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# ON VERLINDE SHEAVES AND STRANGE DUALITY OVER ELLIPTIC NOETHER-LEFSCHETZ DIVISORS

by Alina MARIAN & Dragos OPREA

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ABSTRACT. — We extend results on generic strange duality for  $K3$  surfaces by showing that the proposed isomorphism holds over an entire Noether-Lefschetz divisor in the moduli space of quasipolarized  $K3$ s. We interpret the statement globally as an isomorphism of sheaves over this divisor, and also describe the global construction over the space of polarized  $K3$ s.

RÉSUMÉ. — On établit l'isomorphisme de dualité étrange pour toutes les surfaces  $K3$  constituant un diviseur de Noether-Lefschetz dans l'espace de modules de surfaces  $K3$  quasipolarisées. On interprète le résultat d'une manière globale, comme un isomorphisme de faisceaux à travers ce diviseur, et on décrit aussi la construction globale sur l'espace de modules des surfaces  $K3$ s polarisées.

## 1. Introduction

### 1.1. Setup

For a fixed polarized complex  $K3$  surface  $(X, H)$ , let  $v, w \in H^*(X, \mathbb{Z})$  be two primitive elements which are orthogonal in the sense that

$$\int_X v \cup w = 0.$$

Consider the moduli space  $\mathfrak{M}_v$  of Gieseker  $H$ -stable sheaves  $E$  on  $X$  of Mukai vector  $v$ :

$$\mathrm{ch}(E)\sqrt{\mathrm{Todd}(X)} = v.$$

The Mukai vector  $w$  induces a determinant line bundle

$$\Theta_w \rightarrow \mathfrak{M}_v,$$

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constructed in [10][12]. Specifically, if a universal family  $\mathcal{E} \rightarrow \mathfrak{M}_v \times X$  is available, we set

$$\Theta_w = \det \mathbf{R}p_!(\mathcal{E} \otimes^{\mathbf{L}} q^*F)^{-1},$$

for a complex  $F \rightarrow X$  of Mukai vector  $w$ . Similarly we obtain the line bundle  $\Theta_v \rightarrow \mathfrak{M}_w$ .

If  $c_1(v \cdot w) \cdot H > 0$ , as explained in [17], the set

$$\Theta = \{(E, F) : \mathbb{H}^0(E \otimes^{\mathbf{L}} F) \neq 0\} \hookrightarrow \mathfrak{M}_v \times \mathfrak{M}_w$$

is the zero locus of a section of the line bundle

$$\Theta_w \boxtimes \Theta_v \rightarrow \mathfrak{M}_v \times \mathfrak{M}_w,$$

and induces a map

$$(1.1) \quad \mathbf{D} : H^0(\mathfrak{M}_v, \Theta_w)^\vee \rightarrow H^0(\mathfrak{M}_w, \Theta_v).$$

According to Le Potier’s strange duality conjecture [11],  $\mathbf{D}$  is expected to be an isomorphism.

### 1.2. Results

In [14] we established the conjecture for generic surfaces  $(X, H)$  in the moduli space  $\mathcal{K}_\ell$  of primitively *quasipolarized*  $K3$  surfaces of degree  $2\ell$ , and for many pairs of Mukai vectors  $(v, w)$  which satisfy

$$c_1(v) = c_1(w) = H.$$

The proof involves degeneration to the locus of elliptic  $K3$  surfaces with section and irreducible at worst nodal fibers.

In the present paper, we study the problem for elliptic  $K3$ s with arbitrary singular fibers. In other words, we consider the entire Noether–Lefschetz divisor

$$\mathcal{P}_1 \hookrightarrow \mathcal{K}_\ell$$

consisting of pairs  $(X, H)$  of elliptically fibered  $K3$ s which are quasipolarized by means of a numerical section  $H$ . We show

**THEOREM 1.1.** — *For any surface  $(X, H)$  in  $\mathcal{P}_1$ , fix two orthogonal Mukai vectors  $v$  and  $w$  of ranks  $r, s \geq 3$  with*

$$c_1(v) = c_1(w) = H,$$

*and satisfying further*

$$\langle v, v \rangle + \langle w, w \rangle \geq 2(r + s)^2.$$

*Then the duality morphism  $\mathbf{D}$  is an isomorphism.*

In Section 2 we record basic properties of the Noether-Lefschetz divisor  $\mathcal{P}_1$ . In Section 3, we prove the theorem above. In Section 4, the duality is stated globally as an isomorphism of sheaves, the *Verlinde* sheaves, over the entire divisor  $\mathcal{P}_1$ . The Verlinde sheaves are also constructed more generally over the locus  $\mathcal{K}_\ell^{\circ} \hookrightarrow \mathcal{K}_\ell$  of polarized  $K3$ s. It would be interesting to extend this construction to  $\mathcal{K}_\ell$  in a suitable manner.

## 2. The Noether-Lefschetz divisor $\mathcal{P}_1$

Let  $(\mathcal{X}, \mathcal{H}) \rightarrow \mathcal{K}_\ell$  be the moduli stack of quasipolarized  $K3$  surfaces  $(X, H)$  of degree  $H^2 = 2\ell$  with  $\ell \neq 1$ .

We consider the Noether-Lefschetz loci of quasipolarized elliptically fibered  $K3$  surfaces in  $\mathcal{K}_\ell$ . Specifically, for each  $k > 0$ , we denote by  $\mathcal{P}_k$  the Noether-Lefschetz stack parametrizing triples  $(X, H, F)$  consisting of quasipolarized  $K3$ 's of degree  $2\ell$ , and divisor classes  $F$  over  $X$  satisfying

$$F^2 = 0, \quad F \cdot H = k.$$

We claim that

$$\mathcal{P}_1 \hookrightarrow \mathcal{K}_\ell$$

is a substack of  $\mathcal{K}_\ell$  parametrizing exactly the quasipolarized  $K3$ s which can be elliptically fibered with section, and with the quasipolarization a numerical section. This is expressed by the lemma below. The statement is standard, but a reference seemed difficult to find.

LEMMA 2.1. — *Let  $(X, H)$  be a quasipolarized  $K3$  surface of degree  $2\ell$  with  $\ell \neq 1$ , and let  $F$  be a divisor class on  $X$  satisfying*

$$F^2 = 0, \quad F \cdot H = 1.$$

Then

- (i)  $F$  is effective and  $\mathcal{O}(F)$  is globally generated;
- (ii) the induced map  $\pi : X \rightarrow \mathbb{P}^1$  is an elliptic fibration with section  $\sigma$ , having  $F$  as the fiber class;
- (iii) the quasipolarization equals  $H = \sigma + (\ell + 1)F$ ;
- (iv) the class  $F$  satisfying the two numerical assumptions above is unique.

*Proof.* — Note first that  $\chi(\mathcal{O}(F)) = 2$ . Since  $-F \cdot H = -1$ , and  $H$  is nef,  $-F$  cannot be effective, so

$$h^2(\mathcal{O}(F)) = h^0(\mathcal{O}(-F)) = 0 \quad \text{and} \quad h^0(\mathcal{O}(F)) \geq \chi(\mathcal{O}(F)) = 2.$$

Thus  $F$  is effective.

