

M. Â. T. R. 1. X

M.O.D.E.L.S

JOURNEYS 19

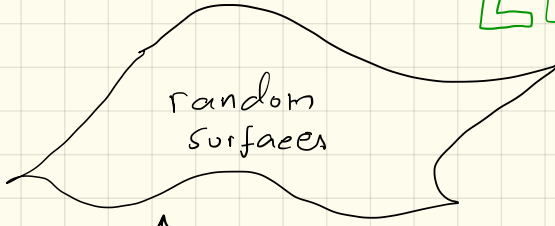
Outline

- ① Simplest graphs / Gaussian Integrals
- ② Gaussian Integration on (Feynman) graphs
- ③ Graps and maps \rightarrow topology
- ④ Matrix models and 2D quantum gravity

References:

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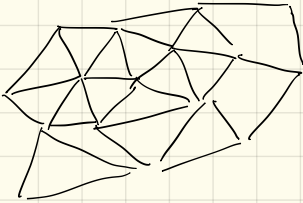
LECTURE 1



Outline


e.g. some membrane OR 2D quantum gravity
OR string theory worksheet
OR ...

see computer games



polygonalization

gaussian integration

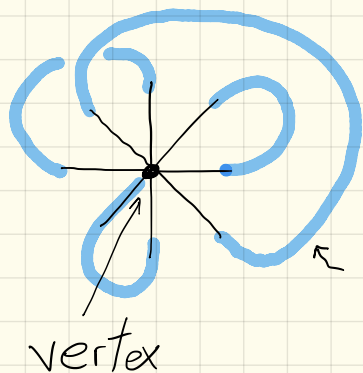

$$= \sqrt{2\pi}$$

graph 2.0

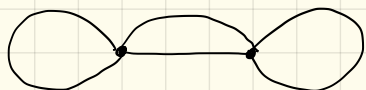
graph counting and map counting

matrix models M_{ij}

Graphs & Gaussian Integrals



← Example of a graph
with valency $z = 8$ and
one vertex and four edges



graph with 2 vertices and
4 edges ↑ each of valency 4

1] Exercise: A graph has n vertices, each of valency z . How many edges does it have?



$n-1$ options



$n-3$ options next...

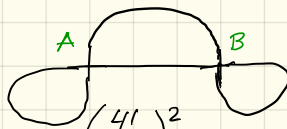
$$\# \text{ Ways} = (n-1)(n-3) \dots 3 \cdot 1 = (n-1)!!$$

$$\ast \quad 8 \mapsto 7!! = 7 \cdot 5 \cdot 3 = 105$$

$$+ \quad + \quad 2 \text{ vertices : } \begin{array}{c} \text{8} \quad \text{8} \\ 3 \times 3 \end{array} = 9$$

Symbolic representation:

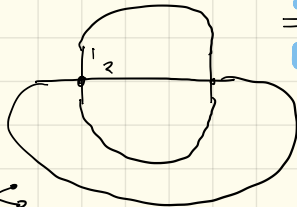
$$\left[\begin{array}{l} (A \longleftrightarrow B)^2 \times \\ \times (A \longleftrightarrow A) \times (B \longleftrightarrow B) \end{array} \right] \cong$$



$$\left(\frac{4!}{2!2!} \right)^2 \times 2 = \frac{4 \times 3 \times 2 \times 4 \times 3 \times 2 \times 2}{2 \times 2 \times 2 \times 2}$$

$$= 72$$

Who to
self-connect
in each vertex
 $\times 2$ for $\begin{array}{c} \text{---} v \text{---} \\ \text{---} \end{array}$ vs $\begin{array}{c} \text{---} v \text{---} \\ \text{---} \end{array}$
between vertices



$$4 \times 3 \times 2$$

$$= 24$$

↑
where 1 goes to

when 2 goes to, ...

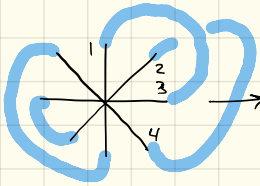
$$\underline{9} + \underline{72} + \underline{24} = \underline{105}$$

obvious: we could decide 4 of 8 vertices
are "special" and separate \ast into $+ +$

Indistinguishible "particles" factors:

Automorphism factor or symmetry factor \uparrow edge = "particles holding hands"

$$105 / 8! = \frac{1}{8!!} = \frac{1}{8 \times 6 \times 4 \times 2} = \frac{1}{4! 2^4} = \frac{1}{\Gamma(88)}$$



representative
(all b.o.k same!)

$$(13)(24)(58)(67)$$

automorphism
of the graph

4! from re-ordering pairs

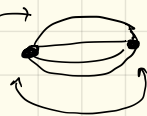
2 for each pair = 2^4



$$9 / (4!)^2 2! = \frac{1}{(4 \times 2)^2 2} = \frac{1}{2! 2^3 2^3} \quad \checkmark \quad 8 \quad 8 = \frac{1}{\Gamma(88)}$$

indistinguishable vertices $\frac{1}{\Gamma} = \frac{1}{2^3}$

$$24 / 4! 2! = \frac{1}{4! 2!} = \frac{1}{\text{permutations of lines and vertices}}$$



$$\mathbb{Z} \equiv \sum \frac{g^n}{\Gamma(G)} = 1 + 8 + g^2 (88 + \infty + \ominus) + \dots$$

partition function \uparrow graphs of valency 4 and n vertices \downarrow $\frac{1}{\Gamma}$ implicit

$\equiv e^{-F}$ free energy

$$\underline{\text{Claim}} -F = \sum_{\text{connected graphs}} \frac{g^n}{\Gamma(n)}$$

Lets check to $O(g^2)$: $e^{-F} = 1 + (-F) + \frac{(-F)^2}{2} + \dots$

$$= \underbrace{\text{same as } \mathbb{Z}}_{\text{without } \mathbb{8} \mathbb{8}} + \frac{1}{2!} \mathbb{8}^2 + \dots$$

$\mathbb{Z} \therefore D$

2] Exercise: check up to $O(g^3)$

3] Exercise: prove general statement

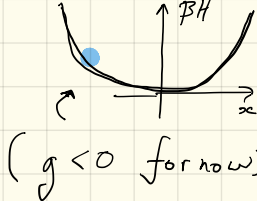
look like
a macrocanonical
ensemble

\mathbb{Z} is a statistical mech sum of configurations, graphs. These graphs are called Feynman graphs.

Consider now another partition function where we consider a single degree of freedom with

$$\beta H(x) \equiv \frac{x^2}{2} - g \frac{x^4}{4!}$$

$$\mathcal{Z} \equiv \int_{-\infty}^{+\infty} \frac{dx}{\sqrt{2\pi}} e^{-\frac{x^2}{2} + g \frac{x^4}{4!}}$$

$-\beta H(x)$

 $(g < 0 \text{ for now})$

normalization we will understand soon

Here we have a single dof in an anharmonic potential.

CLAIM

$$\mathcal{Z} = \mathcal{Z} \quad \blacksquare$$

$\mathcal{Z} \Big|_{g=0} \stackrel{?}{=} 1$ is a first obvious check!

