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[A.V. Kotikov'91, E. Remiddi'97, T. Gehrmann \& E. Remiddi'00, J. Henn'13]

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- Take some derivatives of a given master integral in masses or/and kinematic invariants
- Express them in terms of Feynman integrals of the given family with shifted indices
- Apply an IBP reduction to express these integrals in terms of the given master integral and lower master integrals to obtain a differential equation
- Solve DE

The first non-trivial application of the method of differential equations: massless double boxes with one leg off-shell, $p_{1}^{2}=q^{2} \neq 0$, $p_{i}^{2}=0, i=2,3,4$ [T. Gehrmann \& E. Remiddi'01]


Systematic evaluation of master integrals by differential equations.
2 dHPL

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choose all master integrals such that they are pure functions of uniform weight, i.e uniform degree of transcendentality.

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Weight for numbers: $n$ for $\zeta(n), \mathrm{Li}_{n}(1 / 2)$ etc.

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An efficient method is to replace propagators by delta functions and analyze whether the resulting expression is uniformly transcendental.
In other cases, explicit integral representations can be derived, using Feynman parameters or other means.

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\partial_{i} f(\epsilon, x)=A_{i}(\epsilon, x) f(\epsilon, x),
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where $\partial_{i}=\frac{\partial}{\partial x_{i}}$, and each $A_{i}$ is an $N \times N$ matrix.

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$\left.A_{m} \rightarrow B^{-1} A_{m} B-B^{-1}\left(\partial_{m} B\right)\right)$ such that the DE will take the form

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How to prove it? (A good mathematical problem.)

The first example: massless on-shell double boxes [J. Henn'is]

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[J. Henn, A. Smirnov \& VS'13, J. Henn \& VS'13]

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In differential form,

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A formal solution

$$
f(\epsilon, x)=P \mathrm{e}^{\epsilon \int_{c} d \tilde{A}} g(\epsilon),
$$

where the integration contour $\mathcal{C}$ connects a base point $x^{(0)}$, with $g=f\left(\epsilon, x^{(0)}\right)$, to a given point $x$.

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where the integration contour $\mathcal{C}$ connects a base point $x^{(0)}$, with $g=f\left(\epsilon, x^{(0)}\right)$, to a given point $x$.
The perturbative solution in $\epsilon$ is given by iterated integrals, where the entries of $d \tilde{A}$ determine the integration kernels. The problem of evaluating the master integrals $f_{i}$ in the $\epsilon$ expansion is essentially solved.

$$
P \mathrm{e}^{\epsilon \int_{c} d \tilde{A}}=1+\epsilon \int_{0 \leq \tau \leq 1} \mathrm{~d} \tilde{A}(\tau)+\epsilon^{2} \int_{0 \leq \tau_{1} \leq \tau_{2} \leq 1} \mathrm{~d} \tilde{A}\left(\tau_{2}\right) \cdot \mathrm{d} \tilde{A}\left(\tau_{1}\right)+\ldots
$$

$$
\begin{gathered}
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g(\epsilon)=g^{(0)}+\epsilon g^{(1)}+\epsilon g^{(2)}+\ldots
\end{gathered}
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g(\epsilon)=g^{(0)}+\epsilon g^{(1)}+\epsilon g^{(2)}+\ldots \\
f(\epsilon)=g^{(0)}+\epsilon\left(g^{(1)}+\int_{0 \leq \tau \leq 1} \mathrm{~d} \tilde{A}(\tau) \cdot g^{(0)}\right) \\
+\epsilon^{2}\left(g^{(2)}+\int_{0 \leq \tau \leq 1} \mathrm{~d} \tilde{A}(\tau) \cdot g^{(1)}+\int_{0 \leq \tau_{1} \leq \tau_{2} \leq 1} \mathrm{~d} \tilde{A}\left(\tau_{2}\right) \cdot \mathrm{d} \tilde{A}\left(\tau_{1}\right) \cdot g^{(0)}\right)+
\end{gathered}
$$

An example: the massless on-shell box diagram, i.e. with $p_{i}^{2}=0, i=1,2,3,4$


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$$
\begin{aligned}
& F_{\Gamma}\left(s, t ; a_{1}, a_{2}, a_{3}, a_{4}, d\right) \\
= & \int \frac{\mathrm{d}^{d} k}{\left(-k^{2}\right)^{a_{1}}\left[-\left(k+p_{1}\right)^{2}\right]^{a_{2}}\left[-\left(k+p_{1}+p_{2}\right)^{2}\right]^{a_{3}}\left[-\left(k-p_{3}\right)^{2}\right]^{a_{4}}}
\end{aligned}
$$

where $s=\left(p_{1}+p_{2}\right)^{2}$ and $t=\left(p_{1}+p_{3}\right)^{2}$

Three master integrals $F(0,1,0,1), F(1,0,1,0), F(1,1,1,1)$.

