

# Ward identities in matrix models arising from noncommutative geometry

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(based on joint work with Harald Grosse)

# Introduction

- The **Standard Model** is a **perturbatively renormalisable quantum field theory**.
- Scattering amplitudes can be computed as **formal power series in coupling constants such as  $e^2 \approx \frac{1}{137}$** .  
The first terms agree to high precision with experiment.
- The **radius of convergence in  $e^2$  is zero!**

- Refined summation techniques (e.g. Borel) may establish **reasonable domains of analyticity**.
- Unfortunately, this also fails for QED due to the **Landau ghost problem**.

It is expected to work for **non-Abelian gauge theories** because of **asymptotic freedom**.

But these theories are too complicated.

QFT's on **noncommutative geometries** may provide toy models for **non-perturbative renormalisation** in four dimensions.

These models may have new **Ward identities** which constrain the renormalisation flow.

# General matrix models

- $I$  – set of indices (finite, countable or continuous)
- $\mathcal{M} = \{M = (M_{ab})_{a,b \in I}\}$  space of matrices (with topology)  
 product  $(MN)_{ab} = \sum_{c \in I} M_{ac} N_{cb}$ , trace  $\text{tr}(M) = \sum_{a \in I} M_{aa}$   
 for continuous  $I$  take  $(MN)_{ab} = \int_I d\mu(c) M_{ac} M_{cb}$   
 $\mathcal{M}_* = \{M = M^* \in \mathcal{M}\}$ , where  $(M^*)_{ab} = \overline{M_{ba}}$  adjoint
- **action** = non-linear functional  $S$  on  $\mathcal{M}_*$ . We consider

$$S[\phi] = \text{tr}(E\phi^2) + V[\phi], \quad V[\phi] = \text{tr}(P[\phi])$$

where  $E \in \mathcal{M}_*$  is a positive external matrix and  $P[\phi]$  an (e.g. even) polynomial in  $\phi$  with scalar coefficients.

# Euclidean quantum field theory

- action with source term  $\longrightarrow$  **partition function**

$$\mathcal{Z}[J] = \int \mathcal{D}\phi \exp(-S[\phi] + \text{tr}(\phi J))$$

where  $\mathcal{D}\phi = \prod_{a,b \in I} d\phi_{ab}$

- **connected correlation functions** obtained from  $\mathcal{W}[J] = \ln \mathcal{Z}[J]$  as

$$\langle \varphi_{a_1 b_1} \cdots \varphi_{a_n b_n} \rangle = \frac{\partial^n \mathcal{W}[J]}{\partial J_{b_1 a_1} \cdots \partial J_{b_n a_n}} \Big|_{J=0}$$

- unless  $I$  is finite, the resulting **index sums may diverge and require a renormalisation**

# Ward identity

- unitary transformation  $\phi \mapsto \tilde{\phi} = U\phi U^*$   
 $U \in \mathcal{M}''$  with  $UU^* = U^*U = \text{id}$ , leaves  $\mathcal{M}_*$  invariant:

$$\int \mathcal{D}\phi \exp(-S[\phi] + \text{tr}(\phi J)) = \int \mathcal{D}\tilde{\phi} \exp(-S[\tilde{\phi}] + \text{tr}(\tilde{\phi} J))$$

- measure unitarily invariant:  $\mathcal{D}\tilde{\phi} = \mathcal{D}\phi$ :

$$0 = \int \mathcal{D}\phi \left[ \exp(-S[\phi] + \text{tr}(\phi J)) - \exp(-S[\tilde{\phi}] + \text{tr}(\tilde{\phi} J)) \right]$$

note:  $[ ] \neq 0$  because  $\text{tr}(E\phi^2)$ ,  $\text{tr}(\phi J)$  not unitarily invariant!

- linearisation  $\longrightarrow$  **Ward identity**

$$0 = \int \mathcal{D}\phi \left[ E\phi\phi - \phi\phi E - J\phi + \phi J \right] \exp(-S[\phi] + \text{tr}(\phi J))$$

use functional derivative  $\phi_{ab} = \frac{\partial}{\partial J_{ba}}$ :

## Proposition

The partition function  $\mathcal{Z}[J]$  of the matrix model defined by the external matrix  $E$  satisfies the  $|I| \times |I|$  Ward identities

$$0 = \sum_{m,n \in I} \left( E_{bn} \frac{\partial^2 \mathcal{Z}}{\partial J_{am} \partial J_{mn}} - E_{ma} \frac{\partial^2 \mathcal{Z}}{\partial J_{mn} \partial J_{nb}} \right) - \sum_{n \in I} \left( J_{bn} \frac{\partial \mathcal{Z}}{\partial J_{an}} - J_{na} \frac{\partial \mathcal{Z}}{\partial J_{nb}} \right)$$

