

Ward identities in matrix models arising from noncommutative geometry

Raimar Wulkenhaar

Mathematisches Institut der Westfälischen Wilhelms-Universität
Münster, Germany



(based on joint work with Harald Grosse)

Introduction

- The **Standard Model** is a **perturbatively renormalisable quantum field theory**.
- Scattering amplitudes can be computed as **formal power series in coupling constants such as $e^2 \approx \frac{1}{137}$** .
The first terms agree to high precision with experiment.
- The **radius of convergence in e^2 is zero!**

- Refined summation techniques (e.g. Borel) may establish **reasonable domains of analyticity**.
- Unfortunately, this also fails for QED due to the **Landau ghost problem**.

It is expected to work for **non-Abelian gauge theories** because of **asymptotic freedom**.

But these theories are too complicated.

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QFT's on **noncommutative geometries** may provide toy models for **non-perturbative renormalisation** in four dimensions.

These models may have new **Ward identities** which constrain the renormalisation flow.

General matrix models

- I – set of indices (finite, countable or continuous)
- $\mathcal{M} = \{M = (M_{ab})_{a,b \in I}\}$ space of matrices (with topology)
 product $(MN)_{ab} = \sum_{c \in I} M_{ac} N_{cb}$, trace $\text{tr}(M) = \sum_{a \in I} M_{aa}$
 for continuous I take $(MN)_{ab} = \int_I d\mu(c) M_{ac} M_{cb}$
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 $\mathcal{M}_* = \{M = M^* \in \mathcal{M}\}$, where $(M^*)_{ab} = \overline{M_{ba}}$ adjoint
- **action** = non-linear functional S on \mathcal{M}_* . We consider

$$S[\phi] = \text{tr}(E\phi^2) + V[\phi], \quad V[\phi] = \text{tr}(P[\phi])$$

where $E \in \mathcal{M}_*$ is a positive external matrix and $P[\phi]$ an (e.g. even) polynomial in ϕ with scalar coefficients.

Euclidean quantum field theory

- action with source term \longrightarrow partition function

$$\mathcal{Z}[\mathcal{J}] = \int \mathcal{D}\phi \exp(-\mathcal{S}[\phi] + \text{tr}(\phi\mathcal{J}))$$

where $\mathcal{D}\phi = \prod_{a,b \in I} d\phi_{ab}$

- connected correlation functions obtained from $\mathcal{W}[\mathcal{J}] = \ln \mathcal{Z}[\mathcal{J}]$ as

$$\langle \varphi_{a_1 b_1} \cdots \varphi_{a_n b_n} \rangle = \frac{\partial^n \mathcal{W}[\mathcal{J}]}{\partial \mathcal{J}_{b_1 a_1} \cdots \partial \mathcal{J}_{b_n a_n}} \Big|_{\mathcal{J}=0}$$

- unless I is finite, the resulting index sums may diverge and require a renormalisation

Ward identity

- unitary transformation $\phi \mapsto \tilde{\phi} = U\phi U^*$
 $U \in \mathcal{M}''$ with $UU^* = U^*U = \text{id}$, leaves \mathcal{M}_* invariant:

$$\int \mathcal{D}\phi \exp(-\mathcal{S}[\phi] + \text{tr}(\phi\mathcal{J})) = \int \mathcal{D}\tilde{\phi} \exp(-\mathcal{S}[\tilde{\phi}] + \text{tr}(\tilde{\phi}\mathcal{J}))$$

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- measure unitarily invariant: $\mathcal{D}\tilde{\phi} = \mathcal{D}\phi$:

$$0 = \int \mathcal{D}\phi \left[\exp(-\mathcal{S}[\phi] + \text{tr}(\phi\mathcal{J})) - \exp(-\mathcal{S}[\tilde{\phi}] + \text{tr}(\tilde{\phi}\mathcal{J})) \right]$$

note: $[] \neq 0$ because $\text{tr}(E\phi^2)$, $\text{tr}(\phi\mathcal{J})$ not unitarily invariant!

