

# STATISTICAL MECHANICS OF THE FOCUSING NONLINEAR SCHRÖDINGER EQUATION - EXERCISES

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## 1. EXERCISE SESSION 1

**Exercise 1.** Let  $A : D \subseteq L^2(\mathbb{T}^d) \rightarrow L^2(\mathbb{T}^d)$  be a densely defined, nonnegative, self-adjoint operator which is translation invariant. Recall that this implies that for every  $n \in \mathbb{Z}^d$ , there exists  $\lambda_n \in \mathbb{R}$  such that for every  $f \in D$ ,

$$\widehat{Af}(n) = \lambda_n^2 \widehat{f}(n).$$

Moreover,

$$D = \left\{ f : \sum_{n \in \mathbb{Z}^d} \lambda_n^4 |\widehat{f}(n)|^2 < \infty \right\}.$$

Suppose moreover that for some  $s_0 > 0$ ,  $c > 0$ , we have

$$\langle Au, u \rangle \geq c \|u\|_{H^{s_0}}^2.$$

We want to build a measure  $\mu$ , formally given by

$$\mu \sim \exp \left( -\frac{1}{2} \langle Au, u \rangle \right) dud\bar{u},$$

which has the following properties

- i. There exists  $s \in \mathbb{R}$  such that the measure  $\mu$  is a Gaussian measure on  $H^s(\mathbb{T}^d)$ .
- ii. For every  $f, g \in C^\infty(\mathbb{T}^d)$ , we have that

$$\int \langle f, u \rangle d\mu(u) = 0,$$

$$\int \langle f, u \rangle \overline{\langle g, u \rangle} d\mu(u) = \langle A^{-1}f, g \rangle.$$

Show the following.

- (1) Let  $\{g_n\}_{n \in \mathbb{T}^d}$  be a family of i.i.d. complex valued standard random variables.<sup>1</sup> Define

$$X = \frac{1}{(2\pi)^{\frac{d}{2}}} \sum_{n \in \mathbb{Z}} \frac{g_n}{\lambda_n} e^{in \cdot x}.$$

Firstly, show that

$$\mathbb{E} \|X\|_{H^s}^2 < \infty$$

for every  $s < s_0 - \frac{d}{2}$ . Then, show that  $\mu = \text{Law}(X)$  satisfies ii.

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<sup>1</sup>We say that  $g$  is a complex valued standard random variable if  $\text{Re } g \sim N(0, \frac{1}{2})$ ,  $\text{Im } g \sim N(0, \frac{1}{2})$ , and they are independent.

- (2) Now suppose that  $\mu$  is a measure that satisfies both i. and ii. Show that if  $\text{Law}(u) = \mu$ , then the random variables

$$G_n := \frac{\lambda_n}{(2\pi)^{\frac{d}{2}}} \langle u, e^{in \cdot x} \rangle$$

are i.i.d. complex valued standard random variables.

- (3) Let  $s < s_0 - \frac{d}{2}$  be such that  $\mu$  is concentrated on  $H^s$ . For  $G_n$  as in (2), show that

- $\int \|u\|_{H^s}^2 d\mu(u) < \infty$ ,
- $\lim_{N \rightarrow \infty} \int \left\| u - \frac{1}{(2\pi)^{\frac{d}{2}}} \sum_{|n| \leq N} \frac{G_n}{\lambda_n} e^{in \cdot x} \right\|_{H^s}^2 d\mu(u) = 0$ .

Deduce that i. and ii. uniquely determine the measure  $\mu$ , and that every such measure admits a random series representation

$$\mu = \text{Law} \left( \frac{1}{(2\pi)^{\frac{d}{2}}} \sum_{n \in \mathbb{Z}} \frac{g_n}{\lambda_n} e^{in \cdot x} \right).$$

**Exercise 2.** Let

$$X = \frac{1}{(2\pi)^{\frac{d}{2}}} \sum_{n \in \mathbb{Z}^d} \frac{g_n}{\langle n \rangle^\alpha} e^{in \cdot x}.$$

We want to show that the property  $X \in H^{\alpha - \frac{d}{2} - \varepsilon}$  is optimal, or in other words, that

$$\|X\|_{H^{\alpha - \frac{d}{2}}}^2 = \sum_{n \in \mathbb{Z}^d} \langle n \rangle^{2\alpha - d} |\widehat{X}(n)|^2 = \infty \quad \text{a.s.}$$

