

3. Greens functions

3.1 Matsubara method

In the solid state theory class, Greens functions were introduced as response functions; they can be used to determine the quasiparticle density of states. They also appear as correlation functions, and they give us access to excitation energies. But so far, everything was done at zero temperature. The objective is now to extend the methods for $T = 0$ to finite temperatures.¹ As a reminder, the two-time Greens functions were defined as (with $\varepsilon = -1$ for fermionic operators, $\varepsilon = +1$ for bosonic operators)

$$\begin{aligned}
 \text{retarded:} \quad & G_{AB}^r(\mathbf{t}, \mathbf{t}') \equiv \langle\langle \mathbf{A}(\mathbf{t}); \mathbf{B}(\mathbf{t}') \rangle\rangle^r = -i\theta(\mathbf{t} - \mathbf{t}') \langle [\mathbf{A}(\mathbf{t}), \mathbf{B}(\mathbf{t}')]_{-\varepsilon} \rangle \\
 \text{advanced:} \quad & G_{AB}^a(\mathbf{t}, \mathbf{t}') \equiv \langle\langle \mathbf{A}(\mathbf{t}); \mathbf{B}(\mathbf{t}') \rangle\rangle^a = i\theta(\mathbf{t} - \mathbf{t}') \langle [\mathbf{A}(\mathbf{t}), \mathbf{B}(\mathbf{t}')]_{-\varepsilon} \rangle \\
 \text{causal:} \quad & G_{AB}^c(\mathbf{t}, \mathbf{t}') \equiv \langle\langle \mathbf{A}(\mathbf{t}); \mathbf{B}(\mathbf{t}') \rangle\rangle^c = -i \langle T_\varepsilon(\mathbf{A}(\mathbf{t})\mathbf{B}(\mathbf{t}')) \rangle
 \end{aligned} \tag{3.1}$$

with the Wick time ordering operator T_ε :

$$T_\varepsilon(\mathbf{A}(\mathbf{t})\mathbf{B}(\mathbf{t}')) = \theta(\mathbf{t} - \mathbf{t}')\mathbf{A}(\mathbf{t})\mathbf{B}(\mathbf{t}') + \varepsilon\theta(\mathbf{t}' - \mathbf{t})\mathbf{B}(\mathbf{t}')\mathbf{A}(\mathbf{t}) \tag{3.2}$$

$\langle \dots \rangle$ indicates an average over the grand canonical ensemble

$$\langle \mathbf{X} \rangle = \frac{\text{Tr}(e^{-\beta\mathcal{H}}\mathbf{X})}{\text{Tr}(e^{-\beta\mathcal{H}})} \quad \text{where } \beta = \frac{1}{k_B T}, \quad \mathcal{H} = \mathbf{H} - \mu\mathbf{N} \tag{3.3}$$

If the Hamiltonian has no explicit time dependence, the Greens functions are homogeneous in time:

$$\frac{\partial \mathcal{H}}{\partial \mathbf{t}} = 0 \Rightarrow G_{AB}^\alpha(\mathbf{t}, \mathbf{t}') = G_{AB}^\alpha(\mathbf{t} - \mathbf{t}'), \quad \alpha = r, a, c \tag{3.4}$$

This can be shown using the cyclic invariance of the trace.

¹This chapter is based on K. Elk, W. Gasser, “*Die Methode der Greenschen Funktionen in der Festkörperphysik*”, Akademie-Verlag Berlin 1979, and W. Nolting, “*Grundkurs Theoretische Physik 7, Viel-Teilchen-Theorie*”, Springer 2009.

