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Expansion by regions: foundation, generalization and automated search for regions

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- II Why does the method work?
- III The general formalism
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Based on:

II–III B.J., JHEP 12 (2011) 076, arXiv:1111.2589

IV B.J., A. Smirnov, V. Smirnov, arXiv:1206.0546 ~> Eur. Phys. J. C 72 (2012) 2139

The strategy of expansion by regions

Starting point: (multi-)loop integral

(or other complicated integral)

$$F = \int d^d k_1 \int d^d k_2 \cdots I,$$

$$I = \frac{1}{(k_1 + p_1)^2 - m_1^2} \frac{1}{(k_1 + k_2 + p_2)^2 - m_2^2}.$$



- complicated function of internal masses m_i and kinematical parameters p_i^2 , $p_i \cdot p_j$
- exact evaluation often hard or impossible

Exploit parameter hierarchies, e.g. large energies $Q \gg$ small masses m:

- expand integral in small ratios $\frac{m^2}{Q^2}$: $F = F_0 + \frac{m^2}{Q^2}F_1 + \left(\frac{m^2}{Q^2}\right)^2F_2 + \dots$
- simplification achieved if expansion of integrand before integration: $I \rightarrow I_0 + \frac{m^2}{Q^2} I_1 + \left(\frac{m^2}{Q^2}\right)^2 I_2 + \dots, \qquad F_j = \int d^d k_1 \int d^d k_2 \cdots I_j$
- expanded integrands I_j often simpler to integrate than original integrand I

Expansion of integrand before integration?

$$I \to I_0 + \frac{m^2}{Q^2} I_1 + \left(\frac{m^2}{Q^2}\right)^2 I_2 + \dots, \qquad F_j = \int d^d k_1 \int d^d k_2 \cdots I_j$$

But:

- \star integrand I is function of loop momenta: $I = I(k_1, k_2, \ldots)$
- \star loop-momentum components k_i^{μ} can take any values (large, small, mixed, ...)
- \star expansions of integrand may break down for certain values of k_1, k_2, \ldots
- \star naive integrations of expanded integrand may generate new singularities
- \hookrightarrow Need sophisticated methods of asymptotic expansions.

Simple example: large-momentum expansion

$$F = \int \frac{\mathrm{D}k}{(k+p)^2 (k^2 - m^2)^2} \qquad \left[\int \mathrm{D}k \equiv \frac{\mu^{2\epsilon} e^{\epsilon \gamma_E}}{i\pi^{d/2}} \int \mathrm{d}^d k \right]$$
$$d = 4 - 2\epsilon$$



Large momentum $\left| p^2 \right| \gg m^2 \sim prime p$

Integral is UV- and IR-finite, the exact result is known:

 $[p^2 \to p^2 + i0]$

$$F = \frac{1}{p^2} \left[\ln\left(\frac{-p^2}{m^2}\right) + \ln\left(1 - \frac{m^2}{p^2}\right) \right] + \mathcal{O}(\epsilon)$$
$$\xrightarrow[\text{expand}]{} \frac{1}{p^2} \left[\ln\left(\frac{-p^2}{m^2}\right) - \sum_{j=1}^{\infty} \frac{1}{j} \left(\frac{m^2}{p^2}\right)^j \right] + \mathcal{O}(\epsilon)$$

Now assume that we could <u>not</u> calculate this integral exactly ...

Large-momentum expansion (2)

Large momentum $|p^2| \gg m^2$

 \hookrightarrow expand integrand before integration:

Expansion by regions

 \hookrightarrow here 2 relevant **regions**:

$$F = \int \frac{\mathrm{D}k}{(k+p)^2 (k^2 - m^2)^2} \qquad p = \mathbf{p}$$



Beneke, V. Smirnov, Nucl. Phys. B 522 (1998) 321 V. Smirnov, Rakhmetov, Theor. Math. Phys. 120 (1999) 870 V. Smirnov, Phys. Lett. B 465 (1999) 226

• hard (h):
$$k \sim p \Rightarrow \frac{1}{(k+p)^2 (k^2 - m^2)^2} \to \frac{1}{(k+p)^2} \left(\frac{1}{(k^2)^2} + \frac{2m^2}{(k^2)^3} + \dots \right)$$

• soft (s):
$$k \sim m \Rightarrow \frac{1}{(k+p)^2 (k^2 - m^2)^2} \to \frac{1}{(k^2 - m^2)^2} \left(\frac{1}{p^2} - \frac{2k \cdot p}{(p^2)^2} - \frac{k^2}{(p^2)^2} + \ldots\right)$$

 \Rightarrow Integrate each expanded term over the **whole integration domain**.

 \Rightarrow Set scaleless integrals to zero (like in dimensional regularization).

Leading-order contributions:

• hard:
$$F_0^{(h)} = \int \frac{\mathrm{D}k}{(k+p)^2 (k^2)^2} = \frac{1}{p^2} \left(\frac{\mu^2}{-p^2}\right)^{\epsilon} \left(-\frac{1}{\epsilon} + \mathcal{O}(\epsilon)\right)$$

• $\mathbf{D}k = \frac{1}{\epsilon} \left(\frac{\mu^2}{2}\right)^{\epsilon} \left(\frac{m^2}{2}\right)^{-\epsilon} \left(\frac{1}{\epsilon}\right)^{\epsilon}$

• soft:
$$F_0^{(s)} = \int \frac{\mathrm{D}k}{p^2 (k^2 - m^2)^2} = \frac{1}{p^2} \left(\frac{\mu^2}{-p^2}\right)^2 \left(\frac{m^2}{-p^2}\right)^{-1} \left(\frac{1}{\epsilon} + \mathcal{O}(\epsilon)\right)^2$$

 \hookrightarrow Contributions are homogeneous functions of the expansion parameter $\frac{m^2}{p^2}$.

Large-momentum expansion (3)

Leading-order contributions:

• hard:
$$F_0^{(h)} = \int \frac{\mathrm{D}k}{(k+p)^2 (k^2)^2} = \frac{1}{p^2} \left[-\frac{1}{\epsilon} + \ln\left(\frac{-p^2}{\mu^2}\right) \right] + \mathcal{O}(\epsilon) \rightsquigarrow \mathrm{IR-singular!}$$

• soft: $F_0^{(s)} = \frac{1}{p^2} \int \frac{\mathrm{D}k}{(k^2 - m^2)^2} = \frac{1}{p^2} \left[\frac{1}{\epsilon} + \ln\left(\frac{\mu^2}{m^2}\right) \right] + \mathcal{O}(\epsilon) \rightsquigarrow \mathrm{UV-singular!}$

 \hookrightarrow Singularities are cancelled in the sum of all contributions.

