We construct a genuine Radon measure with values in $B(L^2(Z^d))$ on the set of paths in $Z^d$ representing Feynman’s integral for the discrete Laplacian on $L^2(Z^d)$, and we prove the Feynman integral formula for the solutions of the Schrödinger equation with Hamiltonian $H=-\frac{1}{2}\Delta+V$, where $\Delta$ is the discrete Laplacian and $V$ is an arbitrary bounded potential. © 2008 American Institute of Physics.

I. A MEASURE ON ALL PATHS WITH VALUES IN $Z$

In Ref. 1 Feynman defined his path “integral” as a sequential limit

$$\int_{x(0)=x_0}^{x(t)=x_n} e^{iS[x(t)]/\hbar} \, dx = \lim_{n \to \infty} \int_{\mathbb{R}^n} e^{iS[x_n, \ldots, x_0]/\hbar} dx_1, \ldots, dx_{n-1},$$

(1)

where the action functional $S[x(t)]$ of the path $x$ is given by

$$S[x(t)] = \int_0^t L[x(t')] dt' = \int_0^t \left[m \left(\frac{\dot{x}(t')}{n}\right)^2 - V(x(t'))\right] dt'$$

(2)

for a given potential $V$. (Here we consider for simplicity the one-dimensional case.) The approximating action is

$$S(x_n, \ldots, x_0) = \sum_{k=1}^n \left[m \left(\frac{x_k - x_{k-1}}{n}\right)^2 - V(x_k)\right] \frac{t}{n}$$

(3)

and $x_k = x(kt/n)$. Feynman then argued that this integral over paths is a solution of the Schrödinger equation

$$i\hbar \frac{d\psi}{dt} = -\frac{\hbar^2}{2m} \Delta \psi + V\psi,$$

(4)

where $\Delta$ is the Laplacian. It is known that, unlike the analogous Wiener measure corresponding to the heat equation, there exists no measure on the space of continuous paths, which corresponds to the limit (1). Instead, various other approaches have been proposed (see, e.g., Refs. 3–5), none entirely satisfactory.

In this article we consider the discrete analog of Feynman’s path integral for a particle moving on a lattice and show that one can define a genuine (Radon) measure on a space of paths on a $d$-dimensional lattice corresponding to this integral. Obviously, the Hamiltonian being defined on $L^2(Z^d)$, the paths will have values in $Z^d$ and cannot be continuous. This work is an

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extension of Ref. 6, where the path integral on a finite set was defined in an analogous fashion. Similar results appear in Carmona and Lacroix\(^7\) in Propositions II.3.4 and II.3.12, which are attributed to Molchanov and Chulaevskii (see Ref. 8, see also Remark 1.2 below).

We denote \(H_0=-\frac{1}{2}\Delta\) the free Hamiltonian, where \(\Delta\) is the discrete Laplacian on \(\mathcal{H} = \ell^2(\mathbb{Z}^d)\), i.e.,

\[
(H_0 \psi)(\xi) = \sum_{i=1}^{d} \left( \psi(\xi) - \frac{1}{2}(\psi(\xi - e_i) + \psi(\xi + e_i)) \right),
\]

where \(e_1, \ldots, e_d\) are the unit basis vectors in \(\mathbb{R}^d\). This operator is bounded and has spectrum \(\sigma(H_0)=[0,2d]\). It can be diagonalized by Fourier transformation, i.e., its generalized eigenvectors are \(\psi_0(\xi) = e^{ik\xi}/\sqrt{2\pi}\), where \(k \in (-\pi, \pi)^d\), with corresponding eigenvalues \(\lambda(k) = \sum_{i=1}^{d} (1-\cos k_i)\). It follows that the time-evolution operator (or propagator) \(U_t^0 = e^{-iH_0 t}\) has a kernel given by

\[
U_t^0(\xi', \xi) = \int_{-\pi}^{\pi} \frac{dk_1}{2\pi} \cdots \int_{-\pi}^{\pi} \frac{dk_d}{2\pi} e^{ik_1(\xi' - \xi)}.\tag{6}
\]

If we assume that the potential \(V\) is time dependent and localized in time, i.e., it depends only on \(x(t_k)\) for a finite number of instants \(t_k\) in time, then we can perform the integral over intermediate times and define for such potentials,

\[
\int_{x(0)=x_0}^{x(t)=x} e^{-\int_{x(0)}^{x(t)} V(x(t_k))\,dF(x)} = U_{t-t_0}^0 e^{-iV(x(t_0))} U_{t_0-\cdots-0}^0 \cdots e^{-iV(x(t_1))} U_{t_1-t_0}^0.
\]

Here \(0<t_1<\cdots<t_n<t\) is an arbitrary subdivision. This is the starting point of our definition. We first define the measure on the set of all paths \(x: [0,t] \to \mathbb{Z}^d\), where \(\mathbb{Z}^d\) is the one-point compactification of \(\mathbb{Z}^d\). We denote a subdivision \(t_1<\cdots<t_n\) of \([t,t']\) by \(\sigma\), and the corresponding projection by \(\pi_{\sigma}: (\mathbb{Z}^d)^{[t,t']} \to (\mathbb{Z}^d)^{[t,t')}\). In particular, \(\pi_t\) is the projection \(x \mapsto x(t)\). We also let \(\pi_{t,t'}: (\mathbb{Z}^d)^{[t,t']} \to (\mathbb{Z}^d)^{[t',t']}\) be the restriction map \(x \mapsto x_{|[t,t']}\) if \(t<t'<t'\).