We treat separately the two possibilities that  $\mathcal{O}(F)$  be nef or not. First, if  $\mathcal{O}(F)$  is nef, by the theorem of Piatetski-Shapiro and Shafarevich [15] there exists an elliptic fibration

$$\pi : X \rightarrow \mathbb{P}^1$$

such that  $F = mf$ , where  $f$  is the class of a fiber. In fact,

$$F \cdot H = 1 \implies m = 1, \quad F = f, \quad H \cdot f = 1.$$

We next show that the fibration has a section. It is easy to check that the class

$$\Sigma = H - (\ell + 1)f$$

has self-intersection  $-2$ . Since  $\chi(\mathcal{O}(\Sigma)) = 1$ ,  $\Sigma$  is either effective or anti-effective. In fact,  $\Sigma$  is effective, since  $\Sigma \cdot H > 0$ . Let  $C$  be a curve in the linear series  $\mathcal{O}(\Sigma)$ . Now, for any component  $R$  of a fiber we have  $R \cdot f = 0$  by Zariski's lemma, cf. III.8.2 [1]. Since  $C \cdot f = 1$ ,  $C$  must have a component which intersects each fiber with multiplicity 1. The other components of  $C$  must be supported on components of the fibers. The transversal component gives a section  $\sigma$  of the elliptic fibration  $\pi$ .

We now argue that  $H = \sigma + (\ell + 1)f$ . From the above discussion, we already know that

$$H = \sigma + mf + \sum m_i R_i$$

where  $R_i$  are components of fibers and  $m = \ell + 1$ . In fact, by absorbing other fiber classes into the constant  $m$ , we may assume  $R_i$  are supported on fibers with two components or more. We have the following possibilities:

- (i) fibers of type  $I_n$ , consisting in a polygon of rational curves  $C_1, \dots, C_n$ ;
- (ii) fibers of type  $III$ , consisting of 2 rational curves  $C_1, C_2$  meeting tangentially;
- (iii) fibers of type  $IV$  consisting of 3 concurrent rational curves  $C_1, C_2, C_3$ ;
- (iv) fibers of type  $I_n^*$  which can be written as

$$C_1 + C_2 + C_3 + C_4 + 2(D_1 + \dots + D_n)$$

where

$$C_1 \cdot D_1 = C_2 \cdot D_1 = C_3 \cdot D_n = C_4 \cdot D_n = 1$$

and  $D_i \cdot D_{i+1} = 1$  for  $1 \leq i \leq n - 1$ ;

- (v) fibers of type  $II^*, III^*, IV^*$  corresponding to the graphs  $E_6, E_7, E_8$ .

Consider a fiber of type (i) and its contribution  $\sum m_i C_i$  to the divisor  $H$ . We claim this contribution is a multiple of the fiber. Indeed, label the components so that  $C_1$  intersects the section  $\sigma$ . Since  $H \cdot C_i \geq 0$  for all  $i$ , we obtain the inequalities

$$-2m_1 + m_2 + m_n \geq -1, \quad -2m_2 + m_1 + m_3 \geq 0, \quad \dots, \quad -2m_n + m_1 + m_{n-1} \geq 0.$$

If  $-2m_1 + m_2 + m_n \geq 0$ , then after adding the above inequalities, we conclude that we must have equality throughout. Thus  $m_1 = \dots = m_n = m$  which shows that  $\sum m_i C_i = mf$  as claimed. The case

$$-2m_1 + m_2 + m_n = -1$$

is impossible. Indeed, since

$$\sum_{k \neq 1} (-2m_k + m_{k-1} + m_{k+1}) = -(-2m_1 + m_2 + m_n) = 1$$

we conclude that for some index  $k_0$

$$-2m_k + m_{k-1} + m_{k+1} = \begin{cases} 1 & \text{if } k = k_0 \\ 0 & \text{if } k \neq 1, k_0. \end{cases}$$

This system is easily seen not to have any solutions. The remaining fiber types (ii)-(v) are entirely similar, and we will not verify them explicitly. In all cases, we find that  $\sum m_i C_i$  must contribute a multiple of the fiber, hence

$$H = \sigma + mf$$

for some integer  $m$ . In fact,  $m = \ell + 1$  by computing  $H^2 = 2\ell$ . This completes the proof when  $\mathcal{O}(F)$  is nef.

We assume now that  $\mathcal{O}(F)$  is not nef and we will reach a contradiction. Then there exists an irreducible curve  $\Gamma_1$  such that

$$F \cdot \Gamma_1 < 0.$$

The curve  $\Gamma_1$  is a component of an effective curve of class  $F$  and furthermore  $\Gamma_1^2 < 0$ . Thus  $\Gamma_1$  is a smooth rational curve on  $X$ . Let  $H'$  be an ample class, and set  $F_0 = F$ . The reflection of  $F$  along  $\Gamma_1$  then yields an effective class, cf. proof of Theorem 2.2 in [16]:

$$F_1 = F_0 + (F_0 \cdot \Gamma_1)\Gamma_1$$

which has the property that

$$F_1^2 = F_0^2 = 0, \quad F_1 \cdot H' < F_0 \cdot H'.$$

If  $F_1$  is not nef, then we continue the process reflecting along a smooth rational curve  $\Gamma_2$ . The process will eventually stop since  $F_i \cdot H'$  is a decreasing sequence of non-negative integers. At the end, we find a nef line bundle  $\mathcal{O}(F_k)$  of zero self-intersection, where

$$F_k = F + (F_0 \cdot \Gamma_1)\Gamma_1 + (F_1 \cdot \Gamma_2)\Gamma_2 + \dots + (F_{k-1} \cdot \Gamma_k)\Gamma_k.$$

Therefore  $F_k = mf$ , where  $m \geq 0$  by nefness. In particular,

$$F = mf + \sum n_i \Gamma_i$$

where  $n_i = -F_{i-1} \cdot \Gamma_i > 0$ . Using  $F \cdot H = 1$  we conclude

$$m(H \cdot f) + \sum n_i(H \cdot \Gamma_i) = 1.$$

Since  $H$  is nef, the intersection numbers above are nonnegative. If  $H \cdot f = 0$ , since  $H^2 > 0$ , by the Hodge index theorem we find  $f^2 \leq 0$ . Since equality occurs,  $f$  must be numerically trivial which is not the case since it intersects  $H'$  nontrivially. Therefore

$$H \cdot f = 1, \quad m = 1, \quad H \cdot \Gamma_i = 0 \text{ for all } i.$$

The argument given in the nef case then shows that the elliptic fibration  $\pi$  has a section  $\sigma$ , and

$$H = \sigma + (\ell + 1)f.$$

We conclude

$$H \cdot \Gamma_i = \sigma \cdot \Gamma_i + (\ell + 1)f \cdot \Gamma_i = 0.$$

Thus either  $\sigma \cdot \Gamma_i \leq 0$  or  $f \cdot \Gamma_i \leq 0$ . This means  $\Gamma_i$  is contained in  $\sigma$  or in the fiber  $f$ . The first case cannot occur since then

$$\Gamma_i = \sigma \text{ and } \sigma \cdot \Gamma_i + (\ell + 1)f \cdot \Gamma_i = 0 \text{ shows } \ell = 1$$

which is not allowed. Thus  $\Gamma_i$  is a component of the fiber of  $f$ . However, in this case  $f \cdot \Gamma_i = 0$  by Zariski's lemma. Since

$$F = f + \sum n_i \Gamma_i$$

has zero self intersection, we find

$$\left( \sum n_i \Gamma_i \right)^2 = 0,$$

where  $\Gamma_i$  are components of the fiber. This yields  $\sum n_i \Gamma_i = nf$  for some integer  $n$ , again by Zariski's lemma. Thus  $F = (n+1)f$ , and since  $F \cdot H = 1$  then  $F$  is the fiber class.

