

**FUCHSIA
AND
DIFFERENTIAL EQUATIONS FOR MULTI-SCALE
MASTER INTEGRALS**

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1. Introduction

- Feynman Integrals
- Differential Equations

2. Fuchsia Program

- Overview
- Epsilon Form
- ODE Solutions (multivariate)

3. Example

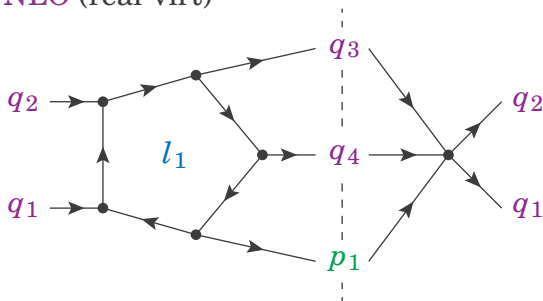
- Energy-Energy Correlations at NLO in QCD

4. Summary

$$F(\vec{s}_{ij}, \vec{x}, \vec{m}, \epsilon) = \int \prod_{l=1}^{n_l} \frac{1}{D_l^{n_l}} \prod_{i=1}^{n_i} d^d l_i \prod_{j=1}^{n_j} d^d p_j \delta(p_j^2) \prod_{k=1}^{n_k} \delta(x_k - f_k(\vec{p}, \vec{q}))$$

- loop momenta
- external momenta with rational projectors
- $s_{ij} = q_i \cdot q_j$ — kinematic invariants

Example: $2 \rightarrow 2$ at NNLO (real-virt)



$$q_4 = q_1 + q_2 - q_3 - p_1 \quad \text{and} \quad \vec{s}_{ij} = \{s, t, u\} \quad \text{and maybe} \quad x_1 = (q_1 + q_2) \cdot p_1$$

$$F(\vec{s}_{ij}, \vec{x}, \vec{m}, \epsilon) = \int \prod_{l=1}^{n_l} \frac{1}{D_l^{n_l}} \prod_{i=1}^{n_i} d^d l_i \prod_{j=1}^{n_j} d^d p_j \delta(p_j^2) \prod_{k=1}^{n_k} \delta(x_k - f_k(\vec{p}, \vec{q}))$$

— UNDER CONTROL —

IBP Reduction

- only master integrals to calculate
- easy to write *differential equations*

GPL functions

— LESS UNDER CONTROL —

Functions beyond GPL

- Elliptic polylogarithms
- holonomic functions

Numerical methods

- Sector Decomposition **Borowka's talk**
- Mellin-Barnes **talks by Dubovyk, Flieger, Prausa, Usovitsch**
- Subtraction Schemes (e.g., CoLoRFulNNLO)

Analytical methods

- Feynman/Schwinger parametrization
 - HyperInt **Panzer '14**
- **Integration-By-Parts** reduction **Chetyrkin Tkachov '81**
 - Laporta algorithm **Laporta '00**: AIR, FIRE, Kira, Reduze
 - Symbolic reduction: LiteRed **Lee '12**
 - private code: Crusher **Marquard; Laporta; ...**
- **Method of Differential Equations** **Kotikov '91 Remiddi '97**
 - Epsilon form **Henn '13**
 - * leading singularity **Henn '14**
 - * Lee algorithm '14: Fuchsia **OG Magerya '16**, Epsilon **Prausa '17**
 - * Meyer algorithm '16: Canonica **Meyer '17**

Construct System of ODE

- from IBP rules
 - AIR, FIRE, Kira, LiteRed, Reduze
- from definition
 - Holonomic Functions
- from cuts **Papadopoulos's talk**

Solve System of ODE

- epsilon form **Henn '13**
 - Fuchsia, Epsilon, Canonica
 - works well with *hyperlogarithms*
 - also (to some extent) with *elliptic functions* **Weinzierl's talk**
- by other means
 - series expansion **Smirnov's talk**

