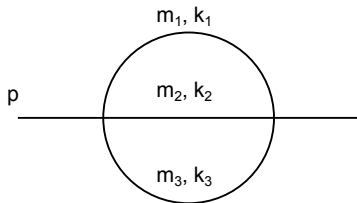


The Sunrise Integral and Elliptic Polylogarithms

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Elliptic Curves and Elliptic Integrals

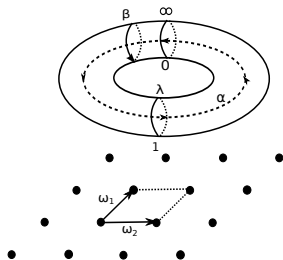
An elliptic curve can be written with the help of the **Weierstrass equation**:

$$Y^2Z + a_1XYZ + a_3YZ^2 = X^3 + a_2X^2Z + a_4XZ^2 + a_6Z^3$$

and is topologically equivalent to a **torus**;

two integrals along the paths α, β are in the **first homology group** of the torus \Rightarrow **periods** ω_1, ω_2

elliptic integral = path integral along elliptic curve E ;
only well-defined mod $\Lambda = \{n_1\omega_1 + n_2\omega_2 : n_1, n_2 \in \mathbb{Z}\}$
which defines a lattice



$$E(\mathbb{C}) \xrightarrow{\text{elliptic integrals}} \text{torus } \mathbb{C} \setminus \Lambda: \quad \text{elliptic integral gives an isomorphism from } E(\mathbb{C}) \text{ to } \mathbb{C} \setminus \Lambda$$

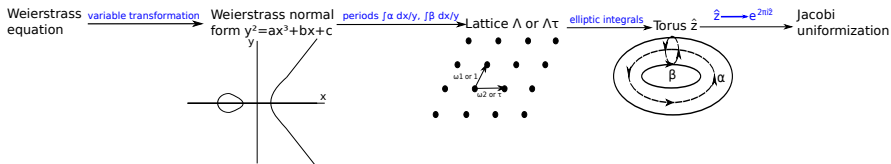
modified lattice Λ_τ generated by 1 and $\tau = \omega_2/\omega_1$:

$$\Lambda_\tau = \mathbb{Z}\tau + \mathbb{Z} \quad \text{and it is} \quad \Lambda_\tau = \Lambda_{\tau+k}, k \in \mathbb{Z} \quad \text{with } q = e^{2\pi i\tau}$$

Under the exponential map $J : \mathbb{C} \rightarrow \mathbb{C}^*$, $z \rightarrow e^{2\pi iz} = w$ the lattice Λ_τ in \mathbb{C} is mapped to $q^{\mathbb{Z}}$ in \mathbb{C}^* \rightarrow analytic isomorphism $E_\tau = \mathbb{C}/\Lambda_\tau \rightarrow \mathbb{C}^*/q^{\mathbb{Z}}$

The representation of the elliptic curve in $\mathbb{C}^*/q^{\mathbb{Z}}$ is called the **Jacobi uniformization** of the curve.

Chain of mappings between the different representations of an elliptic curve



Classical and Elliptic Polylogarithms

Multiple polylogarithms are special Z-sums with two different representations:

1) as **nested sums**: $\text{Li}_{m_1, m_2, \dots, m_k}(x_1, \dots, x_k) = \sum_{\infty \geq i_1 \geq i_2 \geq \dots \geq i_k \geq 0} \frac{x_1^{i_1}}{i_1^{m_1}} \frac{x_2^{i_2}}{i_2^{m_2}} \dots \frac{x_k^{i_k}}{i_k^{m_k}}$

2) as **iterated integrals**:

With $G(z_1, \dots, z_k; y) = \int_0^y \frac{dt_1}{t_1 - z_1} \int_0^{t_1} \frac{dt_2}{t_2 - z_2} \dots \int_0^{t_{k-1}} \frac{dt_k}{t_k - z_k}$ and

