

# Chiral Perturbation Theory

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## 1 Effective Pion Lagrangian

The technique used in  $\chi$ PT to obtain the effective Lagrangian of the pion relies on a “theorem”, as formulated by Weinberg:

[I]f one writes down the most general possible Lagrangian, including all terms consistent with assumed symmetry principles, and then calculates matrix elements with this Lagrangian to any given order of perturbation theory, the result will simply be the most general possible S-matrix consistent with analyticity, perturbative unitarity, cluster decomposition and the assumed symmetry principles. [1]

In other words, if we write down the most general Lagrange density consistent with symmetries of the underlying theory, it will result in the most general S-matrix consistent with that theory, and important physical assumptions. This leaves a Lagrange density with infinitely many terms, and infinitely many free parameters. To be able to use this theory for anything one must have a method for ordering the terms in order of importance. As described in [2], by rescaling the external momenta  $p_\mu \rightarrow tp_\mu$  and quark masses  $m_i \rightarrow t^2 m_i$ , each term in the Lagrangian obtains a factor  $t^D$ . The Lagrangian is then expanded as  $\mathcal{L} = \sum_D \mathcal{L}_D$ , where  $\mathcal{L}_D$  contains all terms with a factor  $t^D$ .

In our case, the underlying theory is QCD with two quarks, up and down, with mass matrix

$$M = \begin{pmatrix} m_u & 0 \\ 0 & m_d \end{pmatrix}. \quad (1)$$

In the isospin limit,  $m_u = m_d$ , the theory is invariant under global transformations by elements of the group  $G' = \text{SU}(2)_L \times \text{SU}(2)_R \times \text{U}(1)_V$ . All terms involving only pions are trivially invariant under  $\text{U}(1)_V$ , (HVVORFOR?) so we focus on the  $G = \text{SU}(2)_L \times \text{SU}(2)_R$  subgroup. This symmetry is spontaneously broken if the quark field has a non-zero ground state expectation value  $\langle \bar{q}q \rangle$ , leaving only a subgroup  $H = \text{SU}(2)_V \subseteq G$  of symmetry transformations of the vacuum state. The Goldstone manifold  $G/H = \text{SU}(2)_A$  is a three-dimensional Lie group, and therefore results in three (pseudo) Goldstone bosons, the pions. There exists an isomorphism from a subset  $S \subseteq M_1$  of the set of all Goldstone-fields

$$M_1 = \{ \pi_a : \mathcal{M}_4 \longrightarrow \mathbb{R}^3 | \pi_a \text{ smooth} \}$$

close to the ground state, into fields taking values in the Goldstone manifold  $G/H$ . (BEVISE?)(HVA ER ISOMORFISME HER?). The  $\chi$ PT effective Lagrangian will be constructed using this map, through the parametrization

$$\begin{aligned} \Sigma : \mathcal{M}_4 &\longrightarrow \text{SU}(2), \\ x &\longrightarrow \Sigma(x) = A_\alpha(U(x)\Sigma_0 U(x))A_\alpha, \end{aligned} \quad (2)$$

where

$$\Sigma_0 = \mathbb{1}, A_\alpha = \exp\left(\frac{i\alpha}{2}\tau_1\right), U(x) = \exp\left(i\frac{\tau_a\pi_a(x)}{2f}\right).$$

$\tau_a$  are the  $\text{SU}(2)$  generators, i.e. Pauli matrices, as described in Appendix A.  $\pi_a$ , where  $a \in \{1, 2, 3\}$ , are the pion fields. These are real fields, meaning  $\pi_a^\dagger = \pi_a$ .

## 1.1 Leading order Lagrangian

The leading order Lagrangian in  $\chi$ PT is [2, 3]

$$\mathcal{L}_2 = \frac{f^2}{4} \text{Tr} [\nabla_\mu \Sigma (\nabla^\mu \Sigma)^\dagger] + \frac{f^2}{4} \text{Tr} [\chi^\dagger \Sigma + \Sigma^\dagger \chi]. \quad (3)$$

$\chi$  and  $f$  are the free parameters of the theory.  $f$  is the pion decay constant, while  $\chi = 2B_0M$ . Here,  $M$  is the mass matrix Eq. (1), and  $B_0$  is related to the quark condensate through  $f^2 B_0 = -\langle \bar{u}u \rangle$ . The covariant derivative is defined by

$$\nabla_\mu \Sigma = \partial_\mu \Sigma - i[v_\mu, \Sigma], \quad (\nabla_\mu \Sigma)^\dagger = \partial_\mu \Sigma^\dagger - i[v_\mu, \Sigma^\dagger], \quad v_\mu = \frac{1}{2} \mu_I \delta_\mu^0 \tau_3,$$

where  $\mu_I$  is the isospin chemical potential. To get the series expansion of  $\Sigma$  in powers of  $\pi/f$ , we start by using the fact that  $\tau_a^2 = \mathbb{1}$  to write

$$A_\alpha = \sum_n \frac{1}{n!} \left( \frac{i\alpha}{2} \tau_1 \right)^n = \sum_n \left[ \frac{1}{(2n)!} \left( \frac{i\alpha}{2} \right)^{(2n)} + \frac{\tau_1}{(2n+1)!} \left( \frac{i\alpha}{2} \right)^{(2n+1)} \right] = \mathbb{1} \cos \frac{\alpha}{2} + i\tau_1 \sin \frac{\alpha}{2}. \quad (4)$$

The series expansion of  $U$  is

$$U = \exp \left( \frac{i\pi_a \tau_a}{2f} \right) = 1 + \frac{i\pi_a \tau_a}{2f} + \frac{1}{2} \left( \frac{i\pi_a \tau_a}{2f} \right)^2 + \frac{1}{6} \left( \frac{i\pi_a \tau_a}{2f} \right)^3 + \frac{1}{24} \left( \frac{i\pi_a \tau_a}{2f} \right)^4 + \mathcal{O}((\pi/f)^5),$$

which we use to calculate the expansion of the inner part of  $\Sigma$ , as given in Eq. (2),

$$\begin{aligned} U \Sigma_0 U &= \left( 1 + \frac{i\pi_a \tau_a}{2f} + \frac{1}{2} \left( \frac{i\pi_a \tau_a}{2f} \right)^2 + \frac{1}{6} \left( \frac{i\pi_a \tau_a}{2f} \right)^3 + \frac{1}{24} \left( \frac{i\pi_a \tau_a}{2f} \right)^4 \right) \\ &\times \left( 1 + \frac{i\pi_a \tau_a}{2f} + \frac{1}{2} \left( \frac{i\pi_a \tau_a}{2f} \right)^2 + \frac{1}{6} \left( \frac{i\pi_a \tau_a}{2f} \right)^3 + \frac{1}{24} \left( \frac{i\pi_a \tau_a}{2f} \right)^4 \right) + \mathcal{O}((\pi/f)^5) \\ &= 1 + \frac{i\pi_a \tau_a}{f} + 2 \left( \frac{i\pi_a \tau_a}{2f} \right)^2 + \frac{4}{3} \left( \frac{i\pi_a \tau_a}{2f} \right)^3 + \frac{2}{3} \left( \frac{i\pi_a \tau_a}{2f} \right)^4 + \mathcal{O}((\pi/f)^5). \end{aligned}$$

The symmetry of  $\pi_a \pi_b$  means that

$$(\pi_a \tau_a)^2 = \pi_a \pi_b \frac{1}{2} \{\tau_a, \tau_b\} = \pi_a \pi_a, \quad (\pi_a \tau_a)^3 = \pi_a \pi_a \pi_b \tau_b, \quad (\pi_a \tau_a)^4 = \pi_a \pi_a \pi_b \pi_b.$$

This gives us the expression

$$U \Sigma_0 U = 1 + i \frac{\pi_a \tau_a}{f} - \frac{\pi_a^2}{2f^2} - i \frac{\pi_a^2 \pi_b \tau_b}{6f^3} + \frac{\pi_a^2 \pi_b^2}{24f^4} + \mathcal{O}((\pi/f)^5).$$

We combine this result with Eq. (4) to get an expression for  $\Sigma$  up to  $\mathcal{O}((\pi/f)^5)$

$$\begin{aligned} \Sigma &= \left( \cos \frac{\alpha}{2} + i\tau_1 \sin \frac{\alpha}{2} \right) \left( 1 + i \frac{\pi_a \tau_a}{f} - \frac{\pi_a^2}{2f^2} - i \frac{\pi_a^2 \pi_b \tau_b}{6f^3} + \frac{\pi_a^2 \pi_b^2}{24f^4} \right) \left( \cos \frac{\alpha}{2} + i\tau_1 \sin \frac{\alpha}{2} \right) \\ &= \left( 1 + i \frac{\pi_a \tau_a}{f} - \frac{\pi_a^2}{2f^2} - i \frac{\pi_a^2 \pi_b \tau_b}{6f^3} + \frac{\pi_a^2 \pi_b^2}{24f^4} \right) \cos^2 \frac{\alpha}{2} \\ &\quad - \left( 1 + i \frac{\pi_a}{f} \tau_1 \tau_a \tau_1 - \frac{\pi_a^2}{2f^2} - i \frac{\pi_a^2 \pi_b}{6f^3} \tau_1 \tau_b \tau_1 + \frac{\pi_a^2 \pi_b^2}{24f^4} \right) \sin^2 \frac{\alpha}{2} \\ &\quad + i \left( 2\tau_1 + i \frac{\pi_a}{f} \{\tau_1, \tau_a\} - 2\tau_1 \frac{\pi_a^2}{2f^2} - i \frac{\pi_a^2 \pi_b}{6f^3} \{\tau_1, \tau_b\} + 2\tau_1 \frac{\pi_a^2 \pi_b^2}{24f^4} \right) \sin \frac{\alpha}{2} \cos \frac{\alpha}{2}. \end{aligned}$$

Using trigonometric identities and the commutator,

$$\cos^2 \frac{\alpha}{2} - \sin^2 \frac{\alpha}{2} = \cos \alpha, \quad 2 \cos \frac{\alpha}{2} \sin \frac{\alpha}{2} = \sin \alpha, \quad \tau_1 \tau_a \tau_1 = -\tau_a + 2\delta_{1a} \tau_1,$$

the final expression of  $\Sigma$  to  $\mathcal{O}((\pi/f)^5)$  is

$$\Sigma = \left(1 - \frac{\pi_a^2}{2f^2} + \frac{\pi_a^2 \pi_b^2}{24f^4}\right) (\cos \alpha + i\tau_1 \sin \alpha) + \left(\frac{\pi_a}{f} - \frac{\pi_b^2 \pi_a}{6f^3}\right) \left(i\tau_a - 2i\delta_{a1}\tau_1 \sin^2 \frac{\alpha}{2} - \delta_{a1} \sin \alpha\right). \quad (5)$$

The kinetic term in the  $\chi$ PT Lagrangian is

$$\nabla_\mu \Sigma (\nabla^\mu \Sigma)^\dagger = \partial_\mu \Sigma \partial^\mu \Sigma^\dagger - i (\partial_\mu \Sigma [v^\mu, \Sigma^\dagger] - \text{h.c.}) - [v_\mu, \Sigma] [v_\mu, \Sigma^\dagger]. \quad (6)$$

Using Eq. (5) we find the expansion of the constitutive parts of the kinetic term to be

$$\begin{aligned} \partial_\mu \Sigma &= \left(\frac{-1}{f^2} + \frac{\pi_b^2}{6f^4}\right) (\cos \alpha + i\tau_1 \sin \alpha) (\pi_a \partial_\mu \pi_a) \\ &\quad + \left(\frac{\partial_\mu \pi_a}{f} - \frac{\pi_b^2 \partial_\mu \pi_a + 2\pi_a \pi_b \partial_\mu \pi_b}{6f^3}\right) \left(i\tau_a - 2i\delta_{a1}\tau_1 \sin^2 \frac{\alpha}{2} - \delta_{a1} \sin \alpha\right) \\ &= \left[\left(\frac{-1}{f^2} + \frac{\pi_b^2}{6f^4}\right) (\pi_a \partial_\mu \pi_a) \cos \alpha - \left(\frac{\partial_\mu \pi_1}{f} - \frac{\pi_b^2 \partial_\mu \pi_1 + 2\pi_1 \pi_b \partial_\mu \pi_b}{6f^3}\right) \sin \alpha\right] \\ &\quad - \left[\left(\frac{-1}{f^2} + \frac{\pi_b^2}{6f^4}\right) (\pi_a \partial_\mu \pi_a) \sin \alpha - \left(\frac{\partial_\mu \pi_1}{f} - \frac{\pi_b^2 \partial_\mu \pi_1 + 2\pi_1 \pi_b \partial_\mu \pi_b}{6f^3}\right) 2 \sin^2 \frac{\alpha}{2}\right] i\tau_1 \\ &\quad + \left(\frac{\partial_\mu \pi_a}{f} - \frac{\pi_b^2 \partial_\mu \pi_a + 2\pi_a \pi_b \partial_\mu \pi_b}{6f^3}\right) i\tau_a, \end{aligned} \quad (7)$$

and

$$\begin{aligned} [v_\mu, \Sigma] &= \frac{1}{2} \mu_I \delta_\mu^0 \left[ \left(1 - \frac{\pi_a^2}{2f^2} + \frac{\pi_a^2 \pi_b^2}{24f^4}\right) i \sin \alpha [\tau_3, \tau_1] + \left(\frac{\pi_a}{f} - \frac{\pi_b^2 \pi_a}{6f^3}\right) \left(i [\tau_a, \tau_3] - 2i\delta_{a1} \sin^2 \frac{\alpha}{2} [\tau_3, \tau_1]\right) \right] \\ &= -\mu_I \delta_\mu^0 \left\{ \left(1 - \frac{\pi_a^2}{2f^2} + \frac{\pi_a^2 \pi_b^2}{24f^4}\right) \tau_2 \sin \alpha + \left(\frac{\pi_a}{f} - \frac{\pi_b^2 \pi_a}{6f^3}\right) \left[(\delta_{a1}\tau_2 - \delta_{a2}\tau_1) - 2\delta_{a1}\tau_2 \sin^2 \frac{\alpha}{2}\right] \right\} \\ &= -\mu_I \delta_\mu^0 \left\{ \left[\left(1 - \frac{\pi_a^2}{2f^2} + \frac{\pi_a^2 \pi_b^2}{24f^4}\right) \sin \alpha + \left(\frac{\pi_1}{f} - \frac{\pi_b^2 \pi_1}{6f^3}\right) \cos \alpha\right] \tau_2 - \left(\frac{\pi_2}{f} - \frac{\pi_b^2 \pi_2}{6f^3}\right) \tau_1 \right\}. \end{aligned} \quad (8)$$

Combining Eq. (7) and Eq. (8) gives the following terms <sup>1</sup>

$$\begin{aligned} \text{Tr}\{\partial_\mu \Sigma \partial^\mu \Sigma^\dagger\} &= \frac{2}{f^2} \partial_\mu \pi_a \partial^\mu \pi_a + \frac{2}{3f^4} [(\pi_a \partial_\mu \pi_a)(\pi_b \partial^\mu \pi_b) - (\pi_a \partial_\mu \pi_b)(\pi_b \partial^\mu \pi_a)], \\ -i \text{Tr}\{\partial^\mu \Sigma [v_\mu, \Sigma^\dagger] - \text{h.c.}\} &= 4\mu_I \frac{\partial_0 \pi_2}{f} + 8\mu_I \frac{\pi_3}{3f^3} \sin \alpha (\pi_2 \partial_0 \pi_3 - \pi_3 \partial_0 \pi_2) \sin \alpha \\ &\quad + \left(\frac{4\mu_I}{f^2} \cos \alpha - \frac{8\mu_I \pi_1}{3f^3} \sin \alpha - \frac{4\mu_I \pi_a \pi_a}{3f^4} \cos \alpha\right) (\pi_1 \partial_0 \pi_2 - \pi_2 \partial_0 \pi_1), \\ -\text{Tr}\{[v_\mu, \Sigma] [v^\mu, \Sigma^\dagger]\} &= \mu_I^2 \left[2 \sin^2 \alpha + \left(\frac{2}{f} - \frac{4\pi_a \pi_a}{3f^3}\right) \pi_1 \sin 2\alpha + \left(\frac{2}{f^2} - \frac{2\pi_a \pi_a}{3f^4}\right) \pi_a \pi_b k_{ab}\right], \\ \text{Tr}\{\Sigma + \Sigma^\dagger\} &= 4 \cos \alpha - \frac{4\pi_1}{f} \sin \alpha - \frac{2\pi_a \pi_a}{f^2} \cos \alpha + \frac{2\pi_1 \pi_a \pi_a}{3f^3} \sin \alpha + \frac{(\pi_a \pi_a)^2}{6f^4} \cos \alpha, \end{aligned}$$

where  $k_{ab} = \delta_{a1}\delta_{b1} \cos 2\alpha + \delta_{a2}\delta_{b2} \cos^2 \alpha - \delta_{a3}\delta_{b3} \sin^2 \alpha$ . If we write the Lagrangian as show in Eq. (3) as  $\mathcal{L}_2 = \mathcal{L}_2^{(0)} + \mathcal{L}_2^{(1)} + \mathcal{L}_2^{(2)} + \dots$ , where  $\mathcal{L}_2^{(n)}$  contains all terms of order  $\mathcal{O}((\pi/f)^n)$ , then the result of the series

<sup>1</sup>The scripts used to aid the calculation of the Lagrangian is available at <https://github.com/martkjoh/prosjektoppgave>

expansion is

$$\mathcal{L}_2^{(0)} = f^2 \left( 2B_0 m \cos \alpha + \frac{1}{2} \mu^2 \sin^2 \alpha \right), \quad (9)$$

$$\mathcal{L}_2^{(1)} = f(\mu_I^2 \cos \alpha - 2B_0 m) \pi_1 \sin \alpha + f \mu_I \partial_0 \pi_2 \sin \alpha, \quad (10)$$

$$\mathcal{L}_2^{(2)} = \frac{1}{2} \partial_\mu \pi_a \partial^\mu \pi_a + \mu_I \cos \alpha (\pi_1 \partial_0 \pi_2 - \pi_2 \partial_0 \pi_1) - B_0 m \pi_a \pi_a \cos \alpha + \frac{1}{2} \mu_I^2 \pi_a \pi_b k_{ab}, \quad (11)$$

$$\begin{aligned} \mathcal{L}_2^{(3)} &= \frac{\pi_a \pi_a \pi_1}{6f} (2B_0 m \sin \alpha - 2\mu_I^2 \sin 2\alpha) \\ &\quad - \frac{2\mu_I}{3f} [\pi_1 (\pi_1 \partial_0 \pi_2 - \pi_2 \partial_0 \pi_1) + \pi_3 (\pi_3 \partial_0 \pi_2 - \pi_2 \partial_0 \pi_3)] \sin \alpha, \end{aligned} \quad (12)$$

$$\begin{aligned} \mathcal{L}_2^{(4)} &= \frac{1}{6f^2} \left\{ \frac{1}{2} B_0 m (\pi_a \pi_a)^2 \cos \alpha - [(\pi_a \pi_a)(\partial_\mu \pi_b \partial^\mu \pi_b) - (\pi_a \partial_\mu \pi_a)(\pi_b \partial^\mu \pi_b)] \right\} \\ &\quad - \frac{\mu_I \pi_a \pi_a}{3f^2} \left[ (\pi_1 \partial_0 \pi_2 - \pi_2 \partial_0 \pi_1) \cos \alpha + \frac{1}{2} \mu_I \pi_a \pi_b k_{ab} \right]. \end{aligned} \quad (13)$$

## 1.2 Equation of motion and redundant terms

Changing the field parametrization that appear in the Lagrangian does not affect any of the physics, as it corresponds to a change of variables in the path integral [2, 4, 5]. However, a change of variables can result in new terms in the Lagrangian. As a result of this, terms that on the face of it appear independent may be redundant. These terms can be eliminated by using the classical equation of motion. In this section we show first the derivation of the equation of motion, then use this result to identify redundant terms which need not be included in the most general Lagrangian.