Find Constants of Integration

- no systematic approach
- **usually non-trivial**

— INPUT —

- Initial System of Ordinary Differential Equations

$$\frac{\partial \vec{F}}{\partial x_1} = \mathbb{M}(\vec{x}, \epsilon) \vec{F}(\vec{x}, \epsilon)$$

— OUTPUT —

- Epsilon Form, i.e., Equivalent System

$$\frac{\partial \vec{G}}{\partial x_1} = \epsilon \tilde{\mathbb{M}}(\vec{x}) \vec{G}(\vec{x}, \epsilon)$$

- Transformation to a new basis

$$\vec{F}(\vec{x}, \epsilon) = \mathbb{T}(\vec{x}, \epsilon) \vec{G}(\vec{x}, \epsilon)$$

- Other Useful Operations: variable change, convert to block-diagonal form, ...

Open-source OG Magerya '16 '17

- <http://github.com/gituliar/fuchsia>

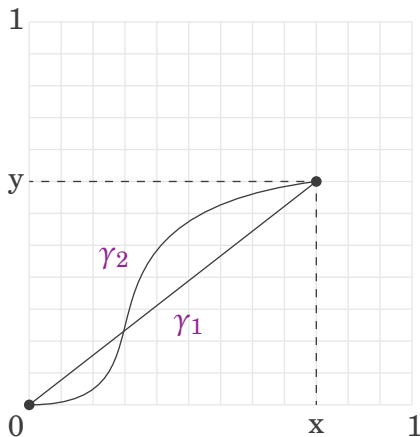
Implemented in Python

- SageMath
- Maxima
- Maple (optional)

Lee algorithm

- **Fuchsification**
 - construct Fuchsian form [Moser '59](#)
- **Normalization**
 - balance eigenvalues to $\alpha \epsilon$ form [Lee, Pomeransky '17](#)
 - eliminate resonances [Smirnov's talk](#)
- **Factorization**
 - construct epsilon form
- **Block-triangular optimization**
- **Multivariate Systems**

$$\frac{\vec{F}(x(t), y(t), \epsilon)}{dt} = \frac{\partial \vec{F}}{\partial x} \frac{dx(t)}{dt} + \frac{\partial \vec{F}}{\partial y} \frac{dy(t)}{dt} = \left(\mathbb{M}_x \frac{dx(t)}{dt} + \mathbb{M}_y \frac{dy(t)}{dt} \right) \vec{F} = \mathbb{M}_t(x, y, t, \epsilon) \vec{F}$$



γ_1 (line)

$$x_1(t) = t x$$

$$y_1(t) = t y$$

γ_2 (cubic Bézier curve)

$$x_2(t) = (2t(1-t)^2 + t^3) x$$

$$y_2(t) = (2t^2(1-t) + t^3) y$$

γ_3 (your favorite curve)

$$x_3(t) = \dots$$

$$y_3(t) = \dots$$

$$\frac{\vec{F}(x(t), y(t), \epsilon)}{dt} = \frac{\partial \vec{F}}{\partial x} \frac{dx(t)}{dt} + \frac{\partial \vec{F}}{\partial y} \frac{dy(t)}{dt} = \left(\mathbb{M}_x \frac{dx(t)}{dt} + \mathbb{M}_y \frac{dy(t)}{dt} \right) \vec{F} = \mathbb{M}_t(x, y, t, \epsilon) \vec{F}$$

CANONICA

- Meyer algorithm
 - Rational ansatz
- Output:
 - ϵ -form for every $\mathbb{M}_x, \mathbb{M}_y, \dots$
- Single \mathbb{T} for all paths
 - May spoil Fuchsian form
 - Fix with Moser reduction

Fuchsia

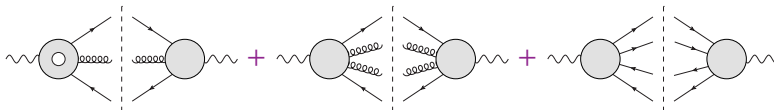
- Lee algorithm
 - Residues properties
- Output:
 - ϵ -form for \mathbb{M}_t only
- Different \mathbb{T} for every path

