# Free monotone transport without a trace 

Brent Nelson<br>UCLA

October 30, 2013

- Let $(M, \varphi)$ be a von Neumann algebra with a faithful state: non-commutative probability space.
- Let $(M, \varphi)$ be a von Neumann algebra with a faithful state: non-commutative probability space.
- Elements $X \in M$ are non-commutative random variables.
- Let $(M, \varphi)$ be a von Neumann algebra with a faithful state: non-commutative probability space.
- Elements $X \in M$ are non-commutative random variables.
- Law of $X, \varphi_{X}: \mathbb{C}[t] \ni p(t) \mapsto \varphi(p(X))$.
- Let $(M, \varphi)$ be a von Neumann algebra with a faithful state: non-commutative probability space.
- Elements $X \in M$ are non-commutative random variables.
- Law of $X, \varphi_{X}: \mathbb{C}[t] \ni p(t) \mapsto \varphi(p(X))$.
- For an $N$-tuple $X=\left(X_{1}, \ldots, X_{N}\right), \varphi_{X}$ : $\mathbb{C}\left\langle t_{1}, \ldots, t_{N}\right\rangle \ni p\left(t_{1}, \ldots, t_{N}\right) \mapsto \varphi\left(p\left(X_{1}, \ldots, X_{N}\right)\right)$.
- Let $(M, \varphi)$ be a von Neumann algebra with a faithful state: non-commutative probability space.
- Elements $X \in M$ are non-commutative random variables.
- Law of $X, \varphi_{X}: \mathbb{C}[t] \ni p(t) \mapsto \varphi(p(X))$.
- For an $N$-tuple $X=\left(X_{1}, \ldots, X_{N}\right), \varphi_{X}$ : $\mathbb{C}\left\langle t_{1}, \ldots, t_{N}\right\rangle \ni p\left(t_{1}, \ldots, t_{N}\right) \mapsto \varphi\left(p\left(X_{1}, \ldots, X_{N}\right)\right)$.
- All random variables in this talk will be self-adjoint and non-commutative.
- Let $X=\left(X_{1}, \ldots, X_{N}\right) \subset(M, \varphi)$ and $Z=\left(Z_{1}, \ldots, Z_{N}\right) \subset(L, \psi)$.
- Let $X=\left(X_{1}, \ldots, X_{N}\right) \subset(M, \varphi)$ and $Z=\left(Z_{1}, \ldots, Z_{N}\right) \subset(L, \psi)$.
- Transport from $\varphi_{X}$ to $\psi_{Z}$ is $Y=\left(Y_{1}, \ldots, Y_{N}\right) \subset W^{*}\left(X_{1}, \ldots, X_{N}\right)$ so that

$$
\varphi\left(p\left(Y_{1}, \ldots, Y_{N}\right)\right)=\psi\left(p\left(Z_{1}, \ldots, Z_{N}\right)\right) \quad \forall p \in \mathbb{C}\left\langle t_{1}, \ldots, t_{N}\right\rangle
$$

that is, $\psi_{Z}=\varphi_{Y}$.

- Let $X=\left(X_{1}, \ldots, X_{N}\right) \subset(M, \varphi)$ and $Z=\left(Z_{1}, \ldots, Z_{N}\right) \subset(L, \psi)$.
- Transport from $\varphi_{X}$ to $\psi_{Z}$ is $Y=\left(Y_{1}, \ldots, Y_{N}\right) \subset W^{*}\left(X_{1}, \ldots, X_{N}\right)$ so that

$$
\varphi\left(p\left(Y_{1}, \ldots, Y_{N}\right)\right)=\psi\left(p\left(Z_{1}, \ldots, Z_{N}\right)\right) \quad \forall p \in \mathbb{C}\left\langle t_{1}, \ldots, t_{N}\right\rangle
$$

that is, $\psi_{Z}=\varphi_{Y}$.

- Implies $\left(W^{*}\left(Y_{1}, \ldots, Y_{N}\right), \varphi\right) \cong\left(W^{*}\left(Z_{1}, \ldots, Z_{N}\right), \psi\right)$.
- Let $X=\left(X_{1}, \ldots, X_{N}\right) \subset(M, \varphi)$ and $Z=\left(Z_{1}, \ldots, Z_{N}\right) \subset(L, \psi)$.
- Transport from $\varphi_{X}$ to $\psi_{Z}$ is $Y=\left(Y_{1}, \ldots, Y_{N}\right) \subset W^{*}\left(X_{1}, \ldots, X_{N}\right)$ so that

$$
\varphi\left(p\left(Y_{1}, \ldots, Y_{N}\right)\right)=\psi\left(p\left(Z_{1}, \ldots, Z_{N}\right)\right) \quad \forall p \in \mathbb{C}\left\langle t_{1}, \ldots, t_{N}\right\rangle
$$

that is, $\psi_{Z}=\varphi_{Y}$.

- Implies $\left(W^{*}\left(Y_{1}, \ldots, Y_{N}\right), \varphi\right) \cong\left(W^{*}\left(Z_{1}, \ldots, Z_{N}\right), \psi\right)$.
- And there is a state-preserving embedding of $W^{*}\left(Z_{1}, \ldots, Z_{N}\right)$ into $W^{*}\left(X_{1}, \ldots, X_{N}\right)$.
- Let $\mathcal{H}_{\mathbb{R}}=\operatorname{span}\left\{e_{1}, \ldots, e_{N}\right\}$, a real Hilbert space with $\langle\cdot, \cdot\rangle$, complex linear in the second coordinate.
- Let $\mathcal{H}_{\mathbb{R}}=\operatorname{span}\left\{e_{1}, \ldots, e_{N}\right\}$, a real Hilbert space with $\langle\cdot, \cdot\rangle$, complex linear in the second coordinate.
- Let $\left\{U_{t}: t \in \mathbb{R}\right\}$ be a one parameter family of unitaries and let $A$ be their generator: $A^{i t}=U_{t}$.
- Let $\mathcal{H}_{\mathbb{R}}=\operatorname{span}\left\{e_{1}, \ldots, e_{N}\right\}$, a real Hilbert space with $\langle\cdot, \cdot\rangle$, complex linear in the second coordinate.
- Let $\left\{U_{t}: t \in \mathbb{R}\right\}$ be a one parameter family of unitaries and let $A$ be their generator: $A^{i t}=U_{t}$.
- Can assume $A=\operatorname{diag}\left\{A_{1}, \ldots, A_{L}, 1 \ldots, 1\right\}$ with

$$
A_{k}=\frac{1}{2}\left(\begin{array}{cc}
\lambda_{k}+\lambda_{k}^{-1} & -i\left(\lambda_{k}-\lambda_{k}^{-1}\right) \\
i\left(\lambda_{k}-\lambda_{k}^{-1}\right) & \lambda_{k}+\lambda_{k}^{-1}
\end{array}\right) \quad \forall k=1, \ldots, L
$$

- Let $\mathcal{H}_{\mathbb{R}}=\operatorname{span}\left\{e_{1}, \ldots, e_{N}\right\}$, a real Hilbert space with $\langle\cdot, \cdot\rangle$, complex linear in the second coordinate.
- Let $\left\{U_{t}: t \in \mathbb{R}\right\}$ be a one parameter family of unitaries and let $A$ be their generator: $A^{i t}=U_{t}$.
- Can assume $A=\operatorname{diag}\left\{A_{1}, \ldots, A_{L}, 1 \ldots, 1\right\}$ with

$$
A_{k}=\frac{1}{2}\left(\begin{array}{cc}
\lambda_{k}+\lambda_{k}^{-1} & -i\left(\lambda_{k}-\lambda_{k}^{-1}\right) \\
i\left(\lambda_{k}-\lambda_{k}^{-1}\right) & \lambda_{k}+\lambda_{k}^{-1}
\end{array}\right) \quad \forall k=1, \ldots, L
$$

- Then $\operatorname{spectrum}(A)=\left\{1, \lambda_{1}^{ \pm 1}, \ldots, \lambda_{L}^{ \pm 1}\right\}, A^{T}=A^{-1}$, $\left(A^{i t}\right)^{*}=\left(A^{i t}\right)^{T}=A^{-i t}$, and

$$
\sum_{j=1}^{N}\left|[A]_{i j}\right| \leq \max \left\{1, \lambda_{1}^{ \pm 1}, \ldots, \lambda_{L}^{ \pm 1}\right\} \leq\|A\| \quad \forall i=1, \ldots, N
$$

- Let $\mathcal{H}_{\mathbb{C}}=\mathcal{H}_{\mathbb{R}}+i \mathcal{H}_{\mathbb{R}}$ and define

$$
\langle x, y\rangle_{U}=\left\langle\frac{2}{1+A^{-1}} x, y\right\rangle, \quad x, y \in \mathcal{H}_{\mathbb{C}}
$$

Let $\mathcal{H}=\overline{\mathcal{H}_{\mathbb{C}}}{ }^{\|\cdot\| u}$.

- Let $\mathcal{H}_{\mathbb{C}}=\mathcal{H}_{\mathbb{R}}+i \mathcal{H}_{\mathbb{R}}$ and define

$$
\langle x, y\rangle_{U}=\left\langle\frac{2}{1+A^{-1}} x, y\right\rangle, \quad x, y \in \mathcal{H}_{\mathbb{C}}
$$

Let $\mathcal{H}=\overline{\mathcal{H}_{\mathbb{C}}}{ }^{\|\cdot\| u}$.

- The $q$-Fock space $\mathcal{F}_{q}(\mathcal{H})$ is the completion of $\mathbb{C} \Omega \oplus \bigoplus_{n=1}^{\infty} \mathcal{H}^{\otimes n}$ with respect to the inner product

$$
\begin{aligned}
\left\langle f_{1} \otimes \cdots \otimes f_{n}, g_{1} \otimes\right. & \left.\cdots \otimes g_{m}\right\rangle_{U, q} \\
& =\delta_{n=m} \sum_{\pi \in S_{n}} q^{i(\pi)}\left\langle f_{1}, g_{\pi(1)}\right\rangle_{U} \cdots\left\langle f_{n}, g_{\pi(n)}\right\rangle_{U}
\end{aligned}
$$

- Let $\mathcal{H}_{\mathbb{C}}=\mathcal{H}_{\mathbb{R}}+i \mathcal{H}_{\mathbb{R}}$ and define

$$
\langle x, y\rangle_{U}=\left\langle\frac{2}{1+A^{-1}} x, y\right\rangle, \quad x, y \in \mathcal{H}_{\mathbb{C}}
$$

Let $\mathcal{H}=\overline{\mathcal{H}_{\mathbb{C}}}{ }^{\|\cdot\|_{u}}$.

- The $q$-Fock space $\mathcal{F}_{q}(\mathcal{H})$ is the completion of $\mathbb{C} \Omega \oplus \bigoplus_{n=1}^{\infty} \mathcal{H}^{\otimes n}$ with respect to the inner product

$$
\begin{aligned}
\left\langle f_{1} \otimes \cdots \otimes f_{n}, g_{1} \otimes\right. & \left.\cdots \otimes g_{m}\right\rangle_{U, q} \\
& =\delta_{n=m} \sum_{\pi \in S_{n}} q^{i(\pi)}\left\langle f_{1}, g_{\pi(1)}\right\rangle_{U} \cdots\left\langle f_{n}, g_{\pi(n)}\right\rangle_{U}
\end{aligned}
$$

- In particular, $\mathcal{F}_{0}(\mathcal{H})$ is the usual Fock space $\mathcal{F}(\mathcal{H})$.
- For $f \in \mathcal{H}$ we densely define the left $q$-creation operator $I_{q}(f) \in \mathcal{B}\left(\mathcal{F}_{q}(\mathcal{H})\right)$ by

$$
\begin{aligned}
& I_{q}(f) \Omega=f \\
& I_{q}(f) g_{1} \otimes \cdots \otimes g_{n}=f \otimes g_{1} \otimes \cdots g_{n}
\end{aligned}
$$

- For $f \in \mathcal{H}$ we densely define the left $q$-creation operator $I_{q}(f) \in \mathcal{B}\left(\mathcal{F}_{q}(\mathcal{H})\right)$ by

$$
\begin{aligned}
& I_{q}(f) \Omega=f \\
& I_{q}(f) g_{1} \otimes \cdots \otimes g_{n}=f \otimes g_{1} \otimes \cdots g_{n}
\end{aligned}
$$

- Its adjoint, the left $q$-annihilation operator, $I_{q}(f)^{*}$ is defined densely by

$$
\begin{aligned}
& I_{q}(f)^{*} \Omega=0 \\
& I_{q}(f)^{*} g_{1} \otimes \cdots \otimes g_{n}=\sum_{k=1}^{n} q^{k-1}\left\langle f, g_{k}\right\rangle_{U} g_{1} \otimes \cdots \otimes \hat{g_{k}} \otimes \cdots \otimes g_{n}
\end{aligned}
$$

- For $f \in \mathcal{H}$ we densely define the left $q$-creation operator $I_{q}(f) \in \mathcal{B}\left(\mathcal{F}_{q}(\mathcal{H})\right)$ by

$$
\begin{aligned}
& I_{q}(f) \Omega=f \\
& I_{q}(f) g_{1} \otimes \cdots \otimes g_{n}=f \otimes g_{1} \otimes \cdots g_{n}
\end{aligned}
$$

