

# Power Series Representations for Bosonic Effective Actions

Tadeusz Balaban  
Rutgers University

Joel Feldman  
University of British Columbia

Horst Knörrer, Eugene Trubowitz  
ETH-Zürich

(P)reprints: <http://www.math.ubc.ca/~feldman/>

## Abstract

We develop a power series representation and estimates for an effective action of the form

$$\ln \frac{\int e^{F(\psi, \varphi)} d\mu(\varphi)}{\int e^{f(\varphi, 0)} d\mu(\varphi)}$$

Here,  $F(\psi, \varphi)$  is an analytic function of the real fields  $\varphi(\mathbf{x}), \psi(\mathbf{x})$  indexed by  $\mathbf{x}$  in a finite set  $X$ , and  $d\mu(\varphi)$  is a compactly supported product measure. Such effective actions occur in the small field region for a renormalization group analysis. The customary way to analyze them is a cluster expansion, possibly preceded by a decoupling expansion. Using methods similar to a polymer expansion, we estimate the power series of the effective action without introducing an artificial decomposition of the underlying space into boxes.

## Outline

- ▶ Motivation
- ▶ The Main Theorem
- ▶ Outline of the Proof - Algebraic Part
- ▶ Norms
- ▶ Outline of the Proof - Bounds

## Motivation – Renormalization Group Construction Protocol

- Express all quantities of interest as functional integrals like

$$\mathcal{G}(\Psi) = \ln \frac{\int e^{\mathcal{A}(\Psi, \Phi)} d\mu(\Phi)}{\int e^{\mathcal{A}(0, \Phi)} d\mu(\Phi)}$$

- Factor the measure  $d\mu(\Phi) = \prod_{\ell=1}^{\infty} d\mu_{\ell}(\varphi_{\ell})$ , with the least important degrees of freedom having index  $\ell$  small, to express

$$\mathcal{G}(\Psi) = \ln \frac{\int e^{\mathcal{A}(\Psi, \varphi_1, \varphi_2, \dots)} \prod_{\ell=1}^{\infty} d\mu_{\ell}(\varphi_{\ell})}{\int e^{\mathcal{A}(0, \varphi_1, \varphi_2, \dots)} \prod_{\ell=1}^{\infty} d\mu_{\ell}(\varphi_{\ell})}$$

- Do the integrals one at a time. Define the “effective action at scale  $n$ ” to be

$$\begin{aligned} \mathcal{A}_n(\Psi, \varphi_{n+1}, \varphi_{n+2}, \dots) \\ = \ln \frac{\int e^{\mathcal{A}(\Psi, \varphi_1, \varphi_2, \dots)} \prod_{\ell=1}^n d\mu_{\ell}(\varphi_{\ell})}{\int e^{\mathcal{A}(0, \varphi_1, \dots, \varphi_n, 0, \dots)} \prod_{\ell=1}^n d\mu_{\ell}(\varphi_{\ell})} \end{aligned}$$

Then

$$\mathcal{A}_n(\psi) = \ln \frac{\int e^{\mathcal{A}_{n-1}(\psi, \varphi)} d\mu_n(\varphi)}{\int e^{\mathcal{A}_{n-1}(0, \varphi)} d\mu_n(\varphi)}$$

where  $\varphi = \varphi_n$  and  $\psi = (\Psi, \varphi_{n+1}, \varphi_{n+2}, \dots)$ .

## The Main Theorem

Let  $X$  (= space) be a finite set. Let  $d\mu_0(t)$  be a normalized measure on  $\mathbb{R}$  that is supported in  $|t| \leq r$  for some constant  $r$ . We endow  $\mathbb{R}^X$  with the ultralocal product measure

$$d\mu(\varphi) = \prod_{\mathbf{x} \in X} d\mu_0(\varphi(\mathbf{x}))$$

**Theorem III.4** *Let  $w$  and  $W$  be weight systems for 1 and 2 fields, respectively, that obey*

$$W(\vec{\mathbf{x}}, \vec{\mathbf{y}}) \geq (4r)^{n(\vec{\mathbf{y}})} w(\vec{\mathbf{x}})$$

*If  $F(\psi, \varphi)$  obeys  $\|F\|_W < \frac{1}{16}$ , then there is a real analytic function  $f(\psi)$  such that*

$$\frac{\int e^{F(\psi, \varphi)} d\mu(\varphi)}{\int e^{F(0, \varphi)} d\mu(\varphi)} = e^{f(\psi)} \quad (\text{III.1})$$

*and*

$$\|f\|_w \leq \frac{\|F\|_W}{1 - 16\|F\|_W}$$

## Notation

$\mathbf{x} \in X = \text{space, a finite set}$

$$\begin{aligned}\vec{\mathbf{x}} \in \mathcal{X} &= \text{multispace} = \bigcup_{n \geq 0} X^n \\ &= \left\{ (\mathbf{x}_1, \dots, \mathbf{x}_n) \in X^n \mid n \geq 0 \right\}\end{aligned}$$

For  $\vec{\mathbf{x}} = (\mathbf{x}_1, \dots, \mathbf{x}_n) \in X^n$ ,  $\vec{\mathbf{y}} = (\mathbf{y}_1, \dots, \mathbf{y}_m) \in X^m$   
and  $\varphi : X \rightarrow \mathbb{R}$ ,

$$n(\vec{\mathbf{x}}) = n$$

$$\vec{\mathbf{x}} \circ \vec{\mathbf{y}} = (\mathbf{x}_1, \dots, \mathbf{x}_n, \mathbf{y}_1, \dots, \mathbf{y}_m) \in X^{n+m}$$

$$\varphi(\vec{\mathbf{x}}) = \varphi(\mathbf{x}_1)\varphi(\mathbf{x}_2) \cdots \varphi(\mathbf{x}_n)$$

$$\text{supp}(\vec{\mathbf{x}}) = \{\mathbf{x}_1, \dots, \mathbf{x}_n\} \subset X$$

If  $F, f$  are real analytic on a neighbourhood of the origin,  
then there are unique expansions

$$F(\psi, \varphi) = \sum_{\vec{\mathbf{x}}, \vec{\mathbf{y}} \in \mathcal{X}} A(\vec{\mathbf{x}}, \vec{\mathbf{y}}) \psi(\vec{\mathbf{x}})\varphi(\vec{\mathbf{y}})$$

$$f(\psi) = \sum_{\vec{\mathbf{x}} \in \mathcal{X}} a(\vec{\mathbf{x}}) \psi(\vec{\mathbf{x}})$$

with  $A(\vec{\mathbf{x}}, \vec{\mathbf{y}})$ ,  $a(\vec{\mathbf{x}})$  invariant under permutations of the  
components of  $\vec{\mathbf{x}}$  and under permutations of the compo-  
nents of  $\vec{\mathbf{y}}$ .

