

Differential Equations for Feynman Integrals

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based on work with M. Argeri, S. Di Vita, P. Mastrolia, E. Mirabella,
J. Schlenk, L. Tancredi, V. Yundin

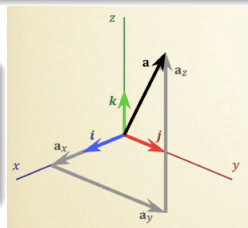
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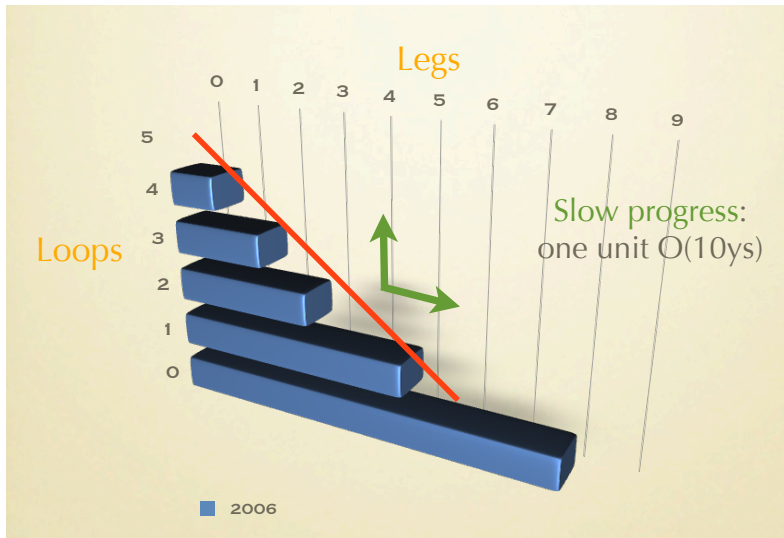
A modern multi-loop and -leg calculation is done in three steps

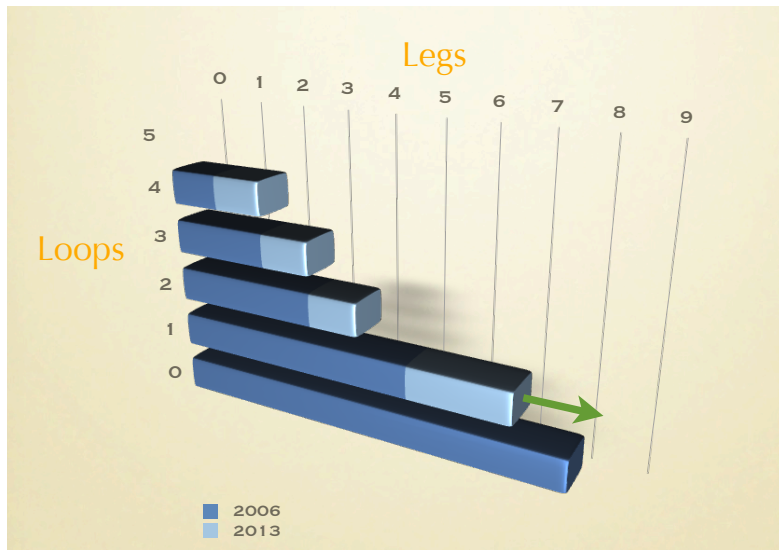
- 1) Find integral basis for the process
- 2) Determine coefficients of the basis elements
- 3) Calculate elements (integrals) of the basis



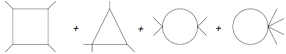
Tools for each Step

- 1) Integration-by-parts identities (IBP-Ids),
 Chetyrkin, Tkachov (1981)
 MultiLoop Integrand Reduction
 Mastrolia, Ossola (2011),
 Zhang (2012); Mastrolia, Mirabella, Ossola, Peraro (2012)
- 2) Generalized Unitarity, Bern, Dixon, Dunbar, Kosower (1994)
 Kosower, Larsen (2011)
 OPP Integrand Reduction, Ossola, Papadopoulos, Pittau (2007)
 MultiLoop Integrand Reduction
- 3) Differential Equations, Kotikov (1991); Remiddi (1997);
 Gehrmann, Remiddi (2000); Henn (2013)
 Mellin-Barnes representation, Smirnov (1999), Tausk (1999)
 Feynman/Schwinger parameter representation





At one-loop this was very succesful what do we need for higher-loops?

	one-loop	two-loop
graphs	only planar	planar and non-planar
integral basis	known 	determined case by case ?
integrals	known	only for certain cases
IR poles	cancellation between one-loop and tree level	cancellation between two- and one-loop and tree level
appearing functions	logs and dilogs	logs, polylogarithms, generalized polylogs, elliptic functions and more?

