

# Chaos Decomposition and Gap Renormalization of Brownian Self-Intersection Local Times

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## Abstract

We study the chaos decomposition of self-intersection local times and their regularization, with a particular view towards Varadhan's renormalization for the planar Edwards model.

**Keywords:** Edwards model, self-intersection local time, Varadhan renormalization, white noise analysis

**Mathematics Subject Classifications (2010):** 28C20, 41A25, 60H40, 60J55, 60J65, 82D60

# 1 Introduction

The self-intersection local time of  $d$ -dimensional Brownian motion, informally, is given as

$$L = \int_0^T dt_2 \int_0^{t_2} dt_1 \delta(\mathbf{B}(t_2) - \mathbf{B}(t_1)). \quad (1)$$

We shall see that, while "reasonably well defined" for  $d = 1$ , these local times become more and more singular as the dimension  $d$  increases. Intersections have thus been the object of extensive study by authors such as Dvoretzky, Erdős, Kakutani [6], [7], [8], Varadhan [35], Westwater [30], [31], [32], Le Gall [20], [21], Rosen [24], [25], [26], Dynkin [9], [10], [11], Watanabe [29], Yor [33], [34], Imkeller et al. [18], Albeverio et al. [1], [2]. For fractional Brownian motion there are papers e.g. by Rosen [27], Hu & Nualart [17], Grothaus et al. [15].

Apart from its intrinsic mathematical interest the self-intersection local time has played a role in constructive quantum field theory, and is a standard model in polymer physics for the self-repulsion ("excluded volume effect") of chain polymers in solvents [28].

Replacement of the Dirac delta function in (1) by a Gaussian

$$\delta_\varepsilon(x) := \frac{1}{(2\pi\varepsilon)^{d/2}} e^{-\frac{|x|^2}{2\varepsilon}}, \quad \varepsilon > 0,$$

leads to regularized local times

$$L_\varepsilon := \int_0^T dt_2 \int_0^{t_2} dt_1 \delta_\varepsilon(\mathbf{B}(t_2) - \mathbf{B}(t_1))$$

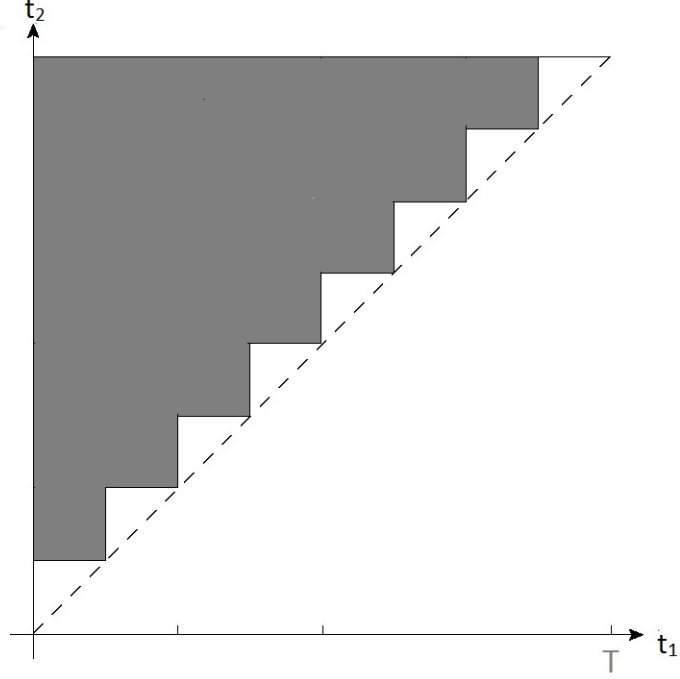
and for  $d = 1$  one can show  $L^2$  convergence w.r.t. white noise or Wiener measure space. But already for  $d = 2$  this fails since the expectation of  $L_\varepsilon$  will diverge in the limit, asymptotically

$$\mathbb{E}(L_\varepsilon) \approx -\frac{T}{2\pi} \ln \varepsilon.$$

In this case it is sufficient to subtract the expectation, i.e. the centered regularized local time does have a well-defined  $L^2$  limit:

$$L_{\varepsilon,c} := L_\varepsilon - \mathbb{E}(L_\varepsilon) \rightarrow L_c.$$

Apart from the Gaussian regularization above, others have been considered to remove the singularity at  $t_1 = t_2$  in the integral (1). The "staircase regularization" avoids the line  $t_1 = t_2$  as in see e.g. Bolthausen [5] (Fig. 1).