## Outline of the Proof – Algebra

Write  $F(\psi, \varphi) = \sum_{\vec{x}, \vec{y} \in \mathcal{X}} A(\vec{x}, \vec{y}) \psi(\vec{x}) \varphi(\vec{y})$ .

▷ Set

$$\alpha(\vec{y}) = \sum_{\vec{x} \in \mathcal{X}} A(\vec{x}, \vec{y}) \psi(\vec{x})$$

With this notation

$$F(\psi, \varphi) = \sum_{\vec{y} \in \mathcal{X}} \alpha(\vec{y}) \varphi(\vec{y})$$

By factoring  $e^{F(\psi, 0)}$  out of the integral in the numerator of (III.1), we may assume that  $F(\psi, 0) = 0$ . Expanding the exponential

$$\begin{aligned} e^{F(\psi, \varphi)} &= \sum_{\ell=0}^{\infty} \frac{1}{\ell!} F(\psi, \varphi)^\ell \\ &= 1 + \sum_{\ell=1}^{\infty} \frac{1}{\ell!} \sum_{\vec{y}_1, \dots, \vec{y}_\ell \in \mathcal{X}} \alpha(\vec{y}_1) \cdots \alpha(\vec{y}_\ell) \varphi(\vec{y}_1) \cdots \varphi(\vec{y}_\ell) \end{aligned}$$

Define the incidence graph  $G(\vec{y}_1, \dots, \vec{y}_\ell)$  to be the labelled graph with

- ▷ vertices  $\{1, \dots, \ell\}$  and
- ▷ an edge between  $i \neq j$  when  $\text{supp } \vec{y}_i \cap \text{supp } \vec{y}_j \neq \emptyset$ .

For a subset of  $Z \subset X$ , denote by  $\mathcal{C}(Z)$  the set of all ordered tuples  $(\vec{y}_1, \dots, \vec{y}_n)$  such that

- ▷  $Z = \text{supp } \vec{y}_1 \cup \dots \cup \text{supp } \vec{y}_n$ .
- ▷  $G(\vec{y}_1, \dots, \vec{y}_n)$  is connected.

We call such a tuple a connected cover of  $Z$ .

So

$$\begin{aligned}
 & \sum_{\vec{y}_1, \dots, \vec{y}_\ell \in \mathcal{X}} \alpha(\vec{y}_1) \cdots \alpha(\vec{y}_\ell) \varphi(\vec{y}_1) \cdots \varphi(\vec{y}_\ell) \\
 &= \sum_{n=1}^{\ell} \frac{1}{n!} \sum_{\substack{Z_1, \dots, Z_n \subset X \\ \text{pairwise disjoint} \\ \text{nonempty}}} \sum_{\substack{I_1 \cup \dots \cup I_n = \{1, \dots, \ell\} \\ I_1, \dots, I_n \text{ pairwise disjoint}}} \sum_{\substack{\vec{y}_1, \dots, \vec{y}_\ell \\ (\vec{y}_i)_{i \in I_j} \in \mathcal{C}(Z_j)}} \alpha(\vec{y}_1) \cdots \alpha(\vec{y}_\ell) \varphi(\vec{y}_1) \cdots \varphi(\vec{y}_\ell)
 \end{aligned}$$

Fix, for the moment, pairwise disjoint nonempty subsets  $Z_1, \dots, Z_n$  of  $X$  and  $\ell \geq n$ . Then

$$\begin{aligned}
& \sum_{\substack{I_1 \cup \dots \cup I_n = \{1, \dots, \ell\} \\ I_1, \dots, I_n \text{ disjoint}}} \sum_{\substack{\vec{y}_1, \dots, \vec{y}_\ell \\ (\vec{y}_i, i \in I_j) \in \mathcal{C}(Z_j)}} \alpha(\vec{y}_1) \cdots \varphi(\vec{y}_\ell) \\
&= \sum_{\substack{k_1, \dots, k_n \geq 1 \\ k_1 + \dots + k_n = \ell}} \sum_{\substack{I_1, \dots, I_n \subset \{1, \dots, \ell\} \\ I_1, \dots, I_n \text{ disjoint} \\ |I_j| = k_j}} \sum_{\substack{\vec{y}_1, \dots, \vec{y}_\ell \\ (\vec{y}_i, i \in I_j) \in \mathcal{C}(Z_j)}} \alpha(\vec{y}_1) \cdots \varphi(\vec{y}_\ell) \\
&= \sum_{\substack{k_1, \dots, k_n \geq 1 \\ k_1 + \dots + k_n = \ell}} \frac{\ell!}{k_1! \cdots k_n!} \sum_{\substack{(\vec{y}_1, \dots, \vec{y}_{k_1}) \in \mathcal{C}(Z_1) \\ \vdots \\ (\vec{y}_{\ell - k_n + 1}, \dots, \vec{y}_\ell) \in \mathcal{C}(Z_n)}} \alpha(\vec{y}_1) \cdots \varphi(\vec{y}_\ell)
\end{aligned}$$

As the measure  $\mu$  factorizes with each factor normalized, and the different  $Z_j$ 's are disjoint,

$$\begin{aligned}
& \int \alpha(\vec{y}_1) \cdots \varphi(\vec{y}_\ell) d\mu(\varphi) \\
&= \prod_{j=1}^n \int \varphi(\vec{y}_{p_{j-1}+1}) \cdots \varphi(\vec{y}_{p_j}) d\mu(\varphi)
\end{aligned}$$

(where  $p_0 = 0$  and, for  $1 \leq j \leq n$ ,  $p_j = k_1 + \dots + k_j$ ).

