

Loop-by-loop Differential Equations for Dual *Elliptic* Feynman Integrals

On work to appear with Andrzej Pokraka

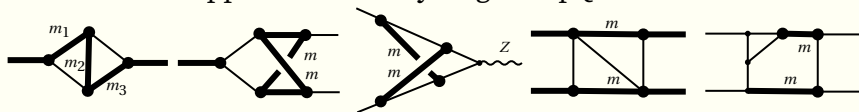
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Elliptics 2022, Mainz

*Why bother about **elliptic** Feynman
integrals?*

Elliptic integrals in pQFT

Appear at the early stages of pQFT!



Rich literature!

[Sabry ; 61, Broadhurst ; 90, Laporta, Remiddi; 05, Baikov, Chetyrkin, Smirnov, Smirnov, Steinhauser; 09, Adams, Bogner, Schweitzer, Weinzierl; 16, Broedel, Duhr, Dulat, Penante, Tancredi; 19, Duhr, Dulat, Mistlberger; 20, Frellesvig; 21, Duhr, Smirnov, Tancredi; 21, Wilhelm, Zhang; 22, **and many more!**]



An *essential* step in opening a gateway to more precise perturbative calculations of cross-sections

[Talks by Lorenzo and Melih]

Feynman integrals

Within *dim-reg*, any Feynman integral I is a *twisted period*

$$I = \int_X u(\epsilon) \phi$$

Multivalued twist

Algebraic differential n -form

Space of loop momenta invariants

For each topology, there exists a *finite* set of *spanning* integrals

[Smirnov, Petukhov; 10]



Feynman integrals form a *vector space*

[Frellesvig, Gasparotto, Mandal, Mastrolia, Mattiazzi, Mizera; 19]

Dual of Feynman integrands

The space of *dual forms* $\check{\phi}$ is defined s.t. the *intersection pairing*

$$\langle \check{\phi} | \phi \rangle \sim \int_{\mathbb{C}^n} \check{u} \check{\phi} \wedge u \phi \stackrel{\text{s.v.}}{=} \int_{\mathbb{C}^n} \check{\phi} \wedge \phi$$

“makes sense” [Caron-Huot, Pokraka; 21]. In particular, we require

1. Single-valuedness (s.v.) of intersection pairing:

The dual twist is $\check{u} = u^{-1}$

2. Finiteness of intersection pairing:

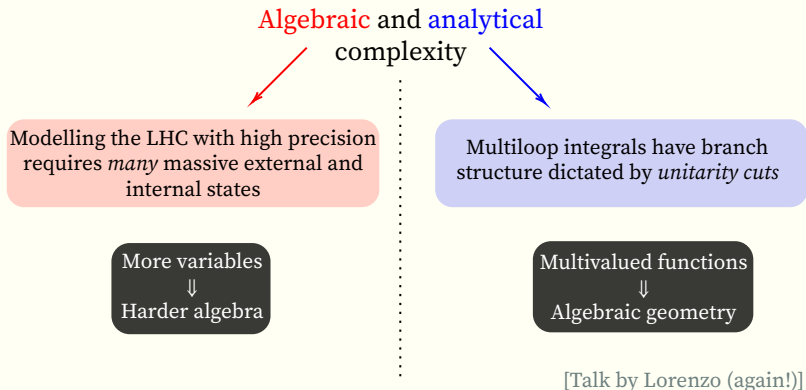
$\check{\phi}$ must vanish in the neighborhood of poles in ϕ – i.e., $\{D_i = 0\}$

$$\theta_i = \theta(D_i) \rightsquigarrow \begin{array}{c} 1 \\ \circlearrowleft \\ 0 \end{array} \quad \Bigg| \quad d\theta_i = d\theta(D_i) \rightsquigarrow \begin{array}{c} \circlearrowleft \\ \bullet \end{array}$$

Main advantage of using dual forms in this talk:

They do *not* need to look like Feynman integrands!

Why is it so hard to integrate?



