

# $\lambda\phi^4$ Model

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## Model Formulation

$\lambda\phi^4$  model describes the scalar field  $\phi(x)$  interacting with itself. The action reads

$$S[\phi] = S_0[\phi] + S_I[\phi] = \frac{1}{2} \phi L \phi + \frac{\lambda}{4!} \phi^4, \quad (1)$$

where  $L = -\partial^2 - m^2$  is the free field Lagrangian density operator. Here we have adopted an abbreviation by omitting the integral over spacetime. The full form should be

$$S_0[\phi] = \frac{1}{2} \phi L \phi = \frac{1}{2} \int d^4x \phi(x) (-\partial^2 - m^2) \phi(x), \quad (2)$$

$$S_I[\phi] = \frac{\lambda}{4!} \phi^4 = \frac{\lambda}{4!} \int d^4\eta \phi^4(\eta). \quad (3)$$

The goal is to evaluate the partition function with source term, which is just like taking a Fourier transform of  $e^{iS[\phi]}$ ,

$$Z_\lambda[J] = \int \mathcal{D}\phi e^{i(S[\phi] + \phi J)} = \int \mathcal{D}\phi e^{i\left(\frac{1}{2} \phi L \phi + \frac{\lambda}{4!} \phi^4 + \phi J\right)}. \quad (4)$$

The term  $\phi J$  is also an abbreviated notation, which should be understood as  $\int d^4\xi \phi(\xi) J(\xi)$ .

## Structure of Partition Function

There is no hope to evaluate the whole partition function  $Z_\lambda[J]$  directly.  $Z_\lambda[J]$  is always given in the power series of  $\lambda$  and  $J$

$$Z_\lambda[J] = \sum_{m,n} z_{mn} (i\lambda)^m (iJ)^n. \quad (5)$$

Again the notation  $z_{mn}(iJ)^n$  is sort for

$$z_{mn}(iJ)^n = \int d^4x_1 \dots \int d^4x_n z_{mn}(x_1, \dots, x_n) iJ(x_1) \dots iJ(x_n), \quad (6)$$

where the z-coefficients are formally given by

$$z_{mn}(x_1, \dots, x_n) = \frac{1}{m!n!} \left( \frac{\delta}{i\delta J(x_1)} \dots \frac{\delta}{i\delta J(x_n)} \frac{\partial^m Z_\lambda[J]}{\partial (i\lambda)^m} \right)_{\lambda \rightarrow 0, J \rightarrow 0}. \quad (7)$$

One gains full information about  $Z_\lambda[J]$ , if all the z-coefficients are obtained. There are two approaches to evaluate the z-coefficients: Schwinger's approach and Wick's approach.

## Schwinger's Approach

The key idea of Schwinger's approach is to make use of the functional derivative in the dual space, since  $Z_\lambda[J]$  is understood as a Fourier transformation from  $\phi$  to  $J$  (the dual field of  $\phi$ ).

### General Idea

Make a substitution  $\phi(x) \rightarrow \delta/\delta J(x)$  in  $e^{iS[\phi]}$ , and move it out of the path integral.

$$Z_\lambda[J] = \exp\left(\frac{i\lambda}{4!} \left(\frac{\delta}{\delta J}\right)^4\right) \int \mathcal{D}\phi e^{i\left(\frac{1}{2}\phi L\phi + \phi J\right)}, \quad (8)$$

where the notation  $(\delta/\delta J)^4$  is an abbreviation for

$$\left(\frac{\delta}{\delta J}\right)^4 = \int d^4\eta \left(\frac{\delta}{\delta J(\eta)}\right)^4. \quad (9)$$

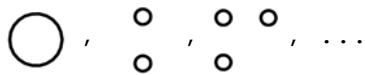
The path integral left over in Eq. (8) is of Gaussian type, which can be carried out by completing the square

$$\frac{1}{2}\phi L\phi + \phi J = \frac{1}{2}(\phi + JL^{-1})L(\phi + L^{-1}J) - \frac{1}{2}JL^{-1}J. \quad (10)$$

Introducing the propagator  $G = L^{-1}$ , the result can be written as

$$Z_\lambda[J] = \int \mathcal{D}\phi e^{i\left(\frac{1}{2}\phi L\phi + \phi J\right)} = Z_0[0] e^{\frac{i}{2}JGJ}. \quad (11)$$

$Z_0[0]$  is the vacuum amplitude of the free field, which only contains vacuum bubbles: creation and annihilation of virtual particles.