For the correlation functions that are needed for \mathbf{G}^r and \mathbf{G}^a , we have

$$\begin{aligned}\langle (\mathbf{A}(t)\mathbf{B}(t')) \rangle &= \langle \mathbf{A}(t-t')\mathbf{B}(0) \rangle = \langle \mathbf{A}(0)\mathbf{B}(t'-t) \rangle \\ \langle (\mathbf{B}(t')\mathbf{A}(t)) \rangle &= \langle \mathbf{B}(t'-t)\mathbf{A}(0) \rangle = \langle \mathbf{B}(0)\mathbf{A}(t-t') \rangle\end{aligned}\quad (3.5)$$

We now allow the time variables to formally take complex values:

$$\begin{aligned}\text{Tr}e^{-\beta\mathcal{H}}\langle \mathbf{A}(t-i\hbar\beta)\mathbf{B}(t') \rangle &= \text{Tr}\{e^{-\beta\mathcal{H}}e^{\frac{i}{\hbar}\mathcal{H}(t-i\hbar\beta)}\mathbf{A}(0)e^{-\frac{i}{\hbar}\mathcal{H}(t-i\hbar\beta)}\mathbf{B}(t')\} \\ &= \text{Tr}\{\mathbf{B}(t')e^{-\beta\mathcal{H}}e^{+\beta\mathcal{H}}e^{\frac{i}{\hbar}\mathcal{H}t}\mathbf{A}(0)e^{-\frac{i}{\hbar}\mathcal{H}t}e^{-\beta\mathcal{H}}\} \\ &= \text{Tr}\{e^{-\beta\mathcal{H}}\mathbf{B}(t')\mathbf{A}(t)\} \\ \Rightarrow \langle \mathbf{A}(t-i\hbar\beta)\mathbf{B}(t') \rangle &= \langle \mathbf{B}(t')\mathbf{A}(t) \rangle\end{aligned}\quad (3.6)$$

As two different correlation functions become related in this way, the extension of the Greens function to complex time seems to be advantageous. In particular, in perturbation theory in \mathbf{V} where $\mathcal{H} = \mathcal{H}_0 + \mathbf{V}$, \mathbf{V} would, for finite temperatures, appear in two places, in the Heisenberg representation of time dependent operators $e^{\pm\frac{i}{\hbar}\mathcal{H}t}$ and in the density operator of the grand canonical averaging $e^{-\beta\mathcal{H}}$; two perturbation expansions would be necessary. Therefore, we join the exponential functions by introducing a complex time.

The Matsubara method introduces purely imaginary times so that the quantity $\tau = it$ is real. This leads to a modified Heisenberg representation of operators:

$$\mathbf{A}(\tau) = e^{\frac{1}{\hbar}\mathcal{H}\tau}\mathbf{A}(0)e^{-\frac{1}{\hbar}\mathcal{H}\tau}\quad (3.7)$$

Note that the operator $e^{\frac{i}{\hbar}\mathcal{H}\tau}$ creating imaginary time shifts is not unitary. The equation of motion (EOM) for an operator $\mathbf{A}(\tau)$

$$-\hbar\frac{\partial}{\partial\tau}\mathbf{A}(\tau) = -\hbar\frac{\partial}{\partial\tau}\left[e^{\frac{1}{\hbar}\mathcal{H}\tau}\mathbf{A}(0)e^{-\frac{1}{\hbar}\mathcal{H}\tau}\right] = -\mathcal{H}\mathbf{A}(\tau) + \mathbf{A}(\tau)\mathcal{H}\quad (3.8)$$

thus becomes:

$$-\hbar\frac{\partial}{\partial\tau}\mathbf{A}(\tau) = [\mathbf{A}(\tau), \mathcal{H}]_-\quad (3.9)$$

Here, we use the (conventional) step function

$$\theta(\tau) = \begin{cases} 1 & \text{for } \tau > 0 \text{ (} t = -\tau i \text{ negative imaginary)} \\ 0 & \text{for } \tau < 0 \text{ (} t = |\tau| i \text{ positive imaginary)} \end{cases}\quad (3.10)$$

It can be used to introduce the time ordering operator.

$$\mathsf{T}_\tau\{\mathsf{A}(\tau)\mathsf{B}(\tau')\} = \theta(\tau - \tau')\mathsf{A}(\tau)\mathsf{B}(\tau') + \varepsilon^{\mathfrak{p}}\theta(\tau' - \tau)\mathsf{B}(\tau')\mathsf{A}(\tau) \quad (3.11)$$

where \mathfrak{p} is the number of permutations of creation operators. We assume pure Fermi/Bose operators so that $\mathfrak{p} = 1$.

