

# **Derivation of invariant Gibbs measures for nonlinear Schrödinger equations from many-body quantum states**

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## I. Hartree theory

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

$$\begin{aligned}\mathcal{E}_H(\phi) = & \int [|\nabla\phi(x)|^2 + v(x)|\phi(x)|^2] dx \\ & + \frac{1}{2} \int w(x-y)|\phi(x)|^2|\phi(y)|^2 dx dy\end{aligned}$$

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

We assume  $v$  is **confining** and  $w \in L^\infty(\mathbb{R}^d)$  of **positive type**.

**Evolution:** the **time-dependent Hartree equation** is given by

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

**Invariant measures:** it is interesting to construct the **probability measure**, formally given by

$$\frac{1}{Z} e^{-[\mathcal{E}_H(\phi) + \kappa\|\phi\|_2^2]} d\phi$$

**Free invariant measure:** let  $h = -\Delta + v(x) + \kappa$  and

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

Since  $v$  confining,  $h$  has **pure point spectrum**, i.e.

$$h = \sum_{n \in \mathbb{N}} \lambda_n |u_n\rangle \langle u_n|$$

We will assume  $v$  to be s.t.

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

**Remark 1:** the bound  $\text{Tr } h^{-1} < \infty$  in  $d = 2, 3$  cannot hold, because of **lack of decay in momentum**.

**Remark 2:** for  $d = 1, 2$ , harmonic oscillator is just not confining enough.

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

$$\phi(x) = \sum_{n \in \mathbb{N}} \frac{\omega_n}{\sqrt{\lambda_n}} u_n(x)$$

Since

$$\mathcal{E}_0(\phi) = \langle \phi, h\phi \rangle = \sum_{n \in \mathbb{N}} |\omega_n|^2$$

we define probability measure  $\mu_0$  on set  $\mathbb{C}^{\mathbb{N}} = \{\{\omega_n\}_{n \in \mathbb{N}} : \omega_n \in \mathbb{C}\}$ , as the **product of Gaussian measures**, each having the density

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

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

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

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

**Expected  $H^s$  norm:** for  $s \in \mathbb{R}$ , we have

$$\mathbb{E}_{\mu_0} \|\phi\|_{H^s}^2 = \mathbb{E}_{\mu_0} \langle \phi, h^s \phi \rangle = \text{Tr } h^{-1+s}$$

The assumption  $\text{Tr } h^{-2} < \infty$  implies that  $\mathbb{E}_{\mu_0} \|\phi\|_{H^{-1}}^2 < \infty$ .

We **conclude**

$$\mu_0(H^{-1}(\mathbb{R}^d)) = 1, \quad \text{while} \quad \mu_0(L^2(\mathbb{R}^d)) = 0$$

for  $d = 2, 3$ .

**Example:** if  $h = -\Delta + \kappa$  on  $\mathbb{T}^d$ , we find

$$h e^{ip \cdot x} = (p^2 + \kappa) e^{ip \cdot x} \quad \text{for all } p \in 2\pi\mathbb{Z}^d$$

Hence

$$\mathbb{E}_{\mu_0} \|\phi\|_{H^s}^2 = \sum_{p \in 2\pi\mathbb{Z}^d} \frac{1}{(p^2 + \kappa)^{1-s}} < \infty$$

iff  $s < 1 - d/2$ .

**Hartree invariant measure:** try to define  $\mu_H$  as **absolutely continuous** probability measure w.r.t.  $\mu_0$  with density  $Z^{-1}e^{-W(\phi)}$ , where

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

In other words, try to define  $\mu_H$  such that

$$\mathbb{E}_H f(\phi) = \frac{\int f(\phi) e^{-W(\phi)} d\mu_0(\phi)}{\int e^{-W(\phi)} d\mu_0(\phi)}$$

For  $d = 1$ ,  $\phi$  is typically  $L^2$ , and

$$W(\phi) \leq \frac{\|w\|_\infty}{2} \|\phi\|_2^4 < \infty$$

Hence  $\mu_H$  **well-defined**.

For  $d = 2, 3$ , on the other hand, typical  $\phi$  is not  $L^2$  and  $W = \infty$ .

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

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

We define

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

and the **cutoff renormalized interaction**

$$W_K = \frac{1}{2} \int w(x-y) \left[ |\phi_K(x)|^2 - \rho_K(x) \right] \left[ |\phi_K(y)|^2 - \rho_K(y) \right] dx dy$$

**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  $\mu_H^r$  through

$$\mathbb{E}_H^r f(\phi) = \frac{\int f(\phi) e^{-W^r(\phi)} d\mu_0(\phi)}{\int e^{-W^r(\phi)} d\mu_0(\phi)}$$

One can check  $\mu_H^r$  is **invariant** with respect to the Hartree flow.