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$$
\begin{gathered}
\int \frac{\mathrm{d}^{d} k}{\left(-k^{2}\right)^{a_{1}}\left[-(q-k)^{2}\right]^{a_{2}}}=\mathrm{i} \pi^{d / 2} \frac{G\left(a_{1}, a_{2}\right)}{\left(-q^{2}\right)^{a_{1}+a_{2}+\epsilon-2}}, \\
G\left(a_{1}, a_{2}\right)=\frac{\Gamma\left(a_{1}+a_{2}+\epsilon-2\right) \Gamma\left(2-\epsilon-a_{1}\right) \Gamma\left(2-\epsilon-a_{2}\right)}{\Gamma\left(a_{1}\right) \Gamma\left(a_{2}\right) \Gamma\left(4-a_{1}-a_{2}-2 \epsilon\right)}
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\end{gathered}
$$

$\Gamma(1+k \epsilon), \Gamma(k \epsilon)$ are u.t., e.g.

$$
\Gamma(1+\epsilon)=e^{-\gamma_{\mathrm{E}} \epsilon}=\left(1+\frac{\pi^{2} \epsilon^{2}}{12}-\frac{\epsilon^{3} \zeta(3)}{3}+\ldots\right)
$$

$\Gamma(2-2 \epsilon) \equiv(1-2 \epsilon) \Gamma(1-2 \epsilon)$ is not u.t.

$$
G(1,1)=\frac{\Gamma(1-\epsilon)^{2} \Gamma(\epsilon)}{\Gamma(2-2 \epsilon)} \text { is u.t. }
$$

$G(1,1)=\frac{\Gamma(1-\epsilon)^{2} \Gamma(\epsilon)}{\Gamma(2-2 \epsilon)}$ is u.t.
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$F(1,1,1,1)$ is u.t.
Turn to a u.t. basis:

$$
\begin{aligned}
& f=(-s)^{\epsilon}\left\{\epsilon t F(0,1,0,2), \epsilon s F(1,0,2,0), \epsilon^{2} s t F(1,1,1,1)\right\} \equiv\left\{f_{1}, f_{2}, f\right. \\
& x=t / s, \text { set } s=-1 .
\end{aligned}
$$

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$f=(-s)^{\epsilon}\left\{\epsilon t F(0,1,0,2), \epsilon s F(1,0,2,0), \epsilon^{2} \operatorname{stF}(1,1,1,1)\right\} \equiv\left\{f_{1}, f_{2}, f\right.$
$x=t / s$, set $s=-1$.
To derive DE apply the projector
$\mathcal{O}_{t}=\left(\frac{1}{2 t} p_{1}+\frac{1}{2(s+t)} p_{2}+\frac{s+2 t}{2 t(s+t)} p_{3}\right) \frac{\partial}{\partial p_{3}}$
which satisfies $\mathcal{O}_{t} t=1, \mathcal{O}_{t} s=\mathcal{O}_{t} p_{i}^{2}=0, \mathcal{O}_{t}\left(p_{1}+p_{2}+p_{3}\right)^{2}=0$
Reduce integrals on the rhs to the master integrals.

## DE in the new basis in differential form,

$$
\mathbf{d} f(\epsilon, x)=\epsilon \mathbf{d} \tilde{A}(x) f(\epsilon, x)
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where

$$
\tilde{A}(x)=\left(\begin{array}{ccc}
-\log (x) & 0 & 0 \\
0 & 0 & 0 \\
-2(\log (x)-\log (x+1)) & 2 \log (x+1) & \log (x+1)-\log (x)
\end{array}\right)
$$

DE in the new basis in differential form,

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The boundary conditions are fixed at the point $x=-1$ (i.e. $s+t \equiv-u=0$ ) where the given integral is not singular.

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The boundary conditions are fixed at the point $x=-1$ (i.e. $s+t \equiv-u=0$ ) where the given integral is not singular.

$$
\int_{0 \leq \tau_{1} \leq \ldots \tau_{k} \leq x} \mathrm{~d} \tilde{A}\left(\tau_{k}\right) \ldots \ldots \mathrm{d} \tilde{A}\left(\tau_{1}\right)
$$

## $\rightarrow$ a linear combination of integrals

$$
\int_{0 \leq \tau_{1} \leq \ldots \tau_{k} \leq x} \frac{\mathrm{~d} \tau_{k}}{\tau_{k}+a_{k}} \cdots \frac{\mathrm{~d} \tau_{1}}{\tau_{1}+a_{1}}
$$

where $a_{i}=0$ or 1 .

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\int_{0 \leq \tau_{1} \leq \ldots \tau_{k} \leq x} \mathrm{~d} \tilde{A}\left(\tau_{k}\right) \ldots \ldots \mathrm{d} \tilde{A}\left(\tau_{1}\right)
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$$

where $a_{i}=0$ or 1 .
HPLs

$$
\begin{aligned}
& \quad H\left(a_{1}, a_{2}, \ldots, a_{n} ; x\right)=\int_{0}^{x} f\left(a_{1} ; t\right) H\left(a_{2}, \ldots, a_{n} ; t\right) \mathrm{d} t \\
& \text { where } f( \pm 1 ; t)=1 /(1 \mp t), \quad f(0 ; t)=1 / t
\end{aligned}
$$

The result is $f_{3}=\sum_{j=0} c_{j}(x, L) \epsilon^{j}$, with

$$
\begin{aligned}
c_{0}= & 4 \quad c_{1}=2 L, \quad c_{2}=-\frac{4}{3} \pi^{2}, \\
c_{3}= & \pi^{2} H_{1}(x)+2 H_{0,0,1}(x)-\frac{7}{6} \pi^{2} L+2 H_{0,1}(x) L+H_{1}(x) L^{2}-\frac{1}{3} L^{3}-\frac{34}{3} \zeta_{3}, \\
c_{4}= & -2 H_{1,0,0,1}(x)-2 H_{0,0,1,1}(x)-2 H_{0,1,0,1}(x)-2 H_{0,0,0,1}(x)-2 H_{0,1,1}(x) L \\
& -2 H_{1,0,1}(x) L+H_{0,1}(x) L^{2}-H_{1,1}(x) L^{2}+\frac{2}{3} H_{1}(x) L^{3}-\frac{1}{6} L^{4} \\
& -\pi^{2} H_{1,1}(x)+\pi^{2} H_{1}(x) L-\frac{1}{2} \pi^{2} L^{2}+2 H_{1}(x) \zeta_{3}-\frac{20}{3} L \zeta_{3}-\frac{41}{360} \pi^{4}+\cdots
\end{aligned}
$$

with $L=\log x$.