$G(0, \dots, 0; y) := \frac{1}{k!} (\log y)^k$ we can define

$G_{m_1, \dots, m_k}(z_1, \dots, z_k; y) = G(\underbrace{0, \dots, 0}_{m_1-1}, z_1, \dots, z_{k-1}, \underbrace{0, \dots, 0}_{m_k-1}, z_k; y)$ and obtain

$$\text{Li}_{m_1, m_2, \dots, m_k}(x_1, x_2, \dots, x_k) = (-1)^k G_{m_1, m_2, \dots, m_k} \left(\frac{1}{x_1}, \frac{1}{x_1 x_2}, \dots, \frac{1}{x_1 x_2 \dots x_k} \right) (*)$$

$$\Leftrightarrow G_{m_1, m_2, \dots, m_k}(z_1, z_2, \dots, z_k; y) = (-1)^k \text{Li}_{m_1, m_2, \dots, m_k} \left(\frac{y}{z_1}, \frac{z_1}{z_2}, \dots, \frac{z_{k-1}}{z_k} \right)$$

generalise eq. (*) (for $\mathbb{P}^1 \setminus \{0, 1, \infty\}$) to a punctured elliptic curve \mathcal{E}^\times

\rightsquigarrow **LHS: elliptic polylogarithms, RHS: iterated integrals on an elliptic curve**

Elliptic polylogarithms 'live' on an elliptic curve; they are **iterated integrals** on the configuration space $\mathcal{E}^{(n)}$ of an elliptic curve with n marked points

[Brown, Levin 2013], [Levin, 1997]

Basic idea: Average multivalued functions on a punctured elliptic curve $E^\times = E \setminus \{0\}$ with respect to the multiplication by q arriving at

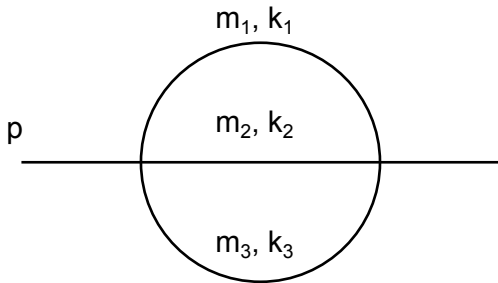
$$\rightsquigarrow \sum_{m_1, m_2, \dots, m_r \in \mathbb{Z}} u_1^{m_1} u_2^{m_2} \dots u_r^{m_r} \text{Li}_{n_1, n_2, \dots, n_r} \left(\frac{q^{m_1} t_1}{q^{m_2} t_2}, \frac{q^{m_2} t_2}{q^{m_3} t_3}, \dots, \frac{q^{m_{r-1}} t_{r-1}}{q^{m_r} t_r}, q^{m_r} t_r \right)$$

The parameters u_i dampen the singularities of the polylogs;

Compute the **pole structure** in the u_i coordinates, regularise the function with $u_i = \exp(2\pi i \alpha_i)$

\Rightarrow the **coefficients of the Taylor expansion** around $\alpha_i = 0, i = 0, 1, \dots, r$ yield the multiple elliptic polylogarithms

II. The Sunrise Integral in $D = 2$ space-time dimensions



The two-loop sunrise integral in D dimensions reads

[Caffo, Czyz, Laporta, Remiddi 1998; Laporta, Remiddi 2004] :

$$S_{\nu_1\nu_2\nu_3}(D, p^2, m_1, m_2, m_3) = (\mu^2)^{\nu-D} \int \frac{d^D k_1}{i\pi^{\frac{D}{2}}} \int \frac{d^D k_2}{i\pi^{\frac{D}{2}}} \frac{1}{(-k_1^2 + m_1^2)^{\nu_1} (-k_2^2 + m_2^2)^{\nu_2} (-(p - k_1 - k_2)^2 + m_3^2)^{\nu_3}}$$