Writing

$$\begin{aligned}
& \int e^{F(\psi, \varphi)} d\mu(\varphi) \\
&= 1 + \sum_{\ell=1}^{\infty} \frac{1}{\ell!} \sum_{n=1}^{\ell} \frac{1}{n!} \sum_{\substack{Z_1, \dots, Z_n \subset X \\ \text{pairwise disjoint} \\ \text{nonempty}}} \sum_{\substack{k_1, \dots, k_n \geq 1 \\ k_1 + \dots + k_n = \ell}} \frac{\ell!}{k_1! \dots k_n!} \dots \\
&= 1 + \sum_{n=1}^{\infty} \sum_{\ell=n}^{\infty} \frac{1}{n!} \sum_{\substack{Z_1, \dots, Z_n \subset X \\ \text{pairwise disjoint} \\ \text{nonempty}}} \sum_{\substack{k_1, \dots, k_n \geq 1 \\ k_1 + \dots + k_n = \ell}} \frac{1}{k_1! \dots k_n!} \dots \\
&= 1 + \sum_{n=1}^{\infty} \frac{1}{n!} \sum_{\substack{Z_1, \dots, Z_n \subset X \\ \text{pairwise disjoint} \\ \text{nonempty}}} \sum_{k_1, \dots, k_n \geq 1} \frac{1}{k_1! \dots k_n!} \dots
\end{aligned}$$

we have

$$\int e^{F(\psi, \varphi)} d\mu(\varphi) = 1 + \sum_{n=1}^{\infty} \frac{1}{n!} \sum_{\substack{Z_1, \dots, Z_n \subset X \\ \text{pairwise disjoint}}} \prod_{j=1}^n \Phi(Z_j)$$

where, for  $\emptyset \neq Z \subset X$ ,

$$\begin{aligned}
\Phi(Z) &= \\
& \sum_{k=1}^{\infty} \frac{1}{k!} \sum_{(\vec{y}_1, \dots, \vec{y}_k) \in \mathcal{C}(Z)} \alpha(\vec{y}_1) \dots \alpha(\vec{y}_k) \int \varphi(\vec{y}_1) \dots \varphi(\vec{y}_k) d\mu(\varphi)
\end{aligned} \tag{III.2}$$

and  $\Phi(\emptyset) = 0$ .

If we define

$$\zeta(Z, Z') = \begin{cases} 0 & \text{if } Z \cap Z' \neq \emptyset \\ 1 & \text{if } Z \text{ and } Z' \text{ are disjoint} \end{cases}$$

and  $G_n = \{ \{i, j\} \subset \mathbb{N}^2 \mid 1 \leq i < j \leq n \}$  is the complete graph on  $\{1, \dots, n\}$ , then

$$\begin{aligned} & \int e^{F(\psi, \varphi)} d\mu(\varphi) \\ &= 1 + \sum_{n=1}^{\infty} \frac{1}{n!} \sum_{Z_1, \dots, Z_n \subset X} \prod_{\{i, j\} \in G_n} \zeta(Z_i, Z_j) \prod_{j=1}^n \Phi(Z_j) \\ &= 1 + \sum_{n=1}^{\infty} \frac{1}{n!} \sum_{Z_1, \dots, Z_n} \left( \sum_{g \subset G_n} \prod_{\{i, j\} \in g} (\zeta(Z_i, Z_j) - 1) \right) \prod_{j=1}^n \Phi(Z_j) \\ &= 1 + \sum_{n=1}^{\infty} \frac{1}{n!} \sum_{Z_1, \dots, Z_n \subset X} \rho(Z_1, \dots, Z_n) \prod_{j=1}^n \Phi(Z_j) \end{aligned}$$

where

$$\rho(Z_1, \dots, Z_n) = \begin{cases} 1 & \text{if } n = 1 \\ \sum_{g \subset G_n} \prod_{\{i, j\} \in g} (\zeta(Z_i, Z_j) - 1) & \text{if } n \geq 2 \end{cases}$$

Define

$$\rho^T(Z_1, \dots, Z_n) = \begin{cases} 1 & \text{if } n = 1 \\ \sum_{g \in \mathcal{C}_n} \prod_{\{i,j\} \in g} (\zeta(Z_i, Z_j) - 1) & \text{if } n \geq 2 \end{cases}$$

where  $\mathcal{C}_n$  is the set of connected subgraphs of  $G_n$ . By a standard argument,

$$\begin{aligned} \ln \int e^{F(\psi, \varphi)} d\mu \\ &= \sum_{n=1}^{\infty} \frac{1}{n!} \sum_{Z_1, \dots, Z_n \subset X} \rho^T(Z_1, \dots, Z_n) \prod_{j=1}^n \Phi(Z_j) \end{aligned} \tag{III.3}$$

(By “ln” we just mean that the exponential of the right hand side is  $\int e^{F(\psi, \varphi)} d\mu$ .)

## Aside: Outline of the standard argument:

Define the value of the graph  $g \subset G_n$  to be

$$\text{Val}(g) = \begin{cases} \sum_{Z \subset X} \Phi(Z) & \text{if } n = 1 \\ \sum_{Z_1, \dots, Z_n} \prod_{\{i,j\} \in g} C(Z_i, Z_j) \prod_{j=1}^n \Phi(Z_j) & \text{if } n > 1 \end{cases}$$

where  $C(Z_i, Z_j) = \zeta(Z_i, Z_j) - 1$ . If the connected components of  $g \in \mathcal{G}_n$  are  $g_1, \dots, g_m$ , then

$$\text{Val}(g) = \prod_{j=1}^m \text{Val}(g_j)$$

Consequently,

$$\begin{aligned} \int e^{F(\psi, \varphi)} d\mu &= 1 + \sum_{n=1}^{\infty} \frac{1}{n!} \sum_{g \subset G_n} \text{Val}(g) \\ &= \prod_{n=1}^{\infty} \prod_{g \in \mathcal{C}_n} e^{\frac{1}{n!} \text{Val}(g)} \\ &= \exp \left\{ \sum_{n=1}^{\infty} \frac{1}{n!} \sum_{g \in \mathcal{C}_n} \text{Val}(g) \right\} \end{aligned}$$