Finally, we establish the uniqueness of  $F$  as claimed in (iv). If  $F'$  is another class with

$$F'^2 = 0, \quad F' \cdot H = 1$$

then we can write

$$F' = a\sigma + R$$

where  $R$  is supported on components of fibers. We have  $R \cdot f = 0$  and

$$F' \cdot H = (a\sigma + R) \cdot (\sigma + (\ell + 1)f) = 1 \implies R \cdot \sigma = 1 - a(\ell - 1).$$

In addition

$$F'^2 = 0 \implies -2a^2 + 2a(R \cdot \sigma) + R^2 = 0.$$

This yields

$$R^2 = -2a + 2a^2(\ell + 1).$$

By Zariski's lemma,  $R^2 \leq 0$ , which implies  $a = 0$ . Furthermore, we obtain  $R^2 = 0$ , showing that  $R = mf$ , again by Zariski's lemma. Moreover,  $R \cdot \sigma = 1$  hence  $m = 1$ . Therefore  $F' = f$ , proving uniqueness.  $\square$

### 3. Strange duality along $\mathcal{P}_1$

We now show Theorem 1.1 of the Introduction. For  $(X, H) \in \mathcal{P}_1$ , we consider the orthogonal Mukai vectors

$$(3.1) \quad v = r + H + a[\text{pt}], \quad w = s + H + b[\text{pt}]$$

with  $r, s \geq 3$ , satisfying further

$$(3.2) \quad \langle v, v \rangle + \langle w, w \rangle \geq 2(r + s)^2.$$

We form the moduli spaces of stable sheaves  $\mathfrak{M}_v$  and  $\mathfrak{M}_w$  together with the corresponding theta line bundles. Stability of the sheaves in  $\mathfrak{M}_v$  and  $\mathfrak{M}_w$  is with respect to a polarization which is suitable in the sense of Friedman. For such polarizations, and sheaves of fiber degree 1, stability on the surface is equivalent to stability of the restriction to a generic fiber, cf. Theorem 5, Chapter 6 of [6]. <sup>(1)</sup> Both moduli spaces are smooth and projective.

Under these conditions, in [14], the strange duality map

$$D : H^0(\mathfrak{M}_v, \Theta_v)^\vee \rightarrow H^0(\mathfrak{M}_w, \Theta_w)$$

was proven to be an isomorphism over the open sublocus of  $\mathcal{P}_1$  consisting of surfaces with Picard rank 2.

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<sup>(1)</sup> As shown in the appendix of [14], this choice of polarization is in fact irrelevant under the stronger assumptions that

$$\langle v, v \rangle \geq 2(r - 1)(r^2 + 1), \quad \langle w, w \rangle \geq 2(s - 1)(s^2 + 1).$$

Indeed, in this case, the different moduli spaces are birational in codimension 1.



We now assume that  $X$  has Picard rank larger than 2. The elliptic fibration has finitely many reducible fibers. Fourier-Mukai functors were studied in this setting in [8]. Specifically, let

$$\pi : X \rightarrow \mathbb{P}^1$$

be any quasipolarized elliptically fibered  $K3$  surface with section class  $\sigma$  and fiber class  $f$ . Consider the product  $Y = X \times_{\mathbb{P}^1} X$  with projections  $p$  and  $q$  to the two factors, and let

$$\Delta \subset X \times_{\mathbb{P}^1} X$$

be the diagonal. The  $\pi$ -relative Fourier-Mukai functor

$$S : \mathbf{D}(X) \longrightarrow \mathbf{D}(X)$$

with kernel

$$\mathcal{P} = \mathcal{I}_\Delta \otimes \mathcal{O}(p^*\sigma + q^*\sigma)$$

is an equivalence of bounded derived categories of coherent sheaves by Proposition 2.16 of [8]. As  $(X, H)$  is in  $\mathcal{P}_1$ , by Lemma 2.1

$$c_1(v) = c_1(w) = \sigma + (\ell + 1)f.$$

Along the lines of [3], we shall prove shortly that the Fourier-Mukai transform  $S$  induces a birational morphism, regular in codimension 1, between the moduli spaces  $\mathfrak{M}_v$  and  $\mathfrak{M}_w$  on the one hand, and the Hilbert schemes of  $d_v$  respectively  $d_w$  points on  $X$  on the other:

$$\Psi_v : \mathfrak{M}_v \dashrightarrow X^{[d_v]}, \quad \Psi_w : \mathfrak{M}_w \dashrightarrow X^{[d_w]}.$$

Assuming this for the moment, we explain how to complete the proof of Theorem 1.1, much as in [14]. We determine first the exact numerics of the transformation  $S$  by a cohomological Fourier-Mukai calculation. Let  $V \in \mathbf{D}(X)$  be any complex of rank  $r$ , Euler characteristic  $\chi$ , and first Chern class

$$c_1(V) = k\sigma + mf,$$

for integers  $k$  and  $m$ . Recalling  $p$  and  $q$  are the projections from  $Y = X \times_{\mathbb{P}^1} X$ , we have

$$\begin{aligned} \det S(V) &= \det \mathbf{R}q_*(\mathcal{P} \otimes p^*V) = \det \mathbf{R}q_*(\mathcal{I}_\Delta \otimes p^*V(\sigma) \otimes q^*\mathcal{O}(\sigma)) \\ &= \det \mathbf{R}q_*(\mathcal{I}_\Delta \otimes p^*V(\sigma)) \otimes \mathcal{O}(\sigma)^{\chi(V|_f)} \\ &= \det \mathbf{R}q_*(p^*V(\sigma)) \otimes \det \mathbf{R}q_*(\mathcal{O}_\Delta \otimes p^*V(\sigma))^{-1} \otimes \mathcal{O}(k\sigma) \\ &= \det \mathbf{R}q_*(p^*V(\sigma)) \otimes \det V(\sigma)^{-1} \otimes \mathcal{O}(k\sigma) \\ &= \det \mathbf{R}q_*(p^*V(\sigma)) \otimes \mathcal{O}(-r\sigma - mf). \end{aligned}$$