Indeed $\left(\mathcal{Z} / g=0 \right)^2 = \frac{1}{2\pi} \int dx \int dy e^{-\frac{x^2+y^2}{2}}$

$$= \frac{1}{2\pi} \int_0^{2\pi} d\phi \int_0^\infty r dr e^{-\frac{r^2}{2}} = 1 \quad \blacksquare$$

$\int_0^\infty r dr e^{-\frac{r^2}{2}} = -e^{-\frac{r^2}{2}} \Big|_0^\infty = 0 - (-1) = +1$

4] Exercise: show that $\int_{-\infty}^{\infty} dx e^{-\alpha x^2/2} = \sqrt{\frac{2\pi}{\alpha}} \equiv I_{\alpha}$

$$\int dx x^K e^{-\alpha x^2/2} = \begin{cases} 0, & K \text{ odd} \\ (-2)^n \left(\frac{\partial}{\partial \alpha}\right)^n I_{\alpha}, & K=2n \text{ even} \end{cases}$$

$$K=2 : (-2) \frac{\partial}{\partial \alpha} \sqrt{2\pi} \alpha^{-1/2} = \sqrt{2\pi} \alpha^{-3/2}$$

$$K=4 : (-2) \frac{\partial}{\partial \alpha} \sqrt{2\pi} \alpha^{-3/2} = \sqrt{2\pi} 3 \alpha^{-5/2}$$

$$K=6 : (-2) \frac{\partial}{\partial \alpha} \sqrt{2\pi} \alpha^{-5/2} = \sqrt{2\pi} 5 \cdot 3 \cdot 1 \alpha^{-7/2} \text{ etc}$$

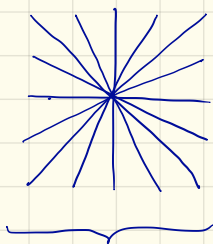
$$\langle x^{2n} \rangle = \frac{\int dx x^K e^{-\alpha x^2/2}}{\int dx e^{-\alpha x^2/2}}$$

$$= \underbrace{(2n-1)!!}_{\text{family}} \underbrace{\alpha^{-n}}_{\text{dim analysis}}$$

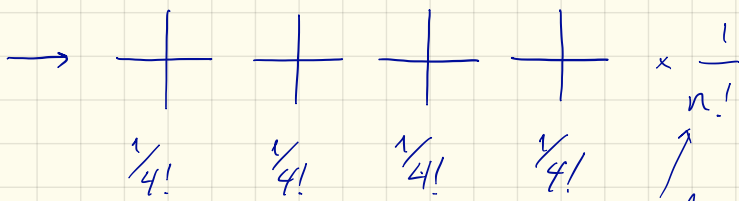
$$Z = \sum_{n=0}^{\infty} \frac{g^n}{n!} \left(\frac{1}{4!} \right)^n (4n-1)!!$$

splits $4n$ vertices into n vertices of valency 4 as we saw before

* with $4n$ valency



4n valency
with $n=4$ in
this example



$$\left(\frac{1}{4!}\right)^n \frac{1}{n!} \neq \frac{1}{(4n)!} \quad \text{hence}$$

number of
vertices = 4
in this case

So indeed

$$\mathcal{Z} = \sum_{\text{graphs of valency 4 and } n \text{ vertices}} \frac{g^n}{\Gamma(G)}$$

$$\neq \sum_{\text{graphs with a single vertex of valency } 4n} \frac{g^n}{\Gamma(G)}$$

5] Exercise : what is the graph expansion of

$$\mathcal{Z}_K \equiv \int_{-\infty}^{\infty} \frac{dx}{\sqrt{2\pi}} e^{-\frac{x^2}{2} + g \frac{x^K}{K!}}$$

Where $K = 3, 4, 5, \dots$

this exercise is
IMPORTANT

6] Exercises: what integral computes the red expression: $\sum \frac{g^n}{\Gamma(G)}$?

this exercise is a curiosity, NOT important

graphs with a single vertex of valency $4n$

Sources and a rederivation

$$\int_{-\infty}^{\infty} \frac{dx}{\sqrt{2\pi\alpha}} e^{-\alpha \frac{x^2}{2} + jx} \equiv \mathcal{Z}[j]$$

note that we normalized so that $\mathcal{Z}[0] = 1$

⚠
$$\left. \frac{\partial^n}{\partial j^n} \mathcal{Z}[j] \right|_{j=0} = \langle x^n \rangle$$

so $\mathcal{Z}[j]$ is a generatic $j=0$ function, very useful!

$$\mathcal{Z}[j] = \int_{-\infty}^{+\infty} \frac{dx}{\sqrt{\frac{2\pi}{\alpha}}} e^{-\frac{\alpha}{2} \left(x - \frac{j}{\alpha}\right)^2 + \frac{j^2}{2\alpha}}$$

1

$$\mathcal{Z}[j] = e^{\frac{j^2}{2\alpha}}$$

$$\Rightarrow \langle x^{2n+1} \rangle = 0$$

and $\langle x^{2n} \rangle = \left(\frac{\partial}{\partial j} \right)^{2n} \left[\dots + \frac{j^{2n}}{(2\alpha)^n n!} + \dots \right]_{j=0}$

too few j

too many j

also clear
combinatorically
directly

order
does
not
matter

$$\frac{1}{2^n n!}$$

$$\left(\frac{\partial^2}{\partial j^2} \right)^n j \dots j$$

$\underbrace{\hspace{1cm}}_n$

connect
two
j's

$$= \alpha^{-n} \frac{(2n)!}{2^n n!} \leftarrow \text{all} = \text{even} \times \text{odd}$$

$$\underbrace{2^n n!}_{(2n-1)!!} \leftarrow \text{even}$$

$$(2n-1)!! \leftarrow \text{odd}$$

LECTURE 2

Multidimensional Integrals

$$Z[\vec{j}] \equiv \int dx_1 \dots dx_N e^{-\sum_{ij}^N x_i A_{ij} x_j / 2 + \sum_k^N x_k j_k}$$

$$= \int d\vec{x} e^{-\underbrace{\vec{x}^T \cdot \underset{\substack{\uparrow \\ \text{matrix (symmetric)}}}{A}} \cdot \overset{\substack{\uparrow \\ \text{vector}}}{\vec{x}} / 2 + \vec{x} \cdot \vec{j}}$$

(Previous example : $N=1$, $A_{11} = \alpha$)

Z is again an important partition function since

$$\langle x_{i_1} \dots x_{i_n} \rangle_{\text{Gaussian}} = \frac{1}{Z[0]} \frac{\partial}{\partial j_{i_1}} \dots \frac{\partial}{\partial j_{i_n}} Z[\vec{j}] \Big|_{\vec{j}=0}$$

next : $Z[0] = ?$

$$Z[\vec{j}] = Z[0] \times ?$$

for \uparrow we actually only need so let's start there.

