

# Fermion determinant for general background gauge fields

M. P. Fry

*School of Mathematics, University of Dublin, Dublin 2, Ireland*

(Dated: April 25, 2020)

An exact representation of the Euclidean fermion determinant in two dimensions for centrally symmetric, finite-ranged Abelian background fields is derived. Input data are the wave function inside the field's range and the scattering phase shift with their momenta rotated to the positive imaginary axis and fixed at the fermion mass for each partial-wave. The determinant's asymptotic limit for strong coupling and small fermion mass for square-integrable, unidirectional magnetic fields is shown to depend only on the chiral anomaly. The concept of duality is extended from one to two-variable fields, thereby relating the two-dimensional Euclidean determinant for a class of background magnetic fields to the pair production probability in four dimensions for a related class of electric pulses. Additionally, the “diamagnetic” bound on the two-dimensional Euclidean determinant is related to the negative sign of  $\partial \text{Im} S_{\text{eff}} / \partial m^2$  in four dimensions in the strong coupling, small mass limit, where  $S_{\text{eff}}$  is the one-loop effective action.

PACS numbers: 12.20Ds, 11.10Kk, 11.15Tk

## I. INTRODUCTION

Within the Standard Model fermion determinants are encountered in the calculation of every physical process. Because of their nonlocal dependence on the gauge fields they are difficult to calculate. Consequently the practice has been to either ignore them—the quenched approximation—or to expand them in power series. Ultimately they will have to be confronted nonperturbatively, as lattice theorists are now doing with faster machines, in order to obtain reliable predictions with known computational error.

The current status of fermion determinants is reviewed in [1]. To indicate just how bad our knowledge of these determinants is, not even the strong coupling limit of the massive Euclidean QED determinant in two dimensions is known except for a constant background magnetic field and for a magnetic field confined to the surface of a cylinder [2]. Therefore, it seems that this is as good a starting point as any to get a better insight into the properties of fermion determinants and to understand their physics.

There are other reasons why the  $\text{QED}_2$  determinant should be of general interest. Namely, if there were precise nonperturbative information on at least one continuum, infinite-volume determinant then the algorithms of lattice theorists for calculating determinants could be tested by extrapolating their output to zero lattice spacing and infinite volume. Algorithms for determinants can be easily adjusted to any dimensionality, and if some fail to coincide with known results for an Abelian background field in two dimensions then they are certainly useless.

Work in this direction has already begun [3] with the computation of the fermion determinant for massless fermions on a torus using the Neuberger-Dirac operator and the higher-order overlap Dirac operator and the comparison of the results with the exact massless  $\text{QED}_2$  determinant on a torus [4]. In massive two-flavour  $\text{QED}_2$  the determinant was calculated explicitly to study the masses of the triplet (pion) and singlet (eta) bound states

using the overlap and fixed point Dirac operators [5]. Presumably the continuum limit of the determinant itself in the nonperturbative domain discussed below could be used as a sensitive test of the many lattice discretizations of the Dirac operator now in use.

In addition, we develop further the concept of duality and relate the Euclidean  $\text{QED}_2$  determinant to the pair production probability in  $\text{QED}_4$  for a class of electric pulses. Thus, the Euclidean  $\text{QED}_2$  determinant contains nonperturbative physical information in four dimensions.

Fermion determinants are obtained by integrating over the fermion fields to produce the one-loop effective Euclidean action  $S_{\text{eff}} = -\ln \det$ , where  $\det$  is formally the ratio  $\det(\mathcal{P} - e\mathcal{A} + m) / \det(\mathcal{P} + m)$  of Fredholm determinants of Euclidean Dirac operators. We assume that the continuation to the Euclidean metric has been done. When  $\det$  is properly defined it is a nonlocal function of the field strength  $F_{\mu\nu}$  formed from the potential  $A_\mu$ , modulo Chern-Simons terms that are absent in two dimensions. Since the determinant is part of the gauge field's action,  $A_\mu$  and  $F_{\mu\nu}$  are random fields. We have discussed elsewhere [2, 6, 7] how the need to regulate in any dimension above one allows one to assume smooth potentials and fields. In order to make further progress we assume in addition that  $F_{\mu\nu}$  is centrally symmetric and that it has a finite range  $a$ .

This paper is organized as follows. In Sec. II we define the determinant and indicate our strategy for calculating it by first assuming  $ma \ll 1$  and then letting  $|e\Phi| \gg 1$ , where  $m$  is the fermion mass and  $\Phi$  is the flux of the background magnetic field  $F_{12}$ . This is the really interesting limit as it takes one deep into the nonperturbative regime. In Sec. III the low-energy scattering phase shifts required to calculate the determinant are obtained. Section IV deals with the small mass, strong coupling expansion of the determinant, while Sec. V presents the explicit form it takes in this limit. Section VI generalizes the concept of duality from one to two-variable fields, thereby allowing the  $\text{QED}_2$  Euclidean determinant

to be related to physics in four dimensions. Section VII summarizes our results while the asymptotic form of the determinant given in Sec. V is derived in the Appendix.

## II. REPRESENTATION OF THE DETERMINANT

### A. Green's functions

The exact calculation of  $\det$  in QED<sub>2</sub> continued to the Euclidean metric reduces to the scattering problem of a

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$$\frac{\partial}{\partial e} \ln \det = \frac{e}{\pi} \int d^2 r \varphi \partial^2 \varphi + 2m^2 \int d^2 r \varphi(\mathbf{r}) \langle \mathbf{r} | (H_+ + m^2)^{-1} - (H_- + m^2)^{-1} | \mathbf{r} \rangle, \quad (1)$$


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where the supersymmetric operator pair  $H_{\pm} = (\mathbf{P} - e\mathbf{A})^2 \mp eB$  are obtained from the two-dimensional Pauli Hamiltonian  $(\mathbf{P} - e\mathbf{A})^2 - \sigma_3 eB$ . Hence, the subscripts on  $H$  in (1) refer to positive and negative chirality. The auxiliary potential  $\varphi$  is related to the vector potential by  $A_{\mu} = \epsilon_{\mu\nu} \partial_{\nu} \varphi$  and to the magnetic field by  $B = -\partial^2 \varphi$  or

$$\varphi(\mathbf{r}) = -\frac{1}{2\pi} \int d^2 r' \ln |\mathbf{r} - \mathbf{r}'| B(\mathbf{r}'), \quad (2)$$

with  $\epsilon_{12} = 1$ . Expansion of (1) in powers of  $e$  yields the standard one-loop effective action given by the Feynman rules. The first term on the right-hand side of (1) is  $\partial \ln \det / \partial e$  of the massless Schwinger model [9]. Due to the  $1/r$  falloff of  $A_{\mu}$  when  $\Phi \neq 0$  an integration by parts is not justified in this case. As we will see in Sec. V, the presence of the mass dependent term profoundly modifies the determinant, ultimately cancelling the first term when  $|e\Phi| \gg 1$ . The invariance of (1) under  $\varphi \rightarrow \varphi + c$ , where  $c$  is a constant, gives the index theorem on a two-dimensional Euclidean manifold [8, 10].

We now assume that  $B$  is centrally symmetric and that  $B(r) = 0$  for  $r > a$ . To ensure finite flux we assume  $B$  is square-integrable in view of the inequality  $\Phi^2 \leq 2\pi^2 a^2 \int_0^a dr r B^2(r)$ . Referring to (1), define the Green's function

$$\begin{aligned} & \langle r, \theta | (k^2 - H_{\pm})^{-1} | r', \theta' \rangle \\ &= \frac{1}{2\pi} \sum_{l=-\infty}^{\infty} \langle r | (k^2 - H_{\pm,l})^{-1} | r' \rangle e^{il(\theta - \theta')} \\ &= \frac{1}{2\pi} \sum_{l=-\infty}^{\infty} G_{\pm,l}(k; r, r') e^{il(\theta - \theta')}, \end{aligned} \quad (3)$$

where  $A_{\theta} = \Phi(r)/2\pi r$ ,

$$H_{\pm,l} = -\frac{d^2}{dr^2} - \frac{1}{r} \frac{d}{dr} + \frac{(l - e\Phi(r)/2\pi)^2}{r^2} \mp eB(r), \quad (4)$$

charged particle confined to a plane pierced by a magnetic field, namely [8]

and

$$\Phi(r) = 2\pi \int_0^r ds s B(s). \quad (5)$$

The calculation is simplified by introducing the Green's function

$$\mathcal{G}_{\pm,l}(k; r, r') = \sqrt{rr'} G_{\pm,l}(k; r, r'), \quad (6)$$

where

$$\mathcal{G}(k; r, r') = \langle r | (k^2 - \mathcal{H}_{\pm,l})^{-1} | r' \rangle, \quad (7)$$

and

$$\mathcal{H}_{\pm,l} = -\frac{d^2}{dr^2} + \frac{(l - e\Phi(r)/2\pi)^2 - \frac{1}{4}}{r^2} \mp eB(r). \quad (8)$$

The outgoing-wave Green's functions  $\mathcal{G}_{\pm,l}$  are constructed from [11]

$$\mathcal{G}_{\pm,l}(k; r, r') = -\frac{\varphi(k, r_{<}) f^{(+)}(k, r_{>})}{\mathcal{J}(k)}, \quad (9)$$

where  $\varphi$  is a regular solution and  $f^{(+)}$  an irregular outgoing-wave solution, of

$$\mathcal{H}_{\pm,l} f = k^2 f; \quad (10)$$

$\mathcal{J}$  is the associated Jost function and  $r_{<}, r_{>}$  denote the lesser and larger values of  $r, r'$ . Here and below we will occasionally suppress the subscripts  $\pm$  and  $l$  to reduce notational clutter.

Regular solutions of (10) are

$$\varphi_{\pm,l}(k,r) = \frac{e^{i\pi(|l|-W/2)}}{2\sqrt{2}} \begin{cases} \sqrt{a} (H_W^-(ka) + S_{\pm} H_W^+(ka)) \frac{R_{\pm}(k,r)}{R_{\pm}(k,a)}, & r < a \\ \sqrt{r} (H_W^-(kr) + S_{\pm} H_W^+(kr)), & r > a, \end{cases} \quad (11)$$

where

$$S_{\pm} = e^{i\pi(W-|l|)} e^{2i\delta_l^{\pm}}; \quad (12)$$

$H_W^+$  and  $H_W^-$  denote the Hankel functions  $H_W^{(1)}$  and  $H_W^{(2)}$ , respectively;  $\delta_l^{\pm}$  are the scattering phase shifts;  $W = |l - e\Phi/2\pi|$ , and  $\Phi = \Phi(a)$  is the total flux of  $B$ . The interior wavefunctions  $R_{\pm,l}$  satisfy the boundary condition  $\lim_{r \rightarrow 0} r^{-\frac{1}{2}-|l|} R_{\pm,l} = 1$ . These will be discussed further below. The structure of  $\varphi_{\pm,l}$  for  $r > a$  ensures that the eigenfunctions of  $H_{\pm,l}$  in (4),  $\psi_{\pm,l} = \varphi_{\pm,l}/\sqrt{r}$ , correspond to physical wave functions [11]. That is,

$$\psi_{\pm}(\mathbf{k}, \mathbf{r}) = \frac{1}{\sqrt{2\pi}} \sum_{l=-\infty}^{\infty} \psi_{\pm,l}(k, r) e^{il\theta}, \quad (13)$$

assumes the asymptotic form for  $r \rightarrow \infty$

$$\psi_{\pm}(\mathbf{k}, \mathbf{r}) \sim \frac{1}{2\pi} e^{i\mathbf{k} \cdot \mathbf{r}} + \frac{1}{2\pi\sqrt{r}} f_{\pm}(k, \theta) e^{ikr}, \quad (14)$$

where

$$f_{\pm}(k, \theta) = \sqrt{\frac{2}{\pi k}} e^{\frac{i\pi}{4}} \sum_{l=-\infty}^{\infty} e^{i\delta_l^{\pm}} \sin \delta_l^{\pm} e^{il\theta}, \quad (15)$$

with the differential scattering cross section  $d\sigma/d\Omega = |f_{\pm}(k, \theta)|^2$ .

