Calculating loop amplitudes on a computer

Do-It-Yourself guide

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Goals

Goal of the lecture:

- * choose a multi-loop amplitude,
- * calculate it completely on a computer (analytically and then numerically),
- * use our own code (in MATHEMATICA, but also using FORM and other useful software).

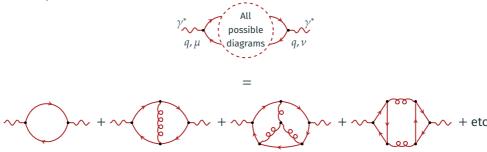
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Alternatives to writing own code (not covered here):

- * using existing libraries for one- and multi-loop amplitudes, such as FEYNCALC, FEYNARTS+FORMCALC, ALIBRARY, Q2E, HEPLIB, etc;
- * using automated generators for 1-loop amplitudes, such as GOSAM, NJET, OPENLOOPS, RECOLA, etc;
- * using complete automated packages for event generation, such as MADGRAPH, HELAC, WHIZARD, etc.

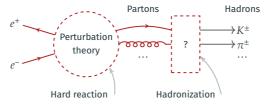
What will we calculate?

In short, this amplitude:



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Why?



Target quantity: the total cross-section of e^+e^- annihilation to hadrons,

$$\sigma(e^+e^- \to \text{hadrons}) = \sigma(e^+e^- \to \text{partons}) = \frac{|M(e^+e^- \to \text{partons})|^2}{4\sqrt{p_{e^-} \cdot p_{e^+}}}.$$

Goal: calculate $\mathscr{O}(\alpha_s^2)$ corrections to it (and then $\mathscr{O}(\alpha_s^3)$ too).

Model: QCD with N_f massless quarks, and N_t massive quarks of mass m_t .

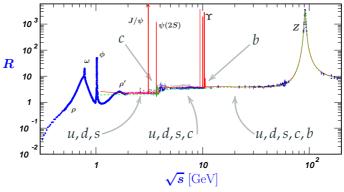
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Motivation: the R ratio

$$R \equiv \sigma(e^+e^- \to {\rm hadrons})/\sigma_{\rm leading}(e^+e^- \to \gamma^* \to {\rm muons})$$
:

[Ezhela, Lugovsky, Zenin '03]

[pdg.lbl.gov/2023/hadronic-xsections]



At the leading order R is proportional to the number of QCD colors N_c :

$$R = N_c \sum_{\text{quarks}} e_q \implies N_c \text{ can be measured via } R.$$

Calculating e^+e^- annihilation to hadrons

The matrix element squared of the total cross-section is

$$|M(e^+e^- \to \text{partons})|^2 = \sum_n \int dPS_n \left[\sum_{e^+}^{e^-} \bigvee_{q,\mu}^{\gamma^*} \left(\underset{\text{diagrams}}{\text{possible}} \right)^{\frac{1}{2}} \right]^2.$$

Total cross-sections are easier to calculate via the *optical theorem*:

$$\left|M\right|^2 = 2\operatorname{Re}\left(\begin{array}{c} e^- \\ \\ \\ e^+ \end{array} \right) \left(\begin{array}{c} \operatorname{All} \\ \operatorname{possible} \\ \operatorname{diagrams} \\ \end{array} \right) \left(\begin{array}{c} e^- \\ \\ e^+ \end{array} \right).$$

Further, we can factorize this into *leptonic and hadronic tensors* (*L* and *H*):

$$|M|^2 = -\frac{2}{q^4} \operatorname{Re}(L_{\mu\nu}H^{\mu\nu}), \quad q \equiv p_{e^-} + p_{e^+},$$

$$L_{\mu\nu} \equiv (P_{e^+} - P_{e^+}), \quad H^{\mu\nu} \equiv (P_{e^-} - P_{e^-}), \quad H^{\mu\nu} \equiv (P_{e^-} - P_{e^$$

All the loop integration and $lpha_s$ corrections are in $H^{\mu
u}$, and $L_{\mu
u}$ is just

$$L^{\mu\nu} = 4\pi\alpha \left(p_{e^-}^{\mu} p_{e^+}^{\nu} + p_{e^-}^{\nu} p_{e^+}^{\mu} - g^{\mu\nu} p_{e^-} \cdot p_{e^+} \right).$$

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Tensor structures and projectors

Because $H^{\mu\nu}(q)$ is a *Lorentz-covariant tensor*, it can only be composed from $g^{\mu\nu}$, q^{μ} , and q^{ν} . Its general tensor structure then must be decomposable into:

$$H^{\mu\nu}(q) = q^{\mu}q^{\nu} F_1(q) + g^{\mu\nu} F_2(q).$$

This structure can be further restricted via Ward identities:

$$q_{\mu}H^{\mu\nu} = H^{\mu\nu}q_{\nu} = 0 \quad \Rightarrow \quad q^{2}F_{1} + F_{2} = 0,$$

$$H^{\mu\nu}(q) = F_{1}(q) \left(q^{\mu}q^{\nu} - g^{\mu\nu} q^{2} \right).$$

With this form of $H^{\mu\nu}$ the total matrix element squared becomes

$$\left|M\right|^2 = -\frac{2}{q^4} \operatorname{Re} \left(L_{\mu\nu} H^{\mu\nu}\right) = 4\pi\alpha(2-d) \operatorname{Re} \left(F_1(q)\right).$$

To get F_1 from $H^{\mu\nu}$ we must invert the relation by constructing a *projector*:

$$F_1 = P_{\mu\nu}H^{\mu\nu}, \qquad P_{\mu\nu} \equiv \frac{g_{\mu\nu}}{2 - d} \frac{1}{q^2}.$$

Calculating scalars like F_1 is simpler than tensors like $H^{\mu\nu}$.

A tensor decomposition along with projector construction is almost always needed.

Calculation plan

1. Generate Feynman diagrams for the process.

$$* F_1 = P + P + \dots + P$$

- * QGRAF with MATHEMATICA output.
- 2. Apply Feynman rules.

*
$$F_1 = \int d^d l_1 \operatorname{Tr} \left(\gamma^{\mu} k_1 \gamma^{\nu} k_2 \right) \cdots + \dots$$

- * Custom Mathematica code.
- 3. Resolve Dirac and color tensor summation, convert to the scalar integral families.

*
$$F_1 = N_f C_a \cdots I_{123} + \dots$$

- * MATHEMATICA \rightarrow FORM \rightarrow MATHEMATICA.
- 4. Use IBP relations to reduce to smaller set of "master integrals".

*
$$F_1 = (N_f C_a \cdots + ...) I_{111} + ...$$

- * MATHEMATICA \rightarrow KIRA \rightarrow MATHEMATICA.
- 5. Evaluate the master integrals.
 - * Numerically: sector decomposition with pySecDec.
 - * Bonus: analytically or semi-analytically via differential equations.

General idea: use MATHEMATICA to glue everything together.

Main code demo: allthecode.m, each step will have a separate demo.

Diagram generation

Feynman diagram generation with QGRAF

QGRAF is a widely used program for Feynman diagram generation available at http://cfif.ist.utl.pt/~paulo/qgraf.html.

To generate diagrams with QGRAF:

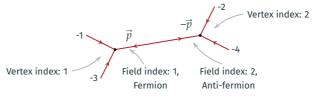
- Create a QGRAF model file with a list of fields (bosons, fermions) and interaction vertices.
 See qgraf-modfile for the QCD model we'll use.
- 2. Create a QGRAF style file (output template) defining the format of the output. See qgraf-stylefile for the Mathematica output style we will use.
- Create qgraf.dat, defining the incoming particles, outgoing particles, loop count, names of the momenta, the model file, and the style file.
 See example.qgraf.dat.
- 4. Run qgraf from the directory where qgraf.dat is.

 Note: the name qgraf.dat can be changed since QGRAF 3.6.6, but with restrictions. We'll work around this.

QGRAF result structure

Once QGRAF has generated the list of diagrams, each diagram will have:

- * A list of incoming fields (legs), and a list of outgoing fields, each with:
 - st a field name, a field index, a vertex id, and momentum expression.
- * A list of *propagators*, each with:
 - * a field name, two field indices (start and end), two vertex indices (start and end), and momentum.
- * A list of vertices, each with:
 - * a vertex index, a list of rays, with each ray having:
 - * a field name, a field index, and incoming momentum.



Notes:

- * Fields and momenta are always listed as if incoming into the vertex.
- * Vertices and internal legs have positive indices.
- * External legs have negative indices: -1, -3, -5, ... for incoming particles, -2, -4, -6, ... for outgoing.

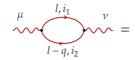
Diagram generation demo

Run qgraf example.qgraf.dat to generate diagrams manually. See example.generate-diagrams.m to generate the diagrams automatically. See example.show-diagrams.m to preview them.

Feynman rules

Notation on a computer

Feynman rules in a book:



$$\int \frac{\mathrm{d}^d l}{\left(2\pi\right)^d} \, ig_e Q_{f_1} \delta_{i_1 i_2} \delta_{f_1 f_2} \, \mathrm{Tr} \left(\gamma^\mu \frac{1-q}{\left(q-l\right)^2 + i0} \gamma^\nu \frac{1}{l^2 + i0} \right) ig_e Q_{f_2} \delta_{i_2 i_1} \delta_{f_2 f_1}.$$

Feynman rules on a computer:

In[1] := One Feynman diagram, please???