## II. Quantum systems in mean field regime

**$N$  particle systems**: described on **Hilbert space**  $L^2_s(\mathbb{R}^{dN})$ .

**Mean-field Hamilton operator**: has the form

$$H_N = \sum_{j=1}^N \left[ -\Delta_{x_j} + v(x_j) \right] + \frac{1}{N} \sum_{i < j}^N w(x_i - x_j)$$

Coupling constant  $N^{-1}$  characterizes **mean field** regime.

**Ground state**: exhibits **condensation**,  $\psi_N \simeq \phi^{\otimes N}$ .

Energy of condensate given by

$$\langle \phi^{\otimes N}, H_N \phi^{\otimes N} \rangle = N \mathcal{E}_H(\phi)$$

Hence: ground state condensates in **minimizer** of  $\mathcal{E}_H$  and

$$\lim_{N \rightarrow \infty} \frac{E_N}{N} = \min_{\varphi \in L^2(\mathbb{R}^d): \|\varphi\|_2=1} \mathcal{E}_H(\varphi)$$

**Dynamics:** governed by the many-body **Schrödinger** equation

$$i\partial_t\psi_{N,t} = H_N\psi_{N,t}$$

**Convergence to Hartree:** if initial data  $\psi_{N,0} \simeq \phi^{\otimes N}$ , then

$$\psi_{N,t} \simeq \phi_t^{\otimes N}$$

where  $\phi_t$  solves the time-dependent **Hartree equation**

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

with initial data  $\phi_{t=0} = \phi$ .

**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 measures in many-body setting?

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

$$\varrho_\beta = \frac{1}{Z_\beta} e^{-\beta H_N}$$

**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 to allow **fluctuations** of number of particles.

### III. Fock space and grand canonical ensemble

**Fock space:** we define

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

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

$$(a^*(f)\Psi)^{(m)}(x_1, \dots, x_m) = \frac{1}{\sqrt{m}} \sum_{j=1}^m f(x_j) \Psi^{(m-1)}(x_1, \dots, \cancel{x_j}, \dots, x_m)$$

$$(a(f)\Psi)^{(m)}(x_1, \dots, x_m) = \sqrt{m+1} \int dx \overline{f(x)} \Psi^{(m+1)}(x, x_1, \dots, x_m)$$

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

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

**Number of particles operator:** is given by

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

**Hamilton operator:** is defined through

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

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

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

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

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

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

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

Then

$$[a_N(x), a_N^*(y)] = \frac{1}{N} \delta(x-y), \quad [a_N(x), a_N(y)] = [a_N^*(x), a_N^*(y)] = 0$$

are **almost commuting**

Expressed in terms of the **rescaled fields**, we find

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

## 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**

$$\begin{aligned} \mathbb{E}_N^{(0)} a_N^*(u_i) a_N(u_i) &= \frac{\text{Tr} a_N^*(u_i) a_N(u_i) e^{-\lambda_i a_N^*(u_i) a_N(u_i)}}{\text{Tr} e^{-\lambda_i a_N^*(u_i) a_N(u_i)}} \\ &= \frac{1}{N} \frac{\sum_{n \in \mathbb{N}} n e^{-(\lambda_i/N)n}}{\sum_{n \in \mathbb{N}} e^{-(\lambda_i/N)n}} = \frac{1}{N} \frac{1}{e^{\lambda_i/N} - 1} \end{aligned}$$

Hence

$$\mathbb{E}_N^{(0)} \sum_i a_N^*(u_i) a_N(u_i) = \frac{1}{N} \sum_{i \in \mathbb{N}} \frac{1}{e^{\lambda_i/N} - 1} = \begin{cases} O(1), & \text{for } d = 1 \\ \rightarrow \infty, & \text{for } d = 2, 3 \end{cases}$$

**Interaction:** expectation of

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

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

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

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

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 state**

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

with

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

## V. Comparison with invariant measure for Hartree

**Correlation functions:** for  $k \in \mathbb{N}$ , define correlation function  $\gamma_N^{(k)}$  as non-negative operators on  $L^2(\mathbb{R}^{kd})$  with **kernel**

$$\begin{aligned}\gamma_N^{(k)}(x_1, \dots, x_k; y_1, \dots, y_k) &= \mathbb{E}_N^r a_N^*(x_1) \dots a_N^*(x_k) a_N(y_k) \dots a_N(y_1) \\ &= \text{Tr} a_N^*(x_1) \dots a_N^*(x_k) a_N(y_k) \dots a_N(y_1) \varrho_N^r\end{aligned}$$

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

$$\begin{aligned}\gamma_H^{(k)}(x_1, \dots, x_k; y_1, \dots, y_k) &= \mathbb{E}_H^r \bar{\phi}(x_1) \dots \bar{\phi}(x_k) \phi(y_k) \dots \phi(y_1) \\ &= \frac{\int \bar{\phi}(x_1) \dots \bar{\phi}(x_k) \phi(y_k) \dots \phi(y_1) e^{-W^r(\phi)} d\mu_0(\phi)}{\int e^{-W^r(\phi)} d\mu_0(\phi)}\end{aligned}$$

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

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

Conjecture has been proven by **Lewin-Nam-Rougerie** for  $d = 1$  (no Wick ordering).