**End of aside.**

We now find a, not necessarily symmetric, coefficient system for  $\ln \int e^{F(\psi, \varphi)} d\mu(\varphi)$ . Recall

$$\begin{aligned} \Phi(Z) = & \\ & \sum_{k=1}^{\infty} \frac{1}{k!} \sum_{(\vec{y}_1, \dots, \vec{y}_k) \in \mathcal{C}(Z)} \alpha(\vec{y}_1) \cdots \alpha(\vec{y}_k) \int \varphi(\vec{y}_1) \cdots \varphi(\vec{y}_k) d\mu(\varphi) \end{aligned} \quad (\text{III.2})$$

and

$$\alpha(\vec{y}) = \sum_{\vec{x} \in \mathcal{X}} A(\vec{x}, \vec{y}) \psi(\vec{x})$$

So, if we set, for each  $(\vec{x}, \vec{y}) \in \mathcal{X}^2$ ,

$$\begin{aligned} \tilde{A}(\vec{x}, \vec{y}) = & \sum_{k=1}^{\infty} \frac{1}{k!} \sum_{\substack{(\vec{y}_1, \dots, \vec{y}_k) \in \mathcal{C}(\text{supp } \vec{y}) \\ \vec{y}_1 \circ \dots \circ \vec{y}_k = \vec{y}}} \sum_{\substack{\vec{x}_1, \dots, \vec{x}_k \\ \vec{x}_1 \circ \dots \circ \vec{x}_k = \vec{x}}} \\ & A(\vec{x}_1, \vec{y}_1) \cdots A(\vec{x}_k, \vec{y}_k) \int \varphi(\vec{y}) d\mu(\varphi) \end{aligned} \quad (\text{III.5})$$

Then

$$\Phi(Z)(\psi) = \sum_{\substack{(\vec{x}, \vec{y}) \in \mathcal{X}^2 \\ \text{supp } \vec{y} = Z}} \tilde{A}(\vec{x}, \vec{y}) \psi(\vec{x})$$

Recall that

$$\begin{aligned}
& \ln \int e^{F(\psi, \varphi)} d\mu \\
&= \sum_{n=1}^{\infty} \frac{1}{n!} \sum_{Z_1, \dots, Z_n \subset X} \rho^T(Z_1, \dots, Z_n) \prod_{j=1}^n \Phi(Z_j)
\end{aligned} \tag{III.3}$$

Therefore,

$$\ln \int e^{F(\psi, \varphi)} d\mu(\varphi) = \sum_{\vec{x} \in \mathcal{X}} a(\vec{x}) \psi(\vec{x})$$

where, for  $\vec{x} \in \mathcal{X}$ ,

$$\begin{aligned}
a(\vec{x}) &= \sum_{n=1}^{\infty} \frac{1}{n!} \sum_{\substack{\vec{x}_1, \dots, \vec{x}_n \in \mathcal{X} \\ \vec{x}_1 \circ \dots \circ \vec{x}_n = \vec{x}}} \sum_{\vec{y}_1, \dots, \vec{y}_n \in \mathcal{X}} \\
& \rho^T(\text{supp } \vec{y}_1, \dots, \text{supp } \vec{y}_n) \prod_{j=1}^n \tilde{A}(\vec{x}_j, \vec{y}_j)
\end{aligned} \tag{III.6}$$

Also

$$f(\psi) = \ln \frac{\int e^{F(\psi, \varphi)} d\mu(\varphi)}{\int e^{F(0, \varphi)} d\mu(\varphi)} = \sum_{\substack{\vec{x} \in \mathcal{X} \\ n(\vec{x}) > 0}} a(\vec{x}) \psi(\vec{x})$$

## Norms

### Definition II.6 (Norms for functions of one field)

Let

$$f(\psi) = \sum_{\vec{x} \in \mathcal{X}} a(\vec{x}) \psi(\vec{x})$$

with  $a(\vec{x})$  invariant under permutations of the components of  $\vec{x}$ . We call  $a = \{ a(\vec{x}) \mid \vec{x} \in \mathcal{X} \}$  the symmetric coefficient system for  $f$ .

If  $w(\vec{x})$  is a weight system for one field, we define

$$\|f\|_w = \|a\|_w \equiv \sum_{n \geq 0} \max_{\substack{1 \leq i \leq n \\ \mathbf{z} \in \bar{X}}} \sum_{\substack{\vec{x} \in X^n \\ \mathbf{x}_i = \mathbf{z}}} w(\vec{x}) |a(\vec{x})|$$

Here  $\mathbf{x}_i$  is the  $i^{\text{th}}$  component of the  $n$ -tuple  $\vec{x}$ . The term in the above sum with  $n = 0$  is simply  $w(-) |a(-)|$  where  $-$  denotes the 0-tuple.

**Remark II.7** If

$$f(\psi) = \sum_{\vec{x} \in \mathcal{X}} a(\vec{x}) \psi(\vec{x})$$

with  $a(\vec{x})$  **not necessarily** invariant under permutations of the components of  $\vec{x}$ , then

$$\|f\|_w \leq \|a\|_w \equiv \sum_{n \geq 0} \max_{\substack{1 \leq i \leq n \\ \mathbf{z} \in \vec{X}}} \sum_{\substack{\vec{x} \in X^n \\ \mathbf{x}_i = \mathbf{z}}} w(\vec{x}) |a(\vec{x})|$$

**Definition II.3 (Weight System for One Field)** A weight system for one field is a function  $w : \mathcal{X} \rightarrow (0, \infty)$  that satisfies:

- (a)  $w(\vec{x})$  is invariant under permutations of the components of  $\vec{x}$ .
- (b)  $w(\vec{x} \circ \vec{x}') \leq w(\vec{x})w(\vec{x}')$   
for all  $\vec{x}, \vec{x}' \in \mathcal{X}$  with  $\text{supp}(\vec{x}) \cap \text{supp}(\vec{x}') \neq \emptyset$ .

