



# $\epsilon$ -Factorization for Calabi–Yau Integrals

Banana Integrals at three, four, five, six loops, and beyond...

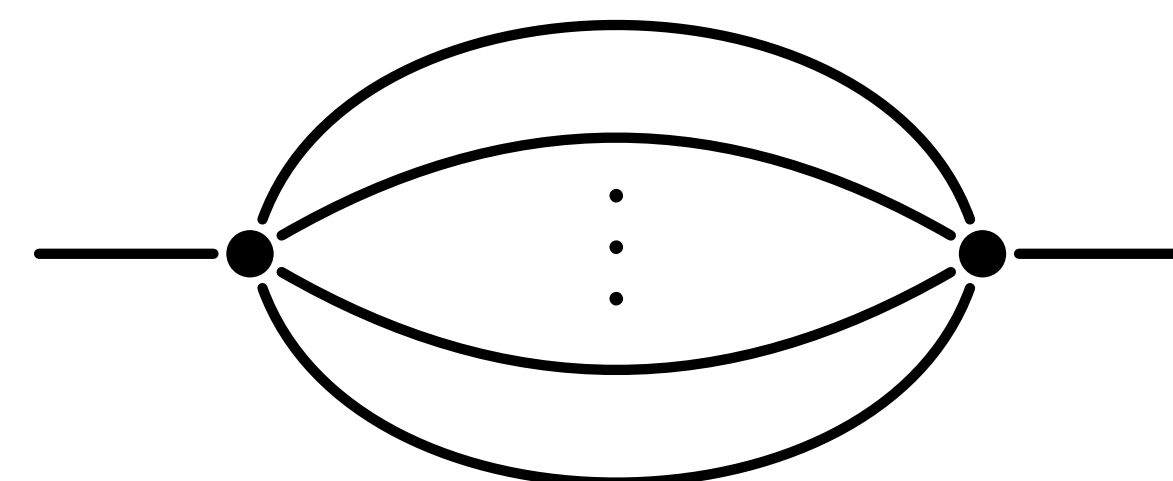
Sebastian Pögel, University of Mainz  
QCD meets Gravity 2022, Zürich  
15th December 2022

Work in collaboration with Xing Wang and Stefan Weinzierl

2207.12893 (JHEP 09 (2022) 062)

2211.04292

2212.xxxxxx (to appear next week)



# Feynman Integrals

## The Ubiquitous

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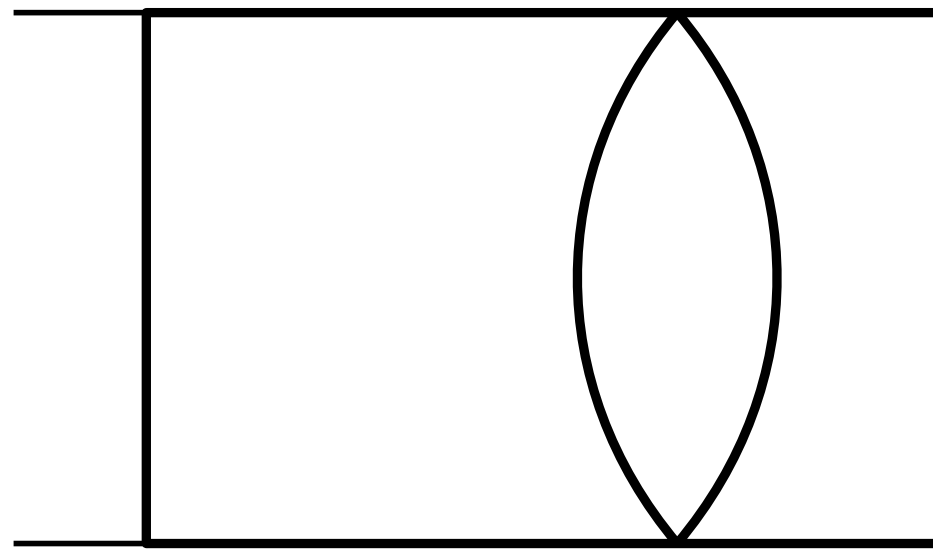
**An essential ingredient in both**

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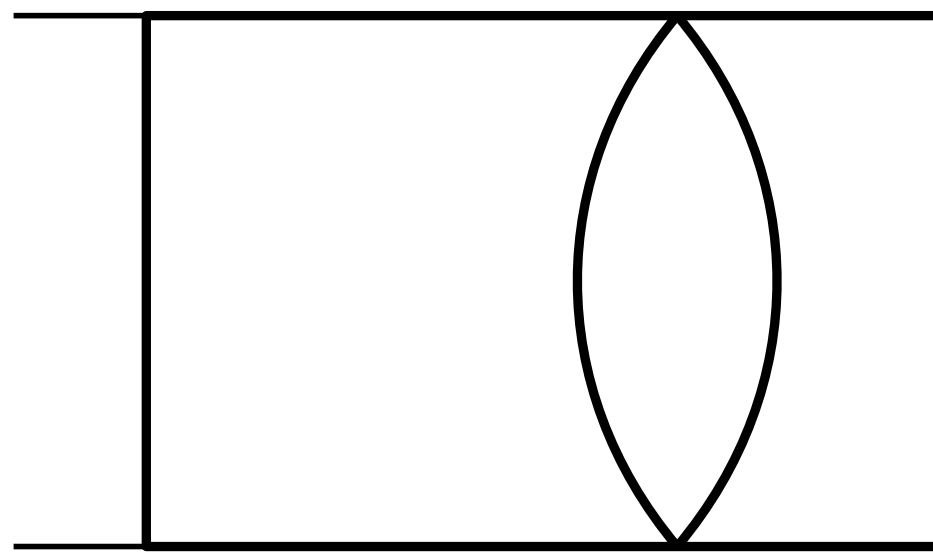


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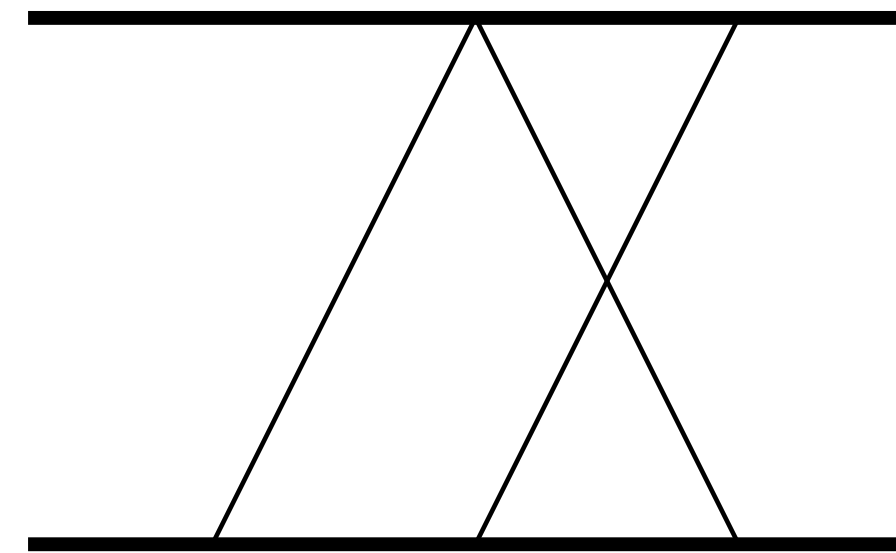
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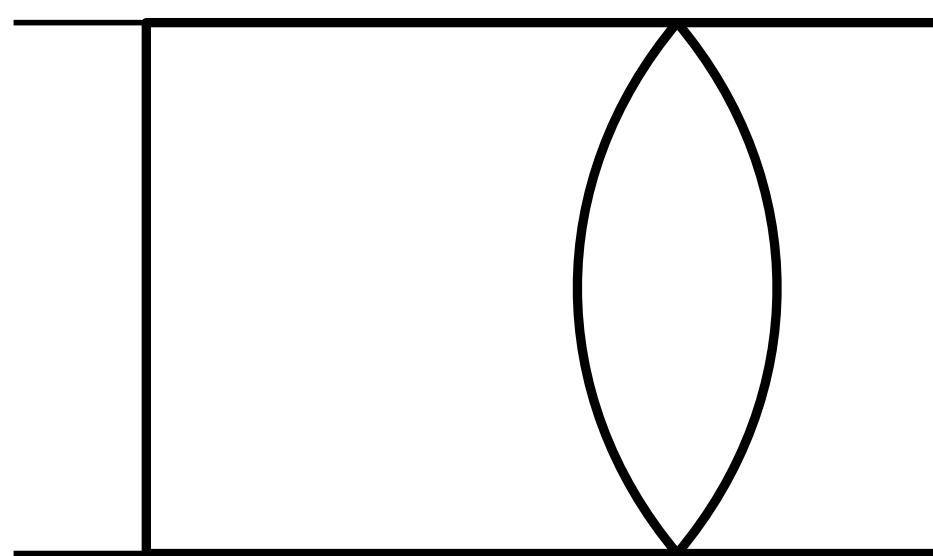


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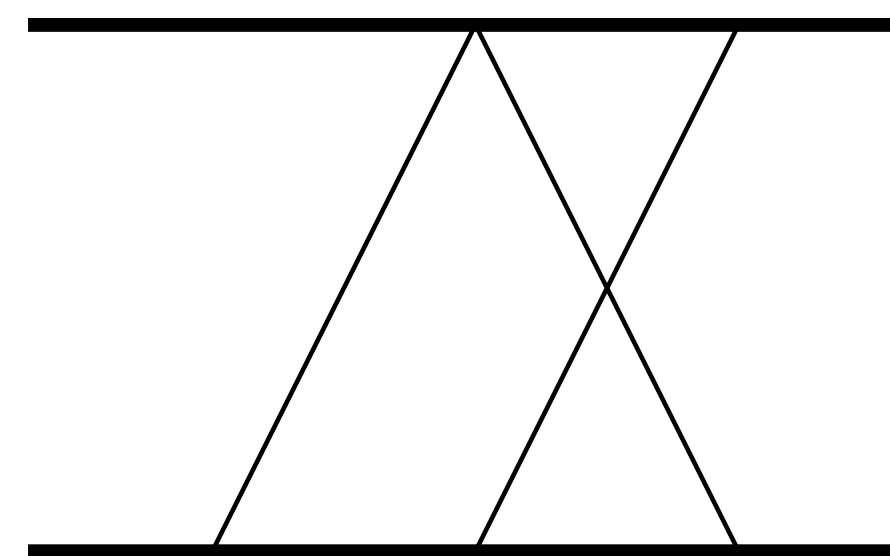
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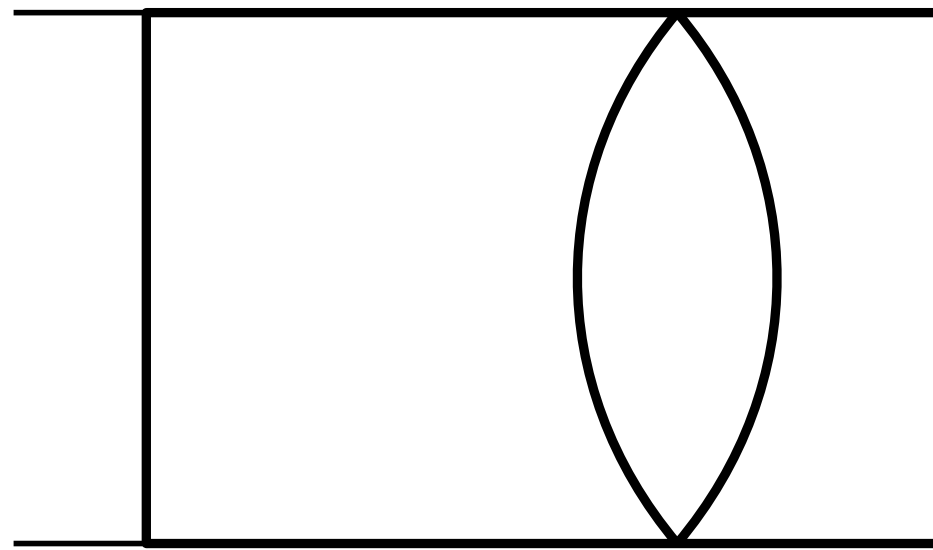
See Christoph's talk

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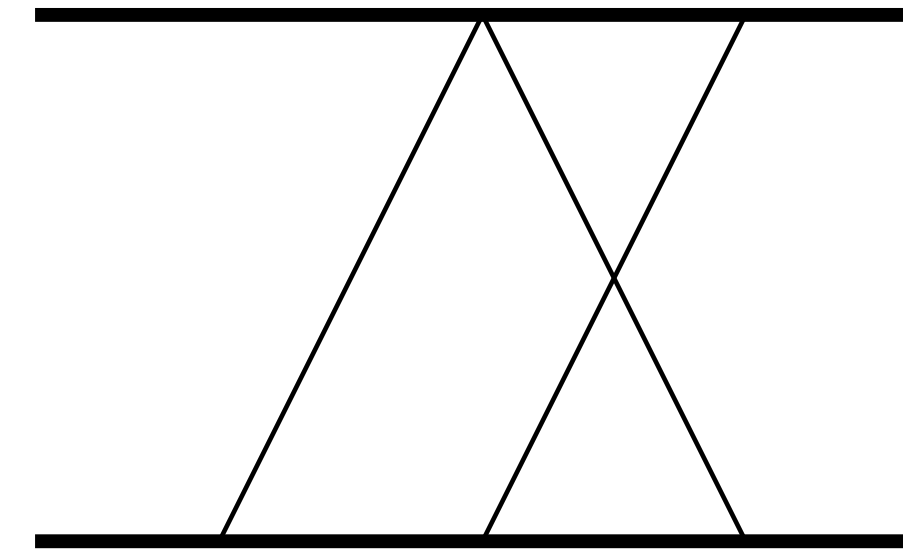
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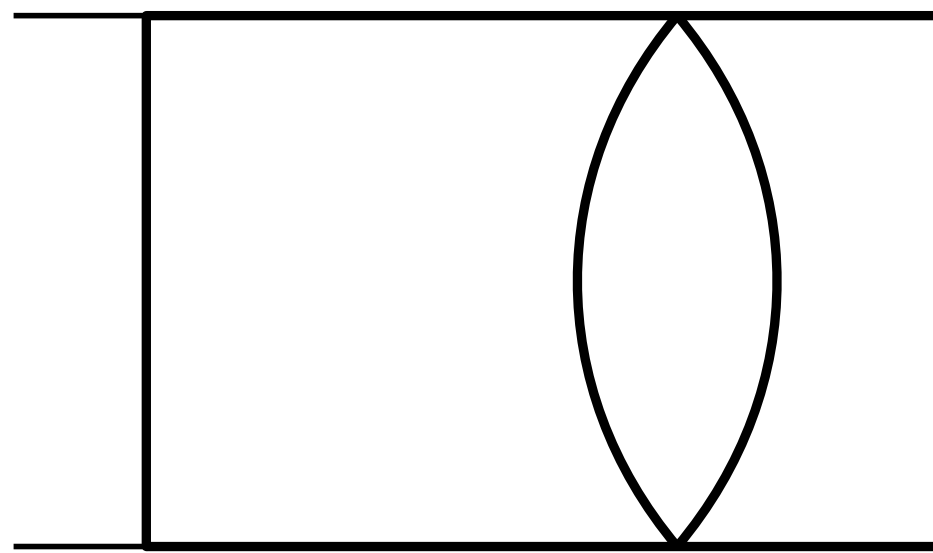
**Integrals associated to geometries**  
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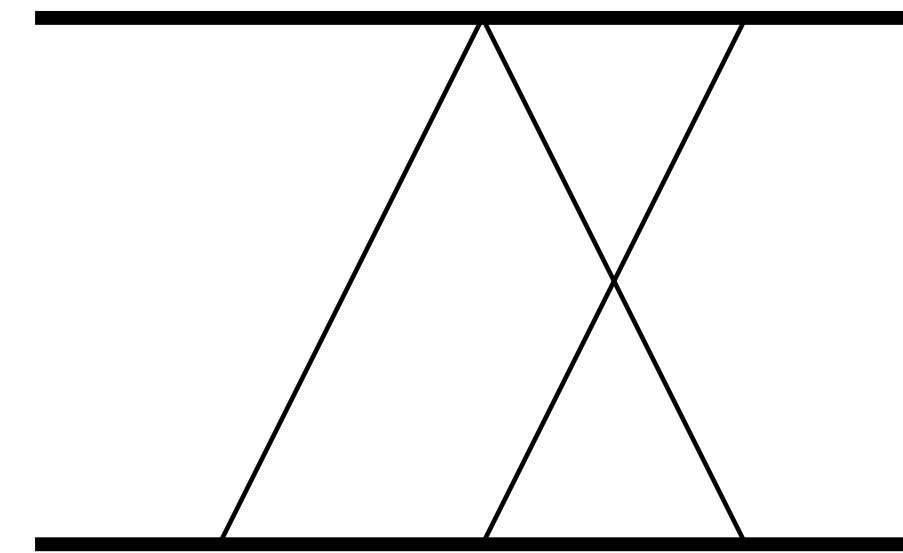
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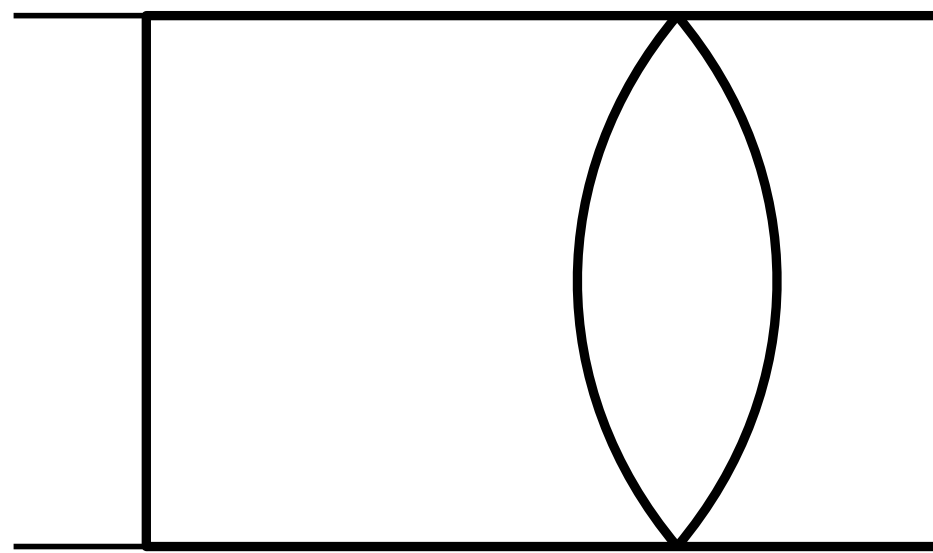


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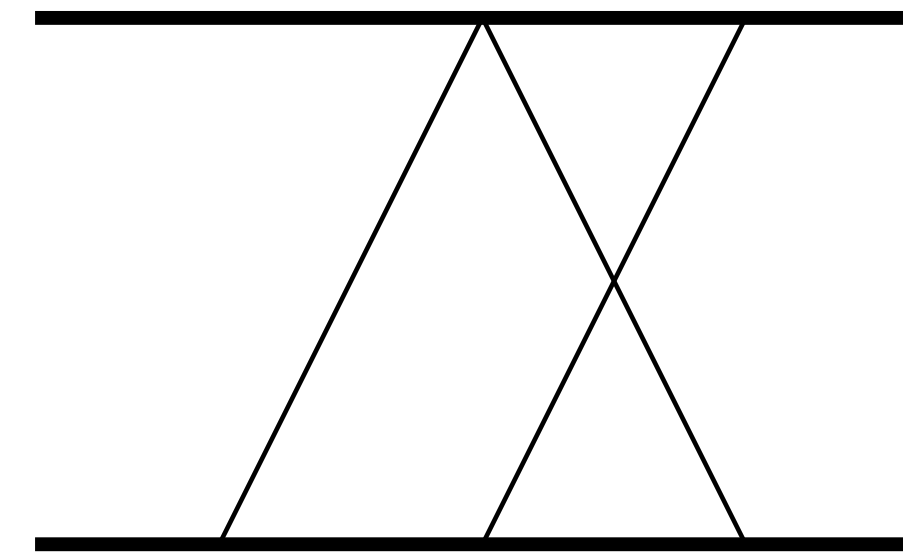
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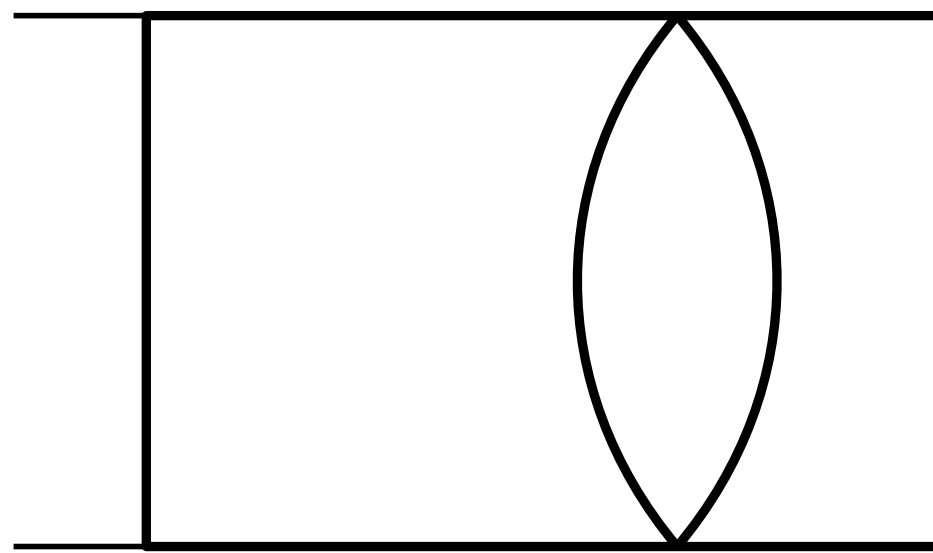
Elliptic Integrals, modular forms, EMPLs