$$- \sum_i x_i A_{ik} x_k + x_k j_k \quad (\text{Sum over repeated indices here})$$

$$- \sum_i (x_i + B_i) A_{ik} (x_k + B_k) + B_i A_{ik} B_k$$

$$\text{if } B_k = -A^{-1}_{kl} j_l \quad \text{or just } B = -A^{-1} \cdot j$$

indeed,

$$\begin{aligned} & - (x - A^{-1} \cdot j)^T \cdot A \cdot (x - A^{-1} j) / 2 \quad \text{use } A = A^T \\ & = - x^T \cdot A \cdot x / 2 + x^T A \cdot A^{-1} \cdot j / 2 \\ & \quad + j^T (A^{-1})^T \cdot A \cdot x / 2 \quad \left. \begin{array}{l} \text{use } A = A^T \\ \text{use } A = A^T \end{array} \right\} x^T \cdot j \text{ or } \vec{x} \cdot \vec{j} \\ & = - j^T \underbrace{(A^{-1})^T \cdot A \cdot A^{-1}}_{A^{-1}} j / 2 \end{aligned}$$

$$Z[j] = \int dy_1 \dots dy_N e^{-y^T \cdot A \cdot y} = Z[0] e^{\frac{1}{2} j^T A^{-1} j}$$

(Previous example : $\vec{j} = j \in \mathbb{R}$, $A^{-1} = 1/\alpha$)

Conclusion :

$$\langle x_{i_1} \dots x_{i_k} \rangle = \frac{\partial}{\partial x_{i_1}} \dots \frac{\partial}{\partial x_{i_k}} e^{\frac{1}{2} \vec{j} \cdot A^{-1} \cdot \vec{j}}$$

Wick Theorem :

first note that

$$\langle x_i x_j \rangle = (A^{-1})_{ij} \equiv \text{propagator of } x$$

obviously $\neq 1/A_{ij}$ j really need inverse!

$$\langle \cdot \cdot \rangle$$

cartoon only, use them if you like only, not mandatory of course!



7] Exercise 3

Explain why $\langle X_{i_1} \dots X_{i_{2n+1}} \rangle = 0$
in more than one way

$$\langle X_{i_1} \dots X_{i_{2n}} \rangle = \frac{\partial}{\partial j_{i_1}} \dots \frac{\partial}{\partial j_{i_{2n}}} \left[\text{too few } j\text{'s} + \text{good} + \text{too many } j\text{'s} \right]_{j=0}$$

Where

$$\text{good} = \frac{1}{2^n n!} j_{k_1} j_{k_2} \dots j_{k_{2n}} \underbrace{(A^{-1})_{k_1 k_2} (A^{-1})_{k_3 k_4} \dots}_{\text{contractions}}$$

$$\langle X_{k_1} X_{k_2} \rangle \langle X_{k_3} X_{k_4} \rangle \dots$$

Example:

$$\langle X_{i_1} \dots X_{i_{2n}} \rangle = \sum \underbrace{\text{Wick contractions}}_{\text{the example =}}$$

\sum
n pairings

$$\langle X_{i_1} X_{i_4} \rangle \langle X_{i_2} X_{i_3} \rangle \dots \langle X_{i_{2n-1}} X_{i_{2n}} \rangle$$

$$\langle X_{i_1} \dots X_{i_{2n}} \rangle = \sum_{\text{pairs}} \prod_{a=1}^n \langle X_{j_a} X_{k_a} \rangle$$

$$\{i_1 \dots i_{2n}\} \rightarrow (j_1 k_1)(j_2 k_2) \dots (j_n k_n)$$

$(j_a < j_{a+1} \text{ and } j_a < k_a \text{ to avoid over counting})$

$$\langle X_{i_1} \dots X_{i_4} \rangle = \langle X_{i_1} X_{i_2} \rangle \langle X_{i_3} X_{i_4} \rangle +$$



for $N=1$ trivial case

$$\langle x_1 x_2 \dots x_{2n} \rangle = \text{star symbol} = (2n-1)!!$$

So all previous graph statements are now trivial as we construct graphs by adding edges \equiv wick contraction

number of wick contractions

$\bullet \bullet \bullet \bullet \bullet \dots \bullet + \dots$

$$\begin{aligned}
 \boxed{Z[0]} &= \int d\vec{x} e^{-\frac{1}{2} \vec{x} \cdot A \cdot \vec{x}} \quad \begin{array}{l} \vec{x} = A^{-1} y \\ \uparrow \\ \text{diagonalizes } A \end{array} \\
 &= \int d\vec{y} e^{-\frac{1}{2} \vec{y} \cdot \begin{pmatrix} a_1 & & \\ & \ddots & \\ & & a_N \end{pmatrix} \vec{y}}
 \end{aligned}$$

$$= \prod_{j=1}^N \sqrt{\frac{2\pi}{a_j}}$$

$$= (2\pi)^{N/2} \sqrt{\det A}$$

* $A \leftarrow$ action

* $\det A \leftarrow$ zero source partition fn

just normalization for most of these lectures

* $A^{-1} \leftarrow$ propagator and correlators

(in previous example $\det A = A_{11} = \alpha$)

Lema

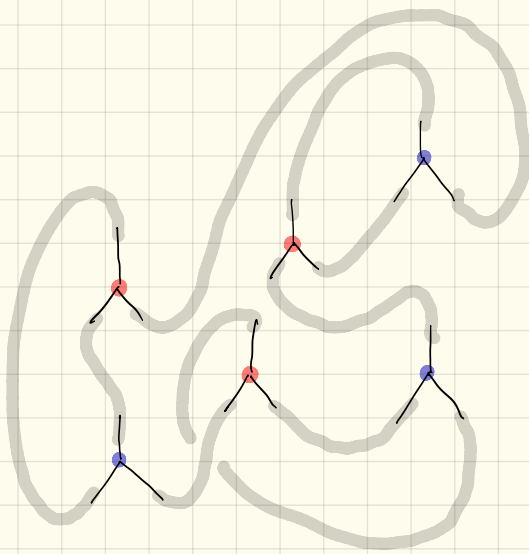
$$\int dx e^{-\frac{x^2}{2} + \sum_{K \geq 3} g_K \frac{x^K}{K!}}$$

$$= \sum_{\substack{\text{graphs } G \\ \text{With } n_A \\ \text{vertices} \\ \text{of valency } A}} \prod_{K=3}^{\infty} (g_K)^{n_K} \frac{1}{\Gamma(G)}$$

$$= 1 + g_4 \text{ (figure-eight)} + g_3^2 \left[\text{torus} + \text{figure-eight with a line} \right] + \dots$$

8] Exercise: Is there a term proportional to $g_4 g_3$? What about $g_4 g_3^2$?

Describe generically which terms show up.



