A variational method for Euclidean quantum fields



a particular class of probability measures on $\mathcal{S}'(\mathbb{R}^d)$:

Introduced in the '70-'80 as a tool to constructs models of (bosonic) quantum field theories in the sense of Wightman via the reconstruction theorem of Osterwalder–Schrader.

$$\int_{\mathscr{S}'(\mathbb{R}^d)} O(\varphi) \nu(\mathrm{d}\varphi) = \frac{1}{Z} \int_{\mathscr{S}'(\mathbb{R}^d)} O(\varphi) e^{-S(\varphi)} \mathrm{d}\varphi,$$

$$S(\varphi) = \int_{\mathbb{R}^d} \frac{1}{2} |\nabla \varphi(x)|^2 + \frac{1}{2} m^2 |\varphi(x)|^2 + V(\varphi(x)) dx$$

for some non-linear function $V: \mathbb{R} \to \mathbb{R}_{\geq 0}$, e.g. a polynomial bounded below, exponentials, trig funcs. ill-defined representation:

- large scale (IR) problems: the integral in $S(\varphi)$ extends over all the space, sample paths not expected to decay at infinity in any way.
- small scale (UV) problems: sample paths are not expected to be function, but only distributions, the quantity $V(\varphi(x))$ does not make sense.

- \triangleright Construct rigorously QM models which are compatible with special relativity, (finite speed of signals and Poincaré covariance of Minkowski space \mathbb{R}^{n+1}).
- \triangleright Quantum field theory (QM with ∞ many degrees of freedom)
- \triangleright Constructive QFT program: Hard to find models of such axioms. Examples in \mathbb{R}^{1+1} were found in the '60.
- \triangleright Euclidean rotation: $t \rightarrow it = x_0$ (imaginary time). $\mathbb{R}^{n+1} \rightarrow \mathbb{R}^d$ Minkowski \rightarrow Euclidean
- > Osterwalder-Schrader theorem : gives precise condition to perform the passage to/from Euclidean space (OS axioms for Euclidean correlation function).
- \triangleright Surprise: in some cases the Euclidean theory is a probability measure on $\mathscr{S}'(\mathbb{R}^d)$.
- \triangleright High point of CQFT: construction of Φ_3^4 (Euclidean version of a scalar field in \mathbb{R}^{2+1} Minkowski space).

 \triangleright simplest example of EQFT. We take a Gaussian measure μ on $\mathscr{S}'(\mathbb{R}^d)$ with covariance

$$\int \varphi(x)\varphi(y)\mu(\mathrm{d}\varphi) = G(x-y) = \int_{\mathbb{R}^d} \frac{e^{ik(x-y)}}{m^2 + |k|^2} \frac{\mathrm{d}k}{(2\pi)^d} = (m^2 - \Delta)^{-1}(x-y), \quad x, y \in \mathbb{R}^d$$

and zero mean. Reflection positive, Eucl. covariant and regular. This is the GFF with mass m > 0.

> this measure can be used to construct a QFT in Minkowski space but unfortunately this theory is free, i.e. there is no interaction.

 \triangleright note that $G(0) = +\infty$ if $d \ge 2$, this implies that the GFF is not a function.

 \triangleright in particular GFF is a distribution of regulariy $(2-d)/2 - \kappa$ for any small $\kappa > 0$, e.g. locally in the sense of the scale of Besov–Holder spaces $(B_{\infty,\infty}^{\alpha})_{\alpha \in \mathbb{R}}$.

b heuristically we want

$$v(\mathrm{d}\varphi) = \frac{e^{\int_{\Lambda} V(\varphi(x))\mathrm{d}x}}{Z} \mu(\mathrm{d}\varphi).$$

1 go on a lattice: $\mathbb{R}^d \to \mathbb{Z}^d_{\varepsilon} = (\varepsilon \mathbb{Z})^d$ with spacing $\varepsilon > 0$ and make it periodic $\mathbb{Z}^d_{\varepsilon} \to \mathbb{Z}^d_{\varepsilon,L} = (\mathbb{Z}_{\varepsilon}/2\pi L\mathbb{N})^d$.