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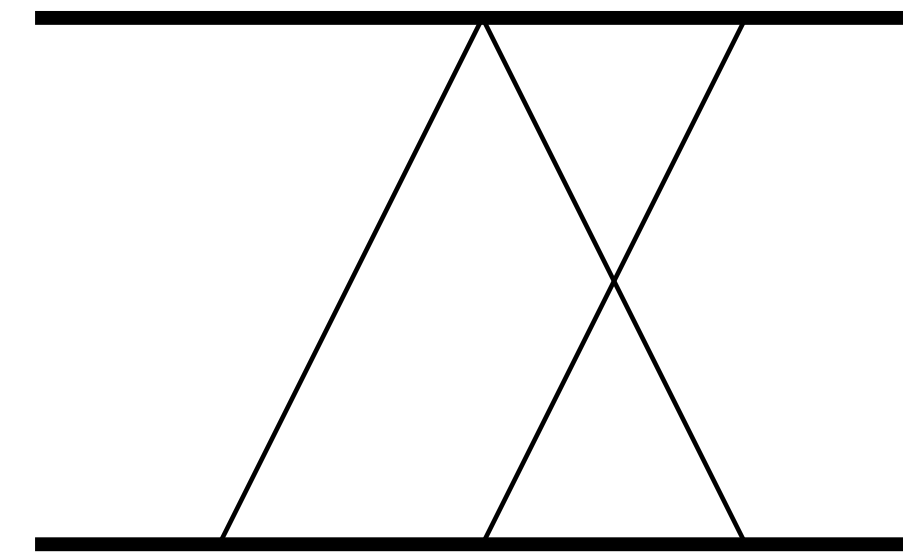
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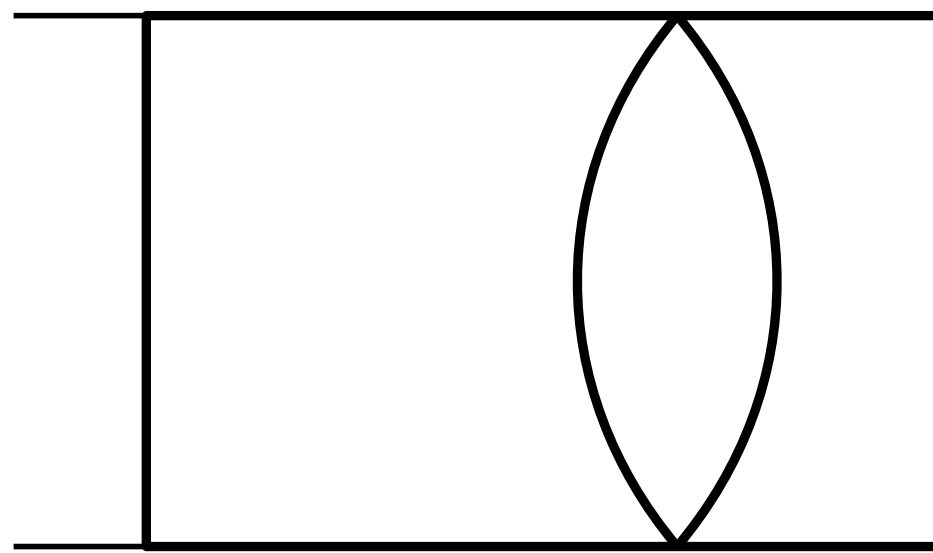
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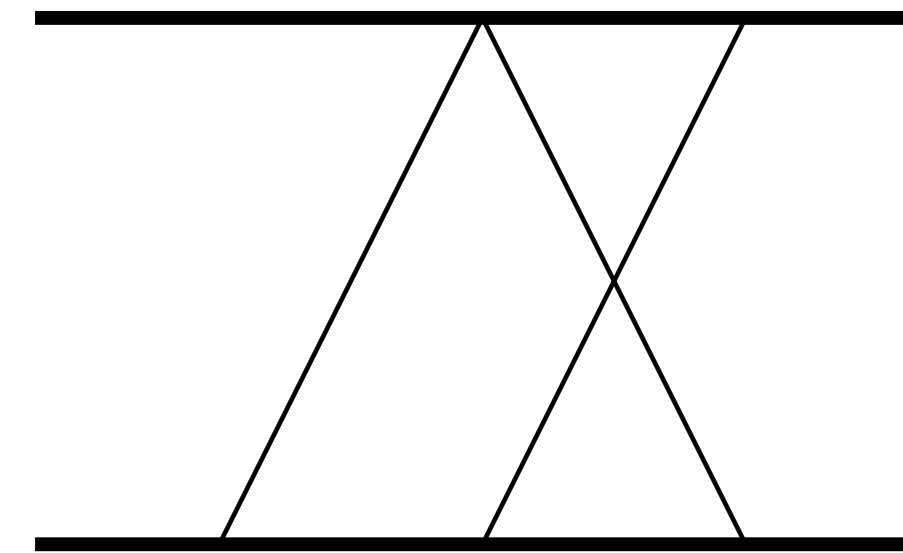
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What comes **beyond elliptics?**

**Calabi–Yau geometries**  
(at least one option)

# Fantastic Calabi–Yaus

and where to find them

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$$I \sim \int \prod d\alpha_i \alpha_i^{\nu_i-1} \frac{U^{\nu-(\ell+1)D/2}}{F^{\nu-\ell D/2}}$$

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**Maximal Cuts**

$$\text{MaxCut } I \sim \int \frac{d\alpha_1 \dots d\alpha_n}{\sqrt{P(\alpha_1, \dots, \alpha_n)}}$$

**Hypersurface in weighted projective space**

[Bourjaily, McLeod, Vergu, Volk, von Hippel, Wilhelm, '20]

$$[1 : \alpha_1 : \dots : \alpha_n : y] \in \mathbb{WP}^{1,1,\dots,1,(n+1)}$$

$$y^2 = P(\alpha_1, \dots, \alpha_n) \quad \text{with} \quad \deg P = 2(n+1)$$

**Codimension 1 = Dimension n**

# Calabi–Yaus: “A (bounded) bestiary”

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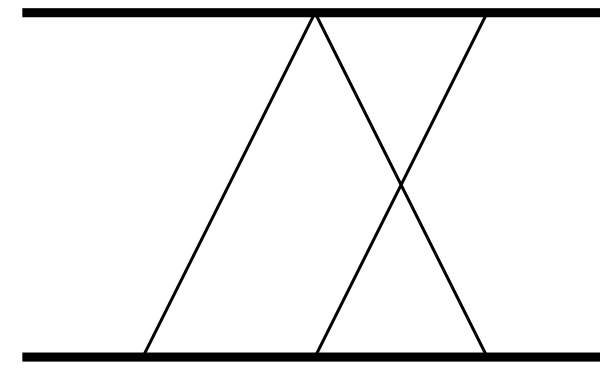
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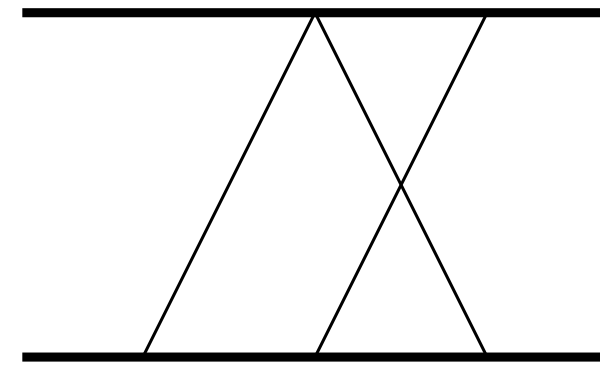


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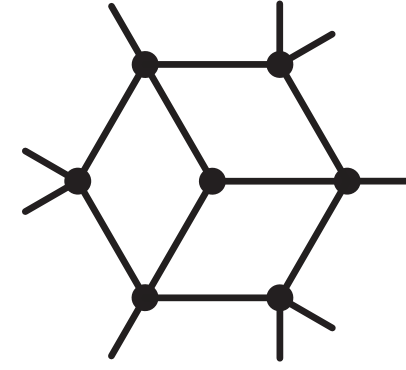
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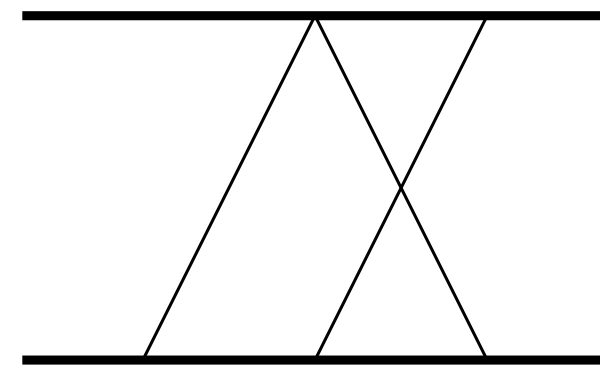


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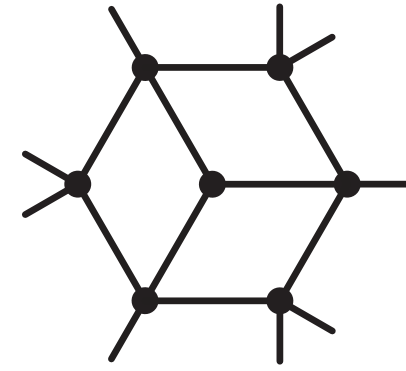
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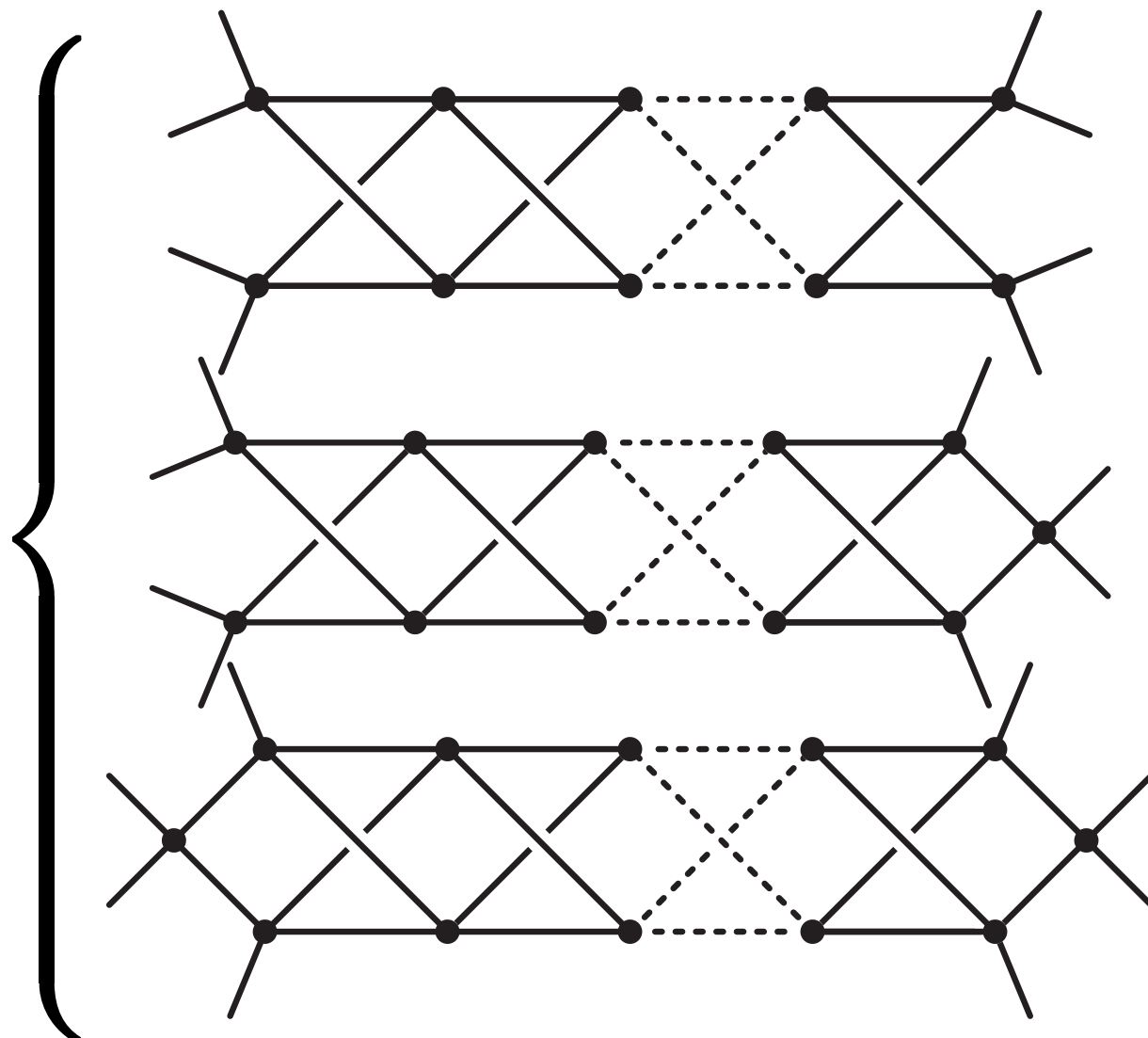
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$n = 2(\ell - 1)$

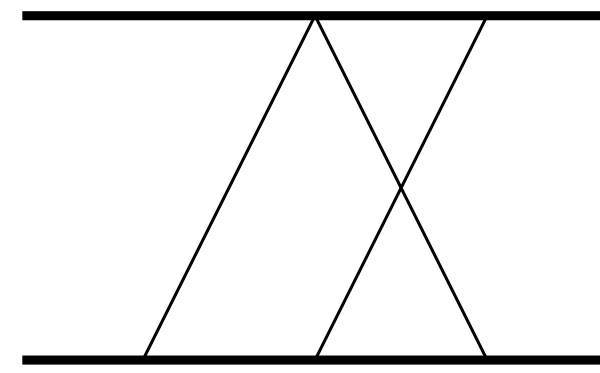


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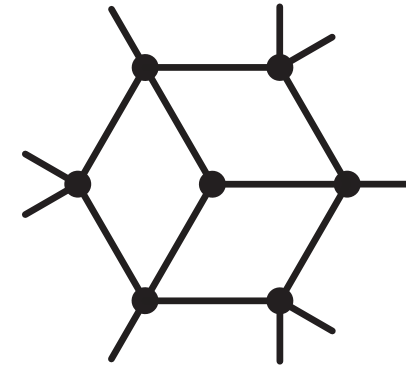
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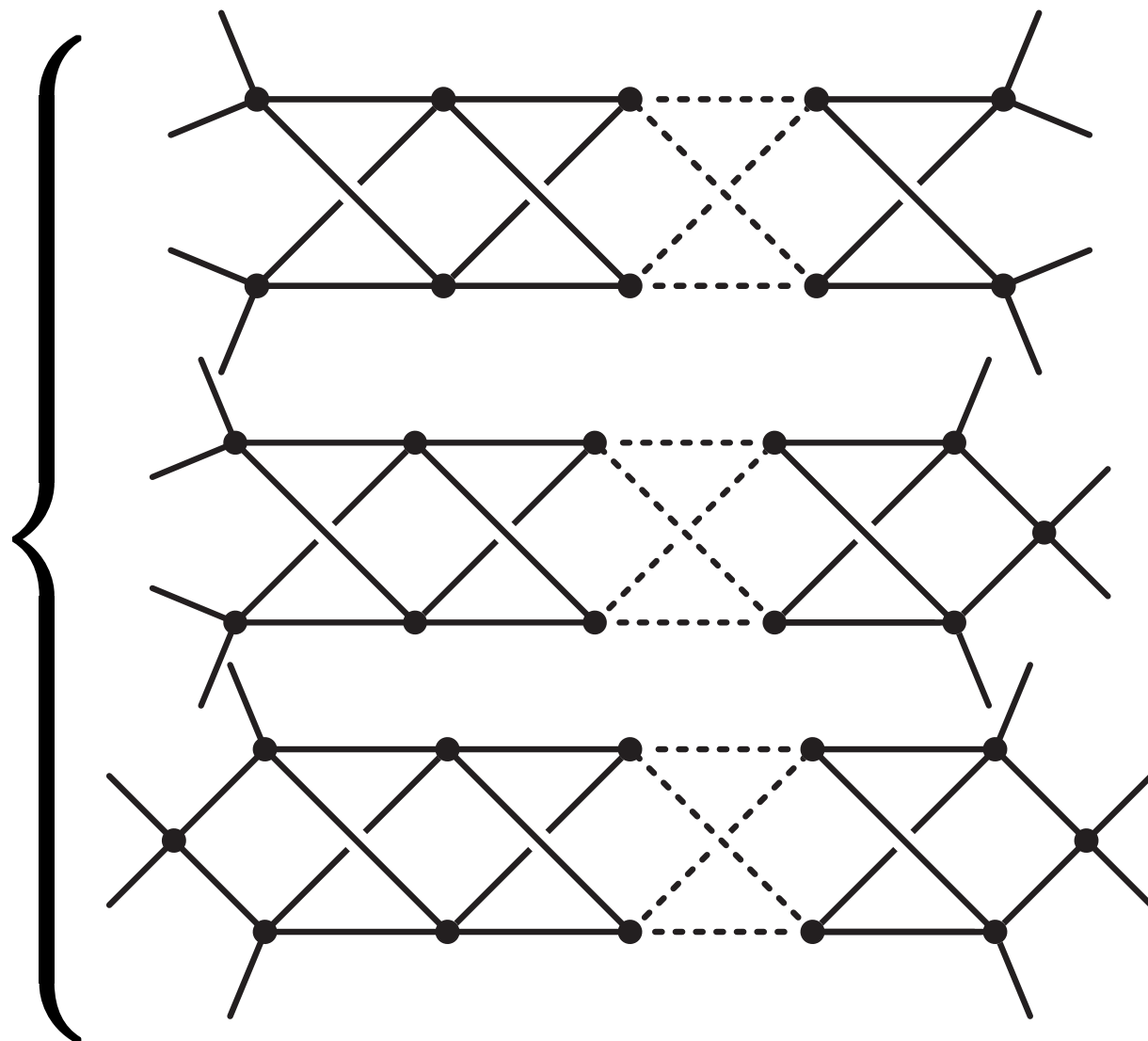
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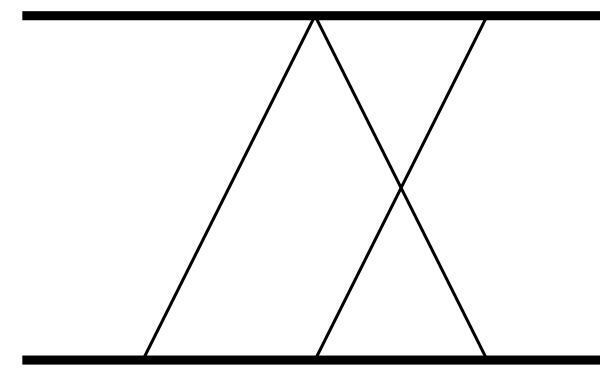


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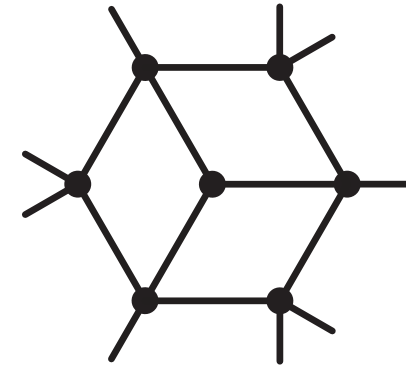
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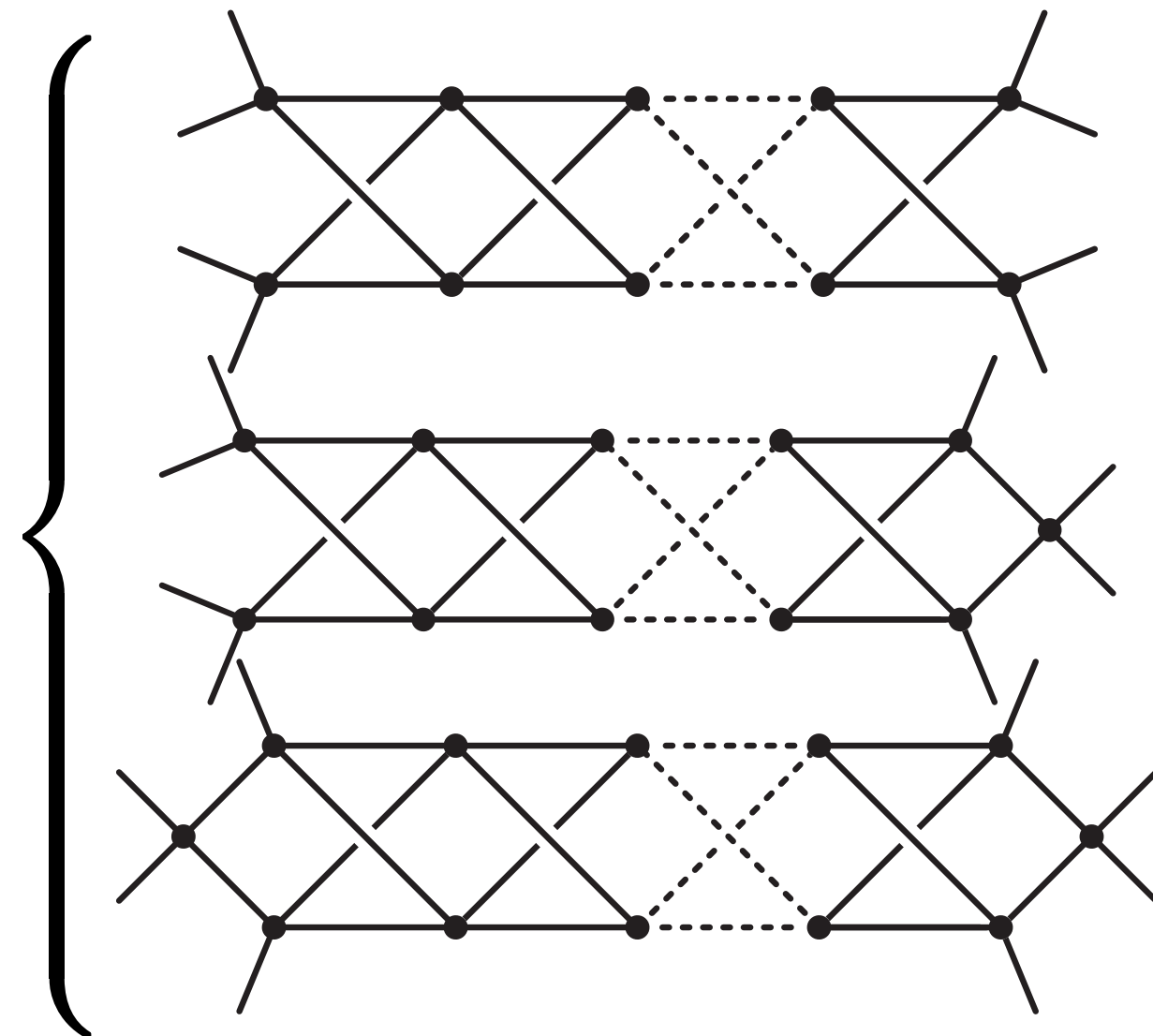


