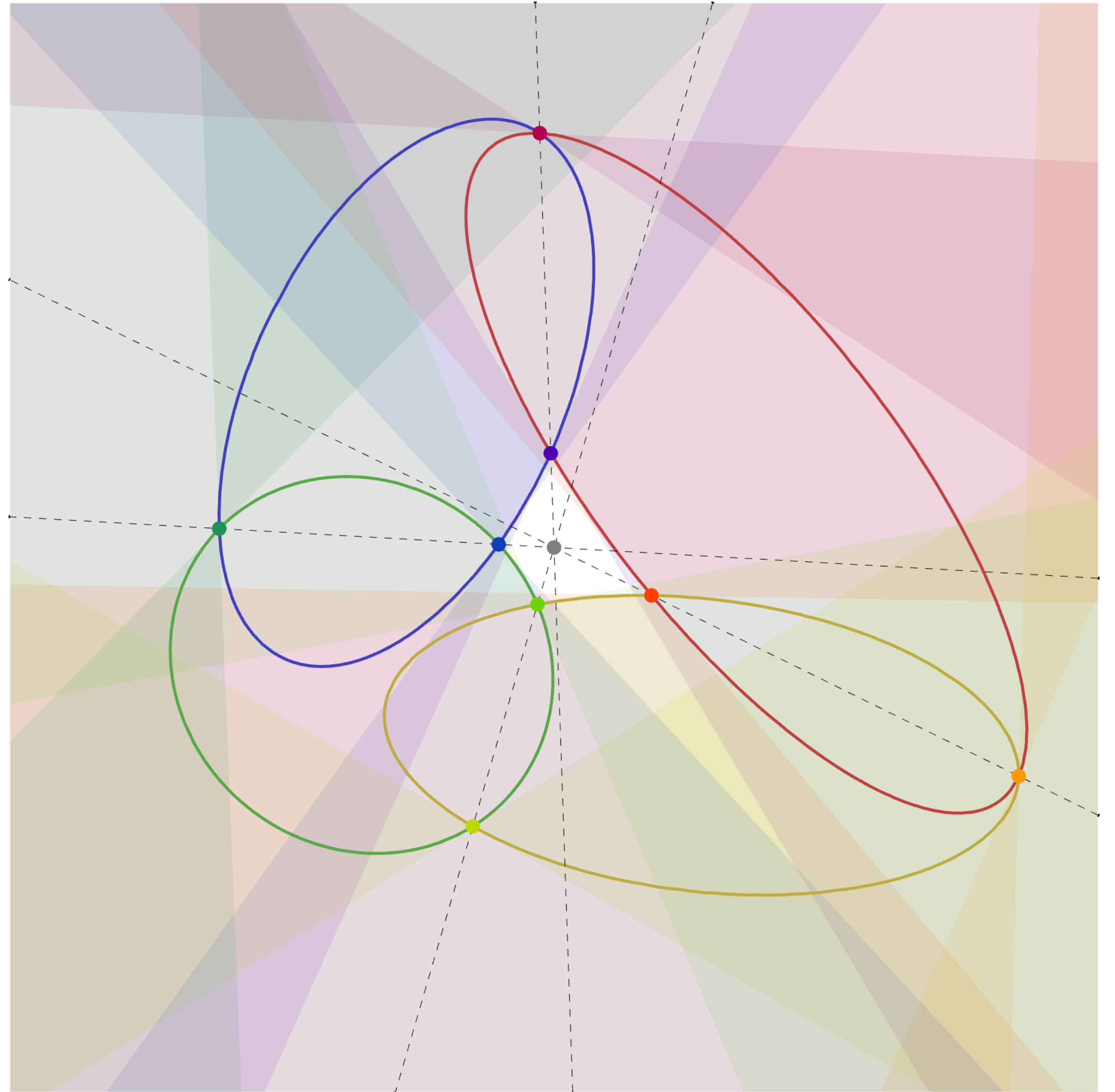


Numerical Integration of Loop Integrals in Momentum Space using Threshold Subtraction

Dario Kermanschah

LoopFest XXI

28 June 2023



Predictions for hadron collisions

$$\sigma \sim \sum_{ab} \int dx_1 dx_2 f_a(x_1) f_b(x_2) d\Pi \mathcal{O}(\Pi) |\mathcal{A}|^2 \quad \mathcal{A}^{(l)} \sim \int dk_1 \dots dk_l \mathcal{F}^{(l)}$$

numerical

numerical!
~~analytical?~~

| | | |
|------|---|-----------|
| LO | $ \mathcal{A}_n^{(0)} ^2$ | |
| NLO | $2 \operatorname{Re} \mathcal{A}_n^{(1)} (\mathcal{A}_n^{(0)})^* + \mathcal{A}_{n+1}^{(0)} ^2$ | automated |
| NNLO | $2 \operatorname{Re} \mathcal{A}_n^{(2)} (\mathcal{A}_n^{(0)})^* + \mathcal{A}_n^{(1)} ^2 + 2 \operatorname{Re} \mathcal{A}_{n+1}^{(1)} (\mathcal{M}_{n+1}^{(0)})^* + \mathcal{A}_{n+2}^{(0)} ^2$ | |

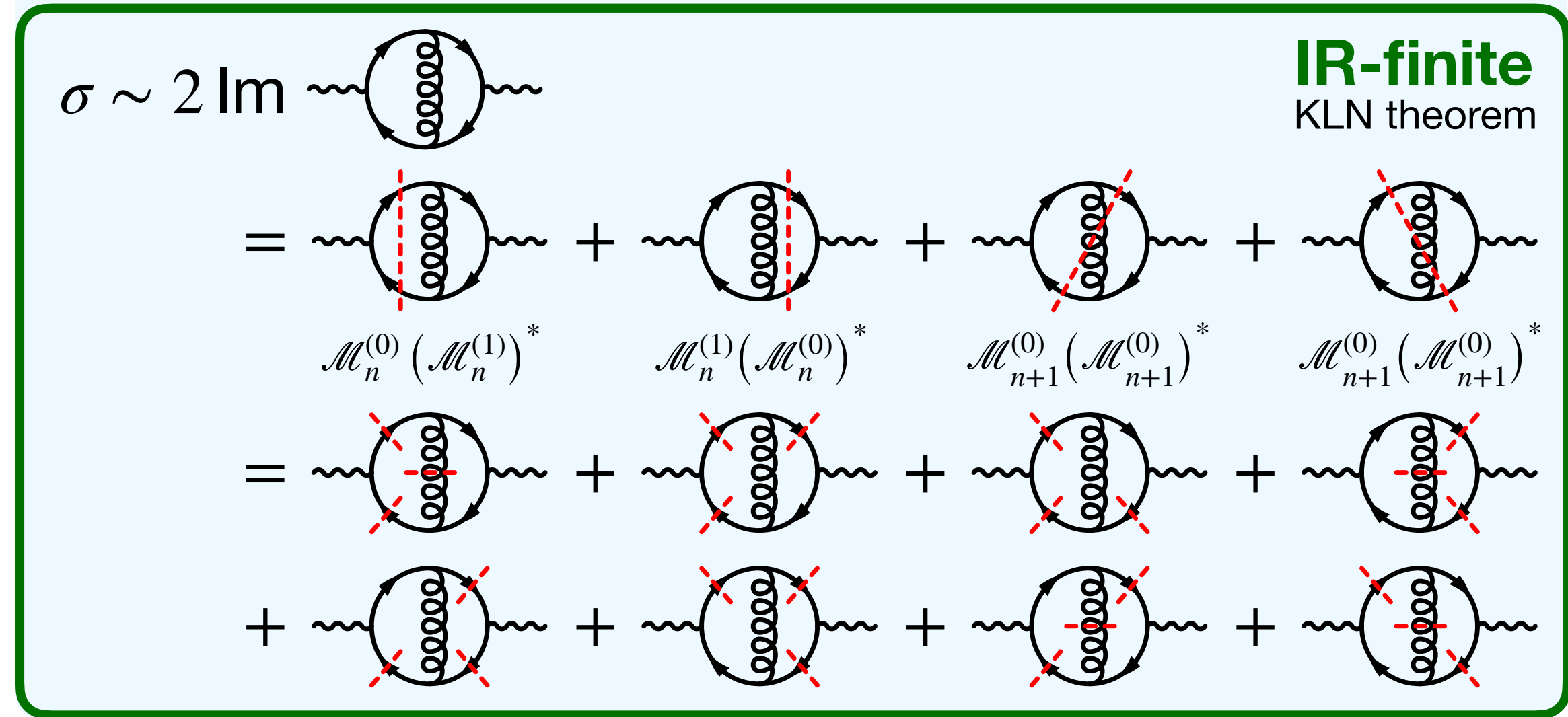
double real-emission:
infrared singularities

- phase space slicing / subtraction of local counterterms
- ↳ rapidly growing number of soft/collinear limits

→ unify loop & phase space integration?
→ locally IR cancellations between real & virtual?

two-loop amplitude:
many two-loop integrals

- IBP reduction to master integrals
- ↳ large systems of equations
- solve master integrals (in dimensional regularisation) using differential equations
 - analytically: using knowledge about function space class of multiple polylogs (MPLs)
 - ↳ new (elliptic) classes at two loops
- numerically: power series ↳ automatable / efficient enough?
→ sidestep using direct numerical integration?

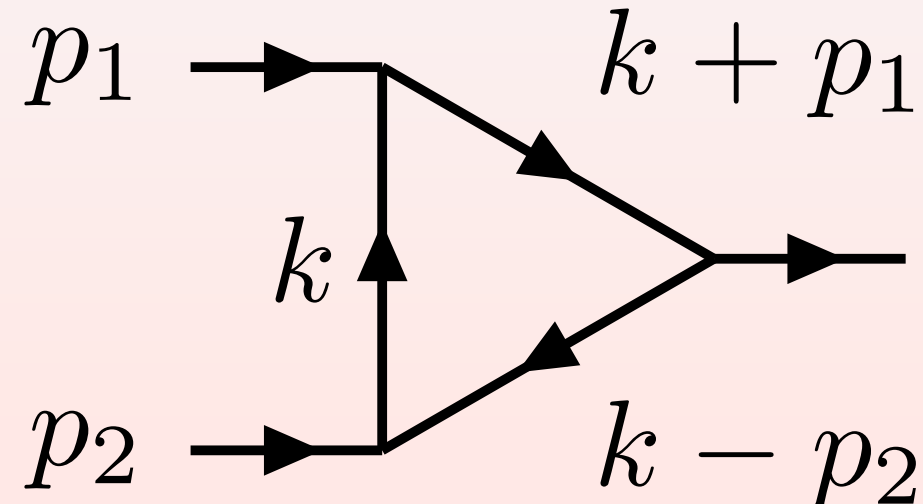


Monte Carlo integration of loop integrals in momentum space?

go to $d = 4$ dimensions

⚠ remove UV and IR singularities

| | | |
|---------------------|--|--|
| | local UV counterterms: | [Bogoliubov, Parasiuk, Hepp, Zimmermann] [Chetyrkin, Tkachov, Smirnov] [Herzog, Ruijl: 1703.03776] |
| Momentum space: | local IR counterterms: | [Nagy, Soper: hep-ph/0308127] [Assadsolimani, Becker, Weinzierl: 0912.1680] |
| | one loop: | [Anastasiou, Haindl, Sterman, Yang, Zeng: 2008.12293] |
| | two loop: | [Anastasiou, Sterman: 2212.12162] |
| | local IR cancellations between real & virtual: | [Soper: hep-ph/9804454, hep-ph/9910292] [Capatti, Hirschi, Pelloni, Ruijl: 2010.01068] |
| Feynman parameters: | Sector Decomposition: | [Binoth, Heinrich: hep-ph/0004013] [Carter, Heinrich: 1011.5493] [Smirnov, Tentyukov: 0807.4129] |



$$= \lim_{\epsilon \rightarrow 0} \int \frac{d^4 k}{(2\pi)^4} \frac{1}{k^2 - m^2 + i\epsilon} \frac{1}{(k + p_1)^2 - m^2 + i\epsilon} \frac{1}{(k - p_2)^2 - m^2 + i\epsilon}$$

⚡ poles in the integration domain

✓ causal prescription

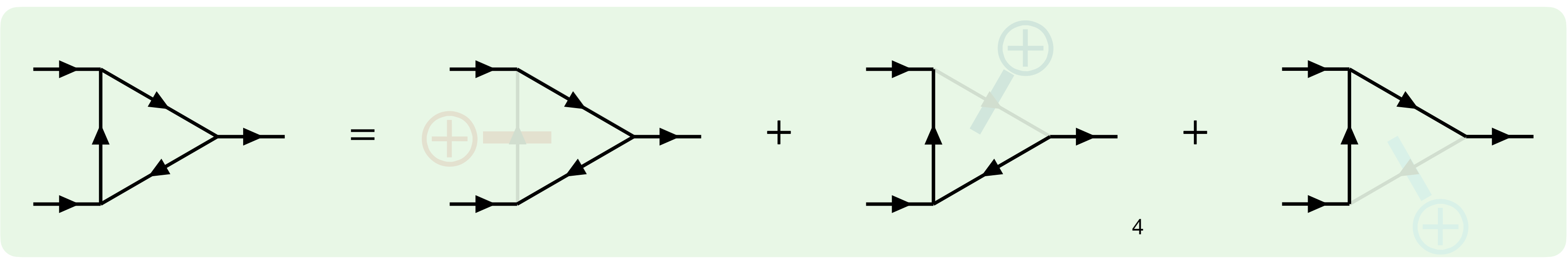
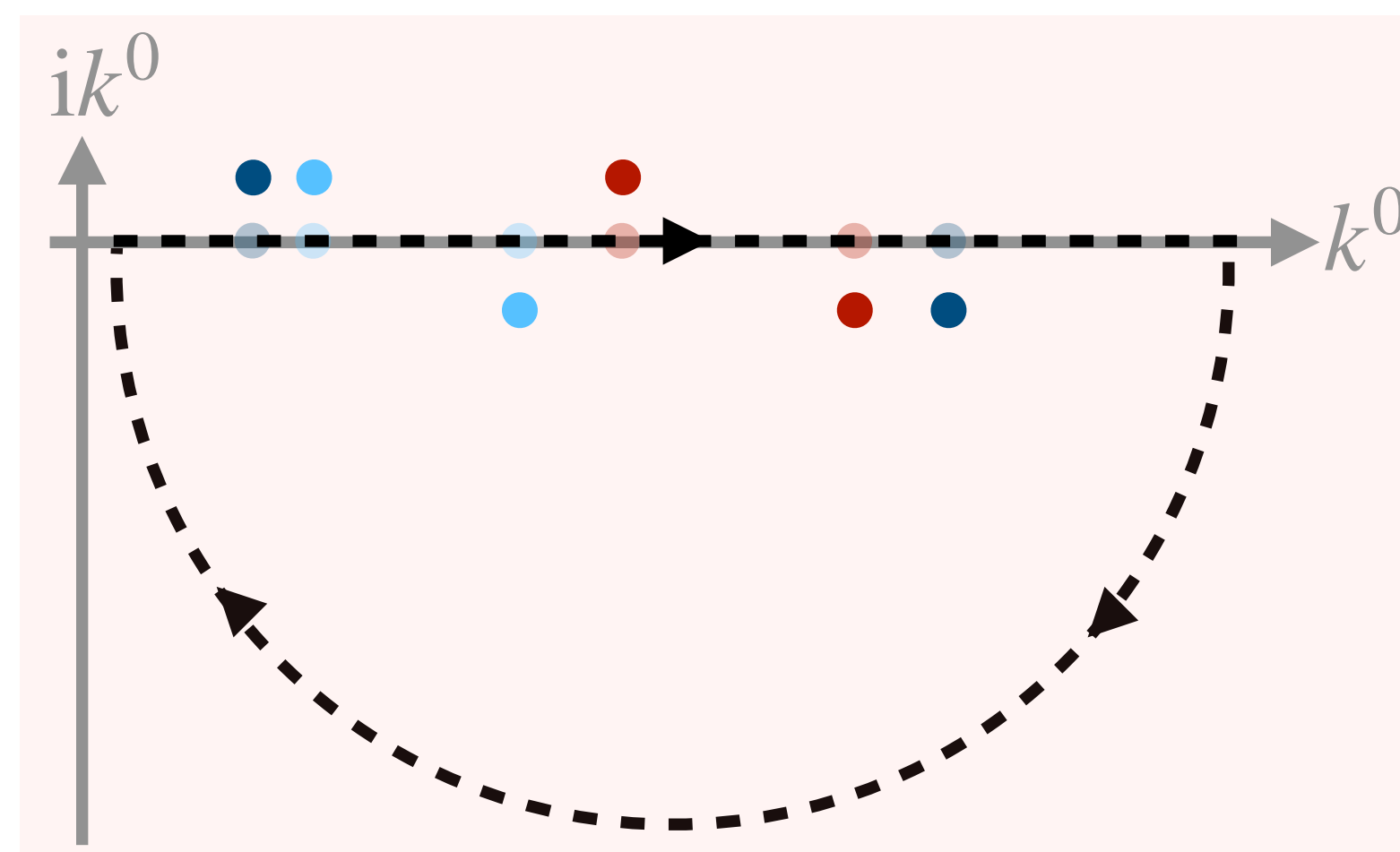
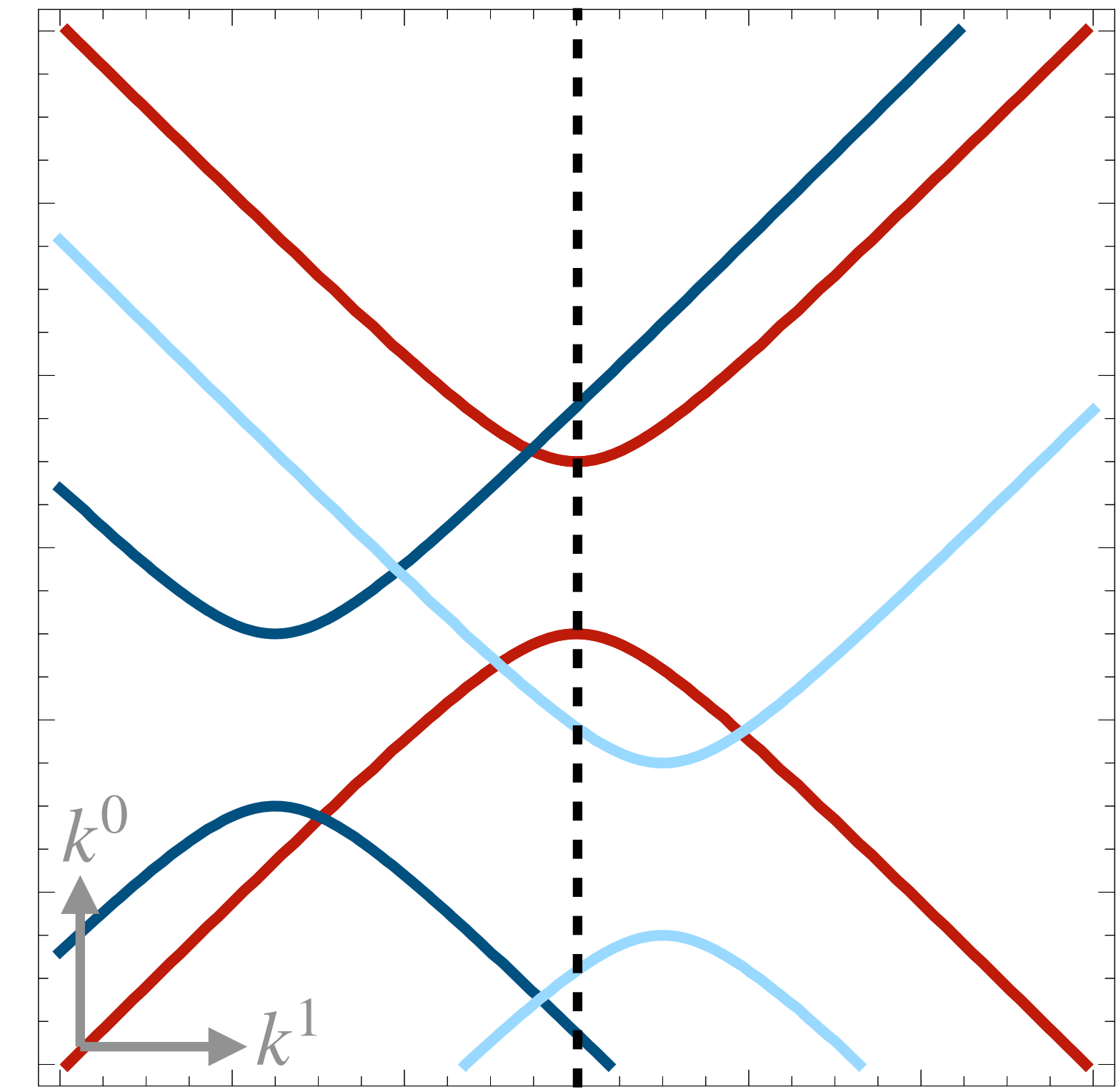
⚠ implement causal prescription for numerical integration?