Today:

Focus on a technique to handle better the **algebraic** side

Loop-by-loop approach to differential equations (DEs)

A simple idea

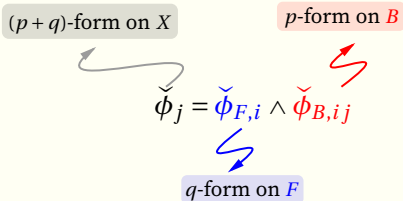
True for DEs too!
Construct DEs one **loop at a time**



*A multiloop problem is a 'bunch' of
easier 1-loop problems*

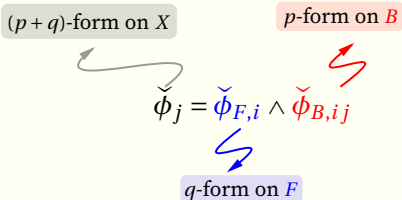
Mathematical setup

If our total space X locally looks like $F \times B$:



Mathematical setup

If our total space X locally looks like $F \times B$:



We can obtain differential equation “one loop at a time”:

$$\check{\nabla} \check{\phi} = \check{\nabla} \left(\check{\phi}_F \wedge \check{\phi}_B \right) \simeq \check{\phi}_F \wedge \check{\nabla} \check{\phi}_B \simeq \left(\check{\phi}_F \wedge \check{\phi}_B \right) \wedge \check{\Omega}_B \equiv \check{\phi} \wedge \check{\Omega}_B$$

$$\left(\check{\nabla} = d + \check{\omega} \wedge \quad \xrightarrow{(1)} \quad \check{\nabla} = d + \check{\omega} (\check{\Omega}_F \wedge) \right)$$

Mathematical setup

If our total space X locally looks like $F \times B$:

$(p+q)$ -form on X

p -form on B

$$\check{\phi}_j = \check{\phi}_{F,i} \wedge \check{\phi}_{B,ij}$$

q -form on F

Loop-by-loop constraints:

1. The fibre basis chosen s.t. $\check{\omega}$ is ε -form
2. The base basis chosen s.t. $\check{\phi}_j = \check{\phi}_{F,i} \wedge \check{\phi}_{B,ij}$ is single-valued (algebraic)

We can obtain differential equation “one loop at a time”:

$$\check{\nabla} \check{\phi} = \check{\nabla} \left(\check{\phi}_F \wedge \check{\phi}_B \right) \simeq \check{\phi}_F \wedge \check{\nabla} \check{\phi}_B \simeq \left(\check{\phi}_F \wedge \check{\phi}_B \right) \wedge \check{\Omega}_B \equiv \check{\phi} \wedge \check{\Omega}_B$$

$$\left(\check{\nabla} = d + \check{\omega} \wedge \quad \xrightarrow{(1)} \quad \check{\nabla} = d + \check{\omega} (\check{\Omega}_F) \wedge \right)$$

X , F and B for the sunrise

Working directly in *momentum space*:

X : Space of Lorentz scalars in ℓ_1 and ℓ_2 for the sunrise

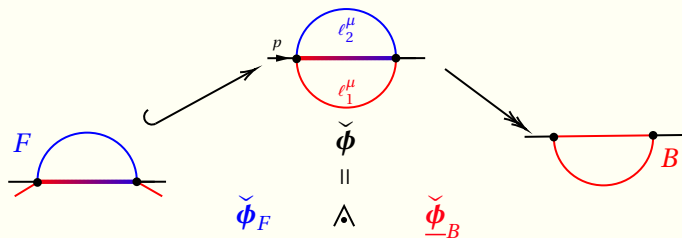
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F : Space of Lorentz scalars (say in ℓ_2) for the 1-loop sub-bubble

\times

B : Space of Lorentz scalars (say in ℓ_1) along which F varies

X



Example: *The 3-scale sunrise*

The *elliptic* sunrise integral

$$\textcircled{p \begin{matrix} m_1 \\ m_2 \\ m_3 \end{matrix}} \sim \int \frac{d^D \ell_1}{\pi^{D/2}} \frac{d^D \ell_2}{\pi^{D/2}} \frac{d^D \ell_3}{\pi^{D/2}} \frac{\delta^D(\ell_3 - \ell_1 + \ell_2 - p)}{(\ell_1^2 + m_1^2)(\ell_2^2 + m_2^2)(\ell_3^2 + m_3^2)}$$

