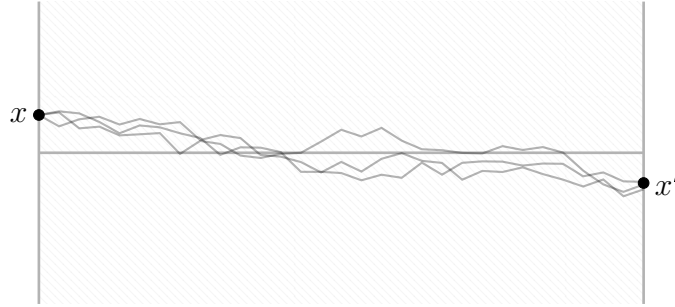


# NOTES ON QFT

ALEXEI LATYNTSEV

## 1. Brownian motion as summing over paths



One can think of Brownian motion on  $X$  as a one-dimension quantum field theory. Given a point  $x \in X$  (think of it as being a particle at  $x$ ), the probability of it moving to point  $x'$  after time  $t$  is

$$\mathbf{P}(x \rightarrow x') = \frac{\#\{\text{Brownian walks } x \rightarrow x'\}}{\#\{\text{Brownian walks } x \rightarrow ?\}}.$$

In the discrete setting where  $X$  is a weighted graph, this formula is literally correct, and if  $X$  is a Riemannian manifold we need to replace each count by an integral over paths, and replace  $x'$  by an arbitrary measurable subset.

In the above case, the probability is a normal distribution with mean  $x$  and variance  $t$ .

1.1. The general structure of the above is we have a correspondence

$$\begin{array}{ccc} & \{\text{paths } [0, t] \xrightarrow{\gamma} X\} & \\ \text{Res}_0 \swarrow & & \searrow \text{Res}_t \\ X & & X \end{array}$$

of measurable spaces, with relative measures on the restriction maps given in this case by the Brownian motion measure. Calling these correspondences  $C'_{t_1, t_2}$ , we require them to be compatible in the obvious sense. This allows us to push-and-pull functions,

$$\begin{array}{ccccc} & \mathcal{O}(\text{Maps}([0, 1], X)) & & & \\ \text{Res}_0^* \nearrow & & \searrow \int_{\text{Res}_t} & & \\ \mathcal{O}(X) & \xrightarrow{\quad Z_t \quad} & \mathcal{O}(X) & & \end{array}$$

and the compatibility condition thus gives us an action of  $\mathbf{R}_{\geq 0}$  on  $\mathcal{O}(X)$ .<sup>1</sup> If we impose enough smoothness requirements, it must take the form  $\mathcal{Z}_t = e^{Ht}$  for an endomorphism  $H$  of  $\mathcal{O}(X)$ .

1.1.1. In the above context, it might be useful to think of functions  $f \in \mathcal{O}(X)$  also as “random points on  $X$ ” if they have norm one, or as “the wavefunction of a particle on  $X$ ”. If we work with a function space that contains the Dirac delta  $\delta_x$ , this should be thought of as a non-random point, although typically applying  $\mathcal{Z}_t$  will not give back a delta function.

1.1.2. We can write the above definition in symbols as

$$\mathcal{Z}_t : f \mapsto \int_{\text{Res}_0^{-1}(f)} \Psi d\mathcal{B}$$

where  $\mathcal{B}$  is the Brownian measure on the set of paths and we have integrated along the fibres of  $\text{Res}_t$ . In other words, the coefficient of an element  $\alpha \in \mathcal{O}(X)^*$  in the above is

$$\langle \alpha, \mathcal{Z}_t f \rangle = \int_{\Psi : \Psi|_0 = f} \langle \alpha, \Psi|_t \rangle d\mathcal{B}.$$

1.2. The compatibility condition between the correspondences is that we have a pullback

$$\begin{array}{ccccc} & & (C_{t_1, t_3}, d\mathcal{B}_{t_1, t_3}) & & \\ & \swarrow & & \searrow & \\ (C_{t_1, t_2}, d\mathcal{B}_{t_1, t_3}) & & & & (C_{t_2, t_3}, d\mathcal{B}_{t_2, t_3}) \\ \swarrow & & \searrow & \swarrow & \searrow \\ X & & X & & X \end{array}$$

of measure spaces. In other words, the Brownian measure is compatible under cutting up of the time interval; this is also called the *Markov* property of the measure.

Thus if we modify the measure to  $e^S d\mathcal{B}$ , it is consistent in the above sense if and only if the function

$$S_{0,t} \in \mathcal{O}(\text{Maps}([0, t], X))$$

is memoryless, i.e. satisfies the cocycle condition

$$S_{t_1, t_3} = S_{t_1, t_2} + S_{t_2, t_3}$$

where all three are viewed as functions on  $\text{Maps}([t_1, t_3], X)$  by restriction. The set of such functions (modulo functions supported on the measure zero set  $\{t_2\} \times X$ ) is closed under addition and multiplication.