The definition of the Matsubara function is:

$$\mathsf{G}_{\mathsf{AB}}^{\mathsf{M}}(\tau, \tau') = \langle\langle \mathsf{A}(\tau); \mathsf{B}(\tau') \rangle\rangle^{\mathsf{M}} = -\langle \mathsf{T}_\tau(\mathsf{A}(\tau)\mathsf{B}(\tau')) \rangle \quad (3.12)$$

Using (3.9) and (3.11) we get the EOM

$$-\hbar \frac{\partial}{\partial \tau} \mathsf{G}_{\mathsf{AB}}^{\mathsf{M}}(\tau, \tau') = \hbar \delta(\tau - \tau') \langle [\mathsf{A}, \mathsf{B}]_{-\varepsilon} \rangle + \langle\langle [\mathsf{A}(\tau), \mathcal{H}]_{-}; \mathsf{B}(\tau') \rangle\rangle \quad (3.13)$$

Properties of the Matsubara Greens function introduced in this way are:

1) it depends only on time differences

$$\mathsf{G}_{\mathsf{AB}}^{\mathsf{M}}(\tau, \tau') = \mathsf{G}_{\mathsf{AB}}^{\mathsf{M}}(\tau - \tau', 0) = \mathsf{G}_{\mathsf{AB}}^{\mathsf{M}}(0, \tau' - \tau) \quad (3.14)$$

2) it is periodic in time: Take $\hbar\beta > \tau - \tau' + n\hbar\beta > 0$, $n \in \mathbb{Z}$; then

$$\begin{aligned} & \text{Tr} e^{-\beta\mathcal{H}} \mathsf{G}_{\mathsf{AB}}^{\mathsf{M}}(\underbrace{\tau - \tau' + n\hbar\beta}_{>0}) \\ &= -\text{Tr}\{e^{-\beta\mathcal{H}} \mathsf{T}_\tau(\mathsf{A}(\tau - \tau' + n\hbar\beta)\mathsf{B}(0))\} \\ &= -\text{Tr}\{e^{-\beta\mathcal{H}} \mathsf{A}(\tau - \tau' + n\hbar\beta)\mathsf{B}(0)\} \\ &= -\text{Tr}\{e^{-\beta\mathcal{H}} e^{\frac{\mathcal{H}}{\hbar}(\tau - \tau' + n\hbar\beta)} \mathsf{A}(0) e^{-\frac{\mathcal{H}}{\hbar}(\tau - \tau' + n\hbar\beta)} \mathsf{B}(0)\} \\ &= -\text{Tr}\{e^{\frac{\mathcal{H}}{\hbar}(\tau - \tau' + (n-1)\hbar\beta)} \mathsf{A}(0) e^{-\frac{\mathcal{H}}{\hbar}(\tau - \tau' + (n-1)\hbar\beta)} e^{-\beta\mathcal{H}} \mathsf{B}(0)\} \\ &= -\text{Tr}\{e^{-\beta\mathcal{H}} \mathsf{B}(0) \mathsf{A}(\underbrace{\tau - \tau' + (n-1)\hbar\beta}_{<0})\} \\ &= -\text{Tr}\{e^{-\beta\mathcal{H}} \mathsf{T}_\tau(\mathsf{B}(0)\mathsf{A}(\tau - \tau' + (n-1)\hbar\beta))\} \\ &= -\varepsilon \text{Tr}\{e^{-\beta\mathcal{H}} \mathsf{T}_\tau(\mathsf{A}(\tau - \tau' + (n-1)\hbar\beta)\mathsf{B}(0))\} \end{aligned} \quad (3.15)$$

