
Fractional stochastic field theory

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Lévy flights – generalization of random walks with a step distribution $p(l) \propto l^{-1-\sigma}$ with the step index $0 < \sigma < 2$.

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PDF of the position \mathbf{r} of a test particle obeys the Fokker-Planck equation

$$\frac{\partial P}{\partial t} = -D_{\sigma}(-\nabla^2)^{\sigma/2}P + D\nabla^2P.$$

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Fractional power of ∇^2 usually defined through the Fourier transform: $(-\nabla^2)^{\sigma/2} \rightarrow k^{\sigma}$.

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The ordinary diffusion term is brought about by the small-scale part of the step distribution.

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Epidemic models: infected individual can infect other individuals only after a certain incubation time (waiting time).

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Long tails in waiting-time distribution

$$p(\Delta t) \propto (\Delta t)^{-1-\alpha}.$$

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Long tails in waiting-time distribution

$$p(\Delta t) \propto (\Delta t)^{-1-\alpha}.$$

Memory effects follow. May be described by integral operators, which give rise to fractional differentiation and integration.

Fractional derivatives

Fractional derivative of Riemann-Liouville

$$(\mathcal{D}_+^\alpha f)(x) = \frac{1}{\Gamma(1-\alpha)} \frac{d}{dx} \int_{-\infty}^x \frac{f(t)dt}{(x-t)^\alpha}$$

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Fractional derivative of Marchaud

$$(\mathbf{D}_+^\alpha f)(x) = \frac{\alpha}{\Gamma(1-\alpha)} \int_{-\infty}^x \frac{f(x) - f(t)}{(x-t)^{1+\alpha}} dt.$$

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$$(\mathbf{D}_+^\alpha f)(x) = \frac{\alpha}{\Gamma(1-\alpha)} \int_{-\infty}^x \frac{f(x) - f(t)}{(x-t)^{1+\alpha}} dt.$$

Easy to handle through Laplace transform:

$$\mathcal{L}(\mathcal{D}_+^\alpha f)(s) = s^\alpha \mathcal{L}f(s).$$

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Deform right-hand side of the diffusion equation

$$\partial_t P(t) = \left[-D_\sigma (-\nabla^2)^{\sigma/2} + D \nabla^2 \right] (\mathcal{D}_+^{1-\alpha} P)(t).$$

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$$\partial_t P(t) = \left[-D_\sigma (-\nabla^2)^{\sigma/2} + D \nabla^2 \right] (\mathcal{D}_+^{1-\alpha} P)(t) .$$

The Green function of this fractional differential equation

$$\Delta_{12}^{ML}(t, \mathbf{k}) = \theta(t) E_\alpha \left[\left(-D_\sigma k^\sigma - D k^2 \right) t^\alpha \right] .$$

is well-behaved at the time origin.

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Definition of the Mittag-Leffler function E_α by power series and integral representation:

$$E_\alpha(z) = \sum_{n=0}^{\infty} \frac{z^n}{\Gamma(\alpha n + 1)} = \frac{1}{2\pi i} \int ds \frac{e^s s^{\alpha-1}}{s^\alpha - z}.$$

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Let $\varphi[\tilde{A}]$ be solution of the generic fractional kinetic equation

$$\frac{\partial \varphi}{\partial t} = \mathcal{D}_+^{1-\alpha} V(\varphi) = -K \mathcal{D}_+^{1-\alpha} \varphi + \mathcal{D}_+^{1-\alpha} U(\varphi) + \mathcal{D}_+^{1-\alpha} \tilde{A},$$

where $K = Dk^2 + D_\sigma k^\sigma$ (Fourier space).

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The linear part of the right-hand side yields the Mittag-Leffler propagator

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Define generating function of solutions of the kinetic equation

$$G(A) = e^{A\varphi[\tilde{A}]}.$$

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Define generating function of solutions of the kinetic equation

$$G(A) = e^{A\varphi[\tilde{A}]}.$$

Note that there is no randomness yet, \tilde{A} is a fixed function.

Functional representation

Perturbation expansion given by the S-matrix functional

$$G(A) = \exp \left(\frac{\delta}{\delta \varphi} \Delta_{12}^{ML'} \frac{\delta}{\delta \tilde{\varphi}} \right) \exp \left[\tilde{\varphi} \mathcal{D}_+^{1-\alpha} U(\varphi) + \tilde{\varphi} \mathcal{D}_+^{1-\alpha} \tilde{A} + A \varphi \right] \Big|_{\tilde{\varphi}=\varphi=0}$$

where $\Delta_{12}^{ML'}(t, \mathbf{x}; t, \mathbf{x}') \equiv 0$.