All these bubbles serve as the background, and can be totally neglected by normalizing the amplitude  $Z_0[0]$  to unity.

Up to now we have arrived at the following formula,

$$Z_\lambda[J] = \exp\left(\frac{i\lambda}{4!} \left(\frac{\delta}{\delta J}\right)^4\right) Z_0[J], \quad (12)$$

with  $Z_0[J]$  given in Eq. (11). If the coupling  $\lambda$  is weak, it can be treated as a perturbation. The spirit of perturbation theory is to power expand with respect to the perturbations

$$Z_\lambda[J] = \left(1 + \frac{i\lambda}{4!} \left(\frac{\delta}{\delta J}\right)^4 + \frac{1}{2!} \left(\frac{i\lambda}{4!} \left(\frac{\delta}{\delta J}\right)^4\right)^2 + \dots\right) Z_0[J]. \quad (13)$$

Now we have the partition function in  $\lambda$  series, from which the  $m$ th order partial derivative of  $Z_\lambda[J]$

with respect to  $i\lambda$  can be extracted from the coefficient in front of  $(i\lambda)^m$ ,

$$\left(\frac{\partial^m Z_\lambda[J]}{\partial (i\lambda)^m}\right)_{\lambda \rightarrow 0} = \frac{1}{(4!)^m} \left(\left(\frac{\delta}{\delta J}\right)^4\right)^m Z_0[J]. \tag{14}$$

Substitute into Eq. (7), we see the remaining job is to finish all the functional derivatives  $\delta/\delta J$ .

Then the z-coefficient can be calculated one by one to the desired order.

### Functional Derivative

The most important step towards practical use of Schwinger's approach is to derive the following rule of functional derivative

$$\frac{\delta}{i\delta J} Z_0[J] = Z_0[0] \frac{\delta}{i\delta J} e^{iJGJ} = Z_0[0] e^{iJGJ} \frac{\delta}{i\delta J} \left(\frac{i}{2} JGJ\right) = GJ Z_0[J], \tag{15}$$

or more seriously written as

$$\frac{\delta}{i\delta J(x)} Z_0[J] = \left(\int d^4\xi G(x, \xi) J(\xi)\right) Z_0[J]. \tag{16}$$

This has a graphical representation. If we denote the source  $iJ(\xi)$  by a little circle  $\circ$  and the propagator  $-iG(x, \xi)$  by a line  $\text{---}$ , then the integral in Eq. (16) could be represented by the diagram  $\text{---}\circ$ , where the cross  $\times$  is to anchor one variable of the propagator at the spacetime position  $x$ . The little circle  $\circ$  is free to move around, indicating  $iJ(\xi)$  should be integrate over the spacetime; while the cross  $\times$  is fixed and should not be involved in the integration. The formula Eq. (16) can be concluded as

$$\frac{\delta}{\delta \circ} Z_0[J] = \text{---}\circ Z_0[J].$$
(17)

Another simple but also important rule: the functional derivative anchors the source.

$$\frac{\delta}{i\delta J(x)} (iJ)^n = n (iJ)^{n-1} \frac{\delta J(y)}{\delta J(x)} = n (iJ)^{n-1} \delta(x-y). \tag{18}$$

Note the multiple  $n$  in the result. Let us draw a picture to present it.

$$\frac{\delta}{\delta \circ} \frac{\circ \dots \circ}{n} = n \frac{\circ \dots \circ}{n-1} \times.$$
(19)

With this rule, one can varify Eq. (17), given the graphical representation of  $Z_0[J]$ ,

$$Z_0[J] = Z_0[0] \exp\left(\frac{1}{2} \text{---}\circ\right) = Z_0[0] \left[1 + \frac{1}{2} \text{---}\circ + \frac{1}{2!} \left(\frac{1}{2}\right)^2 \text{---}\circ\text{---}\circ + \frac{1}{3!} \left(\frac{1}{2}\right)^3 \text{---}\circ\text{---}\circ\text{---}\circ + \dots\right]. \tag{20}$$

Repeatedly applying the rules of Eq. (17) and Eq. (19), we are able to do the functional derivative now.