To calculate the first term, it is more convenient to work on the product

$$j : Y \hookrightarrow X \times X.$$

Let  $\bar{p}, \bar{q}$  denote the two projections from  $X \times X$ , and let  $\text{pr} = \pi \times \pi : X \times X \rightarrow \mathbb{P}^1 \times \mathbb{P}^1$ . Observing that

$$\begin{aligned} j_* \mathcal{O}_Y &= \text{pr}^* \mathcal{O}_{\Delta/\mathbb{P}^1 \times \mathbb{P}^1} = \text{pr}^*(\mathcal{O}_{\mathbb{P}^1 \times \mathbb{P}^1} - \mathcal{O}_{\mathbb{P}^1}(-1) \boxtimes \mathcal{O}_{\mathbb{P}^1}(-1)) \\ &= \mathcal{O}_{X \times X} - \bar{p}^* \mathcal{O}(-f) \otimes \bar{q}^* \mathcal{O}(-f), \end{aligned}$$

we calculate

$$\begin{aligned} \det \mathbf{R}q_* (p^* V(\sigma)) &= \det \mathbf{R}\bar{q}_* (\bar{p}^* V(\sigma) \otimes j_* \mathcal{O}_Y) \\ &= \det \mathbf{R}\bar{q}_* (\bar{p}^* V(\sigma)) \otimes \det \mathbf{R}\bar{q}_* (\bar{p}^* V(\sigma) \otimes \bar{p}^* \mathcal{O}(-f) \\ &\quad \otimes \bar{q}^* \mathcal{O}(-f))^{-1} \\ &= \det(\mathbf{R}\bar{q}_* (\bar{p}^* V(\sigma - f)) \otimes \mathcal{O}(-f))^{-1} \\ &= \mathcal{O}(-f)^{-\chi(V(\sigma-f))} = \mathcal{O}((\chi - 2r + m - 3k)f). \end{aligned}$$

To summarize, we obtained

$$\det \mathbf{S}(V) = \mathcal{O}(-r\sigma + (\chi - 2r - 3k)f).$$

Now let  $E$  and  $F$  be stable sheaves whose Mukai vectors  $v$  and  $w$  are given by (3.1). By the preceding calculation

$$\begin{aligned} \det \mathbf{S}(E^\vee) &= \mathcal{O}(-r\sigma + (a - r + 3)f), \\ \det \mathbf{S}(F) &= \mathcal{O}(-s\sigma + (b - s - 3)f). \end{aligned}$$

Assuming the birational isomorphism with the Hilbert scheme, for generic  $E$  and  $F$  we therefore have that

$$(3.3) \quad \mathbf{S}(E^\vee) = I_Z \otimes \mathcal{O}(r\sigma - (a - r + 3)f)[-1],$$

$$(3.4) \quad \mathbf{S}(F) = I_W^\vee \otimes \mathcal{O}(-s\sigma + (b - s - 3)f),$$

where  $Z$  and  $W$  are zero dimensional subschemes of lengths  $d_v$  and  $d_w$  respectively. In fact, we will only explain the first equality below; the second can be deduced from the first by Grothendieck duality as in Proposition 2 of [14].

We finally calculate

$$\begin{aligned} \mathbb{H}^0(E \otimes^{\mathbf{L}} F) &= \text{Hom}_{\mathbf{D}(X)}(E^\vee, F) = \text{Hom}_{\mathbf{D}(X)}(\mathbf{S}(E^\vee), \mathbf{S}(F)) \\ &= \text{Ext}^1(I_Z \otimes L, I_W^\vee) = \text{Ext}^1(I_W^\vee, I_Z \otimes L)^\vee \\ &= \mathbb{H}^1(I_W \otimes^{\mathbf{L}} I_Z \otimes L)^\vee. \end{aligned}$$

On the third line, using (3.3) and (3.4), we have set

$$L = \mathcal{O}((r + s)\sigma + (r + s - a - b)f).$$

The orthogonality condition

$$H^2 = -rb - sa$$

for the Mukai vectors  $v$  and  $w$  together with the bound (3.2) on the dimensions  $d_v$  and  $d_w$  ensure that  $-a - b > r + s$ , so the line bundle  $L$  is big and nef, without higher cohomology on  $X$ .

Thus, under the birational map

$$\Psi_v \times \Psi_w : \mathfrak{M}_v \times \mathfrak{M}_w \dashrightarrow X^{[d_v]} \times X^{[d_w]}$$

the two theta divisors

$$\Theta = \{(E, F) : H^0(E \otimes^{\mathbf{L}} F) \neq 0\} \subset \mathfrak{M}_v \times \mathfrak{M}_w,$$

and

$$\theta_L = \{(I_Z, I_W) : H^0(I_Z \otimes^{\mathbf{L}} I_W \otimes L) \neq 0\} \subset X^{[d_v]} \times X^{[d_w]}$$

coincide. The line bundles  $\Theta_w, \Theta_v$  on the two higher-rank moduli spaces and  $L^{[d_v]}, L^{[d_w]}$  on the two Hilbert schemes are also identified. As explained in Section 3 of [13], for line bundles  $L$  without higher cohomology,  $\theta_L$  is known to induce an isomorphism

$$(3.5) \quad H^0(X^{[d_v]}, L^{[d_v]})^\vee \longrightarrow H^0(X^{[d_w]}, L^{[d_w]}).$$

Therefore, under the identifications above,  $\Theta$  also induces the isomorphism of equation (1.1):

$$D : H^0(\mathfrak{M}_v, \Theta_w)^\vee \longrightarrow H^0(\mathfrak{M}_w, \Theta_v).$$

We turn now to the proof that  $\Psi_v$  is an isomorphism in codimension 1, which was given for a surface  $\pi : X \rightarrow \mathbb{P}^1$  with irreducible fibers in [2], [14]. We thus take up the case when the fibration has at least one reducible fiber. We shall explain that the *inverse*

$$\Psi_v^{-1} : X^{[d_v]} \dashrightarrow \mathfrak{M}_v$$

is a regular embedding defined on a subscheme  $U \subset X^{[d_v]}$  with  $\text{codim}(X^{[d_v]} \setminus U) \geq 2$ . The same is then true about  $\Psi_v$  on  $\mathfrak{M}_v$ . Indeed, if this were not the case, as the two moduli spaces are holomorphic symplectic,  $\Psi_v$  would at least admit by [9], Section 2.2, an extension  $\overline{\Psi}_v$  to a regular embedding defined away from codimension 2 on  $\mathfrak{M}_v$ . Thus  $\overline{\Psi}_v$  would extend over a divisorial locus  $D \subset \mathfrak{M}_v$  where the original map  $\Psi_v$  is assumed undefined. But then

$$\overline{\Psi}_v(D) \subset X^{[d_v]} \setminus U,$$

a contradiction as the latter has codimension 2 in  $X^{[d_v]}$ .

