bmatrix} (2k\vec{z}, 2k\Omega) \right\}_{\vec{a} \in \frac{1}{2k}\Lambda_0^*}.$$

4.2. *The heat equation.* For  $(\vec{b}, \mathbf{m}) \in \tilde{\mathcal{B}}_\Upsilon$  let  $P = P_{(\vec{b}, \mathbf{m})}$  be the associated polarized Prym variety.

The complex structure  $J = J_\Omega$  on  $P = P_{(\vec{b}, \mathbf{m})}$  is parametrized by  $\Omega$  given in equation (23) in Definition 3.1 which is an element of the Siegel domain  $\mathcal{S}$  of complex symmetric  $(3g-3) \times (3g-3)$  matrices with positive definite imaginary part.

The map  $\Omega \rightarrow J_\Omega$  is a holomorphic map. If we denote by  $\delta$  the holomorphic derivative with respect to  $\Omega$ , then

$$(29) \quad \delta J = -(\delta\Omega)(\text{Im}\Omega)^{-1}.$$

As in [2], [18], the holomorphic derivatives on the sections of the line bundle  $\tilde{\mathcal{L}}^{2k}$  become

$$(30) \quad \begin{aligned} \nabla_i \tilde{\psi}(z, \Omega) &= \left( \frac{\partial}{\partial z_i} - 8k\pi(\operatorname{Im}\Omega)_{ij}^{-1}(z_j - \bar{z}_j) \right) \tilde{\psi}(z, \Omega), \\ \delta \tilde{\psi}(z, \Omega) &= \left( \delta^\Omega + \frac{1}{2i}((\delta\Omega)(\operatorname{Im}\Omega)^{-1})_{ij}(z_j - \bar{z}_j) \frac{\partial}{\partial z_i} \right) \tilde{\psi}(z, \Omega) \\ &\quad + 2k \frac{\pi}{i}((\operatorname{Im}\Omega)^{-1}(\delta\Omega)(\operatorname{Im}\Omega)^{-1})_{ij}(z_i - \bar{z}_i)(z_j - \bar{z}_j) \tilde{\psi}(z, \Omega), \end{aligned}$$

where  $\delta^\Omega$  denotes the partial differential operator in the variables  $\Omega_{ij}$ . The anti-holomorphic derivatives are given by

$$(31) \quad \bar{\nabla}_i = \frac{\partial}{\partial \bar{z}_i}, \quad \bar{\delta} = \delta^\Omega.$$

If we combine the equations (29),(30) and (31), the differential operator which gives the parallelism on the space of Riemann theta functions (which is a section of  $\tilde{\mathcal{L}}^{2k}$ ) is

$$(32) \quad \delta + \frac{1}{8k}(\delta J \omega^{-1})_{ij} \nabla_i \nabla_j = \delta^{Th} + \frac{i}{4} \operatorname{tr}(\delta J),$$

where

$$(33) \quad \delta^{Th} \tilde{\psi}(z, \Omega) = \left( \delta^\Omega - \frac{1}{8\pi k i}(\delta\Omega)_{ij} \frac{\partial}{\partial z_i} \frac{\partial}{\partial z_j} \right) \tilde{\psi}(z, \Omega).$$

The differential operator acting on  $\Theta_{2k}$

$$(34) \quad \bar{\delta} + \delta + \frac{1}{8k}(\delta J \omega^{-1})_{ij} \nabla_i \nabla_j$$

gives a projectively flat connection on the bundle over the Siegel domain  $\mathcal{S}$  with fibre  $\Theta_{2k}$  whose curvature is central and which is given by the 2-form on  $\mathcal{S}$ ,  $\frac{i}{4} \operatorname{tr}(\bar{\delta} J \delta J)$ . The differential operator  $\bar{\delta} + \delta^{Th}$  gives the metaplectic correction of it on  $\mathcal{S}$ . Thus we represent the metaplectic correction on  $\mathcal{S}$  by replacing the operator  $\delta$  by  $\delta - \frac{i}{4} \operatorname{tr}(\delta J)$  ([2], [18]).

#### 4.3. Actions of $W_\Gamma$ on Riemann theta functions and automorphic forms.

*Definition 4.1.* (i) For a positive integer  $k$ , let  $A_{2k}$  be the vector space of automorphic forms of level  $2k$  associated with the lattice  $\Lambda$ , that is, an element of  $A_{2k}$  is a holomorphic function  $q(\Omega_\Lambda)$  of Riemann matrix  $\Omega_\Lambda$  of  $\tilde{C}$  associated with  $\Lambda$  which has automorphy with respect to the Siegel modular group. Throughout this paper we only deal with the case where  $\Omega_\Lambda$  is obtained from  $\Omega$  by prescribed linear transformation. Hence we consider  $q(\Omega_\Lambda)$  also as a holomorphic function of  $\Omega$ .

(ii) Let  $A_{2k} \cdot \Theta_{2k}$  be the space of Riemann theta functions of level  $2k$  with coefficients in  $A_{2k}$  on the polarized Prym variety  $P = P_{(\tilde{b}, \mathbf{m})}$  for  $(\tilde{b}, \mathbf{m}) \in \tilde{\mathcal{B}}_\Gamma$ .



Let  $W_\Upsilon$  be the group given in Definition 2.6 in Section 2.2. We consider the  $\mathbf{Z}_2^{3g-3}$ -action on  $A_{2k} \cdot \Theta_{2k}$  induced by  $W_\Upsilon$ .

From the description of the holonomy action of  $W_\Upsilon$  in Section 2.3 and Lemma 2.4, it follows that  $W_\Upsilon$  induces a  $\mathbf{Z}_2^{3g-3} = \{\pm 1\}^{3g-3}$ -action on  $H_1(\tilde{C}, \mathbf{R})_-$  preserving  $\tilde{\ell}$  given by, for  $\vec{\varepsilon} = (\varepsilon_l)_{1 \leq l \leq 3g-3}$ ,

$$(35) \quad \vec{\varepsilon} \cdot [\tilde{e}_l - \sigma \tilde{e}_l] = \varepsilon_l [\tilde{e}_l - \sigma \tilde{e}_l] \quad , \quad \vec{\varepsilon} \cdot \tilde{f}_l^* = \varepsilon_l \tilde{f}_l^* .$$

In each  $C_i \in \Upsilon (1 \leq i \leq 2g-2)$ , the action is the combination of the following three involutions

$$(36) \quad \begin{cases} \iota_1^i : (E_1^i, E_2^i, E_3^i) \rightarrow (E_0^i, -E_3^i, -E_2^i) \\ \iota_2^i : (E_1^i, E_2^i, E_3^i) \rightarrow (-E_3^i, E_0^i, -E_1^i) \\ \iota_3^i : (E_1^i, E_2^i, E_3^i) \rightarrow (-E_2^i, -E_1^i, E_0^i) . \end{cases}$$

These involutions correspond to the  $\mathbf{Z}_2^{3g-3}$ -action on  $\Lambda_0^* \otimes \mathbf{Q}$  given by, for  $\vec{\varepsilon} = (\varepsilon_1, \dots, \varepsilon_{3g-3})^t \in \mathbf{Z}_2^{3g-3}$  and  $\vec{a} = (a_1, \dots, a_{3g-3})^t \in \Lambda_0^* \otimes \mathbf{Q}$ ,

$$(37) \quad \vec{\varepsilon} \cdot \vec{a} = (\varepsilon_1 a_1, \dots, \varepsilon_{3g-3} a_{3g-3})^t .$$

Also we have the corresponding change of the coordinate  $\vec{z} = (z_l)^t$  on the Prym variety

$$(38) \quad \vec{z} \rightarrow \vec{\varepsilon} \cdot \vec{z} = (\varepsilon_1 z_1, \dots, \varepsilon_{3g-3} z_{3g-3})^t$$

and that of the Riemann matrix

$$(39) \quad \Omega \rightarrow \vec{\varepsilon} \cdot \Omega = \begin{pmatrix} \varepsilon_1 & & 0 \\ & \ddots & \\ 0 & & \varepsilon_{3g-3} \end{pmatrix} \Omega \begin{pmatrix} \varepsilon_1 & & 0 \\ & \ddots & \\ 0 & & \varepsilon_{3g-3} \end{pmatrix} ,$$

and a similar change of  $\Omega_\Lambda$ .

For a Riemann theta function  $\vartheta \begin{bmatrix} \vec{a} \\ \vec{0} \end{bmatrix} (2k\vec{z}, 2k\Omega) \in \Theta_{2k}$ , this change of variables is equivalent to the substitution of characteristics  $\vec{a} \rightarrow \vec{\varepsilon} \cdot \vec{a}$ .

The diffeomorphism  $\kappa(e_l)$  given in Definition 2.8 induces the endomorphism of the line bundle  $\eta$  of equation (20) covering  $\kappa(e_l)$ . It induces the change of the complex structure of  $\eta$ , and hence it induces the shift of the base point of  $P$ . From the fact that  $\kappa(e_l)$  is half the Dehn twist on the homology class in the pant interchanging the two branch points, the resulting shift operator on the space of Riemann theta functions is the action as such given in (iii) in the next definition below. To summarize, we make the following definition.

*Definition 4.2.* (i) We define  $\mathbf{Z}_2^{3g-3}$ -action on  $A_{2k}$  by, for  $\vec{\varepsilon} \in \mathbf{Z}_2^{3g-3}$  and  $q(\Omega_\Lambda) \in A_{2k}$ ,

$$q(\Omega_\Lambda) \rightarrow q(\vec{\varepsilon} \cdot \Omega_\Lambda) .$$

(ii) We define  $\mathbf{Z}_2^{3g-3}$ -action on  $\Theta_{2k}$  by, for  $\vec{\varepsilon} \in \mathbf{Z}_2^{3g-3}$

$$\vartheta \begin{bmatrix} \vec{a} \\ \vec{0} \end{bmatrix} (2k\vec{z}, 2k\Omega) \rightarrow \vartheta \begin{bmatrix} \vec{\varepsilon} \cdot \vec{a} \\ \vec{0} \end{bmatrix} (2k\vec{z}, 2k\Omega).$$

(iii) We define the shift operator  $S_{\frac{1}{2}\Lambda^*/\Lambda_0^*}^0$  by

$$S_{\frac{1}{2}\Lambda^*/\Lambda_0^*}^0 \left( \vartheta \begin{bmatrix} \vec{a} \\ \vec{b} \end{bmatrix} (2k\vec{z}, 2k\Omega) \right) = \sum_{\vec{\lambda} \in \frac{1}{2}\Lambda^*/\Lambda_0^*} \vartheta \begin{bmatrix} \vec{a} + \vec{\lambda} \\ \vec{b} \end{bmatrix} (2k\vec{z}, 2k\Omega),$$

where  $\vec{a} \in \frac{1}{2k}\Lambda_0^*$ , and  $\vec{b} = \vec{0}$  or  $\vec{\frac{1}{2}} = (\frac{1}{2}, \dots, \frac{1}{2})^t$ .

(iv) Also for later use we define the anti-invariant shift operator  $S_{\frac{1}{2}\Lambda^*/\Lambda_0^*}$  by, for  $\vec{a} \in \frac{1}{2k}\Lambda_0^*$ ,

$$S_{\frac{1}{2}\Lambda^*/\Lambda_0^*} \left( \vartheta \begin{bmatrix} \vec{a} \\ \vec{0} \end{bmatrix} (2k\vec{z}, 2k\Omega) \right) = \sum_{\vec{\lambda} \in \frac{1}{2}\Lambda^*/\Lambda_0^*} e^{2\pi i(\vec{\lambda}^t \vec{\frac{1}{2}})} \vartheta \begin{bmatrix} \vec{a} + \vec{\lambda} \\ \vec{0} \end{bmatrix} (2k\vec{z}, 2k\Omega).$$

The group of the holonomy diffeomorphisms induced by  $W_\Upsilon^o$  is generated by a Dehn twist of  $\tilde{C}_{\vec{b}}$  along simple closed curves each of which is contained in  $\tilde{C}_i (1 \leq i \leq 2g - 2)$ . Those holonomy diffeomorphisms induce symplectic automorphisms of  $H_1(\tilde{C}, \mathbf{R})_-$ , and hence we have a projective action of  $W_\Upsilon^o$  on  $A_{2k} \cdot \Theta_{2k}$ .

*Definition 4.3.* Let  $\psi \in A_{2k} \cdot \Theta_{2k}$ . Then  $\psi$  is called *projectively invariant* under  $W_\Upsilon^o$  if, for  $\gamma \in W_\Upsilon^o$ ,

$$\gamma\psi = c\psi$$

for a complex number  $c$  which depends on both of  $\gamma$  and  $\psi$ .

## 5. Branching divisor and theta function $\Pi$

Proposition 3.1 and its proof show that the dominant map  $\pi : P \rightarrow M_g$  is a holomorphic branched covering whose branching locus is given by

$$(40) \quad \{L \in P \mid H^0(\tilde{C}, \sigma^*L \otimes L^{-1} \otimes p^*K_C) \neq 0\},$$

where  $p : \tilde{C} \rightarrow C$  is the covering map.

We write  $L = \eta L_0 \in P$  for a degree 0 divisor  $L_0$  as in Section 3.2. Then, since  $\sigma^*L_0 = L_0^{-1}$ , the above condition is equivalent to the condition  $H^0(\tilde{C}, L_0^{-2} \otimes p^*K_C) \neq 0$ . Furthermore, since  $K_{\tilde{C}} = p^*\mathfrak{d} \otimes p^*K_C = [b] \otimes p^*K_C$ , it is equivalent to the condition

$$(41) \quad H^0(\tilde{C}, L_0^2 \otimes [b]) \neq 0$$

by the Serre duality and the Riemann-Roch theorem. Let  $\Delta_{\tilde{C}}$  and  $\Delta_C$  be the theta constants of  $\tilde{C}$  and  $C$  respectively [18, Chap.II §3]. We define the ‘relative’ theta characteristic  $\Delta_P$  by  $\Delta_P = \Delta_{\tilde{C}} - \pi^* \Delta_C$ .

Let  $\vartheta(\vec{z}, \Omega)$  be the Riemann theta function on  $P$  defined by

$$(42) \quad \vartheta(\vec{z}, \Omega) = \sum_{\vec{n} \in \Lambda_0^*} \exp(\pi i \vec{n}^t \Omega \vec{n} + 2\pi i \vec{n}^t \vec{z}).$$

Then the locus of  $L_0$  satisfying the condition (41) is given by the divisor of the Riemann theta function which is  $S_{\frac{1}{2}\Lambda^*/\Lambda_0^*}^0$ -image of the Riemann theta function obtained from  $\vartheta(\vec{z}, \Omega)$  by the change of variables  $\vec{z} \rightarrow 2\vec{z}$  and shifting by the characteristic  $\Delta_P$ .

PROPOSITION 5.1. *Let  $\vec{\frac{1}{2}} = (\frac{1}{2}, \dots, \frac{1}{2})^t$ .*

*Then*

$$(43) \quad \Delta_P = \frac{\vec{1}}{2} + \Omega \frac{\vec{1}}{2} \in \frac{1}{2}(\Lambda_0 + \Omega \Lambda_0^*).$$

*Proof.* We calculate  $\Delta_P$  in a similar way as in [18, Th. 3.1] and [19, Th. 5.3].

We give the proof under the assumption that  $C_i = S_0$  for all  $C_i \in \Upsilon$ . In the case that there is a  $C_i$  such that  $C_i = T_0$  a slight modification of the following calculation does well.

Let  $T$  be the 1-complex in  $C$  defined in Definition 2.9 (iv) in Section 2.4. Let  $\tilde{T} = p^{-1}T$  be the inverse image of  $T$  in  $\tilde{C}$ . We cut open  $\tilde{C}$  along  $\tilde{T}$  and  $\bigcup_l(\tilde{e}_l \cup \sigma \tilde{e}_l)$  to a disjoint union of simply connected surfaces  $\tilde{\Delta} = \bigcup_{1 \leq i \leq 2g-2} \tilde{\Delta}_i$ , where  $\tilde{\Delta}_i$  is  $\tilde{C}_i$  cut open along  $\tilde{T}$ . We use the notation

$$\partial \tilde{\Delta}_i = \bigcup_{e_l \subset C_i} (\tilde{e}_l^i \cup \sigma \tilde{e}_l^i) \cup (\tilde{f}_l^{i+} \cup (\sigma \tilde{f}_l^{i+})) \cup (\tilde{f}_l^{i-} \cup (\sigma \tilde{f}_l^{i-})),$$

where  $\tilde{f}_l^{i+}$  corresponds to the endpoint of  $\tilde{e}_l^i$ .

Let  $\vec{w} = (w_1, \dots, w_{3g-3})^t$ , where  $\{w_l\}_{1 \leq l \leq 3g-3}$  is the basis of  $\sigma$ -anti-invariant holomorphic 1-forms on  $\tilde{C}$  satisfying equation (22). As in [18, Th. 3.1], we define the function on  $\tilde{C}_0$ , for all  $\vec{z} \in \mathbf{C}^{3g-3}$ ,  $h(P) = \vartheta\left(\vec{z} + \int_{\sigma P}^P \vec{w}, \Omega\right)$ , where, for  $P \in \tilde{\Delta}_i$ , the line integral is taken along a path in  $\tilde{\Delta}_i$ .