We derive the equation of motion for the leading order Lagrangian using the principle of least action. Choosing the parametrization  $\Sigma = \exp(i\pi_a \tau_a)$ , a variation  $\pi_a \rightarrow \pi_a + \delta\pi_a$  results in a variation in  $\Sigma$ ,  $\delta\Sigma = i\tau_a \delta\pi_a \Sigma$ . The variation of the leading order action,

$$S_2 = \int_\Omega d^4x \mathcal{L}_2, \quad (14)$$

when varying  $\pi_a$  is

$$\delta S = \int_\Omega dx \frac{f^2}{4} \text{Tr} \{ (\nabla_\mu \delta\Sigma)(\nabla^\mu \Sigma)^\dagger + (\nabla_\mu \Sigma)(\nabla^\mu \delta\Sigma)^\dagger + \chi \delta\Sigma^\dagger + \delta\Sigma \chi^\dagger \}.$$

Using the properties of the covariant derivative to do partial integration, as show in Appendix B, as well as  $\delta(\Sigma\Sigma^\dagger) = (\delta\Sigma)\Sigma^\dagger + \Sigma(\delta\Sigma)^\dagger = 0$ , the variation of the action can be written

$$\begin{aligned} \delta S &= \frac{f^2}{4} \int_\Omega dx \text{Tr} \{ -\delta\Sigma \nabla^2 \Sigma^\dagger + (\nabla^2 \Sigma)(\Sigma^\dagger \delta\Sigma \Sigma^\dagger) - \chi(\Sigma^\dagger \delta\Sigma \Sigma^\dagger) + \delta\Sigma \chi^\dagger \} \\ &= \frac{f^2}{4} \int_\Omega dx \text{Tr} \{ \delta\Sigma \Sigma^\dagger [(\nabla^2 \Sigma)\Sigma^\dagger - \Sigma \nabla^2 \Sigma^\dagger - \chi \Sigma^\dagger + \Sigma \chi^\dagger] \} \\ &= i \frac{f^2}{4} \int_\Omega dx \text{Tr} \{ \tau_a [(\nabla^2 \Sigma)\Sigma^\dagger - \Sigma \nabla^2 \Sigma^\dagger - \chi \Sigma^\dagger + \Sigma \chi^\dagger] \} \delta\pi_a = 0. \end{aligned}$$

As the variation is arbitrary, the equation of motion to leading order is

$$\text{Tr} \{ \tau_a [(\nabla^2 \Sigma)\Sigma^\dagger - \Sigma \nabla^2 \Sigma^\dagger - \chi \Sigma^\dagger + \Sigma \chi^\dagger] \} = 0. \quad (15)$$

This may be rewritten as a matrix equation. Using that

$$\text{Tr} \{ (\nabla_\mu \Sigma) \Sigma^\dagger \} = \text{Tr} \{ i\tau_a (\partial_\mu \pi_a) \Sigma \Sigma^\dagger \} - i \text{Tr} \{ [v_\mu, \Sigma] \Sigma^\dagger \} = 0,$$

we can see that  $\text{Tr} \{ (\nabla^2 \Sigma) \Sigma^\dagger - \Sigma \nabla^2 \Sigma^\dagger \} = 0$ , and the equation of motion may be written as

$$\mathcal{O}_{\text{EOM}}^{(2)}(\Sigma) = (\nabla^2 \Sigma) \Sigma^\dagger - \Sigma \nabla^2 \Sigma^\dagger - \chi \Sigma^\dagger + \Sigma \chi^\dagger - \frac{1}{2} \text{Tr} \{ \chi \Sigma^\dagger - \Sigma \chi^\dagger \} = 0. \quad (16)$$

The next step in eliminating redundant terms is to change the parametrization of  $\Sigma$  by  $\Sigma(x) \rightarrow \Sigma'(x)$ . Here,  $\Sigma(x) = e^{iS(x)}\Sigma'(x)$ ,  $S(x) \in \mathfrak{su}(2)$ . This change leads to a new Lagrange density,  $\mathcal{L}[\Sigma] = \mathcal{L}[\Sigma'] + \Delta\mathcal{L}[\Sigma']$ . We are free to choose  $S(x)$ , as long  $\Sigma'$  still obeys the required transformation properties. Any terms in the Lagrangian  $\Delta\mathcal{L}$  due to a reparametrization can be neglected, as argued earlier. When demanding that  $\Sigma'$  obey the same symmetries as  $\Sigma$ , the most general transformation to second order in Weinberg's power counting scheme is [2]

$$S_2 = i\alpha_2 [(\nabla^2\Sigma')\Sigma'^\dagger - \Sigma'(\nabla^2\Sigma')^\dagger] + i\alpha_2 \left[ \chi\Sigma'^\dagger - \Sigma'\chi^\dagger - \frac{1}{2} \text{Tr}\{\chi\Sigma'^\dagger - \Sigma'\chi^\dagger\} \right]. \quad (17)$$

$\alpha_1$  and  $\alpha_2$  are arbitrary real numbers. As Eq. (17) is to second order,  $\Delta\mathcal{L}$  is fourth order in Weinberg's power counting scheme. To leading order is given by

$$\begin{aligned} \mathcal{L}_2[e^{iS_2}\Sigma'] &= \frac{f^2}{4} \text{Tr}\{[\nabla_\mu(1+iS_2)\Sigma'][\nabla^\mu\Sigma'^\dagger(1-iS_2)]\} + \frac{f^2}{4} \text{Tr}\{\chi\Sigma'^\dagger(1-iS_2) + (1+iS_2)\Sigma'\chi^\dagger\} \\ &= \mathcal{L}[\Sigma'] + i\frac{f^2}{4} \text{Tr}\{[\nabla_\mu(S_2\Sigma')][\nabla^\mu\Sigma']^\dagger - [\nabla_\mu\Sigma'][\nabla^\mu(\Sigma'^\dagger S_2)]\} - i\frac{f^2}{4} \text{Tr}\{\chi\Sigma'^\dagger S_2 - S_2\Sigma'\chi^\dagger\} \end{aligned}$$

Using the properties of the covariant derivative, as described in Appendix B, we may use the product rule and partial integration to write the difference between the two Lagrangians to fourth order as

$$\begin{aligned} \Delta\mathcal{L}[\Sigma'] &= i\frac{f^2}{4} \text{Tr}\{(\nabla_\mu S_2)(\Sigma'\nabla^\mu\Sigma'^\dagger - (\nabla^\mu\Sigma')\Sigma'^\dagger)\} - i\frac{f^2}{4} \text{Tr}\{\chi\Sigma'^\dagger S_2 - S_2\Sigma'\chi^\dagger\} \\ &= i\frac{f^2}{4} \text{Tr}\{S_2[\Sigma'^\dagger\nabla^2\Sigma' - (\nabla^2\Sigma')\Sigma'^\dagger - \chi\Sigma'^\dagger + \Sigma'\chi^\dagger]\}. \end{aligned}$$

Using the equation of motion Eq. (16), and the fact that  $\text{Tr}\{S_2\} = 0$ , this difference can be written as

$$\Delta\mathcal{L}[\Sigma'] = \frac{f^2}{4} \text{Tr}\{iS_2\mathcal{O}_{\text{EOM}}^{(2)}(\Sigma')\}. \quad (18)$$

Any term that can be written in the form of Eq. (18) for arbitrary  $\alpha_1, \alpha_2 \in \mathbb{R}$  is redundant, as we argued earlier, and may therefore be discarded.  $\Delta\mathcal{L}_2$  is of fourth order, and it can thus be used to remove terms from  $\mathcal{L}_4$  or higher order.

### 1.3 Next to leading order Lagrangian

The next to leading order Lagrangian density is, assuming no external fields

$$\begin{aligned} \mathcal{L}_4 &= \frac{l_1}{4} \text{Tr}\{\nabla_\mu\Sigma(\nabla^\mu\Sigma)^\dagger\}^2 + \frac{l_2}{4} \text{Tr}\{\nabla_\mu\Sigma(\nabla_\nu\Sigma)^\dagger\} \text{Tr}\{\nabla^\mu\Sigma(\nabla^\nu\Sigma)^\dagger\} + \frac{l_3 + h_1 - h_3}{16} \text{Tr}\{\chi\Sigma^\dagger + \Sigma\chi^\dagger\}^2 \\ &+ \frac{l_4}{4} \text{Tr}\{\nabla_\mu\Sigma(\nabla^\mu\Sigma)^\dagger\} \text{Tr}\{\chi\Sigma^\dagger + \Sigma\chi^\dagger\} + \frac{h_1 - h_3 - l_4 - l_7}{16} \text{Tr}\{\chi\Sigma^\dagger - \Sigma\chi^\dagger\}^2 + \frac{h_1 + h_2 - l_4}{4} \text{Tr}\{\chi\chi^\dagger\} \\ &- \frac{h_1 - h_3 - l_4}{8} \text{Tr}\{(\chi\Sigma^\dagger)^2 + (\Sigma\chi^\dagger)^2\} \end{aligned} \quad (19)$$

To  $\mathcal{L}_4$  to  $\mathcal{O}((\pi/f)^3)$ , we use the result from Eq. (7) and Eq. (8), up to and including  $\mathcal{O}((\pi/f)^2)$ , which gives

$$\begin{aligned} \text{Tr}\{\partial_\mu\Sigma\partial_\nu\Sigma^\dagger\} &= 2\frac{\partial_\mu\pi_a\partial_\nu\pi_a}{f^2} \\ -i\text{Tr}\{\partial_\mu\Sigma[v_\nu, \Sigma^\dagger] - \text{h.c.}\} &= \frac{2\mu_I\pi_2}{f}(\delta_\mu^0\partial_\nu + \delta_\nu^0\partial_\mu)\sin\alpha + \frac{2\mu_I}{f^2}[\pi_1(\delta_\mu^0\partial_\nu + \delta_\nu^0\partial_\mu)\pi_2 - \pi_2(\delta_\mu^0\partial_\nu + \delta_\nu^0\partial_\mu)\pi_1]\cos\alpha \\ -\text{Tr}\{[v_\nu, \Sigma][v_\nu, \Sigma^\dagger]\} &= 2\mu_I^2\delta_\mu^0\delta_\nu^0\left[\sin^2\alpha + \frac{\pi_1}{f}\sin 2\alpha + \frac{\pi_a\pi_b}{f^2}k_{ab}\right]. \end{aligned}$$

Using the form of the Pauli matrices, we can write  $\chi$  as

$$\chi = 2B_0M = 2B_0(\bar{m}\mathbf{1} + \Delta m\tau_3),$$

where  $\bar{m} = (m_u + m_d)/2$ ,  $\Delta m = (m_u - m_d)/2$ , which gives

$$\begin{aligned}\chi\Sigma^\dagger + \Sigma\chi^\dagger &= 4B_0 \left\{ (\bar{m} + \Delta m\tau_3) \left[ \left(1 - \frac{\pi_a^2}{2f^2}\right) \cos\alpha - \frac{\pi_1}{f} \sin\alpha \right] \right. \\ &\quad \left. + \Delta m \left[ \left(1 - \frac{\pi_a^2}{2f^2}\right) \tau_2 \sin\alpha + \frac{\pi_a}{f} (\delta_{a1}\tau_2 \cos\alpha - \delta_{a2}\tau_1) \right] \right\}, \\ \chi\Sigma^\dagger - \Sigma\chi^\dagger &= -4iB_0 \left\{ \bar{m} \left[ \left(1 - \frac{\pi_a^2}{2f^2}\right) \tau_1 \sin\alpha + \frac{\pi_a}{f} \left( \tau_a - 2\delta_{1a}\tau_1 \sin^2 \frac{\alpha}{2} \right) \right] + \Delta m \frac{\pi_3}{f} \right\}.\end{aligned}$$

Combining these results gives all the terms in  $\mathcal{L}_4$ , to  $\mathcal{O}((\pi/f)^3)$ :

$$\begin{aligned}\text{Tr}\{\nabla_\mu\Sigma(\nabla^\mu\Sigma)^\dagger\}^2 &= \text{Tr}\{\partial_\mu\Sigma\partial^\mu\Sigma^\dagger - i(\partial_\mu\Sigma[v^\mu, \Sigma^\dagger] - \text{h.c.}) - [v_\mu, \Sigma][v^\mu, \Sigma^\dagger]\}^2 \\ &= \frac{8\mu_I^2}{f^2}(\partial_\mu\pi_a\partial^\mu\pi_a + 2\partial_\mu\pi_2\partial^\mu\pi_2)\sin^2\alpha \\ &\quad + 16\mu_I^3\left[\frac{\partial_0\pi_2}{f}\sin^3\alpha + \frac{1}{f^2}(3\pi_1\partial_0\pi_2 - \pi_2\partial_0\pi_1)\cos\alpha\sin^2\alpha\right] \\ &\quad + 4\mu_I^4\left\{\sin^4\alpha + 2\sin^2\alpha\left[\frac{\pi_1}{f}\sin 2\alpha + \frac{\pi_a\pi_b}{f^2}(k_{ab} + 2\delta_{a1}\delta_{a2}\cos^2\alpha)\right]\right\},\end{aligned}\tag{20}$$

$$\begin{aligned}\text{Tr}\{\nabla_\mu\Sigma(\nabla_\nu\Sigma)^\dagger\}\text{Tr}\{\nabla^\mu\Sigma(\nabla^\nu\Sigma)^\dagger\} \\ &= \frac{4\mu_I^2}{f^2}(\partial_0\pi_a\partial_0\pi_a + \partial_0\pi_2\partial_0\pi_2 + \partial_\mu\pi_2\partial^\mu\pi_2)\sin^2\alpha \\ &\quad + 16\mu_I^3\left[\frac{\partial_0\pi_2}{f}\sin^3\alpha + \frac{1}{f^2}(3\pi_1\partial_0\pi_2 - \pi_2\partial_0\pi_1)\cos\alpha\sin^2\alpha\right] \\ &\quad + 4\mu_I^4\left\{\sin^4\alpha + 2\sin^2\alpha\left[\frac{\pi_1}{f}\sin 2\alpha + \frac{\pi_a\pi_b}{f^2}(k_{ab} + 2\delta_{a1}\delta_{a2}\cos^2\alpha)\right]\right\},\end{aligned}\tag{21}$$

$$\begin{aligned}\text{Tr}\{\nabla_\mu\Sigma(\nabla^\mu\Sigma)^\dagger\}\text{Tr}\{\chi\Sigma^\dagger + \Sigma\chi^\dagger\} \\ &= 8B_0\bar{m}\left\{2\frac{\partial_\mu\pi_a\partial^\mu\pi_a}{f^2}\cos\alpha + 4\mu_I\left[\frac{\partial_0\pi_2}{2f}\sin 2\alpha + \frac{1}{f^2}(\pi_1\partial_0\pi_2\cos 2\alpha - \pi_2\partial_0\pi_1\cos^2\alpha)\right] \right. \\ &\quad \left. + \mu_I^2\left[2\cos\alpha\sin^2\alpha - 2\frac{\pi_1}{f}\sin\alpha(3\sin^2\alpha - 1) + \frac{1}{f^2}(\pi_1^2[2 - 9\sin^2\alpha] + \pi_2^2[2 - 3\sin^2\alpha] - 3\pi_3^2\sin^2\alpha)\cos\alpha\right]\right\},\end{aligned}\tag{22}$$

$$\text{Tr}\{\chi\Sigma^\dagger + \Sigma\chi^\dagger\}^2 = (8B_0\bar{m})^2\left[\cos^2\alpha - \frac{\pi_1}{f}\sin 2\alpha + \frac{1}{f^2}(\pi_1^2\sin^2\alpha - \pi_a\pi_a\cos^2\alpha)\right],\tag{23}$$

$$\text{Tr}\{\chi\Sigma^\dagger - \Sigma\chi^\dagger\}^2 = -16\left(\frac{2\Delta m B_0\pi_3}{f}\right)^2,\tag{24}$$

$$\begin{aligned}\text{Tr}\{(\chi\Sigma^\dagger)^2 + (\Sigma\chi^\dagger)^2\} \\ &= 16B_0^2\bar{m}^2\left(\cos 2\alpha - 2\frac{\pi_1}{f}\sin 2\alpha - 2\frac{\pi_a\pi_a}{f^2}\cos^2\alpha + 2\frac{\pi_1^2}{f^2}\sin^2\alpha\right) + 16B_0^2\Delta m^2\left(1 - 2\frac{\pi_3^2}{f^2}\right),\end{aligned}\tag{25}$$

$$\text{Tr}\{\chi^\dagger\chi\} = 8B_0^2(\bar{m}^2 + \Delta m^2).\tag{26}$$

## 2 Effective Action

The theory in this section is based on [6, 7, 8, 9].