Syntax::sntxf: "One Feynman diagram" cannot be followed by ", please???".

MATHEMATICA notation, I

To operate on Feynman rules in MATHEMATICA, we need to choose a notation. Any notation will work; we'll use the following:

```
* Index names:
      * \mu_i, Lorentz indices, 1 ... d: lor [i] (with i directly from QGRAF);
      * i_i, fundamental color indices, 1 ... N_c: fun [i];
      * a_i, adjoint color indices, 1 \dots N_a = N_c^2 - 1: adj [i];
      * f_i, light quark flavors (up, down, etc), 1 ... N_f: flv[i];
      * t_i, heavy quark flavors (e.g. top), 1 \dots N_t: flvt [i];
      * s_i, Dirac (spinor) indices, 1 ... 4: spn [i].
* Tensors:
      * f^{a_1 a_2 a_3}, SU(N_c) structure constants: colorf [a_1, a_2, a_3];
      * T_{i_1i_2}^a, SU(N_c) generators, colorT[a, i_1, i_2];
      * (\gamma^{\mu})_{\alpha}, Dirac matrices: gammachain[gamma[\mu], s_1, s_2];
      * (p)_{s,s}, Dirac slash notation: gammachain[slash[p], s_1, s_2].
```

MATHEMATICA notation, II

- * Propagator denominators:
 - * Massless: $\frac{1}{p^2+i0} \rightarrow \text{den}[p]$.
 - * Massive: $\frac{1}{v^2-m^2+i0} \rightarrow \text{den}[p,m2]$.
- * Momenta components: $p^{\mu} \to \mathtt{momentum}[\mathtt{p}, \mu]$.
- * Scalar products: $p \cdot q \rightarrow sp[p,q]$.
- * Delta functions (metric tensors):
 - * Quark flavor: $\delta_{f_1f_2} \rightarrow \text{deltaf}[f_1, f_2]$.
 - * Heavy quark flavor: $\delta_{t_1t_2} \to \text{deltaft}[t_1, t_2]$.
 - * Generic: $\delta_{xy} \to \text{delta}[x,y]$.
- * Quark electric charges:
 - * Light: $Q_{f_i} \rightarrow \text{chargeQ}[f_i]$.
 - * Heavy: $Q_{t_i} \rightarrow \text{chargeQt}[t_i]$.
- \star Everything else (products, sums, powers, etc): the usual MATHEMATICA expressions.

Mathematica notation example

$$\begin{array}{cccc}
\mu & l, i_1 & \nu \\
& & & \\
l - q, i_2 & & \\
\end{array} =$$

$$\int \frac{\mathrm{d}^d l}{\left(2\pi\right)^d} i g_e Q_{f_1} \delta_{i_1 i_2} \delta_{f_1 f_2} \operatorname{Tr} \left(\gamma^\mu \frac{1-q}{\left(q-l\right)^2+i0} \gamma^\nu \frac{1}{l^2+i0} \right) i g_e Q_{f_2} \delta_{i_2 i_1} \delta_{f_2 f_1} =$$

```
(I * ge * chargeQ[flv[1]]
```

- * delta[fun[1], fun[2]] * deltaf[flv[1], flv[2]]
- * gammachain[gamma[lor[mu]], spn[1], spn[2]]
- * gammachain[slash[1 q], spn[2], spn[3]]
- * den[q 1]
- * gammachain[gamma[lor[nu]], spn[3], spn[4]]
- * gammachain[slash[1], spn[4], spn[1]]
- * den[1]
- * I * ge * chargeQ[flv[2]]
- * delta[fun[2], fun[1]] * deltaf[flv[2], flv[1]])

Feynman rules: propagators

Feynman rules for propagators:

- $* \;\; \text{Quark propagator:} \; i \delta_{f_1 f_2} \delta_{i_1 i_2} \frac{\left(\mathbf{y} \right)_{\mathbf{s}_2 \mathbf{s}_1}}{\mathbf{p}^2}.$
- $* \ \ \text{Heavy quark propagator: } i\delta_{t_1t_2}\delta_{i_1i_2}\frac{\left(p\!+\!1m_t\right)_{\mathbf{s}_2\mathbf{s}_1}}{p^2\!-\!m^2}.$
- $* \quad \text{Gluon propagator: } -i\delta_{a_1a_2}\left(\frac{g_{\mu_1\mu_2}}{p^2}-(\xi-1)\,\frac{p^{\mu_1}p^{\mu_2}}{\left(p^2\right)^2}\right)\!.$
- * Ghost propagator: $i\delta_{a_1a_2}\frac{1}{p^2}$.
- * Photon propagator: not needed, photons are external for $H^{\mu\nu}$.

[any book; Romao, Silva '12]

Feynman rules: vertices

Feynman rules for vertices:

- * Anti-quark/quark/gluon vertex: $ig_s\delta_{f_1f_2}T^{a_3}_{i_1i_2}\left(\gamma^{\mu_3}\right)_{s_1s_2}$.
- * Anti-quark/quark/photon vertex: $ig_eQ_{f_1}\delta_{f_1f_2}\delta_{i_1i_2}\left(\gamma^{\mu_1}\right)_{s_1s_2}$.
- * Anti-ghost/ghost/gluon vertex: $g_s f^{a_3 a_2 a_1} p_1^{\mu_3}$.
- * Three-gluon vertex:

$$g_s f^{a_1 a_2 a_3} \left(g^{\mu_1 \mu_2} \left(p_1 - p_2 \right)^{\mu_3} + (123 \to 231) + (123 \to 312) \right).$$

* Four-gluon vertex:

$$-ig_s\left(f^{\nu\mu_1\mu_2}f^{\nu\mu_3\mu_4}\left(g^{\mu_1\mu_3}g^{\mu_2\mu_4}-g^{\mu_1\mu_4}g^{\mu_2\mu_3}\right)+(1342)+(1423)\right).$$

Note the fresh summation index ν .

Demo: example.feynman-rules.m.

Tensor summation

Dirac tensor summation with FORM

FORM can expand traces of gamma matrices:

$$\begin{aligned} \operatorname{Tr}\left(\gamma^{\mu} \not p\right) &= \left(\gamma^{\mu}\right)_{s_1 s_2} \left(\not p\right)_{s_2 s_1} \\ &= \operatorname{gammachain}\left[\operatorname{gamma}\left[\operatorname{lor}\left[\operatorname{mu}\right]\right], \operatorname{spn}\left[1\right], \operatorname{spn}\left[2\right]\right] \\ &\quad * \operatorname{gammachain}\left[\operatorname{slash}\left[p\right], \operatorname{spn}\left[2\right], \operatorname{spn}\left[1\right]\right] \\ &\rightarrow \operatorname{gammachain}\left[\operatorname{gamma}\left[\operatorname{mu}\right], \operatorname{slash}\left[p\right], \operatorname{spn}\left[1\right], \operatorname{spn}\left[1\right]\right] \\ &\rightarrow \operatorname{g}_{-}\left(i, \operatorname{mu}, p\right) \\ &\quad \operatorname{traceN} i; \\ &\rightarrow 4*\operatorname{p}\left(\operatorname{mu}\right) \\ &\rightarrow 4*\operatorname{momentum}\left[p, \operatorname{lor}\left[\operatorname{mu}\right]\right] \end{aligned}$$

On the FORM side:

- *i can be any arbitrary (but unique) integer;
- * mu must be declared as an index: index mu = d;
- * p must be declared as a vector: vector p;
- * p must be a single variable, not an expression (i.e. no p+q).

Demo: example.dirac-trace*frm, example.to-and-from-form.m.

Color tensor summation with Color.H

COLOR.H is a FORM package for generic color group tensor summation.

[Ritbergen, Schellekens, Vermaseren '98]

- * Applicable to SU(N) and beyond.
- * Available at www.nikhef.nl/~form/maindir/packages/color/

Usage in summary:

$$\begin{split} \operatorname{Tr}\left(T^{a_1}T^{a_1}\right) &= T_{i_1i_2}^{a_1}T_{i_2i_1}^{a_1} \\ &= \operatorname{colorT}[\operatorname{adj}[1],\operatorname{fun}[1],\operatorname{fun}[2]]* \\ &\quad *\operatorname{colorT}[\operatorname{adj}[2],\operatorname{fun}[2],\operatorname{fun}[1]] \\ &\to \operatorname{T}(\operatorname{fun1},\operatorname{fun2},\operatorname{adj1})*\operatorname{T}(\operatorname{fun2},\operatorname{fun1},\operatorname{adj1}) \\ &\quad #\operatorname{include\ color.h} \\ &\quad \#\operatorname{call\ docolor} \\ &\to \operatorname{NA*I2R} \\ &\to N_a T_f \end{split}$$

See: example.color-trace.frm.

