INSTANTONS AND LARGE $N$

An Introduction to Non-Perturbative Methods in Quantum Field Theory

This highly pedagogical textbook for graduate students in particle, theoretical and mathematical physics, explores advanced topics of quantum field theory. Clearly divided into two parts, the first part focuses on instantons with a detailed exposition of instantons in quantum mechanics, supersymmetric quantum mechanics, the large order behavior of perturbation theory, and Yang–Mills theories. The second part moves on to examine the large $N$ expansion in quantum field theory. The organized presentation style, in addition to detailed mathematical derivations, worked examples and applications throughout, enables students to gain practical experience with the tools necessary to start research. The author includes recent developments on the large order behavior of perturbation theory and on large $N$ instantons, and updates existing treatments of classic topics, to ensure that this is a practical and contemporary guide for students developing their understanding of the intricacies of quantum field theory.

MARCOS MARIÑO is Professor of Theoretical Physics and Mathematics at the University of Geneva where his research interests include string theory, mathematical physics and non-perturbative methods in quantum field theory.
## Contents

**Preface**  
*ix*

**Part I Instantons**

1 **Instantons in Quantum Mechanics**  
1.1 Introduction  
1.2 Quantum Mechanics as a one-dimensional field theory  
1.3 Unstable vacua in Quantum Mechanics  
1.4 The path integral around an instanton  
1.5 Calculation of functional determinants I: solvable models  
1.6 Calculation of functional determinants II: the Gelfand–Yaglom method  
1.7 Decay rates in unstable vacua from instantons  
1.8 Instantons in the double-well potential  
1.9 Multi-instantons in the double-well potential  
1.10 Instantons in periodic potentials  
1.11 Bibliographical notes  

2 **Unstable vacua in Quantum Field Theory**  
2.1 Introduction  
2.2 Instantons in scalar Quantum Field Theory  
2.3 The fate of the false vacuum  
2.4 The thin-wall approximation  
2.5 Instability of the Kaluza–Klein vacuum  
2.6 Bibliographical notes  

3 **Large order behavior and Borel summability**  
3.1 Introduction  
3.2 Asymptotic expansions and Borel resummation
### Contents

3.3 Large order behavior and Borel transforms 89  
3.4 The quartic anharmonic oscillator 92  
3.5 Instantons and large order behavior in quantum theories 96  
3.6 Bibliographical notes 104  

4 Non-perturbative aspects of Yang–Mills theories 106  
4.1 Introduction 106  
4.2 Basics of Yang–Mills theories 107  
4.3 Topological charge and $\theta$ vacua 112  
4.4 Instantons in Yang–Mills theory 124  
4.5 Instanton calculus 129  
4.6 Renormalons 146  
4.7 Bibliographical notes 149  

5 Instantons and fermions 151  
5.1 Introduction 151  
5.2 Instantons in supersymmetric Quantum Mechanics 151  
5.3 Fermions and chiral symmetry in Quantum Chromodynamics 169  
5.4 The $U(1)$ problem and the axial anomaly 180  
5.5 Bibliographical notes 188  

Part II Large $N$  

6 Sigma models at large $N$ 193  
6.1 Introduction 193  
6.2 The $O(N)$ non-linear sigma model 194  
6.3 The $\mathbb{CP}^{N-1}$ model 201  
6.4 Bibliographical notes 215  

7 The $1/N$ expansion in Quantum Chromodynamics 216  
7.1 Introduction 216  
7.2 Fatgraphs 216  
7.3 Quantum Chromodynamics at large $N$ 227  
7.4 $\theta$-dependence at large $N$ 234  
7.5 The $U(1)$ problem at large $N$: the Witten–Veneziano formula 236  
7.6 Bibliographical notes 240  

8 Matrix models and matrix Quantum Mechanics at large $N$ 242  
8.1 Introduction 242  
8.2 Hermitian matrix models 243
## Contents