Although the function of  $P$ ,  $\vec{z} + \int_{\sigma P}^P \vec{w}$ , has discontinuities across the boundaries  $\partial \tilde{\Delta}$ , the values of the discontinuities are contained in the lattice  $\Lambda_0 + \Omega \Lambda_0$ ; hence the set of zeros of  $h(P)$  is well defined by the quasi-periodicity of the theta function.

For  $1 \leq k \leq 3g-3$ , let  $g_k$  be the half of the indefinite integral of  $\omega_k$  on  $\tilde{\Delta}$  defined, for  $x \in \tilde{\Delta}_i (1 \leq i \leq 2g-2)$ , by

$$(44) \quad g_k(x) = \frac{1}{2} \int_{\sigma x}^x w_k,$$

where the right-hand side denotes the line integral along a path in  $\tilde{\Delta}_i$  connecting  $\sigma x$  and  $x$ .

In the same way as in the proof of [18, Th. 3.1] we see that there are exactly  $6g - 6$  points (counted with multiplicity if necessary)  $\{Q_r\}_{1 \leq r \leq 6g-6}$  such that  $h(Q_r) = 0$  and we may assume that  $\cup_r Q_r$  are contained in the interior of  $\tilde{\Delta}$ . Let  $D_r$  be a small disc neighborhood of  $Q_r$  for  $1 \leq r \leq 6g - 6$ .

Then we have the equation

$$\begin{aligned}
(45) \quad 0 &= \int_{(\tilde{\Delta} - \cup D_r)} d\left(g_k \frac{dh}{h}\right) \\
&= - \sum_{r=1}^{6g-6} \int_{\partial D_r} g_k \frac{dh}{h} + \sum_{l,i} \int_{(\tilde{e}_l^i + \sigma \tilde{e}_l^i)} g_k \frac{dh}{h} \\
&\quad + \sum_{l,i} \int_{(\tilde{f}_l^{i+} + \sigma \tilde{f}_l^{i+})} g_k \frac{dh}{h} + \int_{(\tilde{f}_l^{i-} + \sigma \tilde{f}_l^{i-})} g_k \frac{dh}{h}.
\end{aligned}$$

Taking these terms one at a time, we have

$$(46) \quad \sum_{r=1}^{6g-6} \int_{\partial D_r} g_k \frac{dh}{h} = \sum_{r=1}^{6g-6} 2\pi i g_k(Q_r) = 2\pi i \sum_{r=1}^{6g-6} \frac{1}{2} \int_{\sigma Q_r}^{Q_r} w_k.$$

Next we consider the third and the fourth terms in the last line of equation (45).

In the following we use the notations  $h^i = h|_{\tilde{\Delta}_i}$  and  $g_k^i = g_k|_{\tilde{\Delta}_i}$ .

For  $e_l \subset C_i$ ,  $g_k^i$  on  $(\tilde{f}_l^{i+} + \sigma \tilde{f}_l^{i+})$  is  $g_k^i$  on  $(\tilde{f}_l^{i-} + \sigma \tilde{f}_l^{i-})$  plus  $\frac{1}{2}\delta_{kl}$  because the path  $\tilde{e}_l^i - \sigma \tilde{e}_l^i$  leads from  $(\tilde{f}_l^{i-} + \sigma \tilde{f}_l^{i-})$  to  $(\tilde{f}_l^{i+} + \sigma \tilde{f}_l^{i+})$  and  $\int_{(\tilde{e}_l^i - \sigma \tilde{e}_l^i)} w_k = \delta_{kl}$ . So for  $e_l = C_i \cap C_j$ , using the notation  $\tilde{f}_l^{\pm} = \tilde{f}_l^{i\pm} \cup \tilde{f}_l^{j\pm}$ , we have

$$\begin{aligned}
(47) \quad &\sum_l \int_{(\tilde{f}_l^{i+} + \sigma \tilde{f}_l^{i+})} g_k \frac{dh}{h} - \int_{(\tilde{f}_l^{i-} + \sigma \tilde{f}_l^{i-})} g_k \frac{dh}{h} \\
&= \sum_l \frac{1}{2} \delta_{kl} \int_{(\tilde{f}_l^{i+} + \sigma \tilde{f}_l^{i+})} \frac{dh}{h} \\
&= \sum_l \frac{1}{2} \delta_{kl} \left[ \int_{(\tilde{f}_l^{i+} - \tilde{f}_l^{j+})} \frac{dh}{h} + \int_{(\sigma \tilde{f}_l^{i+} - \sigma \tilde{f}_l^{j+})} \frac{dh}{h} \right] \\
&\equiv -\pi i \Omega_{kk} - 2\pi i z_k \pmod{2\pi i \mathbf{Z}}.
\end{aligned}$$

Next we consider the second term in the last line of equation (45).

Note that, for  $e_l = C_i \cap -C_j$ ,  $\frac{dh}{h}$  on  $\tilde{e}_l^i$  ( $\sigma \tilde{e}_l^j$  resp.) is equal to  $\frac{dh}{h}$  on  $\tilde{e}_l^j$  ( $\sigma \tilde{e}_l^i$  resp.) minus  $2w_l$ .

Hence for  $e_l = C_i \cap -C_j$ ,

$$\begin{aligned}
(48) \quad & \int_{(\tilde{e}_i^i + \tilde{e}_i^j)} g_k \frac{dh}{h} + \int_{(\sigma \tilde{e}_i^i + \sigma \tilde{e}_i^j)} g_k \frac{dh}{h} \\
&= \int_{\tilde{e}_i^i} g_k^i \left( \frac{dh^j}{h^j} - 2\pi i(2w_l) \right) - g_k^j \frac{dh^j}{h^j} \\
&\quad + \int_{\sigma \tilde{e}_i^j} g_k^j \left( \frac{dh^i}{h^i} - 2\pi i(2w_l) \right) - g_k^i \frac{dh^i}{h^i} \\
&= -2\pi i \int_{\tilde{e}_i^i} (2g_k^i w_l) - 2\pi i \int_{\sigma \tilde{e}_i^j} (2g_k^j w_l) \\
&\quad + \int_{\tilde{e}_i^i} (g_k^i - g_k^j) \frac{dh^j}{h^j} + \int_{\sigma \tilde{e}_i^j} (g_k^j - g_k^i) \frac{dh^i}{h^i}.
\end{aligned}$$

First we consider the sum of the first and the second integrals of the four integrals of the last line of equation (48).

Using the  $\sigma$ -anti-invariance we see that the integral is equal to

$$2\pi i \int_{\tilde{f}_i' \cup -\sigma \tilde{f}_i'} w_k \int_{\tilde{e}_i} w_l,$$

where  $\tilde{f}_i'$  is the curve in  $\tilde{\Delta}_i \cup \tilde{\Delta}_j$  connecting  $x_2^i$  and  $x_2^j$ . Let  $\{d_{lk}\}$  be the integers defined just before Definition 2.12 in Section 2.5. Then we have

$$(49) \quad -2\pi i \int_{\tilde{e}_i^i} (2g_k^i w_l) - 2\pi i \int_{\sigma \tilde{e}_i^j} (2g_k^j w_l) = -\pi i \Omega_{kl} - \pi i d_{kl} + \frac{1}{4} r_{kl},$$

where  $r_{kl} = \pm \langle \tilde{f}_k, \tilde{f}_l \rangle$  is the intersection number of the curves  $\tilde{f}_k$  and  $\tilde{f}_l$  arising from the pairs such that  $e_k \cup e_l \subset C_i$ .

Now we note here the following; the function  $g_k$  has discontinuities across each  $\tilde{e}_i^j$  by values in  $\frac{1}{2}(\mathbf{Z} + \sum_l \mathbf{Z} \Omega_{kl})$ . Hence to compute  $\Delta_P$ , we compensate for these discontinuities.

The discontinuity of  $g_k$  yields at  $\tilde{e}_i^j$  the compensations of the integrals (49) given by the integrals

$$(50) \quad -2\pi i \int_{\tilde{e}_i^i} (2g_k^i w_l) + 2\pi i \int_{\sigma \tilde{e}_i^j} (2g_k^j w_l).$$

The integral (50) is given as follows.

First we assume  $k = l$ . Using the  $\sigma$ -anti-invariance and  $dg_k = w_k$ , we have

$$\begin{aligned}
(51) \quad & -2\pi i \int_{\tilde{e}_k^i} (2g_k^i w_k) + 2\pi i \int_{\sigma \tilde{e}_k^j} (2g_k^j w_k) \\
&= -2\pi i \int_{\tilde{e}_k^i} d(g_k^i)^2 + 2\pi i \int_{\sigma \tilde{e}_k^j} d(g_k^j)^2 \\
&= -2\pi i \left[ \left( g_k^i(0) + \frac{1}{2} \right)^2 - g_k^i(0)^2 + \left( g_k^j(1) - \frac{1}{2} \right)^2 - g_k^j(1)^2 \right] \\
&= -2\pi i (g_k^i(0) - g_k^j(1)) - \pi i \\
&= -\pi i \Omega_{kk} - \pi i,
\end{aligned}$$

where 0 and 1 denote the initial and end points of  $\tilde{e}_l^i$  and  $\tilde{e}_l^j$  respectively and they are equal.

Next we assume  $k \neq l$ . Since  $\int_{\tilde{e}_l^i} w_k = 0$ ,  $g_k^i$  and  $g_k^j$  have the same values at the two endpoints of  $\tilde{e}_l^i$  and  $\tilde{e}_l^j$  respectively, and hence by partial integration we can see that the two integrals cancel out and we have

$$(52) \quad -2\pi i \int_{\tilde{e}_l^i} (2g_k^j w_l) + 2\pi i \int_{\sigma \tilde{e}_l^j} (2g_k^i w_l) = \frac{1}{4} r'_{kl},$$

where  $r'_{kl} = \pm \langle \tilde{f}_k, \tilde{f}_l \rangle$  is similar to  $r_{kl}$  in equation (49). Note that, from the curve configuration in each  $C_i \in \Upsilon$ , we have  $\sum_l (r_{kl} + r'_{kl}) \in 4\mathbf{Z}$ .

Next we consider the sum of the third and fourth integrals of the last line of equation (48).

By the quasi-periodicity of the theta function,  $\frac{dh^j}{h^j}$  at  $\tilde{e}_l^j$  differs from  $\frac{dh^i}{h^i}$  at  $\sigma \tilde{e}_l^i$  by  $2\pi i(4w_l)$ . Hence, by similar calculations in (49), (50), (51) and (52), we have

$$\begin{aligned}
(53) \quad & \int_{\tilde{e}_l^i} (g_k^i - g_k^j) \frac{dh^j}{h^j} + \int_{\sigma \tilde{e}_l^j} (g_k^j - g_k^i) \frac{dh^i}{h^i} \\
&= 2\pi i \int_{\tilde{e}_l^i} (g_k^i - g_k^j) 4w_l \\
&\equiv 0 \quad \text{mod } 2\pi i \mathbf{Z} + 2\pi i \mathbf{Z} \Omega_{kl}.
\end{aligned}$$

Putting equations (45), (46), (47), (48), (49), (50) and (51) together and using  $\sum_l d_{lk} \in 2\mathbf{Z}$  and  $\frac{1}{4} \sum_l (r_{kl} + r'_{kl}) \in \mathbf{Z}$ , we find

$$\frac{1}{2} \sum_{r=1}^{6g-6} \int_{\sigma Q_r}^{Q_r} w_k \equiv -z_k - \left[ \frac{1}{2} \sum_{l=1}^{3g-3} \Omega_{kl} + \frac{1}{2} \right] \quad \text{mod } \mathbf{Z} + \sum_l \mathbf{Z} \Omega_{kl}.$$

Here we regard the left-hand side to be compensated by the discontinuity of  $g_k$ .

It follows that the  $k$ -th component of the vector  $\Delta_P$  is given by

$$-\frac{1}{2} \sum_{l=1}^{3g-3} \Omega_{kl} - \frac{1}{2} \pmod{\mathbf{Z}} + \sum_l \mathbf{Z} \Omega_{kl}.$$

This proves Proposition 5.1.  $\square$

**THEOREM 5.1.** *Let  $\tilde{C} = \tilde{C}_{(\tilde{b}, \tilde{\mathbf{m}})}$  be the 2-fold branched covering surface of  $C$  with marking associated to  $(\tilde{b}, \tilde{\mathbf{m}}) \in \tilde{\mathcal{B}}_\Upsilon$ . Coordinate the Prym variety  $P = P_{(\tilde{b}, \tilde{\mathbf{m}})}$  as in Section 3.2. Let  $\Pi$  be a Riemann theta function of level 4 on  $P$  defined by*

$$\Pi(\vec{z}, \Omega) = \sum_{\vec{\lambda} \in \frac{1}{2}\Lambda^*/\Lambda_0^*} e^{2\pi i(\vec{\lambda}^t \frac{\vec{1}}{2})} \sum_{\vec{\varepsilon} \in \mathbf{Z}_2^{3g-3}} w(\vec{\varepsilon}) \vartheta \left[ \begin{array}{c} \frac{\vec{\varepsilon}}{4} + \frac{\vec{\lambda}}{2} \\ 0 \end{array} \right] (4\vec{z}, 4\Omega),$$

where  $\vec{\lambda}^t \frac{\vec{1}}{2}$  denotes the scalar product of the two column vectors  $\vec{\lambda}$  and  $\frac{\vec{1}}{2}$  and  $w(\vec{\varepsilon}) = \varepsilon_1 \cdots \varepsilon_{3g-3}$  for  $\vec{\varepsilon} = (\varepsilon_1, \dots, \varepsilon_{3g-3}) \in \mathbf{Z}_2^{3g-3}$ .

Then the branching divisor of the map  $\pi : P \rightarrow M_g$  is given by the divisor of  $\Pi$ ,  $\text{Div}(\Pi)$ .

*Proof.* The branching locus is the divisor of the Riemann theta function  $\Pi$  of level 4 obtained from  $\vartheta(\vec{z}, \Omega)$  by translating by  $\Delta_P$ , substituting  $\vec{z}$  with  $2\vec{z}$  and making it  $\frac{1}{2}\Lambda^*/\Lambda_0^*$  invariant. Hence it is the divisor of

$$S_{\frac{1}{2}\Lambda^*/\Lambda_0^*}^0 \left( \vartheta \left[ \begin{array}{c} \frac{\vec{1}}{2} \\ \frac{\vec{1}}{2} \end{array} \right] (2\vec{z}, \Omega) \right)$$

which is equal to  $e^{-\frac{(3g-3)}{2}\pi i} \Pi$ .  $\square$

## 6. Differential equations satisfied by pull back sections

In this section we construct a differential equation which characterizes locally the pull back of holomorphic sections of  $\mathcal{L}^k$  by the dominant map  $\pi : P \rightarrow M_g$ . Throughout this section we fix a pant decomposition  $\Upsilon = \{e_l, C_i\}$  of  $C$ .

6.1. *The point-inverse vector field.* Let  $\mathcal{P}_\Upsilon \rightarrow \tilde{\mathcal{B}}_\Upsilon$  be the bundle of the polarized Prym varieties over the universal cover  $\tilde{\mathcal{B}}_\Upsilon$  of  $\mathcal{B}_\Upsilon$ . Then the morphism  $\pi : P = P_{(\tilde{b}, \tilde{\mathbf{m}})} \rightarrow M_g$  at each fiber combines to define a morphism  $\pi : \mathcal{P}_\Upsilon \rightarrow M_g$ . Let  $P_s$  and  $M_{g_s}$  be the subsets of  $P$  and  $M_g$  respectively corresponding to the stable bundles as in Section 3.2.

*Definition 6.1* (Point-inverse vector field). For a holomorphic tangent vector  $v \in T_{(\tilde{b}, \tilde{\mathbf{m}})}^{(1,0)} \tilde{\mathcal{B}}_\Upsilon$ , the morphism  $\pi : \mathcal{P}_\Upsilon \rightarrow M_g$  induces a holomorphic tangent vector field  $\mathcal{V}$  of  $\mathcal{P}_\Upsilon$  defined on  $P_s = P_{bs}$  with singularity along  $\text{Div}(\Pi) \cap P_s$

such that it is mapped to  $v$  by the projection  $\mathcal{P}_\Upsilon \rightarrow \tilde{\mathcal{B}}_\Upsilon$  and  $\pi_*\mathcal{V} = 0$ ; i.e. it is tangent to the inverse images of points of  $M_{g_s} - \text{Div}(\Pi)$  by  $\pi$  at  $P_s$ .

