

**Path Integral Methods in Physics & Finance**  
**Prof. J. P. Singh**  
**Department of Management Studies**  
**Indian Institute of Technology, Roorkee**

**Lecture – 40**  
**Field Theory in 1-D (2)**

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### SDE FOR THE PROPAGATOR

$$\Pi(n) = \frac{\hbar}{\mu} \delta_{0,n} + \frac{\gamma}{\mu} (\Pi(n+1) + \Pi(n-1))$$

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Welcome back. So, before the break I were discussing this equation which is there on the in the green box on your slide. This represents the recursive relation for the propagator and we shall now proceed to solve this equation to arrive at an explicit expression for the propagator.

So, let us do that. Just to recap the first diagram represents a field  $\phi_0$  entering the system and a field  $\phi_n$  emerging from the system. This can happen in the first way when it if it does

not encounter any vertices then without interaction and  $\phi_0$  leaves at  $\phi_0$  this will happen even  $\phi_n$  when  $n$  is nothing, but 0. So, that is represented by the first term.

In the second case, we the field encounters an interaction with the neighbour's and it gets converted to  $\phi_{n-1}$  and, which then gets converted by a propagated to  $\phi_n$  which is represented by the first term  $\phi_{n+1}$  because we are moving from  $n-1$  to  $n$ . So, it will be  $n+1$  and in the last case it will be  $n-1$ . Furthermore, the blob evaluates to  $\gamma$  the black blob or dot evaluates to  $\mu$ .

The entering line evaluates to 1 upon  $\mu$  and the red blob with the outgoing line evaluates to  $\phi_{n+1}$  being the incoming line being  $n-1$  and the outgoing line being  $n+1$ . So, that is how the second term is evaluated. The third term is evaluated similarly.

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*We have, from above :*

$$\Pi(n) = \frac{1}{\mu} \delta_{0,n} + \frac{\gamma}{\mu} \Pi(n+1) + \frac{\gamma}{\mu} \Pi(n-1)$$

*We define the Fourier transform :*

$$R(z) = \sum \Pi(n) e^{-inz}$$

*with the inverse :*

$$\Pi(n) = \frac{1}{2\pi} \int_{-\pi}^{+\pi} e^{+inz} R(z) dz$$

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So, we have this recursive relation with us at the beginning at the red box at the top of your slide. We write down its Fourier transform and discrete Fourier transform which is given in the blue box. Introduce the Fourier variable  $z$  and we write down its Fourier transform  $R(z)$  as a summation  $\sum_n \Pi(n) e^{-inz}$  and the inverse is obtained. Inverse gives us the propagator  $\Pi(n)$  is equal to  $\frac{1}{2\pi} \int_{-\pi}^{\pi} R(z) e^{inz} dz$ .

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Now, multiplying the eq

$$\Pi(n) = \frac{1}{\mu} \delta_{0,n} + \frac{\gamma}{\mu} \Pi(n+1) + \frac{\gamma}{\mu} \Pi(n-1)$$

by  $\exp(-inz)$  and summing over  $n$ :

$$\sum_n \Pi(n) e^{-inz} = \frac{1}{\mu} \sum_n \delta_{0,n} e^{-inz} + \frac{\gamma}{\mu} \sum_n \Pi(n+1) e^{-inz} + \sum_n \Pi(n-1) e^{-inz} \text{ or}$$

$$R(z) = \frac{1}{\mu} + \frac{\gamma}{\mu} R(z) [\exp(iz) + \exp(-iz)]$$

$\sum_n \Pi(n+1) e^{-i(n+1)z} = R(z) e^{iz}$   
 $\sum_n \Pi(n-1) e^{-i(n-1)z} = R(z) e^{-iz}$

We multiply this recursive equation in the red box which we have with us from the Feynman diagram. We multiply it by  $e^{-inz}$  and sum over all values of  $n$ . When we sum over all values of  $n$ , what we get is on the right hand side  $\frac{1}{\mu} \sum_n \delta_{0,n} e^{-inz}$  and  $e^{-inz}$ . This will pick out  $n=0$  and which will give us  $\frac{1}{\mu}$  which is the first term in the bottom red bottom green box of your slide for  $R(z)$ .

The second term when you evaluate that it is nothing, but if you look at it carefully it is exponential  $iz$  into the propagator  $\pi n + 1 e^{-i n + 1} z$  which is nothing, but  $R z$  again. Similar manipulation happens here. Let me do one here. We have what do we have? We have  $\pi n + 1 e^{-i n + 1} z$ .

I can write this as  $\pi n + 1 e^{-i n + 1} z e^{iz}$  and this expression the first expression is nothing but  $R$  when you sum it over because you are summing over  $n$  from  $n$  you summing over  $n$  and up to infinity. So, whether you use  $n$  or  $n + 1$  makes no difference. So, this will become  $R z$  and this will become  $e$  to the power  $iz$ . So, this is  $R z e$  to the power  $iz$ . Similarly, the last term is manoeuvred.

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$$F/A: R(z) = \frac{1}{\mu} + \frac{\gamma}{\mu} R(z) [\exp(iz) + \exp(-iz)] \text{ or}$$

$$R(z) \left\{ 1 - \frac{\gamma}{\mu} [\exp(iz) + \exp(-iz)] \right\} = \frac{1}{\mu} \text{ or}$$

$$R(z) = \frac{1}{\mu - \gamma [\exp(iz) + \exp(-iz)]}$$

Now, if you simplify this expression we get the expression for R z as the expression given at the bottom green box of your slide.




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*From above, we have*

$$R(z) = \frac{1}{\mu - \gamma [\exp(iz) + \exp(-iz)]}$$

*Setting  $u = \exp(iz)$  so that*

$$R(z) = \frac{1}{\mu - \gamma (u + u^{-1})} = \frac{u}{\mu u - \gamma (u^2 + 1)}.$$

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Let us substitute u equal to exponential iz. When you substitute u is equal to exponential iz; you get the expression that is again in the bottom green box of your slide simple algebraic substitution nothing else.


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From above, we have  $R(z) = \frac{u}{\mu u - \gamma(u^2 + 1)}$ .