→ a lot more exploring has to be done

1 Introduction

2 Differential Equations

Feynman integrals are functions of

- Mandelstam variables
- Internal and external masses
- Spacetime dimensions

Facts

- Not all Feynman integrals are independent
- IBP-ids connect different Feynman integrals
- We can find an integral basis called master integrals



Exploit this by

- Taking derivatives of the master integrals in respect to the kinematic invariants
- Reduce derivatives back to master integrals
- Solve the obtained first order differential equation analytically

Let's have a look at an easy example

Differential Equations

The one-loop massless bubble

- Construct diff. Operator

$$p^2 \frac{\partial}{\partial p^2} \text{---} \text{Bubble} \text{---} = \frac{1}{2} p^\mu \frac{\partial}{\partial p^\mu} \text{---} \text{Bubble} \text{---}$$

- Apply derivative

$$= \frac{1}{2} \left(- \text{Bubble} + p^2 \text{---} \text{Bubble} \text{---} + \text{---} \text{Bubble} \text{---} \right)$$

- Reduce back to Master Integrals with IBP-ids

$$= \frac{D-4}{2} \text{---} \text{Bubble} \text{---}$$

- Gives us the differential equation

$$\frac{\partial}{\partial p^2} \text{---} \text{Bubble} \text{---} = \frac{D-4}{2p^2} \text{---} \text{Bubble} \text{---}$$

First order differential equation

$$\partial_x f(x) = A(x, \epsilon) f(x)$$

where ϵ is the dimensional regularization parameter $D = 4 - 2\epsilon$.

Conjecture: We can always find a basis such that

Henn(2013)

$$\partial_x f(x) = \epsilon \tilde{A}(x) f(x)$$

Example: one-loop Bhabha scattering

Laporta basis

$$\begin{pmatrix} 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \\ -\frac{2(\epsilon-1)}{m^2(x^2-1)} & 0 & \frac{\epsilon(x-1)^2+2x}{x-x^2} & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \\ \frac{2(x-1)xy(\epsilon-1)}{m^4(x+1)^2(x+y)(xy+1)} & \frac{2y(2\epsilon-1)}{m^4(x^2-1)(y-1)^2} & -\frac{2(x-1)xy(2\epsilon-1)}{m^4(x+1)^2(x+y)(xy+1)} & -\frac{2x(y+1)^2\epsilon}{m^2(x^2-1)(x+y)(xy+1)} & \frac{x^2+1}{x-x^2} - \frac{(x-1)(y-1)^2\epsilon}{(x+1)(x+y)(xy+1)} \end{pmatrix}$$

Canonical basis

$$\begin{pmatrix} 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \\ -\frac{1}{x} & 0 & \frac{1}{x} - \frac{2}{1+x} & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \\ 0 & \frac{4}{x} & \frac{4y}{1+xy} - \frac{8}{1+x} + \frac{4}{x+y} & \frac{2}{x+y} - \frac{2y}{1+xy} & \frac{y}{1+xy} - \frac{2}{1+x} + \frac{1}{x+y} \end{pmatrix}$$

which simply integrates to Logarithms with arguments

$\{y, 1+y, x, 1+x, x+y, 1+xy\}$

How can we find such a basis?

This is still an open question

But it was possible for a lot of examples:

Henn(2013); Henn, Smirnov (2013); Henn Smirnov, Smirnov(2013); M. Argeri, S. Di Vita, P. Mastrolia, E. Mirabella, J. Schlenk, L. Tancredi, U.S. (2014); Henn, Melnikov, Smirnov (2014); Caron-Huot, Henn (2014); Caola, Henn, Melnikov, Smirnov (2014); Höschele, Hoff, Ueda (2014)

A first step was done by applying the **Magnus Exponential**

Ageri, Di Vita, Mastrolia, Mirabella, Schlenk, Tancredi, U.S. (2014)

Magnus Theorem

Starting from a first order differential equation

$$\partial_x f(x) = A(x, \epsilon) f(x)$$

We can write down its solution in terms of the Magnus Exponential

$$f(x) = e^{\Omega[A](x, x_0)} f_0 \equiv e^{\Omega[A](x)} f_0 \quad \Omega(x) = \sum_{n=1}^{\infty} \Omega_n$$

$$\Omega_1(x) = \int_{x_0}^x d\tau_1 A(\tau_1)$$

$$\Omega_2(x) = \frac{1}{2} \int_{x_0}^x d\tau_1 \int_{x_0}^{\tau_1} d\tau_2 [A(\tau_1), A(\tau_2)]$$