Assuming  $R_{\pm,l}$  are known, irregular outgoing-wave solutions of (10) can be found by standard means, giving

$$f_{\pm,l}^{(+)}(k, r) = \begin{cases} \sqrt{a} H_W^+(ka) \frac{R_{\pm}(k, r)}{R_{\pm}(k, a)} + \frac{4i}{\pi\sqrt{a}} (H_W^-(ka) + S_{\pm} H_W^+(ka))^{-1} R_{\pm}(k, a) R_{\pm}(k, r) \int_r^a \frac{ds}{R_{\pm}^2(k, s)}, & r < a, \\ \sqrt{r} H_W^+(kr), & r > a. \end{cases} \quad (16)$$

Near the regular singular point at  $r = 0$  of (10),  $f_{\pm,l}^{(+)} \sim \text{const} \times r^{\frac{1}{2}-|l|}$ .

Equations (11) and (16) give the Jost function

$$\mathcal{J} = W(f^{(+)}, \varphi) = -\frac{i\sqrt{2}}{\pi} e^{i\pi(|l|-W/2)}, \quad (17)$$

which is independent of chirality;  $W$  on the left-hand side is the Wronskian. It may be verified that (9), (11), (16)

and (17) combine to satisfy the basic condition

$$\frac{\partial}{\partial r} \mathcal{G}_{\pm,l}(r, r') \Big|_{r=r'+0}^{r=r'+0} = 1. \quad (18)$$

In order to make contact with the determinant in (1) we now analytically continue  $k$  in  $\mathcal{G}_{\pm,l}(k, r)$  into the upper half of the complex plane by letting  $k = me^{i\pi/2}$ . Then (1), (3) and (6) give

$$\frac{\partial}{\partial e} \ln \det = -2e \int_0^a dr r \varphi(r) B(r) - 2m^2 \int_0^{\infty} dr \varphi(r) \sum_{l=-\infty}^{\infty} [\mathcal{G}_{+,l}(me^{i\pi/2}, r) - \mathcal{G}_{-,l}(me^{i\pi/2}, r)], \quad (19)$$

while (2) gives

$$\varphi(r) = \begin{cases} \frac{1}{2\pi} \int_r^a ds \frac{\Phi(s)}{s}, & r < a \\ -\frac{\Phi}{2\pi} \ln\left(\frac{r}{a}\right), & r > a. \end{cases} \quad (20)$$

Because of the invariance of  $\ln \det$  under  $\varphi \rightarrow \varphi + c$  we have adjusted  $\varphi(r)$  so that  $\varphi(a) = 0$ .

For  $r > a$ , (9), (11), (16) and (17) give

$$\mathcal{G}_{+,l}(me^{i\pi/2}, r) - \mathcal{G}_{-,l}(me^{i\pi/2}, r) = \frac{ir}{\pi} e^{-i\pi|l|} (e^{2i\delta_l^+} - e^{2i\delta_l^-}) K_W^2(mr), \quad (21)$$

where  $K_W$  is a modified Bessel function and we used [12]

$$H_W^+(rme^{i\pi/2}) = -\frac{2i}{\pi} e^{-i\pi W/2} K_W(mr). \quad (22)$$

$$\delta_l^-(k) = \frac{\pi}{2} (|l| - W) + \Delta_l^-(k), \quad \text{all } l, \quad (24)$$

The phase shifts in (21) are understood to be analytically continued as well.

It is convenient to separate the energy-independent Aharonov-Bohm phase shifts [10, 13] from  $\delta_l^\pm$ . Without loss of generality we assume  $e\Phi > 0$ . Then, modulo  $\pi$ ,

$$\delta_l^+(k) = \begin{cases} \frac{\pi}{2} (|l| - W) + \Delta_l^+(k), & l \neq [e\Phi/2\pi] \\ \frac{\pi}{2} (e\Phi/2\pi) + \Delta_l^+(k), & l = [e\Phi/2\pi] \end{cases} \quad (23)$$

where  $[x]$  stands for the nearest integer less than  $x$  with  $[0] = 0$ . The energy-dependent phase shifts  $\Delta_l^\pm(k)$  will be calculated in Sec. III.

The Green's function difference on the left-hand side of (21) for  $r < a$  may be dealt with as for  $r > a$ , this time using [12]

$$H_W^+(ame^{i\pi/2}) H_W^-(ame^{i\pi/2}) = \frac{4}{\pi^2} e^{-i\pi W} K_W^2(am) - \frac{4i}{\pi} I_W(am) K_W(am), \quad (25)$$

where  $I_W$  is a modified Bessel function. For  $e\Phi/2\pi = N + \epsilon$ ,  $N = 0, 1, \dots$ ;  $0 \leq \epsilon < 1$  the final result from (19),

(20), (21), (23) and (24) is

$$\begin{aligned} \frac{\partial}{\partial e} \ln \det &= -2e \int_0^a dr r \varphi(r) B(r) + 2am^2 \int_0^a dr \varphi(r) \sum_l I_W(am) K_W(am) \left[ \left( \frac{R_+(r)}{R_+(a)} \right)^2 - \left( \frac{R_-(r)}{R_-(a)} \right)^2 \right] \\ &+ \frac{2am^2}{\pi} \int_0^a dr \varphi(r) \sum_{l \neq N} e^{-i\pi W} K_W^2(am) \left[ (1 - e^{2i\Delta_l^+}) \left( \frac{R_+(r)}{R_+(a)} \right)^2 - (1 - e^{2i\Delta_l^-}) \left( \frac{R_-(r)}{R_-(a)} \right)^2 \right] \\ &+ \frac{2am^2}{\pi} e^{-i\pi\epsilon} K_\epsilon^2(am) \int_0^a dr \varphi(r) \left[ (1 - e^{2i\pi\epsilon} e^{2i\Delta_N^+}) \left( \frac{R_+(r)}{R_+(a)} \right)^2 - (1 - e^{2i\Delta_N^-}) \left( \frac{R_-(r)}{R_-(a)} \right)^2 \right] \\ &+ 2m^2 \int_0^a dr \varphi(r) \sum_l \left[ R_+^2(r) \int_r^a \frac{ds}{R_+^2(s)} - R_-^2(s) \int_r^a \frac{ds}{R_-^2(s)} \right] \\ &+ \frac{im^2\Phi}{\pi^2} \int_a^\infty dr r \ln(r/a) \sum_{l \neq N} e^{-i\pi W} (e^{2i\Delta_l^+} - e^{2i\Delta_l^-}) K_W^2(mr) \\ &+ \frac{im^2\Phi}{\pi^2} (e^{i\pi\epsilon} e^{2i\Delta_N^+} - e^{-i\pi\epsilon} e^{2i\Delta_N^-}) \int_a^\infty dr r \ln(r/a) K_\epsilon^2(mr). \end{aligned} \quad (26)$$

The interior wave functions  $R_\pm$  and the phase shifts  $\Delta_l^\pm$

are abbreviations for  $R_{\pm,l}(me^{i\pi/2}, r)$  and  $\Delta_l^\pm(me^{i\pi/2})$ .

The representation (26) is exact. Its advantage over other representations of determinants based on scattering data is that it involves no integration over phase shift energy. It is particularly relevant to a study of the chiral limit  $ma \ll 1$ . Anticipating what follows, the integrals can be interchanged with the sums for the class of fields considered here, allowing the integrals in the exterior re-

gion  $r > a$  to be done immediately. Only information about the interior wave functions is required to calculate the determinant exactly, and these are known explicitly for  $ma \ll 1$  as in (29) below.

The right-hand side of (26) must be real since it is a Euclidean determinant. This imposes the nontrivial constraints

$$\begin{aligned} e^{i\pi W} e^{-2i\Delta_l^\pm(me^{-i\pi/2})} &= -e^{-i\pi W} e^{2i\Delta_l^\pm(me^{i\pi/2})} + 2\cos\pi W, \quad l \neq N \text{ for } + \text{ chirality} \\ e^{-i\pi\epsilon} e^{-2i\Delta_N^\pm(me^{-i\pi/2})} &= -e^{i\pi\epsilon} e^{2i\Delta_N^\pm(me^{i\pi/2})} + 2\cos\pi\epsilon, \\ \Delta_l^{\pm*}(me^{i\pi/2}) &= \Delta_l^\pm(me^{-i\pi/2}). \end{aligned} \quad (27)$$

For the fields considered here and the small mass expansions of  $\Delta_l^\pm$  made in Sec. III there is complete agreement with (27).

### B. Small mass expansions

We now commence the expansion of  $\ln det$  when  $ma \ll 1$ . This does not mean an expansion in powers of  $m^2$ . Such an expansion does not exist as  $\ln det$  has a branch beginning at  $m = 0$  [14]. Rather, we are referring to a collection of leading terms in  $m$  such as  $m^\nu \ln m$ ,  $\nu > 0$ , as well as integral powers of  $m^2$ .

Since (10) depends only on  $k^2$  and the boundary condition  $\lim_{r \rightarrow 0} r^{-|l|-\frac{1}{2}} R_{\pm,l} = 1$  is independent of  $k$ ,  $R_{\pm,l}(k, r)$  is a regular function of  $k^2$ . Therefore we set  $R_{\pm,l}(me^{i\pi/2}, r) \equiv R_{\pm,l}(m^2, r)$  and begin an expansion in powers of  $m^2$ :

$$R_l(m^2, r) = R_l(r)(1 + (ma)^2 \chi_l(r) + O(ma)^4). \quad (28)$$

For  $m = 0$ , exact positive chirality solutions of  $\mathcal{H}_{+,l} R_{+,l} = 0$  are known for  $l > 0$  [13]; the remaining cases can be dealt with similarly. The results are, up to irrelevant normalization constants that cancel in (26),

$$\begin{aligned} R_{+,l} &= r^{l+\frac{1}{2}} e^{e\varphi(r)}, & l \geq 0, \\ R_{+,-l} &= r^{-l+\frac{1}{2}} e^{e\varphi(r)} \int_0^r ds s^{2l-1} e^{-2e\varphi(s)}, & l > 0, \\ R_{-,l} &= r^{-l+\frac{1}{2}} e^{-e\varphi(r)} \int_0^r ds s^{2l-1} e^{2e\varphi(s)}, & l > 0, \\ R_{-,-l} &= r^{l+\frac{1}{2}} e^{-e\varphi(r)}, & l \geq 0. \end{aligned} \quad (29)$$

Noting (20),  $R_{+,l}$  is square-integrable for  $l = 0, \dots, N-1$  for  $e\Phi/2\pi = N + \epsilon$ . This is in accord with the Aharonov-Casher theorem which states that the number of positive (negative) chirality square-integrable zero modes is

$[|e\Phi|/2\pi]$ , depending on whether  $e\Phi > 0$  ( $e\Phi < 0$ ) [15]. These zero modes will be shown to play a dominant role in the strong coupling limit of  $\ln det$ .

