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880.05 Lecture 4Handouts:

- PS#1. Note that part is due next Monday (MATLAB exercises) and part a week from Friday.
- Office hours Friday 3-5 pm, but also stop by any morning.
- Try the problems early to identify issues.
- Some are bonus - adjust to your workload.

• Return to the "preview" on page (42) of calculating the partition function $\text{Tr } e^{-\beta H'}$. Let's make another pass at explaining.

- H' is the Hamiltonian plus any source term such as $-\mu \hat{N}$ or more theoretical ones like the j term added for our model partition function.
- We can't evaluate $e^{-\beta H'}$ without solving the problem (eg. diagonalizing H') but we can use the exact relation $e^{-\beta H'} = (e^{-\beta H'/M})^M$ for M integer to rewrite

$$\text{Tr } e^{-\beta H'} = \text{Tr} \left(\underbrace{e^{-\beta H'/M} e^{-\beta H'/M} \dots e^{-\beta H'/M}}_{M \text{ terms}} \right) \text{ with } M\epsilon = \beta.$$

- The idea will be to evaluate each $e^{-\beta H'/M}$ by inserting complete sets of states on the left and the right \Rightarrow we need to get the parts of H' that we can solve on one side or the other.
- For example: If $H' = \hat{T} + \hat{V}$ and \hat{T} is diagonal in momentum states while \hat{V} is diagonal in position states, then the claim is

$$e^{-\beta H'} = e^{-\beta(\hat{T} + \hat{V})} = e^{-\beta \hat{T}} e^{-\beta \hat{V}} + O(\epsilon^2) \text{ (with the error } \propto [\hat{T}, \hat{V}])$$

- \Rightarrow the total error made is (at worst) $\epsilon^2 \cdot M = \beta \epsilon \xrightarrow{\epsilon \rightarrow 0} 0$ (as long as the rest is finite)
- More generally we normal-order $e^{-\beta H'}$ denoted $:e^{-\beta H'}:$ so that operators of one type are all to the left of the other type. More to come!

Try to check on problem set.

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Recap of model partition function with source j :

$$Z_\lambda[j] = N \int_{-\infty}^{\infty} d\phi \, e^{-\frac{g}{2}\phi^2 - \frac{\lambda}{4}\phi^4 + j\phi} = N e^{-\frac{\lambda}{4}(\frac{j}{g})^4} \int_{-\infty}^{\infty} d\phi \, e^{-\frac{g}{2}\phi^2 + j\phi}$$

and $Z_{\lambda=0} \equiv Z_0$ is

$$Z_0[j] = N \int_{-\infty}^{\infty} d\phi \, e^{\frac{g}{2}\phi^2 + j\phi}$$

Every $\frac{d}{d\phi}$ brings down a power of ϕ , so $f(\phi)$ can be replaced by $F(\frac{d}{d\phi})$. THIS IS IMPORTANT TO UNDERSTAND!

Simplest case: $\langle \phi \rangle = \int_{-\infty}^{\infty} d\phi \, \phi \, e^{-\frac{g}{2}\phi^2 - \frac{\lambda}{4}\phi^4 + j\phi} = \frac{d}{dj} \int_{-\infty}^{\infty} d\phi \, e^{-\frac{g}{2}\phi^2 - \frac{\lambda}{4}\phi^4 + j\phi}$

Completing the square: $N \int_{-\infty}^{\infty} d\phi \, e^{\frac{g}{2}\phi^2 + j\phi} = N \int_{-\infty}^{\infty} d\phi \, e^{-\frac{g}{2}(\phi + \frac{j}{g})^2 + \frac{j^2}{2g}} = Z_0 e^{\frac{j^2}{2g}}$
shift to $\phi' = \phi + \frac{j}{g}$

So our master formula is

$$\frac{Z_\lambda}{Z_0} = \left[e^{-\frac{\lambda}{4}(\frac{j}{g})^4} e^{\frac{j}{2}g^{-1}j} \right] \Big|_{j=0} \leftarrow \text{at the end.}$$

Now continue with (51) ...

