其它

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1 最速下降法

求下述类型复积分对于大 k 值的渐近逼近方法:

$$\int g(z) \exp[kf(z)] dz \tag{1}$$

式中 g(z) 和 f(z) 与 k 无关;

现把 k 看作正实数,但对于 k 是复值结果一般也是正确的,这需要引述几点关于一个复变量 (ζ) 函数的渐近展开:

渐近展开定义: 若

$$F(\zeta) = \sum_{m=0}^{n} \frac{a_m}{\zeta^m} + R_n(\zeta), \tag{2}$$

对于一个给定区间内的 $\arg \zeta$, 当 $\zeta \to \infty$ 时, 对所有的 n, $\zeta^n R_n(\zeta) \to 0$, a_0, a_1, \cdots, a_n 是常数, 则可写成

$$F(\zeta) \sim a_0 + \frac{a_1}{\zeta} + \frac{a_2}{\zeta^2} + \cdots$$
 (3)

右方称为对于该 $\arg \zeta$ 给定范围的 $F(\zeta)$ 的渐近展开;

若 $F(\zeta)$ 是两个函数 $G(\zeta)$ 和 $H(\zeta)$ 的商,则可写成

$$G(\zeta) \sim H(\zeta) \left(a_0 + \frac{a_1}{\zeta} + \frac{a_2}{\zeta^2} + \cdots \right)$$
 (4)

渐近展开的主要性质:

若 $|\zeta|$ 充分大时,(3) 式的级数停止或收敛,则该级数是渐近的;但对于 $|\zeta|$ 的任意值,它常常未能收敛。

一般地说,对于给定的 $F(\zeta)$,一种特殊的展开只对 $\arg \zeta$ 的一个特定范围成立;若它对所有的 $\arg \zeta$ 都成立,则它是收敛的。

对于给定的 $F(\zeta)$, 在 $\arg \zeta$ 的适当范围内,渐近展开是唯一的,即 (3) 式中各系数都是唯一的;另一方面,任一函数的渐近展开也属于无穷多个其他函数;

两个函数乘积的渐近展开由它们各自的渐近展开相乘得到;

(3) 式可逐项积分,从而无条件地得出 $F(\zeta)$ 积分的渐近展开;

它也可以逐项微分,只要它存在,就得出 $F(\zeta)$ 微分的渐近展开;

一般,对于一个给定的 (充分大的)|ζ|值,(3)式各项的模开头逐项减小到一极小值,随后又增大;若对展开式求和到最小项前任何项,则误差具有第一个省略项的数量级;|ζ|值越大,可用的准确度越高;在物理应用这,通常只用第一项就足够了;

得出 (1) 式按 k 的逆幂渐近展开的方法的根据是将它与下述形式的积分联系起来:

$$\int_0^\infty h(\mu) \exp[-k\mu^2] \mathrm{d}\mu \tag{5}$$

为了能导出 (5) 式的渐近展开, 把 $h(\mu)$ 展开为 μ 的升幂级数, 并逐项积分;

Watson 引理:

设

$$h(\mu) = \frac{1}{\mu^{\alpha}} \sum_{s=0}^{\infty} c_s \mu^{\beta s},\tag{6}$$

其收敛半径为 ρ , β 是正实数,且 α 的实部小于 1; 设存在一个实数 d, 使得对所有大于 ρ 的实数值 μ , $\mu^{\alpha} \exp[-d\mu^{2}]h(\mu)$ 有界,则

$$\frac{1}{2k^{(1-\alpha)/2}} \left\{ c_0 \Gamma\left(\frac{-\alpha+1}{2}\right) + c_1 \Gamma\left(\frac{\beta-\alpha+1}{2}\right) \frac{1}{k^{\beta/2}} + c_2 \Gamma\left(\frac{2\beta-\alpha+1}{2}\right) \frac{1}{k^{\beta}} + c_3 \Gamma\left(\frac{3\beta-\alpha+1}{2}\right) \frac{1}{k^{3\beta/2}} + \cdots \right\}$$
(7)