Definition

$$\Sigma(\xi) = \sum_{a,b} \int \text{dPS} \frac{E_a E_b}{Q^2} \sigma(e^+ + e^- \rightarrow a + b + X) \delta(\xi - \cos\theta_{ab})$$

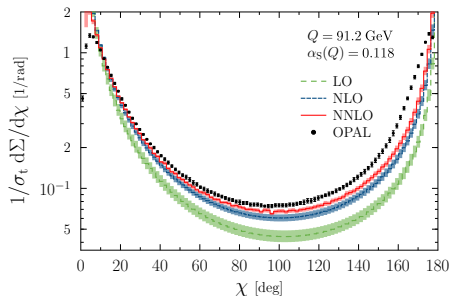
- infrared-safe quantity (UV and IR poles cancel)

NLO contributions (virtual + real)

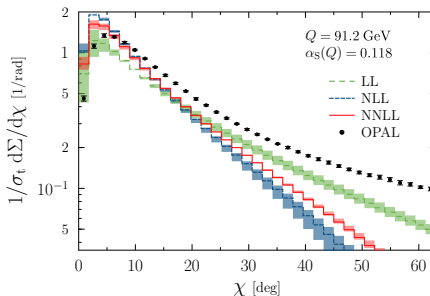


- correlated particles — a, b (e.g., $qg, \bar{q}g, q\bar{q}, gg$)
- angle variable — θ_{ab} or ξ
- energies — E_a, E_b

Fixed Order



Resummation



Numerical Results

- 2010 — NNLL de Florian Grazzini '05, Becher Neuberg '10
- 2016 — NNLO Del Duca et al. '16
- 2017 — NNLL + NNLO Tulipánt Kardos Somogyi '17

Analytical Results

- 1978 — LO Basham et al. '78
- 2018 — NLO Dixon et al. '18

Definition

$$\Sigma(\xi) = \sum_{a,b} \int \text{dPS} \frac{E_a E_b}{Q^2} \sigma(e^+ + e^- \rightarrow a + b + X) \delta(\xi - \cos\theta_{ab})$$

Process

$$e^+ + e^- \rightarrow q(p_1) + \bar{q}(p_2) + g(p_3) + g(p_4), \quad p_i^2 = 0$$

Parametrization

- phase-space

$$\text{dPS} = d^m p_1 \delta(p_1^2) d^m p_2 \delta(p_2^2) d^m p_3 \delta(p_3^2) \delta((q - p_1 - p_2 - p_3)^2)$$

- new *angle variable* (more convenient)

$$z = \frac{1 - \xi}{2} = \frac{p_1 \cdot p_3}{2 q \cdot p_1 q \cdot p_3}$$

Linearization

$$\delta\left(z - \frac{p_1 \cdot p_3}{2 q \cdot p_1 q \cdot p_3}\right) \rightarrow \int_0^1 dx x q \cdot p_3 \delta(x - 2 q \cdot p_1) \delta(x z q \cdot p_3 - p_1 \cdot p_3)$$

Cross-section

- $\sigma(e^+ + e^- \rightarrow q + \bar{q} + g + g)$

Cutkosky rules for Cut Propagators

$$\delta(p_1^2) \delta(p_2^2) \delta(p_3^2) \delta((q - p_1 - p_2 - p_3)^2) \delta(x - 2q \cdot p_1) \delta(xzq \cdot p_3 - p_1 \cdot p_3)$$

Reduction

- LiteRed **Lee '12**
 - 11 masters $\vec{F}(x, z, \epsilon)$ (max 3×3 coupled subsystem)

$$\begin{aligned} F_1 &= \{\} & F_2 &= \{2\} & F_3 &= \{2, 2\} & F_4 &= \{2, 6\} & F_5 &= \{1, 2\} \\ F_6 &= \{5\} & F_7 &= \{1, 4, 5\} & F_8 &= \{2, 3, 4\} & F_9 &= \{2, 5\} & F_{10} &= \{3, 5\} \\ F_{11} &= \{2, 4, 5\} \end{aligned}$$