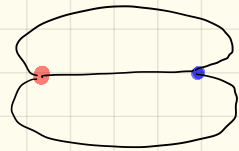
$$\equiv \mathbb{Z}$$

with red
and blue
vertex
where
blue connects
to red only
and all
vertices
are cubic

|||

$$\sum \frac{g^{2n}}{\Gamma(G)}$$

$$= 1 +$$



+ ...

red vertices

"

blue vertices

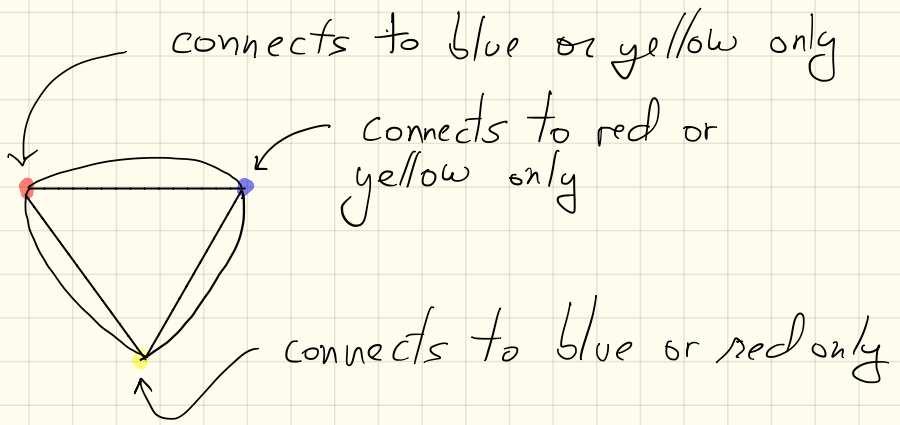
"

$$n \geq 0$$

( for 1 double line)

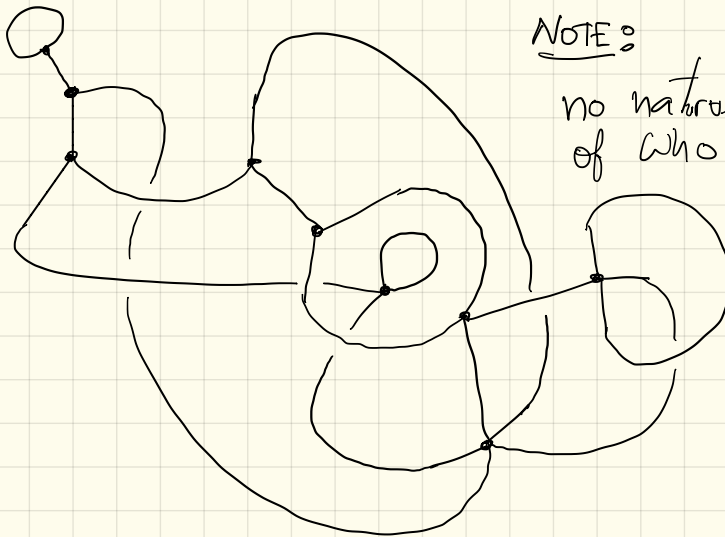
$$\sigma_x^{-1} = \sigma_x \quad \frac{1}{2}(xy) \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix}^{-1} \begin{pmatrix} x \\ y \end{pmatrix}$$

$$\mathbb{Z} = \int dx \int dy e^{-xy + g \frac{x^3}{3!} + g \frac{y^3}{3!}}$$



ALL VERTICES QUARTIC. AS IN THE FIG

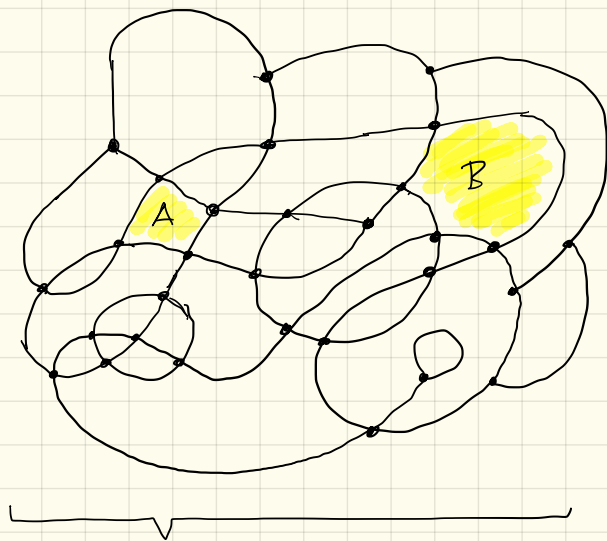
g] Exercise: Write down integral for this ~~Z~~



NOTE:

no natural notion
of who is close.
Can always
deform
the graph
preserving
connections!

IF THE GRAPH HAD TO BE DRAWN ON
A SURFACE THEN IT WOULD BE BETTER ∇



A & B far
from each
other in this
complicated

PLANAR graph

Looks Like a Discretization of a
Random Surface \longleftrightarrow 2D quantum gravity

Plane = sphere (just add pt @ ∞)

Planar graphs = sphere graphs

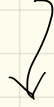
↑
can be drawn on
plane without lifting pen

↑
"... sphere ..."

(For mathematicians graphs \neq maps)

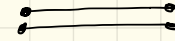
(* or maps)

Next Graphs* and Topology



Fat graphs

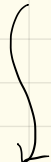
one index, vector
becomes



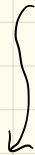
two indices, matrix

$$Z = \int \mathcal{D} M \exp(-\dots)$$

matrix



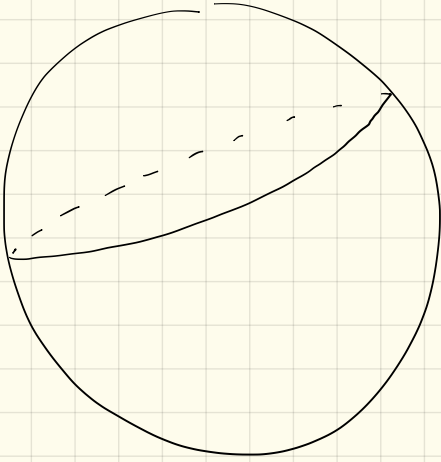
How to compute these



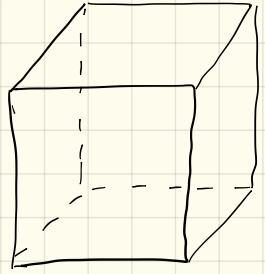
Some recent applications in
high-energy physics

END
OF
LECTURE 2

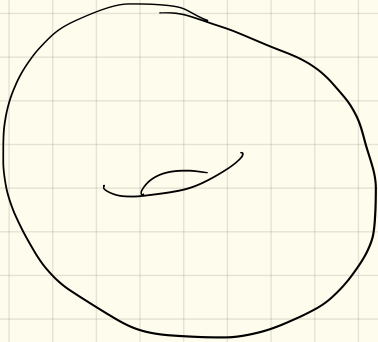
LECTURE 3



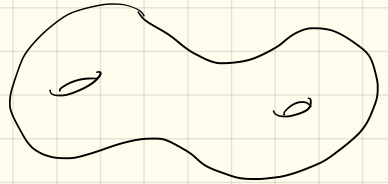
\cong



as genus $g = 0$

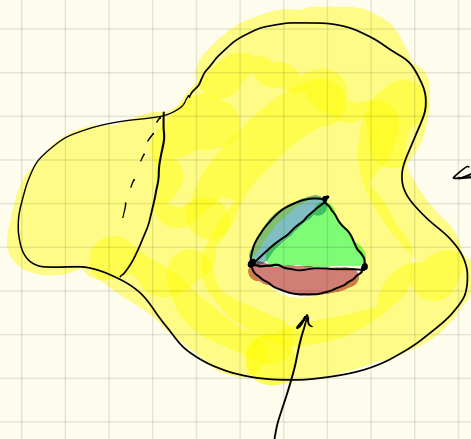


$g = 1$



has $g = 2$ etc

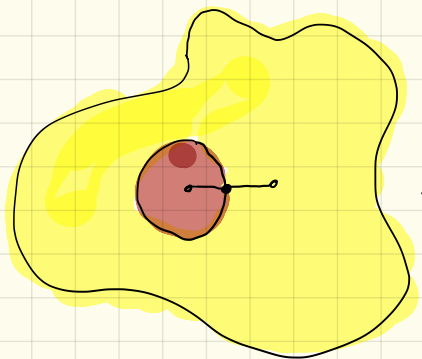
Deformation preserves genus \mapsto Topology



