

Let $Q_i, i = 0, 1, \dots$ be a sequence of compatible pavements of R^d with sides $2^{-i}, i = 0, 1, \dots$

In $\Delta \in Q_i$ is defined a variable $z_\Delta(x)$ and $E(z_\Delta(x)^2) = \frac{1}{2}$

Field at a point x is $\varphi_x = \sum_{i=0}^N z_{\Delta_i}(x) 2^{\frac{1}{2}(d-2)i}$. Models:

0) **Ising h. fields:** $z_\Delta(x) = z_\Delta = \pm 1$, x -**indep.** in each Δ :

$$P(dz) = \prod_{\Delta} \sum_{z_{\Delta}=\pm 1}$$

1) **Bernoulli h. fields:** $z_\Delta(x) = z_\Delta = \pm 1$, x -**indep.** in each Δ :

$$P(dz) = \prod_{\Delta} \frac{e^{-\frac{1}{2}z_{\Delta}^2} dz_{\Delta}}{2\pi}$$

2) **Markov h. fields:** $z_\Delta(x)$ x -**indep.** in each Δ

$$Z_N^{-1} \exp - \frac{\beta}{2} \left[\sum_{\Delta, \Delta' \in Q_i}^* (z_{\Delta} - z_{\Delta'})^2 + \alpha^2 \sum_{\Delta \in Q_i} z_{\Delta}^2 \right]$$

$\sum^*$ over i & n.n. $\Delta, \Delta' \in Q_i$; $\beta, \alpha > 0$ fixed s.t. $\langle z_{\Delta}^2 \rangle$ is $\frac{1}{2}$.

(3) Euclidean h. fields: Gaussian with covariance

$$C_{x,y}^{\leq N} = \sum_{i=0}^N 2^{(d-2)i} C_{2^i x, 2^i y}^0, \text{ i.e. } C_k^{\leq N} = \frac{1}{1+k^2} - \frac{1}{2^{N+k^2}}$$

$$C_{x,y}^{(0)} = \frac{1}{(2\pi)^d} \int \frac{3}{(1+k^2)(4+k^2)} e^{ik(x-y)} d^d k$$

In all cases $\varphi_x^{(\leq N)}$ **can be large** $\langle (\varphi_x^{(\leq N)})^2 \rangle = c \sum_{i=0}^N 2^{(d-2)i}$.

In all cases $\varphi_x^i = c 2^{\frac{1}{2}(d-2)i} \frac{z_x^i + \sqrt{\Gamma_i} X_x^{i-1}}{\sqrt{1+\Gamma_i}}$, $\Gamma_i = \sum_{n=0}^{i-1} \frac{2^{(d-2)n}}{2^{(d-2)i}}$, and z^i, X^i are **constant** in each $\Delta \in Q_i$ (in models 1,2) or **almost constant** in model 3, i.e. are ε -Hölder c.

Why Hölder: let $w = \frac{z_x^0 - z_y^0}{|x-y|^\varepsilon} = \int \widehat{z}_k^0 \frac{(e^{ikx} - e^{iky})}{|x-y|^\varepsilon} d^d k$; hence

$\langle w^2 \rangle = \int \frac{3}{(1+k^2)(4+k^2)} k^{2\varepsilon} d^d k = c < \infty$ implies, if $2\varepsilon + d < 4$ and x, y are in the same $\Delta \in Q_0$ (or 'close'):

$$\varepsilon < 1, \text{ if } d = 2 \quad \varepsilon < \frac{1}{2} \text{ if } d = 3$$

In all cases z^i, z^j are **independently** distributed for $i \neq j$ and ³ at each scale **correlation decays** exponentially on the respective scale, if present at all (in model 1 is absent).