**Fig. 1:** Domain of integration for the staircase-regularized local time.

The widely used "gap regularization" does the same by omitting the strip  $t_2 - t_1 < \Lambda$  in the integral. In the modelling of chain polymers the gap size  $\Lambda$  will be a "microscopic" quantity, i.e. of the order of the inter-monomer distance, more precisely the "Kuhn" or "persistence" length. It plays an important role in renormalization group calculations [28]: critical parameters are obtained from the postulate that macroscopic quantities do not depend on microscopic length scales.

## 2 Tools from White Noise Analysis [16]

Based on a  $d$ -tuple of independent Gaussian white noises  $\boldsymbol{\omega} = (\omega_1, \dots, \omega_d)$  one defines a  $d$ -dimensional Brownian motion  $\mathbf{B}$  through

$$\mathbf{B}(t) \equiv \langle \boldsymbol{\omega}, \mathbb{1}_{[0,t]} \rangle = \int_0^t ds \boldsymbol{\omega}(s).$$

We shall use a multi-index notation

$$\mathbf{n} = (n_1, \dots, n_d), \quad n = \sum_{i=1}^d n_i, \quad \mathbf{n}! = \prod_{i=1}^d n_i!$$

and for  $d$ -tuples of Schwartz test functions  $\mathbf{f} = (f_1, \dots, f_d) \in S(\mathbb{R}, \mathbb{R}^d)$ ,

$$\langle \mathbf{f}, \mathbf{f} \rangle = \sum_{i=1}^d \int dt f_i^2(t)$$

$$\langle F_{\mathbf{n}}, \mathbf{f}^{\otimes \mathbf{n}} \rangle = \int d^n t F_{\mathbf{n}}(t_1, \dots, t_n) \bigotimes_{i=1}^d f_i^{\otimes n_i}(t_1, \dots, t_n)$$

and similarly for  $\langle : \boldsymbol{\omega}^{\otimes \mathbf{n}} :, F_{\mathbf{n}} \rangle$  where for  $d$ -tuples of white noise the Wick product  $: \cdot : [16]$  generalizes to

$$: \boldsymbol{\omega}^{\otimes \mathbf{n}} := \bigotimes_{i=1}^d : \omega_i^{\otimes n_i} :$$

The vector valued white noise  $\omega$  has the characteristic function

$$C(\mathbf{f}) := \mathbb{E}(e^{i\langle \boldsymbol{\omega}, \mathbf{f} \rangle}) = \int_{S^*(\mathbb{R}, \mathbb{R}^d)} d\mu(\boldsymbol{\omega}) e^{i\langle \boldsymbol{\omega}, \mathbf{f} \rangle} = e^{-\frac{1}{2}\langle \mathbf{f}, \mathbf{f} \rangle},$$

where  $\langle \boldsymbol{\omega}, \mathbf{f} \rangle = \sum_{i=1}^d \langle \omega_i, f_i \rangle$  and  $f_i \in S(\mathbb{R}, \mathbb{R})$ .