Momentum space parameterization:

$$\ell_i^\mu = \ell_{i\parallel}^\mu + \ell_{i\perp}^\mu, \quad \ell_{i\parallel} \cdot \ell_{i\perp} = 0, \quad \ell_{1\parallel}^\mu = \mathbf{x} p^\mu$$

$$d^D \ell_i = (\ell_{i\perp}^2)^{\frac{D-3}{2}} d\Omega_{D-2} \wedge d\ell_{i\parallel} \wedge d\ell_{i\perp}^2$$

On the maximal-cut in even D get an integral over:

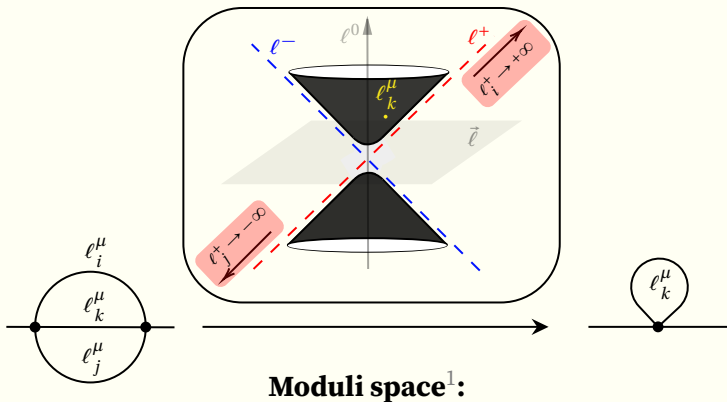
$$E(\mathbb{C}) : Y^2 - (\mathbf{x} - r_1)(\mathbf{x} - r_2)(\mathbf{x} - r_3)(\mathbf{x} - r_4) = 0$$

\exists **isomorphism with a genus-1 surface:**

$$E(\mathbb{C}) \simeq \mathbb{C} / \Lambda_{(1, \tau)}$$

DOFs on the torus

$\mathbb{C}/\Lambda_{(1,\tau)}$ comes with *marked points* inherited from $\binom{3}{2} = \text{three}$ special configurations of the sunrise graph



Torus with **three** marked points: $\{z_i = F(u_i)/K\}_{i=1}^3$

¹One marked point is fixed by translational symmetry

Schematic splitting of the sunrise

$$\{\check{\phi}_j\}_{j=1}^7 = \left(\begin{array}{c} \text{Diagram 1} \\ \text{Diagram 2} \\ \text{Diagram 3} \\ \text{Diagram 4} \\ \text{Diagram 5} \\ \text{Diagram 6} \\ \text{Diagram 7} \end{array} \right)$$

The diagrams in the sequence are:

- Diagram 1: A vertex with three external lines. A blue loop labeled '3' is on top, and a red loop labeled '2' is on the bottom. A vertical line passes through the vertex.
- Diagram 2: Similar to Diagram 1, but the red loop is labeled '1'.
- Diagram 3: Similar to Diagram 1, but the blue loop is labeled '2' and the red loop is labeled '1'.
- Diagram 4: A vertex with three external lines. A blue loop labeled '3' is on top, and a red loop labeled '1' is on the bottom. A horizontal line passes through the vertex. A '2' is above the vertex, and '(1)' is below it.
- Diagram 5: Similar to Diagram 4, but the horizontal line is red and labeled '1'.
- Diagram 6: Similar to Diagram 4, but the horizontal line is blue and labeled '1'.
- Diagram 7: Similar to Diagram 4, but the horizontal line is red and labeled '1'.

$$\check{\phi}_j = \check{\phi}_{F,i} \wedge \check{\phi}_{B,ij} \quad \downarrow \quad \text{Loop-by-loop splitting}$$

$$\{\check{\phi}_{F,i}\}_1^3 = \left(\begin{array}{c} \text{Diagram 1} \\ \text{Diagram 2} \\ \text{Diagram 3} \end{array} \right)$$

The diagrams in the sequence are:

- Diagram 1: A vertex with three external lines. A blue loop labeled '2' is on top. A red line crosses the vertex from bottom-left to top-right.
- Diagram 2: A vertex with three external lines. A blue loop labeled '3' is on top. A red line crosses the vertex from bottom-left to top-right.
- Diagram 3: A vertex with three external lines. A blue loop labeled '2' is on top, and a red loop labeled '3' is on the bottom. A red line crosses the vertex from bottom-left to top-right.

$$\{\check{\phi}_{B,j}\}_1^7 = \left(\begin{array}{c} \text{Diagram 1} \\ \text{Diagram 2} \\ \text{Diagram 3} \\ \text{Diagram 4} \\ \text{Diagram 5} \\ \text{Diagram 6} \\ \text{Diagram 7} \end{array} \right)$$

The diagrams in the sequence are:

- Diagram 1: A vertex with three external lines. A red loop labeled '1' is on the left. A blue dot is on the bottom line. A vertical line passes through the vertex. A vector $\begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}$ is shown to the right.
- Diagram 2: Similar to Diagram 1, but the vertical line is green and the vector is $\begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix}$.
- Diagram 3: Similar to Diagram 1, but the vertical line is yellow and the vector is $\begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix}$.
- Diagram 4: A vertex with three external lines. A red loop labeled '1' is on the left, and a blue loop labeled '3' is on the right. A horizontal line passes through the vertex. A vector $\begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix}$ is shown to the right.
- Diagram 5: Similar to Diagram 4, but the horizontal line is blue and labeled '3'.
- Diagram 6: Similar to Diagram 4, but the horizontal line is red and labeled '3'.
- Diagram 7: Similar to Diagram 4, but the horizontal line is red and labeled '3'.

Fibre basis & differential equation

The **normalized** basis in [Caron-Huot, Pokraka; 21]

$$\{\check{\phi}_{F,i}\}_1^3 = \left(\begin{array}{c} \text{Diagram 1} \\ \text{Diagram 2} \\ \text{Diagram 3} \end{array} \right)$$

$$\check{\phi}_{F,1} = \frac{2\varepsilon}{q\sqrt{\ell_{1\perp}^2}} \frac{d\theta_2 \wedge d\ell_{2\parallel}}{\ell_{2\perp}^2|_2} \quad \check{\phi}_{F,2} = \frac{2\varepsilon}{q\sqrt{\ell_{1\perp}^2}} \frac{d\theta_3 \wedge d\ell_{2\parallel}}{\ell_{2\perp}^2|_3}$$

$$\check{\phi}_{F,3} = \frac{1}{q\sqrt{\ell_{1\perp}^2}} \frac{d\theta_2 \wedge d\theta_3}{\sqrt{\ell_{2\perp}^2|_{23}}}$$

$$\ell_{1\perp}^2 = \text{Gram determinant on the 2}^{\text{nd}} \text{ loop}$$

$$q = \sqrt{(p+\ell_1)^2} \text{ (fibre external momentum)}$$

satisfies a dlog-form differential equation $\check{\Omega}_F$ such that

$$\check{\nabla} \supset \check{\omega} = \check{\omega}(\check{\Omega}_F) \sim \varepsilon$$

Bubble denominator restricted to last cut is the elliptic curve:

$$Y^2 - [\ell_{1\perp}^2 (\ell_1 + p)^2 \ell_{2\perp}^2]_{123} = 0$$

Base basis: Step 1

$$\{\check{\phi}_{B,j}\}_1^7 = \left(\begin{array}{c} \text{Diagram 1} \\ \text{Diagram 2} \\ \text{Diagram 3} \\ \text{Diagram 4} \\ \text{Diagram 5} \\ \text{Diagram 6} \\ \text{Diagram 7} \end{array} \right)$$

The diagrams are:

- Diagram 1: A circle with a red dot at the top and a blue dot at the bottom. A red arrow goes from the blue dot to the red dot, and a blue arrow goes from the red dot to the blue dot. The number 1 is inside the circle. The vector is $\begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}$.
- Diagram 2: Similar to Diagram 1, but the number 1 is inside the circle. The vector is $\begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix}$.
- Diagram 3: Similar to Diagram 1, but the number 1 is inside the circle. The vector is $\begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix}$.
- Diagram 4: A circle with a red dot at the top and a blue dot at the bottom. A red arrow goes from the blue dot to the red dot, and a blue arrow goes from the red dot to the blue dot. The number 1 is inside the circle. A red arrow labeled 3 goes from the blue dot to the red dot. A blue arrow labeled (1) goes from the red dot to the blue dot. The vector is $\begin{pmatrix} 0 \\ 0 \\ 1 \\ 1 \end{pmatrix}$.
- Diagram 5: Similar to Diagram 4, but the blue arrow is labeled (2). The vector is $\begin{pmatrix} 0 \\ 0 \\ 1 \\ 1 \end{pmatrix}$.
- Diagram 6: Similar to Diagram 4, but the blue arrow is labeled (3). The vector is $\begin{pmatrix} 0 \\ 0 \\ 1 \\ 1 \end{pmatrix}$.
- Diagram 7: Similar to Diagram 4, but the blue arrow is labeled (4). The vector is $\begin{pmatrix} 0 \\ 0 \\ 1 \\ 1 \end{pmatrix}$.

1. Uniformly transcendental
2. Satisfies the *second* loop-by-loop constraint ($\check{\phi}_j = \check{\phi}_{F,i} \wedge \check{\phi}_{B,i,j}$ is algebraic)
3. Satisfies a lower triangular DE at $\mathcal{O}(\epsilon^0)$ – i.e., a “linear-form”
4. DEs has a and b independent modular transformation rule

Base basis: Step 1

$$\{\check{\psi}_{B,j}\}_1^7 = \left(\begin{array}{c} \text{loop } 1 \\ \text{pole } 0 \\ \text{matrix } \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} \end{array} \quad \begin{array}{c} \text{loop } 1 \\ \text{pole } 1 \\ \text{matrix } \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix} \end{array} \quad \begin{array}{c} \text{loop } 1 \\ \text{pole } 1 \\ \text{matrix } \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} \end{array} \quad \begin{array}{c} \text{loop } 1, 3 \\ \text{poles } (1) \\ \text{matrix } \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} \end{array} \quad \begin{array}{c} \text{loop } 1, 3 \\ \text{poles } (2) \\ \text{matrix } \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} \end{array} \quad \begin{array}{c} \text{loop } 1, 3 \\ \text{poles } (3) \\ \text{matrix } \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} \end{array} \quad \begin{array}{c} \text{loop } 1, 3 \\ \text{poles } (4) \\ \text{matrix } \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} \end{array} \right)$$

1. Uniformly transcendental
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Tadpoles:

Maximal-cut:

$$\left\{ \begin{array}{l} \check{\psi}_{B,1} = \text{dlog} \left(\frac{1 - \frac{ix}{\sqrt{r_1^2 - x^2}}}{1 + \frac{ix}{\sqrt{r_1^2 - x^2}}} \right) \wedge d\theta_1 \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} \\ \check{\psi}_{B,2} = \text{dlog} \left(\frac{1 - \frac{ix}{\sqrt{r_1^2 - x^2}}}{1 + \frac{ix}{\sqrt{r_1^2 - x^2}}} \right) \wedge d\theta_1 \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix} \\ \check{\psi}_{B,3} = i \varepsilon \theta_1 \text{dlog} \left(\frac{p(x+1) + \sqrt{-\ell_{1\perp}^2}}{p(x+1) - \sqrt{-\ell_{1\perp}^2}} \right) \wedge \text{dlog} \left(\frac{q_+ - q_-}{q_+ + q_-} \right) \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} \end{array} \right\} \left\{ \begin{array}{l} \check{\psi}_{B,4} = \frac{\psi_1^2}{\pi \varepsilon W_0} \check{\nabla}_0 \check{\psi}_{B,7} \\ \check{\psi}_{B,5} = m_1^{-4\varepsilon} d\theta_1 \wedge \frac{(x-r_1)dx}{Y} \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} \\ \check{\psi}_{B,6} = m_1^{-4\varepsilon} d\theta_1 \wedge \frac{Y(c)dx}{(x-c)Y} \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} \\ \check{\psi}_{B,7} = m_1^{-4\varepsilon} d\theta_1 \wedge \frac{\pi dx}{\psi_1 Y} \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} \end{array} \right\}$$

$$\begin{aligned} \ell_{1\pm}^\mu &= \ell_{1\parallel}^\mu + \ell_{1,\perp}^\mu = x p^\mu + \ell_{1\perp}^\mu, \quad \psi_1 \sim K \\ q_\pm &= \sqrt{(p + \ell_1)^2 + m_\pm^2}, \quad m_\pm = m_2 \pm m_3 \\ c, \infty &= \text{twisted singularities in } D = 4 \end{aligned}$$