Quark flavor summation

Flavor-related factors are complicated by the dependence of charge on flavor (Q_f) . Three cases are relevant:

and the same three cases for the heavy quarks, resulting in N_t , $\sum Q_t$, and $\sum Q_t^2$. No library for this; just some FORM code that will:

- 1. Look for terms with $\delta_{f_1f_2}\delta_{f_2f_3}$, and rename f_2 into f_1 in those terms.
- 2. Recognize the possible remaining cases: $Q_f^2\delta_{ff}$, $Q_f\delta_{ff}$, δ_{ff} .

Demo: example.flavor-trace.frm.

IBP reduction

Integration-By-Parts relations

A Feynman integral family with N denominators D_i , L loop momenta l_i , and E external momenta p_i , is the set of integrals

$$I_{\underbrace{\nu_1,\nu_2,\dots,\nu_N}_{\text{indices}}} \equiv \int \frac{\mathrm{d}^d l_1}{\left(2\pi\right)^d} \dots \frac{\mathrm{d}^d l_L}{\left(2\pi\right)^d} \frac{1}{D_1^{\nu_1} \cdots D_N^{\nu_N}},$$

where

$$D_i \equiv \left(l_j \pm p_k \pm \dots\right)^2 - m_i^2 + i0.$$

The idea: shifting any l_k by any vector v should not change I:

$$\lim_{\alpha \to 0} \frac{\partial}{\partial \alpha} I(l_k \to l_k + \alpha v) = \int \mathrm{d}^d l_1 \cdots \mathrm{d}^d l_L \frac{\partial}{\partial l_k^{\mu}} \frac{v^{\mu}}{D_1^{\nu_1} \dots D_N^{\nu_N}} \stackrel{!}{=} 0.$$

These are the Integration-By-Parts (IBP) relations.

[Chetyrkin, Tkachov '81]

They hold for each k=1 ... L, and any v (out of l_i and p_i), including $v=l_k$. There are L(L+E) unique relations.

IBP relations example

Consider a massless triangle topology:

$$I_{a,b,c} \equiv \underbrace{\int_{x_{2}}^{\sqrt{\gamma}} \frac{p_{1}}{l_{1}}}_{p_{2}} \equiv \int \frac{\mathrm{d}^{d}l}{\left(2\pi\right)^{d}} \frac{1}{\left(l^{2}\right)^{a} \left((l-p_{1})^{2}\right)^{b} \left((l+p_{2})^{2}\right)^{c}},$$
with $p_{1}^{2} = p_{2}^{2} = 0$, and $p_{1} \cdot p_{2} = s/2$.

Using the general IBP relation form and

$$v^{\mu} \frac{\partial}{\partial l^{k}} \frac{1}{(k^{2})^{n}} = -n \frac{1}{(k^{2})^{n+1}} 2v^{\mu} \frac{\partial k^{\nu}}{\partial l^{\mu}} k_{\nu},$$

for this example we get

$$\begin{split} 0 &= \int \frac{\mathrm{d}^d l}{\left(2\pi\right)^d} \frac{1}{\left(l^2\right)^a \left((l-p_1)^2\right)^b \left((l+p_2)^2\right)^c} \times \\ &\times \left(\frac{\partial v^\mu}{\partial l^\mu} - 2a \frac{v \cdot l}{l^2} - 2b \frac{v \cdot (l-p_1)}{(l-p_1)^2} - 2c \frac{v \cdot (l+p_2)}{(l+p_2)^2}\right). \end{split}$$

IBP relations example, cont.

Next, express all scalar products with l_i in terms of the denominators:

$$\begin{split} l \cdot l &= l^2, \\ p_1 \cdot l &= \frac{1}{2} l^2 - \frac{1}{2} (l - p_1)^2, \\ p_2 \cdot l &= \frac{1}{2} l^2 - \frac{1}{2} (l + p_2)^2. \end{split}$$

This allows rewriting the IBP relations in terms of $I_{a,b,c}$. Specifically, choosing $v=\{p_1,p_2,l\}$ we get:

$$\begin{split} (b-a)\,I_{a,b,c} - csI_{a,b,c+1} - cI_{a-1,b,c+1} - bI_{a-1,b+1,c} + cI_{a,b-1,c+1} + aI_{a+1,b-1,c} &= 0, \\ (a-c)\,I_{a,b,c} + bsI_{a,b+1,c} + cI_{a-1,b,c+1} + bI_{a-1,b+1,c} - bI_{a,b+1,c-1} - aI_{a+1,b,c-1} &= 0, \\ (d-2a-b-c)\,I_{a,b,c} - cI_{a-1,b,c+1} - bI_{a-1,b+1,c} &= 0. \end{split}$$

Constructing integral families

To rewrite relations between integrals (such as IBP relations) in terms of $I_{\nu_1...\nu_N}$, one must express all scalar products involving the loop momenta l_i ,

$$s_k \equiv \{l_i \cdot l_j, \ l_i \cdot p_j\}, \qquad k = 1 \dots L(L+1)/2 + LE,$$

in terms of the denominators D_i :

$$D_i = M_{ik} s_k + K_i \quad \Rightarrow \quad s_k = \left(M^{-1}\right)_{ki} (D_i - K_i).$$

This is only possible if M is invertible, which means:

- 1. Each IBP family must have exactly L(L+1)/2 + LE denominators.
 - * A Feynman diagram only has up to 3L + E 2 lines, so each family needs (L 1)(E 2 + L/2) extra denominators not coming from the diagrams. These are "irreducible numerators", their indices are negative.
- 2. All D_i must be linearly independent when viewed as polynomials in s_k .
 - * Massive diagrams naturally have terms with dependent denominators:

$$\sim \frac{1}{p^2 - m_1^2} \frac{1}{p^2 - m_2^2}.$$

* Partial fraction decomposition must be applied before IBP.

See: example.to-bases.frm, example.construct-basis.m.

Breaking up linearly dependent denominators

In the simple case:

$$\frac{1}{p^2 - m_1^2} \frac{1}{p^2 - m_2^2} = \frac{1}{m_1^2 - m_2^2} \frac{1}{p^2 - m_1^2} + \frac{1}{m_2^2 - m_1^2} \frac{1}{p^2 - m_2^2}.$$

In the general case: Leinartas' algorithm.

[Leinartas '76; Raichev '12]

- 1. For each term of the form $CD_1^{-\nu_1}\cdots D_N^{-\nu_N}$, check if there is a linear dependence among the denominators, $A_iD_i+B=0$.
 - * For this, decompose D_i into the scalar products $D_i = M_{ik}s_k + K_i$, then all $\vec{A} \in \ker \mathbb{M}^\top$ and $\vec{B} = -\vec{A} \cdot \vec{K}$ will satisfy the dependence condition.
- 2. If $B \neq 0$, multiply the term by a factor of

$$1 = -\frac{1}{R} \sum_{i} A_i D_i.$$

3. If B=0, choose one denominator D_k and multiply the term by

$$1 = -\frac{1}{A_k D_k} \sum_{i \neq k} A_i D_i$$

4. Repeat until no term has linearly dependent denominators.

Newer algorithms: based on algebraic geometry, e.g. MultivariateApart.

Lorentz Invariance Relations

 I_{ν_1,\dots,ν_N} should be invariant under any Lorentz rotation of the external momenta.

Then, for any $\omega_{\nu}^{\mu} = -\omega_{\mu}^{\nu}$ and any p_k :

$$\lim_{\alpha \to 0} \frac{\partial}{\partial \alpha} I_{\nu_1, \dots, \nu_N} \left(p_k^{\mu} \to p_k^{\mu} + \alpha \, \omega_{\nu}^{\mu} p^{\nu} \right) = \omega_{\nu}^{\mu} \left(\sum_i p_k^{\mu} \frac{\partial}{\partial p_i^{\nu}} \right) I_{\nu_1, \dots, \nu_N} \stackrel{!}{=} 0.$$

Choosing $\omega^\mu_
u$ to be all possible antisymmetric combinations of the form

$$\omega_{\nu}^{\mu} = p_i^{\mu} p_{j\nu} - p_i^{\nu} p_{j\mu},$$

and making the derivatives act on the integrand, we obtain the Lorentz invariance relations.

[Gehrmann, Remiddi '99]

These follow the same structure, and are in fact linear combinations of the IBP relations. [Lee '08] Modern software can construct both for the reduction.

Integral symmetries

Compare these two integrals:

$$I_1 = \int \frac{\mathrm{d}^d l}{\left(p_1 - l\right)^2 \left(p_1 + p_2 - l\right)^2 l^2} \quad \text{and} \quad I_2 = \int \frac{\mathrm{d}^d l'}{\left(p_1 + l'\right)^2 \left(p_2 - l'\right)^2 l'^2}.$$

To see that they are equal, use Feynman parameters:

$$\begin{split} I_i &= \Gamma \bigg(3 - \frac{d}{2} \bigg) \int \mathrm{d} x_1 \mathrm{d} x_2 \mathrm{d} x_3 \, x_1 x_2 x_3 \, \delta (1 - x_1 - x_2 - x_3) \, \mathcal{U}_i^{3 - d} \mathcal{F}_i^{d/2 - 3}, \\ \mathcal{U}_1 &= x_1 + x_2 + x_3, \, \mathcal{F}_1 = (x_1 + x_2) \, x_3 p_1^2 + (x_1 + x_3) \, x_2 p_2^2 + 2 x_2 x_3 p_1 \cdot p_2, \\ \mathcal{U}_2 &= x_1 + x_2 + x_3, \, \mathcal{F}_2 = (x_2 + x_3) \, x_1 p_1^2 + (x_1 + x_3) \, x_2 p_2^2 + 2 x_1 x_2 p_1 \cdot p_2. \end{split}$$

Both expressions become identical under $x_{1,2,3} \leftrightarrow x_{3,2,1}$, or in momentum space: $l' = l - p_1$. Implementation via graph canonicalization: Feynson (github.com/magv/feynson). Demo: run feynson symmetrize example.feynson.symmetrize.in.