### First Oder Expansion

Now we get down to evaluate the partition function to the first order of  $\lambda$  by Schwinger's approach. Starting from Eq. (13), take the first two terms

$$Z_\lambda[J] = Z_0[J] + \frac{i\lambda}{4!} \left( \frac{\delta}{i\delta J} \right)^4 Z_0[J]. \tag{21}$$

The second term contains four times of functional derivatives which should be carried out one by one.

$$\frac{\delta}{i\delta J} Z_0[J] = \frac{\delta}{\delta \circ} Z_0[J] = \text{---}\circ Z_0[J]. \tag{22}$$

$$\begin{aligned} \left( \frac{\delta}{i\delta J} \right)^2 Z_0[J] &= \frac{\delta}{\delta \circ} \text{---}\circ Z_0[J] = \left( \frac{\delta}{\delta \circ} \text{---}\circ \right) Z_0[J] + \text{---}\circ \left( \frac{\delta}{\delta \circ} Z_0[J] \right) = \\ & \text{---}\circ \text{---}\circ Z_0[J] + \text{---}\circ \left( \text{---}\circ Z_0[J] \right) = \left( \text{---}\circ \text{---}\circ + \text{---}\circ \text{---}\circ \right) Z_0[J]. \end{aligned} \tag{23}$$

Note that the same crosses  $\times$  are put together automatically, because all the four direvatives  $\delta/\delta J(x)$  are taken at the same spacetime point  $x$ .

$$\begin{aligned} \left( \frac{\delta}{i\delta J} \right)^3 Z_0[J] &= \frac{\delta}{\delta \circ} \left( \text{---}\circ \text{---}\circ + \text{---}\circ \text{---}\circ \right) Z_0[J] = \\ & \left( \text{---}\circ \text{---}\circ \text{---}\circ + \left( 2 \text{---}\circ \text{---}\circ + \text{---}\circ \text{---}\circ \right) \right) Z_0[J] = \left( 3 \text{---}\circ \text{---}\circ + \text{---}\circ \text{---}\circ \right) Z_0[J]. \end{aligned} \tag{24}$$

$$\begin{aligned} \left( \frac{\delta}{i\delta J} \right)^4 Z_0[J] &= \frac{\delta}{\delta \circ} \left( 3 \text{---}\circ \text{---}\circ + \text{---}\circ \text{---}\circ \right) Z_0[J] = \\ & \left( 3 \left( \text{---}\circ \text{---}\circ \text{---}\circ + \text{---}\circ \text{---}\circ \right) + \left( 3 \text{---}\circ \text{---}\circ + \text{---}\circ \text{---}\circ \right) \right) Z_0[J] = \left( 3 \text{---}\circ \text{---}\circ \text{---}\circ + 6 \text{---}\circ \text{---}\circ + \text{---}\circ \text{---}\circ \right) Z_0[J]. \end{aligned} \tag{25}$$

The final step is to substitute the result into Eq. (21). The cross  $\times$  will be replaced by a dot  $\bullet$  (representing  $i\lambda$ ) with the factor  $1/4!$ .

$$Z_\lambda[J] = \left( 1 + \frac{1}{8} \text{---}\circ \text{---}\circ + \frac{1}{4} \text{---}\circ \text{---}\circ + \frac{1}{24} \text{---}\circ \text{---}\circ \right) Z_0[J]. \tag{26}$$

We have obtain the expansion of partition function to the first order of  $i\lambda$ . Referring to the following table, one can translate the diagrams back to regular mathematical expressions.