Base basis: Step 2

Modular properties of the linear DEs:

Enough to “bootstrap” the gauge transformation

$$\check{\vartheta}_{B,j} = \mathcal{U}_{ji} \check{\varphi}_{B,i}$$

integrating out the $\mathcal{O}(\varepsilon^0)$ -piece by *pen and paper*

Details in [Giroux, Pokraka; to appear]



ε -form DE spanned by modular and Kronecker forms

Relation to Feynman integrands

Up to a *constant rescaling* (R) of the ε -form dual basis

$$\mathcal{V} = \text{diag}(1, 1, 1, 1, i/2, i/2, 4)$$

our basis is *dual* to the basis of **integrands** presented in

[Bogner, Müller-Stach, Weinzierl;19]

$$\left\langle \check{\phi}_i^{(R)} \middle| \phi_j \right\rangle = \left\langle \check{\phi}_{F,k} \wedge \check{\vartheta}_{B,ki}^{(R)} \middle| \phi_j \right\rangle = \delta_{ij}$$

Conclusions

Closing Thoughts

- ✓ Extended dual forms to a multi-scale 2-loop problem
- ✓ Loop-by-loop dual basis constrained by geometry

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“Modular bootstrap”

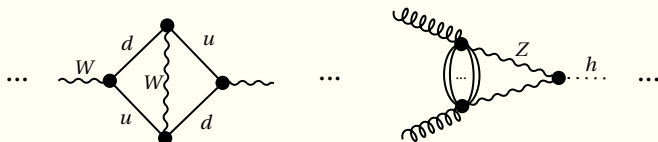


Ready to integrate ϵ -form differential equation

- ✓ Surprisingly simple link to basis of [Weinzierl et al. ;19]



Go beyond the simplest example!

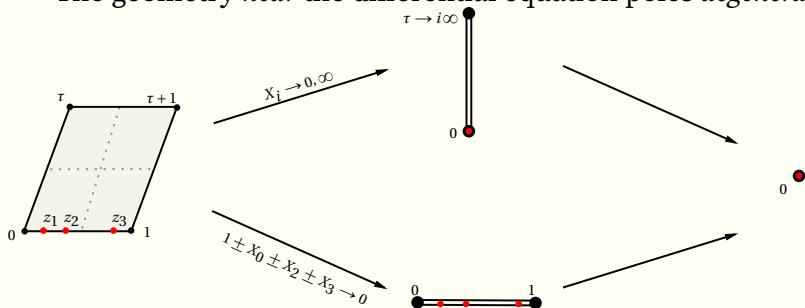


Danke Sehr!

Backup slides

Sunrise alphabet

The geometry *near* the differential equation poles *degenerates*



1. The only *accessible* finite lattice points near these poles:

$$z = 0 \quad \text{and} \quad z = 1$$

2. Target space is known:

$$\text{Kronecker forms: } \omega_n^{\text{Kr}}(z|K\tau)$$

3. ω_n^{Kr} has simple poles only at *lattice points* and is \mathbb{Z} -periodic

$$\therefore \mathcal{A}_{\text{sunrise}} = \{z_1, z_2, z_3\}$$

Function space at 2-loop

- Modular form $\omega_k^{\text{modular}}$ of modular weight k :

$$\omega_k^{\text{modular}}(\tau) \xrightarrow{\text{SL}(2, \mathbb{Z})} (c\tau - d)^{k-2} \omega_k^{\text{modular}}(\tau)$$

$$\eta_2(\tau) = \underbrace{[e_2(\tau) - 2e_2(2\tau)]}_{\in \mathcal{M}_2(\Gamma_0(2))} \frac{d\tau}{2\pi i} \quad \text{and} \quad \eta_4(\tau) = \underbrace{e_4(\tau)}_{\in \mathcal{M}_4(\text{SL}(2, \mathbb{Z}))} \frac{d\tau}{(2\pi i)^3}$$