In its **Feynman parameterisation** the integral reads ($\nu = \nu_1 + \nu_2 + \nu_3$) :

$$S_{\nu_1\nu_2\nu_3}(D, t) = \frac{\Gamma(\nu - D)}{\Gamma(\nu_1)\Gamma(\nu_2)\Gamma(\nu_3)} (\mu^2)^{\nu-D} \int_{\sigma} \omega x_1^{\nu_1-1} x_2^{\nu_2-1} x_3^{\nu_3-1} \frac{\mathcal{U}^{\nu-\frac{3}{2}D}}{\mathcal{F}^{\nu-D}}$$

with the differential two-form

$$\omega = x_1 dx_2 \wedge dx_3 + x_2 dx_3 \wedge dx_1 + x_3 dx_1 \wedge dx_2$$

and the integration region

$$\sigma = \{[x_1 : x_2 : x_3] \in \mathbb{P}^2 \mid x_i \geq 0, i = 1, 2, 3\}$$

and the first and second graph polynomial ($t = p^2$)

$$\mathcal{U} = x_1 x_2 + x_2 x_3 + x_1 x_3, \quad \mathcal{F} = -x_1 x_2 x_3 t + (x_1 m_1^2 + x_2 m_2^2 + x_3 m_3^2)(x_1 x_2 + x_2 x_3 + x_3 x_1).$$

In D dimensions the integral S_{111} satisfies a **differential equation of order four**:

$$\left\{ \underbrace{P_4 \frac{d^4}{dt^4} + P_3 \frac{d^3}{dt^3} + P_2 \frac{d^2}{dt^2} + P_1 \frac{d}{dt} + P_0}_{=: L_4(D)} \right\} S_{111}(D, t) = \mu^2 [c_{12} T_{12} + c_{23} T_{23} + c_{13} T_{13}]$$

where the P_i 's and c_{ij} 's are polynomials in D, t and the masses and the T_{ij} 's are products of tadpoles [Adams, Bogner, Weinzierl, 2015]

In $D = 2 - 2\epsilon$ the integral S_{111} and the differential operator $L_4^{(0)}$ can be expanded in a **Laurent series** leading to a factorisable differential operator in ϵ^0 :

$$L_{1,a}^{(0)}(2) L_{1,b}^{(0)}(2) L_2^{(0)}(2) S_{111}^{(0)}(2, t) = -32\mu^2 t^2 (15t^2 + 14M_{100}t + 77\Delta)$$

$$\rightsquigarrow \left\{ p_2(t) \frac{d^2}{dt^2} + p_1(t) \frac{d}{dt} + p_0(t) \right\} S_{111}^{(0)}(2, t) = p_3(t)$$

[Müller-Stach, Weinzierl, Zayadeh, 2013]

in ϵ^1 : $L_{1,a}^{(0)}(2) L_{1,b}^{(0)}(2) L_2^{(0)}(2) S_{111}^{(1)}(2, t) = l_1(t)$

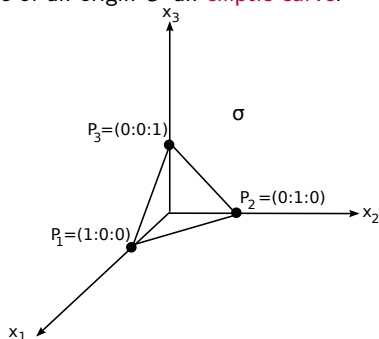
[later more]

First consider the equation

$$\mathcal{F} = 0$$

which defines together with the choice of an origin \mathcal{O} an **elliptic curve**.

Choose one of the **intersection points** of the integration region σ with the variety defined by $\mathcal{F} = 0$ as **origin**, e.g. $P_3 = [0 : 0 : 1]$.