<table>
<thead>
<tr>
<th>Chapter</th>
<th>Title</th>
<th>Pages</th>
</tr>
</thead>
<tbody>
<tr>
<td>8.3</td>
<td>Unitary matrix models</td>
<td>258</td>
</tr>
<tr>
<td>8.4</td>
<td>Matrix Quantum Mechanics</td>
<td>264</td>
</tr>
<tr>
<td>8.5</td>
<td>Bibliographical notes</td>
<td>273</td>
</tr>
<tr>
<td>9</td>
<td>Large $N$ Quantum Chromodynamics in two dimensions</td>
<td>274</td>
</tr>
<tr>
<td>9.1</td>
<td>Introduction</td>
<td>274</td>
</tr>
<tr>
<td>9.2</td>
<td>The fermion propagator</td>
<td>274</td>
</tr>
<tr>
<td>9.3</td>
<td>Meson spectrum</td>
<td>286</td>
</tr>
<tr>
<td>9.4</td>
<td>Quantum Chromodynamics in two dimensions and the</td>
<td></td>
</tr>
<tr>
<td></td>
<td>Hartree–Fock approximation</td>
<td>296</td>
</tr>
<tr>
<td>9.5</td>
<td>Bibliographical notes</td>
<td>299</td>
</tr>
<tr>
<td>10</td>
<td>Instantons at large $N$</td>
<td>301</td>
</tr>
<tr>
<td>10.1</td>
<td>Introduction</td>
<td>301</td>
</tr>
<tr>
<td>10.2</td>
<td>Analyticity and the $1/N$ expansion</td>
<td>301</td>
</tr>
<tr>
<td>10.3</td>
<td>Large $N$ instantons</td>
<td>305</td>
</tr>
<tr>
<td>10.4</td>
<td>Large $N$ instantons in matrix models and matrix Quantum Mechanics</td>
<td>308</td>
</tr>
<tr>
<td>10.5</td>
<td>Large $N$ instantons in the $\mathbb{C}P^{N−1}$ model</td>
<td>316</td>
</tr>
<tr>
<td>10.6</td>
<td>Bibliographical notes</td>
<td>325</td>
</tr>
<tr>
<td>Appendix A</td>
<td>Harmonic analysis on $S^3$</td>
<td>327</td>
</tr>
<tr>
<td>Appendix B</td>
<td>Heat kernel and zeta functions</td>
<td>330</td>
</tr>
<tr>
<td>Appendix C</td>
<td>Effective action for large $N$ sigma models</td>
<td>353</td>
</tr>
</tbody>
</table>

*References* 356

*Author Index* 365

*Subject Index* 366
Preface

Quantum Field Theory (QFT) is one of the pillars of modern scientific knowledge, and it is applied in many different areas of physics, from the theory of elementary particles to condensed matter. However, most QFTs cannot be solved exactly and one has to perform some type of approximation in order to extract information from them. The standard approach is a perturbative expansion in a small coupling constant, implemented diagrammatically through Feynman diagrams. This approach has been enormously successful, but it is also insufficient to address many important phenomena which are supposed to be described by QFT.

In this book I give an introduction to two methods in QFT which go beyond the standard perturbative framework: instantons and the large $N$ expansion. Both are quite general, and they have led to many useful insights on the non-perturbative aspects of QFT. The two questions that I will address in this book are the following. What are the kinds of phenomena in a QFT in which we are fundamentally misled if we use conventional perturbation theory? What kind of intuition can we get on these effects by using instantons or large $N$ physics?

It should be said from the very beginning that the main intention of this text is to give a pedagogical introduction to these topics. I would like to provide a useful toolbox intended for graduate students and beginners. In line with this, I provide many computational details which are usually skipped in the original literature and in many textbooks.