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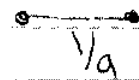
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Let's carry out the first two orders in λ for $\langle f^2 \rangle$.

$$\begin{aligned}
 \langle f^2 \rangle &= \frac{\left[\frac{\partial}{\partial j} \frac{\partial}{\partial j} Z[f] \right]_{j=0}}{Z[f]_{j=0}} = \frac{\left[\frac{\partial}{\partial j} \frac{\partial}{\partial j} e^{-\frac{\lambda}{4} \left(\frac{\partial}{\partial j} \right)^4} e^{\frac{1}{2} \bar{a}'_j} \right]_{j=0}}{\left[e^{-\frac{\lambda}{4} \left(\frac{\partial}{\partial j} \right)^4} e^{\frac{1}{2} \bar{a}'_j} \right]_{j=0}} \\
 &= \frac{\left[\frac{\partial}{\partial j} \frac{\partial}{\partial j} \left[1 - \frac{\lambda}{4} \left(\frac{\partial}{\partial j} \right)^4 + \dots \right] \left[1 + \frac{1}{2} \left(\bar{a}'_j \right) + \dots \right] \right]_{j=0}}{\left[\left(1 - \frac{\lambda}{4} \left(\frac{\partial}{\partial j} \right)^4 + \dots \right) \left[1 + \frac{1}{2} \left(\bar{a}'_j \right) + \dots \right] \right]_{j=0}}
 \end{aligned}$$

The expansion has both a numerator and denominator, so we'll have to be careful to expand consistently. just expand for enough so it's exactly eaten by $\frac{\partial}{\partial j}$.

$$\lambda^0: \frac{\frac{\partial}{\partial j} \frac{\partial}{\partial j} [1] \left[\frac{1}{2} \bar{a}'_j \right]}{[1][1]} = \frac{1}{a}$$



This is the "noninteracting propagator." Our "Feynman rule" is to let the $\frac{\partial}{\partial j}$'s represent endpoints on a line.

Now you write out the next order ($\lambda^0 + \lambda^1$):

$$\begin{aligned}
 \frac{1}{a} + \frac{\frac{\partial}{\partial j} \frac{\partial}{\partial j} \left(-\frac{\lambda}{4} \left(\frac{\partial}{\partial j} \right)^4 \right) \frac{1}{3!} \left(\frac{1}{2} \bar{a}'_j \right) \left(\frac{1}{2} \bar{a}'_j \right) \left(\frac{1}{2} \bar{a}'_j \right)}{1 - \frac{\lambda}{4} \left(\frac{\partial}{\partial j} \right)^4 \frac{1}{2!} \left(\frac{1}{2} \bar{a}'_j \right) \left(\frac{1}{2} \bar{a}'_j \right)} &\leftarrow \frac{\frac{\partial}{\partial j} (jjjjj) = 6!}{6!} \\
 &= \left(\frac{1}{a} - \frac{\lambda}{4} \frac{1}{3!} \left(\frac{1}{a} \right)^3 \frac{1}{a^3} 6! \right) \left(1 + \frac{\lambda}{4} \frac{1}{2!} \left(\frac{1}{a} \right)^2 \frac{1}{a^2} 4! + O(\lambda^2) \right) \\
 &= \frac{1}{a} - \frac{\lambda}{a^3} \left[\frac{6 \cdot 5 \cdot 4}{4 \cdot 8} - \frac{4 \cdot 3}{4 \cdot 4} \right] + O(\lambda^2) = \frac{1}{a} - \frac{3\lambda}{a^3} + O(\lambda^2)
 \end{aligned}$$

To be clear: The first $\frac{\partial}{\partial j}$ in $\frac{\partial}{\partial j} (jjjjj)$ has 6 choices, the next 5 choices, the next 4, until the last, which has only 1, $\Rightarrow 6 \cdot 5 \cdot 4 \cdot 3 \cdot 2 \cdot 1 = 6!$ terms.