## Example II.4 (Weight Systems)

(i) If  $\kappa : X \rightarrow (0, \infty)$  (called a weight factor) then

$$w(\vec{\mathbf{x}}) = \kappa(\vec{\mathbf{x}}) = \prod_{\ell=1}^{n(\vec{\mathbf{x}})} \kappa(\mathbf{x}_\ell)$$

is a weight system for one field.

(ii) Let  $d : X \times X \rightarrow \mathbb{R}_{\geq 0}$  be a metric. For a subset  $S \subset X$ , denote by  $\tau(S)$  the length of the shortest tree in  $X$  whose set of vertices contains  $S$ . Then

$$w(\vec{\mathbf{x}}) = e^{\tau(\text{supp}(\vec{\mathbf{x}}))}$$

is a weight system for one field.

(iii) If  $w_1(\vec{\mathbf{x}})$  and  $w_2(\vec{\mathbf{x}})$  are weight systems for one field, then so is

$$w_3(\vec{\mathbf{x}}) = w_1(\vec{\mathbf{x}})w_2(\vec{\mathbf{x}})$$

**Definition II.3 (Weight System for Two Fields)** A weight system for two fields is a function  $W : \mathcal{X}^2 \rightarrow (0, \infty)$  that satisfies:

- (a)  $W(\vec{x}, \vec{y})$  is invariant under permutations of the components of  $\vec{x}$  and is invariant under permutations of the components of  $\vec{y}$ .
- (b)  $W(\vec{x} \circ \vec{x}', \vec{y} \circ \vec{y}') \leq W(\vec{x}, \vec{y})W(\vec{x}', \vec{y}')$  whenever  $\text{supp}(\vec{x}, \vec{y}) \cap \text{supp}(\vec{x}', \vec{y}') \neq \emptyset$ .

**Definition II.6 (Norms for functions of two fields)**

Let

$$F(\psi, \varphi) = \sum_{(\vec{x}, \vec{y}) \in \mathcal{X}^2} A(\vec{x}, \vec{y}) \psi(\vec{x}) \varphi(\vec{y})$$

with  $A(\vec{x}, \vec{y})$  invariant under permutations of the components of  $\vec{x}$  and under permutations of the components of  $\vec{y}$ .

If  $W(\vec{x}, \vec{y})$  be a weight system for two fields, we define

$$\|F\|_W = \sum_{n, m \geq 0} \max_{\substack{1 \leq i \leq n+m \\ \mathbf{z} \in X}} \sum_{\substack{(\vec{x}, \vec{y}) \in X^n \times X^m \\ (\vec{x}, \vec{y})_i = \mathbf{z}}} W(\vec{x}, \vec{y}) |A(\vec{x}, \vec{y})|$$

Here  $(\vec{x}, \vec{y})_i$  is the  $i^{\text{th}}$  component of the  $n + m$ -tuple  $(\vec{x}, \vec{y})$ . The term in the above sum with  $n = m = 0$  is simply  $W(-, -) |A(-, -)|$ .

## Review of the Main Theorem

Let  $X$  (= space) be a finite set. Let  $d\mu_0(t)$  be a normalized measure on  $\mathbb{R}$  that is supported in  $|t| \leq r$  for some constant  $r$ . We endow  $\mathbb{R}^X$  with the ultralocal product measure

$$d\mu(\varphi) = \prod_{\mathbf{x} \in X} d\mu_0(\varphi(\mathbf{x}))$$

**Theorem III.4** *Let  $w$  and  $W$  be weight systems for 1 and 2 fields, respectively, that obey*

$$W(\vec{\mathbf{x}}, \vec{\mathbf{y}}) \geq (4r)^{n(\vec{\mathbf{y}})} w(\vec{\mathbf{x}})$$

*If  $F(\psi, \varphi)$  obeys  $\|F\|_W < \frac{1}{16}$ , then there is a real analytic function  $f(\psi)$  such that*

$$\frac{\int e^{F(\psi, \varphi)} d\mu(\varphi)}{\int e^{F(0, \varphi)} d\mu(\varphi)} = e^{f(\psi)} \quad (\text{III.1})$$

*and*

$$\|f\|_w \leq \frac{\|F\|_W}{1 - 16\|F\|_W}$$

## Outline of the Proof – Bounds

### Step 1 - organizing the sums

Recall from (III.6) that

$$a(\vec{\mathbf{x}}) = \sum_{n=1}^{\infty} \frac{1}{n!} \sum_{\substack{\vec{\mathbf{x}}_1, \dots, \vec{\mathbf{x}}_n \in \mathcal{X} \\ \vec{\mathbf{x}}_1 \circ \dots \circ \vec{\mathbf{x}}_n = \vec{\mathbf{x}}} } \sum_{\vec{\mathbf{y}}_1, \dots, \vec{\mathbf{y}}_n \in \mathcal{X}} \rho^T(\text{supp } \vec{\mathbf{y}}_1, \dots, \text{supp } \vec{\mathbf{y}}_n) \prod_{j=1}^n \tilde{A}(\vec{\mathbf{x}}_j, \vec{\mathbf{y}}_j)$$

The bound

$$\begin{aligned} & |\rho^T(\text{supp } \vec{\mathbf{y}}_1, \dots, \text{supp } \vec{\mathbf{y}}_n)| \\ & \leq \#\{ \text{spanning trees in } G(\vec{\mathbf{y}}_1, \dots, \vec{\mathbf{y}}_n) \} \end{aligned}$$

is due to Rota.