Loop-Tree Duality (residue theorem for loop energies)

[Catani, Gleisberg, Krauss, Rodrigo, Winter: 0804.3170]

$$\begin{aligned}
 & \text{Diagram} = \lim_{\epsilon \rightarrow 0} \int \frac{d^4 k}{(2\pi)^4} \frac{1}{k^2 - m^2 + i\epsilon} \frac{1}{(k + p_1)^2 - m^2 + i\epsilon} \frac{1}{(k - p_2)^2 - m^2 + i\epsilon} \\
 &= \lim_{\epsilon \rightarrow 0} \int \frac{d^3 \vec{k}}{(2\pi)^3} \int \frac{dk^0}{(2\pi)} \frac{1}{k^0 - E_3} \frac{1}{k^0 + E_3} \frac{1}{(k^0 + p_1^0) - E_1} \frac{1}{(k^0 + p_1^0) + E_1} \frac{1}{(k^0 - p_2^0) - E_2} \frac{1}{(k^0 - p_2^0) + E_2} \\
 &= -i \lim_{\epsilon \rightarrow 0} \int \frac{d^3 \vec{k}}{(2\pi)^3} \left[\frac{1}{2E_3} \frac{1}{(E_3 + p_1^0)^2 - E_1^2} \frac{1}{(E_3 - p_2^0)^2 - E_2^2} \right. \\
 &\quad + \frac{1}{(E_1 - p_1)^2 - E_3^2} \frac{1}{2E_1} \frac{1}{(E_1 - p_1 - p_2^0)^2 - E_2^2} \\
 &\quad \left. + \frac{1}{(E_2 + p_2^0)^2 - E_3^2} \frac{1}{(E_2 + p_2^0 + p_1^0)^2 - E_1^2} \frac{1}{2E_2} \right]
 \end{aligned}$$

$$\begin{aligned}
 E_1 &= \sqrt{(\vec{k} + \vec{p}_1)^2 + m^2 - i\epsilon} \\
 E_2 &= \sqrt{(\vec{k} - \vec{p}_2)^2 + m^2 - i\epsilon} \\
 E_3 &= \sqrt{\vec{k}^2 + m^2 - i\epsilon}
 \end{aligned}$$

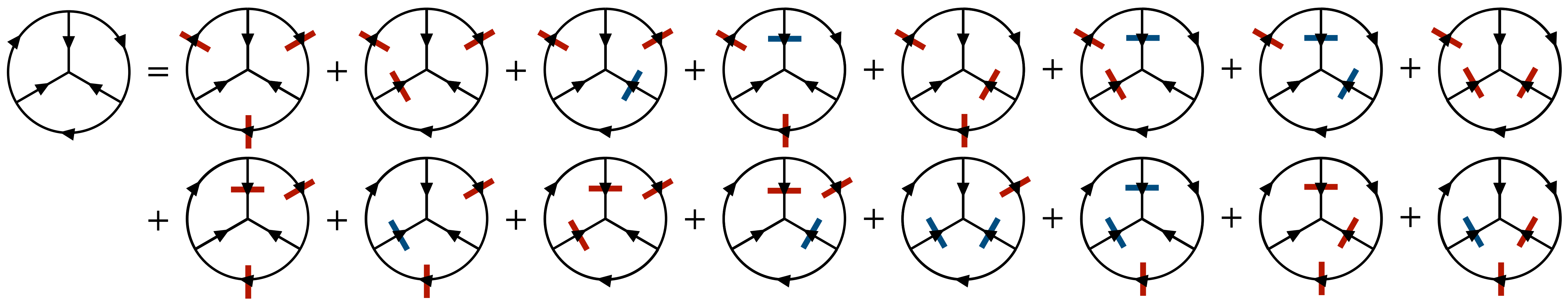
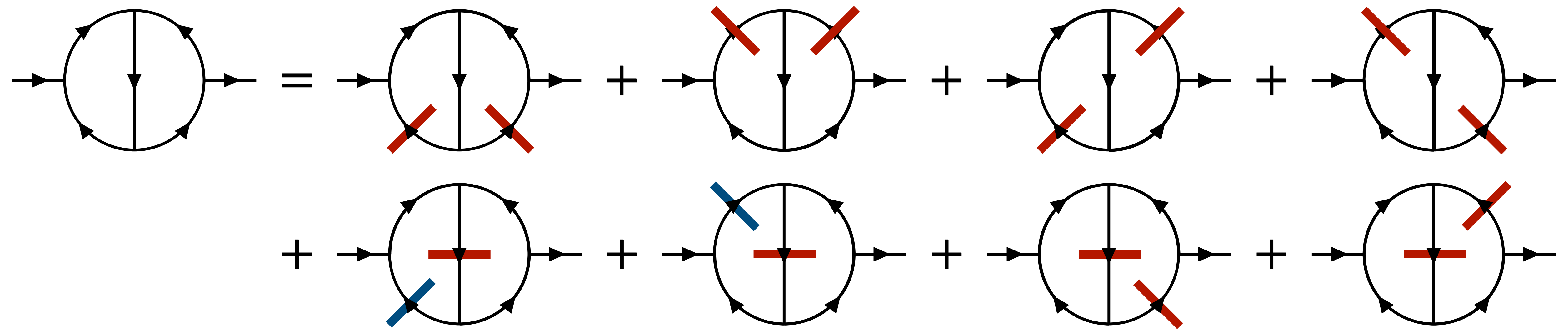
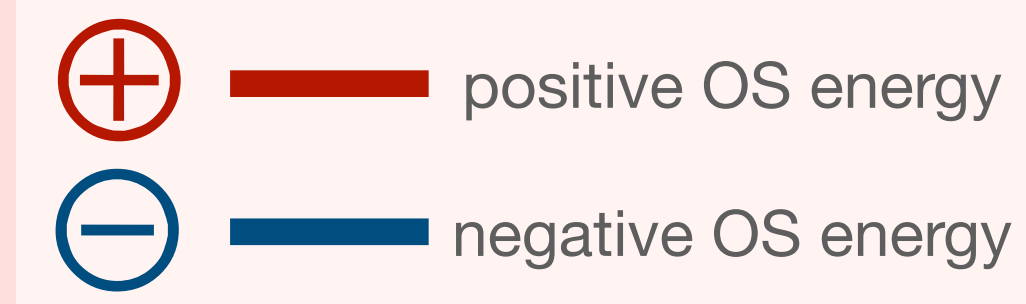


Loop-Tree Duality beyond one loop

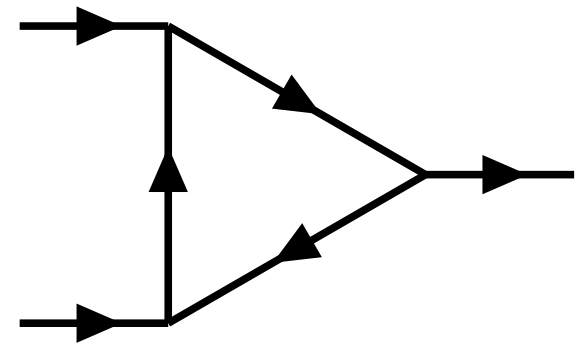
[Capatti, Hirschi, DK, Ruijl: 1906.06138]

[Runkel, Szor, Vesga, Weinzierl: 1902.02135]

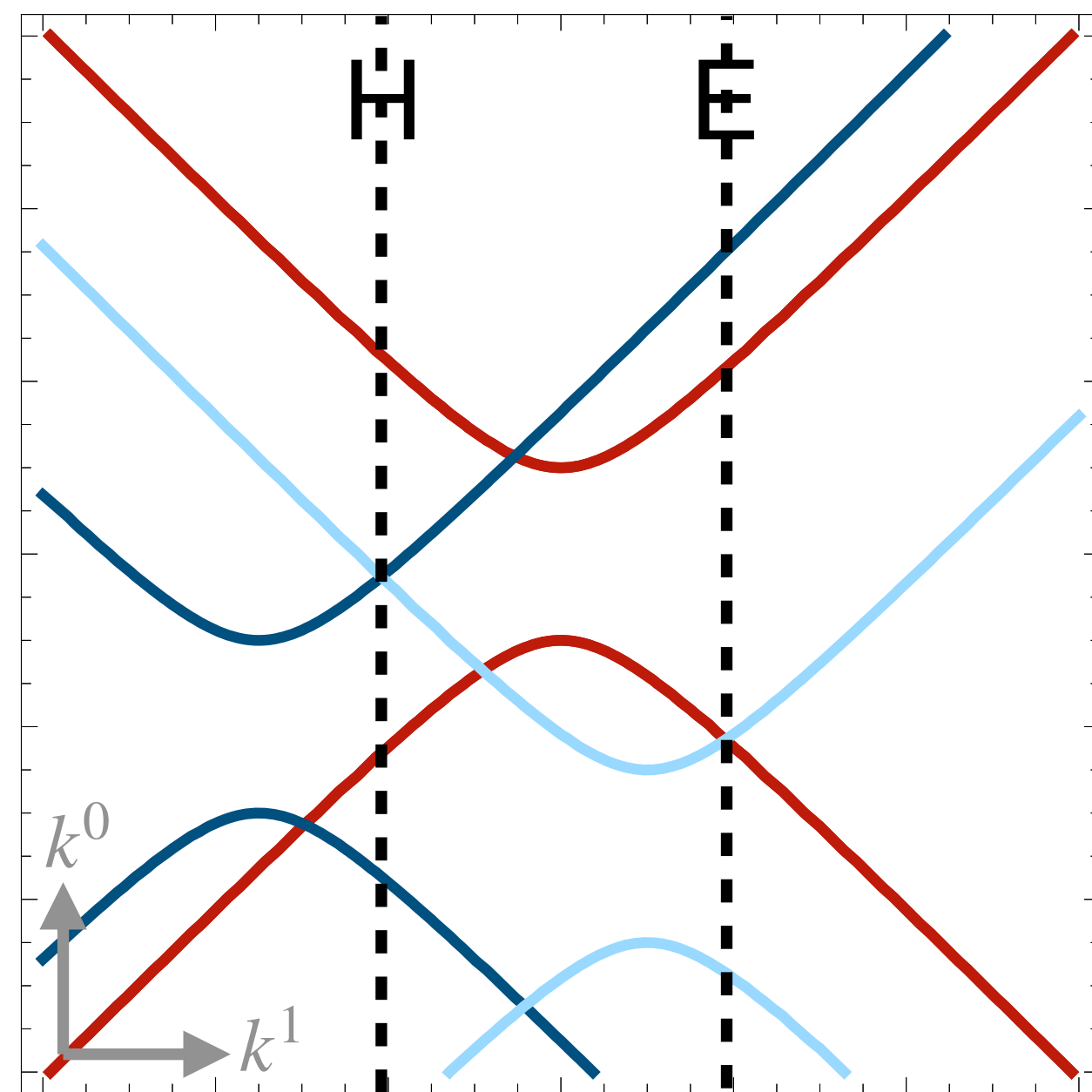
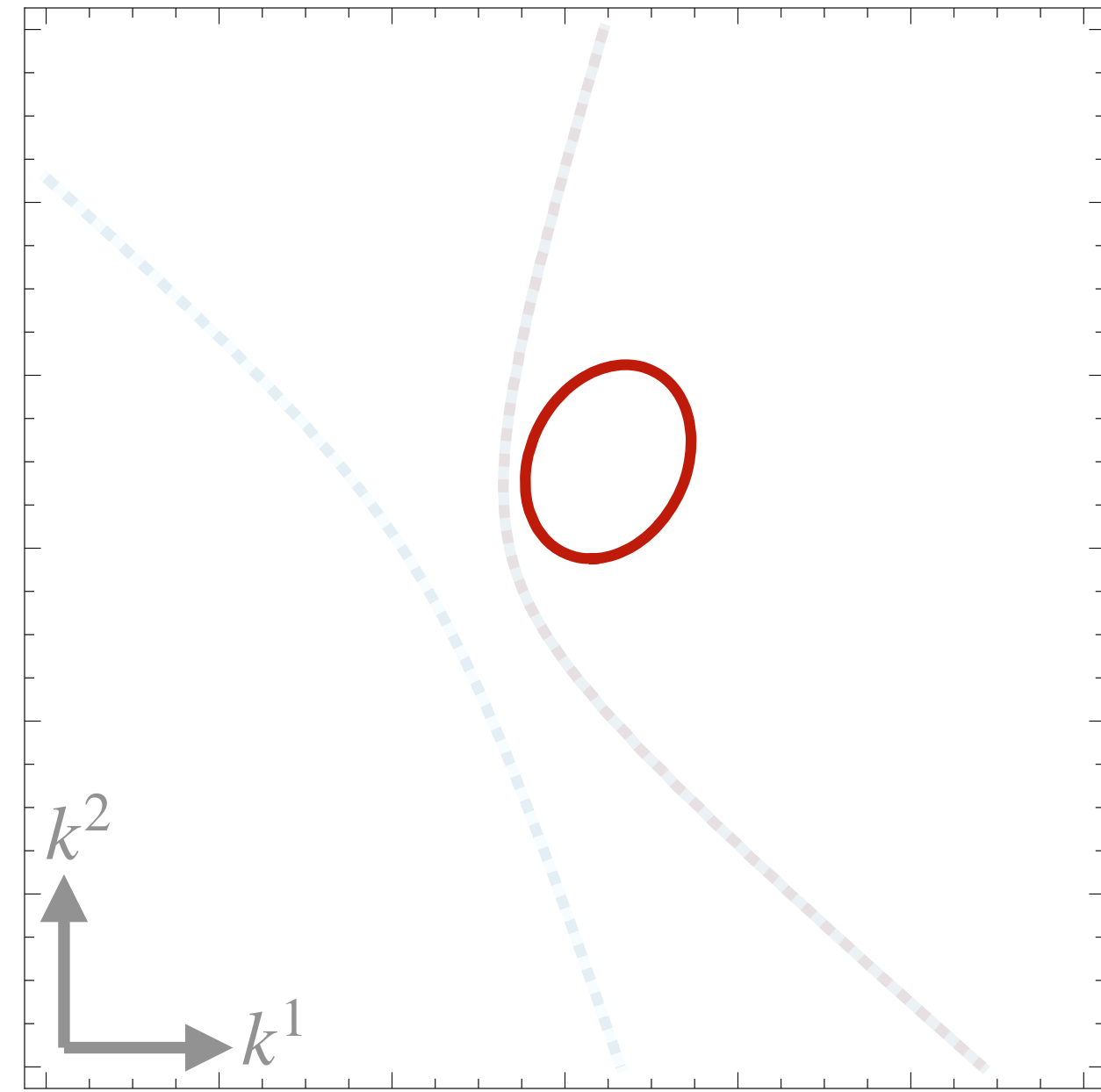
[Aguilera-Verdugo, Driencourt-Mangin, Hernandez-Pinto, Plenter, Ramirez-Uribe, Renteria-Olivo, Rodrigo, Sborlini, Bobadilla, Tracz: 2001.03564]