## 2.1 QFT via path integrals

The vacuum transition amplitude is given by the path integral

$$Z = \lim_{T \rightarrow \infty} \langle \Omega, T/2 | -T/2, \Omega \rangle = \lim_{T \rightarrow \infty} \langle \Omega | e^{-iHT} | \Omega \rangle = \int \mathcal{D}\pi \mathcal{D}\varphi \exp \left\{ i \int d^4x (\pi \dot{\varphi} - \mathcal{H}[\pi, \varphi]) \right\}, \quad (27)$$

where  $|\Omega\rangle$  is the vacuum of the theory. By introducing a source term into the Hamiltonian density,  $\mathcal{H} \rightarrow \mathcal{H} - J(x)\varphi(x)$ , we get the generating functional

$$Z[J] = \int \mathcal{D}\pi \mathcal{D}\varphi \exp \left\{ i \int d^4x (\pi \dot{\varphi} - \mathcal{H}[\pi, \varphi] + J\varphi) \right\}. \quad (28)$$

If  $\mathcal{H}$  is quadratic in  $\pi$ , we can complete the square and integrate out  $\pi$  to obtain

$$Z[J] = C \int \mathcal{D}\varphi \exp \left\{ i \int d^4x (\mathcal{L}[\varphi] + J\varphi) \right\}. \quad (29)$$

$C$  is infinite, but constant, and will drop out of physical quantities. In scattering theory, the main objects of study are correlation functions  $\langle \varphi(x_1)\varphi(x_2)\dots \rangle = \langle \Omega | T \{ \varphi(x_1)\varphi(x_2)\dots \} | \Omega \rangle$ , where  $T$  is the time ordering operator. These are given by functional derivatives of  $Z[J]$ ,

$$\langle \varphi(x_1)\varphi(x_2)\dots \rangle = \frac{\int \mathcal{D}\varphi(x) (\varphi(x_1)\varphi(x_2)\dots) e^{iS[\varphi]}}{\int \mathcal{D}\varphi(x) e^{iS[\varphi]}} = \frac{1}{Z[0]} \prod_i \left( -i \frac{\delta}{\delta J(x_i)} \right) Z[J] \Big|_{J=0}, \quad (30)$$

where

$$S[\varphi] = \int d^4x \mathcal{L}[\varphi] \quad (31)$$

is the action of the theory. The functional derivative is described in Appendix D. In a free theory, we are able to write

$$Z_0[J] = Z_0[0] \exp(iW_0[J]), \quad W_0[J] = \frac{1}{2} \int d^4x d^4y J(x) D_0(x-y) J(y), \quad (32)$$

where  $D_0$  is the propagator of the free theory. Using this form of the generating functional, Eq. (30) becomes

$$\begin{aligned} \frac{1}{Z[0]} (-i)^n \frac{\delta}{\delta J(x_1)} \dots \frac{\delta}{\delta J(x_n)} Z_0[J] \Big|_{J=0} &= (-i)^n \frac{\delta}{\delta J(x_1)} \dots \frac{\delta}{\delta J(x_n)} e^{iW_0[J]} \Big|_{J=0} \\ &= (-i)^n \frac{\delta}{\delta J(x_1)} \dots \frac{\delta}{\delta J(x_{n-1})} \left( i \frac{\delta W_0[J]}{\delta J(x_n)} \right) e^{iW_0[J]} \Big|_{J=0} \\ &= (-i)^n \frac{\delta}{\delta J(x_2)} \dots \frac{\delta}{\delta J(x_{n-1})} \left( i \frac{\delta^2 W_0[J]}{\delta J(x_{n-1}) \delta J(x_n)} + i^2 \frac{\delta W_0[J]}{\delta J(x_{n-1})} \frac{\delta W_0[J]}{\delta J(x_n)} \right) e^{iW_0[J]} \Big|_{J=0} = \dots \\ &= (-i)^{n/2} \sum_{(a,b)} \prod_{i=1}^{n/2} \frac{\delta^2 W_0[J]}{\delta J(x_{a(i)}) \delta J(x_{b(i)})} \Big|_{J=0}. \end{aligned}$$

In the last line we have introduced the functions  $a, b$  which define a way to pair up  $n$  elements. The domain of the functions are the integers between 1 and  $n/2$ , the image a subset of the integers between 1 and  $n$  of size  $n/2$ . A valid pairing is a set  $\{(a(1), b(1)), \dots, (a(n/2), b(n/2))\}$ , where all elements  $a(i)$  and  $b(j)$  are different, such all integers up to and including  $n$  are featured. A pair is not directed, so  $(a(i), b(i))$  is the same pair as  $(b(i), a(i))$ . The sum is over the set  $\{(a, b)\}$  of all possible, unique pairings. If  $n$  is odd, the expression is equal to 0. This is Wick's theorem, and it can more simply be stated as *a correlation function is the sum of all possible pairings of 2-point functions*,

$$\left\langle \prod_{i=1}^n \varphi(x_i) \right\rangle_0 = \sum_{\{(a,b)\}} \prod_{i=1}^n \langle \varphi(x_{a(i)}) \varphi(x_{b(i)}) \rangle_0. \quad (33)$$

The subscript on the expectation value indicates that it is evaluated in the free theory.

If we have an interacting theory, that is a theory with an action  $S = S_0 + S_I$ , where  $S_0$  is a free theory, the generating functional can be written

$$Z[J] = Z_0[0] \left\langle \exp \left( iS_I + i \int d^4x J(x) \varphi(x) \right) \right\rangle_0. \quad (34)$$

We can expand the exponential in power series, which means the expectation in Eq. (34) becomes

$$\sum_{n,m} \frac{1}{n!m!} \left\langle (iS_I)^n \left( i \int d^4x J(x) \varphi(x) \right)^m \right\rangle_0. \quad (35)$$

The terms in this series are represented by Feynman-diagrams, which are constructed from the Feynman-rules, and can be read from the action. We will not go into further details on how the Feynman-rules are derived, which can be found in any of the main sources for this section [6, 7, 8, 9]. The source terms gives rise to an additional vertex

$$\longrightarrow \bullet J(x). \quad (36)$$

The generating functional  $Z[J]$  equals  $Z_0[0]$  times *the sum of all diagrams with external sources  $J(x)$* .

Consider a general diagram without external legs, built up of  $N$  different connected subdiagrams, where subdiagram  $i$  appears  $n_i$  times. As an illustration, a generic vacuum diagram in  $\phi^4$ -theory has the form

$$V = \text{diagram 1} \times \text{diagram 2} \times \text{diagram 3} \times \text{diagram 4} \times \dots \quad (37)$$

If sub-diagram  $i$  as a stand-alone diagram equals  $V_i$ , then each copy of that subdiagram contribute a factor  $V_i$  to the total diagram. However, due to the symmetry of permuting identical subdiagrams, one must divide by the extra symmetry factor  $s = n_i!$ , which is the total number of permutation of all the copies of diagram  $i$ . The value of the total diagram is therefore

$$V = \prod_{i=1}^N \frac{1}{n_i!} V_i^{n_i}. \quad (38)$$

$V$  is uniquely defined by a finite sequence of integers,  $(n_1, n_2, \dots, n_N, 0, 0, \dots)$ , so the sum of all diagrams is the sum over the set  $S$  of all finite sequences of integers. This allows us to write the sum of all diagrams as

$$\sum_{(n_1, \dots) \in S} \prod_i \frac{1}{n_i!} V_i^{n_i} = \prod_{i=1}^{\infty} \sum_{n_i=1}^{\infty} \frac{1}{n_i!} V_i^{n_i} = \exp \left( \sum_i V_i \right). \quad (39)$$

We showed that the generating functional  $Z[J]$  were the  $Z_0[0]$  times the sum of all diagrams due to external sources. Using Eq. (39), we see that the sum of all *connected* diagrams  $W[J]$  is given by

$$Z[J] = Z_0[0] \exp(iW[J]). \quad (40)$$

We can see that this is trivially true for the free theory, the only connected diagram is

$$W_0[J] = J(x) \bullet \longrightarrow \bullet J(y). \quad (41)$$

## 2.2 The 1PI effective action

The generating functional for connected diagrams,  $W[J]$ , is dependent on the external source current  $J$ . Analogously to what is done in thermodynamics and in Lagrangian and Hamiltonian mechanics, we can define a new quantity, with a different independent variable, using the Legendre transformation. The new independent variable is

$$\varphi_J(x) := \frac{\delta W[J]}{\delta J(x)} = \langle \varphi(x) \rangle_J. \quad (42)$$



The subscript  $J$  on the expectation value indicate that it is evaluated in the presence of a source. The Legendre transformation of  $W$  is then

$$\Gamma[\varphi_J] = W[J] - \int d^4x J(x)\varphi_J(x). \quad (43)$$

Using the definition of  $\varphi_J$ , we have that

$$\frac{\delta}{\delta\varphi_J(x)}\Gamma[\varphi_J] = \int d^4y \frac{\delta J(y)}{\delta\varphi_J(x)} \frac{\delta}{\delta J(y)} W[J] - \int d^4y \frac{\delta J(y)}{\delta\varphi_J(x)} \varphi_J(y) - J(x) = -J(x). \quad (44)$$

If we compare this to the classical equations of motion of a field  $\varphi$  with the action  $S$ ,

$$\frac{\delta S[\varphi]}{\delta\varphi(x)} = -J(x), \quad (45)$$

we see that  $\Gamma$  is an action that gives the equation of motion for the expectation value of the field, given a source current  $J(x)$ .

To interpret  $\Gamma$  further we observe what happens if we treat  $\Gamma[\varphi]$  as a classical action with a coupling  $g$ . The generating functional in this new theory is

$$Z[J, g] = \int \mathcal{D}\varphi \exp\left\{ig^{-1} \left( \Gamma[\varphi] + \int d^4x \varphi(x)J(x) \right)\right\} \quad (46)$$

The free propagator in this theory will be proportional to  $g$ , as it is given by the inverse of the equation of motion for the free theory. All vertices in this theory, on the other hand, will be proportional to  $g^{-1}$ , as they are given by the higher order terms in the action  $g^{-1}\Gamma$ . This means that a diagram with  $V$  vertices and  $I$  internal lines is proportional to  $g^{I-V}$ .<sup>2</sup> Regardless of what the Feynman-diagrams in this theory are, the number of loops of a connected diagram is  $L = I - V + 1$ .<sup>2</sup> To see this, we first observe that one single loop must have equally many internal lines as vertices, so the formula holds for  $L = 1$ . If we add a new loop to a diagram with  $n$  loops by joining two vertices, the formula still holds. If we attach a new vertex with one line, the formula still holds, and as the diagram is connected, any more lines connecting the new vertex to the diagram will create additional loops. This ensures that the formula holds, by induction. As a consequence of this, any diagram is proportional to  $g^{L-1}$ . This means that in the limit  $g \rightarrow 0$ , the theory is fully described at the tree-level, i.e. by only considering diagrams without loops. In this limit, we may use the stationary phase approximation, as described in Appendix C, which gives

$$Z[J, g \rightarrow 0] \approx C \det\left(-\frac{\delta^2\Gamma[\varphi_J]}{\delta\varphi^2}\right) \exp\left\{ig^{-1} \left( \Gamma[\varphi_J] + \int d^4x J\varphi_J \right)\right\}. \quad (47)$$

This means that

$$-ig \ln(Z[J, g]) = gW[J, g] = \Gamma[\varphi_J] + \int d^4x J(x)\varphi_J(x) + \mathcal{O}(g), \quad (48)$$

which is exactly the Legendre transformation we started out with, modulo the factor  $g$ .  $\Gamma$  is therefore the action which describes the full theory at the tree level. For a free theory, the classical action  $S$  equals the effective action, as there are no loop diagrams.

The propagator  $D(x, y)$ , which is the connected 2 point function  $\langle\varphi(x)\varphi(y)\rangle_J$ , is given by the second functional derivative of  $W[J]$ , times  $-i$ . Using the chain rule, together with Eq. (44), we get

$$(-i) \int d^4z \frac{\delta^2 W[J]}{\delta J(x)\delta J(z)} \frac{\delta^2 \Gamma[\varphi_J]}{\delta\varphi_J(z)\delta\varphi_J(y)} = (-i) \int d^4z \frac{\delta\varphi_J(z)}{\delta J(x)} \frac{\delta^2 \Gamma[\varphi_J]}{\delta\varphi_J(z)\delta\varphi_J(y)} = \frac{\delta}{\delta J(x)} \frac{\delta\Gamma[\varphi_J]}{\delta\varphi_J(y)} = \delta(x - y). \quad (49)$$

This shows that the second functional derivative of the effective action is  $iD^{-1}$ , where  $D^{-1}$  is the inverse propagator. The inverse propagator is the sum of all one-particle-irreducible (1PI) diagrams, with two external vertices. More generally,  $\Gamma$  is the generating functional for 1PI diagrams, which is why it is called the 1PI effective action.

<sup>2</sup>This is a consequence of the Euler characteristic  $\chi = V - E + F$ .

The expectation value of the ground state field configuration, that is at  $J = 0$ ,  $\langle \varphi(x) \rangle_{J=0} = \varphi_0(x)$  obeys the equation of motion

$$\frac{\delta \Gamma[\varphi_0]}{\delta \varphi(x)} = 0. \quad (50)$$

Assuming this configuration is independent of  $x$ , we can write

$$\Gamma[\varphi_0] = -VT \mathcal{V}_{\text{eff}}(\varphi_0), \quad (51)$$

where  $\mathcal{V}_{\text{eff}}$  is the effective potential.  $VT$  is the volume of space-time.

## 2.3 Propagator

We may write the quadratic part of the Lagrangian Eq. (11) as <sup>3</sup>

$$\mathcal{L}_2^{(2)} = \frac{1}{2} \sum_a \partial_\mu \pi_a \partial^\mu \pi_a + \frac{1}{2} m_{12} (\pi_1 \partial_0 \pi_2 - \pi_2 \partial_0 \pi_1) - \frac{1}{2} \sum_a m_a^2 \pi_a^2, \quad (52)$$

where

$$m_1^2 = 2B_0 m \cos \alpha - \mu_I^2 \cos 2\alpha, \quad (53)$$

$$m_2^2 = 2B_0 m \cos \alpha - \mu_I^2 \cos^2 \alpha, \quad (54)$$

$$m_3^2 = 2B_0 m \cos \alpha + \mu_I^2 \sin^2 \alpha, \quad (55)$$

$$m_{12} = 2\mu_I \cos \alpha. \quad (56)$$

The components of the Euler-Lagrange equations of this field are

$$\frac{\partial \mathcal{L}}{\partial \pi_a} = \frac{1}{2} m_{12} (\delta_{a1} \partial_0 \pi_2 - \delta_{a2} \partial_0 \pi_1) - m_a^2 \pi_a, \quad \frac{\partial \mathcal{L}}{\partial (\partial_\mu \pi_a)} = \partial^\mu \pi_a - \frac{1}{2} m_{12} \delta_0^\mu (\delta_{a1} \pi_2 - \delta_{a2} \pi_1).$$

This gives the equation of motion for the field

$$\partial^\mu \partial_\mu \pi_a + m_a^2 \pi_a = m_{12} (\delta_{a1} \partial_0 \pi_2 - \delta_{a2} \partial_0 \pi_1). \quad (57)$$

The propagator of the pion field is defined by

$$[\delta_{ab} (\partial^\mu \partial_\mu + m_a^2) - m_{12} (\delta_{a1} \delta_{b2} - \delta_{a2} \delta_{b1}) \partial_0] D_{bc}(x, x') = -i \delta(x - x') \delta_{ac}. \quad (58)$$

The momentum space propagator, as defined in the Appendix A, fulfills

$$- [\delta_{ab} (p^2 - m_a^2) + i p_0 m_{12} (\delta_{a1} \delta_{b2} - \delta_{a2} \delta_{b1})] D_{bc}(p) := D_{ab}^{-1} D_{bc}(p) = -i \delta_{ac},$$

where

$$D^{-1} = - \begin{pmatrix} p^2 - m_1^2 & i p_0 m_{12} & 0 \\ -i p_0 m_{12} & p^2 - m_2^2 & 0 \\ 0 & 0 & p^2 - m_3^2 \end{pmatrix}.$$

The spectrum of the particles is given by solving  $\det(D^{-1}) = 0$  for  $p^0$ . With  $p = (p_0, \vec{p})$  as the four momentum, this gives

$$\det(D^{-1}) = D_{33}^{-1} (D_{11}^{-1} D_{22}^{-1} + (D_{12}^{-1})^2) = - (p^2 - m_3^2) [(p^2 - m_1^2) (p^2 - m_2^2) - p_0^2 m_{12}^2] = 0,$$

This equation has the solutions

$$E_0^2 = |\vec{p}|^2 + m_3^2, \quad (59)$$

$$E_\pm^2 = |\vec{p}|^2 + \frac{1}{2} (m_1^2 + m_2^2 + m_{12}^2) \pm \frac{1}{2} \sqrt{4 |\vec{p}|^2 m_{12}^2 + (m_1^2 + m_2^2 + m_{12}^2)^2 - 4 m_1^2 m_2^2}. \quad (60)$$

---

<sup>3</sup>Summation over isospin index ( $a, b, c$ ) will be explicit in this section.