We want to calculate  $\ln det$  in the limit  $ma \ll 1$  followed by  $e\Phi \gg 1$ . This must be done with care as there may be ratios of terms like  $(am)^2 e^{e\Phi}/(1 + (am)^2 e^{e\Phi})$  which when further expanded in powers of  $m^2$  grows exponentially with  $e\Phi$ . There is one firm guiding principle here, namely that the determinant is an entire function of  $e$  of order 2 [16, 17]. This means that for any complex value of  $e$ ,  $|\det| < A(\epsilon) \exp(K(\epsilon)|e|^{2+\epsilon})$  for any  $\epsilon > 0$  and  $A(\epsilon)$ ,  $K(\epsilon)$  are constants. Therefore, any growth of  $\ln det$  faster than quadratic in  $e$  means that the expansion one is making is inadmissible. In fact, for real values of  $e$   $\ln det$  must satisfy the more precise bound

$$-\frac{e^2 \|B\|^2}{4\pi m^2} \leq \ln det \leq 0, \quad (30)$$

for any  $B$  with  $\|B\|^2 = \int d^2r B^2(\mathbf{r}) < \infty$ . There are additional technical assumptions underlying (30) that the fields considered here satisfy. The right-hand side is the "diamagnetic" bound [17–20] and the left-hand side follows from the general operator structure of  $det$  and some standard inequalities [1].

The warning cited above materializes for  $0 < l < e\Phi/2\pi$  when  $B(r) \geq 0$ . There may be other cases. In the positive chirality sector  $\chi_l^+$  in (28) is

$$\chi_l^+(r) = a^{-2} \int_0^r ds \int_0^s dt (t/s)^{2l+1} e^{2e[\varphi(t)-\varphi(s)]}, \quad (31)$$

for  $r < a$ . What happens is that the effective potential

$$V(r) = \frac{(l - e\Phi(r)/2\pi)^2 - \frac{1}{4}}{r^2} - eB(r), \quad (32)$$

has a high and wide barrier beginning in the range  $r < a$  and extending out to  $r \sim 2a$  for  $e\Phi/2\pi \gg 1$ . This

gives rise to quasi-stationary states. As a consequence the wave function is enhanced inside  $r < a$  and  $\chi_l^+$  can become large for strong coupling.

For  $l = O(e\Phi/2\pi)$  or larger the barrier in  $V$  disappears and the growth of  $\chi_l^+$  for  $e\Phi/2\pi \gg 1$  slows down. This must happen since  $d\chi_l^+/dl < 0$  for all  $e$ . For  $l \gg 1$  the integral in (31) is dominated in the range  $t \lesssim s$ , giving  $\chi_l^+ = O(1/l)$ . For the special case of  $B(r) = B$ ,  $r < a$  and zero otherwise we find

$$\chi_l^+(r) \leq (4l)^{-1} \ln l + O(1/l), \quad (33)$$

for  $l > e\Phi/2\pi - 1$ ,  $l > 2$ ,  $0 \leq r \leq a$ .

To reiterate, care must be taken that every term in the small mass expansion makes sense, either by satisfying the bound (30) or by making sure that the offending term is cancelled by other terms.

### III. LOW-ENERGY PHASE SHIFTS

In order to take the small mass limit of  $\det$  in (26) we will need the low-energy phase shifts. From here on it is

convenient to revert to the solutions of

$$H_{\pm,l}\psi_{\pm,l} = k^2\psi_{\pm,l}, \quad (34)$$

where  $H_{\pm,l}$  is defined by (4) and  $\psi_{\pm,l}$  are connected to the regular solutions (11) of (10) by

$$\psi_{\pm,l}(k, r) = \frac{\varphi_{\pm,l}(k, r)}{\sqrt{r}}. \quad (35)$$

For any chirality the zero-energy solutions (29) of (10) are related to the zero-energy solutions  $\psi_l^0$  of (34) by

$$\psi_l^0(r) = \frac{R_l(r)}{\sqrt{r}}. \quad (36)$$

From (11), (12), (23), (24) and (35), for  $r > a$ ,

$$\psi_l(k, r) = 2^{-\frac{1}{2}} e^{i\delta_l} e^{i\pi|l|/2} (J_W(kr) \cos \Delta_l - Y_W(kr) \sin \Delta_l), \quad (37)$$

where  $Y_W$  is a Bessel function of the second kind. This holds for all  $l$  and both chiralities except for positive chirality when  $l = N$ , which has to be dealt with separately. Then

$$\tan \Delta_l = \frac{\gamma_l J_W(ka) - ka J_W'(ka)}{\gamma_l Y_W(ka) - ka Y_W'(ka)}, \quad (38)$$

where

$$\begin{aligned} \gamma_l &= (r \partial_r \psi_l / \psi_l)_a \\ &= (r \partial_r \psi_l^0 / \psi_l^0)_a - \frac{k^2}{\psi_l^0(a) \psi_l(k, a)} \int_0^a dr r \psi_l^0(r) \psi_l(k, r) \\ &\equiv \gamma_l^{(0)} + (ka)^2 \gamma_l^{(2)} + (ka)^4 \gamma_l^{(4)} + O(ka)^6, \end{aligned} \quad (39)$$

and from (28)

$$\psi_l(k, r) = \psi_l^0(r) (1 - (ka)^2 \chi_l(r) + O(ka)^4). \quad (40)$$

Equations (29) and (36) give

$$\begin{aligned}
\gamma_l^{+(0)} &= \begin{cases} l - \frac{e\Phi}{2\pi}, & l \geq 0 \\ l - \frac{e\Phi}{2\pi} + \left( \int_0^a \frac{dr}{r} \left( \frac{r}{a} \right)^{-2l} e^{-2e\varphi(r)} \right)^{-1}, & l < 0 \end{cases} \\
\gamma_l^{-(0)} &= \begin{cases} \frac{e\Phi}{2\pi} - l + \left( \int_0^a \frac{dr}{r} \left( \frac{r}{a} \right)^{2l} e^{2e\varphi(r)} \right)^{-1}, & l > 0 \\ \frac{e\Phi}{2\pi} - l, & l \leq 0, \end{cases}
\end{aligned} \tag{41}$$

and (39), (40) give, for both chiralities,

$$\begin{aligned}
\gamma_l^{(2)} &= -a^{-2} \int_0^a dr r \left( \frac{\psi_l^0(r)}{\psi_l^0(a)} \right)^2 \\
\gamma_l^{(4)} &= a^{-2} \int_0^a dr r \left( \frac{\psi_l^0(r)}{\psi_l^0(a)} \right)^2 (\chi_l(r) - \chi_l(a)).
\end{aligned} \tag{42}$$

The norms of the square-integrable zero modes are, from (36), (29) and (20)

$$\begin{aligned}
\|\psi_l^0\|^2 &= \int_0^\infty dr r |\psi_l^0|^2 / a^{2l+2} \\
&= \int_0^a \frac{dr}{a} \left( \frac{r}{a} \right)^{2l+1} e^{2e\varphi(r)} \\
&\quad + \frac{1}{2(W-1)}, \quad l = 0, \dots, N-1.
\end{aligned} \tag{43}$$

$$\begin{aligned}
\Delta_l^+ &= -\frac{\pi}{\Gamma^2(W)} \left( \frac{ka}{2} \right)^{2W} \left\{ \frac{2}{\|\psi_l^0\|^2 (ka)^2} + \frac{1}{W} + \frac{1}{(1-W)\|\psi_l^0\|^2} \right. \\
&\quad \left. + \frac{(4(W-1)^2(2-W))^{-1} + 2\gamma_l^{(4)}}{\|\psi_l^0\|^4} + O(ka)^2 \right\} + O(ka)^{4W-4}, l = 0, \dots, N-2 \tag{44}
\end{aligned}$$

$$\begin{aligned}
\Delta_{N-1}^+ &= -\frac{\pi}{\Gamma^2(1+\epsilon)} \left( \frac{ka}{2} \right)^{2+2\epsilon} \left\{ \frac{2}{\|\psi_{N-1}^0\|^2 (ka)^2} + \frac{1}{1+\epsilon} - \frac{1}{\epsilon \|\psi_{N-1}^0\|^2} \right. \\
&\quad \left. + \frac{(4\epsilon^2(1-\epsilon))^{-1} + 2\gamma_{N-1}^{(4)}}{\|\psi_{N-1}^0\|^4} \right\} - \frac{\pi^2 \cot \pi \epsilon}{4\Gamma^4(1+\epsilon) \|\psi_{N-1}^0\|^4} \left( \frac{ka}{2} \right)^{4\epsilon} + O(ka)^{6\epsilon}, \tag{45}
\end{aligned}$$

provided  $\epsilon > 1/|\ln(ka)|$ ;

$$\Delta_N^+ = \frac{\pi}{\Gamma^2(1-\epsilon)} \left( 2 \int_0^a \frac{dr}{a} \left( \frac{r}{a} \right)^{2N+1} e^{2e\varphi} + \frac{1}{\epsilon-1} \right) \left( \frac{ka}{2} \right)^{2-2\epsilon} + O(ka)^{4-4\epsilon}, \quad (46)$$

provided  $1 - \epsilon > 1/|\ln(ka)|$ , and

$$\epsilon > (ka)^2 \int_0^a \frac{dr}{a} \left( \frac{r}{a} \right)^{2N+1} e^{2e\varphi}. \quad (47)$$

This may seem impossible to satisfy for large  $e$ , but it turns out that the integral in (47) decreases as a power of  $N$  (see Appendix). Continuing,

$$\Delta_l^+ = \frac{2\pi(ka/2)^{2W+2}}{\Gamma^2(1+W)} \int_0^a \frac{dr}{a} \left( \frac{r}{a} \right)^{2l+1} e^{2e\varphi} + O(ka)^{2W+4}, \quad l = N+1, N+2, \dots, \quad (48)$$

and

$$\Delta_l^+ = \frac{\pi(ka/2)^{2W}}{\Gamma^2(W)} \left( 2 \int_0^a \frac{dr}{r} \left( \frac{r}{a} \right)^{2|l|} e^{-2e\varphi} - \frac{1}{W} \right) + O[(ka)^{4W}, (ka)^{2W+2}], \quad l = -1, -2, \dots \quad (49)$$

For negative chirality,

$$\Delta_l^- = -\frac{\pi(ka/2)^{2W}}{\Gamma^2(W+1)} \left[ 2 \int_0^a \frac{dr}{r} \left( \frac{r}{a} \right)^{2l} e^{2e\varphi} + \frac{1}{W} \right]^{-1} + O[(ka)^{4W}, (ka)^{2W+2}], \quad l = 1, \dots, N, \quad (50)$$

$$\Delta_l^- = \frac{\pi(ka/2)^{2W}}{\Gamma^2(W)} \left[ 2 \int_0^a \frac{dr}{r} \left( \frac{r}{a} \right)^{2l} e^{2e\varphi} - \frac{1}{W} \right] + O[(ka)^{4W}, (ka)^{2W+2}], \quad l = N+1, N+2, \dots, \quad (51)$$

$$\Delta_l^- = \frac{2\pi(ka/2)^{2W+2}}{\Gamma^2(W+1)} \int_0^a \frac{dr}{a} \left( \frac{r}{a} \right)^{2|l|+1} e^{-2e\varphi} + O(ka)^{2W+4}, \quad l = 0, -1, \dots \quad (52)$$

The negative values of  $\Delta_l^\pm$  for  $l = 1, \dots, N$  can be qualitatively understood as due to the repulsive barrier in  $V$  mentioned in Sec. II. The apparent poles in  $\Delta_l^\pm$  when  $W$  is integral disappear when a careful limit is taken. For example, going back to the basic definition (38),

$$\lim_{\epsilon \rightarrow 0} \Delta_{N-1}^+ = \frac{\pi}{2} \left( \ln(ka/2) + \gamma - \int_0^a \frac{dr}{a} \left( \frac{r}{a} \right)^{2N-1} e^{2e\varphi} \right)^{-1} + O\left(\frac{1}{\ln^3(ka)}\right),$$

$$\lim_{W \rightarrow 0} \Delta_l^- = \frac{\pi}{2 \ln(ka)} + O\left(\frac{1}{\ln^2(ka)}\right), \quad (53)$$

where  $\gamma$  is Euler's constant. The general rule is that simple poles in  $\Delta_l^\pm$  when  $W$  is integral are replaced with logarithms of the type  $\ln(ka)$ .