 \hookrightarrow Exact result is approximated:

$$F_0 = F_0^{(h)} + F_0^{(s)} = \frac{1}{p^2} \ln\left(\frac{-p^2}{m^2}\right) + \mathcal{O}(\epsilon) = F + \mathcal{O}\left(\frac{m^2}{(p^2)^2}\right) \quad \checkmark$$

Hard & soft expansions to all orders in $\frac{m^2}{p^2} \rightsquigarrow$ exact result F reproduced \checkmark

Expansion by regions: successfully applied to many complicated loop integrals

But: Why does it work?

- What ensures the cancellation of singularities? (IR \leftrightarrow UV!)
- Didn't we double-count every part of the integration domain when replacing $\int Dk I \rightarrow \int Dk I_0^{(h)} + \int Dk I_0^{(s)}$?
- How do we have to choose the regions?
 And how do we know that the chosen set of regions is complete?
- What is the role of scaleless integrals?

I Why does the method work?

Idea based on a 1-dimensional toy example from M. Beneke (1997) [see also: V. Smirnov, Applied Asymptotic Expansions In Momenta And Masses]

k+p

Large-momentum example

Let us show step by step how the expansions reproduce the full result.

The hard & soft expansions converge absolutely within domains D_h , D_s :

$$\begin{aligned} (h): \ \frac{1}{(k^2 - m^2)^2} &= \sum_i T_i^{(h)} \frac{1}{(k^2 - m^2)^2} \text{ within } D_h = \left\{ k \in \mathbb{R}^d : |k^2| \ge \Lambda^2 \right\}, \\ (s): \ \frac{1}{(k + p)^2} &= \sum_j T_j^{(s)} \frac{1}{(k + p)^2} \text{ within } D_s = \left\{ k \in \mathbb{R}^d : |k^2| < \Lambda^2 \right\}, \\ \text{with } m^2 \ll \Lambda^2 \ll |p^2| \rightsquigarrow D_h \cup D_s = \mathbb{R}^d \quad [D_h \cap D_s = \emptyset]. \end{aligned}$$

The expansions commute with integrals restricted to the corresponding domains:

$$\int_{k \in D_h} \operatorname{Dk} \underbrace{\frac{1}{(k+p)^2 (k^2 - m^2)^2}}_{I} = \sum_i \int_{k \in D_h} \operatorname{Dk} T_i^{(h)} I, \qquad \int_{k \in D_s} \operatorname{Dk} I = \sum_j \int_{k \in D_s} \operatorname{Dk} T_j^{(s)} I$$

k + p

Transform the expression for the full integral:

$$F = \int_{k \in D_h} \operatorname{D}k I + \int_{k \in D_s} \operatorname{D}k I = \sum_i \int_{k \in D_h} \operatorname{D}k T_i^{(h)} I + \sum_j \int_{k \in D_s} \operatorname{D}k T_j^{(s)} I$$
$$= \sum_i \left(\int_{k \in \mathbb{R}^d} \operatorname{D}k T_i^{(h)} I - \sum_j \int_{k \in D_s} \operatorname{D}k T_j^{(s)} T_i^{(h)} I \right) + \sum_j \left(\int_{k \in \mathbb{R}^d} \operatorname{D}k T_j^{(s)} I - \sum_i \int_{k \in D_h} \operatorname{D}k T_i^{(h)} T_j^{(s)} I \right)$$

The expansions commute:
$$T_i^{(h)}T_j^{(s)}I = T_j^{(s)}T_i^{(h)}I \equiv T_{i,j}^{(h,s)}I$$

$$\Rightarrow \text{ Identity: } F = \underbrace{\sum_{i} \int Dk \, T_{i}^{(h)} I}_{F^{(h)}} + \underbrace{\sum_{j} \int Dk \, T_{j}^{(s)} I}_{F^{(s)}} - \underbrace{\sum_{i,j} \int Dk \, T_{i,j}^{(h,s)} I}_{F^{(h,s)}} + \underbrace{F^{(h,s)}}_{F^{(h,s)}} +$$

All terms are integrated over the whole integration domain \mathbb{R}^d as prescribed for the expansion by regions \Rightarrow location of boundary Λ between D_h, D_s is irrelevant.

Identity:
$$F = \sum_{i} \int Dk T_{i}^{(h)} I + \sum_{j} \int Dk T_{j}^{(s)} I - \sum_{i,j} \int Dk T_{i,j}^{(h,s)} I$$

$$F^{(h)}$$

$$F^{(h)}$$

$$F^{(h)}$$

Additional overlap contribution $F^{(h,s)}$?

$$F^{(h,s)} = \sum_{i=0}^{\infty} (1+i) \sum_{j_1,j_2=0}^{\infty} (-1)^{j_2} \frac{(j_1+j_2)!}{j_1! j_2!} \frac{(m^2)^i}{(p^2)^{1+j_1+j_2}} \int \mathrm{D}k \, \frac{(-2k \cdot p)^{j_1}}{(k^2)^{2+i-j_2}} = 0 \quad \text{scaleless!}$$

Vanishing scaleless integrals \rightsquigarrow property of dimensional regularization and analytic continuation, <u>not</u> ad-hoc requirement of the formalism here!

Both UV- and IR-singularities are regularized dimensionally. Separate singularities:

$$F^{(h,s)} = \frac{1}{p^2} \left(\frac{1}{\epsilon_{\mathsf{UV}}} - \frac{1}{\epsilon_{\mathsf{IR}}} \right) = 0$$

 \rightsquigarrow cancels corresponding singularities in $F^{(h)} = \frac{1}{p^2} \left(-\frac{1}{\epsilon_{\text{IR}}} + \mathcal{O}(\epsilon^0) \right)$ and $F^{(s)} = \frac{1}{p^2} \left(\frac{1}{\epsilon_{\text{UV}}} + \mathcal{O}(\epsilon^0) \right)$. \hookrightarrow Complete result $F = F^{(h)} + F^{(s)} - F^{(h,s)}$ is separately UV-finite and IR-finite.

 $\Rightarrow F = F^{(h)} + F^{(s)}$ as used before.

