# Invariant measures for NLS equations as limit of many-body quantum states 

Benjamin Schlein, University of Zurich

ICMP 2018, PDE Session

Montreal, July 25, 2018

Joint with Jürg Fröhlich, Antti Knowles, Vedran Sohinger

## I. Hartree theory

Energy: the Hartree functional is given by

$$
\begin{aligned}
\mathcal{E}_{\mathrm{H}}(\phi)=\int\left[|\nabla \phi(x)|^{2}+\right. & \left.v(x)|\phi(x)|^{2}\right] d x \\
& +\frac{1}{2} \int w(x-y)|\phi(x)|^{2}|\phi(y)|^{2} d x d y
\end{aligned}
$$

and acts on $L^{2}\left(\mathbb{R}^{d}\right)$ (we will consider $d=1,2,3$ ).

We assume $v$ is confining and $w \in L^{\infty}\left(\mathbb{R}^{d}\right)$ pointwise nonnegative if $d=1$ or of positive type if $d=2,3$.

Evolution: the time-dependent Hartree equation is given by

$$
i \partial_{t} \phi_{t}=[-\Delta+v(x)] \phi_{t}+\left(w *\left|\phi_{t}\right|^{2}\right) \phi_{t}
$$

Invariant measure: formally given by

$$
d \mu_{H}=\frac{1}{Z} e^{-\left[\mathcal{E}_{\mathrm{H}}(\phi)+\kappa\|\phi\|_{2}^{2}\right]} d \phi
$$

Constructive QFT in '70s: Nelson, Glimm-Jaffe, Simon, ...

Recently, problem awoke interest of dispersive pde's community.

Important application of this line of research is the almost sure well-posedness for rough initial data.

Results by: Lebowitz-Rose-Speer, Bourgain, Zhidkov, BourgainBulut, Burq-Tzvetkov, Burq-Thomann-Tzvetkov, Nahmod-Oh-Rey-Bellet-Sheffield-Staffilani, Oh-Popovnicu, Oh-Quastel, Deng-Tzvetkov-Visciglia, Oh-Tzvetkov-Wang, Cacciafesta-de Suzzoni, Genovese-Lucá-Valeri, ...

Free functional: let

$$
\mathcal{E}_{0}(\phi)=\int\left[|\nabla \phi(x)|^{2}+v(x)|\phi(x)|^{2}+\kappa|\phi(x)|^{2}\right] d x=\langle\phi, h \phi\rangle
$$

with

$$
h=-\Delta+v(x)+\kappa=\sum_{n} \lambda_{n}\left|u_{n}\right\rangle\left\langle u_{n}\right|
$$

We assume

$$
\begin{cases}\operatorname{Tr} h^{-1}=\sum_{n \in \mathbb{N}} \lambda_{n}^{-1}<\infty & \text { for } d=1 \\ \operatorname{Tr} h^{-2}=\sum_{n \in \mathbb{N}} \lambda_{n}^{-2}<\infty & \text { for } d=2,3\end{cases}
$$

Free measure: to define $d \mu_{0} \sim \exp \left(-\mathcal{E}_{0}(\phi)\right) d \phi$, we expand

$$
\phi(x)=\sum_{n \in \mathbb{N}} \frac{\omega_{n}}{\sqrt{\lambda_{n}}} u_{n}(x) \quad \Rightarrow \quad \mathcal{E}_{0}(\phi)=\langle\phi, h \phi\rangle=\sum_{n \in \mathbb{N}}\left|\omega_{n}\right|^{2}
$$

Hence we define $\mu_{0}$ on $\mathbb{C}^{\mathbb{N}}=\left\{\left\{\omega_{n}\right\}_{n \in \mathbb{N}}: \omega_{n} \in \mathbb{C}\right\}$ as product of iid Gaussian measures with densities

$$
\frac{1}{\pi} e^{-\left|\omega_{n}\right|^{2}} d \omega_{n} d \omega_{n}^{*}
$$