We are mostly interested in the case  $d = 2, 3$ .

For technical reasons, we show conjecture for **slightly modified** many-body Gibbs states.

**Modification:** for fixed  $\eta > 0$ , we consider the **quantum state**

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

We denote by  $\gamma_{\eta,N}^{(k)}$  the correlation functions associated to  $\rho_{N,\eta}^r$ .

**Remark:**  $\varrho_{N,\eta}^r$  still density matrix of a mixed quantum state.

**Theorem [Fröhlich-Knowles-S.-Sohinger]:** let  $d = 2, 3$ ,

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

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

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

**Remark:** for  $d = 1$ , we recover the result by **Lewin-Nam-Rougerie**; in this case we can choose  $\eta = 0$ .

**Counterterm problem:** given rescaled **many-body Hamiltonian** with chemical potential

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

we rewrite it as

$$\mathbb{H}_N = \int a_N^*(x) [-\Delta_x + v(x) + (w * \rho_N)(x) + \kappa] a_N(x) dx - \langle w * \rho_N, \rho_N \rangle + \frac{1}{2} \int w(x-y) [a_N^*(x) a_N(x) - \rho_N(x)] [a_N^*(y) a_N(y) - \rho_N(x)] dx dy$$

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

$$\tilde{\mathbb{H}}_N = \int a_N^*(x) [-\Delta_x + v(x) + (w * (\rho_N - \bar{\rho}_N))(x) + \kappa] a_N(x) dx + \frac{1}{2} \int w(x-y) [a_N^*(x) a_N(x) - \rho_N(x)] [a_N^*(y) a_N(y) - \rho_N(y)] dx dy$$

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

The theorem can be applied to  $\tilde{\mathbb{H}}_N$  if we find confining potential

$$\tilde{v} = v + (w * (\rho_N - \bar{\rho}_N)) \quad \text{s.t.} \quad \rho_N(x) = \mathbb{E}_{-\Delta + \tilde{v} + \kappa}^{(0)} a_N^*(x) a_N(x)$$

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

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

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

$$\lim_{N \rightarrow \infty} \left\| (-\Delta + v_N + \kappa)^{-1} - (-\Delta + \tilde{v} + \kappa)^{-1} \right\|_{\text{HS}} = 0$$

Hence, after a change of the chemical potential, modified many-body quantum Gibbs state associated with  $\mathbb{H}_N$  is such that

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

where  $\gamma_H^{(k)}$  are moments of **inv. measure** with  $h = -\Delta + \tilde{v} + \kappa$ .

## VI. Some ideas from the proof

**Duhamel expansion:** start from

$$e^{-(1-2\eta)\mathbb{H}_N} = e^{-(1-2\eta)\mathbb{H}_{N,0}} + \int_0^{1-2\eta} dt e^{-(1-2\eta-t)\mathbb{H}_{N,0}} W_N^r e^{-t\mathbb{H}_N}$$

**Iterating**, we find

$$\begin{aligned} e^{-(1-2\eta)\mathbb{H}_N} &= e^{-(1-2\eta)\mathbb{H}_{N,0}} \\ &+ \sum_{m=1}^{n-1} \int_0^{1-2\eta} dt_1 \dots \int_0^{t_{m-1}} dt_m e^{-(1-2\eta-t_1)\mathbb{H}_{N,0}} W_N^r \dots W_N^r e^{-t_m\mathbb{H}_{N,0}} \\ &+ \int_0^{1-2\eta} dt_1 \dots \int_0^{t_{n-1}} dt_n e^{-(1-2\eta-t_1)\mathbb{H}_{N,0}} W_N^r \dots W_N^r e^{-t_n\mathbb{H}_N} \end{aligned}$$

Hence

$$\begin{aligned} e^{-\eta\mathbb{H}_{N,0}} e^{-(1-2\eta)\mathbb{H}_N} e^{-\eta\mathbb{H}_{N,0}} &= e^{-\mathbb{H}_{N,0}} \\ &+ \sum_{m=1}^{n-1} \int_{\eta}^{1-\eta} dt_1 \dots \int_{\eta}^{t_{m-1}} dt_m e^{-(1-t_1)\mathbb{H}_{N,0}} W_N^r \dots W_N^r e^{-t_m\mathbb{H}_{N,0}} \\ &+ \int_{\eta}^{1-\eta} dt_1 \dots \int_{\eta}^{t_{n-1}} dt_n e^{-(1-t_1)\mathbb{H}_{N,0}} W_N^r \dots W_N^r e^{-t_n\mathbb{H}_N} e^{-\eta\mathbb{H}_{N,0}} \end{aligned}$$