Also, by inverse Fourier transform :

$$\Pi(n) = \frac{1}{2\pi} \int_{-\pi}^{+\pi} e^{+inz} R(z) dz$$

$$= \frac{1}{2\pi} \int_{-\pi}^{+\pi} \frac{e^{+inz}}{\mu - \gamma [\exp(iz) + \exp(-iz)]} dz$$

$$\Pi(n) = \frac{1}{2\pi i} \int_{-\pi}^{+\pi} u^n \frac{1}{\mu u - \gamma(u^2 + 1)} du \text{ where } u = \exp(iz)$$


And now, this is what we have from the previous slide. This is the expression that we have in the red box has been brought forward from the previous slide and by an inverse fourier transform as we had at the beginning.

The pi n the propagator was given by 1 upon 2 pi minus pi to plus pi e to the power inz R z dz. We substitute the value of R z from the red box here and we get the expression that is here in the second last equation of your slide 1 upon 2 pi minus pi 1 1 upon 2 pi minus pi to plus pi e to the power inz divided by mu minus gamma exponential iz plus exponential minus iz.

This is by substituting the value of R z in this expression and when I substitute R z in terms of the expression that is given in your red box at the at the top of your slide. What I get is the expression at the bottom of your slide where of course, I have used as mentioned earlier I

have used  $u$  is equal to exponential  $iz$ . You can see it here  $u$  is equal to exponential  $iz$ . We got this expression and using that expression again we get the expression here for the propagator.

When I substitute in the inverse Fourier transform expression which represents the propagator as given by this expression when a substitute  $u$  is equal to exponential  $iz$ ; I get this expression which is the expression in the green box at the bottom of your slide.

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From above,  $\Pi(n) = \frac{1}{2\pi i} \int_{-\pi}^{+\pi} u^n \frac{1}{\mu u - \gamma(u^2 + 1)} du$

$= -\frac{1}{2i\pi\gamma} \oint_{|u|=1} du \frac{u^n}{(u - u_+)(u - u_-)}$  where

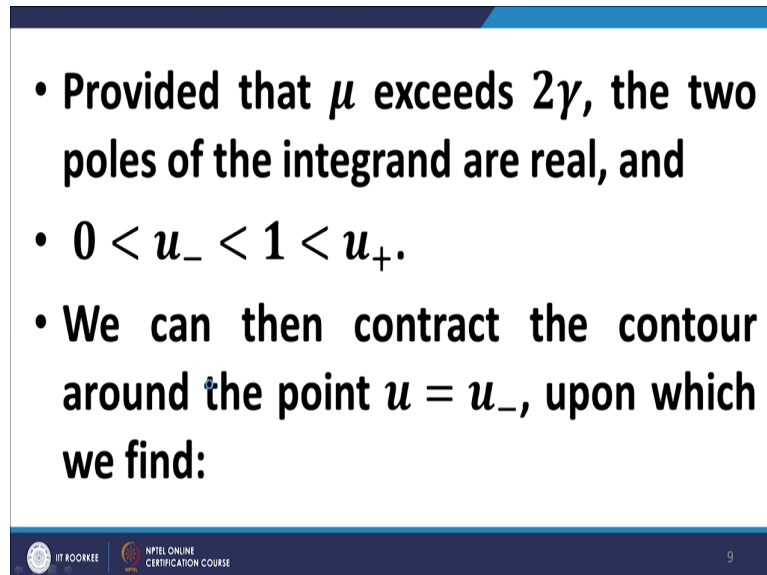
$u_{\pm} = \frac{1}{2} \left[ \frac{\mu}{\gamma} \pm \left( \frac{\mu^2}{\gamma^2} - 4 \right)^{1/2} \right]$  are the roots of  $u^2 - \frac{\mu}{\gamma}u + 1 = 0$

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Now, this expression from the top of your slide in the red box is what we obtained from the previous slide. We factorize the new denominator. We factorize the denominator and we find that it has poles at  $u$  plus and  $u$  minus where  $u$  plus minus are given by solving the quadratic equation.

And, we find their values as the expressions given in the green box at the bottom of your slide which are the solutions of the quadratic equation given here  $u^2 - \mu u + \gamma = 0$  which is the cast of the express denominator recast form.

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- Provided that  $\mu$  exceeds  $2\gamma$ , the two poles of the integrand are real, and
- $0 < u_- < 1 < u_+$ .
- We can then contract the contour around the point  $u = u_-$ , upon which we find:

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Now, if  $\mu$  exceeds  $2\gamma$ , then the 2 poles of the integrand are real. You can see here if  $\mu$  exceeds  $\gamma$  then  $\mu^2 - 4\gamma$  is positive then this expression turns out to be real. And if this expression is real we both the poles are real and secondly  $0 < u_- < 1 < u_+$ . We can contract our contour around  $u_-$ .





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*From above,*

$$\Pi(n) = -\frac{1}{2i\pi\gamma} \oint_{|u|=1} du \frac{u^n}{(u-u_+)(u-u_-)}$$

or  $\Pi(n) = \frac{u_-^n}{\gamma(u_+ - u_-)}, n \geq 0$

$$\Pi(n) = \frac{u_-^n}{\gamma \sqrt{\left(\frac{\mu^2}{\gamma^2} - 4\right)}} = \frac{u_-^n}{\sqrt{(\mu^2 - 4\gamma^2)}} \quad n \geq 0$$



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And on doing that we can the expression for the integral the contour integral can be obtained as the expression here in the bottom green box of your slide which simplifies to this u minus to the power n upon under root mu square minus 4 gamma square n greater than equal to 0. So, this is what we have for the discrete case for the one dimensional discrete case for the propagator.

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*This derivation is valid for  $n \geq 0$ . For negative  $n$ , Cauchy's theorem on which it is based does not hold. But in that case, we can perform the variable transformation from  $u$  to  $\frac{1}{u}$  and obtain the result. Hence, the general solution for the propagator on a one-dimensional lattice is:*

$$\Pi(n) = \frac{1}{\sqrt{\mu^2 - 4\gamma^2}} u^{|n|}$$

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This is the expression for the propagator in the case of a one dimensional discrete case. It is it may be noted that this expression is true for any greater than 0. But by transforming  $u$  to  $\frac{1}{u}$  upon  $u$  we can also work out the expression for the say we are can also arrive at the same expression for the case when  $n$  is less than 0.

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1. The propagator falls off exponentially with  $|n|$ .
2. if  $\gamma$  were negative, then  $u_n$  would also be negative and the propagator would oscillate between positive and negative correlations.
3. if  $\mu$  were  $2\gamma$  or smaller, the poles of the integrand would lie on the unit circle  $|u| = 1$ , making the integral ill-defined.