Expected $L^{2}$ norm: observe that

$$
\mathbb{E}_{\mu_{0}}\|\phi\|_{2}^{2}=\mathbb{E}_{\mu_{0}} \sum_{n \in \mathbb{N}} \frac{\left|\omega_{n}\right|^{2}}{\lambda_{n}}=\sum_{n \in \mathbb{N}} \frac{1}{\lambda_{n}}=\operatorname{Tr} h^{-1}
$$

is finite for $d=1$, but it is infinite for $d=2,3$.
Hartree invariant measure: for $d=1$, we can define

$$
\mu_{H}=\frac{1}{Z} e^{-W_{\mu}} \mu_{0}
$$

with interaction

$$
W(\phi)=\frac{1}{2} \int w(x-y)|\phi(x)|^{2}|\phi(y)|^{2} d x d y \leq \frac{\|w\|_{\infty}}{2}\|\phi\|_{2}^{4}
$$

For $d=2,3$, on the other hand, $W=\infty$ almost surely.

Wick ordering: for $K>0$ we introduce cutoff fields

$$
\phi_{K}(x)=\sum_{n \leq K} \frac{\omega_{n}}{\sqrt{\lambda_{n}}} u_{n}(x)
$$

and we define

$$
\rho_{K}(x)=\mathbb{E}_{\mu_{0}}\left|\phi_{K}(x)\right|^{2}=\sum_{n \leq K} \lambda_{n}^{-1}\left|u_{n}(x)\right|^{2}
$$

and the cutoff renormalized interaction

$$
W_{K}=\frac{1}{2} \int w(x-y)\left[\left|\phi_{K}(x)\right|^{2}-\rho_{K}(x)\right]\left[\left|\phi_{K}(y)\right|^{2}-\rho_{K}(y)\right] d x d y
$$

Lemma: $W_{K}$ is Cauchy sequence in $L^{p}\left(\mathbb{C}^{\mathbb{N}}, d \mu_{0}\right)$ for all $p<\infty$.
We denote by $W^{r}$ its limit (independent of $p$ ).
For $d=2$, 3 , we define renormalized Gibbs measure

$$
\mu_{H}^{r}=\frac{1}{\int e^{-W^{r}(\phi)} d \mu_{0}(\phi)} e^{-W^{r}} \mu_{0}
$$

Note that $\mu_{H}^{r}$ is invariant with respect to the Hartree flow.

## II. Mean field quantum systems

Hamilton operator: has form

$$
H_{N}=\sum_{j=1}^{N}\left[-\Delta_{x_{j}}+v\left(x_{j}\right)\right]+\frac{1}{N} \sum_{i<j}^{N} w\left(x_{i}-x_{j}\right) \quad \text { on } L_{s}^{2}\left(\mathbb{R}^{d N}\right)
$$

Ground state: $\psi_{N} \simeq \phi_{0}^{\otimes N}$, where $\phi_{0}$ is minimizer of $\mathcal{E}_{H}$.
Dynamics: governed by the many-body Schrödinger equation

$$
i \partial_{t} \psi_{N, t}=H_{N} \psi_{N, t}
$$

Convergence to Hartree: if $\psi_{N, 0} \simeq \phi^{\otimes N}$, then $\psi_{N, t} \simeq \phi_{t}^{\otimes N}$ where $\phi_{t}$ solves time-dependent Hartree equation.

Rigorous works: Hepp, Ginibre-Velo, Spohn, Erdős-Yau, Bardos-Golse-Mauser, Fröhlich-Knowles-Schwarz, Rodnianski-S., KnowlesPickl, Fröhlich-Knowles-Pizzo, Grillakis-Machedon-Margetis, T.ChenPavlovic, X.Chen-Holmer, Ammari-Nier, Lewin-Nam-S., ...

Question: what corresponds to Hartree invariant measure in many-body setting?

Thermal equilibrium: at temperature $\beta^{-1}$, it is described by

$$
\mathbb{E}_{\beta} A=\operatorname{Tr} A \varrho_{\beta}
$$

with density matrix

$$
\varrho_{\beta}=\frac{1}{Z_{\beta}} e^{-\beta H_{N}}, \quad Z_{\beta}=\operatorname{Tr} e^{-\beta H_{N}}
$$

Remark 1: if $\beta>0$ fixed, $\varrho_{\beta}$ still exhibits condensation. At one-particle level this leads to trivial measure $\delta_{\phi_{0}}$.