$\begin{aligned} [\times &= \delta(\xi - x), \\ \bullet &= i\lambda, \\ \circ &= iJ(\xi), \\ \text{---} &= -iG(\xi_1, \xi_2). \end{aligned}$	(27)
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Move the mouse to the links and vertices in each diagram to see the corresponding interpretation.

$$\begin{aligned}
 \text{Diagram 1} &= -i\lambda \int G(\eta_1, \eta_1) G(\eta_1, \eta_1) d^4 \eta_1, \\
 \text{Diagram 2} &= \lambda \int G(\eta_1, \eta_1) G(\eta_1, \xi_1) G(\eta_1, \xi_2) J(\xi_1) J(\xi_2) d^4 \eta_1 d^4 \xi_1 d^4 \xi_2, \\
 \text{Diagram 3} &= \\
 & i\lambda \int G(\eta_1, \xi_1) G(\eta_1, \xi_2) G(\eta_1, \xi_3) G(\eta_1, \xi_4) J(\xi_1) J(\xi_2) J(\xi_3) J(\xi_4) d^4 \eta_1 d^4 \xi_1 d^4 \xi_2 d^4 \xi_3 d^4 \xi_4.
 \end{aligned}$$

These diagrams are known as Feynman diagrams, and the rules in Eq. (27) are Feynman rules.

From the expansion in Eq. (26), we can at least determine the following four z-coefficients

$$z_{00} = Z_0[0], \tag{29}$$

$$z_{10} = -\frac{Z_0[0]}{8} \int G(\eta_1, \eta_1) G(\eta_1, \eta_1) d^4 \eta_1, \tag{30}$$

$$z_{12}(x_1, x_2) = \frac{i Z_0[0]}{4} \int G(\eta_1, \eta_1) G(\eta_1, x_1) G(\eta_1, x_2) d^4 \eta_1, \tag{31}$$

$$z_{14}(x_1, x_2, x_3, x_4) = \frac{Z_0[0]}{24} \int G(\eta_1, x_1) G(\eta_1, x_2) G(\eta_1, x_3) G(\eta_1, x_4) d^4 \eta_1. \tag{32}$$

The z-factors (except  $z_{00}$ ) are integrals of some product of the propagators.

**Exersice: Check the Expansion to the Second Order**



Write a computer program to calculate the  $i\lambda$  expansion automatically. Check that the partition function to the second order of  $i\lambda$  reads

$$\begin{aligned}
 Z_\lambda[J] = & \left( 1 + \frac{1}{8} \text{Diagram 1} + \frac{1}{4} \text{Diagram 2} + \frac{1}{24} \text{Diagram 3} + \frac{1}{128} \text{Diagram 4} + \frac{1}{16} \text{Diagram 5} + \frac{1}{48} \text{Diagram 6} + \frac{1}{8} \text{Diagram 7} + \right. \\
 & \frac{1}{32} \text{Diagram 8} + \frac{1}{12} \text{Diagram 9} + \frac{1}{8} \text{Diagram 10} + \frac{1}{32} \text{Diagram 11} + \frac{1}{16} \text{Diagram 12} + \\
 & \left. \frac{1}{12} \text{Diagram 13} + \frac{1}{192} \text{Diagram 14} + \frac{1}{72} \text{Diagram 15} + \frac{1}{96} \text{Diagram 16} + \frac{1}{1152} \text{Diagram 17} \right) Z_0[J].
 \end{aligned} \tag{33}$$


Can you determine the factors in the front just by looking at the diagram?



**Programs**

### Symmetry Factor

We have noticed that in front of each diagram there is a factor. For example there is a  $1/8$  in front of the diagram . This  $1/8$  is known as the symmetry factor of , which can be determined from the topological symmetry of the diagram directly. The rules are concluded as follows:

Rule (1) Each **circle**  contributes a factor  $1/2$ .

Rule (2) **Multiple links**  between two vertices contributes a factor  $1/n!$ , where  $n$  is the number of links.

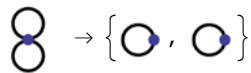
Rule (3) Diagram with  $n$ -**fold** permutative **symmetry** should be attached to by a factor  $1/n!$ . (e.g. the symmetry factor of  is  $1/2!$  and that of  is  $1/5!$ ).

Rule (4) If the diagram consists of  $n$  **identical sub-diagrams**, each of which has a symmetry factor  $s$ , then the symmetry factor of the diagram is  $s^n/n!$ .

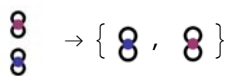
Rule (5) The symmetry factor contributed from each distinct sub-diagram should be multiplied together.


