

# Series expansion methods for Feynman integrals, and their application to Higgs plus jet integrals

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Work on Higgs plus jet in collaboration with:

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# Introduction

# Outline of the talk

- Introduction
- The method of differential equations
  - Basic definitions
  - Canonical basis
  - Boundary terms
- Series expansion method
  - For canonical bases
  - For coupled systems (elliptic & more)
- Results:
  - Higgs + jet families F and G
  - 4-Mass banana graphs
- Conclusion

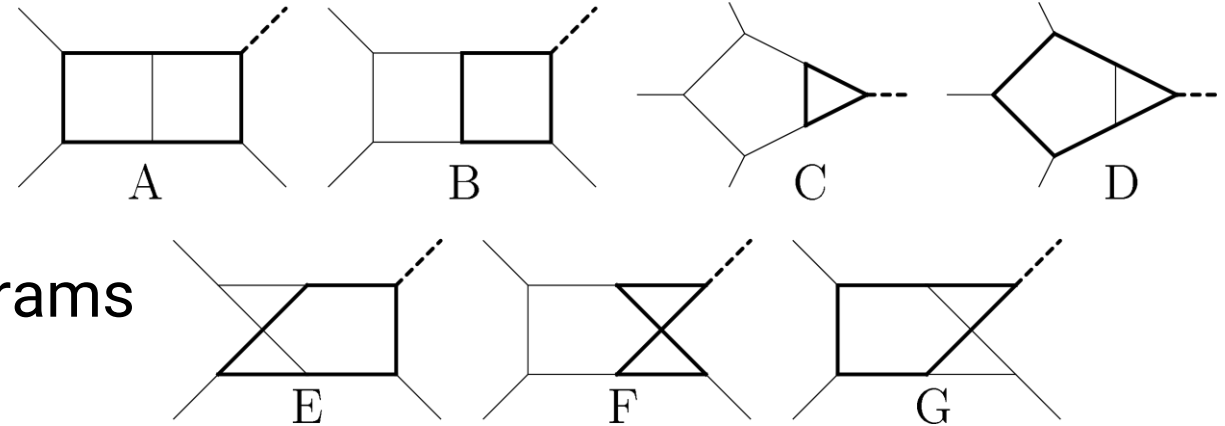
# Introduction

- For some phenomenological processes, the bottleneck in the computation of the amplitudes and cross-section is the evaluation of the master integrals
- One example, is production of the Higgs boson @ LHC via gluon-gluon fusion
- The Higgs particle does not couple directly to gluons: Interaction is mediated by a heavy quark loop, so that NLO @ 2-loop
- To this date, no NLO computation is available of the whole  $p_T$ -spectrum, including quark-mass effects for all quark flavors
  - An NLO computation including the top-quark mass but neglecting bottom-quark mass has been performed using sector decomposition for the integrals [Jones, Kerner, Luisoni, 2018]  
e.g. [Chen, Gehrmann, Glover, Jaquier, 2016]
  - Various computations have also been done in HEFT (some up to  $N^3$ LO)

# Introduction

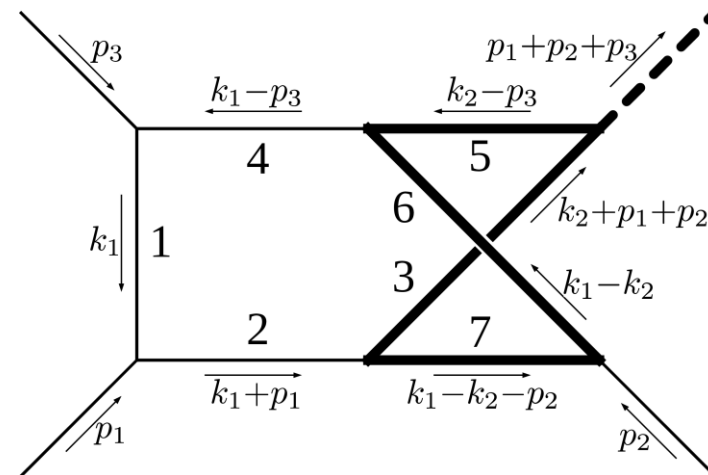
[Bonciani et al, 1609.06685]

- Amplitude computation:
  - $\mathcal{O}(300)$  Feynman diagrams
  - Dirac algebra  $\Rightarrow \mathcal{O}(20000)$  scalar diagrams
  - The diagrams fit into 7 topologies.
  - Non-planar families:



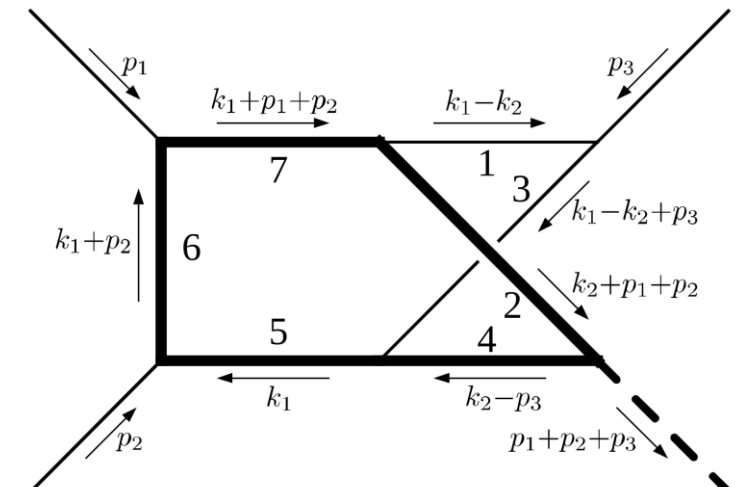
$$s = (p_1 + p_2)^2, \quad t = (p_1 + p_3)^2, \\ p_4^2 = (p_1 + p_2 + p_3)^2 = s + t + u.$$

F:



[Bonciani et al, 1907.13156]

G:



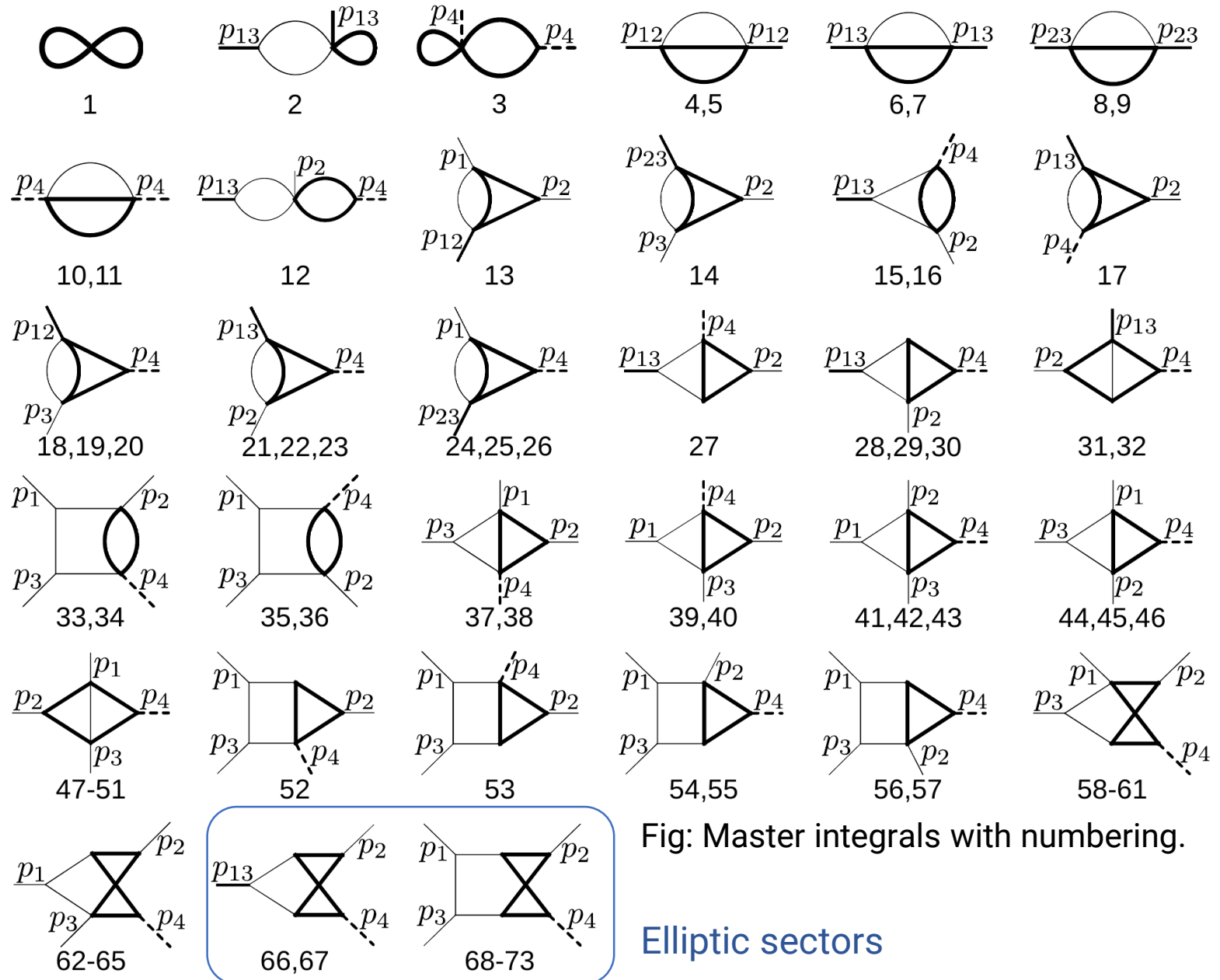
[Frellesvig et al, 1911.06308]

# Family F

## Master integrals

- IBP-reduction:

- 73 master integrals
- Default FIRE basis:  $\mathcal{O}(1 \text{ GB})$
- More suitable (pre-canonical) basis:  $\mathcal{O}(100 \text{ MB})$
- Possible using either FIRE or KIRA



# Family F

- There are two elliptic sectors. Their associated maximal cuts are:

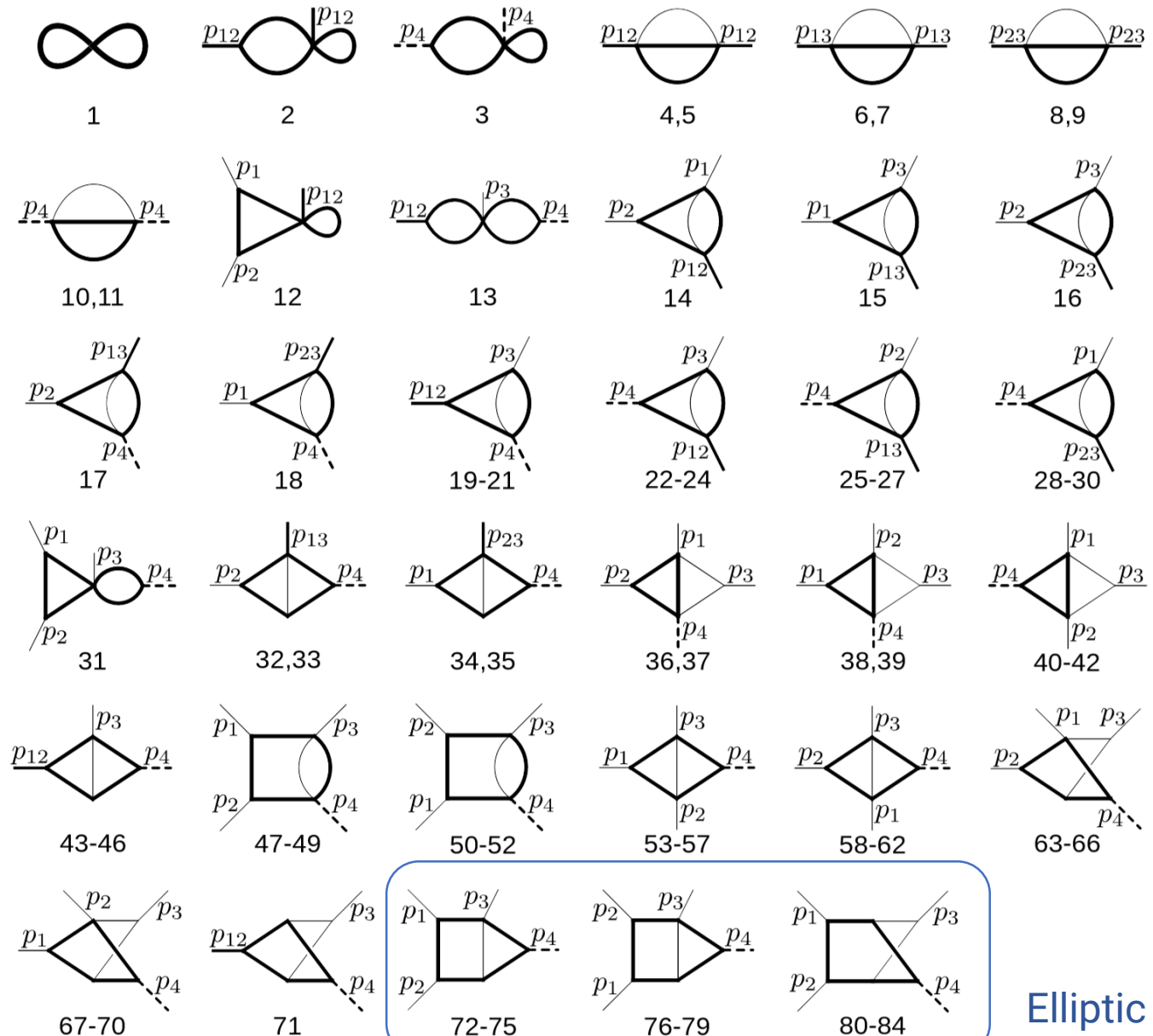
$$I_{011111100} \rightarrow \int \frac{dz}{(p_4^2 - t) \sqrt{z(z + p_4^2 - t)(z^2 + (p_4^2 - t)z - 4m^2t)}}$$

$$I_{111111100} \rightarrow \int \frac{dz}{t(z + s) \sqrt{z(z + p_4^2 - t)(z^2 + (p_4^2 - t)z - 4m^2t)}}$$

