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

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## I. Hartree theory

**Energy**: the **Hartree functional** is given by

$$\mathcal{E}_{\mathsf{H}}(\phi) = \int \left[ |\nabla \phi(x)|^2 + v(x)|\phi(x)|^2 \right] dx$$
$$+ \frac{1}{2} \int w(x-y)|\phi(x)|^2 |\phi(y)|^2 dx dy$$

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

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

Evolution: the time-dependent Hartree equation is given by

$$i\partial_t \phi_t = \left[-\Delta + v(x)\right]\phi_t + \left(w * |\phi_t|^2\right)\phi_t$$

**Invariant measure**: formally given by

$$d\mu_H = \frac{1}{Z} e^{-\left[\mathcal{E}_{\mathsf{H}}(\phi) + \kappa \|\phi\|_2^2\right]} d\phi$$

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, Bourgain-Bulut, 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

$$\mathcal{E}_0(\phi) = \int \left[ |\nabla \phi(x)|^2 + v(x) |\phi(x)|^2 + \kappa |\phi(x)|^2 \right] dx = \langle \phi, h\phi \rangle$$
 with

$$h = -\Delta + v(x) + \kappa = \sum_{n} \lambda_n |u_n\rangle \langle u_n|$$

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  $d\mu_0 \sim \exp(-\mathcal{E}_0(\phi))d\phi$ , we **expand** 

$$\phi(x) = \sum_{n \in \mathbb{N}} \frac{\omega_n}{\sqrt{\lambda_n}} u_n(x) \qquad \Rightarrow \quad \mathcal{E}_0(\phi) = \langle \phi, h\phi \rangle = \sum_{n \in \mathbb{N}} |\omega_n|^2$$

Hence we define  $\mu_0$  on  $\mathbb{C}^{\mathbb{N}} = \{\{\omega_n\}_{n \in \mathbb{N}} : \omega_n \in \mathbb{C}\}\$  as product of iid Gaussian measures with densities

$$\frac{1}{\pi}e^{-|\omega_n|^2}d\omega_nd\omega_n^*$$

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**Expected**  $L^2$  **norm:** observe that

$$\mathbb{E}_{\mu_0} \|\phi\|_2^2 = \mathbb{E}_{\mu_0} \sum_{n \in \mathbb{N}} \frac{|\omega_n|^2}{\lambda_n} = \sum_{n \in \mathbb{N}} \frac{1}{\lambda_n} = \operatorname{Tr} h^{-1}$$

is finite for d = 1, but it is **infinite** for d = 2, 3.

Hartree invariant measure: for d = 1, we can define

$$\mu_H = \frac{1}{Z} e^{-W} \mu_0$$

with interaction

$$W(\phi) = \frac{1}{2} \int w(x-y) |\phi(x)|^2 |\phi(y)|^2 dx dy \le \frac{\|w\|_{\infty}}{2} \|\phi\|_2^4$$

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

Wick ordering: for K > 0 we introduce cutoff fields

$$\phi_K(x) = \sum_{n \le K} \frac{\omega_n}{\sqrt{\lambda_n}} u_n(x)$$

and we define

$$\rho_K(x) = \mathbb{E}_{\mu_0} |\phi_K(x)|^2 = \sum_{n \le K} \lambda_n^{-1} |u_n(x)|^2$$

and the cutoff renormalized interaction

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

**Lemma**:  $W_K$  is **Cauchy sequence** in  $L^p(\mathbb{C}^{\mathbb{N}}, d\mu_0)$  for all  $p < \infty$ . We denote by  $W^r$  its limit (independent of p).

For d = 2, 3, we define renormalized Gibbs measure

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

Note that  $\mu_H^r$  is **invariant** with respect to the Hartree flow.