The main observation here is the presence of the

$(ka)^{-2}$  factors in  $\Delta_l^+$  for  $l = 0, \dots, N-1$  which cause each of the corresponding partial-wave Green's functions  $\mathcal{G}_{+,l}(me^{i\pi/2}, r)$  in (19) to develop a simple pole in  $m^2$  at the origin. These are of course expected due to the  $N$  square-integrable zero modes of  $\mathcal{H}_{+,l}$ .

We have learned from this calculation that the precise form of these phase shifts is necessary if large cancellations are to go through in the calculation of the determinant. This is further discussed in Sec. IV.

#### IV. SMALL-MASS, STRONG-COUPLED EXPANSION OF $\ln \det$

Because of the rapid falloff of the low-energy phase shifts with  $l$  the sums and integrals in (26) can be interchanged. Using entries 5.54.2 of Ref. [21] and 1.12.3.3 of Ref. [22] one obtains



$$\begin{aligned}
& a^{-2} \int_a^\infty dr r \ln\left(\frac{r}{a}\right) K_W^2(mr) \\
&= \frac{1}{2} K_{W+1}(ma) K'_W(ma) - \frac{1}{2} K_W(ma) K'_{W+1}(ma) \\
&+ \frac{W}{2ma} \left[ K_{W+1}(ma) \frac{\partial}{\partial W} K_W(ma) - K_W(ma) \frac{\partial}{\partial W} K_{W+1}(ma) \right] \tag{54}
\end{aligned}$$

$$\begin{aligned}
&= \frac{\Gamma^2(W-1)}{16} \left(\frac{ma}{2}\right)^{-2W} + \frac{\pi}{16 \sin \pi W} \left[ 2W \psi(W) + \pi W \cot \pi W - 2W \ln\left(\frac{ma}{2}\right) - 2W + 1 \right] \left(\frac{ma}{2}\right)^{-2} \\
&+ \frac{\Gamma^2(W)}{8(1-W)(2-W)^2} \left(\frac{ma}{2}\right)^{2-2W} + O[(ma)^{4-2W}, (ma)^0], \tag{55}
\end{aligned}$$

$$\begin{aligned}
&= \frac{\Gamma^2(\epsilon-1)}{16} \left(\frac{ma}{2}\right)^{-2\epsilon} + \frac{\pi}{16 \sin \pi \epsilon} \left[ 2\epsilon \psi(\epsilon) + \pi \epsilon \cot \pi \epsilon - 2\epsilon \ln\left(\frac{ma}{2}\right) - 2\epsilon + 1 \right] \left(\frac{ma}{2}\right)^{-2} - \frac{\pi}{8\epsilon \sin \pi \epsilon} \\
&+ \frac{\pi^2}{16\Gamma^2(2+\epsilon)(\sin \pi \epsilon)^2} \left(\frac{ma}{2}\right)^{2\epsilon} + \frac{\Gamma^2(\epsilon)}{8(1-\epsilon)(2-\epsilon)^2} \left(\frac{ma}{2}\right)^{2-2\epsilon} + O[(ma)^{2+2\epsilon}, (ma)^{4-2\epsilon}], \tag{56}
\end{aligned}$$

where  $\psi(z) = \Gamma'(z)/\Gamma(z)$  and  $0 < \epsilon < 1$ . Apparent singularities in (55) and (56) at integral values of  $W$  cancel

when careful limits are taken. Also required are the following expansions [12]:

$$K_W(z) = \frac{1}{2} \Gamma(W) (z/2)^{-W} \left[ 1 + \frac{(z/2)^2}{1-W} + O(z^4) \right] - \frac{\pi(z/2)^W}{2\Gamma(W+1) \sin \pi W} \left[ 1 + \frac{(z/2)^2}{W+1} + O(z^4) \right], \tag{57}$$

and

$$I_W(z) K_W(z) = \frac{1}{2W} \left[ 1 + \frac{z^2/2}{1-W^2} - \frac{\pi(z/2)^{2W}}{W\Gamma^2(W) \sin \pi W} + O(z^4, z^{2W+2}) \right]. \tag{58}$$

The pole at  $m^2 = 0$  in  $\mathcal{G}_{+,l}(k = m e^{i\pi/2}, r)$  from the factors  $(ka)^{-2}$  in  $\Delta_l^+$  in (44) and (45) make the positive chirality terms for  $l = 0, \dots, N-1$  in (26) the dominant

ones when  $ma \ll 1$ . Using (44)-(52), (55)-(58) and (28) when it makes sense—as discussed at the end of Sec. II and below—we obtain from (26)

$$\begin{aligned}
\frac{\partial}{\partial e} \ln \det &= -2e \int_0^a dr r \varphi(r) B(r) + \sum_{l=0}^{N-1} \frac{\partial}{\partial e} \ln \|\psi_l^0\|^2 + \frac{\epsilon \Phi}{\pi} \ln(ma) - \frac{\Phi}{2\pi} [2\epsilon \psi(\epsilon) + \pi \epsilon \cot \pi \epsilon + 1 - 2\epsilon + 2\epsilon \ln 2] \\
&+ O[(ma)^{2\epsilon} \ln(ma), (ma)^{2-2\epsilon} \ln(ma), (ma)^2 \ln(e\Phi)], \tag{59}
\end{aligned}$$

provided  $|\ln(ma)|^{-1} < \epsilon < 1 - |\ln(ma)|^{-1}$ . Recall that  $e\Phi/2\pi = N + \epsilon$ .

Regarding the remainder in (59), there are twelve cases to consider: positive/negative chirality, regions in-

side/outside the range of  $B$ , and the angular momentum ranges  $l \leq -1$ ,  $0 \leq l \leq N$ ,  $l \geq N+1$  for  $e\Phi \gg 1$ . The terms of order  $(ma)^{2\epsilon} \ln(ma)$  and  $(ma)^{2-2\epsilon} \ln(ma)$  come from positive chirality,  $l = N, N-1$  for  $r > a$ . The term of order  $(ma)^2 \ln(e\Phi)$  comes from the  $\int_0^a dr \varphi(r) R_{\pm,l}^2(r) \int_r^a ds / R_{\pm,l}^2(s)$  terms in (26) summed over values of  $l$  in the neighborhood of  $-e\Phi/2\pi$ . The presence of the factor  $\ln(e\Phi)$  is tentative: there may be subtle cancellations between the positive and negative chirality sectors that will eliminate the logarithm. All of the  $O(ma)^2$  remainder estimates are based on what we consider the worst case, namely,  $B(r) \geq 0$ , which causes  $\varphi(r)$  to be positive and monotonically decreasing for  $0 \leq r < a$ .

Our second comment on (59) concerns large individual terms in the mass expansion when  $e\Phi \gg 1$ . Consider the second term in (26) and the ratio  $R_{+,l}(m^2, r)/R_{+,l}(m^2, a)$ . As discussed in Sec. II B,  $R_{+,l}$  can exponentially increase for  $e\Phi \gg 1$  for  $0 \leq l \lesssim e\Phi/2\pi$ . However, this ratio at  $m^2 = 0$  ( $R_+(0, a) = a^{l+\frac{1}{2}}$ ) and its leading correction  $\chi_l^+$  in (31) are cancelled for each  $l$  by the third term in (26). It remains to understand these cancellations and to verify that they continue at order  $(ma)^6$  and higher orders.

The terms  $R_{+,l}^2(r) \int_r^a ds / R_{+,l}^2(s)$  for  $0 \leq l \leq N$  in (26) have not been expanded since there is no apparent can-

cancellation mechanism. We have found that in one of the worst cases, when  $B(r) = B$  for  $r < a$  and zero otherwise, these terms when left unexpanded vanish as  $e\Phi \rightarrow \infty$ . For  $l > N$  these terms remain bounded when expanded, and for  $l \gg e\Phi/2\pi$  their leading  $l$  behavior is cancelled by the negative chirality sector since the distinction between the two chiralities disappears as  $l \rightarrow \infty$ .

In the exactly solvable case of a magnetic field confined to the surface of a cylinder the mass-dependent terms remain subdominant when  $e\Phi \gg 1$  [2]. The study of the cancellation of large terms and the vanishing of ratios of large terms when  $e\Phi \rightarrow \infty$  is still at a preliminary stage. The control of these terms has much to teach us about the nonperturbative structure of  $\ln det$ .

Finally, we have previously shown that for  $e\Phi$  fixed and  $ma \ll 1$

$$\ln det = \frac{|e\Phi|}{2\pi} \ln(ma) + R(m), \quad (60)$$

where  $\lim_{m \rightarrow 0} (R/\ln(ma)) = 0$  [23]. Now consider the case when  $\epsilon = 0$  and  $e\Phi/2\pi = N$ . Then the dominant mass-dependent term in (26) for  $ma \ll 1$  occurs at  $l = N-1$ ,  $r > a$ :

$$\frac{\partial}{\partial e} \ln det_{N-1} = \frac{2m^2\Phi}{\pi^2} (\Delta_{N-1}^+ + i\Delta_{N-1}^{+2} - \Delta_{N-1}^- + \dots) \int_a^\infty dr r \ln\left(\frac{r}{a}\right) K_1^2(mr), \quad (61)$$

where  $\Delta_{N-1}^\pm$  are continued to  $k = me^{i\pi/2}$ . From (50), (53) and

$$a^{-2} \int_a^\infty dr r \ln\left(\frac{r}{a}\right) K_1^2(mr) = \frac{[\ln(ma/2) + \gamma]^2 + \ln(ma/2) + \gamma + 1}{2(ma)^2} + \frac{1}{4} \ln\left(\frac{ma}{2}\right) + \frac{\gamma}{4} - \frac{3}{8} + O[(ma)^2 \ln^2(ma)], \quad (62)$$

one gets

$$\frac{\partial}{\partial e} \ln det_{N-1} = \frac{\Phi}{2\pi} \ln(ma) + O(1), \quad (63)$$

in accord with (60).

Next, consider the case when  $e\Phi/2\pi = N + \epsilon$ ,  $0 < \epsilon \leq 1$ . As  $\epsilon \rightarrow 1$  a pole at  $m^2 = 0$  begins to develop in  $\mathcal{G}_{+,N}$  and  $\Delta_N^+(k) \sim \pi/[2 \ln(ka)]$ . For  $e\Phi/2\pi = N+1$  we find

$$\frac{\partial}{\partial e} \ln det_N = \frac{\Phi}{2\pi} \ln(ma) + O(1), \quad (64)$$

again in accord with (60). Moreover, the same result is obtained in the limit  $\epsilon \rightarrow 1$ .