# Family G

## Master integrals

- IBP-reduction:
  - 84 master integrals
  - Default FIRE basis:  $\mathcal{O}(1 \text{ GB})$
  - More suitable (pre-canonical) basis:  $\mathcal{O}(100 \text{ MB})$
  - Possible using either FIRE or KIRA



Elliptic sectors



# The method of differential equations

# Basic notions

- Partial derivatives of Feynman integrals are combinations of Feynman integrals within the same family

- Thus, given a family of master integrals  $\vec{f}$ , and using IBP-reduction we may

write:

$$d\vec{f} = \sum_{s \in S} \mathbf{M}_s \vec{f} ds$$

[Kotikov, 1991], [Remiddi, 1997]  
[Gehrmann, Remiddi, 2000]

- Properties of the differential equations:

$$0 = d^2 \vec{f} \Rightarrow \partial_{s_1} \mathbf{M}_{s_2} - \partial_{s_2} \mathbf{M}_{s_1} + [\mathbf{M}_{s_1}, \mathbf{M}_{s_2}] = 0 \quad \text{for all } s_1, s_2 \in S$$

$$\sum_{s \in S} s \mathbf{M}_s = \mathbf{\Gamma} \quad \text{Where } \mathbf{\Gamma} \text{ is diagonal matrix containing the mass dimensions}$$

# Canonical basis

- Things simplify considerably in a so-called canonical basis
- Let's take a look at what happens under a change of basis
- Let  $\vec{B} = \mathbf{T} \vec{f}$ . Then we have:  $\frac{\partial}{\partial s_i} \vec{B} = [(\partial_{s_i} \mathbf{T}) \mathbf{T}^{-1} + \mathbf{T} \mathbf{M}_{s_i} \mathbf{T}^{-1}] \vec{B}$ .
- The canonical basis conjecture claims that  $\exists \mathbf{T} : d\vec{B} = \epsilon d\tilde{\mathbf{A}} \vec{B}$  [Henn, 2013]
- And that for families expressible in terms of multiple polylogarithms we have:

$$d\tilde{\mathbf{A}} = \sum_{i \in \mathcal{A}} \mathbf{A}_i d \log(l_i)$$

# Canonical basis

- The formal solution can be given in terms of Chen's iterated integrals: [Chen, 1977]

$$d\vec{B} = \epsilon \left( d\tilde{\mathbf{A}} \right) \vec{B} \quad \Rightarrow \quad \vec{B} = \mathbb{P} \exp \left[ \epsilon \int_{\gamma} d\tilde{\mathbf{A}} \right] \vec{B}_{\text{boundary}}$$

$$\vec{B} = \sum_{k \geq 0} \epsilon^k \sum_{j=1}^k \int_0^1 \gamma^*(d\tilde{\mathbf{A}})(t_1) \int_0^{t_1} \gamma^*(d\tilde{\mathbf{A}})(t_2) \dots \int_0^{t_{j-1}} \gamma^*(d\tilde{\mathbf{A}})(t_j) \vec{B}_{\text{boundary}}^{(k-j)}$$

- The symbol of the integrals is given by:

$$\mathcal{S} \left( B_i^{(k)} \right) = \sum_j \mathcal{S} \left( B_j^{(k-1)} \right) \otimes d\tilde{\mathbf{A}}_{ij}$$

- The iterated integrals may yield MPL's, iterated integrals of Eisenstein series / modular forms, ...

[For non-polylogarithmic examples, see works Adams & Weinzierl, and also 1907.01251]

# Canonical basis

$$\vec{B} = \sum_{k \geq 0} \epsilon^k \sum_{j=1}^k \int_0^1 \gamma^*(d\tilde{\mathbf{A}})(t_1) \int_0^{t_1} \gamma^*(d\tilde{\mathbf{A}})(t_2) \dots \int_0^{t_{j-1}} \gamma^*(d\tilde{\mathbf{A}})(t_j) \vec{B}_{\text{boundary}}^{(k-j)}$$

- Note that even when 
$$d\tilde{\mathbf{A}} = \sum_{i \in \mathcal{A}} \mathbf{A}_i d \log(l_i) ,$$

the iterated integrals might not be expressible in terms of MPLs! (Or at least known how to.)

- This happens when there are multiple non-simultaneously rationalizable square roots. In that case it may not be manifestly possible to obtain the form:

$$G(a_1, \dots, a_n; z) = \int_0^z \frac{dt}{t - a_1} G(a_2, \dots, a_n; t)$$

- But sometimes an ansatz-based approach works

# Canonical basis

$$\vec{B} = \sum_{k \geq 0} \epsilon^k \sum_{j=1}^k \int_0^1 \gamma^*(d\tilde{\mathbf{A}})(t_1) \int_0^{t_1} \gamma^*(d\tilde{\mathbf{A}})(t_2) \dots \int_0^{t_{j-1}} \gamma^*(d\tilde{\mathbf{A}})(t_j) \vec{B}_{\text{boundary}}^{(k-j)}$$

- Note that it is not necessary to express the integrals in terms of multiple polylogarithms, even when possible.

- If we expand  $\gamma^*(d\tilde{\mathbf{A}})(t) = t^r \left[ \sum_{p=0}^k \mathbf{C}_p t^p + \mathcal{O}(t^{k+1}) \right] dt$ ,

where  $r$  is integer or half-integer, then all integrations can be performed analytically. This is essentially the basis of the series expansion methods central in this talk.

- There is more to consider: radius of convergence, analytic continuation, non-canonical bases. But let's not get ahead of ourselves!

# Finding the canonical basis

- Many publicly available algorithms (Epsilon, Fuchsia, Canonica, ..) [Lee, 1411.0911]  
[Prausa, 1701.00725]  
[Meyer, 1705.06252]
- Canonical basis can often be computed “manually” [Gituliar, Magerya, 1701.04269]  
[Dlapa, Henn, Yan, 2002.02340]
  - First find a “pre-canonical” basis:  $d\vec{f} = d\left(\tilde{\mathbf{A}}_0 + \epsilon\tilde{\mathbf{A}}_1\right)\vec{f}$
  - Find a period matrix for fixed integer dimension:  $d\vec{\mathbf{P}} = d\tilde{\mathbf{A}}_0\vec{\mathbf{P}}$
  - Then note:  $d\left(\mathbf{P}^{-1}\vec{f}\right) = \epsilon \underbrace{\mathbf{P}^{-1}d\tilde{\mathbf{A}}_1\mathbf{P}}_{d\tilde{\mathbf{A}}}\left(\mathbf{P}^{-1}\vec{f}\right)$
  - If we work on the maximal cut of a given sector (i.e. modulo its subtopologies), then  $\mathbf{P}$  can be directly derived from its maximal cuts, which always solve the homogeneous part of the differential equations.

# Finding the canonical basis

- Using the previous equations, the diagonal blocks can be put in canonical form. By systematically shifting out terms from sub-topologies, we may also make the full system canonical.

[Gehrmann, von Manteuffel, Tancredi, Weihs, 1404.4853]

$$d \begin{pmatrix} B_1 \\ \vdots \\ B_n \end{pmatrix} = \begin{pmatrix} \varepsilon d\mathbf{A} & d\mathbf{D} & d\mathbf{E} & \cdots \\ 0 & \varepsilon d\mathbf{B} & d\mathbf{F} & \cdots \\ 0 & 0 & \varepsilon d\mathbf{C} & \cdots \\ \vdots & \vdots & \vdots & \ddots \end{pmatrix} \begin{pmatrix} B_1 \\ \vdots \\ B_n \end{pmatrix}$$

- For example, suppose that the  $(i, j)$ -th entry of the differential equation matrix has the form  $R + \epsilon S$ . Then, shift,  $B_i \rightarrow B_i + \alpha(\dots)B_j$ , where  $\alpha$  depends on the external scales. This returns a differential equation for  $\alpha(\dots)$ , which may be solved to put the  $\epsilon^0$  term to zero. Repeating this leads to:  $d\vec{B} = \epsilon d\tilde{\mathbf{A}}\vec{B}$



# Finding the canonical basis

- The result may end up being quite complicated! For example, for family “F” of the Higgs + jet integrals, we found:

$$\begin{aligned}
 B_{57} &= \epsilon^4 r_{15} I_{1,0,1,1,1,0,2,0,0} + \epsilon^4 r_{16} I_{1,0,1,1,1,0,2,0,0} + \epsilon^4 r_{17} I_{1,1,1,1,1,2,0,1,0,0}, \\
 B_{58} &= \epsilon^4 r_{15} I_{1,0,1,1,1,1,1,0,0}, \\
 B_{59} &= \epsilon^4 (p_4^2 - t) (I_{1,0,1,1,0,1,1,0,0} - I_{1,0,1,1,1,1,1,-1,0}), \\
 B_{60} &= \frac{s^2 - p_4^2 s + t^2 - t p_4^2}{p_4^2 - s} I_{1,0,1,0,1,1,1,0,0} \epsilon^4 + (-p_4^2 + s + t) (I_{1,-1,1,1,1,1,1,0,0} + \\
 &\quad + t I_{1,0,1,1,1,1,1,0,0}) \epsilon^4 + \frac{t}{p_4^2 - s} \left( \frac{1}{4} (B_6 + B_{10}) + \frac{1}{2} (B_8 - B_{13} - B_{14} + \right. \\
 &\quad \left. + B_{18} + B_{21}) - B_{22} - B_{44} + B_{46} + B_{50} - B_{59} \right), \\
 B_{61} &= \epsilon^3 r_{16} ((-s - t + p_4^2) ((-2\epsilon) I_{1,0,1,1,1,1,1,0,0} - I_{1,0,1,1,1,0,2,0,0}) + s I_{1,0,2,1,0,1,1,0,0} + \\
 &\quad + (t - p_4^2) I_{1,0,2,1,1,1,1,-1,0}), \\
 B_{62} &= \epsilon^4 r_{14} I_{1,1,1,0,1,1,1,0,0}, \\
 B_{63} &= \epsilon^4 (p_4^2 - t) (I_{1,1,1,0,1,1,0,0,0} - I_{1,1,1,0,1,1,1,0,-1}), \\
 B_{64} &= s I_{1,1,1,-1,1,1,1,0,0} \epsilon^4 + (st) I_{1,1,1,0,1,1,1,0,0} \epsilon^4 + \frac{t}{s+t} \left( \frac{1}{4} (-B_6 - B_{10}) + B_{22} + \right. \\
 &\quad \left. + \frac{1}{2} (-B_4 + B_{13} + B_{14} - B_{21} - B_{24}) - B_{31} + B_{41} - B_{43} - B_{50} \right) + \\
 &\quad + \frac{1}{s+t} ((-s^2 - ts - 2t^2 + 2tp_4^2) I_{1,0,1,0,1,1,1,0,0} \epsilon^4 + s B_{63}), \\
 B_{65} &= \epsilon^4 r_{15} (I_{1,0,1,1,1,1,1,0,0} + 2 I_{1,0,1,1,1,1,1,0,0} + I_{1,0,1,1,1,1,1,0,0}) + (t - p_4^2) (I_{1,0,1,1,1,1,1,0,0} + \\
 &\quad + I_{1,0,1,1,1,1,1,0,0}) \epsilon^4 + \frac{t}{p_4^2 - s} \left( \frac{1}{4} (B_6 + B_{10}) + \frac{1}{2} (B_8 - B_{13} - B_{14} + \right. \\
 &\quad \left. + B_{18} + B_{21}) - B_{22} - B_{44} + B_{46} + B_{50} - B_{59} \right),
 \end{aligned}$$

$$\begin{aligned}
 r_1 &= \sqrt{-p_4^2}, & r_2 &= \sqrt{-s}, \\
 r_3 &= \sqrt{-t}, & r_4 &= \sqrt{t - p_4^2}, \\
 r_5 &= \sqrt{s + t - p_4^2}, & r_6 &= \sqrt{4m^2 - p_4^2}, \\
 r_7 &= \sqrt{4m^2 - s}, & r_8 &= \sqrt{4m^2 - t}, \\
 r_9 &= \sqrt{4m^2 - p_4^2 + t}, & r_{10} &= \sqrt{4m^2 - p_4^2 + s + t}, \\
 r_{11} &= \sqrt{4m^2 (p_4^2 - s - t) + st}, & r_{12} &= \sqrt{4m^2 t + s(p_4^2 - s - t)}, \\
 r_{13} &= \sqrt{4m^2 s + t(p_4^2 - s - t)}, & r_{14} &= \sqrt{4m^2 t (s + t - p_4^2) - (p_4^2)^2 s}, \\
 r_{15} &= \sqrt{-4m^2 st + (p_4^2)^2 (s + t - p_4^2)}, & r_{16} &= \sqrt{16m^2 t + (p_4^2 - t)^2}.
 \end{aligned}$$

- In particular, the first 65 integrals can be written in canonical  $d\log$ -form, while the remaining integrals are in elliptic sectors

# Finding the canonical basis

- Note, I conveniently wrote everything in terms total differentials. But how do we actually find  $\tilde{\mathbf{A}}$  , such that:  $\partial_{s_i} \tilde{\mathbf{A}} = \mathbf{A}_{s_i}$  ?