Writing

$$(L^2) := L^2(S^*(\mathbb{R}, \mathbb{R}^d), d\mu)$$

there is the Itô-Segal-Wiener isomorphism with the Fock space of symmetric square integrable functions:

$$(L^2) \simeq \left( \bigoplus_{k=0}^{\infty} \text{Sym } L^2(\mathbb{R}^k, k! d^k t) \right)^{\otimes d}.$$

This implies the chaos expansion

$$\varphi(\boldsymbol{\omega}) = \sum_{\mathbf{n} \in \mathbb{N}_0^d} \langle : \boldsymbol{\omega}^{\otimes \mathbf{n}} :, F_{\mathbf{n}} \rangle \text{ for } \varphi \in (L^2)$$

with kernel functions  $F_{\mathbf{n}}$  in Fock space.

Generalized functionals are constructed via a Gel'fand triple

$$(S) \subset (L^2) \subset (S)^*.$$

The generalized functionals in  $(S)^*$  are conveniently characterized by their action on exponentials. In particular we use the

$$: \exp(\langle \boldsymbol{\omega}, \mathbf{f} \rangle) := C(\mathbf{f}) \exp(\langle \boldsymbol{\omega}, \mathbf{f} \rangle) \in (S)$$

to make the

**Definition 1** *The transformation defined for all test functions  $\mathbf{f} \in S(\mathbb{R}, \mathbb{R}^d)$  via the bilinear dual product on  $(S)^* \times (S)$  by*

$$(S\Phi)(\mathbf{f}) = \langle\langle \Phi, : \exp(\langle \cdot, \mathbf{f} \rangle) : \rangle\rangle$$

*is called the  $S$ -transform of  $\Phi \in (S)^*$ .*

The multilinear expansion of  $S(\Phi)$

$$(S\Phi)(\mathbf{f}) = \sum_{\mathbf{n} \in \mathbb{N}_0^d} \langle \boldsymbol{\varphi}_{\mathbf{n}}, \mathbf{f}^{\otimes \mathbf{n}} \rangle$$

extends the chaos expansion to  $\Phi \in (S)^*$ , with distribution valued kernels  $\boldsymbol{\varphi}_{\mathbf{n}}$ , such that

$$\langle\langle \Phi, F \rangle\rangle = \sum_{\mathbf{n} \in \mathbb{N}_0^d} \mathbf{n}! \langle \boldsymbol{\varphi}_{\mathbf{n}}, F_{\mathbf{n}} \rangle.$$

**Definition 2** *We shall indicate the projection onto chaos of order  $n \geq k$  by a superscript  $(k)$ :*

$$\langle\langle \Phi^{(k)}, F \rangle\rangle = \sum_{\mathbf{n}: n \geq k} \mathbf{n}! \langle \boldsymbol{\varphi}_{\mathbf{n}}, F_{\mathbf{n}} \rangle.$$

**Proposition 3** [14]

$$\delta^{(2N)}(\mathbf{B}(t_2) - \mathbf{B}(t_1)) \in (S)^*$$

with even kernel functions

$$\psi_{2\mathbf{n}}(u_1, \dots, u_{2n}; t_1, t_2) = \frac{1}{\mathbf{n}!} (2\pi)^{-d/2} \left( \frac{1}{|t_2 - t_1|} \right)^{\frac{d}{2} + n} \left( -\frac{1}{2} \right)^n \prod_{k=1}^{2n} \mathbb{1}_{[t_1, t_2]}(u_k).$$

All the kernel functions with odd indices vanish.

Setting

$$\begin{aligned} v &:= \max(u_1, \dots, u_{2n}) \\ u &:= \min(u_1, \dots, u_{2n}) \end{aligned}$$

one computes [14] the kernel functions of the truncated local time  $L^{(2N)}$  for  $2N > d - 2$  by integration over  $0 < t_1 < t_2 < T$ :