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[Pak '11]

[V.M. '22]

Scaleless (zero) integral detection

For efficiency, scaleless integrals should be put to zero early.

Consider the triangle family with one off-shell leg:

$$I_{a,b,c} \equiv \underbrace{}_{c} \underbrace{}_{b}$$

Two subsectors of this family are zero:

$$I_{0,b,c} \equiv \underbrace{\hspace{1cm}}^b_c = 0 \quad \text{and} \quad I_{a,b,0} \equiv \underbrace{\hspace{1cm}}^a_b = 0.$$

Sufficient criteria (Lee '13): a family (or a subsector) is zero if there are such x-independent k_i , that

$$\sum_{i} k_{i} x_{i} \frac{\partial}{\partial x_{i}} \left(\mathcal{F}(x) + \mathcal{U}(x) \right) = \mathcal{F}(x) + \mathcal{U}(x),$$

where \mathcal{F} , \mathcal{U} , and x give the corresponding Feynman parameterization.

Implementation: any IBP solver, also FEYNSON.

Demo: run feynson zero-sectors -s example.feynson.zero-sectors.in.

Laporta algorithm

Solving IBP relations "by hand" (with indices as symbolic variables) can be done in simpler cases. For more complicated problems use the *Laporta algorithm*: [Laporta '00]

- 1. Substitute integer values for the indices v_i into the IBP relations, obtaining a large linear system with many different $I_{v_1...v_N}$.
- 2. Define an ordering on $I_{\nu_1 \dots \nu_N}$ from "simple" to "complex" integrals.
 - * E.g. $I_{0.1.1} < I_{1.1.0} < I_{1.1.1} < I_{1.2.1} < I_{2.1.1}$, etc.
- 3. Perform Gaussian elimination on the linear system, eliminating the most "complex" integrals first.
- 4. A small number of "simple" integrals will remain uneliminated.
 - ⇒ These are the *master integrals*. The rest will be expressed as their linear combinations.
 - * The number of master integrals is always finite.

[Smirnov, Petukhov '04]

Solving IBP relations is a *major bottleneck* in cutting edge calculations.

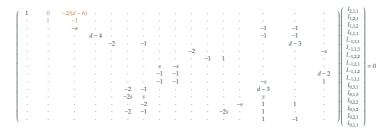
IBP reduction example

After Gaussian elimination (2 operations):



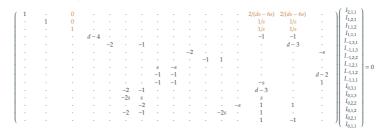
IBP reduction example

After Gaussian elimination (5 operations):



IBP reduction example

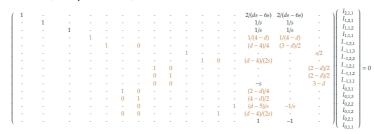
After Gaussian elimination (11 operations):



IBP reduction example

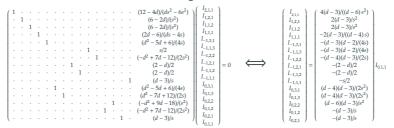
$$I_{a,b,c} \equiv \underbrace{ \begin{array}{c} b \\ a \\ c \\ \end{array}}_{c} p_{2}^{1}, \qquad p_{1}^{2} = p_{2}^{2} = 0, \qquad p_{1} \cdot p_{2} = s/2.$$

After Gaussian elimination (62 operations):



IBP reduction example

After Gaussian elimination (108 operations, $\sim N_{\rm integrals}^2$):



IBP software

FIRE6 (bitbucket.org/feynmanIntegrals/fire)

[Smirnov, Chukharev '19]

- * Fast and parallel Laporta-style IBP reduction implementation.
- * Has a (terrible) MATHEMATICA interface, but C++ core.
- * Can use modular arithmetic methods to control intermediate expression swell, and for greater parallelizibility (thousands of cores).
- * Requires LITERED to discover symmetries within integral families.
- * Good for zero- or single-variate reduction at high loop count.

KIRA (kira.hepforge.org):

[Maierhöfer, Usovitsch, Uwer '18]

- * Fast and parallel Laporta-style IBP reduction implementation.
- $\ast\,$ Automatically finds symmetries within and between families.
- * Optionally uses modular arithmetic via FIREFLY.

[Klappert, Lange, et al '20]

- * Good for multivariate reduction.
- * Main drawback: high memory use (e.g. 200GB for a 4-loop problem).

IBP software, contd.

LITERED (inp.nsk.su/~lee/programs/LiteRed)

[Lee '13]

- * Heuristic-driven IBP relation solution for general indices.
- * Written in Mathematica, easy to use, but slow, and not parallelizable.
- * Contains auxiliary functions for integral differentiation, Feynman parameterization, and dimentional recurrence construction.

FORCER (github.com/benruijl/forcer)

[Ruijl, Ueda, Vermaseren '17]

- * Hand-crafted reduction for massless 2-point functions up to 4 loops.
- * Written in FORM, parallelizable.
- * The fastest thing for massless 2-point functions.

More:

* FINITEFLOW (a library for arbitrary computations).

[Peraro '19]

* CARAVEL (a library for amplitude computations).

[V.M. '22]

* NEATIBP (a generator of smaller IBP systems using syzygies).

[Wu, Boehm, Ma, Xu, Zhang '23]

[Guan, Liu, Ma, Wu '24]

[Cordero, Sotnikov et al '20]

- * BLADE (a generator of smaller IBP systems, not using syzygies).
- * REDUZE, AIR, FMFT, MATAD, private implementations, etc.

RATRACER (fast modular equation solved compatible with KIRA).

IBP reduction with KIRA

Usage in short:

[kira.hepforge.org]

- * Define kinematics (config/kinematics.yaml).
- * List integral families (config/integralfamilies.yaml).
- * Create a jobs file (e.g. jobs.yaml), defining
 - * for which integrals to write down IBP relations (r and s bounds);
 - * for which integrals to *solve* IBP relations (r, s, and d bounds, or a list).
- * Get the results as MATHEMATICA (or FORM) substitution tables.

Guide to the notation:

- * r is the sum of denominator powers (positive indices);
- * s is the sum of numerator powers (negative indices);
- * d is the sum of dots (indices ≥ 2);
- * t is the number of denominators.

See: kira_example/ and example.kira.m.

IBP reduction as a bottleneck

For future colliders we will need to calculate 3-loop corrections.

To do that we need to look at:

	1 loop	2 loops	3 loops	
4 legs	~100 diagrams	~2K diagrams	ms ~50K diagrams	
	3 families	24 families	219 families	
	4 denominators	7+2 denominators	10+5 denominators	
	2+ scales	2+ scales	2+ scales	
5 legs	~1K diagrams	~30K diagrams	~800K diagrams	
	12 families	180 families	2355 families	
	5 denominators	8+3 denominators	11+7 denominators	
	5+ scales	5+ scales	5+ scales	

Lines in a Feynman diagram: $N_{\text{lines}} = 3L + E - 2$.

Denominators per family: $N_{\text{denominators}} = L(L+1)/2 + LE$.

Mass scales per family: $N_{\text{scales}} = E(E-1)/2 - 1 + N_{\text{massive legs}} + N_{\text{masses}}$.

Integrals per family: $N_{\text{integrals per family}} \sim (N_{\text{denominators}})^{N_{\text{lines}}}$.

Monomials in the result: $N_{
m monomials\ per\ term} \sim \exp(N_{
m scales})$.

Gaussian elimination time:

 $T \sim N_{\rm families} \ N_{\rm integrals \ per \ family}^{2+} \ N_{\rm monomials \ per \ term}^{1+} \ N_{\rm digits \ per \ monomial}^{1+}.$

[Freitas '21]

Rational function arithmetic: classical

$$f(x,y) = \frac{2xy - y^2}{x - y} + \frac{y^3 - 3xy^2}{x^2 - y^2} = ?$$

Computing the result the classical way:

1. Common denominator: $((2xy - y^2)(x + y) + y^3 - 3xy^2)/(x^2 - y^2)$

2. Expand the numerator: $(2x^2y - xy^2 + 2xy^2 - y^3 + y^3 - 3xy^2)/(x^2 - y^2)$

3. Combine alike terms: $(2x^2y - 2xy^2)/(x^2 - y^2)$

4. Cancel common factors: 2xy/(x+y)

Runtime: $\mathscr{O}(N_{\text{initial monomials}}^2 N_{\text{digits per monomial}})$ Peak memory needed: $\mathscr{O}(N_{\text{initial monomials}}^2 N_{\text{digits per monomial}})$

Note:

- * short input (polynomials with up to 2 monomials),
- st large intermediate expression (up to 8 monomials per poly),
- * short output (up to 2 monomials per poly).
- ⇒ The runtime scales with the intermediate expression size!