To recover invariant measure, need to take $\beta=1 / N$.
Remark 2: number of particles at many-body level corresponds to $L^{2}$-norm at Hartree level.

To recover invariant measure, need fluctuations of number of particles.

## III. Fock space and grand canonical ensemble

Fock space: we define

$$
\mathcal{F}=\bigoplus_{m \geq 0} L^{2}\left(\mathbb{R}^{d}\right)^{\otimes_{s} m}=\bigoplus_{m \geq 0} L_{s}^{2}\left(\mathbb{R}^{m d}\right)
$$

Creation and annihilation operators: for $f \in L^{2}\left(\mathbb{R}^{d}\right)$, let

$$
\begin{aligned}
\left(a^{*}(f) \Psi\right)^{(m)}\left(x_{1}, \ldots, x_{m}\right) & =\frac{1}{\sqrt{m}} \sum_{j=1}^{m} f\left(x_{j}\right) \Psi^{(m-1)}\left(x_{1}, \ldots, \not x_{j}, \ldots, x_{m}\right) \\
(a(f) \Psi)^{(m)}\left(x_{1}, \ldots, x_{m}\right) & =\sqrt{m+1} \int d x \bar{f}(x) \Psi^{(m+1)}\left(x, x_{1}, \ldots, x_{m}\right)
\end{aligned}
$$

They satisfy canonical commutation relations

$$
\left[a(f), a^{*}(g)\right]=\langle f, g\rangle, \quad[a(f), a(g)]=\left[a^{*}(f), a^{*}(g)\right]=0
$$

We define operator valued distributions $a(x), a^{*}(x)$ such that

$$
a^{*}(f)=\int f(x) a^{*}(x) d x, \quad \text { and } a(f)=\int \overline{f(x)} a(x) d x
$$

Number of particles operator: is given by

$$
\mathcal{N}=\int a^{*}(x) a(x) d x
$$

Hamilton operator: is defined through
$\mathcal{H}_{N}=\int a^{*}(x)\left[-\triangle_{x}+v(x)\right] a(x)+\frac{1}{2 N} \int w(x-y) a^{*}(x) a^{*}(y) a(y) a(x)$
Notice that $\left[\mathcal{H}_{N}, \mathcal{N}\right]=0$ and

$$
\left.\mathcal{H}_{N}\right|_{\mathcal{F}_{m}}=\sum_{j=1}^{m}\left[-\Delta_{x_{j}}+v\left(x_{j}\right)\right]+\frac{1}{N} \sum_{i<j}^{m} w\left(x_{i}-x_{j}\right)
$$

Grand canonical ensemble: at inverse temperature $\beta=N^{-1}$ and chemical potential $\kappa$, equilibrium is described by

$$
\varrho_{N}=\frac{1}{Z_{N}} e^{-\frac{1}{N}\left(\mathcal{H}_{N}+\kappa \mathcal{N}\right)}, \quad \text { with } \quad Z_{N}=\operatorname{Tr} e^{-\frac{1}{N}\left(\mathcal{H}_{N}+\kappa \mathcal{N}\right)}
$$

Rescaled operators: it is useful to define

$$
a_{N}(x)=\frac{1}{\sqrt{N}} a(x), \quad a_{N}^{*}(x)=\frac{1}{\sqrt{N}} a^{*}(x)
$$

Expressed in terms of the rescaled fields, we find

$$
\begin{aligned}
\varrho_{N}=Z_{N}^{-1} \exp [ & -\int a_{N}^{*}(x)\left(-\Delta_{x}+v(x)+\kappa\right) a_{N}(x) d x \\
& \left.+\frac{1}{2} \int w(x-y) a_{N}^{*}(x) a_{N}^{*}(y) a_{N}(y) a_{N}(x) d x d y\right]
\end{aligned}
$$

Notice that
$\left[a_{N}(x), a_{N}^{*}(y)\right]=\frac{1}{N} \delta(x-y), \quad\left[a_{N}(x), a_{N}(y)\right]=\left[a_{N}^{*}(x), a_{N}^{*}(y)\right]=0$ are almost commuting operators.