## Class of examples motivated by NCG

$E_{mn} = E_m \delta_{mn}$  diagonal with  $m \mapsto E_m > 0$  injective:

$$0 = \sum_{n \in I} \left( (E_a - E_p) \frac{\partial^2 \mathcal{Z}}{\partial J_{an} \partial J_{np}} + J_{pn} \frac{\partial \mathcal{Z}}{\partial J_{an}} - J_{na} \frac{\partial \mathcal{Z}}{\partial J_{np}} \right)$$

We will see: These Ward identities and the choice of  $V[\phi]$  determine the QFT of the matrix model non-perturbatively!

# Decomposition into cycles

From perturbative expansion into **ribbon graphs for diagonal  $E$** :  
right index of  $J_{ab}$  is left index of another  $J_{bc}$ , or of the same  $J_{bb}$ .

Decomposition of  $\mathcal{W}[J]$  for even  $V[\phi]$  into  **$J$ -cycles**:

$$\begin{aligned} \mathcal{W}[J] = & \mathcal{W}[0] + \frac{1}{2} \sum_{p,q \in I} G_{pq}(J_{pq}J_{qp}) + \frac{1}{2} \sum_{p,q \in I} G_{p|q}(J_{pp})(J_{qq}) \\ & + \frac{1}{4} \sum_{p,q,r,s \in I} G_{pqrs}(J_{pq}J_{qr}J_{rs}J_{sp}) + \frac{1}{3} \sum_{p,q,r,s \in I} G_{pqr|s}(J_{pq}J_{qr}J_{rp})(J_{ss}) \\ & + \frac{1}{8} \sum_{p,q,r,s \in I} G_{pq|rs}(J_{pq}J_{qp})(J_{rs}J_{sr}) + \frac{1}{4} \sum_{p,q,r,s \in I} G_{pq|r|s}(J_{pq}J_{qp})(J_{rr})(J_{ss}) \\ & + \frac{1}{24} \sum_{p,q,r,s \in I} G_{p|q|r|s}(J_{pp})(J_{qq})(J_{rr})(J_{ss}) + \mathcal{O}(J^6) \end{aligned}$$

Attention:  $G_{pp}J_{pp}J_{pp}$  is topologically different from  $G_{p|p}J_{pp}J_{pp}$ !



# A continuity argument

$$G_{pp} = \lim_{q \rightarrow p, q \neq p} G_{pq} \quad \text{versus} \quad G_{p|p} = \lim_{q \rightarrow p, q \neq p} G_{p|q}$$

Perturbatively, the  $G_{pq}$ ,  $G_{p|q}$  etc are functions solely of  $\{E_m\}$ . We formally extend  $E_m$  to any injective  $C^1$ -function on a continuous extension of  $I$ .

→ limits perturbatively well-defined, assumed to remain non-perturbatively true

We now derive a formula for

$$\sum_{n \in I} \frac{\partial^2 \mathcal{Z}[J]}{\partial J_{an} \partial J_{np}} = \sum_{n \in I} \left( \frac{\partial^2 \mathcal{W}[J]}{\partial J_{an} \partial J_{np}} + \frac{\partial \mathcal{W}[J]}{\partial J_{an}} \frac{\partial \mathcal{W}[J]}{\partial J_{np}} \right) \mathcal{Z}[J]$$

There are again two pieces: A continuous part defined for  $p \neq a$  with continuous limit  $p \rightarrow a$ , and a singular part  $\delta_{ap}$ .