- Its adjoint, the left $q$-annihilation operator, $I_{q}(f)^{*}$ is defined densely by

$$
\begin{aligned}
& I_{q}(f)^{*} \Omega=0 \\
& I_{q}(f)^{*} g_{1} \otimes \cdots \otimes g_{n}=\sum_{k=1}^{n} q^{k-1}\left\langle f, g_{k}\right\rangle_{U} g_{1} \otimes \cdots \otimes \hat{g_{k}} \otimes \cdots \otimes g_{n}
\end{aligned}
$$

- We let $s_{q}(f)=I_{q}(f)+I_{q}(f)^{*}$, and
$\Gamma_{q}\left(\mathcal{H}_{\mathbb{R}}, U_{t}\right)^{\prime \prime}=W^{*}\left(s_{q}(f): f \in \mathcal{H}_{\mathbb{R}}\right)$.
- $\Omega$ is cyclic and separating for $\Gamma_{q}\left(\mathcal{H}_{\mathbb{R}}, U_{t}\right)^{\prime \prime}$ and hence the vector state $\varphi(\cdot)=\langle\Omega, \cdot \Omega\rangle_{U, q}$ is a faithful, non-degenerate state (free quasi-free state
- $\Omega$ is cyclic and separating for $\Gamma_{q}\left(\mathcal{H}_{\mathbb{R}}, U_{t}\right)^{\prime \prime}$ and hence the vector state $\varphi(\cdot)=\langle\Omega, \cdot \Omega\rangle_{U, q}$ is a faithful, non-degenerate state (free quasi-free state
- Throughout, $M$ shall denote $\Gamma_{0}\left(\mathcal{H}_{\mathbb{R}}, U_{t}\right)^{\prime \prime}=W^{*}\left(X_{1}, \ldots, X_{N}\right)$, with $X_{j}:=s_{0}\left(e_{j}\right)$.
- $\Omega$ is cyclic and separating for $\Gamma_{q}\left(\mathcal{H}_{\mathbb{R}}, U_{t}\right)^{\prime \prime}$ and hence the vector state $\varphi(\cdot)=\langle\Omega, \cdot \Omega\rangle_{U, q}$ is a faithful, non-degenerate state (free quasi-free state
- Throughout, $M$ shall denote $\Gamma_{0}\left(\mathcal{H}_{\mathbb{R}}, U_{t}\right)^{\prime \prime}=W^{*}\left(X_{1}, \ldots, X_{N}\right)$, with $X_{j}:=s_{0}\left(e_{j}\right)$.
- With respect to the vacuum vector state $\varphi$, the $X_{j}$ are centered semicircular random variables of variance 1 , but aren't free unless $U_{t}=i d$.
- $\Omega$ is cyclic and separating for $\Gamma_{q}\left(\mathcal{H}_{\mathbb{R}}, U_{t}\right)^{\prime \prime}$ and hence the vector state $\varphi(\cdot)=\langle\Omega, \cdot \Omega\rangle_{U, q}$ is a faithful, non-degenerate state (free quasi-free state
- Throughout, $M$ shall denote $\Gamma_{0}\left(\mathcal{H}_{\mathbb{R}}, U_{t}\right)^{\prime \prime}=W^{*}\left(X_{1}, \ldots, X_{N}\right)$, with $X_{j}:=s_{0}\left(e_{j}\right)$.
- With respect to the vacuum vector state $\varphi$, the $X_{j}$ are centered semicircular random variables of variance 1 , but aren't free unless $U_{t}=i d$.
- Application of result: for small values of $|q|, \Gamma_{q}\left(\mathcal{H}_{\mathbb{R}}, U_{t}\right)^{\prime \prime}$ is isomorphic to $M$.
- Modular group: $\sigma_{z}^{\varphi}\left(X_{j}\right)=\sum_{k=1}^{N}\left[A^{i z}\right]_{j k} X_{k}$ for $z \in \mathbb{C}$
- Modular group: $\sigma_{z}^{\varphi}\left(X_{j}\right)=\sum_{k=1}^{N}\left[A^{i z}\right]_{j k} X_{k}$ for $z \in \mathbb{C}$
- Using the vector notation $X=\left(X_{1}, \ldots, X_{N}\right)$ we have $\sigma_{z}^{\varphi}(X)=A^{i z} X$.
- Modular group: $\sigma_{z}^{\varphi}\left(X_{j}\right)=\sum_{k=1}^{N}\left[A^{i z}\right]_{j k} X_{k}$ for $z \in \mathbb{C}$
- Using the vector notation $X=\left(X_{1}, \ldots, X_{N}\right)$ we have $\sigma_{z}^{\varphi}(X)=A^{i z} X$.
- KMS condition:

$$
\begin{aligned}
\varphi\left(X_{j} P\right) & =\varphi\left(P \sigma_{-i}\left(X_{j}\right)\right)=\varphi\left(P[A X]_{j}\right) \\
\varphi\left(P X_{j}\right) & =\varphi\left(\sigma_{i}\left(X_{j}\right) P\right)=\varphi\left(\left[A^{-1} X\right]_{j} P\right)
\end{aligned}
$$

- $\mathscr{P}:=\mathbb{C}\left\langle X_{1}, \ldots, X_{N}\right\rangle \subset M$.
- $\mathscr{P}:=\mathbb{C}\left\langle X_{1}, \ldots, X_{N}\right\rangle \subset M$.
- Can write each $P \in \mathscr{P}$ as

$$
P=\sum_{n=0}^{\operatorname{deg}(P)} \sum_{|\underline{j}|=n} c(\underline{j}) X_{\underline{j}}=\sum_{n=0}^{\operatorname{deg}(P)} \pi_{n}(P), \quad c(\underline{j}) \in \mathbb{C}
$$

- $\mathscr{P}:=\mathbb{C}\left\langle X_{1}, \ldots, X_{N}\right\rangle \subset M$.
- Can write each $P \in \mathscr{P}$ as

$$
P=\sum_{n=0}^{\operatorname{deg}(P)} \sum_{|\underline{j}|=n} c(\underline{j}) X_{\underline{j}}=\sum_{n=0}^{\operatorname{deg}(P)} \pi_{n}(P), \quad c(\underline{j}) \in \mathbb{C}
$$

- For $R>0$

$$
\|P\|_{R}:=\sum_{n=0}^{\operatorname{deg}(P)} \sum_{|\underline{j}|=n}|c(\underline{j})| R^{n}=\sum_{n}\left\|\pi_{n}(P)\right\|_{R}
$$

defines a Banach norm on $\mathscr{P}$.

- $\mathscr{P}:=\mathbb{C}\left\langle X_{1}, \ldots, X_{N}\right\rangle \subset M$.
- Can write each $P \in \mathscr{P}$ as

$$
P=\sum_{n=0}^{\operatorname{deg}(P)} \sum_{|\underline{j}|=n} c(\underline{j}) X_{\underline{j}}=\sum_{n=0}^{\operatorname{deg}(P)} \pi_{n}(P), \quad c(\underline{j}) \in \mathbb{C}
$$

- For $R>0$

$$
\|P\|_{R}:=\sum_{n=0}^{\operatorname{deg}(P)} \sum_{|\underline{j}|=n}|c(\underline{j})| R^{n}=\sum_{n}\left\|\pi_{n}(P)\right\|_{R}
$$

defines a Banach norm on $\mathscr{P}$.

- $\mathscr{P}^{(R)}=\overline{\mathscr{P}}^{\|\cdot\|_{R}}$
- $\mathscr{P}:=\mathbb{C}\left\langle X_{1}, \ldots, X_{N}\right\rangle \subset M$.
- Can write each $P \in \mathscr{P}$ as

$$
P=\sum_{n=0}^{\operatorname{deg}(P)} \sum_{|\underline{j}|=n} c(\underline{j}) X_{\underline{j}}=\sum_{n=0}^{\operatorname{deg}(P)} \pi_{n}(P), \quad c(\underline{j}) \in \mathbb{C}
$$

- For $R>0$

$$
\|P\|_{R}:=\sum_{n=0}^{\operatorname{deg}(P)} \sum_{|\underline{j}|=n}|c(\underline{j})| R^{n}=\sum_{n}\left\|\pi_{n}(P)\right\|_{R}
$$

defines a Banach norm on $\mathscr{P}$.

- $\mathscr{P}^{(R)}=\overline{\mathscr{P}}^{\|\cdot\|_{R}}$
- If $R \geq 2 \geq\left\|X_{j}\right\|$, then $\mathscr{P}^{(R)} \subset M$.
- $\mathscr{P}_{\varphi}=\left\{P \in \mathscr{P}: \sigma_{i}(P)=P\right\}=M_{\varphi} \cap \mathscr{P}$.
- $\mathscr{P}_{\varphi}=\left\{P \in \mathscr{P}: \sigma_{i}(P)=P\right\}=M_{\varphi} \cap \mathscr{P}$.
- Define $\rho: \mathscr{P} \rightarrow \mathscr{P}$ on monomials by

$$
\rho\left(X_{j_{1}} \cdots X_{j_{n}}\right)=\sigma_{-i}\left(X_{j_{n}}\right) X_{i_{1}} \cdots X_{j_{n-1}} .
$$

- $\mathscr{P}_{\varphi}=\left\{P \in \mathscr{P}: \sigma_{i}(P)=P\right\}=M_{\varphi} \cap \mathscr{P}$.
- Define $\rho: \mathscr{P} \rightarrow \mathscr{P}$ on monomials by

$$
\rho\left(X_{j_{1}} \cdots X_{j_{n}}\right)=\sigma_{-i}\left(X_{j_{n}}\right) X_{i_{1}} \cdots X_{j_{n-1}}
$$

- We call $\rho^{k}(P)$ for $k \in \mathbb{Z}$ a $\sigma$-cyclic rearrangement of $P$.
- $\mathscr{P}_{\varphi}=\left\{P \in \mathscr{P}: \sigma_{i}(P)=P\right\}=M_{\varphi} \cap \mathscr{P}$.
- Define $\rho: \mathscr{P} \rightarrow \mathscr{P}$ on monomials by

$$
\rho\left(X_{j_{1}} \cdots X_{j_{n}}\right)=\sigma_{-i}\left(X_{j_{n}}\right) X_{i_{1}} \cdots X_{j_{n-1}}
$$

- We call $\rho^{k}(P)$ for $k \in \mathbb{Z}$ a $\sigma$-cyclic rearrangement of $P$.
- Define

$$
\|P\|_{R, \sigma}=\sum_{n=0}^{\operatorname{deg}(P)} \sup _{k_{n} \in \mathbb{Z}}\left\|\rho^{k_{n}}\left(\pi_{n}(P)\right)\right\|_{R}
$$

is a Banach norm on $\mathscr{P}$ finite $=\left\{P \in \mathscr{P}:\|P\|_{R, \sigma}<\infty\right\}$.

- $\mathscr{P}_{\varphi}=\left\{P \in \mathscr{P}: \sigma_{i}(P)=P\right\}=M_{\varphi} \cap \mathscr{P}$.
- Define $\rho: \mathscr{P} \rightarrow \mathscr{P}$ on monomials by

$$
\rho\left(X_{j_{1}} \cdots X_{j_{n}}\right)=\sigma_{-i}\left(X_{j_{n}}\right) X_{i_{1}} \cdots X_{j_{n-1}}
$$

- We call $\rho^{k}(P)$ for $k \in \mathbb{Z}$ a $\sigma$-cyclic rearrangement of $P$.
- Define

$$
\|P\|_{R, \sigma}=\sum_{n=0}^{\operatorname{deg}(P)} \sup _{k_{n} \in \mathbb{Z}}\left\|\rho^{k_{n}}\left(\pi_{n}(P)\right)\right\|_{R}
$$

is a Banach norm on $\mathscr{P}$ finite $=\left\{P \in \mathscr{P}:\|P\|_{R, \sigma}<\infty\right\}$.

- $\mathscr{P}_{\varphi} \subset \mathscr{P}^{\text {finite }}$, in fact $\|P\|_{R, \sigma} \leq\|A\|^{\operatorname{deg}(P)-1}\|P\|_{R}$.
- $\mathscr{P}_{\varphi}=\left\{P \in \mathscr{P}: \sigma_{i}(P)=P\right\}=M_{\varphi} \cap \mathscr{P}$.
- Define $\rho: \mathscr{P} \rightarrow \mathscr{P}$ on monomials by

$$
\rho\left(X_{j_{1}} \cdots X_{j_{n}}\right)=\sigma_{-i}\left(X_{j_{n}}\right) X_{i_{1}} \cdots X_{j_{n-1}}
$$

- We call $\rho^{k}(P)$ for $k \in \mathbb{Z}$ a $\sigma$-cyclic rearrangement of $P$.
- Define

$$
\|P\|_{R, \sigma}=\sum_{n=0}^{\operatorname{deg}(P)} \sup _{k_{n} \in \mathbb{Z}}\left\|\rho^{k_{n}}\left(\pi_{n}(P)\right)\right\|_{R}
$$

is a Banach norm on $\mathscr{P}$ finite $=\left\{P \in \mathscr{P}:\|P\|_{R, \sigma}<\infty\right\}$.