This gives us the important result:

$$\hbar\beta > \tau - \tau' + n\hbar\beta > 0: \quad \mathsf{G}_{\mathsf{AB}}^{\mathsf{M}}(\tau - \tau' + n\hbar\beta) = \varepsilon \mathsf{G}_{\mathsf{AB}}^{\mathsf{M}}(\tau - \tau' + (n-1)\hbar\beta) \quad (3.16)$$

In particular, for $n = 1$:

$$\mathsf{G}_{\mathsf{AB}}^{\mathsf{M}}(\tau - \tau' + \hbar\beta) = \varepsilon \mathsf{G}_{\mathsf{AB}}^{\mathsf{M}}(\tau - \tau') \quad \text{for } -\hbar\beta < \tau - \tau' < 0 \quad (3.17)$$

Thus the Matsubara Greens function is periodic in an interval $2\hbar\beta$; it is enough to consider the time interval $-\hbar\beta < \tau - \tau' < 0$. This periodicity allows the Fourier expansion:

$$\begin{aligned} G^M(\tau) &= \frac{1}{2}a_0 + \sum_{n=1}^{\infty} \left[a_n \cos \frac{n\pi}{\hbar\beta}\tau + b_n \sin \frac{n\pi}{\hbar\beta}\tau \right] \\ a_n &= \frac{1}{\hbar\beta} \int_{-\hbar\beta}^{\hbar\beta} d\tau G^M(\tau) \cos \left(\frac{n\pi}{\hbar\beta}\tau \right) \\ b_n &= \frac{1}{\hbar\beta} \int_{-\hbar\beta}^{\hbar\beta} d\tau G^M(\tau) \sin \left(\frac{n\pi}{\hbar\beta}\tau \right) \end{aligned} \quad (3.18)$$

Now we define discrete energies

$$E_n = \frac{n\pi}{\beta} \quad (3.19)$$

and the Matsubara Greens function on the imaginary energy (frequency) axis

$$G(E_n) = \frac{1}{2}\hbar\beta(a_n + ib_n) \quad (3.20)$$

Then

$$\begin{aligned} G^M(\tau) &= \frac{1}{\hbar\beta} \sum_{n=-\infty}^{\infty} e^{-\frac{i}{\hbar}E_n\tau} G^M(E_n) \\ G^M(E_n) &= \frac{1}{2} \int_{-\hbar\beta}^{\hbar\beta} d\tau G^M(\tau) e^{\frac{i}{\hbar}E_n\tau} \end{aligned} \quad (3.21)$$

Still, we can simplify a bit more:

$$\begin{aligned} G^M(E_n) &= \frac{1}{2} \int_0^{\hbar\beta} d\tau G^M(\tau) e^{\frac{i}{\hbar}E_n\tau} + \frac{1}{2} \int_{-\hbar\beta}^0 d\tau G^M(\tau) e^{\frac{i}{\hbar}E_n\tau} \\ &= \frac{1}{2} \int_0^{\hbar\beta} d\tau G^M(\tau) e^{\frac{i}{\hbar}E_n\tau} + \frac{1}{2} \int_0^{\hbar\beta} d\tau G^M(\tau' - \hbar\beta) e^{\frac{i}{\hbar}E_n\tau'} e^{-iE_n\beta} \\ &= [1 + \varepsilon e^{-iE_n\beta}] \frac{1}{2} \int_0^{\hbar\beta} d\tau G^M(\tau) e^{\frac{i}{\hbar}E_n\tau} \end{aligned} \quad (3.22)$$

where $\tau' = \tau + \hbar\beta$ was introduced. The bracket [...] disappears for fermions ($\varepsilon = -1$) if \mathbf{n} is even, for bosons ($\varepsilon = 1$) if \mathbf{n} is odd. Thus

$$\begin{aligned} G^M(\tau) &= \frac{1}{\hbar\beta} \sum_{\mathbf{n}=-\infty}^{\infty} e^{-\frac{i}{\hbar}E_n\tau} G^M(E_n) \\ G^M(E_n) &= \int_0^{\hbar\beta} d\tau G^M(\tau) e^{\frac{i}{\hbar}E_n\tau} \end{aligned} \quad (3.23)$$

with

$$E_n = \begin{cases} 2\mathbf{n}\frac{\pi}{\beta} & \text{for bosons} \\ (2\mathbf{n} + 1)\frac{\pi}{\beta} & \text{for fermions} \end{cases} \quad (3.24)$$