- Eisenstein-Kronecker series:

$$F(z, \alpha, \tau) = \vartheta'_1(0, \bar{q}) \frac{\vartheta_1(z + \alpha, \bar{q})}{\vartheta_1(z, \bar{q}) \vartheta_1(\alpha, \bar{q})} = \sum_{k=0}^{\infty} g^{(k)}(z|\tau) \alpha^{k-1}$$

- Kronecker forms:

$$\omega_k^{\text{Kr}}(z, \tau) = (2\pi i)^{2-k} \left(g^{(k-1)}(z, \tau) dz + (k-1) g^{(k)}(z, \tau) \frac{d\tau}{2\pi i} \right)$$

Period matrix of the ε -form basis

The *period matrix* for the ε -form basis takes the form

$$\check{P}_{ij} := \oint_{\gamma_i} \check{\theta}_{B,j} = \check{P} = \varepsilon^{-1} \check{P}^{(-1)} + \check{P}^{(0)}$$

The fact that

$$\check{\Omega}_B^{(0)} = 0$$

for a basis with non-uniform ε -depth requires

$$d\check{P}^{(0)} + \varepsilon^{-1} \check{\omega} \cdot \check{P}^{(-1)} = 0$$

In particular, our basis is *not* of constant leading singularity

$$d\check{P} \neq 0$$

[Talk Hjalte]

3-loop: Elliptically fibered K3

$$\mathcal{S}_{v_1 v_2 v_3 v_4} \sim \int \frac{d^D \ell_1}{\pi^{D/2}} \frac{d^D \ell_2}{\pi^{D/2}} \frac{d^D \ell_3}{\pi^{D/2}} \frac{d^D \ell_4}{\pi^{D/2}} \frac{\delta^D(p - \ell_1 - \ell_2 - \ell_3 - \ell_4)}{D_1^{v_1} D_2^{v_2} D_3^{v_3} D_4^{v_4}}, \quad D_i = \ell_i^2 + m_i^2$$

⌋ maximal cut in $D = 4$

$$\mathcal{S}_{1111}|_{\text{m.c.}} \sim \int dx_2 \wedge dx_3 f_6 \left(\sqrt{\prod_{i=1}^4 (x_2 - \mathbf{r}_i(x_3))} \right)$$

$$\mathbf{r}_i \in \mathbb{Q}[x_3]$$

Geometry G admits the structure of an *elliptic fibrations* over the Riemann sphere

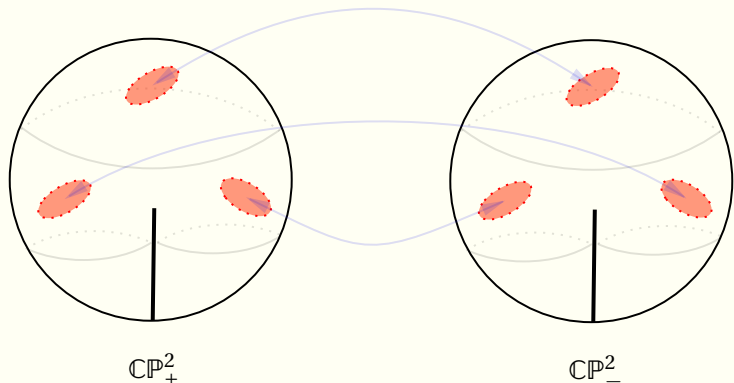
$$E(\mathbb{C}) \hookrightarrow G \twoheadrightarrow \mathbb{CP}^1$$

Geometers call such space G a *complex algebraic K3-surface*

The K3-type

The 3-loop banana K3-surface is a double cover of $\mathbb{C}\mathbb{P}^2$
branched over the locus of a sextic

Ramifications
along $\mathfrak{W}_{x_2}(x_3)$
branches



Right (co)homology bases? Right moduli space?