- denominators

$$\begin{aligned} D_1 &= (k_2 + k_3)^2 & D_2 &= (q - k_2)^2 & D_3 &= (q - k_1 - k_2)^2 \\ D_4 &= (q - k_1 - k_3)^2 & D_5 &= (q - k_2 - k_3)^2 & D_6 &= (k_1^2)_x \end{aligned}$$

ODE Definition

$$\frac{\partial \vec{F}(x, z, \epsilon)}{\partial z} = \mathbb{M}(x, z, \epsilon) \vec{F}(x, z, \epsilon)$$

- z as free variable
- IBP rules (step I.1)
- 11×11 matrix
- alphabet:

$$z, \quad z-1, \quad z - \frac{1}{x}, \quad z - \frac{1}{x(x-2)}$$

Epsilon form

- multivariate problem
- Fuchsia (Lee algorithm)

$$\frac{\partial \hat{\vec{F}}(x, z, \epsilon)}{\partial z} = \epsilon \hat{\mathbb{M}}(x, z) \hat{\vec{F}}(x, z, \epsilon), \quad \text{where} \quad \vec{F}(x, z, \epsilon) = \boxed{\mathbb{T}(x, z, \epsilon)} \hat{\vec{F}}(x, z, \epsilon)$$

Solutions for $\hat{\vec{F}}(x, z, \epsilon)$

- any order in ϵ

$$\begin{aligned}
 F_4(x, z, \epsilon) = & \frac{1}{15 \epsilon^2} \left(C_3^0(x) - 2C_2^0(x) \right) + \frac{1}{30 \epsilon} \left(\left(15C_1^0(x) + 4C_2^0(x) - 6xC_3^0(x) - 2xC_4^0(x) \right) H_0(z) \right. \\
 & + \left(\frac{15}{1-x} C_1^0(x) + 2C_3^0(x) - 2xC_4^0(x) \right) H_1(z) \\
 & + \left(\frac{15(x-2)}{1-x} C_1^0(x) + 20C_2^0(x) + 2(3x-7)C_3^0(x) + 4xC_4^0(x) \right) H_{1/x}(z) \\
 & - \frac{15(1-2z)}{xz(1-z)} C_1^0(x) + \frac{4(13xz-1)}{xz} C_2^0(x) + \frac{2(13xz^2-17xz+3x+z)}{xz(1-z)} C_3^0(x) \\
 & \left. + \frac{2(xz-2z+1)}{z(1-z)} C_4^0(x) - 4C_2^1(x) + 2C_3^1(x) \right) + \mathcal{O}(\epsilon^0)
 \end{aligned}$$

where

- Hyperlogarithms ([Panzer '15](#) for overview)

$$H_{a, \vec{w}}(z) = \int_0^z \frac{dz'}{z' - a} H_{\vec{w}}(z')$$

- Integration constants
 - $C_1^0(x), C_2^0(x), C_3^0(x), C_4^0(x), C_2^1(x), C_3^1(x)$ — unknown functions

$$F_4^*(x, \epsilon) = \int_0^1 dz f_4(z) F_4(x, z, \epsilon)$$

Calculate RHS

- *direct integration*
 - HyperInt **Panzer '14**
 - Mellin moments

i	1	2	3	4	5	6	7	8	9	10	11
f_i	1	1	z	$z(1-z)$	1	z^2	$1-z$	z	z	z	$z(1-z)$

Calculate LHS

- *IBP reduction*
- *differential equations*

$$F_4^*(x, \epsilon) = \int_0^1 dz z(1-z) \int \frac{d\text{PS}(3; x, z)}{D_2 D_6}$$

- phase space before x -integration

$$d\text{PS}(3; x, z) = x q \cdot k_3 \delta(1-x-(q-k_1)^2) \delta(xzq \cdot k_3 - k_1 \cdot k_3) d\text{PS}(3)$$