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• Let's do it in diagrams

$$\boxed{\text{---} \Rightarrow \frac{1}{a}} \quad \boxed{\text{---} \times \Rightarrow -\frac{\lambda}{4} 4!} \quad (\text{The } 4! \text{ is from } \binom{4}{0,1,1,1} j^4)$$

$$\langle j^2 \rangle = \frac{\text{---} + \text{---} \bigcirc + \text{---} \bigcirc \bigcirc + O(\lambda^2)}{1 + \text{---} \bigcirc + O(\lambda^2)}$$

$$= \left(\text{---} + \text{---} \bigcirc + \text{---} \bigcirc \bigcirc \right) (1 - \text{---} \bigcirc)$$

$$= \text{---} + \left(\text{---} \bigcirc + \text{---} \bigcirc \bigcirc - \text{---} \bigcirc \bigcirc \right) + O(\lambda^2)$$

$$= \text{---} + \text{---} \bigcirc + O(\lambda^2)$$

\Rightarrow The "disconnected" parts $\text{---} \bigcirc \bigcirc$ cancel. This is a general result. [Again, not yet convincing because we don't know the factors.]

• Make sure you understand what each diagram corresponds to. For example, what is the difference between $\text{---} \bigcirc$ and $\text{---} \bigcirc \bigcirc$?

• What do the Feynman rules give?

• We're suppose to get $\frac{1}{a} - \frac{3\lambda}{a^3}$ but we get $\frac{1}{a} - \frac{6\lambda}{a^3}$.

This happens because of an overcounting.

• We fix it with another Feynman rule: the "symmetry factor."

• First we'll take a brief aside to show how disconnected diagrams do not contribute,

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Replica method: The idea is to consider n identical copies of the partition function multiplied together: $\tilde{Z}^n = \left(\frac{Z}{Z_0}\right)^n$. Now rewrite \tilde{Z}^n so it takes the form of a series expansion in n .

$$\tilde{Z}^n = e^{n \ln \tilde{Z}} = e^{n \ln \tilde{Z}} = 1 + n(\ln \tilde{Z}) + \frac{1}{2} n^2 (\ln \tilde{Z})^2 + \dots$$

So to find $\ln \tilde{Z}$, we calculate \tilde{Z}^n and then identify the linear term in n .

But \tilde{Z}^n is just a product of n \tilde{Z} 's, with variables $\{s_1, s_2, \dots, s_n\}$ and corresponding sources:

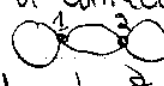
$$\begin{aligned} \tilde{Z}^n &= \left(\int ds_1 e^{-\frac{1}{2} a_1 s_1^2 - \frac{\lambda}{4} s_1^4 + j_1 s_1} \right) \left(\int ds_2 e^{-\frac{1}{2} a_2 s_2^2 - \frac{\lambda}{4} s_2^4 + j_2 s_2} \right) \dots \left(\int ds_n e^{-\frac{1}{2} a_n s_n^2 - \frac{\lambda}{4} s_n^4 + j_n s_n} \right) \\ &= \int ds_1 \dots ds_n e^{-\frac{1}{2} \sum_{i=1}^n a_i s_i^2 - \frac{\lambda}{4} \sum_{i=1}^n s_i^4 + \sum_{i=1}^n j_i s_i} \end{aligned}$$

• Even though the copies are identical, we add indices to a w.l.

• Now use δ_{ji} as before to remove interaction terms from all of the integrals.

• A vertex has the same index i for all lines coming out of it ~~$i \times i$~~ , so the $1/a_i$'s have the same i index at each end.

• we also sum over i from 1 to n .

It follows that a connected diagram can only have vertices of one i at a time. Eg.  can't happen, because the 1 vertex comes from $-\frac{\lambda}{4} (s_i^4)$ and each δ_{ji} is only nonzero if acting on $\frac{1}{2} j_i a_i^{-1} s_i$. So the lines from "1" to "2" must be "1" lines. But the same argument applied to the other vertex says they must be "2" lines, so the diagram cannot occur.

