

# ON THE QUESTION OF POINTS OF NONANALYTICITY OF THE GREEN FUNCTIONS OF A SYSTEM OF INTERACTING PARTICLES

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**Abstract**

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**PHYSICS**

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## ON THE QUESTION OF POINTS OF NONANALYTICITY OF THE GREEN FUNCTIONS OF A SYSTEM OF INTERACTING PARTICLES

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1. Phase transitions (including those of the second kind) in nonrelativistic systems of interacting particles (see, for example, <sup>(1-5)</sup>) testify to a nonanalytic dependence of the specific heat and the thermodynamic potential of the indicated systems on the temperature difference  $\Delta T = T_0 - T$  ( $T_0$  is the temperature of the phase transition). The nonanalytic dependence on  $\Delta T$  may be a consequence of the nonanalyticity of the exact one-particle (two-particle, etc.) thermodynamic Green functions of the system, defined by the corresponding equations with variational derivatives (Schwinger equations). It is shown below that such a dependence does indeed exist and can be extracted from the exact Green functions of the system, written with the aid of functional integrals over “external fields”<sup>(6)</sup> and “classical” trajectories<sup>(7)</sup>, using a variant of perturbation theory consisting in expanding the functional integrals (without restrictions on the interaction parameter or the density of the number of particles) in a series in their deviation from Gaussian integrals over “external fields.” It is also shown that near the points of nonanalyticity, i.e., as  $\Delta T \rightarrow 0$ , the “non-Gaussian” corrections to the Green function are small.

2. Consider a system of  $N$  interacting nonrelativistic particles (Bose or Fermi particles), described by the creation and annihilation operators from the ground state of particles and field quanta of the interaction  $\Psi(x)$ ,  $\Psi^*(x)$ , and  $A(x)$ , respectively, and by the Hamiltonian  $H = \Delta/2m + A(x)$  ( $\hbar = c = 1$ ). We define the interaction energy of two particles of the system by the relation ( $g$  is the interaction constant)

$$D_0(x) = g^2 \sum_n \int dp \frac{e^{ipx}}{L(p, w_n)},$$

where  $L(p, w_n)$  characterizes the type of interaction and satisfies the condition  $L(0) < \infty$ . Following <sup>(6,8,9)</sup>, it is not difficult to show that the exact solution of

the thermodynamic Schwinger equation ( $t = -i\beta$ ;  $\beta = 1/kT$ ;  $x = \mathbf{x}, t$ )

$$\left[ -i\frac{\partial}{\partial t} - \frac{\Delta}{2m} - \langle A(x) \rangle + ig\frac{\delta}{\delta I_0(x)} \right] G(x, x') = \delta(x - x'),$$

$$L(\Delta, \partial/\partial t)\langle A(x) \rangle = I_0(x) + igG(x, x) \quad (1)$$

for the thermodynamic one-particle causal Green function  $G(x, x') = \langle T(\Psi(x)\Psi^*(x')) \rangle$  ( $\langle \dots \rangle$  denotes averaging over the statistical ensemble), which describes the behavior of the system under consideration, has the form

$$G(x, x) = \frac{1}{\langle S \rangle} \int dA(x) \exp \left\{ -\frac{i}{2} \int A(x) D_0^{-1}(x-y) A(y) dx dy - \int_0^1 d\lambda \int G(x, x | \lambda A) A(x) dx \right\} G(x, x' | A); \quad (2)$$

$$\langle S \rangle = \int dA(x) \exp \left\{ -\frac{i}{2} \int A(x) D_0^{-1}(x-y) A(y) dx dy - \int_0^1 d\lambda \int G(x, x | \lambda A) A(x) dx \right\}; \quad (3)$$

$$[-i\partial/\partial t - \Delta/2m - \lambda A(x)]G(x, x' | \lambda A) = \delta(x - x'); \quad (4)$$

$$[-i\partial/\partial t - (\Delta - \Delta')/2m - \lambda(A(x) - A^*(x'))]G(x, x') = 0, \quad x' \rightarrow x. \quad (5)$$

In (2)–(3) the continual integral over  $A(x)$  of the functional  $\varphi(x|A)$  (the functional dependence is separated by a vertical bar) is defined as the limit of an  $n$ -fold integral of a function of  $n$  variables  $\varphi(x; A_1, \dots, A_n)$  as  $n \rightarrow \infty$ ,  $A_{i+1} - A_i \rightarrow 0$ ,  $\Delta x_i \rightarrow 0$ .