Detailed **UV-analysis** deals with upper and lower bounds for $\int e^{\int_I: (\varphi_x^{\leq N})^{4:d^d} x}$, where I is the unit box. And it relies on

Lemma: *Let Λ be a cube and $\Lambda_1, \Lambda_2, \dots$ be unit cubes paving Λ . Let $\alpha_1 \in C^\infty(R^d)$, with support in Λ_1 and let $\alpha_j(x) = \alpha_1(x - \xi_j)$ where ξ_j is the center of Λ_j . Then if $s < 4 - \frac{d}{2}$, $\exists c_1, c_2$, Λ -independent constants, such that:*

$$\mu_A(\varphi \mid \max_j \|\alpha_j \varphi\|_{H_s(R^d)} \leq B) \geq e^{-c_1 e^{-c_2 B^2}} |\Lambda|$$

and if $s = \text{integer}$, $s + \varepsilon < 2 - \frac{d}{2}$ the probability that the Hölder C_ε norm $\|\alpha_j \varphi\|_{C_\varepsilon} < B$ is

$$\mu_A(\max_j \|\alpha_j \varphi\|_{C_\varepsilon} < B, \forall j) \geq e^{-c_1 e^{-c_2 B^2}} |\Lambda|$$

All examples have the properties:

- a) almost independently valued on each scale h ,
- b) almost constant at scale h , by the lemma above
- c) for all $\Delta \in Q_N$ (**up to large fluctuations**):

$$V_{\Delta} = \int_{\Delta} \lambda : (\varphi_x^{\leq N})^4 : 2^{-dN} dx = O(\lambda 2^{4 \frac{(d-2)}{2}} 2^{-dN}) = \mathbf{0}(\lambda 2^{(d-4)N})$$

Therefore suggestion is to study, if $d = 2, 3$:

$$\int e^{\lambda \int_I : (\varphi_x^{\leq N})^4 : dx} = \int \mathbf{e}^{-\lambda \sum_{\Delta \in Q_N} 2^{(d-4)N} H_4\left(\frac{z_{\Delta}^N + \sqrt{\Gamma_N} x_{\Delta}^{N-1}}{\sqrt{1+\Gamma_N}}\right)}$$

simply by a careful perturbative evaluation of the integral over z_{Δ} distinguishing the cases in which $|z_{\Delta}|, |X_{\Delta}|$ are respectively above or below a threshold

$$B_{\Delta} = B(1+N)^p (\log(e + \lambda^{-1}))^2, \Delta \in Q^N$$

for $p = 4, 2$.

The procedure is the same in the above models: in Euclidean case **Hölder continuity lemma** essentially reduces the problem to the Markov or even Bernoulli models.

The lemma was proved in [1] and is a legacy of Benfatto, whose contribution was essential as well as the idea to introduce and use it in the work on the Markov case [2].

The $d = 2$ Bernoulli field contains the key ideas:

$$\varphi_x^N = \sum_{\Delta \ni x, \Delta \in \overline{Q}_i} \sqrt{2\gamma_i} z_{\Delta}^N, \quad \gamma_i = 1, \quad \mathcal{E}((\varphi_x^N)^2) = \sum_{\substack{\Delta \ni x \\ \Delta \in \overline{Q}_i}} 1 = N + 1$$

$$\begin{aligned} \varphi_x^N &= \sqrt{N+1} X_{\Delta}^N = \sqrt{N+1} \frac{z_{\Delta}^N + \sqrt{N} X_{\Delta'}^{N-1}}{\sqrt{1+N}}, \quad \int e^{\lambda \int_I :(\varphi_x^N)^4: dx} \\ &: (\varphi_x^N)^4 := (1+N)^2 H_4 \left(\frac{z_{\Delta}^N + \sqrt{N} X_{\Delta'}^{N-1}}{\sqrt{1+N}} \right) \end{aligned}$$

$$\mathbf{V}_I^N = \lambda \sum_{\Delta \in \mathbf{Q}_N} (1+N)^2 \mathbf{H}_4\left(\frac{\mathbf{z}_\Delta + \sqrt{N}\mathbf{X}_{\Delta'}}{\sqrt{1+N}}\right) \sigma_N, \quad \sigma_N = |\Delta| = 2^{-2N}$$

'Small fields' integration:

$$\int e^{\mathbf{V}_I^N} \chi^N, \quad \chi^N = \prod_{k=0}^N \prod_{\Delta \in \mathbf{Q}_k} \chi_\Delta (|\mathbf{X}_\Delta^N| < \mathbf{B}_k)$$

$$\mathbf{B}_k = (1+k)^4 \mathbf{B}_0, \quad \mathbf{B}_0 = (1 + \log \lambda)^2 \mathbf{B}, \quad \mathbf{B}_0 > 3$$

