

In QM we have to evaluate integrals of the form

$$\langle q_{j_1}(t_1) \dots q_{j_n}(t_n) \rangle := \int q_{j_1}(t_1) \dots q_{j_n}(t_n) e^{iS(q)/\hbar} Dq.$$

or, in Euclidean signature

$$\langle q_{j_1}(t_1) \dots q_{j_n}(t_n) \rangle := \int q_{j_1}(t_1) \dots q_{j_n}(t_n) \underline{e^{-S(q)/\hbar}} Dq$$

where  $S(q) = \text{quadratic} + \text{h.o.t.}$

We want to evaluate such integrals in the ~~classical~~ perturbation theory.

In the finite dimensional situation, we can make this precise:

Theorem (Steepest descent). Suppose that  $f, g \in C^\infty(B)$ , where  $B$  is a closed box in a vector space  $V$ . Assume that  $f$  has a global maximum at an interior point  $c \in B$ , such that the Hessian  $H_c f = \text{Hess}_c(f)$  is positive definite.

Then:

$$\int_B g(x) e^{-f(x)/\hbar} dx = \hbar^{\frac{d}{2}} e^{-f(c)/\hbar} I(\hbar)$$

where  $I(\hbar)$  extends to a smooth function on  $[0, \infty)$

such that 
$$I(0) = (2\pi)^{\frac{d}{2}} \frac{g(c)}{\sqrt{|\det B|}}.$$

# Proof of steepest descent in dim 1

Thm:  $f, g$  smooth on  $[a, b]$ ,  $f$  has a global minimum at  $c \in (a, b)$  s.t.  $f''(c) > 0$

"Laplace's method"

Then 
$$* \int_a^b g(x) e^{-f(x)/h} dx = \sqrt{h} e^{-f(c)/h} I(h)$$

where  $I(h)$  extends to a smooth function on  $[0, \infty)$  s.t.  $I(0) = \sqrt{2\pi} \frac{g(c)}{\sqrt{f''(c)}}$

Proof: We replace  $I(h)$  by several functions:

$$0 < \varepsilon < \frac{1}{2}$$

•  $I_1(h)$  defined by  $*$ , but with integration over  $[c - h^{\frac{1}{2}-\varepsilon}, c + h^{\frac{1}{2}-\varepsilon}]$   
 since  $f$  has a global minimum,  $|f(x) - f(c)| \leq |f(x) - f(c \pm h^{\frac{1}{2}-\varepsilon})|$

Then  $(I - I_1)(h) = O(h^N) \forall N \geq 0, h \rightarrow 0$  so it suffices to prove the statement for  $I_1(h)$

$$y = (x - c)/\sqrt{h} \Rightarrow I_1(h) = \int_{-h^{\frac{1}{2}-\varepsilon}}^{h^{\frac{1}{2}-\varepsilon}} g(c + y\sqrt{h}) e^{(f(c) - f(c + y\sqrt{h}))/h} dy$$

•  $I_2^N(h)$ : replace the integrand by its Taylor expansion in  $\sqrt{h}$  up to order  $h^N$ :  $|I_1(h) - I_2^N(h)| \leq C h^{N-\varepsilon}$

•  $I_3^N(h)$ : extend the integration to  $(-\infty, \infty)$ :  $|I_2^N(h) - I_3^N(h)| = O(h^N)$   
 "rapidly decreasing".  $\frac{\sqrt{N}}{h} \rightarrow 0$

So prove that  $I_3^N(h)$  has a Taylor expansion mod  $h^N$ .

odd powers in  $\sqrt{h}$ : odd functions of  $y$ : so integrals are zero. so Taylor series exist.

$$I_3(h) = g(c) \int_{\mathbb{R}} e^{-\frac{f''(c)}{2} y^2} dy = \frac{\sqrt{2\pi} g(c)}{\sqrt{f''(c)}}$$

□

For the  $n$ -dimensional case, we use the integral

$$\int_{\mathbb{R}^n} e^{-B(x,x)/2} dx = (2\pi)^{n/2} (\det B)^{-1/2}$$

$B$  a positive definite symmetric bilinear form.