- $\mathscr{P}_{\varphi} \subset \mathscr{P}^{\text {finite }}$, in fact $\|P\|_{R, \sigma} \leq\|A\|^{\operatorname{deg}(P)-1}\|P\|_{R}$.
- $\mathscr{P}^{(R, \sigma)}=\overline{\mathscr{P}^{\text {finite }}}{ }^{\|\cdot\|_{R, \sigma}}$
- We let $\mathscr{P}_{\varphi}^{(R)}$ and $\mathscr{P}_{\varphi}^{(R, \sigma)}$ denote the elements of the respective algebras which are fixed by $\sigma_{i}$.
- We let $\mathscr{P}_{\varphi}^{(R)}$ and $\mathscr{P}_{\varphi}^{(R, \sigma)}$ denote the elements of the respective algebras which are fixed by $\sigma_{i}$.
- Let $\mathscr{P}_{c . s .}^{(R, \sigma)}=\left\{P: \mathscr{P}^{(R, \sigma)}: \rho(P)=P\right\}$ be the $\sigma$-cyclically symmetric elements.
- We let $\mathscr{P}_{\varphi}^{(R)}$ and $\mathscr{P}_{\varphi}^{(R, \sigma)}$ denote the elements of the respective algebras which are fixed by $\sigma_{i}$.
- Let $\mathscr{P}_{c . s .}^{(R, \sigma)}=\left\{P: \mathscr{P}^{(R, \sigma)}: \rho(P)=P\right\}$ be the $\sigma$-cyclically symmetric elements.
- On $\left(\mathscr{P}^{(R)}\right)^{N}$ and $\left(\mathscr{P}^{(R, \sigma)}\right)^{N}$ we use the max-norm, which we still denote $\|\cdot\|_{R}$ and $\|\cdot\|_{R, \sigma}$.
- Let $\delta_{j}: \mathscr{P} \rightarrow \mathscr{P} \otimes \mathscr{P}^{o p}$ be Voiculescu's free difference quotients, defined by $\delta_{j}\left(X_{k}\right)=\delta_{j=k} 1 \otimes 1$ and the Leibniz rule.
- Let $\delta_{j}: \mathscr{P} \rightarrow \mathscr{P} \otimes \mathscr{P}^{o p}$ be Voiculescu's free difference quotients, defined by $\delta_{j}\left(X_{k}\right)=\delta_{j=k} 1 \otimes 1$ and the Leibniz rule.
- Conventions on $\mathscr{P} \otimes \mathscr{P}{ }^{\circ p}$ :
- Let $\delta_{j}: \mathscr{P} \rightarrow \mathscr{P} \otimes \mathscr{P}^{o p}$ be Voiculescu's free difference quotients, defined by $\delta_{j}\left(X_{k}\right)=\delta_{j=k} 1 \otimes 1$ and the Leibniz rule.
- Conventions on $\mathscr{P} \otimes \mathscr{P}{ }^{\circ p}$ :
- Suppress "○" notation: $a \otimes b^{\circ} \mapsto a \otimes b$
- $a \otimes b \# c \otimes d=(a c) \otimes(d b)$
- $a \otimes b \# c=a c b, m(a \otimes b)=a b$
- Let $\delta_{j}: \mathscr{P} \rightarrow \mathscr{P} \otimes \mathscr{P}^{o p}$ be Voiculescu's free difference quotients, defined by $\delta_{j}\left(X_{k}\right)=\delta_{j=k} 1 \otimes 1$ and the Leibniz rule.
- Conventions on $\mathscr{P} \otimes \mathscr{P}{ }^{\circ p}$ :
- Suppress "○" notation: $a \otimes b^{\circ} \mapsto a \otimes b$
- $a \otimes b \# c \otimes d=(a c) \otimes(d b)$
- $a \otimes b \# c=a c b, m(a \otimes b)=a b$
- $(a \otimes b)^{*}=a^{*} \otimes b^{*}$
- $(a \otimes b)^{\dagger}=b^{*} \otimes a^{*}$
- $(a \otimes b)^{\diamond}=b \otimes a$
- Let $\delta_{j}: \mathscr{P} \rightarrow \mathscr{P} \otimes \mathscr{P}^{o p}$ be Voiculescu's free difference quotients, defined by $\delta_{j}\left(X_{k}\right)=\delta_{j=k} 1 \otimes 1$ and the Leibniz rule.
- Conventions on $\mathscr{P} \otimes \mathscr{P}{ }^{\circ p}$ :
- Suppress "○" notation: $a \otimes b^{\circ} \mapsto a \otimes b$
- $a \otimes b \# c \otimes d=(a c) \otimes(d b)$
- $a \otimes b \# c=a c b, m(a \otimes b)=a b$
- $(a \otimes b)^{*}=a^{*} \otimes b^{*}$
- $(a \otimes b)^{\dagger}=b^{*} \otimes a^{*}$
- $(a \otimes b)^{\diamond}=b \otimes a$
- As a $\mathscr{P}-\mathscr{P}$ bimodule: $c \cdot(a \otimes b)=(c a) \otimes b$ and $(a \otimes b) \cdot c=a \otimes(b c)$
- For $j, k \in\{1, \ldots, N\}$ denote

$$
\alpha_{j k}=\left[\frac{2}{1+A}\right]_{j k}=\varphi\left(X_{k} X_{j}\right)
$$

then $\overline{\alpha_{j k}}=\alpha_{k j}, \alpha_{j j}=1$, and $\left|\alpha_{j k}\right| \leq 1$.

- For $j, k \in\{1, \ldots, N\}$ denote

$$
\alpha_{j k}=\left[\frac{2}{1+A}\right]_{j k}=\varphi\left(X_{k} X_{j}\right)
$$

then $\overline{\alpha_{j k}}=\alpha_{k j}, \alpha_{j j}=1$, and $\left|\alpha_{j k}\right| \leq 1$.

- For each $j$ define $\sigma$-difference quotient $\partial_{j}=\sum_{k=1}^{N} \alpha_{k j} \delta_{k}$
- For $j, k \in\{1, \ldots, N\}$ denote

$$
\alpha_{j k}=\left[\frac{2}{1+A}\right]_{j k}=\varphi\left(X_{k} X_{j}\right)
$$

then $\overline{\alpha_{j k}}=\alpha_{k j}, \alpha_{j j}=1$, and $\left|\alpha_{j k}\right| \leq 1$.

- For each $j$ define $\sigma$-difference quotient $\partial_{j}=\sum_{k=1}^{N} \alpha_{k j} \delta_{k}$
- We consider this derivation because $\varphi\left(X_{j} P\right)=\varphi \otimes \varphi^{o p}\left(\partial_{j}(P)\right)$ for $P \in \mathscr{P}$.
- For $j, k \in\{1, \ldots, N\}$ denote

$$
\alpha_{j k}=\left[\frac{2}{1+A}\right]_{j k}=\varphi\left(X_{k} X_{j}\right)
$$

then $\overline{\alpha_{j k}}=\alpha_{k j}, \alpha_{j j}=1$, and $\left|\alpha_{j k}\right| \leq 1$.

- For each $j$ define $\sigma$-difference quotient $\partial_{j}=\sum_{k=1}^{N} \alpha_{k j} \delta_{k}$
- We consider this derivation because $\varphi\left(X_{j} P\right)=\varphi \otimes \varphi^{o p}\left(\partial_{j}(P)\right)$ for $P \in \mathscr{P}$.
- Define another derivation $\bar{\partial}_{j}$ so that $\partial_{j}(P)^{\dagger}=\bar{\partial}_{j}\left(P^{*}\right)$.
- For $j, k \in\{1, \ldots, N\}$ denote

$$
\alpha_{j k}=\left[\frac{2}{1+A}\right]_{j k}=\varphi\left(X_{k} X_{j}\right)
$$

then $\overline{\alpha_{j k}}=\alpha_{k j}, \alpha_{j j}=1$, and $\left|\alpha_{j k}\right| \leq 1$.

- For each $j$ define $\sigma$-difference quotient $\partial_{j}=\sum_{k=1}^{N} \alpha_{k j} \delta_{k}$
- We consider this derivation because $\varphi\left(X_{j} P\right)=\varphi \otimes \varphi^{o p}\left(\partial_{j}(P)\right)$ for $P \in \mathscr{P}$.
- Define another derivation $\bar{\partial}_{j}$ so that $\partial_{j}(P)^{\dagger}=\bar{\partial}_{j}\left(P^{*}\right)$.
- The modular group interacts with $\partial_{j}$ as follows:

$$
\left(\sigma_{i} \otimes \sigma_{i}\right) \circ \partial_{j} \circ \sigma_{-i}=\bar{\partial}_{j}
$$

- For $P=\left(P_{1}, \ldots, P_{N}\right) \in \mathscr{P}^{N}$ define $\mathscr{J} P, \mathscr{J}_{\sigma} P \in M_{N}\left(\mathscr{P} \otimes \mathscr{P}^{\circ p}\right)$ by

$$
[\mathscr{J} P]_{j k}=\delta_{k} P_{j} \quad\left[\mathscr{J}_{\sigma} P\right]_{j k}=\partial_{k} P_{j}
$$

- For $P=\left(P_{1}, \ldots, P_{N}\right) \in \mathscr{P}^{N}$ define $\mathscr{J} P, \mathscr{J}_{\sigma} P \in M_{N}\left(\mathscr{P} \otimes \mathscr{P}^{\circ p}\right)$ by

$$
[\mathscr{J} P]_{j k}=\delta_{k} P_{j} \quad\left[\mathscr{J}_{\sigma} P\right]_{j k}=\partial_{k} P_{j}
$$

- $M_{N}(\mathbb{C}) \hookrightarrow M_{N}\left(\mathscr{P} \otimes \mathscr{P}^{o p}\right)$ in the obvious way.
- For $P=\left(P_{1}, \ldots, P_{N}\right) \in \mathscr{P}^{N}$ define $\mathscr{J} P, \mathscr{J}_{\sigma} P \in M_{N}\left(\mathscr{P} \otimes \mathscr{P}^{\circ p}\right)$ by

$$
[\mathscr{J} P]_{j k}=\delta_{k} P_{j} \quad\left[\mathscr{J}_{\sigma} P\right]_{j k}=\partial_{k} P_{j}
$$

- $M_{N}(\mathbb{C}) \hookrightarrow M_{N}\left(\mathscr{P} \otimes \mathscr{P}{ }^{\circ p}\right)$ in the obvious way.
- Examples:

$$
\begin{aligned}
{[\mathscr{J} X]_{j k} } & =\delta_{k} X_{j}=\delta_{k=j} 1 \otimes 1=[1]_{j k} \\
{\left[\mathscr{J}_{\sigma} X\right]_{j k} } & =\partial_{k} X_{j}=\alpha_{j k} 1 \otimes 1=\left[\frac{2}{1+A}\right]_{j k}
\end{aligned}
$$

- For $P=\left(P_{1}, \ldots, P_{N}\right) \in \mathscr{P}^{N}$ define $\mathscr{J} P, \mathscr{J}_{\sigma} P \in M_{N}\left(\mathscr{P} \otimes \mathscr{P}^{\circ p}\right)$ by

$$
[\mathscr{J} P]_{j k}=\delta_{k} P_{j} \quad\left[\mathscr{J}_{\sigma} P\right]_{j k}=\partial_{k} P_{j}
$$

- $M_{N}(\mathbb{C}) \hookrightarrow M_{N}\left(\mathscr{P} \otimes \mathscr{P}{ }^{\circ p}\right)$ in the obvious way.
- Examples:

$$
\left.\begin{array}{rl}
{[\mathscr{J} X]_{j k}} & =\delta_{k} X_{j}
\end{array}=\delta_{k=j} 1 \otimes 1=[1]_{j k}\right)
$$

- A simple computation reveals $\mathscr{J} P=\mathscr{J}_{\sigma} P \# \mathscr{J}_{\sigma} X^{-1}$ for all $P \in\left(\mathscr{P}^{(R)}\right)^{N}$.
- For each $j$ we define the $j$-th $\sigma$-cyclic derivative $\mathscr{D}_{j}: \mathscr{P} \rightarrow \mathscr{P}$ by

$$
\mathscr{D}_{j}\left(X_{k_{1}} \cdots X_{k_{n}}\right)=\sum_{l=1}^{n} \alpha_{j k_{l}} \sigma_{-i}\left(X_{k_{l+1}} \cdots X_{k_{n}}\right) X_{k_{1}} \cdots X_{k_{l-1}}
$$

$$
\text { or } \mathscr{D}_{j}=m \circ \diamond \circ\left(1 \otimes \sigma_{-i}\right) \circ \bar{\partial}_{j} .
$$

- For each $j$ we define the $j$-th $\sigma$-cyclic derivative $\mathscr{D}_{j}: \mathscr{P} \rightarrow \mathscr{P}$ by

$$
\mathscr{D}_{j}\left(X_{k_{1}} \cdots X_{k_{n}}\right)=\sum_{l=1}^{n} \alpha_{j k_{l}} \sigma_{-i}\left(X_{k_{l+1}} \cdots X_{k_{n}}\right) X_{k_{1}} \cdots X_{k_{l-1}}
$$

or $\mathscr{D}_{j}=m \circ \diamond \circ\left(1 \otimes \sigma_{-i}\right) \circ \bar{\partial}_{j}$.

- We define the $\sigma$-cyclic gradient by $\mathscr{D} P=\left(\mathscr{D}_{1} P, \ldots, \mathscr{D}_{N} P\right) \in \mathscr{P}^{N}$ for $P \in \mathscr{P}$.
- For each $j$ we define the $j$-th $\sigma$-cyclic derivative $\mathscr{D}_{j}: \mathscr{P} \rightarrow \mathscr{P}$ by

$$
\mathscr{D}_{j}\left(X_{k_{1}} \cdots X_{k_{n}}\right)=\sum_{l=1}^{n} \alpha_{k_{l} \sigma_{-i}}\left(X_{k_{l+1}} \ldots X_{k_{n}}\right) X_{k_{1}} \cdots X_{k_{l-1}}
$$

or $\mathscr{D}_{j}=m \circ \diamond \circ\left(1 \otimes \sigma_{-i}\right) \circ \bar{\partial}_{j}$.