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- linearisation \longrightarrow **Ward identity**

$$0 = \int \mathcal{D}\phi \left[E\phi\phi - \phi\phi E - \mathcal{J}\phi + \phi\mathcal{J} \right] \exp(-\mathcal{S}[\phi] + \text{tr}(\phi\mathcal{J}))$$

use functional derivative $\phi_{ab} = \frac{\partial}{\partial J_{ba}}$:

Proposition

The partition function $\mathcal{Z}[J]$ of the matrix model defined by the external matrix E satisfies the $|I| \times |I|$ Ward identities

$$0 = \sum_{m,n \in I} \left(E_{bn} \frac{\partial^2 \mathcal{Z}}{\partial J_{am} \partial J_{mn}} - E_{ma} \frac{\partial^2 \mathcal{Z}}{\partial J_{mn} \partial J_{nb}} \right) - \sum_{n \in I} \left(J_{bn} \frac{\partial \mathcal{Z}}{\partial J_{an}} - J_{na} \frac{\partial \mathcal{Z}}{\partial J_{nb}} \right)$$

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Class of examples motivated by NCG

$E_{mn} = E_m \delta_{mn}$ diagonal with $m \mapsto E_m > 0$ injective:

$$0 = \sum_{n \in I} \left((E_a - E_p) \frac{\partial^2 \mathcal{Z}}{\partial J_{an} \partial J_{np}} + J_{pn} \frac{\partial \mathcal{Z}}{\partial J_{an}} - J_{na} \frac{\partial \mathcal{Z}}{\partial J_{np}} \right)$$

We will see: These Ward identities and the choice of $V[\phi]$ determine the QFT of the matrix model non-perturbatively!

Decomposition into cycles

From perturbative expansion into **ribbon graphs for diagonal E** :
right index of J_{ab} is left index of another J_{bc} , or of the same J_{bb} .

Decomposition of $\mathcal{W}[\mathcal{J}]$ for even $V[\phi]$ into **J-cycles**:

$$\begin{aligned} \mathcal{W}[\mathcal{J}] = & \mathcal{W}[0] + \frac{1}{2} \sum_{p,q \in I} G_{pq}(J_{pq}J_{qp}) + \frac{1}{2} \sum_{p,q \in I} G_{p|q}(J_{pp})(J_{qq}) \\ & + \frac{1}{4} \sum_{p,q,r,s \in I} G_{pqrs}(J_{pq}J_{qr}J_{rs}J_{sp}) + \frac{1}{3} \sum_{p,q,r,s \in I} G_{pqr|s}(J_{pq}J_{qr}J_{rp})(J_{ss}) \\ & + \frac{1}{8} \sum_{p,q,r,s \in I} G_{pq|rs}(J_{pq}J_{qp})(J_{rs}J_{sr}) + \frac{1}{4} \sum_{p,q,r,s \in I} G_{pq|r|s}(J_{pq}J_{qp})(J_{rr})(J_{ss}) \\ & + \frac{1}{24} \sum_{p,q,r,s \in I} G_{p|q|r|s}(J_{pp})(J_{qq})(J_{rr})(J_{ss}) + \mathcal{O}(J^6) \end{aligned}$$

Attention: $G_{pp}J_{pp}J_{pp}$ is topologically different from $G_{p|p}J_{pp}J_{pp}$!

A continuity argument

$$G_{pp} = \lim_{q \rightarrow p, q \neq p} G_{pq} \quad \text{versus} \quad G_{p|p} = \lim_{q \rightarrow p, q \neq p} G_{p|q}$$

Perturbatively, the G_{pq} , $G_{p|q}$ etc are **functions solely of $\{E_m\}$** .
 We formally extend E_m to any injective C^1 -function on a **continuous extension of l** .

→ limits perturbatively well-defined, assumed to remain non-perturbatively true

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We now derive a formula for

$$\sum_{n \in I} \frac{\partial^2 \mathcal{Z}[J]}{\partial J_{an} \partial J_{np}} = \sum_{n \in I} \left(\frac{\partial^2 \mathcal{W}[J]}{\partial J_{an} \partial J_{np}} + \frac{\partial \mathcal{W}[J]}{\partial J_{an}} \frac{\partial \mathcal{W}[J]}{\partial J_{np}} \right) \mathcal{Z}[J]$$

There are again two pieces: A continuous part defined for $p \neq a$ with continuous limit $p \rightarrow a$, and a singular part δ_{ap} .