Recursively: $\tilde{\mathbf{V}}_I^N = \mathbf{V}_I^N$, $\tilde{\mathbf{V}}_I^{(N-k)} = \mathcal{E}_{N-k+1}(\mathbf{V}_I^{(N-k+1)})$, $\tilde{V}_I^{-1} = 0$

$$\int e^{V_I^N} P^N(dX^N) \geq \int e^{V_I^N} \chi^N P^N(dX^N) = \int \chi^{N-1} P^{N-1}(dX^{N-1}).$$

$$\prod_{\Delta \in \mathbf{Q}_N} \left(\int \chi\left(\left|\frac{\mathbf{z}_\Delta + \sqrt{N}\mathbf{X}_{\Delta'}^{N-1}}{\sqrt{N+1}}\right| < \mathbf{B}_N\right) e^{-\lambda \sigma_N (1+N)^2 \mathbf{H}_4\left(\frac{\mathbf{z}_\Delta + \sqrt{N}\mathbf{X}_{\Delta'}}{\sqrt{N+1}}\right)} \frac{e^{-\frac{z_\Delta^2}{2}} d\mathbf{z}_\Delta}{\sqrt{\pi}} \right)$$

Integrals over z_{Δ} 's independent: single Δ is computed $O(\lambda^2)$:

$$\begin{aligned}
 & 1 - \lambda \sigma_N (1 + N)^2 \int \mathbf{H}_4\left(\frac{\mathbf{z} + \sqrt{N} \mathbf{X}_{\Delta'}}{\sqrt{N+1}}\right) \frac{e^{-z^2} d\mathbf{z}}{\sqrt{\pi}} \\
 & + O(\lambda^2 \sigma_N^2 \mathbf{B}_0^8 N^{18} e^{\frac{3}{2} \lambda N^2 \sigma_N}) \\
 & = 1 - \lambda \sigma_N N^2 \mathbf{H}_4(\mathbf{X}_{\Delta'}) + O(\lambda^2 (\log \lambda)^8 e^{c\lambda} N^{20} \sigma_N^2) \\
 & = e^{-\lambda \sigma_N N^2 \mathbf{H}_4(\mathbf{X}_{\Delta'})} + O(\lambda^2 (\log \lambda)^2 e^{c\lambda} N^{20} \sigma_N^2)
 \end{aligned}$$

By $4\sigma_N N^2 = \sigma_{N-1}(1 + (N-1))^2$, and $V^{-1} = 0$, recompose as

$$\begin{aligned}
 \int e^{V_I^N} \chi^N P(dz^N) & \geq e^{V_I^{N-1}} e^{\lambda^2 (\log \lambda)^2 e^{c\lambda} N^{20} \sigma_N^2 2^{2N} I} \\
 & \geq e^{-\lambda^2 \varepsilon(N, \lambda) \sigma_N^2 2^{2N} |I|}
 \end{aligned}$$

i.e. each $\Delta \in Q_N$ contributes $\lambda^2 \varepsilon(N, \lambda) \sigma_N^2$,

$\varepsilon(N, \lambda) = (\log \lambda)^2 e^{c\lambda} N^{20}$; hence, by $\sigma_N^2 2^{2N} = 2^{-2N}$:

$$\int e^{V_I^N} \prod_{i=0}^N \chi^i(z^i) P(dz^i) \geq e^{-\sum_{i=0}^N \lambda^2 \varepsilon(i, \lambda) 2^{-2i} |I|}$$

Now upper bound in view of the application to Markov fields.

Let $\chi_D^i = \prod_{\Delta \subset D} \chi(|X_\Delta^i| > B_i)$, $\hat{\chi}_D^i = \prod_{\Delta \subset D} \chi(|X_\Delta^i| < B_i)$ s.t.

$\sum_D e^{V_D^N} \chi_D^N \hat{\chi}_{D^c}^N \leq \sum_D e^{V_{D^c}^N} \chi_D^N \hat{\chi}_{D^c}^N$ or even, integrating:

$$\leq \sum_{D^{N-1}} \sum_D \int e^{V_{D^c}^N + V_{D/D_{N-1}}^{N-1}} \chi_D^N \hat{\chi}_{D^c}^N \chi_{D^{N-1}}^{N-1} \hat{\chi}_{D^{N-1,c}}^{N-1}$$

because $|X_\Delta| > B_N \gg 3$ implies $V_\Delta(X_\Delta) \gg 0$ and X_Δ is so large in D/D_{N-1} that, even replacing $V^N(D/D_{N-1})$ with $V^{N-1}(D/D_{N-1})$, yields an upper bound.