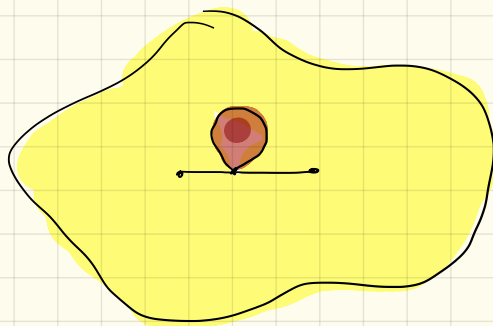
$$V=3, F=4, E=5$$

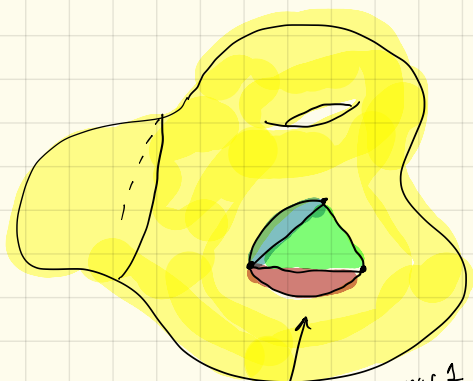
no edges intersect

map = graph drawn on a surface with all faces \cong discs



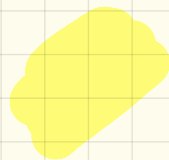
\neq





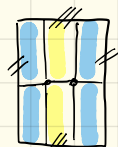
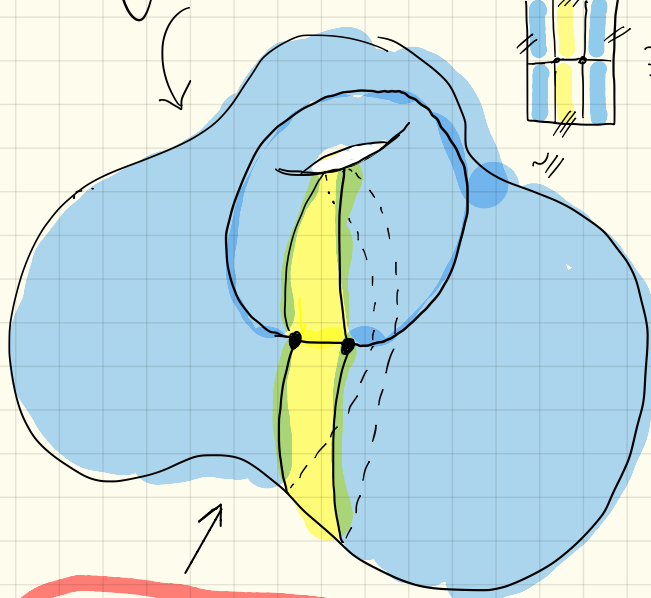
not a \checkmark genus 1 map

since

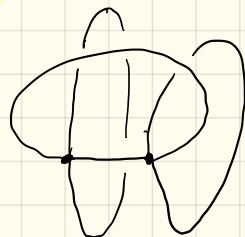


\neq disc

genus 1 map



\equiv



or just



are genus 1 maps

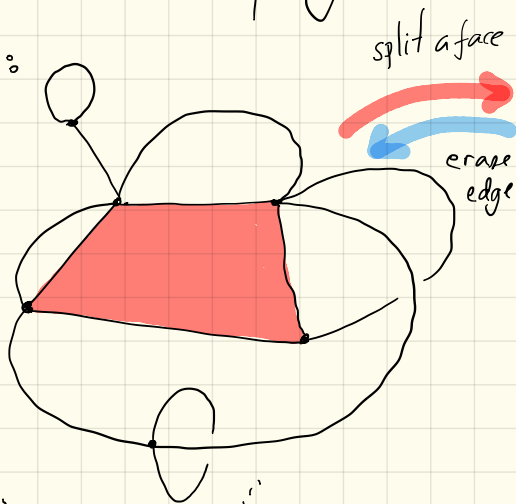
$$V=2, F=2, E=3$$

Consider a genus g map
and consider

$$\chi \equiv V + F - E$$

* it is a topological invariant!

Eg:



$$\begin{array}{r} \delta V = 0 \\ -(\delta E = 1) \\ \delta F = 1 \\ \hline 0 \end{array}$$



$$\begin{array}{r} \delta V = 1 \\ \delta F = n-1 \quad (n=4) \\ -(\delta E = n) \\ \hline 0 \end{array}$$

more precisely

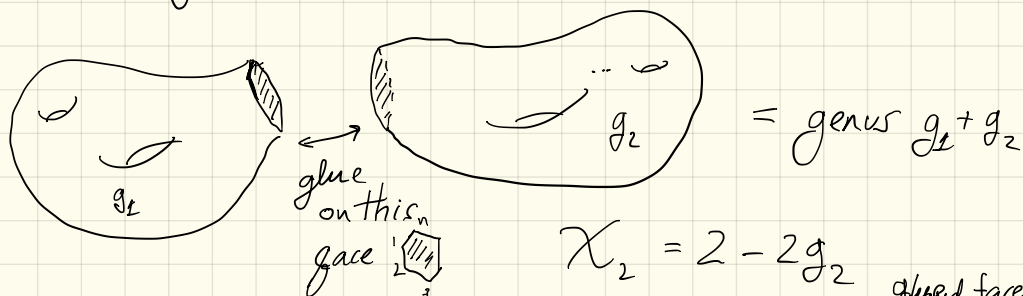
∃ beautiful proof with electric wires,
one w/ spanning trees, angles on sphere, ...

$$\chi \equiv V + F - E = 2 - 2g$$

\forall connected genus g map

suffices to check on few examples and
use topological invariance of previous page
to prove more generally by induction