But now this identity has been obtained without evaluating the contributions!

More 1-loop examples

similar transformations applied \rightsquigarrow similar identities obtained

- Threshold expansion for heavy-particle pair production \hookrightarrow 3 regions with commuting expansions
- Sudakov form factor
 - \hookrightarrow 5 regions, 2 non-commuting expansions
- Forward scattering with small momentum exchange
 → overlap contributions eventually relevant

$$p_{1} - - \bullet \stackrel{p_{1} - k}{- - \bullet} - - - p_{1} - r \qquad p_{1} - - \bullet \stackrel{p_{1} - k}{- - - \bullet} - - - p_{1} - r$$

$$k \qquad i \qquad r - k \qquad + \qquad k \qquad i \qquad r - k \qquad + \qquad k \qquad i \qquad r - k \qquad + \qquad p_{2} - - \bullet \stackrel{p_{1} - k}{- - - \bullet} - - - p_{2} + r$$

$$p_{2} - - \bullet \stackrel{p_{2} + k}{- - - - - - \bullet} - - - p_{2} + r \qquad p_{2} - - \bullet \stackrel{p_{1} - k}{- - - - \bullet} - - - p_{2} + r$$



Non-commuting expansions: $T^{(x_1)}T^{(x_2)} \neq T^{(x_2)}T^{(x_1)}$

What changes if (some) expansions do not commute with each other?

- \hookrightarrow identity with combinations only of commuting expansions.
- \hookrightarrow extra terms involving pairs of non-commuting expansions, e.g.

$$-\int_{k \in D_{x_2}} Dk \left(T^{(x_2)} T^{(x_1)} - T^{(x)} T^{(x_2)} T^{(x_1)} + \dots \right) I$$

 \Rightarrow extra terms cancel at integrand level if

 \exists commuting expansion $T^{(x)}$ such that $T^{(x)}T^{(x_2)}T^{(x_1)} = T^{(x_2)}T^{(x_1)}$

This condition can usually be fulfilled. \checkmark \rightarrow **no extra terms**!

Example with relevant overlap contributions: forward scattering with small momentum exchange



 \hookrightarrow General identity with 5 regions + overlap contributions. \hookrightarrow Evaluation of terms depends on regularization scheme: [restricting to leading order F_0]

• Without analytic regularization:





- With analytic regularization: $F_0 = F_0^{(1c)} + F_0^{(2c)}$ other terms scaleless
- \hookrightarrow Individual terms differ, but complete result agrees. \checkmark





III The general formalism

Consider

- a (multiple) integral F over the domain D,
- a set of regions x_1, \ldots, x_N ,
- for each region x an expansion $T^{(x)}$ converging in the subdomain D_x .

Conditions

- The convergence domains D_x cover the integration domain D.
- If some expansions do <u>not</u> commute with each other: Every pair $T^{(x_2)}, T^{(x_1)}$ of non-commuting expansions is invariant under a commuting expansion $T^{(x)}$: $T^{(x)}T^{(x_2)}T^{(x_1)} = T^{(x_2)}T^{(x_1)}$
- All expanded integrals and series expansions are well-defined $\rightsquigarrow \exists$ regularization.
- \hookrightarrow The following **identity** holds:

$$F = \begin{cases} \text{single} \\ \text{expansions} \end{cases} - \begin{cases} \text{double} \\ \text{expansions} \end{cases} + \begin{cases} \text{triple} \\ \text{expansions} \end{cases} - \dots$$

where only those expansions are combined which commute with each other.

The general formalism (2)



with those combinations of expansions which commute with each other

Comments

- Identity is exact when expansions are summed to all orders. ✓
 Want leading-order approximation? → drop higher-order terms.
- Identity is independent of regularization.
 - \hookrightarrow Individual terms change with regularization, but complete result invariant.
- Overlap contributions (\rightarrow "zero-bin subtractions") may be relevant.

[e.g. when avoiding analytic regularization in SCET] e.g. Manohar, Stewart '06; Chiu, Fuhrer, Hoang, Kelley, Manohar '09; . . .

- With usual choice of regions & regularization
 - \hookrightarrow overlap contributions are scaleless and vanish.

[\checkmark if single expansions yield *homogeneous* functions of expansion parameter with *unique scalings*.]

IV Automated search for regions with asy2.m

Now we have a proof for the correctness of the method under certain conditions, but:

How can we find the relevant regions?

 \hookrightarrow Try all possible regions \rightsquigarrow irrelevant contributions are scaleless.

Automated by Mathematica code asy.m: Pak, A. Smirnov, Eur. Phys. J. C 71 (2011) 1626

AlphaRepExpand[{loop momenta}, {list of denominators},
 {replacements for kinematic invariants}, {scaling of parameters}]

- Expansion at level of Feynman-parameter integrals.
- Uses geometric interpretation of integral (details \rightsquigarrow paper).
- Detects non-scaleless contributions.
- Works well, but fails to detect potential and Glauber regions.

Why does asy.m fail to detect potential regions? Example: threshold expansion, $y = m^2 - \frac{q^2}{4} \rightarrow 0$:

$$F = \int \frac{\mathrm{D}k}{(k^2 - m^2)\left((k - q)^2 - m^2\right)} = \mu^{2\epsilon} e^{\epsilon \gamma_E} \Gamma(\epsilon) \int_0^\infty \frac{\mathrm{d}x_1 \mathrm{d}x_2 \,\delta(1 - \sum x_i) \,(x_1 + x_2)^{2\epsilon - 2}}{\left[m^2 (x_1 - x_2)^2 + 4y \,x_1 x_2\right]^{\epsilon}}$$

 \hookrightarrow Feynman-parameter representation (where argument of δ -function may vary)

Relevant regions (specified by scaling relations for parameters x_1, x_2):

- hard (h): $x_1 \sim y^0$, $x_2 \sim y^0$
- potential (p): $x_1 + x_2 \sim y^0$, $x_1 x_2 \sim y^{1/2} \longrightarrow$ not found by asy.m!
- \hookrightarrow Only regions with simple scalings $x_i \sim y^{v_i}$ found!