The Magnus Theorem can aid us in finding a canonical basis and to integrate the result

Algorithm for finding a canonical basis and integrating the result

- Find a DE which is linear in ϵ (trial+ error + some experience)

$$\partial_x f(x) = (A_0(x) + \epsilon A_1(x))f(x)$$

- Basis change with Magnus $f(x) = B_0(x)g(x)$

$$\partial_x B_0(x) = A_0(x)B_0(x) \leftrightarrow B_0 = e^{\Omega[A_0](x, x_0)}$$

- Obtain a canonical system for g 's

$$\partial_x g(x) = \epsilon \tilde{A}(x)g(x), \quad \tilde{A}(x) = B_0^{-1}(x)A_1(x)B_0(x)$$

- Obtain the solution with Magnus

$$g(x) = B_1(\epsilon, x)g_0, \quad B_1(x) = e^{\Omega[\epsilon \tilde{A}]}$$

Bonciari, Remiddi, P.M.
(2013)



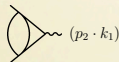
$$M_{-2} = \frac{1}{2},$$

$$M_{-1} = \frac{5}{2} - \left[1 - \frac{2}{(1-x)}\right] H(0, x),$$

$$M_0 = \frac{19}{2} + \zeta(2) + \left[1 - \frac{2}{(1-x)}\right] [\zeta(2) - 5H(0, x) + 2H(-1, 0, x)]$$

$$+ \frac{2}{(1-x)} H(0, 0, x) + \left[\frac{1}{(1-x)} - \frac{1}{(1+x)}\right] [\zeta(2)H(0, x)$$

$$+ H(0, 0, 0, x)].$$



$$\frac{N_{-2}}{a} = \frac{1}{8} + \frac{1}{16} \left[x + \frac{1}{x}\right],$$

$$\frac{N_{-1}}{a} = \frac{9}{32} \left[2 + x + \frac{1}{x}\right] - \frac{1}{8} \left[4 + x - \frac{1}{x}\right] H(0, x) + \frac{1}{(1-x)} H(0, x),$$

$$\frac{N_0}{a} = \frac{63}{32} + \frac{\zeta(2)}{2} + \frac{63}{64} \left[\left(1 + \frac{16}{63}\zeta(2)\right)x + \frac{1}{x}\right] - \frac{\zeta(2)}{(1-x)} - \frac{1}{16} \left[32 + 9x$$

$$- \frac{9}{x}\right] H(0, x) + \frac{(16 + \zeta(2))}{4(1-x)} H(0, x) - \frac{\zeta(2)}{4(1+x)} H(0, x) - \frac{1}{4} \left[2 - \frac{1}{x}\right]$$

$$- \frac{4}{(1-x)} H(0, 0, x) + \frac{1}{4} \left[4 + x - \frac{1}{x} - \frac{8}{(1-x)}\right] H(-1, 0, x)$$

$$+ \frac{1}{4} \left[\frac{1}{(1-x)} - \frac{1}{(1+x)}\right] H(0, 0, 0, x).$$

AdVMMSST (2014)



$$g_{12}^{(0)} = 0,$$

$$g_{12}^{(1)} = 0,$$

$$g_{12}^{(2)} = 0,$$

$$g_{12}^{(3)} = -H(0, 0, 0; x) - \zeta_2 H(0; x),$$

$$g_{12}^{(4)} = -2H(-1, 0, 0; x) + 2H(0, -1, 0; x) + 2H(0, 0, -1; x)$$

$$- 3H(0, 0, 0; x) - 4H(0, 1, 0; x) + \zeta_2(-2H(-1, 0; x)$$

$$+ 6H(0, -1; x) - H(0, 0; x)) + 2\zeta_3 H(0; x) + \frac{\zeta_4}{4},$$



$$g_{13}^{(0)} = 0,$$

$$g_{13}^{(1)} = 0,$$

$$g_{13}^{(2)} = H(0, 0; x) + \frac{3\zeta_2}{2},$$

$$g_{13}^{(3)} = -2H(-1, 0, 0; x) - 2H(0, -1, 0; x) + 4H(0, 0, 0; x) + 4H(1, 0, 0; x)$$

$$+ \zeta_2(-6H(-1; x) + 2H(0; x) - 3\log 2) - \frac{\zeta_3}{4},$$

$$g_{13}^{(4)} = 4H(-1, -1, 0, 0; x) + 4H(-1, 0, -1, 0; x) - 8H(-1, 0, 0, 0; x)$$