Gluing also powerful:



$$\chi_1 = 2 - 2g_1$$

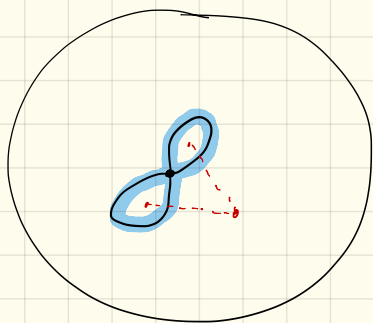
$$\chi_2 = 2 - 2g_2$$

glued faces

$$\chi_{\text{glued}} = \chi_1 + \chi_2 - \underbrace{n}_{\text{shared vertices}} - \underbrace{2}_{\text{shared edges}} + n$$

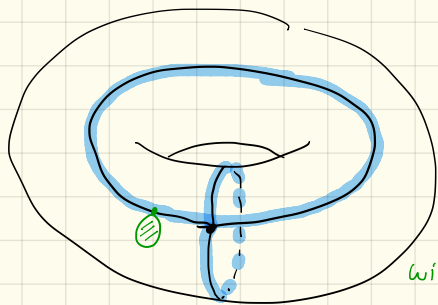
$$= 2 - 2g_1 + 2 - 2g_2 - 2 = 2 - (g_1 + g_2)$$

So checking $g=0$ and $g=1$ is enough
 So, some examples



$$F=3, V=1, E=2$$

$$F+V-E=2=2-0$$



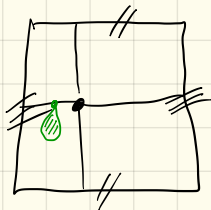
$$F=1, V=1, E=2$$

$$F+V-E=0=2-2 \times 1$$

with $F=2, V=2, E=4$

$$\chi = 0 = 2 - 2 \times 1$$

21



$$\left[\begin{array}{l} \text{before } \text{figure-eight} + \text{figure-eight} + \text{figure-eight} \\ = 3 = 3!! \text{ but now} \\ 3 = 2 + 1 \leftarrow \text{genus 1} \\ \uparrow \text{planar} \end{array} \right]$$



Application

Will not have time for this

Soccer ball with P pentagons and H hexagons

$$F = P + H$$

$$2E = 5P + 6H$$

$$3V = 5P + 6H$$

see figure

(4 too much, 2 too few)

$$V + F - E = \frac{5P + 6H}{3} + P + H - \frac{5P + 6H}{2}$$

$$= P \left(\frac{5}{3} + 1 - \frac{5}{2} \right) = \frac{P}{6}$$

$$\frac{10 + 6 - 15}{6}$$

H drops out!

[works for fullerenes also, not just soccer balls]

$$= 2 \Rightarrow \boxed{P = 12}$$

10] Exercise:

Can we use just pentagons?

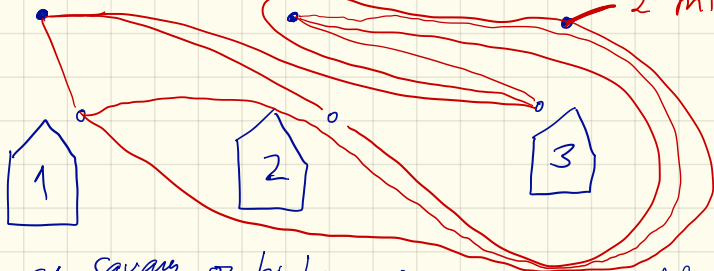
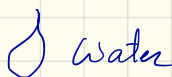
Another Application

no
time

Can 3 utilities be connected to 3 homes
planarly? No:



@ internet





2 missing!

indeed not
possible:

$$\left. \begin{array}{l} E = 9 \\ V = 6 \\ g = 0 \end{array} \right\} F = 5$$

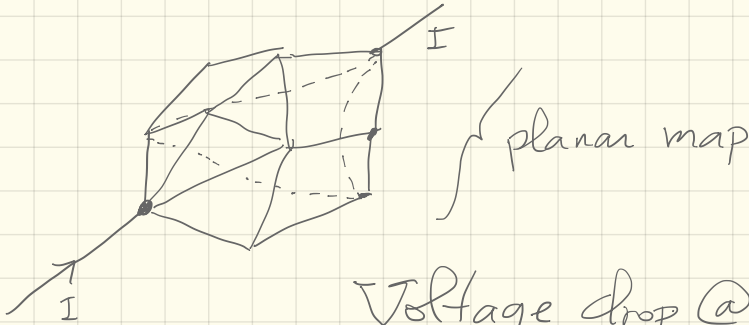
faces are squares or higher $\Rightarrow F = 5 \Rightarrow 10$ edges at least!
for $g = 1 \rightarrow F = 3 \rightarrow 2$ squares, 1 decagon $\rightarrow 5 \times 2 \frac{1}{2}$

11] Exercise: Draw torus config and identify
the squares and decagon

Hint: Use  for torus, not 

Electric proof

no
time



Voltage drop @ each face = 0

↓ last automatic

$F - 1$ eqs

Current conserved at each vertex

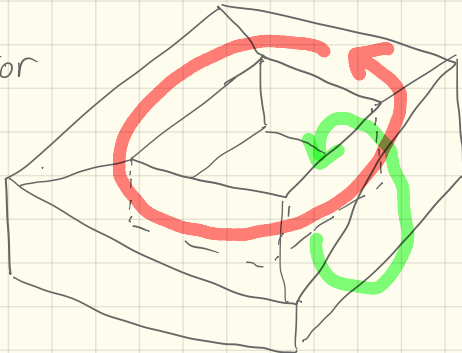
$V - 1$ eqs

last automatic

E currents to find = $V - 1 + F - 1$

= $V + F - 2$ \square

for



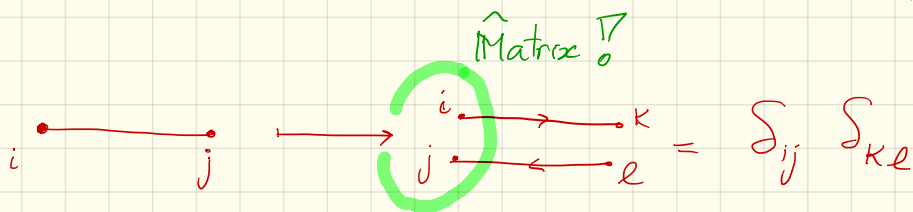
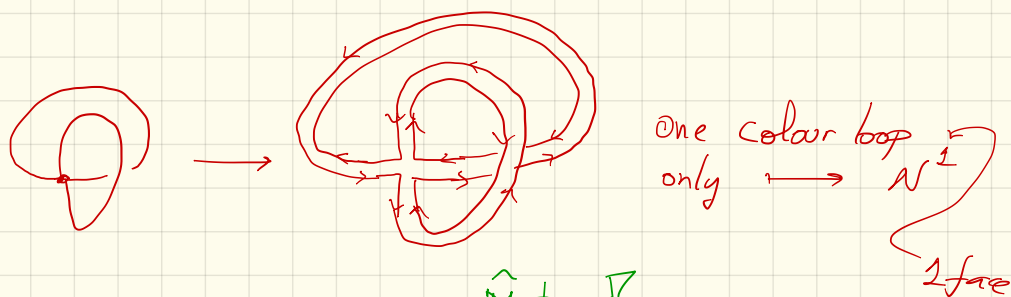
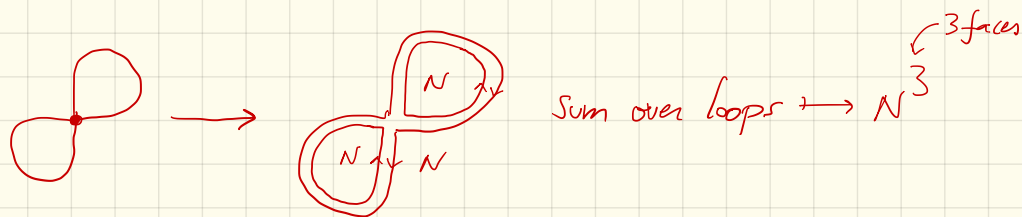
2 more eqs for
no voltage drop \Rightarrow

$E = V + F - 2 + 2$ \square

etc \P

So, if we want to keep track of genus we need only keep track of F since E and V are trivial to follow!