## IV. Non-interacting Gibbs states and Wick ordering

Non-interacting Gibbs state: we diagonalize

$$
\int a_{N}^{*}(x)\left[-\Delta_{x_{j}}+v\left(x_{j}\right)+\kappa\right] a_{N}(x) d x=\sum_{j} \lambda_{j} a_{N}^{*}\left(u_{j}\right) a_{N}\left(u_{j}\right)
$$

which leads to

$$
\varrho_{N}^{(0)}=\frac{1}{Z_{N}^{(0)}} e^{-\sum_{j} \lambda_{j} a_{N}^{*}\left(u_{j}\right) a_{N}\left(u_{j}\right)}
$$

Expectation of rescaled number of particles
$\mathbb{E}_{N}^{(0)} a_{N}^{*}\left(u_{i}\right) a_{N}\left(u_{i}\right)=\frac{\operatorname{Tr} a_{N}^{*}\left(u_{i}\right) a_{N}\left(u_{i}\right) e^{-\lambda_{i} a_{N}^{*}\left(u_{i}\right) a_{N}\left(u_{i}\right)}}{\operatorname{Tr} e^{-\lambda_{i} a_{N}^{*}\left(u_{i}\right) a_{N}\left(u_{i}\right)}}=\frac{1}{N} \frac{1}{e^{\lambda_{i} / N}-1}$
Hence
$\mathbb{E}_{N}^{(0)} \frac{1}{N} \sum_{i} a_{N}^{*}\left(u_{i}\right) a_{N}\left(u_{i}\right)=\frac{1}{N} \sum_{i \in \mathbb{N}} \frac{1}{e^{\lambda_{i} / N}-1}= \begin{cases}O(1), & \text { for } d=1 \\ \rightarrow \infty, & \text { for } d=2,3\end{cases}$

Interaction: expectation of

$$
W_{N}=\frac{1}{2} \int w(x-y) a_{N}^{*}(x) a_{N}^{*}(y) a_{N}(y) a_{N}(x) d x d y
$$

is finite but, for $d=2,3$, it diverges, as $N \rightarrow \infty$.
Wick ordering: replace $W_{N}$ with the Wick ordered interaction
$W_{N}^{r}=\frac{1}{2} \int w(x-y)\left[a_{N}^{*}(x) a_{N}(x)-\rho_{N}(x)\right]\left[a_{N}^{*}(y) a_{N}(y)-\rho_{N}(y)\right] d x d y$ with

$$
\rho_{N}(x)=\mathbb{E}_{N}^{(0)} a_{N}^{*}(x) a_{N}(x)=\frac{1}{N} \sum_{j \in \mathbb{N}} \frac{\left|u_{j}(x)\right|^{2}}{e^{\lambda_{j} / N}-1}
$$

We write the resulting grand canonical density matrix

$$
\varrho_{N}^{r}=\frac{1}{Z_{N}^{r}} e^{-\mathcal{H}_{N}^{r}}=\frac{1}{Z_{N}^{r}} e^{-\left(\mathcal{H}_{N, 0}+W_{N}^{r}\right)}
$$

with

$$
\mathcal{H}_{N, 0}=\int a_{N}^{*}(x)\left[-\Delta_{x}+v(x)+\kappa\right] a_{N}(x) d x
$$

## V. Comparison with invariant measure for Hartree

Correlation functions: for $k \in \mathbb{N}$, define correlation function $\gamma_{N}^{(k)}$ as non-negative trace class operator on $L^{2}\left(\mathbb{R}^{k d}\right)$ with kernel

$$
\begin{aligned}
\gamma_{N}^{(k)}\left(x_{1}, \ldots, x_{k} ;\right. & \left.y_{1}, \ldots, y_{k}\right) \\
& =\mathbb{E}_{N}^{r} a_{N}^{*}\left(x_{1}\right) \ldots a_{N}^{*}\left(x_{k}\right) a_{N}\left(y_{k}\right) \ldots a_{N}\left(y_{1}\right) \\
& =\operatorname{Tr} a_{N}^{*}\left(x_{1}\right) \ldots a_{N}^{*}\left(x_{k}\right) a_{N}\left(y_{k}\right) \ldots a_{N}\left(y_{1}\right) \varrho_{N}^{r}
\end{aligned}
$$