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**Simplest Example:**

$n = 2(\ell - 1)$



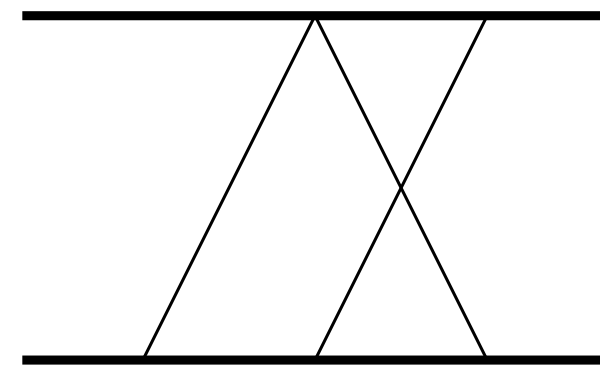
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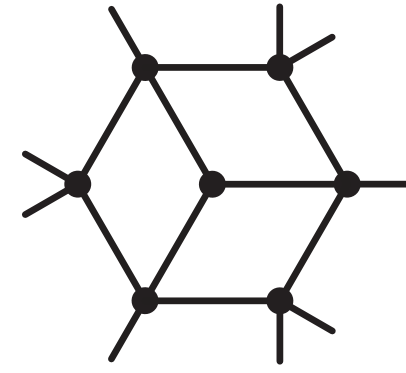
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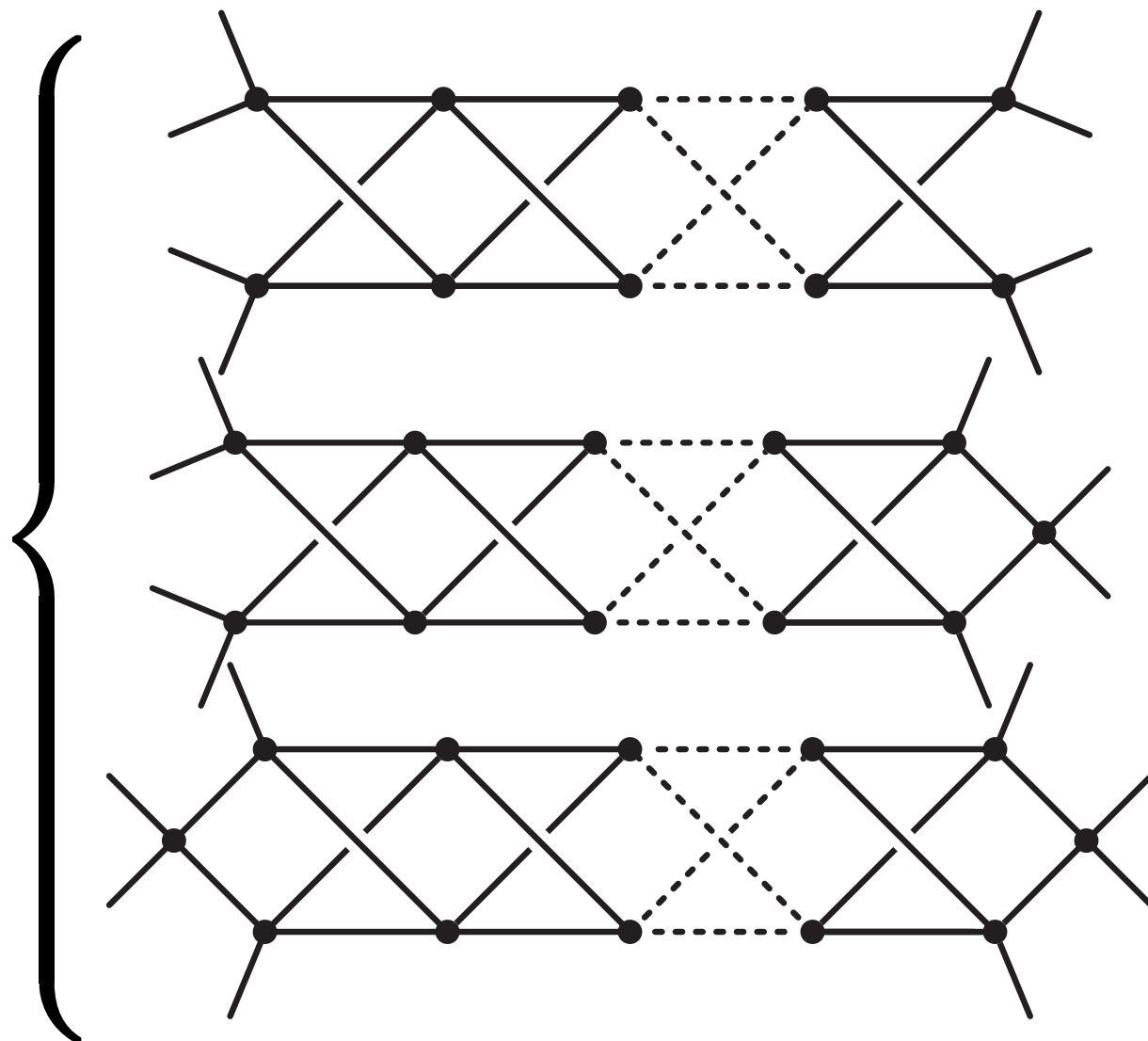
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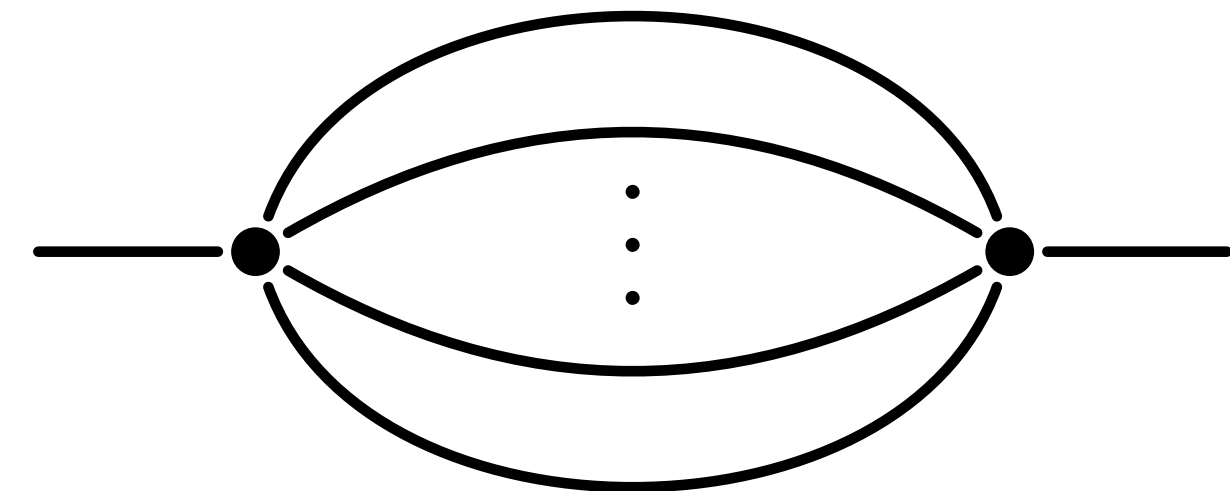


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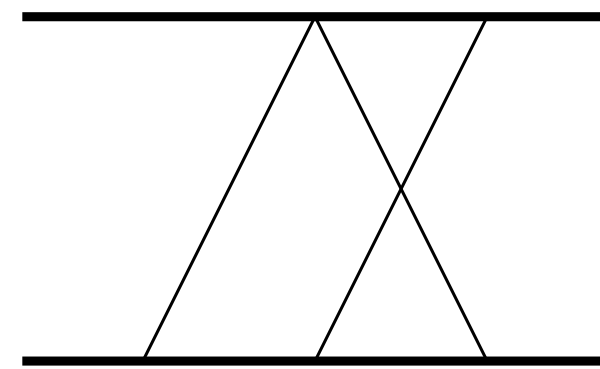


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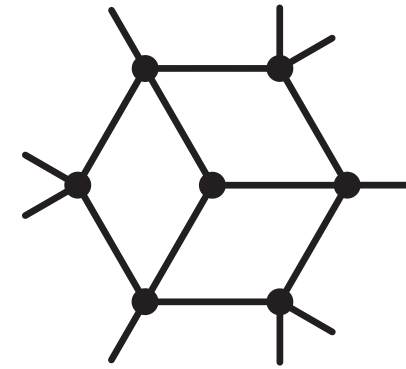
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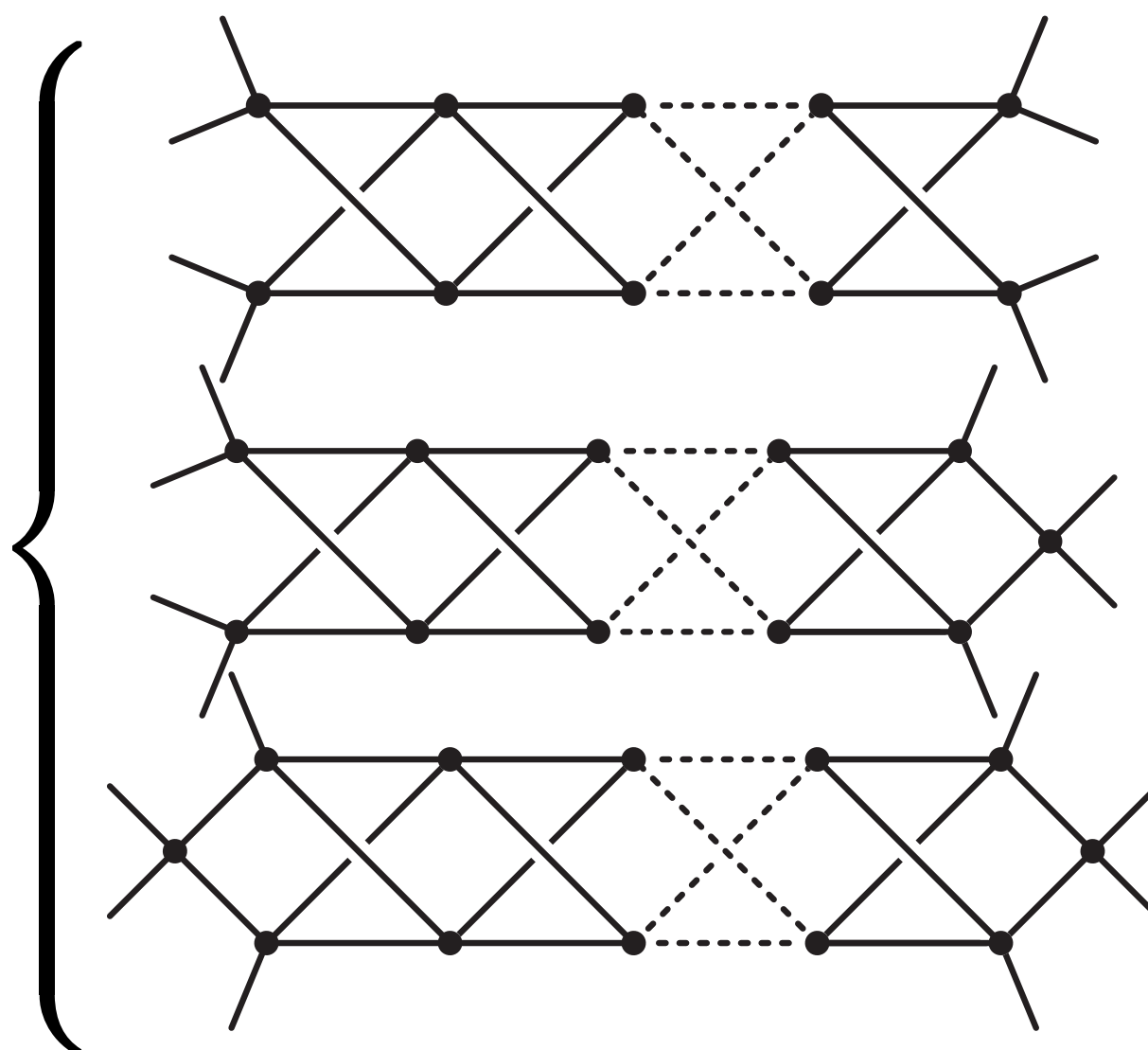
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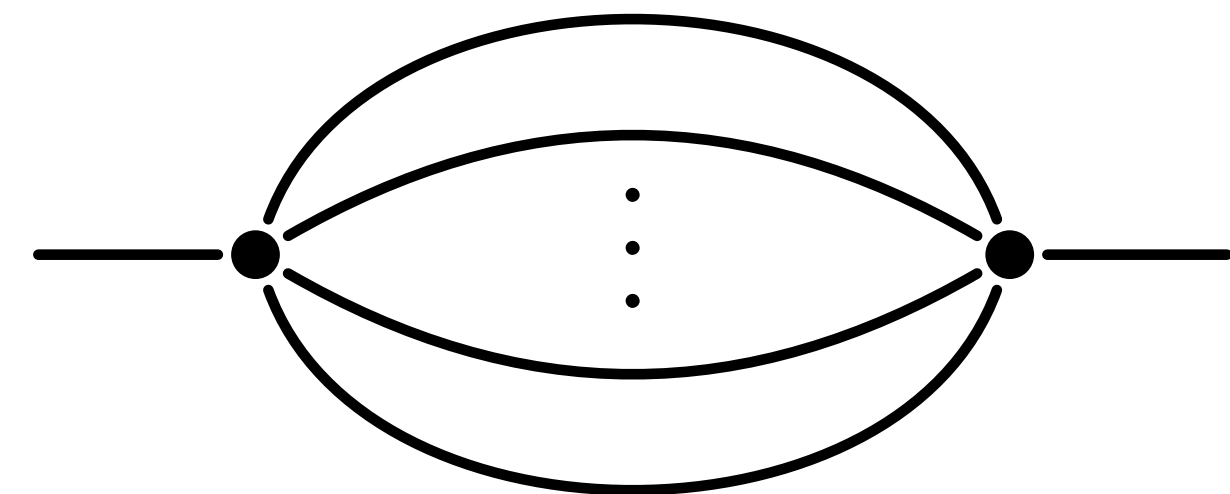