(A)

(E)

$$
\begin{aligned}
& F_{a_{1}, \ldots, a_{15}}^{A}(s, t ; D)=\iiint \frac{\mathrm{d}^{D} k_{1} \mathrm{~d}^{D} k_{2} \mathrm{~d}^{D} k_{3}}{\left(-k_{1}^{2}\right)^{a_{1}}\left[-\left(p_{1}+p_{2}+k_{1}\right)^{2}\right]^{a_{2}}\left(-k_{2}^{2}\right)^{a_{3}}} \\
& \times \frac{\left[-\left(k_{1}-p_{3}\right)^{2}\right]^{-a_{11}}\left[-\left(p_{1}+k_{2}\right)^{2}\right]^{-a_{12}}\left[-\left(k_{2}-p_{3}\right)^{2}\right]^{-a_{13}}}{\left[-\left(p_{1}+p_{2}+k_{2}\right)^{2}\right]^{a_{4}}\left(-k_{3}^{2}\right)^{a_{5}}\left[-\left(p_{1}+p_{2}+k_{3}\right)^{2}\right]^{a_{6}}\left[-\left(p_{1}+k_{1}\right)^{2}\right]^{a_{7}}} \\
& \times \frac{\left[-\left(p_{1}+k_{3}\right)^{2}\right]^{-a_{14}}\left[-\left(k_{1}-k_{3}\right)^{2}\right]^{-a_{15}}}{\left[-\left(k_{1}-k_{2}\right)^{2}\right]^{a_{8}}\left[-\left(k_{2}-k_{3}\right)^{2}\right]^{a_{9}}\left[-\left(k_{3}-p_{3}\right)^{2}\right]_{10}^{a_{10}}}, \\
& F_{a_{1}, \ldots, a_{15}}^{E}(s, t ; D)=\iiint \frac{d^{D} k_{1} \mathrm{~d}^{D} k_{2} \mathrm{~d}^{D} k_{3}}{\left[-\left(k_{1}-k_{3}\right)^{2}\right]^{a_{1}}\left[-\left(p_{1}+k_{1}\right)^{2}\right]^{a_{2}}} \\
& \times \frac{\left[-\left(p_{1}+p_{2}+k_{3}\right)^{2}\right]^{-a_{11}}\left[-\left(p_{1}+k_{2}\right)^{2}\right]^{-a_{12}}\left[-\left(k_{1}-p_{3}\right)^{2}\right]^{-a_{13}}}{\left[-\left(p_{1}+p_{2}+k_{1}\right)^{2}\right]^{a_{3}}\left[-\left(p_{1}+p_{2}+k_{2}\right)^{2}\right]^{a_{4}}\left[-\left(k_{2}-p_{3}\right)^{2]^{a}\left[-\left(k_{2}-k_{3}\right)^{2}\right]^{a}}\right.} \begin{array}{c}
\left(-k_{1}^{2}\right)^{-a_{14}}\left(-k_{2}^{2}\right)^{-a_{15}} \\
\times \frac{}{\left[-\left(k_{1}-k_{2}\right)^{2}\right]^{a_{7}}\left(-k_{3}^{2}\right)^{a_{8}}\left[-\left(p_{1}+k_{3}\right)^{2}\right]^{a_{9}}\left[-\left(k_{3}-p_{3}\right)^{2}\right]^{a_{10}}} .
\end{array}
\end{aligned}
$$

(1)
(2)
(3)
(4)
(5)*

(6)
(7)
(8)
(9), (14)*
(13)

(10)

(18)*, (19)

(22), (23)*



(18)
(19)
(25)*
(26)
(15)

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(20)
(21)
(23)
(24)
(27)
(29), (30)*

$\underbrace{}_{(22)}$
(28)

(31)


$$
f_{i}^{A}=\epsilon^{3}(-s)^{3 \epsilon} \frac{e^{3 \epsilon \gamma_{\mathrm{E}}}}{\left(i \pi^{D / 2}\right)^{3}} g_{i}^{A} .
$$

The factor $(-s)^{3 \epsilon}$ is to make the basis functions $f_{i}^{A}$ dimensionless.
The factor $\epsilon^{3}$ ensures that all basis functions admit a Taylor expansion around $\epsilon=0$.