## II. Mean field quantum systems

Hamilton operator: has form

$$H_N = \sum_{j=1}^{N} \left[ -\Delta_{x_j} + v(x_j) \right] + \frac{1}{N} \sum_{i < j}^{N} w(x_i - x_j) \quad \text{on } L_s^2(\mathbb{R}^{dN})$$

**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., Knowles-Pickl, Fröhlich-Knowles-Pizzo, Grillakis-Machedon-Margetis, T.Chen-Pavlovic, 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

$$\varrho_{\beta} = \frac{1}{Z_{\beta}} e^{-\beta H_N}, \qquad Z_{\beta} = \operatorname{Tr} e^{-\beta H_N}$$

**Remark 1**: if  $\beta > 0$  fixed,  $\rho_{\beta}$  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

$$\mathcal{F} = \bigoplus_{m \ge 0} L^2(\mathbb{R}^d)^{\otimes_s m} = \bigoplus_{m \ge 0} L^2_s(\mathbb{R}^{md})$$

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

$$(a^*(f)\Psi)^{(m)}(x_1,\ldots,x_m) = \frac{1}{\sqrt{m}} \sum_{j=1}^m f(x_j)\Psi^{(m-1)}(x_1,\ldots,x_j,\ldots,x_m)$$
$$(a(f)\Psi)^{(m)}(x_1,\ldots,x_m) = \sqrt{m+1} \int dx \,\overline{f}(x)\Psi^{(m+1)}(x,x_1,\ldots,x_m)$$

They satisfy canonical commutation relations

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

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

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

Number of particles operator: is given by

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

Hamilton operator: is defined through

$$\mathcal{H}_N = \int a^*(x) \left[ -\Delta_x + v(x) \right] a(x) + \frac{1}{2N} \int w(x - y) a^*(x) a^*(y) a(y) a(x)$$

Notice that  $[\mathcal{H}_N, \mathcal{N}] = 0$  and

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

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

$$\varrho_N = \frac{1}{Z_N} e^{-\frac{1}{N}(\mathcal{H}_N + \kappa \mathcal{N})}, \quad \text{with} \quad Z_N = \operatorname{Tr} e^{-\frac{1}{N}(\mathcal{H}_N + \kappa \mathcal{N})}$$

**Rescaled operators**: it is useful to define

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

Expressed in terms of the rescaled fields, we find

$$\varrho_N = Z_N^{-1} \exp\left[-\int a_N^*(x)(-\Delta_x + v(x) + \kappa)a_N(x)\,dx + \frac{1}{2}\int w(x-y)\,a_N^*(x)\,a_N^*(y)\,a_N(y)\,a_N(x)\,dxdy\right]$$

Notice that

 $[a_N(x), a_N^*(y)] = \frac{1}{N} \delta(x-y), \qquad [a_N(x), a_N(y)] = [a_N^*(x), a_N^*(y)] = 0$ are almost commuting operators.

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

Non-interacting Gibbs state: we diagonalize

$$\int a_N^*(x) \left[ -\Delta_{x_j} + v(x_j) + \kappa \right] a_N(x) \, dx = \sum_j \lambda_j a_N^*(u_j) a_N(u_j)$$

which leads to

$$\varrho_N^{(0)} = \frac{1}{Z_N^{(0)}} e^{-\sum_j \lambda_j a_N^*(u_j) a_N(u_j)}$$

Expectation of rescaled number of particles

$$\mathbb{E}_{N}^{(0)} a_{N}^{*}(u_{i}) a_{N}(u_{i}) = \frac{\operatorname{Tr} a_{N}^{*}(u_{i}) a_{N}(u_{i}) e^{-\lambda_{i} a_{N}^{*}(u_{i}) a_{N}(u_{i})}}{\operatorname{Tr} e^{-\lambda_{i} a_{N}^{*}(u_{i}) a_{N}(u_{i})}} = \frac{1}{N} \frac{1}{e^{\lambda_{i}/N} - 1}$$

Hence

$$\mathbb{E}_{N}^{(0)} \frac{1}{N} \sum_{i} a_{N}^{*}(u_{i}) a_{N}(u_{i}) = \frac{1}{N} \sum_{i \in \mathbb{N}} \frac{1}{e^{\lambda_{i}/N} - 1} = \begin{cases} O(1), & \text{for } d = 1\\ \to \infty, & \text{for } d = 2, 3 \end{cases}$$

**Interaction**: expectation of

$$W_N = \frac{1}{2} \int w(x-y) a_N^*(x) a_N^*(y) a_N(y) a_N(x) dx dy$$

is finite but, for d = 2, 3, it diverges, as  $N \to \infty$ .