Let  $\tilde{P} = \tilde{P}_{(\tilde{b}, \mathfrak{m})}$  be the universal cover of the Prym variety  $P = P_{(\tilde{b}, \mathfrak{m})}$  and let  $\tilde{\mathcal{P}}_\Upsilon \rightarrow \tilde{\mathcal{B}}_\Upsilon$  be the fibre bundle on  $\tilde{\mathcal{B}}_\Upsilon$  whose fibre at  $b$  is  $\tilde{P} = \tilde{P}_{(\tilde{b}, \mathfrak{m})}$ . Then the vector field  $\mathcal{V}_b$  can be pulled back to a vector field  $\tilde{\mathcal{V}}_b$  on  $\tilde{\mathcal{P}}_\Upsilon$ . Let  $\tilde{P}_s$  be the inverse image of  $P_s$  under the covering projection  $\tilde{P} \rightarrow P$ .

**THEOREM 6.1.** *For  $v \in T_{(\tilde{b}, \mathfrak{m})}^{(1,0)}\tilde{\mathcal{B}}_\Upsilon$ , the corresponding vector field  $\tilde{\mathcal{V}}$  on  $\tilde{P}_s$  is given by*

$$(54) \quad \tilde{\mathcal{V}} = \delta^\Omega + \frac{1}{8}(\delta J\omega^{-1})_{ij}\Pi^{-1}\partial_i\Pi\frac{\partial}{\partial z_j},$$

where  $\delta^\Omega$  denotes the tangent vector on the Siegel domain  $\mathcal{S}$  induced by  $v$ . It descends to the vector field  $\mathcal{V}$  on  $P_s$  given by

$$(55) \quad \mathcal{V} = \delta + \frac{1}{8}(\delta J\omega^{-1})_{ij}\Pi^{-1}\nabla_i\Pi\frac{\partial}{\partial z_j}$$

where  $\delta$  and  $\nabla_i$  are the covariant derivatives given in equation (30) of Section 4.2.

*Proof.* Let  $\tilde{\pi} : \tilde{P}_s \rightarrow M_{g_s}$  be the composition of the covering map  $\tilde{P}_s \rightarrow P$  and  $\pi$ . If we choose a local holomorphic coordinate  $(y_j)_{1 \leq j \leq 3g-3}$  of  $M_{g_s}$  at a point and we write  $\tilde{\pi}(\Omega, z_i) = (f_j(\Omega, z_i))$ , then the meromorphic vector field  $\tilde{\mathcal{V}}$  is given by

$$(56) \quad \tilde{\mathcal{V}} = - \left( \frac{\partial f_j}{\partial z_i} \right)_{1 \leq i, j \leq 3g-3}^{-1} \left( \frac{\partial f_j}{\partial \Omega} \right)_{1 \leq j \leq 3g-3}.$$

Hence if we write

$$(57) \quad \tilde{\mathcal{V}} = \delta^\Omega + \sum_{i=1}^{3g-3} \nu_j \frac{\partial}{\partial z_j}$$

then  $\vec{\nu} = (\nu_j)_{1 \leq j \leq 3g-3}$  is a meromorphic vector with singularity along the divisor of  $\det \left( \frac{\partial f_j}{\partial z_i} \right)^{-1}$  which is  $\text{Div}(\Pi)$ .

Let  $\wedge^{3g-3}TM_g$  and  $\wedge^{3g-3}TP$  be the top exterior bundle of the holomorphic tangent bundles of  $M_g$  and  $P$  respectively. Then the morphism  $\pi : P \rightarrow M_g$  gives a holomorphic section  $s$  of the bundle  $(\wedge^{3g-3}T^*P) \otimes \pi^* \wedge^{3g-3}TM_g$  which is isomorphic to  $\pi^*\mathcal{L}^4 = \tilde{\mathcal{L}}^8$  ([4]). As was mentioned in Section 5 the branching locus of the map  $\pi_{\tilde{b}} : P_{\tilde{b}} \rightarrow M_g$  is given by the divisor of the Riemann theta function  $\Pi$  of level 4. Hence we have  $s = c(b)\Pi^2$  for a holomorphic function  $c(b)$  on  $\tilde{\mathcal{B}}_\Upsilon$ .



The divergence  $\operatorname{div}_{\tilde{\mathcal{V}}}(c(b)\Pi^2)$  of the vector field  $\tilde{\mathcal{V}}$  with respect to the volume form  $c(b)\Pi^2$  is given by

$$(58) \quad \operatorname{div}_{\tilde{\mathcal{V}}}(c(b)\Pi^2) = \sum_{1 \leq j \leq 3g-3} (c(b)\Pi^2)^{-1} \partial_j (c(b)\Pi^2 \nu_j) - (c(b)\Pi^2)^{-1} \delta^\Omega (c(b)\Pi^2)$$

where the second term in the right-hand side of the above equation is incorporated since  $\delta$  acts on the complex volume form (the canonical bundle) on  $P_{\tilde{b}}$  by the said amount.

Since  $\tilde{\mathcal{V}}$  is defined by the tangent vector field of the point inverses,  $c(b)\Pi^2$  satisfies the tautological relation

$$(59) \quad \operatorname{div}_{\tilde{\mathcal{V}}}(c(b)\Pi^2) = (c(b)\Pi^2)^{-1} \delta^\Omega (c(b)\Pi^2).$$

From the equations (58) and (59) it follows that

$$(60) \quad 2(c(b)\Pi^2)^{-1} \delta^\Omega (c(b)\Pi^2) = \sum_{1 \leq j \leq 3g-3} (c(b)\Pi^2)^{-1} \partial_j (c(b)\Pi^2 \nu_j)$$

which is equivalent to

$$(61) \quad \begin{aligned} & \Pi^{-1} \delta^\Omega (\Pi) \\ &= \frac{1}{2} \sum_{1 \leq j \leq 3g-3} (\Pi^{-1} \partial_j \Pi) \nu_j + \frac{1}{4} \sum_{1 \leq j \leq 3g-3} \partial_j \nu_j - c(b)^{-1} \delta c(b). \end{aligned}$$

On the other hand by the heat equation satisfied by  $\Pi$ ,

$$(62) \quad \Pi^{-1} \delta^\Omega \Pi = - \sum_{1 \leq i, j \leq 3g-3} \frac{1}{16} (\delta J \omega^{-1})_{ij} \Pi^{-1} \partial_i \partial_j \Pi.$$

The right-hand sides of the two equations (61) and (62) should coincide with each other. Hence from the equation

$$(63) \quad \Pi^{-1} \partial_i \partial_j \Pi = (\Pi^{-1} \partial_j \Pi) (\Pi^{-1} \partial_i \Pi) + \partial_j (\Pi^{-1} \partial_i \Pi),$$

we can deduce  $c(b) = 1$  and obtain the equation

$$(64) \quad \nu_j = \frac{1}{8} (\delta J \omega^{-1})_{ij} \Pi^{-1} \partial_i \Pi$$

which proves (54) in the theorem.

To obtain equation (55) we substitute the terms in (54) by covariant derivatives

$$(65) \quad \begin{aligned} \delta \Pi &= \left( \delta^\Omega - \frac{1}{2i} \sum_{ij} \delta J_{ij} (z_i - \bar{z}_i) \partial_j \right) \Pi, \\ \nabla_i \Pi &= \left( \partial_i + \sum_j \frac{2\omega_{ij}}{i} (z_j - \bar{z}_j) \right) \Pi. \end{aligned}$$

Then  $\mathcal{V}$  can be expressed as in (55) and it defines a meromorphic vector field on  $P_s$  with singularity along  $\operatorname{Div}(\Pi)$ .  $\square$

The meromorphic vector field  $\mathcal{V}$  in the above theorem is defined on  $P_s$ . However the resulting equation can have a meaning on the whole  $P$  as a meromorphic vector field with singularity along  $\text{Div}(H)$ . Hence from now on we regard  $\mathcal{V}$  to be defined on  $P$ .

6.2. *The differential equation satisfied by pull back sections.* We construct a differential equation satisfied by pull-back sections of  $\mathcal{L}^k$  by lifting the vector field  $\mathcal{V}$  to a differential operator acting on sections of the vector bundle  $\tilde{\mathcal{L}}^{2k}$  over  $\mathcal{B}_\Upsilon$ .

*Definition 6.2.* Let

$$(66) \quad P_\Pi : \Theta_{2(k+2)} \rightarrow \Pi\Theta_{2k}$$

be the *orthogonal projection* onto the subspace  $\Pi\Theta_{2k}$  with respect to the usual Hermitian inner product on  $\Theta_{2(k+2)}$ .

**THEOREM 6.2.** *Let  $D$  be the differential operator on  $\tilde{\mathcal{L}}^{2k}$ , for  $\tilde{\psi} \in \Gamma(\tilde{\mathcal{L}}^{2k})$ , given by*

$$(67) \quad D\tilde{\psi} = \Pi^{-1} \left( \delta + \frac{1}{8(k+2)} (\delta J\omega^{-1})_{ij} \partial_i \partial_j - \delta P_\Pi \right) (\Pi\tilde{\psi})$$

where  $\delta P_\Pi$  is the derivative of  $P_\Pi$ .

*Then for a holomorphic section  $\psi$  of  $\mathcal{L}^k$ , its pull back section  $\tilde{\psi}$  of  $\tilde{\mathcal{L}}^{2k}$  satisfies the differential equation*

$$(68) \quad D\tilde{\psi} = 0.$$

*Proof.* The differential equation satisfied by pull back sections can be derived from the fact that the pull back section should be invariant along the vector field  $\mathcal{V}$ . Hence we must lift the differential operator defined by  $\mathcal{V}$  to a differential operator on the space of holomorphic sections of  $\tilde{\mathcal{L}}^{2k}$ .

The required differential operator must have several necessary properties. We construct it step by step so that it may satisfy all the necessary conditions.

*Step 1.* To derive the correct differential equation we must take into account the parallelism of the Riemann theta functions. The bundle  $\Theta_{2k}$  has the natural basis and hence the natural framing consisting of parallel Riemann theta functions. With respect to this framing of  $\Theta_{2k}$  the differential along  $\mathcal{V}$  is expressed by the differential operator

$$(69) \quad D_1(\tilde{\psi}) = \delta\tilde{\psi} + \frac{1}{8(k+2)} (\delta J\omega^{-1})_{ij} (\Pi^{-1} \partial_i \Pi \partial_j + \partial_i \partial_j) \tilde{\psi}.$$

Here we note that the factor  $\frac{1}{8(k+2)}$  is incorporated to eliminate  $\bar{\partial}\delta\tilde{\psi}$  (holomorphicity preservation).

*Step 2.* Let  $\vec{n} = (n_i) \in \mathbf{Z}^{3g-3}$ . Using the relation

$$(70) \quad \delta \left( \tilde{\psi}(\vec{z} + \Omega \vec{n}) \right) = (\delta \tilde{\psi})(\vec{z} + \Omega \vec{n}) + ((\delta \Omega) \vec{n})_i (\partial_i \tilde{\psi})(\vec{z} + \Omega \vec{n})$$

and the quasi-periodicity of  $\tilde{\psi}$ , we have

$$(71) \quad (D_1 \tilde{\psi})(\vec{z} + \vec{n}) = e^{\pi i (\langle \vec{n}, \Omega \vec{n} + 2 \vec{n} \vec{z} \rangle)} (D_1 \tilde{\psi})(\vec{z}) \\ + \frac{k}{k+2} (\delta J \omega^{-1})_{ij} (\Pi^{-1} \partial_i \Pi) (\vec{z}) n_j \tilde{\psi}(\vec{z}).$$

Therefore the differential operator  $D_1$  does not preserve the quasi-periodicity of  $\tilde{\psi}$  because of the second term of the right-hand side of the above equation. Consequently it does not preserve the sections of  $\tilde{\mathcal{L}}^{2k}$ . This can be remedied by adding to  $D_1$  the multiplication operator

$$(72) \quad \tilde{\psi}(\vec{z}) \rightarrow \left( \frac{k}{k+2} (\Pi^{-1} \delta \Pi)(\vec{z}) \right) \tilde{\psi}(\vec{z}).$$

By the heat equation (33) we have

$$(73) \quad \frac{k}{k+2} \Pi^{-1} \delta \Pi = \Pi^{-1} \delta \Pi + \frac{1}{8(k+2)} \Pi^{-1} (\delta J \omega^{-1})_{ij} \partial_i \partial_j \Pi.$$

Hence adding the multiplication operator (72),  $D_1$  changes to

$$(74) \quad D_2 \tilde{\psi} = \Pi^{-1} \left( \delta + \frac{1}{8(k+2)} (\delta J \omega^{-1})_{ij} \partial_i \partial_j \right) \Pi \tilde{\psi}.$$

Another explanation of the reason for adding the multiplication operator (72) is the necessity for the incorporation of the difference of trivializations of fibres of  $\tilde{\mathcal{L}}^{2k}$ . For  $x \in M_g$  and a nonzero vector  $a \in \mathcal{L}_x^k$ ,  $\pi^{-1}(a)$  defines a holomorphic function on the point-inverse orbit  $\pi^{-1}(x)$ . The derivative  $v_x = \delta_{\mathcal{V}} \log \pi^{-1} a$  does not depend on the choice of  $a$  and the family  $\{v_x\}_{x \in M_g}$  combines together to give a holomorphic function on the universal cover  $\tilde{P}$ . To obtain the lift of the differential operator  $\mathcal{V}$  to a differential operator on the space of holomorphic sections of  $\tilde{\mathcal{L}}^{2k}$ , we must take a covariant derivative with respect to the holomorphic connection defined by  $\{v_x\}$ .

*Step 3.* We note that the expression (74) is formal as it stands because the differential operator in the parentheses on the right-hand side of (74) does not keep the subbundle  $\Pi \Theta_{2k}$  invariant in general and hence we cannot divide by  $\Pi$ . We may remedy this by adding the term of the operator

$$(75) \quad \tilde{\psi} \rightarrow -\Pi^{-1} \delta P_{\Pi} (\Pi \tilde{\psi}).$$

As a result we obtain the operator  $D$  given in equation (67) in the theorem and this completes the construction of the desired differential operator  $D$ .  $\square$

## 7. The pull back sections; a characterization

7.1. *A characterization of pull back sections.* Let  $\Upsilon = \{e_l, C_i\}$  be a decomposition of  $C$  into 3-holed spheres.

The results so far obtained in the preceding sections are sufficient to give a characterization of holomorphic sections of  $\tilde{\mathcal{L}}^{2k}$  which are pull-backs of holomorphic sections of  $\mathcal{L}^k$ .

We have the following three conditions for the pull back sections:

- (i) local invariance,
- (ii) global invariance,
- (iii) automorphy.

(i) Local invariance. Theorem 6.2 states that a pull back section  $\tilde{\psi}$  satisfies the differential equation given in equation (68).

(ii) Global invariance. A pull back section  $\tilde{\psi}$  should be a linear combination of  $S_{\frac{1}{2}\Lambda^*/\Lambda_0^*}^0$  image of Riemann theta functions which are invariant under the action of  $\mathbf{Z}_2^{3g-3}$  and projectively invariant under the  $W_\Upsilon^o$ -action (Definition 4.3).

(iii) Automorphy. A pull back section  $\tilde{\psi}$  should be a linear combination of Riemann theta functions of level  $2k$  with coefficients of holomorphic functions of Riemann matrices  $\Omega_\Lambda$ .

Consequently a pull back section should be a linear combination of sections of the form

$$(76) \quad \tilde{\psi} = S_{\frac{1}{2}\Lambda^*/\Lambda_0^*}^0 \left( \sum_{\vec{a}} c_{\vec{a}}(\Omega_\Lambda) \vartheta \begin{bmatrix} \vec{a} \\ \vec{0} \end{bmatrix} (2k\vec{z}, 2k\Omega) \right),$$

where  $c_{\vec{a}}(\Omega_\Lambda) \in A_*$  and the section in the parenthesis is projectively invariant under  $W_\Upsilon^o$  action.

To summarize we have the following characterization of pull back sections,

**PROPOSITION 7.1.** *Let  $\Upsilon$  be a pant decomposition of  $C$ . A family of holomorphic sections of  $\tilde{\mathcal{L}}_b^{2k}$  on  $\tilde{\mathcal{B}}_\Upsilon$ ,  $\{\tilde{\psi} = \tilde{\psi}_{(\vec{b}, \mathbf{m})}\}_{(\vec{b}, \mathbf{m}) \in \tilde{\mathcal{B}}_\Upsilon}$ , is a family of pull back sections of a holomorphic section of  $\mathcal{L}^k$  if and only if it satisfies the above conditions (i), (ii) and (iii), and it has the form of equation (76).*

*Proof.* It is obvious that the said conditions are necessary for  $\{\tilde{\psi}\}$  to be a family of pull back sections of a holomorphic section of  $\mathcal{L}^k$ .

We prove the converse. Assume that  $\{\tilde{\psi}\}$  satisfies the local condition. Since the differential equation is constructed from the point-inverse vector field, its solution is locally a pull-back of a holomorphic section. Hence  $\{\tilde{\psi}\}$  is locally a pull-back of a holomorphic section.

