112. An Explicit Solution of a Certain Schwinger-Dyson Equation

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1. Statement of the result. In this note, we give an explicit solution of the following equation.

$$(1.1)_{N} \begin{cases} \left(\frac{d^{2}}{dt^{2}}+\omega^{2}\right)\frac{\delta Z(p,u)}{\delta p_{\alpha}(t)}=-ip_{\alpha}(t)Z(p,u)+\lambda\int_{\mathbf{R}^{3}}\rho(x)\frac{\delta Z(p,u)}{\delta u(x,t)}dx\\ \text{for }\alpha=1,2,\cdots,N\\ \Box\frac{\delta Z(p,u)}{\delta u(x,t)}=-iu(x,t)Z(p,u)+\lambda\rho(x)\sum_{\alpha=1}^{N}\frac{\delta Z(p,u)}{\delta p_{\alpha}(t)}\end{cases}$$

with subsidary conditions given by

(1.2)_N
$$\begin{cases} Z(0,0) = 1, \\ \lim_{\lambda \to 0} \frac{\delta^2 Z(0,0)}{\delta p_{\alpha}(t_1) \delta p_{\alpha}(t_2)} = \mathcal{A}_F^H(t_1 - t_2) & \text{for any } \alpha = 1, 2, \dots, N, \\ \lim_{\lambda \to 0} \frac{\delta^2 Z(0,0)}{\delta u(x_1, t_1) \delta u(x_2, t_2)} = \mathcal{A}_F^B(x_1 - x_2, t_1 - t_2). \end{cases}$$

Here Z(p, u) is an unknown complex valued functional of (p, u), $p(t) = (p_1(t), p_2(t), \dots, p_N(t))$ and u(x, t) are real valued functions on \mathbf{R} and $\mathbf{R}^s \times \mathbf{R}$, respectively. $\rho(x)$ is a given radially symmetric real valued function in $C_0^{\infty}(\mathbf{R}^s)$, ω and λ are positive constants called the (renormalized) spring constant and the coupling constant respectively, \Box stands for $\Box v = v_{it} - \sum_{j=1}^{s} v_{x_j x_j}$ and the symbols $\delta/\delta p(t)$ and $\delta/\delta u(x, t)$ are functional (or Volterra) derivatives. $\mathcal{A}_F^H(t)$ and $\mathcal{A}_F^B(x, t)$ are distributions, called Feynman propagators, given by

(1.3)
$$\Delta_F^H(t) = \frac{1}{2\omega} (\theta(t)e^{-i\omega t} + \theta(-t)e^{i\omega t})$$

and

(1.4)
$$\Delta_F^B(x,t) = \frac{1}{2(2\pi)^3} \int_{\mathbf{R}^3} \frac{1}{|\xi|} (\theta(t)e^{-i|\xi|t+ix\cdot\xi} + \theta(-t)e^{i|\xi|t-ix\cdot\xi}) d\xi$$

where $\theta(t)$ is the Heaviside function. We denote the operators having as its kernel $\Delta_F^H(t)$ and $\Delta_F^B(x, t)$ by $(d^2/dt^2 + \omega^2)_F^{-1}$ and \Box_F^{-1} respectively.

This equation stems from 'quantizing' the following Lagrangean by the method of Schwinger-Dyson.

$$L(q, v) = \sum_{\alpha=1}^{N} \int_{R} \left(\frac{1}{2} \dot{q}_{\alpha}^{2}(t) - \frac{1}{2} \omega_{0}^{2} q_{\alpha}^{2}(t) \right) dt$$

(1.5)_N
$$+ \int_{R} \int_{R^{3}} \left(\frac{1}{2} v_{t}^{2}(x, t) - \frac{1}{2} |\nabla v(x, t)|^{2} \right) dx dt$$