**Wick ordering**: replace  $W_N$  with the Wick ordered interaction

$$W_N^r = \frac{1}{2} \int w(x-y) \left[ a_N^*(x) a_N(x) - \rho_N(x) \right] \left[ a_N^*(y) a_N(y) - \rho_N(y) \right] dxdy$$
 with

$$\rho_N(x) = \mathbb{E}_N^{(0)} a_N^*(x) a_N(x) = \frac{1}{N} \sum_{j \in \mathbb{N}} \frac{|u_j(x)|^2}{e^{\lambda_j/N} - 1}$$

We write the resulting grand canonical density matrix

$$\varrho_N^r = \frac{1}{Z_N^r} e^{-\mathcal{H}_N^r} = \frac{1}{Z_N^r} e^{-(\mathcal{H}_{N,0} + W_N^r)}$$

with

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

### 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  $L^2(\mathbb{R}^{kd})$  with kernel

$$\gamma_N^{(k)}(x_1, \dots, x_k; y_1, \dots, y_k)$$

$$= \mathbb{E}_N^r a_N^*(x_1) \dots a_N^*(x_k) a_N(y_k) \dots a_N(y_1)$$

$$= \operatorname{Tr} a_N^*(x_1) \dots a_N^*(x_k) a_N(y_k) \dots a_N(y_1) \varrho_N^r$$

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

$$\gamma_{H}^{(k)}(x_{1},\ldots,x_{k};y_{1},\ldots,y_{k}) = \mathbb{E}_{H}^{r}\overline{\phi}(x_{1})\ldots\overline{\phi}(x_{k})\phi(y_{k})\ldots\phi(y_{1}) \\ = \frac{\int\overline{\phi}(x_{1})\ldots\overline{\phi}(x_{k})\phi(y_{k})\ldots\phi(y_{1})e^{-W^{r}(\phi)}d\mu_{0}(\phi)}{\int e^{-W^{r}(\phi)}d\mu_{0}(\phi)}$$

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

$$\lim_{N \to \infty} \left\| \gamma_N^{(k)} - \gamma_H^{(k)} \right\|_{\mathsf{HS}} = 0$$

**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

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

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

$$\lim_{N \to \infty} \left\| \gamma_{N,\eta}^{(k)} - \gamma_H^{(k)} \right\|_{\mathsf{HS}} = 0$$

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

**Observables:** for  $\xi \in \mathcal{L}(L^2(\mathbb{R}^k))$ , we define random variable  $\Theta(\xi) = \int dx_1 \dots dx_k dy_1 \dots dy_k \xi(x_1, \dots, x_k; y_1, \dots, y_k)$   $\times \overline{\phi}(x_1) \dots \overline{\phi}(x_k) \phi(y_k) \dots \phi(y_1)$ and quantum observable (on  $\mathcal{F}$ )

$$\Theta_N(\xi) = \int dx_1 \dots dx_k dy_1 \dots dy_k \,\xi(x_1, \dots, x_k; y_1, \dots, y_k) \\ \times a_N^*(x_1) \dots a_N^*(x_k) a_N(y_k) \dots a_N(y_1)$$

**Dynamics:** let  $S_t$  be **nonlinear Hartree flow**. We define  $\Psi^t [\Theta(\xi)] = \int dx_1 \dots dx_k dy_1 \dots dy_k \xi(x_1, \dots, x_k; y_1, \dots, y_k)$  $\times \overline{S_t \phi}(x_1) \dots \overline{S_t \phi}(x_k) S_t \phi(y_k) \dots S_t \phi(y_1)$ 