- For this we can let:  $\tilde{\mathbf{A}}_1 := \int \mathbf{A}_{s_1} ds_1 ,$

$$\tilde{\mathbf{A}}_i := \int \left( \mathbf{A}_{s_i} - \partial_{s_i} \sum_{j=1}^{i-1} \mathbf{A}_j \right) ds_i , \quad i = 2, \dots, 4 .$$

$$\tilde{\mathbf{A}} = \sum_i \tilde{\mathbf{A}}_i$$

- $\tilde{\mathbf{A}}_i$  should not depend on the variables  $s_j$ , with  $j < i$ , and we can plug in numbers for those to easy the integration

# Analytic integration (Family F)

- Generate an ansatz of basis functions, in the manner of Duhr-Gangl-Rhodes:

[Duhr, Gangl, Rhodes, 1110.0458]

$$\mathrm{Li}_2(\pm l_i l_j), \mathrm{Li}_2\left(\pm \frac{l_i}{l_j}\right), \mathrm{Li}_2\left(\pm \frac{1}{l_i l_j}\right) \quad \text{for } l_i, l_j \in \mathcal{A}_2 \cup \{l_{33}, l_{38}, l_{41}\},$$

$$\log(\pm l_i) \log(\pm l_j)$$

- Require  $1 - x \in \mathrm{Span}_{\mathbb{Q}}(\mathcal{A})$  for each  $\mathrm{Li}_2(x)$
- Furthermore, we require  $-\infty < x \leq 1$ , so not to cross branch cuts of  $\mathrm{Li}_2(x)$
- Then, we match the ansatz at the symbol level:  $\mathcal{S}\left(B_i^{(k)}\right) = \sum_j \mathcal{S}\left(B_j^{(k-1)}\right) \otimes d\tilde{\mathbf{A}}_{ij}.$

# Analytic integration of Family F

- For example,  $B_{65}$  at weight 2, in region  $\mathcal{R}$  is given by:

$$\begin{aligned}
 B_{65}^{(2)} = & -2\zeta_2 - 4\text{Li}_2(-l_{27}^{-1}) - 4\text{Li}_2(l_{27}^{-1}) - 2\text{Li}_2(-l_{25}l_{27}^{-1}) + 2\text{Li}_2(-l_{26}l_{27}^{-1}) + 2\text{Li}_2(l_{28}l_{27}^{-1}) \\
 & - 2\text{Li}_2(-l_{25}^{-1}l_{27}^{-1}) + 2\text{Li}_2(-l_{26}^{-1}l_{27}^{-1}) + 2\text{Li}_2(l_{27}^{-1}l_{28}^{-1}) - \log^2(l_{25}) + \log^2(l_{26}) - \log^2(-l_{27}) \\
 & + \log^2(-l_{28}) + 2\log(l_{43})\log(l_{25}) - 2\log(l_1)\log(-l_{27}) + 2\log(-l_2)\log(-l_{27}) \\
 & - 2\log(-l_5)\log(-l_{27}) + 2\log(-l_6)\log(-l_{27}) + 2\log(-l_7)\log(-l_{27}) \\
 & - 2\log(-l_8)\log(-l_{27}) - 2\log(l_{26})\log(l_{44}) - 2\log(-l_{28})\log(-l_{48})
 \end{aligned}$$

$$\begin{aligned}
 \mathcal{R} : \quad & t < -4m^2 \ \& \ s < -4m^2 \ \& \ \left( \left( s \leq t \ \& \ \frac{4m^2(s+t) - st}{4m^2} < p_4^2 < \frac{-4m^2s + st + t^2}{t} \right) \parallel \right. \\
 & \left. \left( t < s \ \& \ \frac{4m^2(s+t) - st}{4m^2} < p_4^2 < \frac{-4m^2t + s^2 + st}{s} \right) \right) \ \& \ m^2 > 0.
 \end{aligned}$$

# Expressions for weight 3 and 4

- Weight 3 can be written as a one-fold integral:

$$\vec{B}^{(i)}(\gamma(1)) = \int_{\gamma} d\tilde{\mathbf{A}} \vec{B}^{(i-1)} + \vec{B}^{(i)}(\gamma(0)).$$

- For weight 4, use an IBP-identity:

$$\begin{aligned} \vec{B}^{(i)}(\gamma(1)) &= \left[ \tilde{\mathbf{A}} \vec{B}^{(i-1)} \right]_{\gamma(0)}^{\gamma(1)} - \int_{\gamma} \tilde{\mathbf{A}} d\vec{B}^{(i-1)} + \vec{B}^{(i)}(\gamma(0)), \\ &= \int_{\gamma} \left( \tilde{\mathbf{A}}(\gamma(1)) d\tilde{\mathbf{A}} - \tilde{\mathbf{A}} d\tilde{\mathbf{A}} \right) \vec{B}^{(i-2)} + [\tilde{\mathbf{A}}]_{\gamma(0)}^{\gamma(1)} \vec{B}^{(i-1)}(\gamma(0)) + \vec{B}^{(i)}(\gamma(0)), \end{aligned}$$

# Boundary conditions

# Boundary conditions

- To solve a system of differential equations, we need to compute boundary conditions at some suitable kinematic point or limit
- It is convenient to take a point where most of the external scales vanish, and where the Feynman integrals will simplify considerably
- However, we can't plug singular kinematic point into the Feynman parametrization. For example:

$$\frac{e^{\gamma_E \epsilon}}{i\pi^{1-\epsilon}} \int d^d k_1 \frac{1}{(-k_1^2 + m^2) \left( -(k_1 + p)^2 + m^2 \right)} = \frac{2 \log \left( \frac{-\sqrt{-p^2} - \sqrt{4m^2 - p^2}}{\sqrt{-p^2} + \sqrt{4m^2 - p^2}} \right)}{\sqrt{-p^2} \sqrt{4m^2 - p^2}} + \mathcal{O}(\epsilon)$$

- In the limit  $m^2 = x$ , with  $x \downarrow 0$  we have at order  $\epsilon^0$ :  $-\frac{2 (\log(-p^2) - \log(x))}{p^2} + \mathcal{O}(x)^1$

# Boundary conditions

$$-\frac{2(\log(-p^2) - \log(x))}{p^2} + \mathcal{O}(x)^1$$

- Now, suppose we had started directly in the massless limit. We'd find:

$$e^{\gamma_E \epsilon} \left(i\pi^{d/2}\right)^{-1} \int d^d k_1 \frac{1}{(-k_1^2) \left(-(k_1 + p)^2\right)} = \frac{2}{p^2 \epsilon} - \frac{2 \log(-p^2)}{p^2} + \mathcal{O}(\epsilon)$$

- The kinematic singularity has been transformed into a dimensionally regulated pole! We therefore can't use the above expression to fix boundary conditions for the generic case.
- So, how do we obtain boundary conditions without computing the generic mass configuration integral first? – defeating the purpose of choosing a simple boundary point



# Boundary conditions

[See works by Beneke and Smirnov]

- The solution is to use the method of expansions by regions.
- There is a particularly simple formulation in the parametric representation, which is implemented in the publicly available Mathematica package `asy.m`

See e.g. [Jantzen, Smirnov, Smirnov, 1206.0546]

- Recall the Feynman parametrization:

$$I_{G,\bar{a}}(S) = \left(i\pi^{\frac{d}{2}}\right)^l \Gamma\left(a - \frac{ld}{2}\right) \int_{\mathbb{RP}^{n-1}} [d^{n-1}\vec{\alpha}] \left(\prod_{i=1}^n \frac{\alpha_i^{a_i-1}}{\Gamma(a_i)}\right) \mathcal{U}^{a-\frac{d}{2}(l+1)} \mathcal{F}^{-a+\frac{ld}{2}}$$

- Where,  $[d^{n-1}\vec{\alpha}] := \sum_{j=1}^n (-1)^j \alpha_j d\alpha_1 \wedge \cdots \wedge \widehat{d\alpha_j} \wedge \cdots \wedge d\alpha_n$

- Cheng-Wu:  $\int [d^{n-1}\vec{\alpha}] \rightarrow \int_{\mathbb{R}_+^n} d^n \vec{\alpha} \delta\left(1 - \sum_{j \in J} \alpha_j\right)$

# Expansion by regions

- Suppose we are interested in a kinematic limit  $s_i \rightarrow x^{\gamma_i} s_i$  for  $i = 1, \dots, p$
- Then there exists a set of regions  $\{R_i\}$ , where  $R_i = (r_{i1}, \dots, r_{im})$  is a vector of rational numbers.
- For each region  $R_i$  we consider the Feynman parametrized integral with the rescaling:  $\alpha_j \rightarrow x^{R_{ij}} \alpha_j$ ,  $d\alpha_j \rightarrow x^{R_{ij}} d\alpha_j$ ,  $s_j \rightarrow x^{\gamma_j} s_j$
- The asymptotic limit is then given by summing over the contributions for each region.

# Expansion by regions

- Let's have another look at the bubble. We have the Feynman parametrization:

$$\frac{e^{\gamma_E \epsilon} \Gamma(\epsilon + 1)}{i\pi^{1-\epsilon}} \int_{\Delta} d\alpha_1 d\alpha_2 (\alpha_1 + \alpha_2)^{2\epsilon} (\alpha_1^2 m^2 + \alpha_2^2 m^2 + 2\alpha_1 \alpha_2 m^2 - \alpha_1 \alpha_2 p^2)^{-1-\epsilon}$$

- We feed asy.m the  $\mathcal{U}$  and  $\mathcal{F}$  polynomials, and obtain the regions:

$$R_1 = \{0, 0\}, \quad R_2 = \{0, -1\}, \quad R_3 = \{0, 1\}$$

- Leading to: 
$$\frac{e^{\gamma_E \epsilon} \Gamma(\epsilon+1)}{i\pi^{1-\epsilon}} \int_{\Delta} d\alpha_1 d\alpha_2 \left( x^{-\epsilon} (x\alpha_1 + \alpha_2)^{2\epsilon} (x^2 \alpha_1^2 - p^2 \alpha_1 \alpha_2 + 2x\alpha_1 \alpha_2 + \alpha_2^2)^{-1-\epsilon} \right. \\ \left. + (\alpha_1 + \alpha_2)^{2\epsilon} (x\alpha_1^2 - p^2 \alpha_1 \alpha_2 + 2x\alpha_1 \alpha_2 + x\alpha_2^2)^{-1-\epsilon} \right. \\ \left. + x^{-\epsilon} (\alpha_1 + x\alpha_2)^{2\epsilon} (\alpha_1^2 - p^2 \alpha_1 \alpha_2 + 2x\alpha_1 \alpha_2 + x^2 \alpha_2^2)^{-1-\epsilon} \right)$$

- For the purpose of computing boundary conditions, we often only need the leading term in the expansion in the line parameter

# Expansion by regions

- Therefore we obtain:

$$\frac{e^{\gamma E \epsilon} \Gamma(\epsilon+1)}{i\pi^{1-\epsilon}} \int_{\Delta} d\alpha_1 d\alpha_2 \left( x^{-\epsilon} \alpha_2^{-1+\epsilon} (-p^2 \alpha_1 + m^2 \alpha_2)^{-1-\epsilon} + \right. \\ \left. + \alpha_1^{-\epsilon-1} \alpha_2^{-\epsilon-1} (\alpha_1 + \alpha_2)^{2\epsilon} (-p^2)^{-1-\epsilon} + x^{-\epsilon} \alpha_1^{\epsilon-1} (\alpha_1 m^2 - \alpha_2 p^2)^{-\epsilon-1} \right)$$

- Although we have a sum of terms, it is clear that each piece is simpler than the Feynman parametrization for the massive bubble. We may perform the integrations and obtain:

$$\frac{\epsilon (-p^2)^{-\epsilon-1} \Gamma(-\epsilon)^2 \Gamma(\epsilon)}{\Gamma(-2\epsilon)} - \frac{2x^{-\epsilon} \Gamma(\epsilon)}{p^2} = -\frac{2 (\log(-p^2) - \log(x))}{p^2} + \mathcal{O}(\epsilon)$$

- Which agrees with the result we found before!