**Evolved fields operator:** remark

$$\begin{aligned}
 e^{t\mathbb{H}_{0,N}} a_N^*(f) e^{-t\mathbb{H}_{0,N}} &= \sum_j \langle u_j, f \rangle e^{t\lambda_j} a_N^*(u_j) a_N(u_j) a_N^*(u_j) e^{-t\lambda_j} a_N^*(u_j) a_N(u_j) \\
 &= \sum_j \langle u_j, f \rangle e^{t\lambda_j/N} a_N^*(u_j) = a_N^*(e^{-th/N} f)
 \end{aligned}$$

**Fully expanded terms:** need to compute **free expectations!**

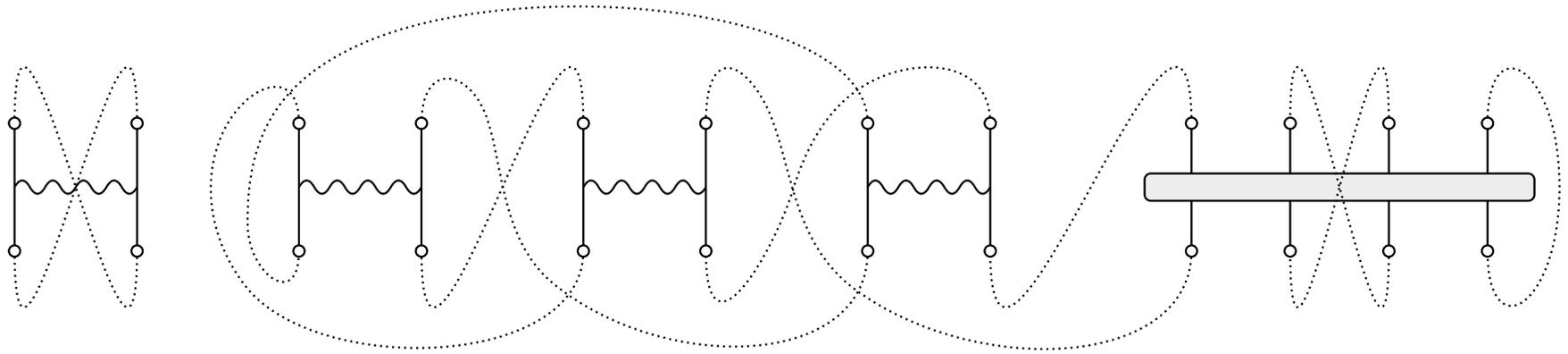
**Wick theorem:** we have

$$\begin{aligned}
 \mathbb{E}_{N,\kappa}^{(0)} a_N^{\#1}(f_1) \dots a_N^{\#2m}(f_{2m}) \\
 = \sum_{\pi} \mathbb{E}_{N,\kappa}^{(0)} \left[ a_N^{\#i_1}(f_{i_1}) a_N^{\#\ell_1}(f_{\ell_1}) \right] \dots \mathbb{E}_{N,\kappa}^{(0)} \left[ a_N^{\#i_m}(f_{i_m}) a_N^{\#\ell_m}(f_{\ell_m}) \right]
 \end{aligned}$$

**Non-vanishing expectations:** are only

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

**Diagrammatic expansion:** pairings encoded in diagrams



Wick ordering implies **no pairing** between fields with same  $x$ .

**Bound:** using diagrammatic representation and **assumption**

$$\text{Tr } h^{-2} < \infty,$$

we conclude that contribution of each pairing is bounded by a constant, **uniformly** in  $N$ .

**Convergence:** as  $N \rightarrow \infty$ , contribution of each pairing tends to corresponding term in expansion of **Hartree inv. measure**.

**Error term:** use **Cauchy-Schwarz** to get rid of interacting term.

All interactions  $W_N^r$  are controlled through the free state.

Here we need **modification**, to avoid that interacting exponential carries full time.

**Final obstacle:** number of pairing  $\sim (2n)!$  Time integral  $\sim 1/n!$

The series **does not converge!**

What saves us is **Borel resummation**.

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

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

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

$$|a_m| + \sup_N |a_{m,N}| \leq C^m m!, \quad |R_m(z)| + \sup_N |R_{m,N}(z)| \leq C^m |z|^m m!$$

for all  $m \in \mathbb{N}$ ,  $z \in \mathcal{C}_R$ .

Suppose moreover that, for all  $m \in \mathbb{N}$ :  $\lim_{N \rightarrow \infty} |a_{m,N} - a_m| = 0$ .

Then  $A_N(z) \rightarrow A(z)$  for all  $z \in \mathcal{C}_R$ .