By the lower bound analysis

$$\sum_D \int e^{V_{D^c}^N} \hat{\chi}_{D^c}^N \chi_D^N \leq \sum_{D^{N-1}} \int e^{V_{D^{N-1,c}}^{N-1} + \varepsilon(N,\lambda)2^{-2N}|I|} \chi_{D^{N-1}}^{N-1} \hat{\chi}_{D^{N-1,c}}^{N-1}$$

as:

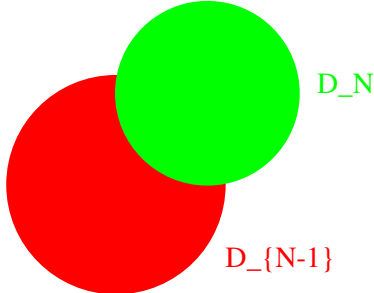


Figure: **Green**=large $|X^N| > B_N$, **Red**=large $|X^{N-1}| > B_{N-1}$.

Replace $V_{D_N^c}^N$ with $V_{D_N^c}^{N-1} + V_{D_{N-1}/D_N}^{N-1} = V_{D_{N-1}^c}^{N-1}$: here enters the positivity of $H_4(x)$ for $x > 2$.

$$\int e^{V_i^N} \chi^N(\mathbf{D}) \hat{\chi}^N(\mathbf{D}^c) \leq e^{V_i^{N-1} + \lambda^2 \varepsilon(N, \lambda) 2^{-2N} |I|} \chi^{N-1}(\mathbf{D})$$

so that the $E_+ = \lambda^2 \sum_N \varepsilon(N, \lambda) 2^{-2N} |I|$ is an upper bound.

$$\mathbf{E}_{\pm} = \sum_{k=2}^t \lambda^k \mathbf{S}_t |I| \pm \lambda^{t+1} \sum_N \varepsilon_t(\mathbf{N}, \lambda) 2^{-N} |I|$$

where S_t are coefficients predicted by a perturbation analysis (finite to all orders as the theory is “superrenormalizable”) and $\varepsilon_t(N, \lambda) = (\log \lambda)^2 e^{c_t \lambda} N^{20t}$;

In Markov models explicit integration over $z_{\Delta}, \Delta \in Q_N$ can be replaced by the cluster expansion or by an argument of probability theory to control exponentially decaying correlations z_{Δ}, z'_{Δ} ,

[[3] with cluster expansion or [4] with a more standard probabilistic method].

The lower bound amounts to estimating, in presence of the $\chi^N = \{\varphi ||z_\Delta + X_{\Delta'}| < B_N, |X_{\Delta'}| < B_{N-1}\}$ to a finite order in λ : $W(I) = \int \chi^N e^{\sum_{\Delta \in Q_N} \lambda \sigma_N H_4(\frac{z_\Delta + X_{\Delta'}}{2})} = \int \prod_{\Delta} w(\Delta)$. Then:

$$W(I) = \int \prod_{\Delta \in Q_N} \{(w(\Delta)-1)+1\} = \sum_{\mathbf{m}} \sum_{R_1, R_2, \dots, R_m} \mathbf{K}(R_1) \dots \mathbf{K}(R_m) \quad (*)$$

where R_j is a collection of Δ 's forming a connected set R_j , and $R_i \cap R_j = \emptyset$ and

$$|K(R)| \leq (\lambda \sigma_N e^{O(\lambda N^{20} \sigma_N)})^{|R|}$$

This is a “short range hard core interaction” between polymers R_i and a typical quantity to compute is partition function to show validity of its perturbation expansion.

In **Euclidean models** the Hölder continuity on scale N Lemma, allows treating the problem as in Markov cases, [2].

The **Ising hierarchy** ($z_x^N = z_\Delta^N = \pm 1, \forall x \in \Delta \in Q^N$):

$$\varphi_x^{\leq N} = (1 + N) \frac{z_x^N + NX_x^{N-1}}{\sqrt{1 + N}}, \quad d = 2$$

$$\varphi_x^{\leq N} = 2^N \frac{z_x^N + X_x^{N-1}}{2}, \quad d = 3$$

is an easy warm-up exercise (at least in the $d = 2$ case)

The **Euclidean sine-gordon model** can be treated along the same lines and it is somewhat simpler, [5].