Integration over  $x_4$  and variational derivatives with respect to  $I_0(x)$ ,  $\langle A(x) \rangle$ , etc., differ from zero only for  $0 \leq ix_4 \leq 1/T$ ; the function  $\delta(x_4)$  is defined at discrete “time” points <sup>(10)</sup>. For retarded, advanced, commutator, etc., thermodynamic Green functions, the representation (2)–(4) remains valid when equation (4) for  $G(x, x' | A)$  is replaced by the equation for the retarded, advanced, etc., function  $G(x, x' | A)$ . The “external source”  $I_0(x)$  in (2)–(3) is equal to zero.

- Let us now represent  $G(x, x' | A)$  and  $G(x, x | A)$  through continual integrals over all continuous trajectories  $\mathbf{x}(\nu)$ , beginning at “time”  $\nu = t'$  at the point  $\mathbf{x}'$  and ending at “time”  $t$  at the point  $\mathbf{x}$  <sup>(11,12)</sup>:

$$\begin{aligned}
 G(x, x'|A) &= \int_{G_{x,x'}} d_G \mathbf{x}(\nu) \exp \left\{ i \int_{t'}^t A(x(\nu)) d\nu \right\} \equiv \\
 &\equiv \lim_{\substack{\Delta\nu=\nu_{i+1}-\nu_i \rightarrow 0 \\ \Delta A=A(x_{i+1})-A(x_i) \rightarrow 0 \\ \Delta x=x_{i+1}-x_i \rightarrow 0 \\ n \rightarrow \infty}} \int dx_1 \dots \int dx_n G_0(\mathbf{x} - \mathbf{x}_1; t - \nu_1) \dots G_0(\mathbf{x}_n - \mathbf{x}'; \nu_n - t') \times \\
 &\times \exp \left\{ i \sum_{i=1}^n A(\mathbf{x}_i)(\nu_{i+1} - \nu_i) \right\}, \quad it' < it, \quad t = -i\beta;
 \end{aligned} \tag{6}$$

$$(-i\partial/\partial t - \Delta/2m)G_0(x, x') = \delta(x - x'); \tag{7}$$

$$G(x, x) = \lim_{x' \rightarrow x} \int_{G_{x,x'}} d_G \mathbf{x}(\nu) \exp \left\{ i \int_{x_4^0}^{x_4} [dA_1(x(\nu)) + 2iA_2(x(\nu))] d\nu \right\}. \tag{8}$$

Here  $x_4^0$  is an arbitrary parameter, which in what follows, for convenience, is taken equal to  $x_4$ ;  $dA_1(x) = A_1(x + \Delta x) - A_1(x) + d_{A_1}A_1(x)$  ( $d_{A_1}A_1(x)$  is the variation of  $A_1(x)$  at the points  $x$ );  $A = \text{Re } A + i \text{Im } A = A_1 + iA_2$ . In the last integrals in (6)–(8) one should replace the solutions (7)  $G_0(p)$  by  $G_0(p)n(p)$ . Taking (6) into account,  $G(x, x')$  takes the form ( $G(x, x') = 0$  for  $ix'_4 > ix_4$ )

$$\begin{aligned}
 G(x, x') &= \frac{1}{\langle S \rangle} \int dA(x) \int_{G_{x,x'}} d_G \mathbf{x}(\nu) \exp \left\{ -\frac{i}{2} \int A(x) D_0^{-1}(x - y) A(y) dx dy \right. \\
 &\quad \left. - \int_0^1 d\lambda \int G(x, x|\lambda A) A(x) dx + i \int_{x_4^0}^{x_4} A(x(\nu)) d\nu \right\}, \quad ix'_4 < ix_4.
 \end{aligned} \tag{9}$$

4. Let us isolate in (9) the “Gaussian” part in  $A(x)$  by means of a nonlinear transformation of  $A(x)$  of the form

$$A(x) = A'(x) + \int D_0(x - y) \tilde{F}(y) dy,$$

where

$$\tilde{F}(y) = F(y) + \varepsilon(x(\nu)) = i \int_0^1 d\lambda G(yy|\lambda A) + \int_{x_4^0}^{x_4} d\nu \delta(x(\nu) - y) \delta(\nu - y^0).$$

This transformation eliminates from the exponent (9) the second and third terms and brings (9) to the form

$$G(x, x') = \frac{1}{\langle S \rangle} \int dA'(x) \int_{G_{x, x'}} d_G \mathbf{x}(\nu) D(|A|) \exp \left\{ -\frac{i}{2} \int A'(x) D_0^{-1}(x-y) \times \right. \\ \left. \times A'(y) dx dy + \frac{i}{2} \int \tilde{F}(x) D_0(x-y) \tilde{F}(y) dx dy \right\}, \quad (10)$$

where  $D(|A|)$  is the Jacobian of the transformation, coinciding with the Fredholm determinant of the integral equation (see (13)),  $A(x) = A'(x) + \int K(x, y) A(y) dy$ , for  $K(x, y) = \int D_0(x-y_1) \frac{\delta F(y_1)}{\delta A(y)} dy_1$ .