$$\begin{aligned} \varphi_{2\mathbf{n}}(u_1, \dots, u_{2n}) &= \frac{(2\pi)^{-d/2}}{\mathbf{n}!} \left( -\frac{1}{2} \right)^n \int_0^T dt_2 \int_0^{t_2} dt_1 (t_2 - t_1)^{-n-d/2} \mathbb{1}_{[t_1, t_2]}^{\otimes 2n}(u_1, \dots, u_{2n}) \\ &= (-1)^n \left( \left( n + \frac{d}{2} - 1 \right) \left( n + \frac{d}{2} - 2 \right) (2\pi)^{d/2} 2^n \mathbf{n}! \right)^{-1} \cdot \Theta(u) \Theta(T - v) \cdot \\ &\quad \cdot (T^{-n-\frac{d}{2}+2} - v^{-n-\frac{d}{2}+2} - (T - u)^{-n-\frac{d}{2}+2} + (v - u)^{-n-\frac{d}{2}+2}) \end{aligned}$$

except for  $2n = d = 2$  where

$$\varphi_2(u_1, u_2) = -\frac{1}{4\pi} (\ln v + \ln(T - u) - \ln(v - u) - \ln T) \cdot \Theta(u) \Theta(T - v).$$

The Heaviside function  $\Theta$  here is the indicator function of the positive half line.

### 3 Regularizations

Replacement of the Dirac delta function by a Gaussian

$$\delta_\varepsilon(x) = \frac{1}{(2\pi\varepsilon)^{d/2}} e^{-\frac{|x|^2}{2\varepsilon}}, \quad \varepsilon > 0,$$

leads to regularized local times

$$L_\varepsilon = \int_0^T dt_2 \int_0^{t_2} dt_1 \delta_\varepsilon(\mathbf{B}(t_2) - \mathbf{B}(t_1)) \quad (2)$$

with kernel functions [14]

$$\begin{aligned} & \varphi_{\varepsilon, 2\mathbf{n}}(u_1, \dots, u_{2n}) \\ = & \frac{(2\pi)^{-d/2}}{\mathbf{n}!} \left(-\frac{1}{2}\right)^n \int_0^T dt_2 \int_0^{t_2} dt_1 (\varepsilon + |t_2 - t_1|)^{-n-d/2} \mathbb{1}_{[t_1, t_2]}^{\otimes 2n}(u_1, \dots, u_{2n}) \\ = & (-1)^n \left( \left(n + \frac{d}{2} - 1\right) \left(n + \frac{d}{2} - 2\right) (2\pi)^{d/2} 2^n \mathbf{n}! \right)^{-1} \cdot \Theta(u) \Theta(T - v) \cdot \\ & \cdot ((T + \varepsilon)^{-n-\frac{d}{2}+2} - (v + \varepsilon)^{-n-\frac{d}{2}+2} - (T - u + \varepsilon)^{-n-\frac{d}{2}+2} + (v - u + \varepsilon)^{-n-\frac{d}{2}+2}), \\ & \varphi_{\varepsilon, 2}(u_1, u_2) \\ = & -\frac{1}{4\pi} (\ln(v + \varepsilon) + \ln(T - u + \varepsilon) - \ln(v - u + \varepsilon) - \ln(T + \varepsilon)) \cdot \Theta(u) \Theta(T - v). \end{aligned}$$

### 3.1 Gap Regularization of Kernel Functions

In renormalization group studies of self-repelling Brownian motion another regularization is often used, see e.g. [28] and the references there; it suppresses intersection in small time intervals  $t_2 - t_1$  between intersections by setting informally

$$L(\Lambda) := \int_{\substack{0 < t_1 < t_2 < T \\ t_2 - t_1 > \Lambda}} d^2t \delta(\mathbf{B}(t_2) - \mathbf{B}(t_1)).$$

The expectation of  $L(\Lambda)$  is equal to

$$\mathbb{E}(L(\Lambda)) = \int_\Lambda^T dt_2 \int_0^{t_2 - \Lambda} dt_1 \psi_0(t_1, t_2) = (2\pi)^{-d/2} \int_\Lambda^T dt_2 \int_0^{t_2 - \Lambda} dt_1 (t_2 - t_1)^{-d/2}.$$

