Motivation Difference equation Factorial series

Solving Feynman integrals by means of difference equations

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- What happend so far: Talked a lot about reducting Feynman integrals: IBP relations, Laporta algorithm, Gröbner bases,...
- Today: Want to get an explicit expression for the remaining master integrals, either completely analytic or if not possible with arbitrary numerical accuracy.
- Here: Difference equation generated by IBP relations and the Laporta algorithm

Difference equations [S. Laporta, hep-ph/0102033]

Difference equation

• Let us consider a master integral of the form

$$B=\int \frac{d^D k 1 \dots d^D k_{N_k}}{D_1 D_2 \dots D_{N_d}},$$

where N_k loops and N_d lines.

• We raise one denominator to power x:

$$U_{D_1}(x) = \int \frac{d^D k_1 \dots d^D k_{N_k}}{D_1^x D_2 \dots D_{N_d}}$$

• Using integration-by-parts relations we find difference equations of *R* order

$$\sum_{j=0}^{R} p_j(x) U_{D_1}(x+j) = F(x), \qquad (1)$$

where p_j are polynomials and F(x) are some known functions.

Factorial series

• Factorial series play for difference equations the same role that power series play for differential equations. The series

$$\sum_{s=0}^{\infty} \frac{a_s \Gamma(x+1)}{\Gamma(x-K+s+1)} = \frac{\Gamma(x+1)}{\Gamma(x-K+1)} \left(a_0 + \frac{a_1}{x-K+1} + \dots\right)$$

- is called a factorial series of first kind. The series is similar to an asymptotic expansion in 1/n but with the advantage to be more convergent.
- Example: Let us consider the function $\Psi'(n) = \partial_n^2 \ln \Gamma(n)$. It satisfies the nonhomogeneous first order diff. eq.

$$\Psi'(n+1)-\Psi'(n)=-\frac{1}{n^2}$$

Factorial series: Convergence properties

• Expanding $\Psi'(n)$ in an asymptotic series, we get

$$\Psi'(n) = \frac{1}{n} + \frac{1}{2n^2} + \sum_{k=1}^{\infty} \frac{B_{2k}}{n^{2k+1}}$$

where B_{2k} are the Bernoulli's numbers, convergent for n < 1. • However, if one expands $\Psi'(n)$ in factorial series, one obtains

$$\Psi'(n) = \sum_{k=1}^{\infty} \frac{\Gamma(s)}{s} \frac{\Gamma(n)}{\Gamma(n+s)},$$

convergent for n > 0.

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Operators π and ρ

- The idea is to rewrite the factorial expansion by using the π and ρ operators in an expansion in powers of ρ⁻¹.
- → Getting solutions for difference eq. in factorial series in the same manner as power series solutions of differential equations are obtained.
- Define the operator ρ, π as follows

$$\rho^m U(x) = \Gamma(x+1)/\Gamma(x-m+1)U(x-m)$$

$$\pi U(x) = x (U(x) - U(x-1))$$

where m is an arbitrary integer and U(x) the solution of the homogeneous system.

Rewriting the difference equation

 \bullet Using some properties of π and ρ gives

$$\left[f_0(\pi,\mu) + f_1(\pi,\mu)\rho + \dots + f_{m+1}(\pi,\mu)\rho^{m+1}\right]V(x) = 0 \quad (2)$$

where $V(x) = \mu^{x} U(x)$ and f_{i} are polynomials in π and μ .

• In case of difference equation it turns out that

$$f_{m+1}(\pi,\mu) = f_{m+1}(\mu) = 0$$
,

the characteristic equation with R solutions different from zero.

• For each of these values $\mu = \mu_i$, the first canonical form Eq. (2) takes the form

$$[f_0(\pi) + f_1(\pi)\rho + \dots + f_m(\pi)\rho^m] V(x) = 0.$$
 (3)

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Rewriting the difference equation

• Now let us try to satisfy the equation in V with the factorial series

$$V(x) = \sum_{s=0}^{\infty} \frac{a_s \Gamma(x+1)}{\Gamma(x-K+s+1)} = \sum_{s=0}^{\infty} a_s \rho^{K-s}$$

• Putting this in Eq. (3) we get

$$\begin{aligned} a_0 f_m(K+m) &= 0, \\ a_1 f_m(K+m-1) + a_0 f_{m-1}(K+m-1) &= 0, \\ \dots \\ a_s f_m(K+m-s) + \dots + a_{s-m} f_0(K+m-s) &= 0 \ (s \ge m). \end{aligned}$$

supposing $a_0 \neq 0 \Rightarrow f_m(K + m) = 0$.