Quoted references



G. Benfatto, G. Gallavotti, and F. Nicoló.

Elliptic equations and gaussian processes.

Journal of Functional Analysis, 36:343–400, 1980.



G. Benfatto, M. Cassandro, G. Gallavotti, F. Nicolò, E. Olivieri, E. Presutti, and E. Scacciatelli.

Ultraviolet stability in euclidean scalar field theories.

Communications in Mathematical Physics, 71:95–130, 1980.



G. Gallavotti.

On the ultraviolet stability in Statistical Mechanics and field theory.

Annali di Matematica pura ed applicata, CXX:1–23, 1979.



G. Benfatto, M. Cassandro, G. Gallavotti, F. Nicolò, E. Olivieri, E. Presutti, and E. Scacciatelli.

Some probabilistic techniques in field theory.

Communications in Mathematical Physics, 59:143–166, 1978.



G. Gallavotti.

Renormalization theory and ultraviolet stability for scalar fields via renormalization group methods.

Reviews of Modern Physics, 57:471–562, 1985.

$$1 = \sum_{\substack{\Delta_i \in Q_i \\ i=0, \dots, N}} \prod_{i=0}^N \left\{ \prod_{\Delta \in D_i} \chi(|\mathbf{X}_\Delta| > B_i) \prod_{\Delta \notin D_i} \chi(|\mathbf{X}_\Delta| < B_i) \right\}$$

and set: $\mathbf{V}(\mathbf{X}_\Delta) = \mathbf{0}$, $\Delta \in Q_N$, if $|\mathbf{X}_\Delta| > B_N$ (as $H_4(x) > c x^4$, if $x > 3$). The integral to compute is then

$$\sum_{D_N \subset Q_N} \int e^{-\lambda \sigma_N \sum_{\Delta \in D_N} H_4(\frac{z_\Delta + \sqrt{N} X_{\Delta'}}{\sqrt{1+N}})} \prod_{\Delta \in D_N} \chi(|\frac{z_\Delta + \sqrt{N} X_{\Delta'}}{\sqrt{N}}| < B_N) \\ \prod_{\Delta \notin D_N} \chi(|\frac{z_\Delta + \sqrt{N} X_{\Delta'}}{\sqrt{N}}| > B_N) \frac{e^{-z_\Delta^2} dz_\Delta}{\sqrt{\pi}}$$

each $\Delta' \in Q_{N-1}$ contains $j_{D'} = 0, 1, \dots, 4$ $\Delta \in D_N$ with $|\frac{z_\Delta + \sqrt{N} X_{\Delta'}}{\sqrt{N}}| < B_N$). Let $D' \subset Q_{N-1}$ such that each cube in D' contains at least one $\Delta \in D_N$ with $j_\Delta < 4$ (i.e. a Δ with $|\mathbf{X}_\Delta| > B_N$).

Hence the integral is, if $\{j_\Delta\}_{\Delta \in D_N}$

$$P(B_N, D') \prod_{\Delta' \in D'} (e^{j_{\Delta'} \frac{1}{4} E_-(\lambda, B_N) + \lambda \sigma_N^2 B_N^8 e^{c\lambda}})$$

where $P(B_N, D') = \text{probability that } j_\Delta > 0, \forall \Delta \in D'$.

By the lower bound the product is $\leq e^{+\lambda^2 (\log \lambda)^2 \varepsilon(N, B_N) 2^{-N} |I|}$.

The number of $\Delta \in Q^{n-1}$ labeled by $j_\Delta > 0$ is $4^{2^{2i}}$ s. t.:

$$\sum_{D'} P(B_N, D') \leq \sum_{\neq D' \subset Q_{N-1}} e^{c - B_N^2 |D'|} \leq (1 + e^{c - B_N^2})^{2^2 N |I|}$$

Iterating over N an upper bound is

$$+E_-(\lambda) |I| + \sum_{N=0}^{\infty} e^{(c - B_N^2) 2^{2N} |I|} = +E_-(\lambda) I = O(\lambda^\infty)$$

(because $B_N = (1 + N)^4 (\log \lambda)^2 B_0$).