Transform into **Weierstrass normal form**

$$\hat{E} : y^2 z = 4x^3 - g_2 x z^2 - g_3 z^3 \quad \text{with} \quad \mathcal{O} = [0 : 1 : 0]$$

Working with $z = 1$ one can factorise the RHS to

$$y^2 = 4(x - e_1)(x - e_2)(x - e_3) \quad \text{with} \quad e_1 + e_2 + e_3 = 0$$

where the roots e_i depend on t , the masses and the invariants

$$g_2 = -4(e_1 e_2 + e_2 e_3 + e_3 e_1), \quad g_3 = 4e_1 e_2 e_3$$

With the assumption $0 \leq m_1 \leq m_2 \leq m_3$ it is

$$e_2 \leq e_3 < 0 < e_1$$

and one can find the **periods of the elliptic curve** in Weierstrass form:

$$\Psi_1 = 2 \int_{e_2}^{e_3} \frac{dx}{y} = \frac{4\mu^2}{\sqrt[4]{D}} K(k), \quad \Psi_2 = 2 \int_{e_1}^{e_3} \frac{dx}{y} = \frac{4i\mu^2}{\sqrt[4]{D}} K(k')$$

where $K(x)$ denotes the complete elliptic integral of the first kind

$$K(x) = \int_0^1 \frac{dt}{\sqrt{(1-t^2)(1-x^2 t^2)}}$$

with the (complementary) modulus $k^{(')}$: $k = \sqrt{\frac{e_3 - e_2}{e_1 - e_2}}$ and

$$k' = \sqrt{1 - k^2} = \sqrt{\frac{e_1 - e_3}{e_1 - e_2}}$$

The periods Ψ_1, Ψ_2 are the solutions of the homogeneous differential equation! [Adams, Bogner, Weinzierl (2013, 2014)]

Consider the ratio of the two periods τ and the nome q :

$$\tau = i \frac{K(k')}{K(k)}, \quad q = e^{i\pi\tau}$$

and you can make a transformation of the variable $t \rightarrow q$ [Bloch, Vanhove, 2013]
With variation of the constants one finds for a special inhomogeneous solution:

$$S_{\text{special}} = -\mu^2 \frac{\Psi_1(q)}{\pi^2} \int_0^q \frac{dq'}{q'} \int_0^{q_1} \frac{dq''}{q''} \frac{p_3(q'') \Psi_1(q'')^3}{p_2(q'') W(q'')^2}$$

with the Wronski determinant $W = \Psi_1 \frac{d}{dt} \Psi_2 - \Psi_2 \frac{d}{dt} \Psi_1$

Aim: Express the special solution in terms of the homogeneous solutions and generalised (elliptic) polylogarithms

Consider the **elliptic curve** E_i defined by $\mathcal{F} = 0$ with origin P_i

→ transform into **Weierstrass normal form** \hat{E} with origin $Q_{i,j} = [0 : 1 : 0]$

→ Periods Ψ_1, Ψ_2 of \hat{E} define a **lattice** Λ

→ map from \hat{E} to the **torus** \mathbb{C}/Λ with the **elliptic integral**

$$[x : y : 1] \rightarrow \hat{z} = \frac{1}{\Psi_1} \int_x^\infty \frac{dx}{\sqrt{4(x - e_1)(x - e_2)(x - e_3)}}$$

→ intersection points $Q_{j,k} \rightarrow \hat{z}_i = \frac{1}{2} \frac{F(u_i, k)}{K(k)}$ with $u_i = \sqrt{\frac{e_1 - e_2}{x_{j,k} - e_2}}$ ((i,j,k)

as cyclic permutation of (1,2,3) and $F(z, x)$ as the incomplete elliptic integral of the first kind

$$F(z, x) = \int_0^z \frac{dt}{\sqrt{(1-t^2)(1-x^2t^2)}}$$

$(Q_{i,j} \rightarrow [x_{i,j} : y_{i,j} : 1])$ is the image of the point $P_i \in E_j$ on \hat{E}