**Theorem 1.1:** There exists a unique family of Radon measures \(F_{t,t'}\) on \((\mathbb{Z}^d)^{[t,t']}\) with values in \(\mathcal{B}(\ell^2(\mathbb{Z}^d))\) (with the strong operator topology) having the following properties:

\[
\int (\Phi_2 \circ \pi_{t',t})(\Phi_1 \circ \pi_{t,t'}) \, dF_{t,t'} = \int \Phi_2 \, dF_{t',t} \int \Phi_1 \, dF_{t,t'},\tag{7}
\]

if \(\Phi_1\) is a continuous function on \((\mathbb{Z}^d)^{[t,t']}\) and \(\Phi_2\) a continuous function on \((\mathbb{Z}^d)^{[t',t']}\), and

\[
\int dF_{t,t'} = U_{t-t'}^0 \tag{8}
\]

and

\[
\int (\varphi \circ \pi_t) \, dF_{t,t'} = M_{\varphi},\tag{9}
\]

the multiplication operator with the function \(\varphi\).

**Proof:** We first remark that the conditions in the theorem imply that for any finite subdivision \(\sigma: t_1 < t_2 < \cdots < t_n \leq t'\) and continuous functions \(\varphi: \mathbb{Z}^d \to \mathbb{C},\)
In fact, we need a norm estimate on the operator $Q_t$ with kernel $Q_t(\xi', \xi) = |U_t(\xi', \xi)|$. This expression determines a consistent system of measures $F_{t', t}^{\sigma'}$ on $(\mathbb{Z}^d)^{\sigma'}$ with values in $B(\mathcal{H})$ through

$$\int (\varphi_n \otimes \cdots \otimes \varphi_1) dF_{t', t}^{\sigma'} = U_t^{1}_{1_2} M_{\varphi_n} U_t^{1}_{1_2-1} \cdots U_t^{1}_{2-1} M_{\varphi_1} U_t^{1}_{1-t}. \quad (10)$$

[Notice that if $\varphi : \mathbb{Z}^d \to \mathbb{C}$ is a continuous function, then $\lim_{|\xi| \to \infty} \varphi(\xi)$ exists so $\varphi$ is certainly bounded. In defining $\mathcal{M}_\varphi$ we obviously restrict $\varphi$ to $\mathbb{Z}^d$] This expression determines a consistent system of measures $F_{t', t}^{\sigma}$ on $(\mathbb{Z}^d)^{\sigma}$ with values in $B(\mathcal{H})$ through

$$\int (\varphi_n \otimes \cdots \otimes \varphi_1) dF_{t', t}^{\sigma} = U_t^{1}_{1_2} M_{\varphi_n} U_t^{1}_{1_2-1} \cdots U_t^{1}_{2-1} M_{\varphi_1} U_t^{1}_{1-t}. \quad (11)$$

Note that the tensor products $\varphi_n \otimes \cdots \otimes \varphi_1$ form a total system of functions in $C((\mathbb{Z}^d)^{\sigma})$. It follows immediately from the group property of $U_t^{1}$ that this is a consistent (projective) system of measures, in the sense that if $\sigma'$ is a refinement of $\sigma$ (i.e., it contains all the points of $\sigma$), then the restriction of $F_{t', t}^{\sigma'}$ to the functions depending only on the points of $\sigma$ is equal to $F_{t', t}^{\sigma}$.

$$F_{t', t}^{\sigma'} \circ \pi_{\sigma\sigma'}^{-1} = F_{t', t}^{\sigma}. \quad (12)$$

We presently set out to prove that the measures $F_{t', t}^{\sigma}$ satisfy a uniform bound of the type

$$\|F_{t', t}^{\sigma}(\Phi)\| \leq C(t, t') \|\Phi\|_{\infty}, \quad (13)$$

where the constant $C(t, t')$ is independent of $\sigma$. Given such a bound, we can extend the measures $F_{t', t}^{\sigma}$ continuously to a functional $F_{t', t}^{\sigma}$ on $C((\mathbb{Z}^d)^{\sigma})$. Indeed, if we define for a function $\Phi \in C((\mathbb{Z}^d)^{\sigma})$ of the form $\Phi = \Psi \circ \pi_{\sigma}$, $\int \Phi dF_{t', t}^{\sigma} = \int \Psi dF_{t', t}^{\sigma}$, then

$$\left\| \int \Phi dF_{t', t}^{\sigma} \right\| = \|F_{t', t}^{\sigma}(\Psi)\| \leq C(t, t') \|\Psi\|_{\infty} = C(t, t') \|\Phi\|_{\infty}. \quad (13')$$