是(5)式的渐近展开; Γ 表示伽马函数;

为了能改变积分变量,以便用一个或多个 (5) 式类型的积分来表示 (1) 式,须用一些线段组成积分路线,沿着其中每一线段,f(z) 的虚部为常数,而 f(z) 的实部单调下降到 $-\infty$;若不是这样,则第一步要适当改变路线;路线的改变由复平面内积分的基本规则所支配;这里只说明,怎样才能利用一些具有所需性质的线段使路线闭合,并已假定可尝试用标准方法对任何余下的围道积分求值;

2 稳相法

3 Dyson Series

3.1 Hamiltonian derivation

[1] We reproduce the position-space Feynman rules using time-dependent perturbation theory. Instead of assuming that the quantum field satisfies the Euler-Lagrange equations, we

instead assume its dynamics is determined by a Hamiltonian H by the Heisenberg equations of motion $i\partial_t \phi(x) = [\phi, H]$. The formal solution of this equation is

$$\phi(\boldsymbol{x},t) = S(t,t_0)^{\dagger} \phi(\boldsymbol{x}) S(t,t_0) , \qquad (8)$$

where $S(t, t_0)$ is the time-evolution operator (the S-matrix) that satisfies

$$i\partial_t S(t, t_0) = H(t)S(t, t_0) . (9)$$

These are the dynamical equations in the Heisenberg picture where all the time dependence is in operators. States including the vacuum state $|\Omega\rangle$ in the Heisenberg picture are, by definition, time independent.

The Hamiltonian can either be defined at any given time as a functional of the fields $\phi(x)$ and $\pi(x)$ or equivalently as a functional of the creation and annihilation operators a_p^{\dagger} and a_p . We will not need an explicit form of the Hamiltonian for this derivation so we just assume it is some time-dependent operator H(t).

The first step in time-dependent perturbation theory is to write the Hamiltonian as

$$H(t) = H_0 + V(t)$$
, (10)

where the time evolution induced by H_0 can be solved exactly and V is small in some sense. For example, H_0 could be the free Hamiltonian, which is time independent, and V might be a ϕ^3 interaction:

$$V(t) = \int d^3x \frac{g}{3!} \phi(\boldsymbol{x}, t)^3 . \tag{11}$$

The operators $\phi(\mathbf{x},t), H, H_0$ and V are all in the Heisenberg picture.

Next, we need to change to the interaction picture. In the interaction picture the fields evolve only with H_0 . The interaction picture fields are just what we had been calling (and will continue to call) the free fields:

$$\phi_0(\mathbf{x}, t) = e^{iH_0(t - t_0)}\phi(\mathbf{x})e^{-iH_0(t - t_0)} = \int \frac{\mathrm{d}^3 p}{(2\pi)^3} \frac{1}{\sqrt{2\omega_p}} (a_p e^{-ipx} + a_p^{\dagger} e^{ipx}) . \tag{12}$$

To be precise, $\phi(x)$ is the Schrödinger picture field, which does not change with time. The free fields are equal to the Schrödinger picture fields and also to the Heisenberg picture fields, by definition, at a single reference time, which we call t_0 .

The Heisenberg picture fields are related to the free fields by

$$\phi(\mathbf{x},t) = S^{\dagger}(t,t_0)e^{-iH_0(t-t_0)}\phi_0(\mathbf{x},t)e^{iH_0(t-t_0)}S(t,t_0)$$

$$= U^{\dagger}(t,t_0)\phi_0(\mathbf{x},t)U(t,t_0) . \tag{13}$$

The operator $U(t,t_0) \equiv e^{iH_0(t-t_0)}S(t,t_0)$ therefore relates the full Heisenberg picture fields to the free fields at the same time t. The evolution begins from the time t_0 where the fields in the two pictures (and the Schrödinger picture) are equal.