Main Theorem

For diagonal injective E one has

$$\begin{aligned}
 & \sum_{n \in I} \frac{\partial^2 \mathcal{Z}[\mathcal{J}]}{\partial \mathcal{J}_{an} \partial \mathcal{J}_{np}} \\
 &= \delta_{ap} \left(\sum_{n \in I} G_{an} + G_{a|a} + \sum_{n,r \in I} G_{anrn} \mathcal{J}_{rn} \mathcal{J}_{nr} + \sum_{n,s \in I} G_{ann|s} \mathcal{J}_{nn} \mathcal{J}_{ss} \right. \\
 & \quad + \frac{1}{2} \sum_{n,r,s \in I} G_{an|rs} \mathcal{J}_{rs} \mathcal{J}_{sr} + \frac{1}{2} \sum_{n,r,s \in I} G_{an|r|s} \mathcal{J}_{rr} \mathcal{J}_{ss} \\
 & \quad \left. + \frac{1}{2} \sum_{r,s \in I} G_{rs|a|a} \mathcal{J}_{rs} \mathcal{J}_{sr} + \frac{1}{2} \sum_{r,s \in I} G_{r|s|a|a} \mathcal{J}_{rr} \mathcal{J}_{ss} + \mathcal{O}(\mathcal{J}^4) \right) \mathcal{Z}[\mathcal{J}] \\
 & - \frac{1}{E_a - E_p} \sum_{n \in I} \left(\mathcal{J}_{pn} \frac{\partial \mathcal{Z}[\mathcal{J}]}{\partial \mathcal{J}_{an}} - \mathcal{J}_{na} \frac{\partial \mathcal{Z}[\mathcal{J}]}{\partial \mathcal{J}_{np}} \right)
 \end{aligned}$$

The $\mathcal{O}(\mathcal{J}^4)$ terms are explicitly known. **Injectivity of E is crucial!**

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expand $\mathcal{W}[\mathcal{J}]$ into **J-cycles**; two sources:

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expand $\mathcal{W}[\mathcal{J}]$ into **J-cycles**; two sources:

$$(1) \quad \sum_{n \in I} \frac{\partial^2}{\partial J_{an} \partial J_{np}} (J_{rr} J_{ss}) = 2\delta_{ap} \delta_{ar} \delta_{as}$$

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$$(2) \quad \begin{aligned} & \sum_{n \in I} \frac{\partial^2}{\partial J_{an} \partial J_{np}} (J_{rs} J_{st} J_{tu} \dots J_{zr}) \\ &= \#(\mathcal{J}) \times \sum_{n \in I} \frac{\partial}{\partial J_{an}} (J_{pt} J_{tu} \dots J_{zn}) \delta_{nr} \delta_{ps} \\ &= \#(\mathcal{J}) \times \sum_{n \in I} (J_{nu} \dots J_{zn}) \delta_{ap} \delta_{nr} \delta_{as} \delta_{nt} + \text{cont}(\mathbf{a}, p) \end{aligned}$$

How to use the Ward identity

Functional integration yields, up to irrelevant constant,

$$\mathcal{Z}[\mathbf{J}] = e^{-V[\frac{\partial}{\partial \mathbf{J}}]} e^{\frac{1}{2} \langle \mathbf{J}, \mathbf{J} \rangle_E}, \quad \langle \mathbf{J}, \mathbf{J} \rangle_E := \sum_{m,n \in I} \frac{J_{mn} J_{nm}}{E_m + E_n}$$

Example: G_{ab} (for $a \neq b$)

$$G_{ab} = \frac{1}{\mathcal{Z}[0]} \frac{\partial^2 \mathcal{Z}[\mathbf{J}]}{\partial J_{ba} \partial J_{ab}} \Big|_{\mathbf{J}=0} = \frac{1}{\mathcal{Z}[0]} \left\{ \frac{\partial}{\partial J_{ba}} e^{-V[\frac{\partial}{\partial \mathbf{J}}]} \frac{\partial}{\partial J_{ab}} e^{\frac{1}{2} \langle \mathbf{J}, \mathbf{J} \rangle_E} \right\} \Big|_{\mathbf{J}=0}$$

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$\frac{\partial(-V)}{\partial \phi_{ab}}$ contains, for any V , the twofold derivative $\frac{\partial^2}{\partial J_{an} \partial J_{np}}$