and quantum evolution

$$\Psi_N^t \left[\Theta_N(\xi)\right] = \int dx_1 \dots dx_k dy_1 \dots dy_k \,\xi(x_1, \dots, x_k; y_1, \dots, y_k) \\ \times e^{-i\mathcal{H}_N t} a_N^*(x_1) \dots a_N^*(x_k) a_N(y_k) \dots a_N(y_1) e^{i\mathcal{H}_N t}$$
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**Theorem [Fröhlich-Knowles-S.-Sohinger, 2018]**: Let  $w \in L^{\infty}(\mathbb{R})$ , non-negative. Given  $k \in \mathbb{N}$ ,  $\xi_j \in \mathcal{L}(L^2(\mathbb{R}^{p_j}))$  and times  $t_j$ , for j = 1, ..., k, we have

$$\mathbb{E}_{N}\Psi_{N}^{t_{1}} \left[\Theta_{N}(\xi_{1})\right] \dots \Psi_{N}^{t_{k}} \left[\Theta_{N}(\xi_{k})\right] \\ \rightarrow \mathbb{E}_{H}\Psi^{t_{1}} \left[\Theta(\xi_{1})\right] \dots \Psi^{t_{k}} \left[\Theta(\xi_{k})\right]$$

as  $N \to \infty$ .

**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

$$e^{-[(1-2\eta)\mathcal{H}_{N,0}+W_N^r]}$$
  
=  $e^{-(1-2\eta)\left[\mathcal{H}_{N,0}+\frac{1}{1-2\eta}W_N^r\right]}$   
=  $e^{-(1-2\eta)\mathcal{H}_{N,0}} + \frac{1}{1-2\eta}\int_0^{1-2\eta} dt \, e^{-(1-2\eta-t)\mathcal{H}_{N,0}} W_N^r e^{-t\left[\mathcal{H}_{N,0}+\frac{1}{1-2\eta}W_N^r\right]}$ 

# Iterating, we find

$$e^{-\eta \mathcal{H}_{N,0}}e^{-(1-2\eta)\mathcal{H}_{N}}e^{-\eta \mathcal{H}_{N,0}}$$

$$= e^{-\mathcal{H}_{N,0}} + \sum_{m=1}^{n-1} \frac{1}{(1-2\eta)^{m}} \int_{\eta}^{1-\eta} dt_{1} \cdots \int_{\eta}^{t_{m-1}} dt_{m}$$

$$\times e^{-(1-t_{1})\mathcal{H}_{N,0}} W_{N}^{r}e^{-(t_{1}-t_{2})\mathcal{H}_{N,0}} W_{N}^{r} \cdots W_{N}^{r} e^{-t_{m}\mathcal{H}_{N,0}}$$

$$+ \frac{1}{(1-2\eta)^{n}} \int_{\eta}^{1-\eta} dt_{1} \cdots \int_{\eta}^{t_{n-1}} dt_{n}$$

$$\times e^{-(1-t_{1})\mathcal{H}_{N,0}} W_{N}^{r} \cdots W_{N}^{r} e^{-(t_{n}-\eta)} \left[\mathcal{H}_{N,0} + \frac{1}{1-2\eta}W_{N}^{r}\right] e^{-\eta \mathcal{H}_{N,0}}$$
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**Evolved fields operator**: remark that

$$e^{t\mathcal{H}_{0,N}}a_N^*(f)e^{-t\mathcal{H}_{0,N}} = a_N^*(e^{-th/N}f)$$

Fully expanded terms: need to compute free expectations!

Wick theorem: we have

$$\mathbb{E}_{N}^{(0)} a_{N}^{\sharp_{1}}(f_{1}) \dots a_{N}^{\sharp_{2m}}(f_{2m}) = \sum_{\pi} \mathbb{E}_{N}^{(0)} \left[ a_{N}^{\sharp_{i_{1}}}(f_{i_{1}}) a_{N}^{\sharp_{\ell_{1}}}(f_{\ell_{1}}) \right] \dots \mathbb{E}_{N}^{(0)} \left[ a_{N}^{\sharp_{i_{m}}}(f_{i_{m}}) a_{N}^{\sharp_{\ell_{m}}}(f_{\ell_{m}}) \right]$$