Idea



With $i, j, k, l = 1, 2, \dots, N$

LECTURE 4

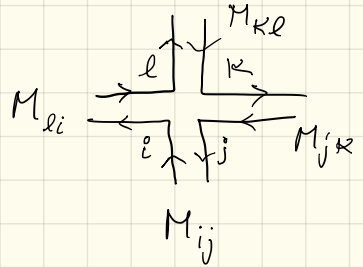
$$\Sigma \equiv \int \mathcal{D}M \exp \left(-\frac{1}{2} \text{tr} M^2 + g \text{tr} M^4 \right) \bigg/ \left(\dots \bigg|_{g=0} \right)$$

hermitian $N \times N$ matrices

$$M_{jk}^* = M_{kj} = R_{kj} + i I_{kj}$$

$$M_{jk} = R_{kj} - i I_{kj}$$

symmetric



$$\text{tr} M^2 = M_{ij} M_{ji}$$

$$= \sum_{i=1}^N M_{ii}^2 + 2 \sum_{j < k} (R_{jk}^2 + I_{jk}^2)$$

↑
real

good!

$$\left\langle \underbrace{(R_{ij} + i I_{ij})}_{M_{ij} \quad j < i} \underbrace{(R_{kl} + i I_{kl})}_{M_{kl} \quad \begin{matrix} \swarrow k < l \\ \nwarrow k > l \end{matrix}} \right\rangle = 0 \text{ for } k < l$$

$$= \left(\frac{1}{2} + \frac{1}{2} \right) \times$$

$$\delta_{il} \delta_{jk}$$

otherwise
as wanted!

• $\langle M_{ij} M_{kl} \rangle = \begin{matrix} i & \longrightarrow & l \\ j & \longleftarrow & k \end{matrix}$

$= \delta_{il} \delta_{jk}$

good!

in formulas

$$\left\langle \text{tr} M^4 \right\rangle = \left\langle M_{ij} M_{jk} M_{kl} M_{li} \right\rangle$$

$$= \overbrace{M M M M} + \overbrace{M M M M} + \overbrace{M M M M}$$

$$= (\delta_{ik} \delta_{jj}) (\delta_{kl} \delta_{li}) + \dots + (\delta_{il} \delta_{jk}) (\delta_{ji} \delta_{kl})$$

$$= N^2 \underbrace{\delta_{ii}}_N + N^3 + \underbrace{\delta_{ii}}_N = 2N^3 + N,$$

our much wanted $3!! = 2 + 1$!

in pictures

$$\left\langle \text{tr} M^4 \right\rangle = \underbrace{\text{diagram 1} + \text{diagram 2}}_{2N^3} + \underbrace{\text{diagram 3}}_N$$

genus 0 genus 1

$$Z = \dots + g^V N^F \# + \dots$$

but $V + F - E = V + F - \frac{4V}{2} = 2 - 2g$
 $\Rightarrow F = 2 - 2g + V$

$$Z = \dots + N^{2-2g} \underbrace{\left(\widetilde{gN} \right)^V}_{\equiv \lambda} + \dots$$

't Hooft coupling λ

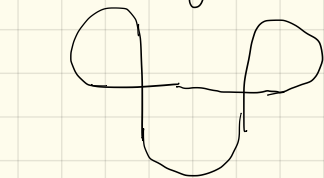
graph of genus g and V vertices

$$\log Z = \sum_{\text{genus } g=0,1,\dots} N^{2-2g} \left[\sum_{\text{connected graphs of genus } g \text{ and } V \text{ vertices}} \lambda^V \equiv \widetilde{\mathcal{F}}_g(\lambda) \right]$$

$$= N^2 \widetilde{\mathcal{F}}_0 + N^0 \widetilde{\mathcal{F}}_1 + N^{-2} \widetilde{\mathcal{F}}_2 + \dots$$

Sum surfaces like a string theory

$$V=2, g=0$$



+



who this one connects to

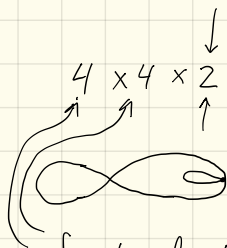
+

4

$$= 36$$

→ 18

$\frac{1}{2}!$ from exponent



first clockwise to pair in each vertex

12] Exercise: Are there $g=2$ graphs with $V=2$?

13] Exercise: How many $g=1$ are there?

↑ Hint 1: See lecture 1!

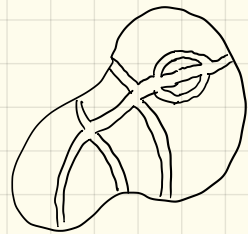
(the # is a # people often celebrate for birthday very seriously)

Amazingly one can often compute \mathcal{F}_g !

$$\infty 2\lambda, \bigcirc 2\lambda^2, \infty 16\lambda^2$$

$$\bigcirc \frac{32}{3}\lambda^3, \bigcirc 64\lambda^3, \infty 128\lambda^3, \bigcirc \frac{256}{3}\lambda^3$$

$288\lambda^3$ in total



$$= \mathcal{F}_0(\lambda) = \frac{(u-1)(9-u)}{24} - \frac{\log u}{2}$$

$$\text{Where } u \equiv \frac{1 - \sqrt{1 - 48\lambda}}{24\lambda}$$

$$= 1 + 12\lambda + 288\lambda^2 + \dots$$

$$- \mathcal{F}_0(\lambda) = \overset{\infty}{\downarrow} 2\lambda + 18\lambda^2 + 288\lambda^3 + \dots$$

previous page? see above!

$$= \sum \lambda^v \frac{12^v (2v-1)!}{v! (v+2)!}$$

graphs with v vertices!

$$\mathcal{F}_1 = \frac{\log(2-u)}{12}$$

etc

How are such beautiful results derived?

$$1] S[M] = S[\Lambda M \Lambda^{-1}] \quad (\text{Kind of gauge sym})$$

$$\downarrow$$

eigenvalues of M

$$S[M] = S[\tilde{z}_j] = \frac{1}{2} \sum \tilde{z}_j^2 - \frac{\lambda}{N} \sum \tilde{z}_j^4$$

$$2] \mathcal{D}M = \prod_i dM_{ij} \prod_{i < j} d\operatorname{Re} M_{ij} \prod_{i < j} d\operatorname{Im} M_{ij}$$