For instance, we may take a function  $s \in \mathcal{O}(X)$  and integrate it over  $[0, t]$  to get a function  $S_{0,t}(\gamma) = \int_{[0,t]} \gamma^* s$  on the path space. Taking the constant function gives for instance  $S_{0,t}(\gamma) = kt$ . We could also take a covector field  $\xi \in \mathcal{O}(T^*X)$  and evaluate it on the derivative of the path to get  $S_{0,t}(\gamma) = \int_{[0,t]} \langle \xi, d\gamma \rangle$ . Taking higher order differential forms gives more examples. A non-example is evaluating the path at a particular point.

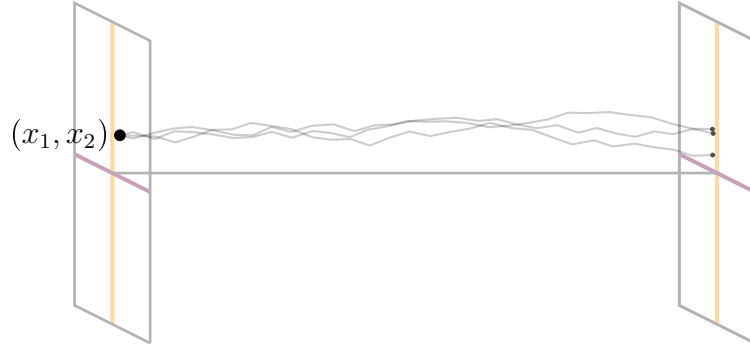
<sup>1</sup>This includes the condition that  $\mathcal{Z}_0 = \text{id}$  and that  $\mathcal{Z}_{t+t'} = \mathcal{Z}_t \cdot \mathcal{Z}_{t'}$ .

A popular choice is

$$S_{0,t}(\gamma) = \int_{[0,t]} (\gamma', \gamma') dt$$

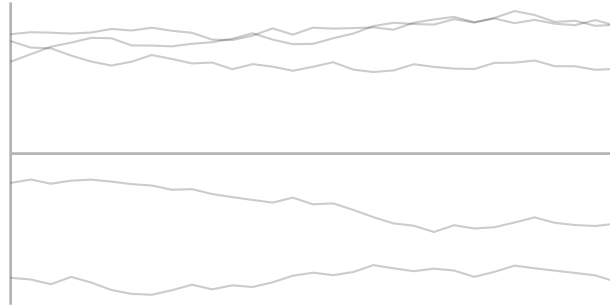
where we have used the Riemannian metric on  $X$ .

1.3. There are variants one could consider. For instance, one could consider *coloured* points on  $X$ , which is then equivalent to Brownian motion on  $X^{\# \text{colours}}$ ,

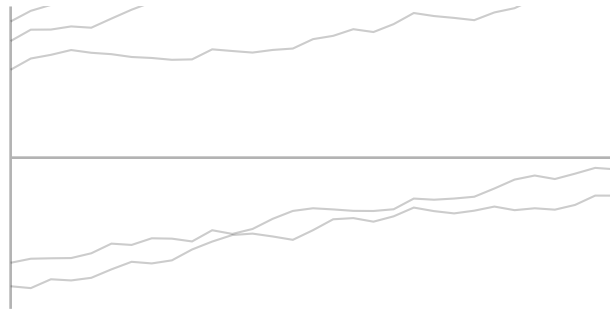


If we want to allow the colours to interact, then we need to change the metric on  $X^{\# \text{colours}}$ , adding off-diagonal terms. This will mean the Laplacian and hence Brownian motion will have off-diagonal terms.

1.3.1. Another variant is Brownian motion with drift. If a random sample of paths with respect to the Brownian motion measure looks like



then Brownian motion with drift will look like



The Brownian motion with drift  $\mathcal{D}$  satisfies the following stochastic differential equation:

$$d\mathcal{D} = d\mathcal{B} + k dt$$

where real number  $k$  is the drift term. Or, viewing  $\mathcal{D}$  and  $\mathcal{B}$  as random paths  $[0, t] \rightarrow X$ , we have

$$\mathcal{D} = \mathcal{B} + k t.$$

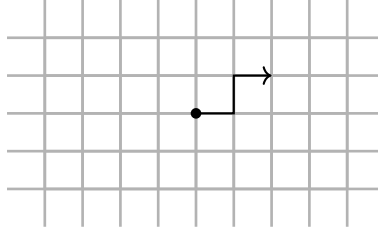
On a general space  $X$  with one parameter family of automorphisms  $\varphi_t = e^{tv}$  where here  $v$  is a vector field on  $X$ , we can likewise define Brownian motion with drift as

$$\mathcal{D}_t = \varphi_t^* \mathcal{B}_t.$$

Taking the translation vector field on the real line gives back ordinary Brownian motion with drift. We can view the above as changing the projection map:

$$\begin{array}{ccc} & \{\text{paths } [0, t] \xrightarrow{\gamma} X\} & \\ \text{Res}_0 \swarrow & & \searrow \varphi_t \cdot \text{Res}_t \\ X & & X \end{array} \quad (1)$$

1.3.2. Brownian motion on  $\mathbf{R}^n$  are a limit of random walks on  $r\mathbf{Z}^n$ , taking the limit  $r \rightarrow 0$ .