New version: asy2.m

B.J., A. Smirnov, V. Smirnov, arXiv:1206.0546

http://www-ttp.particle.uni-karlsruhe.de/~asmirnov/Tools-Regions.htm automatically eliminates cancellations between parameters by

- splitting the integral at the critical points,
- performing variable transformations:

$$\int_{0}^{\infty} \frac{\mathrm{d}x_1 \mathrm{d}x_2 \,\delta(1 - \sum x_i) \,(x_1 + x_2)^{2\epsilon - 2}}{\left[m^2 (x_1 - x_2)^2 + 4y \,x_1 x_2\right]^{\epsilon}} = \int_{0}^{\infty} \frac{\mathrm{d}x_1' \mathrm{d}x_2' \,\delta(1 - \sum x_i') \,(x_1' + x_2')^{2\epsilon - 2}}{\left[m^2 x_2'^2 + y \,x_1' (x_1' + 2x_2')\right]^{\epsilon}}$$

Regions after variable transformation:

$$F = \int \frac{\mathrm{D}k}{(k^2 - m^2)\left((k - q)^2 - m^2\right)} = \mu^{2\epsilon} e^{\epsilon \gamma_E} \Gamma(\epsilon) \int_0^\infty \frac{\mathrm{d}x_1' \mathrm{d}x_2' \,\delta(1 - \sum x_i') \,(x_1' + x_2')^{2\epsilon - 2}}{\left[m^2 x_2'^2 + y \,x_1' (x_1' + 2x_2')\right]^{\epsilon}}$$

- hard (h): $x_1' \sim y^0$, $x_2' \sim y^0$
- potential (p): $x_1' \sim y^0$, $x_2' \sim y^{1/2}$
- \hookrightarrow no cancellations \rightsquigarrow simple scalings $x'_i \sim y^{v_i} \Rightarrow$ found by asy.m / asy2.m \checkmark

Usage of new features in asy2.m: option PreResolve

- automatically detects all regions
- prints the corresponding variable transformations $x_{1,2} \rightarrow x'_{1,2}$

Glauber regions:

- cancellations like $(x_1 x_2)(x_3 x_4)$
- automatically treated by asy2.m

V Summary

Expansion by regions: foundation and generalization

B.J., JHEP 12 (2011) 076

- Conditions for regions (+ corresponding expansions & domains) established.
- Identity proven \rightsquigarrow relates exact integral to sum of expanded terms:

$$F = \begin{cases} \text{single} \\ \text{expansions} \end{cases} - \begin{cases} \text{double} \\ \text{expansions} \end{cases} + \begin{cases} \text{triple} \\ \text{expansions} \end{cases} - \dots$$

 \hookrightarrow valid independent of the choice of regularization

- Identity includes overlap contributions with multiple expansions
 - \hookrightarrow can be scaleless \rightsquigarrow known recipe for expansion by regions \checkmark

or relevant (depending on regularization) ~> generalization of known recipe.

Automated search for regions with asy2.m B.J., A. Smirnov, V. Smirnov, arXiv:1206.0546

- \hookrightarrow automatic detection of the relevant regions for a given integral.
- Original algorithm of asy.m extended by automatic variable transformation.
- asy2.m reveals all relevant regions of a (multi-)loop integral or issues a warning.
 → Also finds potential & Glauber regions now.
- http://www-ttp.particle.uni-karlsruhe.de/~asmirnov/Tools-Regions.htm

Extra slides

The expansion by regions has been applied successfully to many complicated loop integrals.

"Real-life" example

2-loop vertex integral in the high-energy limit Denner, B.J., Pozzorini '08

$$Q^2 \gg m_t^2 \sim M_{W,Z}^2$$

 \hookrightarrow 9 relevant regions: [labelled " $(k_1 - k_2)$ "]

(h-h), (1c-h), (h-2c),(1c - 1c), (1c - 2c), (2c - 2c),(1c - 2uc), (2uc - 2uc), (us - 2c)

• next-to-leading-logarithmic result obtained:

 $\alpha^{2} \{ L^{3}, L^{2}/\epsilon, L/\epsilon^{2}, 1/\epsilon^{3} \}$, where $L = \ln(Q^{2}/M_{W}^{2})$

cross-checked with independent calculation based on sector decomposition



Practical note: how to find the relevant regions

- Look where the propagators have poles:
 - * Large-momentum example: $(k+p)^2 = 0$ at $k \sim p$, $k^2 m^2 = 0$ at $k \sim m$.
 - * Close the integration contour of one component (e.g. k^0 , k^{\pm}). For all residues investigate the scaling of the components.
- Use Mellin–Barnes (MB) representations:

$$\frac{1}{(A+B)^n} = \frac{1}{\Gamma(n)} \int_{-i\infty}^{i\infty} \frac{\mathrm{d}z}{2i\pi} \,\Gamma(n+z) \,\Gamma(-z) \,\frac{B^z}{A^{n+z}}$$

- 1. Evaluate the full (scalar) integral for generic propagator powers n_i in terms of multiple MB integrals.
- 2. Close MB contours involving the expansion parameter and extract the leading contributions.
- 3. The individual terms can be identified with corresponding regions by their homogeneous scaling with the expansion parameter depending on d and n_i.
 [A subsequent expansion by regions often yields simpler expressions for the contributions.]

Practical note: how to find the relevant regions (2)

- Try all possible regions that you can imagine ... If a region does not contribute, its integrals are scaleless.
- Automated by Mathematica code asy.m, Pak, A. Smirnov, Eur. Phys. J. C 71 (2011) 1626 finds non-scaleless contributions automatically via geometric approach:

AlphaRepExpand[{k}, {(k+p)^2, k^2-m^2}, {p^2->1}, {m^2->x}]

Expansion based on Feynman-parameter integral → result: list of regions
 with scalings of Feynman parameters in powers of the expansion parameter
 First version of asy.m: potential & Glauber regions not found
 → solved by update asy2.m
 B.J., A. Smirnov, V. Smirnov, arXiv:1206.0546

 When a region is missing, the total result is often (but not always) more singular than it should be. ~> Important cross-check, but no guarantee!