→ map to the **Jacobi uniformization** $C^*/q^{2\mathbb{Z}}$ with

$$\hat{z} \rightarrow w = e^{2\pi i \hat{z}}$$

→ points $\hat{z}_i \rightarrow w_i$ with $w_i = \exp \left[i\pi \frac{F(u_i, k)}{K(k)} \right]$

The **classical polylogarithms** are defined by

$$\text{Li}_n(x) = \sum_{j=1}^{\infty} \frac{x^j}{j^n},$$

while the real and imaginary part of $\text{Li}_n(e^{i\varphi})$ is given by the **Clausen and Glaisher functions**:

$$\text{Cl}_n(\varphi) = \begin{cases} \frac{1}{2i} [\text{Li}_n(e^{i\varphi}) - \text{Li}_n(e^{-i\varphi})], \\ \frac{1}{2} [\text{Li}_n(e^{i\varphi}) + \text{Li}_n(e^{-i\varphi})], \end{cases} \quad \text{Gl}_n(\varphi) = \begin{cases} \frac{1}{2} [\text{Li}_n(e^{i\varphi}) + \text{Li}_n(e^{-i\varphi})], & n \text{ even} \\ \frac{1}{2i} [\text{Li}_n(e^{i\varphi}) - \text{Li}_n(e^{-i\varphi})], & n \text{ odd.} \end{cases}$$

Consider the following **generalisation of polylogarithms**:

$$\text{ELi}_{n;m}(x, y; q) = \sum_{j=1}^{\infty} \sum_{k=1}^{\infty} \frac{x^j}{j^n} \frac{y^k}{k^m} q^{jk} = \sum_{k=1}^{\infty} \text{Li}_n(xq^k) \frac{y^k}{k^m}$$

and define the weight to be $w = n + m$ and

$$E_{n;m}(x, y; q) =$$

$$\begin{cases} \frac{1}{i} \left[\frac{1}{2} \text{Li}_n(x) - \frac{1}{2} \text{Li}_n(x^{-1}) + \text{ELi}_{n;m}(x, y; q) - \text{ELi}_{n;m}(x^{-1}, y^{-1}; q) \right], & n + m \text{ even} \\ \frac{1}{2} \text{Li}_n(x) + \frac{1}{2} \text{Li}_n(x^{-1}) + \text{ELi}_{n;m}(x, y; q) + \text{ELi}_{n;m}(x^{-1}, y^{-1}; q), & n + m \text{ odd} \end{cases}$$

The result in the arbitrary mass case in two dimensions is then given by

$$S_{111}^{(0)} = \frac{\Psi_1(q)}{\pi} [E_{2;0}(w_1(q), -1; -q) + E_{2;0}(w_2(q), -1; -q) + E_{2;0}(w_3(q), -1; -q)]$$

[Adams, Bogner, Weinzierl, 2014]

with the functions w_i which are the **images of the intersection points**, not chosen as origin under the **chain of mappings**

$$E_i \rightarrow \hat{E} \rightarrow \mathbb{C}/\Lambda \rightarrow \mathbb{C}^*/q^{2\mathbb{Z}}$$

as arguments of the elliptic dilogarithms

In the equal mass case the solution simplifies to

$$S_{111}^{(0)} = 3 \frac{\Psi_1(q)}{\pi} E_{2;0} \left(e^{\frac{2\pi i}{3}}, -1; -q \right).$$

[Bloch, Vanhove, 2013]

III. The Sunrise Integral in $D = 4$ space-time dimensions

The Laurent expansion of the two-dimensional solution starts at ϵ^0 :

$$S_{111}(2, t) = S_{111}^{(0)}(2, t) + \epsilon S_{111}^{(1)}(2, t) + \mathcal{O}[\epsilon^2]$$

The Laurent expansion of the four-dimensional solution starts at ϵ^{-2} :

$$S_{111}(4, t) = S_{111}^{(-2)}(4, t) \frac{1}{\epsilon^2} + S_{111}^{(-1)}(4, t) \frac{1}{\epsilon} + S_{111}^{(0)}(4, t) + \epsilon S_{111}^{(1)}(4, t) + \mathcal{O}[\epsilon^2]$$