By the Stone–Weierstrass theorem, the functions $\Phi$ of the form $\Phi = \Psi \circ \pi_{\sigma}$ for some subdivision $\sigma$ are seen to be dense in $C((\mathbb{Z}^d)^{\sigma})$, so that $F_{t', t}^{\sigma}$ thus defined extends uniquely to a continuous linear functional on $C((\mathbb{Z}^d)^{\sigma})$.

Remark 1.1: The Riesz–Markov theorem does not hold in general for vector-valued measures. However, the functionals $F_{t', t}^{\sigma}$ are indeed $B(\mathcal{H})$-valued Radon measures on $\mathbb{Z}^d$ provided that the former is equipped with the strong operator topology. This is a consequence of the fact that the weak topology induced on $B(\mathcal{H})$ by the dual of $B(\mathcal{H})$ with the strong operator topology is the same as the weak operator topology: see below.

To prove the bound (13), we need to prove

$$\sum_{\xi_1, \ldots, \xi_n \in \mathbb{Z}} |U_t^{1}_{1_2} (\xi', \xi_n) \cdots U_t^{1}_{1-t} (\xi_1, \xi)| \leq C(t, t'). \quad (14)$$

In fact, we need a norm estimate on the operator $Q_t$, with kernel $Q_t(\xi', \xi) = |U_t^{1}(\xi', \xi)|$.

Lemma 1.1: The operator $Q_t$ with kernel $Q_t(\xi', \xi) = |U_t^{1}(\xi', \xi)|$ satisfies the bounds

$$Q_t(\xi', \xi) \leq e^{2dt} \quad \text{and} \quad \|Q_t\| \leq e^{2dt}. \quad (15)$$