The treatment of the subject pays tribute to my professional bias: I am a mathematical physicist, not a phenomenologist. Therefore, in this book, after introducing an idea or a technique, I try to illustrate it with a model or example where this idea is implemented in a nice mathematical way, independently of its relevance to measurable physics. This involves typically looking at models in a low number of dimensions (either two, one or even zero). However, I hope that some of the material in this book will be useful for people with a more phenomenological orientation. After all, toy, solvable models should be useful to everybody, and they typically provide useful insights for more realistic applications.
Preface

A word about pre-requisites: my ideal reader should have a good knowledge of QFT in the path integral formulation, as well as some working knowledge of non-Abelian gauge theories and their quantization, at the level presented for example in the QFT textbook by Peskin and Schroeder. Of course, in many sections I require less background. Chapters 1 and 3 are devoted to a large extent to advanced topics in Quantum Mechanics. On the other hand, some sections are slightly more difficult. For example, Section 2.5 requires some knowledge of General Relativity. Section 4.5 is probably the most difficult one in the book, and in particular it uses the language of differentiable manifolds (although this is not essential to understand the underlying physics).

I should also comment on the choice of topics, which might strike some experts. There are some topics which I regard as basic building blocks in the theory of instantons and of the large $N$ expansion, and they should be included in any introductory text on the subject. These include instantons in Quantum Mechanics, rudiments of instantons in Yang–Mills theory, and 't Hooft’s double-line notation in QCD. The choice of the remaining topics was mostly dictated by my personal taste and/or expertise, and by trying not to duplicate presentations already available in the literature. This has led to choices which might look idiosyncratic. For example, in the discussion on Yang–Mills instantons, it is useful to work out a model with an IR cutoff where semiclassical instanton calculus makes sense. One sensible choice is to introduce a Higgs field, but I have decided instead to consider Yang–Mills theory on a compact manifold. This is not treated in textbooks and it fits better my tastes. Another constraint that shaped my choices is the simple motto “no supersymmetry.” Of course, supersymmetry is a wonderful laboratory for many of the ideas presented in this book, but I felt that it should not take too much of a role in an introductory text like this. Therefore, I have only indulged in one supersymmetric excursion, in Chapter 5.

Although this text is pedagogical and elementary, I have included some material which is rarely covered in advanced QFT books, and some practitioners might find it useful. Chapter 3 is devoted to the relation between instantons and the large order behavior of perturbation theory. This is a relatively old idea, but it is not as well known as I think it should be. It paves the way to a proper understanding of exponentially small effects in quantum theories. In addition, I have tried to implement in my presentation of the subject more recent ideas coming from the theory of resurgence of Jean Écalle, which at the time of this writing is being applied in different contexts. Similarly, the last chapter, devoted to instantons in large $N$ theories, puts together observations and examples which are scattered in research papers and have not found their way into any recent textbook on advanced QFT.

Since this text is a pedagogical one, I have tried to give a self-contained presentation, and I provide derivations of almost all the results. Some technical details
in long calculations are relegated to the appendices. Some of the results on the
heat kernel expansion on curved space, in Appendix B, are listed without a proper
derivation, but this does not affect any important results in the book.

The references are listed at the end of each chapter, in the section on bibliographical
notes, and they do not pretend to be exhaustive. I have tried to give due credit
to seminal contributions, and sometimes to call the attention of readers to unjustly
forgotten papers.

This book can be used profitably in advanced courses on Quantum Field Theory,
and I have already tested it in graduate courses in Switzerland and Italy. Although
I have not included exercises, there are many worked out examples which can be
proposed to the students in order to develop their skills. Some parts of the book
can be skipped in a one-semester course, for example Sections 1.9, 2.5 or 4.6.
Alternatively, these sections could be proposed as advanced study topics.

Some students and colleagues have suggested corrections on preliminary versions
of this book. I am particularly indebted to Gerald Dunne, Martin Lüscher and
Ricardo Schiappa for their detailed reading of the manuscript and their valuable
suggestions.

My deepest gratitude is however to Anna Serra Picamal, who has followed the
writing of this book from its inception to its completion, and in addition provided
me with the perfect image for its cover. For all this, and for everything else, this
book is dedicated to her.