In the basis ($i = \{1, 2, 3\}$)

$$\mu^2 \frac{\partial}{\partial t} S_{111}(D, t) = S_{222}(D + 2, t), \quad \mu^2 \frac{\partial}{\partial m_i^2} S_{111}(D, t) = -S_{1+\delta_{1i} \ 1+\delta_{2i} \ 1+\delta_{3i}}(D, t)$$

we find with the dimensional shift relations [Tarasov, 1996; 1997]

$$S_{111}^{(0)}(4, t) = \frac{1}{\mu^4} \tilde{L}_3^{(-1)}(2) S_{111}^{(1)}(2, t) + \frac{1}{\mu^4} \tilde{L}_3^{(0)}(2) S_{111}^{(0)}(2, t) + \tilde{R}$$

where $\tilde{L}_3^{(k)} = C_0^{(k)} + \sum_{i=1}^3 C_i^{(k)} m_i^2 \frac{\partial}{\partial m_i^2}$ and the $C_0^{(k)}, C_i^{(k)}$ are polynomials in t and the masses and \tilde{R} contains simpler terms depending on the masses and t as well as $\log\left(\frac{m_i^2}{\mu^2}\right)$ -terms ↪ still missing: $S_{111}^{(1)}(2, t)$

Now consider the **second-order differential equation for $S_{111}^{(1)}(2, t)$ for the equal mass case** [Laporta, Remiddi, 2004] with the first-order differential operator $A_{em}^{(1)}(t, m)$:

$$L_{2,em}^{(0)} S_{111}^{(1)}(2, t) = 12\mu^2 \log\left(\frac{m^2}{\mu^2}\right) + A_{em}^{(1)}(t, m) S_{111}^{(0)}(2, t)$$

We make an obvious ansatz for $S_{111}^{(1)}(2, t)$ consisting of a part proportional to $S_{111}^{(0)}(2, t)$ and a remainder:

$$S_{111}^{(1)}(2, t) = \tilde{S}_{111}^{(1)}(2, t) + F_1(t) S_{111}^{(0)}(2, t)$$

With this ansatz it is possible to solve the above differential equation for $\tilde{S}_{111}^{(1)}(2, t)$

$$\tilde{S}_{111}^{(1)}(2, t) = \text{homogeneous solutions} + \tilde{S}_{111,\text{special}}^{(1)}(2, t)$$

and finally to find an expression for $S_{111}^{(1)}(2, t)$.

With the q -expansion of $\tilde{S}_{111, special}^{(1)}$ and the full solution $S_{111}^{(1)}(2, t) = \frac{\Psi_1}{\pi} E^{(1)}$ we find for $E^{(1)}$ where $S_{111}^{(0)}(2, t) = \frac{\Psi_1}{\pi} E^{(0)}$ a quite long expression with (elliptic) polylogarithms consisting of a large part of **homogeneous weight three** and a small one of **mixed weight three and four**:

1) Part of homogeneous weight three

- term proportional to $E^{(0)}$
- term containing ordinary polylogarithms of the form $\text{Li}_{2,1}, \text{Li}_3, \log \times \text{Li}_2$
- term with the following weight three - elliptic polylogarithms and the w_i 's and ± 1 as arguments