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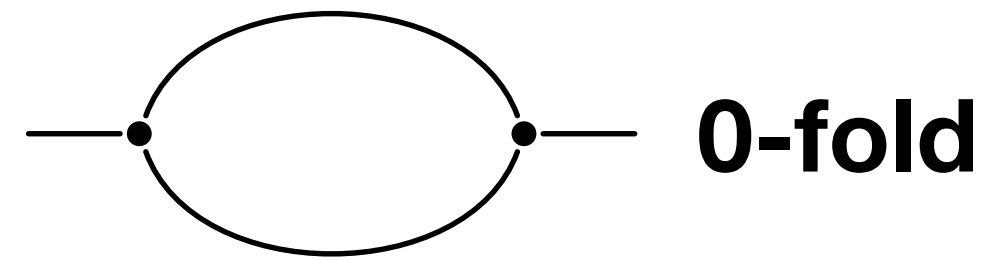
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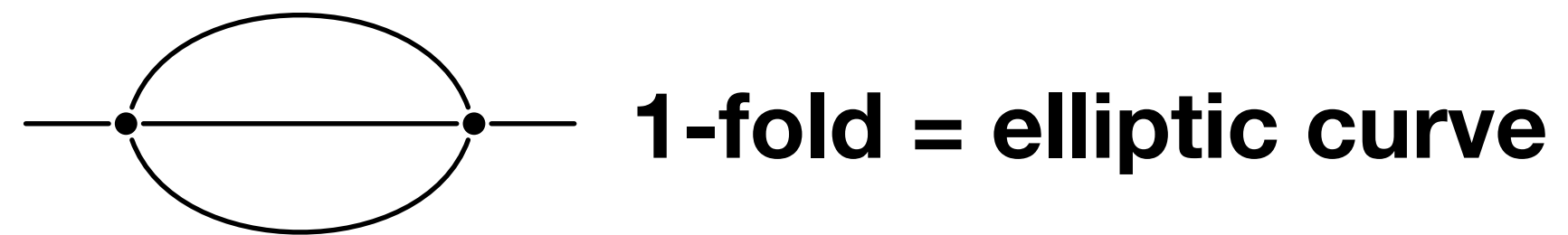
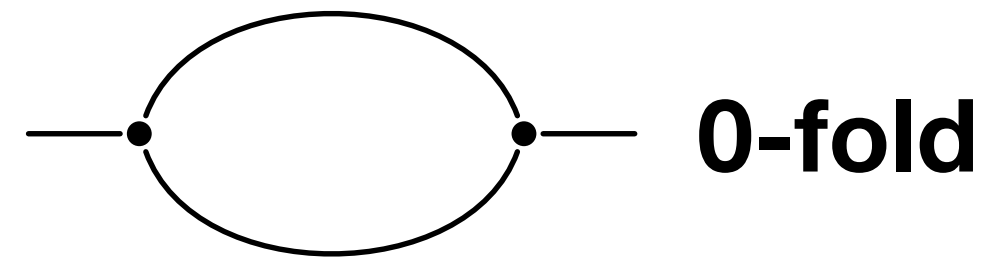
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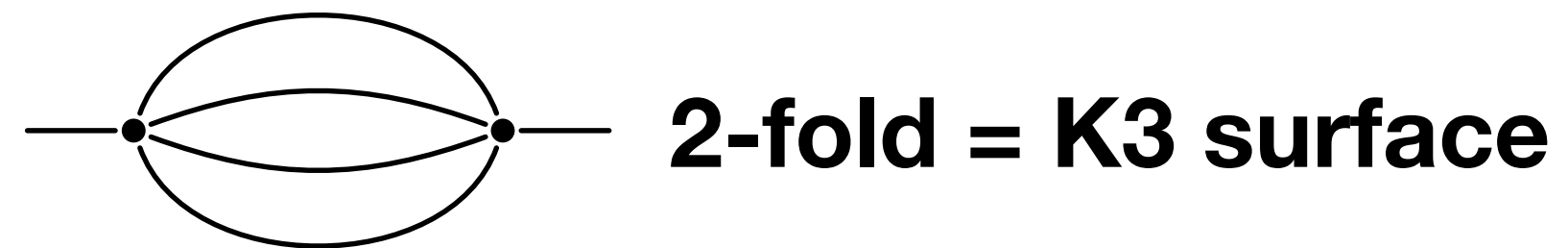
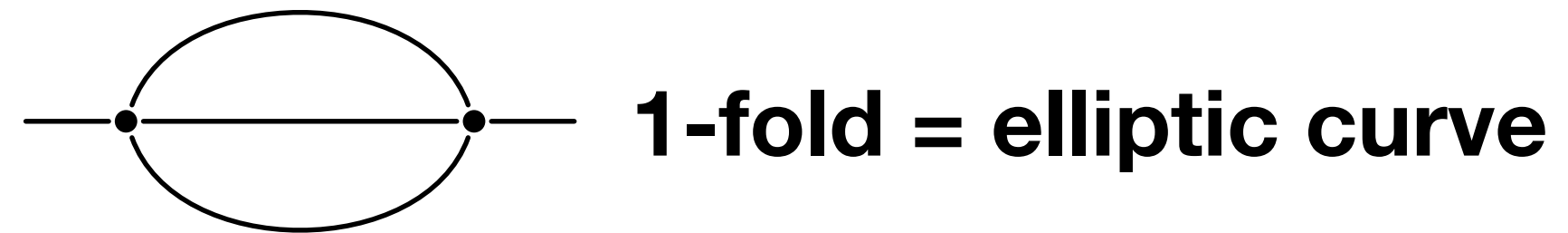
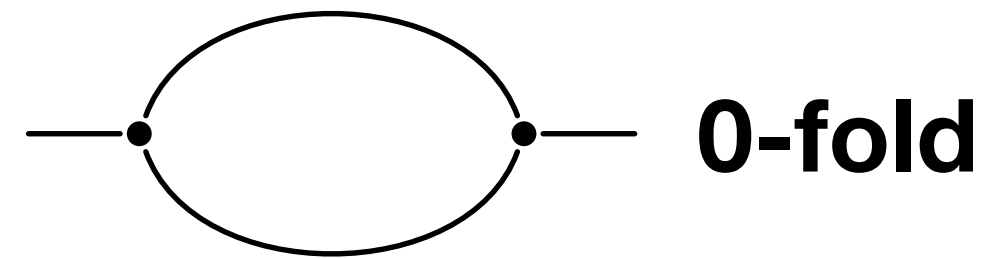
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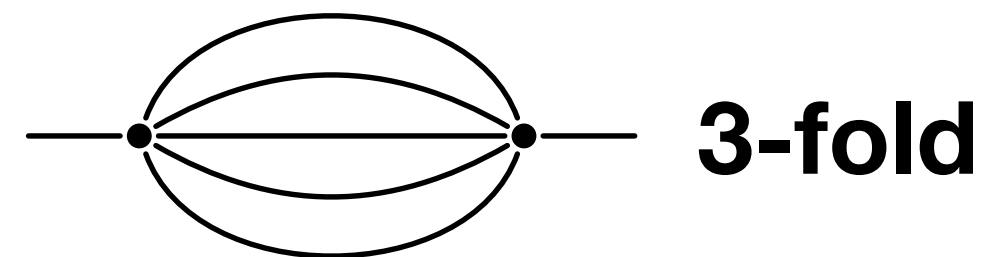
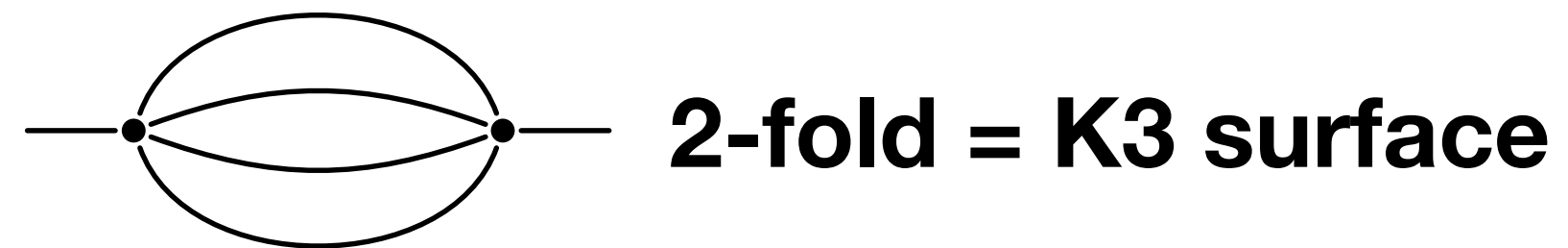
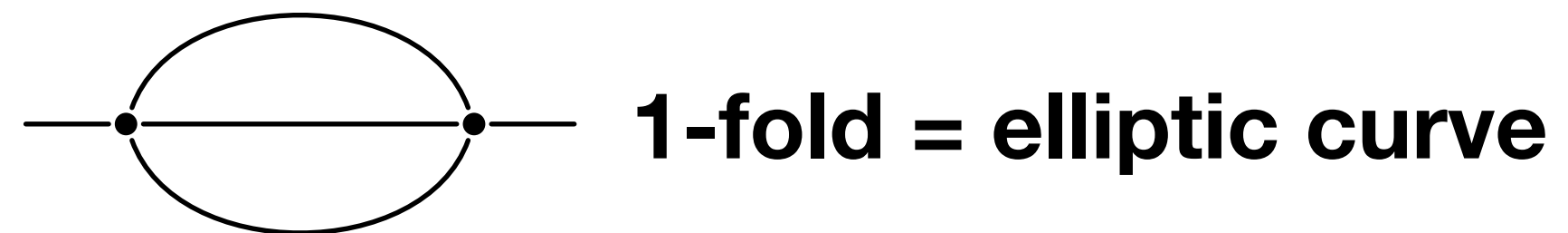
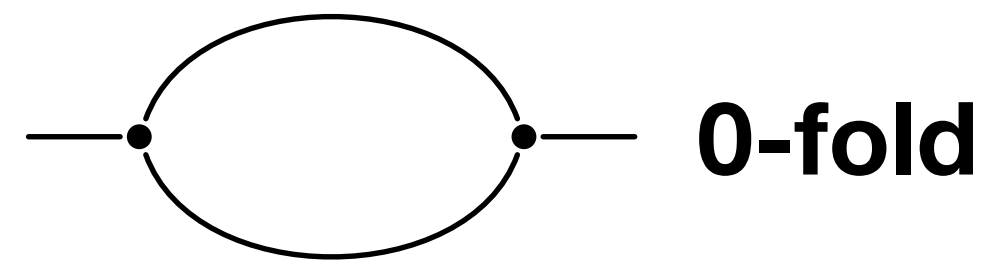
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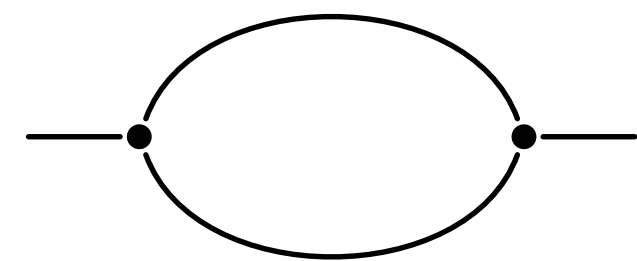
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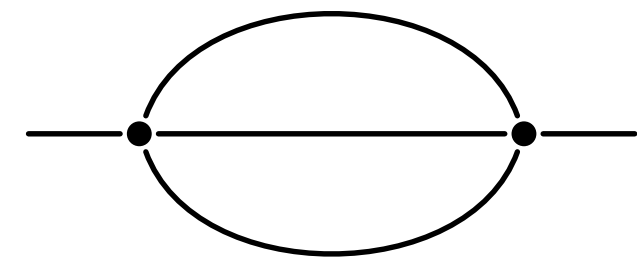
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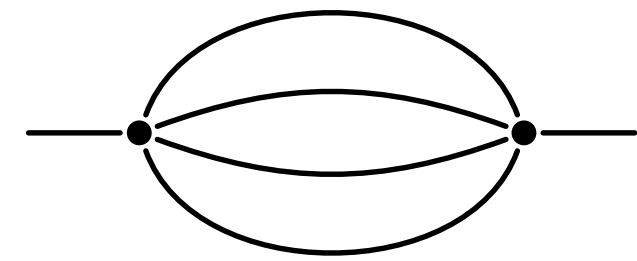
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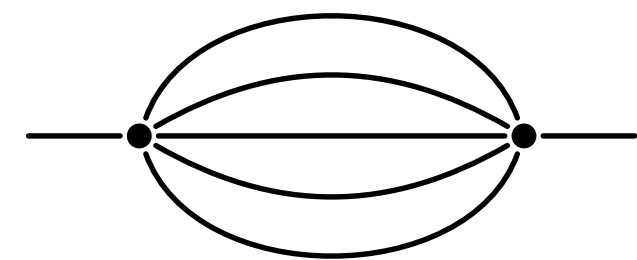
**0-fold**



**1-fold = elliptic curve**

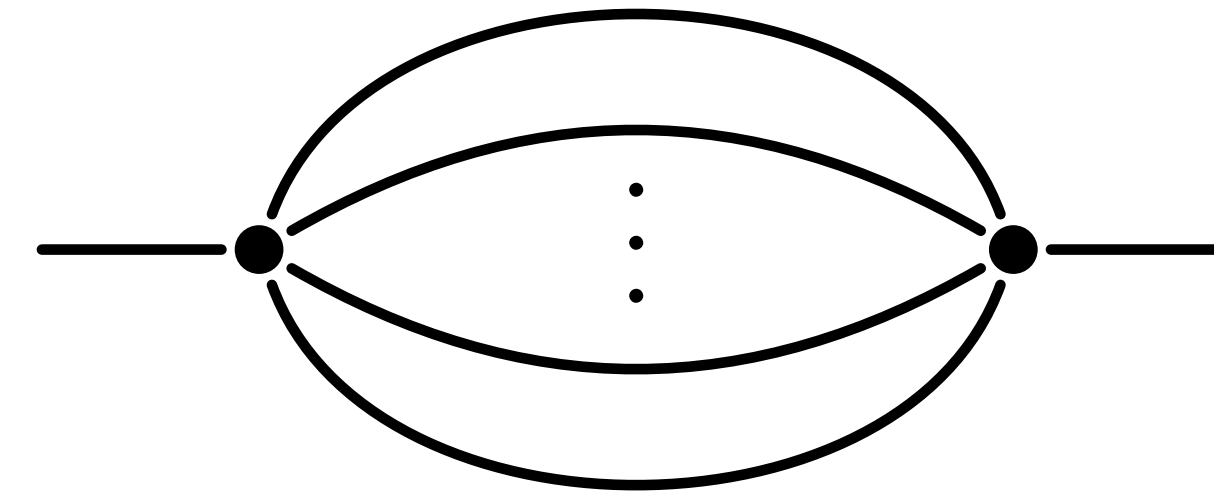


**2-fold = K3 surface**



**3-fold**

⋮



**$\ell$ -loop Banana integral**

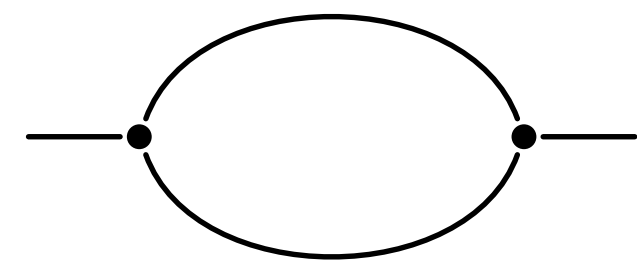
$\hat{=}$

**$(\ell - 1)$ -fold Calabi–Yau manifold**

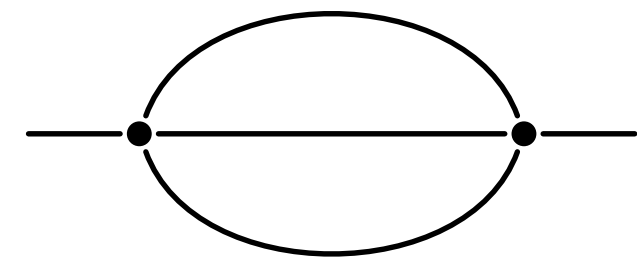
$\ell$ -loop banana program [Bönisch, Duhr, Klemm, Nega, Safari; Kreimer; Forum, von Hippel]

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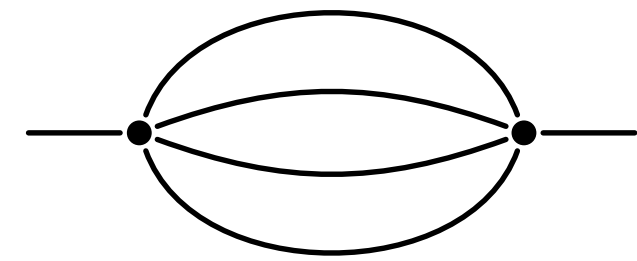
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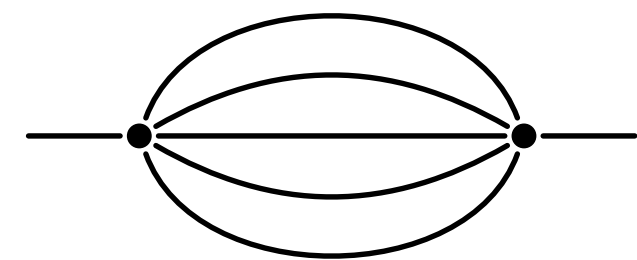
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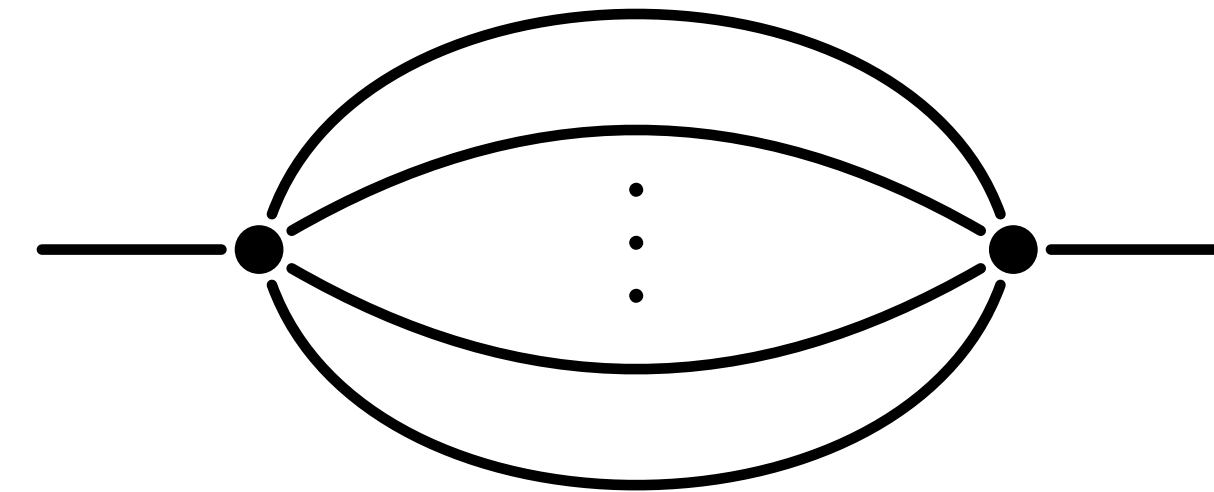


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**Simplification: Equal-mass  $\rightarrow$  single scale**

**Kinematic variable**

$$x = \frac{p^2}{m^2} \quad y = -\frac{m^2}{p^2}$$



Obtain  $dI = \varepsilon AI$  [1304.1806]

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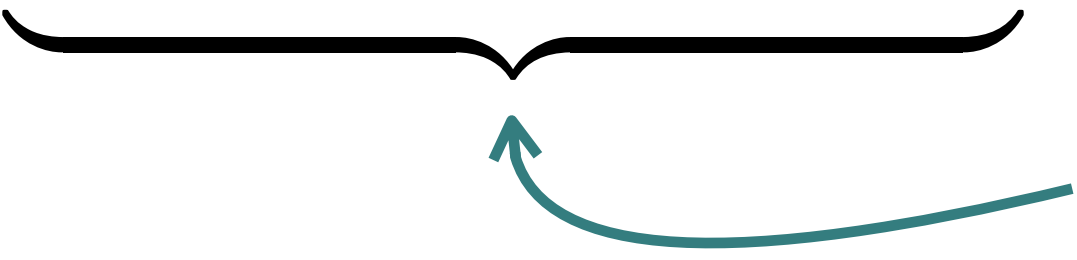


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Analytic understanding  
and/or  
fast numerical evaluation




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Given boundary value  $I_0$

Can then trivially evaluated at **any order in  $\varepsilon$** :  $I = \mathbb{P} \exp \left( \varepsilon \int A \right) I_0$



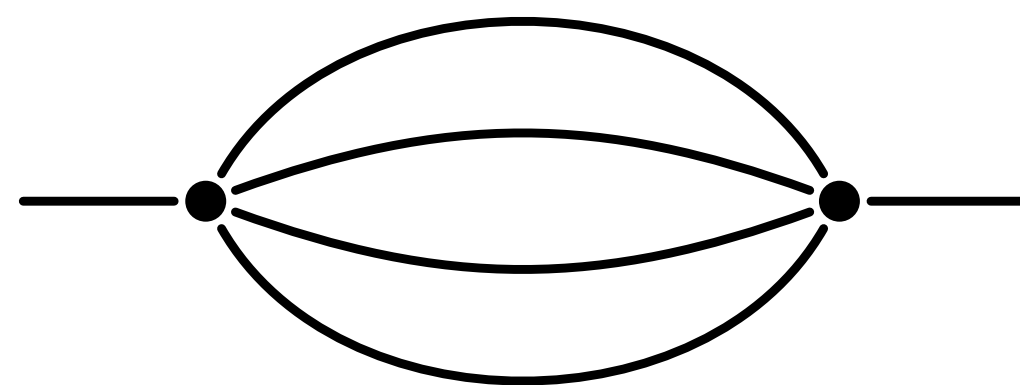
**Part 1**

**Part 2**

# Part 1

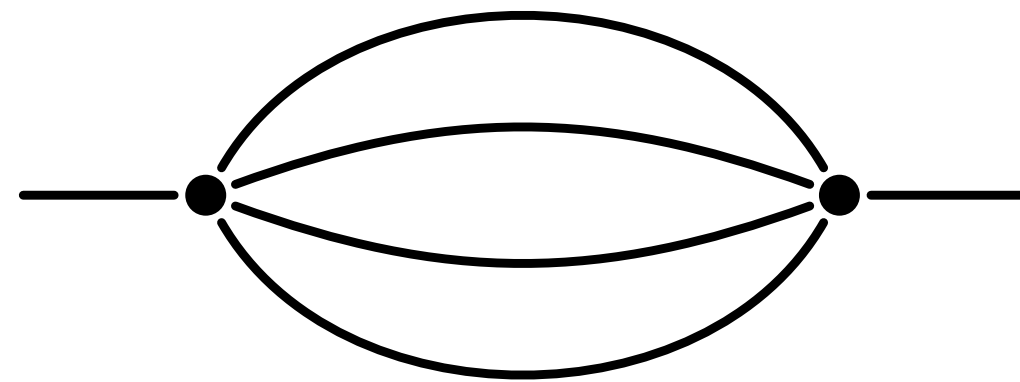
# Part 2

Three-loop Banana



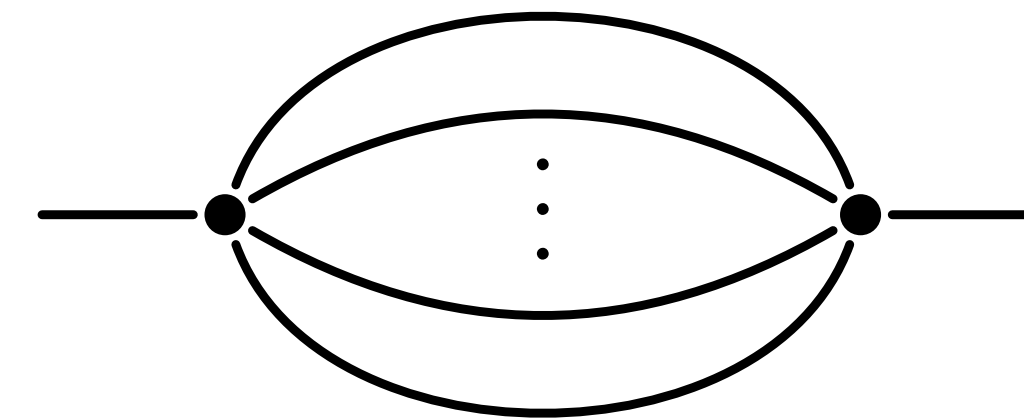
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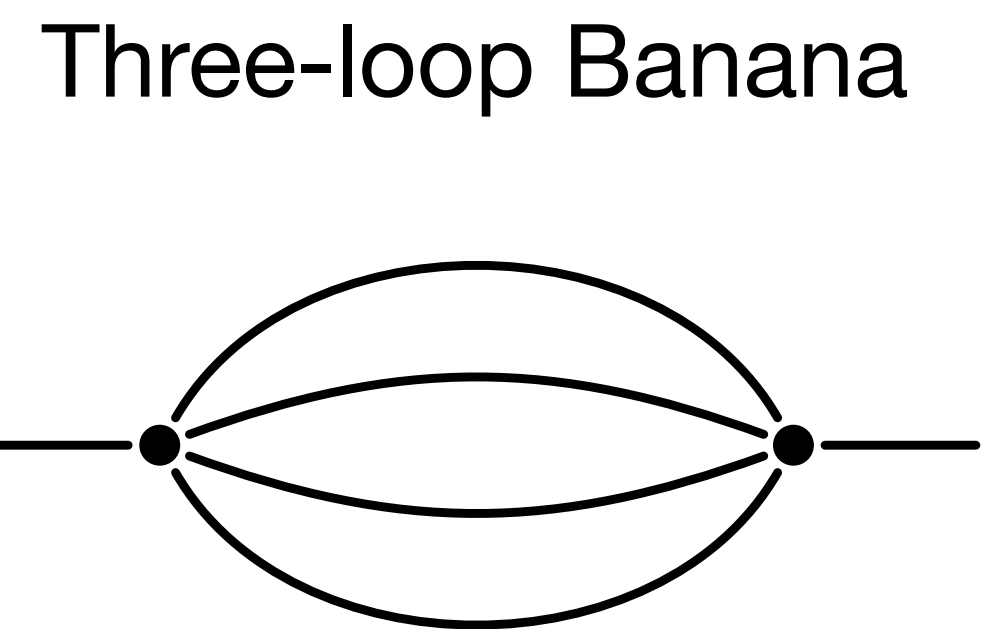