We are thus left to analyze the domain of  $\Psi_v^{-1}$ . The inverse is a Fourier-Mukai transform whose kernel is a complex  $\mathcal{Q}[1]$  over  $X \times_{\mathbb{P}^1} X$ . We write  $\mathbb{T}$  for the Fourier-Mukai transform with kernel  $\mathcal{Q}$  so that

$$S \circ \mathbb{T} = [-1], \quad \mathbb{T} \circ S = [-1].$$

We claim that for generic  $Z$ , the sheaf

$$M = I_Z \otimes \mathcal{O}(r\sigma - (a - r + 3)f)$$

is  $WIT_0$  for the kernel  $\mathcal{Q}$ . Its transform is then a stable torsion free sheaf in  $\mathfrak{M}_v$ , cf. Section 7 of [3]. To prove the claim, we adapt arguments of [3], as follows. On general grounds, cf. Lemma 6.1 in [3], there is a short exact sequence

$$0 \rightarrow A \rightarrow M \rightarrow B \rightarrow 0$$

where  $A$  is  $\mathbb{T}$ - $WIT_0$ , while  $B$  is  $\mathbb{T}$ - $WIT_1$ . We prove that  $B = 0$ , following Lemma 6.4 in [3]. Assuming otherwise, we have  $\mathbb{T}(B) \neq 0$ , and therefore there exists  $x \in X$  and a non-zero morphism

$$\mathbb{T}^1(B) \rightarrow \mathbb{C}_x.$$

Note however that

$$\mathbb{C}_x = \mathbb{T}^1(I_x(o)),$$

where  $I_x$  is the ideal sheaf of the point  $x$  in its fiber, and  $o$  denotes the intersection of the fiber through  $x$  with the section. In fact,  $I_x(o) = S^0(\mathbb{C}_x)$ , by Lemma 6.3.7 of [4]. By Parseval, we now obtain a non-zero morphism

$$M \rightarrow B \rightarrow I_x(o).$$

This morphism must factor through the restriction of  $M$  to the fiber  $C$  through  $x$ , yielding a non-zero map

$$I_Z|_C \otimes \mathcal{O}(ro) \rightarrow I_x(o).$$

Thus it suffices to show

$$\text{Hom}_C(I_Z|_C \otimes \mathcal{O}((r - 1)o), I_x) = 0.$$

We prove this is the case for  $r \geq 3$  and subschemes  $Z$  such that

- (i)  $Z$  intersects any smooth fiber in at most two points;
- (ii)  $Z$  intersects any singular fiber in at most one point which is not a node or a cusp (if the fiber is irreducible) or does not lie on at least two irreducible components.

This locus has complement of codimension 2 in the Hilbert scheme of  $X$ .

When  $C$  is a smooth fiber,  $\zeta = Z \cap C$  has length at most equal to 2, by (i). Then

$$I_Z|_C = I_{\zeta/C} \oplus T$$

where  $T$  is a torsion sheaf supported at  $\zeta$ . This can be seen by restricting the ideal sequence of  $Z$  to the curve  $C$ . In fact, the same statement also holds when  $C$  is singular, as  $Z$  is subject to (ii). When  $C$  is smooth, it suffices therefore to prove

$$\text{Hom}_C(I_{\zeta/C}((r-1)o), I_x) = 0 \iff H^0(\mathcal{O}_C(-(r-1)o + \zeta - x)) = 0.$$

Since for  $r \geq 3$  the degree is negative, the conclusion follows. When  $C$  is a singular fiber, the scheme  $\zeta = Z \cap C$  has length 1. We show

$$\text{Hom}_C(I_{\zeta/C}((r-1)o), \mathcal{O}_C) = 0 \text{ which gives } \text{Hom}_C(I_{\zeta/C}((r-1)o), I_x) = 0.$$

Indeed, by duality, this is the same as proving

$$H^1(I_{\zeta/C}((r-1)o)) = 0.$$

Here we used that the dualizing sheaf of  $C$  is trivial. Assume first  $\zeta \neq o$ . From the exact sequence

$$0 \rightarrow I_{\zeta/C}(o) \rightarrow I_{\zeta/C}((r-1)o) \rightarrow \mathbb{C}_o^{r-2} \rightarrow 0$$

we see it suffices to show

$$H^1(I_{\zeta/C}(o)) = 0.$$

Next, from the exact sequence

$$0 \rightarrow \mathcal{O}(-o) \rightarrow \mathcal{O} \rightarrow \mathbb{C}_o \rightarrow 0$$

we conclude

$$H^0(\mathcal{O}(-o)) = 0, H^1(\mathcal{O}(-o)) = \mathbb{C} \implies H^0(\mathcal{O}(o)) = \mathbb{C}, H^1(\mathcal{O}(o)) = 0.$$

The exact sequence

$$0 \rightarrow I_{\zeta/C}(o) \rightarrow \mathcal{O}_C(o) \rightarrow \mathbb{C}_\zeta \rightarrow 0$$

and the fact that

$$H^0(\mathcal{O}_C(o)) \rightarrow \mathbb{C}_\zeta$$

is an isomorphism for  $\zeta \neq o$  yield  $H^1(I_{\zeta/C}(o)) = 0$ , as claimed. The vanishing of higher cohomology also holds for  $\zeta = o$  since  $H^1(\mathcal{O}((r-2)o)) = 0$ . This completes the proof.

### 4. The Verlinde sheaves

We will reinterpret Theorem 1.1 as giving an isomorphism of sheaves defined over the divisor  $\mathcal{P}_1$  in the moduli space of quasipolarized  $K3$ s.

#### 4.1. Construction

For a fixed integer  $n$ , we may consider over  $\mathcal{K}_\ell$  the relative Hilbert scheme of  $n$  points

$$\pi : \mathcal{X}^{[n]} \rightarrow \mathcal{K}_\ell,$$

viewed as the relative moduli stack of rank 1 torsion free sheaves of trivial determinant and second Chern number  $-n$ .

More generally, to consider spaces of higher rank sheaves as the  $K3$  surface varies in moduli, we restrict attention to the open substack

$$\mathcal{K}_\ell^\circ \hookrightarrow \mathcal{K}_\ell$$

where the line bundle  $\mathcal{H}$  over the universal surface

$$\pi : \mathcal{X} \rightarrow \mathcal{K}_\ell$$

is ample. We construct

$$M[v] \rightarrow \mathcal{K}_\ell^\circ,$$

the moduli space of  $\mathcal{H}$ -semistable sheaves with rank  $r$ , determinant  $d\mathcal{H}$  and Euler characteristic  $a - r$  over the fibers of  $\pi : \mathcal{X}^\circ \rightarrow \mathcal{K}_\ell^\circ$ .