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So if we consider first order in λ :

$$\{ \text{diagram 1} + \text{diagram 2} + \dots + \text{diagram n} \} \Rightarrow \text{overall factor of } n$$

[all diagrams have the same value]

At 2nd order in λ :

$$\{ \text{diagram 1} + \text{diagram 2} + \dots + \text{diagram n} \} + \{ \text{diagram 1} + \text{diagram 2} + \dots + \text{diagram n} \}$$

factor of n factor of n

$$+ \{ [\text{diagram 1} \times \text{diagram 2}] + [\text{diagram 1} \times \text{diagram 3}] + \dots + [\text{diagram 1} \times \text{diagram n}] \} + \dots$$

factor of n^2


So if we have 2 disconnected pieces, the total is $\propto n^2$, three disconnected pieces the total is $\propto n^3$, and so on.

\Rightarrow The terms linear in n are precisely those that are connected.

But that is also $\ln \tilde{Z}$

$\Rightarrow \ln \tilde{Z} - \ln Z_0$ is exactly given by the sum of connected diagrams, with all of the correct factors!

QED,

The replica argument can be used to show that $\langle \phi^2 \rangle$ is only from connected diagrams with two hanging lines. [see B#1]
That is, diagrams of the form  only contribute.

It follows similarly that the expectation value $\langle \hat{O} \rangle$ for any operator \hat{O} is given by the sum of connected diagrams.


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Now let's do symmetry factors...

- The $1/n!$ from the Taylor series expansion of the exponentials almost always cancels the $n!$ ways of interchanging the vertices. Further, the factor of $4!$ from $(\frac{g}{4})^4$ is taken into account in the Feynman rule $-\frac{1}{4} \cdot 4!$.
 \Rightarrow The symmetry factor is the correction when these cancellations are incomplete.

There are three types of symmetry factors in our diagrams:

① Factor of $1/2$ from each line that starts and ends on the same vertex: like 

- This goes away for lines for which the ends of different (this will be case for fermions later on)

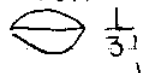
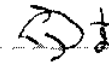
- We'll write these factors as fractions, but often they are collected first as a factor S and then the diagram is multiplied by $1/S$.

- The factor follows by comparing X to Y :

$$\left(\frac{g}{4}\right)^4 \left(-\frac{1}{4}\right) \left(\frac{g}{4}\right)^4 \frac{1}{4!} \left(\frac{1}{2}\right)^4 (i\bar{a}'_j)^4 = -\frac{61}{4!} \Rightarrow \frac{1}{2} \text{ factor}$$

$$\text{vs. } \left(\frac{g}{4}\right)^2 \left(-\frac{1}{4}\right) \left(\frac{g}{4}\right)^4 \frac{1}{3!} \left(\frac{1}{2}\right)^3 (i\bar{a}'_j)^3 = -\frac{31}{3!}$$

② Factor of $1/n!$ for each set of n "equivalent lines", which are lines that run between two different vertices:

 $\frac{1}{2!}$  $\frac{1}{3!}$  $\frac{1}{4!}$  $\frac{1}{5!}$ (if \rightarrow means ends are different)

③ Factor of $1/P$ for permutations P of the vertices that leave the diagram unchanged (including any arrows).
 external points stay fixed when considering permutations.

These factors are derived simply by expanding to low order and observing the patterns.

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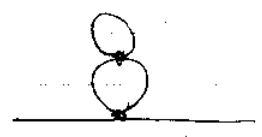
Let's go through the $\langle \xi^2 \rangle$ term at $O(\lambda^2)$:

$$\langle \xi^2 \rangle = \frac{\text{---} + \text{---} \circ \text{---} + \text{---} \circ \circ \text{---} + \text{---} \circ \circ \circ \text{---} + \text{---} \circ \text{---} \text{---} + \text{---} \circ \circ \text{---} + \text{---} \circ \text{---} \text{---} + \text{---} \circ \text{---} \text{---}}{(1 + \text{---} \circ \text{---} + \text{---} \circ \circ \text{---} + \text{---} \circ \text{---} \text{---} + \text{---} \circ \circ \circ \text{---} + \dots)}$$

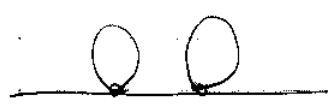
$$= \text{---} + \frac{\text{---} \circ \text{---}}{\frac{1}{2} \text{ from } \textcircled{1}} + \text{---} \circ \text{---} + \text{---} \circ \circ \text{---} + \text{---} \circ \text{---} \text{---} + \text{---} \circ \text{---} \text{---} + O(\lambda^3)$$

so once again the denominator makes disconnected pieces cancel.