In the interval  $0 < \epsilon < 1$  the  $(\epsilon\Phi/\pi) \ln(ma)$  term in (59) comes from the  $l = N$ ,  $r > a$  contribution to  $\partial \ln det / \partial e$ . This term contradicts (60) which was derived by holding  $e\Phi$  fixed and letting  $ma \rightarrow 0$ . Here we are setting  $ma \ll 1$ , then letting  $e\Phi$  increase indefinitely. By taking limits in this way the  $\ln(ma)$  term becomes an infinitesimal addition to  $\ln det$  when compared to its growth due to the pileup of normalizable zero modes as  $e\Phi$  increases, as we will see in Sec. V. For the present it is assumed that there are other infinitesimal terms not yet found that will result in the

shift  $(e\Phi/\pi)\ln(ma) \rightarrow (\Phi/2\pi)\ln(ma)$  in the range of  $\epsilon$  indicated.

We are confident that (60) is the leading mass-dependent term in  $\ln \det$ , and it will accordingly be added on to our strong coupling result for  $\ln \det$  in Sec. V.

## V. SMALL-MASS, STRONG-COUPLING LIMIT OF $\ln \det$

Up to now we have assumed that  $B(r)$  is square-integrable, centrally symmetric and finite-ranged. Fur-

ther analytic analysis of (59) requires additional assumptions, namely  $B(r) \geq 0$  with continuous first and second derivatives. Then we can show that for  $e\Phi \rightarrow \infty$ , the first term in (59) is cancelled by the zero modes contributing to the second term.

The demonstration is straightforward. Refer to (59), (36), the first lines of (43) and (29) and obtain

$$\sum_{l=0}^{N-1} \frac{\partial}{\partial e} \ln \|\psi_l^0\|^2 = 2 \int_0^\infty dr r \varphi(r) \sum_{l=0}^{N-1} \frac{r^{2l} e^{2e\varphi(r)}}{\int_0^\infty ds s^{2l+1} e^{2e\varphi(s)}}. \quad (65)$$

Now make use of the following theorem of Erdős [24], specialized here to the case of central symmetry: Let  $B(r) \geq 0$  be a compactly supported magnetic field with a continuous first derivative. Define the ground-state density function

$$P(r) = \sum_{l=0}^{N-1} \frac{r^{2l} e^{2e\varphi(r)}}{\int_0^\infty ds s^{2l+1} e^{2e\varphi(s)}}. \quad (66)$$

Then  $P(r)/e$  converges to  $B(r)$  in  $L^p$  for any  $1 \leq p < \infty$  as  $e \rightarrow \infty$ . According to this theorem

$$\sum_{l=0}^{N-1} \frac{\partial}{\partial e} \ln \|\psi_l^0\|^2 = 2e \int_0^a dr r \varphi(r) B(r) + R(e), \quad (67)$$

for  $e\Phi \gg 1$  and where  $\lim_{e \rightarrow \infty} R(e)/e = 0$ . The  $r$ -integral in (65) cuts off due to the finite range of  $B$ . Hence, (67) leads to the promised cancellation in (59).

The really interesting question now is what is the remainder in (67)? Erdős' theorem is not yet sharp enough to state what it is. It had better be negative to be in accord with the diamagnetic upper bound in (30). In the Appendix we investigate this problem by the method of steepest descents assuming  $B(r) > 0$  with two alternative sets of boundary conditions:  $B(a) = 0$ ,  $\lim_{r \rightarrow a-} B'(r) < 0$ , and  $B(a) > 0$ . The result in both cases is

$$\lim_{|e\Phi| \gg 1} \lim_{ma \ll 1} \ln \det = -\frac{|e\Phi|}{4\pi} \ln \left( \frac{|e\Phi|}{(ma)^2} \right) + O(|e\Phi|, (ma)^2 |e\Phi| \ln(|e\Phi|)). \quad (68)$$

The case when  $eB < 0$  is the mirror image of the  $eB > 0$  case, and so we need only insert absolute value signs to cover both cases. As discussed in Sec. IV, we have inserted the mass-dependent term from Ref. [23]. Comparing (68) with the constant field result

$$\ln \det = -\frac{eBV}{4\pi} \ln \left( \frac{eB}{m^2} \right) + O(eB), \quad (69)$$

we see that they are formally in accord on setting  $V = \pi a^2 \rightarrow \infty$ . Of course we cannot say anything about the remaining mass-dependent terms in (68) in this limit.

The minus sign in (68) is a reflection of the paramagnetism of charged fermions in a magnetic field. This is most clearly seen with Schwinger's proper time definition of the determinant [25], namely

$$\ln \det = \frac{1}{2} \int_0^\infty \frac{dt}{t} e^{-tm^2} \text{Tr} \left[ e^{-P^2 t} - \exp \left\{ -[(P - eA)^2 - \sigma_3 B] t \right\} \right]. \quad (70)$$

Noting the minus sign in (68), (70) indicates that on average the spectrum of the Pauli operator is lowered by  $B$  relative to the field-free case. Therefore, the current usage of "diamagnetic" bound to describe the right-hand side of (30) is a misnomer. The factor  $|e\Phi|$  in (68) multiplying the logarithm is related to the counting of zero modes. More will be said about the physics of (68) in Sec. VI.

The discussion of the remainder in (59) in Sec. IV means that we cannot rule out the subdominant term  $(ma)^2|e\Phi|\ln(|e\Phi|)$  in (68); more detailed analysis is required to exclude the  $\ln(|e\Phi|)$  factor.

The remarkable thing about (68) is that the limit is universal for a broad class of fields. Since it only depends on a global property of the background magnetic field—its total flux—we suspect that (68) is also the limit in the general case of non-central, square-integrable fields.

Finally, the case of zero-flux background fields has not been considered in the literature to the author's knowledge except for the case of massless QED<sub>2</sub> on a torus [4] and a sphere [26]. Our limit seems to indicate that when

$\Phi = 0$  there are no square-integrable zero modes and hence no mechanism to cancel the first term in (59). In this case one might suppose that it is this term—the Schwinger term—that is dominant in the small-mass, strong-coupling limit. This is the result in [4].

## VI. DUALITY

The purpose of this section is to relate the Euclidean determinant of QED<sub>2</sub> and some of the results of the previous sections to physics in four dimensions. The term duality as used in this section is distinct from Olive-Montonen electric-magnetic duality [27]. It is rather a duality closely related to the analyticity of the one-loop effective action of QED in two and four dimensions.

The Euclidean determinants in QED<sub>4</sub> and QED<sub>2</sub> for the background magnetic field  $B = (0, 0, B(x_1, x_2))$  are related by

$$-2\pi \frac{\partial}{\partial m^2} \ln \det_{\text{QED}_4} = L_3 L_4 \ln \det_{\text{QED}_2} + \frac{L_3 L_4 \|B\|^2 e^2}{12\pi m^2}, \quad (71)$$

where  $\|B\|^2 = \int dx_1 dx_2 B^2(x_1, x_2)$ ,  $L_3 L_4$  is the volume of the space-time box for  $x_3$  and  $x_4$ , and on-shell charge renormalization is used [6]. Hence  $B$  must be at least square-integrable in what follows. Assuming one can rotate energy contours in the usual way, continue

$\ln \det_{\text{QED}_4}$  to the Lorentz metric by letting  $\gamma_4 \rightarrow i\gamma_0$ ,  $x_4 \rightarrow e^{i(\pi/2-\epsilon)}t$ ,  $\epsilon \rightarrow 0+$  and  $L_4 \rightarrow iT$ . On the right  $\det_{\text{QED}_2}$  remains a Euclidean determinant and so (71) now becomes

$$-2\pi \frac{\partial}{\partial m^2} \ln \det_{\text{QED}_4}^L(B) = iL_3 \ln \det_{\text{QED}_2}^E(B) + \frac{iL_3 T \|B\|^2 e^2}{12\pi m^2}, \quad (72)$$

with the superscripts  $E$  and  $L$  denoting Euclidean and Lorentz metrics, respectively. Therefore, given  $\det_{\text{QED}_2}^E(B)$  we can calculate  $\det_{\text{QED}_4}^L(B)$  for a general unidirectional magnetic field  $B(\mathbf{r})$  by integrating (72) over  $m^2$  as described in Ref. [6].

Now make the duality transformation from the static magnetic field  $B(x_1, x_2)$  to the functionally equivalent electric field  $E(x_3, t)$  by letting

$$\mathbf{A} = (A_1(x_1, x_2), A_2(x_1, x_2), 0) \rightarrow (0, 0, A_3(x_3, t)), \quad (73)$$

with  $\nabla \times \mathbf{A} = B(x_1, x_2)\hat{\mathbf{k}}$ ,  $\mathbf{E} = -\dot{A}_3\hat{\mathbf{k}} = B(x_3, t)\hat{\mathbf{k}}$  and

$$A_3(x_3, t) = - \int_{t_0}^t ds B(x_3, s). \quad (74)$$

A change in  $t_0$  in (74) results in a gauge transformation and does not affect the determinant. This duality transformation is implemented by the replacement  $B(x_1, x_2) \rightarrow e^{-i\pi/2}E(x_3, x_4)$  in  $\det_{\text{QED}_4}^E$ ,  $\det_{\text{QED}_2}^E$  and  $\|B\|$  in (71) and the coordinate/momentum relabeling  $1 \leftrightarrow 3$ ,  $2 \leftrightarrow 4$ , followed by continuation to the Lorentz metric, including  $b \rightarrow e^{i\pi/2}\tau$ , where  $b$  is the range of  $B$  in the  $x_2$ -direction, and  $2\tau$  is the duration of the electric pulse  $E(x_3, t)$ . An example is given in (77) below. If  $B$  has more than one range parameter in the

$x_2$ -direction then all of them must be continued as  $b$ . The rule  $B \rightarrow e^{-i\pi/2}E$  in going from the Euclidean metric back to the Lorentz metric is a consequence of the

definition of  $E$  above and the rotation  $x_4 \rightarrow e^{i(\pi/2-\epsilon)}t$ . Ultimately it is rooted in the fundamental prescription  $m^2 \rightarrow m^2 - i\epsilon$ . Then (71) becomes

$$-2\pi \frac{\partial}{\partial m^2} \text{ln} \det_{\text{QED}_4}^{E \rightarrow L}(B \rightarrow e^{-i\pi/2}E) = L_1 L_2 \text{ln} \det_{\text{QED}_2}^{E \rightarrow L}(B \rightarrow e^{-i\pi/2}E) - \frac{i L_1 L_2 \|E\|^2 e^2}{12\pi m^2}. \quad (75)$$

As an example consider the last terms in (71) and (75) for the case of a magnetic field in a closed region with two range parameters:

$$\begin{aligned} B(x_1, x_2) &= B f\left(\frac{x_1}{a}, \frac{x_2}{b}\right), \\ E(x_3, t) &= B f\left(\frac{x_3}{a}, \frac{t}{\tau}\right), \end{aligned} \quad (76)$$

with  $B(x_1 = \pm a, x_2) = B(x_1, x_2 = \pm b) = 0$ . Following the above rules

$$\begin{aligned} \|B\|^2 &= B^2 \int_{-a}^a dx_1 \int_{bg_1(x_1/a)}^{bg_2(x_1/a)} dx_2 f^2\left(\frac{x_1}{a}, \frac{x_2}{b}\right) \\ &\rightarrow -B^2 \int_{-a}^a dx_3 \int_{i\tau g_1(x_3/a)}^{i\tau g_2(x_3/a)} dx_4 f^2\left(\frac{x_3}{a}, \frac{x_4}{e^{i\pi/2}\tau}\right) \\ &= -iB^2 \int_{-a}^a dx_3 \int_{\tau g_1(x_3/a)}^{\tau g_2(x_3/a)} dt f^2\left(\frac{x_3}{a}, \frac{t}{\tau}\right) \\ &= -i\|E\|^2, \end{aligned} \quad (77)$$

where  $x_2 = bg_i(x_1/a)$ ,  $t = \tau g_i(x_3/a)$ ,  $i = 1, 2$  define the boundaries of  $B$  and  $E$ .