# Part 2

( $\geq$ Four)-loop Banana



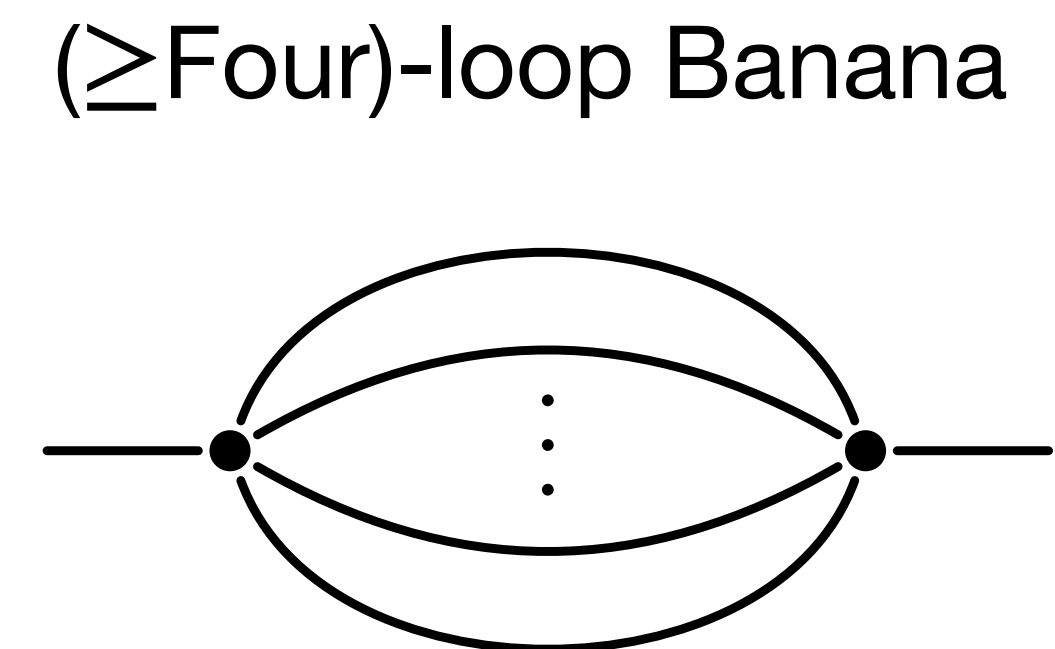
# Part 1



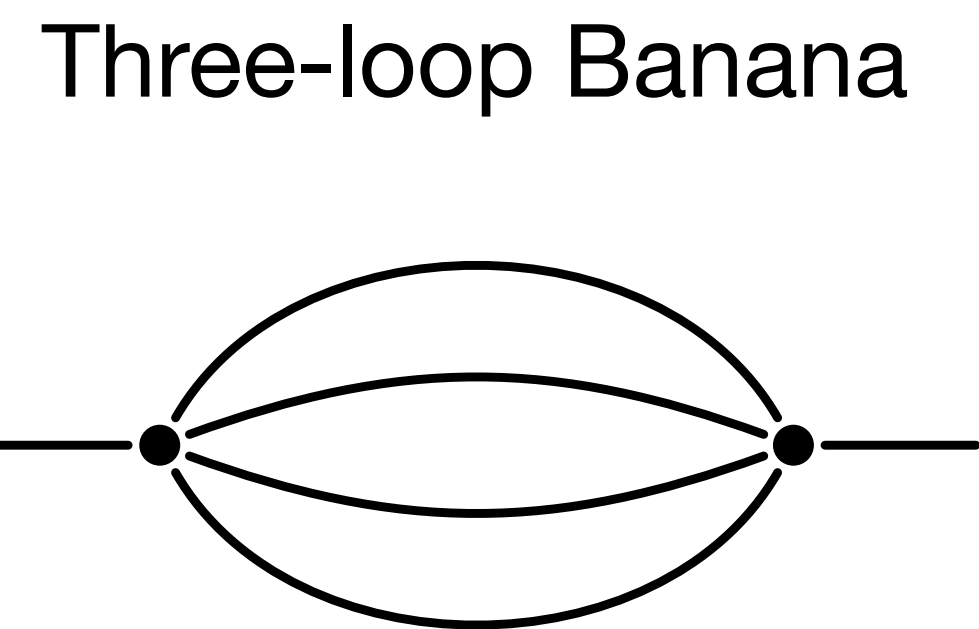
“Trivial” Calabi–Yaus  
*Essentially elliptic*

2207.12893

# Part 2



# Part 1

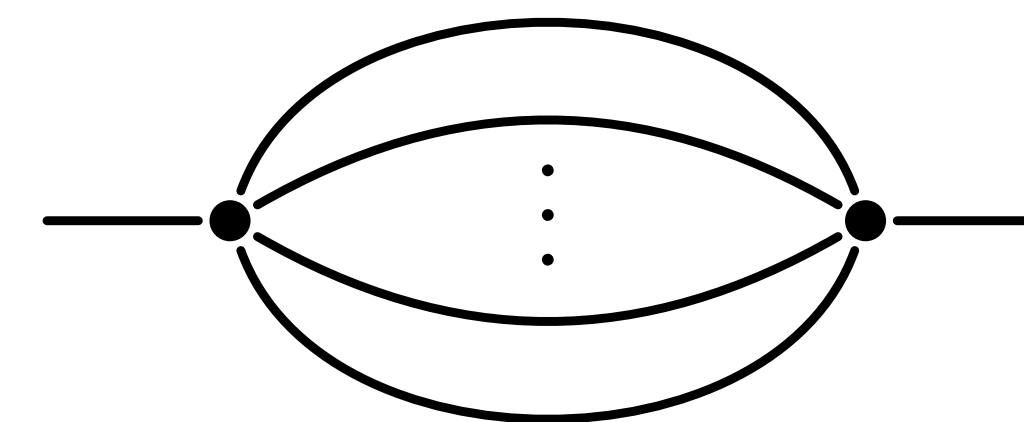


“Trivial” Calabi–Yaus  
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2207.12893

# Part 2

( $\geq$ Four)-loop Banana



“Non-trivial” Calabi–Yaus  
Non-elliptic

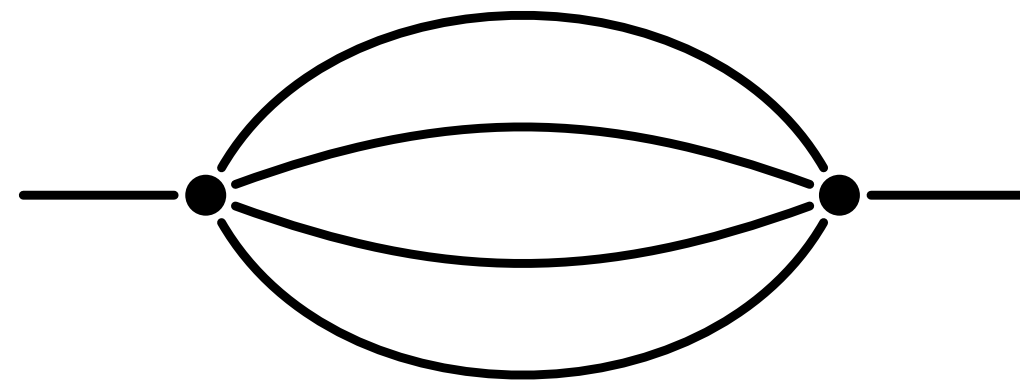
2211.04292

2212.xxxxxx



# Part 1

Three-loop Banana

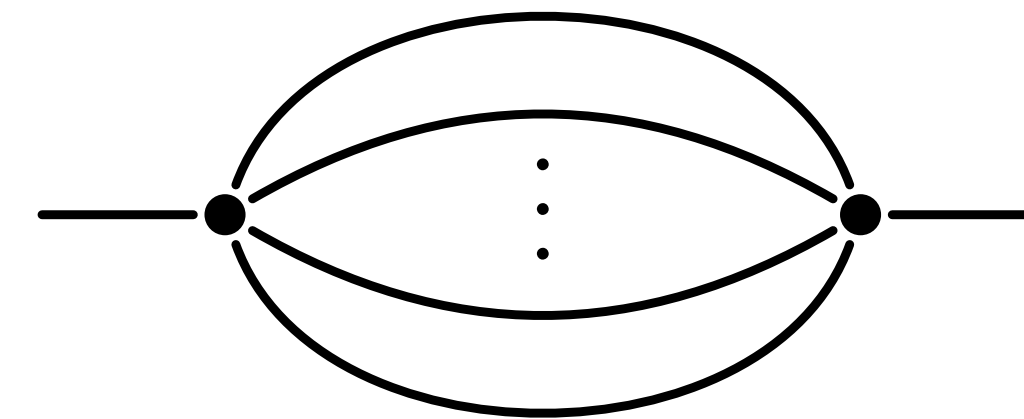


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# Part 2

( $\geq$ Four)-loop Banana



“Non-trivial” Calabi–Yaus  
Non-elliptic

2211.04292

2212.xxxxxx

# The Three-Loop Banana Integral

Simplest example of Feynman integral **beyond elliptic**:

**Calabi–Yau 2-fold**

**Equal-mass case: closely connected to sunrise integral**

## Extensively studied in the past:

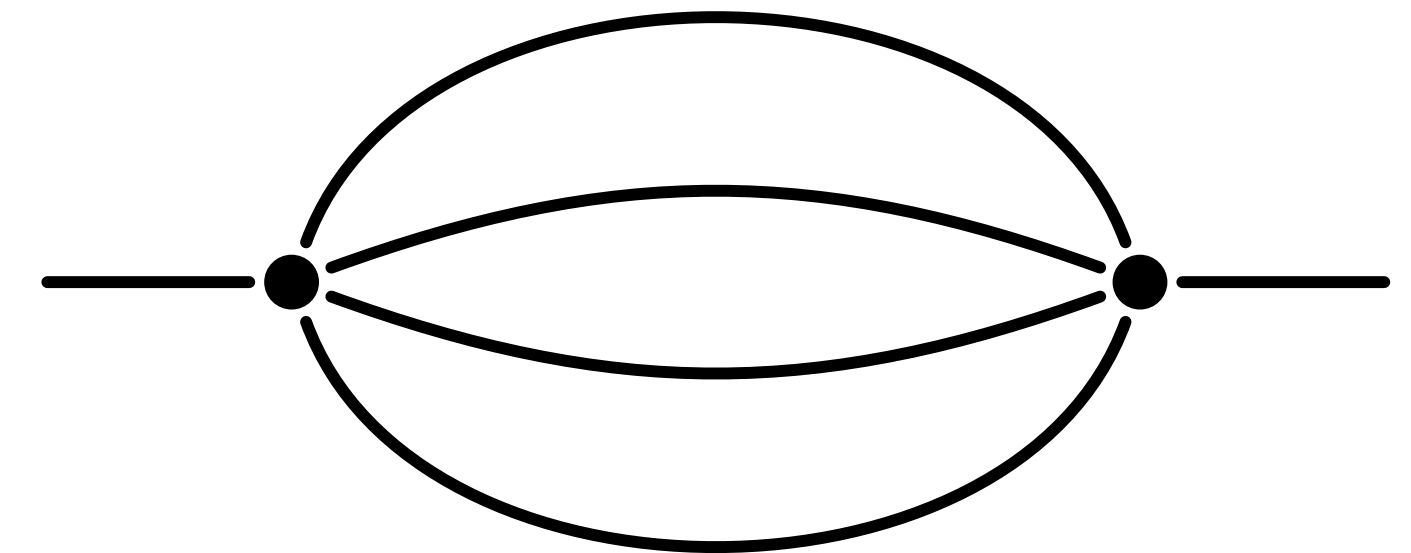
Leading term in  $\varepsilon$  [Bloch, Kerr, Vanhove, 14']

$\varepsilon$ -factorized form [Primo, Tancredi, 17']

Master integrals in  $d = 2$  in terms of eMPLs  $\tilde{\Gamma}$  [Broedel, Duhr, Dulat, Marzucca, Penante, 19']

DEQ with meromorphic modular forms [Broedel, Duhr, Matthes, 21']

$\ell$ -loop banana program [Bönisch, Duhr, Klemm, Nega, Safari; Kreimer; Forum, von Hippel]



**Singularities:**

$$x = \frac{p^2}{m^2} = 0, 4, 16, \infty$$



# Picard-Fuchs Differential Operator

Annihilates  $\text{MaxCut}(I)$  / periods of Calabi–Yau

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**3-loop banana in  $d = 2$ :**

$$\mathcal{L}_3^{(0)} = \frac{d^3}{dx^3} + \left[ \frac{3}{x} + \frac{3}{2(x-4)} + \frac{3}{2(x-16)} \right] \frac{d^2}{dx^2} + \frac{7x^2 - 68x + 64}{x^2(x-4)(x-16)} \frac{d}{dx} + \frac{1}{x^2(x-16)}.$$

with solutions  $\mathcal{L}_3^{(0)} \omega_i = 0$  where  $\omega_i = \text{MaxCut}(I_{1111})|_{\gamma_i}$  on **three independent contours**  $\gamma_i$

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[Verrill, 96'; Joyce, 72']

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**There exists an operator**

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 Sunrise in disguise

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Make the ansatz

$$I_1 = \varepsilon^2 I_{110},$$
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$$dI = \varepsilon \begin{pmatrix} 0 & 0 & 0 \\ 0 & \eta_2 & 1 \\ \eta_3 & \eta_4 & \eta_2 \end{pmatrix} I$$

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"well understood"

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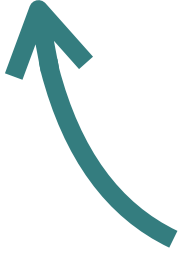
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$$\frac{dI}{d\tau} = (2\pi i)\varepsilon \begin{pmatrix} 0 & 0 & 0 & 0 \\ 0 & -f_{2,a} - f_{2,b} & 1 & 0 \\ 0 & f_{4,b} & -f_{2,a} + 2f_{2,b} & 1 \\ f_{4,a} & f_6 & f_{4,b} & -f_{2,a} - f_{2,b} \end{pmatrix} I$$



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 Constraints allow symmetry

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Iterated integral of meromorphic modular form of weight 6

$$F_2 = I(1, g_6; \tau) \quad g_6 = \frac{x(x-8)(x+8)^3}{864(4-x)^{\frac{3}{2}}(16-x)^{\frac{3}{2}}} \left(\frac{\psi_1}{\pi}\right)^6$$

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**Obtained expressions for all masters up to  $\varepsilon^6$**

Numerics via q-expansion

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**Expectation: This generalizes beyond the banana!**

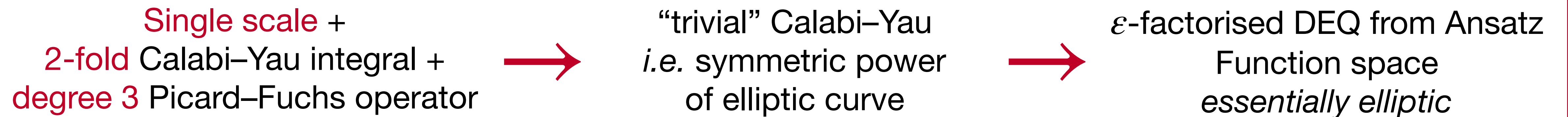
# “Trivial” Calabi–Yau Summary

$\varepsilon$ -factorized form: Ansatz, then solve constraints algorithmically

**Symmetric square:** Three-loop banana integral related to **elliptic curve**

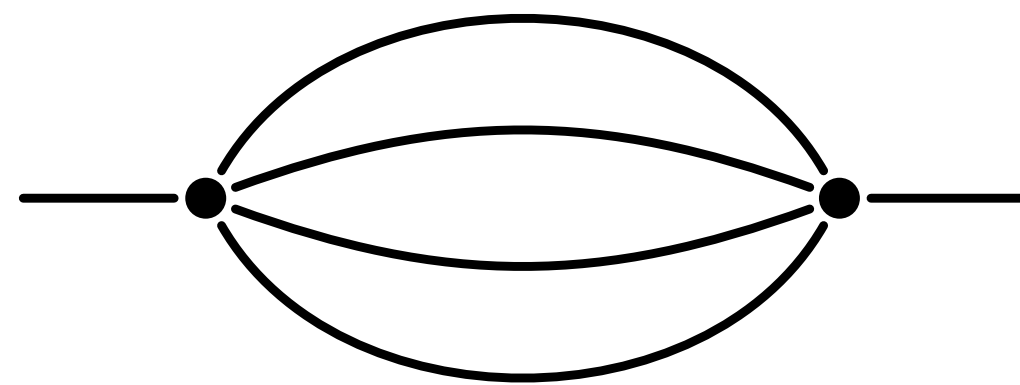
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# Part 1

Three-loop Banana

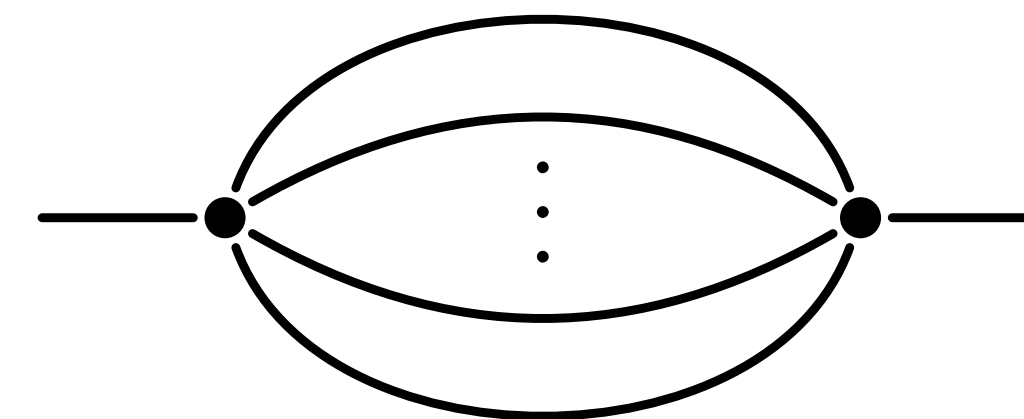


“Trivial” Calabi–Yaus  
*Essentially elliptic*

2207.12893

# Part 2

( $\geq$ Four)-loop Banana



“Non-trivial” Calabi–Yaus  
Non-elliptic

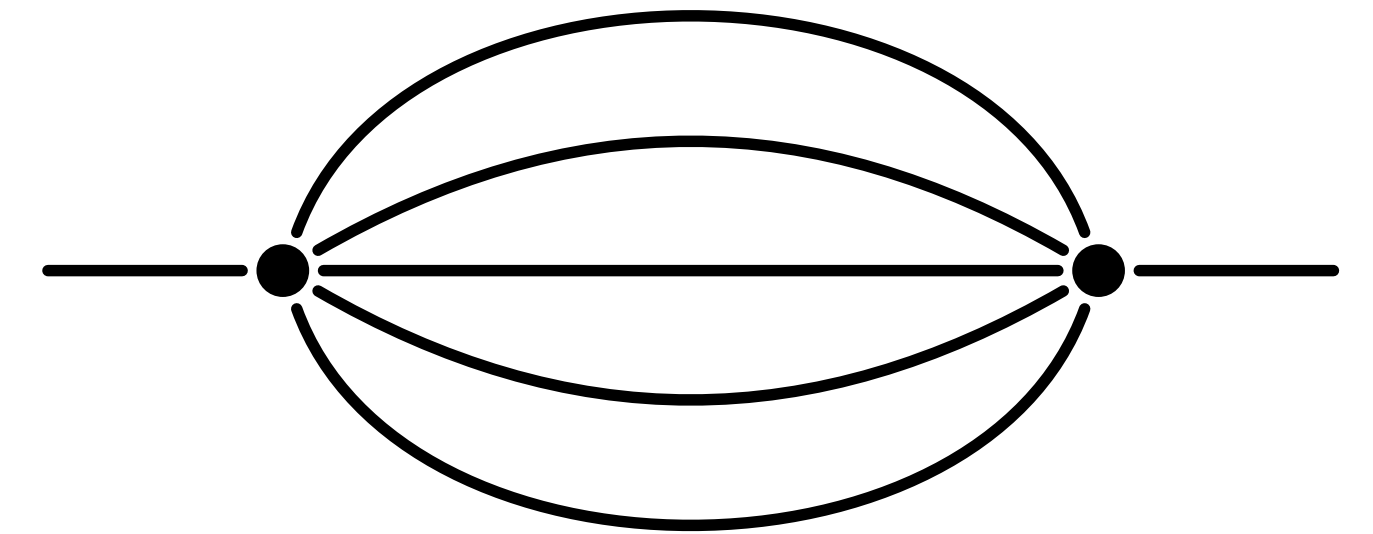
2211.04292

2212.xxxxxx

# The Four-Loop Banana Integral

First banana integral with “non-trivial” Calabi–Yau:

Not related to elliptic curves



**Singularities:**

$$y = -\frac{m^2}{p^2} = 0, -1, -\frac{1}{9}, -\frac{1}{25}, \infty$$

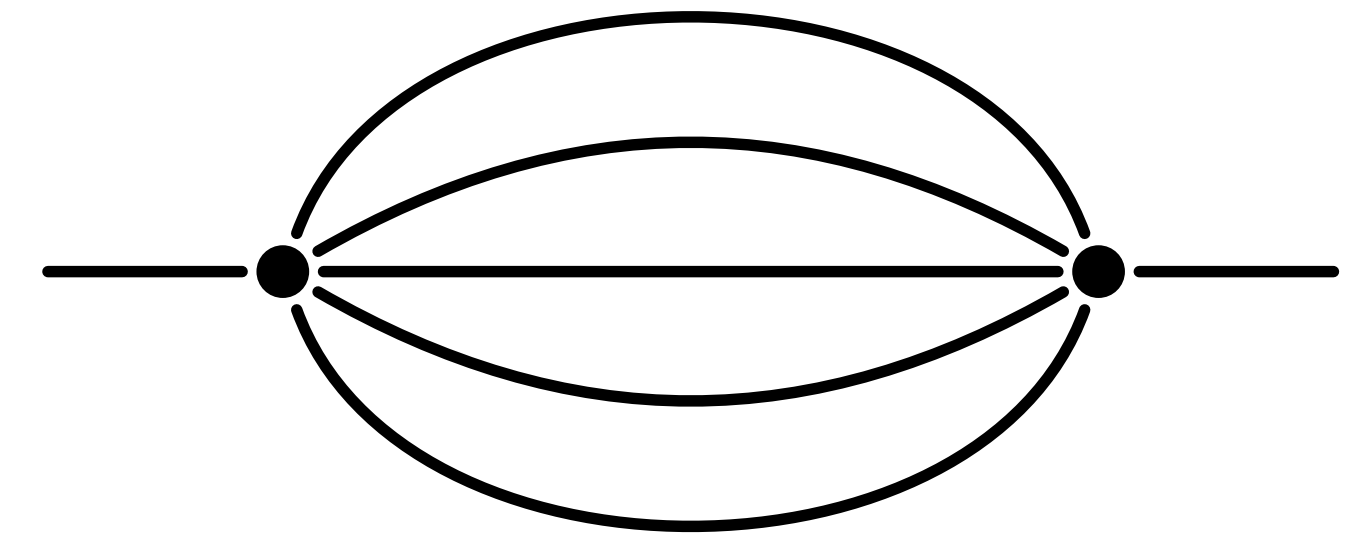
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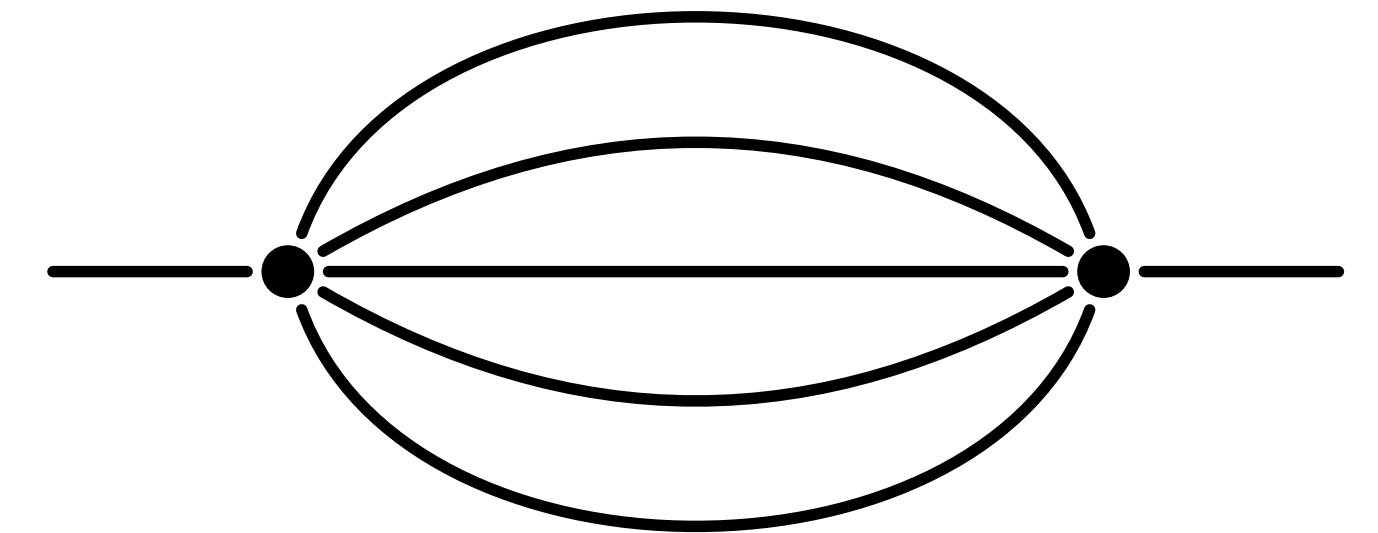
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Algebraic Variety from graph polynomial

Hypersurface in  $\mathbb{C}\mathbb{P}^4$  with

$$1/y = (\alpha_1 + \alpha_2 + \alpha_3 + \alpha_4 + \alpha_5) \left( \frac{1}{\alpha_1} + \frac{1}{\alpha_2} + \frac{1}{\alpha_3} + \frac{1}{\alpha_4} + \frac{1}{\alpha_5} \right)$$



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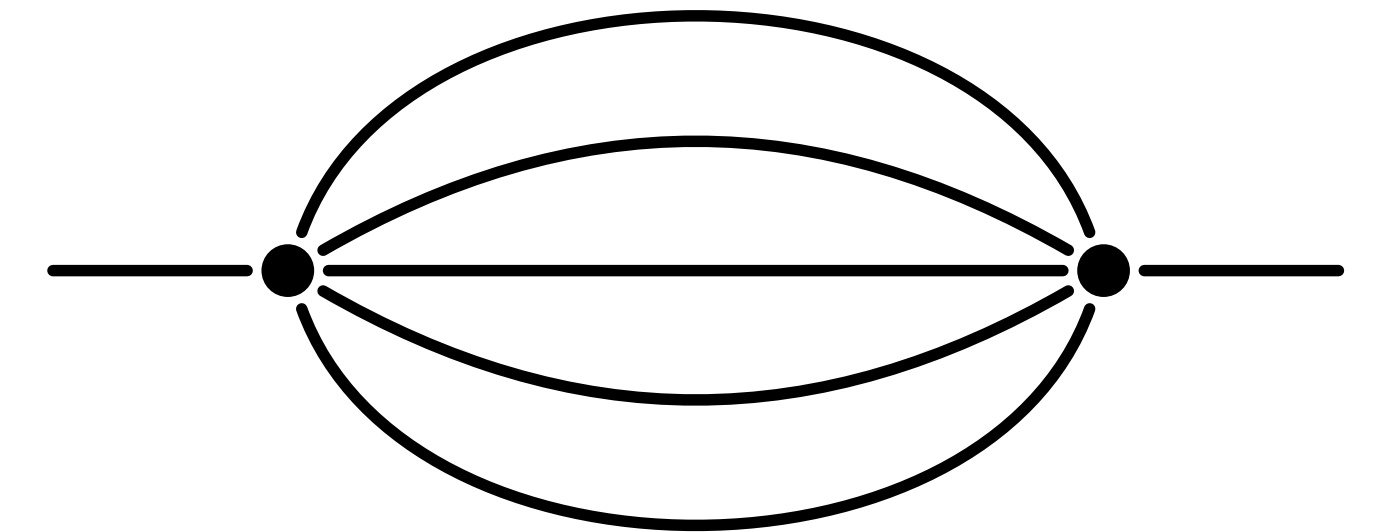
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Calabi–Yau very well known

Studied in [Hulek, Verrill, 05'; ...]

Known as AESZ34 [Almkvist, van Enckevort, van Straten, Zudilin]



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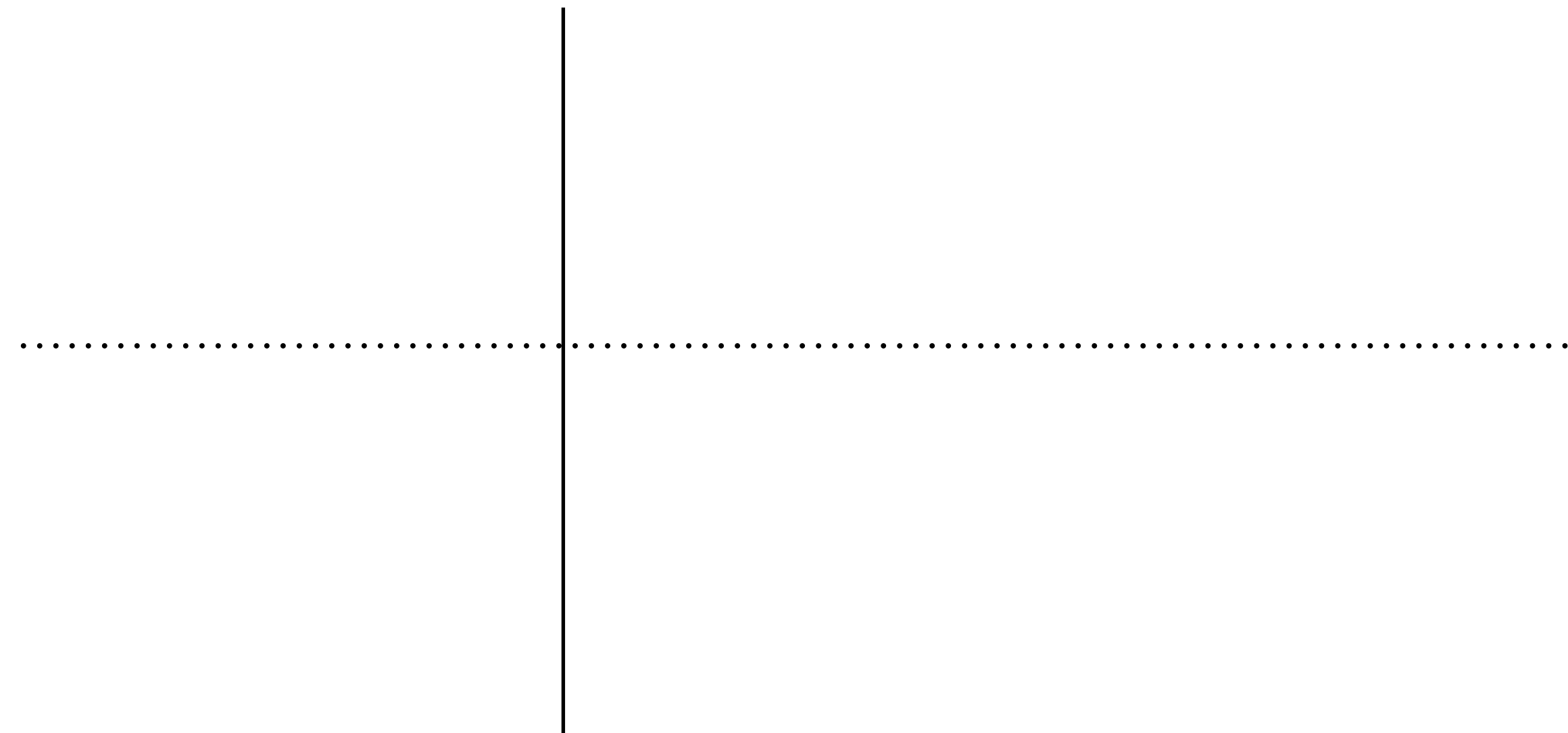
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Remaining freedom  $c_{32}, c_{42}, \text{ etc.}$   
→ can impose symmetry on  $A$

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$y = -m^2/p^2 = 0$  (MUM-point)

**Frobenius basis:**

$\omega_1, \omega_2, \omega_3, \omega_4$

**Expansion coordinate:**

$q = \exp(2\pi i \tau), \tau = \omega_2 / \omega_1$

**Canonical variables  
for Calabi–Yau operators**

Generalization of  
 $\tau$  (ratio of periods)  
 $q$  (nome)  
from elliptic case  $\ell = 2$

What is the function space of “non-trivial” Calabi–Yaus to solve constraints?

## Currently unknown

But for fast numerics, imitate elliptics:  
**q-expansion**

### Four-Loop solutions

$q(y) = \exp(2\pi i \omega_2 / \omega_1)$	$y - 8y^2 + 92y^3 - 1288y^4 + 20398y^5 + \mathcal{O}(y^6)$	} Predictable from just Picard–Fuchs operator
$\omega = \omega_1$	$q + 3q^2 + q^3 + 23q^4 - 101q^5 + \mathcal{O}(q^6)$	
$K_1 = d^2/d\tau^2(\omega_3/\omega_1)$	$1 - q + 17q^2 - 253q^3 + 3345q^4 - 43751q^5 + \mathcal{O}(q^6)$	
$J$	$q + 16q^2 + 108q^3 + 672q^4 + 2570q^5 + \mathcal{O}(q^6)$	
.....		
$F_{32}$	$c_{32} + 8q - 32q^2 + 512q^3 - 5872q^4 + 70008q^5 + \mathcal{O}(q^6)$	} Need to solve constraints
$F_{42}$	$c_{42} + 8q - 240q^2 + 4816q^3 - 90448q^4 + 1444008q^5$ $+ c_{32}(-9q + 176q^2 - 2956q^3 + 44568q^4 - 611106q^5)$	
$\vdots$	$+ c_{32}^2(q - 16q^2 + 220q^3 - 2600q^4 + 30018q^5)$	
	$+ \mathcal{O}(q^6)$	

Remaining freedom  $c_{32}, c_{42}$ , etc.  
 → can impose symmetry on  $A$

**Expansion point**

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$\omega_1, \omega_2, \omega_3, \omega_4$

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**Canonical variables  
for Calabi–Yau operators**

Generalization of  
 $\tau$  (ratio of periods)  
 $q$  (nome)  
 from elliptic case  $\ell = 2$

**Fast numerical evaluation**  
 (Within convergence radius)

# Five-, Six-, All-Loop Ansatz

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$$I_1 = \varepsilon^\ell I_{1\dots 10},$$

$$I_2 = \varepsilon^\ell \frac{1}{\omega} I_{1\dots 1},$$

$$I_3 = \frac{1}{\varepsilon} \frac{d}{d\tau} I_2 + F_{32} I_2,$$

$$I_4 = \frac{1}{\varepsilon} \frac{1}{K_1} \frac{d}{d\tau} I_3 + F_{42} I_2 + F_{43} I_3$$

$$I_5 = \frac{1}{\varepsilon} \frac{1}{K_2} \frac{d}{d\tau} I_4 + F_{52} I_2 + F_{53} I_3 + F_{54} I_4$$

⋮

$$I_{\ell-1} = \frac{1}{\varepsilon} \frac{1}{K_2} \frac{d}{d\tau} I_{\ell-2} + \sum_{i=2}^{\ell-2} F_{\ell-1,i} I_i$$

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Checked up to seven loops

Ansatz with  $K_i$  being Y-invariants leads to consistent constraints



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Analytic expressions for Masters in terms of iterated integrals

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Analytic expressions for Masters in terms of iterated integrals

$$I_2 = [I(1, K_1, K_2, K_1, 1, A_{71}; \tau) + \text{boundary}] \varepsilon^7 + \mathcal{O}(\varepsilon^8) \text{ etc.}$$

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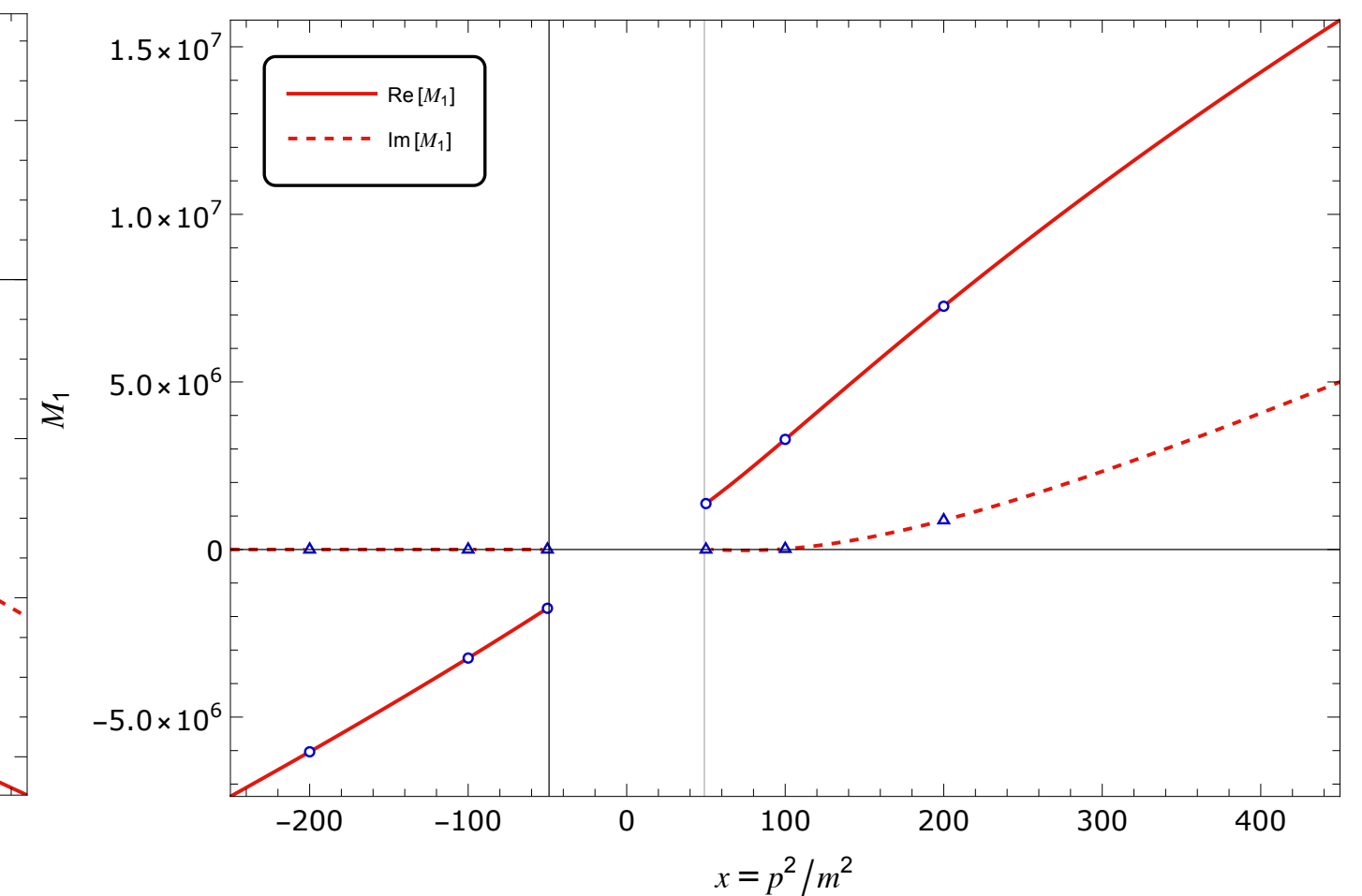
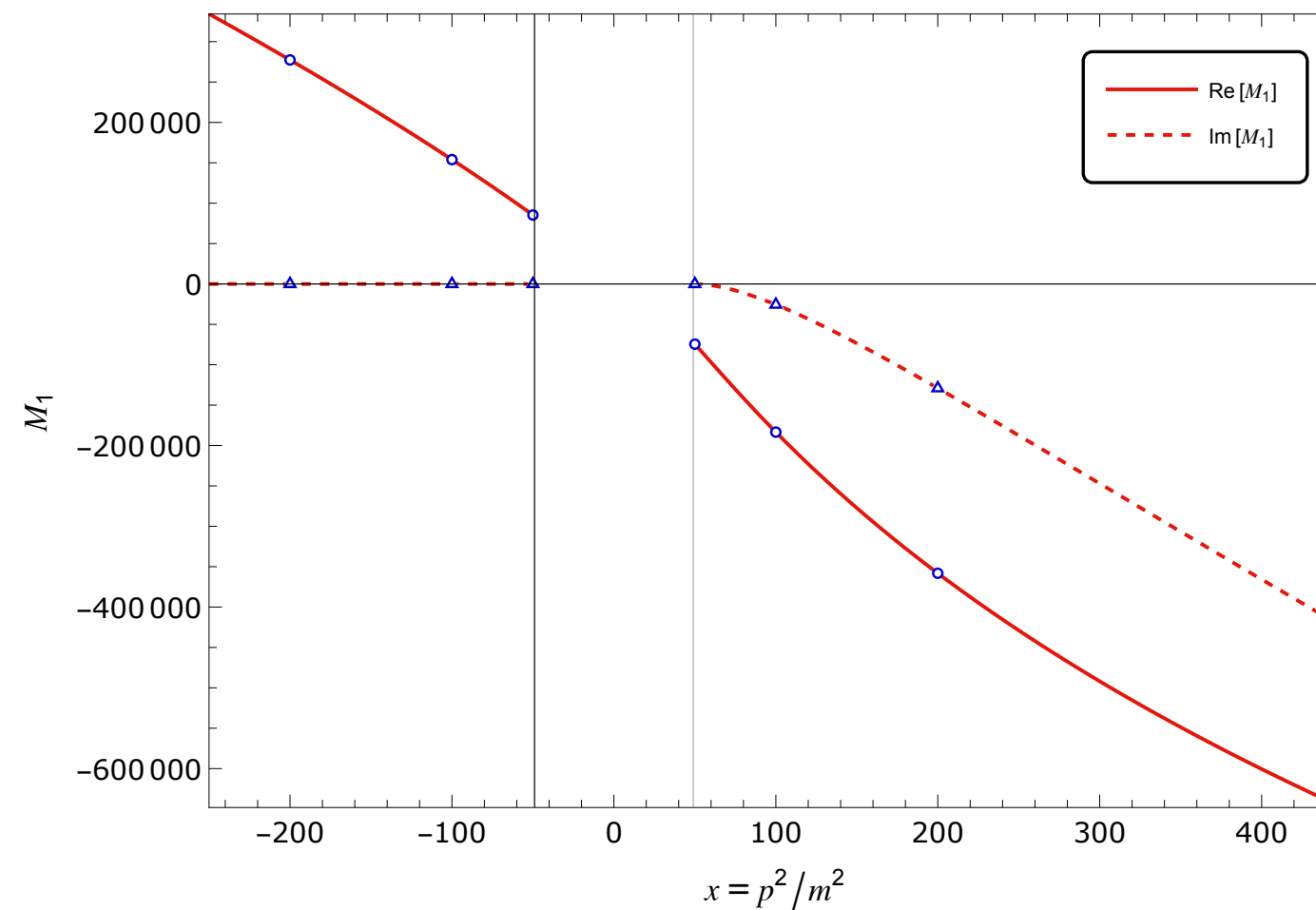
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Numeric evaluation using q-expansion: agrees with SecDec