a differential equation for $U(t, t_0)$ is

$$i\partial_{t}U(t,t_{0}) = i\left(\partial_{t}e^{iH_{0}(t-t_{0})}\right)S(t,t_{0}) + e^{iH_{0}(t-t_{0})}i\partial_{t}S(t,t_{0})$$

$$= -e^{iH_{0}(t-t_{0})}H_{0}S(t,t_{0}) + e^{iH_{0}(t-t_{0})}H(t)S(t,t_{0})$$

$$= e^{iH_{0}(t-t_{0})}[-H_{0} + H(t)]e^{-iH_{0}(t-t_{0})}e^{iH_{0}(t-t_{0})}S(t,t_{0})$$

$$= V_{I}(t)U(t,t_{0}),$$
(14)

where $V_I(t) \equiv e^{iH_0(t-t_0)}V(t)e^{-iH_0(t-t_0)}$ is the original Heisenberg picture potential V(t), now expressed in the interaction picture.

If everything commuted, the solution to Eq. (14) would be $U(t, t_0) = \exp\left(-i \int_{t_0}^t V_I(t') dt'\right)$. But $V_I(t_1)$ does not necessarily commute with $V_I(t_2)$, so this is not the right answer. It turns out that the right answer is very similar:

$$U(t,t_0) = T\left\{\exp\left[-i\int_{t_0}^t dt' V_I(t')\right]\right\} , \qquad (15)$$

where $T\{\}$ is the time-ordering operator. This solution works because time ordering effectively makes everything inside commute:

$$T\{A\cdots B\cdots\} = T\{B\cdots A\cdots\} . \tag{16}$$

Since it has the right boundary conditions, namely U(t,t) = 1, this solution is unique.

Time ordering of an exponential is defined in the obvious way through its expansion:

$$U(t,t_0) = 1 - i \int_{t_0}^t dt' V_I(t') - \frac{1}{2} \int_{t_0}^t dt' \int_{t_0}^t dt'' T\left\{V_I(t')V_I(t'')\right\} + \cdots$$
 (17)

This is known as a Dyson series. Dyson defined the time-ordered product and this series in his classic paper. In that paper he showed the equivalence of old-fashioned perturbation theory or, more exactly, the interaction picture method developed by Schwinger and Tomonaga based on time-dependent perturbation theory, and Feynman's method, involving space-time diagrams, which we are about to get to.

3.1.1 Perturbative solution for the Dyson series

Removing the subscript on V for simplicity, the differential equation we want to solve is

$$i\partial_t U(t, t_0) = V(t)U(t, t_0) . (18)$$

Integrating this equation lets us write it in an equivalent form:

$$U(t,t_0) = 1 - i \int_{t_0}^t dt' V(t') U(t',t_0) , \qquad (19)$$

where 1 is the appropriate integration constant so that $U(t_0, t_0) = 1$.

Solve the integral equation order-by-order in V. At zeroth order in V,

$$U(t, t_0) = 1. (20)$$

To first order in V,

$$U(t,t_0) = 1 - i \int_{t_0}^t dt' V(t') + \cdots$$
 (21)

To second order,

$$U(t,t_0) = 1 - i \int_{t_0}^t dt' V(t') \left[1 - i \int_{t_0}^{t'} dt'' V(t'') + \cdots \right]$$

= $1 - i \int_{t_0}^t dt' V(t') + (-i)^2 \int_{t_0}^t dt' \int_{t_0}^{t'} dt'' V(t') V(t'') + \cdots$ (22)

The second integral has $t_0 < t'' < t'$, which is the same as $t_0 < t'' < t$ and t'' < t' < t. So it can also be written as

$$\int_{t_0}^t dt' \int_{t_0}^{t'} dt'' V(t') V(t'') = \int_{t_0}^t dt'' \int_{t''}^t dt' V(t') V(t'') = \int_{t'}^t dt'' \int_{t_0}^t dt'' V(t'') V(t'')$$
 (23)

where we have relabeled $t'' \leftrightarrow t'$ and swapped the order of the integrals to form. Averaging the first and third form gives

$$\int_{t_0}^t dt' \int_{t_0}^{t'} dt'' V(t') V(t'') = \frac{1}{2} \int_{t_0}^t dt' \left[\int_{t_0}^{t'} dt'' V(t') V(t'') + \int_{t'}^t dt'' V(t'') V(t') \right]
= \frac{1}{2} \int_{t_0}^t dt' \int_{t_0}^t dt'' T \left\{ V(t') V(t'') \right\} .$$
(24)