# Main Theorem

For diagonal injective  $E$  one has

$$\begin{aligned}
 & \sum_{n \in I} \frac{\partial^2 \mathcal{Z}[\mathcal{J}]}{\partial J_{an} \partial J_{np}} \\
 &= \delta_{ap} \left( \sum_{n \in I} G_{an} + G_{a|a} + \sum_{n,r \in I} G_{anrn} J_{rn} J_{nr} + \sum_{n,s \in I} G_{ann|s} J_{nn} J_{ss} \right. \\
 & \quad + \frac{1}{2} \sum_{n,r,s \in I} G_{an|rs} J_{rs} J_{sr} + \frac{1}{2} \sum_{n,r,s \in I} G_{an|r|s} J_{rr} J_{ss} \\
 & \quad \left. + \frac{1}{2} \sum_{r,s \in I} G_{rs|a|a} J_{rs} J_{sr} + \frac{1}{2} \sum_{r,s \in I} G_{r|s|a|a} J_{rr} J_{ss} + \mathcal{O}(J^4) \right) \mathcal{Z}[\mathcal{J}] \\
 & - \frac{1}{E_a - E_p} \sum_{n \in I} \left( J_{pn} \frac{\partial \mathcal{Z}[\mathcal{J}]}{\partial J_{an}} - J_{na} \frac{\partial \mathcal{Z}[\mathcal{J}]}{\partial J_{np}} \right)
 \end{aligned}$$

The  $\mathcal{O}(J^4)$  terms are explicitly known. **Injectivity of  $E$  is crucial!**

## Proof

- For  $a \neq p$  multiplication by  $E_a - E_p$  gives the previous WI
- Singular part from

$$\sum_{n \in I} \frac{\partial^2 \mathcal{Z}[\mathcal{J}]}{\partial J_{an} \partial J_{np}} = \sum_{n \in I} \frac{\partial^2 \mathcal{W}[\mathcal{J}]}{\partial J_{an} \partial J_{np}} \mathcal{Z}[\mathcal{J}] + \text{cont}(\mathbf{a}, p)$$

expand  $\mathcal{W}[\mathcal{J}]$  into **J-cycles**; two sources:

$$(1) \quad \sum_{n \in I} \frac{\partial^2}{\partial J_{an} \partial J_{np}} (J_{rr} J_{ss}) = 2 \delta_{ap} \delta_{ar} \delta_{as}$$

$$(2) \quad \begin{aligned} & \sum_{n \in I} \frac{\partial^2}{\partial J_{an} \partial J_{np}} (J_{rs} J_{st} J_{tu} \dots J_{zr}) \\ &= \#(\mathcal{J}) \times \sum_{n \in I} \frac{\partial}{\partial J_{an}} (J_{pt} J_{tu} \dots J_{zn}) \delta_{nr} \delta_{ps} \\ &= \#(\mathcal{J}) \times \sum_{n \in I} (J_{nu} \dots J_{zn}) \delta_{ap} \delta_{nr} \delta_{as} \delta_{nt} + \text{cont}(\mathbf{a}, p) \end{aligned}$$

# How to use the Ward identity

Functional integration yields, up to irrelevant constant,

$$\mathcal{Z}[\mathcal{J}] = e^{-V[\frac{\partial}{\partial \mathcal{J}}]} e^{\frac{1}{2} \langle \mathcal{J}, \mathcal{J} \rangle_E}, \quad \langle \mathcal{J}, \mathcal{J} \rangle_E := \sum_{m, n \in I} \frac{J_{mn} J_{nm}}{E_m + E_n}$$

Example:  $G_{ab}$  (for  $a \neq b$ )

$$\begin{aligned} G_{ab} &= \frac{1}{\mathcal{Z}[0]} \frac{\partial^2 \mathcal{Z}[\mathcal{J}]}{\partial J_{ba} \partial J_{ab}} \Big|_{\mathcal{J}=0} = \frac{1}{\mathcal{Z}[0]} \left\{ \frac{\partial}{\partial J_{ba}} e^{-V[\frac{\partial}{\partial \mathcal{J}}]} \frac{\partial}{\partial J_{ab}} e^{\frac{1}{2} \langle \mathcal{J}, \mathcal{J} \rangle_E} \right\} \Big|_{\mathcal{J}=0} \\ &= \frac{1}{E_a + E_b} + \frac{1}{(E_a + E_b) \mathcal{Z}[0]} \left\{ \left( \phi_{ab} \frac{\partial(-V)}{\partial \phi_{ab}} \right) \left[ \frac{\partial}{\partial \mathcal{J}} \right] \right\} \mathcal{Z}[\mathcal{J}] \Big|_{\mathcal{J}=0} \end{aligned}$$

$\frac{\partial(-V)}{\partial \phi_{ab}}$  contains, for any  $V$ , the twofold derivative  $\frac{\partial^2}{\partial J_{an} \partial J_{np}}$