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• To see how this works in practice we consider the massive tadpole

$$J(x) = \pi^{-D/2} \int \frac{d^D k}{(k^2 + m^2)^x}$$

• We want to calculate the master integral J(1). The IBP relation gives

$$(x-1)J(x) - (x-1-D/2)J(x-1) = 0$$
, (4)

which is a homogeneous first-order difference equation with polynomial coefficients.

• We look for a solution in form of a factorial series

$$J(x) = \mu^{x} V(x) = \mu^{x} \sum_{s=0}^{\infty} a_{s} \rho^{K-s}.$$

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 $\bullet\,$ Using once again the properties of ρ and π we get

$$((\mu m^2 - 1)\rho^2 + ((2\mu m^2 - 1)(\pi - 1) + D/2)\rho + \mu m^2 \pi(\pi - 1))V(x) = 0.$$

• Now we can immediatly read of the polynomials f_i:

$$f_2(\pi,\mu) = \mu m^2 - 1 \Rightarrow \mu = 1/m^2,$$

$$f_1(\pi,\mu) = (2\mu m^2 - 1)(\pi - 1) + D/2,$$

$$f_0(\pi,\mu) = \mu m^2 \pi (\pi - 1).$$

• Therefore the difference equation becomes

$$(\underbrace{(\pi - 1 + D/2)}_{f_1(\pi)} \rho + \underbrace{\pi(\pi - 1)}_{f_0(\pi)})V(x) = 0.$$

• First recurrence relation says

$$a_0 f_{m=1}(\pi = 1 + K) = 0 \Rightarrow K + 1 - 1 + D/2 = 0 \Rightarrow K = -D/2.$$

• The other one gives us a recurrence for the coefficients a_s :

$$a_s f_1(K+1-s) + a_{s-1} f_0(K+1-s) = 0$$

• Hence $a_s = \prod_{i=1}^{s} \frac{1}{i} \left(i + \frac{D}{2} \right) \left(i + \frac{D}{2} - 1 \right) a_0$. Performing the product we end up with

$$a_s = \frac{\Gamma(D/2+1+s)\Gamma(D/2+s)}{\Gamma(D/2+1)\Gamma(D/2)\Gamma(s+1)}a_0.$$

• The coefficient *a*₀ is still unknown and can be obtained by comparing the large-x behaviours of *J*(*x*) and its factorial series

$$\pi^{-D/2} (m^2)^{D/2+x} \int \frac{d^D k}{(k^2+1)^x} \approx \dots \int_D e^{-xk^2} = (m^2)^{D/2+x} x^{-D/2}$$
$$J(x) = \mu^x \sum_{s=0}^{\infty} \frac{a_s \Gamma(x+1)}{\Gamma(x-K+s+1)} \approx a_0 x^K \mu^x.$$

 \bullet Using the values for μ and K results in

$$a_0 = \left(m^2\right)^{D/2}$$

• The final result for J(x) becomes

$$(m^2)^{D/2-x} \sum_{s=0}^{\infty} \frac{\Gamma(D/2+1+s)\Gamma(D/2+s)}{\Gamma(D/2+1)\Gamma(D/2)\Gamma(s+1)} \frac{\Gamma(x+1)}{\Gamma(x+D/2+s+1)},$$

and after performing the summation we recover the well-known result

$$J(x) = (m^2)^{D/2-x} \frac{\Gamma(x - D/2)}{\Gamma(x)}$$

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Backup: Convergence of J(x)

• For $s \to \infty$ the term of the factorial series behaves as

$$\frac{a_s}{\Gamma(x+D/2+s+1)} \approx \frac{s! \, s^{D-1}}{s! \, s^{D/2+n}} = s^{-1+D/2-x}$$

- Means the series is convergent for x > D/2 and diverges for $x \le D/2$.
- However, in order to compute J(1) we just compute J(1 + i) for some large integer *i* and use repeatedly the recurrence relation Eq. (4).