# Differential equation approach to perturbative calculations.

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#### Outline



2 Reduction to  $\varepsilon$ -form

3 Examples of application



## Why multiloop integrals?

#### Perturbative calculations

Technically, perturbative calculations are reduced to the calculation of (multi)loop integrals.

#### Multiloop integrals

- Physical applications
- Beautiful mathematics
- Open problems



## Multiloop calculations

#### Problem

- Multiloop people often prefer **many** loops and **one** scale.
- Phenomenological applications often require a few loops but many scales.



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## Multiscale problems: IBP+DE approach.

#### Introduction

## IBP reduction (Chetyrkin&Tkachov 1981)

Scalar integrals family labeled by **n** 

$$J(\mathbf{n}) = \int d^d l_1 \dots d^d l_L j(\mathbf{n}) = \int \frac{d^d l_1 \dots d^d l_L}{\pi^{\frac{Ld}{2}} D_1^{n_1} \dots D_N^{n_N}}$$

 $D_1, \ldots, D_M$  — denominators of the diagram,  $D_{M+1}, \ldots, D_N$  —numerators ( $n_{M+1}, \ldots, n_N \leq 0$ ).



E external momenta

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# $p_{1}$

#### E external momenta

#### Basic idea of IBP reduction

- Explicit differentiation in (IBP&LI) gives recurrence relations between integrals  $J(\mathbf{n})$  with different  $\mathbf{n}$ .
- Using these relations, any integral can be reduced to **finite number** of *master integrals*.

#### IBP

$$\int d^d l_1 \dots d^d l_L \frac{\partial}{\partial l_i} \cdot q_j j(\mathbf{n}) = 0$$

#### LI

$$p_{1\mu}p_{2\nu}\sum_{e}p_{e}^{[\mu}\partial_{e}^{\nu]}J=0$$

## Differential equations(Kotikov,1991;Remiddi, 1997)

Differentiating the column-vector  $\mathbf{J}$  of master integrals with respect to mass or some invariant and performing IBP reduction we obtain differential equations

 $\partial \mathbf{J}(x) / \partial x = \mathbb{M}(x, \boldsymbol{\varepsilon}) \mathbf{J}(x)$ 

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#### Recent remarkable observation (Henn, 2013)

By a suitable change of functions  $\mathbf{J}(x) \to \mathbb{T}(x, \varepsilon) \tilde{\mathbf{J}}(x)$ , it is possible to transform equation to  $\varepsilon$ -factorized form ( $\varepsilon$ -form)

$$\partial \tilde{\mathbf{J}}(x) / \partial x = \mathbf{\varepsilon} \mathbb{S}(x) \tilde{\mathbf{J}}(x)$$

Moreover, rational matrix S(x) has only simple poles and falls off at infinity  $(S(x) = \sum_i S_i / (x - x_i))$ , i.e., the system is globally *Fuchsian*.

#### Benefits of $\varepsilon$ -form

• Given the equation

$$\partial \mathbf{J}(\boldsymbol{\varepsilon}, x) / \partial x = \boldsymbol{\varepsilon} \mathbb{S}(x) \mathbf{J}(\boldsymbol{\varepsilon}, x)$$

it is easy to find coefficients of expansion  $\mathbf{J}(\boldsymbol{\varepsilon}, x) = \sum \mathbf{J}_n(x) \boldsymbol{\varepsilon}^n$  1 by 1:

$$\mathbf{J}_{n}(x) = \int dx \mathbb{S}(x) \mathbf{J}_{n-1}(x) \; .$$

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• For many variables if we secure simultaneous  $\varepsilon$ -form  $\partial \mathbf{J}(\varepsilon, \vec{x}) / \partial x_i = \varepsilon \mathbb{S}_i(\vec{x}) \mathbf{J}(\varepsilon, \vec{x})$ , the integrability condition splits into two  $\partial_j \mathbb{S}_i = \partial_i \mathbb{S}_j$  and  $\mathbb{S}_j \mathbb{S}_i = \mathbb{S}_i \mathbb{S}_j$  and the system can be rewritten as

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• Usually the form of the system is drastically simplified.