Proof: Define

$$\lambda(k) = \sum_{i=1}^{d} (1 - \cos k_i). \quad (15)$$

By the Taylor expansion with integral remainder, we have
The first two terms evaluate to
\[ 
\delta_{\xi',\xi} - it \sum_{j=1}^{d} \left( \delta_{\xi',\xi_j} - \frac{1}{2} \left( \delta_{\xi',\xi_j} + \delta_{\xi',\xi_j} \right) \right).
\]
In the remainder term we define
\[ g(\lambda,t) = \lambda^{2}e^{-it\lambda}, \tag{16} \]
so that the integrand is \( g(\lambda(t),t) e^{ik(\xi'-\xi)} \). We now want to integrate by parts twice in each variable \( k_i \) for which \( \xi'_i \neq \xi_i \). We have, first of all, for \( r \leq d, \)
\[
\frac{\partial}{\partial k_1} \cdots \frac{\partial}{\partial k_r} g(\lambda(k),t) = \prod_{j=1}^{r} \sin k_j \frac{\partial^{r}}{\partial \lambda^{r}} \bigg|_{\lambda=\lambda(k)} g(\lambda(t),t).
\]
Differentiating again with respect to \( k_1, \ldots, k_s \) \((s \leq r)\) yields
\[
\frac{\partial^{2}}{\partial k_1^2} \cdots \frac{\partial^{2}}{\partial k_s^2} \frac{\partial}{\partial k_{s+1}} \cdots \frac{\partial}{\partial k_r} g(\lambda(k),t) = \sum_{j \subseteq \{1, \ldots, r\}} \left( \prod_{j \in \emptyset} \sin^2 k_j \right) \left( \prod_{j \in \{1, \ldots, r\} \setminus \emptyset} \cos k_j \right) \left( \prod_{i=s+1}^{r} \sin k_i \right)
\]
\[
\times \left| \frac{\partial^{r+|\emptyset|}}{\partial \lambda^{r+|\emptyset|}} \right|_{\lambda=\lambda(k)} g(\lambda(t),t).
\]
Note that, in particular, if \( s < r \) all these are zero at the integration bounds \( k_i = \pm \pi \) for \( i > r \). The derivatives of \( g \) are given by
\[
\frac{\partial^n}{\partial \lambda^n} g(\lambda,t) = \left[ n(n-1)(-it)^{n-2} + 2n(\lambda^2 - it)^{n-2} + \lambda^2(-it)^n \right] e^{-it\lambda}.
\]
and can be bounded by \( n(n-1)+2n\lambda^2 + \lambda^2 \) for \( t \leq 1 \). Since \( 0 \leq \sum_{j=1}^{d} (1-\cos k_j) \leq 2d \), we have
\[
\left| \frac{\partial^{2}}{\partial k_1^2} \cdots \frac{\partial^{2}}{\partial k_s^2} \frac{\partial}{\partial k_{s+1}} \cdots \frac{\partial}{\partial k_r} g(\lambda(k),t) \right| \leq \sum_{p=0}^{r} \binom{r}{p} ((r+p)(r+p-1) + 4(r+p)d) + 4d^2
\]
\[
= \left[ r(r-1) + r^2 + 6rd + 4d^2 \right] 2^r + (r-1)2^{r-2}
\]
\[
\leq (12d^2 - d)2^d + d(d-1)2^{d-2} =: c_d. \tag{17}
\]
We only integrate by parts with respect to those \( k_i \) such that \( \xi'_i \neq \xi_i \). This yields
\[
\int_{-\pi}^{\pi} \frac{dk_1}{2\pi} \cdots \int_{-\pi}^{\pi} \frac{dk_r}{2\pi} g(k(t),t)e^{ik(\xi'-\xi)} = \sum_{i \subseteq \{1, \ldots, d\}} \prod_{i \in \emptyset} \delta_{\xi'_i, \xi_i} \prod_{i \in \emptyset} \left( 1 - \delta_{\xi'_i, \xi_i} \right) \left( \prod_{i \in \emptyset} \frac{\partial^{2}}{\partial \lambda^{2}} g(\lambda(k),t) e^{i \lambda(\xi'-\xi)} \right)
\]
and hence
By Fourier transformation it is easy to see that the operator
\[ M \]
and \([t] \leq 1\), we obtain
\[
M \delta_{t', \xi} = 2 \frac{e^{ikd}}{|\xi' - \xi|^2 + 1}.
\]
We now introduce an operator \([\Gamma] \) on \( \ell^2(\mathbb{Z}^d) \) and an operator \([M] \) on \( \ell^2(\mathbb{Z}) \) with kernels
\[
\Gamma(\xi', \xi) = \sum_{j=1}^{d} \left( \delta_{\xi', \xi} + \frac{1}{2}(\delta_{\xi', \xi-\xi} + \delta_{\xi', \xi+\xi}) \right)
\]
and
\[
M(\xi', \xi) = \frac{2}{|\xi' - \xi|^2 + 1}
\]
and write \([M_d = M] \otimes \cdots \otimes [M] \) on \( \ell^2(\mathbb{Z}^d) \). (Note that \([\Gamma] = 2d \mathbb{1} - H_0 \) so \([0] \leq [\Gamma] \leq 2d \mathbb{1} \).) Then, for \([t] = 1\),
\[
|U_t(\xi', \eta)| = \delta_{\xi', \xi} + t\Gamma(\xi', \xi) + t^2 c_M(\xi', \xi).
\]
Dividing, for arbitrary \([t] > 0\), the interval \([0, t]\) into \(n\) equal parts such that the length of each is at most \(1\), we obtain
\[
Q(t, \eta) = \sum_{\xi_1, \ldots, \xi_n = \mathbb{Z}} U_{t_1} \cdots U_{t_n} (\xi', \xi_{n+1}) \cdots U_{t_1} (\xi_1, \xi)
\]
\[
\leq \sum_{\xi_1, \ldots, \xi_n = \mathbb{Z}} \left( \frac{2}{|\xi' - \xi_{n+1}|^2 + 1} \right) \cdots \frac{2}{|\xi' - \xi_1|^2 + 1} \left( \frac{1}{|\xi' - \xi_{n+1}|^2 + 1} \right) \cdots \frac{1}{|\xi' - \xi_1|^2 + 1}
\]
\[
\leq \sum_{\xi_1, \ldots, \xi_n = \mathbb{Z}} \left( \frac{2}{|\xi' - \xi_{n+1}|^2 + 1} \right) \cdots \frac{2}{|\xi' - \xi_1|^2 + 1} \left( \frac{1}{|\xi' - \xi_{n+1}|^2 + 1} \right) \cdots \frac{1}{|\xi' - \xi_1|^2 + 1}
\]
By Fourier transformation it is easy to see that the operator \([M] \) is bounded. Indeed, \(\|M\psi\| = \|M\hat{\psi}\|\) and
\[
\|M\psi(k)\| = \sum_{\xi' \in \mathbb{Z}} |M(\xi')\psi(k)|
\]
\[
= \sum_{\xi \in \mathbb{Z}} \left( \sum_{\xi' \in \mathbb{Z}} M(\xi', \xi)e^{ik\xi'} \right) \psi(\xi) e^{ik\xi}
\]
\[
= \sum_{\xi' \in \mathbb{Z}} \frac{2}{|\xi|^2 + 1} |\hat{\psi}(k)| \leq \sum_{\xi \in \mathbb{Z}} \frac{2}{\xi^2 + 1} |\hat{\psi}(k)|.
\]
Hence
\[
\|M\| \leq \sum_{\xi \in \mathbb{Z}} \frac{2}{\xi^2 + 1} = 2\pi \coth(\pi).
\]
Taking \(n \to \infty\) in (21), we have
where the measure \(H_9263/H_9274\) and hence also in the weak operator topology.