These are the energies of three particles  $\pi_0$ ,  $\pi_+$  and  $\pi_-$ .  $\pi_0$  is  $\pi_3$ , while  $\pi_{\pm}$  are linear combinations of  $\pi_1$  and  $\pi_2$ . The (tree-level) masses of these particles are found by setting  $\vec{p} = 0$ , i.e. the rest-frame energy, and are

$$m_0^2 = m_3^2, \quad (61)$$

$$m_{\pm}^2 = \frac{1}{2} [m_1^2 + m_2^2 + m_{12}^2] \pm \frac{1}{2} \sqrt{(m_1^2 + m_2^2 + m_{12}^2)^2 - 4m_1^2 m_2^2}. \quad (62)$$

With these energies we can write the determinan of the inverse propagator as

$$\det(D^{-1}) = -(p_0^2 - E_0^2)(p_0^2 - E_+^2)(p_0^2 - E_-^2). \quad (63)$$

The propagator may then be obtained as described in Appendix A,

$$\begin{aligned} D = i(D^{-1})^{-1} &= \frac{i}{\det(D^{-1})} \begin{pmatrix} D_{22}^{-1} D_{33}^{-1} & D_{12}^{-1} D_{33}^{-1} & 0 \\ -D_{12}^{-1} D_{33}^{-1} & D_{11}^{-1} D_{33}^{-1} & 0 \\ 0 & 0 & D_{11}^{-1} D_{22}^{-1} + (D_{12}^{-1})^2 \end{pmatrix} \\ &= i \begin{pmatrix} \frac{p^2 - m_2^2}{(p_0^2 - E_+^2)(p_0^2 - E_-^2)} & \frac{-ip_0 m_{12}}{(p_0^2 - E_+^2)(p_0^2 - E_-^2)} & 0 \\ \frac{ip_0 m_{12}}{(p_0^2 - E_+^2)(p_0^2 - E_-^2)} & \frac{p^2 - m_1^2}{(p_0^2 - E_+^2)(p_0^2 - E_-^2)} & 0 \\ 0 & 0 & \frac{1}{p_0^2 - E_0^2} \end{pmatrix}. \end{aligned} \quad (64)$$

## 2.4 Free energy of the pions

This section follows [10, 3] In this section, we calculate the lowest order and next-to-lowest order contribution to the free energy of the pions. The free energy is

$$\Omega = i \ln(Z), \quad (65)$$

where  $Z = Z[J = 0]$  is the vacuum transition amplitude, as described in subsection 2.1.  $\pi_a$  parametrizes disturbances from the ground state  $\langle \pi_a(x) \rangle_{J=0} = 0$ . With the constant expectation value  $\pi_a^*$  we can use the result from subsection 2.2 to write

$$\Omega = -W[J = 0] = VT \mathcal{V}_{\text{eff}}(0). \quad (66)$$

The first order approximation of the effective potential, which is given by the classical action of a constant field. In this case it is given by the static ( $\pi_a$ -independent) part of the Lagrangian,  $S[0] = -VT \mathcal{L}_2^{(0)}$ . From Eq. (9) we have

$$-\mathcal{L}_2^{(0)} = -f^2 \left( 2B_0 m \cos \alpha + \frac{1}{2} \mu^2 \sin^2 \alpha \right). \quad (67)$$

The value of  $\alpha$  is found by minimizing the free energy,

$$-\frac{d}{d\alpha} \mathcal{L}_2^{(0)} = -f^2 (2B_0 m - \mu_I^2 \cos \alpha) \sin \alpha = 0.$$

This gives the criterion

$$\alpha \in \{0, \pi\} \quad \text{or} \quad \cos \alpha = \frac{2B_0 m}{\mu_I^2}. \quad (68)$$

In our discussion of effective action and effective potential, we saw that a constant expectation value such as  $\pi_a = 0$  fulfill the equation of motion

$$\left. \frac{\delta \Gamma[\varphi_a]}{\delta \pi_a(x)} \right|_{\pi_a=0} = -VT \left. \frac{\partial \mathcal{V}_{\text{eff}}}{\partial \pi_a} \right|_{\pi_a=0} = 0. \quad (69)$$

As the first approximation to the effective action is from the classical action, this equation becomes

$$\left. \frac{\partial \mathcal{V}^{(1)}}{\partial \pi_a} \right|_{\pi_a=0} = 0, \quad (70)$$

where  $\mathcal{V}^{(1)}$  is the linear part of the potential. From Eq. (10),  $\mathcal{V}^{(1)} = f(\mu_I^2 \cos \alpha - 2B_0 m) \sin \alpha \pi_1$ , which shows that the minimization criterion we found ensures that the equation of motion is obeyed.

Using the functional Taylor-expansion, as described in Appendix D, we may expand the action of the pions around the ground state  $\pi_a=0$

$$S[\pi_a] = S[0] + \int d^4x \pi_a(x) \frac{\delta S[\pi_a]}{\delta \pi_a(x)} \Big|_{\pi_a=0} + \int d^4x d^4y \pi_a(x) \pi_b(y) \frac{\delta^2 S[\pi_a]}{\delta \pi_a(x) \delta \pi_b(y)} \Big|_{\pi_a=0} + \mathcal{O}((\pi/f)^3). \quad (71)$$

The second term in this expansion vanishes as shown earlier. Inserting this expansion into the partition function we get

$$\begin{aligned} \ln(Z) &= \ln \left[ \int \mathcal{D}\varphi_a e^{iS[\pi_a]} \right] \\ &= iS[0] + \ln \left[ \int \mathcal{D}\varphi_a \exp \left( i \int d^4x d^4y \pi_a(x) \pi_b(y) \frac{\delta^2 S[\pi_a]}{\delta \pi_a(x) \delta \pi_b(y)} \Big|_{\pi_a=0} \right) \right] + \dots, \end{aligned} \quad (72)$$

where  $\dots$  represent higher order corrections. The functional integral in the second terms can be evaluated using the functional version of the Gaussian integral, as described in Appendix C. This results in a free energy

$$\Omega = \Omega_0 + \Omega_1 + \dots, \quad \Omega_0 = -S[0], \quad \Omega_1 = -i \frac{1}{2} \ln \det \left( - \frac{\delta^2 S[\pi_a]}{\delta \pi_a(x) \delta \pi_b(y)} \Big|_{\pi_a=0} \right). \quad (73)$$

The first correction,  $\Omega_1$ , can be evaluated using the rules for functional differentiation given in Appendix D,

$$\frac{\delta^2 S[\pi_a]}{\delta \pi_a(x) \delta \pi_b(y)} \Big|_{\pi_a=0} = \frac{\delta^2}{\delta \varphi(x) \delta \varphi(y)} \int d^4x \mathcal{L}_2^{(2)} = D_x^{-1} \delta(x-y). \quad (74)$$

Here,  $\mathcal{L}_2^{(2)}$  is the quadratic part of the Lagrangian, as given in Eq. (52), and  $D_x^{-1}$  is the corresponding inverse propagator of the pion fields,

$$D_x^{-1} = - [\delta_{ab} (\partial_x^\mu \partial_{x,\mu} + m_a^2) - m_{12} (\delta_{a1} \delta_{b2} - \delta_{a2} \delta_{b1}) \partial_{x,0}] \quad (75)$$

The functional determinant in Eq. (73) has a matrix part, due to the three pion indices, as well as a functional part. In subsection 2.3 we found the matrix part of the determinant in momentum space, which we can write using the dispersion relations of the pion fields

$$\det(-D^{-1}) = \det(p_0^2 - E_0^2) \det(p_0^2 - E_+^2) \det(p_0^2 - E_-^2). \quad (76)$$

The functional determinant can therefore be evaluated as

$$\begin{aligned} \ln \det \left( - \frac{\delta^2 S[\pi_a]}{\delta \pi_a(x) \delta \pi_b(y)} \Big|_{\pi_a=0} \right) &= \ln \det(p_0^2 - E_0^2) + \ln \det(p_0^2 - E_+^2) + \ln \det(p_0^2 - E_-^2) \\ &= \text{Tr} \{ \ln(p_0^2 - E_0^2) + \ln(p_0^2 - E_+^2) + \ln(p_0^2 - E_-^2) \} \\ &= (VT) \int \frac{d^4p}{(2\pi)^4} [\ln(p_0^2 - E_0^2) + \ln(p_0^2 - E_+^2) + \ln(p_0^2 - E_-^2)], \end{aligned} \quad (77)$$

where we have used the identity  $\ln \det(A) = \text{Tr} \ln(A)$ . These terms all have the form

$$I = \int \frac{d^4p}{(2\pi)^2} \ln(-p_0^2 + E^2), \quad (78)$$

where  $E$  is some function of the 3-momentum  $\vec{p}$ , but not  $p_0$ . We use the trick

$$\frac{\partial}{\partial \alpha} (-p_0^2 + E^2)^{-\alpha} \Big|_{\alpha=0} = \frac{\partial}{\partial \alpha} \exp[-\alpha \ln(-p_0^2 + E^2)] \Big|_{\alpha=0} = \ln(-p_0^2 + E^2), \quad (79)$$

and then perform a Wick-rotation of the  $p_0$ -integral to write the integral on the form

$$I = i \frac{\partial}{\partial \alpha} \int \frac{d^4p}{(2\pi)^4} (p_0^2 + E^2)^{-\alpha} \Big|_{\alpha=0}, \quad (80)$$

where  $p$  now is a Euclidean four-vector. The  $p_0$  integral equals  $\Phi_1(E, 1, \alpha)$ , as defined in Eq. (123). The result is therefore given by Eq. (130),

$$\int \frac{dp_0}{2\pi} (p_0^2 + E)^{-\alpha} = \frac{E^{1-2\alpha}}{\sqrt{4\pi}} \frac{\Gamma(\alpha - \frac{1}{2})}{\Gamma(\alpha)} \quad (81)$$

The derivative of the gamma function is  $\Gamma'(\alpha) = \psi(\alpha)\Gamma(\alpha)$ , where  $\psi(\alpha)$  is the digamma function. Using

$$\left. \frac{\partial}{\partial \alpha} \frac{\Gamma(\alpha - \frac{1}{2})}{\Gamma(\alpha)} \right|_{\alpha=0} = \Gamma\left(\alpha - \frac{1}{2}\right) \frac{\psi(\alpha - \frac{1}{2}) - \psi(\alpha)}{\Gamma(\alpha)} \Big|_{\alpha=0} = \sqrt{4\pi}, \quad (82)$$

$$\left. \frac{\Gamma(\alpha - \frac{1}{2})}{\Gamma(\alpha)} \right|_{\alpha=0} = 0, \quad (83)$$

we get

$$I = i \int \frac{d^3 p}{(2\pi)^3} E. \quad (84)$$

We see that this is what we would expect physically, the total energy is the integral of the energy of each mode. This results in

$$\Omega_1 = VT \frac{1}{2} \left[ \int \frac{d^3 p}{(2\pi)^3} E_0 + \int \frac{d^3 p}{(2\pi)^3} (E_+ + E_-) \right] = \Omega_{1,\pi_0} + \Omega_{1,\pi_{\pm}} + \Omega_{1,\pi_-}. \quad (85)$$

The first integral is identical to what we find for the free field in subsection 3.3. In the  $\overline{\text{MS}}$ -scheme,

$$\Omega_{1,\pi_0} = -VT \frac{1}{4} \frac{m_3^4}{(4\pi)^2} \left[ \frac{1}{\epsilon} + \frac{3}{2} + \ln\left(\frac{\mu^2}{m_3^2}\right) \right] + \mathcal{O}(\epsilon), \quad (86)$$

as calculated in subsection 3.5.  $\mu$  is the renormalization scale, which is introduced to make dimensional regularization well-defined. The contribution to the free energy from the  $\pi_+$  and  $\pi_-$  particles is more complicated. By expanding  $E_+ + E_-$ , as given in Eq. (60), in powers of  $1/|\vec{p}|$ , we get

$$E_+ + E_- = 2|\vec{p}| + [m_{12} + 2(m_1^2 + m_2^2)] \frac{1}{4|\vec{p}|} - [m_{12}^4 + 4m_{12}^2(m_1^2 + m_2^2) + 8(m_1^4 + m_2^4)] \frac{1}{64|\vec{p}|^3} + \mathcal{O}(|\vec{p}|^{-5}). \quad (87)$$

The higher order terms result in a convergent integral.  $E_+ + E_-$  has the same UV-behavior as  $E_1 + E_2$ , i.e. they differ by  $\mathcal{O}(|\vec{p}|^{-5})$ , where  $E_i = \sqrt{|\vec{p}|^2 + \tilde{m}_i^2}$ , and  $\tilde{m}_i^2 = m_i^2 + \frac{1}{4}m_{12}^2$ . The divergent part of the free energy of the  $\pi_{\pm}$ -particles is therefore, using the  $\overline{\text{MS}}$ -scheme,

$$\Omega_{1,\pi_+}^{\text{div}} + \Omega_{1,\pi_-}^{\text{div}} = -VT \frac{1}{4} \left\{ \frac{\tilde{m}_1^4}{(4\pi)^2} \left[ \frac{1}{\epsilon} + \frac{3}{2} + \ln\left(\frac{\mu^2}{\tilde{m}_1^2}\right) \right] + \frac{\tilde{m}_2^4}{(4\pi)^2} \left[ \frac{1}{\epsilon} + \frac{3}{2} + \ln\left(\frac{\mu^2}{\tilde{m}_2^2}\right) \right] \right\} + \mathcal{O}(\epsilon). \quad (88)$$

We define

$$\Omega_{1,\pi_+}^{\text{fin}} + \Omega_{1,\pi_-}^{\text{fin}} = VT \frac{1}{2} \int \frac{d^3 p}{(2\pi)^3} (E_+ + E_- - E_1 + E_2), \quad (89)$$

which is a finite integral. The total free energy is thus

$$\Omega = \Omega_0 + \Omega_{1,\pi_0} + \Omega_{1,\pi_+}^{\text{div}} + \Omega_{1,\pi_-}^{\text{div}} + \Omega_{1,\pi_+}^{\text{fin}} + \Omega_{1,\pi_-}^{\text{fin}} + \dots \quad (90)$$

### 3 Thermal Field Theory

This section is based on [11, 12].

### 3.1 Statistical Mechanics

In classical mechanics, a thermal system at temperature  $T = 1/\beta$  is described as an ensemble state, which have a probability  $P_n$  of being in state  $n$ , with energy  $E_n$ . In the canonical ensemble, the probability is proportional to  $e^{-\beta E_n}$ . The expectation value of some quantity  $A$ , with value  $A_n$  in state  $n$  is

$$\langle A \rangle = \sum_n A_n P_n = \frac{1}{Z} \sum_n A_n e^{-\beta E_n}, \quad Z = \sum_n e^{-\beta E_n}.$$

$Z$  is the partition function. In quantum mechanics, an ensemble configuration is described by a non-pure density operator,

$$\hat{\rho} = C \sum_n P_n |n\rangle\langle n|,$$

where  $|n\rangle$  is some basis for the relevant Hilbert space and  $C$  is a constant. Assuming  $|n\rangle$  are energy eigenvectors, i.e.  $\hat{H} |n\rangle = E_n |n\rangle$ , the density operator for the canonical ensemble is

$$\hat{\rho} = C \sum_n e^{-\beta E_n} |n\rangle\langle n| = C e^{-\beta \hat{H}} \sum_n |n\rangle\langle n| = C e^{-\beta \hat{H}}.$$

The expectation value in the ensemble state of a quantity corresponding to the operator  $\hat{A}$  is given by

$$\langle A \rangle = \frac{\text{Tr}\{\hat{\rho}\hat{A}\}}{\text{Tr}\{\hat{\rho}\}} = \frac{1}{Z} \text{Tr}\{\hat{A}e^{-\beta \hat{H}}\} \quad (91)$$

The partition function  $Z$  ensures that the probabilities adds up to 1, and is defined as

$$Z = \text{Tr}\{e^{-\beta \hat{H}}\}. \quad (92)$$

The grand canonical ensemble takes into account the conserved charges of the system. Conserved charges are a result of Nöther's theorem. Assume we have a set of fields  $\varphi_\alpha$ . Nöther's theorem tells us that if the Lagrangian  $\mathcal{L}[\varphi_\alpha]$  has a *continuous symmetry*, then there is a corresponding conserved current [6, 13]. To define a continuous symmetry of the Lagrangian, we need a one-parameter family of transformations,

$$\varphi_\alpha(x) \longrightarrow \varphi'_\alpha(x; \epsilon) \sim \varphi_\alpha(x) + \epsilon \eta_\alpha(x), \quad \epsilon \rightarrow 0.$$

Here,  $\eta_\alpha(x)$  is some arbitrary function which define the transformation as  $\epsilon \rightarrow 0$ . Applying this transformation to the Lagrangian will in general change its form,

$$\mathcal{L}[\varphi_\alpha] \rightarrow \mathcal{L}[\varphi'_\alpha] \sim \mathcal{L}[\varphi_\alpha] + \delta \mathcal{L}, \quad \epsilon \rightarrow 0.$$

If the change in the Lagrangian can be written as a total derivative, i.e.

$$\delta \mathcal{L} = \epsilon \partial_\mu K^\mu(x),$$

we say that the Lagrangian has a continuous symmetry. This is because a term of this form will result in a boundary term in the action integral, which does not contribute to the variation of the action. Nöther's theorem states more precisely that the current

$$j^\mu = \frac{\partial \mathcal{L}}{\partial(\partial_\mu \varphi_\alpha)} \eta_\alpha - K^\mu \quad (93)$$

obeys the conservation law

$$\partial_\mu j^\mu = 0. \quad (94)$$

The flux of current through some space-like surface  $V$ , i.e. a surface with a time-like normal vector, defines a conserved charge. This surface is most commonly a surface of constant time in some reference frame. The conserved charge is then

$$Q = \int_V d^3x j^0.$$

Using the divergence theorem again, and assuming the current falls off quickly enough towards infinity, we can show that the total charge is conserved,

$$\frac{\partial}{\partial t} Q = - \int_V d^3x \nabla \cdot \vec{j} = - \int_{\partial V} d^2x n_\mu j^\mu = 0.$$

Here,  $n^\mu$  is the time-like normal vector of the surface of  $V$ ,  $\partial V$ .