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## Example

#### Original matrix:

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## Example

#### After the change of functions:

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## Problem formulation

Given a system

$$\partial \mathbf{J}(x) / \partial x = \mathbb{M}(x, \boldsymbol{\varepsilon}) \mathbf{J}(x)$$

is it possible and how to find a change of functions reducing the system to  $\varepsilon$ -form

$$\partial \tilde{\mathbf{J}}(x) / \partial x = \varepsilon \sum_{k} \frac{\mathbb{S}_{k}}{x - x_{k}} \tilde{\mathbf{J}}(x)$$

i.e., is it possible and how to find such  $\mathbb{T}(x, \boldsymbol{\varepsilon})$  that

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#### Approaches so far:

- Using ad hoc arguments, e.g., finding homogeneous integrals from Feynman parametrization (Henn, 2013, 2014).
- Applying a regular procedure when luckily hitting a special form of the initial matrix M (Gehrmann et al., 2014), (Argeri et al., 2014). E.g., when M(x,ε) = M<sub>0</sub>(x) + εM<sub>1</sub>(x)

## Algorithm of reduction to $\varepsilon$ -form (R.L. 2015)

#### Stage 1. Eliminating higher-order poles

Input: Rational matrix  $\mathbb{M}(x, \varepsilon)$ 

Output: Rational matrix with only simple poles (*Fuchsian* singularities) on the extended complex plane,  $\mathbb{M}(x, \varepsilon) = \sum_k \frac{\mathbb{M}_k(\varepsilon)}{x-x_k}$ .

#### Stage 2. Normalizing eigenvalues

Input: Matrix from the previous step,  $\mathbb{M}(x, \varepsilon) = \sum_k \frac{\mathbb{M}_k(\varepsilon)}{x - x_k}$ . Output: Matrix of the same form, but with the eigenvalues of all  $\mathbb{M}_k(\varepsilon)$  confined to unit interval (-1/2, 1/2].

#### Stage 3. Factoring out $\varepsilon$

Input: Matrix from the previous step. Output: Matrix in  $\varepsilon$ -form,  $\mathbb{M}(x, \varepsilon) = \varepsilon \sum_{k} \frac{\mathbb{S}_{k}}{x-x_{k}}$ 

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- Why not try to do better get rid of P(x)?
- Not always possible due to negative solution of the Riemann-Hilbert problem by Bolibrukh(Bolibrukh,1989).
- No algorithms for global reduction (including infinity point) so far.

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Balance transformation

• Both reduction to Fuchsian form and normalization of the matrix residues are based on the following transformation

$$\mathbb{T}(x) = \mathscr{B}(\mathbb{P}, x_1, x_2 | x) \stackrel{\text{def}}{=} \overline{\mathbb{P}} + \frac{x - x_2}{x - x_1} \mathbb{P},$$

where  $\mathbb{P}$  is some projector and  $\overline{\mathbb{P}} = \mathbb{I} - \mathbb{P}$ . When  $x_1 = \infty$  or  $x_2 = \infty$  omit denominator or numerator, respectively.

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- In a long sequence of such transformations the system is reduced in all finite points, but behaviour at  $x = \infty$  is **totally spoiled**.

Scrutinizing Barkatou&Pfluegel algortihm.

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- Only some properties of its image  $\mathscr{U} = \text{Img}\mathbb{P}$ .
- But the kernel (or, alternatively, co-image) of P can be chosen almost arbitrarily! Requirement: ImgP ∩ ker P = {0}.
- Idea of global reduction: use the above freedom to keep system properties at *x*<sub>2</sub> under control.



After Stage 2 we should have

$$\mathbb{M}(x,\varepsilon) = \sum_{k} \frac{\mathbb{M}_{k}(\varepsilon)}{x-x_{k}},$$

such that all eigenvalues of all "residues"  $\mathbb{M}_k(\varepsilon)$  are  $\propto \varepsilon$ . We need to find an *x*-independent transformation  $\mathbb{T}(\varepsilon)$ , such that

$$\mathbb{T}^{-1}(\boldsymbol{\varepsilon})\mathbb{M}_{k}(\boldsymbol{\varepsilon})\mathbb{T}(\boldsymbol{\varepsilon}) = \boldsymbol{\varepsilon}\mathbb{S}_{k}$$

How can we do it without knowing  $\mathbb{S}_k$  in r.h.s.?