We note that for in particular  $d = 2$

$$\mathbb{E}(L(\Lambda)) = -\frac{T}{2\pi} \ln \Lambda + O(1). \quad (3)$$

Recall [14] that for  $\Lambda = 0$  the kernel functions  $\varphi_{2\mathbf{n}}$  of the truncated local time  $L^{(2N)}$  are obtained by integrating the kernel functions  $\psi_{2\mathbf{n}}(u_1, \dots, u_{2n}; t_1, t_2)$

over the rectangle  $0 < t_1 < u$  and  $v < t_2 < T$ , shaded grey in see Fig. 2. For  $\Lambda > 0$  the integration is further restricted to the light domain with  $t_2 - t_1 > \Lambda$ . This restriction is non-trivial when  $v - u < \Lambda$ .

$$L^{(2N)} - L^{(2N)}(\Lambda)$$

thus has kernel functions  $\rho_{2\mathbf{n}}(u, v)$  with support on

$$\{0 < u < v < T\} \cap \{v - u < \Lambda\}.$$

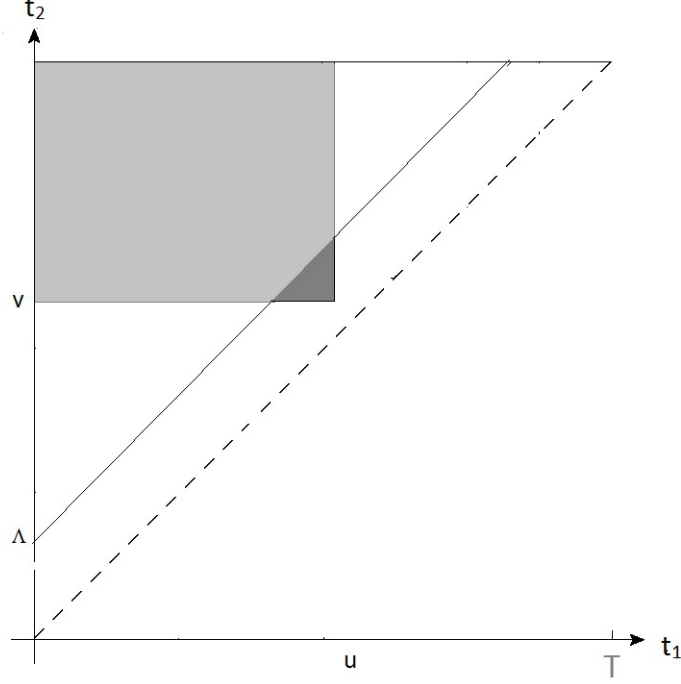
Fig. 2 is pertinent to the case where  $\Lambda < v$  and  $u < T - \Lambda$ . In this case the kernel functions  $\rho_{2\mathbf{n}}(u, v)$  are obtained by integrating the  $\psi_{2\mathbf{n}}(u_1, \dots, u_{2n}; t_1, t_2)$  with respect to the  $t_i$  over  $v - \Lambda < t_1 < u$  and  $v < t_2 < t_1 + \Lambda$ . Excepting the kernel function  $\rho_2(u, v)$  for  $d = 2$ , one finds,

$$\begin{aligned} \rho_{2\mathbf{n}}(u, v) &= \int_{v-\Lambda}^u dt_1 \int_v^{t_1+\Lambda} dt_2 \psi_{2\mathbf{n}}(u_1, \dots, u_{2n}; t_1, t_2) \\ &= \frac{(2\pi)^{-d/2}}{\mathbf{n}!} \left(-\frac{1}{2}\right)^n \frac{1}{d/2 + n - 1} \cdot \\ &\quad \cdot \left( \frac{1}{d/2 + n - 2} ((v - u)^{-d/2-n+2} - \Lambda^{-d/2-n+2}) + (v - u - \Lambda)\Lambda^{-d/2-n+1} \right) \end{aligned} \quad (4)$$

and for  $2n = d = 2$

$$\rho_2(u, v) = \frac{1}{4\pi} \left( \ln(v - u) - \ln \Lambda + \frac{\Lambda - v + u}{\Lambda} \right). \quad (5)$$





**Fig. 2:** Domain of integration for kernels of the local time, light grey for the regularized local time, dark grey for the subtraction  $\rho$  as in (4).