$\uparrow O(N^2)$ variables

$$= (\text{Jacobian}) \prod_{i=1}^N d\tilde{z}_i \quad \left\{ \begin{array}{l} \uparrow O(N) \text{ var} \\ \text{!} \end{array} \right.$$
$$= \Delta^2(\mathbf{z}) = \prod_{i < j} (\tilde{z}_i - \tilde{z}_j)^2$$

\uparrow Vandermonde Determinant

3] Action is huge \Rightarrow extremum dominates

$$Z \sim e^{-S_d} \quad \text{Where}$$

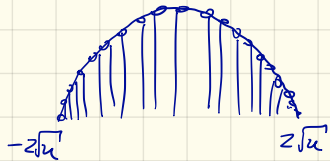
$$S_{cl} = - \sum z_i^2 / 2 + \sum \frac{\lambda}{N} z_i^4 + \sum_{i \neq j} \log |z_i - z_j|$$

Where z_i obey extremum condition $\frac{\partial S}{\partial z_i} = 0$ or

$$\frac{1}{2} z_i - 2 \frac{\lambda}{N} z_i^3 = \sum \frac{1}{z_i - z_j}$$

2D Coulomb like problem
repulsion external force

4] replace $z_i \rightarrow \rho(z)$ since N is huge



previous eq \rightarrow int
eq for ρ with solution

$$\rho(z) = \left[1 - 8\lambda u - 4\lambda^2 \right] \sqrt{4u - z^2}$$

defined above

5] plug this density into S_{cl} to get

$$S_{cl} \simeq -N^2 \tilde{\mathcal{F}}_0(\lambda) \quad \text{With } \tilde{\mathcal{F}}_0 \text{ as given above}$$

This is it about 1 MM (Matrix Model)

We can get more interesting decorated graphs with $2M, 3M, \dots$ like in lectures 1 and 2 with the colours.

$$\mathbb{Z} \equiv \int dM dN e^{-\text{tr}[MN] \begin{bmatrix} \text{---} & \text{---} \\ \text{---} & \text{---} \end{bmatrix} \begin{bmatrix} M \\ N \end{bmatrix} + V(M) + V(N)}$$

still solvable (Kazakov e.g.) !

harder since $\text{tr}(MN) \neq f(z_i, w_j)$

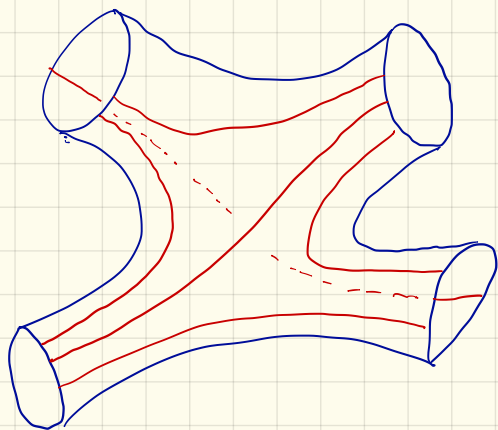
but still doable

$$\mathbb{Z}_{\text{line}} = \int dM_1 dM_2 \dots dM_n e^{-S}$$

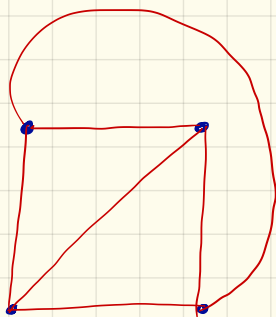
$$S = \text{tr}(M_1 M_2) + \text{tr}(M_2 M_3) + \dots + \text{tr}(M_{n-1} M_n) + \sum V(M_j) \quad \text{solvable !}$$

$$\mathbb{Z}_{\text{ring}} \leftarrow + \text{tr}(M_n M_1) \quad \text{not yet !!}$$

String Theory



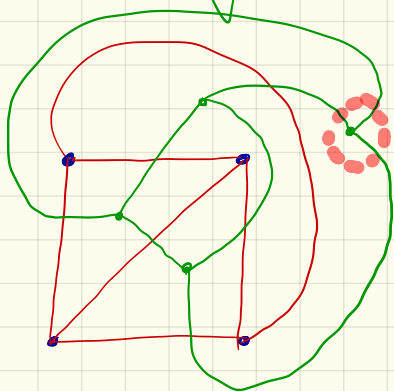
=



↑
Triangulation

↕
duality

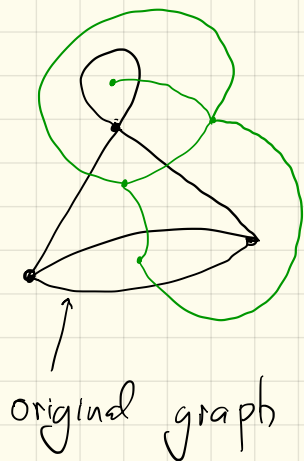
Dual graph



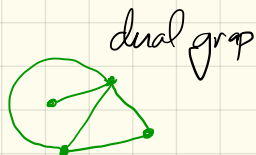
cubic vertices $\rightarrow g \text{ tr } M^3$ model

↗
Triangle or hexagon
coupling.

∫ few such couplings $\mapsto \mathbb{Z}_{\text{ring}}$
exactly the (still) unsolved one.
There is work to do! ☺



\cong



14] Exercise: What is the dual of a dual graph?

15] Exercise: What is the relation between (V, F, E, g) and $(\tilde{V}, \tilde{F}, \tilde{E}, \tilde{g})$ of the dual graph?

16] Exercise: What matrix model describes (the dual of) quadrangulations?

17] Exercise: We saw vectors x_i and matrices M_{ij} . What could tensors T_{ijk} etc be good for?

3 good references (plus review on the website) =

Matrix Integrals and Map Enumeration:
An Accessible Introduction

Alexander Zvonkin*

ADVANCES IN APPLIED MATHEMATICS 1, 109–157 (1980)

Quantum Field Theory Techniques in Graphical
Enumeration

D. BESSIS, C. ITZYKSON, AND J. B. ZUBER

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Théorique, Centre d'Études Nucléaires de Saclay, Boite Postale No. 2, 91190
Gif-Sur-Yvette, France*

We present a method for counting closed graphs on a compact Riemannian
surface, based on techniques suggested by quantum field theory.

Commun. math. Phys. 59, 35–51 (1978)

Communications in
**Mathematical
Physics**
© by Springer-Verlag 1978

Planar Diagrams

E. Brézin, C. Itzykson, G. Parisi*, and J. B. Zuber

Service de Physique Théorique, Centre d'Études Nucléaires de Saclay, F-91190 Gif-sur-Yvette, France

Abstract. We investigate the planar approximation to field theory through the limit of a large internal symmetry group. This yields an alternative and powerful method to count planar diagrams. Results are presented for cubic and quartic vertices, some of which appear to be new. Quantum mechanics treated in this approximation is shown to be equivalent to a free Fermi gas system.