Example :  $\int_{-\infty}^{\infty} e^{-(k^2+x^2)/2k} dx = \sqrt{2\pi k} \Gamma(k) \Leftrightarrow \Gamma(k) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} e^{-(y^2+ky^4)/2} dy$  -3-

by Taylor:  $\Gamma(k) = \sum_{n \geq 0} a_n k^n$      $a_n := \frac{(-1)^n}{\sqrt{2\pi}} \int_{-\infty}^{\infty} e^{-y^2/2} \frac{y^{4n}}{2^n n!} dy$

$(\Gamma(s+1) := \int_0^{\infty} t^s e^{-t} dt, s > 0)$      $= \frac{(-1)^n}{\sqrt{2\pi}} \frac{2^{n+\frac{1}{2}} \Gamma(2n+\frac{1}{2})}{n!}$

divergent!  $\Gamma(k)$  is not analytic at  $x=0$ .

the Taylor series is only an asymptotic expansion:

Def  $f(x) \sim \sum_{n=0}^{\infty} a_n x^n$  ,  $x \rightarrow 0$  if for each  $N \geq 0$  we have

$f: \mathbb{R}_{>0} \rightarrow \mathbb{R}$      $f(x) - \sum_{n=0}^N a_n x^n = o(x^N)$      $x \rightarrow 0$      $\left| \begin{array}{l} f'(x) = \lim_{x \rightarrow 0} \frac{f(x) - f(0)}{x} \end{array} \right.$

So  $\Gamma(k)$  is not determined by its asymptotic series. It is true that for any formal power series  $\sum a_n x^n$ , there exists a function which has this series as a Taylor series.

Suppose that  $g(t) = \sum_{n \geq 0} \frac{a_n t^n}{n!}$  converges to an analytic function on  $(0, \infty)$  (almost exp growth at  $\infty$ ).

(Borel summable). Define  $\Gamma(k) := \int_0^{\infty} g(tu) e^{-u} du$

Then the Taylor series of  $\Gamma(k)$  is given by  $\sum_n a_n x^n$ , because

$\Gamma(k) = \sum_{n \geq 0} \frac{a_n k^n}{n!} \underbrace{\int_0^{\infty} u^n e^{-u} du}_{n!} = \sum_{n \geq 0} a_n k^n$

Ex:  $\sum_{n \geq 0} \frac{(-1)^n}{n!} k^n \Rightarrow \Gamma(k) = \int_0^{\infty} \frac{e^{-u}}{1+ku} du$



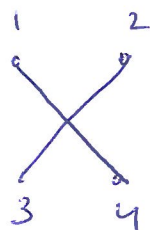
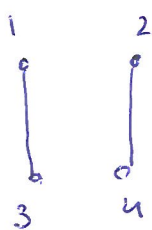
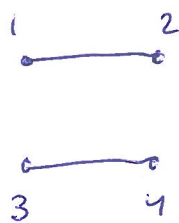
Wick's theorem,  $V = \mathbb{R}^n$ . We want to calculate integrals of the form  $\int_V P(x) e^{-B(x,x)/2} dx$ ,  $P(x)$  a polynomial on  $V$ . - 4 -

Thm (Wick) Let  $\alpha_1, \dots, \alpha_k \in V^*$ . For  $k$  even, we have

$$\int_V \alpha_1(x) \dots \alpha_k(x) e^{-B(x,x)/2} dx = \frac{(2\pi)^{d/2}}{\sqrt{\det B}} \sum_{\substack{\sigma \in \mathfrak{S}_{2k} \\ \sigma^2 = 1 \\ \sigma(x) \neq x}} \prod_{i \in \{1, \dots, k\}/\sigma} B^{-1}(\alpha_i, \alpha_{\sigma(i)})$$

with  $B^{-1}$  = inverse form on  $V^*$ . When  $k$  is odd the integral is zero.

Rk  $\sigma$  is called a pairing:  $\{1, 2, 3, 4\}$  we visualise  $\sigma$  as



# terms:  $(k-1)!!$

Proof:  $k$  odd: the integrand is odd, so obvious.  $\rightarrow$  symmetric!

$k$  even: l.h.s & r.h.s. are polynomials on  $V^* \ni \alpha_i$ ,

so it suffices to consider  $\alpha = \alpha_1 = \dots = \alpha_k$ .