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Stage 3. Trick:write it twice

$$\mathbb{T}^{-1}(\varepsilon) \frac{\mathbb{M}_{k}(\varepsilon)}{\varepsilon} \mathbb{T}(\varepsilon) = \mathbb{S}_{k} = \mathbb{T}^{-1}(\mu) \frac{\mathbb{M}_{k}(\mu)}{\mu} \mathbb{T}(\mu)$$

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$$\mathbb{T}(\boldsymbol{\varepsilon}) \times \left(\mathbb{T}^{-1}\left(\boldsymbol{\varepsilon}\right) \frac{\mathbb{M}_{k}\left(\boldsymbol{\varepsilon}\right)}{\boldsymbol{\varepsilon}} \mathbb{T}\left(\boldsymbol{\varepsilon}\right) = \mathbb{S}_{k} = \mathbb{T}^{-1}\left(\boldsymbol{\mu}\right) \frac{\mathbb{M}_{k}\left(\boldsymbol{\mu}\right)}{\boldsymbol{\mu}} \mathbb{T}\left(\boldsymbol{\mu}\right) \right) \times \mathbb{T}^{-1}\left(\boldsymbol{\mu}\right)$$

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Linear system for matrix elements of  $\mathbb{T}(\varepsilon, \mu) = \mathbb{T}(\varepsilon) \mathbb{T}^{-1}(\mu)$ 

$$rac{\mathbb{M}_k(oldsymbol{arepsilon})}{oldsymbol{arepsilon}}\mathbb{T}(oldsymbol{arepsilon},oldsymbol{\mu})\,=\,\mathbb{T}(oldsymbol{arepsilon},oldsymbol{\mu})rac{\mathbb{M}_k(oldsymbol{\mu})}{oldsymbol{\mu}}$$

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## What may go wrong

- At stage 1 and 2 we might fail to construct P with required properties due to the restriction ImgP∩kerP = {0}. This is naturally associated with obstructions to positive solution of Hilbert's 21st problem. In particular, if some monodromy matrix is diagonalizable, we can always balance with the corresponding point.
- Eigenvalues of matrix residues after Stage 1 might be not of the form  $n + \alpha \varepsilon$ . In particular, it often happens that *n* is half-integer in a pair of points  $x_1$  and  $x_2$ . One can then get rid of half-integer *n* by passing to  $y = \sqrt{(x-x_1)/(x-x_2)}$ , so that  $x = (x_1 x_2y^2)/(1-y^2)$  is a rational substitution.
- Third step might result in degenerate matrix T(ε, μ) for any μ. E.g. T(ε, μ) = 0.
- Computational complexity might be overwhelming. One should use block-triangular structure of the equations.

# Example applications of $\varepsilon$ -form

#### Master integrals



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#### Master integrals



New functions  $\tilde{P}$ ,  $\tilde{B}$ ,  $\tilde{R}$ 

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$$\begin{split} P &= \frac{\sqrt{\Delta}}{s_1 s_2 s_3 s_4 s_5} \left( \widetilde{P} - \sum_{i=1}^5 \frac{1}{2} \left( 1 - \frac{r_i}{\sqrt{\Delta}} \right) \widetilde{B}_i \right), \\ B_i &= \frac{1}{s_{i+2} s_{i-2}} \widetilde{B}_i, \quad R_i = \frac{\varepsilon}{2(1 - 2\varepsilon)} \widetilde{R}_i. \end{split}$$

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#### Equation for new functions ( $\varepsilon$ -form)

$$d\widetilde{P} = -\varepsilon \left\{ \widetilde{P}d(\log S) + \sum_{i=1}^{5} \left[ -\widetilde{B}_{i}d\left(\log\left(1 + \frac{r_{i}}{\sqrt{\Delta}}\right)\right) + \widetilde{R}_{i}d\left(\log\frac{(\sqrt{\Delta} + r_{i})(r_{i+2} + r_{i-2})}{(\sqrt{\Delta} + r_{i+2})(\sqrt{\Delta} + r_{i-2})}\right) \right] \right\},$$

. . . . . .