The map  $\pi : P_{\tilde{b}} \rightarrow M_g$  factors the map  $P' \rightarrow M_g$  and the degree of the latter is  $2^{3g-3}$  ([6] and see Section 3 for  $P'$ ). Since the order of  $W_{\Upsilon}/W_{\Upsilon}^{\circ}$  is equal to  $\mathbf{Z}_2^{3g-3}$  stated as in Lemma 2.4,  $W_{\Upsilon}$ -invariance implies that the family descends to a holomorphic section of  $\mathcal{L}^k$ , that is, it is globally a family of pull back sections.  $\square$

## 8. A construction of a basis of $\Gamma(M_g, \mathcal{L}^k)$

In this section we construct a set of holomorphic sections  $\{\tilde{\psi}\}$  of  $\tilde{\mathcal{L}}^{2k}$  satisfying the conditions stated in Section 7. Throughout this section we choose and fix a pant decomposition  $\Upsilon = \{e_l, C_i\}$  of  $C$ .

In the defining equation (67) of the differential operator  $D$  in Theorem 6.2, the operator in the big parenthesis coincides with the usual heat operator of the Riemann theta function of level  $2k + 4$  (see equation (33)) except for the last term  $-\delta P_{\Pi}$ . Hence we expect that  $\Pi\tilde{\psi}$  might be expressed in much simpler form than  $\tilde{\psi}$  itself. Hence we look for  $\phi$  such that  $\tilde{\psi} = \frac{\phi}{\Pi}$ .

From the formula of  $\Pi$  given in Theorem 5.1,  $\Pi$  is anti-invariant with respect to the  $\mathbf{Z}_2^{3g-3}$ -action of Definition 4.2. Since  $\tilde{\psi}$  is  $\mathbf{Z}_2^{3g-3}$ -invariant,  $\phi = \Pi\tilde{\psi}$  is  $\mathbf{Z}_2^{3g-3}$ -anti-invariant. Also  $\tilde{\psi}$  is  $S_{\frac{1}{2}\Lambda^*/\Lambda_0^*}^0$ -invariant, and from the formula of  $\Pi$  given in Theorem 5.1 again, we see that  $\phi = \Pi\tilde{\psi}$  is a  $S_{\frac{1}{2}\Lambda^*/\Lambda_0^*}$  image, where  $S_{\frac{1}{2}\Lambda^*/\Lambda_0^*}$  is the anti-invariant shift operator defined in Definition 4.2 (iv).

Taking this into account, from the characterization of pull back sections in the previous section, we make the following definition.

*Definition 8.1.* Let  $(A_{2(k+2)} \cdot \Theta_{2(k+2)})_{-}^{W_{\Upsilon}^{\circ}}$  be the subspace of  $A_{2(k+2)} \cdot \Theta_{2(k+2)}$  spanned by those elements each of which is  $W_{\Upsilon}^{\circ}$ -projectively invariant and is of the form

$$\sum_{\vec{\varepsilon} \in \mathbf{Z}_2^{3g-3}} w(\vec{\varepsilon}) q(\vec{\varepsilon} \cdot \Omega_{\Lambda}) \vartheta \left[ \begin{array}{c} \vec{\varepsilon} \cdot \frac{(2\vec{j} + \vec{1})}{2(k+2)} \\ 0 \end{array} \right] (2(k+2)\vec{z}, 2(k+2)\Omega),$$

where  $w(\vec{\varepsilon}) = \varepsilon_1 \cdots \varepsilon_{3g-3}$  and  $\vec{1} = (1, \dots, 1)^t \in \mathbf{Z}^{3g-3}$ .

Since our object is to find  $\phi \in (A_{2(k+2)} \cdot \Theta_{2(k+2)})_{-}^{W_{\Upsilon}^{\circ}}$  such that  $S_{\frac{1}{2}\Lambda^*/\Lambda_0^*}(\phi) = \Pi\tilde{\psi}$ , we begin by studying the condition for  $\phi \in (A_{2(k+2)} \cdot \Theta_{2(k+2)})_{-}^{W_{\Upsilon}^{\circ}}$  so that  $S_{\frac{1}{2}\Lambda^*/\Lambda_0^*}(\phi)$  may be divisible by  $\Pi$ . For this purpose we use the following notions:

*Energy weight, spin weight and weight lattice.* Let  $\phi \in A_{2(k+2)} \cdot \Theta_{2k+2}$ . Then by Fourier expansion  $S_{\frac{1}{2}\Lambda^*/\Lambda_0^*}(\phi)$  can be expressed by an infinite linear combination of exponential functions each of which has the form  $e^{\pi i s(\vec{a})} e^{2\pi i(\vec{m}^t \vec{z})}$ , where  $s(\vec{a})$  is a function of  $\vec{a}$ ,  $\vec{m} \in \mathbf{Q}^{3g-3}$  and  $\vec{z} = (z_1, \dots, z_{3g-3})^t$ .

*Definition 8.2.* The *weight lattice*  $L_\phi$  of  $\phi$  with respect to the coordinate  $\vec{z}$  is defined as the point set  $L_\phi = \{(\text{Im}s(\vec{a}), \vec{m})\}$  in  $\mathbf{R} \oplus \mathbf{R}^{3g-3}$ .  $s(\vec{a})$  and  $\vec{m}$  are called the *energy and spin weight* respectively. For a vector  $\vec{a} = (a_l)$  such that  $|a_l| < 1$  for  $1 \leq l \leq 3g-3$ ,  $s(\vec{a})$  is called a *minimal energy weight*.

8.1. *Grouping and decomposition of minimal energy weight part of  $\Pi$ .* We introduce the notion of grouping for the construction of the basis of  $\Gamma(M_g, \mathcal{L}^k)$ .

*Definition 8.3.* Let  $\Upsilon = \{e_l, C_i\}$  be a pant decomposition of  $C$ . We set  $\mathcal{E} = \{e_l \in \Upsilon\}_{1 \leq l \leq 3g-3}$  and define a *grouping*  $g$  to be a decomposition of  $\mathcal{E}$  into three disjoint subsets

$$(77) \quad g : \mathcal{E} = \mathcal{E}_1^g \cup \mathcal{E}_2^g \cup \mathcal{E}_3^g$$

such that, for  $1 \leq m \leq 3$ ,  $\mathcal{E}_m^g = \{e_{l(m)}\}$  consists of  $g-1$  elements, and, for each  $C_i \in \Upsilon$ ,

- (i) if  $C_i = S_0$  and all the three boundary curves are simultaneously separating or nonseparating, then  $\#\{e_{l(m)} \in \mathcal{E}_m^g \mid e_{l(m)} \subset C_i\} = 1$ ;
- (ii) if  $C_i = S_0$  and one boundary curve is separating and the other two boundary curves are nonseparating, then
  - (a)  $\#\{e_{l(m)} \in \mathcal{E}_m^g \mid e_{l(m)} \subset C_i\} = 0$ , or
  - (b)  $\#\{e_{l(m)} \in \mathcal{E}_m^g \mid e_{l(m)} \subset C_i\} = 1$  and it is the separating boundary component, or
  - (c)  $\#\{e_{l(m)} \in \mathcal{E}_m^g \mid e_{l(m)} \subset C_i\} = 2$  and they are the two nonseparating boundary components,
- (iii) if  $C_i = T_0$ , then  $\#\{e_{l(m)} \in \mathcal{E}_m^g \mid e_{l(m)} \subset C_i\} = 0$ , or 1.

We denote the set of all the groupings by  $\mathcal{E}_\Upsilon$ ; here the numbering  $m$  is irrelevant; that is,  $\mathcal{E}_{\tau(1)}^g \cup \mathcal{E}_{\tau(2)}^g \cup \mathcal{E}_{\tau(3)}^g$  defines the same grouping for any permutation  $\tau$  of  $m$ .

The following can be proved by induction on the genus  $g$  without difficulty.

**LEMMA 8.1.** *Let  $\Upsilon = \{e_l, C_i\}$  be a pant decomposition of  $C$ . Let  $\mathcal{E}_\Upsilon$  be the set of all the groupings.*

*Then*

$$(78) \quad 1 \leq \#\mathcal{E}_\Upsilon \leq 2^{g-2}.$$

We relate the concept of grouping to a more geometric one, that is, a system of simple closed curves each of which is transverse to  $\bigcup_l e_l$  as follows.

Associated to the marking  $\mathbf{m} = \{f_l, e_l\}$ , there is a dual graph  $G$  of the pant decomposition  $\Upsilon$ ; that is,  $G$  is the trivalent graph in  $C$  whose vertices

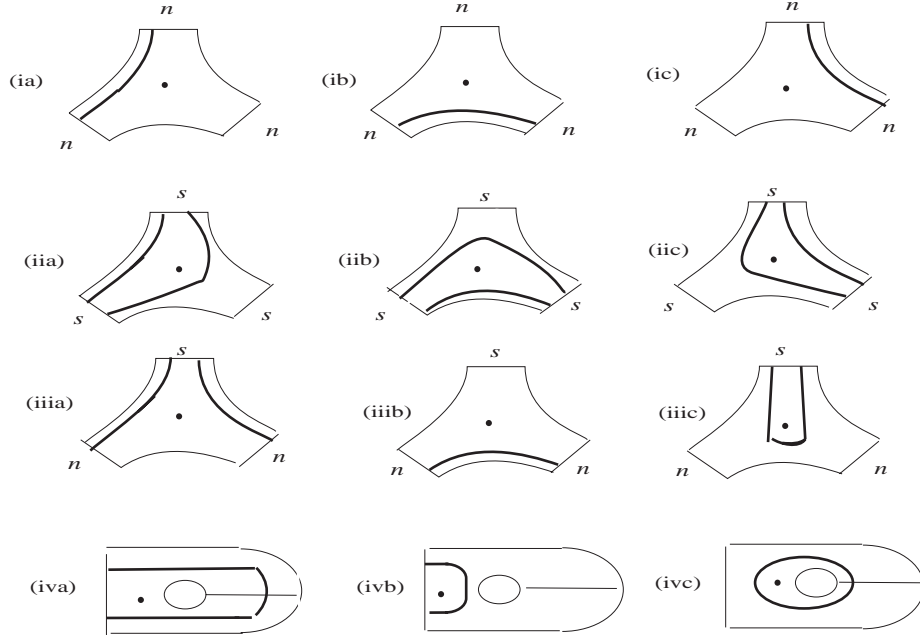


Figure 5: curve system

are  $\{x_i^1\}_{1 \leq i \leq 2g-2}$  and whose edges are  $\{f_l\}_{1 \leq l \leq 3g-3}$ . Let  $N(G)$  be a regular neighborhood of  $G$  in  $C$ . Then  $C$  is homeomorphic to the double of  $N(G)$ .

For each  $C_i \in \Upsilon$ ,  $N(G) \cap C_i$  is a hexagon with three disjoint boundary arcs in  $\partial C_i$ . In Figure 5 we define the arcs in  $N(G) \cap C_i$ , where the symbol  $\cdot$  denotes the branch point  $x_i^1$  and the letters  $n$  or  $s$  attached to the boundary component  $N(G) \cap \partial C_i$  indicate that the corresponding boundary component of  $C_i$  is nonseparating or separating respectively.

*Definition 8.4.* Let  $\Upsilon = \{e_l, C_i\}$  be a pant decomposition of  $C$ . A triple of maximal curve system is defined to be a triple  $s = (s_1, s_2, s_3)$  satisfying the following conditions: for  $1 \leq m \leq 3$ ,  $s_m$  is a disjoint union of simple closed curves in  $N(G) - \bigcup_i x_i^1$  such that each  $e_l \in \Upsilon$  intersects with at most one component of  $s_m$  and exactly  $2g - 2$   $e_l$ 's intersects  $s_m$ ,  $s_m \cap C_i (C_i \in \Upsilon)$  is one of the arcs listed in Figure 5, and  $\{s_m \cap C_i\}_{m=1,2,3}$  runs through all the three types of arcs listed there corresponding to the type of  $C_i$ .

We denote the set of all the triples of maximal curve system by  $\mathcal{S}_\Upsilon$ .

LEMMA 8.2. *There is a one-one correspondence between the sets  $\mathcal{E}_\Upsilon$  and  $\mathcal{S}_\Upsilon$ .*

*Proof.* Let  $g : \mathcal{E} = \mathcal{E}_1^g \cup \mathcal{E}_2^g \cup \mathcal{E}_3^g$  be a grouping. For  $1 \leq m \leq 3$ , we construct from  $\mathcal{E}_m^g = \{e_{l(m)}\}$  the corresponding curve system  $s_m^g$  as follows.

For  $C_i \in \Upsilon$ ,  $s_m^g \cap C_i$  is defined so that:

- (i) If  $C_i = S_0$  and all the boundary components are simultaneously nonseparating, then  $s_m^g \cap C_i$  is one of (ia), (ib) and (ic) in which  $e_{l(m)}$  corresponds to the boundary component of  $N(G) \cap \partial C_i$  disjoint from the arcs.
- (ii) If  $C_i = S_0$  and all the boundary components are simultaneously separating, then  $s_m^g \cap C_i$  is one of (iia), (iib) and (iic) in which  $e_{l(m)}$  corresponds to the boundary component of  $N(G) \cap \partial C_i$  disjoint from the arcs.
- (iii) If  $C_i = S_0$  and exactly one boundary component is separating, then
  - (a) if  $\#\{e_{l(m)} \subset C_i\} = 0$ , then  $s_m^g \cap C_i$  is (iiia),
  - (b) if  $\#\{e_{l(m)} \subset C_i\} = 1$ , then  $s_m^g \cap C_i$  is (iiib),
  - (c) if  $\#\{e_{l(m)} \subset C_i\} = 2$ , then  $s_m^g \cap C_i$  is (iiic).
- (iv) If  $C_i = T_0$ , then
  - (a) if  $\#\{e_{l(m)} \subset C_i\} = 0$ , then  $s_m^g \cap C_i$  is (iva),
  - (b) if  $\#\{e_{l(m)} \subset C_i\} = 1$  and  $e_{l(m)}$  is the nonseparating simple closed curve, then  $s_m^g \cap C_i$  is (ivb),
  - (c) if  $\#\{e_{l(m)} \subset C_i\} = 1$  and  $e_{l(m)} = \partial C_i$ , then  $s_m^g \cap C_i$  is (ivc).

From such a chosen subset  $\{s_m^g \cap C_i\}_{1 \leq i \leq 2g-2}$  we can construct a curve system  $s_m^g$  satisfying the condition in Definition 8.4 and the construction gives a one-one correspondence between  $\mathcal{E}_\Upsilon$  and  $S_\Upsilon$ .  $\square$

*Definition 8.5.* For a grouping  $g \in \mathcal{E}_\Upsilon$ , let  $s^g = (s_1^g, s_2^g, s_3^g)$  denote the curve system constructed in Lemma 8.2.

By formula II in Theorem 5.1 we can write II as

$$(79) \quad II = II_0 + II_1,$$

where  $II_0$  is the sum of the terms of minimal energy weights and is equal to

$$\sum_{\vec{\lambda} \in \frac{1}{2}\Lambda^*/\Lambda_0^*} e^{2\pi i(\vec{\lambda} \cdot \frac{\vec{1}}{2})} \sum_{\vec{\varepsilon} \in \mathbf{Z}_2^{3g-3}} w(\vec{\varepsilon}) e_{\vec{\varepsilon}, \vec{\lambda}},$$

for

$$(80) \quad e_{\vec{\varepsilon}, \vec{\lambda}} = \exp \left( \pi i \left( \frac{\vec{\varepsilon}}{2} + \vec{\lambda} \right)^t \Omega \left( \frac{\vec{\varepsilon}}{2} + \vec{\lambda} \right) + 4\pi i \left( \frac{\vec{\varepsilon}}{2} + \vec{\lambda} \right)^t \vec{z} \right),$$

and  $II_1$  is the sum of those of higher energy weights.

For each  $\tilde{C}_i \in \Upsilon$  we make a change of variables in the following way:

First we assume that  $C_i = S_0$ . Let  $\partial C_i = e_{l_1} \cup e_{l_2} \cup e_{l_3}$ . Let  $\{z_{l_1}, z_{l_2}, z_{l_3}\}$  be the corresponding variables defined in Section 3.2.



In  $\tilde{C}_i \subset \tilde{C}$  we make the base-change of  $\tilde{\ell} \cap H_1(\tilde{C}_i, \mathbf{R})_-$  as

$$\{[\tilde{e}_{l_1^i} - \sigma \tilde{e}_{l_1^i}], [\tilde{e}_{l_2^i} - \sigma \tilde{e}_{l_2^i}], [\tilde{e}_{l_3^i} - \sigma \tilde{e}_{l_3^i}]\} \rightarrow \{E_1^i, E_2^i, E_3^i\},$$

where  $\{E_r^i\}$  are as in Definition 2.11.