For  $N \in 2^{\mathbb{N}}$ , define

$$X_N := \frac{1}{(2\pi)^{\frac{d}{2}}} \sum_{\frac{N}{2} < |n| \leq N} \widehat{X}(n) e^{in \cdot x}.$$

- (1) Show that

$$\mathbb{E} \|X_N\|_{L^2}^2 \sim N^{d-2\alpha}.$$

- (2) Show that

$$\mathbb{E} \left| \|X_N\|_{L^2}^2 - \mathbb{E} \|X_N\|_{L^2}^2 \right|^2 \lesssim N^{d-4\alpha}.$$

- (3) Deduce that

$$\sum_N N^{2\alpha-d} \left| \|X_N\|_{L^2}^2 - \mathbb{E} \|X_N\|_{L^2}^2 \right| < \infty \quad \text{a.s.}$$

- (4) From  $\|X\|_{H^{\alpha - \frac{d}{2}}}^2 \gtrsim \sum_N N^{2\alpha-d} \|X_N\|_{L^2}^2$ , deduce that

$$\|X\|_{H^{\alpha - \frac{d}{2}}}^2 = \infty \quad \text{a.s.}$$

**Exercise 3** (Wick renormalisation). Let  $X \sim N(0, \sigma^2)$ . Define recursively the *Wick powers* of  $x$  in the following way.

$$\begin{aligned} :x^0: &= 1, \\ :x: &= x, \\ :x^{n+1}: &= x \cdot :x^n: - \sigma^2 \partial_x (:x^n:). \end{aligned}$$

- i. Show that for every  $n \geq 1$ ,  $\partial_x (:x^n:) = n :x^{n-1}:.$

ii. Proceeding inductively, show that

$$\mathbb{E}[:x^n::x^m:] = n! \delta_{nm} \sigma^{2n}.$$

It might be useful to recall that

$$(x + \sigma^2 \partial_x) e^{-\frac{x^2}{2\sigma}} = 0.$$

iii. For  $z \in \mathbb{R}$ , seeing  $:x^k:$  as a polynomial in  $x$ , show that

$$:(x + z)^k: = \sum_{h=0}^k \binom{n}{k} :x^{n-k}: z^k.$$

iv. Let  $(x, y)$  be jointly Gaussian with zero average, and let  $:x^n:, :y^m:$  be their Wick powers. Show that

$$\mathbb{E}[:x^n::y^m:] = n! \delta_{nm} \mathbb{E}[xy]^n.$$

It might be useful to write  $y = \lambda x + w$ , with  $\lambda \in \mathbb{R}$  and  $w$  independent from  $x$ .

**Exercise 4** (Wick renormalisation of the Gaussian free field). Consider the random series on  $\mathbb{T}^2$ ,

$$X = \operatorname{Re} \frac{1}{2\pi} \sum_{n \in \mathbb{Z}^2} \frac{g_n}{\langle n \rangle} e^{in \cdot x}.$$

Our goal is to show that for any  $k \in \mathbb{N}$ , the Wick powers  $:X^k:$  are well-defined distributions, and moreover

$$(1 - \Delta)^{-\frac{s}{2}} :X^k: \in L^\infty(\mathbb{T}^2)$$

for every  $s > 0$ .

For a distribution  $u$ , define

$$u_N := \frac{1}{2\pi} \sum_{|n| \leq N} \widehat{u}(n) e^{in \cdot x}.$$

Recall that for any  $f \in C^\infty(\mathbb{T}^2)$ , and for every  $0 < s < 2$ , we have that

$$(1 - \Delta)^{-\frac{s}{2}} f(x) = \int K_s(x - y) f(y) dy,$$

where  $K_s$  satisfies

$$|K_s|(x) \lesssim \frac{1}{|x|^{2-s}}.$$

i. Let  $N \leq M$ . show that

$$\mathbb{E}[X_N(x) X_M(y)] = K_N(x - y),$$

where

$$\widehat{K_N}(n) = \frac{\mathbf{1}_{\{|n| \leq N\}}}{\langle n \rangle^2}.$$

Deduce that for every  $1 \leq p < \infty$ ,

$$\sup_N \|K_N\|_{L^p(\mathbb{T}^2)} < \infty.$$

ii. Exploiting point iv. of Exercise 3, show that for every  $k \in \mathbb{N}$ ,

$$\sup_N \mathbb{E}|((1 - \Delta)^{-\frac{s}{2}} :X_N^k:)(x)|^2 < \infty.$$

iii. Recall the (simplified) variational formula

$$\mathbb{E}[\exp(F(X))] \leq \mathbb{E}\left[\sup_{V \in H^1} F(X + V) - \frac{1}{2}\|V\|_{H^1}^2\right]$$

for any measurable functional  $F$  bounded below.