The construction of the theta bundles over  $M[v]$  is subtler. To start, let

$$\pi : \mathcal{X}_1^\circ \rightarrow \mathcal{K}_{\ell,1}^\circ$$

be the universal family over the moduli stack  $\mathcal{K}_{\ell,1}^\circ$  of polarized  $K3$ s with a marked point. It has a canonical section

$$\sigma : \mathcal{K}_{\ell,1}^\circ \rightarrow \mathcal{X}_1^\circ.$$

Let

$$\begin{aligned} \mathcal{V} &= (r - d) \mathcal{O} + d\mathcal{H} + \alpha \mathcal{O}_\sigma, \\ \mathcal{W} &= (s - e) \mathcal{O} + e\mathcal{H} + \beta \mathcal{O}_\sigma, \end{aligned}$$

be classes in the  $K$ -theory of  $\mathcal{X}_1^\circ$ . Over a fixed marked polarized  $K3$  surface  $(X, H, p)$ , they have the Mukai vectors

$$v = r + dH + a[\text{pt}], \quad w = s + eH + b[\text{pt}],$$

for

$$\alpha = a - r - \frac{dH^2}{2},$$

$$\beta = b - s - \frac{eH^2}{2}.$$

We further denote as

$$\pi_v : M[v]_1 \longrightarrow \mathcal{K}_{\ell,1}^\circ$$

the relative moduli space of stable sheaves of type  $v$  over the fibers of  $\pi : \mathcal{X}_1^\circ \rightarrow \mathcal{K}_{\ell,1}^\circ$ . The class  $\mathcal{W}$  induces standardly a determinant line bundle

$$\overline{\Theta}_w \rightarrow M[v]_1,$$

via descent from

$$\mathcal{Q} \rightarrow M[v]_1,$$

where  $\mathcal{Q}$  is an open subscheme of a suitable quot scheme. Explicitly, over  $\mathcal{Q}$ , we have

$$\overline{\Theta}_w = \det \mathbf{R}p_!(\mathcal{E} \otimes q^*\mathcal{W})^{-1}$$

for the universal quotient sheaf  $\mathcal{E} \rightarrow \mathcal{Q} \times_{\mathcal{K}_{\ell,1}^\circ} \mathcal{X}_1^\circ$ . The fiber of the forgetful map

$$M[v]_1 \rightarrow M[v]$$

over a point  $(X, H, E \rightarrow X) \in M[v]$  is the surface  $X$ . To describe the restriction of  $\overline{\Theta}_w$  to this fiber, we let  $\Delta \subset X \times X$  be the diagonal and denote by  $p, q$  the projections from  $X \times X$  to the two factors. Then

$$\overline{\Theta}_w|_X = \det \mathbf{R}p_*(q^*E \otimes ((s - e)\mathcal{O} \oplus q^*(eH) \oplus \beta\mathcal{O}_\Delta))^{-1} = \det E^{-\beta} = H^{-\beta d}.$$

We conclude that the product line bundle

$$(4.1) \quad \overline{\Theta}_w \otimes \pi_v^*\mathcal{H}^{\beta d} \text{ on } M[v]_1$$

restricts trivially to the fibers of the map

$$M[v]_1 \longrightarrow M[v]$$

forgetting the marking. By the seesaw lemma, the product (4.1) is in fact the pullback to  $M[v]_1$  of a line bundle  $\Theta_w \rightarrow M[v]$  :

$$\overline{\Theta}_w \otimes \pi_v^*\mathcal{H}^{\beta d} = \text{pr}^*\Theta_w.$$

While the determinant line bundle  $\Theta_w$  is uniquely defined for a fixed  $K3$  surface, over the relative moduli space  $M[v]$ ,  $\Theta_w$  depends on choice of  $\mathcal{H}$ , and therefore can be canonically defined only up to tensoring by line bundles pulled back from  $\mathcal{K}_\ell^\circ$ .

*Remark 4.1.* — The same construction gives the theta line bundle on the relative moduli space  $\mathcal{S}\mathcal{U}_g(r) \rightarrow M_g$  of semistable rank  $r$  bundles with trivial determinant over smooth curves of genus  $g$ . They are naturally defined on the basechanged moduli space

$$\mathcal{S}\mathcal{U}_{g,1}(r) = \mathcal{S}\mathcal{U}_g(r) \times_{M_g} M_{g,1} \longrightarrow M_{g,1},$$

relative to the  $K$ -theory class

$$\mathcal{O} + (g - 1)\mathcal{O}_\sigma$$

on the universal curve  $\mathcal{C} \rightarrow M_{g,1}$ , and are then seen to be pulled back under the forgetful map

$$\mathcal{S}U_{g,1}(r) \rightarrow \mathcal{S}U_g(r).$$

Pushing forward the  $k$ -tensor powers of the theta line bundles to  $M_g$ , we obtain the Verlinde bundles

$$\mathcal{V}_{r,k} \rightarrow M_g.$$

Their first Chern classes remain unknown in general.

### 4.2. Global strange duality

Over  $\mathcal{K}_\ell^\circ$  we define now the Verlinde complexes

$$(4.2) \quad \mathbf{W} = \mathbf{R}\pi_{v,\star}\Theta_w, \quad \mathbf{V} = \mathbf{R}\pi_{w,\star}\Theta_v.$$

Consider the fiber product

$$\pi : M[v] \times_{\mathcal{K}_\ell^\circ} M[w] \rightarrow \mathcal{K}_\ell^\circ,$$

endowed with the canonical Brill-Noether locus,

$$(4.3) \quad \Theta = \{(X, H, E, F) \text{ so that } \mathbb{H}^0(X, E \otimes^{\mathbf{L}} F) \neq 0\} \subset M[v] \times_{\mathcal{K}_\ell^\circ} M[w].$$

One expects  $\Theta$  to be a divisor. This was established in [14] when  $v$  and  $w$  satisfy

$$c_1(v) = c_1(w) = \mathcal{H}.$$

The corresponding line bundle, also denoted for simplicity as  $\Theta$ , is in any case always defined on the product space, and splits by the seesaw lemma as

$$(4.4) \quad \Theta \simeq \Theta_w \boxtimes \Theta_v.$$

The above equation is correct up to a line bundle twist

$$\mathcal{T} \rightarrow \mathcal{K}_\ell^\circ$$

which will be found explicitly below, and which for now we absorb into any one of the theta bundles. The two line bundles  $\Theta_w$  and  $\Theta_v$  are ambiguous up to reverse twistings by a line bundle from  $\mathcal{K}_\ell^\circ$ ,

$$(\Theta_v, \Theta_w) \sim (\Theta_v \otimes \pi_w^* \mathcal{L}, \Theta_w \otimes \pi_v^* \mathcal{L}^{-1}), \text{ for } \mathcal{L} \in \text{Pic } \mathcal{K}_\ell^\circ,$$



while  $\Theta$  is canonical. Pushing forward the canonical theta line bundle via  $\pi$ , we get

$$(4.5) \quad \mathbf{R}\pi_*\Theta \simeq \mathbf{W} \otimes^{\mathbf{L}} \mathbf{V},$$

and the above ambiguity carries over to the Verlinde complexes  $\mathbf{W}$  and  $\mathbf{V}$ . The divisor (4.3) then induces a morphism

$$D : \mathbf{W}^\vee \rightarrow \mathbf{V}.$$

In [14], also having assumed that

$$\chi(v), \chi(w) \leq 0,$$

we showed that over a Zariski open subset of  $\mathcal{K}_\ell^\circ$ , the higher cohomology sheaves vanish while  $\mathcal{H}^0(D)$  induces an isomorphism between the zeroth cohomology sheaves.