# Boundary conditions of family F

- Note that the method is not restricted to simple integrals! Take the following master integral from family F:

$$B_{73} = t\epsilon^4 \left( I_{1,1,1,1,1,1,1,-2,0} + \frac{4sI_{1,1,1,1,1,1,1,-1,-1}}{2s+t-p_4^2} + I_{1,1,1,1,1,1,1,0,-2} \right) + \\ - \frac{t\epsilon^4 (-4s-t+p_4^2)}{4} (I_{1,1,1,1,1,1,1,-1,0} + I_{1,1,1,1,1,1,1,0,-1}) .$$

- And consider the limit  $(s, t, p_4^2, m^2) \rightarrow (xs, xt, xp_4^2, m^2)$

- Asy:  $S_1 : \alpha_i \rightarrow \alpha_i$  ,  
 $S_2 : \alpha_i \rightarrow \alpha_i$  for  $i = \{1, 2, 4\}$  ,  $\alpha_i \rightarrow x\alpha_i$  for  $i = \{3, 5, 6, 7\}$  ,

- Scaling:  $\lim_{x \rightarrow 0} I_{1,1,1,1,1,1,1,\sigma_1,\sigma_2} \sim I_{1,1,1,1,1,1,1,\sigma_1,\sigma_2}^{(1)} + x^{-\epsilon-1} I_{1,1,1,1,1,1,1,\sigma_1,\sigma_2}^{(2)}$  ,  
for  $(\sigma_1, \sigma_2) \in \{(-2, 0), (-1, 0), (-1, -1), (0, -1), (0, -2)\}$  ,

# Boundary conditions of family F

- Hence:

$$\lim_{x \rightarrow 0} B_{73} \sim \epsilon^4 x^{-\epsilon} \left[ -\frac{4st I_{1,1,1,1,1,1,1,-1,-1}^{(2),(x=0)}}{p_4^2 - 2s - t} + t \left( I_{1,1,1,1,1,1,1,-2,0}^{(2),(x=0)} + I_{1,1,1,1,1,1,1,0,-2}^{(2),(x=0)} \right) \right] .$$

- (Terms  $x^{a+b\epsilon}$  with  $a > 0$  have been put to zero, since:

$$x^{a+b\epsilon} = x^a + b x^a \log(x) \epsilon + \frac{1}{2} b^2 x^a \log(x)^2 \epsilon^2 + \dots$$

and,  $\lim_{x \rightarrow 0} x^a \log(x) \rightarrow 0$  for  $a > 0$ )

- It remains to compute the leading orders  $I_{1,1,1,1,1,1,1,\sigma_1,\sigma_2}^{(2),(x=0)}$

# Boundary conditions of family F

- We work out the example:  $I_{1,1,1,1,1,1,1,-2,0}^{(2),(x=0)}$

- Symanzik polynomials:

$$\mathcal{U}_{1,1,1,1,1,1,1,0,0}^{(2),(x=0)} = (\alpha_1 + \alpha_2 + \alpha_4) (\alpha_3 + \alpha_5 + \alpha_6 + \alpha_7) ,$$

$$\mathcal{F}_{1,1,1,1,1,1,1,0,0}^{(2),(x=0)} = (\alpha_1 + \alpha_2 + \alpha_4) (\alpha_3 + \alpha_5 + \alpha_6 + \alpha_7)^2 m^2 - \alpha_2 \alpha_4 (\alpha_3 + \alpha_5 + \alpha_6 + \alpha_7) t .$$

- Cheng-Wu theorem:  $\alpha_3 \rightarrow 1 - \alpha_5 - \alpha_6 - \alpha_7 , \quad \int_0^1 \int_0^{1-\alpha_7} \int_0^{1-\alpha_6-\alpha_7} d\alpha_5 d\alpha_6 d\alpha_7 = \frac{1}{6} .$

$$\begin{aligned} I_{1,1,1,1,1,1,1,-2,0}^{(2),(x=0)} = & \frac{1}{6} \Gamma(2\epsilon + 1) e^{2\gamma\epsilon} \left( \prod_{i \in \{1,2,4\}} \int_0^\infty d\alpha_i \right) \left( 8(\epsilon + 1)(2\epsilon + 1)(m^2)^2 \mathcal{F}^{-2\epsilon-3} \mathcal{U}^{3\epsilon+1} \right. \\ & - 2(2\epsilon + 1)(3\epsilon - 1) (\alpha_1 + \alpha_2 + \alpha_4) (2(\alpha_1 + \alpha_2 + \alpha_4) m^2 - \alpha_2 \alpha_4 t) \mathcal{F}^{-2\epsilon-2} \mathcal{U}^{3\epsilon-2} \\ & - 8(\epsilon + 1)(2\epsilon + 1) m^2 \alpha_2 \alpha_4 t \mathcal{F}^{-2\epsilon-3} \mathcal{U}^{3\epsilon} - 2(2\epsilon + 1) m^2 (\alpha_1 + \alpha_2 + \alpha_4) \mathcal{F}^{-2\epsilon-2} \mathcal{U}^{3\epsilon-1} \\ & \left. + 2(\epsilon + 1)(2\epsilon + 1) t^2 \alpha_2^2 \alpha_4^2 \mathcal{F}^{-2\epsilon-3} \mathcal{U}^{3\epsilon-1} + (3\epsilon - 2)(3\epsilon - 1) (\alpha_1 + \alpha_2 + \alpha_4)^2 \mathcal{F}^{-2\epsilon-1} \mathcal{U}^{3\epsilon-3} \right) , \end{aligned}$$

# Boundary conditions of family F

- Integrating out any of the remaining 3 parameters naively leads to hypergeometric  ${}_2F_1$ 's
- Homogenize / projectivize the integrand by letting  $\alpha_i \rightarrow \alpha_i/\alpha_8$  for  $i = 1,2,4$ , by including an overall  $1/\alpha_8^4$  and a delta function  $\delta\left(1 - \sum_{i \in \{1,2,4,8\}} \alpha_i\right)$
- Now pick the Cheng-Wu transform  $\alpha_1 \rightarrow 1 - \alpha_2 - \alpha_4$
- $$I_{1,1,1,1,1,1,1,-2,0}^{(2),(x=0)} = \frac{1}{6} \Gamma(2\epsilon + 1) e^{2\gamma\epsilon} \int_0^1 d\alpha_4 \int_0^{1-\alpha_4} d\alpha_2 \int_0^\infty d\alpha_8 \left( \alpha_8^{\epsilon-1} (\alpha_8 m^2 - \alpha_2 \alpha_4 t)^{-2\epsilon-3} \right. \\ \left. \times (\alpha_8^2 m^4 (\epsilon + 3)(\epsilon + 4) + 2\alpha_2 \alpha_4 \alpha_8 m^2 t (\epsilon - 2)(\epsilon + 4) + \alpha_2^2 \alpha_4^2 t^2 (\epsilon - 3)(\epsilon - 2)) \right).$$



# Boundary conditions of family F

- The remaining integrations can be performed in terms of  $\Gamma$ -functions using:

$$\int (1 - \alpha_1)^{-1+n_2} \alpha_1^{-1+n_1} d\alpha_1 = \frac{\Gamma(n_1)\Gamma(n_2)}{\Gamma(n_1+n_2)}, \text{ for } \operatorname{Re}(n_1) > 0 \text{ and } \operatorname{Re}(n_2) > 0$$

$$\int \frac{\alpha_1^{n_1-1}}{(1+\alpha_1)^{n_2}} d\alpha_1 = \frac{\Gamma(n_1)\Gamma(n_2-n_1)}{\Gamma(n_2)}, \text{ for } \operatorname{Re}(n_1) < \operatorname{Re}(n_2) \text{ and } \operatorname{Re}(n_1) > 0$$

- The final result is given by: 
$$I_{1,1,1,1,1,1,1,-2,0}^{(2),(x=0)} = \frac{2e^{2\gamma\epsilon} (m^2)^{-\epsilon} (-t)^{-\epsilon-1} \Gamma(-\epsilon)^2 \Gamma(\epsilon) \Gamma(\epsilon+2)}{(2\epsilon+2)\Gamma(1-2\epsilon)}.$$
- In fact, explicit computation shows:

$$I_{1,1,1,1,1,1,1,-2,0}^{(2),(x=0)} = I_{1,1,1,1,1,1,1,-1,-1}^{(2),(x=0)} = I_{1,1,1,1,1,1,1,0,-2}^{(2),(x=0)}.$$

- Hence: 
$$\lim_{x \rightarrow 0} B_{73} \sim x^{-\epsilon} \left( -4\pi e^{2\gamma\epsilon} \epsilon^3 \frac{(p_4^2 - 4s - t)}{(p_4^2 - 2s - t)} (m^2)^{-\epsilon} (-t)^{-\epsilon} \Gamma(2\epsilon) \cot(\pi\epsilon) \right).$$

# Boundary conditions of family F

- All boundary conditions for family F:

$$\lim_{x \rightarrow 0} B_1 = e^{2\gamma\epsilon} \Gamma(\epsilon + 1)^2 (m^2)^{-2\epsilon} ,$$

$$\lim_{x \rightarrow 0} B_2 \sim x^{-\epsilon} \left( \pi e^{2\gamma\epsilon} \epsilon (m^2)^{-\epsilon} (-t)^{-\epsilon} \Gamma(2\epsilon + 1) \cot(\pi\epsilon) \right) ,$$

$$\lim_{x \rightarrow 0} B_i = 0 \quad \text{for } i = 3, \dots, 72 .$$

$$\lim_{x \rightarrow 0} B_{73} \sim x^{-\epsilon} \left( -4\pi e^{2\gamma\epsilon} \epsilon^3 \frac{(p_4^2 - 4s - t)}{(p_4^2 - 2s - t)} (m^2)^{-\epsilon} (-t)^{-\epsilon} \Gamma(2\epsilon) \cot(\pi\epsilon) \right) .$$

- Requires computation of numerous integrals:

# Boundary conditions of family F

[illegible]

# Series expansion methods

# Series expansions of Feynman integrals

- We will follow the series expansion strategy of F. Moriello's paper [1907.13234], which was applied in [1907.13156] (family F) and [1911.06308] (family G), and discuss some additional optimizations.
- Main steps:
  - Write down a sequence of line segments to a kinematic point.
  - Series expand the differential equations along each segment
  - Solve the differential equations in terms of series expansions, along each path, and use the result to fix the boundary conditions for the next path.
- May be used to obtain high-precision numerical results, including stable results near threshold singularities



# Series expansions

- Note also the range of previous literature on series expansions. For single scale problems, see e.g.:

S. Pozzorini and E. Remiddi, *Precise numerical evaluation of the two loop sunrise graph master integrals in the equal mass case*, *Comput. Phys. Commun.* **175** (2006) 381–387, [[hep-ph/0505041](#)].

U. Aglietti, R. Bonciani, L. Grassi, and E. Remiddi, *The Two loop crossed ladder vertex diagram with two massive exchanges*, *Nucl. Phys.* **B789** (2008) 45–83, [[arXiv:0705.2616](#)].

R. Mueller and D. G. Öztürk, *On the computation of finite bottom-quark mass effects in Higgs boson production*, *JHEP* **08** (2016) 055, [[arXiv:1512.08570](#)].

B. Mistlberger, *Higgs boson production at hadron colliders at  $N^3LO$  in QCD*, *JHEP* **05** (2018) 028, [[arXiv:1802.00833](#)].

R. N. Lee, A. V. Smirnov, and V. A. Smirnov, *Solving differential equations for Feynman integrals by expansions near singular points*, *JHEP* **03** (2018) 008, [[arXiv:1709.07525](#)].

R. N. Lee, A. V. Smirnov, and V. A. Smirnov, *Evaluating elliptic master integrals at special kinematic values: using differential equations and their solutions via expansions near singular points*, *JHEP* **07** (2018) 102, [[arXiv:1805.00227](#)].

R. Bonciani, G. Degrossi, P. P. Giardino, and R. Gröber, *A Numerical Routine for the Crossed Vertex Diagram with a Massive-Particle Loop*, *Comput. Phys. Commun.* **241** (2019) 122–131, [[arXiv:1812.02698](#)].

- For multi-scale problems, series expansions have been considered before in special kinematic limits. See e.g.:

K. Melnikov, L. Tancredi, and C. Wever, *Two-loop  $gg \rightarrow Hg$  amplitude mediated by a nearly massless quark*, *JHEP* **11** (2016) 104, [[arXiv:1610.03747](#)].