Indeed,

It follows that both

and are therefore weakly continuous. It follows that the strongly continuous linear forms on \(\mathcal{B}(\mathcal{H})\) are of the form

for finite sets of vectors \(\psi_1, \phi_1 \in \mathcal{H}\) and are therefore weakly continuous. It follows that the weak topology induced by \(\mathcal{B}(\mathcal{H})^\prime\) is just the weak operator topology. However, the weak operator topology is weaker than the ultraweak topology, which is the weak\(^\ast\) topology induced by the predual of \(\mathcal{B}(\mathcal{H})\), i.e., the trace-class operators \(L^1(\mathcal{H})\) (see Ref. 14, Theorem 1 of Part I, Chap. 3, or Ref. 13, Theorem 4.2.3). By the Banach–Alaoglu theorem, bounded subsets are compact in the latter topology, and hence also in the weak operator topology.
It remains to remark that the last two conditions [(8) and (9)] are fulfilled by construction, and the first condition (7) is easily proven by approximating $\Phi_1$ and $\Phi_2$ by functions of the form $\Psi_1 \circ \pi_\sigma$ and $\Psi_2 \circ \pi_\sigma$, where $\sigma$ is a subdivision including the intermediate point $t'$. \hfill $\square$

**Remark 1.2:** The proof shows that the measures are absolutely continuous with respect to the positive measure corresponding to the random walk on $\mathbb{Z}^d$. Indeed, $e^{itH}$ is the generator of the random walk. This fact was used by Molchanov and Chulaevskii \cite{8} to formulate a version of Feynman’s 2nd path integral in terms of random walks as follows:

$$
(e^{-itH}(\xi)) = e^{2itH(\xi)} \left[ \phi(x(t)) e^{iN(t)} \exp \left( - \int_0^t V(x(s)) ds \right) \right],
$$

where $N(t)$ is the number of jumps of the path before time $t$ (see Proposition II.3.12 of Ref. 7).

**II. REGULARITY OF THE PATHS**

We now show that the measures $F_{t,t'}$ are in fact concentrated on paths with values in $\mathbb{Z}^d$, which are almost everywhere constant. First consider the Skorokhod space of functions $x : [t, t'] \rightarrow \mathbb{R}^d$, which are right continuous and have limits on the left as well as being continuous at $t'$. This is usually denoted $D([t, t'], \mathbb{R}^d)$.

**Lemma 2.3:** The Skorokhod space $D([t, t'], \mathbb{R}^d)$ is a Borel set in $(\mathbb{R}^d)^{[t,t']}$, Moreover, any Borel subset of $D([t, t'], \mathbb{R}^d)$ is also a Borel subset of $(\mathbb{R}^d)^{[t,t']}$.

**Proof:** This theorem follows in fact from a general theorem (Theorem 5 and Corollary 1 of Ref. 15), which states that if $X$ is a Polish space, continuously embedded into a Hausdorff space $Y$, then $X$ is a Borel subset of $Y$. However, for completeness, we provide a simple direct proof here along the lines of Ref. 3. For $\epsilon, \delta > 0$ define the set $D_{\delta, \epsilon}[t, t']$ by

$$D_{\delta, \epsilon}[t, t'] = \{ x \in (\mathbb{R}^d)^{[t,t']} : \sup_{s \in [t,t']} \sup_{s' \in (s,s+\delta)} |x(s') - x(s)| \leq \epsilon \}$$

$$\bigcap \{ x \in (\mathbb{R}^d)^{[t,t']} : \sup_{s \in (t,t')} \sup_{s' \in (t'-\delta,t')} |x(t') - x(s)| \leq \epsilon \}$$

$$\bigcap \{ x \in (\mathbb{R}^d)^{[t,t']} : \sup_{s \in (t',t')} |x(t) - x(s)| \leq \epsilon \}. \quad (29)$$

We then claim that

$$D([t, t'], \mathbb{R}^d) = \bigcap_{\epsilon > 0, \delta > 0} D_{\delta, \epsilon}[t, t'] \quad (30)$$

Indeed, suppose that $x \in (\mathbb{R}^d)^{[t,t']}$ and for all $\epsilon > 0$ there exists $\delta > 0$ such that $x \in D_{\delta, \epsilon}[t, t']$. Then for all $s \in [t, t')$ and all $\epsilon > 0$, there is $\delta > 0$ so that $|x(s') - x(s)| \leq \epsilon$ whenever $s' \in (s, s+\delta)$, i.e., $lim_{s \downarrow x} x(s') = x(s)$, so $x$ is right continuous at $s$. Similarly, $lim_{t \uparrow x} x(s')$ exists for all $s \in [t, t']$ and $lim_{s \downarrow x} x(s) = x(t')$; the former holds because of a Cauchy condition. Thus $x \in D([t, t'], \mathbb{R}^d)$.