We shall show that  $D(|A|)$  contains a nonanalytic factor due to the dependence of  $G(x, x|A)$  on the real part  $A$ . Considering the transformation only for  $A_1$  and using the relations  $G(x, y) - G(y, x) = \delta_{x, y}$ ,  $\delta F(x)/\delta A_1(y) = \delta_{y, x} \cdot \tilde{\Pi}_\lambda(0) = \delta_{y, x} \cdot \Pi_\lambda(0)(1 - \Pi_\lambda(0)D_0(0))^{-1}$ , where

$$\Pi_\lambda(0) = -\frac{T}{(2\pi)^2} \sum_{w_n} \int dp \int_0^1 \lambda d\lambda G^2(p, w_n | \lambda A), \quad D_0(0) = g^2 L^{-1}(0) \quad (11)$$

and  $G(p, w_n | A)$  satisfies (5), and restricting ourselves to the study of the case  $F(x)$  independent of  $x$  (the analogue of a Bose-particle condensate), we find, separating from  $\Pi_\lambda(0|A)$  the term with  $d_{A_1} A_1(x)$  in the linear approximation ( $\tilde{D}_0(0) = D_0(0)(1 - \Pi_\lambda(0)D_0(0))^{-1}$ :

$$D(|A) = D(|A_2)(1 - \Pi_\lambda(0)\tilde{D}_0(0))^{-1} \exp \left\{ \frac{\Pi_\lambda(0)D_0(0)}{1 - 2\Pi_\lambda(0)D_0(0)} d_{AA} 1 dv \eta \right\}, \\ \eta = \pm 1. \quad (12)$$

The appearance of the nonanalytic term is due to the retention in  $G(x, x|A)$  of first-order terms with respect to the variation of  $A_1$ . The ambiguity of the integral over  $A_1$  is removed by the choice of the sign of  $d_{AA} 1$  (determined by  $\eta$ ) from the normalization condition of  $G(x, x')$ .

5. To eliminate the remaining linear dependence on  $dA_1(x)$  (and  $A_2(x)$ ), we separate in  $D(|A)$  and in one of the functionals  $F(x)$  in the expression  $\int \tilde{F}(x) D_0 F(y) dx dy$  the terms linear in  $A_1$  and  $A_2$ , and eliminate them by means of the transformation

$$A'(x) = A''(x) + \int D_1(x-y)F_1(y) dy, \quad (*)$$

where  $F_1(x)$  is a functional of  $A_1$  (and  $A_2$ ), chosen from the condition of compensation of the linear terms ( $F_1$  has the form  $F_1 = \int F D_0 \Pi_\lambda dx dy - \int_{x_0^4}^{x_4^4} D_0(x(y)-y) \Pi_\lambda(y-x) dy dx dy$ ). In this case, in (10) there will appear the Jacobian  $D'_1(|A'')$  and the factor  $\exp\left\{\frac{i}{2} \int F_1(x) D_1(x-y) F_1(y) dx dy\right\}$ . Omitting the intermediate calculations, we give the expression for  $G(x, x')$  after application of an infinite number of transformations of the form (\*) and complete elimination from the subintegral expression (10) of the terms linear in  $A_1(x)$  (it is not difficult to show that elimination of the terms linear in  $A_2(x)$  does not lead to the appearance of new nonanalyticities):

$$G(x, x') = \langle S \rangle^{-1} \int dA^\infty(x) \int_{G_{x, x'}} d_G \mathbf{x}(y) D(|A) \prod_{i \geq 1}^\infty D_i(|A^\infty) \times \\ \times \exp \left\{ -\frac{i}{2} \int A^\infty D_\infty^{-1}(x-y) A^\infty dx dy + \frac{i}{2} \int \left[ F(x) D_0(x-y) F(y) + \sum_{i=1}^\infty F_i(x) D_i(x-y) F_i(y) \right] dx dy \right\}, \quad (13)$$

where  $A^\infty = A^i|_{i=\infty}$ ;  $D_i(x)$  is the function  $D_0(x)$  renormalized by the inclusion of terms  $\sim AA$  at each of the transformations;  $F_i$  is a functional of  $A^i$ , eliminating the linear terms in the  $(i+1)$ -st transformation;  $D_i(|A^i)$  are the Jacobians of the  $(i+1)$ -st transformation. For  $i = \infty$  the quantities  $F$

and  $F_i$ , and also the variational derivatives of  $F$  and  $F_i$  with respect to  $A^i$ , do not contain terms linear and quadratic in  $A(x)$ . The parts  $D_i(|A)$  that depend on  $A^i$  have the symbolic form