Choose a coordinate system  $x_1, \dots, x_n$  s.t.  $B(x,x) = x_1^2 + \dots + x_n^2$   
 $\alpha(x) = x_1$

So we can assume  $n=1$ , so we have

$$\int_{-\infty}^{\infty} x^{2l} e^{-x^2/2} dx = \sqrt{2\pi} \frac{(2l)!}{2^l l!} = \sqrt{2\pi} (2l-1)!!$$

□

$\frac{(2l)!}{(2l)(2l-2)\dots} = (2l-1)!!$

# Computing the Taylor coefficients: Feynman diagrams.

We have seen that the function  $I(\hbar) := \hbar^{-d/2} e^{S(x)/\hbar} \int_B g(x) e^{-S(x)/\hbar} dx$

has a Taylor expansion at  $\hbar=0$ . The computation of its Taylor coefficients is a combinatorial problem: we have already seen that for this we have to consider the Taylor expansion of  $g$  &  $S$  around the critical point  $\bar{c}^0$ . Let us therefore assume that  $g$  is already a polynomial.

Expand  $S(x) = \frac{1}{2} B(x,x) + \sum_{r \geq 3} \frac{B_r(x, \dots, x)}{r!}$ ,  $B_r(x) = d^r \frac{\delta S}{\delta x}$

$$\alpha_i \in V^*, \quad \langle \alpha_1, \dots, \alpha_N \rangle := \frac{e^{S(x)/\hbar}}{\hbar^{-d/2}} \int_B \alpha_1(x) \dots \alpha_N(x) e^{-S(x)/\hbar} dx.$$

"correlation functions"

By the proof of the theorem, we know that for Taylor coefficients, we change variables  $x \mapsto x/\sqrt{\hbar}$  and extend the integral to all of  $V$ ; (assume  $S(0)=0$ )

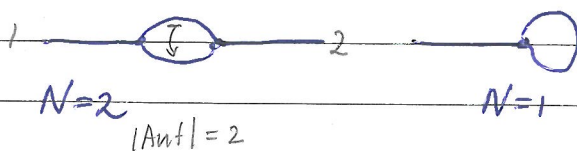
$$\langle \alpha_1, \dots, \alpha_N \rangle \sim \hbar^{N/2} \int_V \alpha_1(x) \dots \alpha_N(x) e^{-\frac{B(x,x)}{2} - \sum_r \frac{\hbar^{r/2-1} B_r(x, \dots, x)}{r!}} dx$$

(So, the l.h.s. & the r.h.s. have the same asymptotic expansion in  $\hbar$ )

Thm:  $\langle \alpha_1, \dots, \alpha_N \rangle = \frac{(2\pi)^{d/2}}{\sqrt{\det B}} \sum_{\Gamma \in G_{\geq 3}(N)} \frac{\hbar^{b(\Gamma)}}{|\text{Aut}(\Gamma)|} F_{\Gamma}(\alpha_1, \dots, \alpha_N),$

where:

- $G_{\geq 3}(N)$  is the set of isomorphisms of Feynman diagrams: graphs with  $N$  "external" edges and finite number of internal vertices of valency  $\geq 3$  (multiple edges, loops allowed)



- $\text{Aut}(\Gamma)$  = group of automorphisms = permutation of edges & vertices which preserves the graph structure
- $b(\Gamma)$  = # edges - # internal vertices



$\in \mathbb{C}$

$F_r(\alpha_1, \dots, \alpha_N)$  is obtained as follows:

- (i) put  $\alpha_i \in V^*$  at the  $i$ 'th external vertex
- (ii) put  $-B_r$  at each  $r$ -valent internal vertex.
- (iii) contract everything using  $B^{-1}$ , (= "propagator")

The partition function: Write  $S(x) = \frac{i}{2} B(x, x) + \sum_{k \geq 0} \frac{g_k}{k!} B_k(x, \dots, x)$   
 $g_i$ , formal parameters.

partition function:  $Z := \int_V \hbar^{-d/2} e^{-S(x)/\hbar} dx \in \mathbb{C}[[\hbar, \hbar^{-1}, g_0, g_1, \dots]]$