*Remark 4.2.* — Even though not necessary for our argument, let us determine the twist  $\mathcal{T} \rightarrow \mathcal{K}_\ell^\circ$  in the decomposition

$$(4.6) \quad \Theta = \Theta_w \boxtimes \Theta_v \otimes \text{pr}^*\mathcal{T}$$

over  $M[v] \times_{\mathcal{K}_\ell^\circ} M[w]$ , where  $\text{pr}$  is the projection to  $\mathcal{K}_\ell^\circ$ . Above, we absorbed this twist into the Verlinde complexes, for the ease of exposition.

First, we may pass to the moduli stack  $\mathcal{M}[v]$  and  $\mathcal{M}[w]$  of all sheaves over  $X$ , without changing the above equations. We let

$$\mathcal{E} \rightarrow \mathcal{M}[v]_1 \times_{\mathcal{K}_{\ell,1}^\circ} \mathcal{X}_1^\circ, \quad \mathcal{F} \rightarrow \mathcal{M}[w]_1 \times_{\mathcal{K}_{\ell,1}^\circ} \mathcal{X}_1^\circ$$

be the universal families of sheaves, and further set, on the same product spaces,

$$\bar{\mathcal{E}} = \mathcal{E} - \text{pr}_2^*\mathcal{V}, \quad \bar{\mathcal{F}} = \mathcal{F} - \text{pr}_2^*\mathcal{W}.$$

Considering now the triple product

$$\mathcal{M}[v]_1 \times_{\mathcal{K}_{\ell,1}^\circ} \mathcal{M}[w]_1 \times_{\mathcal{K}_{\ell,1}^\circ} \mathcal{X}_1^\circ,$$

we calculate

$$\Theta \otimes \Theta_v^{-1} \otimes \Theta_w^{-1}$$

as the pushforward

$$\begin{aligned} & (\det \mathbf{R}p_{12*} (p_{13}^*\mathcal{E} \otimes^{\mathbf{L}} p_{23}^*\mathcal{F} - p_{13}^*\mathcal{E} \otimes^{\mathbf{L}} p_3^*\mathcal{W} - p_{23}^*\mathcal{F} \otimes^{\mathbf{L}} p_3^*\mathcal{V}))^{-1} \otimes \text{pr}^*\mathcal{H}^{-d\beta - e\alpha} \\ &= (\det \mathbf{R}p_{12*} (p_{13}^*\bar{\mathcal{E}} \otimes^{\mathbf{L}} p_{23}^*\bar{\mathcal{F}} - p_3^*(\mathcal{V} \otimes^{\mathbf{L}} \mathcal{W})))^{-1} \otimes \text{pr}^*\mathcal{H}^{-d\beta - e\alpha}, \end{aligned}$$

where  $\mathcal{H} \rightarrow \mathcal{K}_{\ell,1}^\circ$  is viewed on  $\mathcal{M}[v]_1 \times_{\mathcal{K}_{\ell,1}^\circ} \mathcal{M}[w]_1$  via pullback by the natural projection

$$\text{pr} : \mathcal{M}[v]_1 \times_{\mathcal{K}_{\ell,1}^\circ} \mathcal{M}[w]_1 \rightarrow \mathcal{K}_{\ell,1}^\circ.$$

We apply Grothendieck-Riemann-Roch to compute

$$\text{ch } \mathbf{R}p_{12\star} (p_{13}^* \bar{\mathcal{E}} \otimes^{\mathbf{L}} p_{23}^* \bar{\mathcal{F}}).$$

By construction,  $\text{ch } \bar{\mathcal{E}}$  and  $\text{ch } \bar{\mathcal{F}}$  restrict trivially over the fibers of

$$p_{12} : \mathcal{M}[v]_1 \times_{\mathcal{K}_{\ell,1}^\circ} \mathcal{M}[w]_1 \times_{\mathcal{K}_{\ell,1}^\circ} \mathcal{X}_1^\circ \rightarrow \mathcal{M}[v]_1 \times_{\mathcal{K}_{\ell,1}^\circ} \mathcal{M}[w]_1.$$

The Chern character of the pushforward above is thus supported in codimension 2 or higher, and therefore gives

$$\det \mathbf{R}p_{12\star} (p_{13}^* \bar{\mathcal{E}} \otimes^{\mathbf{L}} p_{23}^* \bar{\mathcal{F}}) = \mathcal{O}.$$

Recalling the morphism  $\pi : \mathcal{X}_1^\circ \rightarrow \mathcal{K}_{\ell,1}^\circ$  which describes the universal surface, we find that

$$\begin{aligned} \Theta \otimes \Theta_v^{-1} \otimes \Theta_w^{-1} &= \det \mathbf{R}p_{12\star} [p_3^*(\mathcal{V} \otimes^{\mathbf{L}} \mathcal{W})] \otimes \text{pr}^* \mathcal{H}^{-d\beta - e\alpha} \\ &= \text{pr}^* (\det \mathbf{R}\pi_\star (\mathcal{V} \otimes^{\mathbf{L}} \mathcal{W}) \otimes \mathcal{H}^{-d\beta - e\alpha}) \\ &= \text{pr}^* (\det \mathbf{R}\pi_\star [(r-d)\mathcal{O} + d\mathcal{H} + \alpha\mathcal{O}_\sigma] \otimes^{\mathbf{L}} ((s-e)\mathcal{O} + e\mathcal{H} + \beta\mathcal{O}_\sigma) \\ &\qquad \qquad \qquad \otimes \mathcal{H}^{-d\beta - e\alpha}) \\ &= \text{pr}^* (\lambda^{-(r-d)(s-e)} \otimes (\det \pi_\star \mathcal{H})^{e(r-d) + d(s-e)} \otimes (\det \pi_\star \mathcal{H}^2)^{de}). \end{aligned}$$

Here, we wrote

$$\lambda = (\det \mathbf{R}\pi_\star \mathcal{O}_\mathcal{X})^{-1} \rightarrow \mathcal{K}_\ell$$

for the Hodge bundle. This yields the following

PROPOSITION 4.3. — *The twist  $\mathcal{T}$  defined by equation (4.6) is given by*

$$\mathcal{T} = \lambda^{-(r-d)(s-e)} \otimes (\det \pi_\star \mathcal{H})^{e(r-d) + d(s-e)} \otimes (\det \pi_\star \mathcal{H}^2)^{de}.$$

### 4.3. Extensions of the Verlinde sheaves and desiderata

We now turn our attention to the locus of elliptic K3 with section, where the Verlinde sheaves and the isomorphism  $\mathbf{D}$  can be extended from

$$\mathcal{P}_1^\circ = \mathcal{P}_1 \cap \mathcal{K}_\ell^\circ$$

to all of  $\mathcal{P}_1$  by the results of Section 3, as we now explain.