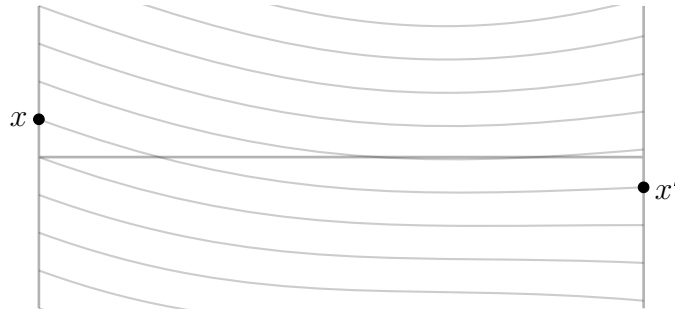


If we use discrete time, we can replace  $X = \mathbf{Z}^n$  with any Markov chain, and define  $\mathcal{Z}_t = P^t$  in terms of the Markov transition matrix  $P$ ; since the transition matrix is orthogonal it is diagonalisable and so we may define  $\mathcal{Z}_t$  for any real  $t$ . Note that we can also write  $\mathcal{Z}_t = e^{t \log P}$ .

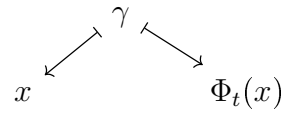
1.3.3. In dynamical systems or ergodic theory, one often considers one-parameter families of automorphisms  $\Phi_t : X \xrightarrow{\sim} X$ . This gives a map

$$X \rightarrow \text{Maps}([0, t], X)$$

and we can take the pushforward of the usual measure. In other words, given an initial starting point  $x$  the only point with nonzero probability it goes to is  $\Phi_t(x)$ .



Or in the previous notation, the only path  $\gamma$  restricting at 0 to  $x$  is the path  $\gamma(-) = \Phi_-(x)$ ,



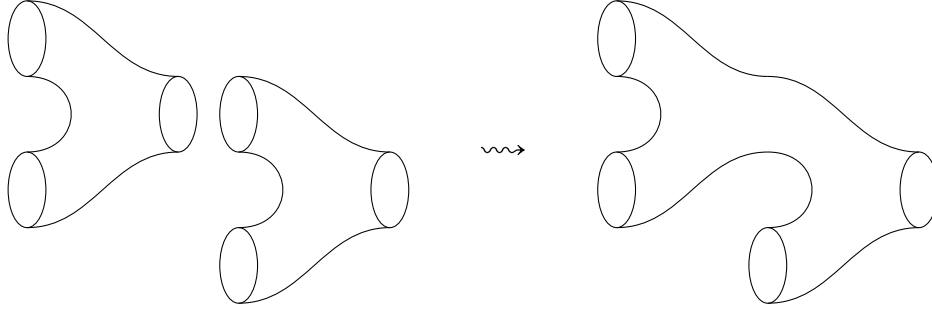
Thus this is a “classical” example. To get non-classical examples, one needs to consider *random* dynamical systems, see for instance [Ar].

## 2. Two dimensions

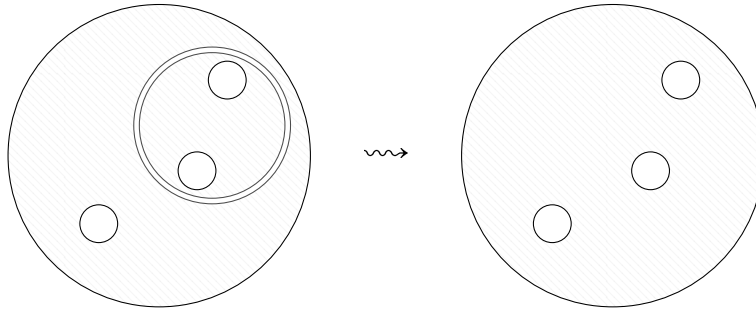
We now replace  $[0, t]$  with a two-dimensional surface  $\Sigma$ , i.e. consider two-dimensional quantum field theories. Thus we consider “particles on two-dimensional spacetime”. The Markov compatibility condition, which previously had to do with gluing intervals:



will now be replaced with the Markov *domain* property, which has to do with gluing surfaces:



or in other words, it is a Markov property for splitting up a region using codimension one walls:



The basic example is the Gaussian free field. (explain) The Markov property follows from the Markov property for Laplacians,

$$\Delta_{\Sigma_1 \sqcup \Sigma_2} = \Delta_{\Sigma_1} + \Delta_{\Sigma_2},$$

and hence for the eigenfunctions. (check)

2.1. The general structure is (cobordism stuff)

2.2. We now consider variants.

2.2.1. What is the two-dimensional analogue of Brownian motion with drift? To begin with we need to understand the role of  $\mathbf{R}_{\geq 0}$  in the one-dimensional case: we identify it as

$$\mathbf{R}_{\geq 0} \simeq \text{Hom}_{\text{Cob}_1}(\text{pt}, \text{pt}) = \text{Cob}_1(\text{pt}, \text{pt}).$$