$$
\begin{aligned}
& g_{1}^{A}=t F_{0,0,0,0,0,0,2,2,2,1,0,0,0,0,0}^{A}, \quad g_{2}^{A}=s F_{0,2,0,0,1,0,0,2,2,0,0,0,0,0,0}^{A} \\
& g_{3}^{A}=\epsilon s F_{0,0,0,0,1,1,2,2,1,0,0,0,0,0,0}^{A}, \quad g_{4}^{A}=\epsilon s F_{0,0,0,1,2,0,2,1,1,0,0,0,0,0,0}^{A}, \\
& g_{5}^{A}=s F_{0,1,2,-1,0,1,0,2,2,0,0,0,0,0,0}^{A} \quad g_{6}^{A}=s^{2} F_{0,2,2,0,2,1,0,1,0,0,0,0,0,0,0}^{A}, \\
& g_{7}^{A}=\epsilon \operatorname{st} F_{0,0,0,0,1,1,2,2,1,1,0,0,0,0,0}^{A}, \quad g_{8}^{A}=\epsilon^{2}(s+t) F_{0,0,0,1,1,0,2,1,1,1,0,0,0,0,0}^{A}, \\
& g_{9}^{A}=\epsilon \operatorname{st} F_{0,0,1,1,0,0,2,1,1,2,0,0,0,0,0}^{A}, \quad g_{10}^{A}=\epsilon s^{2} F_{0,0,1,1,2,1,2,1,0,0,0,0,0,0,0}^{A}, \\
& g_{11}^{A}=\epsilon^{2}(s+t) F_{0,1,0,0,1,0,1,1,2,1,0,0,0,0,0}^{A}, \quad g_{12}^{A}=-\epsilon(2 \epsilon-1) s F_{1,1,0,0,1,1,0,2,1,0,0,0,0,0,0}^{A}, \\
& g_{13}^{A}=s^{3} F_{2,1,2,1,2,1,0,0,0,0,0,0,0,0,0}^{A}, \quad g_{14}^{A}=\epsilon s F_{0,0,1,1,0,0,2,1,1,2,0,0,-1,0,0}^{A}, \\
& g_{15}^{A}=\epsilon^{3} t{ }_{0,1,1,0,0,1,1,1,1,1,0,0,0,0,0}^{A}, \quad g_{16}^{A}=\epsilon^{2} s^{2} F_{0,1,2,0,0,1,1,1,1,1,0,0,0,0,0}^{A}, \\
& g_{17}^{A}=\epsilon^{3}{ }_{s F_{0,1,1,0,1,1,1,1,1,0,0,0,0,0,0}^{A}, \quad g_{18}^{A}=\epsilon^{2} s^{2} F_{0,0,1,1,1,1,2,1,1,1,0,0,-1,0,0}^{A}, ~}^{\text {, }} \\
& g_{19}^{A}=\epsilon^{2} s^{2} t{ }_{\mathrm{O}, 0,1,1,1,1,2,1,1,1,0,0,0,0,0}^{A}, \quad g_{20}^{A}=\epsilon_{s(s+t)}^{F_{0,1,1,0,1,1,1,1,1,1,0,0,0,0,0}^{A}, ~} \\
& g_{21}^{A}=\epsilon^{2} s^{2} t F_{0,1,1,0,1,1,1,2,1,1,0,0,0,0,0}^{A}, \quad g_{22}^{A}=\epsilon^{2} s^{2} t F_{1,1,0,0,1,1,1,2,1,1,0,0,0,0,0}^{A}, \\
& g_{23}^{A}=\epsilon^{2} s^{2} F_{1,1,0,0,1,1,1,2,1,1,-1,0,0,0,0}^{A}, \quad g_{24}^{A}=\epsilon_{s}^{3}{ }^{3}{ }_{t} F_{1,1,1,1,1,1,1,1,1,1,0,0,0,0,0}^{A}, \\
& g_{25}^{A}=\epsilon^{3} s^{3} F_{1,1,1,1,1,1,1,1,1,1,-1,0,0,0,0}^{A}, \quad g_{26}^{A}=\epsilon_{s}^{3}{ }^{3}{ }_{F_{1,1,1,1,1,1,1,1,1,1,0,0,-1,0,0}^{A}}
\end{aligned}
$$

With the variable $x=t / s$, the differential equations take the following form,

$$
\partial_{x} f(x, \epsilon)=\epsilon\left[\frac{a}{x}+\frac{b}{1+x}\right] f(x, \epsilon) .
$$

where $a$ and $b$ are $N \times N$ matrices with constant indices, with $N=26$ and $N=41$, respectively for cases A and E.

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The matrices $a$ and $b$ for case A are on the next slide.

$$
\begin{aligned}
& \left(\begin{array}{cccccccc}
3 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & 0 & -4 & 0 & 0 & 0 & 2 & 0 \\
\frac{1}{6} & 0 & 0 & 1 & 0 & 0 & 0 & 1 \\
0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
\frac{1}{3} & -\frac{1}{3} & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
\frac{1}{12} & 0 & 0 & -2 & -\frac{2}{3} & 0 & 0 & -2 \\
0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & 0 & -4 & \frac{16}{3} & 0 & 0 & 0 & 0 \\
-\frac{23}{27} & -\frac{17}{54} & \frac{1}{6} & \frac{56}{9} & \frac{14}{9} & -\frac{1}{6} & 1 & \frac{20}{3} \\
\frac{28}{9} & -\frac{1}{9} & -7 & -\frac{40}{3} & -4 & -2 & -3 & -16 \\
0 & -\frac{1}{3} & -6 & 0 & 0 & 0 & 0 & 0 \\
0 & -1 & 2 & 0 & 0 & 0 & 0 & 0 \\
0 & \frac{17}{9} & -7 & \frac{40}{3} & \frac{28}{9} & 7 & 0 & 0 \\
-\frac{28}{9} & -\frac{16}{9} & 6 & \frac{32}{3} & \frac{8}{9} & -5 & 3 & 16 \\
0 & 0 & 0 & 0 & 0 & -3 & 0 & 0
\end{array}\right. \\
& 00000000000000000 r 00000000 \\
& \begin{array}{lll}
1 \\
1 \\
0 & 00000 & 1 \\
N
\end{array} 00000000000000000 \\
& \text { N N 000 }{ }_{\text {L }}^{\text {L }} N 0000000000000000000 \\
& 0{ }_{0} 0 \int_{\omega}^{1} \omega 000000000000000000000 \\
& \begin{array}{l}
1 \\
1 \\
\text { INNOO } \\
\text { NN }
\end{array} \\
& 000000000000 \vdash 0000 \stackrel{1}{\Perp} 00000000 \\
& 0 \wedge 000 \underset{\perp}{\|} 0000 \stackrel{\perp}{\perp} 00000000000000
\end{aligned}
$$