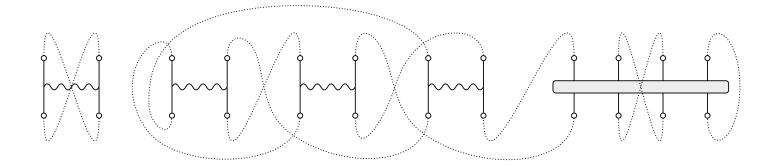
Non-vanishing expectations: are only

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

**Diagrammatic expansion**: recall that

$$W_N^r = \frac{1}{2} \int w(x-y) \left[ a_N^*(x) a_N(x) - \rho_N(x) \right] \left[ a_N^*(y) a_N(y) - \rho_N(y) \right] dxdy$$

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  $N \to \infty$ , 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  $\sim (2n)!$ , time integral  $\sim 1/n!$ 

Hence, series does not converge!

**Borel resummation**: given **formal** power series representation

$$A(z) = \sum_{m \ge 0} a_m z^m$$

of **analytic** A, define

$$B(z) = \sum_{m \ge 0} \frac{a_m}{m!} z^m$$

Formally, we can then **reconstruct** A through

$$A(z) = \int_0^\infty e^{-t} B(tz) dt$$

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

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

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

$$A(z) = \sum_{m=0}^{n-1} a_m z^m + R_n(z), \qquad A_N(z) = \sum_{m=0}^{n-1} a_{m,N} z^m + R_{n,N}(z)$$

with

$$|a_m| + \sup_N |a_{m,N}| \le C^m m!,$$
  $|R_m(z)| + \sup_N |R_{m,N}(z)| \le C^m |z|^m m!$   
for all  $m \in \mathbb{N}$ ,  $z \in \mathcal{C}_R$ .

Suppose moreover that, for all  $m \in \mathbb{N}$ :  $\lim_{N \to \infty} a_{m,N} = a_m$ .

Then  $A_N(z) \to A(z)$  for all  $z \in C_R$ .

## VIII. Appendix: the counterterm problem

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Wick-ordering of many-body Hamiltonian: given

$$\mathcal{H}_N = \int a_N^*(x) \left[ -\Delta_x + v(x) + \kappa \right] a_N(x) dx$$
$$+ \frac{1}{2} \int w(x - y) a_N^*(x) a_N(x) a_N^*(y) a_N(y) dx dy$$

we rewrite it as

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

Subtracting constant and **shifting** chemical potential, we obtain

$$\begin{aligned} \widetilde{\mathcal{H}}_N &= \int a_N^*(x) \left[ -\Delta_x + v(x) + (w * (\rho_N - \bar{\rho}_N))(x) + \kappa \right] a_N(x) dx \\ &+ \frac{1}{2} \int w(x - y) \left[ a_N^*(x) a_N(x) - \rho_N(x) \right] \left[ a_N^*(y) a_N(y) - \rho_N(x) \right] dx dy \\ \text{with } \bar{\rho}_N &= \mathbb{E}_{-\Delta + \kappa}^{(0)} a_N^*(x) a_N(x) \text{ independent of } x. \end{aligned}$$

**Fix point problem:** theorem can be applied to  $\widetilde{\mathcal{H}}_N$  if we find  $\widetilde{v} = v + (w * (\rho_N - \overline{\rho}_N))$  s.t.  $\rho_N(x) = \mathbb{E}_{-\Delta + \widetilde{v} + \kappa}^{(0)} a_N^*(x) a_N(x)$ 

**Theorem [Fröhlich-Knowles-S.-Sohinger, 2017]**: Let  $v \ge 0$  such that  $v(x + y) \le Cv(x)v(y)$  and

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

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

$$\lim_{N \to \infty} \left\| (-\Delta + \widetilde{v}_N + \kappa)^{-1} - (-\Delta + \widetilde{v} + \kappa)^{-1} \right\|_{\mathsf{HS}} = 0$$

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

$$\lim_{N \to \infty} \left\| \gamma_{N,\eta}^{(k)} - \gamma_H^{(k)} \right\|_{\mathsf{HS}} = 0$$

where  $\gamma_H^{(k)}$  are moments of **Hartree invariant measure** with external potential  $\tilde{v}$ .