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$$-\lambda \int_{R} \int_{R^{3}} \rho(x) v(x,t) \sum_{\alpha=1}^{N} q_{\alpha}(t) dx dt$$

where

$$q = (q_1, q_2, \cdots, q_N), \qquad |\nabla v(x, t)|^2 = \sum_{j=1}^3 |v_{x_j x_j}(x, t)|^2$$

and $\dot{q}_{\alpha}(t) = (d/dt)q_{\alpha}(t)$. The equation $(1.1)_{N}$ is obtained from formal calculation of the 'imaginary' expression of Z(p, u) given by

(1.6)
$$Z(p,u) = \frac{\int \exp \frac{i}{h} L(q,v) \cdot \exp -\frac{i}{h} \langle \langle q,v \rangle + \langle v,u \rangle \rangle d_F(q) d_F(v)}{\int \exp \frac{i}{h} L(q,v) d_F(q) d_F(u)}$$

where

$$\langle q, p \rangle = \int_{R} \sum_{\alpha=1}^{N} q_{\alpha}(t) p_{\alpha}(t) dt, \qquad \langle v, u \rangle = \int_{R^{3}} v(x, t) u(x, t) dx dt$$

and $d_F(q) = \prod_{\alpha=1}^N d_F(q_\alpha)$ and $d_F(v)$ are 'Feynman measures'.

In order to state our theorem, we need the following

Proposition. If we define ω^2 as

$$(1.7)_{N} \qquad \omega^{2} = \omega_{0}^{2} + \lambda^{2} N \frac{1}{(2\pi)^{3}} \int_{\mathbf{R}^{3}} \frac{|\hat{\rho}(\xi)|^{2}}{|\xi|^{2}} d\xi, \qquad \hat{\rho}(\xi) = \int_{\mathbf{R}^{3}} \rho(x) e^{-ix \cdot \xi} dx,$$

then the operator $A_{\lambda,N}$ defined below is invertible as an operator from $H^{1}(\mathbf{R})$ to $H^{-1}(\mathbf{R})$.

$$(A_{\lambda,N}v)(t) = \left(\frac{d^2}{dt^2} + \omega^2\right)v(t)$$

$$(1.8)_N \qquad -\lambda^2 N \int_{\mathbf{R}^3} \int_{\mathbf{R}} \int_{\mathbf{R}^3} \rho(x) \Delta_F^B(x-y, t-s)\rho(y)v(s)dydsdx$$
for $v \in H^1(\mathbf{R})$.

Theorem. Define ω^2 as above, then the functional Z(p, u) given below is well defined on $(H^{-1}(\mathbf{R}))^N \times S(\mathbf{R}^3 \times \mathbf{R})$ and satisfies $(1.1)_N$ with $(1.2)_N$.

$$Z(p, u) = \exp\left[-\frac{i}{2} \sum_{\alpha=1}^{N} \left(A_{\lambda,N}^{-1} p_{\alpha}, A_{\lambda,N-1} \left(\frac{d^{2}}{dt^{2}} + \omega^{2}\right)_{F}^{-1} p_{\alpha}\right) - i\lambda^{2} \sum_{\alpha<\beta} \left(A_{\lambda,N}^{-1} p_{\alpha}, \left(\frac{d^{2}}{dt^{2}} + \omega^{2}\right)_{F}^{-1} (\rho, \Box_{F}^{-1} (\rho p_{\beta}))\right) - \frac{i}{2} (\Box_{F}^{-1} u, u) - \frac{i}{2} N\lambda^{2} (A_{\lambda,N}^{-1} (\rho, \Box_{F}^{-1} u), (\rho, \Box_{F}^{-1} u)) + i\lambda \left(A_{\lambda,N}^{-1} \left(\sum_{\alpha=1}^{N} p_{\alpha}\right), (\rho, \Box_{F}^{-1} u)\right)\right],$$

where the meaning of brackets are given in the proof.