 Can the runtime scale only with the output size instead?

Rational function arithmetic: interpolation

Computing the result via *interpolation* based on an anzatz:

```
1. Prepare an ansatz: f(x,y) = c_1 x y / (1x + c_2 y)

2. Evaluate f (twice): f(1,1) = 1, f(1,2) = 4/3

3. Solve for c_i: c_1 = 2, c_2 = 1

Runtime, evaluation: N_{\text{final monomials}} \times \mathcal{O}(N_{\text{initial monomials}} N_{\text{digits per monomial}})

Runtime, interpolation: \mathcal{O}(N_{\text{final monomials}}^2 N_{\text{digits per monomial}})

Peak memory needed: \mathcal{O}(N_{\text{final monomials}}^2 N_{\text{digits per monomial}})
```

The runtime scales with the result size (number of final monomials).

* But is still scales with the number of digits in the intermediate expressions. Can it be proportional only to $N_{\rm digits\ per\ final\ monomial}$?

Rational function arithmetic: modular interpolation

Same interpolation, but using modular arithmetic:

- * Interpolate keeping the values as integers modulo a prime numer P_1 .
 - * E.g. modulo 997: 567 + 678 = 248; -1 = 996; 1/2 = 499; etc.
- * Use rational number reconstruction to upgrade c_i from integers to rationals modulo P_1 .

[Wang '81; Monagan '04]

- * Repeat the same with primes P_2 , P_3 ,
- * Use the *Chinese remainder theorem* to get c_i modulo $P_1 \cdot P_2 \cdot P_3 \cdots$.
- * Stop when c_i no longer change.

Runtime: same, but $N_{\text{digits per monomial}} \rightarrow N_{\text{digits per final monomial}}$.

This is also *faster on a computer*: all operations are on small integers!

Function reconstruction algorithms

If an anzatz is unknown, multiple reconstruction algorithms are available:

[van der Hoeven, Lecerf '24]

- * Univariate case:
 - * Newton interpolation for dense polynomials.

[Newton 1675; Peraro '16]

* Number of evaluations $\sim N_{\text{maximal degree}}$.

[Ben-Or, Tiwari '88]

- * Ben-Or/Tiwari for sparse polynomials.
 - \star Number of evaluations $\sim 2N_{
 m monomials}.$
- * Thiele interpolation for *dense rationals*.
 - * Number of evaluations $\sim 2N_{\rm maximal\ degree}$.
- * Multivariate case:
 - * Newton applied recursively in each variable for *dense polynomials*.
 - * Number of evaluations $\sim (N_{\text{maximal degree}})^{N_{\text{scales}}}$.
 - * Zippel (~ recursive Newton with prunning) + early termination for sparse polynomials.

[Zippel '90; Kaltofen, Lee '03]

- * Number of evaluations $\lesssim N_{\rm scales} \, N_{\rm maximal \, degree} \, N_{\rm monomials}$.
- * Multivariate Ben-Or/Tiwari for sparse polynomials.

[Go '06]

- * Number of evaluations $\sim 2N_{\rm monomials}$.
- * First Thiele, then Zippel and/or Ben-Or/Tiwari for multivariate rationals (the FIREFLY library).

[Klappert, Lange '19; Klappert, Klein, Lange '20]

Modular interpolation example

If we have an unknown f(x), and we have evaluated

$$f(11) = 139 \pmod{997}, \qquad f(65) = 479 \pmod{997}, \\ f(38) = 350 \pmod{997}, \qquad f(92) = 115 \pmod{997},$$

then we can use *polynomial interpolation* to find a polynomial form of f:

$$f(x) = 618 + 979 x + 486 x^2 + 41 x^3 \pmod{997},$$

and then rational function reconstruction to find an equivalent rational form:

$$f(x) = \frac{996 + 333x}{1 + x} \pmod{997},$$

and finally rational number reconstruction to find the rational coefficients:

$$f(x) = \frac{-1 + \frac{2}{3}x}{1 + x} \pmod{997}.$$

Guess that this is the true form of f(x); evaluate more times to verify.

IBP performance checklist

To improve IBP performance:

1. Use modular arithmetic methods.

[von Manteuffel, Schabinger '14: Peraro '16]

- 2. Make the result smaller:
 - 2.1 Reduce whole amplitudes (not individual integrals).
 - 2.2 Choose master integrals that minimize the result size.

 - Use d-factorizing bases that ensure the factorization of d in the denominators of IBP coefficients.
 - Consider quasi-finite bases.
 - Consider uniform transcendentality bases, if possible.

[Usovitsch '20: Smirnov, Smirnov '20]

[von Manteuffel, Panzer, Schabinger '14]

[Abreu et al '19; De Laurentis, Page '22]

[Bendle et al '19]

- 2.3 Construct a smaller ansatz for the result.
- 2.4 Set some of the variables to fixed numbers.
 - * E.g. reduce with m_H^2/m_t^2 set to 12/23.
 - Or perform IBP reduction separately for each phase-space point, and interpolate in between.

[Jones, Kerner et al '18: Chen, Heinrich et al '19, '20]

- 3. Improve the evaluation performance:
 - 3.1 Combine IBP relations (using syzygies) to eliminate integrals with raised (or lowered) indices.

[Gluza, Kajda, Kosower '10; Scahbinger '11; Wu, Boehm, Ma, Xu, Zhang '23]

3.2 Pre-solve the IBP system to simplify it before solving it.

[Guan, Liu, Ma, Wu '24]

Using Kira with modular reconstruction (FireFly)

Basic idea:

- 1. Instruct KIRA to use FIREFLY for modular reconstruction.
- 2. Don't ask for reduction tables for each integral—reduce complete expressions for each amplitude. Because smaller output (fewer outputs) ⇒ faster reconstruction.

In KIRA this is done in two steps:

- 1. Instruct KIRA to export the IBP equations into files.
- 2. Add additional equation files, with equations like $\mathrm{AMP}_1 = C_1 I_{123} + C_2 I_{112} + ...$, one for each amplitude.
- 3. Instruct KIRA to load all the "user-defined" equations and solve them, reducing ${\rm AMP}_i$ to master integrals.

See: kira_example_amplitude/ and example.kira-amplitude.m.

Integral evaluation via sector decomposition

Sector decomposition in short

$$I = (\text{Feynman parameterization}) = \int_0^1 dx \int_0^1 dy \left(x + y\right)^{-2 + \varepsilon} = ?$$

Problem: the integrand diverges at $x, y \to 0$, can't integrate numerically. Solution:

[Heinrich '08; Binoth, Heinrich '00]

1. Factorize the divergence in x and y with sector decomposition:

*
$$I = \int \cdots \times \left(\underbrace{\theta(x > y)}_{\text{Sector 1}} + \underbrace{\theta(y > x)}_{\text{Sector 2}}\right) = \int_0^1 dx \int_0^x dy \left(x + y\right)^{-2 + \varepsilon} + \begin{pmatrix} x \\ y \end{pmatrix}$$

2. Rescale the integration region in each sector back to a hypercube:

*
$$I \stackrel{y \to xy}{=} \int_0^1 dx \underbrace{x^{-1+\varepsilon}}_{\text{Factorized pole}} \int_0^1 dy \left(1+y\right)^{-2+\varepsilon} + \begin{pmatrix} x \\ y \\ y \end{pmatrix}$$

3. Extract the pole at $x \to 0$ analytically, expand in ε :

$$* I = -\frac{2}{\varepsilon} \int_0^1 \mathrm{d}y \left(1 + y\right)^{-2 + \varepsilon} = -\frac{2}{\varepsilon} \int_0^1 \mathrm{d}y \left(\frac{1}{\left(1 + y\right)^2} - \frac{\ln\left(1 + y\right)}{\left(1 + y\right)^2} \varepsilon + \mathscr{O}\left(\varepsilon^2\right)\right)$$

4. Integrate each term in arepsilon numerically (they all converge now).

In practice: geometric sector decomposition.

Contour deformation in short

$$I \equiv \int d^{n}\vec{x} \, \frac{U^{\alpha}(\vec{x})}{F^{\beta}(\vec{x}, \dots) + i0}$$

Problem: can't integrate numerically if F = 0 inside the integration region.

Solution: *deform* \vec{x} *into the complex plane* to escape the pole:

$$\vec{x} \to \vec{x} + i \vec{\Delta}(\vec{x})$$

$$\Rightarrow \begin{cases} F \to F + i \Delta \partial_x F - \Delta^2 \partial_x^2 F - i \Delta^3 \partial_x^3 F + \mathcal{O}(\Delta^4), \\ \operatorname{Im} F \to \Delta \partial_x F - \Delta^3 \partial_x^3 F + \mathcal{O}(\Delta^5). \end{cases}$$

Choose $\vec{\Delta}(\vec{x})$ to enforce the +i0 prescription (Im F > 0):

$$\vec{\Delta}(\vec{x}) = \lambda \, \vec{\partial}_x F(\vec{x}) \quad \Rightarrow \quad \operatorname{Im} F \approx \lambda \, \left(\partial_x F\right)^2 - \lambda^3 \left(\partial_x F\right)^3 \, \partial_x^3 F + \mathcal{O}\left(\lambda^5\right) > 0.$$

- * Lambda should be small enough that $\operatorname{Im} F > 0$.
- * But: larger λ improves convergence (the pole is further away).
- * In practice: choose λ heuristically, but decrease it if ${\rm Im}\, F < 0$.
 - * Gradient-based λ optimization can be useful.