This induces the change of variables

$$(81) \quad \begin{cases} w_{l_1^i} = z_{l_2^i} + z_{l_3^i} \\ w_{l_2^i} = z_{l_1^i} + z_{l_3^i} \\ w_{l_3^i} = z_{l_1^i} + z_{l_2^i}, \end{cases}$$

and for vectors,  $\vec{n}_i = (n_{l_1^i}, n_{l_2^i}, n_{l_3^i})^t$ ,  $\vec{m}_i = (m_{l_1^i}, m_{l_2^i}, m_{l_3^i})^t$ ,  $\vec{z}_i = (z_{l_1^i}, z_{l_2^i}, z_{l_3^i})^t$  and  $\vec{w}_i = (w_{l_1^i}, w_{l_2^i}, w_{l_3^i})^t$ , satisfying  $\vec{n}_i^t \vec{z}_i = \vec{m}_i^t \vec{w}_i$ , we have

$$(82) \quad \begin{cases} m_{l_1^i} = \frac{1}{2}(-n_{l_1^i} + n_{l_2^i} + n_{l_3^i}) \\ m_{l_2^i} = \frac{1}{2}(n_{l_1^i} - n_{l_2^i} + n_{l_3^i}) \\ m_{l_3^i} = \frac{1}{2}(n_{l_1^i} + n_{l_2^i} - n_{l_3^i}). \end{cases}$$

Next assume that  $C_i = T_0$ . Let  $e_{l_1^i} = \partial C_i$  and let  $e_{l_2^i} \in \Upsilon$  be the essential simple closed curve in  $C_i$ . Then we have

$$(83) \quad \Lambda \cap H_1(\tilde{C}_i, \mathbf{R}) = \mathbf{Z} \frac{1}{2} [\tilde{e}_{l_1^i} - \sigma \tilde{e}_{l_1^i}] \oplus \mathbf{Z} [\tilde{e}_{l_2^i} - \sigma \tilde{e}_{l_2^i}].$$

In  $\tilde{C}_i$  we make the base change of  $\tilde{\ell} \cap H_1(\tilde{C}_i, \mathbf{R})_-$  as

$$\{[\tilde{e}_{l_1^i} - \sigma \tilde{e}_{l_1^i}], [\tilde{e}_{l_2^i} - \sigma \tilde{e}_{l_2^i}]\} \rightarrow \{E_1^i, E_2^i\},$$

where  $\{E_r^i\}_{r=1,2}$  are as in Definition 2.11.

This induces the changes of variables

$$(84) \quad \begin{cases} w_{l_1^i} = 2z_{l_2^i} \\ w_{l_2^i} = z_{l_1^i} + z_{l_2^i}, \end{cases}$$

and for vectors,  $\vec{n}_i = (n_{l_1^i}, n_{l_2^i})^t$ ,  $\vec{m}_i = (m_{l_1^i}, m_{l_2^i})^t$ ,  $\vec{z}_i = (z_{l_1^i}, z_{l_2^i})^t$  and  $\vec{w}_i = (w_{l_1^i}, w_{l_2^i})^t$ , satisfying,  $\vec{n}_i^t \vec{z}_i = \vec{m}_i^t \vec{w}_i$ , we have

$$(85) \quad \begin{cases} m_{l_1^i} = -\frac{1}{2}n_{l_1^i} + n_{l_2^i} \\ m_{l_2^i} = \frac{1}{2}n_{l_1^i}. \end{cases}$$

Let  $\Pi_0^{\vec{\lambda}=0}$  be the part of  $\Pi_0$  with  $\vec{\lambda} = 0$ . Then using the above change of variables we decompose each term of  $\Pi_0^{\vec{\lambda}=0}$  as follows.

Extracting the part of  $\Pi_0^{\vec{\lambda}=0}$  only involving the variables concerning  $\tilde{C}_i$  and using the variable changes (81) and (84), we set

$$(86) \quad \Pi(i)_0^{\vec{\lambda}=0} = \sum_{\vec{\varepsilon}_i \in \mathbf{Z}_2^3} w(\vec{\varepsilon}_i) e_{\vec{\varepsilon}}(\Omega) e^{2\pi i(\varepsilon'_1 w_{l_1^i} + \varepsilon'_2 w_{l_2^i} + \varepsilon'_3 w_{l_3^i})},$$

for  $C_i = S_0$ , and

$$(87) \quad \Pi(i)_0^{\vec{\lambda}=0} = \sum_{\vec{\varepsilon}_i \in \mathbf{Z}_2^2} w(\vec{\varepsilon}_i) e_{\vec{\varepsilon}}(\Omega) e^{2\pi i(\varepsilon'_1 w_{i_1} + \varepsilon'_2 w_{i_2})},$$

for  $C_i = T_0$ , where  $e_{\vec{\varepsilon}}(\Omega)$  is an elementary exponential function of  $\Omega$ , the vector  $(\varepsilon'_1, \varepsilon'_2, \varepsilon'_3)^t$  in (86) is obtained from  $(\varepsilon_{l_1}, \varepsilon_{l_2}, \varepsilon_{l_3})^t$  by the transformation (82), and the vector  $(\varepsilon'_1, \varepsilon'_2)^t$  in (87) is obtained from  $(\varepsilon_{l_1}, \varepsilon_{l_2})^t$  by the transformation (85).

The variable  $w_{l_m}$  is a linear combination of variables in  $\{z_{l_1}, z_{l_2}, z_{l_3}\}$  ( $C_i = S_0$ ) or  $\{z_{l_1}, z_{l_2}\}$  ( $C_i = T_0$ ). Hence, at each  $e_l = \partial C_i \cap \partial C_j$ , the equality of the spin weight of the variable  $z_l$  ( $= z_{l_r} = z_{l_s}$  for some  $r$  and  $s$ ) determines a coincident relation between the terms of  $\Pi(i)_0^{\vec{\lambda}=0}$  and  $\Pi(j)_0^{\vec{\lambda}=0}$  appearing on the right-hand side of equation (86) and equation (87) such that two terms in  $\Pi(j)_0^{\vec{\lambda}=0}$  are related to one term in  $\Pi(i)_0^{\vec{\lambda}=0}$ .

We make the following correspondence between the set of arcs in  $C_i$  listed in Figure 5, all but the ones in (iiic) and (ivb) and the set of elementary exponential functions in  $\vec{w}_i$ , each of which is a factor of a term on the right-hand side of equations (86) and (87);

- (i) The arc of (ia), (ib) or (ic) connecting  $e_{l_r}$  and  $e_{l_s}$  corresponds to the term  $e^{2\pi i \varepsilon'_{l_m} w_{l_m}}$ , where  $w_{l_m} = z_{l_r} + z_{l_s}$ .
- (ii) The arcs of (iia), (iib) or (iic) connecting  $e_{l_r}$  and  $e_{l_s}$  correspond to the term  $e^{2\pi i \varepsilon'_{l_m} w_{l_m}}$ , where  $w_{l_m} = z_{l_r} + z_{l_s}$ .
- (iii) The arcs of (iiia) connecting  $\{e_{l_r}, e_{l_s}\}$  and  $\{e_{l_n}, e_{l_n}\}$  correspond to the term  $e^{(2\pi i \varepsilon'_{l_m} w_{l_m} - 2\pi i \varepsilon'_{l_n} w_{l_n})}$ , where  $w_{l_m} = z_{l_r} + z_{l_s}$  and  $w_{l_n} = z_{l_n} + z_{l_n}$ .
- (iv) The arc of (iiib) connecting  $e_{l_r}$  and  $e_{l_s}$  corresponds to the term  $e^{2\pi i \varepsilon'_{l_m} w_{l_m}}$ , where  $w_{l_m} = z_{l_r} + z_{l_s}$ .
- (v) The arc of (iva) corresponds to the term  $e^{2\pi i \varepsilon'_{l_2} w_{l_2}}$ , where  $w_{l_2} = 2z_{l_1} + z_{l_2}$ .
- (vi) The arc of (ivc) corresponds to the term  $e^{2\pi i \varepsilon'_{l_1} w_{l_1}}$ , where  $w_{l_1} = z_{l_2}$ .

This correspondence, if there is a maximal set of mutually incident terms involved in a subset of terms in  $\{\Pi(i)_0^{\vec{\lambda}=0}\}_{1 \leq i \leq 2g-2}$ , defines a simple closed curve or an arc in  $C$  which is a combination of those arcs listed in Figure 5. If it is not closed, then its endpoints lie in a separating  $e_l \notin \mathcal{E}_m^g$  at which  $\mathcal{E}_m^g$  realizes the case (ii) with  $\#\{e_{l(m)} \subset C_i\} = 2$  or the case (iii) with  $\#\{e_{l(m)} \subset C_i\} = 1$  in Definition 8.3. By adding to it the arc (iiic) or (ivb) in Figure 5 in the respective case, we obtain a simple closed curve. Hence the choice of a maximal family of mutually coincident terms corresponds to a triple of a maximal curve system

as in Definition 8.4, and hence by Lemma 8.2 it corresponds to a grouping  $g \in \mathcal{E}_\Upsilon$ .

Thus, if we choose and fix a grouping  $g \in \mathcal{E}_\Upsilon$ , then each term of  $\Pi_0^{\vec{\lambda}=0}$  is a product of three elementary exponential functions each of which corresponds to one of the curves  $s_m$  of the corresponding curve system and

$$(88) \quad \Pi_0 = \left( S_{\frac{1}{2}\Lambda^*/\Lambda_0^*} \Pi^{\vec{\lambda}=0} \right)_0.$$

Finally we note the following. Using the notation of equation (80) we consider the following terms contained in  $\Pi_0^{-1}$ ,

$$u_{\vec{\varepsilon}, \vec{\lambda}} = e_{\vec{\varepsilon}, 0}^{-1} e_{\vec{\varepsilon}, \vec{\lambda}} \quad , \quad v_{\vec{\varepsilon}, \vec{\lambda}} = e_{-\vec{\varepsilon}, \vec{\lambda}}^{-1} e_{\vec{\varepsilon}, \vec{\lambda}} \quad \left( \vec{\lambda} \neq \vec{0} \in \frac{1}{2}\Lambda^*/\Lambda_0^* \right).$$

Then all the shifts of the spin weights induced from the multiplication by  $\Pi_0^{-1}$  are generated by those induced from the multiplications by  $\{u_{\vec{\varepsilon}, \vec{\lambda}}\}_{\vec{\varepsilon}, \vec{\lambda}}$ . For example in  $C_i = S_0$ , in the above coordinate of spin weight  $\vec{n}_i = (n_{l_1^i}, n_{l_2^i}, n_{l_3^i})^t$ , the shifts of the spin weights induced from the multiplication of  $\Pi_0^{-1}$  are generated by the translations by the vectors  $(\frac{1}{2}, \frac{1}{2}, 0)$ ,  $(\frac{1}{2}, 0, \frac{1}{2})$  and  $(0, \frac{1}{2}, \frac{1}{2})$ .

Also  $\{u_{\vec{\varepsilon}, \vec{\lambda}} u_{-\vec{\varepsilon}, \vec{\lambda}}\}$  and  $\{v_{\vec{\varepsilon}, \vec{\lambda}} v_{-\vec{\varepsilon}, \vec{\lambda}}\}$  generate the shifts of the energy weights without spin weight shifts through their multiplications.

### 8.2. Divisibility by $\Pi$ and the Quantum-Clebsch-Gordan condition.

*Definition 8.6.* Let  $\Upsilon = \{e_l, C_i\}$  be a pant decomposition of  $C$ . For a positive integer  $k$ , an *admissible weight*  $\vec{j} = (j_l)_{1 \leq l \leq 3g-3} \in \frac{1}{2}\mathbf{Z}^{3g-3}$  of level  $k$  is defined as a function

$$(89) \quad \vec{j} = (j_l) : \{e_l\} \rightarrow \left\{ 0, \frac{1}{2}, \dots, \frac{k}{2} \right\}$$

satisfying the so-called Quantum-Clebsch-Gordan condition of level  $k$ : For each  $C_i \in \Upsilon$  ( $1 \leq i \leq 2g-2$ ) with  $\partial C_i = e_{l_1^i} \cup e_{l_2^i} \cup e_{l_3^i}$ , the corresponding weights  $\{j_{l_1^i}, j_{l_2^i}, j_{l_3^i}\}$  satisfy

$$(90) \quad \begin{cases} j_{l_1^i} + j_{l_2^i} + j_{l_3^i} \in \mathbf{Z} \\ |j_{l_1^i} - j_{l_2^i}| \leq j_{l_3^i} \leq j_{l_1^i} + j_{l_2^i} \\ j_{l_1^i} + j_{l_2^i} + j_{l_3^i} \leq k, \end{cases}$$

where if  $C_i = T_0$ , then  $e_{l_2^i} = e_{l_3^i}$  and  $j_{l_2^i} = j_{l_3^i}$  are to be understood.

We denote the set of all the admissible weights of level  $k$  by  $\text{QCG}_k$ .

**THEOREM 8.1.** *Let  $\vec{j} \notin \text{QCG}_k$ . Then there does not exist a nontrivial Riemann theta function  $\phi_{\vec{j}} \in (A_{2(k+2)} \cdot \Theta_{2k})_-^{W_\Upsilon}$  of the form*

$$(91) \quad \phi_{\vec{j}} = \sum_{\vec{\varepsilon} \in \mathbf{Z}_2^{3g-3}} w(\vec{\varepsilon}) q_{\vec{j}}^{\vec{\varepsilon}} \cdot \vartheta \left[ \vec{\varepsilon} \cdot \begin{pmatrix} \frac{2\vec{j} + \vec{1}}{2(k+2)} \\ \vec{0} \end{pmatrix} \right] (2(k+2)\vec{z}, 2(k+2)\Omega),$$

such that  $\tilde{\phi}_{\vec{j}} = S_{\frac{1}{2}\Lambda^*/\Lambda_0^*}(\phi_{\vec{j}})$  is divisible by  $\Pi$ .

*Proof.* Let  $\Pi = \Pi_0 + \Pi_1$  be the decomposition given in equation (79). We formally expand  $\Pi^{-1}\tilde{\phi}_{\vec{j}}$  as

$$(92) \quad \Pi^{-1}\tilde{\phi}_{\vec{j}} = \Pi_0^{-1}\tilde{\phi}_{\vec{j}} + \left( \sum_{m \geq 1} (-1)^m (\Pi_0^{-1}\Pi_1)^m \right) \tilde{\phi}_{\vec{j}}.$$

Then  $\tilde{\phi}_{\vec{j}}$  is divisible by  $\Pi$  if and only if the above series converges. If the first term  $\Pi_0^{-1}\tilde{\phi}_{\vec{j}}$  converges, then there are constants  $C, q > 0$  such that the second term satisfies the inequality

$$\left| \left( \sum_{m \geq 1} (-1)^m (\Pi_0^{-1}\Pi_1)^m \right) \tilde{\phi}_{\vec{j}} \right| \leq C(\eta(q)^{-2})^{(3g-3)},$$

where  $\eta(q) = \prod_{n \geq 1} (1 - q^n)$  is the Dedekind  $\eta$  function.

Thus  $\tilde{\phi}_{\vec{j}}$  is divisible by  $\Pi$  if and only if it is divisible by  $\Pi_0$ .

Choosing an elementary exponential function summand  $q_0$  of  $\Pi_0$ , we write  $\Pi_0 = q_0(1 + \Pi'_0)$ . Then  $\tilde{\phi}_{\vec{j}}$  can be divisible by  $\Pi_0$  if and only if the formal power series

$$(93) \quad \Pi_0^{-1}\tilde{\phi}_{\vec{j}} = q_0^{-1} \left( 1 + \sum_{m \geq 1} (-1)^m \Pi_0'^m \right) \tilde{\phi}_{\vec{j}}$$

defines a convergent series. Moreover it defines a convergent series if and only if the right-hand side of the above equation involves only finitely many terms with the same energy weight at each energy level; actually all the terms must be contained in the convex hull of the weight lattice  $L_\phi$  of  $\phi = \tilde{\phi}_{\vec{j}}$  (Definition 8.2).

*Case with  $C_i = S_0$ .* For  $C_i \in \Upsilon$  with  $\partial C_i = e_{l_1^i} \cup e_{l_2^i} \cup e_{l_3^i}$ , we consider the three-vectors  $(n_{l_1^i}, n_{l_2^i}, n_{l_3^i})$  representing the spin weights at the three boundary circles.

The first condition of (90) follows from the  $\Lambda$  invariance of  $\Pi^{-1}\tilde{\phi}_{\vec{j}}$ ; i.e. it is invariant by the change of variables  $w_{l_j^i} \rightarrow w_{l_j^i} + 1$  where  $w_{l_j^i}$  is as in equation (81).

By the description of  $\Pi_0$  given in equation (88), for  $\tilde{C}_i$  ( $1 \leq i \leq 2g - 2$ ), multiplication of each elementary function term in the parenthesis on the right-hand side of equation (93) affects the spin weight  $(n_{l_1^i}, n_{l_2^i}, n_{l_3^i})$  by a shift given by a linear combination of the vectors  $(1, 1, 0)$ ,  $(1, 0, 1)$  and  $(0, 1, 1)$ .

Hence if the right-hand side of (93) converges, the spin weights  $(n_{l_1^i}, n_{l_2^i}, n_{l_3^i})$  of all the terms with minimal energy weights appearing on the right-hand side of (93) must be contained in a convex hull spanned by the vectors  $\{\pm(2j_{l_1^i}, 2j_{l_2^i}, 2j_{l_3^i})\}$  and their shift by the vectors  $\{\pm(1, 1, 0), \pm(1, 0, 1), \pm(0, 1, 1)\}$

in  $\mathbf{R}^3$  which is of finite volume and has  $\{\pm(2j_{l_1}^i, 2j_{l_2}^i, 2j_{l_3}^i)\}$  as its vertices. Now, we have the following equation

$$(94) \quad (4j_{l_1}^i, 4j_{l_2}^i, 4j_{l_3}^i) = p(1, 1, 0) + q(1, 0, 1) + r(0, 1, 1)$$

for nonnegative integers  $p, q$  and  $r$ . It is equivalent to the second condition of (90).

