FS 08/09

Due: 24.03.09

1. Convex functions and Legendre transform

First we recall what it means for a function to be convex: A function $f : D \to \mathbb{R}$ $(D \subset \mathbb{R}^n)$ is convex, if its epigraph is a closed convex set in \mathbb{R}^{n+1} . The ephigraph is defined as

$$\Gamma(f) := \{ (x, t) : x \in D, t \ge f(x) \}.$$
(1)

This definition implies, of course, $f(\lambda x + (1 - \lambda)y) \leq \lambda f(x) + (1 - \lambda)f(y)$, $0 \leq \lambda \leq 1$. One observes that convexity implies continuity of f in Int(D). The Legendre transform f^* of f is defined for those $p \in \mathbb{R}^n$ for which

$$f^*(p) = \sup_{x \in D} \left((p, x) - f(x) \right)$$
(2)

is finite. D^* is then the set of such p. Show that

- a) $f^* : D^* \to \mathbb{R}$ is convex.
- b)* if f is convex, then $(f^*)^* = f$
- c) if f = f(x, y) is convex in (x, y) then $f^*(p, y) = \sup_x [(p, x) f(x, y)]$ is concave in y.

We restrict our discussion to the case where n = 1 and f convex.

- d) Let p_0 be the slope of a supporting tangent line at x_0 , i.e., $f(x) \ge f(x_0) + p_0(x x_0)$. Find $f^*(p_0)$. Note that if f is differentiable then $p_0 = f'(x_0)$. Moreover, if f is strictly convex we have $x_0 = (f')^{-1}(p_0)$.
- e) When can the supremum in (2) be dropped? Note that this has been used in the lecture notes for diverse explicite calculations. Finally, convince yourself that if f(x) contains a linear piece from x_1 to x_2 with slope p_0 , then $f^*(p_0)$ has a cusp, i.e., it is continuous, but not differentiable. However, the left- and right-derivative at $f^*(p_0)$ exist and are equal to x_1 and x_2 , respectively.

2. Effective potential of the anharmonic oscillator

The aim of this exercise is to determine the effective potential of the anharmonic oscillator to one-loop order. Its Hamiltonian is

$$H := \frac{1}{2}P^2 + \frac{\mu^2}{2}Q^2 + \frac{\lambda}{4!}Q^4.$$
(3)

Let $H_J := H - JQ$, where J is a source term to be chosen appropriately in the following. The euclidean action corresponding to H is given by

$$S(q) = \frac{1}{\lambda} \int \mathrm{d}s \left(\frac{1}{2} \, \dot{q}(s)^2 + U(q(s)) \right) \,, \tag{4}$$

where the potential is given by

$$U(q) = \frac{\mu^2}{2}q^2 + \frac{1}{4!}q^4.$$
 (5)

Note that we have rescaled the variables $q \to \sqrt{\lambda}q$. As in the lecture notes we choose a source term $J(t) = J_0\chi_{[0,T]}$ such that $\frac{\delta W(J)}{\delta J} = \langle \Omega_{J_0}|Q|\Omega_{J_0}\rangle =: q_c$ is constant. We set $q(s) =: q_c + \xi(s)$.

The one-loop expansion is obtained by expanding the potential U(q) up to second order in ξ around q_c .

a) Determine the effective action $\Gamma(q_c)$ to one-loop order. Hint: Choose $J_0 = U'(q_c)$ and use 1e).

The effective potential is defined as

$$V(q_c) := \lim_{T \to \infty} \frac{1}{T} \Gamma(q_c) \,. \tag{6}$$

b) Show that the effective potential is given to one loop order by

$$V(q_c) = \frac{1}{\lambda} \left(\frac{\mu^2}{2} q_c^2 + \frac{1}{4!} q_c^4 \right) + \frac{1}{2} \int \frac{\mathrm{d}k}{2\pi} \log(k^2 + \mu^2 + \frac{1}{2} q_c^2) \,. \tag{7}$$

Remark: More precisely, the effective potential is given by the convex envelope of (7).

3. Effective potential and renormalisation

The one-loop contribution to the effective potential in dimension d is given by

$$V_{1\text{Loop}}(\phi_c) = \frac{1}{2} \int \frac{\mathrm{d}^d k}{(2\pi)^d} \log(k^2 + U''(\phi_c)) \,, \tag{8}$$

where the momentum integration is cut-off at some Λ . See equation (3.85) in the lecture notes.

- a) Compute this integral in dimension one and four.
- b) Fix the counter terms in dimension one and four using eq (3.87) in the lecture notes.
- c)* Repeat the above steps for general dimensions.