$$\int F(\varphi) v^{\varepsilon,L}(\mathrm{d}\varphi) = \frac{1}{Z_{\varepsilon,L}} \int_{\mathbb{R}^{\mathbb{Z}_{\varepsilon,L}^d}} F(\varphi) e^{-\frac{1}{2} \sum_{x \in \mathbb{Z}_{\varepsilon,L}^d} |\nabla_{\varepsilon} \varphi(x)|^2 + m^2 \varphi(x)^2 + V_{\varepsilon}(\varphi(x))} \mathrm{d}\varphi$$

- ϵ is an UV regularisation and L the IR one.
- **2** choose V_{ε} appropriately so that $v^{{\varepsilon},L} \to v$ to some limit as ${\varepsilon} \to 0$ and $L \to \infty$. E.g. take V_{ε} polynomial bounded below (otherwise integrab. problems). d = 2,3.

$$V_{\varepsilon}(\xi) = \lambda(\xi^4 - a_{\varepsilon}\xi^2)$$

The limit measure will depend on $\lambda > 0$ and on $(a_{\epsilon})_{\epsilon}$ which has to be s.t. $a_{\epsilon} \to +\infty$ as $\epsilon \to 0$. It is called the Φ_d^4 measure.

3 study the possible limit points (uniqueness? non-uniqueness? correlations? description?)

 \triangleright for d=2 other choices are possible:

$$V_{\varepsilon}(\xi) = \lambda \xi^{2l} + \sum_{k=0}^{2l-1} a_{k,\varepsilon} \xi^{k}, \quad V_{\varepsilon}(\xi) = a_{\varepsilon} \cos(\beta \xi)$$

$$V_{\varepsilon}(\xi) = a_{\varepsilon} \cosh(\beta \xi), \quad V_{\varepsilon}(\xi) = a_{\varepsilon} \exp(\beta \xi)$$

 \triangleright for d=3 "only" 4th order (6th order is critical).

 \triangleright for d=4 all the possible limits are Gaussian (see recent work of Aizenmann-Duminil Copin, arXiv:1912.07973)

stochastic analysis of EFQs

> Ito introduced stochastic analysis to study the law of diffusion processes via Brownian motion and the related stochastic calculus.

> various (equivalent?) stochastic analysis of EFQs are provided by stochastic quantisations

parabolic, elliptic, hyperbolic,...?

See e.g.

- M. Gubinelli and M. Hofmanova, `A PDE Construction of the Euclidean Φ_3^4 Quantum Field Theory', *ArXiv:1810.01700* [*Math-Ph*], 3 October 2018, http://arxiv.org/abs/1810.01700.
- S. Albeverio, F. C. De Vecchi, and M. Gubinelli, `Elliptic Stochastic Quantization', *Annals of Probability* 48, no. 4 (July 2020): 1693–1741, https://doi.org/10.1214/19-AOP1404.
- S. Albeverio et al., `Grassmannian Stochastic Analysis and the Stochastic Quantization of Euclidean Fermions', *ArXiv:2004.09637* [Math-Ph], 25 May 2020, http://arxiv.org/abs/2004.09637.
- M. Gubinelli, H. Koch, and T. Oh, `Renormalization of the Two-Dimensional Stochastic Nonlinear Wave Equations', *Transactions of the American Mathematical Society*, 2018, 1, https://doi.org/10.1090/tran/7452.

another approach to the stochastic analysis of EQF

- N. Barashkov and M. Gubinelli, `A Variational Method for Φ_3^4 ', *Duke Mathematical Journal* 169, no. 17 (November 2020): 3339–3415, https://doi.org/10.1215/00127094-2020-0029.
- N. Barashkov and M. Gubinelli, `The Φ_3^4 Measure via Girsanov's Theorem', E.J.P 2021 (arXiv:2004.01513).
- N. Barashkov's PhD thesis, University of Bonn, 2021.
- N. Barashkov and M. Gubinelli, `On the variational description of Euclidean quantum fields in infinite volume' (in preparation)

based on a variational formula for Brownian functionals proved by Boué and Dupuis.