By the periodicity of the Riemann theta function the same argument can be applied to the convex hull in  $\mathbf{R}^3$  spanned by the spin weights

$$\{\pm((2k - 2j_{l_1}^i), (2k - 2j_{l_2}^i), (2k + 2j_{l_3}^i))\}$$

and their shift by the vectors  $\{\pm(1, 1, 0), \pm(1, 0, 1), \pm(0, 1, 1)\}$ . It follows that  $\tilde{\phi}_{\vec{j}}$  is divisible by  $\Pi_0$  only if the vector  $((2k - 2j_{l_1}^i), (2k - 2j_{l_2}^i), (2k + 2j_{l_3}^i))$  satisfies the first and second conditions of (90). This yields the inequality

$$(95) \quad j_{l_1}^i + j_{l_2}^i + j_{l_3}^i \leq k$$

which is the third condition of (90).

*Case with  $C_i = T_0$ .* Let  $e_{l_1}^i = \partial C_i$  and let  $e_{l_2}^i$  be the essential simple closed curve in  $C_i$ . The second and the third conditions of (90) are

$$(96) \quad \begin{cases} -j_{l_1}^i + 2j_{l_2}^i \geq 0 \\ j_{l_1}^i + 2j_{l_2}^i \leq k. \end{cases}$$

Changing the variables as given in equation (84), we see that essentially the same argument as in the former case proves the claim of the theorem.  $\square$

**8.3. Divisibility by  $\Pi$  and QCG: sufficiency.** We proceed to prove the existence theorem which claims that, for  $\vec{j} \in \text{QCG}_k$ , there is a nontrivial Riemann theta function  $\phi_{\vec{j}}$  of the form (91) in Theorem 8.1 which is projectively invariant under  $W_{\Upsilon}^{\mathcal{Q}}$  and is such that  $\tilde{\phi}_{\vec{j}} = S_{\frac{1}{2}\Lambda^*/\Lambda_0^*}(\phi_{\vec{j}})$  can be divided by  $\Pi$ .

*Definition 8.7* (Marking of the lattice  $\Lambda$ ). Let  $\Upsilon = \{e_l, C_i\}$  be a pant decomposition of  $C$ . Let  $g : \mathcal{E} = \mathcal{E}_1^g \cup \mathcal{E}_2^g \cup \mathcal{E}_3^g \in \mathcal{E}_{\Upsilon}$  be a grouping.

We define a *triple of markings (bases)* of  $\Lambda$ ,  $\{\mathbf{m}_m^g\}_{m=1,2,3}$ , such that

$$\mathbf{m}_m^g = \{-[\tilde{e}_l - \sigma \tilde{e}_l]\}_{e_l \in \mathcal{E}_m^g} \cup \{E_{s(i)}^i\}_{1 \leq i \leq 2g-2},$$

where  $E_{s(i)}^i$  is one of the vectors given in Definition 2.11 for  $C_i \in \Upsilon$ .

Likewise for  $\vec{\varepsilon} = (\varepsilon_l) \in \mathbf{Z}_2^{3g-3}$  we define a triple of markings of  $\Lambda$ ,  $\{\mathbf{m}_m^{g, \vec{\varepsilon}}\}_{m=1,2,3}$  in the same way by replacing  $\{\tilde{e}_l\}$  by  $\{\varepsilon_l \tilde{e}_l\}$  (and hence replacing  $\{E_{s(i)}^i\}$  by the corresponding elements).

Let  $\Omega_m^{g, \vec{\varepsilon}}$  be the *Riemann matrix* for  $H_1(\tilde{C}, \mathbf{R})_-$  associated with the marking  $\mathbf{m}_m^{g, \vec{\varepsilon}}$  and its symplectic dual.

*Remark 8.1.* In the above definition we neglect to fix an ordering of the basis  $\mathbf{m}_m^{g,\vec{\varepsilon}}$ . What we need actually is a coherent orientation of the Lagrangian  $\tilde{\ell}$ . We choose and fix, arbitrarily, ordering of  $\mathbf{m}_m^{g,\vec{\varepsilon}}$  so that it defines the orientation of  $\tilde{\ell}$  which differs from that of  $\{\varepsilon_l[\tilde{e}_l - \sigma\tilde{e}_l]\}$  by  $(-1)^{g-1}$ .

Now we define automorphic forms which are of fundamental importance in the subsequent arguments.

*Definition 8.8* (Basic automorphic forms). Let  $\Upsilon = \{e_l, C_i\}$  be a pant decomposition of  $C$ .

For a grouping  $g : \mathcal{E} = \mathcal{E}_1^g \cup \mathcal{E}_2^g \cup \mathcal{E}_3^g \in \mathcal{E}_\Upsilon$ , we define a *triple of vectors*,  $\{\vec{\delta}_m^g = (\delta_l^m)_{1 \leq l \leq 3g-3}\}_{m=1,2,3}$ , by

$$\delta_l^m = \begin{cases} -1 & e_l \in \mathcal{E}_m^g \\ +1 & e_l \notin \mathcal{E}_m^g. \end{cases}$$

For  $\vec{j} = (j_l) \in \text{QCG}_k$  and  $g \in \mathcal{E}_\Upsilon$ , let  $A_{\vec{j}}^g$  be the set of triples  $a = (\vec{a}_1, \vec{a}_2, \vec{a}_3)$  of vectors in  $\mathbf{Z}^{3g-3}$  such that, for  $1 \leq m \leq 3$ ,  $\vec{a}_m = (a_l^m)$  with  $0 \leq a_l^m \leq 2k+3$  satisfies the following two conditions:

(i) For  $1 \leq l \leq 3g-3$ ,

$$\delta_l^1 (a_l^1)^2 + \delta_l^2 (a_l^2)^2 + \delta_l^3 (a_l^3)^2 \equiv 0 \pmod{4(k+2)}.$$

(ii) For each pair  $e_l \cup e_{l'} \subset C_i$  ( $1 \leq i \leq 2g-2$ ),

$$a_l^1 a_{l'}^1 + a_l^2 a_{l'}^2 + a_l^3 a_{l'}^3 \equiv -(2j_l + 1)(2j_{l'} + 1) \pmod{2(k+2)}.$$

For  $\vec{j} = (j_l) \in \text{QCG}_k$ ,  $g \in \mathcal{E}_\Upsilon$ ,  $a = (\vec{a}_m)_{1 \leq m \leq 3} \in A_{\vec{j}}^g$  and  $\vec{\varepsilon} = (\varepsilon_l) \in \mathbf{Z}_2^{3g-3}$ , we define a theta series  $\vartheta_{\nu_{\vec{j},m}^{g,a,\vec{\varepsilon}}}(\Omega_m^{g,\vec{\varepsilon}})$  associated with the marking  $\mathbf{m}_m^{g,\vec{\varepsilon}}$  by

$$\vartheta_{\nu_{\vec{j},m}^{g,a,\vec{\varepsilon}}}(\Omega_m^{g,\vec{\varepsilon}}) = \sum_{\vec{\lambda} \in \Lambda^*} \exp \left\{ 2(k+2)\pi i \left( \vec{\lambda} + \nu_{\vec{j},m}^{g,a,\vec{\varepsilon}} \right)^t \Omega_m^{g,\vec{\varepsilon}} \left( \vec{\lambda} + \nu_{\vec{j},m}^{g,a,\vec{\varepsilon}} \right) \right\},$$

where

$$(97) \quad \nu_{\vec{j},m}^{g,a,\vec{\varepsilon}} = \sum_{l=1}^{l=3g-3} \frac{\varepsilon_l a_l^m}{2(k+2)} [\tilde{f}_l^*] \in \frac{1}{2(k+2)} \Lambda^*$$

and on the right-hand side the vectors  $\vec{\lambda}$  and  $\nu_{\vec{j},m}^{g,\vec{\varepsilon}}$  are understood to be written as column vectors with respect to the basis  $\mathbf{m}_m^{g,\vec{\varepsilon}}$ .

Finally, for  $\vec{j} = (j_l) \in \text{QCG}_k$ , we define

$$(98) \quad q_{\vec{j}}^{g,\vec{\varepsilon}} = \sum_{a \in A_{\vec{j}}^g} \vartheta_{\nu_{\vec{j},1}^{g,a,\vec{\varepsilon}}}(\Omega_1^{g,\vec{\varepsilon}}) \vartheta_{\nu_{\vec{j},2}^{g,a,\vec{\varepsilon}}}(\Omega_2^{g,\vec{\varepsilon}}) \vartheta_{\nu_{\vec{j},3}^{g,a,\vec{\varepsilon}}}(\Omega_3^{g,\vec{\varepsilon}}).$$

The following existence theorem is the main result of this section.

**THEOREM 8.2.** *Let  $\Upsilon = \{e_l, C_i\}$  be a pant decomposition of  $C$ . Choose a grouping  $g \in \mathcal{E}_\Upsilon$ . For  $\vec{j} \in \text{QCG}_k$  and  $\vec{\varepsilon} \in \mathbf{Z}_2^{3g-3}$ , let  $q_j^{g, \vec{\varepsilon}}$  be the automorphic form of level  $2(k+2)$  defined in equation (98) of Definition 8.8. Now,*

$$(99) \quad \tilde{\psi}_{\vec{j}} = \Pi^{-1} S_{\frac{1}{2}\Lambda^*/\Lambda_0^*} \left( \sum_{\vec{\varepsilon}} w(\vec{\varepsilon}) q_j^{g, \vec{\varepsilon}} \cdot \vartheta \left[ \begin{matrix} \vec{\varepsilon} \cdot \frac{2\vec{j}+\vec{1}}{2(k+2)} \\ \vec{0} \end{matrix} \right] (2(k+2)\vec{z}, 2(k+2)\Omega) \right).$$

Then  $\tilde{\psi}_{\vec{j}}$  defines a Riemann theta function which is an image of the shift operator of a projectively invariant section under the action of  $W_\Upsilon^o$ .

*Proof.* First we prove that the Riemann theta function

$$(100) \quad \phi_{\vec{j}} = \sum_{\vec{\varepsilon}} w(\vec{\varepsilon}) q_j^{g, \vec{\varepsilon}} \cdot \vartheta \left[ \begin{matrix} \vec{\varepsilon} \cdot \frac{2\vec{j}+\vec{1}}{2(k+2)} \\ \vec{0} \end{matrix} \right] (2(k+2)\vec{z}, 2(k+2)\Omega)$$

is projectively invariant under the action of  $W_\Upsilon^o$ .

$W_\Upsilon^o$  is generated by  $(\tau_{e_l}^{C_i^*})^2$  and  $\kappa_{e_l}^{C_i^*}$  for  $e_l \subset C_i \in \Upsilon$ . We prove the projective invariance of  $\phi_{\vec{j}}$  under  $\kappa_{e_l}^{C_i^*}$ . The corresponding statement for  $(\tau_{e_l}^{C_i^*})^2$  can be proved similarly, and we omit the details.

For  $\partial C_i = e_{l_1} \cup e_{l_2} \cup e_{l_3}$ , let  $\{E_1^i, E_2^i, E_3^i\}$  be as in Definition 2.11.

The eigenvalue of the Dehn twist along the direction  $E_r^i$  ( $r = 1, 2, 3$ ) of  $\vartheta \left[ \begin{matrix} \vec{\varepsilon} \cdot \frac{2\vec{j}+\vec{1}}{2(k+2)} \\ \vec{0} \end{matrix} \right]$  is

$$\exp \left\{ \pi i \frac{(\delta_1(2j_{l_1}^i + 1) + \delta_2(2j_{l_2}^i + 1) + \delta_3(2j_{l_3}^i + 1))^2}{2(k+2)} \right\}$$

for some  $\delta_s = \pm 1$  ( $s = 1, 2, 3$ ). The conditions (i) and (ii) in Definition 8.8 ensure that the corresponding eigenvalues of  $q_j^{g, \vec{\varepsilon}}$  cancel the off-diagonal terms of the expansion of the square in the above eigenvalue, and hence the corresponding eigenvalue of  $q_j^{g, \vec{\varepsilon}} \cdot \vartheta \left[ \begin{matrix} \vec{\varepsilon} \cdot \frac{2\vec{j}+\vec{1}}{2(k+2)} \\ \vec{0} \end{matrix} \right]$  does not depend on  $\vec{\varepsilon}$ . Therefore  $\phi_{\vec{j}}$

is projectively invariant under the Dehn twists along the curves  $\kappa_{e_l}^{C_i}$ .

Secondly we prove that  $S_{\frac{1}{2}\Lambda^*/\Lambda_0^*}(\phi_{\vec{j}})$  can be divided by  $\Pi$ . As noted in the proof of Theorem 8.1,  $S_{\frac{1}{2}\Lambda^*/\Lambda_0^*}(\phi_{\vec{j}})$  can be divided by  $\Pi$  if and only if it can be divided by  $\Pi_0$ . Moreover the divisibility by  $\Pi_0$  is equivalent to that; if we expand  $\Pi_0^{-1}$  into a formal power series as in equation (93), the formal power series  $\Pi_0^{-1} S_{\frac{1}{2}\Lambda^*/\Lambda_0^*}(\phi_{\vec{j}})$  involves only finitely many terms at each energy level. The multiplication by  $(\Pi_0)^{-1}$  induces the shifts both of the spin weight and the energy weight. Let  $P_\Upsilon$  be the group of shifts of the spin weights generated by all the transformations induced by multiplication by  $(\Pi_0)^{-1}$ . Then

$P_\Upsilon$  is generated by the shifts of the spin weights corresponding to the vectors in  $\frac{1}{2}\Lambda^*/\Lambda_0^*$ . Hence by the condition  $\text{QCG}_k$ , for each fixed  $\vec{\varepsilon} \in \mathbf{Z}_2^{3g-3}$ , the sum of  $\left\{ w(\pm\vec{\varepsilon})q_j^{g,\pm\vec{\varepsilon}} \cdot \vartheta \left[ \begin{matrix} \pm\vec{\varepsilon} \cdot \frac{2\vec{j}+\vec{1}}{2(k+2)} \\ 0 \end{matrix} \right] \right\}$  and their transformed image by  $S_{\frac{1}{2}\Lambda^*/\Lambda_0^*}$  supplies one set of subsums divisible by  $\Pi_0$ . Thus the right-hand side of equation (99) in Theorem 8.2 defines a well defined Riemann theta function.  $\square$

**THEOREM 8.3.** *The set of families  $\{\tilde{\psi}_{\vec{j}}\}_{b \in \mathcal{B}_\Upsilon}$  indexed by  $\vec{j} \in \text{QCG}_k$  constructed in Theorem 8.2 forms a basis of the vector space consisting of pull back sections of holomorphic sections of  $\mathcal{L}^k$ . Hence this set of families can be canonically identified with a basis of  $\Gamma(M_g, \mathcal{L}^k)$ .*

*Proof.*  $\{\tilde{\psi}_{\vec{j}}\}_{\vec{j} \in \mathcal{B}_\Upsilon}$  satisfies the global invariance (ii) in Section 7.1. As was mentioned at the end of Section 8.1, the terms  $\{u_{\vec{\varepsilon},\vec{\lambda}}u_{-\vec{\varepsilon},\vec{\lambda}}\}$  and  $\{v_{\vec{\varepsilon},\vec{\lambda}}v_{-\vec{\varepsilon},\vec{\lambda}}\}$  in  $\Pi^{-1}$  generate the energy- shifts without spin-shifts through their multiplication, where  $u_{\vec{\varepsilon},\vec{\lambda}}$  and  $v_{\vec{\varepsilon},\vec{\lambda}}$  are given below equation (88).

To make the multiplication by  $\Pi^{-1}$  well defined, we must eliminate by adding the counter terms the negative energy-weight terms produced from the minimal energy weight term of  $\vartheta \left[ \begin{matrix} \pm\vec{\varepsilon} \cdot \frac{2\vec{j}+\vec{1}}{2(k+2)} \\ 0 \end{matrix} \right]$  by producing by the combinations of the above generators and their inverses.

Let  $(s_1^g, s_2^g, s_3^g)$  be the maximal curve system corresponding to the grouping  $g \in \mathcal{E}_\Upsilon$ . Each segment  $s_m^g \cap C_i (C_i \in \Upsilon)$  corresponds to an element  $\vec{\lambda} \in \frac{1}{2}\Lambda^*/\Lambda_0^*$  such that  $\vec{\lambda} = \frac{1}{2}(f_l^* + f_{l'}^*)$  where the two endpoints of  $s_m^g \cap C_i$  lies on  $e_l \cup e_{l'}$ . The above generators of energy-weights shift operators are assembled into three groups each of which belongs to the subgroup generated by those elements of  $\frac{1}{2}\Lambda^*/\Lambda_0^*$  corresponding to  $\{s_m^g \cap C_i\}_{C_i} (1 \leq m \leq 3)$ .