- phase space after x -integration

$$d\text{PS}(3; x) = \int_0^1 dz d\text{PS}(3; x, z) = d\text{PS}(3) \delta(1-x-(q-k_1)^2)$$

Cutkosky rules for Cut Propagators

$$\delta(p_1^2) \delta(p_2^2) \delta(p_3^2) \delta((q - p_1 - p_2 - p_3)^2) \delta(x - 2q \cdot p_1) \overline{\delta(xzq \cdot p_3 - p_1 \cdot p_3)}$$

Reduction

- run LiteRed
 - 12 masters $G(x, \epsilon)$

$$\begin{array}{llll} G_1 = \{\} & G_2 = \{2\} & G_3 = \{7\} & G_4 = \{2, 7\} \\ G_5 = \{2, 6, 7\} & G_6 = \{1, 2\} & G_7 = \{2, 3, 4, 7\} & G_8 = \{5, 7\} \\ G_9 = \{2, 4, 5\} & G_{10} = \{2, 4, 5, 7\} & G_{11} = \{3, 5, 7\} & G_{12} = \{1, 4, 5, 7\} \end{array}$$

- denominators

$$\begin{array}{llll} D_1 = (k_2 + k_3)^2 & D_2 = (q - k_2)^2 & D_3 = (q - k_1 - k_2)^2 & \\ D_4 = (q - k_1 - k_3)^2 & D_5 = (q - k_2 - k_3)^2 & D_6 = (k_1^2)_x & D_7 = q \cdot k_3 \end{array}$$

Cutkosky rules for Cut Propagators

$$\delta(p_1^2) \delta(p_2^2) \delta(p_3^2) \delta((q - p_1 - p_2 - p_3)^2) \delta(x - 2q \cdot p_1) \delta(\cancel{xzq \cdot p_3} \leftarrow \cancel{p_1 \cdot p_3})$$

Reduction

$$\begin{aligned} F_4^*(x, \epsilon) &= \frac{(2 - 3\epsilon)(x + 5\epsilon x - 2\epsilon^2(8 - 7x))}{4\epsilon^2 x^2(4 - 5x)} G_1(x, \epsilon) \\ &+ \frac{x(1 - x) + \epsilon(16 - 33x + 15x^2) - \epsilon^2(48 - 82x + 26x^2)}{4\epsilon x^2(4 - 5x)} G_2(x, \epsilon) \\ &+ \frac{(1 - 2\epsilon)(x - 2\epsilon(2 - x))}{4\epsilon x(4 - 5x)} G_3(x, \epsilon) - \frac{4 - 7x + 2x^2 + \epsilon x(4 - 2x)}{4x(4 - 5x)} G_4(x, \epsilon) \\ &- \frac{3x(1 - x)}{4(4 - 5x)} G_5(x, \epsilon) \end{aligned}$$

ODE Definition

$$\frac{d\vec{G}(x, \epsilon)}{dx} = \mathbb{M}(x, \epsilon) \vec{G}(x, \epsilon)$$

- x as free variable
- IBP rules (step II.1)
- 12×12 matrix
- alphabet

$$x, \quad x-1, \quad x-2$$

Epsilon form

- Fuchsia (Lee algorithm)

$$\frac{d\hat{G}(x, \epsilon)}{dx} = \epsilon \mathbb{M}(x) \hat{G}(x, \epsilon), \quad \text{where} \quad \vec{G}(x, \epsilon) = \boxed{\mathbb{T}(x, \epsilon)} \hat{G}(x, \epsilon)$$