Fill in the symmetry factors



- ① lines to same vertex:
- ② equivalent lines:
- ③ vertex permutations:



- ① lines to same vertex:
- ② equivalent lines:
- ③ vertex permutations:



- ① lines to same vertex:
- ② equivalent lines:
- ③ vertex permutations:

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Calculation of $\ln \frac{Z}{Z_0}$ at $O(\lambda^3)$

$$\frac{Z}{Z_0} = \sum_{n=0}^{\infty} \lambda^n Z_n \quad \text{with} \quad Z_n = \frac{(-1)^n (4n-1)!!}{n! 4^n} \frac{1}{a^{2n}} \quad \text{the exact answer}$$

$$\Rightarrow \lambda Z_1 = -\frac{3}{4} \frac{1}{a^2} \quad \lambda^2 Z_2 = -\frac{105}{32} \frac{1}{a^4} \quad \lambda^3 Z_3 = -\frac{3465}{128 a^6} \lambda^3$$

Mathematica $\Rightarrow \ln \frac{Z}{Z_0} = -\frac{3\lambda}{4a^2} + \frac{3\lambda^2}{a^4} - \frac{99\lambda^3}{4a^6} + O(\lambda^4)$ rules: $a \rightarrow \frac{1}{a}$
 $\times -\frac{3}{4} \lambda^4 = -6\lambda$

λ^1 : $\circ \circ (-\frac{1}{4} 4!) \frac{1}{a^2}$ ① $\frac{1}{2}, \frac{1}{2}$ ② $\frac{1}{2} \Rightarrow \frac{1}{a^2} (-6\lambda) \frac{1}{8} = -\frac{3\lambda}{4a^2} \checkmark$



λ^2 : $\text{a) } \text{b) } \text{c) } \text{d) } \text{e) } \text{f) } \text{g) } \text{h) } \text{i) } \text{j) } \text{k) } \text{l) } \text{m) } \text{n) } \text{o) } \text{p) } \text{q) } \text{r) } \text{s) } \text{t) } \text{u) } \text{v) } \text{w) } \text{x) } \text{y) } \text{z) }$
 $\Rightarrow (-6\lambda)^2 \frac{1}{a^4} \left(\frac{1}{8} + \frac{1}{16} \right) = +\frac{3\lambda}{a^4} \checkmark$

λ^3 : a) $\text{b) } \text{c) } \text{d) } \text{e) } \text{f) } \text{g) } \text{h) } \text{i) } \text{j) } \text{k) } \text{l) } \text{m) } \text{n) } \text{o) } \text{p) } \text{q) } \text{r) } \text{s) } \text{t) } \text{u) } \text{v) } \text{w) } \text{x) } \text{y) } \text{z) }$
 $\frac{1}{32} + \frac{1}{24} + \frac{1}{48} + \frac{1}{48}$
 $\Rightarrow -\frac{\lambda^3}{a^6} 6 \left(\frac{11}{96} \right) = -\frac{99\lambda^3}{4a^6} \checkmark$


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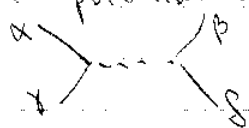
If the lines have arrows that indicate one end is different from the other (like fermions) then the rules are modified:

- ① This is always 1
- ② only equivalent lines if in the same direction  
- ③ The permutations cannot change the flow of the lines. E.g.



But we count  as $\frac{1}{2}$ under ② still.

If the potential is not contracted to a point:



where α, β, δ are spin indices, then we lose ② and have only ③.

- For n -point functions (as opposed to energy diagrams), the remaining symmetry factor is at most $1/2$ and for many cases there are no symmetry factors.