The universal data over  $\mathcal{P}_1$  consists of the triple

$$(\mathcal{X}, \mathcal{H}, \mathcal{F}) \rightarrow \mathcal{P}_1,$$

where  $\mathcal{F}$  denotes the universal fiber class of the elliptic fibration. We consider the line bundle

$$\mathcal{L} = \mathcal{H}^{r+s} \otimes \mathcal{O}(\mathcal{F})^{-(r+s)\ell - a - b},$$

which restricts over each  $(X, H, F)$  to

$$L = \mathcal{O}((r + s)\sigma + (r + s - a - b)f).$$

In the product of Hilbert schemes we have the universal theta divisor

$$\theta = \{(X, Z, W) : \mathbb{H}^0(X, I_Z \otimes^{\mathbf{L}} I_W \otimes \mathcal{L}|_X) \neq 0\} \subset \mathcal{X}^{[d_v]} \times_{\mathcal{P}_1} \mathcal{X}^{[d_w]}.$$

To write the corresponding line bundle, we denote by

$$\mathcal{Z} \subset \mathcal{X}^{[d_v]} \times_{\mathcal{K}_\ell} \mathcal{X}, \quad \mathcal{W} \subset \mathcal{X}^{[d_w]} \times_{\mathcal{K}_\ell} \mathcal{X},$$

the universal subschemes, and set standardly

$$\mathcal{L}^{[d_v]} = \det \mathbf{R}p_{1*}(\mathcal{O}_{\mathcal{Z}} \otimes q^*\mathcal{L}), \quad \mathcal{L}^{[d_w]} = \det \mathbf{R}p_{1*}(\mathcal{O}_{\mathcal{W}} \otimes q^*\mathcal{L}).$$

From the product

$$\mathcal{X}^{[d_v]} \times_{\mathcal{K}_\ell} \mathcal{X}^{[d_w]} \times_{\mathcal{K}_\ell} \mathcal{X},$$

we calculate

$$\begin{aligned} \theta &= \det (\mathbf{R}p_{12*} (p_{13}^* \mathcal{I}_{\mathcal{Z}} \otimes^{\mathbf{L}} p_{23}^* \mathcal{I}_{\mathcal{W}} \otimes p_3^* \mathcal{L}))^{-1} \\ &= \det (\mathbf{R}p_{12*} (p_{13}^* (\mathcal{O} - \mathcal{O}_{\mathcal{Z}}) \otimes^{\mathbf{L}} p_{23}^* (\mathcal{O} - \mathcal{O}_{\mathcal{W}}) \otimes p_3^* \mathcal{L}))^{-1} \\ &= \mathcal{L}^{[d_v]} \boxtimes \mathcal{L}^{[d_w]} \otimes \pi^*(\det \pi_* \mathcal{L})^{-1} \otimes \det \mathbf{R}p_{12*} (p_{13}^* \mathcal{O}_{\mathcal{Z}} \otimes^{\mathbf{L}} p_{23}^* \mathcal{O}_{\mathcal{W}} \otimes p_3^* \mathcal{L}) \\ &= \mathcal{L}^{[d_v]} \boxtimes \mathcal{L}^{[d_w]} \otimes \pi^*(\det \pi_* \mathcal{L})^{-1}. \end{aligned}$$

On the third line, the last bundle is the determinant of a complex of sheaves supported on the codimension 2 locus of intersecting subschemes in  $\mathcal{X}^{[d_v]} \times_{\mathcal{K}_\ell} \mathcal{X}^{[d_w]}$  – thus it is trivial. Lemma 5.1 of [5] implies that

$$\pi_* \mathcal{L}^{[d_v]} = \Lambda^{[d_v]} \pi_* \mathcal{L}, \quad \pi_* \mathcal{L}^{[d_w]} = \Lambda^{[d_w]} \pi_* \mathcal{L}.$$

The higher direct images of the line bundles  $\mathcal{L}^{[d_v]}, \mathcal{L}^{[d_w]}$  vanish by Theorem 5.2.1 of [18]. We therefore finally have

$$\pi_* \theta \simeq \Lambda^{d_v}(\pi_* \mathcal{L}) \otimes \Lambda^{d_w}(\pi_* \mathcal{L}) \otimes (\det \pi_* \mathcal{L})^{-1} \cong \mathbf{W}' \otimes \mathbf{V}'.$$

We set

$$\mathbf{W}' = \pi_* \mathcal{L}^{[d_v]}, \quad \mathbf{V}' = \pi_* \mathcal{L}^{[d_w]} \otimes (\det \pi_* \mathcal{L})^\vee.$$

As before these sheaves are only defined up to reverse twistings by a line bundle from  $\mathcal{P}_1$ . The divisor  $\theta$  induces the duality isomorphism

$$\mathbf{D}' : \mathbf{W}'^{\vee} \rightarrow \mathbf{V}'$$

over  $\mathcal{P}_1$ , which is a global version of (3.5).

Section 3 shows that the universal relative Fourier-Mukai transform induces a birational map

$$\mathcal{X}^{[d_v]} \times_{\mathcal{P}_1^\circ} \mathcal{X}^{[d_w]} \dashrightarrow M[v] \times_{\mathcal{P}_1^\circ} M[w]$$

regular in codimension 1 over each fiber, such that the divisors  $\theta$  and  $\Theta$  are precisely matched. Because of regularity in codimension 1, the pushforward sheaves  $\pi_*\theta$  and  $R^0\pi_*\Theta$  coincide. Therefore

$$\mathbf{W}' \otimes \mathbf{V}' \cong \mathcal{H}^0(\mathbf{W}) \otimes \mathcal{H}^0(\mathbf{V})$$

over  $\mathcal{P}_1^\circ$ . We can furthermore align the line bundle twists inherent in the definition of  $\mathbf{W}, \mathbf{V}, \mathbf{W}', \mathbf{V}'$  so that

$$\mathcal{H}^0(\mathbf{D}) = \mathbf{D}'$$

over this locus. We thus extended the Verlinde sheaves from  $\mathcal{P}_1^\circ \hookrightarrow \mathcal{P}_1$ .

The resolution of the following query will however be of much greater interest.

QUESTION 1. — *Is it possible to extend  $\mathbf{W}, \mathbf{V}$  from*

$$\mathcal{K}_\ell^\circ \hookrightarrow \mathcal{K}_\ell$$

*in such a fashion that*

$$c_1(\mathbf{W}) = -c_1(\mathbf{V})?$$

Combined with the results of [14], this would establish the strange duality conjecture over the entire locus where there is no higher cohomology, since the Baily-Borel compactification of  $\mathcal{K}_\ell$  has one dimensional boundary. It would be interesting to investigate whether  $\mathbf{D}$  is in fact a quasi-isomorphism between the complexes  $\mathbf{W}^\vee$  and  $\mathbf{V}$ .

Regarding the canonical line bundle  $\Theta$ , it is also natural to wonder

QUESTION 2. — *Is the Chern character  $ch(\mathbf{R}\pi_*\Theta)$  in the ring generated by the Hodge class  $\lambda = -c_1(R^2\pi_*\mathcal{O}_{\mathcal{X}^\circ})$  studied in [7]?*

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