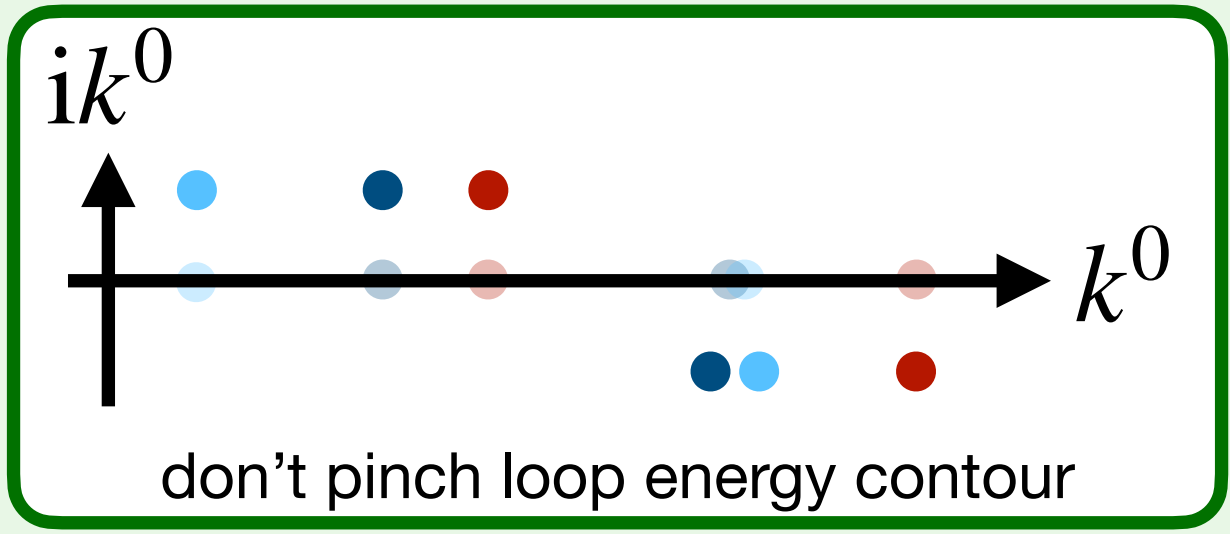
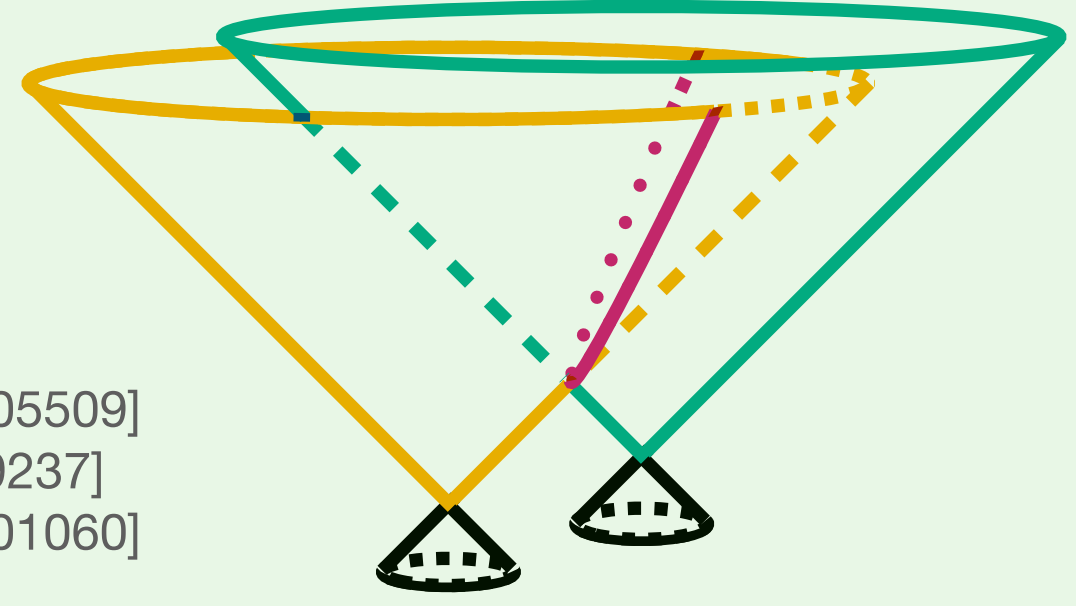
Monte Carlo integration of LTD? Remaining singularities!



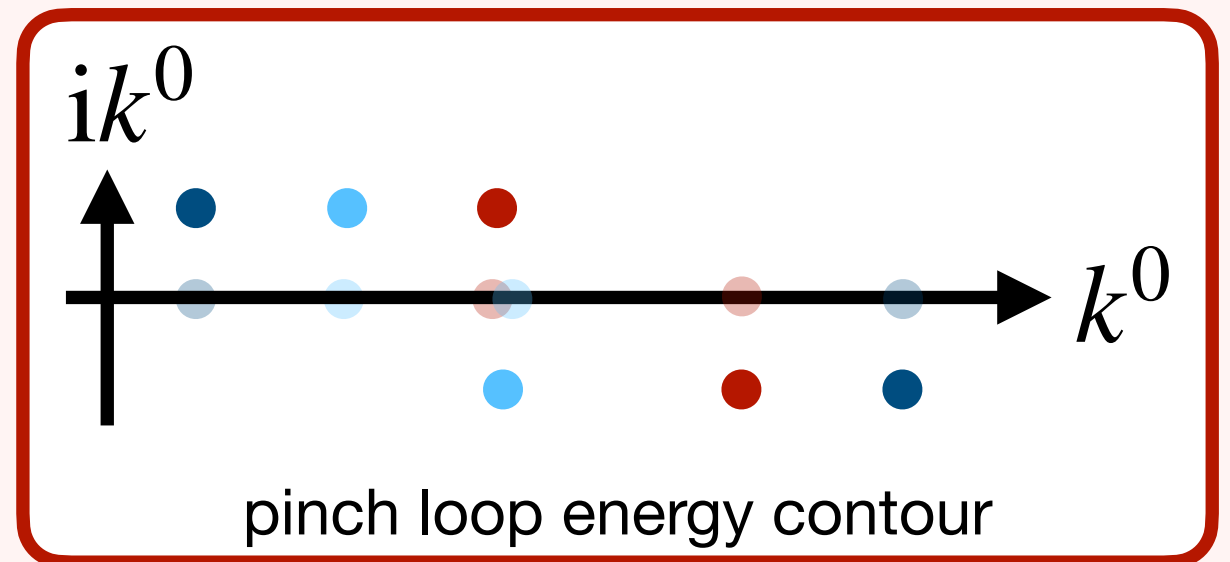
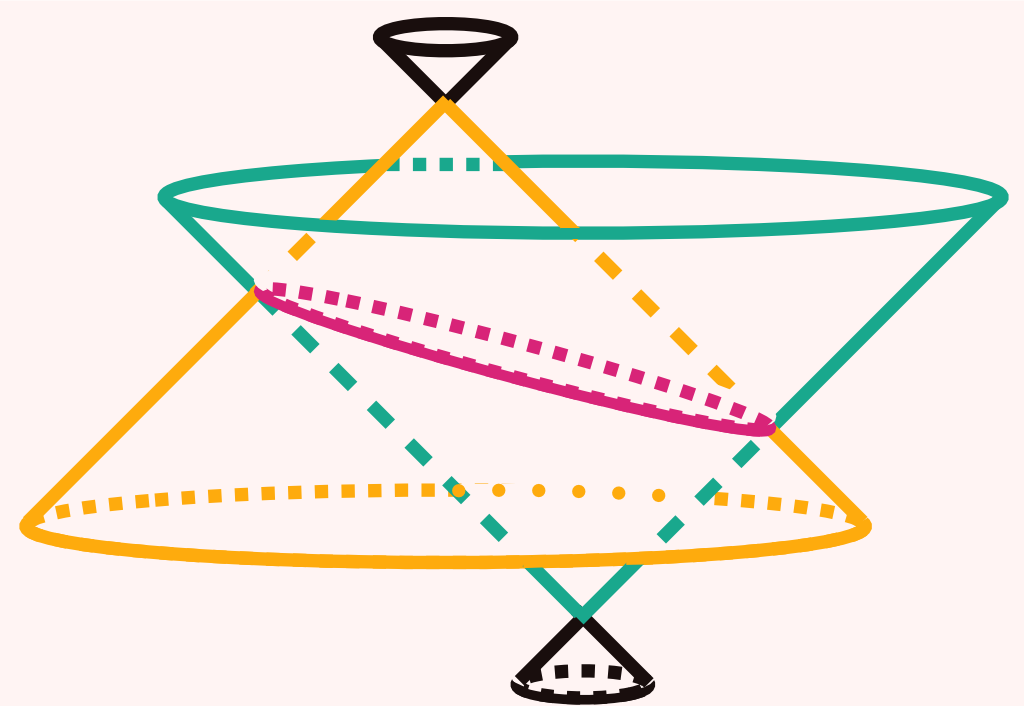
$$= -i \lim_{\epsilon \rightarrow 0} \int \frac{d^3 \vec{k}}{(2\pi)^3} \left[\frac{1}{2E_3} \frac{1}{E_3 - E_1 + p_1^0} \frac{1}{E_3 + E_1 + p_1^0} \frac{1}{E_3 - E_2 - p_2^0} \frac{1}{E_3 + E_2 - p_2^0} \right. \\ + \frac{1}{E_1 - E_3 - p_1} \frac{1}{E_1 + E_3 - p_1} \frac{1}{2E_1} \frac{1}{E_1 - E_2 - p_1 - p_2^0} \frac{1}{E_1 + E_2 - p_1 - p_2^0} \\ \left. + \frac{1}{E_2 - E_3 + p_2^0} \frac{1}{E_2 + E_3 + p_2^0} \frac{1}{E_2 - E_1 + p_2^0 + p_1^0} \frac{1}{E_2 + E_1 + p_2^0 + p_1^0} \frac{1}{2E_2} \right]$$



Hyperboloid
spurious singularities
 cause numerical instabilities
 → remove with
 causal LTD [Capatti, Hirschi, **DK**, Pelloni, Ruijl: 2009.05509]
 TOPT [Sborlini: 2102.05062] [Bobadilla: 2103.09237]
 CFF [Capatti: 2211.09653]



Ellipsoid
threshold singularities
 treated before numerical integration
 → contour deformation or subtraction



Monte Carlo numerical integration with poles

$$\lim_{\epsilon \rightarrow 0} \int_0^1 \frac{6x^3 dx}{x - \frac{1}{2} + i\epsilon} = 5 - \frac{3}{4}i\pi$$

contour deformation

$$\mathbb{R} \rightarrow \mathbb{C}$$

use $\frac{1}{x - x_0 + i\epsilon} = \text{PV} \frac{1}{x - x_0} - i\pi\delta(x_0)$ **& evaluate Cauchy Principal Value**