Now we need to work out a spectral representation for the Matsubara Greens function in order to relate it to the retarded Greens function. We first consider the correlation function

$$\begin{aligned} \langle A(\tau)B(0) \rangle &= \frac{1}{\text{Tre}^{-\beta\mathcal{H}}} \sum_{\mathbf{n}} \langle E_n | A(\tau)B(0) | E_n \rangle e^{-\beta E_n} \\ &= \frac{1}{\text{Tre}^{-\beta\mathcal{H}}} \sum_{\mathbf{n}} \langle E_n | A | E_m \rangle \langle E_m | B | E_n \rangle e^{-\beta E_n} e^{-\frac{1}{\hbar}(E_n - E_m)\tau} \end{aligned} \quad (3.25)$$

where we introduced the eigenstates of the Hamiltonian $|E_n\rangle$: $\mathcal{H}|E_n\rangle = E_n|E_n\rangle$. We recall the spectral density on the real energy axis:

$$\begin{aligned} S_{AB}(E) &= \frac{\hbar}{\text{Tre}^{-\beta\mathcal{H}}} \sum_{\mathbf{n}, \mathbf{m}} \langle E_n | A | E_m \rangle \langle E_m | B | E_n \rangle e^{-\beta E_n} (1 - \varepsilon e^{-\beta E}) \delta(E - (E_m - E_n)) \\ &\curvearrowright \langle A(\tau)B(0) \rangle = \frac{1}{\hbar} \int_{-\infty}^{\infty} dE \frac{S_{AB}(E)}{1 - \varepsilon e^{-\beta E}} e^{-\frac{1}{\hbar}E\tau} \end{aligned} \quad (3.26)$$

In the integration interval in (3.23), τ is positive; we need to evaluate

$$G_{AB}^M(E_n) = - \int_0^{\hbar\beta} d\tau e^{\frac{i}{\hbar}E_n\tau} \langle A(\tau)B(0) \rangle \quad (3.27)$$

Now we use the integral

$$\int_0^{\hbar\beta} d\tau e^{\frac{1}{\hbar}(iE_n - E)\tau} = \frac{\hbar}{iE_n - E} (e^{i\beta E_n} e^{-\beta E} - 1) = \frac{\hbar}{iE_n - E} (\varepsilon e^{-\beta E} - 1)$$

(3.28)

and put Eq. (3.26) into Eq. (3.27) to obtain

$$G_{AB}^M(E_n) = \int_{-\infty}^{\infty} dE' \frac{S_{AB}(E')}{iE_n - E'} \quad (3.29)$$

If we compare this to the spectral representation of the retarded Greens function, we only need to replace $iE_n \rightarrow E + i0^+$; thus, the retarded Greens function can be obtained from the Matsubara Greens function by analytic continuation!

3.2 Some methods for Matsubara axis functions

- The Green's function on the Matsubara axis is fairly smooth and featureless so that the determination of the sums poses no problems. But there are two points to be considered:
 - (1) Terms falling off as $1/(i\omega_n)$ will be badly represented by any number of frequency points; therefore, high frequency corrections are needed.
 - (2) In order to obtain a spectral function, we need to analytically continue the Greens function to the real axis. This is done by the Padé method.