Thus

$$U(t,t_0) = 1 - i \int_{t_0}^t dt' V(t') + \frac{(-i)^2}{2} \int_{t_0}^t dt' \int_{t_0}^t dt'' T\left\{V(t')V(t'')\right\} + \cdots$$
 (25)

Continuing this way, we find, restoring the subscript on V, that

$$U(t,t_0) = T \left\{ \exp \left[-i \int_{t_0}^t dt' V_I(t') \right] \right\} . \tag{26}$$

3.2 Perturbation Theory

[2] The technique that has historically been most useful in calculating the S-matrix is perturbation theory, an expansion in powers of the interaction term V in the Hamiltonian $H = H_0 + V$.

The S-matrix is

$$S_{\beta\alpha} = \delta(\beta - \alpha) - 2i\pi\delta(E_{\beta} - E_{\alpha})T_{\beta\alpha}^{\dagger}$$
$$T_{\beta\alpha}^{\dagger} = (\Phi_{\beta}, V\Psi_{\alpha}^{\dagger}) ,$$

where Ψ_{α}^{\dagger} satisfies the Lippmann-Schwinger equation

$$\Psi_{\alpha}^{\dagger} = \Phi_{\alpha} + \int d\gamma \frac{T_{\gamma\alpha}^{\dagger} \Phi_{\gamma}}{E_{\alpha} - E_{\gamma} + i\epsilon} . \tag{27}$$

Operating on this equation with V and taking the scalar product with Φ_{β} yields an integral equation for T^{\dagger}

$$T_{\beta\alpha}^{\dagger} = V_{\beta\alpha} + \int d\gamma \frac{V_{\beta\gamma} T_{\gamma\alpha}^{\dagger}}{E_{\alpha} - E_{\gamma} + i\epsilon} , \qquad (28)$$

where

$$V_{\beta\alpha} \equiv (\Phi_{\beta}, V\Phi_{\alpha}) \ . \tag{29}$$

The perturbation series for $T_{\gamma\alpha}^{\dagger}$ is obtained by iteration from Eq. (28)

$$T_{\beta\alpha}^{\dagger} = V_{\beta\alpha} + \int d\gamma \frac{V_{\beta\gamma}V_{\gamma\alpha}}{E_{\alpha} - E_{\gamma} + i\epsilon} + \int d\gamma d\gamma' \frac{V_{\beta\gamma}V_{\gamma\gamma'}V_{\gamma'\alpha}}{(E_{\alpha} - E_{\gamma'} + i\epsilon)(E_{\alpha} - E_{\gamma} + i\epsilon)} + \cdots$$
 (30)

The method of calculation based on Eq. (30), which dominated calculations of the S-matrix in the 1930s, is today known as old-fashioned perturbation theory.

$$i\frac{\mathrm{d}}{\mathrm{d}\tau}U(\tau,\tau_0) = V(\tau)U(\tau,\tau_0) , \qquad (31)$$

where

$$V(t) \equiv \exp(iH_0t)V \exp(-iH_0t) \tag{32}$$

(Operators with this sort of time-dependence are said to be defined in the interaction picture, to distinguish their time-dependence from the time-dependence $O_H(t) = \exp(iHt)O_H \exp(-iHt)$ required in the Heisenberg picture of quantum mechanics.)