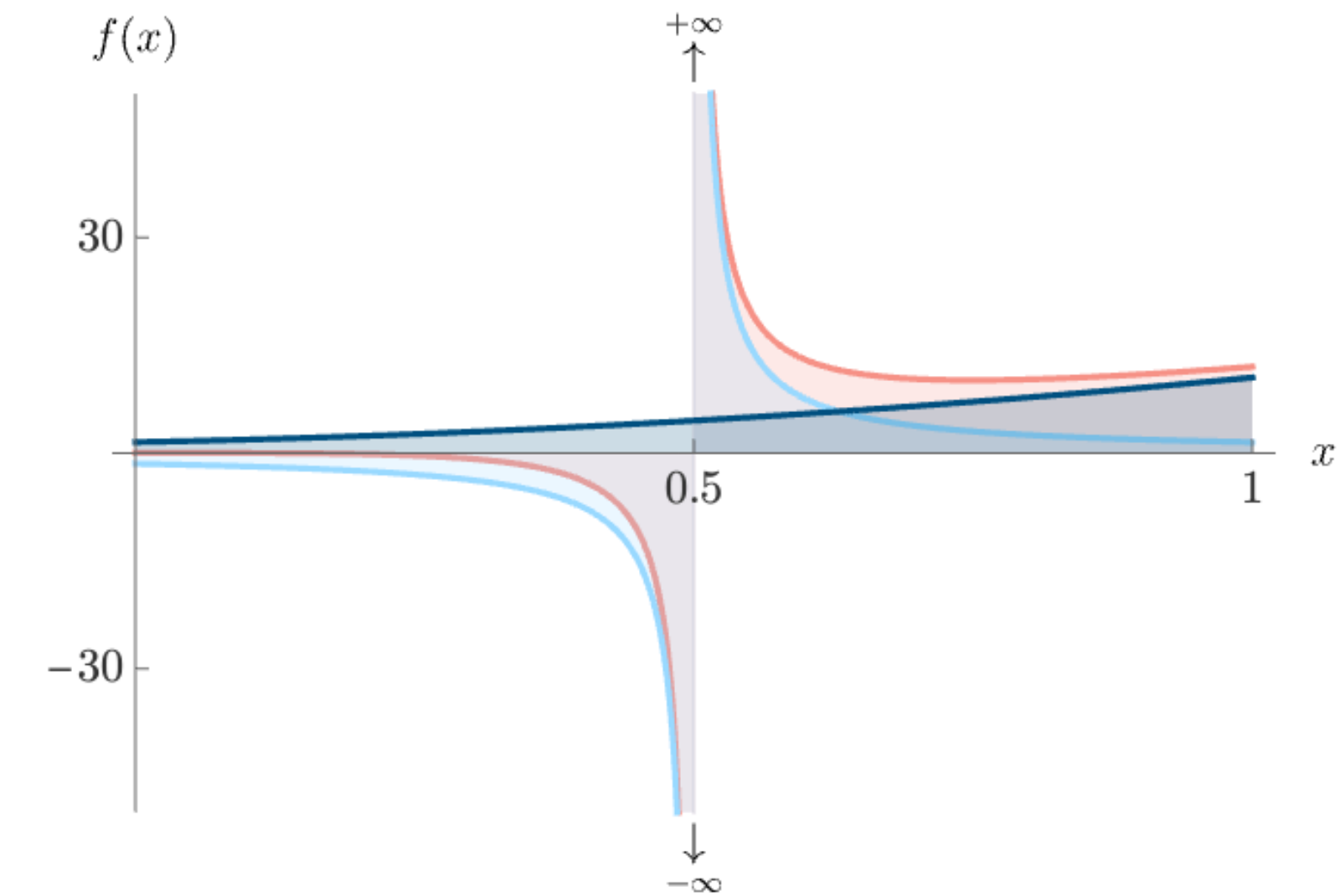
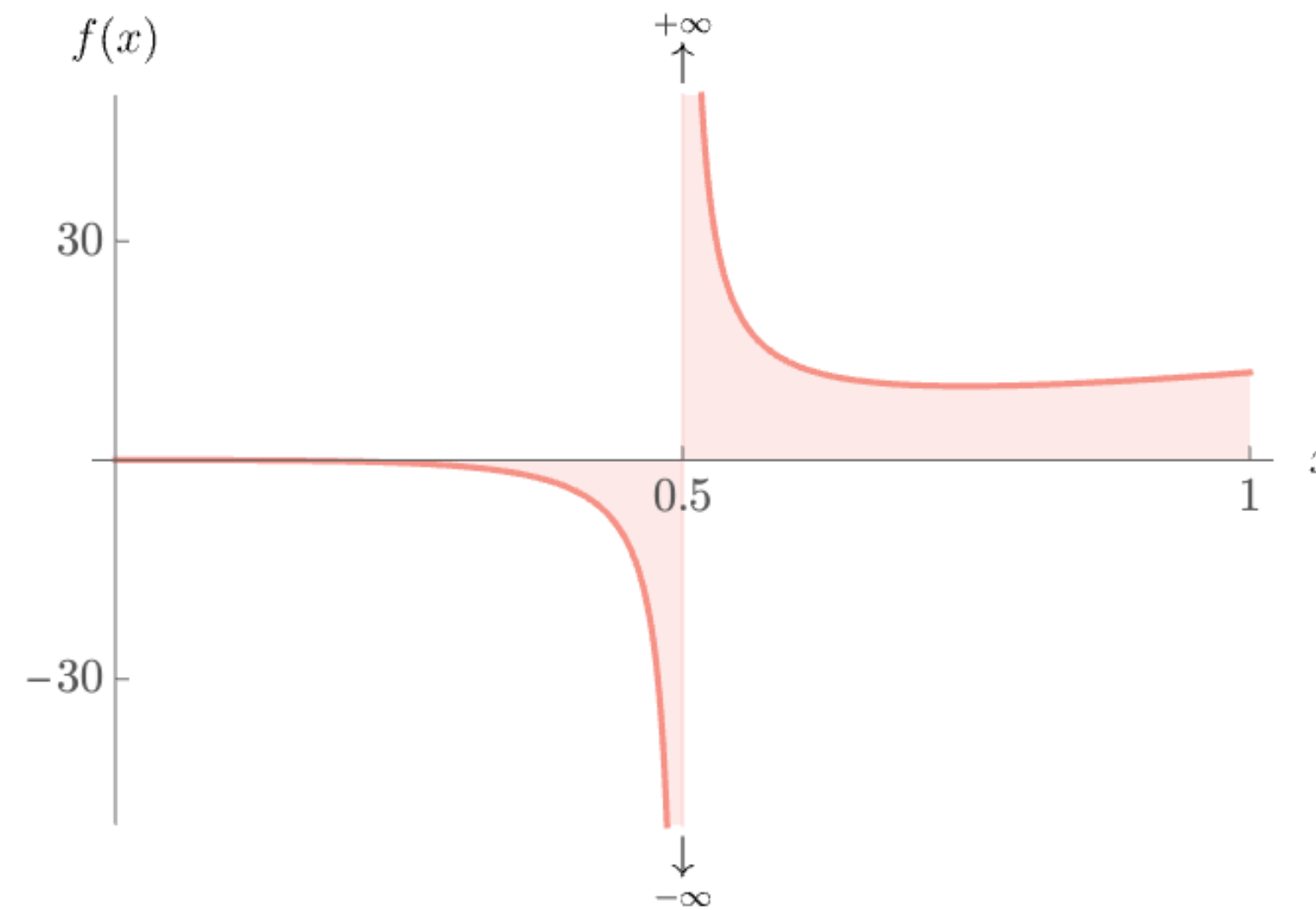
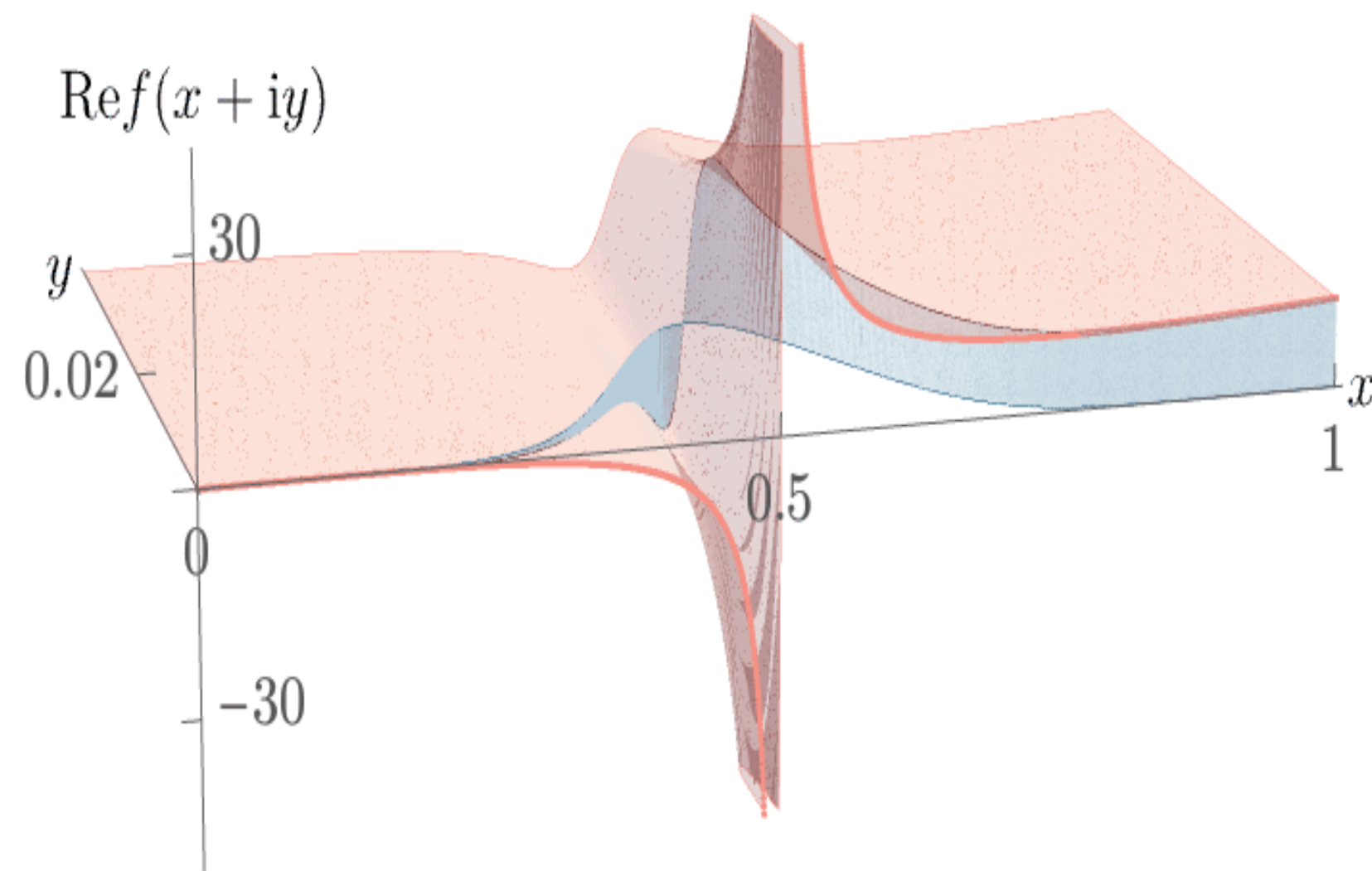
symmetric evaluation

infinities cancel

subtraction

$$f_{\text{ct}}(x) = \frac{3}{4} \frac{1}{x - \frac{1}{2}} \quad \text{PV} \int_0^1 f_{\text{ct}}(x) dx = 0$$

$f(x) - f_{\text{ct}}(x) = \text{function without poles}$



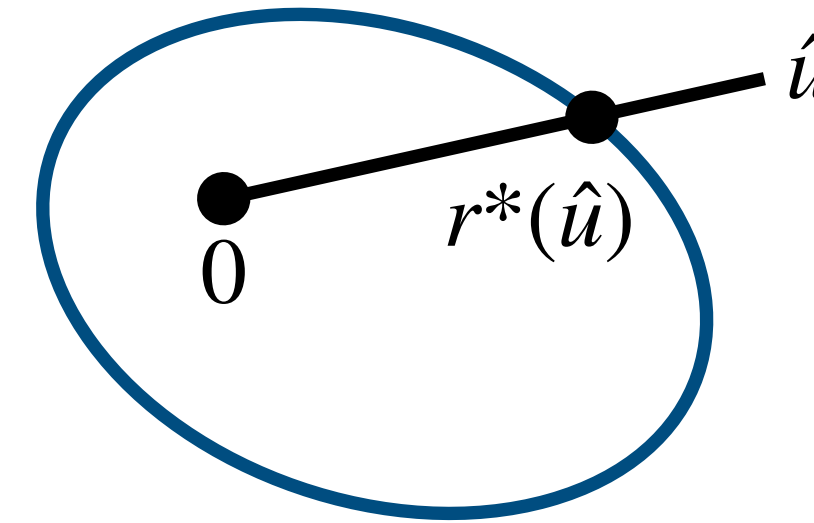
Subtraction of threshold singularities

Idea

$$\mathcal{F}_{\text{LTD}}(\vec{k}) = \frac{F(\vec{k})}{\mathcal{E}} \quad \vec{k} = r\hat{u}$$

$$r^2 \mathcal{F}_{\text{LTD}}(r\hat{u}) = \frac{\text{residue } R_{\mathcal{E}}(\hat{u})}{\underbrace{r - r^*(\hat{u})}_{\sim \text{CT}_{\mathcal{E}}(r, \hat{u})}} + \mathcal{O}((r - r^*(\hat{u}))^0)$$

$$\mathcal{E} \equiv E_i + E_j - p_i^0 + p_j^0 = 0$$



solve for $r^*(\hat{u})$
analytically (one loop)
or numerically (multi-loop)

$$\frac{1}{x - x_0 + i\epsilon} = \text{PV} \frac{1}{x - x_0} - i\pi\delta(x_0) \Rightarrow \int dr \text{CT}_{\mathcal{E}}(r, \hat{u}) = -i\pi R_{\mathcal{E}}(\hat{u})$$

$$\text{Re } I = - \int_{S^{3n-1}} \frac{d^{3n-1}\hat{u}}{(2\pi)^{3n}} \int_0^\infty dr \left(r^2 \mathcal{F}_{\text{LTD}}(r\hat{u}) - \sum_{\mathcal{E} \in E_0} \text{CT}_{\mathcal{E}}(r, \hat{u}) \right)$$

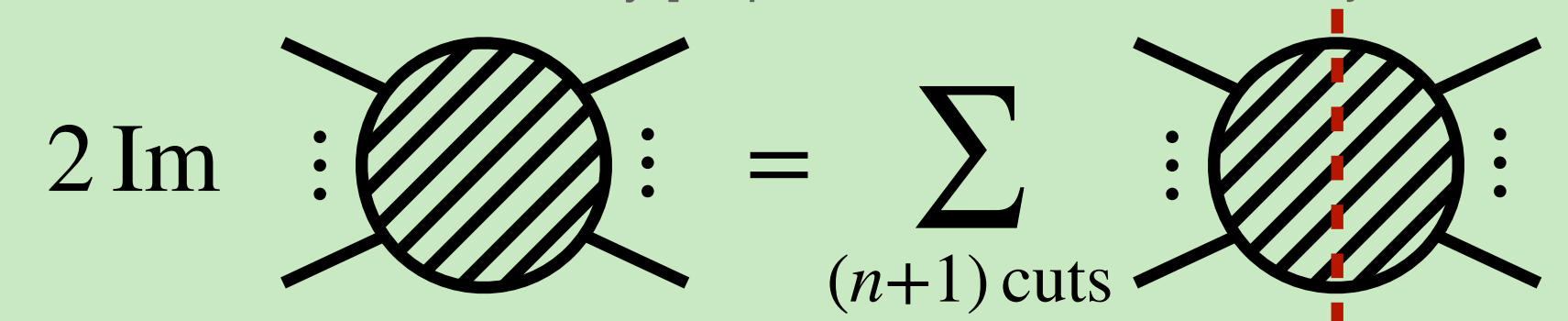
$$2 \text{Im } A(i \rightarrow f) = \sum_x \int d\Pi_x A(i \rightarrow x) A^*(f \rightarrow x)$$

locally finite representation of generalised optical theorem
(including local IR cancellations)

similar to:
[Soper: hep-ph/9804454, hep-ph/9910292]

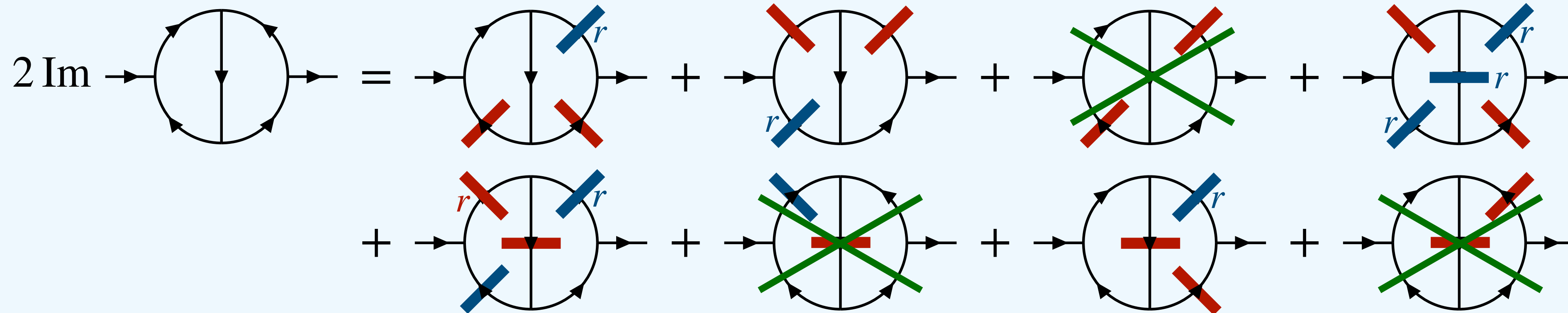
Local Unitarity [Capatti, Hirschi, Pelloni, Ruijl: 2010.01068]

$$\text{Im } I = - \frac{1}{2} \int_{S^{3n-1}} \frac{d^{3n-1}\hat{u}}{(2\pi)^{3n-1}} \sum_{\mathcal{E} \in E_0} R_{\mathcal{E}}(\hat{u}) \quad \text{! residue} \Leftrightarrow \text{cut propagator}$$



Subtraction of threshold singularities

Local alignment of singularities: Identify all thresholds for $p^0 > 0$ and parameterise in r



→ Optical theorem but IR- and threshold singularities cancel *locally* among the summands!

$$\text{Re } I = - \int_{S^{3n-1}} \frac{d^{3n-1} \hat{u}}{(2\pi)^{3n}} \int_0^\infty dr \left(r^2 \mathcal{F}_{\text{LTD}}(r\hat{u}) - \sum_{\mathcal{E} \in E_0} \text{CT}_{\mathcal{E}}(r, \hat{u}) \right)$$

$$2 \text{Im } A(i \rightarrow f) = \sum_x \int d\Pi_x A(i \rightarrow x) A^*(f \rightarrow x)$$

locally finite representation of generalised optical theorem (including local IR cancellations)

similar to:

[Soper: hep-ph/9804454, hep-ph/9910292]

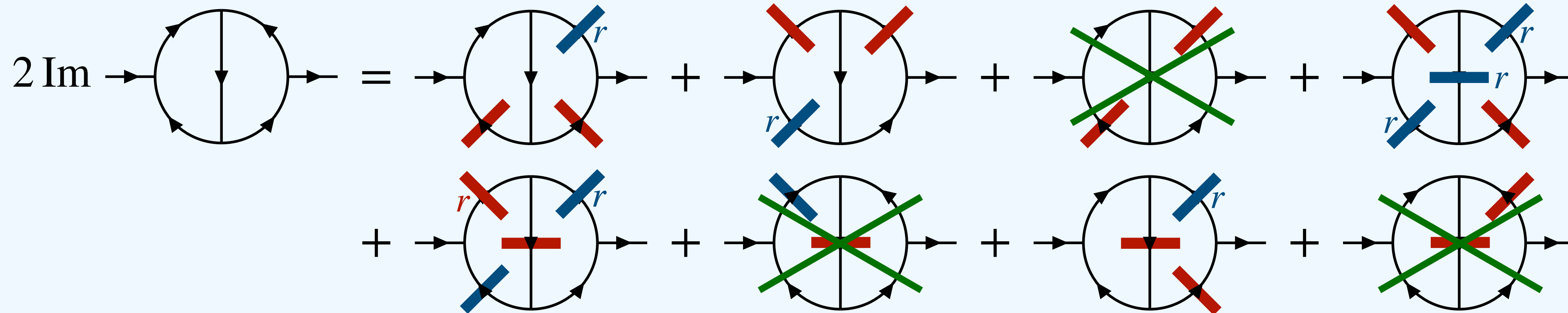
Local Unitarity [Capatti, Hirschi, Pelloni, Ruijl: 2010.01068]

$$\text{Im } I = - \frac{1}{2} \int_{S^{3n-1}} \frac{d^{3n-1} \hat{u}}{(2\pi)^{3n-1}} \sum_{\mathcal{E} \in E_0} R_{\mathcal{E}}(\hat{u}) \quad \text{! residue} \Leftrightarrow \text{cut propagator}$$

$$2 \text{Im} \left[\text{diagram with shaded circle and four external lines} \right] = \sum_{(n+1) \text{ cuts}} \left[\text{diagram with shaded circle, four external lines, and a vertical dashed red line} \right]$$