- We define the $\sigma$-cyclic gradient by $\mathscr{D} P=\left(\mathscr{D}_{1} P, \ldots, \mathscr{D}_{N} P\right) \in \mathscr{P}^{N}$ for $P \in \mathscr{P}$.
- Example:

$$
V_{0}=\frac{1}{2} \sum_{j, k=1}^{N}\left[\frac{1+A}{2}\right]_{j k} X_{k} X_{j} \in \mathscr{P}_{c .5 .}^{(R, \sigma)}
$$

then $\mathscr{D} V_{0}=\left(X_{1}, \ldots, X_{N}\right)=X$.

- For each $j$ we define the $j$-th $\sigma$-cyclic derivative $\mathscr{D}_{j}: \mathscr{P} \rightarrow \mathscr{P}$ by

$$
\mathscr{D}_{j}\left(X_{k_{1}} \cdots X_{k_{n}}\right)=\sum_{l=1}^{n} \alpha_{k_{l} \sigma_{-i}}\left(X_{k_{l+1}} \ldots X_{k_{n}}\right) X_{k_{1}} \cdots X_{k_{l-1}}
$$

or $\mathscr{D}_{j}=m \circ \diamond \circ\left(1 \otimes \sigma_{-i}\right) \circ \bar{\partial}_{j}$.

- We define the $\sigma$-cyclic gradient by $\mathscr{D} P=\left(\mathscr{D}_{1} P, \ldots, \mathscr{D}_{N} P\right) \in \mathscr{P}^{N}$ for $P \in \mathscr{P}$.
- Example:

$$
V_{0}=\frac{1}{2} \sum_{j, k=1}^{N}\left[\frac{1+A}{2}\right]_{j k} X_{k} X_{j} \in \mathscr{P}_{c . s .}^{(R, \sigma)}
$$

then $\mathscr{D} V_{0}=\left(X_{1}, \ldots, X_{N}\right)=X$.

- Can also define $\overline{\mathscr{D}}_{j}$ so that $\left(\mathscr{D}_{j} P\right)^{*}=\overline{\mathscr{D}}_{j}\left(P^{*}\right)$.
- Given $V \in \mathscr{P}_{\text {c.s. }}^{(R, \sigma)}$, we say that a state $\psi$ on $W^{*}\left(X_{1}, \ldots, X_{N}\right)$ satisfies the Schwinger-Dyson equation with potential $V$ if

$$
\psi(\mathscr{D} V \# P)=\psi \otimes \psi^{o p} \otimes \operatorname{Tr}\left(\mathscr{J}_{\sigma} P\right) \quad \forall P \in \mathscr{P}^{(R)}
$$

in which case we call $\psi$ the free Gibbs state with potential $V$, and may denote it $\varphi_{V}$.

- Given $V \in \mathscr{P}_{\text {c.s. }}^{(R, \sigma)}$, we say that a state $\psi$ on $W^{*}\left(X_{1}, \ldots, X_{N}\right)$ satisfies the Schwinger-Dyson equation with potential $V$ if

$$
\psi(\mathscr{D} V \# P)=\psi \otimes \psi^{o p} \otimes \operatorname{Tr}\left(\mathscr{J}_{\sigma} P\right) \quad \forall P \in \mathscr{P}^{(R)}
$$

in which case we call $\psi$ the free Gibbs state with potential $V$, and may denote it $\varphi_{V}$.

- The state $\varphi_{V}$ is unique provided $\left\|V-V_{0}\right\|_{R, \sigma}$ is small enough.
- Given $V \in \mathscr{P}_{\text {c.s. }}^{(R, \sigma)}$, we say that a state $\psi$ on $W^{*}\left(X_{1}, \ldots, X_{N}\right)$ satisfies the Schwinger-Dyson equation with potential $V$ if

$$
\psi(\mathscr{D} V \# P)=\psi \otimes \psi^{o p} \otimes \operatorname{Tr}\left(\mathscr{J}_{\sigma} P\right) \quad \forall P \in \mathscr{P}^{(R)}
$$

in which case we call $\psi$ the free Gibbs state with potential $V$, and may denote it $\varphi_{V}$.

- The state $\varphi_{V}$ is unique provided $\left\|V-V_{0}\right\|_{R, \sigma}$ is small enough.
- The vacuum vector state $\varphi=\varphi V_{0}$.
- Given $V \in \mathscr{P}_{\text {c.s. }}^{(R, \sigma)}$, we say that a state $\psi$ on $W^{*}\left(X_{1}, \ldots, X_{N}\right)$ satisfies the Schwinger-Dyson equation with potential $V$ if

$$
\psi(\mathscr{D} V \# P)=\psi \otimes \psi^{o p} \otimes \operatorname{Tr}\left(\mathscr{J}_{\sigma} P\right) \quad \forall P \in \mathscr{P}^{(R)}
$$

in which case we call $\psi$ the free Gibbs state with potential $V$, and may denote it $\varphi_{V}$.

- The state $\varphi_{V}$ is unique provided $\left\|V-V_{0}\right\|_{R, \sigma}$ is small enough.
- The vacuum vector state $\varphi=\varphi V_{0}$.
- Consequently, $X=\mathscr{J}_{\sigma}^{*}(1)$, where $1 \in M_{N}\left(\mathscr{P} \otimes \mathscr{P}^{\circ p}\right)$ is the identity matrix.
- Idea is to suppose the law of $Z=\left(Z_{1}, \ldots, Z_{N}\right) \subset(L, \psi)$ is the free Gibbs state with potential $V=V_{0}+W: \psi_{Z}=\varphi_{V}$.
- Idea is to suppose the law of $Z=\left(Z_{1}, \ldots, Z_{N}\right) \subset(L, \psi)$ is the free Gibbs state with potential $V=V_{0}+W: \psi_{Z}=\varphi_{V}$.
- By exploiting the Schwinger-Dyson equation, we will construct $Y=\left(Y_{1}, \ldots, Y_{N}\right) \subset(M, \varphi)$ of the form $Y_{j}=X_{j}+f_{j}$ whose law induced by $\varphi$ is also the free Gibbs state with potential $V$.
- Idea is to suppose the law of $Z=\left(Z_{1}, \ldots, Z_{N}\right) \subset(L, \psi)$ is the free Gibbs state with potential $V=V_{0}+W: \psi_{Z}=\varphi_{V}$.
- By exploiting the Schwinger-Dyson equation, we will construct $Y=\left(Y_{1}, \ldots, Y_{N}\right) \subset(M, \varphi)$ of the form $Y_{j}=X_{j}+f_{j}$ whose law induced by $\varphi$ is also the free Gibbs state with potential $V$.
- Provided $\|W\|_{R, \sigma}$ is small enough, the free Gibbs state with potential $V_{0}+W$ will be unique and therefore we will have transport from $\varphi_{X}$ to $\psi_{Z}$.
- Suppose $Y=\left(Y_{1}, \ldots, Y_{N}\right)$ with $Y_{j}=X_{j}+f_{j}$ and $f_{j} \in \mathscr{P}^{(R)}$, assume assume that $\varphi_{Y}$ satisfies the Schwinger-Dyson equation with potential $V=V_{0}+W$. Then

$$
\begin{align*}
\left(\mathscr{J}_{\sigma}\right)_{Y}^{*}(1) & =\mathscr{D}_{Y}\left(V_{0}(Y)+W(Y)\right) \\
& =Y+(\mathscr{D} W)(Y)  \tag{1}\\
& =X+f+(\mathscr{D} W)(X+f)
\end{align*}
$$

- Suppose $Y=\left(Y_{1}, \ldots, Y_{N}\right)$ with $Y_{j}=X_{j}+f_{j}$ and $f_{j} \in \mathscr{P}^{(R)}$, assume assume that $\varphi_{Y}$ satisfies the Schwinger-Dyson equation with potential $V=V_{0}+W$. Then

$$
\begin{align*}
\left(\mathscr{J}_{\sigma}\right)_{Y}^{*}(1) & =\mathscr{D}_{Y}\left(V_{0}(Y)+W(Y)\right) \\
& =Y+(\mathscr{D} W)(Y)  \tag{1}\\
& =X+f+(\mathscr{D} W)(X+f)
\end{align*}
$$

- Need to write the left-hand side in terms of $X$.
- Using a change of variables argument, the Schwinger-Dyson equation (1) is equivalent to

$$
\begin{equation*}
\mathscr{J}_{\sigma}^{*} \circ\left(1 \otimes \sigma_{i}\right)\left(\frac{1}{1+B}\right)=X+f+(\mathscr{D} W)(X+f) \tag{2}
\end{equation*}
$$

where $B=\mathscr{J}_{\sigma} f \# \mathscr{J}_{\sigma} X^{-1}$.

- Using a change of variables argument, the Schwinger-Dyson equation (1) is equivalent to

$$
\begin{equation*}
\mathscr{J}_{\sigma}^{*} \circ\left(1 \otimes \sigma_{i}\right)\left(\frac{1}{1+B}\right)=X+f+(\mathscr{D} W)(X+f) \tag{2}
\end{equation*}
$$

where $B=\mathscr{J}_{\sigma} f \# \mathscr{J}_{\sigma} X^{-1}$.

- Using identities $\frac{1}{1+x}=1-\frac{x}{1+x}$ and $\frac{x}{1+x}=x-\frac{x^{2}}{1+x}$ and multiplying by $1+B$, (2) becomes

$$
\begin{align*}
& -\mathscr{J}_{\sigma}^{*} \circ\left(1 \otimes \sigma_{i}\right)(B)-f \\
& =\mathscr{D}(W(X+f))+B \# f+B \# \mathscr{J}_{\sigma}^{*} \circ\left(1 \otimes \sigma_{i}\right)\left(\frac{B}{1+B}\right)  \tag{3}\\
& \\
& \quad-\mathscr{J}_{\sigma}^{*} \circ\left(1 \otimes \sigma_{i}\right)\left(\frac{B^{2}}{1+B}\right)
\end{align*}
$$

## Lemma 2.1

Let $g=g^{*} \in \mathscr{P}_{\varphi}^{(R, \sigma)}$ and let $f=\mathscr{D} g$. Then for any $m \geq-1$ we have:

$$
\begin{align*}
& B \# \mathscr{J}_{\sigma}^{*} \circ\left(1 \otimes \sigma_{i}\right)\left(B^{m+1}\right)-\mathscr{J}_{\sigma}^{*} \circ\left(1 \otimes \sigma_{i}\right)\left(B^{m+2}\right)  \tag{4}\\
& \quad=\frac{1}{m+2} \mathscr{D}\left[(\varphi \otimes 1) \circ \operatorname{Tr}_{A^{-1}}+(1 \otimes \varphi) \circ \operatorname{Tr}_{A}\right]\left(B^{m+2}\right)
\end{align*}
$$

## Lemma 2.1

Let $g=g^{*} \in \mathscr{P}_{\varphi}^{(R, \sigma)}$ and let $f=\mathscr{D} g$. Then for any $m \geq-1$ we have:

$$
\begin{align*}
& B \# \mathscr{J}_{\sigma}^{*} \circ\left(1 \otimes \sigma_{i}\right)\left(B^{m+1}\right)-\mathscr{J}_{\sigma}^{*} \circ\left(1 \otimes \sigma_{i}\right)\left(B^{m+2}\right)  \tag{4}\\
& \quad=\frac{1}{m+2} \mathscr{D}\left[(\varphi \otimes 1) \circ \operatorname{Tr}_{A^{-1}}+(1 \otimes \varphi) \circ \operatorname{Tr}_{A}\right]\left(B^{m+2}\right)
\end{align*}
$$

## Proof.

We prove the equivalence weakly by taking inner products against $P \in\left(\mathscr{P}^{(R)}\right)^{N}$. Denote the left-hand side by $E_{L}$ and the right-hand side by $E_{R}$.