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Generalizing our previous result for $\langle \xi^2 \rangle$:

$$\langle \xi^4 \rangle = \frac{N \int_{-\infty}^{\infty} d\xi \xi^4 e^{-\frac{a^2}{2}\xi^2 - \frac{\lambda}{4}\xi^4}}{N \int_{-\infty}^{\infty} d\xi e^{-\frac{a^2}{2}\xi^2 - \frac{\lambda}{4}\xi^4}} = \frac{\left[\left(\frac{\partial}{\partial \xi} \right)^4 e^{-\frac{a^2}{2}\xi^2 - \frac{\lambda}{4}\xi^4} \right]_{\xi=0}}{\left[e^{-\frac{a^2}{2}\xi^2 - \frac{\lambda}{4}\xi^4} \right]_{\xi=0}}$$

The leading contributions to $\langle \xi^4 \rangle$ are:

$$\begin{aligned} \langle \xi^4 \rangle &= \frac{\left(\frac{\partial}{\partial \xi} \right)^4 \left[1 - \frac{\lambda}{4} \left(\frac{\partial}{\partial \xi} \right)^4 + \dots \right] \left[1 + \left(\frac{a^2}{2} \right) + \frac{1}{2!} \left(\frac{a^2}{2} \right)^2 + \frac{1}{3!} \left(\frac{a^2}{2} \right)^3 + \frac{1}{4!} \left(\frac{a^2}{2} \right)^4 + \dots \right]}{\left[1 - \frac{\lambda}{4} \left(\frac{\partial}{\partial \xi} \right)^4 + \dots \right] \left[1 + \left(\frac{a^2}{2} \right) + \frac{1}{2!} \left(\frac{a^2}{2} \right)^2 + \dots \right]} \Big|_{\xi=0} \\ &= \frac{\left(\frac{1}{2!} \cdot \frac{1}{4} \cdot 4! \cdot \frac{1}{a^2} - \frac{\lambda}{4} \cdot \frac{1}{a^4} \cdot \frac{1}{4!} \cdot \frac{1}{2!} \cdot 8! \right)}{1 - \frac{\lambda}{4} \cdot \frac{1}{a^4} \cdot \frac{1}{4!} \cdot \frac{1}{a^2}} \leftarrow \frac{8 \cdot 7 \cdot 6 \cdot 5}{4 \cdot 16} = \frac{105}{4} \end{aligned}$$

$$= \left(\frac{3}{a^2} - \frac{105\lambda}{4a^4} \right) \left(1 + \frac{3}{4} \frac{\lambda}{a^2} \right) = \frac{3}{a^2} - \frac{34\lambda}{a^4} + O(\lambda^2)$$

What is this in the diagrammatic expansion?

You should imagine that ξ^4 is represented by 4 fixed points \vdots to which we can join "propagators" $\longrightarrow \frac{1}{a}$ and vertices $\bullet \Rightarrow \frac{\lambda}{4 \cdot 4!}$

$$\Rightarrow \langle \xi^4 \rangle = \frac{\left(\begin{array}{c} \vdots \\ | \\ \vdots \end{array} + \begin{array}{c} \vdots \\ \text{---} \\ \vdots \end{array} + \begin{array}{c} \vdots \\ \diagup \quad \diagdown \\ \vdots \end{array} \right) + \left(\begin{array}{c} \vdots \\ \diagdown \quad \diagup \\ \vdots \end{array} + \begin{array}{c} \vdots \\ | \\ \vdots \end{array} + \begin{array}{c} \vdots \\ \text{---} \\ \vdots \end{array} + \dots \right) \left(\text{all} \dots \right)}{(1 + \infty + \dots)}$$

The $\begin{array}{c} \vdots \\ | \\ \vdots \end{array}$ type pieces come from $\langle \xi^2 \rangle^2$ so subtract those off and look at $\langle \xi^4 \rangle - \langle \xi^2 \rangle^2$. This removes all of these pieces, leaving the totally connected diagrams like $\begin{array}{c} \vdots \\ \diagdown \quad \diagup \\ \vdots \end{array}$