Thus, in line with (1) given a functor  $F : \text{Cob}_1 \rightarrow \text{Sp}^\mu$  out from  $\text{Cob}_1$  to the category of spaces equipped with a measure, for each correspondence

$$\begin{array}{ccc} & C \simeq [t_1, t_2] & \\ \nearrow & & \nwarrow \\ \{t_1\} & & \{t_2\} \end{array}$$

we can ask for an action  $\varphi_C : F(\{t_2\}) \rightarrow F(\{t_2\})$ . In the case of Brownian motion with drift this will be just be  $\varphi_{t_2-t_1}$ . We want this to be compatible in the the sense that the composition (pullback) of

$$\begin{array}{ccccc} & F(C) & & F(C') & \\ \text{Res}_{t_1} \swarrow & & \xrightarrow{\varphi_C \cdot \text{Res}_{t_2}} & & \searrow \varphi_{C'} \cdot \text{Res}_{t_3} \\ \{t_1\} & & \{t_2\} & & \{t_3\} \end{array}$$

is equal to

$$\begin{array}{ccc} & F(C \sqcup_{\{t_2\}} C') & \\ \text{Res}_{t_1} \swarrow & & \searrow \varphi_{C \sqcup_{\{t_2\}} C'} \cdot \text{Res}_{t_3} \\ \{t_1\} & & \{t_3\} \end{array}$$

In other words, whenever  $C, C'$  are composable cobordisms (this is always true in the one dimensional case), we have the cocycle condition

$$\varphi_{C \cup C'} = \varphi_C \cdot \varphi_{C'}.$$

Equivalently, note that  $\text{Mor Cob}_1$  is a groupoid over  $\text{Cob}_1$ , i.e. we have head and tail maps

$$\begin{array}{ccc} & \text{Mor Cob}_1 & \\ \swarrow & & \searrow \\ \text{Cob}_1 & & \text{Cob}_1 \end{array}$$

and  $\varphi$  may be viewed as an action of this groupoid on  $F$ . [\(write details\)](#)

2.2.2. In particular, in the two-dimensional case we will need an action of [\(write explicitly\)](#)

As a consequence, we can ask for an action of the semigroup  $\mathcal{A}$  of a parametrised annuli (or, monoid of thin annuli) on  $F(S^1)$ . To be explicit, it is

$$\mathcal{A} = \{A \subseteq \mathbf{C} \text{ an annulus, } S^1 \sqcup S^1 \xrightarrow{\sim} \partial A\} / \Delta S^1,$$

see [Se], which as a topological space is homeomorphic to

$$\mathcal{A} \simeq (0, 1) \times (\text{Aut}^+(S^1) \times \text{Aut}^+(S^1)) / \Delta S^1,$$

given by the ratio of the two annulus radii, and automorphisms of the parametrisations.<sup>2</sup> For thin annuli, we [\(presumably\)](#) use  $\mathbf{R}_{\geq 0}$  instead of  $(0, 1)$ . One step up, for each pair of Riemannian pants we have an action on  $F(S^1)$ , and this action is compatible with the semigroup of annuli action. Likewise we have compatible data for other surfaces.

[\(maybe we want to act on  \$F\(S^1 \sqcup S^1\)\$  also?\)](#)

---

<sup>2</sup>It will follow from this that [\(we expect\)](#) vertex algebras coming from CFTs will always have an action of the Virasoro, i.e. be vertex *operator* algebras.

### 2.2.3. What is the two-dimensional analogue of Markov chains?

(maybe we just need a representation of the Lie algebra  $\mathfrak{a}$  of  $\mathcal{A}$ ? The analogue of  $\log P$ )

For ordinary Markov chains, we use that  $r\mathbf{N}$  is a discrete analogue of  $\mathbf{R}_{\geq 0}$ , which in some sense converges to  $\mathbf{R}_{\geq 0}$  as  $r \rightarrow 0$ . Thus, we need to construct a discrete analogue of the category of cobordisms. (or something like that?)

To begin with, we find a discrete analogue of  $\mathcal{A}$ . We have  $r \cdot \mathbf{N}_{\geq 0}$  a discrete analogue of  $\mathbf{R}_{\geq 0}$ , and a discrete analogue of  $\text{Aut}^+(S^1)$  is (what? use the root lattice of  $\mathfrak{aut}^+(S^1)$  and exponentiate it) This is

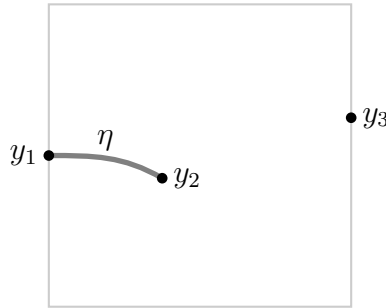
$$\mathbf{N}_{\geq 0} \times \Lambda$$

where  $\Lambda \subseteq \mathfrak{mitt}$  is a lattice inside the Witt Lie algebra of vector fields on  $S^1$ , closed under the bracket. For instance, in the holomorphic case we can take

$$\mathbf{N}_{\geq 0} \times \mathbf{Z}[z^n \partial_z].$$

2.3. The loop-erased random walk does *not* give an example, however it in some sense lies between the dimension one and two cases.