## Proof of Lemma 2.1 (conti.)

$$
\left\langle P, B \# \mathscr{J}_{\sigma}^{*} \circ\left(1 \otimes \sigma_{i}\right)\left(B^{m+1}\right)\right\rangle_{\varphi}
$$

## Proof of Lemma 2.1 (conti.)

$$
\begin{aligned}
& \left\langle P, B \# \mathscr{J}_{\sigma}^{*} \circ\left(1 \otimes \sigma_{i}\right)\left(B^{m+1}\right)\right\rangle_{\varphi} \\
& \quad=\sum_{j, k=1}^{N} \varphi\left(P_{j}^{*} \cdot B_{j k} \#\left[\mathscr{J}_{\sigma}^{*} \circ\left(1 \otimes \sigma_{i}\right)\left(B^{m+1}\right)\right]_{k}\right)
\end{aligned}
$$

## Proof of Lemma 2.1 (conti.)

$$
\begin{aligned}
& \left\langle P, B \# \mathscr{J}_{\sigma}^{*} \circ\left(1 \otimes \sigma_{i}\right)\left(B^{m+1}\right)\right\rangle_{\varphi} \\
& \quad=\sum_{j, k=1}^{N} \varphi\left(P_{j}^{*} \cdot B_{j k} \#\left[\mathscr{J}_{\sigma}^{*} \circ\left(1 \otimes \sigma_{i}\right)\left(B^{m+1}\right)\right]_{k}\right) \\
& \quad=\sum_{j, k=1}^{N} \varphi\left(\left(\sigma_{i} \otimes 1\right)\left(B_{j k}^{\diamond}\right) \# P_{j}^{*} \cdot\left[\mathscr{J}_{\sigma}^{*} \circ\left(1 \otimes \sigma_{i}\right)\left(B^{m+1}\right)\right]_{k}\right)
\end{aligned}
$$

## Proof of Lemma 2.1 (conti.)

$$
\begin{aligned}
\langle P, & \left.B \# \mathscr{J}_{\sigma}^{*} \circ\left(1 \otimes \sigma_{i}\right)\left(B^{m+1}\right)\right\rangle_{\varphi} \\
& =\sum_{j, k=1}^{N} \varphi\left(P_{j}^{*} \cdot B_{j k} \#\left[\mathscr{J}_{\sigma}^{*} \circ\left(1 \otimes \sigma_{i}\right)\left(B^{m+1}\right)\right]_{k}\right) \\
& =\sum_{j, k=1}^{N} \varphi\left(\left(\sigma_{i} \otimes 1\right)\left(B_{j k}^{\diamond}\right) \# P_{j}^{*} \cdot\left[\mathscr{J}_{\sigma}^{*} \circ\left(1 \otimes \sigma_{i}\right)\left(B^{m+1}\right)\right]_{k}\right) \\
& =\left\langle\left(1 \otimes \sigma_{-i}\right)\left(B^{*}\right) \# P, \mathscr{J}_{\sigma}^{*} \circ\left(1 \otimes \sigma_{i}\right)\left(B^{m+1}\right)\right\rangle_{\varphi}
\end{aligned}
$$

## Proof of Lemma 2.1 (conti.)

$$
\begin{aligned}
\langle P, & \left.B \# \mathscr{J}_{\sigma}^{*} \circ\left(1 \otimes \sigma_{i}\right)\left(B^{m+1}\right)\right\rangle_{\varphi} \\
& =\sum_{j, k=1}^{N} \varphi\left(P_{j}^{*} \cdot B_{j k} \#\left[\mathscr{J}_{\sigma}^{*} \circ\left(1 \otimes \sigma_{i}\right)\left(B^{m+1}\right)\right]_{k}\right) \\
& =\sum_{j, k=1}^{N} \varphi\left(\left(\sigma_{i} \otimes 1\right)\left(B_{j k}^{\diamond}\right) \# P_{j}^{*} \cdot\left[\mathscr{J}_{\sigma}^{*} \circ\left(1 \otimes \sigma_{i}\right)\left(B^{m+1}\right)\right]_{k}\right) \\
& =\left\langle\left(1 \otimes \sigma_{-i}\right)\left(B^{*}\right) \# P, \mathscr{J}_{\sigma}^{*} \circ\left(1 \otimes \sigma_{i}\right)\left(B^{m+1}\right)\right\rangle_{\varphi} \\
& =\left\langle\left[\mathscr{J}_{\sigma} X^{-1} \# \hat{\sigma}_{i}\left(\mathscr{J}_{\sigma} f\right)\right] \# P, \mathscr{J}_{\sigma}^{*} \circ\left(1 \otimes \sigma_{i}\right)\left(B^{m+1}\right)\right\rangle_{\varphi}
\end{aligned}
$$

where $\hat{\sigma}_{i}=\sigma_{i} \otimes \sigma_{-i}$.

## Proof of Lemma 2.1 (conti.)

Hence if $\phi=\varphi \otimes \varphi^{o p} \otimes \operatorname{Tr}$ then

$$
\begin{aligned}
\left\langle P, E_{L}\right\rangle_{\varphi}= & \left\langle\mathscr{J}_{\sigma} X^{-1} \# \mathscr{J}_{\sigma}\left\{\hat{\sigma}_{i}\left(\mathscr{J}_{\sigma} f\right) \# P\right\},\left(1 \otimes \sigma_{i}\right)\left(B^{m+1}\right)\right\rangle_{\phi} \\
& -\left\langle\mathscr{J}_{\sigma} P,\left(1 \otimes \sigma_{i}\right)\left(B^{m+2}\right)\right\rangle_{\phi} .
\end{aligned}
$$

## Proof of Lemma 2.1 (conti.)

Hence if $\phi=\varphi \otimes \varphi^{\mathrm{OP}} \otimes \operatorname{Tr}$ then

$$
\begin{aligned}
\left\langle P, E_{L}\right\rangle_{\varphi}= & \left\langle\mathscr{J}_{\sigma} X^{-1} \# \mathscr{J}_{\sigma}\left\{\hat{\sigma}_{i}\left(\mathscr{J}_{\sigma} f\right) \# P\right\},\left(1 \otimes \sigma_{i}\right)\left(B^{m+1}\right)\right\rangle_{\phi} \\
& -\left\langle\mathscr{J}_{\sigma} P,\left(1 \otimes \sigma_{i}\right)\left(B^{m+2}\right)\right\rangle_{\phi} .
\end{aligned}
$$

The "product rule" simplifies the right-hand side to simplify to

$$
\left\langle P, E_{L}\right\rangle_{\varphi}=\left\langle Q^{P}, \mathscr{J}_{\sigma} X^{-1} \#\left(1 \otimes \sigma_{i}\right)\left(B^{m+1}\right)\right\rangle_{\phi}
$$

## Proof of Lemma 2.1 (conti.)

Hence if $\phi=\varphi \otimes \varphi^{\mathrm{OP}} \otimes \operatorname{Tr}$ then

$$
\begin{aligned}
\left\langle P, E_{L}\right\rangle_{\varphi}= & \left\langle\mathscr{J}_{\sigma} X^{-1} \# \mathscr{J}_{\sigma}\left\{\hat{\sigma}_{i}\left(\mathscr{J}_{\sigma} f\right) \# P\right\},\left(1 \otimes \sigma_{i}\right)\left(B^{m+1}\right)\right\rangle_{\phi} \\
& -\left\langle\mathscr{J}_{\sigma} P,\left(1 \otimes \sigma_{i}\right)\left(B^{m+2}\right)\right\rangle_{\phi} .
\end{aligned}
$$

The "product rule" simplifies the right-hand side to simplify to

$$
\left\langle P, E_{L}\right\rangle_{\varphi}=\left\langle Q^{P}, \mathscr{J}_{\sigma} X^{-1} \#\left(1 \otimes \sigma_{i}\right)\left(B^{m+1}\right)\right\rangle_{\phi}
$$

where, if $a \otimes b \otimes c \#_{1} \xi=(a \xi b) \otimes c$ and $a \otimes b \otimes c \#_{2} \xi=a \otimes(b \xi c)$, then

## Proof of Lemma 2.1 (conti.)

Hence if $\phi=\varphi \otimes \varphi^{\mathrm{OP}} \otimes \operatorname{Tr}$ then

$$
\begin{aligned}
\left\langle P, E_{L}\right\rangle_{\varphi}= & \left\langle\mathscr{J}_{\sigma} X^{-1} \# \mathscr{J}_{\sigma}\left\{\hat{\sigma}_{i}\left(\mathscr{J}_{\sigma} f\right) \# P\right\},\left(1 \otimes \sigma_{i}\right)\left(B^{m+1}\right)\right\rangle_{\phi} \\
& -\left\langle\mathscr{J}_{\sigma} P,\left(1 \otimes \sigma_{i}\right)\left(B^{m+2}\right)\right\rangle_{\phi} .
\end{aligned}
$$

The "product rule" simplifies the right-hand side to simplify to

$$
\left\langle P, E_{L}\right\rangle_{\varphi}=\left\langle Q^{P}, \mathscr{J}_{\sigma} X^{-1} \#\left(1 \otimes \sigma_{i}\right)\left(B^{m+1}\right)\right\rangle_{\phi}
$$

where, if $a \otimes b \otimes c \#_{1} \xi=(a \xi b) \otimes c$ and $a \otimes b \otimes c \#_{2} \xi=a \otimes(b \xi c)$, then

$$
\left[Q^{P}\right]_{j k}=\sum_{l=1}^{N}\left(\partial_{k} \otimes 1\right) \circ \hat{\sigma}_{i} \circ \partial_{l}\left(f_{j}\right) \#_{2} P_{l}+\left(1 \otimes \partial_{k}\right) \circ \hat{\sigma}_{i} \circ \partial_{l}\left(f_{j}\right) \#_{1} P_{l}
$$

## Proof of Lemma 2.1 (conti.)

## So we have

$$
\left\langle E_{L}, P\right\rangle_{\varphi}=\phi\left(Q^{P} \# \mathscr{J}_{\sigma} X^{-1} \# B^{m+1}\right)
$$

## Proof of Lemma 2.1 (conti.)

Next for $u=1, \ldots, m+2$ let $R_{u}$ be the matrix will all zero entries except $\left[R_{u}\right]_{i_{u} j_{u}}=a_{u} \otimes b_{u}$.

## Proof of Lemma 2.1 (conti.)

Next for $u=1, \ldots, m+2$ let $R_{u}$ be the matrix will all zero entries except $\left[R_{u}\right]_{i_{u} j_{u}}=a_{u} \otimes b_{u}$. Let $C=\left[A^{-1}\right]_{j_{m+2} i_{1}} \prod_{u=1}^{m+2} \delta_{j_{u}=i_{u+1}}$ and consider

## Proof of Lemma 2.1 (conti.)

Next for $u=1, \ldots, m+2$ let $R_{u}$ be the matrix will all zero entries except $\left[R_{u}\right]_{i_{u} j_{u}}=a_{u} \otimes b_{u}$. Let $C=\left[A^{-1}\right]_{j_{m+2} i_{1}} \prod_{u=1}^{m+2} \delta_{j_{u}=i_{u+1}}$ and consider

$$
\sum_{k} \varphi\left(\overline{\mathscr{D}}_{k}(\varphi \otimes 1) \operatorname{Tr}_{A^{-1}}\left(R_{1} \cdots R_{m+2}\right) P_{k}\right)
$$

## Proof of Lemma 2.1 (conti.)

Next for $u=1, \ldots, m+2$ let $R_{u}$ be the matrix will all zero entries except $\left[R_{u}\right]_{i_{u} j_{u}}=a_{u} \otimes b_{u}$. Let $C=\left[A^{-1}\right]_{j_{m+2} i_{1}} \prod_{u=1}^{m+2} \delta_{j_{u}=i_{u+1}}$ and consider

$$
\begin{aligned}
& \sum_{k} \varphi\left(\overline{\mathscr{D}}_{k}(\varphi \otimes 1) \operatorname{Tr}_{A^{-1}}\left(R_{1} \cdots R_{m+2}\right) P_{k}\right) \\
& \quad=\sum_{k} C \varphi\left(a_{1} \cdots a_{m+2}\right) \varphi\left(\overline{\mathscr{D}}_{k}\left(b_{m+2} \cdots b_{1}\right) P_{k}\right)
\end{aligned}
$$

## Proof of Lemma 2.1 (conti.)

Next for $u=1, \ldots, m+2$ let $R_{u}$ be the matrix will all zero entries except $\left[R_{u}\right]_{i_{u} j_{u}}=a_{u} \otimes b_{u}$. Let $C=\left[A^{-1}\right]_{j_{m+2} i_{1}} \prod_{u=1}^{m+2} \delta_{j_{u}=i_{u+1}}$ and consider

$$
\begin{aligned}
& \sum_{k} \varphi\left(\overline{\mathscr{D}}_{k}(\varphi \otimes 1) \operatorname{Tr}_{A^{-1}}\left(R_{1} \cdots R_{m+2}\right) P_{k}\right) \\
& \quad=\sum_{k} C \varphi\left(a_{1} \cdots a_{m+2}\right) \varphi\left(\overline{\mathscr{D}}_{k}\left(b_{m+2} \cdots b_{1}\right) P_{k}\right) \\
& \quad=\sum_{k} C \varphi\left(a_{1} \cdots a_{m+2}\right) \varphi\left(\hat{\sigma}_{i} \circ \partial_{k}\left(b_{m+2} \cdots b_{1}\right) \# P_{k}\right)
\end{aligned}
$$

## Proof of Lemma 2.1 (conti.)

Next for $u=1, \ldots, m+2$ let $R_{u}$ be the matrix will all zero entries except $\left[R_{u}\right]_{i_{u} j_{u}}=a_{u} \otimes b_{u}$. Let $C=\left[A^{-1}\right]_{j_{m+2} i_{1}} \prod_{u=1}^{m+2} \delta_{j_{u}=i_{u+1}}$ and consider

$$
\begin{aligned}
& \sum_{k} \varphi\left(\overline{\mathscr{D}}_{k}(\varphi \otimes 1) \operatorname{Tr}_{A^{-1}}\left(R_{1} \cdots R_{m+2}\right) P_{k}\right) \\
&= \sum_{k} C \varphi\left(a_{1} \cdots a_{m+2}\right) \varphi\left(\overline{\mathscr{D}}_{k}\left(b_{m+2} \cdots b_{1}\right) P_{k}\right) \\
&= \sum_{k} C \varphi\left(a_{1} \cdots a_{m+2}\right) \varphi\left(\hat{\sigma}_{i} \circ \partial_{k}\left(b_{m+2} \cdots b_{1}\right) \# P_{k}\right) \\
&= \sum_{k, u} C \varphi\left(\sigma_{i}\left(a_{u} \cdots a_{m+2}\right) a_{1} \cdots a_{u-1}\right) \\
& \times \varphi\left(b_{u-1} \cdots b_{1} \sigma_{i}\left(b_{m+2} \cdots b_{u+1}\right) \cdot \hat{\sigma}_{i} \circ \partial_{k}\left(b_{u}\right) \# P_{k}\right)
\end{aligned}
$$