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where $\Delta_{12}^{ML'}(t, \mathbf{x}; t, \mathbf{x}') \equiv 0$. This is a shorthand for the normal form of the interaction functional. The interaction functional is non-local in time!

Contraction with the attached ML-propagator saves our day (Fourier-Laplace space)

$$\begin{aligned} \Delta_{12}^{ML}(t, \mathbf{k}) \mathcal{D}_+^{1-\alpha} &\rightarrow \frac{s^{\alpha-1}}{s^\alpha + Dk^2 + D_\sigma k^\sigma} s^{1-\alpha} \\ &= \frac{1}{s^\alpha + Dk^2 + D_\sigma k^\sigma} = \Delta_{12}^\alpha(s, \mathbf{k}) . \end{aligned}$$

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The final perturbation expansion contains vertices local in time only!

Change of auxiliary variable

Generating function with nonlocal interaction

$$G(A) = \exp \left(\frac{\delta}{\delta \varphi} \Delta'_{12}{}^{ML} \frac{\delta}{\delta \tilde{\varphi}} \right) \exp \left[\tilde{\varphi} \mathcal{D}_+^{1-\alpha} U(\varphi) + \tilde{\varphi} \mathcal{D}_+^{1-\alpha} \tilde{A} + A\varphi \right] \Big|_{\tilde{\varphi}=\varphi=0}.$$

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Integration by parts yields

$$\tilde{\varphi} \mathcal{D}_+^{1-\alpha} U(\varphi) = U(\varphi) \mathcal{D}_-^{1-\alpha} \tilde{\varphi} = \int dt U(\varphi(t)) \left(-\frac{1}{\Gamma(\alpha)} \frac{d}{dt} \int_t^\infty du \frac{\tilde{\varphi}(u)}{(t-u)^{1-\alpha}} \right).$$

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In terms of the new variable $\tilde{\phi} = \mathcal{D}_-^{1-\alpha} \tilde{\varphi}$ the generating function

$$G(A) = \exp \left(\frac{\delta}{\delta \varphi} \Delta'^{\alpha}_{12} \frac{\delta}{\delta \tilde{\phi}} \right) \exp \left[\tilde{\phi} U(\varphi) + \tilde{A} \tilde{\phi} + A\varphi \right] \Big|_{\tilde{\phi}=\varphi=0}$$

contains a local interaction functional.

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Langevin equation is the fractional kinetic equation

$$\frac{\partial \varphi}{\partial t} = \mathcal{D}_+^{1-\alpha} V(\varphi) = -K \mathcal{D}_+^{1-\alpha} \varphi + \mathcal{D}_+^{1-\alpha} U(\varphi) + \mathcal{D}_+^{1-\alpha} f ,$$

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with the white-in-time Gaussian noise

$$\langle f(t, \mathbf{x}) f(t', \mathbf{x}') \rangle = \delta(t - t') D(\mathbf{x} - \mathbf{x}') , \quad \langle f \rangle = 0 .$$

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Integration of the generating functional over noise yields

$$G(A) = \exp \left(\frac{\delta}{\delta \varphi} \Delta_{12}^{\alpha} \frac{\delta}{\delta \tilde{\phi}} \right) \exp \left[\tilde{\phi} U(\varphi) + \frac{1}{2} \tilde{\phi} D \tilde{\phi} + A \varphi \right] \Big|_{\tilde{\phi}=\varphi=0}$$

De Dominicis-Janssen action

With the use of the identity

$$\exp \left(\frac{\delta}{\delta \varphi} \Delta_{12}^{\alpha} \frac{\delta}{\delta \tilde{\phi}} \right) = \int \mathcal{D}\phi \int \mathcal{D}\tilde{\varphi} \exp \left[\tilde{\varphi} \left(-\mathcal{D}_+^{\alpha} - K \right) \phi + \phi \frac{\delta}{\delta \varphi} + \tilde{\varphi} \frac{\delta}{\delta \tilde{\phi}} \right]$$

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functional integral with the dynamic action is obtained:

$$G(A) = \int \mathcal{D}\phi \int \mathcal{D}\tilde{\varphi} \exp \left[\tilde{\varphi} (-\mathcal{D}_+^{\alpha} - K) \phi + \tilde{\varphi} U(\phi) + \frac{1}{2} \tilde{\varphi} D \tilde{\varphi} + A \phi \right]$$

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The usual time derivative is often generated by fluctuations, thus the generic propagator is

$$\Delta_{12}^{\alpha}(s, \mathbf{k}) = \frac{1}{c_1 s + c_{\alpha} s^{\alpha} + D k^2 + D_{\sigma} k^{\sigma}} .$$

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Renormalization requires homogeneity of the propagator, separate the fractional terms to interaction:

$$S_0 = \tilde{\varphi} \left(-c_1 \partial_t + D \nabla^2 \right) \phi + \frac{1}{2} \tilde{\varphi} D \tilde{\varphi} ,$$

$$S_I = \tilde{\varphi} \left(-c_\alpha \mathcal{D}_+^\alpha - D_\sigma (-\nabla^2)^{\sigma/2} \right) \phi + \tilde{\varphi} U(\phi)$$

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The other way round produces renormalized theory with divergences in the limit $\sigma \rightarrow 2$, $\alpha \rightarrow 1$.