Sector decomposition software

pySecDec (github.com/gudrunhe/secdec):

- [Heinrich et al '23, '21, '18, '17, '15, '08, '00]
- * A PYTHON (3.8+) library that generates C++ code for integration.
 - * Uses Format $\mathtt{O}n$ from FORM to optimize the integrand expressions.
- * Installable via python3 -m pip install pySecDec.
- * Can integrate on CPUs & GPUs.
- * Integration via Randomized Quasi Monte Carlo (QMC); optionally VEGAS, SUAVE, DIVONNE, and CUHRE (CUBA), or CQUAD (GSL).
- * Adaptive evaluation of weighted sums of integrals (i.e. amplitudes).
 - * Evaluating a sum is faster than evaluating each integral separately.

FIESTA (bitbucket.org/feynmanIntegrals/fiesta):

[Smirnov et al '21, '15, '13, '09, '08]

- * MATHEMATICA core, generates/compiles to C++ behind the scenes.
- * Monte-Carlo integration (QMC and others) on both CPUs and GPUs.
- * Interprets more than compiles (good at high loops and few scales).

FEYNTROP (github.com/michibo/feyntrop):

[Borinsky, Munch, Tellander '23]

- * Tropical sampling for quasi-finite integrals (no sector decomposition).
- * If applicable, can be faster than e.g. pySecDec, especially at higher loops and deep expansions in arepsilon.

Sector decomposition with pySecDec

Usage overview (details: secdec.readthedocs.io):

- 1. Use the PYTHON module pySecDec to define your integrals and generate the code for the integration library.
- 2. Compile the integration library.
- 3. Import the integration library from PYTHON (or the command line), call it to perform integration.

See: example.pysecdec.py, and then example.pysecdec.m.

Limitations of sector decomposition

Practical limitations of the method:

- * The numerical convergence can be poor in high energy regions, near thresholds, and in other special parameter configurations.
 - * Asymptotic expansion helps in some cases (available in pySecDec and FiestA/asy2.m), but not in others.
- * Integrals with many propagators and contour deformation will take a lot of time to compile.
- * Related integrals can have widely different convergence rates. For example, integration time to 10^{-3} precision with pySecDec:¹

	orders	t,s		orders	t,s
m_Z m_W	$\varepsilon^{-3} \dots \varepsilon^0$	27	m_Z m_W	$\varepsilon^{-2} \dots \varepsilon^0$	57
m_Z m_W	$\varepsilon^{-2} \dots \varepsilon^0$	1230	m_Z m_W	$\varepsilon^{-2} \dots \varepsilon^0$	>9000

¹pvSecDec 1.5.3, NVidia A100 GPU.

Back to the e^+e^- annihilation

Tying it all together

$$|M(e^{+}e^{-} \to \text{partons})|^{2} = 4\pi\alpha(2 - d)\operatorname{Re}(F_{1}(q))$$

$$= 4\pi\alpha\operatorname{Re}\left(\frac{g_{\mu\nu}}{q^{2}}\sum_{q,\mu}\right)$$

$$= ?$$

See: allthecode.m, plot-pysecdec-results.py or plot-pysecdec-results.ipynb.

Summary

We have talked about:

- * Computing loop amplitudes with QGRAF, FORM, COLOR.H, FEYNSON.
- * MATHEMATICA as the hot glue.
- * IBP reduction with KIRA.
- * Numerical evaluation with pySecDec.

Bonus: Differential equations

Method of differential equations

Consider a family of integrals depending on external momenta p_i and masses m_i :

$$I_{\nu_1,\nu_2,\dots,\nu_N} \equiv \int \frac{\mathrm{d}^d l_1}{(2\pi)^d} \dots \frac{\mathrm{d}^d l_L}{(2\pi)^d} \frac{1}{D_1^{\nu_1} \dots D_N^{\nu_N}} = I_{\nu_1,\nu_2,\dots,\nu_N} \left(\left\{ p_i \cdot p_j, m_i^2 \right\} \right).$$

With dimensional analysis one of the parameters can be scaled out, making remaining arguments dimensionless:

$$I\left(\left\{p_{i}\cdot p_{j},m_{i}\right\}\right)=\left(p_{1}^{2}\right)^{\frac{d}{2}L-\sum_{i}\nu_{i}}I\left(\left\{x_{i}\right\}\right),\qquad\left\{x_{i}\right\}=\left\{\frac{p_{i}\cdot p_{j}}{p_{1}^{2}},\frac{m_{i}^{2}}{p_{1}^{2}}\right\}.$$

Idea: if $\{x_i\} \neq \emptyset$, we can construct differential equations in x_i , and solve them instead of performing the loop integration directly.

(In practice: just set $p_1^2 = 1$, restore it in the end by dimensionality).

Constructing differential equations

Suppose IBP relations were solved, and we have a set of master integrals I_i .

1. Differentiate each I_i by one of the parameters, $x=m_a^2$ or $p_a\cdot p_b$:

$$\begin{split} \partial_{m_a^2} I &= \int \frac{\mathrm{d}^d l_1}{(2\pi)^d} \dots \frac{\mathrm{d}^d l_L}{(2\pi)^d} \, \partial_{m_a} \frac{1}{D_1^{\nu_1} \dots D_N^{\nu_N}}, \\ \partial_{p_a \cdot p_b} I &= \left(G^{-1}\right)_{ia} p_i \cdot \left(\partial_{p_b} I\right), \quad \partial_{p_a \cdot p_a} I &= \frac{1}{2} \left(G^{-1}\right)_{ia} p_i \cdot \left(\partial_{p_a} I\right), \end{split}$$

where G is the Gram matrix: $G_{ij} \equiv p_i \cdot p_j$.

2. Express the derivatives as integrals in the same family:

$$\partial_x I_i = \sum_k C_k I_{\nu_1^{(k)}, \nu_2^{(k)}, \dots, \nu_N^{(k)}}.$$

3. Use the IBP tables to reduce those integrals back to the master integrals, thus obtaining a linear differential equation system for I_i :

$$\partial_x I_i \stackrel{\mathsf{IBP}}{=} \sum_j M_{ij} I_j.$$

Example: self-energy with one mass

Consider a family of self-energy with one mass integrals

$$I_{a,b} \equiv \underbrace{- \int_{b}^{a} \frac{\mathrm{d}^{a} l}{\left(2\pi\right)^{d}} \frac{1}{\left(q-l\right)^{2a} \left(l^{2}-m^{2}\right)^{b}}.$$

This family has two master integrals:

$$I_{1} \equiv I_{0,1} = \frac{Q}{1 + 2} = \int \frac{\mathrm{d}^{d} l}{(2\pi)^{d}} \frac{1}{l^{2} - m^{2}},$$

$$I_{2} \equiv I_{1,1} = \frac{1}{(2\pi)^{d}} \frac{1}{(q - l)^{2} (l^{2} - m^{2})}.$$

Constructing differential equation system:

$$\partial_{m^2} \underbrace{\begin{pmatrix} I_1 \\ I_2 \end{pmatrix}}_{\vec{l}} = \begin{pmatrix} I_{0,2} \\ I_{1,2} \end{pmatrix} \stackrel{\text{IBP}}{=} \underbrace{\begin{pmatrix} \frac{-2+d}{2m^2} & 0 \\ \frac{2-d}{2m^2(m^2-q^2)} & \frac{-3+d}{m^2-q^2} \end{pmatrix}}_{\mathbf{M}} \underbrace{\begin{pmatrix} I_1 \\ I_2 \end{pmatrix}}_{\vec{l}}.$$

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Solution via the epsilon-form

If we have a differential equation system for a set of integrals \vec{l} ,

$$\partial_x \vec{I}(x,d) = \mathbf{M}(x,d)\vec{I}(x,d), \quad \text{where } d = 4 - 2\varepsilon,$$

if we change the basis from \vec{I} to \vec{J} via a transformation matrix \mathbb{T} ,

$$\vec{I}(x,\varepsilon) = \mathbb{T}(x,\varepsilon)\vec{J}(x,\varepsilon),$$

then for \vec{l} the same differential equation system will look like

$$\partial_x \vec{J} = \mathbb{T}^{-1} \left(\mathbb{M} \mathbb{T} - \partial_x \mathbb{T} \right) \vec{J} \equiv \mathbb{M}' \vec{J}.$$

Idea: if this system is in an ε -form (has the dependence on ε factorized),

$$\partial_x \vec{J}(x,\varepsilon) = \varepsilon \, \mathbb{S}(x) \, \vec{J}(x,\varepsilon),$$

then the solution for \vec{J} as a series in ε becomes trivial:

$$\vec{J}(x,\varepsilon) \equiv \varepsilon^{k_0} \sum_{k=0}^{\infty} \varepsilon^k \vec{J}^{(k)}(x),$$

$$\sum \varepsilon^k \vec{J}^{(k)} = \sum \varepsilon^{k+1} \mathbb{S} \vec{J}^{(k)} \quad \Rightarrow \quad \vec{J}^{(k)}(x) = \int^x \mathbb{S}(x') \vec{J}^{(k-1)}(x') \mathrm{d}x' + \vec{C}^{(k)}.$$