In the grand canonical ensemble, a system with  $n$  conserved charges  $Q_i$  has probability proportional to  $e^{-\beta(H - \mu_i Q_i)}$ .  $\mu_i$  are the chemical potentials corresponding to conserved charge  $Q_i$ . This leads to the partition function

$$Z = \text{Tr} \left\{ e^{-\beta(\hat{H} - \mu_i \hat{Q}_i)} \right\}. \quad (95)$$

### 3.2 Imaginary-time formalism

The partition function may be calculated in a similar way to the path integral approach, in what is called the imaginary-time formalism. This formalism is restricted to time independent problems, and is used to study fields in a volume  $V$ . This volume is taken to infinity in the thermodynamic limit. As an example, take a scalar quantum field theory with the Hamiltonian

$$\hat{H} = \int_V d^3x \hat{\mathcal{H}}[\hat{\varphi}(\vec{x}), \hat{\pi}(\vec{x})], \quad (96)$$

where  $\hat{\varphi}(\vec{x})$  is the field operator, and  $\hat{\pi}(\vec{x})$  is the corresponding canonical momentum operator. These field operators have time independent eigenvectors,  $|\varphi\rangle$  and  $|\pi\rangle$ , defined by

$$\hat{\varphi}(\vec{x}) |\varphi\rangle = \varphi(\vec{x}) |\varphi\rangle, \quad \hat{\pi}(\vec{x}) |\pi\rangle = \pi(\vec{x}) |\pi\rangle. \quad (97)$$

In analogy with regular quantum mechanics, they obey the relations <sup>4</sup>

$$\mathbb{1} = \int \mathcal{D}\varphi(\vec{x}) |\varphi\rangle \langle \varphi| = \int \mathcal{D}\pi(\vec{x}) |\pi\rangle \langle \pi|, \quad (98)$$

$$\langle \varphi | \pi \rangle = \exp \left( i \int_V d^3x \varphi(\vec{x}) \pi(\vec{x}) \right), \quad (99)$$

$$\langle \pi_a | \pi_b \rangle = \delta(\phi_a - \phi_b), \quad \langle \varphi_a | \varphi_b \rangle = \delta(\varphi_a - \varphi_b). \quad (100)$$

The functional integral is defined by starting with  $M$  degrees of freedom,  $\{\varphi_m\}_{m=1}^M$  located at a finite grid  $\{\vec{x}_m\}_{m=1}^M \subset V$ . The integral is then the limit of the integral over all degrees of freedom, as  $M \rightarrow \infty$ :

$$\int \mathcal{D}\varphi(\vec{x}) = \lim_{M \rightarrow \infty} \int \left( \prod_{m=1}^M d\varphi_m \right).$$

The functional Dirac-delta  $\delta(f) = \prod_x \delta(f(x))$  is generalization of the familiar Dirac delta function. Given a functional  $\mathcal{F}[f]$ , it is defined by the relation

$$\int \mathcal{D}f(x) \mathcal{F}[f] \delta(f - g) = \mathcal{F}[g]. \quad (101)$$

The Hamiltonian is the limit of a sum of Hamiltonians  $\hat{H}_m$  for each point  $\vec{x}_m$

$$\hat{H} = \lim_{M \rightarrow \infty} \sum_{m=1}^M \frac{V}{M} \hat{H}_m(\{\hat{\varphi}_m\}, \{\hat{\pi}_m\}).$$

$H_m$  may depend on the local degrees of freedom  $\hat{\varphi}_m, \hat{\pi}_m$  as well as those at neighboring points. By inserting the completeness relations Eq. (98)  $N$  times into the definition of the partition function, it may be written as

$$Z = \int \mathcal{D}\varphi(\vec{x}) \langle \varphi | e^{-\beta \hat{H}} | \varphi \rangle = \prod_{n=1}^N \left( \int \mathcal{D}\varphi_n(\vec{x}) \int \mathcal{D}\pi_n(\vec{x}) \right) \prod_{n=1}^N \langle \varphi_n | \pi_n \rangle \langle \pi_n | e^{-\epsilon \hat{H}} | \varphi_{n+1} \rangle \langle \varphi_1 | \varphi_{N+1} \rangle,$$

<sup>4</sup>Some authors write  $\mathcal{D}\pi/2\pi$ . This extra factor  $2\pi$  is a convention which in this text is left out for notational clarity.

where  $\epsilon = \beta/N$ . The last term ensures that  $\varphi_1 = \varphi_{N+1}$ . Strictly speaking, we only need to require  $\varphi_1 = e^{i\theta} \varphi_{N+1}$ , as the partition function is only defined up to a constant. As will be shown later, bosons such as the scalar field  $\varphi$ , follow the periodic boundary condition  $\varphi(0, \vec{x}) = \varphi(\beta, \vec{x})$ , i.e.  $e^{i\theta} = 1$ , while fermions follow the anti-periodic boundary condition  $\psi(0, \vec{x}) = -\psi(\beta, \vec{x})$ , i.e.  $e^{i\theta} = -1$ . We now want to exploit the fact that  $|\pi\rangle$  and  $|\varphi\rangle$  are the eigenvectors of the operators that define the Hamiltonian. In our case, as the Hamiltonian density  $\mathcal{H}$  can be written as a sum of functions of  $\varphi$  and  $\pi$  separately,  $\mathcal{H}[\varphi(\vec{x}), \pi(\vec{x})] = \mathcal{F}_1[\varphi(\vec{x})] + \mathcal{F}_2[\pi(\vec{x})]$  we may evaluate it as  $\langle \pi_n | \mathcal{H}[\hat{\varphi}(\vec{x}), \hat{\pi}(\vec{x})] | \varphi_{n+1} \rangle = \mathcal{H}[\varphi_{n+1}(\vec{x}), \pi_n(\vec{x})] \langle \pi_n | \varphi_{n+1} \rangle$ . This relationship does not, however, hold for more general functions of the field operators. In that case, one has to be more careful about the ordering of the operators, for example by using *Weyl ordering* [6]. By series expanding  $e^{-\epsilon \hat{H}}$  and exploiting this relationship, the partition function can be written as, to second order in  $\epsilon$ ,

$$Z = \prod_{n=1}^N \left( \int \mathcal{D}\varphi_n(\vec{x}) \int \mathcal{D}\pi_n(\vec{x}) \right) \exp \left[ -\epsilon \sum_{n=1}^N \int_V d^3x \left( \mathcal{H}[\varphi_n(\vec{x}), \pi_n(\vec{x})] - i\pi_n(\vec{x}) \frac{\varphi_n(\vec{x}) - \varphi_{n+1}(\vec{x})}{\epsilon} \right) \right].$$

We denote  $\varphi_n(\vec{x}) = \varphi(\tau_n, \vec{x})$ ,  $\tau \in [0, \beta]$  and likewise with  $\pi_n(\vec{x})$ . In the limit  $N \rightarrow \infty$ , the expression for the partition function becomes

$$Z = \int_S \mathcal{D}\varphi(\tau, \vec{x}) \int \mathcal{D}\pi(\tau, \vec{x}) \exp \left\{ - \int_0^\beta d\tau \int_V d\vec{x} \{ \mathcal{H}[\varphi(\tau, \vec{x}), \pi(\tau, \vec{x})] - i\pi(\tau, \vec{x}) \dot{\varphi}(\tau, \vec{x}) \} \right\}, \quad (102)$$

where  $S$  is the set of field configurations  $\varphi$  such that  $\varphi(\beta, \vec{x}) = \varphi(0, \vec{x})$ . With a Hamiltonian density of the form  $\mathcal{H} = \frac{1}{2}\pi^2 + \frac{1}{2}(\nabla\varphi)^2 + \mathcal{V}(\varphi)$ , we can evaluate the integral over the canonical momentum  $\pi$  by discretizing  $\pi(\tau_n, \vec{x}_m) = \pi_{n,m}$ ,

$$\begin{aligned} & \int \mathcal{D}\pi \exp \left\{ - \int_0^\beta d\tau \int_V d^3x \left( \frac{1}{2}\pi^2 - i\pi\dot{\varphi} \right) \right\} \\ &= \lim_{M,N \rightarrow \infty} \int \left( \prod_{m,n=1}^{M,N} \frac{d\pi_{m,n}}{2\pi} \right) \exp \left\{ - \sum_{m,n} \frac{V\beta}{MN} \left[ \frac{1}{2}(\pi_{m,n} - i\dot{\varphi}_{m,n})^2 + \frac{1}{2}\dot{\varphi}_{m,n}^2 \right] \right\} \\ &= \lim_{M,N \rightarrow \infty} \left( \frac{MN}{2\pi V\beta} \right)^{MN/2} \exp \left\{ - \int_0^\beta d\tau \int_V d^3x \frac{1}{2}\dot{\varphi}^2 \right\}, \end{aligned}$$

where  $\dot{\varphi}_{m,n} = (\varphi_{m,n+1} - \varphi_{m,n})/\epsilon$ . The partition function is then,

$$Z = C \int \mathcal{D}\varphi \exp \left\{ - \int_0^\beta d\tau \int_V d^3x \left[ \frac{1}{2}(\dot{\varphi}^2 + \nabla\varphi^2) + \mathcal{V}(\varphi) \right] \right\}. \quad (103)$$

Here,  $C$  is the divergent constant that results from the  $\pi$ -integral. In the last line, we exploited the fact that the variable of integration  $\pi_{n,m}$  may be shifted by a constant without changing the integral, and used the Gaussian integral

$$\int_{-\infty}^{\infty} dx e^{-ax^2/2} = \sqrt{\frac{2\pi}{a}}.$$

The partition function resulting from this procedure may also be obtained by starting with the ground state path integral

$$Z_g = \int \mathcal{D}\varphi \mathcal{D}\pi \exp \left\{ i \int_{\Omega'} d^4x (\pi\dot{\varphi} - \mathcal{H}[\varphi, \pi]) \right\} = C' \int \mathcal{D}\varphi(x) \exp \left\{ i \int_{\Omega'} d^4x \mathcal{L}[\varphi, \partial_\mu \varphi] \right\},$$

and follow a formal procedure. First, the action integral is modified by performing a Wick-rotation of the time coordinate  $t$ . This involves changing the domain of  $t$  from the real line to the imaginary line by closing the contour at infinity, and making the change of variable  $it \rightarrow \tau$ . The new variable is then restricted to the interval  $\tau \in [0, \beta]$ , and the domain of the functional integral  $\int \mathcal{D}\varphi$  is restricted from *all* (smooth enough) field configurations  $\varphi(t, \vec{x})$ , to only those that obey  $\varphi(\beta, \vec{x}) = e^{i\theta} \varphi(0, \vec{x})$ , which is denoted  $S$ . This procedure



motivates the introduction of the Euclidean Lagrange density,  $\mathcal{L}_E(\tau, \vec{x}) = -\mathcal{L}(-i\tau, \vec{x})$ , as well as the name “imaginary-time formalism”. The result is the same partition function as before,

$$\begin{aligned} Z &= C \int_S \mathcal{D}\varphi \int \mathcal{D}\pi \exp \left\{ - \int_0^\beta d\tau \int_V d^3x [-i\dot{\varphi}\pi + \mathcal{H}(\varphi, \pi)] \right\} \\ &= C' \int_S \mathcal{D}\varphi \exp \left\{ - \int_0^\beta d\tau \int_V d^3x \mathcal{L}_E(\varphi, \pi) \right\}. \end{aligned} \quad (104)$$

### 3.3 Free scalar field

This section uses notation as described in Appendix A. The procedure for obtaining the thermal properties of an interacting scalar field is similar to that used in scattering theory. One starts with a free theory, which can be solved exactly. Then an interaction term is added, which is accounted for perturbatively by using Feynman diagrams. The Euclidean Lagrangian for a free scalar gas is, after integrating by parts,

$$\mathcal{L}_E = \frac{1}{2} \varphi(X) (-\partial_E^2 + m^2) \varphi(X) \quad (105)$$

Here,  $X = (\tau, \vec{x})$  is the Euclidean coordinate which is a result of the Wick-rotation. We have also introduced the Euclidean Laplace operator,  $\partial_E^2 = \partial_\tau^2 + \nabla^2$ . Following the procedure as described in subsection 3.2 to obtain the thermal partition function yields

$$Z = C \int_S \mathcal{D}\varphi(X) \exp \left\{ - \int_\Omega dX \frac{1}{2} \varphi(X) (-\partial_E^2 + m^2) \varphi(X) \right\}. \quad (106)$$

Here,  $\Omega$  is the domain  $[0, \beta] \times V$ . We then insert the Fourier expansion of  $\varphi$ , and change the functional integration variable to the Fourier components. The integration measures are related by

$$\mathcal{D}\varphi(X) = \det \left( \frac{\delta \varphi(X)}{\delta \tilde{\varphi}(K)} \right) \mathcal{D}\tilde{\varphi}(K),$$

where  $K = (\omega_n, \vec{k})$  is the Euclidean Fourier-space coordinate. The determinant factor which appears may be absorbed into the constant  $C$ , as the integration variables are related by a linear transform. The action becomes

$$\begin{aligned} S &= - \int_\Omega dX \mathcal{L}_e = -\frac{1}{2} V \beta \int_\Omega dX \int_\Omega dK \int_\Omega dK' \tilde{\varphi}(K') (\omega_n^2 + \vec{k}^2 + m^2) \tilde{\varphi}(K) e^{iX \cdot (K-K')} \\ &= -\frac{1}{2} V \beta^2 \int_{\tilde{\Omega}} dK \tilde{\varphi}(K)^* (\omega_n^2 + \omega_k^2) \tilde{\varphi}(K), \end{aligned}$$

where  $\omega_k^2 = \vec{k}^2 + m^2$ .  $\tilde{\Omega}$  is the reciprocal space corresponding to  $\Omega$ , as described in Appendix A. We used the fact that  $\varphi$  is real, which implies that  $\tilde{\varphi}(-K) = \tilde{\varphi}(K)^*$ , as well as the identity Eq. (170). This gives the partition function

$$Z = C \int_{\tilde{S}} \mathcal{D}\tilde{\varphi}(K) \exp \left\{ -\frac{1}{2} V \int_{\tilde{\Omega}} dK \tilde{\varphi}(K)^* [\beta^2(\omega_n^2 + \omega_k^2)] \tilde{\varphi}(K) \right\}, \quad (107)$$

Going back to before the continuum limit, this integral can be written as a product of Gaussian integrals, and may therefore be evaluated

$$Z = C \prod_{n=-\infty}^{\infty} \prod_{k \in \tilde{V}} \left( \int d\tilde{\varphi}_{n,\vec{k}} \exp \left\{ -\frac{1}{2} \tilde{\varphi}_{n,\vec{k}}^* [\beta^2(\omega_n^2 + \omega_k^2)] \tilde{\varphi}_{n,\vec{k}} \right\} \right) = C \prod_{n=-\infty}^{\infty} \prod_{k \in \tilde{V}} \sqrt{\frac{2\pi}{\beta^2(\omega_n^2 + \omega_k^2)}}.$$

The partition function is related to Helmholtz free energy  $F$  through

$$\frac{F}{TV} = -\frac{\ln(Z)}{V} = \frac{1}{2} \int_{\tilde{\Omega}} dK \frac{1}{2} \ln[\beta^2(\omega_n^2 + \omega_k^2)] + \frac{F_0}{TV}, \quad (108)$$

where  $F_0$  is a constant.

A faster and more formal way to get to this result is to compare the partition function to the multidimensional version of the Gaussian integral [11, 6]. The partition function has the form

$$I_n = \int_{\mathbb{R}^n} d^n x \exp \left\{ -\frac{1}{2} \langle x, D_0^{-1} x \rangle \right\},$$

where  $D_0^{-1}$  is a linear operator, and  $\langle \cdot, \cdot \rangle$  an inner product on the corresponding vector space. By diagonalizing  $D_0^{-1}$ , we get the result

$$I_n = \sqrt{\frac{(2\pi)^n}{\det(D_0^{-1})}}.$$

We may then use the identity

$$\det(D_0^{-1}) = \prod_i \lambda_i = \exp \{ \text{Tr} [\ln(D_0^{-1})] \}, \quad (109)$$

where  $\lambda_i$  are the eigenvalues of  $D_0^{-1}$ . The trace in this context is defined by the vector space  $D_0^{-1}$  acts on. For given an orthonormal basis  $x_n$ , such that  $\langle x_n, x'_n \rangle = \delta_{nn'}$  the trace can be evaluated as  $\text{Tr}\{D_0^{-1}\} = \sum_n \langle x_n, D_0^{-1} x_n \rangle$ . Identifying

$$\langle x, D_0^{-1} x \rangle = \int_{\Omega} dX \varphi(X) (-\partial_E^2 + m^2) \varphi(X),$$

we get the formal result

$$Z = \det(-\partial_E^2 + m^2)^{-1/2},$$

and

$$\beta F = \frac{1}{2} \text{Tr} \{ \ln(-\partial_E^2 + m^2) \}.$$

The logarithm may then be evaluated by using the eigenvalues of the linear operator. This is found by diagonalizing the operator,

$$\langle x, D_0^{-1} x \rangle = \int_{\Omega} dX \varphi(X) (-\partial_E^2 + m^2) \varphi(X) = V \int_{\tilde{\Omega}} dK \tilde{\varphi}(K)^* [\beta^2(\omega_k^2 + \omega_n^2)] \tilde{\varphi}(K),$$

leaving us with the same result as we obtained in Eq. (108),

$$\beta F = \frac{1}{2} \text{Tr} \{ \ln(-\partial_E^2 + m^2) \} = \frac{1}{2} V \int_{\tilde{\Omega}} dK \ln[\beta^2(\omega_n^2 + \omega_k^2)].$$

Sums similar to this show up a lot, and it is show how to evaluate them in subsection 3.4.