Joint moments: define $\gamma_{H}^{(k)}$ of invariant measure through

$$
\begin{aligned}
\gamma_{H}^{(k)}\left(x_{1}, \ldots, x_{k} ;\right. & \left.y_{1}, \ldots, y_{k}\right) \\
& =\mathbb{E}_{H}^{r} \bar{\phi}\left(x_{1}\right) \ldots \bar{\phi}\left(x_{k}\right) \phi\left(y_{k}\right) \ldots \phi\left(y_{1}\right) \\
& =\frac{\int \bar{\phi}\left(x_{1}\right) \ldots \bar{\phi}\left(x_{k}\right) \phi\left(y_{k}\right) \ldots \phi\left(y_{1}\right) e^{-W^{r}(\phi)} d \mu_{0}(\phi)}{\int e^{-W^{r}(\phi)} d \mu_{0}(\phi)}
\end{aligned}
$$

Conjecture: we expect that, for all fixed $k \in \mathbb{N}$,

$$
\lim _{N \rightarrow \infty}\left\|\gamma_{N}^{(k)}-\gamma_{H}^{(k)}\right\|_{\mathrm{HS}}=0
$$

Theorem [Lewin-Nam-Rougerie, 2016]: let $d=1$. Then conjecture holds true, with no need for renormalization.

In [Fröhlich-Knowles-S.-Sohinger, 2017] we give different proof of this theorem.

Very recently, [Lewin-Nam-Rougerie, 2018] announced proof of conjecture for $d=2$ (renormalization needed).

In most interesting case $d=3$, conjecture remains open. We prove it, but only for slightly modified many-body Gibbs states.

Modification: for fixed $\eta>0$, we consider

$$
\varrho_{N, \eta}^{r}=\frac{1}{Z_{N, \eta}^{r}} e^{-\eta \mathcal{H}_{N, 0}} e^{-\left[(1-2 \eta) \mathcal{H}_{N, 0}+W_{N}^{r}\right]} e^{-\eta \mathcal{H}_{N, 0}}
$$

We denote by $\gamma_{\eta, N}^{(k)}$ the correlation functions associated to $\varrho_{N, \eta}^{r}$.
Remark: $\varrho_{N, \eta}^{r}$ is still density matrix of a quantum state.
Theorem [Fröhlich-Knowles-S.-Sohinger, 2017]: let $d=2,3$,

$$
h=-\Delta+v(x)+\kappa
$$

with $\operatorname{Tr} h^{-2}<\infty, w \in L^{\infty}\left(\mathbb{R}^{d}\right)$ positive definite. Then, for all fixed $\eta>0$ and $k \in \mathbb{N}$, we have

$$
\lim _{N \rightarrow \infty}\left\|\gamma_{N, \eta}^{(k)}-\gamma_{H}^{(k)}\right\|_{\mathrm{HS}}=0
$$

## VI. Time dependent correlations (for $d=1$ )

Observables: for $\xi \in \mathcal{L}\left(L^{2}\left(\mathbb{R}^{k}\right)\right)$, we define random variable $\Theta(\xi)=\int d x_{1} \ldots d x_{k} d y_{1} \ldots d y_{k} \xi\left(x_{1}, \ldots, x_{k} ; y_{1}, \ldots, y_{k}\right)$

$$
\times \bar{\phi}\left(x_{1}\right) \ldots \bar{\phi}\left(x_{k}\right) \phi\left(y_{k}\right) \ldots \phi\left(y_{1}\right)
$$

and quantum observable (on $\mathcal{F}$ )

$$
\begin{aligned}
\Theta_{N}(\xi)=\int d x_{1} \ldots d x_{k} d y_{1} & \ldots d y_{k} \xi\left(x_{1}, \ldots, x_{k} ; y_{1}, \ldots, y_{k}\right) \\
& \times a_{N}^{*}\left(x_{1}\right) \ldots a_{N}^{*}\left(x_{k}\right) a_{N}\left(y_{k}\right) \ldots a_{N}\left(y_{1}\right)
\end{aligned}
$$