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## REVISED FEYNMAN RULES & SDE



- Having at hand the explicit form of the propagator, we can now switch to a new set of Feynman rules & SDE:
- $\text{---}_{n \quad m} \longleftrightarrow \Pi(m - n)$
- The difference with the previous set of rules is that now the line denotes a propagator running between  $n$  and  $m$ .

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Now, we shall explore the properties of the propagator, but before we explore the properties of the propagator we go back to the Feynman rules. And because now we have the explicit form of the propagator with us we can introduce a new set of simplified Feynman rules. Instead of having blobs as the as the propagator we simply use a straight line for the propagator. A straight line between connecting states  $\phi_n$  and  $\phi_m$  represented by  $n$  and  $m$  represent the propagator  $\pi_m - n$  or  $n - m$  as I mentioned because of parity invariance it does not matter.

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- Recall that the earlier diagram for the propagator was denoted by:  
$$\Pi_{n,m} \equiv \text{---} \overset{\text{red blob}}{\bullet} \text{---}$$
  
$$n \qquad m$$
- It represented the total set of diagrams that contain only two-point vertices (or no vertices), and have fields  $n$  and  $m$  at its external legs.

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So, instead of this red blob that we had been using earlier we shall now be using the straight line for the propagator. And please note this represents the total set of diagrams that may contain 0 or 1 or more 2 point functions that that have the property that we have the incoming field as  $\phi_n$  and the outgoing field as  $\phi_n$ . These are the constraints incoming field  $\phi_n$  outgoing field  $\phi_m$  and within that we may have in this blob we may have 0 interaction vertices or 1 or more as many two point interaction vertices.

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# FROM LATTICE TO CONTINUUM

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*F / A;*, we have for the discrete 1-D lattice :

$$\Pi(n) = \frac{1}{2\pi} \int_{-\pi}^{+\pi} \frac{e^{+inz}}{\mu - \gamma [\exp(iz) + \exp(-iz)]} dz$$

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Now, we move from the lattice structure to the continuum. We have from the lattice structure we have this expression for the propagator. We shall now develop we shall now take a limit of this expression in such a form that we get a sensible result. Let us see how we go about it.

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- We introduce a “fundamental distance  $\Delta$ ”, adjacent field locations being separated by this distance.
- The distances between the points are all equal since the couplings are all equal.

First thing as I mentioned the distance between two neighbouring lattice points we define as delta and of course, we assume the delta distance to be equal across the lattice. In other words any two points are separated by the same delta.



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- To initiate the limiting process, we start by defining the distance between the origin and point  $n$  by  $x = n\Delta$ .
- The dimension of  $x = n\Delta$  is that of  $\Delta$  i.e. length  $L$ .
- The continuum limit is, then, that where  $\Delta \rightarrow 0$  and  $|n| \rightarrow \infty$ , while  $x$  remains fixed.

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Now, to initiate the limiting process we define the distance between the origin and any point  $n$  by  $x$  is equal to  $n\Delta$ . The dimensions of  $x$  are obviously of  $\Delta$  which is length. Now, the continuum limit will take of this distance by taking  $\Delta$  tending to 0 and  $n$  tending to infinity provided  $x$  tends to remain fixed or  $x$  remains unchanged. So,  $x$  remains unchanged  $\Delta$  tends to 0  $n$  tends to infinity this gives us the continuum limit.




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Thus, we introduce:  
 $x = n\Delta$  and  $z = k\Delta$ . We have

$$\Pi(n) = \Pi\left(\frac{x}{\Delta}\right) \rightarrow \Pi(x)$$

Thus,  $\Pi(n) = \frac{1}{2\pi} \int_{-\pi}^{+\pi} \frac{\exp(inz)}{\mu - \gamma [\exp(iz) + \exp(-iz)]} dz$

becomes  $\Pi(x) \leftarrow \Pi\left(\frac{x}{\Delta}\right) = \frac{\Delta}{2\pi} \int_{-\pi/\Delta}^{+\pi/\Delta} \frac{\exp\left(i \frac{x}{\Delta} k\Delta\right)}{\mu - 2\gamma \cos(k\Delta)} dk$

So, we write x is equal to n delta we write z is equal to k delta and for the expression of the propagator what do we have pi n and pi n now becomes pi x upon delta which we represent by pi x it is now a function of x.

So, we call it pi x. So, pi x this expression with which was therefore, pi n now becomes pi x is equal to delta upon 2 pi where that this delta come from this delta comes from this change of variable from dz to dk because z is equal to k delta. So, dz is equal to delta dk. This delta is taken outside the integral.

So, this is this delta i n is equal to x upon delta and z is equal to k delta. So, delta and delta cancel out we get i x k in the numerator exponential i x k in the numerator. In the denominator what do we get? Denominator it is exponential iz iz becomes i k delta and exponential minus iz that becomes exponential minus i k delta; so, that is nothing, but cos with a factor of 2 that

becomes  $\cos k \Delta$ . In other words, this  $e$  to the power  $i \theta$  plus  $e$  to the power  $-i \theta$  is  $2 \cos \theta$  that is what we have used here.



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$$\begin{aligned}
 \text{From above, } \Pi(x) &= \frac{\Delta}{2\pi} \int_{-\frac{\pi}{\Delta}}^{+\frac{\pi}{\Delta}} \frac{\exp(ikx)}{\mu - 2\gamma \cos(k\Delta)} dk \\
 &= \frac{\Delta}{2\pi} \int_{-\frac{\pi}{\Delta}}^{+\frac{\pi}{\Delta}} \frac{\exp(ikx)}{\mu - 2\gamma \left(1 - \frac{k^2 \Delta^2}{2}\right)} dk \\
 &= \frac{\Delta}{2\pi} \int_{-\frac{\pi}{\Delta}}^{+\frac{\pi}{\Delta}} \frac{\exp(ikx)}{(\mu - 2\gamma) + \gamma k^2 \Delta^2} dk = \frac{1}{2\pi\Delta\gamma} \int_{-\frac{\pi}{\Delta}}^{+\frac{\pi}{\Delta}} \frac{\exp(ikx)}{\frac{(\mu - 2\gamma)}{\gamma\Delta^2} + k^2} dk
 \end{aligned}$$

Now, we have expanded  $\cos \theta$  as a series in  $\theta$   $\cos \theta$  is equal to what  $1 - \theta^2$  upon  $2$  that is precisely whatever we have done expanded to the first significant term and we have the rest of it is as same. So, on simplification what we have is the expression in the right hand green box the denominator becomes the expression that we have in the right hand green boxes your slide.