Theorem. (Let $(B_t)_{t\geqslant 0}$ be a Brownian motion on \mathbb{R}^n , then for any bounded F: $C(\mathbb{R}_+;\mathbb{R}^n)\to\mathbb{R}$ we have

$$\log \mathbb{E}[e^{F(B_{\bullet})}] = \sup_{u \in \mathbb{H}_a} \mathbb{E}\left[F(B_{\bullet} + I(u)_{\bullet}) - \frac{1}{2} \int_0^{\infty} |u_s|^2 ds\right]$$

with $u: \Omega \times \mathbb{R}_+ \to \mathbb{R}^n$ adapted to B and with

$$I(u)_t := \int_0^t u_s \mathrm{d}s.$$

$$\frac{1}{2} \int_0^\infty |u_s|^2 ds \approx H(\text{Law}(B_{\bullet} + I(u)_{\bullet}) | \text{Law}(B_{\bullet})).$$

M. Boué and P. Dupuis, `A Variational Representation for Certain Functionals of Brownian Motion', *The Annals of Probability* 26, no. 4: 1641–59 https://doi.org/10.1214/aop/1022855876

$$\mathbb{E}[W_t(x)W_s(y)] = (t \wedge s)(m^2 - \Delta)^{-1}(x - y), \quad t, s \in [0, 1].$$

The BD formula gives

$$-\log \int e^{-F(\phi)} \mu(d\phi) = -\log \mathbb{E}[e^{-F(W_1)}] = \inf_{u \in \mathbb{H}_a} \mathbb{E}\Big[F(W_1 + Z_1) + \frac{1}{2} \int_0^1 \|u_s\|_{L^2}^2 ds\Big],$$

where

$$Z_t = (m^2 - \Delta)^{-1/2} \int_0^t u_s ds, \qquad u_t = (m^2 - \Delta)^{1/2} \dot{Z}_t$$

$$-\log \mathbb{E}[e^{-F(W_1)}] = \inf_{Z \in H^a} \mathbb{E}[F(W_1 + Z_1) + \mathscr{E}(Z_{\bullet})],$$

with

$$\mathscr{E}(Z_{\bullet}) := \frac{1}{2} \int_{0}^{1} \|(m^{2} - \Delta)^{1/2} \dot{Z}_{s}\|_{L^{2}}^{2} ds = \frac{1}{2} \int_{0}^{1} (\|\nabla \dot{Z}_{s}\|_{L^{2}}^{2} + m^{2} \|\dot{Z}_{s}\|_{L^{2}}^{2}) ds$$

Fix a compact region $\Lambda \subseteq \mathbb{R}^2$ and consider the Φ_2^4 measure θ_{Λ} on $\mathscr{S}'(\mathbb{R}^2)$ with interaction in Λ and given by

$$\theta_{\Lambda}(d\phi) := \frac{e^{-\lambda V_{\Lambda}(\phi)} \mu(d\phi)}{\int e^{-\lambda V_{\Lambda}(\phi)} \mu(d\phi)} \qquad \phi \in \mathcal{S}'(\mathbb{R}^2)$$
 (1)

with interaction potential $V_{\Lambda}(\phi) \coloneqq \int_{\Lambda} \phi^4 - c \int_{\Lambda} \phi^2$. For any $f: \mathcal{S}'(\mathbb{R}^d) \to \mathbb{R}$ (non necessarily linear) let

$$e^{-W_{\Lambda}(f)} := \int e^{-f(\phi)} \theta_{\Lambda}(d\phi).$$

We have the variational representation, $Z = Z_1$, $Z_{\bullet} = (Z_t)_{t \in [0,1]}$:

$$\mathcal{W}_{\Lambda}(f) = \inf_{Z \in H^{a}} F^{f,\Lambda}(Z_{\bullet}) - \inf_{Z \in H^{a}} F^{0,\Lambda}(Z_{\bullet})$$