Hence

$$\begin{aligned}
|a(\vec{x})| &\leq \sum_{n=1}^{\infty} \frac{1}{n!} \sum_{\substack{\vec{x}_1, \dots, \vec{x}_n \in \mathcal{X} \\ \vec{x}_1 \circ \dots \circ \vec{x}_n = \vec{x}}} \sum_{\vec{y}_1, \dots, \vec{y}_n \in \mathcal{X}} \sum_{\substack{T \text{ spanning tree} \\ \text{for } G(\vec{y}_1, \dots, \vec{y}_n)}} \prod_{j=1}^n |\tilde{A}(\vec{x}_j, \vec{y}_j)| \\
&\leq \sum_{n=1}^{\infty} \frac{1}{n!} \sum_{\substack{T \text{ labelled tree with} \\ \text{vertices } 1, \dots, n}} \sum_{\vec{y} \in \mathcal{X}} |\tilde{A}|_T(\vec{x}, \vec{y})
\end{aligned} \tag{III.8}$$

where

$$|\tilde{A}|_T(\vec{x}, \vec{y}) = \sum_{\substack{\vec{y}_1, \dots, \vec{y}_n \in \mathcal{X} \\ \vec{y} = \vec{y}_1 \circ \dots \circ \vec{y}_n \\ T \subset G(\vec{y}_1, \dots, \vec{y}_n)}} \sum_{\substack{\vec{x}_1, \dots, \vec{x}_n \in \mathcal{X} \\ \vec{x} = \vec{x}_1 \circ \dots \circ \vec{x}_n}} \prod_{\ell=1}^n |\tilde{A}(\vec{x}_\ell, \vec{y}_\ell)|$$

Recall that

$$\begin{aligned} \tilde{A}(\vec{\mathbf{x}}, \vec{\mathbf{y}}) &= \sum_{k=1}^{\infty} \frac{1}{k!} \sum_{\substack{(\vec{\mathbf{y}}_1, \dots, \vec{\mathbf{y}}_k) \in \mathcal{C}(\text{supp } \vec{\mathbf{y}}) \\ \vec{\mathbf{y}}_1 \circ \dots \circ \vec{\mathbf{y}}_k = \vec{\mathbf{y}}} } \sum_{\substack{\vec{\mathbf{x}}_1, \dots, \vec{\mathbf{x}}_k \\ \vec{\mathbf{x}}_1 \circ \dots \circ \vec{\mathbf{x}}_k = \vec{\mathbf{x}}} } \\ &\quad A(\vec{\mathbf{x}}_1, \vec{\mathbf{y}}_1) \cdots A(\vec{\mathbf{x}}_k, \vec{\mathbf{y}}_k) \int \varphi(\vec{\mathbf{y}}) d\mu(\varphi) \end{aligned} \quad (\text{III.5})$$

For each  $(\vec{\mathbf{y}}_1, \dots, \vec{\mathbf{y}}_k)$   $G(\vec{\mathbf{y}}_1, \dots, \vec{\mathbf{y}}_k)$  is connected and hence contains at least one tree. So

$$\begin{aligned} |\tilde{A}(\vec{\mathbf{x}}, \vec{\mathbf{y}})| &\leq \sum_{k=1}^{\infty} \frac{1}{k!} \sum_{\substack{T \text{ labelled tree} \\ \text{with vertices} \\ 1, \dots, k}} \sum_{\substack{\vec{\mathbf{y}}_1, \dots, \vec{\mathbf{y}}_k \in \mathcal{X} \\ \vec{\mathbf{y}} = \vec{\mathbf{y}}_1 \circ \dots \circ \vec{\mathbf{y}}_k \\ T \subset G(\vec{\mathbf{y}}_1, \dots, \vec{\mathbf{y}}_k)}} \sum_{\substack{\vec{\mathbf{x}}_1, \dots, \vec{\mathbf{x}}_k \in \mathcal{X} \\ \vec{\mathbf{x}} = \vec{\mathbf{x}}_1 \circ \dots \circ \vec{\mathbf{x}}_k}} \\ &\quad r^{n(\vec{\mathbf{y}})} \prod_{\ell=1}^n |A(\vec{\mathbf{x}}_{\ell}, \vec{\mathbf{y}}_{\ell})| \\ &= \sum_{k=1}^{\infty} \frac{1}{k!} \sum_{\substack{T \text{ labelled tree} \\ \text{with vertices} \\ 1, \dots, k}} r^{n(\vec{\mathbf{y}})} |A|_T(\vec{\mathbf{x}}, \vec{\mathbf{y}}) \quad (\text{III.8}') \end{aligned}$$

where

$$|A|_T(\vec{\mathbf{x}}, \vec{\mathbf{y}}) = \sum_{\substack{\vec{\mathbf{y}}_1, \dots, \vec{\mathbf{y}}_k \in \mathcal{X} \\ \vec{\mathbf{y}} = \vec{\mathbf{y}}_1 \circ \dots \circ \vec{\mathbf{y}}_k \\ T \subset G(\vec{\mathbf{y}}_1, \dots, \vec{\mathbf{y}}_k)}} \sum_{\substack{\vec{\mathbf{x}}_1, \dots, \vec{\mathbf{x}}_k \in \mathcal{X} \\ \vec{\mathbf{x}} = \vec{\mathbf{x}}_1 \circ \dots \circ \vec{\mathbf{x}}_k}} \prod_{\ell=1}^k |A(\vec{\mathbf{x}}_{\ell}, \vec{\mathbf{y}}_{\ell})|$$

## Step 2 - bound on $B_T$

**Lemma III.5** *Let  $\omega$  be an arbitrary weight system for two fields and define the weight system  $\omega'$  by*

$$\omega'(\vec{\mathbf{x}}, \vec{\mathbf{y}}) = 2^{n(\vec{\mathbf{y}})} \omega(\vec{\mathbf{x}}, \vec{\mathbf{y}})$$

*Let  $T$  be a labelled tree with vertices  $1, \dots, n$  and coordination numbers  $d_1, \dots, d_n$ . Let  $B$  be any (not necessarily symmetric) coefficient system for two fields with  $B(-, -) = 0$ . We define a new coefficient system  $B_T$  by*

$$B_T(\vec{\mathbf{x}}, \vec{\mathbf{y}}) = \sum_{\substack{\vec{\mathbf{y}}_1, \dots, \vec{\mathbf{y}}_n \in \mathcal{X} \\ \vec{\mathbf{y}} = \vec{\mathbf{y}}_1 \circ \dots \circ \vec{\mathbf{y}}_n \\ T \subset G(\vec{\mathbf{y}}_1, \dots, \vec{\mathbf{y}}_n)}} \sum_{\substack{\vec{\mathbf{x}}_1, \dots, \vec{\mathbf{x}}_n \in \mathcal{X} \\ \vec{\mathbf{x}} = \vec{\mathbf{x}}_1 \circ \dots \circ \vec{\mathbf{x}}_n}} \prod_{\ell=1}^n B(\vec{\mathbf{x}}_\ell, \vec{\mathbf{y}}_\ell)$$