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- In the last line, we have taken  $\Delta$  to be very small indeed.
- Note that the approximation:  
 $\cos(k\Delta) = 1 - \frac{1}{2}k^2\Delta^2$  is, of course, only justified as long as  $k$  is finite;
- but for very large  $k$  the integrand is extremely oscillatory due to the numerator  $\exp(ikx)$  dominating and contributes essentially nothing.

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Now, the important things arise. Firstly, because delta has to be very small and indeed delta is small because we are taking the limit delta tending to 0. And in fact if we have very large k if we have very large k, then the exponential  $i k x$  expression becomes extremely oscillatory and dominates the denominator and the integral becomes oscillatory and it contributes nothing.

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- Now, in order to avoid a propagator that either blows up or vanishes, we must define the  $\Delta$ -dependence of  $\mu$  and  $\gamma$  such that:

- $\gamma \sim \frac{1}{\Delta}$  and
- $\mu - 2\gamma \sim \Delta$ .

$$\Pi(x) = \frac{1}{2\pi\Delta\gamma} \int_{-\frac{\pi}{\Delta}}^{+\frac{\pi}{\Delta}} \frac{\exp(ikx)}{\frac{(\mu - 2\gamma)}{\gamma\Delta^2} + k^2} dk$$

- With these values, the propagator  $\Pi(x)$  becomes independent of  $\Delta$ .

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Integrand becomes extremely oscillatory in the limit that  $k$  tends to infinity  $k$  becomes very large and therefore, it will not contribute significantly to the integrand. So, we have  $k$  as finite and we have  $\Delta$  tending to 0 that enables us to expand  $\cos \theta$  as  $1 - \theta^2$  upon 2 now we want a sensible limit. So, we want a propagator which neither blows up nor vanishes.

So, let us see how we can do it the expression for the propagator is given in this expression. If we have  $\Delta$  is of the order of 1 upon  $\gamma$  or either way around  $\gamma$  is of the order of 1 upon  $\Delta$  then this expression cancels out literally the prefactor to the integral gives me 1 upon  $2\pi$ .

So, that is one part. Then what do we have here?  $\gamma\Delta^2$ .  $\gamma\Delta^2$  you have  $\gamma\Delta$  is almost 1. So, we have a  $\Delta$  here now in order that this expression

does not blow up gamma mu minus 2 gamma must also be of the order of delta. So, these are two important inferences that we draw if you want to have a sensible limit.

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We shall take:  $\gamma \rightarrow \frac{1}{\Delta} \left( 1 - \frac{m^2 \Delta^2}{4} \right), \mu \rightarrow \frac{2}{\Delta} \left( 1 + \frac{m^2 \Delta^2}{4} \right)$



$\mu - 2\gamma = \frac{2}{\Delta} \left( 1 + \frac{m^2 \Delta^2}{4} \right) - \frac{2}{\Delta} \left( 1 - \frac{m^2 \Delta^2}{4} \right) = m^2 \Delta$

$\sqrt{\mu^2 - 4\gamma^2} = \left\{ \left[ \frac{2}{\Delta} \left( 1 + \frac{m^2 \Delta^2}{4} \right) \right]^2 - 4 \left[ \frac{1}{\Delta} \left( 1 - \frac{m^2 \Delta^2}{4} \right) \right]^2 \right\}^{1/2} = 2m$

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So, what we do is we take gamma as 1 upon delta into 1 minus m square delta square upon 4. And we take mu as 2 upon delta upon 1 plus m square delta square upon 4 mu minus 2 gamma give becomes m square delta which is of the order of delta as we as we wanted mu minus 2 delta is of the order of delta which is what we are getting here. And gamma is of the order of 1 upon delta which is very clear what do we get for the propagator denominator under root mu square minus 4 gamma square turns out to be 2m.

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$$\begin{aligned} \text{The propagator is } \Pi(x) &= \frac{\Delta}{2\pi} \int_{-\frac{\pi}{\Delta}}^{+\frac{\pi}{\Delta}} \frac{\exp(ikx)}{(\mu - 2\gamma) + \gamma k^2 \Delta^2} dk \\ &= \frac{\Delta}{2\pi} \int \frac{\exp(ikx)}{\left(m^2 \Delta\right) + \frac{1}{\Delta} \left(1 - \frac{m^2 \Delta^2}{4}\right) k^2 \Delta^2} dk \\ &= \frac{1}{2\pi} \int \frac{\exp(ikx)}{k^2 + m^2} dk \end{aligned}$$


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So, the propagator now becomes if you have simplify everything we have the propagator as  $\frac{1}{2\pi} \int \frac{\exp(ikx)}{k^2 + m^2} dk$ . So, this is the propagator in the continual one dimensional space continuous line or a continuous lattice in one dimensional we have this expression for the propagator.

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### ALTERNATIVE FORM FOR PROPAGATOR



$$\begin{aligned}
 u_- &= \frac{1}{2} \left[ \frac{\mu}{\gamma} - \left( \frac{\mu^2}{\gamma^2} - 4 \right)^{1/2} \right] = \frac{1}{2} \left[ \frac{\mu}{\gamma} - \frac{1}{\gamma} (\mu^2 - 4\gamma^2)^{1/2} \right] \\
 &= \frac{1}{2} \left[ \frac{2 \left( 1 + \frac{m^2 \Delta^2}{4} \right)}{\left( 1 - \frac{m^2 \Delta^2}{4} \right)} - \frac{2m\Delta}{\left( 1 - \frac{m^2 \Delta^2}{4} \right)} \right] = \frac{\left( 1 - \frac{m\Delta}{2} \right)^2}{\left( 1 - \frac{m^2 \Delta^2}{4} \right)} = \frac{\left( 1 - \frac{m\Delta}{2} \right)}{\left( 1 + \frac{m\Delta}{2} \right)}
 \end{aligned}$$

You can also arrive at another expression for the propagator  $u_-$ . Recall that  $u_-$  was defined as this expression from the previous slides. It was yes it was quite a way back so. But, it was defined as per this expression when we talked about being the counter integration of the proper expression for the propagator.