K. Melnikov, L. Tancredi, and C. Wever, *Two-loop amplitudes for  $qg \rightarrow Hq$  and  $q\bar{q} \rightarrow Hg$  mediated by a nearly massless quark*, *Phys. Rev.* **D95** (2017), no. 5 054012, [[arXiv:1702.00426](#)].

R. Bonciani, G. Degrossi, P. P. Giardino, and R. Grober, *Analytical Method for Next-to-Leading-Order QCD Corrections to Double-Higgs Production*, *Phys. Rev. Lett.* **121** (2018), no. 16 162003, [[arXiv:1806.11564](#)].

R. Bruser, S. Caron-Huot, and J. M. Henn, *Subleading Regge limit from a soft anomalous dimension*, *JHEP* **04** (2018) 047, [[arXiv:1802.02524](#)].

J. Davies, G. Mishima, M. Steinhauser, and D. Wellmann, *Double-Higgs boson production in the high-energy limit: planar master integrals*, *JHEP* **03** (2018) 048, [[arXiv:1801.09696](#)].

J. Davies, G. Mishima, M. Steinhauser, and D. Wellmann, *Double Higgs boson production at NLO in the high-energy limit: complete analytic results*, *JHEP* **01** (2019) 176, [[arXiv:1811.05489](#)].

# Series expansions

- Canonical basis:  $d\vec{B} = \epsilon d\tilde{\mathbf{A}}\vec{B}, \quad \vec{B} = \sum_{i \geq 0} \vec{B}^{(i)} \epsilon^i$
- Consider a contour  $\gamma(x) : [0, 1] \rightarrow \mathbb{C}^p$  where  $p$  is the number of external scales.
- Let  $\vec{B}(\gamma(x)) = \vec{B}(x)$
- Then order-by-order in  $\epsilon$  we have: 
$$\left\{ \begin{array}{l} \frac{\partial \vec{B}^{(i)}(x)}{\partial x} = \mathbf{A}_x \vec{B}^{(i-1)}(x). \\ \vec{B}^{(i)}(\gamma(1)) = \int_0^1 \mathbf{A}_x \vec{B}^{(i-1)} dx + \vec{B}^{(i)}(\gamma(0)). \end{array} \right.$$
- Upon series expanding, each integration is of the form:  

$$\int x^w \log(x)^n, \quad \text{for } n \in \mathbb{Z}_{\geq 0} \text{ and } w \in \mathbb{Q},$$
whose primitives have the same form (use integration by parts), e.g.:

$$\int x^{-3/5} \log^2(x) dx = \frac{5}{4} x^{2/5} (2 \log^2(x) - 10 \log(x) + 25)$$

# Basic integration strategy

- Suppose we are on a line (segment) with line parameter  $x$
- Next, suppose that  $\mathbf{A}_x = \sum_{j=-m}^{\infty} \mathbf{A}_{x,j} x^{j/n}$ , and that we expand up to order  $\mathcal{O}(x^{50})$ .
- We seek to find a maximal positive point  $x_\delta$  such that:

$$\left| \left( \mathbf{A}_x + \mathcal{O}(x^{50}) \right) \Big|_{x=x_\delta} - \mathbf{A}_x(x_\delta) \right| \leq \delta$$

, where  $\delta$  indicates some desired precision of the matrix expansions.

- It's hard to find  $x_\delta$  exactly, but we can find an estimate  $0 < x'_\delta < x_\delta$ , by rescaling the line parameter such that the nearest singularity in the complex plane has distance  $\geq 1$  from the origin, and looking at the magnitude of the highest order terms



# Basic integration strategy

- So, we solve the equation  $|\mathbf{A}_{x_\delta, 50n}|x_\delta^{50} = \delta$  to get an estimate for  $x_\delta$
- Note: we can verify the estimate explicitly, and if it is incorrect decrease  $x_\delta$
- We chose  $\delta$  as a bound on the derivative matrix, and typically the integrated Feynman integrals have a slightly lower precision:
  - Poles may add up and decrease the order of the expansion
  - The coefficients of the Feynman integrals are generally not monotonically decreasing. For example, the coefficients may alternate.
- We can interpret  $\delta$  as a rough estimate of the final precision on the segment.

# Basic integration strategy

- We may now evaluate our integrated results at  $\gamma(x_\delta)$ , and consider a new line segment which is centered at  $\gamma(x_\delta)$ , iterating the procedure until we reach the desired endpoint.
- However, to cross singularities and branch-cuts, we have to center expansions on them directly. We will then obtain series that contains terms such as  $x^{-k}$ ,  $\log(x) x^k$  and  $x^{k/2}$ , capturing the analytic behaviour.
- To estimate how close we can go towards a singularity, we can first expand around the singularities and compute the respective  $x_\delta$ 's.

# Integration strategy improvements

- Using Mobius transformations we may improve the convergence of the expansions. For example, consider:  $f(x) = \frac{1}{1/10 + x} + \frac{1}{1 - x}$
- Then:  $f(x) = 9 - 101x + 999x^2 - 10001x^3 + 99999x^4 - 1000001x^5 + \mathcal{O}(x)^6$
- Next, consider the Mobius transformation:  $x = \frac{2y}{11-9y}$ , so that for  $y \in [-1,1]$ , we have  $x \in [-1/10,1]$ .
- We then have:  $f(y) = 9 - \frac{202y}{11} + 18y^2 - \frac{202y^3}{11} + 18y^4 - \frac{202y^5}{11} + \mathcal{O}(y)^6$
- And numerically we find:  $S_{100}f(y = 11/13) = -0.335377$   
 $f(x = 1/2) = 1/3, \quad S_{100}f(x = 1/2) = -1.31477 \dots \cdot 10^{70},$

# Integration strategy improvements

- Thus, we may improve the integration strategy in the following way:
  - Find the singularity whose real part is nearest on the left of the origin
  - Find the singularity whose real part is nearest on the right of the origin
  - Map these respective singularities to -1, and 1.
- Lastly, we may use (diagonal) Pade approximants to accelerate the convergence of our series.

These are rational functions, whose series expansion matches the original series. For example:

$$\sqrt{1+x} = 1 + \frac{x}{2} - \frac{x^2}{8} + \frac{x^3}{16} - \frac{5x^4}{128} + \frac{7x^5}{256} - \frac{21x^6}{1024} + \frac{33x^7}{2048} - \frac{429x^8}{32768} + \frac{715x^9}{65536} - \frac{2431x^{10}}{262144} + O(x^{11})$$

$$S_{10}(\sqrt{1+x})|_{x=1/2} - \sqrt{1+1/2} = -2.72 \cdot 10^{-6}$$

• Pade approximant	$\sqrt{1+x} \approx \frac{1 + \frac{22x}{9} + \frac{33x^2}{16} + \frac{11x^3}{16} + \frac{55x^4}{768}}{1 + \frac{35x}{18} + \frac{175x^2}{144} + \frac{25x^3}{96} + \frac{25x^4}{2304} - \frac{x^5}{4608}}$	$(P_{4,5}(\sqrt{1+x}) _{x=1/2} - \sqrt{1+1/2}) = -3.47 \cdot 10^{-10}$
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# Elliptic sectors of family F

- Now that we understand how to setup up expansions for a canonical basis, let's focus on elliptic (and higher order coupled) sectors.

- For family F the elliptic sectors are given by:

$$B_{66} = s\epsilon^4 r_2 I_{0,1,1,1,1,1,1,0,0} ,$$

$$B_{67} = \epsilon^4 r_2 I_{-2,1,1,1,1,1,1,0,0} ,$$

$$B_{68} = t\epsilon^4 (p_4^2 - t) (I_{1,1,1,1,1,1,1,-1,0} - I_{1,1,1,1,1,1,1,0,-1}) ,$$

$$B_{69} = t\epsilon^4 (I_{1,1,1,1,1,1,1,-2,0} - I_{1,1,1,1,1,1,1,0,-2} + s (I_{1,1,1,1,1,1,1,-1,0} - I_{1,1,1,1,1,1,1,0,-1})) ,$$

$$B_{70} = t\epsilon^4 r_{16} (I_{1,1,1,1,1,1,1,-1,0} + I_{1,1,1,1,1,1,1,0,-1}) ,$$

$$B_{71} = \frac{t\epsilon^4 (p_4^2 - t)^2}{(2s + t - p_4^2) r_{16}} I_{1,1,1,1,1,1,1,-1,-1} ,$$

$$B_{72} = t\epsilon^4 r_2 r_5 r_{12} I_{1,1,1,1,1,1,1,0,0} ,$$

$$B_{73} = t\epsilon^4 \left( I_{1,1,1,1,1,1,1,-2,0} + \frac{4s}{-p_4^2 + 2s + t} I_{1,1,1,1,1,1,1,-1,-1} + I_{1,1,1,1,1,1,1,0,-2} + \frac{1}{4} (4s + t - p_4^2) (I_{1,1,1,1,1,1,1,-1,0} + I_{1,1,1,1,1,1,1,0,-1}) \right)$$

# Elliptic sectors of family F

- The differential equations are:

$$\frac{\partial}{\partial x_i} \vec{B}_{66-73}(\vec{x}, \epsilon) = \sum_{j=0}^{\infty} \epsilon^j \mathbf{A}_{x_i}^{(j)}(\vec{x}) \vec{B}_{66-73}(\vec{x}, \epsilon) + \vec{G}_{66-73}(\vec{x}, \epsilon)$$

- The homogeneous matrix has the following schematic form:


$$\mathbf{A}_{\lambda}^{(0)} = \left( \begin{array}{cc|cccccc} 0 & * & 0 & 0 & 0 & 0 & 0 & 0 \\ * & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ \hline * & * & 0 & 0 & 0 & 0 & 0 & 0 \\ * & * & 0 & 0 & 0 & 0 & 0 & 0 \\ * & * & * & * & 0 & * & 0 & 0 \\ * & * & * & * & * & 0 & 0 & 0 \\ * & * & * & * & * & * & 0 & 0 \\ * & * & * & * & * & * & 0 & 0 \end{array} \right)$$


- We see that integrals 66,67 and 70,71 are coupled.

# Solving non-canonical systems

- So far, we have only considered canonical systems of differential equations, which have no homogeneous components. Next, let us consider a coupled system:

$$\partial_x \vec{f} = M \vec{f} + \vec{b}$$

  $k$  coupled integrals in some sector

 Lower order terms, and subtopology terms

- First we seek to solve the homogeneous system,  $\partial_x \vec{g} = M \vec{g}$
- This may be done by combining the system into a  $k$ -th order differential equation for any of the  $f_i$ , and using the Frobenius method.

# Solving non-canonical systems

- Let  $\partial = \partial_x$ ,  $g^{(j)} \equiv \partial^j \vec{g}$ , and  $\vec{g}^{(j)} \equiv M^{(j)} \vec{g}$
- Then we have:  $M^{(0)} = 1$ ,  $M^{(j+1)} = \partial M^{(j)} + M^{(j)} M^{(1)}$  for all  $j \geq 1$
- Next, let's obtain a single differential equation for  $g_1$ :  $\sum_{j=0}^n c_j g_1^{(j)} = 0$
- First let:  $\tilde{M}_{ij} = M_{1j}^{(i-1)}$ , and  $\vec{g}^\partial = (g_1, \partial g_1, \dots, \partial^{k-1} g_1)$
- Then  $\vec{g}^\partial = \tilde{M} \vec{g}$  and  $\vec{g} = \tilde{M}^{-1} \vec{g}^\partial$
- Similarly, consider the  $(k+1) \times k$  - matrix  $(\tilde{M}_+)_{ij} = M_{1j}^{(i-1)}$   
and  $(k+1)$  - vector  $\vec{g}_+^\partial = (g_1, \partial g_1, \dots, \partial^k g_1)$
- Then:  $\vec{g}_+^\partial = \tilde{M}_+ \vec{g}$



# Solving non-canonical systems

- Using standard algorithms we may find a vector  $c^T$  in the left null-space of  $\tilde{M}_+$ .
- Then we have  $c^T \vec{g}_+^\partial = c^T \tilde{M}_+ \vec{g}^\partial = 0$

which defines the differential equation we were looking for:  $\sum_{j=0}^n c_j g_1^{(j)} = 0$

- According to the Frobenius method, we can always find one solution of the form:

$$g_1(x) = x^r s(x), \quad s(x) = \sum_{m=0}^{\infty} s_m x^m$$

where  $r$  is a rational number.

- This solution is found by plugging it as an ansatz into  $\sum_{j=0}^n c_j g_1^{(j)} = 0$  ,  
and solving the resulting linear system order-by-order in  $x$ .