Show that for every  $k \in \mathbb{N}$ , there exists  $\varepsilon_0 = \varepsilon_0(k, s) \ll 1$  such that

$$\sup_N \mathbb{E}\left[\exp\left(\varepsilon_0\left|(1 - \Delta)^{-\frac{s}{2}}:X_N^k:(x)\right|^{\frac{2}{k}}\right)\right] < \infty.$$

Deduce that for every  $1 \leq q < \infty$ ,

$$\sup_N \mathbb{E}\|(1 - \Delta)^{-\frac{s}{2}}:X_N^k:\|_{L^p}^q < \infty.$$

iv. (optional) Show that for  $N \leq M$ ,

$$\mathbb{E}\left[(:X_M^k:-:X_N^k:)(x)(:X_M^k:-:X_N^k:)(y)\right] = k!(K_M(x - y) - K_N(x, y)).$$

Arguing as in ii.-iii., deduce that for some  $\varepsilon_0 = \varepsilon_0(k, s) > 0$  and some  $\delta = \delta(k, s) > 0$ , we have that

$$\sup_{N \leq M} \mathbb{E}\left[\exp\left(\varepsilon_0 N^\delta\left|(1 - \Delta)^{-\frac{s}{2}}(:X_M^k:-:X_N^k:)(x)\right|^{\frac{2}{k}}\right)\right] < \infty,$$

and hence show that for every  $1 \leq p < \infty$ , the sequence

$$(1 - \Delta)^{-\frac{s}{2}}:X_N^k:$$

is a Cauchy sequence in  $L^p(\mathbb{T}^2)$ .

v. Denote by  $:X^k:$  the a.s. limit of  $:X_N^k:$  as  $N \rightarrow \infty$ . Show that for every  $s > 0$ , there exists  $\varepsilon_0 = \varepsilon_0(k, s)$  such that

$$\mathbb{E}\left[\exp\left(\varepsilon_0\|(1 - \Delta)^{-\frac{s}{2}}:X^k:\|_{L^\infty(\mathbb{T}^2)}^{\frac{2}{k}}\right)\right] < \infty.$$

## 2. EXERCISE SESSION 2

**Exercise 5.** Recall the Boué-Dupuis formula: for every real-valued functional  $F$  on distributions, Borel and bounded, we have

$$\log \int \exp(F(u))d\mu(u) = \sup_{V \in \mathbb{H}_a^1} \mathbb{E}\left[F(X(1) + V(1)) - \frac{1}{2} \int_0^1 \|\dot{V}\|_{H^1}^2\right],$$

where

$$X(t) = \operatorname{Re} \frac{1}{2\pi} \sum_{n \in \mathbb{Z}^2} \frac{W_n(t)}{\langle n \rangle} e^{in \cdot x},$$

and

$$\mathbb{H}_a^1 := \{V \in L^2(\mathbf{P}, H^1) : V(0) = 0, \|\dot{V}\| \in L^2([0, 1], H^1) \text{ a.s.},$$

$V$  is adapted with respect to the filtration induced by  $X\}$ .

Our goal is to show that the similar formula

$$\log \int \exp(F(u))d\mu(u) = \sup_{V \in \mathbb{H}_{a,+}^1} \mathbb{E}\left[F(X(1) + V(1)) - \frac{1}{2} \int_0^1 \|\dot{V}\|_{H^1}^2\right]$$

holds under more general hypotheses on  $F$ . Here  $\mathbb{H}_{a,+}^1$  denotes

$$\mathbb{H}_{a,+}^1 = \mathbb{H}_a^1 \cap \{\mathbb{E}[F_-(X(1) + V(1))] < \infty\}.$$

We suppose the following on  $F$ .

(1) For every  $V \in H^1$ ,

$$F_-(X(1) + V) \leq G_1(X(1)) + G_2(V),$$

where

$$\mathbb{E}|G_1(X(1))| < \infty,$$

and  $G_2 : H^1 \rightarrow \mathbb{R}$  is bounded on every ball of  $H^1$ .