Subtraction of threshold singularities

Local alignment of singularities: Identify all thresholds for $p^0 > 0$ and parameterise in r



→ Optical theorem but IR- and threshold singularities cancel *locally* among the summands!

representation depends on parameterisation

only valid if poles **never pinch** the r -contour

in particular if origin of spherical coordinates **inside all ellipsoids**

$$\text{Re } I = - \int_{S^{3n-1}} \frac{d^{3n-1} \hat{u}}{(2\pi)^{3n}} \int_0^\infty dr \left(r^2 \mathcal{F}_{\text{LTD}}(r\hat{u}) - \sum_{\mathcal{E} \in E_0} \text{CT}_{\mathcal{E}}(r, \hat{u}) \right)$$

$$2 \text{Im } A(i \rightarrow f) = \sum_x \int d\Pi_x A(i \rightarrow x) A^*(f \rightarrow x)$$

locally finite representation of generalised optical theorem (including local IR cancellations)

similar to:
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Local Unitarity [Capatti, Hirschi, Pelloni, Ruijl: 2010.01068]

$$\text{Im } I = - \frac{1}{2} \int_{S^{3n-1}} \frac{d^{3n-1} \hat{u}}{(2\pi)^{3n-1}} \sum_{\mathcal{E} \in E_0} R_{\mathcal{E}}(\hat{u})$$

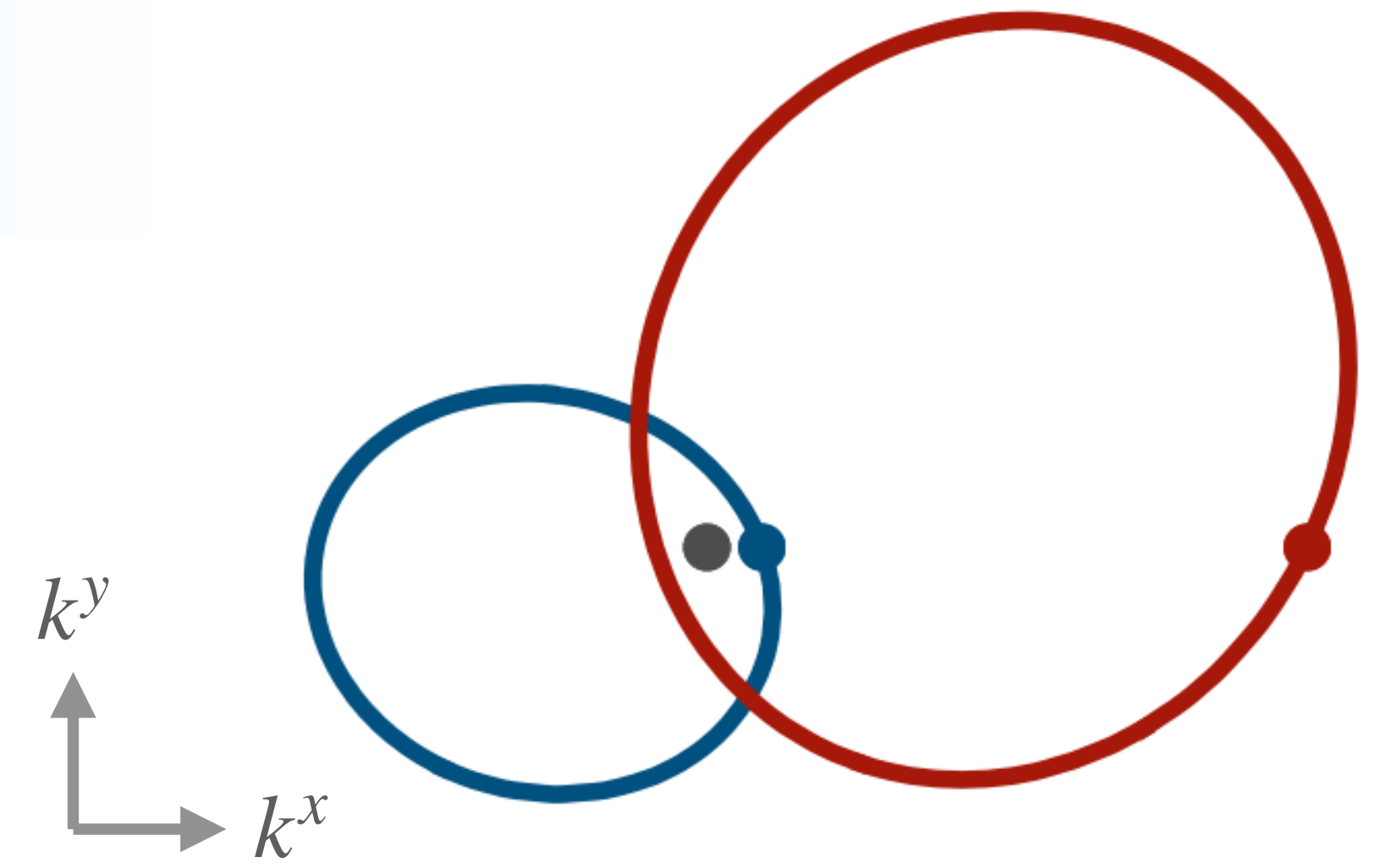
⚠ residue ⇔ cut propagator

$$2 \text{Im} \left[\text{Diagram with shaded circle and external lines} \right] = \sum_{(n+1) \text{ cuts}} \left[\text{Diagram with shaded circle, external lines, and a vertical dashed red line} \right]$$

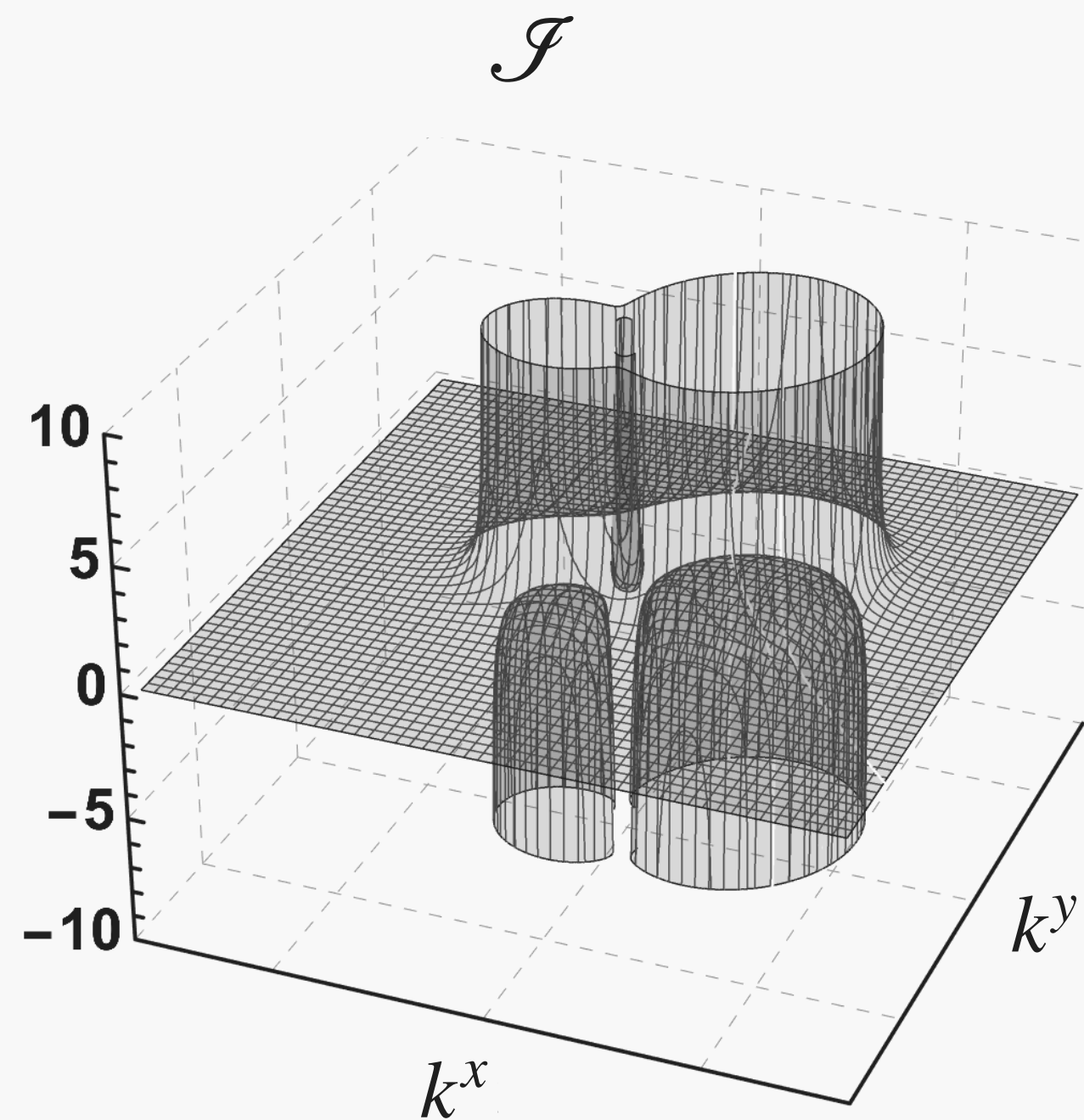
Overlaps of threshold singularities

Construct a counterterm for each threshold

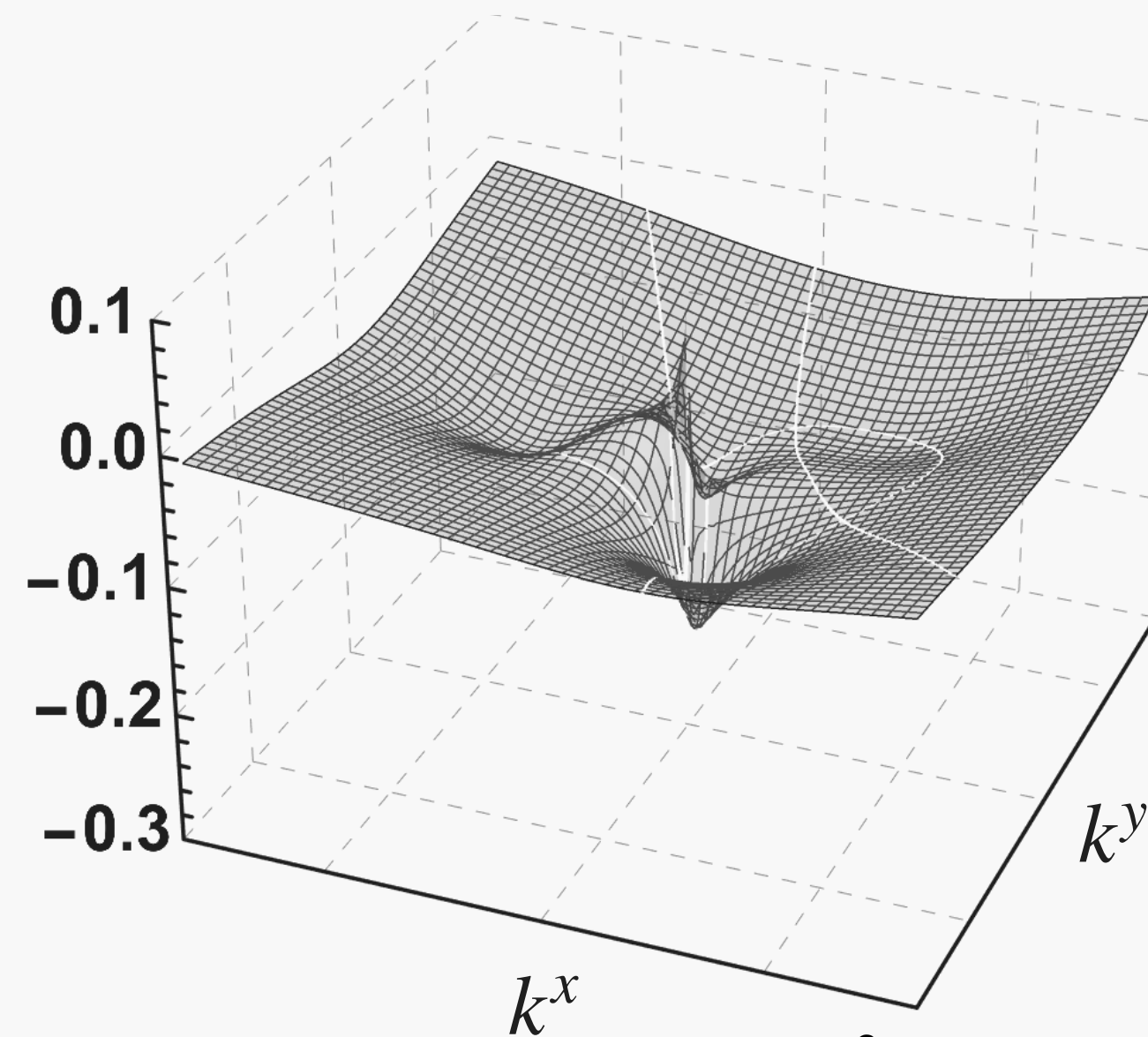
$$\text{CT}_{\circlearrowleft} \propto \frac{\text{Res}_{\circlearrowleft}[\mathcal{F}]}{r - r_{\circlearrowleft}^*} \quad \text{CT}_{\circlearrowright} \propto \frac{\text{Res}_{\circlearrowright}[\mathcal{F}]}{r - r_{\circlearrowright}^*}$$



Real Part (Cauchy Principal Value)