$$
\begin{aligned}
& 0 \frac{1}{0} 00000 \omega_{\omega} 000000000000000000 \\
& 00000001000000000000000000 \\
& 0 \stackrel{\text { N }}{\text { N }} 000 \frac{\text { N N }}{N} \text { N } 0000000000000000000 \\
& 01_{N}^{1} 000 N_{N-N 1}^{1} 0000000000000000000 \\
& 00000000000000000000000000 \\
& 000-\frac{1}{\omega} 000000000000000000000 \\
& \begin{array}{l}
0 \\
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0 \\
0 \\
0
\end{array} \\
& \begin{array}{c}
0 \\
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0 \\
0 \\
-2 \\
0 \\
0
\end{array} \\
& \left.\begin{array}{c}
0 \\
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0 \\
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0 \\
0 \\
0 \\
0 \\
0 \\
0 \\
0 \\
0 \\
0 \\
-2 \\
2 \\
0
\end{array}\right)
\end{aligned}
$$

Three singularities, at $x=0, x=-1$, and $x=\infty$ corresponding to the limits $s=0, u=0$, and $t=0$, respectively.

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The normalization of the master integrals is such that functions $f_{i}$ are finite as $\epsilon \rightarrow 0$.
A solution near $D=4$ dimensions, so we parametrize, e.g. for family $A$,

$$
f_{i}^{A}(x, \epsilon)=\sum_{j=0}^{6} \epsilon^{j} f_{i}^{A, j}(x)+\mathcal{O}\left(\epsilon^{7}\right)
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$$

The iterative solution in $\epsilon$ for all functions $f_{i}$ can be expressed in terms of harmonic polylogarithms of argument $x$ and with indices drawn from $0,-1$, up to boundary constants.

For planar graphs we expect the limit $u \rightarrow 0$, i.e. $x \rightarrow-1$ to be finite. The solution should be real for $x>0$, i.e. when $s$ and $t$ have the same sign.

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The solution should be real for $x>0$, i.e. when $s$ and $t$ have the same sign.
These conditions fix almost everything: the only additional information needed can easily be obtained from $f_{1}$ :

$$
\begin{aligned}
f_{1}^{A}= & e^{3 \epsilon \gamma_{巨}} \Gamma^{4}(1-\epsilon) \Gamma(1+3 \epsilon) / \Gamma(1-4 \epsilon) \\
= & 1-\epsilon^{2} \frac{\pi^{2}}{4}-29 \epsilon^{3} \zeta_{3}-\epsilon^{4} \frac{71}{160} \pi^{4}+\epsilon^{5}\left(\frac{29}{4} \pi^{2} \zeta_{3}-\frac{1263}{5} \zeta_{5}\right) \\
& +\epsilon^{6}\left(-\frac{11539}{24192} \pi^{6}+\frac{841}{2} \zeta_{3}^{2}\right)+\mathcal{O}\left(\epsilon^{7}\right) .
\end{aligned}
$$

$$
\begin{array}{r}
f_{26}^{A}(x, \epsilon)=- \\
+\frac{4}{9}+\frac{13 \pi^{2} \epsilon^{2}}{36}+\frac{1}{2} \epsilon H_{\{0\}}(x) \\
+\frac{9}{4} \pi^{2} H_{\{-1\}}(x)-\frac{15}{8} \pi^{2} H_{\{0\}}(x)+\frac{9}{2} H_{\{-1,0,0\}}(x) \\
+
\end{array} \begin{array}{r}
\epsilon^{4}\left(\frac{61 \pi^{4}}{720}+\frac{21}{4} \pi^{2} H_{\{-1,-1\}}(x)-\frac{25}{4} \pi^{2} H_{\{-1,0\}}(x)-\frac{71 \zeta_{3}}{18}\right) \\
\\
\quad-\frac{21}{4} \pi^{2} H_{\{0,-1\}}(x)+\frac{25}{4} \pi^{2} H_{\{0,0\}}(x) \\
\\
+\frac{21}{2} H_{\{-1,-1,0,0\}}(x)-27 H_{\{-1,0,0,0\}}(x) \\
-\frac{21}{2} H_{\{0,-1,0,0\}}(x)+27 H_{\{0,0,0,0\}}(x)+\frac{21}{2} H_{\{-1\}}(x) \zeta_{3} \\
\end{array}
$$


(1)

(2a)


$$
\begin{aligned}
& G_{a_{1}, \ldots, a_{4}}\left(s, t, m^{2} ; D\right) \\
= & \int \frac{d^{D} k}{\left[-k^{2}+m^{2}\right]^{a_{1}}\left[-\left(k+p_{1}\right)^{2}\right]^{a_{2}}\left[-\left(k+p_{1}+p_{2}\right)^{2}+m^{2}\right]^{a_{3}}\left[-\left(k-p_{3}\right)^{2}\right]^{a_{4}}},
\end{aligned}
$$