Solutions for $\hat{G}(x, \epsilon)$

- any order in ϵ

$$\begin{aligned}
 G_5(x, \epsilon) = & \frac{2}{x \epsilon^2} \left(30C_1^0 + 6C_2^0 + 6C_3^0 + (14 - 35x)C_4^0 - 2C_5^0 \right) + \frac{1}{x \epsilon} \left(-390C_1^0 + 60C_1^1 - 78C_2^0 \right. \\
 & + 12C_2^1 - 78C_3^0 + 12C_3^1 - (182 - 455x)C_4^0 + (28 - 70x)C_4^1 + 26C_5^0 - 4C_5^1 \\
 & + \left. \left((60 - 120x)C_1^0 + (132 - 144x)C_2^0 - (48 - 36x)C_3^0 - (112 - 84x)C_4^0 \right. \right. \\
 & + (16 - 12x)C_5^0 \Big) H_0(x) + \left((-480 + 120x)C_1^0 - (96 - 144x)C_2^0 - 36(1 + x)C_3^0 \right. \\
 & \left. \left. + (-224 + 336x)C_4^0 + (-8 + 12x)C_5^0 \right) H_1(x) \right) + \mathcal{O}(\epsilon^0)
 \end{aligned}$$

where

- Hyperlogarithms

$$H_{a, \bar{w}}(z) = \int_0^z \frac{dz'}{z' - a} H_{\bar{w}}(z')$$

- Integration constants

– $C_1^0, C_2^0, C_3^0, C_4^0, C_5^0, C_1^1, C_2^1, C_3^1, C_4^1, C_5^1$ — unknown constants

$$G_5^*(\epsilon) = \int_0^1 dx g_5(x) G_5(x, \epsilon)$$

Calculate RHS

- direct integration
 - HyperInt
 - Mellin moments

i	1	2	3	4	5	6	7	8	9	10	11	12
g_i	1	1	1	1	x	1	$(1-x)^2$	1	x	$x(1-x)$	$1-x$	$1-x$

Calculate LHS

- IBP reduction
- direct integration

$$G_5^*(\epsilon) = \int_0^1 dx x \int \frac{d\text{PS}(3; x)}{D_2 D_6 D_7}$$

- phase space before x -integration

$$d\text{PS}(3; x) = d\text{PS}(3) \delta(1-x-(q-k_1)^2)$$

- phase space after x -integration

$$\int_0^1 dx d\text{PS}(3; x) = d\text{PS}(3)$$

Cutkosky rules for Cut Propagators

$$\delta(p_1^2) \delta(p_2^2) \delta(p_3^2) \delta((q - p_1 - p_2 - p_3)^2) \delta(x - 2q \cdot p_1) \delta(x - 2q \cdot p_3) \delta(p_1 \cdot p_3)$$

Reduction

- run LiteRed
 - 2 masters $\vec{H}(\epsilon)$

$$H_1 = \{ \} \quad H_2 = \{1, 2, 7\}$$

- denominators

$$\begin{aligned} D_1 &= (k_2 + k_3)^2 & D_2 &= (q - k_2)^2 & D_3 &= (q - k_1 - k_2)^2 \\ D_4 &= (q - k_1 - k_3)^2 & D_5 &= (q - k_2 - k_3)^2 & D_6 &= (k_1^2)_x & D_7 &= q \cdot k_3 \end{aligned}$$

- example

$$G_5^*(\epsilon) = - \frac{2(2-3\epsilon)(3-4\epsilon)(1-7\epsilon+30\epsilon^2-36\epsilon^3)}{3\epsilon^2(1-5\epsilon+6\epsilon^2)} H_1(\epsilon)$$

Direct Calculation

- H_1 is known in closed-form **GehrmannDe Ridder et al. '03**

$$H_1(\epsilon) = \frac{1}{12} + \frac{59}{72}\epsilon + \left(\frac{2\,263}{432} - \frac{2}{3}\zeta_2\right)\epsilon^2 + \left(\frac{72\,023}{2\,592} - \frac{59}{9}\zeta_2 - \frac{13}{6}\zeta_3\right)\epsilon^3 \\ + \left(\frac{2\,073\,631}{15\,552} - \frac{2\,263}{54}\zeta_2 - \frac{767}{36}\zeta_3 + \frac{1}{12}\zeta_4\right)\epsilon^4 + \mathcal{O}(\epsilon^5)$$

- H_2 is more effortful, but doable

$$H_2(\epsilon) = -\frac{4\zeta_3}{\epsilon} - 42\zeta_4 + \mathcal{O}(\epsilon)$$