When N=1, there are several articles treating the second quantized problem corresponding to $(1.5)_1$. (For example, Arai [1], [2], Schwahb-Thirring [6], they use the Fock space representation. It seems rather rare to treat the equation $(1.1)_1$ directly even in physical articles.) Physically we may say that the second quantized problem of $(1.5)_1$

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means a system of one 1-dimensional non-relativistic oscillator interacting with the quantized massless neutral scalar field in \mathbb{R}^{s} at x=0 if we may take $\rho(x)=\delta(x)$.

Our point is to solve the equation $(1.1)_N$ directly without managing (1.6) and this point of view will be helpful towards the proposal by Gelfand [4].

Detailed proof will be appeared elsewhere.

2. Sketch of the proof. (For simplicity, we treat only the case N=1.) As the independent variables $p(\cdot)$ and $u(\cdot, \cdot)$ are defined on different spaces we must separate x and t in order to obtain equal footing independent variables. To do so, we approximate \mathbb{R}^3 by a big box Ω containing the support of $\rho(x)$ and using the eigenfunctions $\{w_j(x)\}$ of $-\Delta$, we express u as $u(x,t) = \sum_{j=1}^{\infty} u_j(t)w_j(x)$ and identify u with $\{u_j\}$. Here, $\{w_j\}$ are defined by

(2.1)
$$\begin{cases} -\Delta w_j(x) = \mu_j^2 w_j(x) & \text{in } \Omega, \\ w_j(x)|_{\partial \Omega} = 0. \end{cases}$$

By simple calculation, we deduce the following from $(1.1)_i$.

(2.2)
$$\begin{cases} A \ \frac{\delta Z_{\varrho}(p, u)}{\delta p(t)} = -ip(t)Z_{\varrho}(p, u) - \lambda \sum_{j=1}^{\infty} \rho_j \frac{\delta Z_{\varrho}(p, u)}{\delta u_j(t)} \\ A_j \frac{\delta Z_{\varrho}(p, u)}{\delta u_j(t)} = -iu_j(t)Z_{\varrho}(p, u) - \lambda \rho_j \frac{\delta Z_{\varrho}(p, u)}{\delta p(t)} \end{cases}$$

where

$$A = rac{d^2}{dt^2} + \omega^2, \hspace{0.2cm} A_j = rac{d^2}{dt^2} + \mu_j^2 \hspace{0.2cm} ext{and} \hspace{0.2cm}
ho_j = \int_{\mathscr{Q}}
ho(x) w_j(x) dx.$$

Lemma. The solution of (2.2) with subsidiary conditions (2.4) given below is

(2.3)
$$Z_{g}(p, u) = \exp\left[-\frac{i}{2}(\tilde{A}_{\lambda}^{-1}p, p) - \frac{i}{2}(\Box_{F,g}^{-1}u, u) - \frac{i}{2}\lambda^{2}(\tilde{A}_{\lambda}^{-1}(\rho, \Box_{F,g}^{-1}u), (\rho, \Box_{F,g}^{-1}u)) + i\lambda((\rho, \Box_{F,g}^{-1}u), \tilde{A}_{\lambda}^{-1}p)\right]$$
$$(Z_{\lambda}(0, 0) = 1$$

(2.4)
$$\begin{cases} \mathcal{Z}_{\mathcal{Q}}(0,0) \equiv 1 \\ \lim_{\lambda \to 0} \frac{\delta^2 \mathcal{Z}_{\mathcal{Q}}(0,0)}{\delta p(t) \delta p(s)} = \mathcal{A}_F^B(t-s), \qquad \lim_{\lambda \to 0} \frac{\delta \mathcal{Z}_{\mathcal{Q}}(0,0)}{\delta u_j(t) \delta u_j(s)} = \mathcal{A}_{j,F}^{-1}(t-s). \end{cases}$$

Where the kernels of the operators $\Box_{F,\varrho}^{-1}$ and $A_{j,F}^{-1}$ are given by