$$- 8H(-1, 1, 0, 0; x) + 4H(0, -1, -1, 0; x) - 8H(0, -1, 0, 0; x)$$

$$- 8H(0, 0, -1, 0; x) + 10H(0, 0, 0, 0; x) + 12H(0, 1, 0, 0; x)$$

$$- 8H(1, -1, 0, 0; x) - 8H(1, 0, -1, 0; x) + 16H(1, 0, 0, 0; x)$$

$$+ 16H(1, 1, 0, 0; x) + 12\text{Li}_4\left(\frac{1}{2}\right) + \frac{\log^4 2}{2} + 2\zeta_2(12\log 2H(-1; x)$$

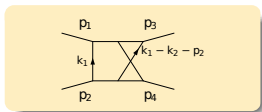
$$+ 12\log 2H(1; x) + 6H(-1, -1; x) - 2H(-1, 0; x) - 8H(0, -1; x)$$

$$+ H(0, 0; x) - 12H(1, -1; x) + 4H(1, 0; x) + 3\log^2 2)$$

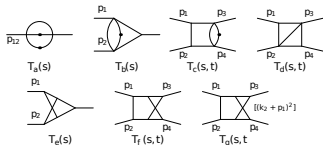
$$- 2\zeta_3(5H(-1; x) + 4H(0; x) + 11H(1; x)) - \frac{47\zeta_4}{4},$$

Non-planar massless box Tausk (1999); Anastasiou, Gehrmann, Oleari, Remiddi, Tausk (2000)

12 MI's for the crossed topology



$$x = -\frac{t}{s}, \quad s > 0, t < 0, |s| > |t|$$



The f 's obey an ϵ -linear DE [ADVMMSSST '14]

$$\begin{aligned} f_1 &= \epsilon^2 s T_a(s), & f_2 &= \epsilon^2 t T_a(t), & f_3 &= \epsilon^2 u T_a(u), \\ f_4 &= \epsilon^3 s T_b(s), & f_5 &= \epsilon^3 s t T_c(s, t), & f_6 &= \epsilon^3 s u T_c(s, u), \\ f_7 &= \epsilon^4 u T_d(s, t), & f_8 &= \epsilon^4 s T_d(t, u), & f_9 &= \epsilon^4 t T_d(u, s), \\ f_{10} &= \epsilon^4 s^2 T_e(s), \end{aligned}$$

$$f_{11} = \epsilon^4 s t u T_r(s, t) - \frac{3}{4s(4\epsilon + 1)} \left[\epsilon^2 (s^2 T_a(s) + t^2 T_a(t) + u^2 T_a(u)) - 4\epsilon^4 (u^2 T_d(s, t) + s^2 T_d(t, u) + t^2 T_d(u, s)) \right],$$

$$f_{12} = \epsilon^4 s t T_g(s, t) - \frac{3}{8u(4\epsilon + 1)} \left[\epsilon^2 (s^2 T_a(s) + t^2 T_a(t) + u^2 T_a(u)) - 4\epsilon^4 (u^2 T_d(s, t) + s^2 T_d(t, u) + t^2 T_d(u, s)) \right],$$

After getting rid of A_0 , the g 's obey a canonical DE

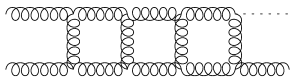
$$\partial_x g(\epsilon, x) = \epsilon \hat{A}_1(x) g(\epsilon, x) \quad \hat{A}_1(x) = \frac{M_1}{x} + \frac{M_2}{1-x}$$

$$M_1 = \begin{pmatrix} 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & -2 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & -\frac{1}{2} & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & -3 & 0 & 1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ -\frac{1}{2} & 0 & 0 & 0 & 0 & -2 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & -2 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 2 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 2 & 0 & 0 & 0 \\ -6 & -6 & 0 & -4 & -2 & -18 & -12 & -12 & 1 & 1 & -2 & 0 \\ \frac{1}{2} & \frac{1}{2} & -\frac{1}{2} & 3 & 2 & -3 & 12 & -6 & -18 & 0 & 0 & -2 \end{pmatrix}$$