# Solving non-canonical systems

- The leading order defines a polynomial equation for  $r$  called the indicial equation. In order for our series solution to be valid, we have to let  $r$  be the maximal root of the equation.
- The remaining coefficients  $s_j$  may be solved using a recursion relation.
- Next, how do we find the remaining solutions?
- For convenience, let  $D_1 = \sum_{i=0}^k c_i \partial^i$ , and let  $h$  denote our Frobenius solution.
- Suppose we have another solution written as  $h \times \mu$ . Then:

$$0 = D_1(h\mu) = \sum_{i=0}^k c_i \partial^i (h\mu) = \sum_{i=0}^k \sum_{n=0}^i c_i \binom{i}{n} (\partial^{i-n} h) (\partial^n \mu)$$

# Solving non-canonical systems

$$0 = D_1(h\mu) = \sum_{i=0}^k c_i \partial^i(h\mu) = \sum_{i=0}^k \sum_{n=0}^i c_i \binom{i}{n} (\partial^{i-n}h) (\partial^n\mu)$$

- For the coefficient of  $\mu$  in the above equation, we have simply:

$$\sum_{i=0}^k c_i \partial^i h = D_1 h = 0$$

- Thus, we obtained a differential equation for  $\partial_x \mu$  of order  $k - 1$ ! We may again find one solution for this differential equation using the Frobenius method.
- We can continue recursively this way, until we reach a differential equation of order 1, for which the only solution is given by the Frobenius method.

# Solving non-canonical systems

- Suppose now that we have found  $k$  solutions for  $D_1$ , and consider the Wronskian:

$$W = \begin{vmatrix} h_1 & \cdots & h_k \\ \partial h_1 & \cdots & \partial h_k \\ \vdots & \ddots & \vdots \\ \partial^{h-1} h_1 & \cdots & \partial^{k-1} h_k \end{vmatrix}$$

- Then we have:  $G = \tilde{M}^{-1}W$ ,  $\partial G = MG$
- If we sum over the columns of  $G$ , multiplying them by constants, we obtain the most general solution to the homogeneous differential equation  $\partial_x \vec{g} = M\vec{g}$
- But, we are interested in the inhomogeneous equation:  $\partial_x \vec{f} = M\vec{f} + \vec{b}$
- We can solve it using the same multiplicative trick as before.

# Solving non-canonical systems

- Consider the matrix  $B = \frac{1}{k}(\vec{b}, \dots, \vec{b})$
- Furthermore, suppose that  $F = GH$ , and that:

$$\partial F = MF + B$$

- Then we find:  $F \partial H = B \Rightarrow H = \int G^{-1} B + C$

where  $C$  is any constant matrix. In particular we may let  $C = \text{diag}(c_1, \dots, c_k)$

- Then the most general solution to  $\partial_x \vec{f} = M \vec{f} + \vec{b}$  is given by:

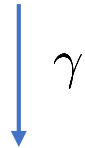
$$\vec{g} = \sum_{j=1}^k F_j, \quad F = G \left( \int G^{-1} B + C \right)$$

# Results

# Results for H+j family F

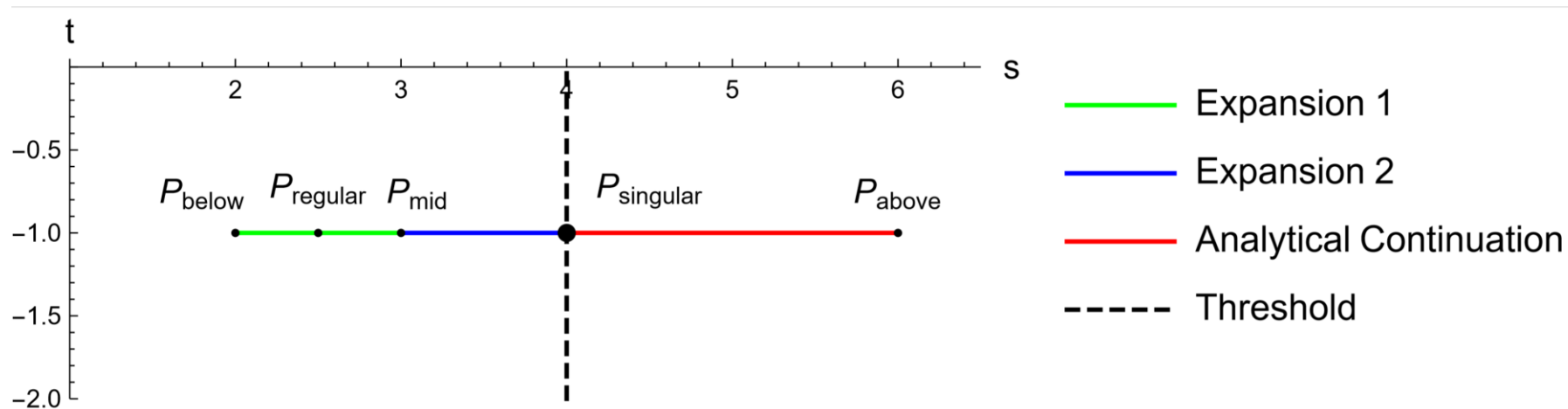
[1907.13156]

- Example: We consider a path  $P_{\text{below}} = (s = 2, t = -1, p_4^2 = 13/25, m^2 = 1)$



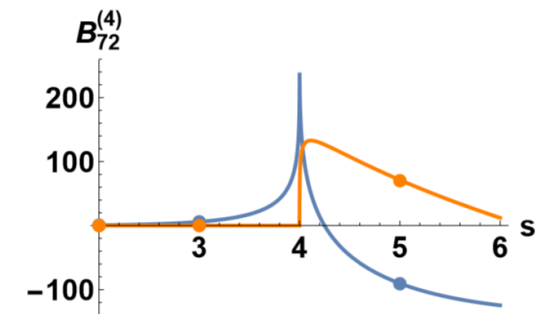
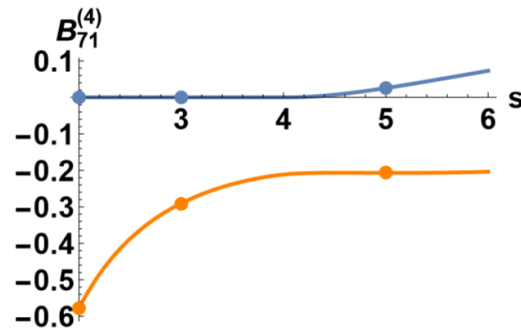
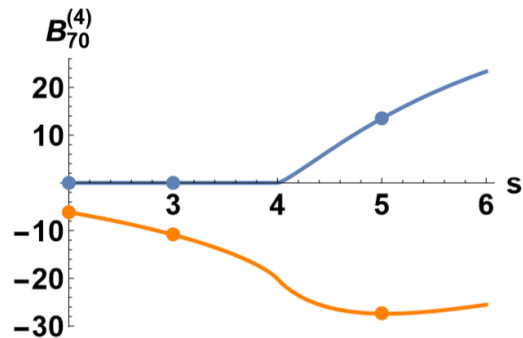
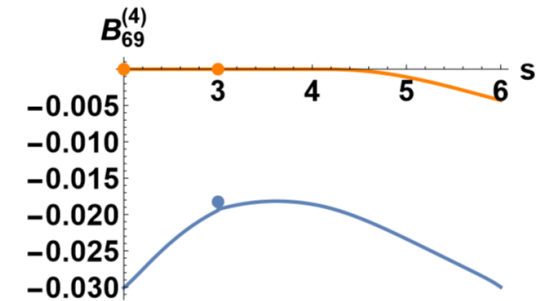
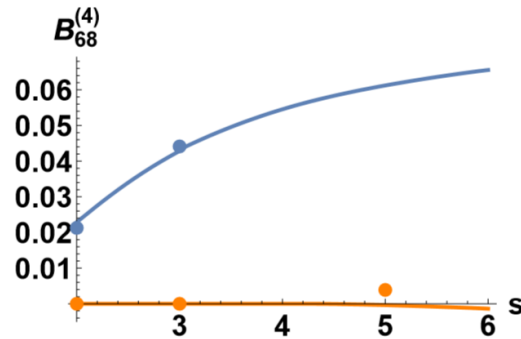
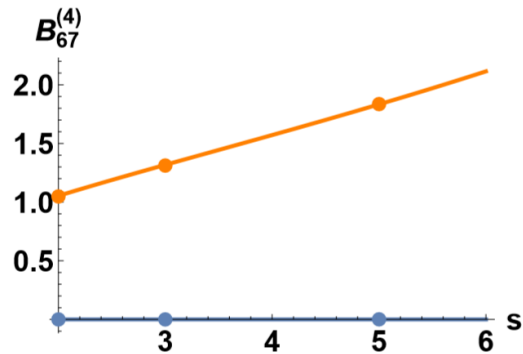
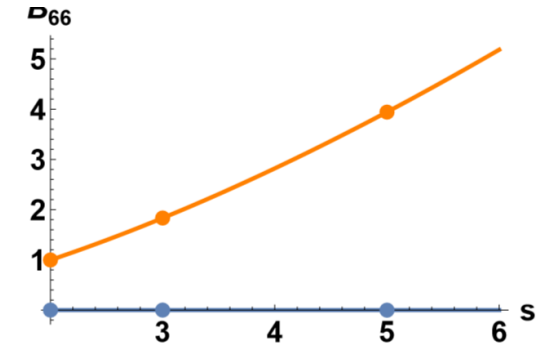
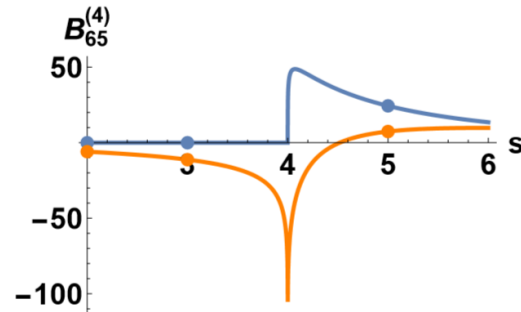
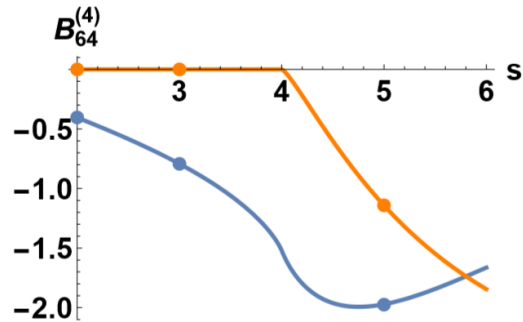
$$P_{\text{above}} = (s = 6, t = -1, p_4^2 = 13/25, m^2 = 1)$$

which crosses a particle production threshold. Along the path we defined two expansions, one centered at  $P_{\text{regular}}$  and one at  $P_{\text{singular}}$ , which are matched at  $P_{\text{mid}}$ :



# Plots for family F

The real part of the integrals is in blue, the imaginary part is orange.





# Results for family G

[1911.06308]

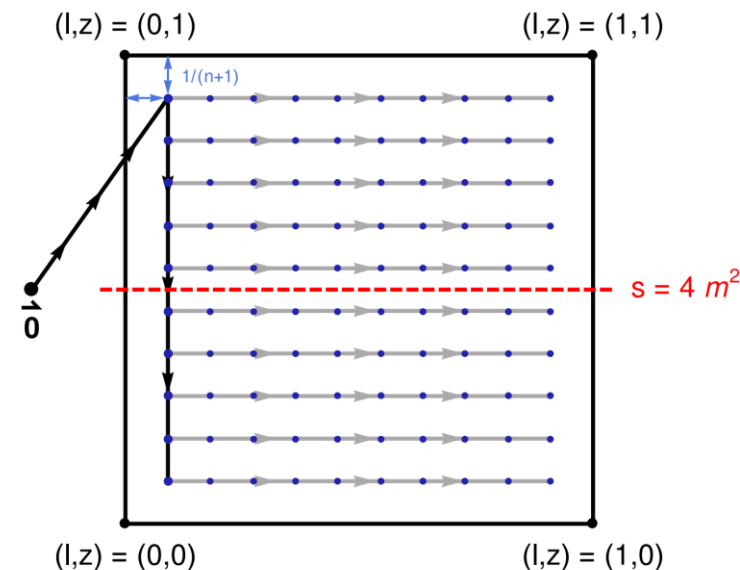
- We can also obtain 3-dimensional plots, if we sample enough points.