Using  $\tau = t_2 - t_1$  we obtain the following estimate

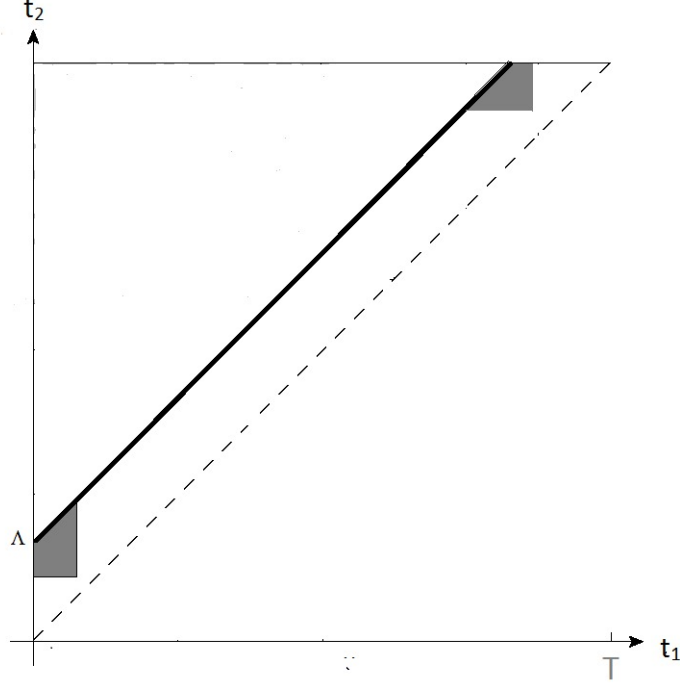
$$\begin{aligned}
|\rho_{2\mathbf{n}}(u, v)| &= \left| \int_{v-\Lambda}^u dt_1 \int_v^{t_1+\Lambda} dt_2 \psi_{2\mathbf{n}}(u_1, \dots, u_{2n}; t_1, t_2) \right| \\
&= \frac{1}{2^n \mathbf{n}!} (2\pi)^{-d/2} \int_{v-\Lambda}^u dt_1 \int_{v-t_1}^{\Lambda} d\tau \left( \frac{1}{\tau} \right)^{\frac{d}{2}+n} \\
&\leq \frac{1}{2^n \mathbf{n}!} (2\pi)^{-d/2} \frac{1}{d/2 + n - 1} \int_{v-\Lambda}^u dt_1 (v - t_1)^{-d/2-n+1} \\
&\leq \frac{1}{2^n \mathbf{n}!} (2\pi)^{-d/2} \frac{1}{d/2 + n - 1} \frac{1}{d/2 + n - 2} (v - u)^{-d/2-n+2}
\end{aligned} \tag{6}$$

while for  $d = 2n = 2$  one readily finds from (5)

$$|\rho_2(u, v)| \leq \frac{1}{4\pi} |\ln(v - u)| \tag{7}$$

when  $v - u < \Lambda \ll 1$ .

For very small or very large  $u, v$ , i.e.  $0 < u < v < \Lambda$  or  $T - \Lambda < u < v < T$ , respectively, the range of integrations in (4) and (6) for  $\psi_{2\mathbf{n}}(u_1, \dots, u_{2n}; t_1, t_2)$  will be  $0 < t_1 < u$  and  $v < t_2 < t_1 + \Lambda$ , or  $v < t_2 < T$  and  $t_2 - \Lambda < t_1 < u$  respectively, see Fig. 3.



**Fig. 3:** Modified integration domains for  $\rho$  when  $u, v$  are close to zero or to  $T$  respectively.

Computations as in (4) are again straightforward, we note here only that the estimate of (6) is true also in these two cases.