where

$$F^{f,\Lambda}(Z_{\bullet}) := \mathbb{E}[f(W+Z) + \lambda V_{\Lambda}(W+Z) + \mathscr{E}(Z_{\bullet})].$$

$$V_{\Lambda}(W+Z) = \int_{\Lambda} \left\{ \underbrace{W^4 - cW^2}_{\mathbb{W}^4} + 4 \underbrace{\left[W^3 - \frac{c}{4}W\right]}_{\mathbb{W}^3} Z + 6 \underbrace{\left[W^2 - \frac{c}{6}\right]}_{\mathbb{W}^2} Z^2 + 4WZ^3 + Z^4 \right\}$$

take $c = 12\mathbb{E}[W^2(x)] = +\infty$

$$V_{\Lambda}(W+Z) = \int_{\Lambda} \left\{ 4\mathbb{W}^3 Z + 6\mathbb{W}^2 Z^2 + 4WZ^3 + Z^4 \right\} + \cdots$$
$$\mathbb{W}^n \in \mathscr{C}^{-n\kappa}(\Lambda) = B_{\infty,\infty}^{-n\kappa}(\Lambda)$$

Here $B_{\infty,\infty}^{-\kappa}(\Lambda)$ is an Hölder–Besov space. A distribution $f \in \mathcal{F}'(\mathbb{T}^d)$ belongs to $B_{\infty,\infty}^{\alpha}(\Lambda)$ iff for any $n \geqslant 0$

$$\|\Delta_n f\|_{L^\infty} \leq (2^n)^{-\alpha} \|f\|_{B^{\alpha}_{\infty,\infty}(\Lambda)}$$

where $\Delta_n f = \mathscr{F}^{-1}(\varphi_n(\cdot)\mathscr{F}f)$ and φ_n is a function supported on an annulus of size $\approx 2^n$. We have $f = \sum_{n \geq 0} \Delta_n f$. If $\alpha > 0$ $B_{\infty,\infty}^{\alpha}(\mathbb{T}^d)$ is a space of functions otherwise they are only distributions.

Lemma. There exists a minimizer $Z = Z^{f,\Lambda}$ of $F^{f,\Lambda}$. Any minimizer satisfies the Euler–Lagrange equations

$$\mathbb{E}\left(4\lambda\int_{\Lambda} Z^{3}K + \int_{0}^{1}\int_{\Lambda} (\dot{Z}_{s}(m^{2} - \Delta)\dot{K}_{s})ds\right)$$

$$= \mathbb{E}\left(\int_{\Lambda} f'(W + Z)K + \lambda\int_{\Lambda} (\mathbb{W}^{3} + \mathbb{W}^{2}Z + 12WZ^{2})K\right)$$

for any K adapted to the Brownian filtration and such that $K \in L^2(\mu, H)$.

 \triangleright technically one really needs a relaxation to discuss minimizers, we ignore this all along this talk. the actualy object of study is the law of the pair (\mathbb{W}, \mathbb{Z}) and not the process \mathbb{Z} . (similar as what happens in the Φ_3^4 paper)

we use polynomial weights $\rho(x) = (1 + \ell |x|)^{-n}$ for large n > 0 and small $\ell > 0$.

Theorem. There exists a constant C independent of $|\Lambda|$ such that, for any minimizer Z of $F^{f,\Lambda}(\mu)$ and any spatial weight $\rho: \Lambda \to [0,1]$ with $|\nabla \rho| \leqslant \epsilon \, \rho$ for some $\epsilon > 0$ small enough, we have

$$\mathbb{E}\left(4\lambda\int_{\Lambda}\rho Z_{1}^{4}+\int_{0}^{1}\int_{\mathbb{R}^{2}}((m^{2}-\Delta)^{1/2}\rho^{1/2}\dot{Z}_{s})^{2}\mathrm{d}s\right)\leqslant C.$$

Proof. test the Euler–Lagrange equations with $K = \rho Z$ and then estimate the bad terms with the good terms and objects only depending on \mathbb{W} , e.g.