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Basic rule: fractional terms are not generated by renormalization, local terms may be generated.

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Large-scale relevance of local and fractional terms depends on fluctuations: renormalization produces changes in scaling dimensions of local terms.

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Meet with effective propagators with the structure

$$\frac{(c_\alpha s^\alpha + D_\sigma k^\sigma)^n}{(c_1 s + Dk^2)^{n+1}} .$$

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Small $1 - \alpha$, $2 - \sigma$ are analytic regulators,

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Small $1 - \alpha$, $2 - \sigma$ are analytic regulators, deviation from the critical dimension $\varepsilon = d_c - d$ is also a regulator:

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Meet with effective propagators with the structure

$$\frac{(c_\alpha s^\alpha + D_\sigma k^\sigma)^n}{(c_1 s + Dk^2)^{n+1}}.$$

Small $1 - \alpha$, $2 - \sigma$ are analytic regulators, deviation from the critical dimension $\varepsilon = d_c - d$ is also a regulator: analytic renormalization is called for.

Renormalized field theory

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Renormalized field
▷ theory

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theorem

Renormalization in
the ray scheme

Conclusion

Meet with effective propagators with the structure

$$\frac{(c_\alpha s^\alpha + D_\sigma k^\sigma)^n}{(c_1 s + Dk^2)^{n+1}}.$$

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With a single regulator (ε) the scheme of minimal subtractions (MS) is effective and popular.

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Although popular, this approach is dubious.

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Construct the subtraction operator, e.g., with the use of Taylor expansion: the subsequent R operation removes all UV divergences, i.e. singularities in regulators.

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Basic theorem of R-theory: Bogolyubov-Parasyuk R operation produces Green functions analytic in regulators.

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Basic theorem of R-theory: Bogolyubov-Parasyuk R operation produces Green functions analytic in regulators.

The MS ray scheme does not share this property.

Renormalization in the ray scheme

A divergent (sub)graph gives rise to a factor of the form $(n, m, l - \text{integers})$

$$\frac{1}{n\varepsilon + m(2 - \sigma) + 2l(1 - \alpha)} = \frac{1}{\varepsilon} \frac{1}{n + m\zeta + 2l\xi}.$$

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Contribution of a graph to renormalization constant: product of these multiplied by a function analytic in ε , $2 - \sigma$ and $1 - \alpha$ at the origin.

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Result: coefficient functions of the renormalization group are meromorphic functions in ε , $2 - \sigma$ and $1 - \alpha$, not analytic as they should be!

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The MS ray scheme is at least dubious. Use the the normalization point scheme instead.

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- Fractional stochastic differential equation gives rise to stochastic field theory with fractional derivatives.

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- Fractional stochastic differential equation gives rise to stochastic field theory with fractional derivatives.
- Renormalization produces local counterparts of fractional derivatives with nontrivial scaling dimensions.

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- ☐ Fractional stochastic differential equation gives rise to stochastic field theory with fractional derivatives.
- ☐ Renormalization produces local counterparts of fractional derivatives with nontrivial scaling dimensions.
- ☐ Fractional differential operators are not renormalized.

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- ☐ Fractional stochastic differential equation gives rise to stochastic field theory with fractional derivatives.
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- ☐ Fractional differential operators are not renormalized.
- ☐ IR relevance of local and non-local terms should be assessed in the renormalized theory.

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- ☐ Fractional differential operators give rise to multi-parameter regularization.

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- ☐ Fractional stochastic differential equation gives rise to stochastic field theory with fractional derivatives.
- ☐ Renormalization produces local counterparts of fractional derivatives with nontrivial scaling dimensions.
- ☐ Fractional differential operators are not renormalized.
- ☐ IR relevance of local and non-local terms should be assessed in the renormalized theory.
- ☐ Fractional differential operators give rise to multi-parameter regularization.
- ☐ MS ray scheme is not consistent beyond one-loop order.
- ☐ In multiloop calculations dimensional-analytic regularization with normalization-point subtractions is the safe (and technically challenging) way to proceed.