[Henn '13]

Example, cont.: the epsilon-form

The ε -form can be achieved with a transformation to the following basis \vec{J} :

$$\vec{I} = \begin{pmatrix} (-1+2\varepsilon) m^2 & 0 \\ -1+\varepsilon & (-1+\varepsilon) \left(m^2-q^2\right) \end{pmatrix} \vec{J}.$$

Differential equation system in \vec{l} then has the form

$$\partial_{m^2} \vec{J} = \varepsilon \begin{pmatrix} -\frac{1}{m^2} & 0\\ -\frac{1}{q^2} \frac{1}{m^2} - \frac{1}{q^2} \frac{1}{m^2 - q^2} & -\frac{2}{m^2 - q^2} \end{pmatrix} \vec{J}.$$

Accordingly, the solution is

$$\begin{split} \overrightarrow{J}^{(0)} &= \overrightarrow{C}^{(0)}, \\ \overrightarrow{J}^{(1)} &= \overrightarrow{C}^{(1)} + \begin{pmatrix} -C_1^{(0)} \int^{m^2} \frac{\mathrm{d}m'^2}{m'^2} \\ \dots \end{pmatrix}, \\ \overrightarrow{J}^{(2)} &= \overrightarrow{C}^{(2)} + \begin{pmatrix} -C_1^{(1)} \int^{m^2} \frac{\mathrm{d}m'^2}{m'^2} + C_1^{(0)} \int^{m^2} \frac{\mathrm{d}m'^2}{m'^2} \int^{m'^2} \frac{\mathrm{d}m''^2}{m''^2} \end{pmatrix}. \end{split}$$

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Iterated integrals

The solution to differential equation in an ε -form always come as iterated integrals of the form of multiple polylogarithms (a.k.a Goncharov polylogarithms): [Goncharov '98]

$$G(w_1, w_2, \dots, w_n; x) \equiv \int_0^x \frac{\mathrm{d}t_1}{t_1 - w_1} \int_0^{t_1} \frac{\mathrm{d}t_2}{t_2 - w_2} \cdots \int_0^{t_n} \frac{\mathrm{d}t_n}{t_n - w_n}.$$

Special case for the trailing zeros:

$$G(\underbrace{0,\ldots,0}_{n};x) \equiv \frac{1}{n!}\log^{n}(x).$$

Integration and differention, the simple case:

$$\int \mathrm{d}x \frac{1}{x-a} G(\vec{w};x) = G(a,\vec{w};x) + C, \quad \frac{\mathrm{d}}{\mathrm{d}x} G(w_1,\vec{w};x) = \frac{1}{x-w_1} G(\vec{w};x).$$

Software: GINAC, HPL, HARMPOL, HYPERINT, POLYLOGTOOLS, etc.

Example, cont.: the solution in GPLs

Rewriting the iterated integrals in terms of *G*:

$$\begin{split} \vec{J}^{(0)} &= \vec{C}^{(0)}, \\ \vec{J}^{(1)} &= \vec{C}^{(1)} + \begin{pmatrix} -C_1^{(0)}G(0;m^2) \\ \dots \end{pmatrix}, \\ \vec{J}^{(2)} &= \vec{C}^{(2)} + \begin{pmatrix} -C_1^{(1)}G(0;m^2) + C_1^{(0)}G(0,0;m^2) \\ \dots \end{pmatrix}. \end{split}$$

It is trivial to generate this answer to any required order. Note that the answer will only have $w_i \in \{0, q^2\}$. By rescaling the weights (or setting q^2 to 1), this can be turned into $w_i \in \{0, 1\}$, the harmonic polylogarithms.

Multiple polylogarithms, more properties

Differentiation in the general case when w_i may depend on x:

$$\frac{\mathrm{d}}{\mathrm{d}x}G(w_1,\ldots,w_n;y) = \sum_i G(w_1,\ldots,w_i;y) \frac{\mathrm{d}}{\mathrm{d}x}\log\frac{w_i-w_{i-1}}{w_i-w_{i+1}},$$

where $w_0 \equiv y$, and $w_{i+1} \equiv 0$.

Integration in the general case when w_i may depend on x is nontrivial, one must first represent G in a way that the integration variable only appears in the last argument.

[Brown '08]

Automated via HYPERINT (bitbucket.org/PanzerErik/hyperint):

[Panzer '14]

```
$ maple
> read "HyperInt.mpl";
> fibrationBasis(Hlog(x,[y,x,y]),[x,y]);
Hlog(x,[y,y,y])-Hlog(x,[y,0,y])
```

Multiple polylogarithms and their relatives

The integral representation of multiple polylogarithms (G) is equivalent to the infinite sum representation (Li):

$$\operatorname{Li}_{m_1,\dots,m_n}(x_1,\dots,x_n) = \sum_{i_1 > \dots > i_n > 0} \frac{x_1^{i_1}}{i_1^{m_1}} \cdots \frac{x_n^{i_n}}{i_n^{m_n}} =$$

$$= (-1)^n G(\underbrace{0,\dots,0}_{m_1-1}, \underbrace{\frac{1}{x_i},\dots,0}_{m_2-1}, \underbrace{\frac{1}{x_1x_2\cdots x_n}}; 1).$$

- * Note: there are conflicting conventions for the order of the indices in the Li summation. Above is the "physicist" notation (used in e.g. HPL, GINAC, and the MZV datamine).
- * The "mathematician" notation is reverse: $0 < i_1 < \cdots < i_n$; it was used by Goncharov, and is also used in Hyperint. The order of indices in the Multiple Zeta Values is also reversed there.

Multiple polylogarithms and their relatives, II

* Logarithms are GPLs with a single weight:

$$\log x = G(0; x), \qquad \log \left(\frac{a - x}{a}\right) = G(a; x).$$

* Nielsen's generalized polylogarithms are GPLs with $w_i \in \{0,1\}$:

$$S_{n,p}(x) = (-1)^p G(\underbrace{0,...,0}_{n},\underbrace{1,...,1}_{p};x).$$

* Harmonic polylogarithms (HPLs) are GPLs with $w_i \in \{0, \pm 1\}$:

$$H_{\dots,+m,-n,0}(x) = (-1)^m G(\dots,\underbrace{0,\dots,0,1}_m,\underbrace{0,\dots,0,-1}_n,0;x).$$

- * Two-dimensional HPLs are GPLs with $w_i \in \{0, 1, 1-z, -z\}$.
- * Multiple Zeta Values $\zeta_{\vec{w}}$ are just $H_{\vec{w}}(1)$ (in the "physicist" notation).

Fixing the integration constants

Differential equations only give the solution up to the integration constants.

Finding these constants is the essential difficulty of the method.

There are many ways:

- * By evaluating the integrals in a limit where they simplify.
 - * Large mass limit and small mass limit.

[Smirnov '02]

* Large imaginary mass limit.

[Liu, Ma, Wang '17; Liu, Ma '21]

- * Also applicable to the massless integrals: one can add masses to them, and connect the large mass limit to the massless limit via the differential equations.
- * Using the knowledge of the analytic properties of the integrals.
 - * E.g.: enforcing regularity in the kinematic limits.

[Gehrmann, Remiddi '00]

- * From partial knowledge of the integrals values, such as a Mellin moment.
 - * One can integrate over the semi-inclusive integrals to obtain the fully inclusive ones. [Gituliar '15; VM '22]

Example, cont.: integration constants

First, we consider I_1 (the vacuum bubble) "simple", and look it up in a book:

$$= -\frac{i\pi^{\frac{d}{2}}}{\left(2\pi\right)^d} \Gamma\left(1 - \frac{d}{2}\right) \left(m^2 - i0\right)^{\frac{d}{2} - 1}.$$

For I_2 : in the limit of zero mass the massive diagram becomes massless,

$$\lim_{m^2 \to 0} - - = - -$$

This massless integral we also know from a book:

$$- = \frac{i\pi^{\frac{d}{2}}}{(2\pi)^d} \frac{\Gamma^2\left(\frac{d}{2} - 1\right)\Gamma\left(2 - \frac{d}{2}\right)}{\Gamma(d - 2)} \left(-q^2 - i0\right)^{\frac{d}{2} - 2}.$$

Then, we can expand these in series' in ε , compare with the series from ε -form solution, and fix all $\vec{C}^{(k)}$.

See: example.diff-eq-massive-self-energy.m.

The fundamental solution

A fundamental solution to $\partial_x \vec{I} = \mathbb{M} \vec{I}$ is an n by n matrix of independent solutions, such that any solution can be expressed as a linear combination of its columns.