High frequency correction

The idea is to subtract the leading terms of the high frequency expansion and calculate them analytically, *e.g.*

$$F_m(i\omega_n) = \frac{1 - n_f + \frac{n_f}{N}}{i\omega_n} + O\left(\frac{1}{(i\omega_n)^2}\right) \quad (3.30)$$

$$\curvearrowright n_f = T \sum_{i\omega'_n} \left(F_m(i\omega'_n) - \frac{1 - n_f + \frac{n_f}{N}}{i\omega'_n} \right) e^{i\omega'_n 0^+} + \frac{1 - n_f + \frac{n_f}{N}}{2} \quad (3.31)$$

The last term of Eq. (3.31) is obtained by explicit calculation of the sum:

$$\begin{aligned} T \sum_{n=-\infty}^{\infty} \frac{1}{i\omega_n} e^{i\omega_n \tau} &= T \sum_{n=0}^{\infty} \frac{2i \sin(\omega_n \tau)}{i\omega_n} \\ &= \frac{2}{\pi} \sum_{n=0}^{\infty} \frac{\sin[(2n+1)\pi T \tau]}{2n+1} = \frac{1}{2} \end{aligned} \quad (3.32)$$

because $\tau = 0^+ \in]0; 1/\Gamma[$ and

$$\frac{4}{\pi} \sum_{n=0}^{\infty} \frac{\sin[(2n+1)x]}{2n+1} = \begin{cases} -1 & \text{for } -\pi < x < 0 \\ 0 & \text{for } x = -\pi, 0, \pi \\ 1 & \text{for } 0 < x < \pi \end{cases} \quad (3.33)$$

In practice, the $1/(i\omega_n)^2$ is taken into account in the same way.

(2) Padé approximation

This method for analytic continuation can be used

1. when the function to be continued is not given analytically (in that case, use $i\omega_n \rightarrow \omega + i\delta$)
2. when the function is given without statistical errors (for Quantum Monte Carlo Green's functions, use Maximum Entropy Method)

One has to keep in mind one drawback of the Padé approximation: it is a polynomial representation that has limited precision for functions which are hard to approximate by a polynomial. It can show the wiggles that are typical for polynomial interpolations.

The algorithm for calculating the Padé approximant was written down nicely by Vidberg and Serene (H. J. Vidberg and J. W. Serene, Solving the Eliashberg Equations by Means of N-Point Padé Approximants, J. Low Temp. Phys. **29**, 179 (1977)).

Given the values u_i of a function at N complex points z_i ($i = 1, \dots, N$), we define the continued fraction

$$C_N(z) = \frac{a_1}{1 + \frac{a_2(z - z_1)}{1 + \dots + \frac{a_N(z - z_{N-1})}{1}}} \quad (3.34)$$

Here, the coefficients a_i are to be determined so that

$$C_N(z_i) = u_i, \quad i = 1, \dots, N \quad (3.35)$$

The coefficients are then given by the recursion

$$\begin{aligned} a_i &= g_i(z_i), \quad g_1(z_i) = u_i, \quad i = 1, \dots, N \\ g_p(z) &= \frac{g_{p-1}(z_{p-1}) - g_{p-1}(z)}{(z - z_{p-1})g_{p-1}(z)}, \quad p \geq 2 \end{aligned} \quad (3.36)$$

This requires the following calculation:

$$\begin{aligned}
g_1(z_1) &= \mathbf{a}_1 = \mathbf{u}_1 & g_1(z_2) &= \mathbf{u}_2 & g_1(z_3) &= \mathbf{u}_3 & g_1(z_4) &= \mathbf{u}_4 \dots \\
g_2(z) &= \frac{g_1(z_1) - g_1(z)}{(z - z_1)g_1(z)} & g_2(z_2) &= \mathbf{a}_2 = \frac{\mathbf{a}_1 - g_1(z_2)}{(z_2 - z_1)g_1(z_2)} = \frac{\mathbf{a}_1 - \mathbf{u}_2}{(z_2 - z_1)\mathbf{u}_2} \\
g_2(z_3) &= \frac{\mathbf{a}_1 - g_1(z_3)}{(z_3 - z_1)g_1(z_3)} = \frac{\mathbf{a}_1 - \mathbf{u}_3}{(z_3 - z_1)\mathbf{u}_3} & g_2(z_4) &= \frac{\mathbf{a}_1 - \mathbf{u}_4}{(z_4 - z_1)\mathbf{u}_4} \dots \\
g_3(z) &= \frac{g_2(z_2) - g_2(z)}{(z - z_2)g_2(z)} & g_3(z_3) &= \mathbf{a}_3 = \frac{\mathbf{a}_2 - g_2(z_3)}{(z_3 - z_2)g_2(z_3)} \\
g_3(z_4) &= \frac{\mathbf{a}_2 - g_2(z_4)}{(z_4 - z_2)g_2(z_4)} \dots \\
g_4(z) &= \frac{g_3(z_3) - g_3(z)}{(z - z_3)g_3(z)} & g_4(z_4) &= \mathbf{a}_4 = \frac{\mathbf{a}_3 - g_3(z_4)}{(z_4 - z_3)g_3(z_4)} \dots
\end{aligned} \tag{3.37}$$