It satisfies the domain Markov property in the sense that if we have a loop-erased random  $\eta$  walk on  $Y$ ,



then the loop-erased random walk conditional on starting at  $\eta$  is equivalent to the loop-erased random walk from  $y_2$  to  $y_3$ . In other words, it has to do with gluing

$$Y_1 = \eta, Y_2 = (Y \setminus \eta) \rightsquigarrow Y.$$

We thus define a category whose objects are dimension zero and one manifolds with boundary, and morphisms are *cobordisms*, i.e. manifolds with boundary  $N$  with submanifolds

$$Y_1, Y_2 \hookrightarrow N$$

such that the complement has no boundary and (what?)

For instance, the above picture represents two cobordisms

$$\{y_1\} \xrightarrow{\eta} \{y_2\} \xrightarrow{Y \setminus \eta} \{y_3\}.$$

(maybe instead we should consider manifolds with defect?)



maybe instead we need to consider

$$\eta \xrightarrow{Y} \{y_3\}$$

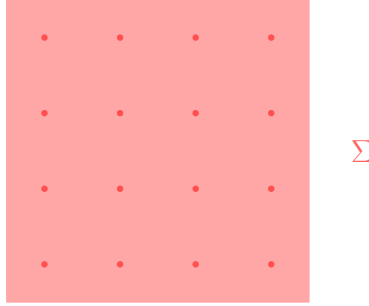
2.3.1. One can likewise consider loop-erased Markov chains, see [La].

#### 2.4. Thermodynamic examples.

2.4.1. Another class of examples comes from statistical mechanics, we will write some two-dimensional examples here.

2.4.2.

2.4.3. *Ising model.* Consider a finite graph  $\Lambda$  of particles on a Riemann surface, each can be in two states  $\{\pm 1\}$ , called *spin up* or *spin down*. Pick a positive real number  $T$  called the *temperature*.



Something that is close to (but not) a classical CFT is:

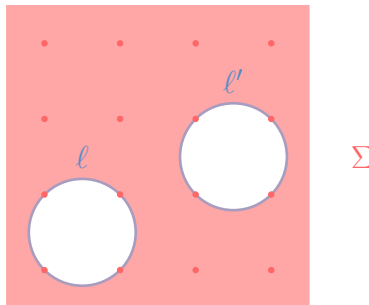
$$\tilde{\mathcal{Z}}(\Sigma) = \text{Fun}(\Lambda, \{\pm 1\})$$

with the probability measure given by

$$\mu(\sigma) \propto \exp \left( -\frac{1}{T} \sum_{\lambda \sim \lambda'} \sigma(\lambda) \sigma(\lambda') \right)$$

where the sum is called the *energy*.

Now given one-manifolds



then setting  $\mathcal{Z}(\ell) = \text{Fun}(\Lambda \cap \ell, \{\pm 1\})$ , we have restriction maps

$$\begin{array}{ccc} & \tilde{\mathcal{Z}}(\Sigma) & \\ \swarrow & & \searrow \\ \mathcal{Z}(\ell) & & \mathcal{Z}(\ell') \end{array}$$

which we can pull-push along using the measure:

$$\mathcal{Z}(\ell) \rightarrow \mathcal{Z}(\ell') \quad f \mapsto \sum_{\sigma: \sigma|_{\ell}=f} \mu(\sigma) \cdot \sigma|_{\ell'}.$$

Thus the functions  $\sigma \in \tilde{\mathcal{Z}}(\Sigma)$  that contribute the most to this map are the low energy ones.

(cut the following?) One can compute that (for square lattices in  $\mathbf{C}$ ),

$$\mathbf{E}(\sigma(\lambda_1)\sigma(\lambda_2)) \approx \begin{cases} \log |\lambda_1 - \lambda_2| & |\lambda_1 - \lambda_2| \ll L \\ e^{-|\lambda_1 - \lambda_2|/L} \cdot |\lambda_1 - \lambda_2|^{1/2} & |\lambda_1 - \lambda_2| \gg L \end{cases}$$

Where the so called *length scale*  $L$  is a function of  $T$  that has a single pole at  $T_c$ , the *critical temperature* (see [To]). Thus,

- away from critical temperature, a generic  $\sigma$  will have blobs of the same spin, with most blobs of radius approximately  $L$ ,
- at critical temperature there are blobs of all sizes, and the correlation between the value of  $\sigma(\lambda_1)$  and  $\sigma(\lambda_2)$  is to leading order  $\log |\lambda_1 - \lambda_2|$ .