(2)

$$\sup_{V \in \mathbb{H}_{a,+}^1} \mathbb{E} \left[ F(X(1) + V(1)) - \frac{1}{2} \int_0^1 \|\dot{V}\|_{H^1}^2 \right] < \infty.$$

We start by considering the case of  $F$  bounded above by  $F^*$ , and satisfying (1). Notice that in this case  $\mathbb{H}_{a,+}^1 = \mathbb{H}_a^1$ . Define  $F_M = F \vee (-M)$ .

**Step 1.** Notice that

$$\begin{aligned} \int \exp(F_M(u)) d\mu(u) &= \sup_{V \in \mathbb{H}_a^1} \mathbb{E} \left[ F_M(X(1) + V(1)) - \frac{1}{2} \int_0^1 \|\dot{V}\|_{H^1}^2 \right] \\ &\geq \sup_{V \in \mathbb{H}_a^1} \mathbb{E} \left[ F(X(1) + V(1)) - \frac{1}{2} \int_0^1 \|\dot{V}\|_{H^1}^2 \right]. \end{aligned}$$

Deduce that

$$\int \exp(F(u)) d\mu(u) \geq \sup_{V \in \mathbb{H}_a^1} \mathbb{E} \left[ F(X(1) + V(1)) - \frac{1}{2} \int_0^1 \|\dot{V}\|_{H^1}^2 \right] > -\infty.$$

**Step 2.** Let  $L > 0$ . Using a stopping time argument, show that

$$\begin{aligned} &\sup_{V \in \mathbb{H}_a^1} \mathbb{E} \left[ F(X(1) + V(1)) - \frac{1}{2} \int_0^1 \|\dot{V}\|_{H^1}^2 \right] \\ &\geq \sup_{V \in \mathbb{H}_a^1} \mathbb{E} \left[ \left( F(X(1) + V(1)) - \frac{1}{2} \int_0^1 \|\dot{V}\|_{H^1}^2 \right) \mathbf{1}_{\{\int_0^1 \|\dot{V}\|_{H^1}^2 ds \leq L\}} \right] \\ &\geq \sup_{V \in \mathbb{H}_a^1} \mathbb{E} \left[ F(X(1) + V(1)) \mathbf{1}_{\{\int_0^1 \|\dot{V}\|_{H^1}^2 ds \leq L\}} - \frac{1}{2} \int_0^1 \|\dot{V}\|_{H^1}^2 \right]. \end{aligned}$$

**Step 3.** Let  $V_M^\varepsilon$  be an almost optimiser for the following sup, in the sense that

$$\mathbb{E} \left[ F_M(X(1) + V_M^\varepsilon(1)) - \frac{1}{2} \int_0^1 \|\dot{V}_M^\varepsilon\|_{H^1}^2 \right] \geq \sup_{V \in \mathbb{H}_a^1} \mathbb{E} \left[ F_M(X(1) + V(1)) - \frac{1}{2} \int_0^1 \|\dot{V}\|_{H^1}^2 \right] - \varepsilon.$$

Exploiting the fact that  $F \leq F^* < \infty$ , show that

$$\mathbf{P} \left( \int_0^1 \|\dot{V}_M^\varepsilon\|_{H^1}^2 ds \geq L \right) \lesssim L^{-1},$$

where the implicit constant is independent of  $M$  and of  $\varepsilon \leq 1$ . Using (1), exploit this to show that for every  $L > 0$ ,

$$\begin{aligned} & \lim_{M \rightarrow \infty} \sup_{V \in \mathbb{H}_a^1} \mathbb{E} \left[ F_M(X(1) + V(1)) - \frac{1}{2} \int_0^1 \|\dot{V}\|_{H^1}^2 \right] \\ & \leq \sup_{V \in \mathbb{H}_a^1} \mathbb{E} \left[ F(X(1) + V(1)) \mathbf{1}_{\{\int_0^1 \|\dot{V}^\varepsilon\|_{H^1}^2 ds \leq L\}} - \frac{1}{2} \int_0^1 \|\dot{V}\|_{H^1}^2 \right] + O(L^{-1}). \end{aligned}$$

With steps 1,2, deduce that

$$\int \exp(F(u)) d\mu(u) \leq \sup_{V \in \mathbb{H}_a^1} \mathbb{E} \left[ F(X(1) + V(1)) - \frac{1}{2} \int_0^1 \|\dot{V}\|_{H^1}^2 \right].$$

We now move to the general case of  $F$  satisfying both (1) and (2). For  $M > 0$ , define  $F^M := F \wedge M$ . Note that  $F^M$  satisfies (1) and it is bounded above, so by the previous steps, the Boué-Dupuis formula applies to  $F^M$ .