Full result F exactly reproduced:

$$F = F^{(h)} + F^{(s)} = \frac{1}{p^2} \left[\ln\left(\frac{-p^2}{m^2}\right) + \ln\left(1 - \frac{m^2}{p^2}\right) \right] + \mathcal{O}(\epsilon) \quad \checkmark$$

Example with 3 regions: threshold expansion for heavy-particle pair production Regions analyzed in Beneke, Smirnov, NPB 522 (1998) 321 Centre-of-mass system: $(q^{\mu}) = (q_0, \vec{0}), (p^{\mu}) = (0, \vec{p})$ Close to threshold: $q^2 \approx (2m)^2 \Rightarrow \boxed{q^2 \gg |p^2| \text{ or } q_0 \gg |\vec{p}|}$ $F = \int \frac{Dk}{(k^2 + q_0k_0 - 2\vec{p} \cdot \vec{k})(k^2 - q_0k_0 - 2\vec{p} \cdot \vec{k})k^2}$

Relevant regions:

- hard (h): $k_0, |\vec{k}| \sim q_0 \Rightarrow \text{expand} \sum_j T_j^{(h)} \text{ in } D_h = \left\{ k \in \mathbb{R}^d : |k_0| \gg |\vec{p}| \text{ or } |\vec{k}| \gg |\vec{p}| \right\}$
- soft (s): $k_0, |\vec{k}| \sim |\vec{p}| \Rightarrow \text{expand} \sum_j T_j^{(s)} \text{ in } D_s = \left\{ k \in \mathbb{R}^d : |\vec{k}| \lesssim |k_0| \lesssim |\vec{p}| \right\}$
- **potential** (*p*): $k_0 \sim \frac{\vec{p}^2}{q_0}$, $|\vec{k}| \sim |\vec{p}| \Rightarrow \sum_j T_j^{(p)}$ in $D_p = \left\{ k \in \mathbb{R}^d : |k_0| \ll |\vec{k}| \lesssim |\vec{p}| \right\}$

[no explicit boundaries needed]

Threshold expansion (2)

Similar transformations as for the large-momentum example yield the following **identity**:

$$F = F^{(h)} + \underbrace{F^{(s)}}_{=0} + F^{(p)} - \left(\underbrace{F^{(h,s)}}_{=0} + \underbrace{F^{(h,p)}}_{=0} + \underbrace{F^{(s,p)}}_{=0}\right) + \underbrace{F^{(h,s,p)}}_{=0 \text{ (scaleless)}}$$

with

$$F^{(h)} = -\frac{2e^{\epsilon\gamma_E}\Gamma(\epsilon)}{q^2} \left(\frac{4\mu^2}{q^2}\right)^{\epsilon} \sum_{j=0}^{\infty} \left(-\frac{4p^2}{q^2}\right)^j \frac{(1+\epsilon)_j}{j!\left(1+2\epsilon+2j\right)}$$
$$F^{(p)} = \frac{e^{\epsilon\gamma_E}\Gamma(\frac{1}{2}+\epsilon)\sqrt{\pi}}{2\epsilon\sqrt{q^2\left(p^2-i0\right)}} \left(\frac{\mu^2}{p^2-i0}\right)^{\epsilon} \qquad \text{[higher orders vanish]}$$

Exact result reproduced:

$$\boldsymbol{F}^{(h)} + \boldsymbol{F}^{(p)} = F = \frac{e^{\epsilon \gamma_E} \Gamma(\epsilon)}{2p^2} \left(\frac{\mu^2}{p^2 - i0}\right)^{\epsilon} {}_2F_1\left(\frac{1}{2}, 1 + \epsilon; \frac{3}{2}; -\frac{q^2}{4p^2} - i0\right) \quad \checkmark$$

$$(\frac{q}{2} + p)^2 = m^2$$

m k m $(\frac{q}{2} - p)^2 = m^2$

 $\frac{q}{2} + p + k$

Example with non-commuting expansions: Sudakov form factor

Cannot always choose expansions which commute with each other.

Sudakov limit: $-(p_1 - p_2)^2 = Q^2 \gg m^2$

$$F = \int \frac{\mathrm{D}k}{(k^+k^- - \vec{k}_{\perp}^2 + Qk^+)^{1+\delta} (k^+k^- - \vec{k}_{\perp}^2 + Qk^-)^{1-\delta} (k^+k^- - \vec{k}_{\perp}^2 - m^2)}$$

 \hookrightarrow analytic regulator $\delta \to 0$

[light-cone coordinates: $2p_{1,2} \cdot k = Qk^{\pm}$, $p_{1,2} \cdot k_{\perp} = 0$]

Regions & domains:

- hard (h): $k^+, k^-, |\vec{k}_{\perp}| \sim Q \Rightarrow D_h = \left\{ k \in \mathbb{R}^d : \vec{k}_{\perp}^2 \gg m^2 \right\}$
- 1-collinear (1c): $k^+ \sim \frac{m^2}{Q}$, $k^- \sim Q$, $|\vec{k}_{\perp}| \sim m$
- 2-collinear (2c): $k^+ \sim Q$, $k^- \sim \frac{m^2}{Q}$, $|\vec{k}_{\perp}| \sim m$
- Glauber (g): $k^+, k^- \sim \frac{m^2}{Q}$, $|\vec{k}_{\perp}| \sim m$
- collinear-plane (cp): $k^+, k^- \sim Q$, $|\vec{k}_{\perp}| \sim m$ \hookrightarrow "artificial" region to ensure $\cup_x D_x = \mathbb{R}^d$

[No soft region needed: $T^{(s)} \equiv T^{(1c)}T^{(2c)}$]

Most expansions commute, but $T^{(g)}T^{(cp)} \neq T^{(cp)}T^{(g)}$!



 $p_1 + k$ m $p_2 + k$ k

 $\sim p_1^2 = 0$

Sudakov form factor (2)

 $T^{(g)}T^{(cp)} \neq T^{(cp)}T^{(g)} \rightsquigarrow \text{Construct identity avoiding combination of } (g) \text{ and } (cp):$ $F = F^{(h)} + F^{(1c)} + F^{(2c)} + F^{(g)} + F^{(cp)} + F^{(h,cp)} + F^{(1c,2c)} + F^{(1c,cp)} + F^{(1c,cp)} + F^{(2c,g)} + F^{(2c,cp)} \Big) + F^{(h,1c,2c)} + F^{(h,1c,g)} + F^{(h,1c,cp)} + F^{(h,2c,g)} + F^{(h,2c,cp)} + F^{(1c,2c,g)} + F^{(1c,2c,cp)} + F^{(1c,2c,cp)} + F^{(1c,2c,cp)} + F^{(h,1c,2c,cp)} +$

Usual terms:

- no combination of (g) and (cp)
- $F^{(g)}$, $F^{(cp)}$ and all overlap contributions are scaleless (with analytic regularization)

Extra terms:

- $F_{cp \leftarrow g}^{\text{extra}}$ involves $T^{(cp)}T^{(g)}$ integrated over $k \in D_{cp}$,
- $F_{q\leftarrow cp}^{\text{extra}}$ involves $T^{(g)}T^{(cp)}$ integrated over $k\in D_g$,

plus all combinations of $T^{(h)}, T^{(1c)}, T^{(2c)}$, with alternating signs.