**Conjecture 2.4.4.** *If we take some appropriate limit over finer and finer graphs  $\Lambda \subseteq \Sigma$ , the Ising model at critical temperature gives a 2d conformal field theory.*

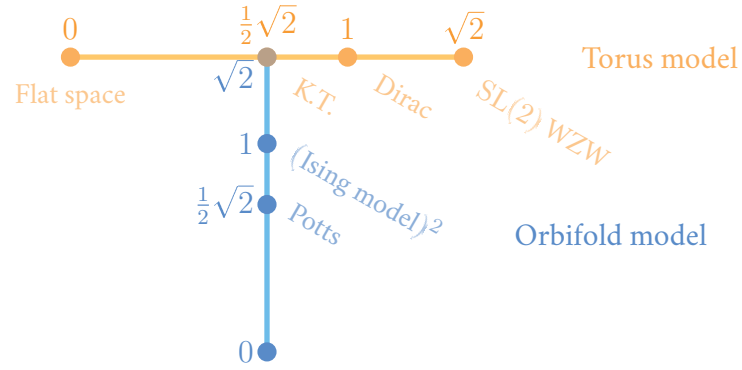
This is related to *conformal nets* in mathematics, see [He].

2.4.5. *Percolation.* (write)

2.5. **Conformal 2d theories.** (write)

2.6. **Chiral conformal theories.** (write)

2.7. **All 2d CFTs with charge one.** Physicists expect that the only conformal field theories on which the Virasoro acts with central charge  $c = 1$  are *torus models* and *orbifold models*, see [DVV]:



The *torus* (or *lattice*) *model* is meant to be a quantisation of maps

$$\mathcal{Z}(S^1) = \mathcal{O}(\text{Maps}(S^1, T)) \quad \text{where} \quad T = \mathbf{R}/2\pi\frac{R}{2}\mathbf{Z} \times \mathbf{R}/2\pi\frac{1}{R}\mathbf{Z},$$

with  $R$  a positive real number and Maps means homotopy classes of maps. The elements of the mapping space are

$$r \mapsto \left( \frac{1}{2}nRr, \frac{m}{R}r \right), \quad n, m \in \mathbf{Z}.$$

### 3. Quantum spacetime

3.1. Given the action of  $S^1$  on a torus  $T$ , one can consider the subalgebra of

$$\mathcal{O}_q(T) \subseteq \text{End}(\mathcal{O}(T))$$

generated by the commutative algebra and  $\mathcal{O}(T)$  and the endomorphism  $\mathbf{q}$  given by rotation of the  $i$ th factor by  $\theta_i$ . If  $z_i$  is a coordinate on the  $i$ th factor, we have

$$\mathbf{q}z_i = e^{2\pi i \cdot \theta_i} \cdot z_i \mathbf{q},$$

and so this subalgebra is noncommutative.

3.1.1. One can consider an infinitesimal version of this, which just requires the action of the Lie algebra  $\mathfrak{s}^1$  on  $T$ . It is the subalgebra generated by  $\mathcal{O}(T)$  and the vector field  $v$  generating  $\mathfrak{s}^1$ .

Indeed, if we let  $\mathbf{q} = \text{id} + \hbar v$  be rotation by  $\hbar\theta_i$  where  $\hbar^2 = 0$ , then we have

$$\mathbf{q}z_i = e^{2\pi i \cdot \hbar\theta_i} \cdot z_i \mathbf{q} = z_i \mathbf{q} + \hbar \cdot 2\pi i \theta_i z_i \mathbf{q}.$$

It follows from this that

$$[v, z_i] = 2\pi i \theta_i z_i.$$

3.1.2. Crucially, it is much less strong a property for a manifold to have an action by  $\mathfrak{s}^1$  than the full circle group, and so we can define the noncommutative algebra

$$\langle \mathcal{O}(X), v \rangle \subseteq \mathcal{D}(X) \subseteq \text{End}(\mathcal{O}(X)).$$

## 4. Misc

Brownian motion is a certain random real-valued function on the interval  $[0, t]$ . In particular, it is a measurable map

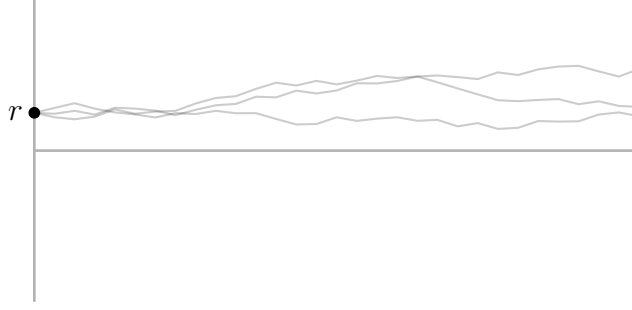
$$B : \Omega \rightarrow \text{Fun}([0, t])$$

and so this induces a probability measure on  $\text{Fun}([0, t])$ . See above for a few functions picked randomly according to this distribution.

For any real number  $r$  we can also define a random function on the interval that always begins at  $r$ ,

$$B_r : \Omega \rightarrow \text{Fun}_r([0, t]) \subseteq \text{Fun}([0, t]).$$

Some samples from the induced measure on  $\text{Fun}_r([0, t])$ :



Taking average endpoint of one of these random functions gives us a linear map:

$$H_t : \mathbf{R} \xrightarrow{r \mapsto \int_{\text{Fun}_r([0, t])} B_r(t)} \mathbf{R}$$

Thus  $H_t$  is defined as “summing over all paths” to get a transformation. Note that

$$H_t \cdot H_{t'} = H_{t+t'}$$

by the Markov property of Brownian motion. In physics terminology, this gives us a  $1d$  quantum field theory. In fact in this case  $H_t = \text{id}$ , but we will now follow these ideas to get more interesting examples.