# Results for $V[\phi] = \frac{\lambda}{4}\text{tr}(\phi^4)$

$$\begin{aligned}
 G_{ab} &= \frac{1}{E_a + E_b} - \frac{\lambda}{E_a + E_b} \left( G_{ab} \sum_{n \in I} G_{an} + G_{ab} G_{a|a} \right. \\
 &\quad \left. + G_{aaba} + G_{abab} + \sum_{n \in I} G_{an|ab} + G_{ab|a|a} \right) \\
 &\quad + \frac{\lambda}{E_a + E_b} \left( \sum_{p \in I} \frac{G_{pb} - G_{ab}}{E_p - E_a} + \frac{G_{b|b} - G_{a|b}}{E_b - E_a} \right) \\
 G_{a|b} &= -\frac{\lambda}{E_a + E_a} \left( G_{a|b} \sum_{n \in I} G_{an} + G_{a|b} G_{a|a} \right. \\
 &\quad \left. + G_{aaa|b} + G_{abb|a} + \sum_{n \in I} G_{an|a|b} + G_{a|b|a|a} \right) \\
 &\quad + \frac{\lambda}{E_a + E_a} \left( \frac{G_{bb} - G_{ab}}{E_b - E_a} + \sum_{p \in I} \frac{G_{p|b} - G_{a|b}}{E_p - E_a} \right)
 \end{aligned}$$

# Genus expansion

- Perturbatively, a **ribbon graph** is a **simplicial complex** which topologically describes a **genus- $g$**  Riemann surface on which it can be drawn.
- Our connected functions  $G_{ab}$ ,  $G_{a|b}$ ,  $G_{abcd}$ , etc., involve all these topologies. Accordingly, we expand
 
$$G_{ab} = \sum_{g=0}^{\infty} G_{ab}^g, \quad G_{a|b} = \sum_{g=0}^{\infty} G_{a|b}^g, \quad G_{abcd} = \sum_{g=0}^{\infty} G_{abcd}^g,$$
 etc.
- The operations leading to the Ward identities **increase the genus by 1 whenever two  $J$ -cycles are connected by a bridge**

We find:

$$\begin{aligned}
 G_{ab}^g &= \frac{\delta g_0}{E_a + E_b} - \frac{\lambda}{E_a + E_b} \left( \sum_{g'+g''=g} G_{ab}^{g'} \sum_{n \in I} G_{an}^{g''} + \sum_{g'+g''=g-1} G_{ab}^{g'} G_{a|a}^{g''} \right. \\
 &\quad \left. + G_{aaba}^{g-1} + G_{abab}^{g-1} + \sum_{n \in I} G_{an|ab}^{g-1} + G_{ab|a|a}^{g-1} \right) \\
 &\quad + \frac{\lambda}{E_a + E_b} \left( \sum_{p \in I} \frac{G_{pb}^g - G_{ab}^g}{E_p - E_a} + \frac{G_{b|b}^{g-1} - G_{a|b}^{g-1}}{E_b - E_a} \right)
 \end{aligned}$$

## Theorem

The **(unrenormalised!)** planar regular two-point function of the  $(E, \phi^4)$ -QFT satisfies, and is determined by, the closed system of non-linear equations

$$G_{ab}^0 = \frac{1}{E_a + E_b} - \frac{\lambda}{E_a + E_b} \left( G_{ab}^0 \sum_{n \in I} G_{an}^0 - \sum_{p \in I} \frac{G_{pb}^0 - G_{ab}^0}{E_p - E_a} \right)$$

There is a hierarchy such that **all other equations are affine in the top degree function.**

# Renormalisation

For **infinite matrices**, the index sums diverge and require (if possible!) a **renormalisation of  $E$  and the coupling constants** in  $V[\phi]$

example:  $\phi^4$  on  $4D$ -Moyal space w/ harmonic oscillator potential

$$S[\phi] = \int d^4x \left( \frac{Z}{2} \phi \star (-\Delta + \Omega^2 \tilde{x}^2 + \mu_0^2) \phi + \frac{\lambda_0 Z^2}{4} \phi \star \phi \star \phi \star \phi \right) (x)$$

Moyal product  $\star$  defined by  $\Theta$  and  $\tilde{x} := 2\Theta^{-1} \cdot x$

parameters:  $\mu_0^2, \lambda_0, Z \in \mathbb{R}_+$  and  $\Omega \in [0, 1]$

- **renormalisable as formal power series** in  $\lambda$  [Grosse-W.]  
means: well-defined **perturbative** quantum field theory
- **$\beta$ -function vanishes to all orders** in  $\lambda$  for  $\Omega = 1$   
[Disertori-Gurau-Magnen-Rivasseau]  
means: model is believed to exist **non-perturbatively**

Up to the sign of  $\mu_0^2$ , this model arises from a **spectral triple**.