$$
\begin{gathered}
G_{a_{1}, a_{2}, \ldots, a_{9}}\left(s, t, m^{2} ; D\right)=\iint \frac{\mathrm{d}^{D} k_{1} \mathrm{~d}^{D} k_{2}}{\left(-k_{1}^{2}+m^{2}\right)^{a_{1}}\left[-\left(k_{1}+p_{1}+p_{2}\right)^{2}+m^{2}\right]^{a_{2}}} \\
\times \frac{\left[-\left(k_{2}+p_{1}\right)^{2}\right]^{-a_{8}}\left[-\left(k_{1}-p_{3}\right)^{2}\right]^{-a_{9}}}{\left[-k_{2}^{2}+m^{2}\right]^{a_{3}}\left[-\left(k_{2}+p_{1}+p_{2}\right)^{2}+m^{2}\right]^{a_{4}}\left[-\left(k_{1}+p_{1}\right)^{2}\right]^{a_{5}}\left[-\left(k_{1}-k_{2}\right)^{2}\right]^{a_{6}}\left[-\left(k_{2}-p_{3}\right)\right.}
\end{gathered}
$$

$$
\begin{gathered}
G_{a_{1}, a_{2}, \ldots, a_{9}}\left(s, t, m^{2} ; D\right)=\iint \frac{\mathrm{d}^{D} k_{1} \mathrm{~d}^{D} k_{2}}{\left(-k_{1}^{2}+m^{2}\right)^{a_{1}}\left[-\left(k_{1}+p_{1}+p_{2}\right)^{2}+m^{2}\right]^{a_{2}}} \\
\times \frac{\left[-\left(k_{2}+p_{1}\right)^{2}\right]^{-a_{8}}\left[-\left(k_{1}-p_{3}\right)^{2}\right]^{-a_{9}}}{\left[-k_{2}^{2}+m^{2}\right]^{a_{3}}\left[-\left(k_{2}+p_{1}+p_{2}\right)^{2}+m^{2}\right]^{a_{4}}\left[-\left(k_{1}+p_{1}\right)^{2}\right]^{a_{5}}\left[-\left(k_{1}-k_{2}\right)^{2}\right]^{a_{6}}\left[-\left(k_{2}-p_{3}\right)\right.}
\end{gathered}
$$

Results for some of the master integrals for 2 a
[VS'02, G. Heinrich \& VS'04, M. Czakon, J. Gluza \& T. Riemann'04-06]

$$
\begin{gathered}
G_{a_{1}, a_{2}, \ldots, a_{9}}\left(s, t, m^{2} ; D\right)=\iint \frac{\mathrm{d}^{D} k_{1} \mathrm{~d}^{D} k_{2}}{\left(-k_{1}^{2}+m^{2}\right)^{a_{1}}\left[-\left(k_{1}+p_{1}+p_{2}\right)^{2}+m^{2}\right]^{a_{2}}} \\
\times \frac{\left[-\left(k_{2}+p_{1}\right)^{2}\right]^{-a_{8}}\left[-\left(k_{1}-p_{3}\right)^{2}\right]^{-a_{9}}}{\left[-k_{2}^{2}+m^{2}\right]^{a_{3}}\left[-\left(k_{2}+p_{1}+p_{2}\right)^{2}+m^{2}\right]^{a_{4}}\left[-\left(k_{1}+p_{1}\right)^{2}\right]^{a_{5}}\left[-\left(k_{1}-k_{2}\right)^{2}\right]^{a_{6}}\left[-\left(k_{2}-p_{3}\right)\right.}
\end{gathered}
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$$
\frac{-s}{m^{2}}=\frac{(1-x)^{2}}{x}, \quad \frac{-t}{m^{2}}=\frac{(1-y)^{2}}{y}
$$

$$
\begin{gathered}
G_{a_{1}, a_{2}, \ldots, a_{9}}\left(s, t, m^{2} ; D\right)=\iint \frac{\mathrm{d}^{D} k_{1} \mathrm{~d}^{D} k_{2}}{\left(-k_{1}^{2}+m^{2}\right)^{a_{1}}\left[-\left(k_{1}+p_{1}+p_{2}\right)^{2}+m^{2}\right]^{a_{2}}} \\
\times \frac{\left[-\left(k_{2}+p_{1}\right)^{2}\right]^{-a_{8}}\left[-\left(k_{1}-p_{3}\right)^{2}\right]^{-a_{9}}}{\left[-k_{2}^{2}+m^{2}\right]^{a_{3}}\left[-\left(k_{2}+p_{1}+p_{2}\right)^{2}+m^{2}\right]^{a_{4}}\left[-\left(k_{1}+p_{1}\right)^{2}\right]^{a_{5}}\left[-\left(k_{1}-k_{2}\right)^{2}\right]^{a_{6}}\left[-\left(k_{2}-p_{3}\right)\right.}
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\frac{-s}{m^{2}}=\frac{(1-x)^{2}}{x}, \quad \frac{-t}{m^{2}}=\frac{(1-y)^{2}}{y}
$$

Due to invariance under inversions of $x$ and $y$, it is sufficient to consider $|x|<1,|y|<1$.