4.1. **General picture.** We can restrict functions on an interval to either endpoint:

$$\begin{array}{ccc} & \text{Fun}([0, t]) & \\ q \swarrow & & \searrow p \\ \mathbf{R} \simeq \text{Fun}(\{0\}) & & \text{Fun}(\{t\}) \simeq \mathbf{R} \end{array}$$

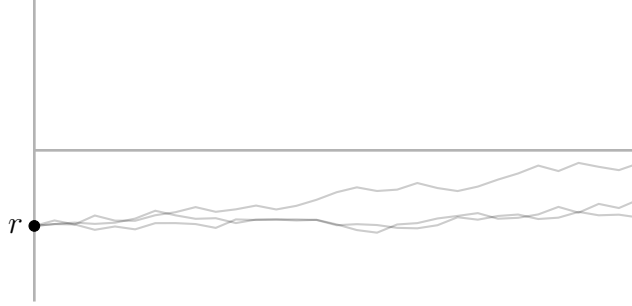
Whenever we have a measure  $\mu_t$  on  $\text{Fun}([0, t])$  plus conditional probability data along  $p, q$ , then we get a linear map

$$H_t : \text{Fun}(\{0\}) \rightarrow \text{Fun}(\{t\}) \quad r \mapsto p_* q^* r := \int_{F \in q^{-1}(r)} F(t)$$

as before. We need compatibility data to ensure that  $H_t \cdot H_{t'} = H_{t+t'}$ .

#### 4.2. Examples.

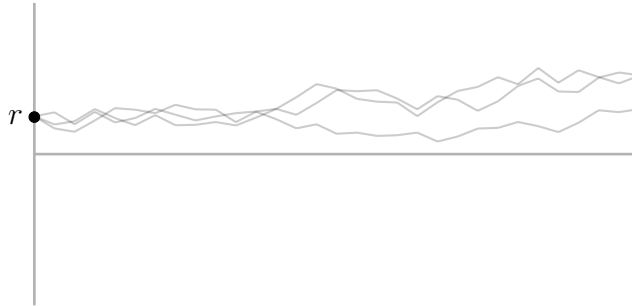
4.2.1. *Brownian motion with drift.* We get that  $H_t(r) = r + t$ .



4.2.2. *Polynomials.* We can also take polynomials in  $B$ , for instance,

$$B^2 + B : \Omega \rightarrow \text{Fun}([0, t]).$$

All such random functions are bounded below by  $-1/2$ , i.e. the induced measure on  $\text{Fun}([0, t])$  gives measure zero to any measurable set of functions not of this form.



The resulting  $H_t : \mathbf{R} \rightarrow \mathbf{R}$  will clearly be non-linear. It is easy to compute as  $H_t = t + r^2 + r$  since we know the expectation of  $B_0(t)^2$  is  $t$  since it is a Gaussian distribution.<sup>3</sup> Thus it does not satisfy the Markov property so cannot come from a quantum field theory.

<sup>3</sup>Indeed,  $\mathbf{E}(B_r(t)^2 + B_r(t)) = \mathbf{E}((B_0(t) + r)^2 + (B_0(t) + r)) = t + r^2 + r$ .

4.2.3. *Remark.* The Markov or *memoryless* property of a random function is related to the fact that physics theories are *local*.

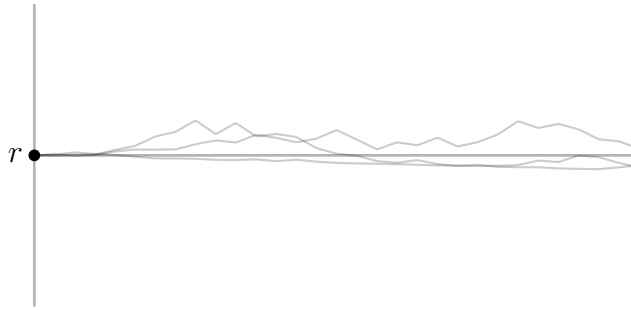
4.2.4. *Ito processes.* To get more examples with the Markov property, note that  $B_r(t) = \int_0^r dB_r$ , where  $dB_r$  is a random one-form. (check) Ito showed that

$$X(t) = \int_0^t f(B)dB$$

is a Markov process for  $f$  any  $L^2$  function, and more generally (write). For instance,

$$\int_0^t BdB = \frac{1}{2}(B^2 - t)$$

which still gives  $H_t = \text{id}$  since its expectation is zero.



(is this Markov?)