(2.5)
$$\square_{F,\varrho}^{-1}(x,y,t) = \sum_{j=1}^{\infty} \frac{w_j(x)w_j(y)}{2\mu_j} (\theta(t)e^{-i\mu_j t} + \theta(-t)e^{i\mu_j t})$$

and

(2.6)
$$A_{j,F}^{-1}(t) = \frac{1}{2\mu_j} (\theta(t)e^{-i\mu_j t} + \theta(-t)e^{i\mu_j t})$$

and the operator $ilde{A}_{\lambda}$ is defined by

(2.7)
$$(\tilde{A}_{\lambda}q)(t) = (Aq)(t) - \lambda^2 \int_{\rho} \rho(x) (\Box_{F,\rho}^{-1}(\rho q))(x,t) dx$$

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$$= (Aq)(t) - \lambda^2 \sum_{j=1}^{\infty} \rho_j^2 (A_{j,F}^{-1}q)(t).$$

After making Ω to \mathbb{R}^3 in (2.3), we have the desired result $(1.9)_1$. Above procedure explains the construction of $(1.9)_1$ rather formally.

Now, we give the meaning to the brackets in $(1.9)_1$. Applying the Fourier transform in t in $(1.8)_1$ and using Plancherel formula in space variables, we have

$$(2.8)_{1} \quad D_{+}(\tau^{2})\hat{q}(\tau) = \left[(-\tau^{2} + \omega^{2}) + \lambda^{2} \frac{1}{(2\pi)^{3}} \int_{\mathbb{R}^{3}} \frac{|\hat{\rho}(\xi)|^{2}}{\tau^{2} - |\xi|^{2} + i0} d\xi \right] \hat{q}(\tau) = \hat{p}(\tau)$$

where

$$\hat{q}(\tau) = \int_{R} e^{i\tau t} q(t) dt, \qquad \hat{w}(\xi) = \int_{R^3} e^{-ix \cdot \xi} w(x) dx.$$

If we define ω^2 as in Proposition, $D_+(\tau^2)$ never vanishes for $\tau \in \mathbf{R}$. (Lemma 4.4 of Arai [3]). Then the invertibility of the operator $A_{\lambda,1}$ $(=A_{\lambda})$ and the boundedness of A_{λ}^{-1} from $H^{-1}(\mathbf{R})$ to $H^1(\mathbf{R})$ follow directly. So, $(A_{\lambda}^{-1}p, p)$ has the meaning for $p \in H^{-1}(\mathbf{R})$ where (,) stands for the duality between $H^1(\mathbf{R})$ and $H^{-1}(\mathbf{R})$. For any $u \in \mathcal{S}(\mathbf{R}^3 \times \mathbf{R})$, $\Box_F^{-1}u$ belongs to $\mathcal{S}'(\mathbf{R}^3 \times \mathbf{R})$. So we may regard the term $(\Box_F^{-1}u, u)$ as the duality between $\mathcal{S}(\mathbf{R}^3 \times \mathbf{R})$ and $\mathcal{S}'(\mathbf{R}^3 \times \mathbf{R})$. Modifying the proof of Lemma 4.3 of Arai [1], we may show easily that the terms $(\rho, \Box_F^{-1}u)$ and $(\rho, \Box_F^{-1}(\rho p))$ belong to $H^{-1}(\mathbf{R})$ for any $p \in H^{-1}(\mathbf{R})$ and $u \in \mathcal{S}(\mathbf{R}^3)$. (See, Bogolubov *et al.* [3] and Gelfand-Shilov [5]).

So the functional Z(p, u) defined by $(1.9)_1$ is well defined on $H^{-1}(\mathbf{R}) \times S(\mathbf{R}^3 \times \mathbf{R})$. Calculating Gateaux differentials of Z, we may show easily that Z satisfies $(1.1)_1$ with $(1.2)_1$.

For any N, we may proceed analogously.

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