So, that from there we have  $u_-$  is equal to this. We substitute this in terms of the new parameters the revised expression and we get  $u_-$  is equal to  $\frac{1 - m\Delta/2}{1 + m\Delta/2}$ .



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$$\begin{aligned} \text{Now, } \lim_{\substack{\Delta \rightarrow 0 \\ n \rightarrow \infty}} \left( 1 - \frac{m\Delta}{2} \right)^n &= \lim_{\substack{x \rightarrow 0 \\ n \rightarrow \infty}} \left( 1 - \frac{mx}{2n} \right)^n \\ &= \exp\left(-\frac{mx}{2}\right); \\ \lim_{\substack{\Delta \rightarrow 0 \\ n \rightarrow \infty}} \left( 1 + \frac{m\Delta}{2} \right)^n &= \exp\left(\frac{mx}{2}\right) \end{aligned}$$




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But, we want u minus to the power n. So, let us see what we get. When we take the limit delta tending to 0 n tending to infinity that is the continuum limit 1 minus m delta upon 2. The numerator here 1 minus m delta upon 2 to the power n we get e to the power exponential minus m x upon 2. Similarly, for the expression 1 plus m delta upon 2 which was the denominator here. This denominator to the power n because we are evaluating u minus to the power n we get exponential m x upon 2.

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$$F / A : u_- = \frac{(1 - m\Delta/2)}{(1 + m\Delta/2)}$$
$$\lim_{\substack{\Delta \rightarrow 0 \\ n \rightarrow \infty}} (1 - m\Delta/2)^n = \exp\left(-\frac{mx}{2}\right);$$
$$\lim_{\substack{\Delta \rightarrow 0 \\ n \rightarrow \infty}} (1 + m\Delta/2)^n = \exp\left(\frac{mx}{2}\right)$$

so that  $\lim_{\substack{\Delta \rightarrow 0 \\ n \rightarrow \infty}} u_-^{|n|} = \exp(-m|x|)$

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And because you have the mode of n we have this is equal to exponential minus m mod of x of course, in the continuum limit delta tending to 0 n tending to infinity.

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*We also have,*

$$\Pi(n) = \frac{u_-^n}{\sqrt{(\mu^2 - 4\gamma^2)}}, n \geq 0$$
$$\Pi(x) = \lim_{\Delta \rightarrow 0} \lim_{n \rightarrow \infty} \Pi(n)$$
$$= \lim_{\Delta \rightarrow 0} \lim_{n \rightarrow \infty} \frac{1}{\sqrt{\mu^2 - 4\gamma^2}} u_-^{|n|} = \frac{1}{2m} \exp(-m|x|)$$

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Hence, the propagator becomes  $\Pi(x)$  is equal to  $\frac{1}{2m} \exp(-m|x|)$ . This is the denominator under root  $\mu^2 - 4m^2$  is nothing but  $1 - 4m^2$  and the  $u_-$  to the power  $|n|$  is nothing but  $\exp(-m|x|)$ .

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## CONTINUUM LIMIT FOR THE ACTION

*The action is given by:*

$$S(\{\varphi\}, \{J\}) = \sum_n \left[ \frac{1}{2} \mu \varphi_n^2 - \gamma \varphi_n \varphi_{n+1} - J_n \varphi_n \right]$$

*In the continuum limit, we want to replace the sum over  $n$  by an integral over  $x$ .*

$$\sum_n \Delta \rightarrow \int dx$$

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Now, we can explore continuum limit for the action is quite straightforward in fact and let us do it. The action form of the action we have if we subsume the sources within the action and the action is given by this expression in the red box. Please note we have included the sources within the action. In the continuum limit, what we have to do is we have to shift the summation by integrals.

(Refer Slide Time: 20:18)

- It is therefore necessary that every term in the action acquires a factor  $\Delta$ . Now, the action depends on the quantum fields  $\varphi_n$ .
- As we let the distance between the points shrink to zero, the collection of values  $\{\varphi\}$  turns into a function  $\varphi(x)$ .

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- The precise correspondence between  $\{\varphi\}$  and  $\varphi(x)$  is something that we have to decide for ourselves.
- Out of several possibilities we shall adopt the **Weyl ordering** given by the following:

- $\varphi(x) = \frac{(\varphi_{n+1} + \varphi_n)}{2};$
- $\varphi'(x) = \frac{(\varphi_{n+1} - \varphi_n)}{\Delta}.$

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And therefore, how do we do it? We do it by using the Weyl ordering. Weyl ordering enables us to substitute continuum based variables for the field variables, for their discrete field variables using the prescription that is given in the green box particularly the first one.

$\varphi(x)$  is equal to  $\varphi_{n+1} + \varphi_n$  upon 2 in other words in a sense the field variable in the continuum framework is located midway between the 2 discrete points. So, and the other one is of course,  $\varphi_{n+1} - \varphi_n$  upon  $\Delta$ .  $\Delta$  is the interstitial spacing in the discrete lattice.

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*The action is given by:*

$$S(\{\varphi\}, \{J\}) = \sum_n \left[ \frac{1}{2} \mu \varphi_n^2 - \gamma \varphi_n \varphi_{n+1} - J_n \varphi_n \right]$$

*Using the Weyl ordering:*

$$\varphi_n = \varphi(x) - \frac{\Delta}{2} \varphi'(x), \quad \varphi_{n+1} = \varphi(x) + \frac{\Delta}{2} \varphi'(x)$$

*the kinetic part gives:*

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So, the action is given by when we put in these expressions for the  $\varphi_n$ . And  $\varphi_{n+1}$  in terms of the corresponding continuous  $\varphi$  variables or field variables continuous field variables we have the expression which is given in the blue box.