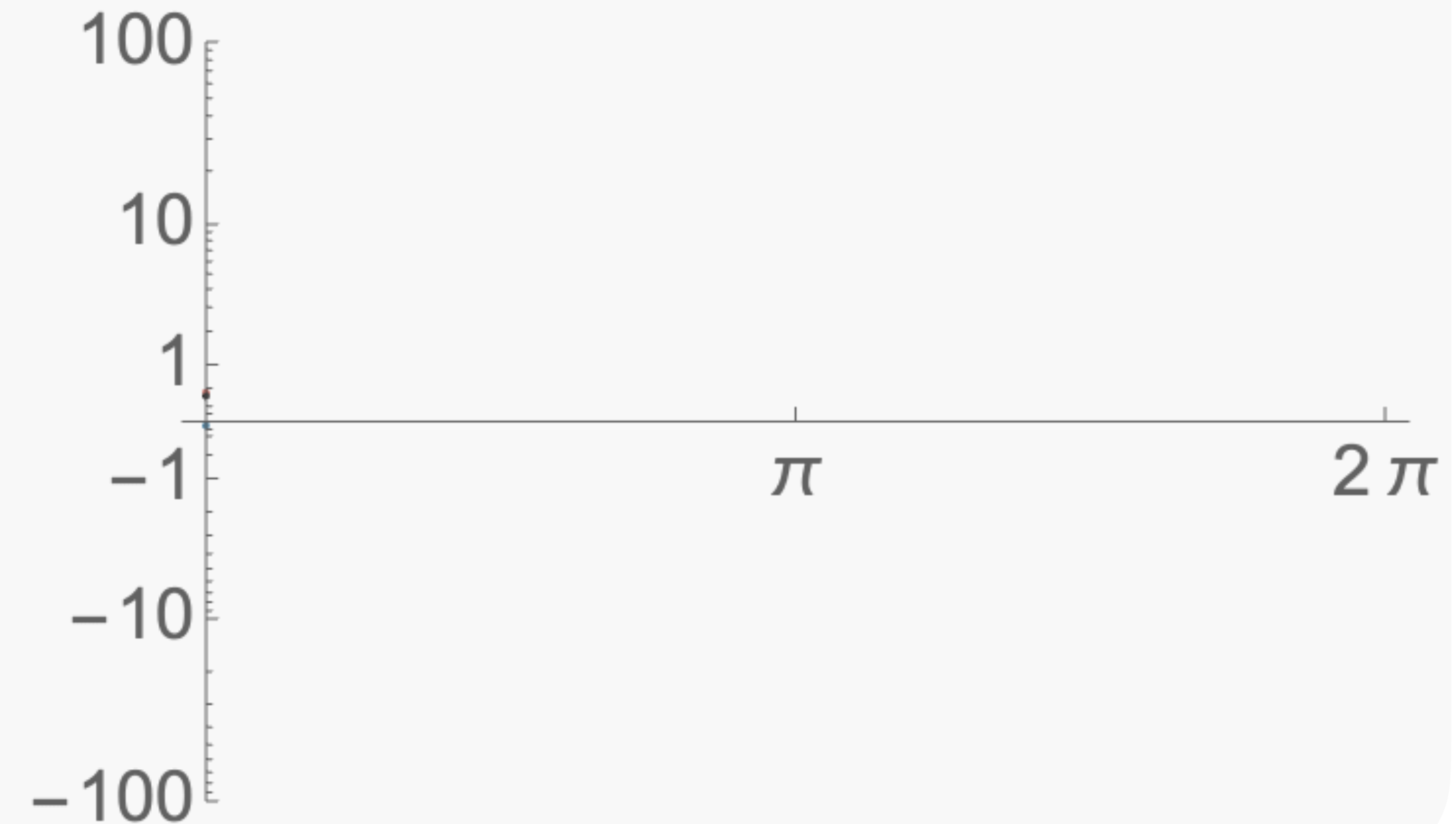


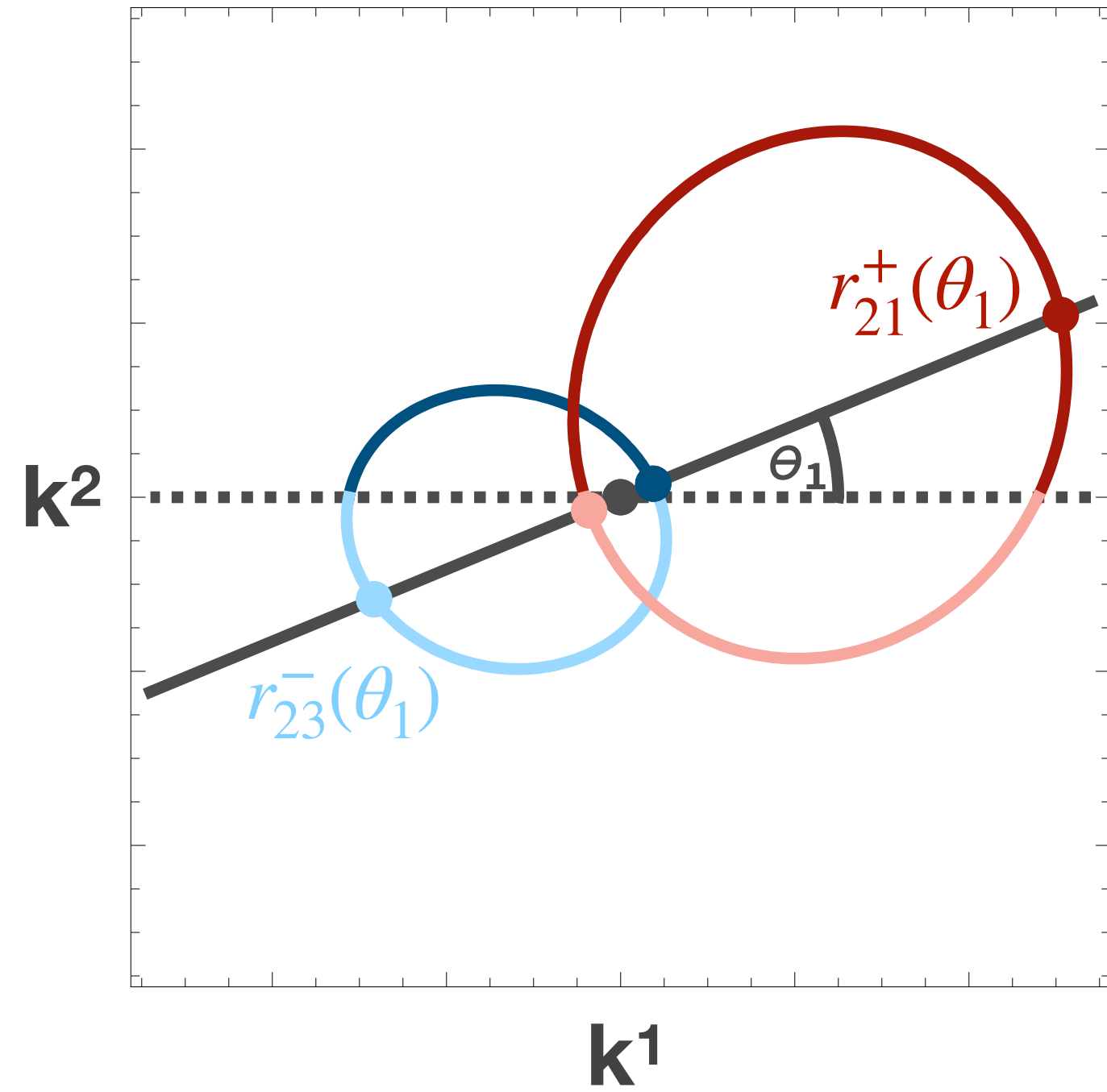
$\mathcal{F} - \text{CT}_{\circlearrowleft} - \text{CT}_{\circlearrowright}$



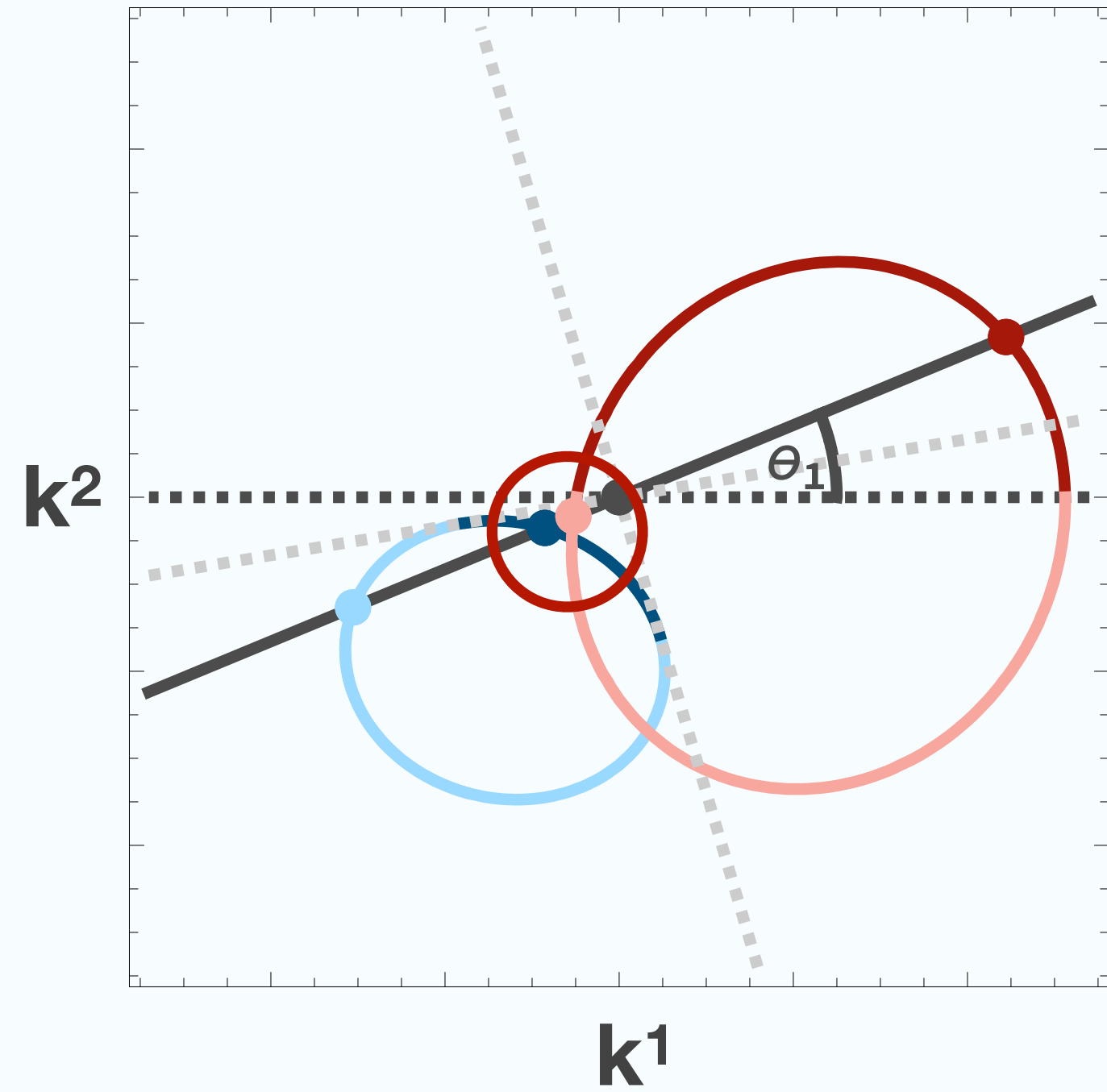
Imaginary Part (integrated counterterms)

$\text{Res}_{\circlearrowleft}[\mathcal{F}] + \text{Res}_{\circlearrowright}[\mathcal{F}]$

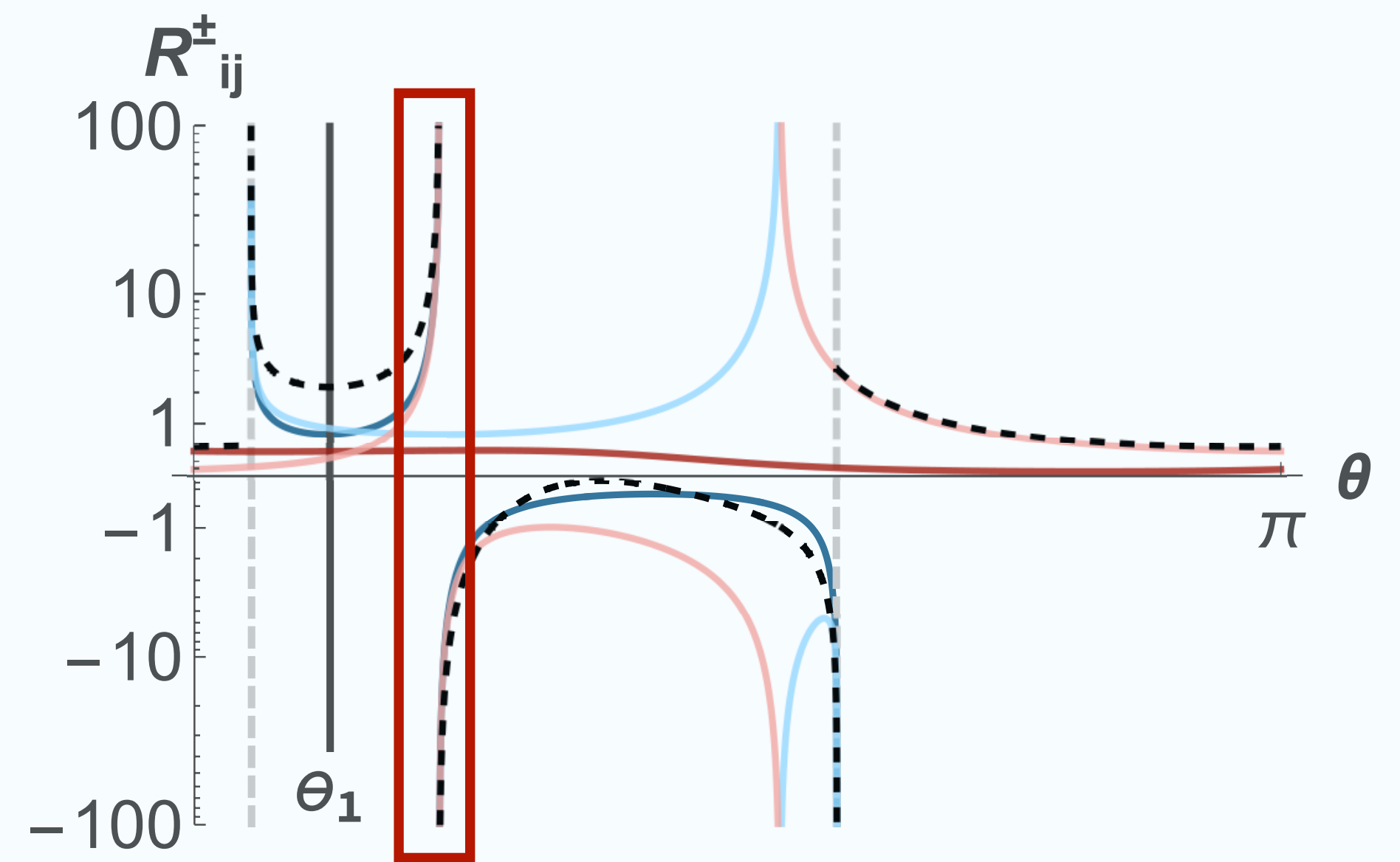
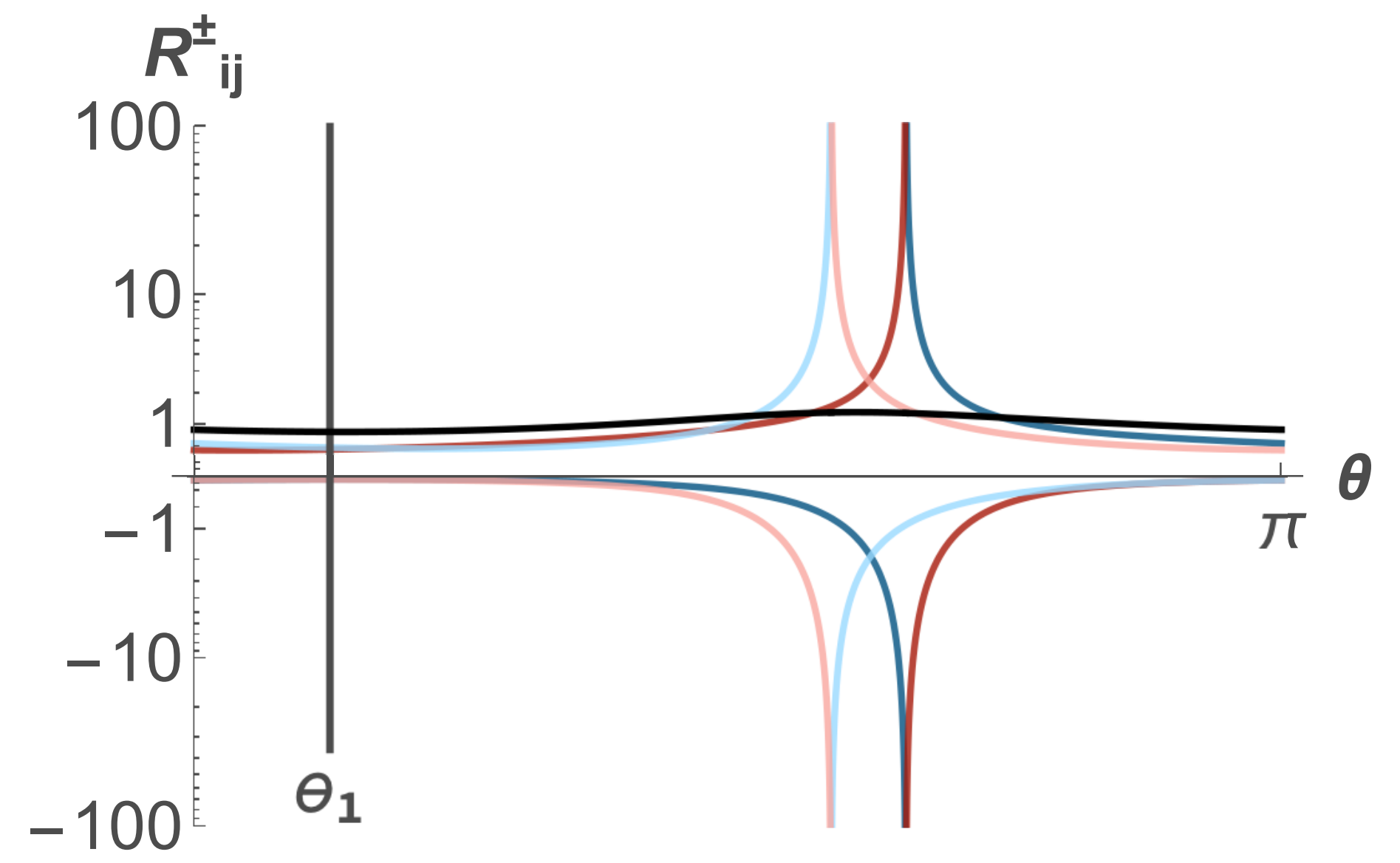