By the description of the minimal energy part of  $\Pi^{\vec{\lambda}=0}$  given in Section 8.1, for each  $s_m^g$ , we may perform a simultaneous coherent coordinate change in all the pants  $C_i$  so that  $\{z_l\}_{e_l \in \mathcal{E}_m^g}$  and  $\{w_{l_i}\}$  forms a coordinate associated with the lattice  $\Lambda$ . For such three coordinate systems, the necessary counter terms are coherently assembled to the sum of the product of three theta constants  $q_j^{g,\vec{\varepsilon}}$  given in Definition 8.8 equation (98). We note that those counter terms correspond to the Dehn twists along the basis vectors of  $\Lambda$  given in Definition 8.7, and the conditions (i) and (ii) in Definition 8.8 come from the effects of those Dehn twists.

Thus the coefficients  $q_j^{g,\vec{\varepsilon}}$  of  $\tilde{\psi}_{\vec{j}}$  in equation (99) automatically appear for the well-definedness of the multiplication by the formal power series  $\Pi^{-1}$ . It shows that the  $\tilde{\psi}_{\vec{j}}$  are minimal, that is, any other element of  $\Pi^{-1}S_{\frac{1}{2}\Lambda^*/\Lambda_0^*}(A_{2(k+2)} \cdot \Theta_{2(k+2)})_{-}^{W_\Upsilon^2}$  is a linear combination of the form  $\sum_{\vec{j}} f(\Omega)_{\vec{j}} \tilde{\psi}_{\vec{j}}$  for some functions



$f(\Omega)_{\vec{j}}$ . It implies that the operator  $\delta P_{II}$  in the differential operator  $D$  in Theorem 6.2 is given by the differential of  $q_{\vec{j}}^{g, \vec{e}}$ . Hence each of  $\{\tilde{\psi}_{\vec{j}}\}_{\vec{b} \in \mathcal{B}_{\Upsilon}}$  satisfies the local invariance (i) in Section 7.1. Hence we obtain the theorem.  $\square$

## 9. Projectively flat connection and unitarity

Up to the previous section our argument has been done for a fixed Riemann surface  $C$ . In this section we vary the complex structure of  $C$  and we extend the results in previous sections to the whole family on the Teichmüller space of genus  $g$  Riemann surfaces.

9.1. *Projectively flat connection.* Let  $\mathcal{T}$  be the Teichmüller space of genus  $g$  Riemann surfaces. We denote the point of  $\mathcal{T}$  represented by a Riemann surface  $C$  by  $[C]$ . Then we have a fibre bundle  $\mathcal{C} \rightarrow \mathcal{T}$  whose fibre over  $[C]$  is  $\mathcal{C}_C$ .

There is a fibre bundle  $\mathcal{B}_{\mathcal{T}} \rightarrow \mathcal{T}$  whose fibre on  $[C]$  is  $\mathcal{B}_{[C]}$ , where  $\mathcal{B}_{[C]}$  is the space  $\mathcal{B}$  introduced in Definition 2.2 (Section 2) associated to the surface  $C$ . Also we have a fibre bundle  $\mathcal{P}_{\mathcal{T}} \rightarrow \mathcal{B}_{\mathcal{T}}$  whose fibre over  $[C]$  is the family of the Prym varieties  $P_{\vec{b}}$  with  $\vec{b} \in \mathcal{B}$ .

The family  $\{\Gamma(M_g, \mathcal{L}^k)\}_{[C]}$  combines together to form a holomorphic vector bundle over  $\mathcal{T}$ . We denote it by  $\Gamma(M_g, \mathcal{L}^k)_{\mathcal{T}}$ .

We consider the pull back of a section in  $\{\Gamma(M_g, \mathcal{L}^k)\}_{[C]}$  as a holomorphic section in the family  $\{\Gamma(P_{\vec{b}}, \tilde{\mathcal{L}}^{2k})_{\mathcal{T}}\}$ .

Let  $\Upsilon = \{e_l, C_i\}$  be a pant decomposition of  $C$ . Let  $\tilde{\mathcal{B}}_{\Upsilon\mathcal{T}}$  be the fibre bundle over  $\mathcal{T}$  whose fibre over  $[C]$  is the universal cover  $\tilde{\mathcal{B}}_{\Upsilon}$  of  $\mathcal{B}_{\Upsilon}$  for  $C$ . Let  $\Theta_{k\mathcal{T}} \rightarrow \tilde{\mathcal{B}}_{\Upsilon\mathcal{T}}$  be the fibre bundle over  $\mathcal{T}$  whose fibre over  $[C]$  is the family of the vector spaces of Riemann theta functions of level  $k$ .

The Riemann theta functions  $\Pi$  combine together to give a global holomorphic section  $\Pi$  of the bundle  $\Theta_{4\mathcal{T}}$  which is parallel with respect to the usual connection on the level-4 Riemann theta functions.

For  $\vec{j} \in \text{QCG}_k$ , the holomorphic sections  $\tilde{\psi}_{\vec{j}}$  given in Theorem 8.2 combine together to define a global holomorphic section  $\tilde{\psi}_{\vec{j}}$  of  $\Gamma(\mathcal{P}, \tilde{\mathcal{L}}^{2k})_{\mathcal{T}}$  on  $\tilde{\mathcal{B}}_{\Upsilon\mathcal{T}}$ .

The operator  $\delta P_{II}$  ( $P_{II}$  is the projection operator given in Definition 6.2) can be defined also on  $\Gamma(\mathcal{P}, \tilde{\mathcal{L}}^{2k})_{\mathcal{T}}$ .

**THEOREM 9.1** (projectively flat connection). *The differential operator  $D$  acting on  $\Gamma(\mathcal{P}, \tilde{\mathcal{L}}^{2k})_{\mathcal{T}}$  given by*

$$(101) \quad D\tilde{\psi} = \Pi^{-1} \left( \delta + \frac{1}{8(k+2)} (\delta J \omega^{-1})_{ij} \partial_i \partial_j - \delta P_{II} \right) \left( \Pi \tilde{\psi} \right)$$

*defines a projectively flat connection on the vector bundle  $\Gamma(M_g, \mathcal{L}^k)_{\mathcal{T}}$ . The curvature of  $D$  is central and equal to the multiplication*

$$(102) \quad \frac{k}{8(k+2)} \operatorname{tr} \delta \Omega (\operatorname{Im} \Omega)^{-1}.$$

Moreover, for a decomposition of  $C$ ,  $\Upsilon = \{e_l, C_i\}$ ,  $\{\tilde{\psi}_{\bar{j}}\}_{\bar{j} \in \operatorname{QCCG}_k}$  forms a basis of parallel sections in  $\Gamma(M_g, \mathcal{L}^k)_{\mathcal{T}}$  with respect to this connection.

*Proof.* The curvature of  $D$  is equal to  $\bar{\delta}D$  and it coincides with

$$(103) \quad -\bar{\delta}\delta P_{II} + \bar{\delta}\delta.$$

This is equal to the central curvature of the determinant line bundle on the Grassmann varieties consisting of  $II\Theta_{2k}$  which is the sum of the central curvature of  $\Theta_{2(k+2)}$  and the curvature which comes from the variation of  $II$ . Hence it equals

$$\frac{1}{8} \operatorname{tr} \delta \Omega (\operatorname{Im} \Omega)^{-1} - \frac{2}{8(k+2)} \operatorname{tr} \delta \Omega (\operatorname{Im} \Omega)^{-1} = \frac{k}{8(k+2)} \operatorname{tr} \delta \Omega (\operatorname{Im} \Omega)^{-1}$$

and we obtain the result.  $\square$

In [11] Hitchin showed that a connection on  $\Gamma(M_g, \mathcal{L}^k)_{\mathcal{T}}$  defined by a differential operator on  $\mathcal{L}^k$  is uniquely determined by the holomorphicity-preserving property of the differential operator up to a constant multiplication operator. The differential operator  $D$  defining the connection in Theorem 9.1 is also constructed basically from the holomorphicity-preserving condition (Step 1 in the proof of Theorem 6.2).  $D$  is a family of differential operators on  $\{\Gamma(P_{\tilde{b}}, \tilde{\mathcal{L}}^{2k})_{\mathcal{T}}\}$  which are invariant under the variation of  $\tilde{b}$ . Hence  $D$  defines a differential operator on  $\mathcal{L}^k$  which induces a connection on  $\Gamma(M_g, \mathcal{L}^k)_{\mathcal{T}}$ . Thus the Hitchin's result implies

**THEOREM 9.2.** *The connection in Theorem 9.1 coincides with the Hitchin connection in [11].*

**9.2. Unitarity.** Next we prove the existence of a hermitian product on  $\Gamma(M_g, \mathcal{L}^k)$  which is invariant with respect to the projectively flat connection defined in the above theorem.

The space  $\Theta_{2(k+2)}$  has the usual Hermitian inner product such that  $\left\{ \vartheta \begin{bmatrix} \bar{a} \\ 0 \end{bmatrix} \right\}$  forms an orthonormal bases. Likewise the space  $A_{2(k+2)}$  has the Hermitian product given by the Petersson scalar product ([8]).

**THEOREM 9.3** (The invariant Hermitian product). *Let  $\Upsilon = \{e_l, C_i\}$  be a pant decomposition of  $C$ . Let  $(, )_{A \cdot \Theta} = (, )_{A_{2(k+2)} \cdot \Theta_{2(k+2)}}$  be the Hermitian product on  $A_{2(k+2)} \cdot \Theta_{2(k+2)}$  defined by the tensor product of the usual Hermitian product on the space of Riemann theta functions and the Petersson scalar product on the space of automorphic forms. Let  $V_k$  be the vector space generated by  $\{\tilde{\psi}_{\bar{j}}\}_{\bar{j} \in \operatorname{QCCG}_k}$ . We define a Hermitian inner product  $\langle , \rangle_{V_k}$  on  $V_k$ , for*

$\tilde{\psi}, \tilde{\psi}' \in V_k$ , by

$$\langle \tilde{\psi}, \tilde{\psi}' \rangle_{V_k} = \left( \Pi \tilde{\psi}, \Pi \tilde{\psi}' \right)_{A \cdot \Theta}.$$

This defines a Hermitian inner product  $\langle \cdot, \cdot \rangle$  on the space  $\Gamma(M_g, \mathcal{L}^k)$  which is invariant under the projectively flat connection  $D$  given in Theorem 9.1.

## 10. The transformation formula

10.1. *General Remarks.* A symplectic linear transformation of the Prym variety  $P$  induces a metaplectic transformation of theta functions and theta constants in the usual way.

The metaplectic correction on the Prym variety is defined by incorporating the bundle of half-volume form on Prym varieties ([23]). What we should actually consider is the half-volume form of  $M_g$  which is a holomorphic section of the square root  $\kappa_{M_g} = \sqrt{K_{M_g}}$  of the canonical bundle of  $M_g$ . Now  $\pi^* \kappa_{M_g}$  is isomorphic to  $\tilde{\mathcal{L}}^4$ , and  $\Pi$  is a holomorphic section of it (see Theorem 5.1). Thus  $\Pi \tilde{\psi}_{\vec{j}}$  incorporates the half-volume form of  $M_g$ , and we consider its transformation law.

10.2. *Transformation formula.* Let  $(\tilde{b}, \mathbf{m}) \in \tilde{\mathcal{B}}_\Upsilon$  where  $\tilde{b} = (b, \alpha)$ .

Let  $h$  be a diffeomorphism of  $C$ . By isotopy we may assume that  $h$  fixes  $b$  pointwise.

Let  $\Upsilon = \{e_l, C_i\}$  be a pant decomposition of  $C$  and let  $\Upsilon' = h_* \Upsilon = \{e'_l, C'_i\}$  be the transformed image of  $\Upsilon$  by  $h$ . Likewise let  $\alpha' = (h_*^{-1})\alpha$  and  $\mathbf{m}' = h_* \mathbf{m}$  be the transformed images by  $h$ .

Let  $\{\tilde{\psi}_{\vec{j}}\}$  and  $\{\tilde{\psi}'_{\vec{j}'}\}$  be the corresponding bases of pull back sections as constructed in Theorem 8.2.

We consider the transformation law between  $\{\tilde{\psi}_{\vec{j}}\}$  and  $\{\tilde{\psi}'_{\vec{j}'}\}$ .

First we note that  $h$  alone cannot determine a lifting of it to a diffeomorphism  $\tilde{h}$  of  $\tilde{C}$ .

To determine  $\tilde{h}$ , we need extra information attached to  $h$ . Let  $\{\Upsilon, h, h_* \Upsilon\}$  be a triple of  $h$ , a pant decomposition  $\Upsilon$  and its transformed image  $h_* \Upsilon$ . Then such a triple determines a lifting of  $h$ ,  $\tilde{h}_\Upsilon$ , such that  $\tilde{h}_\Upsilon$  maps the decomposition of  $\tilde{C}$  induced by  $\Upsilon$  to the decomposition of  $\tilde{C}$  induced by  $h_* \Upsilon$ . The set of such triples  $\{\Upsilon, h, h_* \Upsilon\}$  forms a groupoid and it defines a projective group action of a central extension of the mapping class group of  $C$  on the conformal block by making use of the projectively flat connection.

*Definition 10.1.* The diffeomorphism  $\tilde{h}_\Upsilon$  is called a *lifting of  $h$  associated with  $\Upsilon$* .

Let  $\tilde{\ell}$  be the Lagrangian in  $H_1(\tilde{C}, \mathbf{R})_-$  spanned by  $\{[\tilde{e}_l - \sigma \tilde{e}_l]\}_{1 \leq l \leq 3g-3}$ . We choose and fix a complementary Lagrangian  $\tilde{\ell}^*$ . Let  $\{\tilde{f}_l^*\}$  be the basis of  $\tilde{\ell}^*$  which is the symplectic dual of  $\{[\tilde{e}_l - \sigma \tilde{e}_l]\}$ . See Definition 2.12.

Let  $\tilde{h}_{\Upsilon*} : H_1(\tilde{C}, \mathbf{R})_- \rightarrow H_1(\tilde{C}, \mathbf{R})_-$  be the symplectic linear transformation induced by the diffeomorphism  $\tilde{h}_{\Upsilon} : \tilde{C} \rightarrow \tilde{C}$ .

Let

$$(104) \quad T_{\tilde{h}_{\Upsilon}} = \begin{pmatrix} A & B \\ C & D \end{pmatrix}$$

be the matrix representation of the symplectic transformation  $\tilde{h}_*$  with respect to the basis  $\{[\tilde{e}_l - \sigma \tilde{e}_l]\} \cup \{\tilde{f}_l^*\}$ , where

$$(105) \quad A : \tilde{\ell} \rightarrow \tilde{\ell} \quad , \quad B : \tilde{\ell}^* \rightarrow \tilde{\ell} \quad , \quad C : \tilde{\ell} \rightarrow \tilde{\ell}^* \quad , \quad D : \tilde{\ell}^* \rightarrow \tilde{\ell}^* .$$

The symplectic matrix  $T_{\tilde{h}_{\Upsilon}}$  acts on the pair  $(\Omega, \vec{z})$  by

$$T_{\tilde{h}_{\Upsilon}}(\Omega, \vec{z}) = ((A\Omega + B)(C\Omega + D)^{-1}, (C\Omega + D)^{-1}\vec{z}) .$$

Likewise for the groupings  $g \in \mathcal{E}_{\Upsilon}$ ,  $g' = h_*g \in \mathcal{E}_{h_*\Upsilon}$  and  $\gamma \in S_3$ , we have a matrix, for  $1 \leq m \leq 3$ ,

$$(106) \quad (T_{\tilde{h}_{\Upsilon}})_{m,\gamma}^{g,g',\vec{\varepsilon},\vec{\varepsilon}'} = \begin{pmatrix} A_{m,\gamma}^{g,g',\vec{\varepsilon},\vec{\varepsilon}'} & B_{m,\gamma}^{g,g',\vec{\varepsilon},\vec{\varepsilon}'} \\ C_{m,\gamma}^{g,g',\vec{\varepsilon},\vec{\varepsilon}'} & D_{m,\gamma}^{g,g',\vec{\varepsilon},\vec{\varepsilon}'} \end{pmatrix}$$

which transforms the corresponding Riemann matrix  $\Omega_m^{g,\vec{\varepsilon}}$  to

$$\Omega_{\gamma(m)}^{g',\vec{\varepsilon}'} = (T_{\tilde{h}_{\Upsilon}})_{m,\gamma}^{g,g',\vec{\varepsilon},\vec{\varepsilon}'}(\Omega_m^{g,\vec{\varepsilon}});$$

that is,

$$\Omega_{\gamma(m)}^{g',\vec{\varepsilon}'} = \left( A_{m,\gamma}^{g,g',\vec{\varepsilon},\vec{\varepsilon}'} \Omega_m^{g,\vec{\varepsilon}} + B_{m,\gamma}^{g,g',\vec{\varepsilon},\vec{\varepsilon}'} \right) \left( C_{m,\gamma}^{g,g',\vec{\varepsilon},\vec{\varepsilon}'} \Omega_m^{g,\vec{\varepsilon}} + D_{m,\gamma}^{g,g',\vec{\varepsilon},\vec{\varepsilon}'} \right)^{-1} .$$

Let  $\text{Sp}(H_1(\tilde{C}, \mathbf{R})_-)$  be the group of all the symplectic transformations of  $H_1(\tilde{C}, \mathbf{R})_-$ . Then a choice of a path in  $\text{Sp}(H_1(\tilde{C}, \mathbf{R})_-)$  connecting  $\tilde{h}_{\Upsilon*}$  to the identity determines the lifts of  $T_{\tilde{h}_{\Upsilon}}$  and  $(T_{\tilde{h}_{\Upsilon}})_{m,\gamma}^{g,g',\vec{\varepsilon},\vec{\varepsilon}'}$  to metaplectic transformations

$$\hat{T}_{\tilde{h}_{\Upsilon}} : \Theta_{2(k+2)} \rightarrow \Theta_{2(k+2)} \quad , \quad (\hat{T}_{\tilde{h}_{\Upsilon}})_{m,\gamma}^{g,g',\vec{\varepsilon},\vec{\varepsilon}'} : A_{2(k+2)} \rightarrow A_{2(k+2)}$$

both of which are isometries with respect to the usual Hermitian product on  $\Theta_{2(k+2)}$  and the Petersson scalar product on  $A_{2(k+2)}$  respectively.