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#### Result for $s_i < 0$

$$\begin{split} P^{(6-2\varepsilon)}\left(s_{1},s_{2},s_{3},s_{4},s_{5}\right) &= \frac{2\Gamma(1-\varepsilon)^{2}\Gamma(1+\varepsilon)}{\varepsilon\Gamma(1-2\varepsilon)} \left[\frac{2\pi^{3/2}\Gamma[1/2-\varepsilon]}{\Gamma[1-\varepsilon]\sqrt{\Delta}}\left(-S\right)^{-\varepsilon} + \sum_{i=1}^{5}\left(-s_{i}\right)^{-\varepsilon}\int_{1}^{\infty}\frac{dt}{t}t^{\varepsilon}\operatorname{Re}\ \frac{1}{b_{i}(t)}\left\{\arctan\frac{b_{i}(t)}{r_{i}} - \arctan\frac{b_{i}(t)}{r_{i+2}} - \arctan\frac{b_{i}(t)}{r_{i-2}} + \frac{\pi}{2}\left[\operatorname{sign} r_{i+2} + \operatorname{sign} r_{i-2} - \operatorname{sign} r_{i} - \operatorname{sign}\left(r_{i+2} + r_{i-2}\right)\right]\right\}\right]. \end{split}$$

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#### DE approach

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A few words about analytical continuation

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- Feynman prescription: P(s<sub>1</sub>, s<sub>2</sub>, s<sub>3</sub>, s<sub>4</sub>, s<sub>5</sub>) is analytic in the region Ims<sub>i</sub> > 0 So, we may move between the regions via "upper octant" of C<sup>5</sup>.

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- Initially the result is obtained in Euclidean region  $s_i < 0$ .
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- $P(s_1, s_2, s_3, s_4, s_5)$  is given by one-fold integral with branching integrand. We should track movement of branching points with changing of  $s_i$ .



#### Result of analytical continuation

$$\begin{split} P^{(6-2\varepsilon)}\left(s_{1},s_{2},s_{3},s_{4},s_{5}\right) &= \frac{2\Gamma(1-\varepsilon)^{2}\Gamma(1+\varepsilon)}{\varepsilon\Gamma(1-2\varepsilon)} \left[\Theta\left(s_{i}s_{j}>0\right)\frac{2\pi^{3/2}\Gamma[1/2-\varepsilon]}{\Gamma[1-\varepsilon]\sqrt{\Delta}}\left(-S-i0\right)^{-\varepsilon} + \sum_{i=1}^{5}\left(-s_{i}-i0\right)^{-\varepsilon}\int_{1}^{\infty}\frac{dt}{t}t^{\varepsilon}\operatorname{Re}\frac{1}{b_{i}(t)}\left\{\arctan\frac{b_{i}(t)}{r_{i}}-\arctan\frac{b_{i}(t)}{r_{i}-2}-\arctan\frac{b_{i}(t)}{r_{i-2}}+\frac{\pi}{2}\left[\operatorname{sign} r_{i+2}+\operatorname{sign} r_{i-2}-\operatorname{sign} r_{i}-\operatorname{sign}\left(r_{i+2}+r_{i-2}\right)\right]\right\}\right],\\ r_{n} &= \sum_{i=0}^{4}\left(-1\right)^{i}s_{n+i}s_{n+i+1}, \quad \Delta = \det\left(2p_{i}\cdot p_{j}|_{i,j=1,\dots,4}\right) = \sum_{i=1}^{5}r_{i}r_{i+2}, \quad S = 4s_{1}s_{2}s_{3}s_{4}s_{5}/\Delta, \quad b_{i}(t) = \sqrt{(St/s_{i}-1)\Delta+i0}. \end{split}$$

Note 1: Analytical continuation is **not** reduced to the replacement  $s_i \rightarrow s_i + i0$ . Note 2: arbitrary order of  $\varepsilon$ -expansion is one-fold integral of elementary functions.

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At  $\gamma = 1/\sqrt{1-\beta^2} \gg 1$  up to power suppressed (w.r.t.  $1/\gamma$ ) terms Racah obtained in 1936 (At that time — heroic deed!)

$$\sigma = \frac{(Z_1 \alpha)^2 (Z_2 \alpha)^2}{\pi m^2} \left[ \frac{28 L_0^3}{27} - \frac{178 L_0^2}{27} + \left( \frac{370}{27} + \frac{7\pi^2}{27} \right) L_0 + \frac{7\zeta_3}{9} - \frac{13\pi^2}{54} - \frac{116}{9} \right], \quad L_0 = \log \left( 2\gamma \right)$$

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Simple application of presented approach: exact in  $\gamma$  calculation.



• Three-loop cut diagrams:

At  $\gamma = 1/\sqrt{1-\beta^2} \gg 1$  up to power suppressed (w.r.t.  $1/\gamma$ ) terms Racah obtained in 1936 (At that time — heroic deed!)