The time-ordered product of n Vs is a sum over all n! permutations of the Vs, each of which gives the same integral over all $t_1, t_2, \dots t_n$,

$$S = 1 + \sum_{n=1}^{\infty} \frac{(-i)^n}{n!} \int_{-\infty}^{\infty} dt_1 dt_2 \cdots dt_n T\{V(t_1) \cdots V(t_n)\} .$$
 (33)

This is sometimes known as the Dyson series. This series can be summed if the V(t) at different times all commute. The sum is then

$$S = \exp\left(-i\int_{-\infty}^{\infty} dt V(t)\right) . \tag{34}$$

4 Sokhotski - Plemelj theorem

Let C be a smooth closed simple curve in the plane, and φ an analytic function on C. Then the Cauchy-type integral

$$\frac{1}{2\pi i} \int_C \frac{\varphi(\zeta) \, d\zeta}{\zeta - z} \,\,, \tag{35}$$

defines two analytic functions of z, ϕ_i inside C and ϕ_e outside. The Sokhotski-Plemelj formulas relate the limiting boundary values of these two analytic functions at a point z on C and the Cauchy principal value \mathcal{P} of the integral:

$$\phi_i(z) = \frac{1}{2\pi i} \mathcal{P} \int_C \frac{\varphi(\zeta) \, d\zeta}{\zeta - z} + \frac{1}{2} \varphi(z) , \qquad (36)$$

$$\phi_e(z) = \frac{1}{2\pi i} \mathcal{P} \int_C \frac{\varphi(\zeta) \, d\zeta}{\zeta - z} - \frac{1}{2} \varphi(z) \ . \tag{37}$$

Subsequent generalizations relaxed the smoothness requirements on curve C and the function ϕ .

Let f be a complex-valued function which is defined and continuous on the real line, and let a and b be real constants with a < 0 < b. Then

$$\lim_{\varepsilon \to 0^+} \int_a^b \frac{f(x)}{x \pm i\varepsilon} \, dx = \mp i\pi f(0) + \mathcal{P} \int_a^b \frac{f(x)}{x} \, dx,\tag{38}$$

where \mathcal{P} denotes the Cauchy principal value. (Note that this version makes no use of analyticity.)

$$\lim_{\varepsilon \to 0^+} \int_a^b \frac{f(x)}{x \pm i\varepsilon} \, dx = \mp i\pi \lim_{\varepsilon \to 0^+} \int_a^b \frac{\varepsilon}{\pi(x^2 + \varepsilon^2)} f(x) \, dx + \lim_{\varepsilon \to 0^+} \int_a^b \frac{x^2}{x^2 + \varepsilon^2} \frac{f(x)}{x} \, dx \; . \tag{39}$$

For the first term, $\varepsilon/\pi(x^2+\varepsilon^2)$ is a nascent delta function, and therefore approaches a Dirac delta function in the limit. Therefore, the first term equals $\mp i\pi f(0)$.

For the second term, the factor $x^2/(x^2 + \varepsilon^2)$ approaches 1 for $|x| \gg \varepsilon$, approaches 0 for $|x| \ll \varepsilon$, and is exactly symmetric about 0. Therefore, in the limit, it turns the integral into a Cauchy principal value integral.

4.1 The Sokhotski-Plemelj formula

The Sokhotski-Plemelj formula is a relation between the following generalized functions (also called distributions),

$$\lim_{\varepsilon \to 0} \frac{1}{x \pm i\varepsilon} = \mathcal{P} \frac{1}{x} \mp i\pi \delta(x) , \qquad (40)$$

where $\varepsilon > 0$ is an infinitesimal real quantity. This identity formally makes sense only when first multiplied by a function f(x) that is smooth and non-singular in a neighborhood of the

origin, and then integrated over a range of x containing the origin. We shall also assume that $f(x) \to 0$ sufficiently fast as $x \to \pm \infty$ in order that integrals evaluated over the entire real line are convergent. Moreover, all surface terms at $\pm \infty$ that arise when integrating by parts are assumed to vanish.