- now we know
 - $G^*(\epsilon)$ functions (stage III)
 - integration constants
- final result

$$\begin{aligned}
 G_5(x, \epsilon) = & \frac{1}{3x} \left[-\frac{1}{\epsilon^2} + \frac{H_0(x) + 4H_1(x)}{\epsilon} - (7 - 6x) H_{0,0}(x) - 2(5 - 3x) H_{0,1}(x) \right. \\
 & - 2(2 + 3x) H_{1,0}(x) - 2(5 + 3x) H_{1,1}(x) - 2(1 - 3x) \zeta_2 + \left((61 - 54x) H_{0,0,0}(x) \right. \\
 & + (46 - 36x) H_{0,0,1}(x) + 4H_{0,1,0}(x) + 28H_{0,1,1}(x) - 18x H_{0,1,1}(x) + 4H_{1,0,0}(x) \\
 & + 18x H_{1,0,0}(x) + 16H_{1,0,1}(x) + 4H_{1,1,0}(x) + 36x H_{1,1,0}(x) + 10H_{1,1,1}(x) \\
 & \left. \left. + 54x H_{1,1,1}(x) + \zeta_2 (38H_0(x) - 36x H_0(x) - 16H_1(x)) + (36 - 18x) \zeta_3 \right) \epsilon \right] + \mathcal{O}(\epsilon^2)
 \end{aligned}$$

- now we know
 - $F^*(x, \epsilon)$ functions (stage II)
 - integration constants
- final result

$$\begin{aligned}
 F_{11}(x, z, \epsilon) = & \frac{4}{3(1-x)x^2(1-z)z} \left[\frac{3+x-4xz}{2\epsilon^2} + \frac{1}{\epsilon} \left(-2(3+x-4xz)H_1(x) - (6-x \right. \right. \\
 & \left. \left. - 5xz)H_0(x) - (3+x-4xz)H_0(z) - (3-x-2xz)H_1(z) + 6(1-xz)H_{1/x}(z) \right) \right. \\
 & + 9(1-x)H_{0,1}(x) + 8(3+x-4xz)H_{1,1}(x) + (24-7x-17xz)H_{0,0}(x) + \left(2(6-x \right. \\
 & \left. - 5xz)H_0(z) + 4(3-x-2xz)H_1(z) - 15(1-xz)H_{\frac{1}{x}}(z) - 3(1-xz)H_{\frac{1}{x(2-x)}}(z) \right) H_0(x) \\
 & + H_0(1-x) \left(5(3+x-4xz)H_0(x) + 4(3+x-4xz)H_0(z) + 4(3-x-2xz)H_1(z) \right. \\
 & \left. - 21(1-xz)H_{\frac{1}{x}}(z) - 3(1-xz)H_{\frac{1}{x(2-x)}}(z) \right) + 2(3+x-4xz)H_{0,0}(z) + 2(3-x \\
 & - 2xz)H_{0,1}(z) - 12(1-xz)H_{0,\frac{1}{x}}(z) + 2(3-x-2xz)H_{1,0}(z) + 2(3-2x-xz)H_{1,1}(z) \\
 & - 6(2-x-xz)H_{1,\frac{1}{x}}(z) - 9(1-xz)H_{\frac{1}{x},0}(z) - 6(1-xz)H_{\frac{1}{x},1}(z) + 15(1-xz)H_{\frac{1}{x},\frac{1}{x}}(z) \\
 & \left. - 3(1-xz)H_{\frac{1}{x(2-x)},0}(z) + 3(1-xz)H_{\frac{1}{x(2-x)},\frac{1}{x}}(z) + 2(3-5x+2xz)\zeta_2 \right] + \mathcal{O}(\epsilon)
 \end{aligned}$$

— Fuchsia project —

- <http://github.com/gituliar/fuchsia>
- arXiv: 1607.0079, 1701.04269, 1711.05549
- open-source (Python, SageMath, Maxima)

Fuchsia works with multiple variables

Thank you!