### 3.4 Thermal sum

When evaluating thermal integral, we will often encounter sums of the form

$$j(\omega, \mu) = \frac{1}{2\beta} \sum_{\omega_n} \ln \{ \beta^2 [(\omega_n + i\mu) + \omega^2] \} + g(\beta), \quad (110)$$

where the sum is over either the bosonic Matsubara frequencies  $\omega_n = 2n\pi/\beta$ ,  $n \in \mathbb{Z}$ , or the fermionic ones,  $\omega_n = (2n+1)\pi/\beta$ ,  $n \in \mathbb{Z}$ .  $\mu \in \mathbb{R}$  is the chemical potential.  $g$  may be a function of  $\beta$ , but we assume it is independent of  $\omega$ . Thus, the factor  $\beta^2$  could strictly be dropped, but it is kept to make the argument within the logarithm dimensionless. We define the function

$$i(\omega, \mu) = \frac{1}{\omega} \frac{d}{d\omega} j(\omega, \mu) = \frac{1}{\beta} \sum_{\omega_n} \frac{1}{(\omega_n + i\mu)^2 + \omega^2}. \quad (111)$$

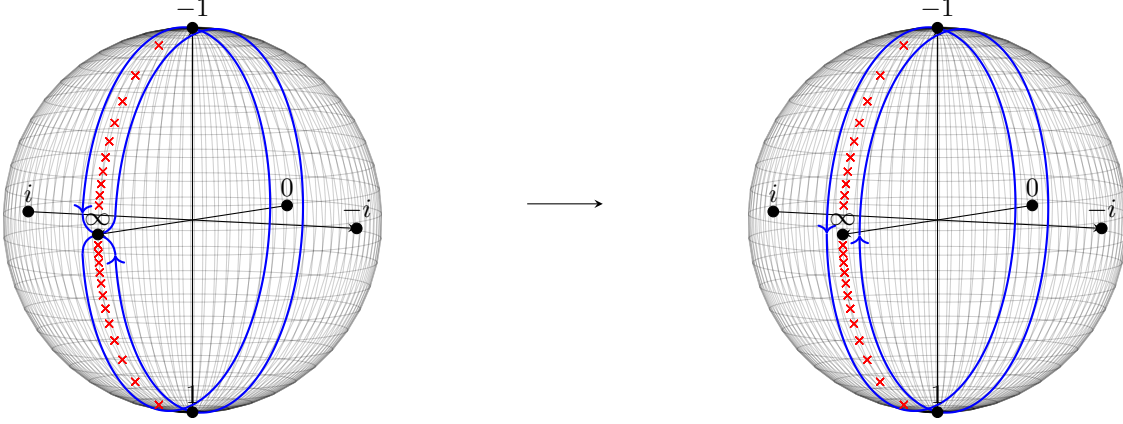


Figure 1: The integral contour  $\gamma$ , and the result of deforming it into to contours close to the real line. The red crosses illustrate the poles of  $n_B$ .

We will first work with the sum over bosonic Matsubara frequencies. Assume  $f(z)$  is an analytic function, except perhaps on a set of isolated poles  $\{z_i\}$  located outside the real line. By exploiting the properties of the Bose-distribution  $n_B(z)$ , as described in Appendix A, we can rewrite the sum over Matsubara frequencies as a contour integral

$$\frac{1}{\beta} \sum_{\omega_n} f(\omega_n) = \oint_{\gamma} \frac{dz}{2\pi i} f(z) i n_B(iz),$$

where  $\gamma$  is a contour that goes from  $-\infty - i\epsilon$  to  $+\infty - i\epsilon$ , crosses the real line at  $\infty$ , goes from  $+\infty - i\epsilon$  to  $-\infty + i\epsilon$  before closing the curve. The contour  $\gamma$ , and the change of integral contours is illustrated in Figure 1. This result exploits Cauchy's integral formula, by letting the poles of  $i n_B(iz)$  at the Matsubara frequencies “pick out” the necessary residues. The integral over  $\gamma$  is equivalent to two integrals along  $\mathbb{R} \pm i\epsilon$ ,

$$\begin{aligned} \frac{1}{\beta} \sum_{\omega_n} f(\omega_n) &= \left( \int_{\infty + i\epsilon}^{-\infty + i\epsilon} \frac{dz}{2\pi} + \int_{-\infty - i\epsilon}^{\infty - i\epsilon} \frac{dz}{2\pi} \right) f(z) n_B(iz), \\ &= \int_{-\infty - i\epsilon}^{\infty - i\epsilon} \frac{dz}{2\pi} \{f(-z) + [f(z) + f(-z)] n_B(iz)\} \\ &= \int_{-\infty}^{\infty} \frac{dz}{2\pi} f(z) + \int_{-\infty - i\epsilon}^{\infty - i\epsilon} \frac{dz}{2\pi} [f(z) - f(-z)] n_B(iz). \end{aligned} \quad (112)$$

In the second line, we have changed variables  $z \rightarrow -z$  in the first integral, and exploited the property  $n_B(-iz) = -1 - n_B(iz)$ . In the last line, we use the assumption that  $f(z)$  is analytic on the real line, and therefore also in a neighbourhood of it. This allows us to shift the first integral back to the real line. As  $n_B(iz)$  is analytic outside the real line, the result of the second integral is the sum of residues of  $f(z) + f(-z)$  in the lower half plane. The function

$$f(z) = \frac{1}{(z + i\mu)^2 + \omega^2} = \frac{i}{2\omega} \left( \frac{1}{z + i(\mu + \omega)} - \frac{1}{z + i(\mu - \omega)} \right) \quad (113)$$

obeys the assumed properties, as it has poles at  $z = -i(\mu \pm \omega)$ , with residue  $1/2\omega$ , so the function defined in Eq. (111) may be written <sup>5</sup>

$$i(\omega, \mu) = \frac{1}{2\omega} [1 + n_B(\omega - \mu) + n_B(\omega + \mu)]. \quad (114)$$

Using the anti-derivative of the Bose distribution, we get the final form of Eq. (110)

$$j(\omega, \mu) = \int d\omega' \omega' i(\omega', \mu) = \frac{1}{2}\omega + \frac{1}{2\beta} \left[ \ln(1 - e^{-\beta(\omega - \mu)}) + \ln(1 - e^{-\beta(\omega + \mu)}) \right] + g'(\beta). \quad (115)$$

<sup>5</sup> Assuming  $\omega > \mu$ .

The extra  $\omega$ -independent term  $g'(\beta)$  is an integration constant. We see there are temperature dependent terms, one due to the particle and one due to the anti-particle, and one due to the antiparticle, as they have opposite chemical potentials.

We now consider the sum over fermionic frequencies, which we for clarity denote  $\tilde{\omega}_n$  in this chapter. The procedure in this case is the same, except that we have to use a function with poles at the fermionic Matsubara frequencies. This is done by the Fermi distribution,  $n_F(z)$ , as described in Appendix A. The result is

$$\frac{1}{\beta} \sum_{\tilde{\omega}_n} f(\tilde{\omega}_n) = - \int_{-\infty}^{\infty} \frac{dz}{2\pi} f(z) + \int_{-\infty-i\epsilon}^{\infty-i\epsilon} \frac{dz}{2\pi} [f(z) - f(-z)] n_F(iz), \quad (116)$$

and

$$i(\omega, \mu) = \frac{1}{2\omega} [-1 + n_F(\omega - \mu) + n_F(\omega + \mu)]. \quad (117)$$

Using the antiderivative of the Fermi-distribution, we get

$$j(\omega, \mu) = -\frac{1}{2}\omega - \frac{1}{2\beta} \left[ \ln(1 + e^{-\beta(\omega-\mu)}) + \ln(1 + e^{-\beta(\omega+\mu)}) \right]. \quad (118)$$

### 3.5 Regulating the free energy

Using the result from subsection 3.4 on the result for the free energy density of the free scalar field, Eq. (104), we get

$$\mathcal{F} = \frac{\ln(Z)}{\beta V} = \frac{1}{2} \int_{\tilde{V}} \frac{d^3k}{(2\pi)^3} \left[ \omega_k + \frac{2}{\beta} \ln(1 - e^{-\beta\omega_k}) \right]. \quad (119)$$

The first part of this integral is a temperature independent vacuum energy, while the second part encodes all the temperature dependence of the free energy density. This free energy has two parts, the first part is dependent on temperature, the other is temperature independent vacuum contribution. Noticing that the integral is spherically symmetric, we may write the two contributions as

$$J_0 = \frac{1}{2} \frac{1}{2\pi^2} \int_{\mathbb{R}} dk k^2 \sqrt{k^2 + m^2}, \quad J_T = \frac{T^4}{2\pi^2} \int_{\mathbb{R}} dx x^2 \ln(1 - e^{-\sqrt{x^2 + (m/T)^2}}), \quad (120)$$

The temperature-independent part,  $J_0$ , is clearly divergent, and we must therefore impose a regulator, and then add counter-terms.  $J_T$ , however, is convergent. To see this, we use the series expansion  $\ln(1 + \epsilon) \sim \epsilon + \mathcal{O}(\epsilon^2)$  to find the leading part of the integrand for large  $k$ 's,

$$x^2 \ln(1 - e^{-\sqrt{x^2 + (\beta m)^2}}) \sim -x^2 e^{-x}, \quad (121)$$

which is exponentially suppressed, making the integral convergent. In the limit of  $T \rightarrow \infty$ , we get

$$J_\infty \sim \frac{T^4}{2\pi^2} \int_{\mathbb{R}} dx x^2 \ln(1 - e^{-x}) = -\frac{T^4}{2\pi^2} \sum_{n=1} \frac{1}{n} \frac{\partial^2}{\partial n^2} \int dx e^{-nx} = -\frac{T^4}{2\pi^2} \sum_{n=1} \frac{2}{n^4} = -\frac{T^4}{\pi^2} \zeta(4) = -T^4 \frac{\pi^2}{90}. \quad (122)$$

Where  $\zeta$  is the Riemann-zeta function.

Returning to the temperature-independent part, we use dimensional regularization to see its singular behavior. To that end, we define

$$\Phi_n(m, d, \alpha) = \mu^{n-d} \int_{\tilde{\Omega}} \frac{d^d k}{(2\pi)^d} (k^2 + m^2)^{-\alpha}, \quad (123)$$

so that  $J_0 = \Phi_3(m, 3, 1/2)/2$ . The parameter  $\mu$  has the dimensions of  $k$ , and is inserted to ensure that  $\Phi_n$  does not change physical dimension for  $d \neq n$ . Furthermore, as non-rational exponents are defined through the exponential functions, this parameter is needed to make the expression well-defined. Dimensional regularization takes uses the formula for integration of spherically symmetric function in  $d$ -dimensions,

$$\int_{\mathbb{R}^d} d^d x f(r) = \frac{2\pi^{d/2}}{\Gamma(d/2)} \int_{\mathbb{R}} dr r^{d-1} f(r), \quad (124)$$

where  $r = \sqrt{x_i x_i}$  is the radial distance, and  $\Gamma$  is the Gamma function. The factor in the front of the integral comes from the solid angle. By extending this formula from integer-valued  $d$  to real numbers, the function we defined becomes

$$\Phi_n = \frac{2\pi^{d/2}\mu^{n-d}}{\Gamma(d/2)} \int_{\mathbb{R}} dk \frac{k^{d-1}}{(k^2 + m^2)^\alpha} = \frac{m^{n-2\alpha}}{(4\pi)^{d/2}\Gamma(d/2)} \left(\frac{m}{\mu}\right)^{d-n} 2 \int_{\mathbb{R}} dz \frac{z^{d-1}}{(1+z)^\alpha}, \quad (125)$$

where we have made the change of variables  $mz = k$ . We make one more change of variable to the integral,

$$I = 2 \int_{\mathbb{R}} dz \frac{z^{d-1}}{(1+z)^\alpha} \quad (126)$$

Let

$$z^2 = \frac{1}{s} - 1 \implies 2zdz = -\frac{ds}{s^2} \quad (127)$$

Thus,

$$I = \int_0^a ds s^{\alpha-d/2-1} (1-z)^{d/2-1}. \quad (128)$$

This is the beta function, which can be written in terms of Gamma functions [6]

$$I = B\left(\alpha - \frac{d}{2}, \frac{d}{2}\right) = \frac{\Gamma\left(\alpha - \frac{d}{2}\right) \Gamma\left(\frac{d}{2}\right)}{\Gamma(\alpha)}. \quad (129)$$

Combining this gives

$$\Phi_n(m, d, \alpha) = \frac{m^{n-2\alpha}}{(4\pi)^{d/2}} \frac{\Gamma\left(\alpha - \frac{d}{2}\right)}{\Gamma(\alpha)} \left(\frac{m^2}{\mu^2}\right)^{(d-n)/2}. \quad (130)$$

Inserting  $n = 3$ ,  $d = 3 - 2\epsilon$  and  $\alpha = -1/2$ , we get

$$\Phi_3(m, 3 - 2\epsilon, -1/2) = \frac{m^4}{(4\pi)^{d/2}\Gamma(-1/2)} \Gamma(-2 + \epsilon) \left(\frac{m^2}{\mu^2}\right)^{-\epsilon} = -\frac{m^4}{(4\pi)^2} \left(\frac{m^2}{4\pi\mu^2}\right)^{-\epsilon} \frac{\Gamma(\epsilon)}{(\epsilon - 2)(\epsilon - 1)}, \quad (131)$$

where we have used the defining property  $\Gamma(z+1) = z\Gamma(z)$  and  $\Gamma(1/2) = \sqrt{\pi}$ . Expanding around  $\epsilon = 0$  gives

$$\left(\frac{m^2}{4\pi\mu^2}\right)^{-\epsilon} \sim 1 + \epsilon \ln\left(4\pi\frac{\mu^2}{m^2}\right), \quad (132)$$

$$\Gamma(\epsilon) \sim \frac{1}{\epsilon} - \gamma, \quad (133)$$

$$\frac{1}{(\epsilon - 2)(\epsilon - 1)} \sim \frac{1}{2} \left(1 + \frac{3}{2}\epsilon\right). \quad (134)$$

The singular behavior of the time-independent term is therefore

$$J_0 \sim -\frac{1}{4} \frac{m^4}{(4\pi)^2} \left[ \frac{1}{\epsilon} - \gamma + \frac{3}{2} + \ln\left(4\pi\frac{\mu^2}{m^2}\right) \right]. \quad (135)$$

With this regulator, one can then add counter-terms to cancel the  $\frac{1}{\epsilon}$ -divergence. The exact form of the counter-term is convention. One may also cancel the finite contribution due to the regulator. The minimal subtraction, or MS, scheme, is to only subtract the divergent term, as the name suggest. We will use the modified minimal subtraction, or  $\overline{\text{MS}}$ , scheme. In this scheme, one also removes the  $-\gamma$  and  $\ln(4\pi)$  term, which can be interpreted as changing the parameter  $\mu$

$$-\gamma + \ln\left(4\pi\frac{\mu^2}{m^2}\right) \rightarrow \ln\left(\frac{\mu^2}{m^2}\right), \quad (136)$$

which leads to the expression

$$J_0 \sim -\frac{1}{4} \frac{m^4}{(4\pi)^2} \left[ \frac{1}{\epsilon} + \frac{3}{2} + \ln\left(\frac{\mu^2}{m^2}\right) \right]. \quad (137)$$

### 3.6 Interacting scalar

We now study a scalar field with a  $\lambda\varphi^4$  interaction term. We write the Lagrangian in the form

$$\mathcal{L} = \mathcal{L}^{(0)} + \mathcal{L}^{(I)}, \quad \mathcal{L}^{(0)} = \frac{1}{2}\partial_\mu\varphi\partial^\mu\varphi - m^2\varphi^2, \quad \mathcal{L}^{(I)} = -\frac{\lambda}{4!}\varphi^4$$

$\mathcal{L}^{(I)}$  is called the interaction term, and makes it impossible to exactly solve for the partition function. Instead, we turn to perturbation theory. The canonical partition function in this theory is

$$Z = \text{Tr}\left\{e^{-\beta\hat{H}}\right\} = \int_S \mathcal{D}\varphi \exp\left\{-\int_\Omega dX \left(\mathcal{L}_E^{(0)} + \mathcal{L}_E^{(I)}\right)\right\} = \int_S \mathcal{D}\varphi e^{-S_0} e^{-S_I}. \quad (138)$$