## Proof of Lemma 2.1 (conti.)

Next for $u=1, \ldots, m+2$ let $R_{u}$ be the matrix will all zero entries except $\left[R_{u}\right]_{i_{u} j_{u}}=a_{u} \otimes b_{u}$. Let $C=\left[A^{-1}\right]_{j_{m+2} i_{1}} \prod_{u=1}^{m+2} \delta_{j_{u}=i_{u+1}}$ and consider

$$
\begin{aligned}
& \sum_{k} \varphi\left(\overline{\mathscr{D}}_{k}(\varphi \otimes 1) \operatorname{Tr}_{A^{-1}}\left(R_{1} \cdots R_{m+2}\right) P_{k}\right) \\
&= \sum_{k} C \varphi\left(a_{1} \cdots a_{m+2}\right) \varphi\left(\overline{\mathscr{D}}_{k}\left(b_{m+2} \cdots b_{1}\right) P_{k}\right) \\
&= \sum_{k} C \varphi\left(a_{1} \cdots a_{m+2}\right) \varphi\left(\hat{\sigma}_{i} \circ \partial_{k}\left(b_{m+2} \cdots b_{1}\right) \# P_{k}\right) \\
&= \sum_{k, u} C \varphi\left(\sigma_{i}\left(a_{u} \cdots a_{m+2}\right) a_{1} \cdots a_{u-1}\right) \\
& \times \varphi\left(b_{u-1} \cdots b_{1} \sigma_{i}\left(b_{m+2} \cdots b_{u+1}\right) \cdot \hat{\sigma}_{i} \circ \partial_{k}\left(b_{u}\right) \# P_{k}\right) \\
&= \sum_{u} \phi\left(\Delta_{(1, P)}\left(R_{u}\right)\left(\sigma_{i} \otimes \sigma_{i}\right)\left(R_{u+1} \cdots R_{m+2}\right) A^{-1} R_{1} \cdots R_{u-1}\right)
\end{aligned}
$$

## Proof of Lemma 2.1 (conti.)

Where for an arbitrary matrix $O$

$$
\left[\Delta_{(1, P)}(O)\right]_{j k}=\sum_{l} \sigma_{i} \otimes\left(\hat{\sigma}_{i} \circ \partial_{l}\right)\left([O]_{j k}\right) \#_{2} P_{l}
$$

## Proof of Lemma 2.1 (conti.)

Where for an arbitrary matrix $O$

$$
\left[\Delta_{(1, P)}(O)\right]_{j k}=\sum_{l} \sigma_{i} \otimes\left(\hat{\sigma}_{i} \circ \partial_{l}\right)\left([O]_{j k}\right) \#_{2} P_{l}
$$

Replacing $R_{u}$ with $B$ for each $u$ and using $\left(\sigma_{i} \otimes \sigma_{i}\right)(B) A^{-1}=A^{-1} B$ turns the previous equation into

## Proof of Lemma 2.1 (conti.)

Where for an arbitrary matrix $O$

$$
\left[\Delta_{(1, P)}(O)\right]_{j k}=\sum_{l} \sigma_{i} \otimes\left(\hat{\sigma}_{i} \circ \partial_{l}\right)\left([O]_{j k}\right) \#_{2} P_{l}
$$

Replacing $R_{u}$ with $B$ for each $u$ and using $\left(\sigma_{i} \otimes \sigma_{i}\right)(B) A^{-1}=A^{-1} B$ turns the previous equation into

$$
\begin{aligned}
\sum_{k} \varphi\left(\overline{\mathscr{D}}_{k}(\varphi \otimes 1)\right. & \left.\operatorname{Tr}_{A^{-1}}\left(B^{m+2}\right) P_{k}\right) \\
& =\sum_{u} \phi\left(\Delta_{(1, P)}(B)\left(\sigma_{i} \otimes \sigma_{i}\right)\left(B^{m+2-u}\right) A^{-1} B^{u-1}\right)
\end{aligned}
$$

## Proof of Lemma 2.1 (conti.)

Where for an arbitrary matrix $O$

$$
\left[\Delta_{(1, P)}(O)\right]_{j k}=\sum_{l} \sigma_{i} \otimes\left(\hat{\sigma}_{i} \circ \partial_{l}\right)\left([O]_{j k}\right) \#_{2} P_{l}
$$

Replacing $R_{u}$ with $B$ for each $u$ and using $\left(\sigma_{i} \otimes \sigma_{i}\right)(B) A^{-1}=A^{-1} B$ turns the previous equation into

$$
\begin{aligned}
\sum_{k} \varphi\left(\overline{\mathscr{D}}_{k}(\varphi \otimes 1)\right. & \left.\operatorname{Tr}_{A^{-1}}\left(B^{m+2}\right) P_{k}\right) \\
& =\sum_{u} \phi\left(\Delta_{(1, P)}(B)\left(\sigma_{i} \otimes \sigma_{i}\right)\left(B^{m+2-u}\right) A^{-1} B^{u-1}\right) \\
& =(m+2) \phi\left(\Delta_{(1, P)}(B) A^{-1} B^{m+1}\right)
\end{aligned}
$$

## Proof of Lemma 2.1 (conti.)

Where for an arbitrary matrix $O$

$$
\left[\Delta_{(1, P)}(O)\right]_{j k}=\sum_{l} \sigma_{i} \otimes\left(\hat{\sigma}_{i} \circ \partial_{l}\right)\left([O]_{j k}\right) \#_{2} P_{l}
$$

Replacing $R_{u}$ with $B$ for each $u$ and using $\left(\sigma_{i} \otimes \sigma_{i}\right)(B) A^{-1}=A^{-1} B$ turns the previous equation into

$$
\begin{aligned}
\langle\mathscr{D}(\varphi \otimes 1) & \left.\operatorname{Tr}_{A^{-1}}\left(B^{m+2}\right), P\right\rangle_{\varphi} \\
& =\sum_{u} \phi\left(\Delta_{(1, P)}(B)\left(\sigma_{i} \otimes \sigma_{i}\right)\left(B^{m+2-u}\right) A^{-1} B^{u-1}\right) \\
& =(m+2) \phi\left(\Delta_{(1, P)}(B) A^{-1} B^{m+1}\right)
\end{aligned}
$$

## Proof of Lemma 2.1 (conti.)

Similarly,

$$
\left\langle\mathscr{D}(1 \otimes \varphi) \operatorname{Tr}_{A}\left(B^{m+2}\right), P\right\rangle_{\varphi}=(m+2) \phi\left(\Delta_{(2, P)}(B) A B^{m+1}\right),
$$

where

$$
\left[\Delta_{(2, P)}(O)\right]_{j k}=\sum_{l}\left(\hat{\sigma}_{i} \circ \partial_{l}\right) \otimes \sigma_{-i}\left([O]_{j k}\right) \#_{1} P_{l}
$$

## Proof of Lemma 2.1 (conti.)

Similarly,

$$
\left\langle\mathscr{D}(1 \otimes \varphi) \operatorname{Tr}_{A}\left(B^{m+2}\right), P\right\rangle_{\varphi}=(m+2) \phi\left(\Delta_{(2, P)}(B) A B^{m+1}\right),
$$

where

$$
\left[\Delta_{(2, P)}(O)\right]_{j k}=\sum_{l}\left(\hat{\sigma}_{i} \circ \partial_{l}\right) \otimes \sigma_{-i}\left([O]_{j k}\right) \#_{1} P_{l}
$$

To finish the proof we simply verify that

$$
Q^{P} \# \mathscr{J}_{\sigma} X^{-1}=\Delta_{(1, P)}(B) A^{-1}+\Delta_{(2, P)}(B) A,
$$

which follows from their definitions after decomposing the various derivations as linear combinations of the free difference quotients $\delta_{k}$.

## Define

$$
\begin{aligned}
\mathscr{N}\left(X_{\underline{i}}\right) & =|\underline{i}| X_{\underline{i}} \\
\Sigma\left(X_{\underline{i}}\right) & =\frac{1}{|\underline{i}|} X_{\underline{i}}
\end{aligned}
$$

- Recall $f=\mathscr{D} g$, and $B=\mathscr{J}_{\sigma} f \# \mathscr{J}_{\sigma} X^{-1}=\mathscr{J} f$. Set

$$
Q(g)=\left[(1 \otimes \varphi) \circ \operatorname{Tr}_{A}+(\varphi \otimes 1) \circ \operatorname{Tr}_{A^{-1}}\right](B-\log (1+B)),
$$

- Recall $f=\mathscr{D} g$, and $B=\mathscr{J}_{\sigma} f \# \mathscr{J}_{\sigma} X^{-1}=\mathscr{J} f$. Set

$$
Q(g)=\left[(1 \otimes \varphi) \circ \operatorname{Tr}_{A}+(\varphi \otimes 1) \circ \operatorname{Tr}_{A^{-1}}\right](B-\log (1+B)),
$$

- Then by comparing power series the previous lemma implies

$$
\mathscr{D} Q(g)=B \# \mathscr{J}_{\sigma}^{*} \circ(1 \otimes \sigma)\left(\frac{B}{1+B}\right)-\mathscr{J}_{\sigma}^{*} \circ\left(1 \otimes \sigma_{i}\right)\left(\frac{B^{2}}{1+B}\right)
$$

- Recall $f=\mathscr{D} g$, and $B=\mathscr{J}_{\sigma} f \# \mathscr{J}_{\sigma} X^{-1}=\mathscr{J} f$. Set

$$
Q(g)=\left[(1 \otimes \varphi) \circ \operatorname{Tr}_{A}+(\varphi \otimes 1) \circ \operatorname{Tr}_{A^{-1}}\right](B-\log (1+B)),
$$

- Then by comparing power series the previous lemma implies

$$
\mathscr{D} Q(g)=B \# \mathscr{J}_{\sigma}^{*} \circ(1 \otimes \sigma)\left(\frac{B}{1+B}\right)-\mathscr{J}_{\sigma}^{*} \circ\left(1 \otimes \sigma_{i}\right)\left(\frac{B^{2}}{1+B}\right)
$$

## Lemma 2.2

Assume $f=\mathscr{D} g$ for $g=g^{*} \in \mathscr{P}_{\varphi}^{(R, \sigma)}$ and $\|\mathscr{J} \mathscr{D} g\|_{R \otimes_{\pi} R}<1$. Then equation (3) is equivalent to

$$
\begin{align*}
\mathscr{D}\left\{\left[(\varphi \otimes 1) \circ \operatorname{Tr}_{A^{-1}}\right.\right. & \left.\left.+(1 \otimes \varphi) \circ \operatorname{Tr}_{A}\right](\mathscr{J} \mathscr{D} g)-\mathscr{N} g\right\}  \tag{5}\\
& =\mathscr{D}(W(X+\mathscr{D} g))+\mathscr{D} Q(g)+(\mathscr{J} \mathscr{D} g) \# \mathscr{D} g
\end{align*}
$$

## Corollary 2.3

Let $g \in \mathscr{P}_{\text {c.s. }}^{(R, \sigma)}$ and assume that $\|g\|_{R, \sigma}<R^{2} / 2$. Let $S \geq R+\|g\|_{R, \sigma}$. Let $S \geq R+\|g\|_{R, \sigma}$ and let $W \in \mathscr{P}_{\text {c.s. }}^{(S)}$. Assume $\left|\varphi\left(X_{\underline{j}}\right)\right| \leq C_{0}^{|j|}$ for all $\underline{j}$ and some $C_{0}>0$ and furthermore that $C_{0} / R<1 / 2$. Let

$$
\begin{aligned}
F(g)= & -W(X+\mathscr{D} \Sigma g)-\frac{1}{2}\left\{\mathscr{J}_{\sigma} X^{-1} \# \mathscr{D} \Sigma g\right\} \# \mathscr{D} \Sigma g \\
& +\left[(1 \otimes \varphi) \circ \operatorname{Tr}_{A}+(\varphi \otimes 1) \circ \operatorname{Tr}_{A^{-1}}\right](\mathscr{J} \mathscr{D} \Sigma g)-Q(\Sigma g)
\end{aligned}
$$

Then $F(g)$ is a well-defined function from $\mathscr{P}_{\text {c.s. }}^{(R, \sigma)}$ to $\mathscr{P}_{\varphi}^{(R, \sigma)}$. In particular, if we fix $0<\rho \leq 1$ and $R>4 \sqrt{\|A\|}$, then $\|W\|_{R, \sigma}<\frac{\rho}{2 N}$ and $\sum_{j}\left\|\delta_{j}(W)\right\|_{(R+\rho) \otimes_{\pi}(R+\rho)}<\frac{1}{8}$ imply that
$E_{1}:=\left\{g \in \mathscr{P}_{\text {c.s. }}^{(R, \sigma)}:\|g\|_{R, \sigma}<\frac{\rho}{N}\right\} \stackrel{F}{\mapsto}\left\{g \in \mathscr{P}_{\varphi}^{(R, \sigma)}:\|g\|_{R, \sigma}<\frac{\rho}{N}\right\}=: E_{2}$ and is uniformly contractive with constant $\lambda \leq \frac{1}{2}$ on $E_{1}$.

## Define

$$
\mathscr{S}\left(X_{\underline{j}}\right)=\frac{1}{|\underline{j}|} \sum_{n=0}^{|j|-1} \rho^{n}\left(X_{\underline{j}}\right)
$$

and $\mathscr{S}(c)=c$ for $c \in \mathbb{C}$.

## Define

$$
\mathscr{S}\left(X_{\underline{j}}\right)=\frac{1}{|\underline{j}|} \sum_{n=0}^{|j|-1} \rho^{n}\left(X_{\underline{j}}\right)
$$

and $\mathscr{S}(c)=c$ for $c \in \mathbb{C}$. Then $\mathscr{S}$ is a contraction from $\mathscr{P}_{\varphi}^{(R, \sigma)}$ into $\mathscr{P}_{c . s .}^{(R, \sigma)}$.