Results for $V[\phi] = \frac{\lambda}{4}\text{tr}(\phi^4)$

$$\begin{aligned}
 G_{ab} = & \frac{1}{E_a + E_b} - \frac{\lambda}{E_a + E_b} \left(G_{ab} \sum_{n \in I} G_{an} + G_{ab} G_{a|a} \right. \\
 & \left. + G_{aaba} + G_{abab} + \sum_{n \in I} G_{an|ab} + G_{ab|a|a} \right) \\
 & + \frac{\lambda}{E_a + E_b} \left(\sum_{p \in I} \frac{G_{pb} - G_{ab}}{E_p - E_a} + \frac{G_{b|b} - G_{a|b}}{E_b - E_a} \right)
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 G_{a|b} &= -\frac{\lambda}{E_a + E_a} \left(G_{a|b} \sum_{n \in I} G_{an} + G_{a|b} G_{a|a} \right. \\
 &\quad \left. + G_{aaa|b} + G_{abb|a} + \sum_{n \in I} G_{an|a|b} + G_{a|b|a|a} \right) \\
 &\quad + \frac{\lambda}{E_a + E_a} \left(\frac{G_{bb} - G_{ab}}{E_b - E_a} + \sum_{p \in I} \frac{G_{p|b} - G_{a|b}}{E_p - E_a} \right)
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- Our connected functions G_{ab} , $G_{a|b}$, G_{abcd} , etc., involve all these topologies. Accordingly, we expand

$$G_{ab} = \sum_{g=0}^{\infty} G_{ab}^g, \quad G_{a|b} = \sum_{g=0}^{\infty} G_{a|b}^g, \quad G_{abcd} = \sum_{g=0}^{\infty} G_{abcd}^g,$$

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 etc.
- The operations leading to the Ward identities **increase the genus by 1 whenever two J -cycles are connected by a bridge**

We find:

$$\begin{aligned}
G_{ab}^g &= \frac{\delta_{g0}}{E_a + E_b} - \frac{\lambda}{E_a + E_b} \left(\sum_{g'+g''=g} G_{ab}^{g'} \sum_{n \in I} G_{an}^{g''} + \sum_{g'+g''=g-1} G_{ab}^{g'} G_{a|a}^{g''} \right. \\
&\quad \left. + G_{aaba}^{g-1} + G_{abab}^{g-1} + \sum_{n \in I} G_{an|ab}^{g-1} + G_{ab|a|a}^{g-1} \right) \\
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\end{aligned}$$

Theorem

The **(unrenormalised!)** planar regular two-point function of the (E, ϕ^4) -QFT satisfies, and is determined by, the closed system of non-linear equations

$$G_{ab}^0 = \frac{1}{E_a + E_b} - \frac{\lambda}{E_a + E_b} \left(G_{ab}^0 \sum_{n \in I} G_{an}^0 - \sum_{p \in I} \frac{G_{pb}^0 - G_{ab}^0}{E_p - E_a} \right)$$

There is a hierarchy such that **all other equations are affine in the top degree function.**

Renormalisation

For **infinite matrices**, the index sums diverge and require (if possible!) a **renormalisation of E and the coupling constants** in $V[\phi]$

example:

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example: ϕ^4 on $4D$ -Moyal space w/ harmonic oscillator potential

$$S[\phi] = \int d^4x \left(\frac{Z}{2} \phi \star (-\Delta + \Omega^2 \tilde{x}^2 + \mu_0^2) \phi + \frac{\lambda_0 Z^2}{4} \phi \star \phi \star \phi \star \phi \right) (x)$$

Moyal product \star defined by Θ and $\tilde{x} := 2\Theta^{-1} \cdot x$

parameters: $\mu_0^2, \lambda_0, Z \in \mathbb{R}_+$ and $\Omega \in [0, 1]$

- **renormalisable as formal power series** in λ [Grosse-W.]
means: well-defined **perturbative** quantum field theory
- **β -function vanishes to all orders** in λ for $\Omega = 1$
[Disertori-Gurau-Magnen-Rivasseau]
means: model is believed to exist **non-perturbatively**

Up to the sign of μ_0^2 , this model arises from a **spectral triple**.

Rewriting as a matrix model

- Moyal algebra has a basis in which \star -product becomes matrix product for $I = \mathbb{N}^2$ (in d dimensions: $I = \mathbb{N}^{\frac{d}{2}}$)
- The kinetic term is of non-local form $\text{Tr}(\mathcal{E}(\phi \otimes \phi))$. For $\Omega = 1$ it reduces to $\text{tr}(E\phi\phi)$, with

$$E_{mn} = \delta_{m_1 n_1} \delta_{m_2 n_2} Z \left(m_1 + m_2 + \frac{\mu_0^2}{2} \right), \quad m = (m_1, m_2) \in \mathbb{N}^2$$