Both extra terms cancel at the integrand level,

because $T^{(1c)}T^{(g)}T^{(cp)} = T^{(g)}T^{(cp)}$ and similar relations hold.



Sudakov form factor (3)

Both extra terms cancel at the integrand level:

$$F_{g \leftarrow cp}^{\text{extra}} = \int_{k \in D_g} Dk \left(-1 + T^{(h)} + T^{(1c)} + T^{(2c)} - T^{(h,1c)} - T^{(h,1c)} - T^{(h,2c)} - T^{(1c,2c)} + T^{(h,1c,2c)} \right) T^{(g)} T^{(cp)} I$$

$$= (-1 + 3 - 3 + 1) \int_{k \in D_g} Dk T^{(g)} T^{(cp)} I = 0$$

because $T^{(x)}T^{(g)}T^{(cp)} = T^{(g)}T^{(cp)} \ \forall x \in \{h, 1c, 2c\}.$

Similarly: $F_{cp\leftarrow g}^{\mathsf{extra}} = 0$ because $T^{(x)}T^{(cp)}T^{(g)} = T^{(cp)}T^{(g)} \ \forall x \in \{1c, 2c\}.$

[The extra terms must cancel \rightsquigarrow otherwise dependence on boundaries of D_g , D_{cp} .]

Sudakov form factor (4)

Omitting scaleless contributions and vanishing extra terms:

$$F = F^{(h)} + F^{(1c)} + F^{(2c)}$$

Regions explicitly evaluated to all orders in $\frac{m^2}{Q^2}$:

$$-Q^2$$
 $p_1 + k$ $p_2^2 = 0$ $p_1 + k$ $p_2^2 = 0$

[omitting $\mathcal{O}(\delta)$ and $\mathcal{O}(\epsilon)$]

$$\begin{split} F^{(h)} &= -\frac{1}{Q^2} \left(\frac{\mu^2}{Q^2}\right)^{\epsilon} \left\{ \frac{1}{\epsilon^2} - \frac{2}{\epsilon} \ln\left(1 - \frac{m^2}{Q^2}\right) + \ln^2\left(1 - \frac{m^2}{Q^2}\right) - 2\operatorname{Li}_2\left(\frac{m^2}{Q^2}\right) - \frac{\pi^2}{12} \right\} \\ F^{(1c)}, F^{(2c)} &= -\frac{1}{2Q^2} \left(\frac{\mu^2}{Q^2}\right)^{\epsilon} \left\{ \pm \frac{1}{\delta} \left[\frac{1}{\epsilon} + \ln\frac{Q^2}{m^2} - \ln\left(1 - \frac{m^2}{Q^2}\right) \right] - \frac{1}{\epsilon^2} + \frac{2}{\epsilon} \ln\left(1 - \frac{m^2}{Q^2}\right) \\ &+ \frac{1}{2} \ln^2 \frac{Q^2}{m^2} + \ln\frac{Q^2}{m^2} \ln\left(1 - \frac{m^2}{Q^2}\right) - \ln^2\left(1 - \frac{m^2}{Q^2}\right) + \operatorname{Li}_2\left(\frac{m^2}{Q^2}\right) + \frac{5}{12}\pi^2 \right\} \end{split}$$

 $\hookrightarrow F^{(1c)}$ and $F^{(2c)}$ are not separately finite for $\delta \to 0$, but their sum is.

Agreement with exact result:

$$F = -\frac{1}{Q^2} \left\{ \frac{1}{2} \ln^2 \frac{Q^2}{m^2} + \ln \frac{Q^2}{m^2} \ln \left(1 - \frac{m^2}{Q^2} \right) - \text{Li}_2 \left(\frac{m^2}{Q^2} \right) + \frac{\pi^2}{3} \right\} \quad \checkmark$$

Sudakov form factor \rightarrow 5-point integral with Glauber contribution



- collinear propagators "doubled", but expansions equivalent
- same regions & domains
- "double" propagators ~> Glauber contribution present (even with analytic regularization)
- leading contributions:

$$F_0^{(g)} \propto \frac{1}{(Q^2)^3} \left(\frac{\mu^2}{Q^2}\right)^{\epsilon} \left(\frac{m^2}{Q^2}\right)^{-2-\epsilon}$$

$$F_0^{(1c)}, F_0^{(2c)} \propto \frac{1}{(Q^2)^3} \left(\frac{\mu^2}{Q^2}\right)^{\epsilon} \left(\frac{m^2}{Q^2}\right)^{-1-\epsilon}$$

$$F_0^{(h)} \propto \frac{1}{(Q^2)^3} \left(\frac{\mu^2}{Q^2}\right)^{\epsilon}$$

Example with relevant overlap contributions: forward scattering with small momentum exchange

Two light-like particles with large centre-of-mass energy exchange a small momentum r:

$$p_1^2 = (p_1 - r)^2 = p_2^2 = (p_2 + r)^2 = 0$$
$$(p_1 + p_2)^2 = \boxed{Q^2 \gg \vec{r}_\perp^2}, \quad r^\pm \approx \pm \frac{\vec{r}_\perp^2}{Q}$$

Symmetrize integral under $k \leftrightarrow r - k$ \hookrightarrow avoids divergences at $|k^{\pm}| \rightarrow \infty$ under expansion.

$$F = \frac{1}{2} \int \frac{\mathrm{D}k}{k^2 (r-k)^2} \left(\frac{1}{\left((p_1-k)^2\right)^{1+\delta}} + \frac{1}{\left((p_1-r+k)^2\right)^{1+\delta}} \right) \\ \times \left(\frac{1}{\left((p_2+k)^2\right)^{1-\delta}} + \frac{1}{\left((p_2+r-k)^2\right)^{1-\delta}} \right)$$