Conversely, suppose $x \in D([t, t'], \mathbb{R}^d)$. Then, for any $s \in [t, t')$, $lim_{s \downarrow x} x(s') = x(s)$, so for all $\epsilon > 0$ there exists $\delta > 0$ such that $|x(s') - x(s)| \leq \epsilon/2$ for $s' \in (s, s+\delta)$. Moreover, there also exists $\delta > 0$ such that $|x(s) - x(t')| \leq \epsilon/2$ if $s \in (t' - \delta, t')$. We can now cover $[t, t']$ with a finite number of intervals $(s_1, s_2+\delta/2)$ (taking the first interval to be $[t, t + \delta/2]$ and the last $(t' - \delta/2, t')$). Let $\delta_i$ be the minimum of the corresponding $\delta_i/2$. Then, if $s \in [t, t')$ and $s' \in (s, s+\delta_i)$, there exists $k$ such that $s \in [s_k, s_k+\delta_i/2)$ and hence

$$|x(s) - x(s')| \leq |x(s) - x(s_k)| + |x(s_k) - x(s')| \leq \epsilon$$

since $|s' - s_k| < \delta_i/2 + \delta \leq \delta_i/2$. Similarly, for all $s \in (t', t]$ there exists $\delta' > 0$ such that for $s', s'' \in (s - \delta', s)$, $|x(s') - x(s'')| \leq \epsilon/2$. Covering $[t, t']$ now with intervals $(s_k - \delta_k/2, s_k)$ together with $(t' - \delta_i/2, t']$, we find in the same way that for every $s \in [t, t')$ and $s', s'' \in (s - \delta_2, s)$, $|x(s') - x(s'')| \leq \epsilon$, where $\delta_2 = \min \delta_i$. Taking $\delta = \delta_1 + \delta_2$ we find that $x \in D_{\delta, \delta}$.\hfill $\blacksquare$
It is obvious that the sets $D_{\delta}[t,t']$ are closed. Moreover, they are decreasing in $\delta$ and increasing in $\varepsilon$, so we can restrict the intersection over $\varepsilon$ and the union over $\delta$ to numbers of the form $1/n$ with $n \in \mathbb{N}$. It follows that $D([t,t'], \mathbb{R}^d)$ is a Borel set.

The second statement follows from Theorem 7.1 in Ref. 16. Let us denote

$$S^\delta[t,t'] = D([t,t'], \mathbb{R}^d) \cap \left( \text{Fin}^\delta[t,t'] \right),$$

where $\text{Fin}^\delta[t,t'] = \bigcup_{\lambda \in \mathbb{Z}^d} \text{Fin}^\delta[t,t']$ is the set of paths taking finitely many values in $\mathbb{Z}^d$. Since we can restrict the union to a sequence of boxes tending to $\mathbb{Z}^d$, the latter is a Borel subset of $(\mathbb{Z}^d)^{[t,t']}$. Restricting even further, we define $S^\delta_{\lambda}[t,t'] = \{ x \in S^\delta: x(s^+) - x(s^-) \in [0] \cup \{ e_1, -e_1, \ldots, e_d, -e_d \} \}$. This is easily seen to be a closed subset of $S^\delta[t,t']$ and therefore also a Borel subset of $(\mathbb{Z}^d)^{[t,t']}$. 

**Theorem 2.2:** The measure $F_{t'}$ is concentrated on $S^\delta_{\lambda}[t,t']$. Moreover, the measures $F_{t'}$ are concentrated on $S^\delta_{\lambda}[t,t']$ and therefore also a Borel subset of $(\mathbb{Z}^d)^{[t,t']}$. 

**Proof:** By the fact that $\langle \psi | F_{t'} (\Phi) \phi \rangle = \nu_{\psi \phi} (\Phi)$, it suffices to prove that the projective limit $\nu_{\psi \phi}$ of the latter measures is concentrated on $S^\delta_{\lambda}[t,t']$. This follows from a theorem of Doob, but is in fact easy to prove directly in this case. Consider the sets

$$K_\delta = \{ x \in (\mathbb{Z}^d)^{[t,t']} : x(t), x(t') \in \mathbb{Z}^d \text{ and } \forall t \in [t,t']: \\
\text{ either } x(s) = x(t_1) \forall s \in [t_1 - \delta, t_1 + \delta] \\
\text{ or } \exists \xi = \pm e_{j_2} \in [t_1 - \delta, t_1 + \delta]: x(s_1) - x(s_2) = \xi \forall s_1 \in [t_1 - \delta, t_2], s_2 \in [t_2, t_1 + \delta] \}.$$ 

