

Gaussian integrals

For an $n \times n$ symmetric matrix A_{ij} with positive eigenvalues

$$\int_{\mathbf{R}^n} dx_1 \cdots dx_n \exp\left(-\frac{1}{2} \sum_{i,j=1}^n x_i A_{ij} x_j\right) = \sqrt{\frac{(2\pi)^n}{\det A}}. \quad (1)$$

$$\langle x_i x_j \rangle = \frac{\int_{\mathbf{R}^n} dx_1 \cdots dx_n e^{-\frac{1}{2} x^T A x} x_i x_j}{\int_{\mathbf{R}^n} dx_1 \cdots dx_n e^{-\frac{1}{2} x^T A x}} = A_{ij}^{-1}.$$

For an $n \times n$ hermitian matrix A_{ij} with positive eigenvalues

$$\int_{\mathbf{C}^n} d^2 z_1 \cdots d^2 z_n \exp\left(-\sum_{i,j=1}^n z_i^* A_{ij} z_j\right) = \frac{\pi^n}{\det A}. \quad (2)$$

$$\langle z_i z_j^* \rangle = \frac{\int_{\mathbf{C}^n} d^2 z_1 \cdots d^2 z_n e^{-z^\dagger A z} z_i z_j^*}{\int_{\mathbf{C}^n} d^2 z_1 \cdots d^2 z_n e^{-z^\dagger A z}} = A_{ij}^{-1}, \quad \langle z_i z_j \rangle = \langle z_i^* z_j^* \rangle = 0.$$

For an $n \times n$ antisymmetric matrix B_{ij} ,

$$\int d\psi_1 \cdots d\psi_n \exp\left(-\frac{1}{2} \sum_{i,j=1}^n \psi_i B_{ij} \psi_j\right) = \text{Pf}(B) \quad (= \pm \sqrt{\det B}). \quad (3)$$

$$\langle \psi_i \psi_j \rangle = \frac{\int d\psi_1 \cdots d\psi_n e^{-\frac{1}{2} \psi^T B \psi} \psi_i \psi_j}{\int d\psi_1 \cdots d\psi_n e^{-\frac{1}{2} \psi^T B \psi}} = B_{ij}^{-1}.$$

For an $n \times n$ matrix B_{ij} ,

$$\int d\bar{\psi}_1 d\psi_1 \cdots d\bar{\psi}_n d\psi_n \exp\left(-\sum_{i,j=1}^n \bar{\psi}_i B_{ij} \psi_j\right) = \det(B). \quad (4)$$

$$\langle \bar{\psi}_i \bar{\psi}_j \rangle = \frac{\int d\bar{\psi}_1 d\psi_1 \cdots d\bar{\psi}_n d\psi_n e^{-\bar{\psi}^\dagger B \psi} \bar{\psi}_i \bar{\psi}_j}{\int d\bar{\psi}_1 d\psi_1 \cdots d\bar{\psi}_n d\psi_n e^{-\bar{\psi}^\dagger B \psi}} = B_{ij}^{-1}, \quad \langle \psi_i \psi_j \rangle = \langle \bar{\psi}_i \bar{\psi}_j \rangle = 0.$$