### Examples

Use these rules to deduce the symmetry factor of




which has two identical circles, satisfying the case of rule (4). Each **circle** contributes a symmetry factor  $1/2$ , so  $s = 1/2$ . There are **two** such circles, so  $n = 2$ . Use the formula  $s^n/n! = 1/(2^2 \times 2!) = 1/8$ . Therefore the factor in front of this diagram is  $1/8$ . The same rule also explains the symmetry factor of



which contains two ( $n = 2$ ) identical  (color does not make things distinct topologically), each with a factor  $s = 1/8$ . So its symmetry factor is  $s^n/n! = 1/(8^2 \times 2!) = 1/128$ .

Look at the diagram



One circle contributes  $1/2$ . The sub-diagram  also contributes  $1/2$ , because it has a 2-fold symmetry under permutation of the blue and red little circle, hence a symmetry factor  $1/2! = 1/2$  according to rule (3). Finally according to rule (5), put the symmetry factors together, we have  $1/2 \times 1/2 = 1/4$  for this diagram.

As an example for rule (2), look at the diagram



which has 4 links between the vertices  $\bullet$  and  $\bullet$ . Therefore the multiple links contribute a symmetry factor  $1/4!$ . Also notice the 2-fold symmetry under permutation of the identical vertices  $\bullet$  and  $\bullet$ , which will further bring a symmetry factor  $1/2!$ . So the symmetry factor of this diagram is  $1/4! \times 1/2! = 1/48$ .

Exercise: determine the symmetry factor of each diagram in Eq. (33).

### Deduction of Symmetry Factor

### Programs

#### Connected and Disconnected

Disconnected diagrams are those diagrams that can be partitioned into sub-diagrams without breaking any links. This means the amplitude of a disconnected diagram can be given as the product of the amplitudes of connected diagrams. For example,

$$\begin{aligned}
 \text{Diagram with 4 parallel lines} &= - \int G(\xi_1, \xi_2) G(\xi_3, \xi_4) J(\xi_1) J(\xi_2) J(\xi_3) J(\xi_4) d^4 \xi_1 d^4 \xi_2 d^4 \xi_3 d^4 \xi_4 = \\
 &= \left( i \int G(\xi_1, \xi_2) J(\xi_1) J(\xi_2) d^4 \xi_1 d^4 \xi_2 \right) \left( i \int G(\xi_3, \xi_4) J(\xi_3) J(\xi_4) d^4 \xi_3 d^4 \xi_4 \right) = \left( \text{Diagram with 2 parallel lines} \right)^2
 \end{aligned}
 \tag{35}$$

The symmetry factor just so happens that if  $\text{Diagram with 2 parallel lines}$  appears in the power series expansion with a factor  $1/2$ , then  $(\text{Diagram with 2 parallel lines})^n$  will appear with the factor  $1/n! \times (1/2)^n$ . Thus if all these diagrams are summed up, we will obtain a single exponent of the connected diagram  $\text{Diagram with 2 parallel lines}$  (refer to Eq. (20)).

$$\sum_n \frac{1}{n!} \left( \frac{1}{2} \text{Diagram with 2 parallel lines} \right)^n = \exp \left( \frac{1}{2} \text{Diagram with 2 parallel lines} \right).
 \tag{36}$$

This gives us a hint that the sum of disconnected diagrams can be combined into exponents and collected as a factor from the power series. To concretize our discussion, we look at the expansion of the following exponent

$$\begin{aligned}
 \exp(z_1 + z_2 + \dots) &= \sum_n \frac{1}{n!} (z_1 + z_2 + \dots)^n = \sum_n \frac{1}{n!} \sum_{m_1} \frac{n!}{m_1! (n - m_1)!} z_1^{m_1} (z_2 + \dots)^{n - m_1} = \\
 &= \sum_n \sum_{m_1} \frac{z_1^{m_1}}{m_1!} \frac{(z_2 + \dots)^{n - m_1}}{(n - m_1)!} = \dots = \sum_{m_1, m_2, \dots} \frac{z_1^{m_1}}{m_1!} \frac{z_2^{m_2}}{m_2!} \dots
 \end{aligned}
 \tag{37}$$