## Singular points

$x=0 \leftrightarrow s=\infty, \quad x=1 \leftrightarrow s=0 \quad x=-1 \leftrightarrow s=4 m^{2}$
A branch cut in the $s$-channel starting at $s=4 m^{2}$ and a branch cut in the $t$-channel starting at $t=0$

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No branch cuts at $u=0$, where $s+t+u=4 m^{2}$, and hence
$x=-y$.
No singularity at $s=0$
The analytic result should be real-valued in the $s<0, t<0$, i.e. $0<x<1,0<y<1$.


$$
f_{i}=\left(m^{2}\right)^{\epsilon} e^{2 \epsilon \gamma_{\mathrm{E}}} g_{i}
$$

with

$$
\begin{aligned}
& g_{1}=\epsilon G_{2,0,0,0} \\
& g_{2}=\epsilon t G_{0,2,0,1} \\
& g_{3}=\epsilon \sqrt{(-s)\left(4 m^{2}-s\right)} G_{2,0,1,0}, \\
& g_{4}=-2 \epsilon^{2}\left(4 m^{2}-t\right)(-t) G_{1,1,0,1}, \\
& g_{5}=-2 \epsilon^{2} \sqrt{(-s)\left(4 m^{2}-s\right)} t G_{1,1,1,1} .
\end{aligned}
$$

The normalization is such that

$$
f_{i}=\sum_{k \geq 0} \epsilon^{k} f_{i}^{(k)}
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$f_{1}=\epsilon \Gamma(\epsilon) e^{\epsilon \gamma_{\mathrm{E}}}$,
$f_{2}=-\epsilon \Gamma(1-\epsilon) \Gamma(-\epsilon) \Gamma(1+\epsilon) / \Gamma(1-2 \epsilon)\left(\frac{y}{(1-y)^{2}}\right)^{\epsilon} e^{\epsilon \gamma_{\mathrm{E}}}$.

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$f_{2}=-\epsilon \Gamma(1-\epsilon) \Gamma(-\epsilon) \Gamma(1+\epsilon) / \Gamma(1-2 \epsilon)\left(\frac{y}{(1-y)^{2}}\right)^{\epsilon} e^{\epsilon \gamma_{\mathrm{E}}}$.
We obtain

$$
\mathbf{d} f=\epsilon \mathbf{d} \tilde{A} f
$$

with

$$
\begin{aligned}
& \tilde{A}=\left[\left(\begin{array}{ccccc}
0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 \\
-1 & 0 & 1 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 \\
0 & 4 & 0 & 0 & 0
\end{array}\right) \log x+\left(\begin{array}{ccccc}
0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 \\
0 & 0 & -2 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 \\
0 & 0 & -8 & 0 & -2
\end{array}\right) \log (1+x)+\left(\begin{array}{ccc}
0 & 0 & 0 \\
0 & 0 & 0 \\
0 & 0 & 0 \\
0 & 0 & 0 \\
0 & -2 & 0 \\
0 & 0 \\
0 & 0 & -4 \\
0 & 0
\end{array}\right)\right. \\
& +\left(\begin{array}{ccccc}
0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 2 & 0 \\
0 & 0 & 0 & 0 & 0
\end{array}\right) \log (1+y)+\left(\begin{array}{ccccc}
0 & 0 & 0 & 0 & 0 \\
0 & -2 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & -2 & 0 \\
0 & 0 & 0 & 0 & -2
\end{array}\right) \log (1-y)+ \\
& \left.+\left(\begin{array}{lllll}
0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 \\
0 & 0 & 4 & 2 & 1
\end{array}\right) \log (x+y)+\left(\begin{array}{ccccc}
0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 \\
0 & 0 & 4 & -2 & 1
\end{array}\right) \log (1+x y)\right]
\end{aligned}
$$

A solution in terms of Chen iterated integrals

$$
f(x, y, \epsilon)=\mathbb{P} e^{\epsilon \int_{C} d \tilde{A}} g(\epsilon),
$$

which can be evaluated in terms of multiple polylogarithms. For example,

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$$
f(x, y, \epsilon)=\mathbb{P} e^{\epsilon \int_{C} d \tilde{A}} g(\epsilon),
$$

which can be evaluated in terms of multiple polylogarithms. For example,

$$
\begin{aligned}
f_{5}= & {\left[4 H_{0}(x)\right]+\epsilon^{2}\left[4 G_{0}(y) H_{0}(x)-8 G_{1}(y) H_{0}(x)\right] } \\
& +\epsilon^{3}\left[-8 G_{0}(y) H_{-1,0}(x)+4 G_{0}(y) H_{0,0}(x)-8 H_{0}(x) G_{1,0}(y)+16 H_{0}(x) G_{1,1}(y)\right. \\
& +4 H_{0}(x) G_{-\frac{1}{x}, 0}(y)-8 H_{0}(x) G_{-\frac{1}{x}, 1}(y)+4 H_{0}(x) G_{-x, 0}(y)-8 H_{0}(x) G_{-x, 1}(y) \\
& +8 H_{-1,0}(x) G_{-\frac{1}{x}}(y)+8 H_{-1,0}(x) G_{-x}(y)-4 H_{0,0}(x) G_{-\frac{1}{x}}(y)-4 H_{0,0}(x) G_{-x}(y) \\
& +4 G_{-\frac{1}{x}, 0,0}(y)-8 G_{-\frac{1}{x}, 0,1}(y)-4 G_{-x, 0,0}(y)+8 G_{-x, 0,1}(y)+8 H_{-2,0}(x) \\
& -16 H_{-1,-1,0}(x)+8 H_{-1,0,0}(x)-4 H_{0,0,0}(x)+\frac{10}{3} \pi^{2} G_{-\frac{1}{x}}(y)-2 \pi^{2} G_{-x}(y) \\
& \left.-\frac{2}{3} \pi^{2} G_{0}(y)-\frac{4}{3} \pi^{2} H_{-1}(x)-\frac{7}{3} \pi^{2} H_{0}(x)+8 \zeta_{3}\right]+\mathcal{O}\left(\epsilon^{4}\right) .
\end{aligned}
$$

$$
G\left(a_{1}, \ldots a_{n} ; z\right)=\int_{0}^{z} \frac{d t}{t-a_{1}} G\left(a_{2}, \ldots, a_{n} ; t\right)
$$

with

$$
G\left(a_{1} ; z\right)=\int_{0}^{z} \frac{d t}{t-a_{1}}, \quad a_{1} \neq 0
$$

For $a_{1}=0$, we have $G\left(\overrightarrow{0}_{n} ; x\right)=1 / n!\log ^{n}(x)$.