(Refer Slide Time: 21:23)

$$\begin{aligned}
 \sum_n \left[ \frac{1}{2} \mu \phi_n^2 - \gamma \phi_n \phi_{n+1} \right] &= \sum_n \left[ \frac{1}{2} \mu \left( \phi(x) - \frac{\Delta}{2} \phi'(x) \right)^2 - \right. \\
 &\quad \left. \gamma \left( \phi(x) - \frac{\Delta}{2} \phi'(x) \right) \left( \phi(x) + \frac{\Delta}{2} \phi'(x) \right) \right] \\
 &= \sum_n \left[ \frac{1}{2} (\mu - 2\gamma) \phi(x)^2 + \frac{\Delta^2}{8} (\mu + 2\gamma) \phi'(x)^2 - \frac{\Delta}{2} \mu \phi(x) \phi'(x) \right] \\
 &= \sum_n \left[ \frac{1}{2} (m^2 \Delta) \phi(x)^2 + \frac{\Delta^2}{8} \left( \frac{4}{\Delta} \right) \phi'(x)^2 - \frac{\Delta}{2} \mu \phi(x) \phi'(x) \right]
 \end{aligned}$$

And when we substitute this into the expression for the action what we get is on simplification simple algebraic manipulations no technical literature involved really.



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$$\begin{aligned}
 \sum_n \left[ \frac{1}{2} \mu \varphi_n^2 - \gamma \varphi_n \varphi_{n+1} \right] &= \sum_n \left[ \frac{1}{2} (m^2 \Delta) \varphi(x)^2 + \right. \\
 &\quad \left. \frac{\Delta^2}{8} \left( \frac{4}{\Delta} \right) \varphi'(x)^2 - \frac{\Delta}{2} \mu \varphi(x) \varphi'(x) \right] \\
 &= \sum_n \Delta \left[ \frac{1}{2} m^2 \varphi(x)^2 + \frac{1}{2} \varphi'(x)^2 - \frac{1}{2} \mu \varphi(x) \varphi'(x) \right] \\
 &= \int \left[ \frac{1}{2} m^2 \varphi(x)^2 + \frac{1}{2} \varphi'(x)^2 - \frac{1}{2} \mu \varphi(x) \varphi'(x) \right] dx \\
 &= \int \left[ \frac{1}{2} m^2 \varphi(x)^2 + \frac{1}{2} \varphi'(x)^2 \right] dx \\
 &\text{since } \int \varphi(x) \varphi'(x) dx = - \int \varphi'(x) \varphi(x) dx = 0 \text{ (by parts)}
 \end{aligned}$$

What we have is the action is turns out to be  $\frac{1}{2} m^2 \int \varphi(x)^2 dx + \frac{1}{2} \int \varphi'(x)^2 dx - \frac{\mu}{2} \int \varphi(x) \varphi'(x) dx$ . Of course, integrated over a  $x$  and where we have used this result which is in the blue box as far as this expression is concerned. This expression evaluates to 0 when we do an integration by parts because  $\int \varphi(x) \varphi'(x) dx$  if you integrate by parts gives you this is equal to  $\int \varphi'(x) \varphi(x) dx$  minus with a minus sign that implies that the integral vanishes.

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- The source terms in the path integral do not have a factor  $\Delta$  coming out naturally, but we may simply define the continuum limits by redefining the objects in the action:
- $J_n \rightarrow \Delta J(x)$ .
- The full action is:

$$S[\varphi, J] = \int \left[ \frac{1}{2} m^2 \varphi(x)^2 + \frac{1}{2} \varphi'(x)^2 - J(x) \varphi(x) \right] dx$$

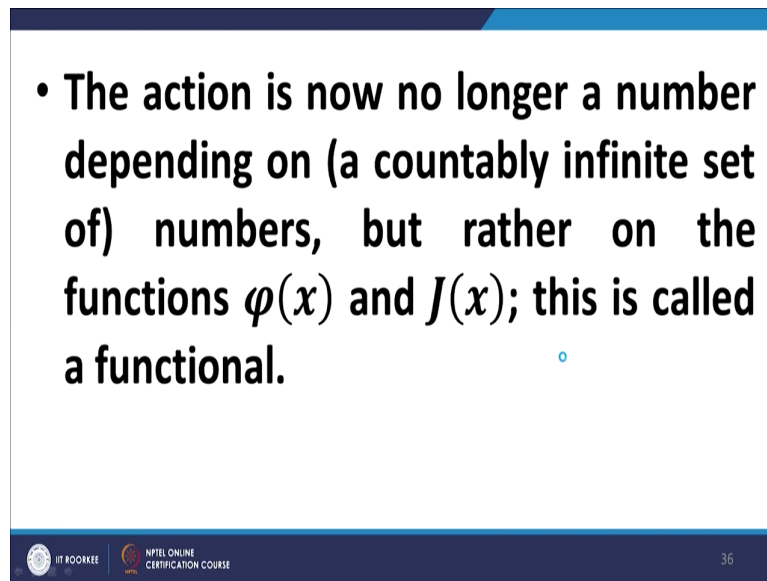
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Now, the source terms also need to be redefined. We do we have worked out the action without the source terms. If you want to include the source terms in the action and have an have a continuous version of the source terms we need to redefine the source term by introducing therein a factor of delta so that it can be captured in the integral, but writing it in the expression given in the blue box.

And, with that with this expression we can now incorporate the source also in the continuous action and we have the expression for the action including sources as the expression given in the green box.

(Refer Slide Time: 23:08)

- The action is now no longer a number depending on (a countably infinite set of) numbers, but rather on the functions  $\varphi(x)$  and  $J(x)$ ; this is called a functional.

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The important thing is that the action is now no longer a number. It is a functional. It is a function of functions and therefore, it is a functional.

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**CONTINUUM LIMIT OF CLASSICAL EQUATION**  
*For the discrete action, the Schwinger Dyson eq is :*

$$\frac{\partial}{\partial \phi_n} S(\{\phi\}) = 0 \quad \forall n \text{ where the source terms have been}$$

*subsumed in the action. For the action :*

$$S(\{\phi\}, \{J\}) = \sum_n \left[ \frac{1}{2} \mu \phi_n^2 - \gamma \phi_n \phi_{n+1} - J_n \phi_n \right]$$

*the equation is :*  $\mu \phi_n - \gamma (\phi_{n+1} + \phi_{n-1}) = J_n$

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Now, as far as the continuum limit of the classical equation is concerned again it is quite straightforward. If, what is the classical equation? The classical equation is  $\frac{\delta S}{\delta \phi}$  is equal to 0 and when we work it out in the discrete framework we get the expression that is in the green box right at the bottom of your slide. This is the expression in the case of the discrete framework discrete one dimensional lattice.