Here,  $S_0$  and  $S_I$  denote the Euclidean action due to the free and interacting Lagrangian, respectively. The domain of integration  $S$  is again periodic field configurations  $\varphi(\beta, \vec{x}) = \varphi(0, \vec{x})$ . We may write the free energy as

$$-\beta F = \ln \left[ \int_S \mathcal{D}\varphi e^{-S_0} \sum_n \frac{1}{n!} (-S_I)^n \right] = \ln[Z_0] + \ln[Z_I],$$

where  $Z_0$  is the partition function of the free theory. The correction to the partition function is thus given by

$$Z_I = \sum_{n=0}^{\infty} \frac{(-1)^n}{n!} \langle S_I^n \rangle_0, \quad (139)$$

where

$$\langle A \rangle_0 = \frac{\int_S \mathcal{D}\varphi A e^{-S_0}}{\int_S \mathcal{D}\varphi e^{-S_0}}. \quad (140)$$

To evaluate expectation values of the form  $\langle \varphi(X_1) \dots \rangle_0$ , we introduce the partition function with a source term

$$Z[J] = \int_S \mathcal{D}\varphi \exp\left\{-\frac{1}{2} \int_\Omega dX \varphi(-\partial_E^2 + m^2)\varphi + \int_\Omega dX J\varphi\right\}. \quad (141)$$

Using the thermal Greens function  $D_0(X, Y)$ , as defined in Appendix A, we may complete the square to write

$$Z[J] = Z[0] \exp\left\{\frac{1}{2} \int_\Omega dX dY J(X) D_0(X, Y) J(Y)\right\} = Z[0] \exp(W[J]) \quad (142)$$

We can now write

$$\langle \varphi(X) \varphi(Y) \rangle_0 = \frac{1}{Z[0]} \frac{\delta}{\delta J(X)} \frac{\delta}{\delta J(Y)} Z[J] \Big|_{J=0} = D_0(X, Y), \quad (143)$$

This generalizes to higher order expectation values,

$$\langle \varphi(X_i) \dots \varphi(X_n) \rangle_0 = \left( \prod_{i=1}^n \frac{\delta}{\delta J(X_i)} \right) Z[J] \Big|_{J=0}, \quad (144)$$

Using Wick's theorem, as described in subsection 2.1, the expectation values we are evaluating can be written

$$\begin{aligned} \langle S_I^m \rangle &= \left(-\frac{\lambda}{4!}\right)^m \int_\Omega dX_1 \dots dX_m \langle \varphi^4(X_1) \dots \varphi^4(X_m) \rangle \\ &= \left(-\frac{\lambda}{4!}\right)^m \int_\Omega dX_1 \dots dX_m \sum_{\{a,b\}} \langle \varphi(X_{a(1)}) \varphi(X_{b(1)}) \rangle \dots \langle \varphi(X_{a(2m)}) \varphi(X_{b(2m)}) \rangle \end{aligned}$$

where  $X_i$  for  $i > m$  is defined as  $X_j$ , where  $j = i \bmod m$ . This means that  $X_{m+i} = X_i$ . The functions  $a, b$  represents a possible pairing, as described in subsection 2.1. Inserting the Fourier expansions of the field

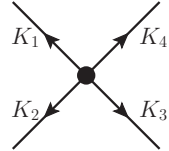
gives

$$\begin{aligned}
\langle S_I^m \rangle &= \left( -\frac{\lambda}{4!} \right)^m \int_{\Omega} dX_1 \dots dX_m (V\beta)^2 \int_{\tilde{\Omega}} dK_1 \dots dK_{2m} \sum_{\{a,b\}} \\
&\quad \langle \varphi(K_{a(1)}) \varphi(K_{b(1)}) \rangle \dots \langle \varphi(K_{a(2m)}) \varphi(K_{b(2m)}) \rangle \exp \left( i \sum_{i=1}^m X_i \cdot K_i \right) \\
&= \left( -\frac{\lambda}{4!} \right)^m \frac{(V\beta)^{2m} \beta^m}{(V\beta^2)^{2m}} \int_{\tilde{\Omega}} dK_1 \dots dK_{2m} \sum_{\{a,b\}} \\
&\quad \tilde{D}(K_{a(1)}) \delta(K_{a(1)} + K_{b(1)}) \dots \tilde{D}(K_{a(2m)}) \delta(K_{a(2m)} + K_{b(2m)}) \prod_{i=1}^m \delta \left( X_i \cdot \sum_{j=0}^3 K_{i+jm} \right) \\
&= \left( -\frac{\lambda\beta}{4!} \right)^m \prod_{i=1}^{2m} \int_{\tilde{\Omega}} \left( dK_i \frac{1}{\beta} \tilde{D}(K_i) \right) \prod_{i=1}^m \delta \left( X_i \cdot \sum_{j=0}^3 K_{i+jm} \right) \sum_{\{a,b\}} \prod_{n=1}^{2m} \delta(K_{a(n)} + K_{b(n)})
\end{aligned}$$

Here we have used that  $V\beta^2 \tilde{D}_0(K, P) = \tilde{D}_0(K) \delta(P + K)$ , where  $\tilde{D}_0(K)$  is the thermal propagator for the free field, as defined in Appendix A. In this case, it is

$$\tilde{D}_0(K) = \tilde{D}_0(\omega_n, \vec{k}) = \frac{1}{\omega_k^2 + \omega_n^2}. \quad (145)$$

This expectation value can be represented graphically using Feynman diagrams. The thermal  $\lambda\varphi^2$ -theory gets the prescription




$$= -\lambda\beta\delta \left( \sum_i K_i \right), \quad (146)$$



$$= \frac{1}{\beta} D_0(K). \quad (147)$$

Lastly, one has to integrate over all internal momenta, and divide by a symmetry factor of the diagram  $s$ , which is described in detail in [6].

Calculating  $\langle S_I^n \rangle_0$  boils down to the sum of all possible Feynman diagrams with  $n$  vertices. The first example is



$$\langle S_I \rangle = \frac{1}{8} \quad (148)$$

In subsection 2.1, we saw that the sum of all vacuum diagrams is the exponential of the sum of all *connected* diagrams, so the free energy of the interacting theory is given by

$$-\beta F = \ln(Z_0) + \Sigma(\text{all connected diagrams}) \quad (149)$$

### 3.7 Fermions

The phase factor  $e^{i\theta}$  that was introduced in subsection 3.2 can be determined by studying the properties of the thermal Greens function. The thermal Greens function may be written

$$D(X_1, X_2) = D(\vec{x}, \vec{y}, \tau_1, \tau_2) = \left\langle e^{-\beta \hat{H}} \text{T} \{ \hat{\varphi}(X_1) \hat{\varphi}(X_2) \} \right\rangle.$$

$T\{\dots\}$  is time-ordering operator, and is defined as

$$T\{\varphi(\tau_1)\varphi(\tau_2)\} = \theta(\tau_1 - \tau_2)\varphi(\tau_1)\varphi(\tau_2) + \nu\theta(\tau_2 - \tau_1)\varphi(\tau_2)\varphi(\tau_1),$$

where  $\nu = \pm 1$  for bosons and fermions respectively, and  $\theta(\tau)$  is the Heaviside step function. In the same way that  $i\hat{H}$  generates the time translation of a quantum field operator through  $\hat{\varphi}(x) = \hat{\varphi}(t, \vec{x}) = e^{it\hat{H}}\hat{\varphi}(0, \vec{x})e^{-it\hat{H}}$ , the imaginary-time formalism implies the relation

$$\hat{\varphi}(X) = \hat{\varphi}(\tau, \vec{x}) = e^{\tau\hat{H}}\hat{\varphi}(0, \vec{x})e^{-\tau\hat{H}}. \quad (150)$$

Using  $\mathbb{1} = e^{\tau\hat{H}}e^{-\tau\hat{H}}$  and the cyclic property of the trace, we show that, assuming  $\beta > \tau > 0$ ,

$$\begin{aligned} G(\vec{x}, \vec{y}, \tau, 0) &= \left\langle e^{-\beta\hat{H}} T\{\varphi(\tau, \vec{x})\varphi(0, \vec{y})\} \right\rangle \\ &= \frac{1}{Z} \text{Tr}\left\{ e^{-\beta\hat{H}} \varphi(\tau, \vec{x})\varphi(0, \vec{y}) \right\} \\ &= \frac{1}{Z} \text{Tr}\left\{ \varphi(0, \vec{y})e^{-\beta\hat{H}} \varphi(\tau, \vec{x}) \right\} \\ &= \frac{1}{Z} \text{Tr}\left\{ e^{-\beta\hat{H}} e^{\beta\hat{H}} \varphi(0, \vec{y})e^{-\beta\hat{H}} \varphi(\tau, \vec{x}) \right\} \\ &= \frac{1}{Z} \text{Tr}\left\{ e^{-\beta\hat{H}} \varphi(\vec{y}, \beta)\varphi(\tau, \vec{x}) \right\} \\ &= \nu \left\langle e^{-\beta\hat{H}} T\{\varphi(\tau, \vec{x})\varphi(\beta, \vec{y})\} \right\rangle. \end{aligned}$$

This implies that  $\varphi(0, x) = \nu\varphi(\beta, \varphi)$ , which shows that bosons are periodic in time, as stated earlier, while fermions are anti-periodic.

The Lagrangian density of a free fermion is

$$\mathcal{L} = \bar{\psi} (i\partial\!\!\!/ - m) \psi. \quad (151)$$

This Lagrangian is invariant under the transformation  $\psi \rightarrow e^{-i\alpha}\psi$ , which by Nöther's theorem results in a conserved current

$$j^\mu = \frac{\partial \mathcal{L}}{\partial(\partial_\mu \psi)} \delta\psi = \bar{\psi} \gamma^\mu \psi. \quad (152)$$

The corresponding conserved charge is

$$Q = \int_V d^3x j^0 = \int_V d^3x \bar{\psi} \gamma^0 \psi. \quad (153)$$

We can now use our earlier result for the thermal partition function, Eq. (102), only with the substitution  $\mathcal{H} \rightarrow \mathcal{H} - \mu\bar{\psi}\gamma^0\psi$ , and integrate over anti-periodic  $\psi$ 's:

$$Z = \text{Tr}\left\{ e^{-\beta(\hat{H} - \mu\hat{Q})} \right\} = \prod_{ab} \int \mathcal{D}\psi_a \mathcal{D}\pi_b \exp\left\{ \int_\Omega dX \left( i\dot{\psi}\pi - \mathcal{H}(\psi, \pi) + \mu\bar{\psi}\gamma^0\psi \right) \right\},$$

where  $a, b$  are the spinor indices. The canonical momentum corresponding to  $\psi$  is

$$\pi = \frac{\partial \mathcal{L}}{\partial(\partial_0 \psi)} = i\bar{\psi}\gamma^0, \quad (154)$$

and the Hamiltonian density is

$$\mathcal{H} = \pi\dot{\psi} - \mathcal{L} = \bar{\psi}(-i\gamma^i\partial_i + m)\psi \quad (155)$$

which gives

$$\mathcal{L}_E = -i\pi\dot{\psi} + \mathcal{H}(\psi, \pi) - \mu\bar{\psi}\gamma^0\psi = \bar{\psi}[\gamma^0(\partial_\tau - \mu) - i\gamma^i\partial_i + m]\psi, \quad (156)$$



By using the Grassman-version of the Gaussian integral formula, the partition function can be written

$$\begin{aligned}
Z &= \prod_{ab} \int \mathcal{D}\psi_a \mathcal{D}\bar{\psi}_b \exp \left\{ - \int_{\Omega} dX \bar{\psi} [\tilde{\gamma}_0(\partial_{\tau} - \mu) - i\gamma^i \partial_i + m] \psi \right\} \\
&= C \prod_{ab} \int \mathcal{D}\tilde{\psi}_a \mathcal{D}\tilde{\bar{\psi}}_b \exp \left\{ - \int_{\tilde{\Omega}} dK \tilde{\bar{\psi}} [i\tilde{\gamma}_0(\omega_n + i\mu) + i\gamma_i p_i + m] \tilde{\psi} \right\} \\
&= C \prod_{ab} \int \mathcal{D}\tilde{\psi}_a \mathcal{D}\tilde{\bar{\psi}}_b e^{-\langle \tilde{\bar{\psi}}, D_0^{-1} \tilde{\psi} \rangle} = \det(D_0^{-1}).
\end{aligned}$$

In the second line, we have inserted the Fourier expansion of the field, as defined in Appendix A, and changed variable of integration, as we did for the scalar field. The linear operator in this case is

$$D_0^{-1} = i\gamma^0(-i\partial_{\tau} + i\mu) - (-i\gamma^i)\partial_i + m = \beta[i\tilde{\gamma}_a p_a + m]. \quad (157)$$

This equality must be understood as an equality between linear operators, which are represented in different bases. We introduced the notation  $p_{n;a} = (\omega_n + i\mu, p_i)$  and use the Euclidean gamma matrices, as defined in Appendix A. We use the fact that

$$\det(i\tilde{\gamma}_a p_a + m) = \det(\gamma^5 \gamma^5) \det(i\tilde{\gamma}_a p_a + m) = \det[\gamma^5 (i\tilde{\gamma}_a p_a + m) \gamma^5] = \det(-i\tilde{\gamma}_a p_a + m),$$

Let  $\tilde{D} = -i\tilde{\gamma}_a p_a + m$ , which means we can write

$$Z = \sqrt{\det(D) \det(\tilde{D})} = \sqrt{\det(D\tilde{D})} = \det[\mathbb{1}(p_a p_a + m^2)]^{1/2}, \quad (158)$$

where we have used the anti-commutation rule for the Euclidean gamma-matrices,  $\{\gamma_a, \gamma_b\} = 2\delta_{ab}$ . It is important to keep in mind that the determinant here refers to linear operators on the space of spinor functions.

$$\begin{aligned}
\ln(Z) &= \ln \left\{ \det[\mathbb{1}(p_a p_a + m^2)]^{1/2} \right\} = \frac{1}{2} \text{Tr} \{ \ln[\mathbb{1}(p_a p_a + m^2)] \} \\
&= \frac{1}{2} \int_{\tilde{\Omega}} dK \ln[\mathbb{1}\beta^2(p_a p_a + m^2)]_{aa}
\end{aligned} \quad (159)$$

As the matrix within the logarithm is diagonal, the matrix-part of the trace is trivial, and the free energy may be written

$$\beta\mathcal{F} = -2 \int_{\tilde{\Omega}} dX \ln\{\beta^2[(\omega_n + i\mu)^2 + \omega_k^2]\}. \quad (160)$$

Using the fermionic version of the thermal sum from subsection 3.4 gives the answer

$$\mathcal{F} = 2 \int \frac{d^3 p}{(2\pi)^3} \left[ \beta\omega_k + \frac{1}{\beta} \ln \left( 1 + e^{-\beta(\omega_k - \mu)} \right) + \frac{1}{\beta} \ln \left( 1 + e^{-\beta(\omega_k + \mu)} \right) \right]. \quad (161)$$

We see again that the temperature-independent part of the integral diverges, and must be regulated. There are two temperature-dependent terms, one from the particle and one from the anti-particle.

## Appendix A Conventions and notation

Throughout this text, natural units are employed, in which

$$\hbar = c = k_B = 1, \quad (162)$$

where  $\hbar$  is the Planck reduced constant,  $k_B$  is the Boltzmann constant and  $c$  is the speed of light. The Minkowski metric convention used is the “mostly minus”,  $g_{\mu\nu} = \text{diag}(1, -1, -1, -1)$ .

The  $\mathfrak{su}(2)$  basis used is the Pauli matrices,

$$\tau_1 = \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix}, \quad \tau_2 = \begin{pmatrix} 0 & -i \\ i & 0 \end{pmatrix}, \quad \tau_3 = \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix}.$$

They obey

$$[\tau_a, \tau_b] = 2i\varepsilon_{abc}\tau_c, \quad \{\tau_a, \tau_b\} = 2\delta_{ab}\mathbb{1}, \quad \text{Tr}[\tau_a] = 0, \quad \text{Tr}[\tau_a\tau_b] = 2\delta_{ab}\mathbb{1}.$$

Together with the identity matrix  $\mathbb{1}$ , the Pauli matrices form a basis for the vector space of all 2-by-2 matrices. An arbitrary 2-by-2 matrix  $M$  may be written

$$M = M_0\mathbb{1} + M_a\tau_a, \quad M_0 = \frac{1}{2}\text{Tr}\{M\}, \quad M_a = \frac{1}{2}\text{Tr}\{\tau_a M\}. \quad (163)$$

The gamma matrices  $\gamma^\mu$ ,  $\mu \in \{0, 1, 2, 3\}$ , obey

$$\{\gamma^\mu, \gamma^\nu\} = 2g^{\mu\nu}\mathbb{1}. \quad (164)$$

The “fifth  $\gamma$ -matrix” is defined by

$$\gamma^5 = \frac{i}{4!}\epsilon_{\mu\nu\rho\sigma}\gamma^\mu\gamma^\nu\gamma^\rho\gamma^\sigma = i\gamma^0\gamma^1\gamma^2\gamma^3. \quad (165)$$

The  $\gamma^5$ -matrix obey

$$\{\gamma^5, \gamma^\mu\} = 0, \quad (\gamma^5)^2 = \mathbb{1}, \quad \gamma^{0\dagger} = \gamma^0, \quad \gamma^{i\dagger} = -\gamma^i \quad (166)$$

Their Euclidean counterpart obey

$$\{\tilde{\gamma}_a, \tilde{\gamma}_b\} = 2\delta_{ab}\mathbb{1}, \quad \tilde{\gamma}_a^\dagger = \tilde{\gamma}_a, \quad (167)$$

and they are related by  $\tilde{\gamma}_0 = \gamma^0$ , and  $\tilde{\gamma}_j = -i\gamma^j$ . The Euclidean  $\tilde{\gamma}_5$  is defined as

$$\tilde{\gamma}_5 = \gamma_0\gamma_1\gamma_2\gamma_3 = i\gamma^0\gamma^1\gamma^2\gamma^3 = \gamma^5. \quad (168)$$

It thus also anti-commutes with the Euclidean  $\gamma$ -matrices.