# Rewriting as a matrix model

- Moyal algebra has a basis in which  $\star$ -product becomes matrix product for  $I = \mathbb{N}^2$  (in  $d$  dimensions:  $I = \mathbb{N}^{\frac{d}{2}}$ )
- The kinetic term is of non-local form  $\text{Tr}(\mathcal{E}(\phi \otimes \phi))$ . For  $\Omega = 1$  it reduces to  $\text{tr}(E\phi\phi)$ , with

$$E_{mn} = \delta_{m_1 n_1} \delta_{m_2 n_2} Z \left( m_1 + m_2 + \frac{\mu_0^2}{2} \right), \quad m = (m_1, m_2) \in \mathbb{N}^2$$

$E$  diagonal, but only  $|m| \mapsto E_m$  is injective, not  $(m_1, m_2) \mapsto E_m$

- But  $G_{mn}$ , etc. only depend on  $|m| = m_1 + m_2$ , and each sum over  $m_1, m_2$  with  $|m| = m_1 + m_2$  yields a measure factor  $(|m| + 1)$ .

$$\left[ \text{In } d \text{ dimensions, the measure is } \binom{|m| + \frac{d}{2} - 1}{\frac{d}{2} - 1} \right]$$

With **cut-off**  $N$  and  $a \equiv |a|$ , the equation becomes

$$G_{ab}^0 = \frac{1}{Z(a+b+\mu_0^2)} - \frac{\lambda}{(a+b+\mu_0^2)} \left( Z G_{ab}^0 \sum_{n=0}^N (n+1) G_{an}^0 - \sum_{p=0}^N (p+1) \frac{G_{pb}^0 - G_{ab}^0}{p-a} \right)$$

- We pass to 1PI functions  $G_{ab}^0 = (Z(a+b+\mu_0^2) - \Gamma_{ab})^{-1}$  and Taylor-expand  $\Gamma_{ab} = Z\mu_0^2 - \mu^2 + (Z-1)(a+b) + \Gamma_{ab}^{ren}$
- **normalisation conditions:**  $\Gamma_{00}^{ren} = 0$  and  $(\partial\Gamma^{ren})_{00} = 0$  determine  $\mu_0^2$  and  $Z$ .
- no renormalisation of  $\lambda = \lambda_0$  because of  $\beta_\lambda = 0$

After introduction of **continuous variables**  $a = \mu^2 \frac{\alpha}{1-\alpha}$  and **elimination of  $Z, \mu_0$** , the limit  $N \rightarrow \infty$  exists:

## Theorem [Grosse-W., 2009]

The renormalised planar connected two-point function  $G_{\alpha\beta}$  of self-dual n.c.  $\phi_4^4$ -theory satisfies (and is determined by)

$$\begin{aligned}
 G_{\alpha\beta} = & 1 + \lambda \left( \frac{1-\alpha}{1-\alpha\beta} (\mathcal{M}_\beta - \mathcal{L}_\beta - \beta\mathcal{Y}) + \frac{1-\beta}{1-\alpha\beta} (\mathcal{M}_\alpha - \mathcal{L}_\alpha - \alpha\mathcal{Y}) \right. \\
 & + \frac{(1-\alpha)(1-\beta)}{1-\alpha\beta} (G_{\alpha\beta} - 1)\mathcal{Y} - \frac{\alpha(1-\beta)}{1-\alpha\beta} (\mathcal{L}_\beta + \mathcal{N}_{\alpha\beta} - \mathcal{N}_{\alpha 0}) \\
 & \left. + \frac{1-\beta}{1-\alpha\beta} \left( \frac{G_{\alpha\beta}}{G_{0\alpha}} - 1 \right) (\mathcal{M}_\alpha - \mathcal{L}_\alpha + \alpha\mathcal{N}_{\alpha 0}) \right)
 \end{aligned}$$

with  $\alpha, \beta \in [0, 1)$  and

$$\begin{aligned}
 \mathcal{L}_\alpha &:= \int_0^1 d\rho \frac{G_{\alpha\rho} - G_{0\rho}}{1-\rho} & \mathcal{M}_\alpha &:= \int_0^1 d\rho \frac{\alpha G_{\alpha\rho}}{1-\alpha\rho} \\
 \mathcal{N}_{\alpha\beta} &:= \int_0^1 d\rho \frac{G_{\rho\beta} - G_{\alpha\beta}}{\rho-\alpha} & \mathcal{Y} &= \lim_{\alpha \rightarrow 0} \frac{\mathcal{M}_\alpha - \mathcal{L}_\alpha}{\alpha}
 \end{aligned}$$