**Step 4.** Show that

$$\begin{aligned} \int \exp(F(u)) d\mu(u) &= \lim_{M \rightarrow \infty} \int \exp(F^M(u)) d\mu(u) \\ &\leq \sup_{V \in \mathbb{H}_{a,+}^1} \mathbb{E} \left[ F(X(1) + V(1)) - \frac{1}{2} \int_0^1 \|\dot{V}\|_{H^1}^2 \right]. \end{aligned}$$

**Step 5.** Let  $V^\varepsilon \in \mathbb{H}_{a,+}^1$  be an almost optimiser for the sup, in the sense that

$$\mathbb{E} \left[ F(X(1) + V^\varepsilon(1)) - \frac{1}{2} \int_0^1 \|\dot{V}^\varepsilon\|_{H^1}^2 \right] \geq \sup_{V \in \mathbb{H}_{a,+}^1} \mathbb{E} \left[ F(X(1) + V(1)) - \frac{1}{2} \int_0^1 \|\dot{V}\|_{H^1}^2 \right] - \varepsilon.$$

Show that

$$\mathbb{E} \left[ F(X(1) + V^\varepsilon(1)) - \frac{1}{2} \int_0^1 \|\dot{V}^\varepsilon\|_{H^1}^2 \right] \leq \lim_{M \rightarrow \infty} \mathbb{E} \left[ F^M(X(1) + V^\varepsilon(1)) - \frac{1}{2} \int_0^1 \|\dot{V}\|_{H^1}^2 \right].$$

Deduce that

$$\log \int \exp(F(u)) d\mu(u) = \sup_{V \in \mathbb{H}_{a,+}^1} \mathbb{E} \left[ F(X(1) + V(1)) - \frac{1}{2} \int_0^1 \|\dot{V}\|_{H^1}^2 \right].$$

**Exercise 6.** Let  $d = 2, 3$ . Given  $M \gg 1$ , define  $X_M$  by its Fourier coefficients as follows. For  $|n| \leq M$ ,  $\widehat{X}_M(n, t)$  is a solution of the following differential equation:

$$\begin{cases} d\widehat{X}_M(n, t) = \frac{M}{\langle n \rangle} (\widehat{X}(n, t) - \widehat{X}_M(n, t)) dt \\ \widehat{Z}_M|_{t=0} = 0, \end{cases}$$

and we set  $\widehat{X}_M(n, t) \equiv 0$  for  $|n| > M$ . Show that  $X_M(t)$  is a centered Gaussian process in  $L^2(\mathbb{T}^d)$ , which is frequency localized on  $\{|n| \leq M\}$ , satisfying for every fixed function

$f \in H^{-1}(\mathbb{T}^d)$ ,

$$\begin{aligned} \mathbb{E}[X_M^2(x)] &\sim \begin{cases} \log M & \text{if } d = 2, \\ M & \text{if } d = 3, \end{cases} \\ \mathbb{E}\left[2 \int_{\mathbb{T}^d} X X_M dx - \int_{\mathbb{T}^d} X_M^2 dx\right] &= (2\pi)^d \mathbb{E}[X_M^2(x)](1 + o(1)), \\ \mathbb{E}\left[\left|\int_{\mathbb{T}^d} X_M f dx\right|^2\right] &\lesssim \|f\|_{H^{-1}}^2, \\ \mathbb{E}\left[\left|\int_{\mathbb{T}^d} (X - X_M)^2 dx\right|^2\right] &\lesssim \begin{cases} M^{-2} \log M & \text{if } d = 2, \\ M^{-1} & \text{if } d = 3, \end{cases} \\ \mathbb{E}\left[\int_0^1 \left\|\frac{d}{ds} X_M(s)\right\|_{H^1}^2 ds\right] &\lesssim M^d, \end{aligned}$$

where  $X = X(1)$ ,  $X_M = X_M(1)$ , and

$$:(X - X_M)^2 := (X - X_M)^2 - \mathbb{E}[(X - X_M)^2].$$

**Hint:** Write and solve the SDE satisfied by  $Y_n(s, n) := \widehat{X}(s, n) - \widehat{X}_M(s, n)$ .

**Exercise 7.** Let  $d = 2$ ,  $p > 4$ . Show that there exists  $\gamma > 0$  such that for every  $\sigma > 0$ ,

$$\int \exp\left(\frac{\sigma}{4} \int_{\mathbb{T}^2} :u^4: dx - \|u\|_{W^{-\frac{1}{2}, p}(\mathbb{T}^2)}^\gamma\right) d\mu(u) < \infty.$$

Here

$$\|u\|_{W^{s, p}} := \|(1 - \Delta)^{\frac{s}{2}} u\|_{L^p}.$$

The simplified variational formula is enough to show the above. It might be convenient to use the following interpolation inequalities.