Dynamics: let $S_{t}$ be nonlinear Hartree flow. We define

$$
\begin{aligned}
\Psi^{t}[\Theta(\xi)]=\int d x_{1} & \ldots d x_{k} d y_{1} \ldots d y_{k} \xi\left(x_{1}, \ldots, x_{k} ; y_{1}, \ldots, y_{k}\right) \\
& \times \overline{S_{t} \phi}\left(x_{1}\right) \ldots \overline{S_{t} \phi}\left(x_{k}\right) S_{t} \phi\left(y_{k}\right) \ldots S_{t} \phi\left(y_{1}\right)
\end{aligned}
$$

and quantum evolution

$$
\begin{aligned}
\Psi_{N}^{t}\left[\Theta_{N}(\xi)\right]=\int & d x_{1} \ldots d x_{k} d y_{1} \ldots d y_{k} \xi\left(x_{1}, \ldots, x_{k} ; y_{1}, \ldots, y_{k}\right) \\
& \times e^{-i \mathcal{H}_{N} t} a_{N}^{*}\left(x_{1}\right) \ldots a_{N}^{*}\left(x_{k}\right) a_{N}\left(y_{k}\right) \ldots a_{N}\left(y_{1}\right) e^{i \mathcal{H}_{N} t}
\end{aligned}
$$

Theorem [Fröhlich-Knowles-S.-Sohinger, 2018]: Let $w \in$ $L^{\infty}(\mathbb{R})$, non-negative. Given $k \in \mathbb{N}, \xi_{j} \in \mathcal{L}\left(L^{2}\left(\mathbb{R}^{p_{j}}\right)\right)$ and times $t_{j}$, for $j=1, \ldots, k$, we have

$$
\begin{aligned}
& \mathbb{E}_{N} \Psi_{N}^{t_{1}}\left[\Theta_{N}\left(\xi_{1}\right)\right] \ldots \Psi_{N}^{t_{k}}\left[\Theta_{N}\left(\xi_{k}\right)\right] \\
& \rightarrow \mathbb{E}_{H} \psi^{t_{1}}\left[\Theta\left(\xi_{1}\right)\right] \ldots \psi^{t_{k}}\left[\Theta\left(\xi_{k}\right)\right]
\end{aligned}
$$

as $N \rightarrow \infty$.

Remark: taking $k=1$ and using invariance of quantum state, Theorem implies in particular invariance of nonlinear Gibbs measure w.r.t. the Hartree flow.

## VII. Some ideas from the proof

Duhamel expansion: start from

$$
\begin{aligned}
& e^{-\left[(1-2 \eta) \mathcal{H}_{N, 0}+W_{N}^{r}\right]} \\
& =e^{-(1-2 \eta)\left[\mathcal{H}_{N, 0}+\frac{1}{1-2 \eta} W_{N}^{r}\right]} \\
& =e^{-(1-2 \eta) \mathcal{H}_{N, 0}}+\frac{1}{1-2 \eta} \int_{0}^{1-2 \eta} d t e^{-(1-2 \eta-t) \mathcal{H}_{N, 0}} W_{N}^{r} e^{-t\left[\mathcal{H}_{N, 0}+\frac{1}{1-2 \eta} W_{N}^{r}\right]}
\end{aligned}
$$

Iterating, we find

$$
\begin{aligned}
& e^{-\eta \mathcal{H}_{N, 0}} e^{-(1-2 \eta) \mathcal{H}_{N}} e^{-\eta \mathcal{H}_{N, 0}} \\
& =e^{-\mathcal{H}_{N, 0}}+\sum_{m=1}^{n-1} \frac{1}{(1-2 \eta)^{m}} \int_{\eta}^{1-\eta} d t_{1} \cdots \int_{\eta}^{t_{m-1}} d t_{m} \\
& \quad \times e^{-\left(1-t_{1}\right) \mathcal{H}_{N, 0}} W_{N}^{r} e^{-\left(t_{1}-t_{2}\right) \mathcal{H}_{N, 0}} W_{N}^{r} \ldots W_{N}^{r} e^{-t_{m} \mathcal{H}_{N, 0}} \\
& \quad+\frac{1}{(1-2 \eta)^{n}} \int_{\eta}^{1-\eta} d t_{1} \cdots \int_{\eta}^{t_{n-1}} d t_{n} \\
& \quad \times e^{-\left(1-t_{1}\right) \mathcal{H}_{N, 0}} W_{N}^{r} \ldots W_{N}^{r} e^{-\left(t_{n}-\eta\right)\left[\mathcal{H}_{N, 0}+\frac{1}{1-2 \eta} W_{N}^{r}\right]} e^{-\eta \mathcal{H}_{N, 0}}
\end{aligned}
$$