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The  $S - D$  eq is  $\mu\varphi_n - \gamma(\varphi_{n+1} + \varphi_{n-1}) = J_n$


Making the Weyl and other substitutions:

$$\varphi_n = \varphi(x) - \frac{\Delta}{2}\varphi'(x), \varphi_{n+1} = \varphi(x) + \frac{\Delta}{2}\varphi'(x); \gamma = \frac{1}{\Delta} \left( 1 - \frac{\Delta^2 m^2}{4} \right)$$

$$J_n \rightarrow \Delta J_n; \mu - 2\gamma = m^2 \Delta; \mu + 2\gamma = \frac{4}{\Delta}$$

$$= \mu \left[ \varphi(x) - \frac{\Delta}{2}\varphi'(x) \right] - \gamma \left\{ \left[ \varphi(x) + \frac{\Delta}{2}\varphi'(x) \right] + \left[ \varphi(x) - \frac{3\Delta}{2}\varphi'(x) + \Delta^2 \varphi''(x) \right] \right\} + \dots$$



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Now, we worked equivalent expression using the Weyl ordering using the Weyl substitutions and other substitutions.

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*Simplifying*

$$\begin{aligned} &= (\mu - 2\gamma)\varphi(x) - \frac{\Delta}{2}(\mu - 2\gamma)\varphi'(x) - \gamma\Delta^2\varphi''(x) + \dots \\ &= m^2\Delta\varphi(x) - \frac{\Delta^2 m^2}{2}\varphi'(x) - \frac{1}{\Delta}\left(1 - \frac{\Delta^2 m^2}{4}\right)\Delta^2\varphi''(x) + \dots \\ &\approx m^2\Delta\varphi(x) - \Delta\varphi''(x) = \Delta J(x) \end{aligned}$$

Hence, continuum limit of the above eq. is :

$$m^2\varphi(x) - \varphi''(x) = J(x)$$

*This is our Euler Lagrange equation.*

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We when we make these substitutions what we get at the end of the day is that  $m^2\varphi(x) - \varphi''(x) = J(x)$  which is nothing but the Euler Lagrange equation.

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**THE CONTINUUM SCHWINGER DYSON EQ**

*The SDE for fields on a discrete lattice for the propagator is :*

$$\phi_n(J_n) = \sum_m \Pi(n-m) J_m$$

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And the Continuum Schwinger Dyson equation can be easily read off. It is quite straight forward; from the Discrete Schwinger Dyson equation for the propagator or field function in terms of the propagator. We have already discussed it in detail.



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*In the continuum limit we make the substitutions :*

$$\phi_n, \phi_m \rightarrow \phi(x), \phi(y); \Pi(n-m) \rightarrow \Pi(x-y);$$
$$J_m \rightarrow \Delta J(y); \sum_m \rightarrow \frac{1}{\Delta} \int dy$$

*The SDE  $\phi_n(J_n) = \sum_m \Pi(n-m) J_m$  becomes :*

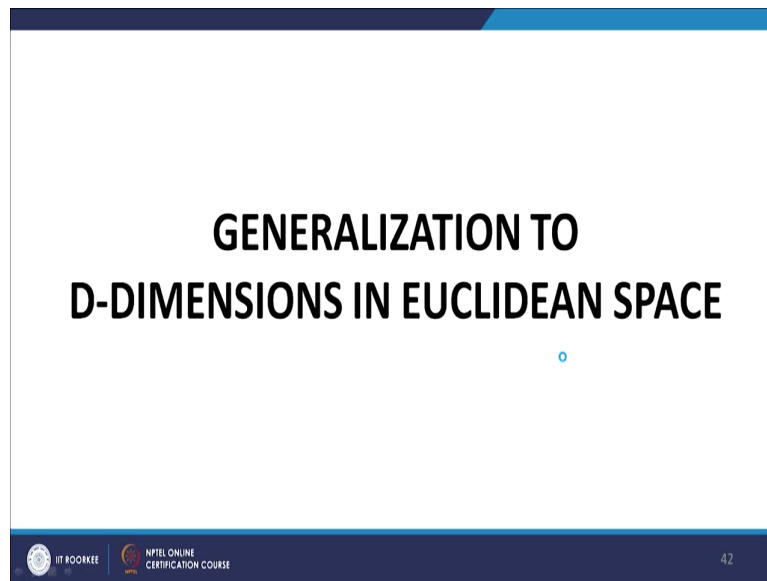
$$\phi(x) = \int dy \Pi(x-y) J(y)$$

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It becomes  $\phi(x)$  is equal to  $\int dy \Pi(x-y) J(y)$ . The summation is replaced by the integral the discrete version of the propagator is replaced by the continuous version. The discrete version of the sources is also replaced by the continuous version and we have  $\phi(x)$  is equal to  $\int dy \Pi(x-y) J(y)$ .



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Now, we can now we will literally generalized we have literally moved from the 0 dimensional framework to a one dimensional framework. These results can now be extended to d dimensional framework, but in an Euclidean space. We are still not entered into Minkowski space. I would like to first generalize these results which is rather trivial in a sense, but nevertheless we should know the results before we enter into Minkowski space. So, generalization of these results in D dimension in Euclidean space.

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***ACTION (DISCRETE D-DIM EUCLID SPACE)***

$$S(\{\varphi\}, \{J\}) = \sum_{n_1, n_2, \dots, n_D} \left[ \frac{1}{2} \mu \varphi_{n_1, n_2, \dots, n_D}^2 - \gamma \left( \varphi_{n_1, n_2, \dots, n_D} \varphi_{n_1+1, n_2, \dots, n_D} + \dots \right) - J_{n_1, n_2, \dots, n_D} \varphi_{n_1, n_2, \dots, n_D} \right]$$



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The most important thing is the action you see. In the one dimensional case, each field had 2 nearest neighbours with which it could interact. Now, if you have d dimensional space obviously, the neighbours that as a particular field has increases. For example, if you have a 2 dimensional space the number of neighbours becomes 4 and so on.

So, the important thing is when you have a d dimensional space and you still retain the fundamental property of the field of the field variables being that it they interact with only the nearest neighbours the action will take the form which is given in this slide.



Please note here the please note the gamma based interaction terms phi n 1 is interacting with phi n 1 plus 1 phi n d is interaction with phi with n d phi n d plus 1; so, each of these indices carries a neighbour each of these indices carries a neighbour. And therefore, obviously as

many indices are there the neighbours also multiplies accordingly and the interactions also increase accordingly.