$$\begin{aligned}
 E_{0,1;-2,0;4}(x_1, x_2; y_1, y_2; -q) &= \\
 &= \frac{1}{i} \left\{ \left[\text{ELi}_{2;0}(x_1, y_1; -q) - \text{ELi}_{2;0}(x^{-1}, y^{-1}; -q) \right] \times \frac{1}{2} \left[\text{Li}_1(x_2) + \text{Li}_1(x_2^{-1}) \right] \right. \\
 &\quad \sum_{j_1=1}^{\infty} \sum_{k_1=1}^{\infty} \sum_{j_2=1}^{\infty} \sum_{k_2=1}^{\infty} \frac{k_1^2}{j_2(j_1 k_1 + j_2 k_2)^2} (x_1^{j_1} y_1^{k_1} - x_1^{-j_1} y_1^{-k_1}) (x_2^{j_2} y_2^{k_2} - x_2^{-j_2} y_2^{-k_2}) \\
 &\quad \left. \times (-q)^{j_1 k_1 + j_2 k_2} \right\}
 \end{aligned}$$

2) Part with mixed weight three and four: $E_{3;1}(w_j, -1; -q)$

- occurs as remainder of the $\log(-q)$ -terms in

$$S_{111}^{(1)}(2, t) = \tilde{S}_{111}^{(1)}(2, t) + F_1(t) S_{111}^{(0)}(2, t) \text{ and}$$

$$\tilde{S}_{111}^{(1)}(2, t) = c_1 \Psi_1 + c_2 \Psi_1 \log(-q) + \tilde{S}_{111, special}^{(1)}(2, t) \text{ which in principle cancel out}$$

the function $E_{3;1}$ results from an integration with respect to $d \log(q) = dq/q$ leading purely to terms of weight four because $\log(q)$ should be counted a weight two:

$$\int_0^q \text{ELi}_{n,m}(x, y; q') d \log(q') = \text{ELi}_{n+1; m+1}(x, y; q)$$

Final result for $S_{111}^{(0)}(4, t)$:

$$S_{111}^{(0)}(4, t) = \frac{1}{\mu^4} \tilde{L}_3^{(-1)}(2) S_{111}^{(1)}(2, t) + \frac{1}{\mu^4} \tilde{L}_3^{(0)}(2) S_{111}^{(0)}(2, t) + \tilde{R}$$

with $\tilde{L}_3^{(k)} = C_0^{(k)} + \sum_{i=1}^3 C_i^{(k)} m_i^2 \frac{\partial}{\partial m_i^2}$ and $S_{111}^{(0)}(2, t)$ and $S_{111}^{(1)}(2, t)$ containing the elliptic polylogarithms

Conclusions

- ϵ^0 -part of the sunrise integral in two space-time dimensions $S_{111}^{(0)}(2, t)$ expressible as sum of three **elliptic dilogarithms** with numbers as **arguments** which are the **images of the intersection points** of the elliptic curve and the integration region under a chain of mappings between the different representations of the elliptic curve
- ϵ^0 -part in four space-time dimensions $S_{111}^{(0)}(4, t)$ depends on the solution in $D = 2$ dimensions denoted by $S_{111}^{(0)}(2, t)$ and $S_{111}^{(1)}(2, t)$, mass derivatives thereof and simpler terms

Example of the calculation of an elliptic polylogarithm: Li_1

Consider the generating series where u^{-1} is chosen such that the convergence is ensured

$$E(z; u) = \sum_{m \in \mathbb{Z}} u^m \text{Li}_1(q^m z)$$

for $m \ll 0$: $\xrightarrow{\text{asymptotic}} u^m \log(q^m z)$ (bounded for $u > 1$)

for $m \gg 0$: $\rightarrow u^m q^m z$ (bounded for $u < |q|^{-1}$)

\Rightarrow absolute convergent for $1 < u < |q|^{-1}$ with pole at $u = 1$

change of variables: $u = e^{2\pi i \alpha}$, $z = e^{2\pi i \xi}$ implies a pole at $\alpha = 0$ ($\hat{=} u = 1$)
regularise function

$$E^{\text{reg}}(\xi, \alpha) = E(\xi, \alpha) - \frac{1}{\alpha}$$

Compute Taylor expansion of E^{reg} around $\alpha = 0$; coefficients yield multivalued functions on a punctured allpitic curve

[Brown, Levin, 2013]