Thus, the following triangular matrix $\mathbf{p}_{i,j}$ has to be calculated:

$$\begin{array}{cccccc}
& & j = 1 & j = 2 & j = 3 & j = 4 & \dots \\
i = 1 & \mathbf{a}_1 = \mathbf{u}_1 & & \mathbf{u}_2 & \mathbf{u}_3 & \mathbf{u}_4 & \dots \\
i = 2 & & & \mathbf{a}_2 & g_2(z_3) & g_2(z_4) & \dots \\
i = 3 & & & & \mathbf{a}_3 & g_3(z_4) & \dots \\
i = 4 & & & & & \mathbf{a}_4 & \dots \\
\dots & & & & & & \dots
\end{array}$$

This can be done as follows:

$$\begin{aligned}
\mathbf{p}_{1,j} &= \mathbf{u}_j, \quad j = 1, \dots, \mathbf{N} \\
\mathbf{p}_{i,j} &= \frac{\mathbf{p}_{i-1,i-1} - \mathbf{p}_{i-1,j}}{(z_j - z_{i-1})\mathbf{p}_{i-1,j}}, \quad j = 2, \dots, \mathbf{N} \text{ and } i = 2, \dots, j
\end{aligned} \tag{3.38}$$

The diagonal of this matrix then contains the coefficients \mathbf{a}_i which are needed for the recursion formula for $\mathbf{C}_\mathbf{N}(z)$:

$$\begin{aligned}
\mathbf{C}_\mathbf{N}(z) &= \frac{\mathbf{A}_\mathbf{N}(z)}{\mathbf{B}_\mathbf{N}(z)} \\
\text{with } \mathbf{A}_{n+1}(z) &= \mathbf{A}_n(z) + (z - z_n) \mathbf{a}_{n+1} \mathbf{A}_{n-1}(z) \\
\mathbf{B}_{n+1}(z) &= \mathbf{B}_n(z) + (z - z_n) \mathbf{a}_{n+1} \mathbf{B}_{n-1}(z) \\
\text{and } \mathbf{A}_0 &= 0, \quad \mathbf{A}_1 = \mathbf{a}_1, \quad \mathbf{B}_0 = \mathbf{B}_1 = 1
\end{aligned} \tag{3.39}$$

An important fact to keep in mind: the bigger you chose \mathbf{N} , *i.e.* the more coefficients \mathbf{a}_i you calculate, the bigger the numbers $\mathbf{A}_\mathbf{N}(z)$ and $\mathbf{B}_\mathbf{N}(z)$ are

going to be for a given z . $N = 128$ will already lead to values of order 10^{115} .

Comparing functions on real and imaginary axes

For a first check if an analytic continuation makes sense, there are exact relations at zero frequency.