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**SDE FOR PROPAGATOR: D-DIM LATTICE**

$$\Pi(n_1, n_2, \dots, n_D) = \frac{1}{\mu} \delta_{n_1,0} \delta_{n_2,0} \dots \delta_{n_D,0} + \frac{\gamma}{\mu} \left[ \Pi(n_1 + 1, n_2, \dots, n_D) + \Pi(n_1 - 1, n_2, \dots, n_D) + \dots + \Pi(n_1, n_2, \dots, n_D + 1) + \Pi(n_1, n_2, \dots, n_D - 1) \right]$$

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The propagator again we have a similar equation to what we have in the one dimensional case of course, the number of terms increases, each corresponding to an interaction, n 1 interaction n 2 interaction and so on.

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## SOLUTION FOR PROPAGATOR SDE

$$\begin{aligned} & \Pi(n_1, n_2, \dots, n_D) \\ &= \frac{1}{(2\pi)^D} \int_{-\pi}^{+\pi} d^D z \frac{\exp[i(n_1 z_1 + \dots + n_D z_D)]}{\mu - 2\gamma \cos(z_1) \cdots - 2\gamma \cos(z_D)} \end{aligned}$$

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**APPROACH TO CONTINUUM : D-DIM LATTICE**



*We define,  $\vec{x} = (x^1, x^2, \dots, x^D)$ ,  $x^j = n_j \Delta$*

*$\vec{k} = (k^1, k^2, \dots, k^D)$ ,  $k^j = \frac{z_j}{\Delta}$*

*We also make the following choices :*

*$\gamma \rightarrow \Delta^{D-2}$ ,  $\mu \rightarrow 2D\gamma + m^2 \Delta^D$ ,*

*$\varphi_{n_1, n_2, \dots, n_D} \rightarrow \varphi(\vec{x})$ ,  $J_{n_1, n_2, \dots, n_D} \rightarrow \Delta^D J(\vec{x})$*



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And the solution of the propagator is more or less parallel is absolutely is similar. The and we now simply replace instead of making replacements by numbers by numbers we have in a sense to replace the number by vectors and the with various components of those vectors being replaced in the form given by this expression  $x^j = n_j \Delta$ .

Similarly, the  $k$  expressions  $k^j$  number is replaced by the  $k$  vector and each component of the  $k$  vector  $k^j$  is replaced by  $z_j$  replaces  $z_j$  upon  $\Delta$  and we also make this set of choices. And on the basis of this set of choices and we define the field discrete field variables as continuous. We substitute the discrete field variables in terms of the continuous field variables, substitute the discrete sources in terms of the continuous sources, integrate over  $D$  dimensions.

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**CONTINUUM RESULTS:**

$$\text{ACTION: } S[\phi, J] = \int d^D x \left[ \frac{1}{2} m^2 \phi(\vec{x})^2 + \frac{1}{2} (\vec{\nabla} \phi(\vec{x}))^2 - J(\vec{x}) \phi(\vec{x}) \right]$$
$$\text{PROPAGATOR: } \Pi(\vec{x}) = \frac{1}{(2\pi)^D} \int d^D k \frac{\exp(i\vec{x} \cdot \vec{k})}{\vec{k} \cdot \vec{k} + m^2}$$

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After doing all that the action becomes the expression that is given in the green box. The upper green box and the propagator becomes the expression that is given in the bottom green box. Just recall that earlier we had  $x$  and now we have earlier we had scalar  $x$  now we have a vector  $x$ .

And similarly for  $k$  we have a vector  $k$  with the components being replaced in this form which are given on your slide. So, each component replacement is required and on that basis the  $k$  square term the scalar  $k$  square term is now replaced by the scalar product of vectors  $k$  dot  $k$  and we have this expression for the propagator.

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**EULER – LAGRANGE FUNCTIONAL EQ**



$$\frac{\delta}{\delta \varphi(\vec{x})} S[\varphi, J] - \vec{\nabla} \cdot \left( \frac{\delta}{\delta \vec{\nabla} \varphi(\vec{x})} S[\varphi, J] \right) = 0$$

**CLASSICAL FIELD EQUATION (FREE FIELD)**

$$m^2 \varphi(\vec{x}) - \vec{\nabla}^2 \varphi(\vec{x}) = 0 \text{ (KLEIN - GORDON EQ)}$$

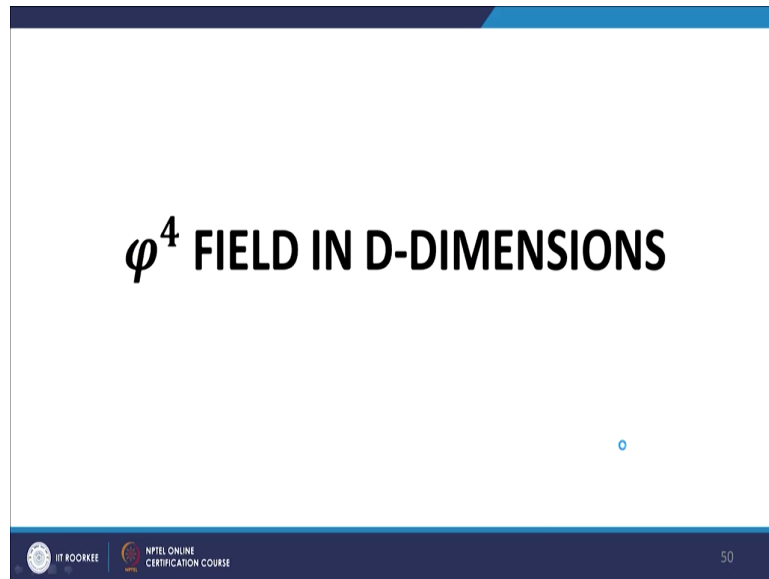
**CLASSICAL FIELD EQUATION ( $\varphi^4$  FIELD)**

$$m^2 \varphi(\vec{x}) - \vec{\nabla}^2 \varphi(\vec{x}) + \frac{\lambda_4}{3!} \varphi(\vec{x})^3 = J(\vec{x})$$

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The Euler Lagrange equations and the classical field equations also become more or less the same or at least retain the similar form as they were there in the case of the one dimensional situation.

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From here we will continue in the next class  $\phi^4$  field in D dimensions.

Thank you.