Equation (75) may seem to give nothing new, at least when developed in a power-series expansion in  $E$ . Its real power enters when  $\text{ln} \det_{\text{QED}_2}^E(B)$  is known nonperturbatively as we will now see. Defining the one-loop Lorentz metric effective action by  $S_{\text{eff}} = -i \text{ln} \det$ , (75) gives

$$-2\pi \frac{\partial}{\partial m^2} S_{\text{eff}}^{\text{QED}_4}(E) = -i L_1 L_2 \text{ln} \det_{\text{QED}_2}^{E \rightarrow L}(B \rightarrow e^{-i\pi/2}E) - \frac{L_1 L_2 \|E\|^2 e^2}{12\pi m^2}. \quad (78)$$

As an example, consider the finite-range magnetic field

$$B(x_1, x_2) = \left(1 - \frac{x_1^2 + x_2^2}{a^2}\right) B, \quad x_1^2 + x_2^2 \leq a^2, \quad (79)$$

and the corresponding electric pulse

$$E(x_3, t) = \left(1 - \frac{x_3^2 + (ct)^2}{a^2}\right) E, \quad x_3^2 + (ct)^2 \leq a^2, \quad (80)$$

where  $B$  and  $E$  are constants,  $\Phi = \pi a^2 B/2$  and  $c\tau = a$ . Both fields are directed along the  $z$ -axis. For  $ma \rightarrow 0$  and  $e\Phi \gg 1$  we found the result (68) for  $\text{ln} \det_{\text{QED}_2}^E(B)$ . Then following the above rules set

$$\begin{aligned} &\text{ln} \det_{\text{QED}_2}^{E \rightarrow L}(B \rightarrow e^{-i\pi/2}E) \\ &= -\frac{(e\pi a/2)(e^{i\pi/2}\tau)(e^{-i\pi/2}E)}{4\pi} \ln\left(\frac{e\pi e^{-i\pi/2}E}{m^2}\right) \\ &\quad + O(eE) \\ &= -\frac{e\pi a\tau E}{8\pi} \ln\left(\frac{eE}{m^2}\right) + O(eE), \end{aligned} \quad (81)$$

where corrections of  $O((ma)^2)$  have been ignored. Substituting (81) in (78) gives for  $eE \gg m^2$

$$2\pi \frac{\partial}{\partial m^2} \text{Im} S_{\text{eff}}^{\text{QED}_4} = -\frac{e\pi a\tau L_1 L_2 E}{8\pi} \ln\left(\frac{eE}{m^2}\right) + O(eE). \quad (82)$$

As far as we know there is nothing in the literature to directly check (82) with, or any other class of electric two-variable pulses.

The minus sign in (82) is universal for the class of fields and their dual pulses considered in this paper. We now see that the physically reasonable result that the pair production probability  $1 - \exp(-2 \text{Im} S_{\text{eff}})$  decreases with increasing fermion mass depends on the paramagnetism of charged fermions in a magnetic field, as indicated by the minus sign in (68) and discussed afterwards. We take this as direct physical evidence for the validity, at least in the strong-coupling, low-mass domain, of the "diamagnetic" bound on the Euclidean determinant, namely  $\det_{\text{QED}_2}^E \leq 1$ .

The diamagnetic bound also holds in the perturbative domain of large mass and weak coupling since the power series expansion of  $\ln \det_{\text{QED}_2}^E$  is asymptotic and the overall sign of the second-order term is negative [14].

A mechanical device that would simulate the pulses implied by the duality transforms on centrally symmetric magnetic fields would be two parallel conducting plates of large extent initially very close together, then pulled apart and then pushed together again. These plates have the unusual property of having opposite surface-charge

densities varying with time and their spatial separation.

Duality has been considered recently by Dunne and Hall [28] for nonconstant fields in their study of the exactly solvable single-variable magnetic field  $B(x) = B \text{sech}^2(x/\lambda)$ . Although the asymptotic boundary conditions are different in the magnetic and electric field cases, they allow the analytic continuations required for duality in this example. In a later paper [29] they go beyond exactly solvable background fields by using a WKB approach to approximate the spectrum of the Pauli operator  $(\mathcal{P} - e\mathcal{A})^2$ . The authors are aware that such an approach cannot prove duality in the single-variable case, but it does give an insight into just how nontrivial duality is. Presumably the final justification of duality in both the one- and two-variable cases is the validity of the Wick rotation in the presence of external fields.

The question arises as to whether there is a duality transformation of the type  $B(x_1, x_2) \rightarrow e^{-i\pi/2} E(x_1, x_2)$ , where  $E$  is directed along the third axis. The answer is no except for the special case when  $E(x_1, x_2)$  is constant within the boundary parallel to the direction of the field. Otherwise, the Bianchi identity excludes such fields. So for  $B$  constant over a finite spatial region, duality takes the simple form, from (72),

$$-2\pi \frac{\partial}{\partial m^2} S_{\text{eff}}^{\text{QED}_4}(B \rightarrow e^{-i\pi/2} E) = L_3 T \ln \det_{\text{QED}_2}^E(B \rightarrow e^{-i\pi/2} E) - \frac{L_3 T \|E\|^2 e^2}{12\pi m^2}. \quad (83)$$

The determinant  $\det_{\text{QED}_2}$  retains its Euclidean metric since the background field is static. For the case of a circular boundary of radius  $a$  (83) can be checked since there

is a reliable semiclassical approximation that is valid for  $a^2 eE \gg \pi$ , namely [30]

$$\text{Im} S_{\text{eff}}^{\text{QED}_4} = \frac{L_3 T e^2 E^2}{8\pi^3} \sum_{n=1}^{\infty} \frac{1}{n^2} e^{\frac{-n\pi m^2}{eE}} \left[ \pi a^2 - \pi^2 a \left(\frac{n}{eE}\right)^{\frac{1}{2}} \text{erf}\left(a \left(\frac{eE}{n\pi}\right)^{\frac{1}{2}}\right) + \frac{n\pi^2}{eE} (1 - e^{-a^2 eE/n\pi}) \right]. \quad (84)$$

Then for  $a^2 eE \gg \pi \gg m^2 a^2$ ,

$$-2\pi \frac{\partial}{\partial m^2} \text{Im} S_{\text{eff}}^{\text{QED}_4} = \frac{L_3 T \pi a^2 eE}{4\pi} [\ln(eE/m^2) + O(1)], \quad (85)$$

which agrees by inspection with (83) when combined with (68), taking  $e\Phi > 0$  and letting  $\Phi = \pi a^2 B \rightarrow \pi a^2 e^{-i\pi/2} E$ .

## VII. SUMMARY

An exact representation of the Euclidean fermion determinant in two dimensions for centrally symmetric, finite-ranged Abelian background gauge fields has been obtained that depends only on the interior partial-wave functions and scattering phase shifts continued to the upper  $k$ -plane by setting  $k = me^{i\pi/2}$ , where  $m$  is the fermion mass. In the nonperturbative limit of small fermion mass these are known explicitly, thereby making the determinant amenable to numerical analysis. For the sequence of limits of small fermion mass followed by strong coupling we have been able to obtain the explicit asymptotic limit of the determinant when the background field is unidirectional and nonvanishing except on its boundary. The result is universal, depending only on the two-dimensional chiral anomaly  $e\Phi/2\pi$ . It should be an easy task to obtain the determinant's asymptotic limit for fluctuating magnetic fields since one only needs to numerically evaluate the second term in (59). These results should be a useful nonperturbative check on lattice algorithms for fermion determinants when the output is extrapolated to infinite volume and zero lattice spacing.

By extending the concept of duality to two variables we have been able to relate the Euclidean determinant in two dimensions for a wide class of background magnetic fields to the pair production probability in four dimensions for a related class of electric pulses. We have also connected the "diamagnetic" bound on the Euclidean two-dimensional determinant to the negative sign of  $\partial Im S_{\text{eff}}/\partial m^2$  in four dimensions, thereby providing a physical basis for this bound in the strong-coupling, small-mass limit.

Central to this work was the ability to count zero modes in two dimensions. Further analytic progress in three and four dimensions will be hindered, if not blocked, until there are theorems for counting zero modes. In four dimensions more is needed than just the difference of positive and negative chirality zero modes, while in three dimensions there may be some as yet undiscovered topological invariant that will count them.

## Acknowledgments

The author would like to thank G. Dunne, L. Erdős and C. Lang for helpful correspondence, and M. Peardon, S. Ryan and I. Sachs for helpful discussions.

## Appendix

Here we will derive the asymptotic limit (68). Referring to (43) let

$$I = \int_0^a \frac{dr}{a} \left(\frac{r}{a}\right)^{2l+1} e^{2e\varphi(r)}. \quad (\text{A1})$$

Then,

$$\begin{aligned} & \frac{\partial}{\partial e} \ln \|\psi_l^0\|^2 \\ &= \frac{\partial}{\partial e} \ln I - \frac{\Phi}{2\pi(W-1)} + \frac{\Phi}{2\pi} \left(W-1 + \frac{1}{2I}\right)^{-1} \\ & \quad - \frac{1}{2I} \left(W-1 + \frac{1}{2I}\right)^{-1} \frac{\partial}{\partial e} \ln I. \end{aligned} \quad (\text{A2})$$

Consider the first term in (A2). Referring to (59) consider

$$\sum_{l=0}^{N-1} \frac{\partial}{\partial e} \ln I = \sum_{l=0}^{\Lambda} \frac{\partial}{\partial e} \ln I + \sum_{l=\Lambda+1}^{N-1} \frac{\partial}{\partial e} \ln I, \quad (\text{A3})$$

where  $\Lambda \gg 1$  and where for  $l \leq N-1$ ,  $W = e\Phi/(2\pi) - l = N + \epsilon - l$ . Refer to the first sum in (A3). By inspection of (A1),  $I(l=0) = O(e^{2eM})$ , where  $M = \max \varphi(r)$ ,  $0 \leq r \leq a$ , with  $\varphi(r)$  given by (20). Hence,  $\partial \ln I / \partial e = O(M)$ . For  $l = O(N - \gamma N)$ , where  $\gamma < 1$  we find later on in (A40) with  $m = N - l - 1 = O(\gamma N)$  that  $\partial \ln I / \partial e = O(\sqrt{\gamma})$ . These two results indicate that  $I$  has exponential growth in  $e$  for this range of  $l$ . Thus,  $\partial \ln I / \partial e = O(1)$  or less for  $0 \leq l \leq \Lambda$  and

$$\sum_{l=0}^{\Lambda} \frac{\partial}{\partial e} \ln I = O(\Lambda). \quad (\text{A4})$$

Now for the second sum in (A3). For  $\Lambda$  large enough we can use the method of steepest descents to calculate  $I$  except near the point  $l = N-1$ . Referring to (A1), let

$$f(r) = (2l+1) \ln \left(\frac{r}{a}\right) + 2e\varphi(r). \quad (\text{A5})$$

Assume  $B(r) > 0$  so that  $\Phi(r)$  given by (5) is monotonically increasing with  $r$ . Then  $f(r)$  is maximized at point  $r^*$  for which

$$l + \frac{1}{2} = e\Phi(r^*)/2\pi, \quad (\text{A6})$$

since  $f''(r^*) = -2eB(r^*) < 0$ . Hence for  $l \gg 1$ ,

$$I = \sqrt{\frac{2\pi}{a^2 |f''(r^*)|}} e^{f(r^*)} (1 + O(1/N)). \quad (\text{A7})$$