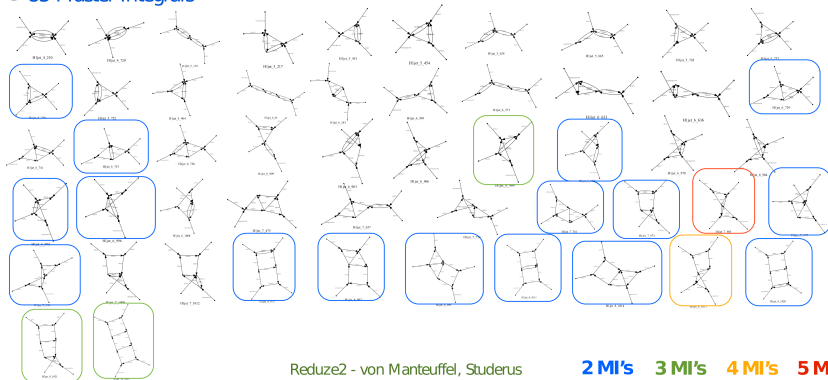
$$M_2 = \begin{pmatrix} 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 2 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & -\frac{1}{2} & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 3 & -1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 2 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & -2 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & -2 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 2 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 2 & 0 & 0 \\ -6 & -6 & 0 & -4 & -2 & -18 & -12 & -12 & 1 & 1 & -2 & 0 \\ \frac{1}{2} & \frac{1}{2} & -\frac{1}{2} & -6 & 2 & -4 & 12 & -6 & -24 & 1 & -1 & 0 \end{pmatrix}$$

Higgs+Jet at three-loop

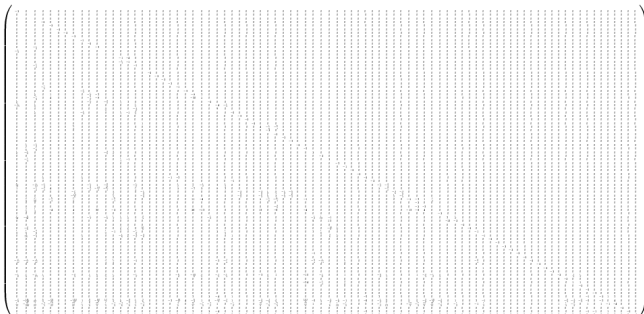
Di Vita, Mastrolia, Yundin, U.S. work in progress



● 85 Master Integrals



taken from Pierpaolo's slides at Amplitudes 2014

$1/x$ 

Higgs+Jet at three-loop

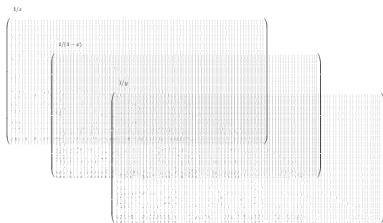
Di Vita, Mastrolia, Yundin, U.S. work in progress

$1/s$

$1/(1-z)$

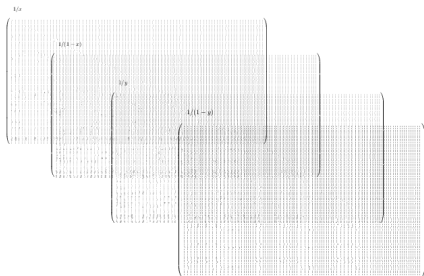
Higgs+Jet at three-loop

Di Vita, Mastrolia, Yundin, U.S. work in progress



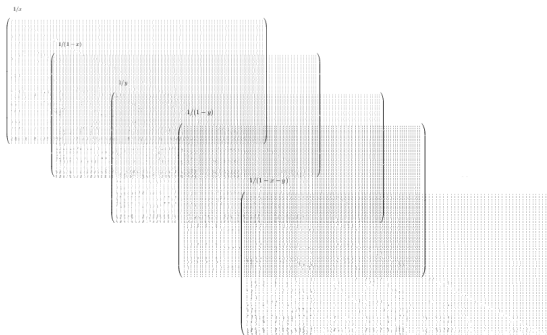
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Higgs+Jet at three-loop

Di Vita, Mastrolia, Yundin, U.S. work in progress



Higgs+Jet at three-loop

Di Vita, Mastrolia, Yundin, U.S. work in progress



Conclusion

- Many processes are becoming available at NLO precision, often already called the NLO revolution
- The focus slowly shifts towards NNLO precision
- In order to trigger a similar revolution at NNLO we need a much better understanding of the structure at two-loops
- First powerful tools are emerging and are being applied
 - MultiLoop Integrand Reduction
 - Generalized Unitarity
 - Differential Equations
- New ideas stimulated the Differential Equation method
- We provided a procedure to find a canonical basis from a system which is linear in ϵ
- Has been applied to the two-loop QED vertex and the two-loop non-planar massless box which were previously known in the "bad" basis
- New results for three loop Higgs+Jet ladder topology are on the way

Backup Slides