These are the sets of paths with values in $\mathbb{Z}^d$ such that there is at most one jump in any interval of length $2\delta$ and the jump is of size $1$. These sets clearly belong to $S^\delta[t,t']$, and they are compact in the Skorokhod topology. The latter follows from the compactness criterion for subsets of $D([t,t'], \mathbb{R}^d)$; see Theorem 6.2 in Ref. 16. In fact (see Ref. 18), for $\eta < 1$,

$$K_\delta = \{ x \in S^\delta_{\lambda}[t,t'] : \omega_\delta(x) < \eta \},$$

where the quantity $\omega_\delta(x)$ is given by

$$\omega_\delta(x) = \max \{ \sup_{1 - \delta < s \leq s < 1 + \delta} |x(s') - x(s)|, \sup_{t < s < t + \delta} |x(s) - x(0)|, \\
\sup_{t' - \delta < t \leq t'} |x(s) - x(t')| \}.$$ 

Now, given $\sigma = (t_1, \ldots, t_n)$, it is obvious that $\pi_{\sigma}^{-1}(x_1, \ldots, x_n) \in K_\delta$ means that whenever $t_{k-1} - t_k < 2\delta$ with $k_2 = k_3 + 2$, then either $x_k = x_{k+1}$ for $k_1 \leq k \leq k_2$ or there exists $k_3$ with $k_1 < k_3 < k_2$ such that $x_k = x_{k+1}$ for $k_1 \leq k \leq k_3$ and $x_{k} = x_{k+1}$ for $k_3 < k \leq k_2$. We subdivide the interval $[t,t']$ into $(t' - t)/(2\delta)$ intervals of length $2\delta$. If $x \in K_\delta$ then there is a double interval of length $4\delta$, which contains points at distance at most $2\delta$ where $x$ jumps. Consider such a double interval and let $t_{k_1-1}$ be the leftmost point of $\sigma$ and $t_{k_2+1}$ the rightmost point of $\sigma$ contained in this interval. Now, using the bound

$$\|A(t)\| \leq \|\Gamma\| ||e^\delta|| \quad \text{where} \quad A(t)_{\xi', \xi} = (e^\delta)(\xi', \xi)(1 - \delta_{\xi', \xi}),$$

we have
exists. Since there are \( H^{t}_{t+1} \) following that it is a Radon measure.

Finally, we notice that, on a metric space, every bounded Borel measure is outer regular and inner regular with respect to closed sets (see Ref. 16, Theorem 1.2 of Chap. 2). Since we have already shown that the measure \( \nu_{\psi, \phi} \) is concentrated on a compact set in \( \mathcal{S}_{1}^{t} \) up to any \( \epsilon > 0 \), it follows that it is a Radon measure.

\[ \square \]

**III. THE FEYNMAN INTEGRAL FORMULA**

To derive the Feynman integral formula for the solution of the Schrödinger equation, let, for simplicity, \( V \) be a bounded potential, \( V: \mathbb{Z}^{d} \rightarrow \mathbb{R} \). Then the integral

\[
\int_{t}^{t'} V(x(s))ds = \lim_{n \rightarrow \infty} \sum_{n} V(x(t_{k}))(t_{k} - t_{k-1}) = \text{lim}_{n \rightarrow \infty} \sum_{k=1}^{n} (t_{k} - t_{k-1})
\]

is well defined and continuous as a function of \( x \in \mathcal{S}_{1}^{n}(t, t') \). Indeed, \( s \rightarrow V(x(s)) \) is a step function, hence integrable, and the set of points where \( x \in \mathcal{S}_{1}^{n}(t, t') \) has a jump has measure 0. Therefore, if \( \Delta_{x} \) is the set of points of discontinuity of \( x \), \( |\{s \in [t, t'] : d(s, \Delta_{x}) < \epsilon\}| \rightarrow 0 \) as \( \epsilon \rightarrow 0 \). Now, if \( x_{n} \rightarrow x \) in \( \mathcal{S}_{1}^{n}(t, t') \), let \( n \) be so large that \( \rho(x, x_{n}) < \epsilon \), where \( \rho \) denotes the Skorokhod metric,

\[
\rho(x, x') = \inf_{\lambda \in H(t, t')} \|x - x' \circ \lambda\|_{\infty} + \|\lambda - id\|_{\infty}.
\]

(Here \( H(t, t') \) denotes the continuous increasing functions from \( [t, t'] \) onto itself.) Then there exists \( \lambda \in H \) such that \( \|x - x_{n} \circ \lambda\|_{\infty} < \epsilon \) and \( \|\lambda - id\|_{\infty} < \epsilon \). Assuming \( \epsilon < 1 \) we have \( x_{n}(s) = x(s) \) unless \( d(s, \Delta_{x}) < \epsilon \). If \( M = \|V\|_{\infty} \) and taking \( t_{k} = t + k(t' - t) \) with \( 1/n < \epsilon \), we get

\[
\left| \sum_{k=1}^{n} V(x_{k}(t_{k}))(t_{k} - t_{k-1}) - \sum_{k=1}^{n} V(x(t_{k}))(t_{k} - t_{k-1}) \right| \leq 2M \sum_{k=1}^{n} 1_{\{d(t, \Delta_{x}) < \epsilon\}}(t_{k} - t_{k-1}) \rightarrow 0.
\]
Theorem 3.3: Let $H=H_0+V$, where $V: \mathbb{Z}^d \to \mathbb{R}$ is a bounded potential. Then

$$e^{-i(t'-t)H} = \int_{S^T_{[t,t']}} \exp \left[ -i \int_t^{t'} V(x(s)) ds \right] F_{t',t}(dx).$$