Consider the parametrization:

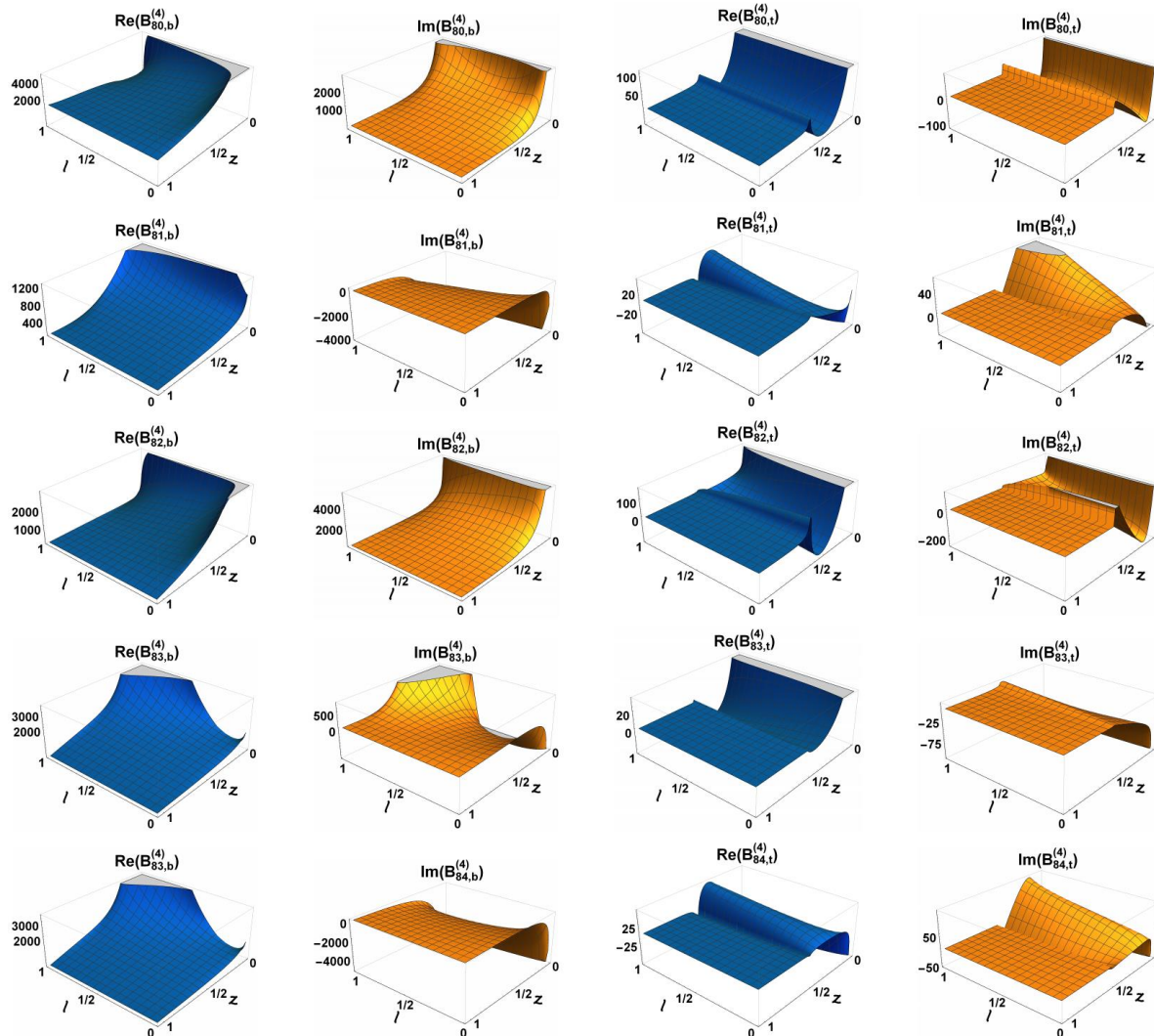
$$\text{top } (l, z)_t : \quad s = \frac{87 - 74z}{25z}, \quad t = \frac{87l(z - 1)}{25z}, \quad p_4^2 = \frac{13}{25},$$

$$\text{bottom } (l, z)_b : \quad s = \frac{323761}{361z}, \quad t = \frac{323761l(z - 1)}{361z}, \quad p_4^2 = \frac{323761}{361}.$$

- Which maps the physical regions of the top quark and bottom quark contributions to the unit square:



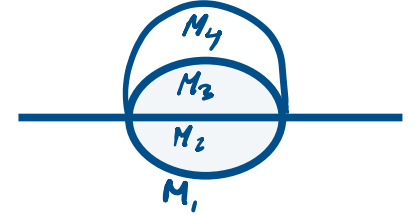
# Plots for family G



- These results were sampled from 10000 points.
- We performed numerous internal cross-checks at high precision:

Line(s).	Evaluated at	#Segments ( $k = 2$ )	Max relative error
$\vec{0} \rightarrow \left(\frac{1}{101}, \frac{1}{101}\right)_t$	Endpoint	16	$\mathcal{O}(10^{-28})$
$\vec{0} \rightarrow \left(\frac{1}{101}, \frac{1}{101}\right)_b$	Endpoint	31	$\mathcal{O}(10^{-26})$
$\left(\frac{x}{101}, \frac{100}{101}\right)_t \rightarrow \left(\frac{x}{101}, \frac{1}{101}\right)_t$ for $x=1, \dots, 100$	$\left(\frac{x}{101}, \frac{y}{101}\right)_t$ for $x, y=1, \dots, 100$	2568	$\mathcal{O}(10^{-25})$
$\left(\frac{45}{101}, \frac{45}{101}\right)_b \rightarrow \left(\frac{1}{101}, \frac{100}{101}\right)_t$	Endpoint	21	$\mathcal{O}(10^{-27})$
$\vec{0} \rightarrow \left(\frac{s=53}{t=-11}, \frac{p_4^2=23}{p_4^2=23}\right) \rightarrow \left(\frac{100}{101}, \frac{45}{101}\right)_b$	Endpoint	47	$\mathcal{O}(10^{-25})$

# Results for 4-mass banana graph



- We can also compute expansions for highly coupled systems.

- First consider the equal-mass case.  $\vec{B}^{\text{banana}} = (I_{2211}^{\text{banana}}, I_{2111}^{\text{banana}}, I_{1111}^{\text{banana}}, I_{1110}^{\text{banana}})$

$$\partial_x \vec{B}^{\text{banana}} = \begin{pmatrix} -\frac{x^2(\epsilon+1)+2x(8\epsilon-1)+64(\epsilon+1)}{x(x^2-20x+64)} & \frac{2(x+20)(6\epsilon^2+5\epsilon+1)}{(x-16)(x-4)x} & -\frac{6(24\epsilon^3+26\epsilon^2+9\epsilon+1)}{(x-16)(x-4)x} & -\frac{2\epsilon^3}{(x-16)x} \\ \frac{3}{x-4} & \frac{2x\epsilon+x+16\epsilon+4}{4x-x^2} & \frac{12\epsilon^2+7\epsilon+1}{(x-4)x} & 0 \\ 0 & \frac{4}{x} & -\frac{3\epsilon+1}{x} & 0 \\ 0 & 0 & 0 & 0 \end{pmatrix} \vec{B}^{\text{banana}}$$

- With  $x = p_1^2/m^2$  .
- We consider boundary conditions in the limit  $x \rightarrow -\frac{1}{\tilde{x}}$ , with  $\tilde{x} \downarrow 0$  ,  
which is equivalent to the limit of vanishing mass.

# Results for 4-mass banana graph

$$I_{1111}^{\text{banana}} = ie^{3\gamma\epsilon}\Gamma(3\epsilon+1)(m^2)^{-3\epsilon-1}\tilde{x}^{3\epsilon+1}\int_{\Delta_4}d\alpha_1d\alpha_2d\alpha_3d\alpha_4(\alpha_1\alpha_2\alpha_3+\alpha_1\alpha_4\alpha_3+\alpha_2\alpha_4\alpha_3+\\ \alpha_1\alpha_2\alpha_4)^{4\epsilon}(\alpha_2\alpha_3\alpha_1^2\tilde{x}+\alpha_2\alpha_4\alpha_1^2\tilde{x}+\alpha_3\alpha_4\alpha_1^2\tilde{x}+\alpha_2\alpha_3^2\alpha_1\tilde{x}+\alpha_2\alpha_4^2\alpha_1\tilde{x}+\alpha_3\alpha_4^2\alpha_1\tilde{x}+\\ \alpha_2^2\alpha_3\alpha_1\tilde{x}+\alpha_2^2\alpha_4\alpha_1\tilde{x}+\alpha_3^2\alpha_4\alpha_1\tilde{x}+4\alpha_2\alpha_3\alpha_4\alpha_1\tilde{x}+\alpha_2\alpha_3\alpha_4^2\tilde{x}+\alpha_2\alpha_3^2\alpha_4\tilde{x}+\alpha_2^2\alpha_3\alpha_4\tilde{x}+\\ +\alpha_2\alpha_3\alpha_4\alpha_1)^{-3\epsilon-1}.$$

• Asy:  $R_1 = \{0, -1, -1, -1\}, R_2 = \{0, -1, -1, 0\}, R_3 = \{0, 0, 0, 0\},$   
 $R_4 = \{0, 0, 0, -1\}, R_5 = \{0, 1, 1, 0\}, R_6 = \{0, 0, 1, 0\},$   
 $R_7 = \{0, -1, 0, -1\}, R_8 = \{0, -1, 0, 0\}, R_9 = \{0, 0, 0, 1\},$   
 $R_{10} = \{0, 1, 1, 1\}, R_{11} = \{0, 0, 1, 1\}, R_{12} = \{0, 1, 0, 0\},$   
 $R_{13} = \{0, 0, -1, -1\}, R_{14} = \{0, 1, 0, 1\}, R_{15} = \{0, 0, -1, 0\}.$

$I_{1111}^{R_1} \sim xe^{3\gamma\epsilon}\Gamma(\epsilon)^3$	$I_{1111}^{R_2} \sim \frac{e^{3\gamma\epsilon}\epsilon x^{\epsilon+1}\Gamma(-\epsilon)^2\Gamma(\epsilon)^3}{\Gamma(-2\epsilon)}$	$I_{1111}^{R_3} \sim \frac{3e^{3\gamma\epsilon}\epsilon x^{3\epsilon+1}\Gamma(-\epsilon)^4\Gamma(3\epsilon)}{\Gamma(-4\epsilon)}$
$I_{1111}^{R_4} \sim \frac{2e^{3\gamma\epsilon}\epsilon x^{2\epsilon+1}\Gamma(-\epsilon)^3\Gamma(\epsilon)\Gamma(2\epsilon)}{\Gamma(-3\epsilon)}$	$I_{1111}^{R_5} \sim \frac{e^{3\gamma\epsilon}\epsilon x^{\epsilon+1}\Gamma(-\epsilon)^2\Gamma(\epsilon)^3}{\Gamma(-2\epsilon)}$	$I_{1111}^{R_6} \sim xe^{3\gamma\epsilon}\Gamma(\epsilon)^3$
$I_{1111}^{R_7} \sim \frac{e^{3\gamma\epsilon}\epsilon x^{\epsilon+1}\Gamma(-\epsilon)^2\Gamma(\epsilon)^3}{\Gamma(-2\epsilon)}$	$I_{1111}^{R_8} \sim \frac{2e^{3\gamma\epsilon}\epsilon x^{2\epsilon+1}\Gamma(-\epsilon)^3\Gamma(\epsilon)\Gamma(2\epsilon)}{\Gamma(-3\epsilon)}$	$I_{1111}^{R_9} \sim xe^{3\gamma\epsilon}\Gamma(\epsilon)^3$
$I_{1111}^{R_{10}} \sim \frac{2e^{3\gamma\epsilon}\epsilon x^{2\epsilon+1}\Gamma(-\epsilon)^3\Gamma(\epsilon)\Gamma(2\epsilon)}{\Gamma(-3\epsilon)}$	$I_{1111}^{R_{11}} \sim \frac{e^{3\gamma\epsilon}\epsilon x^{\epsilon+1}\Gamma(-\epsilon)^2\Gamma(\epsilon)^3}{\Gamma(-2\epsilon)}$	$I_{1111}^{R_{12}} \sim xe^{3\gamma\epsilon}\Gamma(\epsilon)^3$
$I_{1111}^{R_{13}} \sim \frac{e^{3\gamma\epsilon}\epsilon x^{\epsilon+1}\Gamma(-\epsilon)^2\Gamma(\epsilon)^3}{\Gamma(-2\epsilon)}$	$I_{1111}^{R_{14}} \sim \frac{e^{3\gamma\epsilon}\epsilon x^{\epsilon+1}\Gamma(-\epsilon)^2\Gamma(\epsilon)^3}{\Gamma(-2\epsilon)}$	$I_{1111}^{R_{15}} \sim \frac{2e^{3\gamma\epsilon}\epsilon x^{2\epsilon+1}\Gamma(-\epsilon)^3\Gamma(\epsilon)\Gamma(2\epsilon)}{\Gamma(-3\epsilon)}$