$$\lim_{\varepsilon \to 0} \int_{-\infty}^{\infty} \frac{f(x) dx}{x \pm i\varepsilon} = \mathcal{P} \int_{-\infty}^{\infty} \frac{f(x) dx}{x} \mp i\pi f(0) , \qquad (41)$$

where the Cauchy principal value integral is defined as:

$$\mathcal{P} \int_{-\infty}^{\infty} \frac{f(x) dx}{x} \equiv \lim_{\delta \to 0} \left\{ \int_{-\infty}^{-\delta} \frac{f(x) dx}{x} + \int_{\delta}^{\infty} \frac{f(x) dx}{x} \right\} , \tag{42}$$

assuming f(x) is regular in a neighborhood of the real axis and vanishes as $|x| \to 0$.

A generalization is

$$\lim_{\varepsilon \to 0} \frac{1}{x - x_0 \pm i\varepsilon} = \mathcal{P} \frac{1}{x - x_0} \mp i\pi \delta(x - x_0) , \qquad (43)$$

where

$$\mathcal{P} \int_{-\infty}^{\infty} \frac{f(x) dx}{x - x_0} \equiv \lim_{\delta \to 0} \left\{ \int_{-\infty}^{x_0 - \delta} \frac{f(x) dx}{x - x_0} + \int_{x_0 + \delta}^{\infty} \frac{f(x) dx}{x - x_0} \right\}$$
(44)

4.2 Derivation 1

$$\frac{1}{x \pm i\varepsilon} = \frac{x \mp i\varepsilon}{x^2 + \varepsilon^2} \,, \tag{45}$$

where ε is a positive infinitesimal quantity. Thus, for any smooth function that is non-singular in a neighborhood of the origin,

$$\int_{-\infty}^{\infty} \frac{f(x) dx}{x \pm i\varepsilon} = \int_{-\infty}^{\infty} \frac{x f(x) dx}{x^2 + \varepsilon^2} \mp i\varepsilon \int_{-\infty}^{\infty} \frac{f(x) dx}{x^2 + \varepsilon^2}$$
(46)

$$\int_{-\infty}^{\infty} \frac{xf(x)dx}{x^2 + \varepsilon^2} = \int_{-\infty}^{-\delta} \frac{xf(x)dx}{x^2 + \varepsilon^2} + \int_{\delta}^{\infty} \frac{xf(x)dx}{x^2 + \varepsilon^2} + \int_{-\delta}^{\delta} \frac{xf(x)dx}{x^2 + \varepsilon^2}$$
(47)

In the first two integrals, it is safe to take the limit $\varepsilon \to 0$. In the third integral, if δ is small enough, then we can approximate $f(x) \simeq f(0)$ for values of $|x| < \delta$.

$$\int_{-\infty}^{\infty} \frac{x f(x) dx}{x^2 + \varepsilon^2} = \lim_{\delta \to 0} \left\{ \int_{-\infty}^{-\delta} \frac{f(x) dx}{x} + \int_{\delta}^{\infty} \frac{f(x) dx}{x} \right\} + f(0) \int_{-\delta}^{\delta} \frac{x dx}{x^2 + \varepsilon^2} . \tag{48}$$

However,

$$\int_{-\delta}^{\delta} \frac{x \mathrm{d}x}{x^2 + \varepsilon^2} = 0 , \qquad (49)$$

since the integrand is an odd function of x that is being integrated symmetrically about the origin, and

$$\mathcal{P} \int_{-\infty}^{\infty} \frac{f(x) dx}{x} \equiv \lim_{\delta \to 0} \left\{ \int_{-\infty}^{-\delta} \frac{f(x) dx}{x} + \int_{\delta}^{\infty} \frac{f(x) dx}{x} \right\}$$
 (50)

defines the principal value integral. Hence,

$$\int_{-\infty}^{\infty} \frac{x f(x) dx}{x^2 + \varepsilon^2} = \mathcal{P} \int_{-\infty}^{\infty} \frac{f(x) dx}{x} .$$
 (51)