The transformation  $\hat{T}_{\tilde{h}_{\Upsilon}} : \Theta_{2(k+2)} \rightarrow \Theta_{2(k+2)}$  is represented as (for  $\mu, \mu' \in \frac{1}{2(k+2)}\Lambda_0^*$  and  $\vec{\lambda}, \vec{\lambda}' \in \frac{1}{2}\Lambda^*/\Lambda_0^*$ )

$$(107) \quad \hat{T}_{\tilde{h}_{\Upsilon}} \left( \vartheta \begin{bmatrix} \mu + \vec{\lambda} \\ \vec{0} \end{bmatrix} (2(k+2)\vec{z}, 2(k+2)\Omega) \right) \\ = \sum_{\mu', \vec{\lambda}'} a_{\mu+\vec{\lambda}}^{\mu'+\vec{\lambda}'} \vartheta \begin{bmatrix} \mu' + \vec{\lambda}' \\ \vec{0} \end{bmatrix} (2(k+2)\vec{z}, 2(k+2)\Omega) .$$

The transformation  $(\hat{T}_{\tilde{h}_\Upsilon})_{m,\gamma}^{g,g',\vec{\varepsilon},\vec{\varepsilon}'}$  :  $A_{2(k+2)} \rightarrow A_{2(k+2)}$  preserves the subspace spanned by the theta constants and is represented as

$$(108) \quad (\hat{T}_{\tilde{h}_\Upsilon})_{m,\gamma}^{g,g',\vec{\varepsilon},\vec{\varepsilon}'} \left( \vartheta_\nu(\Omega_m^{g,\vec{\varepsilon}}) \right) = \sum_{\nu'} \left( b_{m,\gamma}^{g,g',\vec{\varepsilon},\vec{\varepsilon}'} \right)_{\nu,\nu'} \vartheta_{\nu'}(\Omega_{\gamma(m)}^{g',\vec{\varepsilon}'}) ,$$

where for  $\nu, \nu' \in \frac{1}{2(k+2)}\Lambda^*$ ,

$$\vartheta_\nu(\Omega_m^{g,\vec{\varepsilon}}) = \sum_{\vec{\lambda} \in \Lambda^*} \exp \left\{ 2(k+2)\pi i \left( \vec{\lambda} + \nu \right)^t \Omega_m^{g,\vec{\varepsilon}} \left( \vec{\lambda} + \nu \right) \right\} ,$$

and similarly for  $\vartheta_{\nu'}(\Omega_{\gamma(m)}^{g',\vec{\varepsilon}'})$ .

**THEOREM 10.1.** *Let  $V_k$  be the subspace in  $A_{2(k+2)} \cdot \Theta_{2(k+2)}$  spanned by  $\{\Pi \tilde{\psi}_{\vec{j}}\}_{\vec{j} \in \text{QCG}_k}$ . For a diffeomorphism  $h$  of  $C$ , let  $\tilde{h}_\Upsilon$  be the lifting of  $h$  to a diffeomorphism of  $\tilde{C}$  associated with  $\Upsilon$ . There is a fixed grouping  $g \in \mathcal{E}_\Upsilon$  and  $g' = h_*g$ .*

- (i) *Choose a path in  $\text{Sp}(H_1(\tilde{C}, \mathbf{R})_-)$  connecting  $\tilde{h}_{\Upsilon*}$  to the identity, and there are metaplectic transformations  $\hat{T}_{\tilde{h}_\Upsilon}$  and  $(\hat{T}_{\tilde{h}_\Upsilon})_{m,\gamma}^{g,g',\vec{\varepsilon},\vec{\varepsilon}'}$  as above.*

*Then those data define a linear transformation*

$$\mathbb{T}_{\tilde{h}_\Upsilon} : V_k \rightarrow V_k ,$$

*and this gives an action of a central extension of the mapping class group of  $C$  on  $V_k$ .*

- (ii) *Let  $\vec{\varepsilon} \in \mathbf{Z}_2^{3g-3}$ ,  $\vec{j}, \vec{j}' \in \text{QCG}_k$  and  $\vec{\lambda} \in \frac{1}{2}\Lambda^*/\Lambda_0^*$ . Let  $a_{\vec{\varepsilon}, \mu_{\vec{j}} + \vec{\lambda}}^{\mu_{\vec{j}'}}$  be the coefficient on the right-hand side of equation (107) where  $\mu_{\vec{j}} = \frac{2\vec{j} + \vec{1}}{2(k+2)}$  and  $\mu_{\vec{j}'} = \frac{2\vec{j}' + \vec{1}}{2(k+2)}$ . Likewise for  $g \in \mathcal{E}_\Upsilon$ ,  $g' \in \mathcal{E}_{h_*\Upsilon}$ ,  $a \in A_j^g$ ,  $a' \in A_{j'}^{g'}$  and  $\gamma \in S_3$ , set*

$$(109) \quad \left( b_{m,\gamma}^{g,g',\vec{\varepsilon},\vec{1}} \right)_{\vec{j},\vec{j}'}^{a,a'} = \left( b_{m,\gamma}^{g,g',\vec{\varepsilon},\vec{1}} \right)_{\nu_{\vec{j},m}^{g,a,\vec{\varepsilon}}, \nu_{\vec{j}',\gamma(m)}^{g',a',\vec{1}}} ,$$

*where  $\left( b_{m,\gamma}^{g,g',\vec{\varepsilon},\vec{1}} \right)_{\nu_{\vec{j},m}^{g,a,\vec{\varepsilon}}, \nu_{\vec{j}',\gamma(m)}^{g',a',\vec{1}}}$  is the coefficient on the right-hand side of equation (108) for  $\nu = \nu_{\vec{j},m}^{g,a,\vec{\varepsilon}}$  and  $\nu' = \nu_{\vec{j}',\gamma(m)}^{g',a',\vec{1}}$  which are given by equation (97) in Definition 8.8. We define*

$$(110) \quad c_{\vec{j},\vec{j}'}^g = \sum_{\vec{\lambda} \in \frac{1}{2}\Lambda^*/\Lambda_0^*} \sum_{\vec{\varepsilon} \in \mathbf{Z}_2^{3g-3}} \sum_{a \in A_j^g} w(\vec{\varepsilon}) e^{2\pi i \left( \vec{\lambda}^t \frac{\vec{1}}{2} \right)} a_{\vec{\varepsilon}, \mu_{\vec{j}} + \vec{\lambda}}^{\mu_{\vec{j}'}} \left[ \sum_{\gamma \in S_3} \prod_{m=1}^3 \left( b_{m,\gamma}^{g,g',\vec{\varepsilon},\vec{1}} \right)_{\vec{j},\vec{j}'}^{a,a'} \right] .$$

Then  $c_{\vec{j}, \vec{j}'}^g$  does not depend on the choices of  $g \in \mathcal{G}$  and  $a' \in A_{\vec{j}'}^{g'}$ , and when  $c_{\vec{j}, \vec{j}'}^g = c_{\vec{j}, \vec{j}'}^{g'}$ , the transformation  $\mathbb{T}_{\tilde{h}_\Upsilon} : V_k \rightarrow V_k$  is given by

$$(111) \quad \mathbb{T}_{\tilde{h}_\Upsilon}(\Pi \tilde{\psi}_{\vec{j}}) = \sum_{\vec{j}' \in \text{QCG}_k} c_{\vec{j}, \vec{j}'}^g \Pi \tilde{\psi}_{\vec{j}'}$$

*Proof.* The existence of the linear transformation  $\mathbb{T}_{\tilde{h}_\Upsilon}$  follows from the fact that a pull back section transforms to a pull back section.

The coefficients  $a_{\vec{\varepsilon}, \mu_{\vec{j}} + \vec{\lambda}}^{\mu_{\vec{j}}}$  and  $\left(b_{m, \gamma}^{g, g', \vec{\varepsilon}, \vec{\Gamma}}\right)_{\vec{j}, \vec{j}'}^{a, a'}$  are calculated as sums of elementary exponential functions of the symplectic pairings of the involved theta characteristics and Maslov index, and it can be seen that  $c_{\vec{j}, \vec{j}'}^g$  does not depend on the choice of  $g \in \mathcal{G}$  and  $a' \in A_{\vec{j}'}^{g'}$ .  $\square$

### 11. The case of genus one

So far we have been working on Riemann surfaces of genus  $g \geq 2$ . We briefly comment on the case of genus one curves in this section.

Although all of the results in the genus one case in this section are well known ([2], [12]), we deduce them here by using arguments similar to our arguments in the genus  $g \geq 2$  case.

Let  $C$  be a Riemann surface of genus one. The moduli space  $M_1$  of holomorphic rank 2 bundles on  $C$  is the quotient space  $C/\sigma$  where  $\sigma$  is the hyperelliptic involution of  $C$ . Thus  $M_1$  is the complex line  $\mathbf{P}^1$ .

The space of holomorphic sections of the line bundle  $\mathcal{L}^k$  on  $M_1$  can be identified with the space of the  $\sigma$ -invariant holomorphic sections of the pull-back line bundles  $\tilde{\mathcal{L}}^{2k}$  on  $C$ .

Let  $\Upsilon = \{e, f\}$  be a marking of  $C$ ; that is,  $\Upsilon$  is a pair of two oriented simple closed curves  $e$  and  $f$  in  $C$  such that  $e \cap f$  is a point and the orientation of  $C$  coincides with the one defined by  $\{e, f\}$ . Let  $b = \{x_1, x_2\}$  be a pair of points in  $C - e$ . Let  $\alpha \in \hat{H}^1(C - b, \mathbf{Z}_2)$  be a covering type and let  $\tilde{C}_b$  be the two-fold branched covering surface of  $C$  with branch set  $b$  associated to  $\alpha$ .

The Prym variety  $P_b$  of  $\tilde{C}_b$  is an elliptic curve which is isomorphic to  $C$ . Let  $\tilde{e}$  and  $\tilde{f}$  be a lifting of  $e$  and  $f$  to  $\tilde{C}$  respectively such that  $\tilde{e} \cap \tilde{f} = \{a \text{ point}\}$  and  $\tilde{e} \cap \sigma \tilde{f} = \emptyset$ . Let  $w$  be the holomorphic 1-forms on  $\tilde{C}$  such that  $\int_{\tilde{e}} w = 1$  and  $\int_{\tilde{e}} \sigma w = 0$ . Then  $\{w_l, \sigma w_l\}$  forms a basis of the space of holomorphic 1-forms on  $\tilde{C}$ .

The Riemann matrix  $\Omega_{\tilde{C}}$  of  $\tilde{C}$  with respect to the above basis is a  $2 \times 2$ -matrix whose entries are the line integrals of these holomorphic 1-forms along  $\{[\tilde{f}_l], [\sigma \tilde{f}_l]\}$ ,

$$(112) \quad \tilde{\Omega} = \begin{pmatrix} \tilde{\Omega}_{11} & \tilde{\Omega}_{12} \\ \tilde{\Omega}_{21} & \tilde{\Omega}_{22} \end{pmatrix}$$

where  $\tilde{\Omega}$  is a complex symmetric matrix such that

$$(113) \quad \tilde{\Omega}_{11} = \int_{\tilde{f}_i} w_{l'} \quad , \quad \tilde{\Omega}_{12} = \int_{\tilde{f}_i} \sigma w_{l'}$$

and  $\tilde{\Omega}_{22} = \tilde{\Omega}_{11}$ ,  $\tilde{\Omega}_{21} = \tilde{\Omega}_{12}$ .

The Jacobian  $\tilde{J}$  of  $\tilde{C}$  is given by  $\mathbf{C}^2/(\mathbf{Z}^2 + \tilde{\Omega}\mathbf{Z}^2)$ . The Prym variety  $P$  is the subspace of  $\tilde{J}$  consisting of  $\sigma$ -anti-invariant elements. The Prym variety is the subspace of  $\tilde{J}$  spanned by  $[\tilde{f} - \sigma\tilde{f}]$ .

Let  $\Lambda$  be the lattice in  $H_1(\tilde{C}, \mathbf{R})_-$  generated by  $\{[\tilde{e} - \sigma\tilde{e}], \frac{1}{2}[\tilde{f} - \sigma\tilde{f}]\}$ .

We set

$$(114) \quad \Omega = \tilde{\Omega}_{11} - \tilde{\Omega}_{12}.$$

Then as a symplectic manifold  $P = H_1(\tilde{C}, \mathbf{R})_-/\Lambda$  and as an elliptic curve  $P = \mathbf{C}/\mathbf{Z} + \Omega\mathbf{Z}$ .

We have a family of holomorphic maps  $\pi : \tilde{P}_b \rightarrow M_1$  parametrized by  $b \in \mathcal{B} = C \times C - \Delta$ .

Both of the spaces  $\tilde{\mathcal{B}}_{\Upsilon}$  and  $\mathcal{T}$  are complex one-dimensional and the space  $\tilde{\mathcal{B}}_{\Upsilon\mathcal{T}}$  can be identified with  $\tilde{\mathcal{B}}_{\Upsilon} \times \mathcal{T}$ . It is parametrized by the set of pairs  $(\tilde{\Omega}_{11}, \tilde{\Omega}_{12})$  and  $\tilde{\Omega}_{11} + \tilde{\Omega}_{12}$  is constant along  $\mathcal{B}_{\Upsilon}$ .

We apply the arguments of the previous sections to the genus one case. In the genus one case  $\Pi$  is the  $\sigma$ -anti-invariant Riemann theta function of level 4 on the Prym variety and the multiplication operator

$$(115) \quad \Pi : (\Theta_{2k})_+ \rightarrow (\Theta_{2(k+2)})_-$$

is an isomorphism between the linear spaces over  $\mathbf{C}$ , where  $\pm$  denote the  $\sigma$ -invariant and  $\sigma$ -anti-invariant subspaces. Hence the subspace of  $\Theta_{2(k+2)}$  consisting of those elements divisible by  $\Pi$  coincides with the  $\sigma$ -anti-invariant subspace and we have

$$(116) \quad \delta P_{\Pi} = 0.$$

Moreover, for  $\varepsilon = \pm 1$  and for each half integer  $0 \leq j \leq \frac{k}{2}$ , we can set

$$(117) \quad q_j^{\varepsilon} = 1,$$

where  $q_j^{\varepsilon}$  is the automorphic form corresponding to  $q_j^{g,\varepsilon}$  in Theorem 8.2 in the case of genus one.

Thus we obtain the following:

**THEOREM 11.1.** *For a Riemann surface of genus 1 the differential operator*

$$(118) \quad D\tilde{\psi} = \Pi^{-1} \left( \delta + \frac{1}{8(k+2)} (\delta J \omega^{-1})_{ij} \partial_i \partial_j \right) \Pi \tilde{\psi}$$

gives a projectively flat connection on the vector bundle of conformal blocks  $\Gamma(M_1, \tilde{\mathcal{L}}^k)_T$  of level  $k$ .

The set of Riemann theta functions defined by

$$(119) \quad \tilde{\psi}_j = \Pi^{-1} \sum_{\varepsilon \in \mathbf{Z}_2} w(\varepsilon) \vartheta \left[ \begin{matrix} \varepsilon \frac{(2j+1)}{2(k+2)} \\ 0 \end{matrix} \right] (2(k+2)z, 2(k+2)\Omega),$$

where  $j \in \frac{1}{2}\mathbf{Z}$  such that  $0 \leq j \leq k/2$ , forms a parallel orthonormal basis of  $\Gamma(\mathcal{P}, \tilde{\mathcal{L}}^{2k})_T$  with respect to the above connection and the invariant hermitian form given by

$$(120) \quad \langle \tilde{\psi}, \tilde{\psi}' \rangle = \left( \Pi \tilde{\psi}, \Pi \tilde{\psi}' \right)_{\Theta_{2(k+2)}}.$$

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