# **“Non-Trivial” Calabi–Yau Summary**

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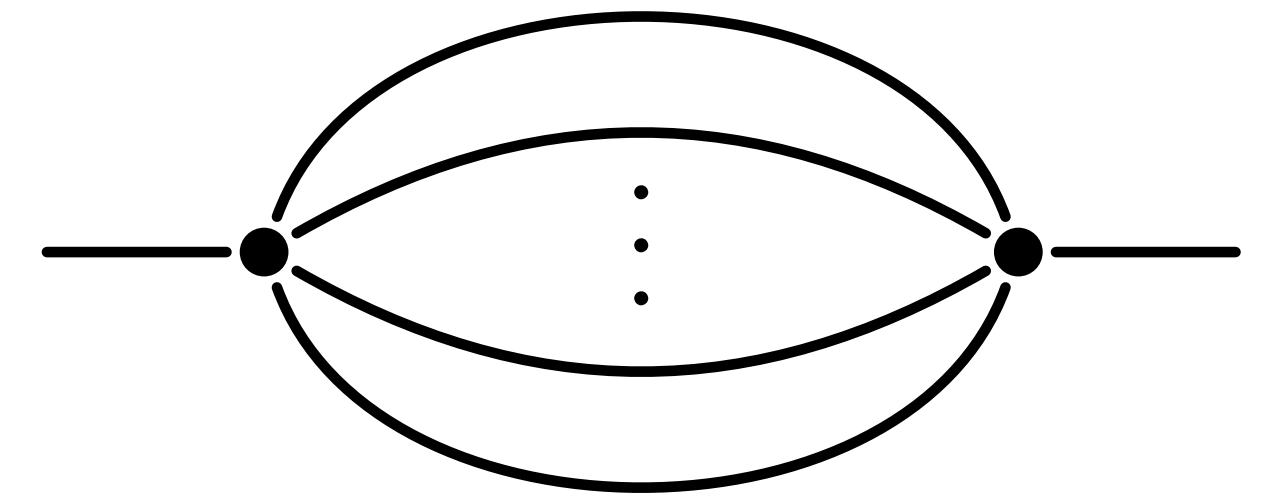
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# Conclusions

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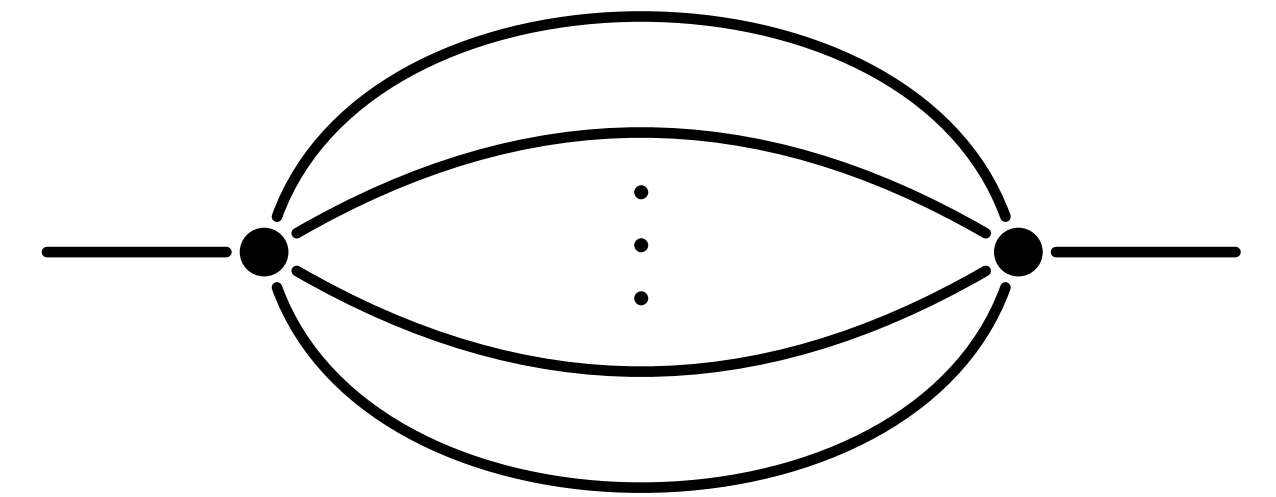
**Banana integrals: Simplest example of Calabi–Yau integrals**



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Simplification: Equal-mass = single scale

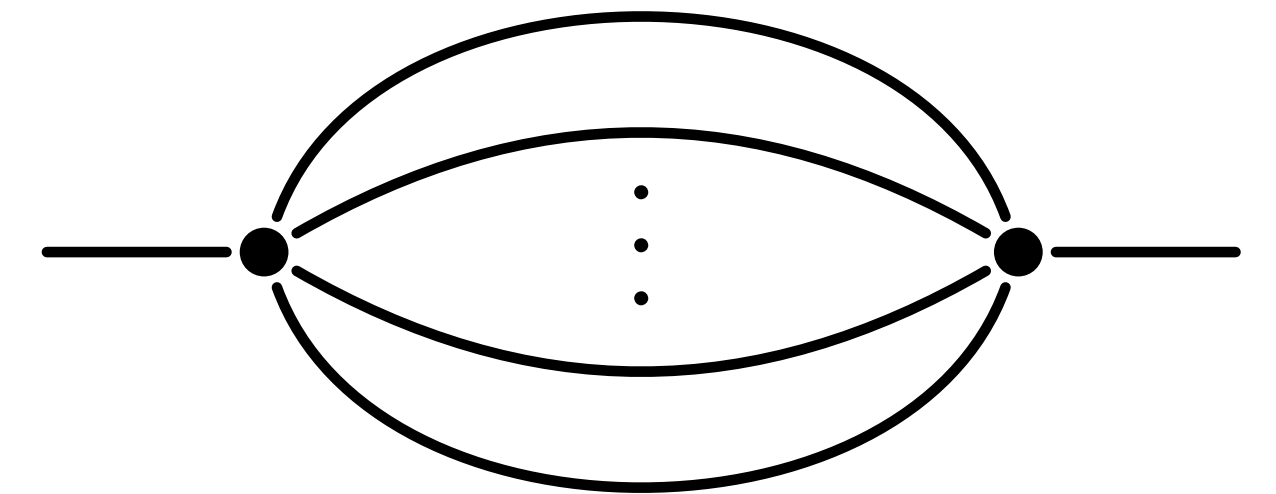


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**n-fold** Calabi–Yau,  
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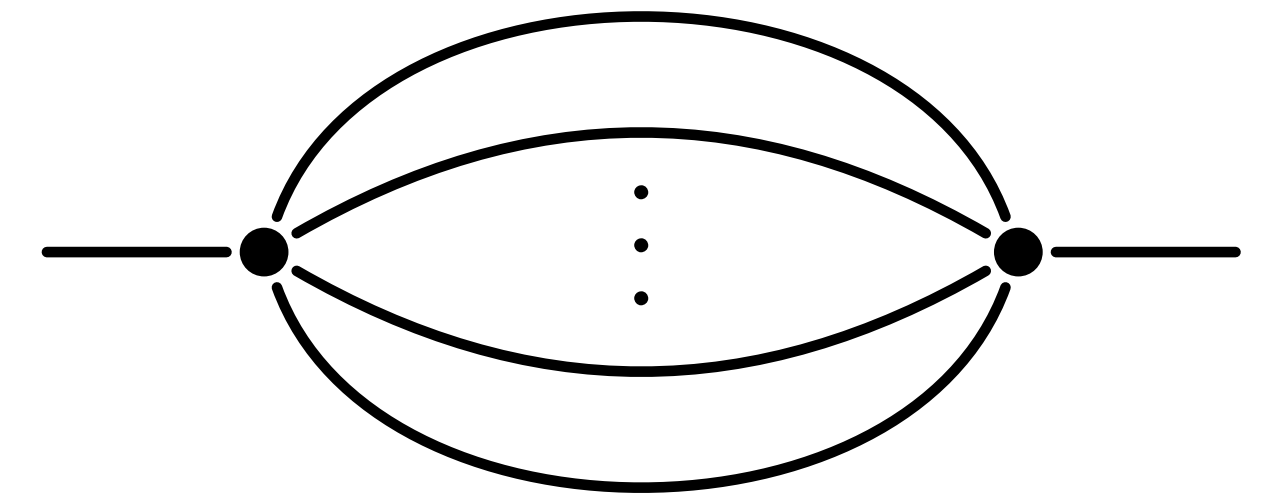


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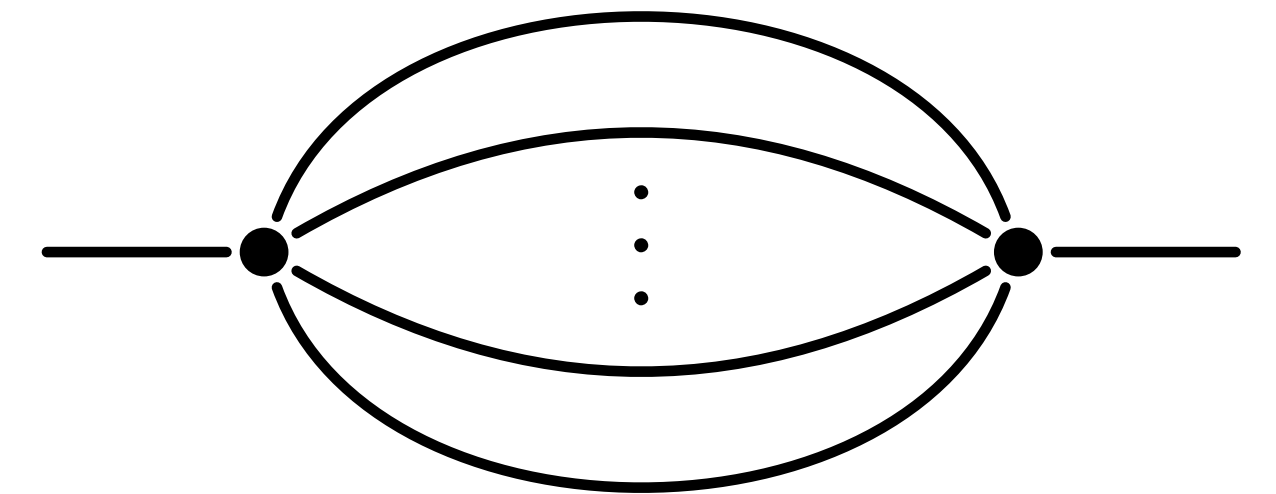
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Use information from theory of **Calabi–Yau operators**

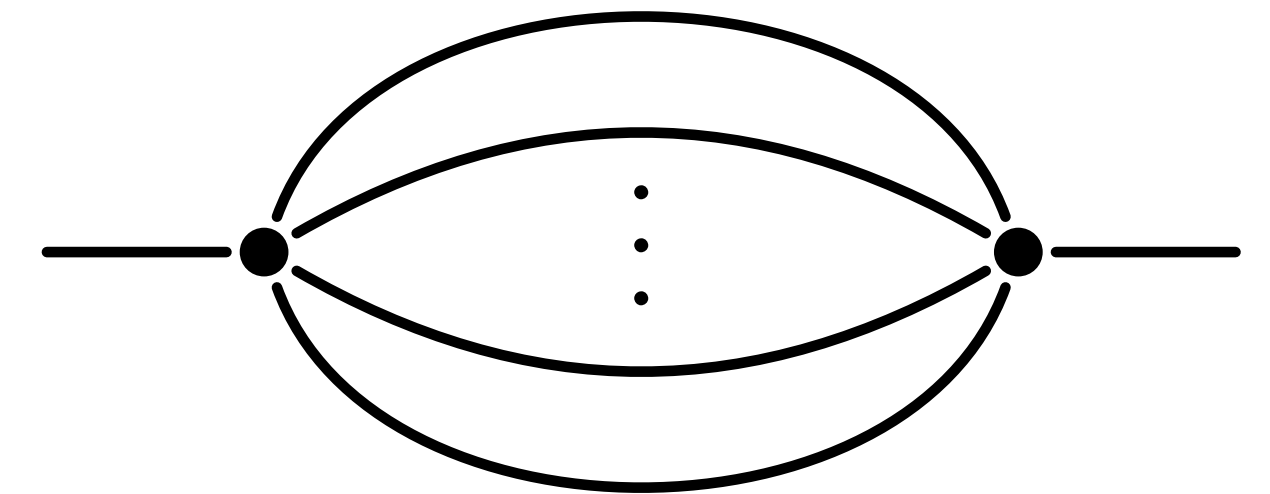


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### Calabi–Yau 2-fold

Picard–Fuchs is symmetric square  
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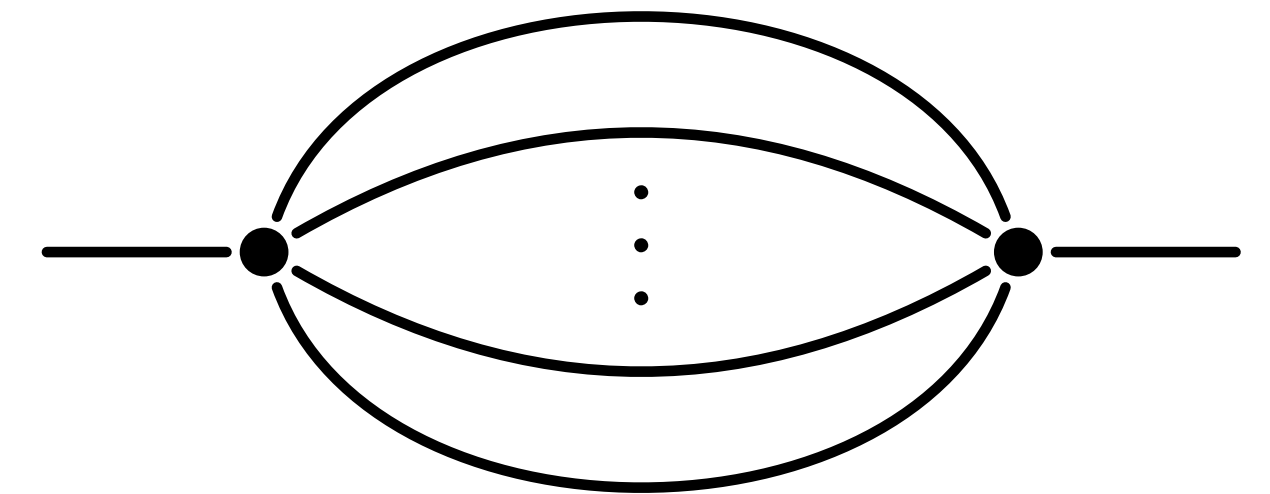
Modular forms

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Modular forms

### Calabi–Yau ( $\geq 3$ )-fold

Not relatable to elliptics  
Function space unknown

q-expansion

# Backup

# Calabi–Yau Operators

$\ell$ -loop Banana Integrals define special Calabi–Yau manifolds  
 Picard–Fuchs operator are called **Calabi–Yau operators**

Canonical coordinate:  
**q-coordinate or mirror-map**

$$q = \exp(2\pi i\tau) \quad \tau = \frac{\omega_2}{\omega_1}$$

For  $\ell = 2$   
 (i.e. sunrise/elliptic curve)  
 $\tau$  = ratio of periods  
 $q$  = nome,

Picard–Fuchs operator in q-coordinate

**Special Local Normal Form:**

[M. Bogner, 13']

$$\mathcal{L}^{(2)} = \Theta_q^2$$

$$\mathcal{L}^{(3)} = \Theta_q^3$$

$$\mathcal{L}^{(4)} = \Theta_q^2 \frac{1}{Y_1} \Theta_q^2$$

$$\mathcal{L}^{(\ell)} = \Theta_q^2 \frac{1}{Y_1} \Theta_q \frac{1}{Y_2} \Theta_q \dots \Theta_q \frac{1}{Y_2} \Theta_q \frac{1}{Y_1} \Theta_q^2$$

Logarithmic derivative

$$\Theta_q = q \frac{d}{dq} = \frac{d}{d \log q} = \frac{1}{2\pi i} \frac{d}{d\tau}$$

For  $\ell = 4$ :  
 $Y_1$  known as  
 Yukawa coupling  
 in string theory

$Y_i$ : Y-invariants of operator

# Calabi-Yau 3-fold from graph polynomial

$$F_{11111}^{(4)} = e^{4\varepsilon\gamma_E} \cdot \Gamma(1 + 4\varepsilon) \cdot \int_{\alpha_i \geq 0} d^5\alpha \delta\left(1 - \sum_{i=1}^5 \alpha_i\right) \frac{\mathcal{U}(\alpha)^{5\varepsilon}}{\mathcal{F}(\alpha)^{1+4\varepsilon}}$$

$$\mathcal{U}(\alpha) = \alpha_1\alpha_2\alpha_3\alpha_4\alpha_5 \left( \frac{1}{\alpha_1} + \frac{1}{\alpha_2} + \frac{1}{\alpha_3} + \frac{1}{\alpha_4} + \frac{1}{\alpha_5} \right)$$

$$\mathcal{F}(\alpha) = x\alpha_1\alpha_2\alpha_3\alpha_4\alpha_5 + (\alpha_1 + \alpha_2 + \alpha_3 + \alpha_4 + \alpha_5)\mathcal{U}(\alpha)$$

$$\text{CY}_3 = \left\{ [\alpha_1 : \alpha_2 : \alpha_3 : \alpha_4 : \alpha_5] \in \mathbb{C}\mathbb{P}^4 \mid x\alpha_1\alpha_2\alpha_3\alpha_4\alpha_5 + (\alpha_1 + \alpha_2 + \alpha_3 + \alpha_4 + \alpha_5)\mathcal{U}(\alpha) = 0 \right\}$$

# Frobenius Basis

$$\omega_1 = \Sigma_1$$

$$\omega_2 = \log y \Sigma_1 + \Sigma_2$$

$$\omega_3 = \frac{1}{2} \log y^2 \Sigma_1 + \log y \Sigma_2 + \Sigma_3$$

$$\omega_4 = \frac{1}{3!} \log y^3 \Sigma_1 + \frac{1}{2} \log y \Sigma_2 + \log y \Sigma_3 + \Sigma_4$$

$$\Sigma_i \in \mathbb{Q}[[y]]$$

# Eliminating Non-Factorized Pieces

$$dI = \varepsilon \begin{pmatrix} A_{1,1} & A_{1,2} & A_{1,3} & A_{1,4} \\ A_{2,1} & A_{2,2} & A_{2,3} & A_{2,4} \\ A_{3,1} & A_{3,2} & A_{3,3} & A_{3,4} \\ A_{4,1} & A_{4,2} & A_{4,3} & A_{4,4} \end{pmatrix} I$$

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Remove  $\varepsilon^2$  from  $A_{4,2}$ :

$$L_3 \omega = 0$$



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Remove  $\varepsilon^0$  from  $A_{4,4}$ :

$$\frac{d \ln J}{dx} = \frac{d \ln \omega}{dx} + \frac{2(x^2 - 15x + 32)}{x(x-4)(x-16)}$$

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Remove  $\varepsilon^{-1}$  from  $A_{4,3}$  (plus previous):

$$\frac{1}{\omega} \frac{d^2\omega}{dx^2} - \frac{1}{2} \left( \frac{1}{\omega} \frac{d\omega}{dx} \right)^2 + \frac{2(x^2 - 15x + 32)}{x(x-4)(x-16)} \frac{1}{\omega} \frac{d\omega}{dx} + \frac{(x-8)}{2x(x-4)(x-16)} = 0$$

# Eliminating Non-Factorized Pieces

$$dI = \varepsilon \begin{pmatrix} A_{1,1} & A_{1,2} & A_{1,3} & A_{1,4} \\ A_{2,1} & A_{2,2} & A_{2,3} & A_{2,4} \\ A_{3,1} & A_{3,2} & A_{3,3} & A_{3,4} \\ A_{4,1} & A_{4,2} & A_{4,3} & A_{4,4} \end{pmatrix} I$$

Remove  $\varepsilon^{-1}$  from  $A_{4,2}$ :

$$\frac{d^2 F_{32}}{dx^2} + \left[ \frac{d \ln \omega}{dx} + \frac{2(x^2 - 15x + 32)}{x(x-4)(x-16)} \right] \frac{dF_{32}}{dx} + \frac{3J}{2\pi i} \left[ -\frac{(x-10)}{(x-4)(x-16)} \left( \frac{d \ln \omega}{dx} \right)^2 - \frac{2(x^3 - 30x^2 + 228x - 640)}{x(x-4)^2(x-16)^2} \frac{d \ln \omega}{dx} - \frac{(x^3 - 28x^2 + 168x - 384)}{x^2(x-4)^2(x-16)^2} \right] = 0$$

# Eliminating Non-Factorized Pieces

$$dI = \varepsilon \begin{pmatrix} A_{1,1} & A_{1,2} & A_{1,3} & A_{1,4} \\ A_{2,1} & A_{2,2} & A_{2,3} & A_{2,4} \\ A_{3,1} & A_{3,2} & A_{3,3} & A_{3,4} \\ A_{4,1} & A_{4,2} & A_{4,3} & A_{4,4} \end{pmatrix} I$$

Remove  $\varepsilon^0$  from  $A_{4,2}$ :

$$\begin{aligned} & \frac{dF_{42}}{dx} - 3F_{32} \frac{dF_{32}}{dx} + \frac{3J}{2\pi i} \frac{2(x-10)}{(x-4)(x-16)} \frac{dF_{32}}{dx} \\ & + \frac{3J}{2\pi i} \left[ \frac{2(x-10)}{(x-4)(x-16)} \frac{d \ln \omega}{dx} + \frac{2(x^3 - 30x^2 + 228x - 640)}{x(x-4)^2(x-16)^2} \right] F_{32} \\ & + \frac{J^2}{(2\pi i)^2} \left[ -\frac{(11x+16)}{x^2(x-16)} \frac{d \ln \omega}{dx} - \frac{(11x-14)}{x^2(x-4)(x-16)} \right] = 0 \end{aligned}$$