Evolved fields operator: remark that

$$
e^{t \mathcal{H}_{0, N}} a_{N}^{*}(f) e^{-t \mathcal{H}_{0, N}}=a_{N}^{*}\left(e^{-t h / N} f\right)
$$

Fully expanded terms: need to compute free expectations!

Wick theorem: we have

$$
\begin{aligned}
& \mathbb{E}_{N}^{(0)} a_{N}^{\sharp 1}\left(f_{1}\right) \ldots a_{N}^{\sharp 2 m}\left(f_{2 m}\right) \\
&=\sum_{\pi} \mathbb{E}_{N}^{(0)}\left[a_{N}^{\sharp i_{1}}\left(f_{i_{1}}\right) a_{N}^{\sharp \ell_{1}}\left(f_{\ell_{1}}\right)\right] \ldots \mathbb{E}_{N}^{(0)}\left[a_{N}^{\sharp i m}\left(f_{i_{m}}\right) a_{N}^{\sharp \ell_{m}}\left(f_{\ell_{m}}\right)\right]
\end{aligned}
$$

Non-vanishing expectations: are only

$$
\begin{aligned}
\mathbb{E}_{N, \kappa}^{(0)}\left[a_{N}^{*}(x) a_{N}(y)\right] & =\frac{1}{N} \frac{1}{e^{h / N}-1}(x ; y) \\
\mathbb{E}_{N}^{(0)}\left[a_{N}(x) a_{N}^{*}(y)\right] & =\frac{1}{N} \frac{1}{e^{h / N}-1}(x ; y)+\frac{1}{N} \delta(x-y)
\end{aligned}
$$

Diagrammatic expansion: recall that
$W_{N}^{r}=\frac{1}{2} \int w(x-y)\left[a_{N}^{*}(x) a_{N}(x)-\rho_{N}(x)\right]\left[a_{N}^{*}(y) a_{N}(y)-\rho_{N}(y)\right] d x d y$
Pairings are encoded in Feynman diagrams


Bound: using diagrammatic representation and assumption

$$
\operatorname{Tr} h^{-2}<\infty
$$

we conclude that each pairing is bounded, uniformly in $N$.
Convergence: as $N \rightarrow \infty$, each pairing tends to corresponding term in expansion of Hartree invariant measure.

Error term: use Cauchy-Schwarz to get rid of interacting term.
Here, for $d=2,3$, we need modification to avoid interacting exponential carrying full time.

Final obstacle: number of pairing $\sim(2 n)$ !, time integral $\sim 1 / n$ !
Hence, series does not converge!
Borel resummation: given formal power series representation

$$
A(z)=\sum_{m \geq 0} a_{m} z^{m}
$$

of analytic $A$, define

$$
B(z)=\sum_{m \geq 0} \frac{a_{m}}{m!} z^{m}
$$

Formally, we can then reconstruct $A$ through

$$
A(z)=\int_{0}^{\infty} e^{-t} B(t z) d t
$$

Theorem [Sokal, 1980]: Let $A(z)$ and $\left(A_{N}(z)\right)_{N \in \mathbb{N}}$ be analytic on ball

$$
\mathcal{C}_{R}=\left\{z \in \mathbb{C}:(\operatorname{Re} z-R)^{2}+\operatorname{Im}^{2} z \leq R^{2}\right\}
$$

for some $R>0$. For $n \in \mathbb{N}$ suppose

$$
A(z)=\sum_{m=0}^{n-1} a_{m} z^{m}+R_{n}(z), \quad A_{N}(z)=\sum_{m=0}^{n-1} a_{m, N} z^{m}+R_{n, N}(z)
$$