To calculate the point  $r^*$  for each admissible  $l$ , note that for  $l \rightarrow N$ ,  $r^* \rightarrow a$ . So expand the right-hand side of (A6) about  $r^* = a$  by setting  $r^* = a(1-\delta)$ . Let  $l = N - m - 1$ ,  $m \gg 1$ ,  $m \ll N$ . Assuming  $B(r)$  has continuous first and second derivatives with  $B(a) = 0$  and  $B'(a) < 0$  then  $\delta = (2/(a^3 |B'(a)|))^{1/2} (m/e)^{1/2} + O(m/e)$  and

Inserting (A8), (A9) in (A7) gives for  $m \ll N$

$$f(r^*) = \frac{4}{3} \left( \frac{\Phi}{\pi a^3 |B'(a)|} \right)^{\frac{1}{2}} \frac{m^{\frac{3}{2}}}{\sqrt{N}} + O\left(\frac{m}{N}\right)^{\frac{1}{2}}, \quad (\text{A8})$$

and

$$|f''(r^*)| = 4 \left( \frac{\pi |B'(a)|}{a\Phi} \right)^{\frac{1}{2}} \sqrt{mN} \left( 1 + O\left(\frac{m}{N}\right)^{\frac{1}{2}} \right). \quad (\text{A9})$$

$$I = \left( \frac{\pi\Phi}{4a^3 |B'(a)|} \right)^{\frac{1}{4}} (mN)^{-\frac{1}{4}} \exp \left[ \frac{4}{3} \left( \frac{\Phi}{\pi a^3 |B'(a)|} \right)^{\frac{1}{2}} \frac{m^{\frac{3}{2}}}{\sqrt{N}} + O\left(\frac{m}{N}\right)^{\frac{1}{2}} \right] \left[ 1 + O\left(\frac{m}{N}\right)^{\frac{1}{2}} \right]. \quad (\text{A10})$$

By definition (A1),  $\partial I / \partial m > 0$  for  $0 \leq m \leq N-1$ . This will be true for the estimate (A10) provided

$$m > \left( \frac{\pi a^3 |B'(a)|}{64\Phi} \right)^{\frac{1}{3}} N^{\frac{1}{3}} \equiv CN^{\frac{1}{3}}, \quad (\text{A11})$$

in addition to  $m \ll N$ .

Now return to the second sum in (A3) and write it as the following sum using (A7):

$$\begin{aligned} & \sum_{l=\Lambda+1}^{N-1} \frac{\partial}{\partial e} \ln I \\ &= \left( \sum_{l=\Lambda+1}^{N-CN^{\frac{1}{3}}} + \sum_{m=0}^{CN^{\frac{1}{3}}} \right) \frac{\partial}{\partial e} \ln I \end{aligned} \quad (\text{A12})$$

$$\begin{aligned} &= \sum_{l=\Lambda+1}^{N-CN^{\frac{1}{3}}} \frac{\partial}{\partial e} f(r_l^*) - \frac{1}{2} \sum_{l=\Lambda+1}^{N-CN^{\frac{1}{3}}} \frac{\partial}{\partial e} |f''(r_l^*)| \\ &+ \sum_{m=0}^{CN^{\frac{1}{3}}} \frac{\partial}{\partial e} \ln I + O\left(\frac{1}{N^2}\right). \end{aligned} \quad (\text{A13})$$

Consider the first term in (A13). We need not rely on (A8) yet because (A7) holds irrespective of where the roots  $r_l^*$  of (A6) lie in  $(0, a)$ . The important point is that they are closely spaced over the entire interval  $(0, a)$  for  $e\Phi/2\pi \gg 1$  and for  $\Phi(r)$  monotonically increasing

with  $r$ . Hence, the  $r_l^*$  can be considered to be nearly continuous across  $(0, a)$  for  $l$  in the range indicated with

$$dl = \frac{e}{2\pi} \frac{d}{dr_l^*} \Phi(r_l^*) dr_l^* = eB(r_l^*) r_l^* dr_l^*. \quad (\text{A14})$$

Referring to (A5), (A6) and (20),

$$\frac{\partial}{\partial e} f(r_l^*) = 2\varphi(r_l^*), \quad (\text{A15})$$

and so

$$\begin{aligned} & \sum_{l=\Lambda+1}^{N-CN^{\frac{1}{3}}} \frac{\partial}{\partial e} f(r_l^*) \\ &= 2 \sum_{l=\Lambda+1}^{N-CN^{\frac{1}{3}}} \varphi(r_l^*) \\ &= 2e \int_0^a dr^* r^* B(r^*) \varphi(r^*) + O(1). \end{aligned} \quad (\text{A16})$$

When (A16), (A13), (A2) are combined we already see the promised cancellation of the first term in (59), as guaranteed by Erdős' theorem [24]. We now turn to the calculation of the remainder.

Consider the second sum in (A13) and break it up into two sums:

$$\sum_{l=\Lambda+1}^{N-CN^{\frac{1}{3}}} \frac{\partial}{\partial e} \ln |f''(r_l^*)| = \left( \sum_{l=\Lambda+1}^{(1-\gamma)N} + \sum_{l=(1-\gamma)N}^{N-CN^{\frac{1}{3}}} \right) \frac{\partial}{\partial e} \ln |f''(r_l^*)|, \quad (\text{A17})$$



where  $\gamma \ll 1$ . Now deal with the first sum and recall  $f''(r_l^*) = -2eB(r_l^*)$ . From (A6) for  $l = \Lambda + 1$ ,  $\Phi(r_l^*)/\Phi = (\Lambda + \frac{1}{2})/(N + \epsilon)$  which implies  $r_l^* \gtrsim 0$  for  $N \gg \Lambda$ , and hence  $f''(r_l^*) \simeq -2eB(0)$ . For the upper limit  $l = (1 - \gamma)N$ , (A6) gives  $\Phi(r_l^*)/\Phi = 1 - \gamma + O(1/N)$  and hence  $r_l^* \lesssim a$ . So

$$\begin{aligned} f''(r_l^*) &= -2eB(a) - 2eB'(a)(r_l^* - a) + O(r_l^* - a)^2 \\ &= -2e|B'(a)|(a - r_l^*) + O(r_l^* - a)^2, \end{aligned} \quad (\text{A18})$$

and

$$\begin{aligned} \Phi(r_l^*) &= \Phi + 2\pi aB(a)(r_l^* - a) \\ &\quad + \pi(B(a) + aB'(a))(r_l^* - a)^2 + O(r_l^* - a)^3 \\ &= (1 - \gamma)\Phi + O(1/N), \end{aligned} \quad (\text{A19})$$

and so  $a - r_l^* = [\gamma\Phi/(\pi a|B'(a)|)]^{\frac{1}{2}}$ . Substituting this result into (A18) gives

$$f''(r_l^*) = -2e \left( \frac{\gamma\Phi|B'(a)|}{\pi a} \right)^{\frac{1}{2}} + O(e\gamma). \quad (\text{A20})$$

Thus  $f''(r_l^*) = O(e)$  for  $\Lambda + 1 < l < (1 - \gamma)N$  and so the first sum in (A17) gives a contribution of  $O(1)$ .

Next consider the second term in (A17). With  $l = N - m - 1$ ,

$$\sum_{l=(1-\gamma)N}^{N-CN^{\frac{1}{3}}} \frac{\partial}{\partial e} \ln |f''(r_l^*)| = \sum_{m=CN^{\frac{1}{3}}}^{\gamma N} \frac{\partial}{\partial e} \ln |f''(r_l^*)|. \quad (\text{A21})$$

The range of  $m$  in (A21) is such that (A9) is valid so that

$$\begin{aligned} \sum_{l=(1-\gamma)N}^{N-CN^{\frac{1}{3}}} \frac{\partial}{\partial e} \ln |f''(r_l^*)| &= \frac{\Phi}{4\pi} \sum_{CN^{\frac{1}{3}}}^{\gamma N} \frac{1}{m} + O(1) \\ &= \frac{\Phi}{6\pi} \ln N + O(1). \end{aligned} \quad (\text{A22})$$

This completes the sum in (A17) and the second sum in (A13).

Finally, consider the last sum in (A13). This requires that  $I$  be estimated near the end point  $l = N - 1$  or  $m = 0$ . For  $N \gg 1$  and with  $\varphi(r)$  monotonically decreasing to zero ( $\varphi'(r) = -\Phi(r)/(2\pi r)$ ), the integral in (A1) is dominated near  $r = a$ . Since  $\varphi'(a) \neq 0$ ,  $\varphi(r)$  has a first-order zero at  $r = a$ :  $\varphi(r) \sim (1 - r/a)\Phi/2\pi$ ,  $r \rightarrow a$ . Hence, for  $N \gg 1$

$$I(m = 0) \sim 2^{-2N} (N + \epsilon)^{-2N} e^{2(N+\epsilon)} \int_0^{2(N+\epsilon)} dx x^{2N-1} e^{-x}. \quad (\text{A23})$$

But,

$$\int_0^{2(N+\epsilon)} dx x^{2N-1} e^{-x} = (2N - 1)! - \Gamma(2N, 2(N + \epsilon)), \quad (\text{A24})$$

where  $\Gamma(a, x)$  is the incomplete gamma function given by entry 6.5.3 in [12]. Using entries 8.356.2 in [21] and 6.5.35 in [12],

$$\Gamma(2N, 2(N + \epsilon)) = e^{-2N} (2N)^{2N-1} (\sqrt{\pi N} + O(1)). \quad (\text{A25})$$

Combining (A23)-(A25) with Stirling's formula gives

$$I(m = 0) \sim \frac{1}{2} \sqrt{\frac{\pi}{N}} (1 + O(1/\sqrt{N})), N \gg 1. \quad (\text{A26})$$

This is an overestimate as we integrated over all of the range  $[0, a]$  instead of a patch near  $r = a$ , and therefore the factor  $\sqrt{\pi}/2$  in (A26) cannot be trusted. However, the result demonstrates that  $I(m = 0)$  falls off as a power

of  $N$  and not exponentially. Since  $I(m = 0) < I(m = CN^{\frac{1}{3}})$  and  $I(m = CN^{\frac{1}{3}}) = O(N^{-\frac{1}{3}})$  we can state that  $\partial \ln I / \partial e = O(1/N)$  for  $0 \leq m \leq CN^{\frac{1}{3}}$  and so

$$\sum_{m=0}^{CN^{\frac{1}{3}}} \frac{\partial}{\partial e} \ln I = O(N^{-\frac{2}{3}}). \quad (\text{A27})$$

Combining (A3), (A4), (A13), (A16), (A17), (A21), (A22), (A27) and intermediate results gives

$$\sum_{l=0}^{N-1} \frac{\partial}{\partial e} \ln I = 2e \int_0^a dr r B(r) \varphi(r) - \frac{\Phi}{12\pi} \ln \left( \frac{e\Phi}{2\pi} \right) + O(\Lambda), \quad (\text{A28})$$

where  $\Lambda \gg 1$  but  $e$ -independent. This completes the sum of the first term in (A2).