 $|k^{-}| \qquad |\vec{k}_{\perp}| \gg |\vec{r}_{\perp}|$ $\frac{\vec{k}_{\perp}^{2}}{|\vec{r}_{\perp}|} \qquad (1c)$ (h) $\frac{\vec{k}_{\perp}^{2}}{Q} \qquad (b)$ $\frac{\vec{k}_{\perp}^{2}}{Q} \qquad (c)$ $\vec{r}_{\perp}^{2}/Q \qquad (c)$ $\vec{k}_{\perp}^{2}/Q \qquad \vec{k}_{\perp}^{2}/|\vec{r}_{\perp}|$



Regions: same as for Sudakov form factor (scaling with $m \to |\vec{r}_{\perp}|$), **Domains:** similar (but more involved for $|\vec{k}_{\perp}| \gg |\vec{r}_{\perp}|$)

Forward scattering (2)
Same identity as for Sudakov form factor:

$$F = F^{(h)} + F^{(1c)} + F^{(2c)} + F^{(g)} + F^{(cp)}$$

$$- \left(F^{(h,1c)} + F^{(h,2c)} + F^{(h,g)} + F^{(h,cp)} + F^{(1c,2c)} + F^{(1c,g)} + F^{(1c,cp)} + F^{(2c,g)} + F^{(2c,cp)} + F^{(2c,cp)} + F^{(2c,cp)} + F^{(2c,cp)} + F^{(1c,2c,cp)} + F^{($$

With analytic regulator $\delta \to 0$: $F_0 = F_0^{(1c)} + F_0^{(2c)}$ $[F_0^{(h)}]$ suppressed, others scaleless]

$$F_0^{(1c)} = F_0^{(2c)} = \frac{1}{2} \frac{i\pi}{Q^2 \vec{r}_\perp^2} \left(\frac{\mu^2}{\vec{r}_\perp^2}\right)^\epsilon \frac{e^{\epsilon \gamma_E} \Gamma(1+\epsilon) \Gamma^2(-\epsilon)}{\Gamma(-2\epsilon)}$$

Without analytic regularization ($\delta = 0$):

[all terms are still well-defined]

$$F_{0} = F_{0}^{(1c)} + F_{0}^{(2c)} + F_{0}^{(g)} - \left(F_{0}^{(1c,2c)} + F_{0}^{(1c,g)} + F_{0}^{(2c,g)}\right) + F_{0}^{(1c,2c,g)}$$
$$F_{0}^{(x,...)} = \frac{i\pi}{Q^{2} \vec{r}_{\perp}^{2}} \left(\frac{\mu^{2}}{\vec{r}_{\perp}^{2}}\right)^{\epsilon} \frac{e^{\epsilon \gamma_{E}} \Gamma(1+\epsilon) \Gamma^{2}(-\epsilon)}{\Gamma(-2\epsilon)} \quad \forall \{x,...\} \subset \{1c,2c,g\}$$

 \hookrightarrow consistent results independent of regularization: $\frac{1}{2} + \frac{1}{2} = 1 + 1 + 1 - (1 + 1 + 1) + 1 \checkmark$ \hookrightarrow agreement with leading-order expansion of full result

The general formalism (details)

Identities as in the examples are generally valid, under some conditions.

Consider

- a (multiple) integral $F = \int Dk I$ over the domain D (e.g. $D = \mathbb{R}^d$),
- a set of N regions $R = \{x_1, \ldots, x_N\}$,
- for each region $x \in R$ an expansion $T^{(x)} = \sum_j T_j^{(x)}$ which converges absolutely in the domain $D_x \subset D$.

Conditions

- $\bigcup_{x \in \mathbb{R}} D_x = D$ $[D_x \cap D_{x'} = \emptyset \ \forall x \neq x'].$
- Some of the expansions commute with each other. Let $R_c = \{x_1, \ldots, x_{N_c}\}$ and $R_{nc} = \{x_{N_c+1}, \ldots, x_N\}$ with $1 \le N_c \le N$. Then: $T^{(x)}T^{(x')} = T^{(x')}T^{(x)} \equiv T^{(x,x')} \ \forall x \in R_c, \ x' \in R$.
- Every pair of non-commuting expansions is invariant under some expansion from R_c : $\forall x'_1, x'_2 \in R_{nc}, x'_1 \neq x'_2, \exists x \in R_c : T^{(x)}T^{(x'_2)}T^{(x'_1)} = T^{(x'_2)}T^{(x'_1)}.$
- ∃ regularization for singularities, e.g. dimensional (+ analytic) regularization.
 → All expanded integrals and series expansions in the formalism are well-defined.

Bernd Jantzen, Expansion by regions: foundation, generalization and automated search for regions 35

The general formalism (2)

Under these conditions, the following **identity** holds: $[F^{(x,...)} \equiv \sum_{j,...} \int Dk T_{j,...}^{(x,...)} I]$

$$F = \sum_{x \in R} F^{(x)} - \sum_{\{x'_1, x'_2\} \subset R} F^{(x'_1, x'_2)} + \dots - (-1)^n \sum_{\{x'_1, \dots, x'_n\} \subset R} F^{(x'_1, \dots, x'_n)} + \dots + (-1)^{N_{\mathsf{c}}} \sum_{x' \in R_{\mathsf{nc}}} F^{(x', x_1, \dots, x_{N_{\mathsf{c}}})}$$

where the sums run over subsets $\{x'_1, \ldots\}$ containing at most one region from R_{nc} .

Comments

- This identity is exact when the expansions are summed to all orders. ✓
 Leading-order approximation for F →→ dropping higher-order terms.
- It is independent of the regularization (dim. reg., analytic reg., cut-off, infinitesimal masses/off-shellness, ...) as long as all individual terms are well-defined.
- Usually regions & regularization are chosen such that multiple expansions
 F^(x'_1,...,x'_n) (n ≥ 2) are scaleless and vanish.
 [✓ if each F^(x)₀ is a homogeneous function of the expansion parameter with unique scaling.]
- If $\exists F^{(x'_1, x'_2, ...)} \neq 0 \rightsquigarrow$ relevant overlap contributions (\rightarrow "zero-bin subtractions"). They appear e.g. when avoiding analytic regularization in SCET. Chiu, Fuhrer, Hoang, Kelley, Manohar, Stewart '06;

Automated search for regions with asy2.m (details)

Practical question: How to find the relevant regions?