*Then*

$$\|B_T\|_\omega \leq d_1! \cdots d_n! \|B\|_{\omega'}^n$$

## Outline of proof:

### Ingredient 1:

- ▷ For each  $1 \leq \ell \leq n$ , think of  $(\vec{x}_\ell, \vec{y}_\ell)$  as the locations of (two species of) stars in a galaxy.
- ▷ In computing

$$\|B_T\|_\omega = \sum_{N, M \geq 0} \max_{\substack{1 \leq i \leq N+M \\ \mathbf{z} \in X}} \sum_{\substack{(\vec{x}, \vec{y}) \in X^N \times X^M \\ (\vec{x}, \vec{y})_i = \mathbf{z}}} \omega(\vec{x}, \vec{y}) |B_T(\vec{x}, \vec{y})|$$

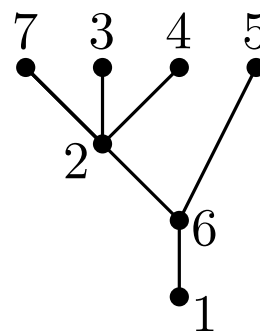
we must hold fixed the location of one star and sum over the locations of all other stars. Suppose that the fixed star is in galaxy  $\ell = 1$ .

- ▷ View 1 as the root of  $T$ .
- ▷ Then the set of vertices of  $T$  is endowed with a natural partial ordering under which 1 is the smallest vertex.
- ▷ For each vertex  $2 \leq \ell \leq n$ , denote by  $\pi(\ell)$  the predecessor vertex of  $\ell$  under this partial ordering.

$$\pi(7) = \pi(3) = \pi(4) = 2$$

$$\pi(2) = \pi(5) = 6$$

$$\pi(6) = 1$$



- ▷ The condition that  $T \subset G(\vec{y}_1, \dots, \vec{y}_n)$  ensures that, for each  $2 \leq \ell \leq n$ , the support of  $\vec{y}_\ell$  intersects the support of  $\vec{y}_{\pi(\ell)}$ , so that at least one of the  $n(\vec{y}_\ell)$  components of  $\vec{y}_\ell$  takes the same value (in  $X$ ) as some component of  $\vec{y}_{\pi(\ell)}$ .
- ▷ Write  $n(\vec{y}_\ell) = n_\ell$ .
- ▷ The product over  $2 \leq \ell \leq n$  of the number of choices of which  $\vec{y}$ -star in galaxy  $\ell$  is at the same location of which  $\vec{y}$ -star in galaxy  $\pi(\ell)$  is

$$\begin{aligned} \prod_{\ell=2}^n [n_\ell n_{\pi(\ell)}] &= \prod_{\ell=1}^n n_\ell^{d_\ell} = \prod_{\ell=1}^n \frac{n_\ell^{d_\ell}}{d_\ell!} d_\ell! \\ &\leq d_1! \cdots d_n! \prod_{\ell=1}^n 2^{n_\ell} \end{aligned}$$

by using first year calculus and Stirling.

## Ingredient 2:

▷ Since  $T$  is connected,

$$\omega(\vec{\mathbf{x}}, \vec{\mathbf{y}}) \leq \prod_{\ell=1}^n \omega(\vec{\mathbf{x}}_{\ell}, \vec{\mathbf{y}}_{\ell})$$

for all  $\vec{\mathbf{x}}_1, \dots, \vec{\mathbf{x}}_n \in \mathcal{X}$  and  $\vec{\mathbf{y}}_1, \dots, \vec{\mathbf{y}}_n \in \mathcal{X}$  under consideration. So we may absorb each factor  $\omega(\vec{\mathbf{x}}_{\ell}, \vec{\mathbf{y}}_{\ell})$  into  $B(\vec{\mathbf{x}}_{\ell}, \vec{\mathbf{y}}_{\ell})$  and it suffices to consider  $\omega = 1$ .

### Ingredient 3:

▷ Iteratively apply

$$\sum_{\substack{\vec{x}_\ell, \vec{y}_\ell \in \mathcal{X} \\ \vec{y}_{\ell, m_\ell} = \vec{y}_{\pi(\ell), p_\ell}}} \sum_{\vec{x}_\ell \in \mathcal{X}} 2^{n(\vec{y}_\ell)} |B(\vec{x}_\ell, \vec{y}_\ell)| \leq \|B\|_{\omega'}$$

starting with the largest  $\ell$ 's, in the partial ordering of  $T$ , and ending with  $\ell = 1$ . (For  $\ell = 1$ , substitute  $\vec{x}_{1,1} = \mathbf{x}$  for  $\vec{y}_{\ell, m_\ell} = \vec{y}_{\pi(\ell), p_\ell}$ .)



### Step 3 - sum over $n$ and $T$

**Lemma III.6** *Let  $0 < \varepsilon < \frac{1}{8}$ . Then*

$$\sum_{n=1}^{\infty} \frac{1}{n!} \sum_{\substack{d_1, \dots, d_n \\ d_1 + \dots + d_n = 2(n-1)}} \sum_{\substack{T \text{ labelled tree} \\ \text{with coordination} \\ \text{numbers } d_1, \dots, d_n}} d_1! \cdots d_n! \varepsilon^n \leq \frac{\varepsilon}{1-8\varepsilon}$$