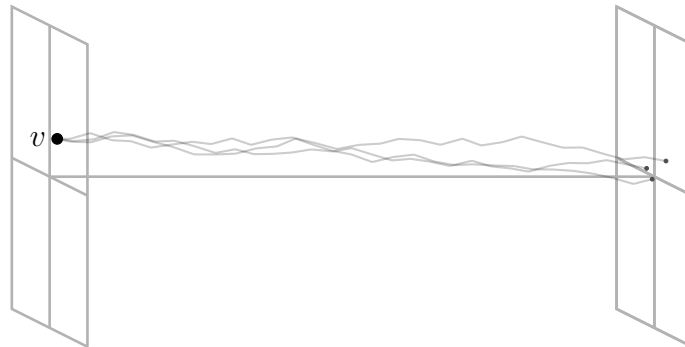
4.2.5. *Brownian motion in  $\mathbf{R}^d$ .* We can consider Brownian motion valued in a vector field  $V$ , which is a random function as before

$$B : \Omega \rightarrow \text{Fun}([0, t], V)$$

where  $V$  is a vector space.<sup>4</sup> For a vector  $v \in V$ , we get a random function

$$B_v : \Omega \rightarrow \text{Fun}_v([0, t], V) = q^{-1}(v) \subseteq \text{Fun}([0, t], V)$$

as before, some samples of which are:

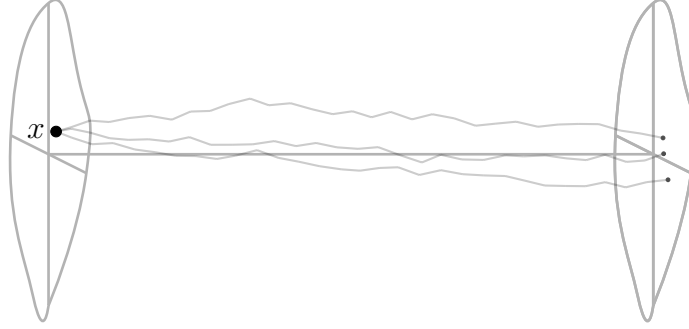


As before,  $H_t : V \rightarrow V$  is the identity map, but we can take e.g. coordinatewise polynomials in  $B$  to get other maps.

<sup>4</sup>To specify  $B$  we also need to give a symmetric bilinear form on  $V$  giving the covariance of  $B$ .

4.2.6. *Brownian motion on general spaces, i.e. sigma models.* For a Riemannian manifold  $X$ , we can consider again Brownian motion on  $X$ ,

$$B : \Omega \rightarrow \text{Fun}([0, 1], X)$$



Because  $X$  does not have a group structure, we are not able to take the average value of  $B_x(t)$  like before. As before we can restrict

$$\begin{array}{ccc} & \text{Fun}([0, t], X) & \\ q \swarrow & & \searrow p \\ X \simeq \text{Fun}(\{0\}, X) & & \text{Fun}(\{t\}, X) \simeq X \end{array}$$

But even if we have a measure on  $\text{Fun}([0, t], X)$  with appropriate conditionals defined push-pull only gives a map on *functions*, which if we normalise to have integral one we can think of as a map on *random points*

$$p_* q^* : \mathcal{R}X \rightarrow \mathcal{R}X.$$

Here, if  $Y$  is a measurable space  $\mathcal{R}Y = \text{Maps}(\Omega, Y)$  is the space of measurable maps from a fixed probability space  $\Omega$  to  $Y$ , in other words the random points of  $Y$ .

4.2.7. *Remark.* All Markov maps are of the form  $\exp(tv) : X \rightarrow X$  where  $v$  is a vector field on  $X$  whose flow is complete.<sup>5</sup> Pushing forward by this map induces  $\exp(tv) : \mathcal{R}X \rightarrow \mathcal{R}X$ , which inherits the Markov property.

4.2.8. *Ornstein-Uhlenbeck process.* We consider an equation

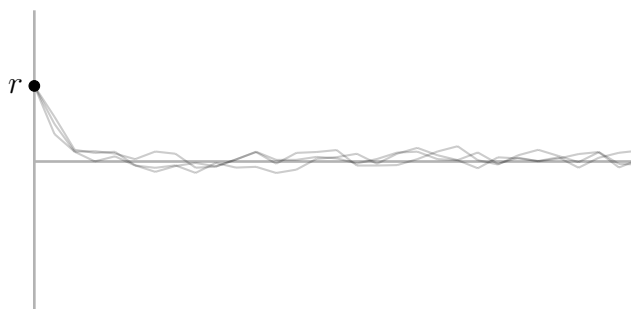
$$dX(t) = -2X(t)dt + dB(t)$$

which is Markov. Some samples of it are

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<sup>5</sup>Indeed, if we have a homomorphism  $\varphi : \mathbf{G}_a \rightarrow \text{Aut}(X)$  then the map on Lie algebras is  $\mathbf{C} \rightarrow \Gamma(X, \mathcal{T}_X)$ , the image of 1 gives a vector field  $v$  which exponentiates to  $\varphi$ .





Note that this is Markov in the sense that  $H_t \cdot H_{t'} = H_{t+t'}$  as functions  $\mathcal{R}X \rightarrow \mathcal{R}X$ .

4.2.9. *Remark.* If we restrict to random functions  $\mathcal{R}X$  which are smooth, this is preserved under  $p_* q^*$ , and the solution  $H_t$  satisfies the *Fokker-Planck* equation.

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