## Define

$$
\mathscr{S}\left(X_{\underline{j}}\right)=\frac{1}{|\underline{j}|} \sum_{n=0}^{|j|-1} \rho^{n}\left(X_{\underline{j}}\right)
$$

and $\mathscr{S}(c)=c$ for $c \in \mathbb{C}$. Then $\mathscr{S}$ is a contraction from $\mathscr{P}_{\varphi}^{(R, \sigma)}$ into $\mathscr{P}_{c . s .}^{(R, \sigma)}$.
Denote

$$
\Pi=i d-\pi_{0}
$$

## Proposition 2.4

Assume that for some $R>4 \sqrt{\|A\|}$ and some $0<\rho \leq 1$, $W \in \mathscr{P}_{c . s .}^{(R+\rho, \sigma)} \subset \mathscr{P}_{c . s .}^{(R, \sigma)}$ and that $\|W\|_{R, \sigma}<\frac{\rho}{2 N}$ and $\sum_{j}\left\|\delta_{j}(W)\right\|_{(R+\rho) \otimes_{\pi}(R+\rho)}<\frac{1}{8}$. Then there exists $\hat{g}$ and $g=\Sigma \hat{g}$ such that:
(i) $\hat{g}, g \in \mathscr{P}_{\text {c.s. }}^{(R, \sigma)}$
(ii) $\hat{g}$ satisfies $\hat{g}=\mathscr{S} \Pi F(\hat{g})$ and $g$ satisfies

$$
\begin{aligned}
& \mathscr{N} g=\mathscr{S} \Pi\left[-W(X+\mathscr{D} g)-\frac{1}{2}\left\{\mathscr{J}_{\sigma} X^{-1} \# \mathscr{D} g\right\} \# \mathscr{D} g-Q(g)\right. \\
&+ {\left.\left[(1 \otimes \varphi) \circ \operatorname{Tr}_{A}+(\varphi \otimes 1) \circ \operatorname{Tr}_{A^{-1}}\right](\mathscr{J} \mathscr{D} g)\right] }
\end{aligned}
$$

(iii) If $W$ is self-adjoint, then so are $\hat{g}$ and $g$.

## Proof.

Set $\hat{g}_{0}=W\left(X_{1}, \ldots, X_{N}\right) \in E_{1}$ and for each $k \in \mathbb{N}, \hat{g}_{k}:=\mathscr{S} \Pi F\left(\hat{g}_{k-1}\right)$.

## Proof.

Set $\hat{g}_{0}=W\left(X_{1}, \ldots, X_{N}\right) \in E_{1}$ and for each $k \in \mathbb{N}, \hat{g}_{k}:=\mathscr{S} \sqcap F\left(\hat{g}_{k-1}\right)$. We have

$$
E_{1} \xrightarrow{F} E_{2} \xrightarrow{\mathscr{P} \Pi} E_{1},
$$

## Proof.

Set $\hat{g}_{0}=W\left(X_{1}, \ldots, X_{N}\right) \in E_{1}$ and for each $k \in \mathbb{N}, \hat{g}_{k}:=\mathscr{S} \Pi F\left(\hat{g}_{k-1}\right)$. We have

$$
E_{1} \xrightarrow{F} E_{2} \xrightarrow{\mathscr{P} \Pi} E_{1},
$$

so that $\left\{\hat{g}_{k}\right\}_{k \in \mathbb{N}}$ is a sequence in $E_{1}$ with $\left\|\hat{g}_{k}-\hat{g}_{k-1}\right\|_{R, \sigma} \leq \frac{1}{2}\left\|\hat{g}_{k-1}-\hat{g}_{k-2}\right\|_{R, \sigma}$.

## Proof.

Set $\hat{g}_{0}=W\left(X_{1}, \ldots, X_{N}\right) \in E_{1}$ and for each $k \in \mathbb{N}, \hat{g}_{k}:=\mathscr{S} \Pi F\left(\hat{g}_{k-1}\right)$. We have

$$
E_{1} \xrightarrow{F} E_{2} \xrightarrow{\mathscr{P}} E_{1},
$$

so that $\left\{\hat{g}_{k}\right\}_{k \in \mathbb{N}}$ is a sequence in $E_{1}$ with
$\left\|\hat{g}_{k}-\hat{g}_{k-1}\right\|_{R, \sigma} \leq \frac{1}{2}\left\|\hat{g}_{k-1}-\hat{g}_{k-2}\right\|_{R, \sigma}$. Thus $\left\{\hat{g}_{k}\right\}$ converges to some $\hat{g} \in \mathscr{P}_{\text {c.s. }}^{(R, \sigma)}$ which is a fixed point of $\mathscr{S} \Pi F$.
We note $\hat{g} \neq 0$ since $\mathscr{S} \Pi F(0)=\mathscr{S} \Pi(W)=W \neq 0$.

## Proof.

Set $\hat{g}_{0}=W\left(X_{1}, \ldots, X_{N}\right) \in E_{1}$ and for each $k \in \mathbb{N}, \hat{g}_{k}:=\mathscr{S} \Pi F\left(\hat{g}_{k-1}\right)$. We have

$$
E_{1} \xrightarrow{F} E_{2} \xrightarrow{\mathscr{S} \Pi} E_{1},
$$

so that $\left\{\hat{g}_{k}\right\}_{k \in \mathbb{N}}$ is a sequence in $E_{1}$ with
$\left\|\hat{g}_{k}-\hat{g}_{k-1}\right\|_{R, \sigma} \leq \frac{1}{2}\left\|\hat{g}_{k-1}-\hat{g}_{k-2}\right\|_{R, \sigma}$. Thus $\left\{\hat{g}_{k}\right\}$ converges to some $\hat{g} \in \mathscr{P}_{\text {c.s. }}^{(R, \sigma)}$ which is a fixed point of $\mathscr{S} \Pi F$.
We note $\hat{g} \neq 0$ since $\mathscr{S} \Pi F(0)=\mathscr{S} \Pi(W)=W \neq 0$.
Setting $g=\Sigma \hat{g}$ (so $\mathscr{N} g=\hat{g}$ ), yields (i) and (ii).

## Proof.

Set $\hat{g}_{0}=W\left(X_{1}, \ldots, X_{N}\right) \in E_{1}$ and for each $k \in \mathbb{N}, \hat{g}_{k}:=\mathscr{S} \Pi F\left(\hat{g}_{k-1}\right)$. We have

$$
E_{1} \xrightarrow{F} E_{2} \xrightarrow{\mathscr{P} \Pi} E_{1},
$$

so that $\left\{\hat{g}_{k}\right\}_{k \in \mathbb{N}}$ is a sequence in $E_{1}$ with
$\left\|\hat{g}_{k}-\hat{g}_{k-1}\right\|_{R, \sigma} \leq \frac{1}{2}\left\|\hat{g}_{k-1}-\hat{g}_{k-2}\right\|_{R, \sigma}$. Thus $\left\{\hat{g}_{k}\right\}$ converges to some $\hat{g} \in \mathscr{P}_{\text {c.s. }}^{(R, \sigma)}$ which is a fixed point of $\mathscr{S} \Pi F$.
We note $\hat{g} \neq 0$ since $\mathscr{S} \Pi F(0)=\mathscr{S} \Pi(W)=W \neq 0$.
Setting $g=\Sigma \hat{g}$ (so $\mathscr{N} g=\hat{g}$ ), yields (i) and (ii).
If $W$ is self adjoint then it follows that $\mathscr{S} \sqcap F(h)^{*}=\mathscr{S} \Pi F(h)$ for $h=h^{*}$ and hence the sequence $\left\{\hat{g}_{k}\right\}$ is self-adjoint.

## Theorem 2.5

Let $R^{\prime}>R>4 \sqrt{\|A\|}$. Then there exists a constant $C>0$ depending only on $R, R^{\prime}$, and $N$ so that whenever $W=W^{*} \in \mathscr{P}_{\text {c.s. }}^{\left(R^{\prime}, \sigma\right)}$ satisfies $\|W\|_{R^{\prime}+1, \sigma}<C$, there exists $f \in \mathscr{P}^{(R)}$ which satisfies equation (2). In addition, $f=\mathscr{D} g$ for $g \in \mathscr{P}_{\text {c.s. }}^{(R, \sigma)}$. The solution $f=f_{W}$ satisfies $\left\|f_{W}\right\|_{R} \rightarrow 0$ as $\|W\|_{R^{\prime}+1, \sigma} \rightarrow 0$.

## Theorem 2.6

Let $\varphi$ be a free quasi-free state corresponding to $A$, and let
$X_{1}, \ldots, X_{N} \in(M, \varphi)$ be self-adjiont elements whose law $\varphi_{X}$ is the unique Gibbs law with potential $V_{0}$. Let $R^{\prime}>R>4 \sqrt{\|A\|}$. Then there exists $C>0$ depending only on $R, R^{\prime}$, and $N$ so that whenever $W=W^{*} \in \mathscr{P}_{\text {c.s. }}^{\left(R^{\prime}+1, \sigma\right)}$ satisfies $\|W\|_{R^{\prime}+1, \sigma}<C$, there exists $G \in \mathscr{P}_{\text {c.s. }}^{(R, \sigma)}$ so that:
(1) If we set $Y_{j}=\mathscr{D}_{j} G$ then $Y_{1}, \ldots, Y_{N} \in \mathscr{P}^{(R)}$ has the law $\varphi_{V}$, with $V=V_{0}+W$
(2) $X_{j}=H_{j}\left(Y_{1}, \ldots, Y_{N}\right)$ for some $H_{j} \in \mathscr{P}^{(R)}$;
(3) if $R^{\prime}>R \sqrt{\|A\|}$ then $\left(\sigma_{i / 2} \otimes 1\right)\left(\mathscr{J}_{\sigma} \mathscr{D} G\right) \geq 0$.

In particular, there are state-preserving isomorphisms

$$
C^{*}\left(\varphi_{V}\right) \cong \Gamma\left(\mathcal{H}_{\mathbb{R}}, U_{t}\right), \quad W^{*}\left(\varphi_{V}\right) \cong \Gamma\left(\mathcal{H}_{\mathbb{R}}, U_{t}\right)^{\prime \prime}
$$