no locally pinched poles

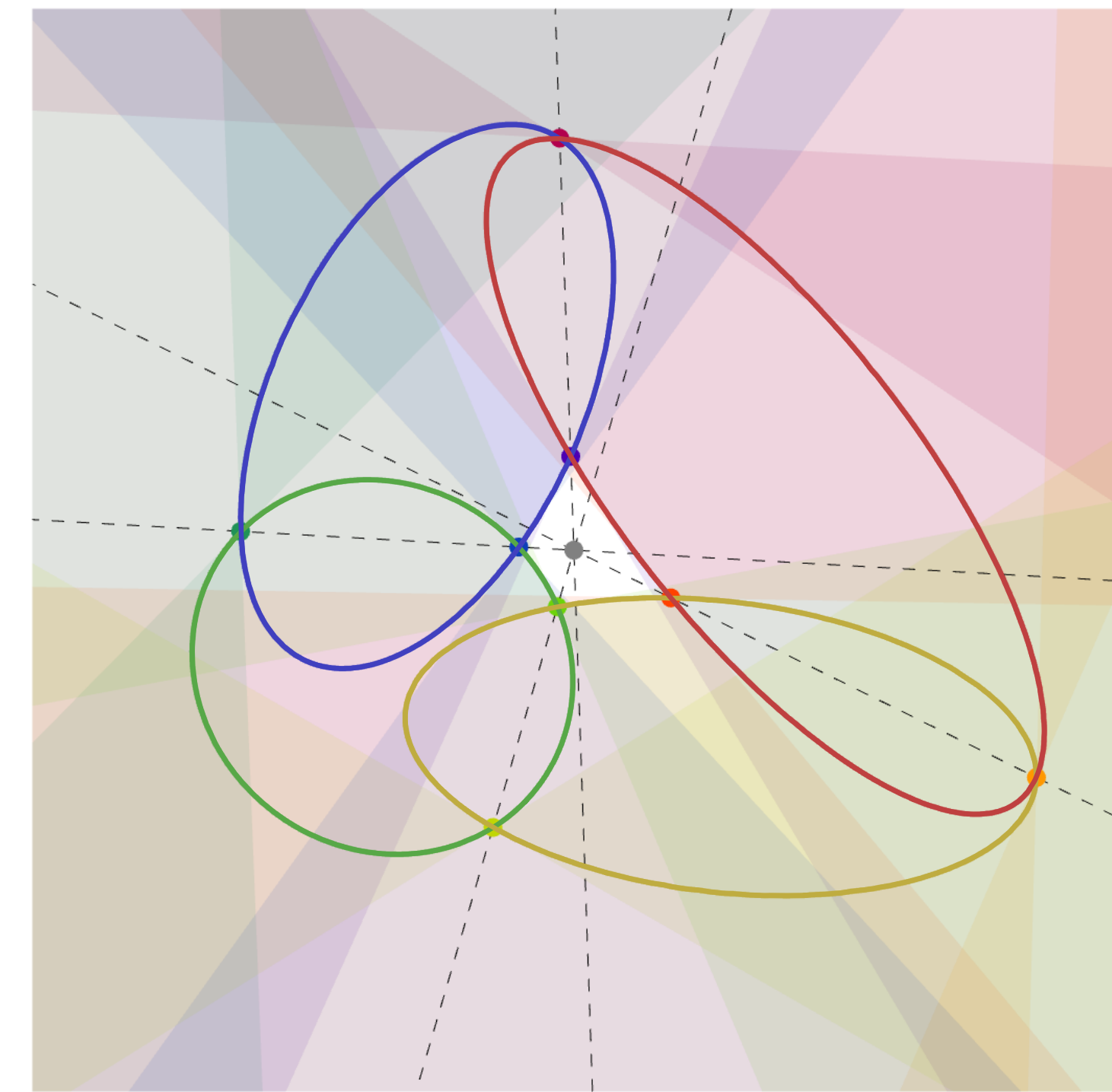


locally pinched poles



What to do if there is no single overlap?

centre outside overlap \Rightarrow ~~\Rightarrow~~ pinched poles
 ⚠ but inconvenient integrable singularities



General observations

- not all intersections are double poles
 → group thresholds accordingly (only E-surfaces that share a LMB)
- using partial fractioning, TOPT, CFF to separate groups


Multi-channelling

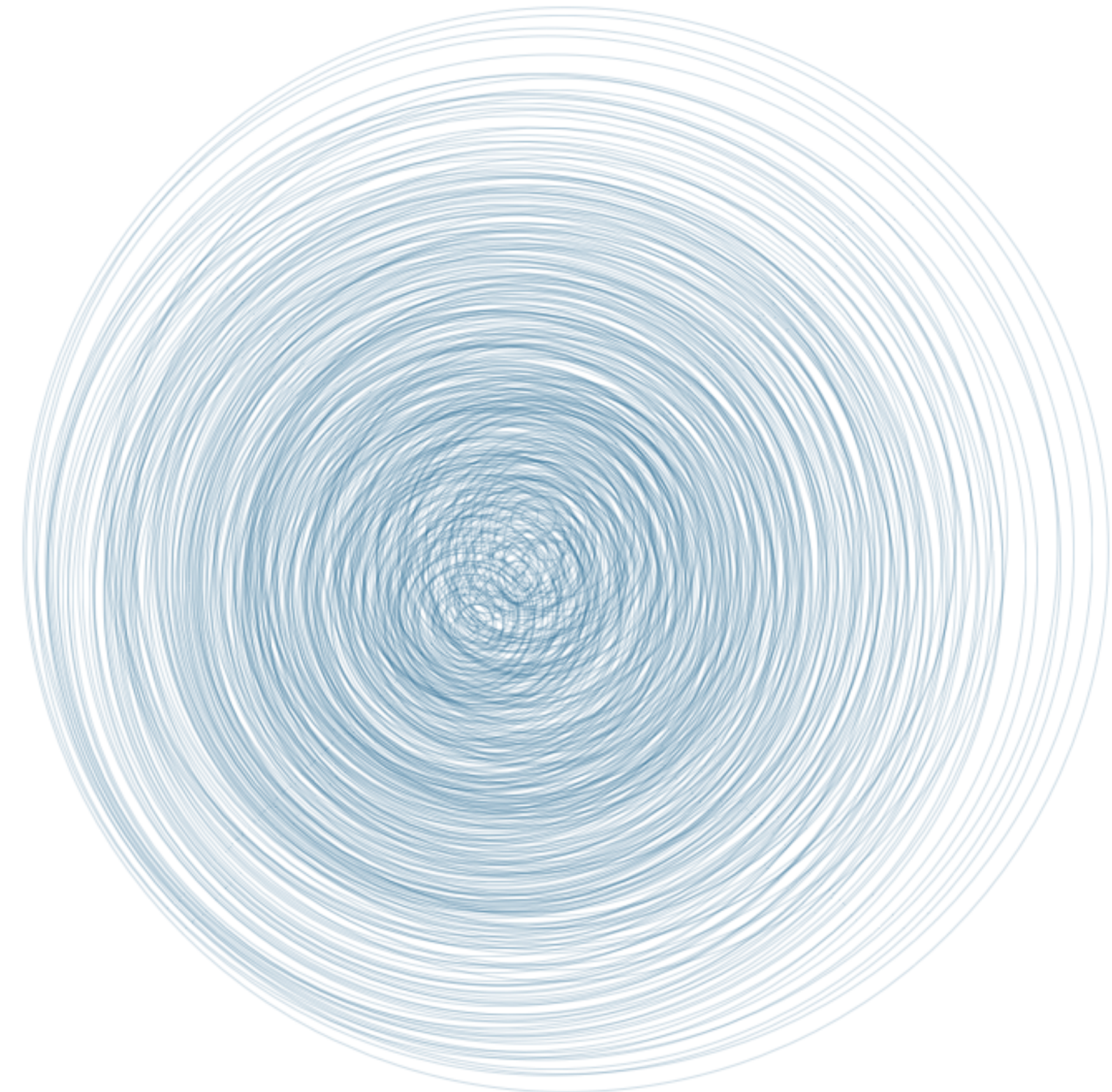
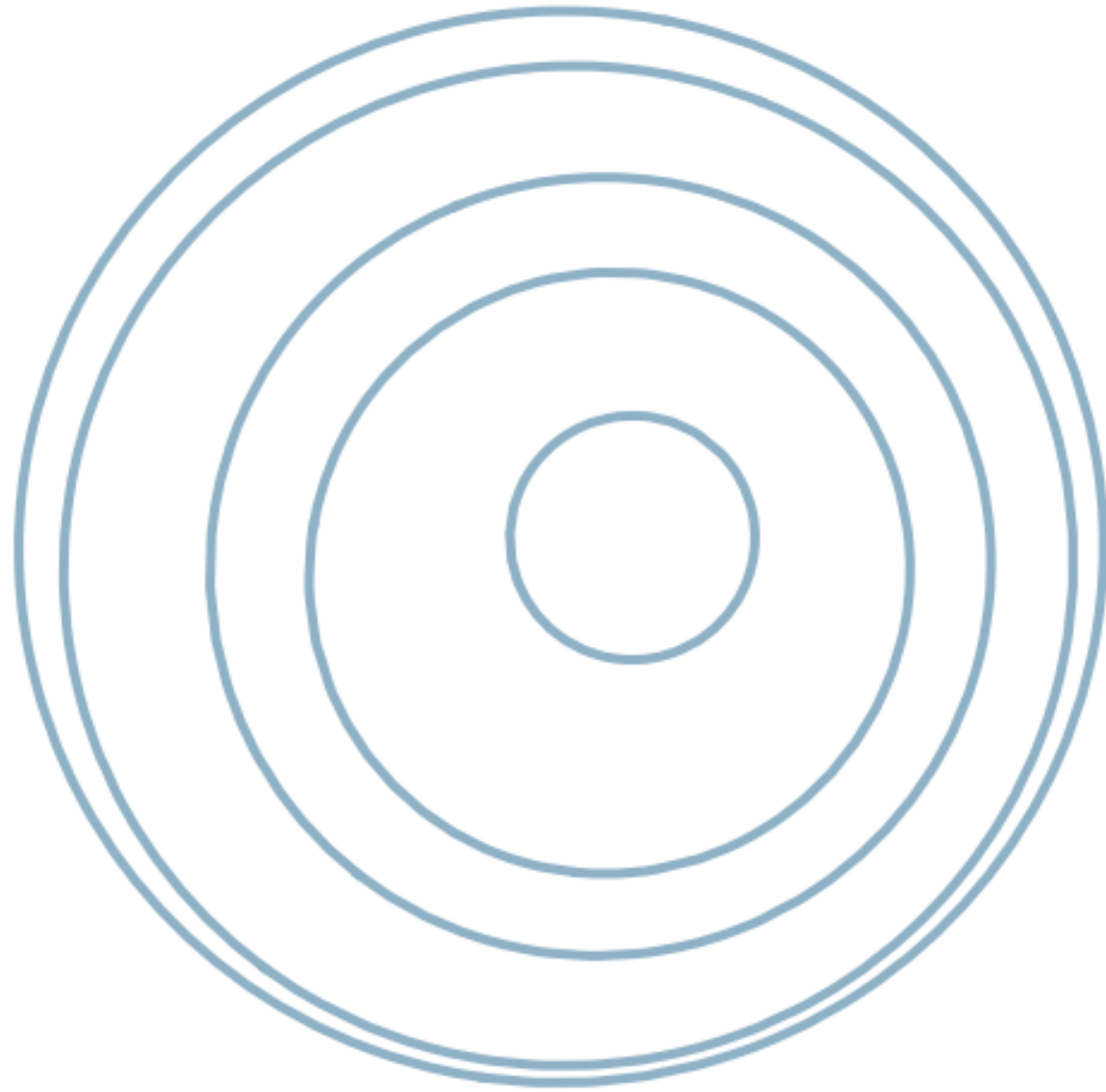
build a channel for each overlap

e.g. multiply with $1 = \frac{(\mathcal{E}_1\mathcal{E}_2)^2 + (\mathcal{E}_2\mathcal{E}_3)^2 + (\mathcal{E}_3\mathcal{E}_4)^2 + (\mathcal{E}_4\mathcal{E}_1)^2}{(\mathcal{E}_1\mathcal{E}_2)^2 + (\mathcal{E}_2\mathcal{E}_3)^2 + (\mathcal{E}_3\mathcal{E}_4)^2 + (\mathcal{E}_4\mathcal{E}_1)^2}$

$$\mathcal{F} = \frac{(\mathcal{E}_1\mathcal{E}_2)^2}{(\mathcal{E}_1\mathcal{E}_2)^2 + (\mathcal{E}_2\mathcal{E}_3)^2 + (\mathcal{E}_3\mathcal{E}_4)^2 + (\mathcal{E}_4\mathcal{E}_1)^2} \mathcal{F} + \frac{(\mathcal{E}_2\mathcal{E}_3)^2}{(\mathcal{E}_1\mathcal{E}_2)^2 + (\mathcal{E}_2\mathcal{E}_3)^2 + (\mathcal{E}_3\mathcal{E}_4)^2 + (\mathcal{E}_4\mathcal{E}_1)^2} \mathcal{F} + \frac{(\mathcal{E}_3\mathcal{E}_4)^2}{(\mathcal{E}_1\mathcal{E}_2)^2 + (\mathcal{E}_2\mathcal{E}_3)^2 + (\mathcal{E}_3\mathcal{E}_4)^2 + (\mathcal{E}_4\mathcal{E}_1)^2} \mathcal{F} + \frac{(\mathcal{E}_4\mathcal{E}_1)^2}{(\mathcal{E}_1\mathcal{E}_2)^2 + (\mathcal{E}_2\mathcal{E}_3)^2 + (\mathcal{E}_3\mathcal{E}_4)^2 + (\mathcal{E}_4\mathcal{E}_1)^2} \mathcal{F}$$

Threshold subtraction is stable
for high multiplicities
of external legs

| Topology | Kin. | N_E | N_G | N_G^{\max} | N_P | Phase | Exp. | Reference | Numerical | Δ [σ] | Δ [%] | Δ [%] · |
|---|-----------|-------|-------|--------------|--------|-------|------|-----------|------------------------|-----------------------|--------------|------------------|
|  Triacontagon | 1L30P.I | 5 | 1 | 1 | 10^9 | Re | -02 | -1.007398 | -1.007449 +/- 0.001467 | 0.035 | 0.005 | 0.002 |
| | | | | | 10^9 | Im | | 3.175180 | 3.175183 +/- 0.000085 | 0.030 | 8e-05 | |
| | 1L30P.II | 6 | 1 | 1 | 10^9 | Re | -12 | -4.166377 | -4.165527 +/- 0.006697 | 0.127 | 0.020 | 0.016 |
| | | | | | 10^9 | Im | | 3.413930 | 3.413917 +/- 0.000075 | 0.182 | 4e-04 | |
| | 1L30P.III | 408 | 15 | 354 | 10^9 | Re | -09 | -2.991654 | -2.984733 +/- 0.026977 | 0.257 | 0.231 | 0.231 |
| | | | | | 10^9 | Im | | -0.000000 | -0.000001 +/- 0.003831 | 3e-04 | | |
| | 1L30P.IV | 408 | 15 | 354 | 10^9 | Re | -07 | -1.757748 | -1.757913 +/- 0.002169 | 0.076 | 0.009 | 0.009 |
| | | | | | 10^9 | Im | | -0.000000 | 0.000001 +/- 0.000199 | 0.007 | | |



k^y
 k^x

Numerical integration of scattering amplitudes

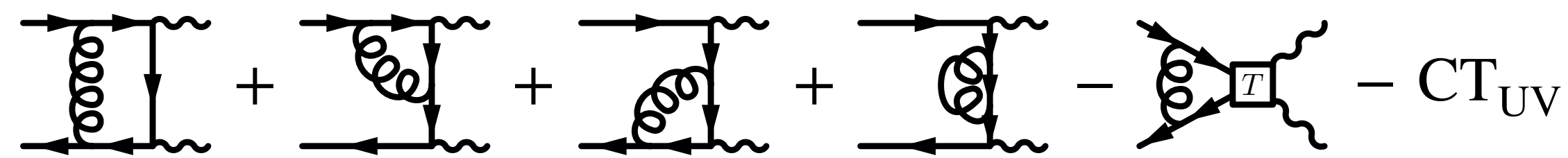
Numerical integration of finite amplitudes in $D = 4$

- Exploit local factorisation of IR singularities
[Anastasiou, Haindl, Sterman, Yang, Zeng: 2008.12293]
[Anastasiou, Sterman: 2212.12162]
- Local UV counterterms with BPHZ / R^* operation
[Bogoliubov, Parasiuk, Hepp, Zimmermann]
[Chetyrkin, Tkachov, Smirnov]
[Herzog, Ruijl: 1703.03776]

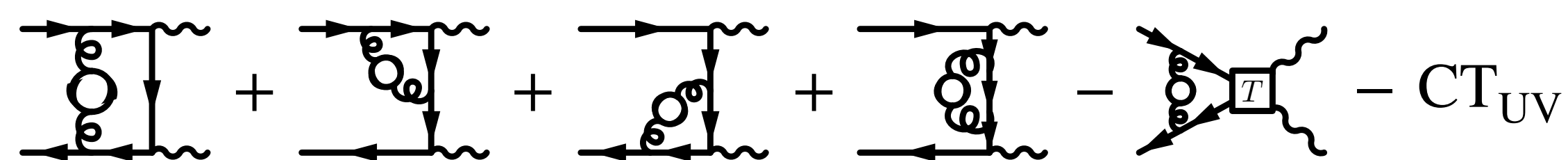
Example: $e^+ e^- \rightarrow \gamma^{(*)} \gamma^{(*)}$