## A.1 Fourier transform

The Fourier transform used in this text is defined by

$$\mathcal{F}\{f(x)\}(p) = \tilde{f}(p) = \int dx e^{ipx} f(x), \quad \mathcal{F}^{-1}\{\tilde{f}(p)\}(x) = f(x) = \int \frac{dp}{2\pi} e^{-ipx} \tilde{f}(p).$$

## A.2 Fourier series

Imaginary-time formalism is set in a Euclidean space  $\Omega = [0, \beta] \times V$ , where  $V = L_x L_y L_z$  is a space-like volume. The possible momenta in this space are

$$\tilde{V} = \left\{ \vec{k} \in \mathbb{R}^3 \mid \vec{k} = \left( \frac{2\pi n_x}{L_x}, \frac{2\pi n_y}{L_y}, \frac{2\pi n_z}{L_z} \right) \right\}$$

$\omega_n$  are the Matsubara-frequencies, with  $\omega_n = 2n\pi/\beta$  for bosons and  $\omega_n = (2n+1)\pi/\beta$  for fermions. They together form the reciprocal space  $\tilde{\Omega} = \{\omega_n\} \times \tilde{V}$ . The Euclidean coordinates are denoted  $X = (\tau, \vec{x})$  and  $K = (\omega_n, \vec{K})$ , and have the dot product  $X \cdot P = \omega_n \tau + \vec{k} \cdot \vec{x}$ . In the limit  $V \rightarrow \infty$ , we follow the prescription

$$\frac{1}{V} \sum_{\vec{p} \in \tilde{V}} \rightarrow \int_{\mathbb{R}^3} \frac{d^3 p}{(2\pi)^3}.$$

The sum over all degrees of freedom, and the corresponding integrals for the thermodynamic limit are

$$\begin{aligned} \frac{\beta V}{NM} \sum_{n=1}^N \sum_{\vec{x}_m \in V} &\xrightarrow{N, M \rightarrow \infty} \int_0^\beta d\tau \int_{\mathbb{R}^3} d^3 x = \int_\Omega dX, \\ \frac{1}{V} \sum_{n=-\infty}^\infty \sum_{\vec{k} \in \tilde{V}} &\xrightarrow{V \rightarrow \infty} \sum_{n=-\infty}^\infty \int_{\mathbb{R}^3} \frac{d^3 p}{(2\pi)^3} = \int_{\tilde{\Omega}} dK. \end{aligned}$$

The convention used for the Fourier expansion of thermal fields is in accordance with [11]. The prefactor is chosen to make the Fourier components of the field dimensionless, which makes it easier to evaluate the trace correctly. For bosons, the Fourier expansion is

$$\begin{aligned}\varphi(X) &= \sqrt{V\beta} \int_{\tilde{\Omega}} dK \tilde{\varphi}(K) e^{iX \cdot K} = \sqrt{\frac{\beta}{V}} \sum_{n=-\infty}^{\infty} \sum_{\vec{k} \in \tilde{V}} \tilde{\varphi}_n(\vec{p}) \exp\{i(\omega_n \tau + \vec{x} \cdot \vec{k})\}, \\ \tilde{\varphi}(K) &= \sqrt{\frac{1}{V\beta^3}} \int_{\tilde{\Omega}} dX \tilde{\varphi}(X) e^{-iX \cdot K}\end{aligned}$$

while for Fermions it is

$$\psi(X) = \sqrt{V} \int_{\tilde{\Omega}} dK \tilde{\psi}(K) e^{iX \cdot K} = \frac{1}{\sqrt{V}} \sum_{n=-\infty}^{\infty} \sum_{\vec{k} \in \tilde{V}} \psi(\omega_n, \vec{k}) \exp\{i(\omega_n \tau + \vec{x} \cdot \vec{k})\} \quad (169)$$

A often used identity is

$$\int_{\tilde{\Omega}} dX e^{iX \cdot (K - K')} = \beta \delta_{nn'} (2\pi)^3 \delta^3(\vec{k} - \vec{k}') := \beta \delta(K - K'), \quad (170)$$

$$\int_{\tilde{\Omega}} dK e^{iK(X - X')} = \beta \delta(\tau - \tau') \delta^3(\vec{x} - \vec{x}') := \beta \delta(X - X'). \quad (171)$$

### A.3 Particle distributions

The Bose distribution is defined as

$$n_B(\omega) = \frac{1}{e^{\beta\omega} - 1}. \quad (172)$$

This function obeys

$$n_B(-i\omega) = -1 - n_B(i\omega). \quad (173)$$

We can expand it around the Bose Matsubara frequencies on the imaginary line:

$$in_B[i(\omega_n + \epsilon)] = \frac{i}{e^{i\beta\epsilon + 2\pi i n} - 1} = i[i\beta\epsilon + \mathcal{O}(\epsilon^2)]^{-1} \sim \frac{1}{\epsilon\beta}. \quad (174)$$

This means that  $in_B(i\omega)$  has a pole on all Matsubara-frequencies, with residue  $1/\beta$ . Furthermore, we have

$$\frac{d}{d\omega} \ln(1 - e^{-\beta\omega}) = \beta n_B(\omega). \quad (175)$$

The Fermi distribution is

$$n_F(\omega) = \frac{1}{e^{\beta\omega} + 1}. \quad (176)$$

It obeys

$$\frac{d}{d\omega} \ln(1 - e^{-\beta\omega}) = -\beta n_F(\omega), \quad (177)$$

$$n_F(-i\omega) = 1 - n_F(i\omega). \quad (178)$$

The two distributions are related by

$$2n_B(i\omega; 2\beta) - n_B(i\omega; \beta) = -n_F(i\omega; \beta). \quad (179)$$

### A.4 Propagators

If  $D^{-1}[f(x)] = 0$  is the equation of motion for some field  $f$ , where  $D^{-1}$  in general is a differential operator, then the propagator  $D(x, x')$  for this field is defined by

$$D^{-1}[D(x, x')] = -i\delta(x - x')\mathbb{1}.$$

Assuming  $A$  is linear and independent of space, we may redefine  $D(x - x', 0) \rightarrow D(x - x')$ , and the Fourier transform with respect to both  $x$  and  $x'$  to obtain

$$\mathcal{F}\{D^{-1}[D(x, x')]\}(p, p') = \tilde{D}^{-1}(p) \tilde{D}(p) \delta(p + p') = -i\delta(p + p'),$$

meaning the momentum space propagator  $\tilde{D}(p) = \mathcal{F}\{D(x)\}(p)$  is given by  $\tilde{D} = -i(\tilde{D}^{-1})^{-1}$ .

For some differential operator  $D^{-1}$ , the thermal propagator is defined as

$$D^{-1}D(X, Y) = \beta\delta(X - Y). \quad (180)$$

The Fourier transformed propagator is, assuming  $D(X, Y) = D(X - Y, 0)$ ,

$$\tilde{D}(K, K') = \frac{1}{V\beta^3} \int_{\Omega} dX dY D(X, Y) \exp(-i[X \cdot K + Y \cdot K']) \quad (181)$$

$$= \frac{1}{V\beta^3} \int_{\Omega} dX' dY' D(X', 0) \exp\left(-i[X' \cdot \frac{1}{2}(K - K') + Y \cdot (K + K')]\right) \quad (182)$$

$$= \frac{1}{V\beta^2} \tilde{D}(K) \delta(K + K'), \quad (183)$$

where

$$\tilde{D}(K) = \int dX e^{iK \cdot X} D(X, 0). \quad (184)$$

## Appendix B Covariant derivative

In  $\chi$ PT at finite isospin chemical potential  $\mu_I$ , the covariant derivative acts on functions  $A(x) : \mathcal{M}_4 \rightarrow \text{SU}(2)$ , where  $\mathcal{M}_4$  is the space-time manifold. It is defined as

$$\nabla_{\mu} A(x) = \partial_{\mu} A(x) - i[v_{\mu}, A(x)], \quad v_{\mu} = \frac{1}{2} \mu_I \delta_{\mu}^0 \tau_3. \quad (185)$$

The covariant derivative obeys the product rule, as

$$\nabla_{\mu}(AB) = (\partial_{\mu} A)B + A(\partial_{\mu} B) - i[v_{\mu}, AB] = (\partial_{\mu} A - i[v_{\mu}, A])B + A(\partial_{\mu} B - i[v_{\mu}, B]) = (\nabla_{\mu} A)B + A(\nabla_{\mu} B).$$

Decomposing a 2-by-2 matrix  $M$ , as described in Appendix A, shows that the trace of the commutator of  $\tau_b$  and  $M$  is zero:

$$\text{Tr}\{[\tau_a, M]\} = M_b \text{Tr}\{[\tau_a, \tau_b]\} = 0.$$

Together with the fact that  $\text{Tr}\{\partial_{\mu} A\} = \partial_{\mu} \text{Tr}\{A\}$ , this gives the product rule for invariant traces:

$$\text{Tr}\{A \nabla_{\mu} B\} = \partial_{\mu} \text{Tr}\{AB\} - \text{Tr}\{(\nabla_{\mu} A)B\}.$$

This allows for the use of the divergence theorem when doing partial integration. Let  $\text{Tr}\{K^{\mu}\}$  be a space-time vector, and  $\text{Tr}\{A\}$  scalar. Let  $\Omega$  be the domain of integration, with coordinates  $x$  and  $\partial\Omega$  its boundary, with coordinates  $y$ . Then,

$$\int_{\Omega} dx \text{Tr}\{A \nabla_{\mu} K^{\mu}\} = \int_{\partial\Omega} dy n_{\mu} \text{Tr}\{A K^{\mu}\} - \int_{\Omega} dx \text{Tr}\{(\nabla_{\mu} A) K^{\mu}\},$$

where  $n_{\mu}$  is the normal vector of  $\partial\Omega$ . [13] This makes it possible to do partial integration and discard surface terms in the  $\chi$ PT Lagrangian, given the assumption of no variation on the boundary.

## Appendix C Integrals

A useful integral is the Gaussian integral,

$$\int_{\mathbb{R}} dz \exp\left(-\frac{1}{2}az^2\right) = \sqrt{\frac{2\pi}{a}}, \quad (186)$$

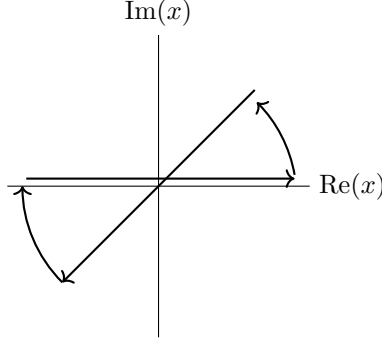


Figure 2: Wick rotation

for  $a \in \mathbb{R}$ . The imaginary version,

$$\int_{\mathbb{R}} dz \exp\left(i\frac{1}{2}az^2\right) \quad (187)$$

does not converge. However, if we change  $a \rightarrow a + i\epsilon$ , then the integrand is exponentially suppressed.

$$f(x) = \exp\left(i\frac{1}{2}ax^2\right) \rightarrow \exp\left(i\frac{1}{2}ax^2 - \frac{1}{2}\epsilon x^2\right), \quad (188)$$

As the integrand falls off exponentially for  $x \rightarrow \infty$ , and contains no poles in the upper right nor lower left quarter of the complex plane, we may perform a wick rotation by closing the contour as shown in Figure 2. This gives the result

$$\int_{\mathbb{R}} dx \exp\left(i\frac{1}{2}(a + i\epsilon)x^2\right) = \int_{\sqrt{i}\mathbb{R}} dx \exp\left(i\frac{1}{2}ax^2\right) = \sqrt{i} \int_{\mathbb{R}} dy \exp\left(-\frac{1}{2}(-a)y^2\right) = \sqrt{\frac{2\pi i}{(-a)}} \quad (189)$$

where we have made the change of variable  $y = (1 + i)/\sqrt{2}x = \sqrt{i}x$ . In  $n$  dimensions, the Gaussian integral formula generalizes to

$$\int_{\mathbb{R}^n} d^n x \exp\left\{-\frac{1}{2}x_n A_{nm} x_m\right\} = \sqrt{\frac{(2\pi)^n}{\det(A)}}, \quad (190)$$

where  $A$  is a matrix with  $n$  real, positive eigenvalues. We may also generalize Eq. (189),

$$\int_{\mathbb{R}^n} d^n x \exp\left\{i\frac{1}{2}x_n (A_{nm} + i\epsilon\delta_{nm}) x_m\right\} = \sqrt{\frac{(2\pi i)^n}{\det(-A)}}. \quad (191)$$

The final generalization is to functional integrals,

$$\int \mathcal{D}\varphi \exp\left(-\frac{1}{2} \int dx \varphi(x) A \varphi(x)\right) = C(\det(A))^{-1/2}, \quad \int \mathcal{D}\varphi \exp\left(i\frac{1}{2} \int dx \varphi(x) A \varphi(x)\right) = C(\det(-A))^{-1/2}. \quad (192)$$

$C$  is here a divergent constant, but will either fall away as we are only looking at the logarithm of  $I_\infty$  and are able to throw away additive constants, or ratios between quantities which are both multiplied by  $C$ .

The Gaussian integral can be used for the stationary phase approximation. In one dimension, it is

$$\int dx \exp(i\alpha f(x)) \approx \sqrt{\frac{2\pi}{f''(x_0)}} \exp(f(x_0)), \quad f'(x) = 0, \quad \alpha \rightarrow \infty \quad (193)$$

The functional generalization of this is

$$\int \mathcal{D}\varphi \exp\{iS[\varphi]\} \approx C \det\left(-\frac{\delta^2 S[\varphi_0]}{\delta\varphi^2}\right) \exp\{i\alpha S[\varphi_0]\}, \quad \frac{\delta S[\varphi_0]}{\delta\varphi} = 0 \quad (194)$$

Here,  $S[\varphi]$  is a general functional of  $\varphi$ , and we have used the Taylor expansion, as described in Appendix D, and  $\varphi_0$  fulfills

$$\frac{\delta}{\delta\varphi(x)} S[\varphi_0] = 0, \quad (195)$$

## Appendix D Functional Derivatives

Functional derivatives generalize the notion of a gradient and the directional derivative. A function  $f(p)$ , where  $p$  is point with coordinates  $x_i = x_i(p)$ , has a gradient

$$df_p = \frac{\partial f(p)}{\partial x_i} dx_i. \quad (196)$$

The derivative in a particular direction  $v = v^i \partial_i$  is

$$\frac{d}{d\epsilon} f(x_i + \epsilon v_i) = f(x) + df_x(v) = f(x) + \frac{\partial f}{\partial x^i} v_i. \quad (197)$$

This is generalized to functionals through the definition of functional derivative, and the variation of a functional. Let  $F[f]$  be a functional, i.e. a machine that takes in a function, and returns a number. The obvious example in our case is the action, which takes in one or more field-configurations, and returns a single real number. We will assume here that the functions have the domain  $\Omega$ , with coordinates  $x$ . The functional derivative is defined as

$$\delta F[f] = \frac{d}{d\epsilon} F[f + \epsilon \eta] \Big|_{\epsilon=0} = \int_{\Omega} dx \frac{\delta F[f]}{\delta f(x)} \eta(x). \quad (198)$$

$\eta(x)$  is here an arbitrary function, but we will make the important assumption that it as well as all its derivatives are zero at the boundary of its domain  $\Omega$ . This allows us to discard surface terms stemming from partial integration, which we will use frequently. We may use the definition to derive one of the fundamental relations of functional derivation. Take the functional  $F[f] = f(x)$ . Then,

$$\delta F[f] = \frac{d}{d\epsilon} [f(x) + \epsilon \eta(x)] = \eta(x) = \int dy \delta(x - y) \eta(y) \quad (199)$$

This leads to the identity

$$\frac{\delta f(x)}{\delta f(y)} = \delta(x - y), \quad (200)$$

for any function  $f$ . Higher functional derivatives are defined similarly, by applying functional variation repeatedly

$$\delta^n F[f] = \frac{d}{d\epsilon} \delta^{n-1} F[f + \epsilon \eta_n] \Big|_{\epsilon=0} = \int \left( \prod_{i=1}^n dx_i \right) \frac{\delta^n F[f]}{\delta f(x_n) \dots \delta f(x_1)} \left( \prod_{i=1}^n \eta_i(x_i) \right). \quad (201)$$

A functional may be expanded in a generalization of the Fourier series, which has the form

$$F[f_0 + f] = F[f_0] + \int_{\Omega} dx f(x) \frac{\delta F[f_0]}{\delta f(x)} \Big|_{f=f_0} + \frac{1}{2!} \int_{\Omega} dx dy f(x) f(y) \frac{\delta^2 F[f_0]}{\delta f(x) \delta f(y)} + \dots \quad (202)$$

As an example, the Klein-Gorodn action

$$S[\varphi] = -\frac{1}{2} \int_{\Omega} dx \varphi (\partial^2 + m^2) \varphi(x) \quad (203)$$

can be evaluated quickly by using Eq. (199) and partial integration

$$\begin{aligned} \frac{\delta}{\delta \varphi(x)} S[\varphi] &= -\frac{1}{2} \int_{\Omega} dy [\delta(x - y) (\partial_y^2 + m^2) \varphi(y) + \varphi(y) (\partial_y^2 + m^2) \delta(x - y)] \\ &= - \int_{\Omega} dy \delta(x - y) (\partial_y^2 + m^2) \varphi(y) = (\partial_x^2 + m^2) \varphi(x) \end{aligned} \quad (204)$$

The second derivative is

$$\frac{\delta^2 S[\varphi]}{\delta \varphi(x) \delta \varphi(y)} = \frac{\delta}{\delta \varphi(x)} (\partial_y^2 + m^2) \varphi(y) = (\partial_y^2 + m^2) \delta(x - y). \quad (205)$$

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