**Proof:** By Cayley, the number of labelled trees on  $n \geq 2$  vertices with coordination numbers  $(d_1, d_2, \dots, d_n)$  is

$$\frac{(n-2)!}{\prod_{j=1}^n (d_j - 1)!}$$

The number of possible choices of coordination numbers  $(d_1, d_2, \dots, d_n) \in \mathbb{N}^n$  subject to the given constraint is

$$\binom{2(n-1)-1}{n-1} = \binom{2n-3}{n-1} \leq 2^{2n-3}$$

Therefore

$$\begin{aligned} \sum_{n=2}^{\infty} \frac{1}{n!} \sum_{\substack{d_1, \dots, d_n \\ d_1 + \dots + d_n = 2(n-1)}} \sum_{\substack{T \text{ labelled tree} \\ \text{with coordination} \\ \text{numbers } d_1, \dots, d_n}} d_1! \cdots d_n! \varepsilon^n \\ \leq \sum_{n=2}^{\infty} \sum_{\substack{d_1, \dots, d_n \\ d_1 + \dots + d_n = 2(n-1)}} d_1 \cdots d_n \varepsilon^n \\ \leq \sum_{n=2}^{\infty} 2^{2n-3} 2^n \varepsilon^n = \frac{8\varepsilon^2}{1-8\varepsilon} \end{aligned}$$

For  $n = 1$ ,  $d_1 = 0$  and the number of trees is 1, so the  $n = 1$  term is  $\varepsilon$ . So the full sum is bounded by  $\varepsilon + \frac{8\varepsilon^2}{1-8\varepsilon} = \frac{\varepsilon}{1-8\varepsilon}$ .

■

#### Step 4 - bound on $\|a\|$ in terms of $\|\tilde{A}\|$

We introduce, for each  $\sigma > 0$ , the auxiliary weight system

$$W_\sigma(\vec{x}, \vec{y}) = W(\vec{x}, \vec{y}) \left(\frac{\sigma}{4r}\right)^{n(\vec{y})}$$

Clearly

$$W_{4r}(\vec{x}, \vec{y}) = W(\vec{x}, \vec{y}) \quad \text{and} \quad w(\vec{x}) \leq W_1(\vec{x}, \vec{y}) \quad (\text{III.9})$$

for all  $(\vec{x}, \vec{y}) \in \mathcal{X}^2$ .

We now prove

$$\|a\|_w \leq \frac{\|\tilde{A}\|_{W_2}}{1 - 8\|\tilde{A}\|_{W_2}} \quad (\text{III.10})$$

Recall from (III.8) that

$$|a(\vec{x})| \leq \sum_{n=1}^{\infty} \frac{1}{n!} \sum_{\substack{T \text{ labelled tree with} \\ \text{vertices } 1, \dots, n}} \sum_{\vec{y} \in \mathcal{X}} |\tilde{A}|_T(\vec{x}, \vec{y})$$

Therefore, by (III.9) and Lemma III.5, with  $\omega = W_1$  and  $\omega' = W_2$ ,

$$\begin{aligned}
\|a\|_w &\leq \sum_{n=1}^{\infty} \frac{1}{n!} \sum_{\substack{T \text{ labelled tree with} \\ \text{vertices } 1, \dots, n}} \|\tilde{A}|_T\|_{W_1} \\
&\leq \sum_{n=1}^{\infty} \frac{1}{n!} \sum_{\substack{d_1, \dots, d_n \\ d_1 + \dots + d_n = 2(n-1)}} \sum_{\substack{T \text{ labelled tree} \\ \text{with coordination} \\ \text{numbers } d_1, \dots, d_n}} \|\tilde{A}|_T\|_{W_1} \\
&\leq \sum_{n=1}^{\infty} \frac{1}{n!} \sum_{\substack{d_1, \dots, d_n \\ d_1 + \dots + d_n = 2(n-1)}} \sum_{\substack{T \text{ labelled tree} \\ \text{with coordination} \\ \text{numbers } d_1, \dots, d_n}} d_1! \cdots d_n! \|\tilde{A}\|_{W_2}^n
\end{aligned}$$

Now apply Lemma III.6 with  $\varepsilon = \|\tilde{A}\|_{W_2} = \|\tilde{A}\|_{W_2}$  to get

$$\|a\|_w \leq \frac{\|\tilde{A}\|_{W_2}}{1 - 8\|\tilde{A}\|_{W_2}}$$

## Step 5 - bound on $\|\tilde{A}\|$ in terms of $\|A\|$

We now prove

$$\|\tilde{A}\|_{W_2} \leq \frac{\|A\|_W}{1-8\|A\|_W} = \frac{\|F\|_W}{1-8\|F\|_W} \quad (\text{III.11})$$

Note that combining (III.10) and (III.11) yields the final bound

$$\|f\|_w \leq \frac{\|\tilde{A}\|_{W_2}}{1-8\|\tilde{A}\|_{W_2}} \leq \frac{\frac{\|F\|_W}{1-8\|F\|_W}}{1-8\frac{\|F\|_W}{1-8\|F\|_W}} = \frac{\|F\|_W}{1-16\|F\|_W}$$

Recall from (III.8') that

$$|\tilde{A}(\vec{x}, \vec{y})| \leq \sum_{k=1}^{\infty} \frac{1}{k!} \sum_{\substack{T \text{ labelled tree with} \\ \text{vertices } 1, \dots, k}} r^{n(\vec{y})} |A|_T(\vec{x}, \vec{y})$$

By construction,  $\|r^{n(\vec{y})} |A|_T(\vec{x}, \vec{y})\|_{W_2} = \| |A|_T \|_{W_{2r}}$ . Hence, by Lemma III.5, with  $\omega = W_{2r}$  followed by Lemma III.6,

$$\begin{aligned} \|\tilde{A}\|_{W_2} &\leq \sum_{k=1}^{\infty} \frac{1}{k!} \sum_{\substack{T \text{ labelled tree with} \\ \text{vertices } 1, \dots, k}} \| |A|_T \|_{W_{2r}} \\ &\leq \sum_{k=1}^{\infty} \frac{1}{k!} \sum_{\substack{d_1, \dots, d_k \\ d_1 + \dots + d_k = 2(k-1)}} \sum_{\substack{T \text{ labelled tree} \\ \text{with coordination} \\ \text{numbers } d_1, \dots, d_k}} d_1! \cdots d_k! \|A\|_{W_{4r}}^k \\ &\leq \frac{\|A\|_W}{1-8\|A\|_W} \end{aligned}$$

since  $W_{4r} = W$ . This gives (III.11). ■

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