If a complex function is given around $z = 0$ as

$$f(z) = \alpha + \beta z + \gamma z^2 + \dots \quad (3.40)$$

with complex coefficients $\alpha = \alpha' + i\alpha''$ etc., we can write it in terms of imaginary frequencies $i\omega_n$ as

$$f(i\omega_n) = \alpha' + i\alpha'' - \beta''\omega_n + i\beta'\omega_n - \gamma'\omega_n^2 - i\gamma''\omega_n^2 + \dots \quad (3.41)$$

or of real frequencies as

$$f(\omega) = \alpha' + i\alpha'' + \beta'\omega + i\beta''\omega + \gamma'\omega^2 + i\gamma''\omega^2 + \dots \quad (3.42)$$

and thus by comparing coefficients we find for the function value at zero

$$f(i\omega_n)|_{\omega_n=0} = f(\omega)|_{\omega=0} \quad (3.43)$$

For the derivatives of f we find

$$\frac{d}{d\omega_n} \operatorname{Re} f(i\omega_n) \Big|_{\omega_n=0} = -\frac{d}{d\omega} \operatorname{Im} f(\omega) \Big|_{\omega=0} \quad (3.44)$$

$$\frac{d}{d\omega_n} \operatorname{Im} f(i\omega_n) \Big|_{\omega_n=0} = \frac{d}{d\omega} \operatorname{Re} f(\omega) \Big|_{\omega=0} \quad (3.45)$$

$$\frac{d^2}{d\omega_n^2} \operatorname{Re} f(i\omega_n) \Big|_{\omega_n=0} = -\frac{d^2}{d\omega^2} \operatorname{Im} f(\omega) \Big|_{\omega=0} \quad (3.46)$$

$$\frac{d^2}{d\omega_n^2} \operatorname{Im} f(i\omega_n) \Big|_{\omega_n=0} = -\frac{d^2}{d\omega^2} \operatorname{Re} f(\omega) \Big|_{\omega=0} \quad (3.47)$$

Kramers Kronig relations

If the function we try to calculate is analytic in the upper complex plane as well as in the lower complex plane (this is the case for all response functions of physical systems) it must obey the Kramers-Kronig relation

$$g'(y) = -P \int_{-\infty}^{\infty} \frac{dx g''(x)}{\pi y - x} \quad (3.48)$$

where the notation $g(z) = g'(z) + ig''(z)$ is used. x, y are used for real, z and u for complex variables. This is the real-axis analog of the more general Cauchy integral formula

$$g(z) = \frac{1}{2\pi i} \oint du \frac{g(u)}{u - z} \quad (3.49)$$

which says that a holomorphic function defined on a disk is completely determined by its values on the boundary of the disk. Response functions are not analytic on the real axis, but otherwise we can deform the contour arbitrarily on the complex plane.

If $g(z)$ falls off in infinity, we can write

$$g(z) = \int_{-\infty}^{\infty} \frac{dx}{2\pi i} \frac{[g(x + i\delta) - g(x - i\delta)]}{x - z} \quad (3.50)$$

which yields

$$g(z) = - \int_{-\infty}^{\infty} \frac{dx}{\pi} \frac{g''(x)}{z - x} \quad (3.51)$$

The real part of this equation is equal to Eq. (3.48).

The practical calculation of a Kramers Kronig transformation is straightforward but requires the subtraction of the divergent part. It will usually be implemented on a mesh from a to b large enough so that $g''(a)$ and $g''(b)$ are negligibly small.

Then

$$g'(y) = \int_a^b \frac{dx}{\pi} \frac{g''(x) - g''(y)}{x - y} + \frac{g''(y)}{\pi} \text{Re} [\log(b - y) - \log(a - y)] \quad (3.52)$$

$$= \int_a^b \frac{dx}{\pi} \frac{g''(x) - g''(y)}{x - y} + \frac{g''(y)}{\pi} \log\left(\frac{b - y}{y - a}\right) \quad (3.53)$$

Now the integrand is smooth everywhere. At $x = y$ it should be estimated using the derivative $dg''(y)/dy$.

Kramers Kronig relations can become very useful if real or imaginary part of a Greens function are easier than the full function. Typically, the imaginary part falls off abruptly at the band edges and is exactly zero beyond. Then the imaginary part is perfectly suited for calculation on a mesh, but the corresponding real part only falls off as $1/\omega$.