Now consider  $z_1, z_2, \dots$  as different connected diagrams (with their symmetry factors attached respectively), then the term

$$\frac{z_1^{m_1}}{m_1!} \frac{z_2^{m_2}}{m_2!} \dots$$

will cover all possible disconnected diagrams made of  $z_1, z_2, \dots$  with appropriate symmetry factors. Thus we conclude that summing over all disconnected diagrams ends up with a single exponent of the sum of the constituent connected diagrams. Therefore, we are justified to write

$$Z_0[J] = Z_0[0] \exp\left(\frac{1}{2} \text{---}\right), \tag{38}$$

$$Z_\lambda[0] = Z_0[0] \exp\left(\frac{1}{8} \text{---} + \frac{1}{16} \text{---} + \frac{1}{48} \text{---} + \dots\right), \tag{39}$$

$$Z_\lambda[J] = Z_0[0] \exp\left(\frac{1}{2} \text{---} + \frac{1}{8} \text{---} + \frac{1}{4} \text{---} + \frac{1}{24} \text{---} + \frac{1}{16} \text{---} + \frac{1}{48} \text{---} + \frac{1}{8} \text{---} + \frac{1}{12} \text{---} + \frac{1}{8} \text{---} + \frac{1}{16} \text{---} + \frac{1}{12} \text{---} + \frac{1}{72} \text{---} + \dots\right) \tag{40}$$

If one introduces the generating functional  $W_\lambda[J]$  such that

$$Z_\lambda[J] = e^{i W_\lambda[J]}, \tag{41}$$

the above result can be more simply written as

$$i W_\lambda[J] = \ln Z_0[0] + \frac{1}{2} \text{---} + \frac{1}{8} \text{---} + \frac{1}{4} \text{---} + \frac{1}{24} \text{---} + \frac{1}{16} \text{---} + \frac{1}{48} \text{---} + \frac{1}{8} \text{---} + \frac{1}{12} \text{---} + \frac{1}{8} \text{---} + \frac{1}{16} \text{---} + \frac{1}{12} \text{---} + \frac{1}{72} \text{---} + \dots \tag{42}$$

$W_\lambda[J]$  is in the position of action. It is just like the free energy (times a time-dimension constant), that  $\ln Z_0[0]$  is like the zero-point energy, and the rest of diagrams are contribution from the perturbation corrections.

**Exersice: Connected Diagrams to  $(i\lambda)^3$**

Show that to the order of  $(i\lambda)^3$  the generating functional  $W_\lambda[J]$  can be given by

$$i W_\lambda[J] = \ln Z_0[0] + \frac{1}{2} \text{---} + \frac{1}{8} \text{---} + \frac{1}{4} \text{---} + \frac{1}{24} \text{---} + \frac{1}{16} \text{---} + \frac{1}{48} \text{---} + \frac{1}{8} \text{---} + \frac{1}{12} \text{---} + \frac{1}{8} \text{---} + \frac{1}{16} \text{---} + \frac{1}{12} \text{---} + \frac{1}{72} \text{---} + \frac{1}{32} \text{---} + \frac{1}{48} \text{---} + \frac{1}{24} \text{---} + \frac{1}{48} \text{---} + \frac{1}{8} \text{---} + \frac{1}{16} \text{---} + \dots \tag{43}$$

$$\begin{aligned}
 & \frac{1}{12} \text{diagram}_1 + \frac{1}{8} \text{diagram}_2 + \frac{1}{16} \text{diagram}_3 + \frac{1}{8} \text{diagram}_4 + \frac{1}{16} \text{diagram}_5 + \frac{1}{24} \text{diagram}_6 + \frac{1}{8} \text{diagram}_7 + \\
 & \frac{1}{16} \text{diagram}_8 + \frac{1}{8} \text{diagram}_9 + \frac{1}{16} \text{diagram}_{10} + \frac{1}{24} \text{diagram}_{11} + \frac{1}{32} \text{diagram}_{12} + \frac{1}{24} \text{diagram}_{13} + \\
 & \frac{1}{36} \text{diagram}_{14} + \frac{1}{48} \text{diagram}_{15} + \frac{1}{24} \text{diagram}_{16} + \frac{1}{24} \text{diagram}_{17} + \frac{1}{144} \text{diagram}_{18} + \frac{1}{144} \text{diagram}_{19} + \dots
 \end{aligned}$$

## Wick's Approach

### Script

### References

- [1] A. Zee, Quantum Field Theory in a Nutshell. Princeton University Press (2003).