Since ε is an infinitesimal quantity, the only significant contribution from

$$\varepsilon \int_{-\infty}^{\infty} \frac{f(x) \mathrm{d}x}{x^2 + \varepsilon^2} \tag{52}$$

can come from the integration region where $x \simeq 0$, where the integrand behaves like ε^{-2} . Approximate $f(x) \simeq f(0)$,

$$\varepsilon \int_{-\infty}^{\infty} \frac{f(x) dx}{x^2 + \varepsilon^2} \simeq \varepsilon f(0) \int_{-\infty}^{\infty} \frac{dx}{x^2 + \varepsilon^2} = \pi f(0) , \qquad (53)$$

where

$$\int_{-\infty}^{\infty} \frac{\mathrm{d}x}{x^2 + \varepsilon^2} = \frac{1}{\varepsilon} \tan^{-1} \left(\frac{x}{\varepsilon}\right) \Big|_{-\infty}^{\infty} = \frac{\pi}{\varepsilon} . \tag{54}$$

$$\lim_{\varepsilon \to 0} \int_{-\infty}^{\infty} \frac{f(x) dx}{x \pm i\varepsilon} = \mathcal{P} \int_{-\infty}^{\infty} \frac{f(x) dx}{x} \mp i\pi f(0) .$$
 (55)

4.3 Derivation 2

Consider the following path of integration in the complex plane, denoted by C. C is the contour along the real axis from $-\infty$ to $-\delta$, followed by a semicircular path C_{δ} (of radius δ), followed by the contour along the real axis from δ to ∞ . The infinitesimal quantity δ is assumed to be positive. Then

$$\int_{C} \frac{f(x)dx}{x} = \mathcal{P} \int_{-\infty}^{\infty} \frac{f(x)dx}{x} + \int_{C_{5}} \frac{f(x)dx}{x}$$
(56)

In the limit of $\delta \to 0$, we can approximate $f(x) \simeq f(0)$ in the last integral. Noting that the contour C_{δ} can be parameterized as $x = \delta e^{i\theta}$ for $0 \le \theta \le \pi$, we end up with

$$\lim_{\delta \to 0} \int_{C_{\delta}} \frac{f(x) dx}{x} = f(0) \lim_{\delta \to 0} \int_{\pi}^{0} \frac{i \delta e^{i\delta}}{\delta e^{i\delta}} d\theta = -i \pi f(0) .$$
 (57)

Hence

$$\int_{C} \frac{f(x)dx}{x} = \mathcal{P} \int_{-\infty}^{\infty} \frac{f(x)dx}{x} - i\pi f(0) .$$
 (58)

By deforming the contour C to a contour C' that consists of a straight line that runs from $-\infty + i\varepsilon$ to $\infty + i\varepsilon$, where ε is a positive infinitesimal (of the same order of magnitude as δ).

Assuming that f(x) has no singularities in an infinitesimal neighborhood around the real axis, we are free to deform the contour C into C' without changing the value of the integral. It follows that

$$\int_{C} \frac{f(x)dx}{x} = \int_{-\infty + i\varepsilon}^{\infty + i\varepsilon} \frac{f(x)dx}{x} = \int_{-\infty}^{\infty} \frac{f(y + i\varepsilon)}{y + i\varepsilon} dy , \qquad (59)$$

Since ε is infinitesimal, we can approximate $f(y+i\varepsilon) \simeq f(y)^1$.

$$\int_{C} \frac{f(x)dx}{x} = \int_{-\infty}^{\infty} \frac{f(x)}{x + i\varepsilon} dx .$$
 (60)

$$\lim_{\varepsilon \to 0} \int_{-\infty}^{\infty} \frac{f(x)}{x + i\varepsilon} dx = \mathcal{P} \int_{-\infty}^{\infty} \frac{f(x)dx}{x} - i\pi f(0) . \tag{61}$$