with
$\left|a_{m}\right|+\sup _{N}\left|a_{m, N}\right| \leq C^{m} m!, \quad\left|R_{m}(z)\right|+\sup _{N}\left|R_{m, N}(z)\right| \leq C^{m}|z|^{m} m!$
for all $m \in \mathbb{N}, z \in \mathcal{C}_{R}$.
Suppose moreover that, for all $m \in \mathbb{N}: \quad \lim _{N \rightarrow \infty} a_{m, N}=a_{m}$.
Then $A_{N}(z) \rightarrow A(z)$ for all $z \in \mathcal{C}_{R}$.

## VIII. Appendix: the counterterm problem

Wick-ordering of many-body Hamiltonian: given

$$
\begin{aligned}
\mathcal{H}_{N}= & \int a_{N}^{*}(x)\left[-\Delta_{x}+v(x)+\kappa\right] a_{N}(x) d x \\
& +\frac{1}{2} \int w(x-y) a_{N}^{*}(x) a_{N}(x) a_{N}^{*}(y) a_{N}(y) d x d y
\end{aligned}
$$

we rewrite it as

$$
\begin{aligned}
\mathcal{H}_{N}= & \int a_{N}^{*}(x)\left[-\Delta_{x}+v(x)+\left(w * \rho_{N}\right)(x)+\kappa\right] a_{N}(x) d x-\left\langle w * \rho_{N}, \rho_{N}\right\rangle \\
& +\frac{1}{2} \int w(x-y)\left[a_{N}^{*}(x) a_{N}(x)-\rho_{N}(x)\right]\left[a_{N}^{*}(y) a_{N}(y)-\rho_{N}(x)\right] d x d y
\end{aligned}
$$

Subtracting constant and shifting chemical potential, we obtain

$$
\widetilde{\mathcal{H}}_{N}=\int a_{N}^{*}(x)\left[-\Delta_{x}+v(x)+\left(w *\left(\rho_{N}-\bar{\rho}_{N}\right)\right)(x)+\kappa\right] a_{N}(x) d x
$$

$$
+\frac{1}{2} \int w(x-y)\left[a_{N}^{*}(x) a_{N}(x)-\rho_{N}(x)\right]\left[a_{N}^{*}(y) a_{N}(y)-\rho_{N}(x)\right] d x d y
$$

with $\bar{\rho}_{N}=\mathbb{E}_{-\Delta+\kappa}^{(0)} a_{N}^{*}(x) a_{N}(x)$ independent of $x$.

Fix point problem: theorem can be applied to $\widetilde{\mathcal{H}}_{N}$ if we find

$$
\widetilde{v}=v+\left(w *\left(\rho_{N}-\bar{\rho}_{N}\right)\right) \quad \text { s.t. } \quad \rho_{N}(x)=\mathbb{E}_{-\Delta+\tilde{v}+\kappa}^{(0)} a_{N}^{*}(x) a_{N}(x)
$$

Theorem [Fröhlich-Knowles-S.-Sohinger, 2017]: Let $v \geq 0$ such that $v(x+y) \leq C v(x) v(y)$ and

$$
\operatorname{Tr}(-\Delta+v+\kappa)^{-2}<\infty
$$

Then for every $N \in \mathbb{N}$ there exists $\widetilde{v}_{N}$ solving the counterterm problem. Furthermore there is a limiting potential $\tilde{v}$ such that

$$
\lim _{N \rightarrow \infty}\left\|\left(-\Delta+\widetilde{v}_{N}+\kappa\right)^{-1}-(-\Delta+\widetilde{v}+\kappa)^{-1}\right\|_{\mathrm{HS}}=0
$$

Hence, after a change of the chemical potential, modified many-body quantum Gibbs state associated with $\mathcal{H}_{N}$ is s.t.

$$
\lim _{N \rightarrow \infty}\left\|\gamma_{N, \eta}^{(k)}-\gamma_{H}^{(k)}\right\|_{\mathrm{HS}}=0
$$

where $\gamma_{H}^{(k)}$ are moments of Hartree invariant measure with external potential $\widetilde{v}$.