Moreover, the matrix elements of $e^{-i(t'-t)H}$ are given by

$$e^{-i(t'-t)H}(\xi', \xi) = \int_{S^T_{[(t,\xi),(t',\xi')]}} \exp \left[ -i \int_t^{t'} V(x(s)) ds \right] F_{t',t}(dx).$$

Proof: We only have to prove that

$$\lim_{n \to \infty} \int e^{-\Sigma_{\psi}^n(s)} F_{t',t}(dx) = e^{-i(t'-t)H},$$

where the integral is over $(\mathbb{Z}^d)_{[t,t']}. This follows from the definition and the Trotter product formula: writing $\varphi_k(\xi) = e^{-i(t_k-t_{k-1})V(\xi)}$, 

$$e^{-\Sigma_{\psi}^n(s)} = (\varphi_n \otimes \cdots \otimes \varphi_1) \circ \pi_{x_0}(x)$$

and hence, with $t_k = t + k(t'-t)/n$ as above,

$$\int e^{-\Sigma_{\psi}^n(s)} F_{t',t}(dx) = \int (\varphi_n \otimes \cdots \otimes \varphi_1) dF_{t',t}^n = M_{\varphi_n} U_{t_{n-1}}^0 \cdots M_{\varphi_1} U_{t_1}^0 = e^{-i(t'-t)H} U(t')_{(t'-t)/n}.$$

By Trotter’s product formula (in fact, the simple form of Theorem XIII.30 of Ref. 19 suffices), the right-hand side tends to $e^{-i(t'-t)(H_0+V)}$. The formula for the matrix elements follows from the fact that $F_{(t',\xi'),(t,\xi)}$ is concentrated on $S^T_{[(t,\xi),(t',\xi')]}$. □

In fact, the Feynman integral formula can be extended to time-dependent potentials: Assume that $V: \mathbb{Z}^d \times [t,t'] \to \mathbb{R}$ is a uniformly bounded potential that depends continuously on the time (i.e., the second variable). A minor modification of the above argument shows that $\int_t^{t'} \langle x(s), s \rangle ds$ is still well defined and continuous as a function of $x \in S^T_{[t,t']}$. We now approximate $V$ by a step function as follows. We subdivide $[t,t']$ into subintervals $[t_k, t_{k+1}]$ as before and put $V^{(n)}(x(s), s) = V(x(t_k), t_k)$ if $t_k \leq s < t_{k+1}$. The solution of the Schrödinger equation

$$i \frac{\partial}{\partial s} \psi_s = (H_0 + V^{(n)}) \psi_s$$

with initial condition $\psi_s^{(0)}$ is obviously given by

$$\psi_s^{(n)} = U_{t_{k+1}}^{(n)} \cdots U_{t_{k-1}}^{(n)} \psi_s^{(0)},$$

where

$$U_s^{(n)} = e^{-i(H_0 + V^{(n)}(\cdot, s))} \text{ if } t_k \leq s < t_{k+1}.$$  

Now, since $V^{(n)} \to V$ in $L^1$-norm,

$$\int_t^{t'} V^{(n)}(x(s), s) ds \to \int_t^{t'} V(x(s), s) ds$$

for every $x \in S^T_{[t,t']}$, and by the bounded convergence theorem,
\[
\int \exp \left[ -i \int_{t}^{t'} V(x(s),s)ds \right] F_{t,t'}(dx) \psi_0 \rightarrow \exp \left[ -i \int_{t}^{t'} V(x(s),s)ds \right] \psi_0.
\]

On the other hand, the solution of (40) converges to that of

\[
i \frac{\partial}{\partial s} \psi_s = (H_0 + V) \psi_s.
\]

This follows from Picard’s method (the method of successive approximations) applied to the corresponding integral equations. We thus have the following.

**Theorem 3.4:** Let \( H = H_0 + V \), where \( V : \mathbb{Z}^d \times [t, t'] \to \mathbb{R} \) is a uniformly bounded potential depending continuously on the time. Then, for any initial condition \( \psi_0 \), the solution of the Schrödinger equation (42) is given by

\[
\psi_{t'} = \int_{\mathbb{Z}^d} \exp \left[ -i \int_{t}^{t'} V(x(s),s)ds \right] F_{t,t'}(dx) \psi_0.
\]

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