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- But G_{mn} , etc. **only depend on $|m| = m_1 + m_2$** , and each sum over m_1, m_2 with $|m| = m_1 + m_2$ yields a **measure factor $(|m| + 1)$** .

$$\left[\text{In } d \text{ dimensions, the measure is } \binom{|m| + \frac{d}{2} - 1}{\frac{d}{2} - 1} \right]$$

With cut-off N and $a \equiv |a|$, the equation becomes

$$G_{ab}^0 = \frac{1}{z(a + b + \mu_0^2)} - \frac{\lambda}{(a + b + \mu_0^2)} \left(z G_{ab}^0 \sum_{n=0}^N (n+1) G_{an}^0 - \sum_{p=0}^N (p+1) \frac{G_{pb}^0 - G_{ab}^0}{p-a} \right)$$

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- We pass to 1PI functions $G_{ab}^0 = (Z(a + b + \mu_0^2) - \Gamma_{ab})^{-1}$ and Taylor-expand $\Gamma_{ab} = Z\mu_0^2 - \mu^2 + (Z-1)(a+b) + \Gamma_{ab}^{ren}$
- **normalisation conditions:** $\Gamma_{00}^{ren} = 0$ and $(\partial\Gamma^{ren})_{00} = 0$ determine μ_0^2 and Z .
- no renormalisation of $\lambda = \lambda_0$ because of $\beta_\lambda = 0$

With **cut-off** N and $a \equiv |a|$, the equation becomes

$$G_{ab}^0 = \frac{1}{Z(a+b+\mu_0^2)} - \frac{\lambda}{(a+b+\mu_0^2)} \left(Z G_{ab}^0 \sum_{n=0}^N (n+1) G_{an}^0 - \sum_{p=0}^N (p+1) \frac{G_{pb}^0 - G_{ab}^0}{p-a} \right)$$

- We pass to 1PI functions $G_{ab}^0 = (Z(a+b+\mu_0^2) - \Gamma_{ab})^{-1}$ and Taylor-expand $\Gamma_{ab} = Z\mu_0^2 - \mu^2 + (Z-1)(a+b) + \Gamma_{ab}^{ren}$
- **normalisation conditions:** $\Gamma_{00}^{ren} = 0$ and $(\partial\Gamma^{ren})_{00} = 0$ determine μ_0^2 and Z .
- no renormalisation of $\lambda = \lambda_0$ because of $\beta_\lambda = 0$

After introduction of **continuous variables** $a = \mu^2 \frac{\alpha}{1-\alpha}$ and **elimination of Z, μ_0** , the limit $N \rightarrow \infty$ exists:

Theorem [Grosse-W., 2009]

The renormalised planar connected two-point function $G_{\alpha\beta}$ of self-dual n.c. ϕ_4^4 -theory satisfies (and is determined by)

$$\begin{aligned}
 G_{\alpha\beta} = & 1 + \lambda \left(\frac{1-\alpha}{1-\alpha\beta} (\mathcal{M}_\beta - \mathcal{L}_\beta - \beta\mathcal{Y}) + \frac{1-\beta}{1-\alpha\beta} (\mathcal{M}_\alpha - \mathcal{L}_\alpha - \alpha\mathcal{Y}) \right. \\
 & + \frac{(1-\alpha)(1-\beta)}{1-\alpha\beta} (G_{\alpha\beta} - 1)\mathcal{Y} - \frac{\alpha(1-\beta)}{1-\alpha\beta} (\mathcal{L}_\beta + \mathcal{N}_{\alpha\beta} - \mathcal{N}_{\alpha 0}) \\
 & \left. + \frac{1-\beta}{1-\alpha\beta} \left(\frac{G_{\alpha\beta}}{G_{0\alpha}} - 1 \right) (\mathcal{M}_\alpha - \mathcal{L}_\alpha + \alpha\mathcal{N}_{\alpha 0}) \right)
 \end{aligned}$$

with $\alpha, \beta \in [0, 1)$ and

$$\begin{aligned}
 \mathcal{L}_\alpha &:= \int_0^1 d\rho \frac{G_{\alpha\rho} - G_{0\rho}}{1-\rho} & \mathcal{M}_\alpha &:= \int_0^1 d\rho \frac{\alpha G_{\alpha\rho}}{1-\alpha\rho} \\
 \mathcal{N}_{\alpha\beta} &:= \int_0^1 d\rho \frac{G_{\rho\beta} - G_{\alpha\beta}}{\rho-\alpha} & \mathcal{Y} &= \lim_{\alpha \rightarrow 0} \frac{\mathcal{M}_\alpha - \mathcal{L}_\alpha}{\alpha}
 \end{aligned}$$