$$D_i(|A_1^i) = \exp \left\{ \ln \left[ 1 + D_i(0) \frac{\delta F_i}{\delta A^i} (1 + d_{A_1} A_1 dv \eta) \right] \right\}, \quad (14)$$

$$D_i(0) \frac{\delta F_i}{\delta A^i} = \frac{a_i}{1 - b_i} = D_i(0) \frac{\delta A F_i}{\delta A^i} \left[ 1 - \int_{x_0^4}^{x_4^4} D_i(x(\nu) - y') \frac{\delta F_i(y')}{\delta F_i(y)} dy' dy d\nu \right]^{-1},$$

where  $\delta F_i/\delta A^i$  and  $\delta A F_i/\delta A^i$  are the total and "partial" (with respect to the explicit dependence on  $A$ ) variational derivatives. In computing  $F_i$  and  $D_i$  one must take into account that  $\delta_F F_i/\delta F_i$  no longer depends on  $A_1$ , and the dependence on  $A_1$  remains only in  $\int F_{iD_iF} dx dy$  and in  $\delta A F_i/\delta A^i$ . Each of the Jacobians  $D_i(|A_1^i)$  has a point of nonanalyticity determined by the relation  $1 - b_{iT} = 0$ .

6. The perturbation-theory method used below consists in separating out in (13) (when representing  $\langle S \rangle$  by means of analytic transformations  $A'$ ,  $A''$ , (\*) etc.) the Gaussian quadratic form in  $A_1(x)$  (i.e., in separating out in the exponent the terms proportional to  $A_1^\infty$ ) and expanding the remaining terms in powers of  $A_1^\infty$ . Taking account of the normalization

$$\lim_{j \rightarrow \infty, dA_1 \rightarrow 0, \rho x \rightarrow 0} \sum d_{A_1} A_1(x_j) d\nu = 1,$$

we then obtain ( $G(x, x') = G_\Gamma(x, x') + G_{\text{nG}}(x, x')$ )

$$G_\Gamma(x, x') = \prod_{i \geq 0} \left( \frac{D_\infty}{D_\infty^s} \right)^{1/2} \left( 1 + \frac{a_i}{1 - b_i} \right) \left( 1 + \frac{a_i^s}{1 - b_i^s} \right)^{-1} \times \\ \times \exp \left\{ \frac{a_i}{1 - b_i} - \frac{a_i^s}{1 - b_i^s} + \frac{i}{2} \int (F_i^0 D_{iF} i^0 - F_i^{0s} D_i^s F_i^{0s}) dx dy \right\} G_\Gamma^0(x, x'). \quad (15)$$

In (15),  $a_0 = \tilde{D}_0(0)\Pi_\lambda(0)$ ;  $F_i^0$  does not depend on  $x(\nu)$ ;  $b_0 = \tilde{D}_0(0)\Pi_\lambda(0)$ ; the index  $s$  means that the quantity was obtained under the transformation  $\langle S \rangle$ ;

$$D_i^{-1} = \tilde{D}_i^{-1}(0) + \sum_{n=0}^i \frac{\delta^2 a_n}{\delta A^i \delta A^i} (1 - b_n)^{-1} \simeq D_0^{-1}(0) + \sum_{n=0}^i \frac{\tilde{a}_n}{1 - b_n};$$

$$F_j \simeq \frac{i}{2} \int F_{j-1} D_j \frac{\delta F_{j-1}}{\delta A^j} dx dy - \frac{\delta a_j}{\delta A^j} (1 - b_j)^{-1}; \quad F_0 \equiv \tilde{F} \quad (i, j = 1, 2, \dots, \infty).$$

The function  $G_\Gamma^0$  satisfies an approximate Dyson equation. The non-Gaussian part of the Green function  $G_{\text{nG}}$  near  $1 - b_i \simeq \Delta T_i/T \rightarrow 0$  has order  $(1 - b_i)^2 \tilde{a}_i^{-2} G_\Gamma$ , since  $D_\infty^{-1} \sim \tilde{a}_{iT}/\Delta T_i$ ; therefore, near the points of nonanalyticity,  $G \simeq G_\Gamma + O(G_\Gamma \Delta T_i^2/T^2)$ . It can be shown that the presence of nonanalytic singularities in  $\Delta T_i$  in the thermodynamic potential  $\Omega$  of the particle system, continuous at the point  $T_i$ , leads to  $\partial^2 \Omega / \partial T^2 \sim \ln(T/\Delta T_i)$ , which makes it possible to regard the smallest of the  $T_i$  as the temperature of a second-order phase transition. In this case the dependence of  $\partial \Omega / \partial \mu$  ( $\mu$  is the chemical potential) on  $\Delta T$  contains both an analytic and a nonanalytic term.

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