- Look where the integrand has poles or singularities.
- Extract (form of) expansion terms using Mellin–Barnes representations.
- Try all possible regions \rightsquigarrow irrelevant contributions are scaleless.
 - \hookrightarrow avoid double-counting of regions with equivalent expansions
 - \hookrightarrow automatic identification of regions easier in parametric integrals

Example: threshold expansion, $y = m^2 - \frac{q^2}{4} \rightarrow 0$:

$$F = \int \frac{\mathrm{D}k}{(k^2 - m^2)\left((k - q)^2 - m^2\right)} = \mu^{2\epsilon} e^{\epsilon \gamma_E} \Gamma(\epsilon) \int_0^\infty \frac{\mathrm{d}x_1 \mathrm{d}x_2 \,\delta(1 - \sum x_i) \,(x_1 + x_2)^{2\epsilon - 2}}{\left[m^2 (x_1 - x_2)^2 + 4y \,x_1 x_2\right]^{\epsilon}}$$

 \hookrightarrow Feynman-parameter representation (where argument of δ -function may vary)

Regions specified by scaling relations for parameters x_1, x_2 :

• hard (h): $x_1 \sim y^0$, $x_2 \sim y^0$

• potential (p):
$$x_1 + x_2 \sim y^0$$
, $x_1 - x_2 \sim y^{1/2}$

Geometric approach for expansion by regions

Mathematica code asy.m:

Pak, A. Smirnov, Eur. Phys. J. C 71 (2011) 1626

- Each monomial from $(x_1 + x_2) \cdot [m^2(x_1 x_2)^2 + 4y x_1 x_2]$
 - \hookrightarrow point in 3-dimensional vector space describing its scaling in powers of y, x_1, x_2 .
- Calculate convex hull of these points using Qhull. http://www.qhull.org
- Facets of convex hull determine scalings $x_i \sim y^{v_i}$ of all regions with non-vanishing (= non-scaleless) contributions.
- \hookrightarrow Hard region $(x_1, x_2 \sim y^0)$ found, but potential region $(x_1 x_2 \sim y^{1/2})$ <u>not</u> found!

New version: asy2.m

B.J., A. Smirnov, V. Smirnov, arXiv:1206.0546 http://www-ttp.particle.uni-karlsruhe.de/~asmirnov/Tools-Regions.htm

performs automatic change of variables to eliminate differences like $(x_1 - x_2)$:

• for
$$x_1 \le x_2$$
: $x_1 = x_1'/2$, $x_2 = x_2' + x_1'/2$

• for
$$x_1 \ge x_2$$
: $x_2 = x_1'/2$, $x_1 = x_2' + x_1'/2$

$$\int_{0}^{\infty} \frac{\mathrm{d}x_1 \mathrm{d}x_2 \,\delta(1 - \sum x_i) \,(x_1 + x_2)^{2\epsilon - 2}}{\left[m^2 (x_1 - x_2)^2 + 4y \,x_1 x_2\right]^{\epsilon}} = \int_{0}^{\infty} \frac{\mathrm{d}x_1' \mathrm{d}x_2' \,\delta(1 - \sum x_i') \,(x_1' + x_2')^{2\epsilon - 2}}{\left[m^2 x_2'^2 + y \,x_1' (x_1' + 2x_2')\right]^{\epsilon}}$$

Usage of asy2.m

For (multi-)loop integrals:

$$F = \int \frac{\mathrm{D}k}{(k^2 - m^2)\left((k - q)^2 - m^2\right)} = \mu^{2\epsilon} e^{\epsilon \gamma_E} \Gamma(\epsilon) \int_0^\infty \frac{\mathrm{d}x_1' \mathrm{d}x_2' \,\delta(1 - \sum x_i') \,(x_1' + x_2')^{2\epsilon - 2}}{\left[m^2 x_2'^2 + y \,x_1' (x_1' + 2x_2')\right]^{\epsilon}}$$

AlphaRepExpand[{k}, { $k^2 - m^2$, (k-q)² - m^2 },

 $\{q^2 \rightarrow 4*(m^2 - y)\}, \{m \rightarrow 1, y \rightarrow x\}, PreResolve \rightarrow True\}$

automatically detects all regions

- hard (h): $x'_1 \sim y^0$, $x'_2 \sim y^0 \rightsquigarrow T_0^{(h)}I = (x'_1 + x'_2)^{2\epsilon 2} (m^2 {x'_2}^2)^{-\epsilon}$
- potential (p): $x'_1 \sim y^0$, $x'_2 \sim y^{1/2} \rightsquigarrow T_0^{(p)}I = x'_1^{2\epsilon-2} (m^2 x'_2^2 + y x'_1^2)^{-\epsilon}$

and prints the corresponding variable transformations $x_{1,2} \rightarrow x'_{1,2}$.

Also for general parametric integrals:

WilsonExpand[m²*x2² + y*x1*(x1+2*x2), x1+x2, {x1, x2}, {m -> 1, y -> x}, Delta -> True]

Details of syntax & output descriptions ~>> paper

B.J., A. Smirnov, V. Smirnov '12

Glauber regions with asy2.m

5-point integral with simplified kinematics:

 $p_1 = p_2 = p, q_1 = q_2 = q, p^2 = q^2 = 0,$ $(p+q)^2 = Q^2 \gg m^2$



$$F = -\mu^{2\epsilon} e^{\epsilon \gamma_E} \Gamma(3+\epsilon) \int_0^\infty \frac{\mathrm{d}x_1 \cdots \mathrm{d}x_5 \,\delta(1-\sum x_i) \,(x_1+\ldots+x_5)^{1+2\epsilon}}{\left[Q^2(x_2-x_3)(x_4-x_5)+m^2x_1(x_1+\ldots+x_5)-i0\right]^{3+\epsilon}}$$

Glauber region present: $x_2 - x_3 \sim m^2$ or $x_4 - x_5 \sim m^2$

 \hookrightarrow 2-fold variable transformation to eliminate both differences $(x_2 - x_3)(x_4 - x_5)$ \hookrightarrow performed automatically by asy2.m:

AlphaRepExpand[{k}, {k^2 - m^2, (p-k)^2, (p+k)^2, (q-k)^2, (q+k)^2},
{p^2 -> 0, q^2 -> 0, p*q -> Q^2/2}, {Q -> 1, m^2 -> x},
PreResolve -> True]

 \hookrightarrow finds all relevant regions (including variable transformations) \checkmark

Details about correspondence between regions in x_i and regions in $k \rightsquigarrow paper$ B.J., A. Smirnov, V. Smirnov '12