**Theorem 4** For  $N > 0$  and  $0 < \Lambda \ll T$  the chaos expansion of the gap-regularized local time  $L^{(2N)}(\Lambda)$  has the kernel functions

$$\varphi_{\Lambda, 2\mathbf{n}}(u_1, \dots, u_{2n}) = \varphi_{2\mathbf{n}}(u_1, \dots, u_{2n}) - \Theta(\Lambda - (v - u))\rho_{2\mathbf{n}}(u_1, \dots, u_{2n}), \quad (8)$$

and zero otherwise, while

$$L^{(2N)} - L^{(2N)}(\Lambda)$$

has the kernel functions  $\rho_{2\mathbf{n}}$  for  $0 < u < v < T$ ,  $n \geq N$ .

The Heaviside function  $\Theta$  exhibits the support property of the  $\rho_{2\mathbf{n}}$ , i.e. in the gap regularization the kernel functions of the local time are only modified when all arguments  $u_k$  are close to each other.

With these results one can in particular estimate the rate of convergence for the centered self-intersection local time in  $d = 2$ . Apart from the term  $n = 1$  the sum

$$\|L^{(2)} - L^{(2)}(\Lambda)\|_{(L^2)}^2 = \sum_{\mathbf{n}: n \geq 1} (2\mathbf{n})! \|\rho_{2\mathbf{n}}\|_{L^2([0, T]^{2n})}^2$$

can be estimated as follows:

$$\begin{aligned} \sum_{\mathbf{n}: n > 1} (2\mathbf{n})! \|\rho_{2\mathbf{n}}\|_{L^2([0, T]^{2n})}^2 &\leq (2\pi)^{-d} \sum_{\mathbf{n}: n > 1} \frac{(2\mathbf{n})!}{(\mathbf{n}!)^2} \left(\frac{1}{2}\right)^{2n} \left(\frac{1}{d/2 + n - 1} \frac{1}{d/2 + n - 2}\right)^2 \\ &\quad \int_0^T \int_{v-u < \Lambda} d^{2n} u_k \left(\frac{1}{v-u}\right)^{d+2n-4}. \end{aligned}$$

We can integrate out the  $2n-2$  variables  $u_k$  with  $u < u_k < v$  that lie between the smallest and the largest and obtain in this way

$$\begin{aligned} \sum_{\mathbf{n}: n > 1} (2\mathbf{n})! \|\rho_{2\mathbf{n}}\|_{L^2([0, T]^{2n})}^2 &\leq (2\pi)^{-2} \sum_{\mathbf{n}: n > 1} \frac{(2\mathbf{n})!}{(\mathbf{n}!)^2} \left(\frac{1}{2}\right)^{2n} \left(\frac{1}{n} \frac{1}{n-1}\right)^2 \\ &\quad \cdot 2n(2n-1) \int_0^T dv \int_{v-u < \Lambda}^v du \\ &\leq \frac{\Lambda T}{2\pi^2} \sum_{\mathbf{n}: n > 1} \frac{(2\mathbf{n})!}{2^{2n} (\mathbf{n}!)^2} \frac{1}{n} \frac{2n-1}{(n-1)^2}. \end{aligned}$$

The series is convergent (Stirling's formula). From (7) it is straightforward to estimate the remaining term with  $n = 1$ :

$$\|\rho_2\|_{L^2([0, T]^2)}^2 \leq \left(\frac{1}{4\pi}\right)^2 \int_0^T dt \int_0^\Lambda d\tau \ln^2 \tau = O(T\Lambda \ln^2 \Lambda).$$

So we have shown

**Theorem 5** *For  $d = 2$*

$$\|L^{(2)} - L^{(2)}(\Lambda)\|_{(L^2)}^2 = O(T\Lambda \ln^2 \Lambda) \text{ as } \Lambda \searrow 0.$$

A similar improvement of the rate of convergence has been found in the Gaussian regularization in [3].