- (Gagliardo-Nirenberg-Sobolev). For every  $0 \leq \theta \leq 1$ ,  $s_j \in \mathbb{R}$ ,  $1 < p_j < \infty$ ,  $\frac{1}{r} = \frac{\theta}{p_1} + \frac{1-\theta}{p_2}$ , we have that

$$\|u\|_{W^{\theta s_1 + (1-\theta)s_2, r}} \lesssim \|u\|_{W^{s_1, p_1}}^\theta \|u\|_{W^{s_2, p_2}}^{1-\theta}.$$

- (Sobolev embeddings). Suppose that  $1 < q < 4$ ,  $s > 0$ , and

$$\frac{s}{d} \geq \frac{1}{q} - \frac{1}{4}.$$

Then

$$\|u\|_{L^4(\mathbb{T}^d)} \lesssim \|u\|_{W^{s, q}(\mathbb{T}^d)}.$$

### 3. EXERCISE SESSION 3

Let  $F$  be a real-valued functional on distributions that satisfies (1) and (2) in Exercise 5. Define the probability measure

$$d\rho_F = \frac{\exp(-F(u))d\mu(u)}{\int F(u)d\mu(u)}$$

Let  $V^n \in \mathbb{H}_{a,+}^1$  be a sequence of almost optimisers for the variational formula associated to  $\exp(F(u))$ , or more precisely,

$$\sup_{V \in \mathbb{H}_{a,+}^1} \mathbb{E} \left[ F(X(1) + V(1)) - \frac{1}{2} \int_0^1 \|\dot{V}\|_{H^1}^2 \right] = \lim_{n \rightarrow \infty} \mathbb{E} \left[ F(X(1) + V^n(1)) - \frac{1}{2} \int_0^1 \|\dot{V}^n\|_{H^1}^2 \right].$$

Let now  $g$  be a real-valued, bounded, Borel functional on distributions. We want to show that

$$\int g(u) d\rho_F(u) = \lim_{n \rightarrow \infty} \mathbb{E} [g(X(1) + V^n(1))].$$

**Step 1.** Show that

$$\int g(u) d\rho_F(u) = \lim_{\lambda \rightarrow 0} \frac{1}{\lambda} \log \left( \int \exp(\lambda g(u)) d\rho_F(u) \right).$$

**Step 2.** Show that for every  $\lambda \in \mathbb{R}$ , the functional  $\lambda g + F$  satisfies (1) and (2) in Exercise 5, and deduce that

$$\begin{aligned} & \log \left( \int \exp(\lambda g(u)) d\rho_F(u) \right) \\ &= \sup_{V \in \mathbb{H}_{a,+}^1} \mathbb{E} \left[ \lambda g(X(1) + V(1)) + F(X(1) + V(1)) - \frac{1}{2} \int_0^1 \|\dot{V}\|_{H^1}^2 \right] \\ & \quad - \sup_{V \in \mathbb{H}_{a,+}^1} \mathbb{E} \left[ F(X(1) + V(1)) - \frac{1}{2} \int_0^1 \|\dot{V}\|_{H^1}^2 \right]. \end{aligned}$$

**Step 3.** Deduce that, for every  $\lambda \in \mathbb{R}$ ,

$$\log \left( \int \exp(\lambda g(u)) d\rho_F(u) \right) \leq \liminf_{n \rightarrow \infty} \lambda \mathbb{E} [g(X(1) + V^n(1))].$$

**Step 4.** By considering separately the cases  $\lambda \uparrow 0$  and  $\lambda \downarrow 0$ , show that

$$\limsup_{n \rightarrow \infty} \mathbb{E} [g(X(1) + V^n(1))] \leq \log \left( \int \exp(\lambda g(u)) d\rho_F(u) \right) \leq \liminf_{n \rightarrow \infty} \mathbb{E} [g(X(1) + V^n(1))].$$

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