$(17),(18)^{\dagger}$

(20), (21) ${ }^{\dagger}$


$$
\mathbf{d} f=\epsilon \mathbf{d} \tilde{A} f
$$

## with

$$
\mathbf{d} f=\epsilon \mathbf{d} \tilde{A} f
$$

## with

$$
\begin{aligned}
\tilde{A}= & B_{1} \log (x)+B_{2} \log (1+x)+B_{3} \log (1-x)+B_{4} \log (y)+B_{5} \log (1+y) \\
& +B_{6} \log (1-y)+B_{7} \log (x+y)+B_{8} \log (1+x y) \\
& +B_{9} \log \left(x+y-4 x y+x^{2} y+x y^{2}\right)+B_{10} \log \left(\frac{1+Q}{1-Q}\right) \\
& +B_{11} \log \left(\frac{(1+x)+(1-x) Q}{(1+x)-(1-x) Q}\right)+B_{12} \log \left(\frac{(1+y)+(1-y) Q}{(1+y)-(1-y) Q}\right)
\end{aligned}
$$

$$
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$$
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& +B_{11} \log \left(\frac{(1+x)+(1-x) Q}{(1+x)-(1-x) Q}\right)+B_{12} \log \left(\frac{(1+y)+(1-y) Q}{(1+y)-(1-y) Q}\right)
\end{aligned}
$$

$$
Q=\sqrt{\frac{(x+y)(1+x y)}{x+y-4 x y+x^{2} y+x y^{2}}}
$$

- At order $\epsilon, \epsilon^{2}$ and $\epsilon^{3}$, the symbol alphabet remains the same as at one loop.
- At order $\epsilon^{4}$ all functions except $f_{11}$ have the same symbol alphabet as at one loop.
- At order $\epsilon, \epsilon^{2}$ and $\epsilon^{3}$, the symbol alphabet remains the same as at one loop.
- At order $\epsilon^{4}$ all functions except $f_{11}$ have the same symbol alphabet as at one loop.

For example,

$$
\begin{aligned}
f_{23}= & \epsilon^{2}\left[-12 H_{0,0}(x)\right]+\epsilon^{3}\left[-16 G_{0}(y) H_{0,0}(x)+32 G_{1}(y) H_{0,0}(x)+8 H_{2,0}(x)\right. \\
& \left.+16 H_{-1,0,0}(x)-4 H_{0,0,0}(x)+\frac{4}{3} \pi^{2} H_{0}(x)+4 \zeta_{3}\right]+\epsilon^{4}\left[32 G_{0}(y) H_{-2,0}(x)\right. \\
& -32 H_{-2,0}(x) G_{-\frac{1}{x}}(y)-32 H_{-2,0}(x) G_{-x}(y)+64 G_{1,0}(y) H_{0,0}(x)-128 G_{1,1}(y) H_{0,0}(x) \\
& -32 H_{0,0}(x) G_{-\frac{1}{x}, 0}(y)+64 H_{0,0}(x) G_{-\frac{1}{x}, 1}(y)-32 H_{0,0}(x) G_{-x, 0}(y) \\
& +64 H_{0,0}(x) G_{-x, 1}(y)-16 H_{0}(x) G_{-\frac{1}{x}, 0,0}(y)+32 H_{0}(x) G_{-\frac{1}{x}, 0,1}(y) \\
& +16 H_{0}(x) G_{-x, 0,0}(y)-32 H_{0}(x) G_{-x, 0,1}(y)+64 G_{0}(y) H_{-1,0,0}(x) \\
& -64 H_{-1,0,0}(x) G_{-\frac{1}{x}}(y)-64 H_{-1,0,0}(x) G_{-x}(y) \\
& -48 G_{0}(y) H_{0,0,0}(x)+48 H_{0,0,0}(x) G_{-\frac{1}{x}}(y)+48 H_{0,0,0}(x) G_{-x}(y)-120 H_{-3,0}(x) \\
& +\frac{52}{3} \pi^{2} H_{0,0}(x)+48 H_{3,0}(x)+128 H_{-2,-1,0}(x)-120 H_{-2,0,0}(x)-48 H_{-2,1,0}(x) \\
& +64 H_{-1,-2,0}(x)-32 H_{-1,2,0}(x)-48 H_{2,-1,0}(x)+32 H_{2,0,0}(x)+16 H_{2,1,0}(x) \\
& +64 H_{-1,-1,0,0}(x)-80 H_{-1,0,0,0}(x)+76 H_{0,0,0,0}(x)+\frac{8}{3} \pi^{2} G_{0}(y) H_{0}(x) \\
& -\frac{40}{3} \pi^{2} H_{0}(x) G_{-\frac{1}{x}}(y)+8 \pi^{2} H_{0}(x) G_{-x}(y)-16 \zeta_{3} H_{-1}(x)-28 \zeta_{3} H_{0}(x) \\
& \left.+\frac{8}{3} \pi^{2} H_{-2}(x)-\frac{4}{3} \pi^{2} H_{2}(x)-\frac{4 \pi^{4}}{15}\right]+\mathcal{O}_{0}\left(\epsilon^{5}\right)
\end{aligned}
$$

## to be continued