The sum of the second term in (A2) is straightforward:

Now consider the sum of the third term in (A2). Letting  $m = N - l - 1$ ,

$$\begin{aligned} \sum_{l=0}^{N-1} \frac{1}{W-1} &= \sum_0^{N-1} \frac{1}{N + \epsilon - l - 1} \\ &= \sum_{m=0}^{N-1} \frac{1}{m + \epsilon} \\ &= \ln\left(\frac{e\Phi}{2\pi}\right) + O(1). \end{aligned} \quad (\text{A29})$$


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$$\sum_{l=0}^{N-1} \left( \frac{e\Phi}{2\pi} - l - 1 + \frac{1}{2I} \right)^{-1} = \left( \sum_{m=0}^{CN^{\frac{1}{3}}} + \sum_{CN^{\frac{1}{3}}}^{\gamma N} + \sum_{\gamma N}^{N-1} \right) (m + \epsilon + g(m))^{-1}, \quad (\text{A30})$$


---

where  $1/g(m) = 2I$  and  $g'(m) < 0$  for  $0 \leq m \leq N - 1$ ,  $\gamma \ll 1$ , and  $C$  is given by (A11). Consider the first sum:

$$\begin{aligned} &\sum_{m=0}^{CN^{\frac{1}{3}}} (m + \epsilon + g(m))^{-1} \\ &< \sum_{m=0}^{CN^{\frac{1}{3}}} (m + \epsilon + g(CN^{\frac{1}{3}}))^{-1} \\ &< \ln \left[ \frac{CN^{\frac{1}{3}} + g(CN^{\frac{1}{3}}) + \epsilon}{g(CN^{\frac{1}{3}}) + \epsilon} \right] + O\left(\frac{1}{g(CN^{\frac{1}{3}})}\right) \\ &= O(1), \end{aligned} \quad (\text{A31})$$

since by definition of  $g$  and (A10),  $g(CN^{\frac{1}{3}}) = O(N^{\frac{1}{3}})$ .

Next consider the second sum in (A30). Since  $g'(m) < 0$  we have

$$\begin{aligned} &\sum_{CN^{\frac{1}{3}}}^{\gamma N} (m + \epsilon + g(CN^{\frac{1}{3}}))^{-1} \\ &< \sum_{CN^{\frac{1}{3}}}^{\gamma N} (m + \epsilon + g(m))^{-1} \\ &< \sum_{CN^{\frac{1}{3}}}^{\gamma N} (m + \epsilon + g(\gamma N))^{-1}. \end{aligned} \quad (\text{A32})$$


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The last sum is bounded by elementary means by noting that  $g(\gamma N) < g(CN^{\frac{1}{3}}) = O(N^{\frac{1}{3}})$  and hence  $g(\gamma N)/N^{\frac{1}{3}} = O(1)$  or less. Then by inspection the right-hand side is bounded by  $\frac{2}{3} \ln N + O(1)$ . Likewise so is the first sum, and hence

$$\sum_{CN^{\frac{1}{3}}}^{\gamma N} (m + \epsilon + g(m))^{-1} = \frac{2}{3} \ln N + O(1). \quad (\text{A33})$$

Finally, consider the last sum in (A30). Again because  $g'(m) < 0$ ,

$$\begin{aligned} &\sum_{\gamma N}^{N-1} (m + \epsilon + g(\gamma N))^{-1} \\ &< \sum_{\gamma N}^{N-1} (m + \epsilon + g(m))^{-1} \\ &< \sum_{\gamma N}^{N-1} (m + \epsilon + g(N-1))^{-1}. \end{aligned} \quad (\text{A34})$$

As  $g(m) = 1/(2I)$  and  $CN^{\frac{1}{3}} < m = \gamma N \ll N$ , we can use (A10) and conclude

$$g(\gamma N) = \left( \frac{\gamma a^3 |B'(a)|}{4\pi\Phi} \right)^{\frac{1}{4}} N^{\frac{1}{2}} \exp \left[ -\frac{4}{3} \left( \frac{\Phi\gamma^3}{\pi a^3 |B'(a)|} \right)^{\frac{1}{2}} N + O\left(\gamma^{\frac{1}{2}}\right) \right] \left[ 1 + O\left(\gamma^{\frac{1}{2}}\right) \right]. \quad (\text{A35})$$


---

Hence,  $g(N-1) < g(\gamma N) = O(N^{\frac{1}{2}} e^{-\lambda N})$  where  $\lambda = O(1)$ . Simple estimates applied to the first and last sums

in (A34) give

$$\sum_{\gamma N}^{N-1} (m + \epsilon + g(m))^{-1} = -\ln \gamma + O(1/N). \quad (\text{A36})$$

Combining (A30), (A31), (A33) and (A36) gives

$$\sum_{l=0}^{N-1} \left( \frac{e\Phi}{2\pi} - l - 1 + \frac{1}{2I} \right)^{-1} = \frac{2}{3} \ln N + O(1). \quad (\text{A37})$$

We now turn to the sum of the final term in (A2). Using previous definitions we can write this as

$$\sum_{l=0}^{N-1} \frac{1}{2I} \left( W - 1 - \frac{1}{2I} \right)^{-1} \frac{\partial}{\partial e} \ln I = \left( \sum_{m=0}^{CN^{\frac{1}{3}}} + \sum_{CN^{\frac{1}{3}}}^{\gamma N} + \sum_{\gamma N}^{N-1} \right) \frac{g(m)}{m + \epsilon + g(m)} \frac{\partial}{\partial e} \ln I. \quad (\text{A38})$$

Consider the first sum in (A38). We have previously noted that  $\partial \ln I / \partial e = O(1/N)$  for the range of  $m$  indicated. Since  $0 < g(m)/(m + \epsilon + g(m)) \leq 1$ , then

$$\sum_{m=0}^{CN^{\frac{1}{3}}} \frac{g(m)}{m + \epsilon + g(m)} \frac{\partial}{\partial e} \ln I = O\left(N^{-\frac{2}{3}}\right). \quad (\text{A39})$$

The range of  $m$  in the second sum in (A38) allows the use of (A10) for  $I$ , and hence

$$\frac{\partial}{\partial e} \ln I = -\frac{\Phi}{8\pi N} - \frac{\Phi}{8\pi m} + \frac{\Phi}{24\pi C^{\frac{3}{2}}} \left[ 3\sqrt{\frac{m}{N}} - \left(\frac{m}{N}\right)^{\frac{3}{2}} \right] + O\left(\frac{1}{\sqrt{mN}}, \frac{\sqrt{m}}{N^{\frac{3}{2}}}\right), \quad (\text{A40})$$

where  $C$  is defined by (A11). Then the second sum in (A38) is

$$\sum_{CN^{\frac{1}{3}}}^{\gamma N} \frac{g(m)}{m + \epsilon + g(m)} \frac{\partial}{\partial e} \ln I = -\frac{\Phi}{8\pi} \sum_{CN^{\frac{1}{3}}}^{\gamma N} \left[ \frac{1}{N} + \frac{1}{m} - C^{-\frac{3}{2}} \left( \sqrt{\frac{m}{N}} - \frac{1}{3} \left(\frac{m}{N}\right)^{\frac{3}{2}} \right) + O\left(\frac{1}{\sqrt{mN}}, \frac{\sqrt{m}}{N^{\frac{3}{2}}}\right) \right] \frac{g(m)}{m + \epsilon + g(m)}. \quad (\text{A41})$$

For the range of  $m$  indicated,  $g(m) = 1/(2I)$  is given by (A10) and has the functional form  $g(m) = \alpha(mN)^{\frac{1}{4}} \exp(-\beta m^{\frac{3}{2}}/\sqrt{N})$ , where  $\alpha, \beta$  are constants. Note that  $(m + \epsilon + g(m))^{-1} < m^{-1}$ . Then the first sum in (A41) vanishes as  $N \rightarrow \infty$  by inspection. Over the range of  $m$  indicated,  $1/m \leq C^{-\frac{3}{2}} \sqrt{m/N}$  and  $(m/N)^{\frac{3}{2}} < (m/N)^{\frac{1}{2}}$ . Therefore the remaining sums in (A41) are dominated by  $\sum_{CN^{\frac{1}{3}}}^{\gamma N} g(m)/\sqrt{mN}$  which, when approximated by an integral, is of  $O(1)$  and so

$$\sum_{CN^{\frac{1}{3}}}^{\gamma N} \frac{g(m)}{m + \epsilon + g(m)} \frac{\partial}{\partial e} \ln I = O(1). \quad (\text{A42})$$

Finally, we deal with the last sum in (A38). It is for  $0 < l < (1-\gamma)N$ , and following (A3) we estimated  $\partial \ln I / \partial e = O(1)$  or less for this  $l$ -range. We have already noted that  $g(\gamma N) = O(N^{\frac{1}{2}} e^{-\lambda N})$  and that  $g'(m) < 0$ . Hence we conclude

$$\begin{aligned} \sum_{\gamma N}^{N-1} \frac{g(m)}{m + \epsilon + g(m)} \frac{\partial}{\partial e} \ln I &\leq \sum_{\gamma N}^{N-1} \frac{g(m)}{m} \frac{\partial}{\partial e} \ln I \\ &= O(N^{\frac{1}{2}} e^{-\lambda N}). \end{aligned} \quad (\text{A43})$$

In summary, (A38), (A39), (A42), (A43) give

Combining (A2), (A28), (A29), (A37), (A44) gives for  $e\Phi/2\pi \gg 1$

$$\sum_{l=0}^{N-1} \frac{1}{2I} \left( W - 1 + \frac{1}{2I} \right)^{-1} \frac{\partial}{\partial e} \ln I = O(1). \quad (\text{A44})$$

$$\sum_{l=0}^{N-1} \frac{\partial}{\partial e} \ln \|\psi_l^0\|^2 = 2e \int_0^a dr r B(r) \varphi(r) - \frac{\Phi}{4\pi} \ln \left( \frac{e\Phi}{2\pi} \right) + O(\Lambda), \quad (\text{A45})$$

where  $\Lambda \gg 1$  but  $e$ -independent. Now combine (A45) with (59), integrate and combine this with our previous

result in (60) to get for  $ma \ll 1$  followed by  $e\Phi \gg 1$

$$\ln \det = -\frac{e\Phi}{4\pi} \ln \left( \frac{e\Phi}{2\pi} \right) + \frac{e\Phi}{4\pi} \ln(ma)^2 + O(e\Phi, (ma)^2 e\Phi \ln(e\Phi)). \quad (\text{A46})$$

The justification for the inclusion of the  $\ln(ma)^2$  term was discussed following (60). Also, as discussed immediately after (59), there may be subtle cancellations that will eliminate the  $\ln(e\Phi)$  factor in the remainder term  $(ma)^2 e\Phi \ln(e\Phi)$ . The case when  $e\Phi < 0$  is included by replacing  $e\Phi$  in (A46) everywhere with  $|e\Phi|$ .

This analysis is for fields  $B(r) > 0$  for  $r < a$  with continuous first and second derivatives and with  $B(a) = 0$ ,  $B'(a) < 0$ . For the case  $B(a) > 0$  the analysis is almost identical to the preceding case and is also a little simpler.

The main changes are

$$f(r^*) = \frac{m^2 \Phi}{2\pi N a^2 B(a)} + O\left(\frac{m^3}{N^2}\right), \quad (\text{A47})$$

$$|f''(r^*)| = \frac{4\pi N B(a)}{\Phi} \left( 1 + O\left(\frac{m}{N}\right) \right) \quad (\text{A48})$$

and

$$I = \left( \frac{\Phi}{2N a^2 B(a)} \right)^{\frac{1}{2}} \exp \left[ \frac{m^2 \Phi}{2\pi N a^2 B(a)} + O\left(\frac{m^3}{N^2}\right) \right] \left( 1 + O\left(\frac{m}{N}\right) \right), \quad (\text{A49})$$

provided  $(a^2 B(a)/\Phi)^{\frac{1}{2}} N^{\frac{1}{2}} < m \ll N$ . The result is the

same as (A45).

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