A fundametal solution for a system in an ε -form, $\partial_x \vec{J} = \varepsilon \, \$ \, \vec{J}$, can be constructed as a series in ε :

$$\mathbb{W} = \mathbb{1} + \varepsilon \int_{x_0}^x \mathrm{d}x' \, \mathbb{S}(x') + \varepsilon^2 \int_{x_0}^x \mathrm{d}x' \, \mathbb{S}(x') \int_{x_0}^{x'} \mathrm{d}x'' \, \mathbb{S}(x'') + \dots.$$

The general solution is then just \mathbb{W} multiplied by a vector of integration constants \vec{C} :

$$\vec{J}(x,\varepsilon) = \mathbb{W}(x,\varepsilon) \, \vec{C}(\varepsilon),$$

where the constants themselves are a series in ε ,

$$\vec{C}(\varepsilon) \equiv \varepsilon^{k_0} \sum_{k=0}^{\infty} \varepsilon^k \vec{C}^{(k)}.$$

This is an alternative way to write down a solution for \vec{J} , with the benefit of being immediately extendable to the multivariate case.

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The multivariate case

If differential equations in multiple variables are considered, and a combined ε -form is achieved,

$$\partial_{x_i} \vec{J}(\vec{x}, \varepsilon) = \varepsilon \, \mathbb{S}_i(\vec{x}) \, \vec{J}(\vec{x}, \varepsilon),$$

then writing down the solution in this case can be made easy by:

- 1. Choosing an integration contour along the axes x_i in an some order, for example from (0, 0, ...) to $(x_1, 0, ...)$, then to $(x_1, x_2, 0, ...)$, etc.
- 2. Writing down the fundamental solutions along each segment, W_i . Because segments are chosen such that only x_i changes along each, W_i can be calculated the same as in single-variate case.

The general solution for \overrightarrow{J} is then

$$\vec{J}(\vec{x},\varepsilon) = \mathbb{W}_n(x_1,\ldots,x_n,\varepsilon) \cdots \mathbb{W}_n(x_1,\varepsilon) \vec{C}(\varepsilon).$$

Overall this result will be a sum of terms of this form:

$$G(\text{arguments depending on } x_1, \dots, x_{n-1}; x_n) \cdots G(\text{constants}; x_1).$$

Epsilon-form software

Fuchsia (github.com/magv/fuchsia.cpp)

[Gituliar, V.M. '17; V.M. '22]

Uses the Lee algorithm.

[Lee '14]

- * Initial version in Python/SAGEMATH, newer version in C++/GINAC.
- * Can certify if a system is irreducible (with exceptions).
- * Can suggest variable changes that will make it reducible.

LIBRA (github.com/rnlg/Libra)

[Lee '20]

- * Lee algorithm in MATHEMATICA.
- * Has a GUI to manually choose transformation steps.

CANONICA (github.com/christophmeyer/CANONICA)

[Meyer '17]

* Uses the rational ansatz method (in MATHEMATICA).

Constructs an ansatz for the transformation matrix up to some powers of the variables, then solves for the coefficients.

EPSILON (github.com/mprausa/epsilon)

[Prausa '17]

* Lee algorithm in C++. Single variable only.

INITIAL (github.com/UT-team/INITIAL)

[Dlapa, Henn, Yan '20]

Needs the knowledge of a single uniform transcendentality integral.

Differential equations, numerically

When an ε -form can not be achieved, differential equations can be solved numerically instead:

- 1. Construct differential equations along some line in parameter space.
- 2. Use the differential equation system to construct a power series anzatz for the integrals at multiple points along this line.
- 3. Determine the anzatz coefficients at one of the points via boundary conditions.
- 4. Determine the ansatz coefficients at a nearby point by matching the value of the integral numerically.
- 5. Move to each point in order.

Available software:

- * DIFFEXP (gitlab.com/hiddingm/diffexp)
- * AMFLOW (gitlab.com/multiloop-pku/amflow)
- * SEASYDE (github.com/TommasoArmadillo/SeaSyde)
- * LINE (github.com/line-git/line)

[Hidding '20]

[Liu, Ma '22]

[Armadillo, Bonciani, Devoto, Rana, Vicini '22]

[Prisco, Ronca, Tramontano '25]

Bonus: Lee algorithm

Lee algorithm for finding the epsilon-form

Overall idea: to go from a differential equation system

$$\partial_x \vec{I} = \mathbf{M} \vec{I}$$
, where $\mathbf{M}(x, \varepsilon) = \sum_i \frac{\mathbb{A}_i(\varepsilon)}{(x - x_i)^{k_i}}$,

to an ε -form

$$\partial_x \vec{J} = \varepsilon \, \$ \, \vec{J}$$
, where $\$(x) = \sum_i \frac{\$_i}{x - x_i}$,

apply a series of simple basis transformation $\vec{I} = \mathbb{T}\vec{J}$, such that each brings the system a bit closer to an ε -form.

- 1. If a higher pole is present (i.e. $k_i \neq 1$) then use a transformation that reduces the rank of \mathbb{A}_i , eventually eliminating it. ("Fuchsification").
- 2. Else, for the eigenvalues of \mathbb{A}_i of the form $n+k\varepsilon$, use a transformation that shifts n by ± 1 , eventually setting it to zero. ("Normalization").
- 3. If all \mathbb{A}_i eigenvalues are proportional to ε , use a transformation that makes the whole \mathbb{A}_i proportional to ε . ("Factorization").

Lee algorithm, fuchsification

Consider a "balance" transformation between x_1 and x_2 :

$$\mathbb{T}(x,\varepsilon) = \overline{\mathbb{P}}(\varepsilon) + \frac{x - x_2}{x - x_1} \mathbb{P}(\varepsilon), \quad \text{with } \mathbb{P}^2 = \mathbb{P}, \text{ and } \mathbb{P} + \overline{\mathbb{P}} = \mathbb{1}.$$

If the matrix \mathbb{M} has a pole at $x = x_1$ of power n > 1,

$$\mathbb{M} = \mathbb{A}_{-n} (x - x_1)^{-n} + \mathbb{A}_{-n+1} (x - x_1)^{-n+1} + \dots,$$

then either

- 1. there is such $\mathbb P$ and x_2 , that the transformed $\mathbb A_{-n}$ is of lower rank than $\mathbb A_{-n}$, while the leading expansion order around $x=x_2$ does increase beyound n=1; or
- 2. the ε -form cannot be reached by any rational transformation.

Then, a series of balance transformations can decrease the rank of all \mathbb{A}_{-n} with $n \neq 1$ to zero, transforming \mathbb{M} into the *Fuchsian form*:

$$\mathbb{M}(x,\varepsilon) = \sum \frac{\mathbb{A}_i(\varepsilon)}{x - x_i}.$$

Lee algorithm, normalization

Differential equations for master integrals are observed to have a special feature: when transformed into Fuchsian form,

$$\mathbb{M} = \sum \frac{\mathbb{A}_i}{x - x_i},$$

the eigenvalues of A_i often have the form of $n + k\varepsilon$, where $n \in \mathbb{N}$.

Now, a balance can be found between x_1 and x_2 that does not spoil the Fuchsian form. Such a balance will shift one of the eigenvalues of \mathbb{A}_1 by +1, one of \mathbb{A}_2 by -1.

Then, a series of such balances can transform M into a normalized Fuchsian form: where all A_i have eigenvalues proportional to ε .

- * Sometimes eigenvalues of the form $\frac{1}{2} + n + k\varepsilon$ are encountered. If they are present at up to three different \mathbb{A}_i , then it is possible to change the integration variable from x to such y, that the differential equation in y has all the eigenvalues in the form $n + k\varepsilon$.
- * Sometimes eigenvalues are not linear in ε . This often means the master integral basis is linearly dependent.

Lee algorithm, factorization

Finally, once all the eigenvalues of ${\mathbb M}$ residues are proportional to ${\mathcal E}$, then either

- 1. the whole matrix can be made proportional to ε by a transformation that does not depend on x; or
- 2. the ε -form can not be reached.

Such transformation is searched for via an ansatz.

Note that on this step, and on all previous ones too, there exists multiple transformations that can achieve the desired form. As a result, the ε -form is not unique.

Lee algorithm, the multivariate case

If a system of differential equations in multiple variables is considered:

$$\partial_{x_i} \vec{I}(\vec{x}, \varepsilon) = \mathbb{M}_i(\vec{x}, \varepsilon) \vec{I}(\vec{x}, \varepsilon),$$

then it is useful to have a single transformation $\mathbb{T}(x,\varepsilon)$ that transforms all of the differential equation systems into ε -form simultaneously,

$$\partial_{x_i} \vec{J}(\vec{x}, \varepsilon) = \varepsilon \, \mathbb{S}_i(\vec{x}) \, \vec{J}(\vec{x}, \varepsilon), \quad \text{with } \vec{I} = \mathbb{T} \, \vec{J}.$$

Single-variable Lee algorithm can be reused for this by:

- 1. Reducing \mathbb{M}_1 to an ε -form with $\mathbb{T}_1(x_1, x_2, \dots, \varepsilon)$.
- 2. Transforming all the equations with \mathbb{T}_1 .
- 3. Reducing \mathbb{M}_2 to an ε -form with a such a $\mathbb{T}_2(x_2, ..., \varepsilon)$ that is independent of x_1 and ε .
- 4. Transforming all the equations with \mathbb{T}_2 . This will not spoil the ε -form in x_1 because \mathbb{T}_2 does not depend on x_1 or ε .
- 5. Repeating similarly for the rest of M_i .