Thm:  $Z = \frac{(2\pi)^{d/2}}{\sqrt{\det B}} \sum_{\vec{n}} \left( \prod_i \frac{g_i^{n_i}}{n_i!} \right) \sum_{\Gamma \in G(\vec{n})} \frac{\hbar^{b(\Gamma)}}{|Aut(\Gamma)|} F_\Gamma$ , where

(\*)

- $\vec{n} = (n_0, n_1, \dots)$  sequence of integers  $n_i \geq 0$ , almost all zero
- $G(\vec{n}) =$  no class of graphs with  $n_0$  0-valent vertices  
 $n_1$  1-valent "  
 $n_2$  2 - ... "

The previous thm is a special case of this one: again  $\langle \alpha_1, \dots, \alpha_N \rangle$  is symmetric, so it suffices to consider  $\alpha_1 = \dots = \alpha_N = \alpha$ .  
To compute  $\langle \alpha^N \rangle$  for all  $N$ , we consider the generating series

$$\langle e^{t\alpha} \rangle = \sum_N \langle \alpha^N \rangle \frac{t^N}{N!}$$

For this, we put  $g_0 = g_2 = 0$ ,  $g_i = 1 \ i \geq 3$ ,  $g_1 = -\hbar t$ ,  $B_0 = 0$ ,  $B_2 = 0$ ,  $B_1 = \alpha$   
and apply the latter theorem. (\*)

## Proof of theorem (\*)

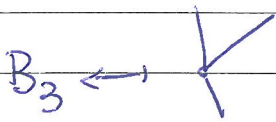
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put  $y = x/\sqrt{\hbar}$ ,  $Z := \sum_{\vec{n}} Z(\vec{n})$ , by expanding the exponential in a Taylor series

$$Z(\vec{n}) = \int_V e^{-B(y, y)^{1/2}} \prod_i \frac{g_i^{n_i}}{(i!)^{n_i} n_i!} \left( -\hbar^{\frac{i}{2}-1} B_i(y, \dots, y) \right)^{n_i} dy$$

$B_i$  is a polynomial of degree  $i$ , so we can compute these integrals using Wick's theorem:

- ① assign to each  $B_r$ , a graph with 1 vertex &  $B_r$  attached edges.  
 $n_r$  of the graphs for  $B_r$



- ② By Wick's theorem we have to contract these graphs using pairings of the external edges  $\Rightarrow$  Feynman graphs,  $F(\sigma) \in \mathbb{C}$ .

③ Wick:  $Z(\vec{n}) = \frac{(2\pi)^{d/2}}{\sqrt{\det B}} \prod_i \frac{g_i^{n_i}}{(i!)^{n_i} n_i!} \hbar^{n_i(\frac{i}{2}-1)} \sum_{\sigma} F(\sigma)$

Claim:  $\sum_{\sigma} F(\sigma) = \sum_{\Gamma} \frac{\prod_i (i!)^{n_i} n_i!}{|\text{Aut}(\Gamma)|} F_{\Gamma}$  (check one)

Remark:  $\sum_i n_i(\frac{i}{2}-1) = \# \text{edges} - \# \text{vertices}$ .

The case of an imaginary exponent: stationary phase.

Thm ("Stationary phase") Assume that  $f$  has a unique critical point  $c \in B \subset V$  such that  $\det f''(c) \neq 0$ , and that  $g$  vanishes with all derivatives on the boundary of the box.

Then

$$\int_B g(x) e^{if(x)/h} dx = h^{d/2} e^{if(c)/h} I(h)$$

where  $I(h)$  extends to a smooth function on  $[0, \infty)$  s.t.

$$I(0) = (2\pi)^{d/2} e^{i\pi\sigma/4} \frac{g(c)}{\sqrt{|\det f''(c)|}}, \text{ where } \sigma \text{ is the signature of the Hessian of } f \text{ at } c.$$

Proof is more subtle than that of steepest descent. Have to use the conditionally convergent integral

$$\int_V e^{iB(x,x)/h} dx = \frac{(2\pi)^{d/2} e^{i\pi\sigma(B)/4}}{| \det(B) |^{-1/2}}$$