[Anastasiou, Haindl, Sterman, Yang, Zeng: 2008.12293]

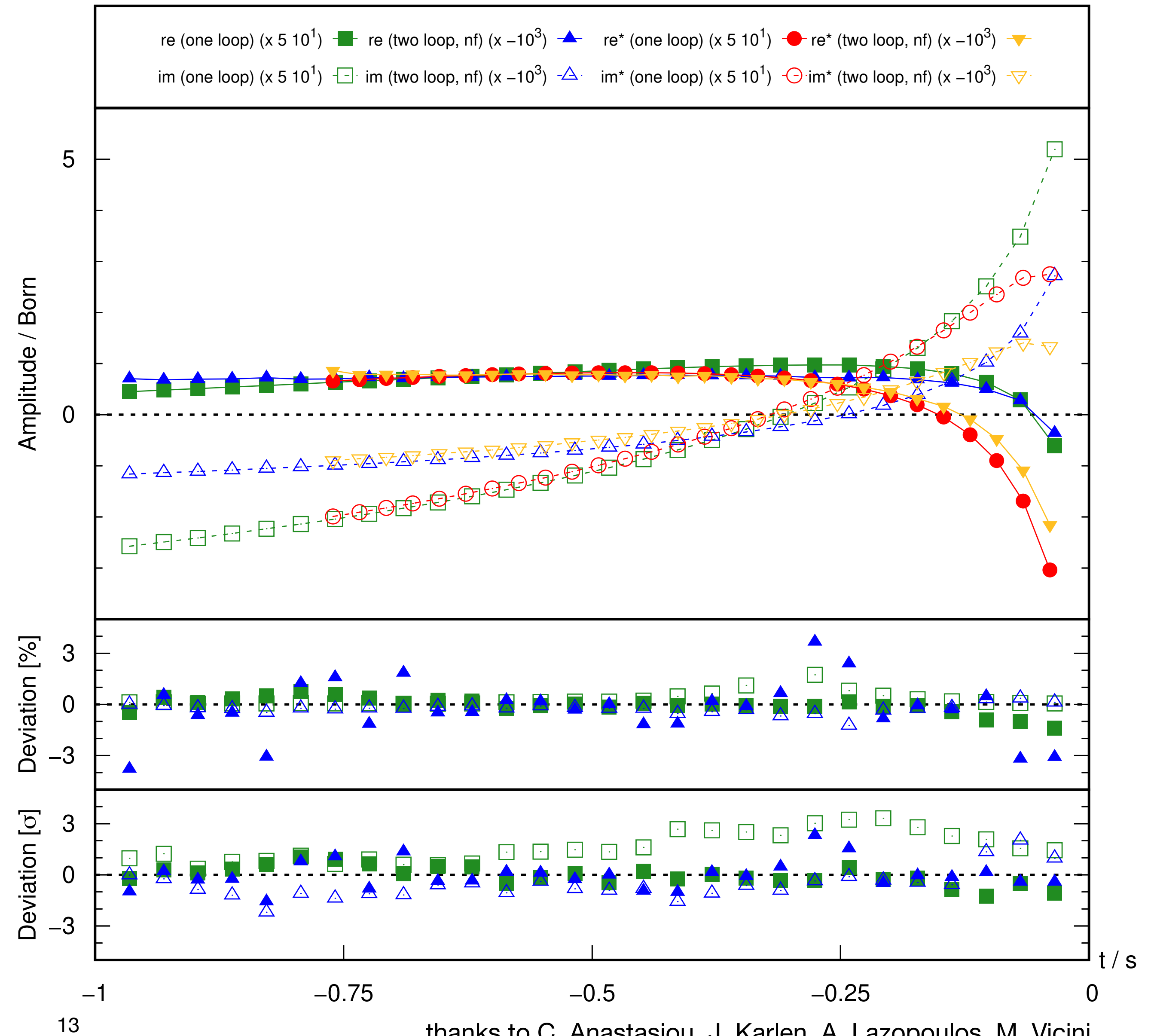
One loop



Two loop n_f



Subtracted (finite) amplitude for $e^+ e^- \rightarrow \gamma^{(*)} \gamma^{(*)}$



thanks to C. Anastasiou, J. Karlen, A. Lazopoulos, M. Vicini

Conclusion

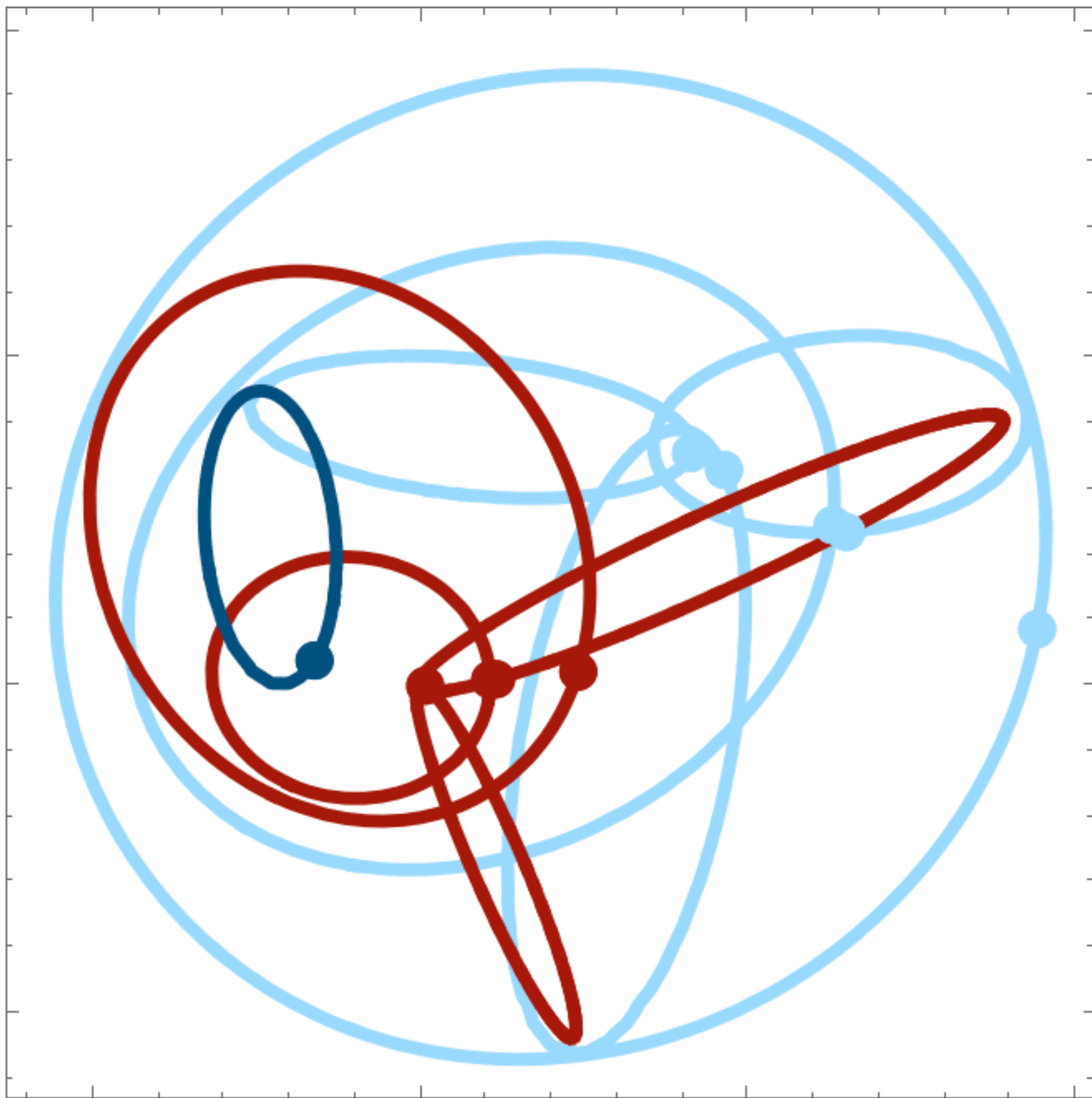
Gained understanding of threshold singularity structure and cancellation mechanisms in loop integrals at \mathcal{A} -level *and* cross sections at $|\mathcal{A}|^2$ -level

Presented tools to tackle challenging multi-loop integrals, amplitudes (and fully inclusive cross sections) with Monte Carlo numerical integration

- (causal) Loop-Tree Duality, TOPT, CFF
 - convenient threshold structure
- Threshold subtraction
 - flat integrand and efficient integration
 - locally finite optical theorem (access to direct numerical integration of cross sections)

→ improvements & extensions necessary for differential cross sections

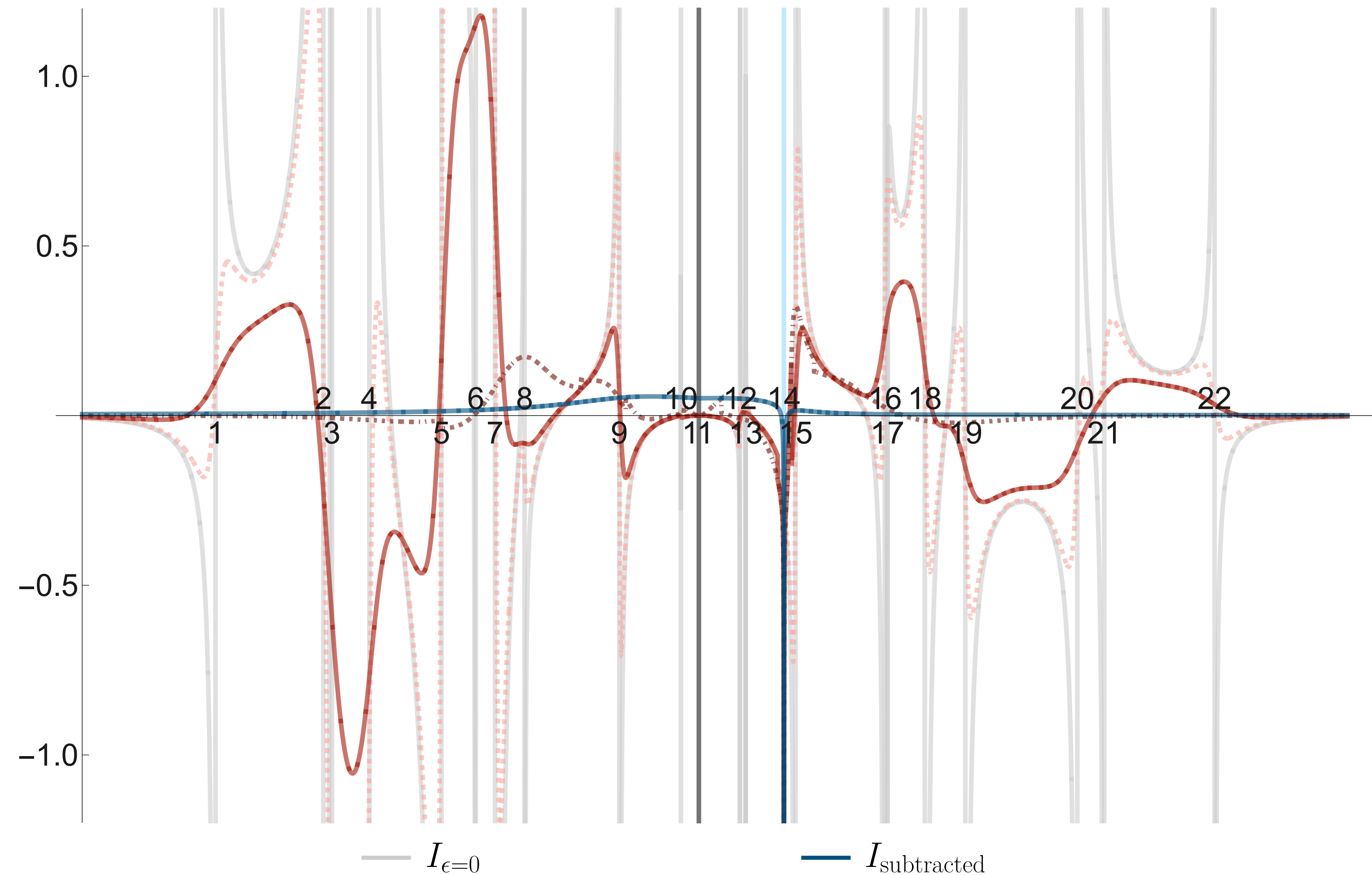
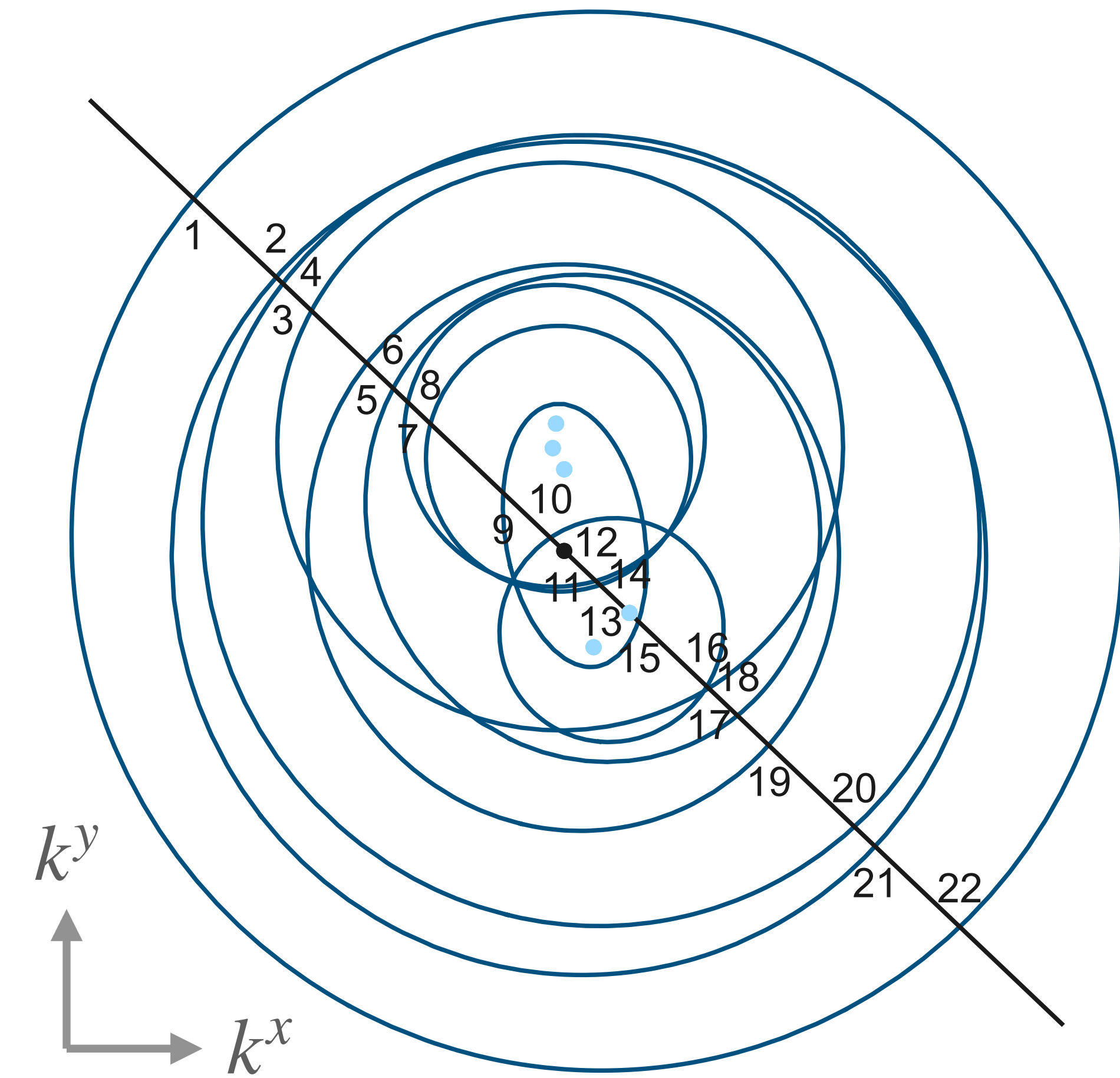
→ ready for uncharted territory of two-loop amplitudes



Thank you!

Backup

Comparison of threshold subtraction & contour deformation



⋯ $\text{Re } I_{\text{deformed}}(\lambda_{\text{max}} = 3)$
 — $\text{Re } I_{\text{deformed}}(\lambda_{\text{max}} = 10)$
 - · - · $\text{Re } I_{\text{deformed}}(\lambda_{\text{max}} = 300)$

integrand of real part along line segment obtained
 using **threshold subtraction** or **contour deformation** with
 different maximal deformation magnitude