$$\left| \int_{\Lambda} \rho \, \mathbb{W}^3 Z \right| \leq C_{\delta} \, \| \, \mathbb{W}^3 \, \|_{H^{-1}(\rho^{1/2})}^2 + \delta \, \| \, Z \, \|_{H^1(\rho^{1/2})}^2,$$

$$\left| \int_{\Lambda} \rho \mathbb{W}^{2} Z^{2} \right| \leq C_{\delta} \| \rho^{1/8} \mathbb{W}^{2} \|_{C^{-\varepsilon}}^{4} + \delta(\| \rho^{1/4} \bar{Z} \|_{L^{4}}^{4} + \| \rho^{1/2} \bar{Z} \|_{H^{2\varepsilon}}^{2}), \cdots$$

$$\mathcal{W}_{\Lambda}(f) = \inf_{Z} F^{f,\Lambda}(Z) - \inf_{Z} F^{0,\Lambda}(\mu) = F^{f,\Lambda}(Z^{f,\Lambda}) - F^{0,\Lambda}(Z^{0,\Lambda})$$

Therefore

$$F^{f,\Lambda}(Z^{f,\Lambda}) - F^{0,\Lambda}(Z^{f,\Lambda}) \leq \mathcal{W}_{\Lambda}(f) \leq F^{f,\Lambda}(Z^{0,\Lambda}) - F^{0,\Lambda}(Z^{0,\Lambda})$$

and since, for any g,

$$F^{f,\Lambda}(Z^{g,\Lambda}) - F^{0,\Lambda}(Z^{g,\Lambda}) = \mathbb{E}[f(W + Z^{g,\Lambda}) + \lambda V_{\Lambda}(W + Z^{g,\Lambda}) + \mathcal{E}(Z^{g,\Lambda})]$$
$$-\mathbb{E}[\lambda V_{\Lambda}(W + Z^{g,\Lambda}) + \mathcal{E}(Z^{g,\Lambda})] = \mathbb{E}[f(W + Z^{g,\Lambda})]$$

$$\mathbb{E}[f(W+Z^{f,\Lambda})] \leqslant \mathcal{W}_{\Lambda}(f) \leqslant \mathbb{E}[f(W+Z^{0,\Lambda})]$$

Consequence: tightness of $(\theta_{\Lambda})_{\Lambda}$ in $\mathscr{S}'(\mathbb{R}^2)$ and optimal exponential bounds (cfr. Hairer/Steele)

$$\sup_{\Lambda} \int \exp(\delta \| \phi \|_{W^{-\kappa,4}(\rho)}^4) \theta_{\Lambda}(d\phi) < \infty.$$

The family $(Z^{f,\Lambda})_{\Lambda}$ is also converging (provided we look at the relaxed problem) and any limit point $Z = Z^f$ satisfies a EL equation:

$$\mathbb{E}\left\{\int_{\mathbb{R}^2} f'(W+Z)K + 4\lambda \int_{\mathbb{R}^2} [(W+Z)^3]K + \int_0^1 \int_{\mathbb{R}^2} \dot{Z}_s(m^2 - \Delta)\dot{K}_s ds\right\} = 0$$

for any test process K (adapted to \mathbb{W} and to \mathbb{Z}).

a new kind of stochastic "elliptic" problem

Open questions

- Uniqueness??
- Γ -convergence of the variational description of $\mathcal{W}_{\Lambda}(f)$?

not clear. We lack sufficient knowledge of the dependence on f of the solutions to the EL equations above.

For any $f: \mathcal{S}'(\mathbb{R}^d) \to \mathbb{R}$ (non necessarily linear) let $\mathcal{W}_{\Lambda}^h(f)$ be defined by:

$$e^{-\frac{1}{\hbar}\mathcal{W}^{\hbar}_{\Lambda}(f)} := \int e^{-f(\phi)} \theta^{\hbar}_{\Lambda}(\mathrm{d}\phi).$$

where

$$d\theta_{\Lambda}^{\hbar}(\phi) = \exp\left(-\frac{1}{\hbar}V_{\Lambda}^{\hbar}(\phi)\right)d\mu^{\hbar}(\phi) = \exp\left(-\frac{\lambda}{\hbar}\int_{\Lambda} \llbracket \phi^{4} \rrbracket\right)d\mu^{\hbar}(\phi)$$

and μ^h , is the Gaussian measure with covariance $\hbar(m^2 - \Delta)^{-1}$.