## 4 Varadhan Renormalization

The model proposed by Edwards [12] for self-repelling Brownian motion suppresses self-crossings, modifying the Brownian path (or white noise) measure by a density function, informally

$$\varrho = Z^{-1} \exp(-gL)$$

with  $g > 0$

$$Z = \mathbb{E}(\exp(-gL)).$$

There is no problem for  $d = 1$  since  $L$  is a positive random variable and hence  $\exp(-gL) < 1$ . For  $d = 2$  however we should replace  $L$  by the centered  $L_c$  and this then is no more positive, so that  $\exp(-gL_c)$  is unbounded. The point of Varadhan's theorem is to show that this happens only on small sets so that

**Theorem 6** (*Varadhan [35]*) *For  $d = 2$*

$$\varrho = Z^{-1} \exp(-gL_c)$$

*with*

$$Z = \mathbb{E}(\exp(-gL_c))$$

*is integrable.*

Varadhan defines the centered local time as the limit of Gaussian approximations as in (2) and uses the Chebyshev inequality to show that  $\exp(-gL_c)$  is integrable for  $0 < g < \frac{\pi}{T}$ .

A similar slightly stronger result can be obtained using Varadhan's technique with the approximation

$$L^{(2)}(\Lambda) \rightarrow L^{(2)} = L_c.$$

Fix  $0 < \Lambda < 1$ . By (3) there exists a positive constant  $k$  such that

$$L^{(2)}(\Lambda) \geq -\mathbb{E}(L(\Lambda)) \geq -k - \frac{T}{2\pi} |\ln(\Lambda)|.$$

For any constant  $N \geq k + \frac{T}{2\pi} |\ln(\Lambda)|$  one has

$$\begin{aligned} \mathbb{P}(L_c \leq -N) &= \mathbb{P}(L_c - L^{(2)}(\Lambda) \leq -N - L^{(2)}(\Lambda)) \\ &\leq \mathbb{P}\left(|L^{(2)}(\Lambda) - L_c| \geq N - k - \frac{T}{2\pi} |\ln(\Lambda)|\right). \end{aligned}$$

An application of Chebyshev's inequality, using Theorem 5 then yields

$$\mathbb{P}(L_c \leq -N) \leq \frac{\mathbb{E}(|L^{(2)}(\Lambda) - L_c|^2)}{(N - k - \frac{T}{2\pi}|\ln(\Lambda)|)^2} \leq K \frac{\Lambda \ln^2 \Lambda}{(N - k - \frac{T}{2\pi}|\ln(\Lambda)|)^2}.$$

In particular, for

$$\Lambda = \exp(-\alpha(N - k)), \quad 0 < \alpha < \frac{2\pi}{T}$$

one obtains

$$\mathbb{P}(L_c \leq -N) \leq \frac{K\alpha^2}{(1 - \frac{T}{2\pi}\alpha)^2} \exp(-\alpha(N - k)).$$

Hence,  $\exp(-gL_c)$  is integrable for  $g < \frac{2\pi}{T}$ .

For the Gaussian regularization an analogous result can be found in [3].

## 5 Concluding Remarks

[13], [14], [17], [18], [19], [22], [23], in the present context of regularizations and the rate of convergence see in particular [3]. Yet another regularization of the self-intersection local time is suggested by (8), namely

$$L_\Lambda^{(2N)} := \sum_{\mathbf{n}: n \geq N} \langle : \omega^{\otimes 2\mathbf{n}} :, \varphi_{2\mathbf{n}}^{(\Lambda)} \rangle$$

with kernel functions

$$\varphi_{2\mathbf{n}}^{(\Lambda)}(u_1, \dots, u_{2n}) := \Theta(v - u - \Lambda) \varphi_{2\mathbf{n}}(u_1, \dots, u_{2n})$$

where simply the range  $v - u < \Lambda$  is cut out. Details of this regularization will be discussed elsewhere.

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