## Theorem

The renormalised planar 1PI four-point function  $\Gamma_{\alpha\beta\gamma\delta}$  of self-dual n.c.  $\phi_4^4$ -theory satisfies (and is determined by)

$$\Gamma_{\alpha\beta\gamma\delta} = \lambda \cdot \frac{\left(1 - \frac{(1-\alpha)(1-\gamma\delta)(G_{\alpha\delta} - G_{\gamma\delta})}{G_{\gamma\delta}(1-\delta)(\alpha-\gamma)} + \int_0^1 \rho d\rho \frac{(1-\beta)(1-\alpha\delta)G_{\beta\rho}G_{\delta\rho}}{(1-\beta\rho)(1-\delta\rho)} \frac{\Gamma_{\rho\beta\gamma\delta} - \Gamma_{\alpha\beta\gamma\delta}}{\rho-\alpha}\right)}{G_{\alpha\delta} + \lambda \left( (\mathcal{M}_\beta - \mathcal{L}_\beta - \mathcal{Y})G_{\alpha\delta} + \int_0^1 d\rho \frac{G_{\alpha\delta}G_{\beta\rho}(1-\beta)}{(1-\delta\rho)(1-\beta\rho)} + \int_0^1 \rho d\rho \frac{(1-\beta)(1-\alpha\delta)G_{\beta\rho}(G_{\rho\delta} - G_{\alpha\delta})}{(1-\beta\rho)(1-\delta\rho)(\rho-\alpha)} \right)}$$

## Corollary

$\Gamma_{\alpha\beta\gamma\delta} = 0$  is not a solution!

**We have a non-trivial (interacting) QFT in four dimensions!**

# Discussion

These integral equations determine the  $\phi^{*4}$ -Euclidean QFT non-perturbatively. The main difficulty is the **non-linearity** of the equation for  $G_{\alpha\beta}$ .

- We were able to solve the non-linearity perturbatively up to order  $\lambda^3$ . There appear **iterated integrals which evaluate to polylogarithms and  $\zeta$ -functions**.
- In 2D, where the renormalised equation for  $G_{\alpha\beta}$  is quadratic, we were able to exactly solve the **reduced equation** with the quadratic term omitted. The solution exists for all  $\lambda \in \mathbb{R}$ , but is more regular for  $\lambda > -1$ .
- This makes hope that the **affine equations** for all funtions but  $G_{ab}$  are **solvable** with little effort.

Thus, constructing this interacting renormalised QFT amounts to solve the single non-linear integral equation for  $G_{\alpha\beta}$

## Reduced equation in 2D

Let  $\beta > 0$ , or  $\lambda > -1$  in case of  $\beta = 0$ . For  $f, g \in C(]0, 1[)$ , with  $g_\sigma, \log(1 - \sigma)f_\sigma$  integrable, the integral equation

$$\mathcal{J}_{\alpha\beta} = \int_0^1 d\sigma \frac{f_\sigma + (1 - \alpha)g_\sigma}{1 - \alpha\sigma} + \lambda \frac{(1 - \alpha)(1 - \beta)}{1 - \alpha\beta} \int_0^1 d\rho \frac{\mathcal{J}_{\alpha\beta} - \mathcal{J}_{\rho\beta}}{\alpha - \rho}$$

has the solution

$$\mathcal{J}_{\alpha\beta} = \int_0^1 d\sigma \left\{ \frac{f_\sigma + (1 - \alpha)g_\sigma}{1 - \alpha\sigma} - \left( \frac{1 - \sigma_\beta}{1 - \alpha\sigma_\beta} - \frac{1 - \sigma}{1 - \alpha\sigma} \right) \frac{\lambda(1 - \beta) \frac{\log(1 - \sigma)}{\sigma} (\sigma f_\sigma - (1 - \sigma)g_\sigma)}{\sigma - \beta - \lambda(1 - \beta)(1 - \sigma) \log(1 - \sigma)} \right\},$$

where  $\sigma_\beta$  is a function of  $\beta \in [0, 1[$  and  $\lambda \in \mathbb{R}$  given implicitly by the unique solution in  $[0, 1[$  of the equation

$$0 = \sigma_\beta - \beta - \lambda(1 - \beta)(1 - \sigma_\beta) \log(1 - \sigma_\beta)$$