

Daniel:

I am unable to decipher a step in the Qmath paper. You write that “a calculation” shows that

$$V(\mathbf{x}, -\mathbf{x}, 0, 0) = \frac{2a}{\|\mathbf{x}\|} + O(a^2).$$

I have

$$V(\mathbf{x}, -\mathbf{x}, 0, 0) = \int \left(1 - e^{-\frac{1}{4} \int_0^{4\beta} U(\omega(s)) ds}\right) dW_{\mathbf{x}, -\mathbf{x}}^{4\beta}(\omega).$$

I dare not Taylor-expand  $1 - e^{-I}$  (where  $I$  is the integral) into  $I + O(I^2)$  since the integral is infinite in the case of the hard-core potential. I really need the integral to remain exponentiated.

Using the definition of the stochastic integral, I have

$$V(\mathbf{x}, \mathbf{y}, 0, 0) = \int 1 dW_{\mathbf{x}, \mathbf{y}}^{4\beta}(\omega) - \int e^{-\frac{1}{4} \int_0^{4\beta} U(\omega(s)) ds} dW_{\mathbf{x}, \mathbf{y}}^{4\beta}(\omega).$$

The first term is known to be  $1/g_{4\beta}(\mathbf{x} - \mathbf{y})$ ; the second is

$$\begin{aligned} & \lim_{n \rightarrow \infty} \int_{\mathbb{R}^d} \cdots \int_{\mathbb{R}^d} g_{4\beta/n}(\mathbf{x} - \mathbf{z}_1) g_{4\beta/n}(\mathbf{z}_1 - \mathbf{z}_2) \cdots g_{4\beta/n}(\mathbf{z}_{n-2} - \mathbf{z}_{n-1}) g_{4\beta/n}(\mathbf{z}_{n-1} - \mathbf{y}) \\ & \quad \exp \left\{ \frac{-\beta}{n} \left( \sum_{j=1}^{n-1} U(\mathbf{z}_j) \right) \right\} d\mathbf{z}_1 \cdots d\mathbf{z}_{n-1} \\ &= \lim_{n \rightarrow \infty} \int_{\mathbb{R}^d} \cdots \int_{\mathbb{R}^d} g_{4\beta/n}(\mathbf{x} - \mathbf{z}_1) g_{4\beta/n}(\mathbf{z}_1 - \mathbf{z}_2) \cdots g_{4\beta/n}(\mathbf{z}_{n-2} - \mathbf{z}_{n-1}) g_{4\beta/n}(\mathbf{z}_{n-1} - \mathbf{y}) \\ & \quad \prod_{j=1}^{n-1} \exp \left\{ \frac{-\beta}{n} U(\mathbf{z}_j) \right\} d\mathbf{z}_1 \cdots d\mathbf{z}_{n-1}. \end{aligned}$$

Now,  $e^{-(\beta/n)U(\mathbf{z}_i)}$  is 1 when  $\|\mathbf{z}_i\| \geq a$  and 0 when  $\|\mathbf{z}_i\| < a$ . So this becomes

$$\lim_{n \rightarrow \infty} \int_{\|\mathbf{z}_1\| \geq a} \cdots \int_{\|\mathbf{z}_{n-1}\| \geq a} g_{4\beta/n}(\mathbf{x} - \mathbf{z}_1) g_{4\beta/n}(\mathbf{z}_1 - \mathbf{z}_2) \cdots g_{4\beta/n}(\mathbf{z}_{n-2} - \mathbf{z}_{n-1}) g_{4\beta/n}(\mathbf{z}_{n-1} - \mathbf{y}) d\mathbf{z}_1 \cdots d\mathbf{z}_{n-1}.$$

I don't see how  $\mathbf{y} = -\mathbf{x}$  permits any simplification . . . .

Am I ignorant of some basic fact about Brownian motion?