Theorem. Any accumulation point θ^\hbar of θ^\hbar_Λ satisfies a Laplace principle with rate function

$$J(\phi) = \lambda \int_{\mathbb{R}^2} \phi^4 dx + \int_{\mathbb{R}^2} \phi(m^2 - \Delta) \phi dx.$$

That is

$$\lim_{h\to 0} \mathcal{W}^h(f) = \inf_{\psi} \{f(\psi) + J(\psi)\}.$$

we can study similarly the model with

$$V^{\xi}(\varphi) = \int_{\mathbb{R}^2} \xi(x) [\exp(\beta \varphi(x))] dx$$

for $\beta^2 < 8\pi$ and $\xi: \mathbb{R}^2 \to [0,1]$ a spatial cutoff function.

$$V^{\xi}(W+Z) = \int_{\mathbb{R}^2} \xi(x) \exp(\beta Z(x)) \underbrace{\left[\exp(\beta W(x))\right] dx}_{M^{\beta}(dx)}$$

$$= \int_{\mathbb{R}^2} \xi(x) \exp(\beta Z(x)) M^{\beta}(dx), \quad [Gaussian multiplicative chaos]$$

BD formula

$$\mathcal{W}^{\xi, \exp}(f) = -\log \int \exp(-f(\phi)) d\nu^{\xi}$$

$$= \inf_{Z \in \mathfrak{H}_a} \mathbb{E} \left[f(W+Z) + \int \xi \exp(\beta Z) dM^{\beta} + \frac{1}{2} \int_0^1 \int ((m^2 - \Delta)^{1/2} \dot{Z}_t)^2 dt \right]$$

 \triangleright the function $Z \mapsto V^{\xi}(W+Z)$ is convex!

 \triangleright thanks to convexity the EL equations have a unique limit Z in the ∞ volume limit

 \triangleright moreover we have the Γ -convergence of the variational description:

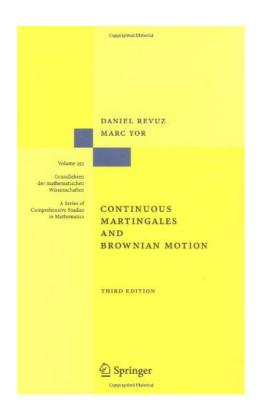
$$\mathcal{W}_{\mathbb{R}^{2}}(f) = \lim_{n \to \infty} \left[-\log \int \exp(-f(\varphi)) d\nu^{\xi_{n}, \exp} \right]$$
$$= \lim_{n \to \infty} \left[\mathcal{W}_{\xi_{n}}(f) - \mathcal{W}_{\xi_{n}}(0) \right] = \inf_{K} G^{f, \infty, \exp}(K)$$