Theorem

The renormalised planar 1PI four-point function $\Gamma_{\alpha\beta\gamma\delta}$ of self-dual n.c. ϕ_4^4 -theory satisfies (and is determined by)

$$\Gamma_{\alpha\beta\gamma\delta} = \lambda \cdot \frac{\left(1 - \frac{(1-\alpha)(1-\gamma\delta)(G_{\alpha\delta} - G_{\gamma\delta})}{G_{\gamma\delta}(1-\delta)(\alpha-\gamma)} + \int_0^1 \rho d\rho \frac{(1-\beta)(1-\alpha\delta)G_{\beta\rho}G_{\delta\rho}}{(1-\beta\rho)(1-\delta\rho)} \frac{\Gamma_{\rho\beta\gamma\delta} - \Gamma_{\alpha\beta\gamma\delta}}{\rho-\alpha}\right)}{G_{\alpha\delta} + \lambda \left((\mathcal{M}_\beta - \mathcal{L}_\beta - \mathcal{Y})G_{\alpha\delta} + \int_0^1 d\rho \frac{G_{\alpha\delta}G_{\beta\rho}(1-\beta)}{(1-\delta\rho)(1-\beta\rho)} + \int_0^1 \rho d\rho \frac{(1-\beta)(1-\alpha\delta)G_{\beta\rho}}{(1-\beta\rho)(1-\delta\rho)} \frac{(G_{\rho\delta} - G_{\alpha\delta})}{(\rho-\alpha)} \right)}$$

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Corollary

$\Gamma_{\alpha\beta\gamma\delta} = 0$ is not a solution!

We have a non-trivial (interacting) QFT in four dimensions!

Discussion

These integral equations determine the ϕ^{*4} -Euclidean QFT non-perturbatively. The main difficulty is the **non-linearity** of the equation for $G_{\alpha\beta}$.

- We were able to solve the non-linearity perturbatively up to order λ^3 . There appear iterated integrals which evaluate to polylogarithms and ζ -functions.

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- We were able to solve the non-linearity perturbatively up to order λ^3 . There appear **iterated integrals which evaluate to polylogarithms and ζ -functions**.
- In 2D, where the renormalised equation for $G_{\alpha\beta}$ is quadratic, we were able to exactly solve the **reduced equation** with the quadratic term omitted. The solution exists for all $\lambda \in \mathbb{R}$, but is more regular for $\lambda > -1$.
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Thus, constructing this interacting renormalised QFT amounts to solve the single non-linear integral equation for $G_{\alpha\beta}$

Reduced equation in 2D

Let $\beta > 0$, or $\lambda > -1$ in case of $\beta = 0$. For $f, g \in C(]0, 1[)$, with $g_\sigma, \log(1 - \sigma)f_\sigma$ integrable, the integral equation

$$\mathcal{J}_{\alpha\beta} = \int_0^1 d\sigma \frac{f_\sigma + (1 - \alpha)g_\sigma}{1 - \alpha\sigma} + \lambda \frac{(1 - \alpha)(1 - \beta)}{1 - \alpha\beta} \int_0^1 d\rho \frac{\mathcal{J}_{\alpha\beta} - \mathcal{J}_{\rho\beta}}{\alpha - \rho}$$

has the solution

$$\mathcal{J}_{\alpha\beta} = \int_0^1 d\sigma \left\{ \frac{f_\sigma + (1 - \alpha)g_\sigma}{1 - \alpha\sigma} - \left(\frac{1 - \sigma_\beta}{1 - \alpha\sigma_\beta} - \frac{1 - \sigma}{1 - \alpha\sigma} \right) \frac{\lambda(1 - \beta) \frac{\log(1 - \sigma)}{\sigma} (\sigma f_\sigma - (1 - \sigma)g_\sigma)}{\sigma - \beta - \lambda(1 - \beta)(1 - \sigma) \log(1 - \sigma)} \right\},$$

where σ_β is a function of $\beta \in [0, 1[$ and $\lambda \in \mathbb{R}$ given implicitly by the unique solution in $[0, 1[$ of the equation

$$0 = \sigma_\beta - \beta - \lambda(1 - \beta)(1 - \sigma_\beta) \log(1 - \sigma_\beta)$$