- Let $M_{q}=\Gamma_{q}\left(\mathcal{H}_{\mathbb{R}}, U_{t}\right)^{\prime \prime}$, so that $M_{q}$ is generated by $Z_{j}=s_{q}\left(e_{j}\right)$.
- Let $M_{q}=\Gamma_{q}\left(\mathcal{H}_{\mathbb{R}}, U_{t}\right)^{\prime \prime}$, so that $M_{q}$ is generated by $Z_{j}=s_{q}\left(e_{j}\right)$.
- Let $\bar{\Xi}_{q}=\sum_{n=0}^{\infty} q^{n} P_{n} \in \operatorname{HS}\left(\mathcal{F}_{q}(\mathcal{H})\right)$, where $P_{n}$ is the projection onto vectors of tensor length $n$.
- Let $M_{q}=\Gamma_{q}\left(\mathcal{H}_{\mathbb{R}}, U_{t}\right)^{\prime \prime}$, so that $M_{q}$ is generated by $Z_{j}=s_{q}\left(e_{j}\right)$.
- Let $\Xi_{q}=\sum_{n=0}^{\infty} q^{n} P_{n} \in \operatorname{HS}\left(\mathcal{F}_{q}(\mathcal{H})\right)$, where $P_{n}$ is the projection onto vectors of tensor length $n$.
- Can identify $L^{2}\left(M_{q} \bar{\otimes} M_{q}^{o p}\right)$ with $\operatorname{HS}\left(\mathcal{F}_{q}(\mathcal{H})\right)$ via $a \otimes b^{\circ p} \mapsto\langle b \Omega, \cdot \Omega\rangle a \Omega$. For example $1 \otimes 1^{\circ} \mapsto P_{0}$.
- Let $M_{q}=\Gamma_{q}\left(\mathcal{H}_{\mathbb{R}}, U_{t}\right)^{\prime \prime}$, so that $M_{q}$ is generated by $Z_{j}=s_{q}\left(e_{j}\right)$.
- Let $\bar{\Xi}_{q}=\sum_{n=0}^{\infty} q^{n} P_{n} \in \operatorname{HS}\left(\mathcal{F}_{q}(\mathcal{H})\right)$, where $P_{n}$ is the projection onto vectors of tensor length $n$.
- Can identify $L^{2}\left(M_{q} \bar{\otimes} M_{q}^{o p}\right)$ with $H S\left(\mathcal{F}_{q}(\mathcal{H})\right)$ via $a \otimes b^{\circ p} \mapsto\langle b \Omega, \cdot \Omega\rangle a \Omega$. For example $1 \otimes 1^{\circ} \mapsto P_{0}$.
- Define $\partial_{j}^{(q)}\left(Z_{k}\right)=\alpha_{k j} \bar{\Xi}_{q}$, then $\partial_{j}^{(0)}=\partial_{j}$ and $\partial_{j}^{(q)}(P)=\partial_{j}(P) \# \bar{\Xi}_{q}$
- Let $M_{q}=\Gamma_{q}\left(\mathcal{H}_{\mathbb{R}}, U_{t}\right)^{\prime \prime}$, so that $M_{q}$ is generated by $Z_{j}=s_{q}\left(e_{j}\right)$.
- Let $\bar{\Xi}_{q}=\sum_{n=0}^{\infty} q^{n} P_{n} \in \operatorname{HS}\left(\mathcal{F}_{q}(\mathcal{H})\right)$, where $P_{n}$ is the projection onto vectors of tensor length $n$.
- Can identify $L^{2}\left(M_{q} \bar{\otimes} M_{q}^{o p}\right)$ with $H S\left(\mathcal{F}_{q}(\mathcal{H})\right)$ via $a \otimes b^{\circ p} \mapsto\langle b \Omega, \cdot \Omega\rangle a \Omega$. For example $1 \otimes 1^{\circ} \mapsto P_{0}$.
- Define $\partial_{j}^{(q)}\left(Z_{k}\right)=\alpha_{k j} \bar{Z}_{q}$, then $\partial_{j}^{(0)}=\partial_{j}$ and $\partial_{j}^{(q)}(P)=\partial_{j}(P) \# \bar{\Xi}_{q}$
- $\varphi\left(Z_{j} P\right)=\varphi \otimes \varphi^{o p}\left(\partial_{j}^{(q)}(P)\right)$ for $P \in \mathscr{P}(Z)$.
- Let $M_{q}=\Gamma_{q}\left(\mathcal{H}_{\mathbb{R}}, U_{t}\right)^{\prime \prime}$, so that $M_{q}$ is generated by $Z_{j}=s_{q}\left(e_{j}\right)$.
- Let $\bar{\Xi}_{q}=\sum_{n=0}^{\infty} q^{n} P_{n} \in \operatorname{HS}\left(\mathcal{F}_{q}(\mathcal{H})\right)$, where $P_{n}$ is the projection onto vectors of tensor length $n$.
- Can identify $L^{2}\left(M_{q} \bar{\otimes} M_{q}^{o p}\right)$ with $H S\left(\mathcal{F}_{q}(\mathcal{H})\right)$ via $a \otimes b^{\circ p} \mapsto\langle b \Omega, \cdot \Omega\rangle a \Omega$. For example $1 \otimes 1^{\circ} \mapsto P_{0}$.
- Define $\partial_{j}^{(q)}\left(Z_{k}\right)=\alpha_{k j} \bar{\Xi}_{q}$, then $\partial_{j}^{(0)}=\partial_{j}$ and $\partial_{j}^{(q)}(P)=\partial_{j}(P) \# \bar{\Xi}_{q}$
- $\varphi\left(Z_{j} P\right)=\varphi \otimes \varphi^{o p}\left(\partial_{j}^{(q)}(P)\right)$ for $P \in \mathscr{P}(Z)$.
- But we need $\xi_{j} \in L^{2}\left(M_{q}, \varphi\right)$ such that $\varphi\left(\xi_{j} P\right)=\varphi \otimes \varphi^{o p}\left(\partial_{j}(P)\right)$ so that we can satisfy the Scwhinger-Dyson equation.
- Let $M_{q}=\Gamma_{q}\left(\mathcal{H}_{\mathbb{R}}, U_{t}\right)^{\prime \prime}$, so that $M_{q}$ is generated by $Z_{j}=s_{q}\left(e_{j}\right)$.
- Let $\bar{\Xi}_{q}=\sum_{n=0}^{\infty} q^{n} P_{n} \in \operatorname{HS}\left(\mathcal{F}_{q}(\mathcal{H})\right)$, where $P_{n}$ is the projection onto vectors of tensor length $n$.
- Can identify $L^{2}\left(M_{q} \bar{\otimes} M_{q}^{o p}\right)$ with $H S\left(\mathcal{F}_{q}(\mathcal{H})\right)$ via $a \otimes b^{\circ p} \mapsto\langle b \Omega, \cdot \Omega\rangle a \Omega$. For example $1 \otimes 1^{\circ} \mapsto P_{0}$.
- Define $\partial_{j}^{(q)}\left(Z_{k}\right)=\alpha_{k j} \bar{Z}_{q}$, then $\partial_{j}^{(0)}=\partial_{j}$ and $\partial_{j}^{(q)}(P)=\partial_{j}(P) \# \bar{\Xi}_{q}$
- $\varphi\left(Z_{j} P\right)=\varphi \otimes \varphi^{o p}\left(\partial_{j}^{(q)}(P)\right)$ for $P \in \mathscr{P}(Z)$.
- But we need $\xi_{j} \in L^{2}\left(M_{q}, \varphi\right)$ such that $\varphi\left(\xi_{j} P\right)=\varphi \otimes \varphi^{\circ p}\left(\partial_{j}(P)\right)$ so that we can satisfy the Scwhinger-Dyson equation.
- $\xi_{j}$ are called the conjugate variables of $Z_{1}, \ldots, Z_{N}$ with respect to $\partial_{1}, \ldots, \partial_{N}$ and in fact are merely $\partial_{j}^{*}(1 \otimes 1)$.
- Let $M_{q}=\Gamma_{q}\left(\mathcal{H}_{\mathbb{R}}, U_{t}\right)^{\prime \prime}$, so that $M_{q}$ is generated by $Z_{j}=s_{q}\left(e_{j}\right)$.
- Let $\bar{\Xi}_{q}=\sum_{n=0}^{\infty} q^{n} P_{n} \in \operatorname{HS}\left(\mathcal{F}_{q}(\mathcal{H})\right)$, where $P_{n}$ is the projection onto vectors of tensor length $n$.
- Can identify $L^{2}\left(M_{q} \bar{\otimes} M_{q}^{o p}\right)$ with $H S\left(\mathcal{F}_{q}(\mathcal{H})\right)$ via $a \otimes b^{\circ p} \mapsto\langle b \Omega, \cdot \Omega\rangle a \Omega$. For example $1 \otimes 1^{\circ} \mapsto P_{0}$.
- Define $\partial_{j}^{(q)}\left(Z_{k}\right)=\alpha_{k j} \bar{Z}_{q}$, then $\partial_{j}^{(0)}=\partial_{j}$ and $\partial_{j}^{(q)}(P)=\partial_{j}(P) \# \bar{\Xi}_{q}$
- $\varphi\left(Z_{j} P\right)=\varphi \otimes \varphi^{o p}\left(\partial_{j}^{(q)}(P)\right)$ for $P \in \mathscr{P}(Z)$.
- But we need $\xi_{j} \in L^{2}\left(M_{q}, \varphi\right)$ such that $\varphi\left(\xi_{j} P\right)=\varphi \otimes \varphi^{\circ p}\left(\partial_{j}(P)\right)$ so that we can satisfy the Scwhinger-Dyson equation.
- $\xi_{j}$ are called the conjugate variables of $Z_{1}, \ldots, Z_{N}$ with respect to $\partial_{1}, \ldots, \partial_{N}$ and in fact are merely $\partial_{j}^{*}(1 \otimes 1)$.
- Do not necessarily exist, but for small enough $|q|$ they do with $\xi_{j}=\partial_{j}^{(q) *} \circ \hat{\sigma}_{-i}\left(\left[\bar{\Xi}_{q}^{-1}\right]^{*}\right)$.
- Define

$$
\begin{aligned}
& \qquad V=\Sigma\left(\sum_{j, k=1}^{N}\left[\frac{1+A}{2}\right]_{j k} \xi_{k} Z_{j}\right) \quad V_{0}=\frac{1}{2} \sum_{j, k=1}^{N}\left[\frac{1+A}{2}\right]_{j k} Z_{k} Z_{j}, \\
& \text { and let } W=V-V_{0} \text {. }
\end{aligned}
$$

- Define

$$
V=\Sigma\left(\sum_{j, k=1}^{N}\left[\frac{1+A}{2}\right]_{j k} \xi_{k} Z_{j}\right) \quad V_{0}=\frac{1}{2} \sum_{j, k=1}^{N}\left[\frac{1+A}{2}\right]_{j k} Z_{k} Z_{j}
$$

and let $W=V-V_{0}$.

- Then $\mathscr{D}_{z_{j}} V=\xi_{j}$ and so the vacuum state $\varphi$ satisfies the Schwinger-Dyson equation with potential $V$ :

$$
\varphi\left(\mathscr{D}_{Z} V \# P\right)=\varphi \otimes \varphi^{o P}\left(\left(\mathscr{J}_{\sigma}\right)_{Z}(P)\right) .
$$

- Define

$$
V=\Sigma\left(\sum_{j, k=1}^{N}\left[\frac{1+A}{2}\right]_{j k} \xi_{k} Z_{j}\right) \quad V_{0}=\frac{1}{2} \sum_{j, k=1}^{N}\left[\frac{1+A}{2}\right]_{j k} Z_{k} Z_{j}
$$

and let $W=V-V_{0}$.

- Then $\mathscr{D}_{z_{j}} V=\xi_{j}$ and so the vacuum state $\varphi$ satisfies the Schwinger-Dyson equation with potential $V$ :

$$
\varphi\left(\mathscr{D}_{Z} V \# P\right)=\varphi \otimes \varphi^{o p}\left(\left(\mathscr{J}_{\sigma}\right)_{Z}(P)\right)
$$

- So to show $M=M_{0} \cong M_{q}$, suffices to show $\|W\|_{R, \sigma}$ can be made small.
- Define

$$
V=\Sigma\left(\sum_{j, k=1}^{N}\left[\frac{1+A}{2}\right]_{j k} \xi_{k} Z_{j}\right) \quad V_{0}=\frac{1}{2} \sum_{j, k=1}^{N}\left[\frac{1+A}{2}\right]_{j k} Z_{k} Z_{j}
$$

and let $W=V-V_{0}$.

- Then $\mathscr{D}_{z_{j}} V=\xi_{j}$ and so the vacuum state $\varphi$ satisfies the Schwinger-Dyson equation with potential $V$ :

$$
\varphi\left(\mathscr{D}_{Z} V \# P\right)=\varphi \otimes \varphi^{o P}\left(\left(\mathscr{J}_{\sigma}\right)_{Z}(P)\right)
$$

- So to show $M=M_{0} \cong M_{q}$, suffices to show $\|W\|_{R, \sigma}$ can be made small.
- Turns out it suffices to show $\left\|\left(\sigma_{i} \otimes 1\right)\left(\Xi_{q}^{-1}\right)-1 \otimes 1\right\|_{R \otimes_{\pi} R}$ can be made small.
- Define

$$
V=\Sigma\left(\sum_{j, k=1}^{N}\left[\frac{1+A}{2}\right]_{j k} \xi_{k} Z_{j}\right) \quad V_{0}=\frac{1}{2} \sum_{j, k=1}^{N}\left[\frac{1+A}{2}\right]_{j k} Z_{k} Z_{j}
$$

and let $W=V-V_{0}$.

- Then $\mathscr{D}_{z_{j}} V=\xi_{j}$ and so the vacuum state $\varphi$ satisfies the Schwinger-Dyson equation with potential $V$ :

$$
\varphi\left(\mathscr{D}_{Z} V \# P\right)=\varphi \otimes \varphi^{o P}\left(\left(\mathscr{J}_{\sigma}\right)_{Z}(P)\right)
$$

- So to show $M=M_{0} \cong M_{q}$, suffices to show $\|W\|_{R, \sigma}$ can be made small.
- Turns out it suffices to show $\left\|\left(\sigma_{i} \otimes 1\right)\left(\bar{\Xi}_{q}^{-1}\right)-1 \otimes 1\right\|_{R \otimes_{\pi} R}$ can be made small.
- By adapting the estimates of Dabrowski in [1], can show this quantity tends to zero as $|q| \rightarrow 0$.


## Theorem 3.1

For $\mathcal{H}_{\mathbb{R}}$ finite dimensional, then there exists $\epsilon>0$ depending on $N$ such that $|q|<\epsilon$ implies

$$
\Gamma_{q}\left(\mathcal{H}_{\mathbb{R}}, U_{t}\right) \cong \Gamma_{0}\left(\mathcal{H}_{\mathbb{R}}, U_{t}\right) \quad \text { and } \quad \Gamma_{q}\left(\mathcal{H}_{\mathbb{R}}, U_{t}\right)^{\prime \prime} \cong \Gamma_{0}\left(\mathcal{H}_{\mathbb{R}}, U_{t}\right)^{\prime \prime}
$$

In particular, if $G$ is the multiplicative subgroup of $\mathbb{R}_{+}^{\times}$generated by the spectrum of $A$ then

$$
\Gamma_{q}\left(\mathcal{H}_{\mathbb{R}}, U_{t}\right)^{\prime \prime} \text { is a factor of type } \begin{cases}I I_{1} & \text { if } G=\mathbb{R}_{+}^{\times} \\ I I_{\lambda} & \text { if } G=\lambda^{\mathbb{Z}}, 0<\lambda<1 \\ I_{1} & \text { if } G=\{1\} .\end{cases}
$$

Moreover $\Gamma_{q}\left(\mathcal{H}_{\mathbb{R}}, U_{t}\right)^{\prime \prime}$ is full.

目 Y. Dabrowski; A free stochastic partial differential equation, Preprint, arXiv.org:1008:4742, 2010.
A. Guionnet and E. Maurel-Segala, Combinatorial aspects of matrix models, ALEA Lat. Am. J. Probab. Math. Stat. 1 (2006), 241-279. MR 2249657 (2007g:05087)
A. Guionnet and D. Shlyakhtenko, Free monotone transport, Preprint, arXiv:1204.2182v2, 2012
( F. Hiai; q-deformed Araki-Woods algebras, Operator algebras and mathematical physics (Constanța, 2001) Theta, Bucharest, 2003, pp.169-202.
D. Shlyakhtenko; Free quasi-free states, Pacific J. Mathematics, 177(1997), 329-368.