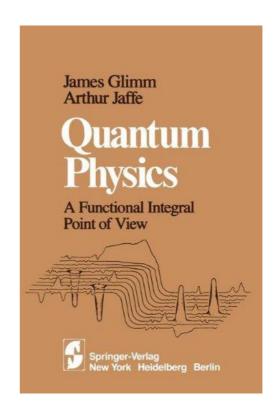
with functional

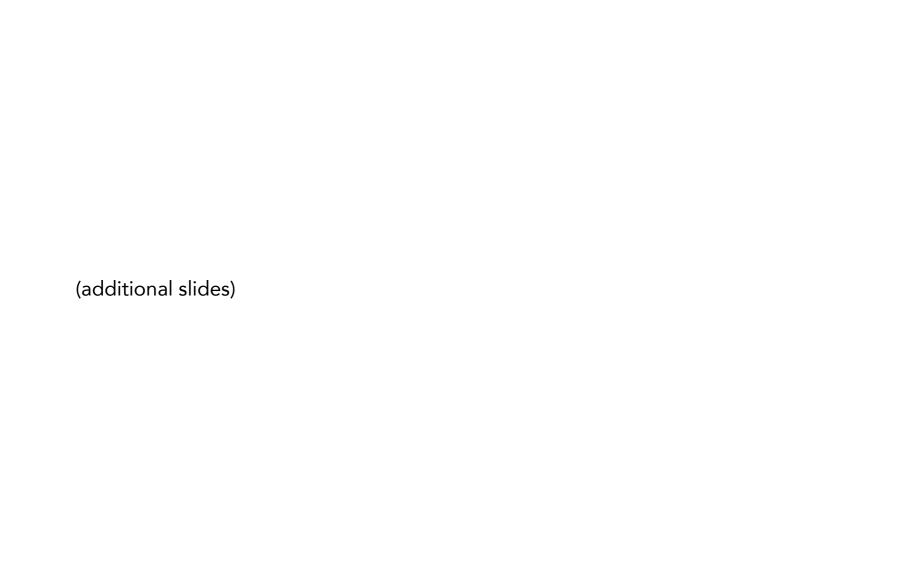
$$G^{f,\infty,\exp}(K) = \mathbb{E}\left[f(W+Z+K) + \underbrace{\int \exp(\beta Z)(\exp(\beta K) - 1)dM^{\beta} + \mathcal{E}(K)}_{\geqslant 0}\right]$$

which depends via \mathbb{Z} on the infinite volume measure for the exp interaction.

thanks!







• parabolic stochastic quantisation. the parameter is an additional "fictious" coordinate $t \in \mathbb{R}$, playing the röle of a simulation time. The EQF is viewed as the invariant measure of a Markov process (SDE). Building block is a space-time white noise. [Parisi/Wu, Nelson, Jona-Lasinio/Mitter, Albeverio/Röckner, Da Prato/Debbusche, Hairer, Catellier/Chouk,

Mourrat/Weber, G./Hofmanova, Albeverio/Kusuoka, Chandra/Moinat/Weber, Shen, Garban, many others...]

$$\partial_t \phi = \frac{1}{2} [(\Delta_x - m^2) \phi - p'(\phi)] + 2^{1/2} \xi$$

• canonical stochastic quantisation. same as for parabolic, but the evolution takes place in "phase space" and the SDE is second order in time, giving rise to a stochastic wave equation. [G./Koch/Oh, Tolomeo, Oh/Robert/Wang]

$$\partial_t^2 \phi + \partial_t \phi = \frac{1}{2} [(\Delta_x - m^2) \phi - p'(\phi)] + 2^{1/2} \xi$$

• elliptic stochastic quantisation. the parameter is a coordinate $z \in \mathbb{R}^2$. Building block is a white noise in \mathbb{R}^{d+2} . An elliptic stochastic partial differential equation describes the EQF as a function of the white noise. Link with supersymmetry.

[Parisi/Sourlas, Klein/Landau/Perez, Albeverio/De Vecchi/G., Barashkov/De Vecchi]

$$-\Delta_z \phi(z, x) = \frac{1}{2} [(\Delta_x - m^2) \phi(z, x) - p'(\phi(z, x))] + 2^{1/2} \xi(z, x)$$

- variational method. the parameter $t \ge 0$ is a energy scale. Building block is the Gaussian free field decomposed along t. The EQF is described as the solution of a stochastic optimal control problem. [Barashkov/G.]
- **rg method.** the parameter $t \ge 0$ is a energy scale. Building block is the Gaussian free field decomposed along t. The effective action of the EQF satisfies an Hamilton–Jacobi–Bellmann equation. [Wilson, Wegner, Polchinski, Salmhofer, Brydges/Kennedy, Mitter,

Gawedzki/Kupiainen, Brydges/Bauerschmidt/Slade, Bauerschmidt/Bodineau, Bauerschmidt/Hofstetter, also many others...]