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- Three-loop cut diagrams:
- IBP reduction  $\rightarrow 8$  masters.
- DE reduction:

$$\frac{\partial}{\partial x}\widetilde{\mathbf{J}} = \varepsilon \left[\frac{1}{x}M_0 + \frac{1}{x-1}M_1 + \frac{1}{x+1}M_2\right]\widetilde{\mathbf{J}}, \quad x = \frac{1-\beta}{1+\beta}$$

$$M_0 = \begin{bmatrix} -1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 1 & -1 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & -1 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 3 & 3 & 0 & 0 \\ 0 & 0 & 0 & -1 & -1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & -1 & -1 \\ 0 & 0 & 0 & 2 & 1 & 0 & 1 & 1 \end{bmatrix}, \quad M_1 = \operatorname{diag}(2, 0, 2, 2, -6, 0, 2, 0), \quad M_2 = \operatorname{diag}(0, 0, 0, 0, 0, 0, 0, -2).$$

#### Exact in $\gamma$ result

$$\begin{split} \sigma &= \frac{(Z_1 \alpha)^2 (Z_2 \alpha)^2}{\pi m^2} \bigg\{ -\frac{1-\beta^2}{12\beta^2} L^4 + \frac{2 \left(23\beta^2 - 37\right) S_{3a}}{9\beta^2} + \frac{2 \left(11\beta^2 - 25\right) S_{3b}}{9\beta^2} - \frac{26S_2}{9\beta} \\ &- \frac{\left(\beta^6 + 217\beta^4 - 135\beta^2 + 45\right) L^2}{54\beta^6} + \frac{5 \left(67\beta^4 - 48\beta^2 + 18\right) L}{27\beta^5} - \frac{2 \left(78\beta^4 - 35\beta^2 + 15\right)}{9\beta^4} \bigg\}, \end{split}$$

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#### Exact in $\gamma$ result

$$\begin{split} \sigma &= \frac{(Z_1\alpha)^2(Z_2\alpha)^2}{\pi m^2} \left\{ -\frac{1-\beta^2}{12\beta^2} L^4 + \frac{2\left(23\beta^2 - 37\right)S_{3a}}{9\beta^2} + \frac{2\left(11\beta^2 - 25\right)S_{3b}}{9\beta^2} - \frac{26S_2}{9\beta} \\ &\quad -\frac{\left(\beta^6 + 217\beta^4 - 135\beta^2 + 45\right)L^2}{54\beta^6} + \frac{5\left(67\beta^4 - 48\beta^2 + 18\right)L}{27\beta^5} - \frac{2\left(78\beta^4 - 35\beta^2 + 15\right)}{9\beta^4} \right\}, \end{split}$$

High-energy asymptotics:

$$\sigma = \frac{(Z_1 \alpha)^2 (Z_2 \alpha)^2}{\pi m^2} \left\{ \frac{28L_0^3}{27} - \frac{178L_0^2}{27} + \left(\frac{370}{27} + \frac{7\pi^2}{27}\right) L_0 + \frac{7\zeta_3}{9} - \frac{13\pi^2}{54} - \frac{116}{9} \right\}$$
Recall results  
First correction  $\Longrightarrow -\frac{1}{\gamma^2} \left[ \frac{4L_0^4}{3} - \frac{98L_0^3}{27} + \frac{188L_0^2}{27} - \left(\frac{172}{27} + \frac{25\pi^2}{54}\right) L_0 - \frac{73\zeta_3}{18} + \frac{5\pi^2}{27} + \frac{43}{27} \right] + \dots \right\},$ 

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Low-energy asymptotics:

$$\sigma = \frac{296(Z_1\alpha)^2(Z_2\alpha)^2\beta^8}{55125\pi m^2} \left(1 + \frac{7708\beta^2}{3663} + \dots\right).$$

Note: highly suppressed as  $\beta^8$ !

#### Summary

- IBP reduction +DE reduction to ε-form is the most powerful approach to multiscale (multi)loop problems.
- An algorithm of finding  $\varepsilon$ -form of the differential systems for multiloop integrals is developed.
- Some applications of this algorithm already appeared. Applications to perturbative QCD calculations are ongoing. Suggestions are welcome!

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## Thank you!