# Results for 4-mass banana graph

- Then we obtain: 
$$I_{1111}^{\text{banana}} \underset{\tilde{x} \downarrow 0}{\sim} \frac{6e^{3\gamma\epsilon}\epsilon x^{\epsilon+1}\Gamma(-\epsilon)^2\Gamma(\epsilon)^3}{\Gamma(-2\epsilon)} + \frac{8e^{3\gamma\epsilon}\epsilon x^{2\epsilon+1}\Gamma(-\epsilon)^3\Gamma(\epsilon)\Gamma(2\epsilon)}{\Gamma(-3\epsilon)} + \frac{3e^{3\gamma\epsilon}\epsilon x^{3\epsilon+1}\Gamma(-\epsilon)^4\Gamma(3\epsilon)}{\Gamma(-4\epsilon)} + 4xe^{3\gamma\epsilon}\Gamma(\epsilon)^3 + \mathcal{O}(\tilde{x}^2).$$

$$I_{1110}^{\text{banana}} = e^{3\gamma\epsilon}\Gamma(\epsilon)^3.$$

- We may compute the expansions using a (soon to be released) Mathematica package:

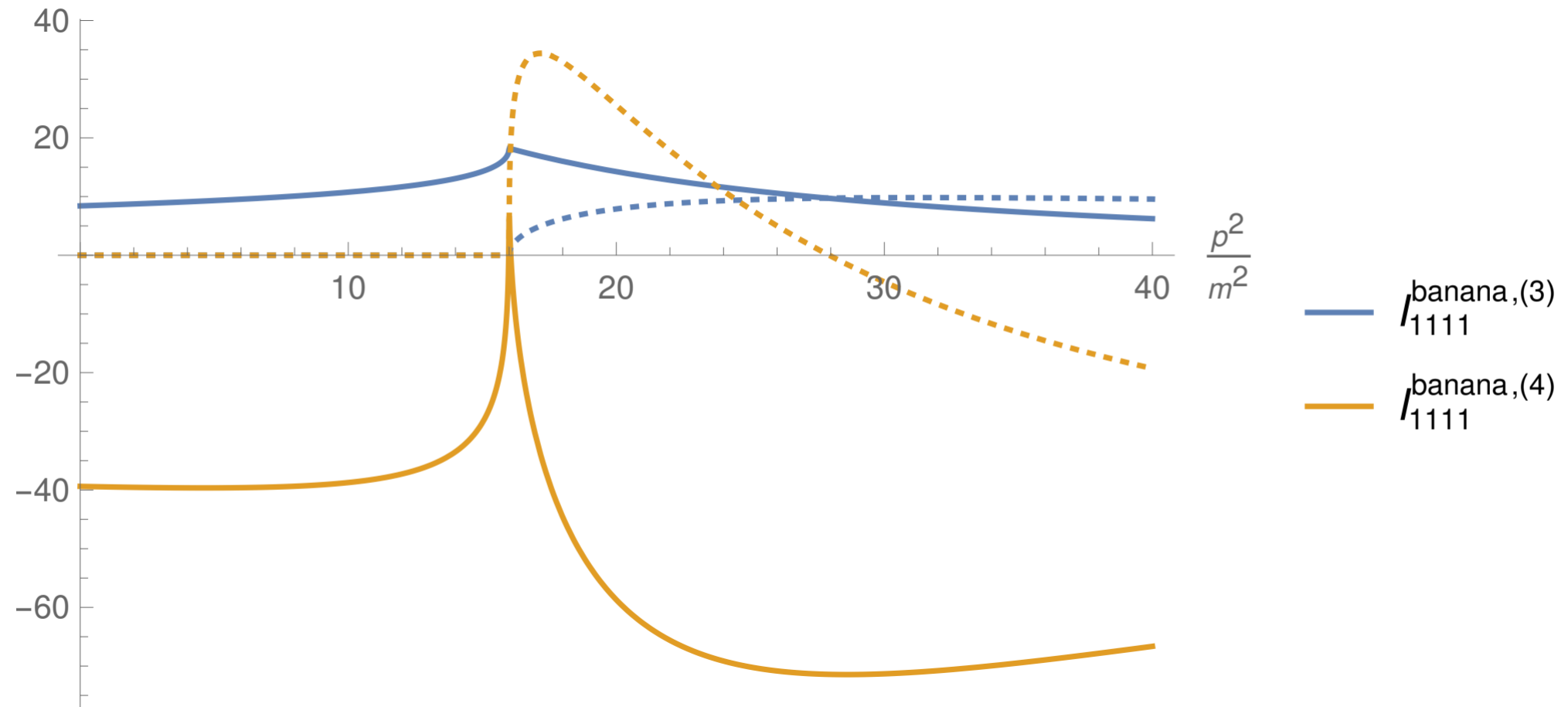
```
BananaBoundaryConditions = {
  "IGNORE",
  "IGNORE",
  eps^3 E^(3*eps*EulerGamma)*(4*x*Gamma[eps]^3 +
    (6*eps*x^(1 + eps)*Gamma[-eps]^2*Gamma[eps]^3)/Gamma[-2*eps] +
    (8*eps*x^(1 + 2*eps)*Gamma[-eps]^3*Gamma[eps]*Gamma[2*eps])/Gamma[-3*eps] +
    (3*eps*x^(1 + 3*eps)*Gamma[-eps]^4*Gamma[3*eps])/Gamma[-4*eps]),
  E^(3*eps*EulerGamma)*Gamma[eps]^3 eps^3
} // PrepareBoundaryConditions[#, <|t -> -1/x|>] &;

Results1 = TransportBoundaryConditions[BananaBoundaryConditions, <|t -> -1/x|>, 1];
Results2 = TransportBoundaryConditions[Results1, <|t -> x|>, 40, {"SaveExpansions"}];

ResultsFunction = ToPiecewiseFunction[Results2[[2]]];

ReImPlot[{ResultComplete[[3, 4]], ResultComplete[[3, 5]]}, {x, 0, 40},
  WorkingPrecision -> 40]
```

# Results for 4-mass banana graph



# Results for 4-mass banana graph

- We can also produce plots in the unequal mass case.

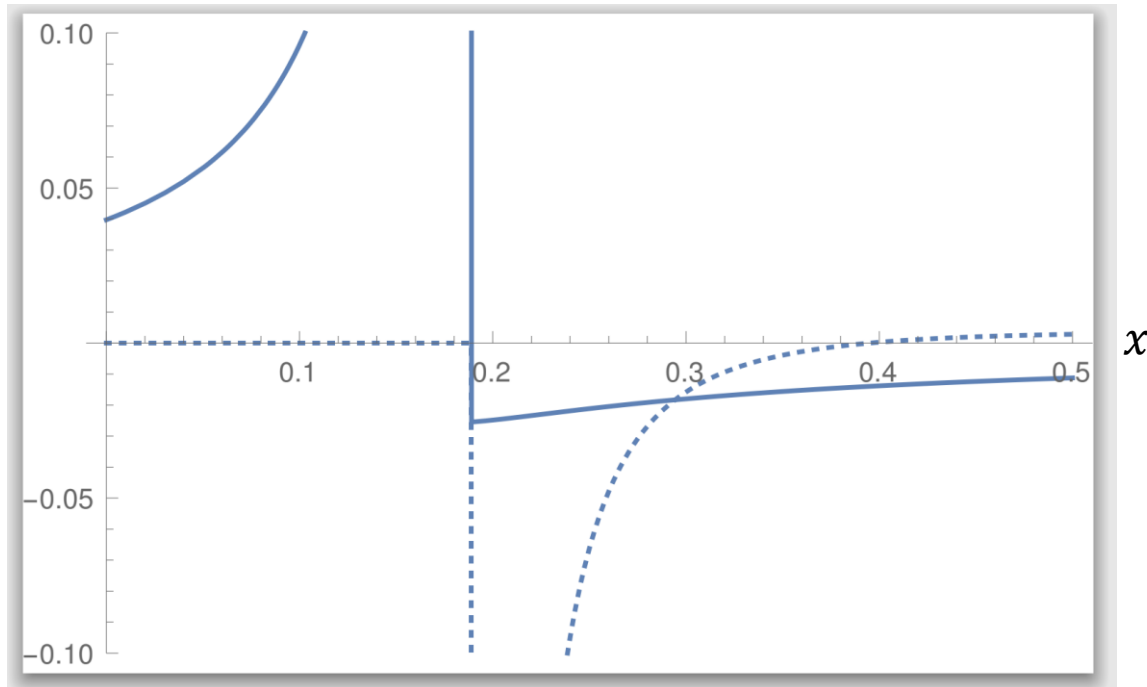
- We choose the basis:

```
DEqBasis = {
  G[1, {1, 1, 2, 2, 0, 0, 0, 0, 0}],
  G[1, {1, 2, 1, 2, 0, 0, 0, 0, 0}],
  G[1, {1, 2, 2, 1, 0, 0, 0, 0, 0}],
  G[1, {2, 1, 1, 2, 0, 0, 0, 0, 0}],
  G[1, {2, 1, 2, 1, 0, 0, 0, 0, 0}],
  G[1, {2, 2, 1, 1, 0, 0, 0, 0, 0}],
  (1 + 3  $\epsilon$ ) G[1, {1, 1, 1, 2, 0, 0, 0, 0, 0}],
  (1 + 3  $\epsilon$ ) G[1, {1, 1, 2, 1, 0, 0, 0, 0, 0}],
  (1 + 3  $\epsilon$ ) G[1, {1, 2, 1, 1, 0, 0, 0, 0, 0}],
  (1 + 3  $\epsilon$ ) G[1, {2, 1, 1, 1, 0, 0, 0, 0, 0}],
  (1 + 4  $\epsilon$ ) (1 + 3  $\epsilon$ ) G[1, {1, 1, 1, 1, 0, 0, 0, 0, 0}],
   $\epsilon^2$  G[1, {0, 1, 1, 1, 0, 0, 0, 0, 0}],
   $\epsilon^2$  G[1, {1, 0, 1, 1, 0, 0, 0, 0, 0}],
   $\epsilon^2$  G[1, {1, 1, 0, 1, 0, 0, 0, 0, 0}],
   $\epsilon^2$  G[1, {1, 1, 1, 0, 0, 0, 0, 0, 0}]
};
```

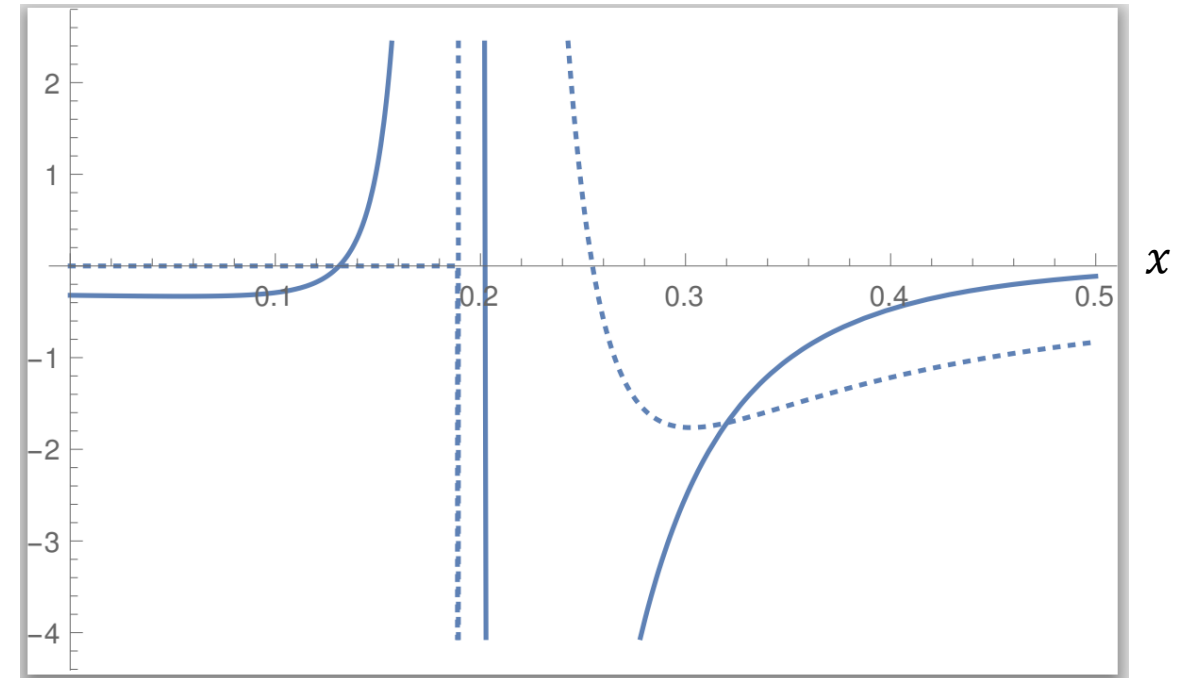
# Results for 4-mass banana graph (preliminary)

- Then we find for  $p^2 = 200x, m_1^2 = 4, m_2^2 = 3, m_3^2 = 2, m_4^2 = 1$

$$B_5^{(1)} = S_{2121}^{(0)}$$



$$B_5^{(4)}$$





# Conclusion

- We reviewed the method of differential equations for Feynman integrals
- We discussed how to solve the differential equations in terms of series expansions
- We discussed applications of these methods to:
  - Non-planar Higgs + jet families F and G
  - Beyond-elliptic Feynman integrals



Thank you for listening!