4.4 Derivation 3

Starting from the definition of the Cauchy principal value, integrate by parts to obtain

$$\int_{-\infty}^{-\delta} \frac{f(x) dx}{x} = f(x) \ln|x| \Big|_{-\infty}^{-\delta} - \int_{-\infty}^{-\delta} f'(x) \ln|x| dx = f(-\varepsilon) \ln \varepsilon - \int_{-\infty}^{-\delta} f'(x) \ln|x| dx ,$$

$$\int_{\delta}^{\infty} \frac{f(x) dx}{x} = f(x) \ln|x| \Big|_{\delta}^{\infty} - \int_{\delta}^{\infty} f'(x) \ln|x| dx = -f(\varepsilon) \ln \varepsilon - \int_{\delta}^{\infty} f'(x) \ln|x| dx ,$$

where we have assumed that $f(x) \to 0$ sufficiently fast as $x \to \pm \infty$ so that the surface terms at $\pm \infty$ vanish.

$$\mathcal{P} \int_{-\infty}^{\infty} \frac{f(x) dx}{x} = \lim_{\delta \to 0} \left\{ [f(-\varepsilon) - f(\varepsilon)] \ln \delta - \int_{-\infty}^{-\delta} f'(x) \ln |x| dx - \int_{\delta}^{\infty} f'(x) \ln |x| dx \right\} . \quad (62)$$

Since f(x) is differentiable and well behaved, we can define

$$g(x) \equiv \int_0^1 f'(xt) dt = \frac{f(x) - f(0)}{x}$$
, (63)

which implies that g(x) is smooth and non-singular and

$$f(x) = f(0) + xg(x) . (64)$$

$$\mathcal{P} \int_{-\infty}^{\infty} \frac{f(x) dx}{x} = \lim_{\delta \to 0} \left\{ -2g(x)\delta \ln \delta - \int_{-\infty}^{-\delta} f'(x) \ln |x| dx - \int_{\delta}^{\infty} f'(x) \ln |x| dx \right\}$$
$$= -\int_{-\infty}^{\infty} f'(x) \ln |x| dx.$$

¹More precisely, we can expand $f(y+i\varepsilon)$ in a Taylor series about $\varepsilon = 0$ to obtain $f(y+i\varepsilon) = f(y) + \mathcal{O}(\varepsilon)$. At the end of the calculation, we may take $\varepsilon \to 0$, in which case the $\mathcal{O}(\varepsilon)$ terms vanish.

 $\ln |x|$ is integrable at x=0, so that the last integral is well-defined. Finally, we integrate by parts and drop the surface terms at $\pm \infty$ (under the usual assumption that $f'(x) \to 0$ sufficiently fast as $x \to \infty$). The end result is

$$\mathcal{P} \int_{-\infty}^{\infty} \frac{f(x) dx}{x} = \int_{-\infty}^{\infty} f(x) \frac{d \ln |x|}{dx} dx .$$
 (65)

That is, we have derived the generalized function identity,

$$\frac{\mathrm{d}\ln|x|}{\mathrm{d}x} = \mathcal{P}\frac{1}{x} \ . \tag{66}$$

Begin with the definition of the principal value of the complex logarithm,

$$Lnz = \ln|z| + i\arg z , \qquad (67)$$

where arg z is the principal value of the argument (or phase) of the complex number z, with the convention that $-\pi < \arg z \leqslant \pi$. In particular, for real x and a positive infinitesimal ε ,

$$\lim_{\varepsilon \to 0} \operatorname{Ln}(x \pm i\varepsilon) = \ln|x| \pm i\pi\Theta(-x) , \qquad (68)$$

where $\Theta(x)$ is the Heaviside step function. Differentiating with respect to x immediately yields the Sokhotski-Plemelj formula,

$$\lim_{\varepsilon \to 0} \frac{1}{x \pm i\varepsilon} = \mathcal{P} \frac{1}{x} \mp i\pi \delta(x) , \qquad (69)$$

where we have used

$$\frac{\mathrm{d}}{\mathrm{d}x}\Theta(-x) = -\frac{\mathrm{d}}{\mathrm{d}x}\Theta(x) = -\delta(x) \ . \tag{70}$$

References

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