# Eliminating Non-Factorized Pieces

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Remove  $\varepsilon^0$  from  $A_{4,3}$ :


$$\frac{dF_{43}}{dx} + 2\frac{dF_{32}}{dx} + \frac{3J}{2\pi i} \left[ -\frac{2(x-10)}{(x-4)(x-16)} \frac{d \ln \omega}{dx} - \frac{2(x^3 - 30x^2 + 228x - 640)}{x(x-4)^2(x-16)^2} \right] = 0$$

# Solution for Normalisation $\omega$

First constraint is just Picard-Fuchs operator

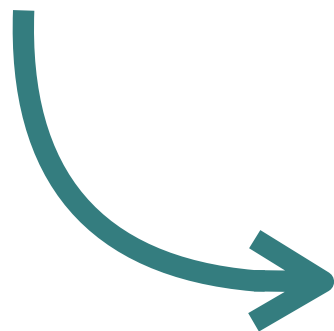
$$L_3 \omega = 0$$

Symmetric  
square


$$\omega_i \in \langle \psi_1^2, \psi_1 \psi_2, \psi_2^2 \rangle$$

Second constraint is non-linear

$$\frac{1}{\omega} \frac{d^2 \omega}{dx^2} - \frac{1}{2} \left( \frac{1}{\omega} \frac{d\omega}{dx} \right)^2 + \frac{2(x^2 - 15x + 32)}{x(x-4)(x-16)} \frac{1}{\omega} \frac{d\omega}{dx} + \frac{(x-8)}{2x(x-4)(x-16)} = 0$$


$$\omega_i \in \langle \psi_1^2, \psi_1 \psi_2, \psi_2^2 \rangle$$

We choose:  $\omega = \psi_1^2$

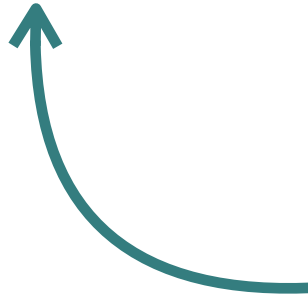
# Next, Fix Kinematic Variable $\tau$

With  $\omega = \psi_1^2$  the **constraint for  $\tau$**  is

$$\frac{d \ln J}{dx} = \frac{d \ln \omega}{dx} + \frac{2(x^2 - 15x + 32)}{x(x-4)(x-16)}$$

As hoped, satisfied by

$$\tau = \frac{\psi_2}{\psi_1} = \frac{\psi_2^{\text{sun}}}{\psi_1^{\text{sun}}} \quad J = \frac{\psi_1^2}{W}$$



Wronskian  $W = \psi_1 \frac{d}{dx} \psi_2 - \psi_2 \frac{d}{dx} \psi_1$

# Constraints for $F_{32}, F_{42}, F_{43}$

Remaining differential equations are fulfilled for

$$F_{32} = F_2 - \frac{\pi i (x - 10)}{(x - 4)(x - 16)W} \left( \frac{\psi_1}{\pi} \right)^2$$

$$F_{42} = \frac{3}{2} F_2^2 + \frac{\pi^2 (x + 8)^2 (x^2 - 8x + 64)}{8x^2 (x - 4)^2 (x - 16)^2 W^2} \left( \frac{\psi_1}{\pi} \right)^4$$

$$F_{43} = -2F_2 - \frac{\pi i (x - 10)}{(x - 4)(x - 16)W} \left( \frac{\psi_1}{\pi} \right)^2$$

All depend on one additional function  $F_2$



$F_2$  has to satisfy

$$\frac{d^2 F_2}{dx^2} + \left[ \frac{2(x^2 - 15x + 32)}{x(x-4)(x-16)} + 2 \left( \frac{d \ln \psi_1}{dx} \right) \right] \frac{dF_2}{dx} = \frac{\pi i (x-8)(x+8)^3}{x^2 (x-4)^3 (x-16)^3 W} \left( \frac{\psi_1}{\pi} \right)^2$$

Solution: **Iterated integral of meromorphic modular form of weight 6!**

$$F_2 = (2\pi i)^2 \int_{i\infty}^{\tau} d\tau_1 \int_{i\infty}^{\tau_1} d\tau_2 \underbrace{\frac{x(x-8)(x+8)^3}{864(4-x)^{\frac{3}{2}}(16-x)^{\frac{3}{2}}} \left( \frac{\psi_1}{\pi} \right)^6}_{g_6}$$

Properties:

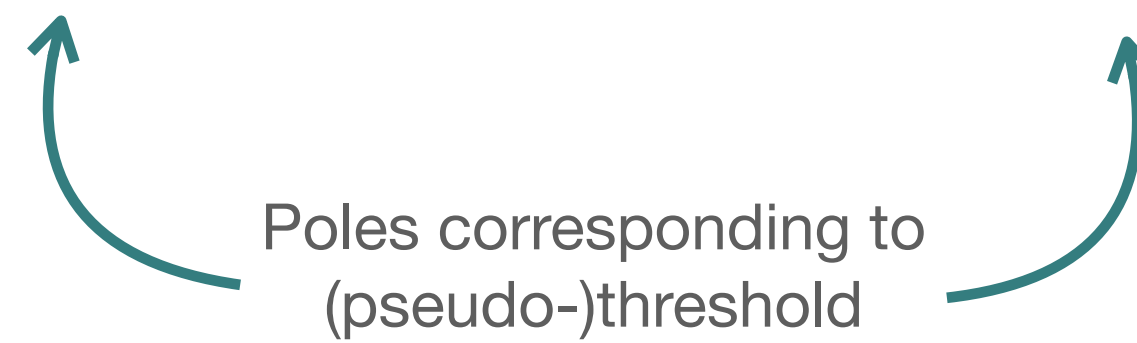
- $\bar{q}$  expansion of  $g_6$  has only **integer coefficients**
- $\bar{q}^n$  coefficient of  $g_6$  **divisible by  $n^2$**
- Carrying out integration,  $F_2$  has **simple poles at  $x = 4, 16$**

# Basis of Modular Forms

Two classes

**Holomorphic:**  $b_0 = \frac{\psi_1^{\text{sun}}}{\pi}$        $b_1 = y \frac{\psi_1^{\text{sun}}}{\pi}$

**Meromorphic:**  $b_3 = \frac{1}{(y-3)} \frac{\psi_1^{\text{sun}}}{\pi}$        $b_{-3} = \frac{1}{(y+3)} \frac{\psi_1^{\text{sun}}}{\pi}$



Can use these to **express all modular forms** appearing

Example:  $f_{2,a} = \left( \frac{1}{x-4} + \frac{1}{x-16} \right) \frac{\psi_1^2}{2\pi i W}$

$$= \left[ \frac{1}{6}y^2 - \frac{5}{3}y + \frac{9}{2} - \frac{6}{y-3} - \frac{24}{y+3} \right] \left( \frac{\psi_1^{\text{sun}}}{\pi} \right)^2$$

$$= \frac{1}{6}b_1^2 - \frac{5}{3}b_0b_1 + \frac{9}{2}b_0^2 - 6b_0b_3 - 24b_0b_{-3}.$$

Letter  $f_{2,b}$  is not a modular form, but iterated integral of one: **non-trivial transformation under  $\Gamma_1(6)$**

Path decomposition gives us

$$(f_{2,b}|_{2\gamma})(\tau) = f_{2,b}(\tau)$$

$$-6 \frac{c}{c\tau + d} \frac{1}{2\pi i} I(1, 1, g_6; \tau) + 18 \left( \frac{c}{c\tau + d} \right)^2 \frac{1}{(2\pi i)^2} I(1, 1, 1, g_6; \tau)$$

$$-24 \left( \frac{c}{c\tau + d} \right)^3 \frac{1}{(2\pi i)^3} I(1, 1, 1, 1, g_6; \tau)$$

$$+ \frac{C_{1,6}}{(c\tau + d)^2} - \frac{2\pi i C_6}{c(c\tau + d)^3}$$

Constants:  $C_{1,6} = I\left(1, g_6; i\infty, \frac{a}{c}\right)$   
 $C_6 = I\left(g_6; i\infty, \frac{a}{c}\right)$

Singularities obstruct simple evaluation

E.g.  $a/c = 1/6$ :  $C_{1,6} = 5$   
 $C_6 = \frac{1620\zeta_3}{\pi^4} - i\frac{42}{\pi}$

Defining “Quasi-Eichler” of weight  $k$ , depth  $p$ :

$$(f|_k\gamma)(\tau) = f(\tau) + \sum_{j=1}^p \left( \frac{c}{c\tau + d} \right)^j f_j(\tau) + \frac{P_\gamma(\tau)}{(c\tau + d)^p}$$

$f_{2,b}$  transforms “**Quasi-Eichler**” of modular weight 2 and depth 3

# Solution for Master Integrals

Initial condition of  $I_{11111}$  in limit  $1/x \rightarrow 0$  from Mellin-Barnes representation

Master integrals to **arbitrary power in  $\varepsilon$  as iterated integrals over**  $\{1, f_{2,a}, f_{2,b}, f_{4,a}, f_{4,b}, f_6\}$

e.g., with 
$$I_2 = \varepsilon^3 \frac{\pi^2}{\psi_1^2} I_{11111} = \varepsilon^3 I_2^{(3)} + \varepsilon^4 I_2^{(4)} + \mathcal{O}(\varepsilon^5)$$

$$I(f_1, \dots, f_n; \tau) = (2\pi i)^n \int_{i\infty}^{\tau} d\tau_1 \dots \int_{i\infty}^{\tau_{n-1}} d\tau_n f_1(\tau_1) \dots f_n(\tau_n)$$

$$I_2^{(3)} = \frac{4}{3}\zeta_3 + I(1, 1, f_{4,a}; \tau)$$

← Holomorphic, agrees with [Bloch, Kerr, Vanhove]

$$\begin{aligned} I_2^{(4)} = & 2\zeta_4 + \frac{4}{3}\zeta_3 \left[ \frac{11}{2} \ln(\bar{q}) - I(f_{2,a}; \tau) - I(f_{2,b}; \tau) \right] + \zeta_2 \ln^2(\bar{q}) - I(1, 1, f_{2,a}, f_{4,a}; \tau) \\ & - I(1, f_{2,a}, 1, f_{4,a}; \tau) - I(f_{2,a}, 1, 1, f_{4,a}; \tau) - I(1, 1, f_{2,b}, f_{4,a}; \tau) \\ & + 2I(1, f_{2,b}, 1, f_{4,a}; \tau) - I(f_{2,b}, 1, 1, f_{4,a}; \tau) \end{aligned}$$

**Obtained explicit expressions for all master integrals up to  $\varepsilon^6$**

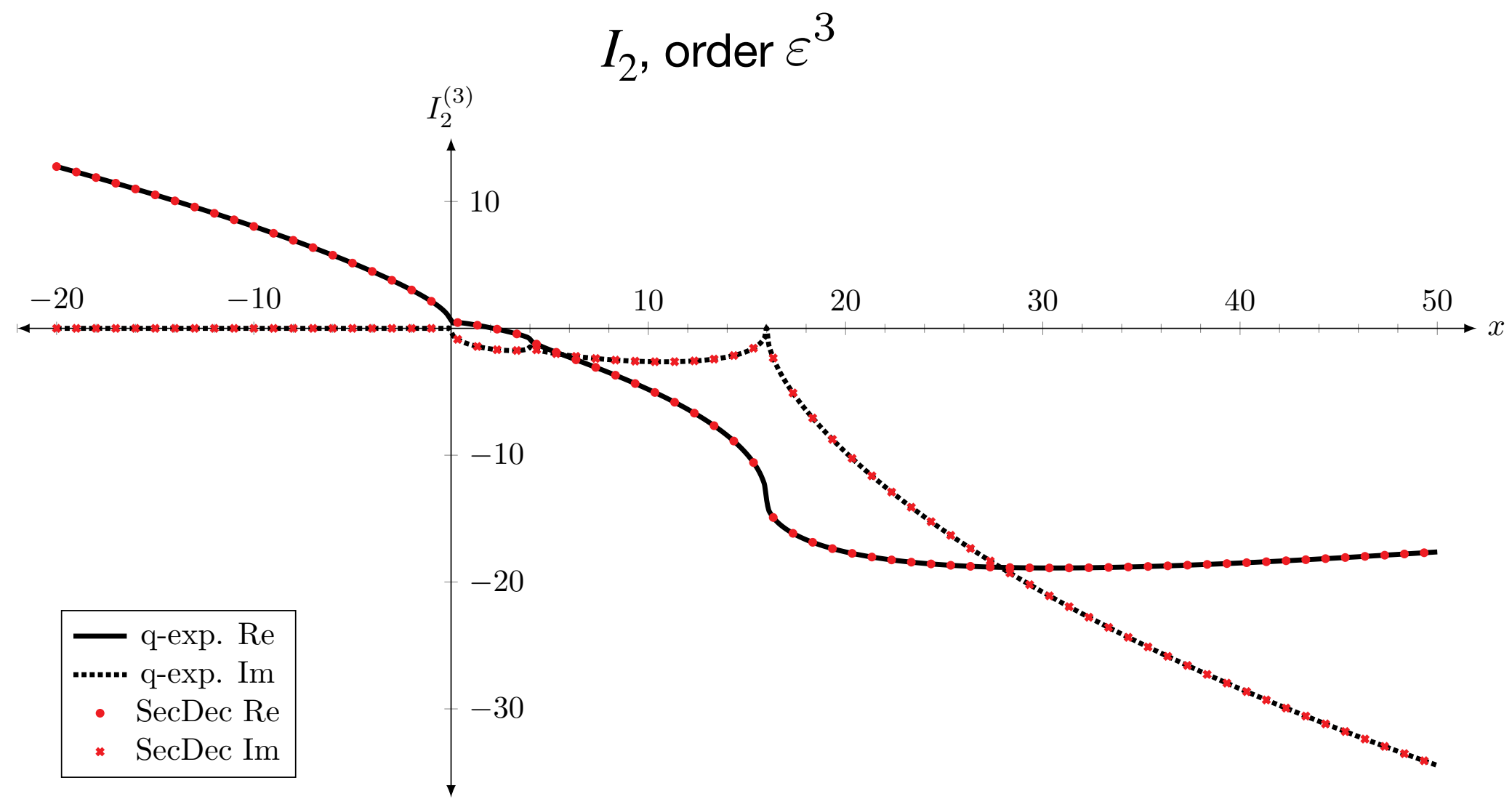
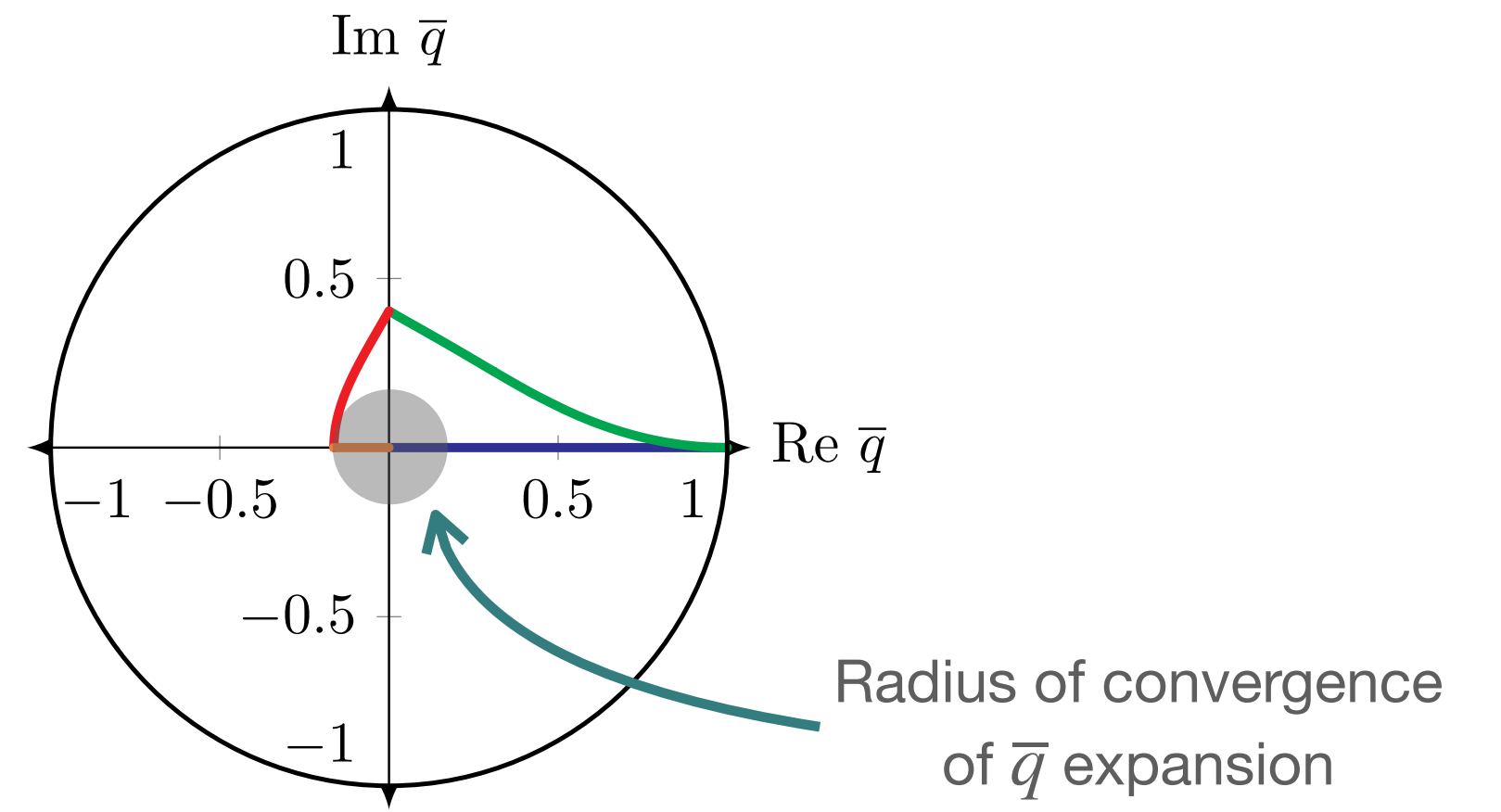
All integrals have uniform length

# Numeric Verification

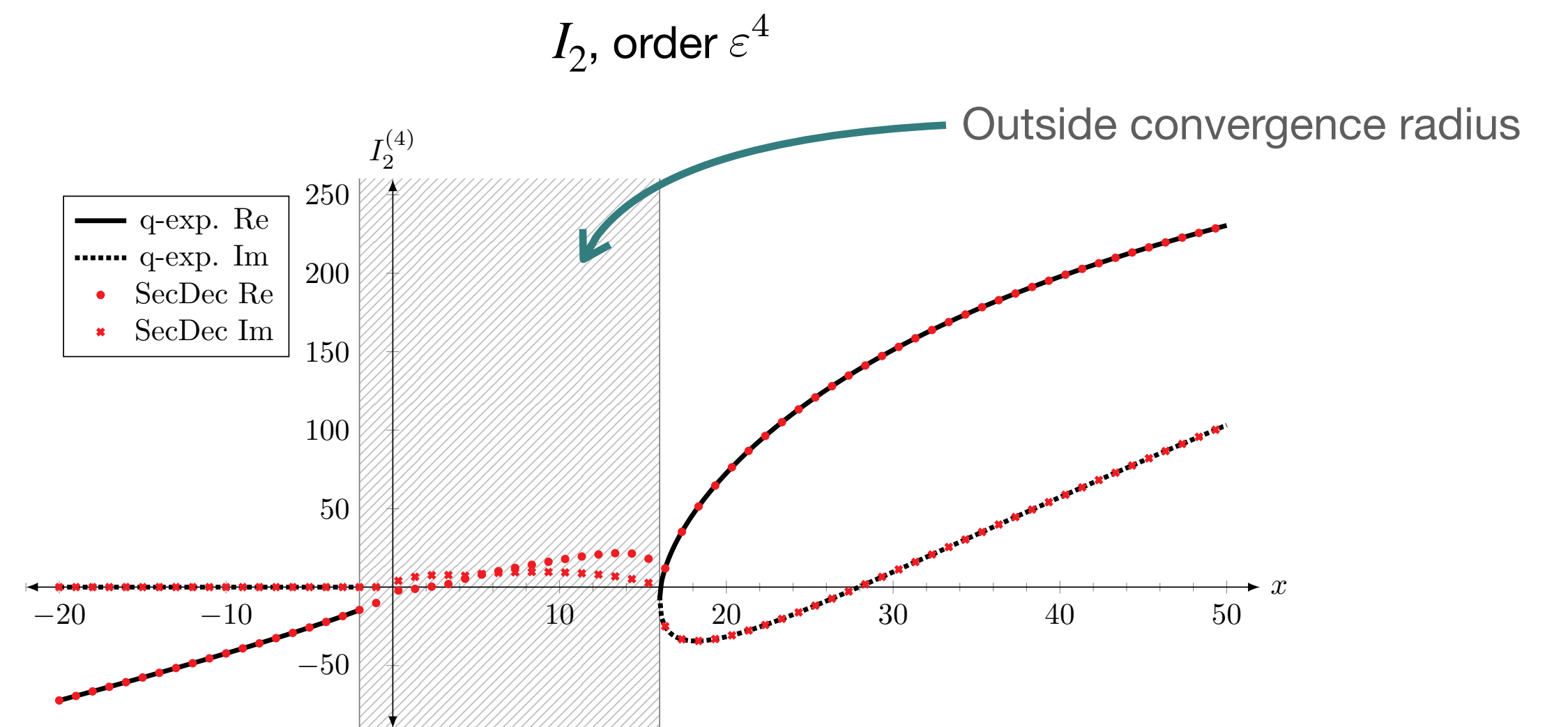
Numeric evaluation via  $\bar{q}$ -expansion

Singularities limit radius of convergence

Comparison against SecDec



Only  $f_{4,a}$ , therefore holomorphic



Also meromorphic  $f_{2,a}, f_{2,b}$