

## Solving finite difference equations

## Polynomial solution (easy)

At one loop the anomalous dimension of an important class of twist two operators  $\text{tr}(ZD^S Z)$  ( $S$  is even) can be found from the Baxter equation

$$T(u)Q(u) + (u + i/2)^2 Q(u + i) + (u - i/2)^2 Q(u - i) = 0$$

where for the physical solution  $Q(u)$  is simply a polynomial of degree  $S$ . Once  $Q(u)$  is found the conformal dimension of the operator is given by

$$\Delta = 2 + S + 2ig^2 \partial_u \log \frac{Q(u + i/2)}{Q(u - i/2)} + \mathcal{O}(g^4)$$

- Find  $T(u)$  assuming it is of the form  $T(u) = \alpha + \beta u^2$ .

→ Replace  $Q(u)$  by  $u^S + Cu^{S-2}$  using patterns

→ Use **Series** to find first two terms of the large  $u$  expansion of the Baxter equation

→ Find  $\alpha$  and  $\beta$  from the requirement that both terms vanish.

Hint: **LogicalExpand** is your friend

you should find

$$\left\{ \alpha \rightarrow \frac{1}{2}(2S^2 + 2S + 1), \beta \rightarrow -2 \right\}$$

- Guess the general result for the energy as a function of  $S$ . For that you can do the following steps

→ Replace  $Q(u)$  by  $P(u)$  - a generic polynomial of degree  $S$ :

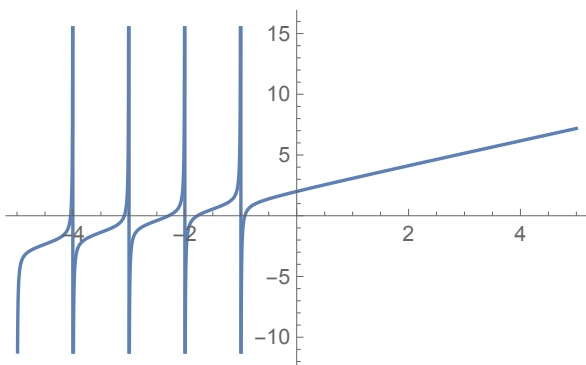
**P[u\_]=Sum[a[n]u^n,{n,0,S0}]/.a[0]->1;**

→ Again use **Series** and **LogicalExpand** to write and solve the system of equations for each of the coefficients for some specific  $S$ . For  $S = 10$  you should find

$$-\frac{47297536 u^{10}}{56260575} + \frac{8090368 u^8}{535815} - \frac{27474304 u^6}{382725} + \frac{1124492512 u^4}{11252115} - \frac{28878652 u^2}{893025} + 1$$

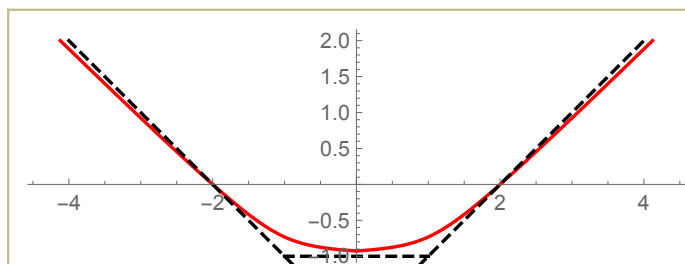
→ Compute the energy  $\Delta$  for  $S = 2, 4, \dots, 20$ . Create a **Table**  $\{S, \Delta\}$  for these values of  $S$

→ The function which makes the magic is called **FindSequenceFunction**. Use it to guess the general result for  $\Delta(S)$ . Plot the result for  $S = -5, 5$



→ In relation to the talk of Pedro consider the decompactification limit  $S \rightarrow \infty$ . Observe the  $\log(S)$  scaling described by the cusp anomalous dimension

→ Reproduce  $S(\Delta)$  plot below for  $g = 1/10$



## Solving Baxter for any S

• Instead of guessing we will try to solve the Baxter equation without fixing  $S$  to some particular value. As it is a finite difference equation it is hard to solve it directly with **Mathematica**. Instead we convert it into a usual differential equation using Mellin transform. This is similar to a Fourier transformation, which prescribed to replace the initial function  $Q(u)$  by

$$Q(u) = \int_0^\infty w^{-iu-1} f(w) dw$$

the nice feature of the transformation is that the shift by  $i$  and multiplication by  $u$  produce the following transformation of  $f$

$$Q(u+i) \rightarrow w f(w) \quad , \quad Q(u-i) \rightarrow 1/w f(w)$$

$$u Q(u) \rightarrow -i w \partial_w f(w)$$

→ Create a new function Mellin which can act on the expressions of the type  $u^n Q(u+im)$  transforming them to  $(-i w \partial_w)^n w^m f(w)$ . It should be enough to use a few simple replacements with patterns. Test it for the following examples

**Mellin**[ $Q[u - I]$ ]

$$\frac{f(w)}{w}$$

**Mellin**[ $u^2 Q[u]$ ]

$$w^2 (-f''(w)) - w f'(w)$$

**Mellin**[ $u Q[u + I]$ ]

$$-i w^2 f'(w) - i w f(w)$$

→ Apply it to our Baxter equation to get

$$-w(w-1)^2 f''(w) - 2w(w-1) f'(w) + f(w) \left( S^2 + S - \frac{(w-1)^2}{4w} \right)$$

Note that **Mathematica** cannot solve this equation in a reasonable way

**DSolve**[ $mbax == 0, f, w]$

$\{ \{ f \rightarrow \text{DifferentialRoot}(\{ \dot{y}, \ddot{y} \} \mapsto \{ 8(\dot{x}-1)\dot{y}'(\dot{x})\dot{x}^2 + 4(\dot{x}-1)^2\dot{y}''(\dot{x})\dot{x}^2 + (\dot{x}^2 - 4S^2\dot{x} - 4S\dot{x} - 2\dot{x} + 1)\dot{y}(\dot{x}) = 0, \dot{y}(2) = c_1, \dot{y}'(2) = c_2 \}, \ll \gg) \} \}$

→ We have to help a bit by getting rid of the first derivative:  $f(w) = g\left(\frac{1}{1-w}\right)$  i.e. we change the coordinate  $w = \frac{z-1}{z}$

$$\frac{g(z)(4S^2(z-1)z + 4S(z-1)z - 1)}{4(z-1)z} - (z-1)zg''(z)$$

Now it can be solved

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DSolve[ee == 0, g[z], z]
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$$\{ \{g(z) \rightarrow c_1 \sqrt{1-z} \sqrt{z} P_S(2z-1) + c_2 \sqrt{1-z} \sqrt{z} Q_S(2z-1)\} \}$$

Another method to solve this equation, which may work in a more general situation, is the following. Plug the series  $g \rightarrow \sqrt{z}\sqrt{1-z} \sum_{n=0}^{\infty} c_n z^n$  and finding a recursive equation on  $c_n$

$$c(n)(-n^2 - n + S(S+1)) + (n+1)^2 c(n+1)$$

See how to solve this recursive equation using **RSolve** :

$$\frac{c_1 (1-S)_{n-1} (S+2)_{n-1}}{((2)_{n-1})^2}$$

from which we recover the function itself

$$gz = \text{Sum}\left[\% z^n \sqrt{z} \sqrt{1-z}, \{n, 0, \infty\}\right] /. C[1] \rightarrow 1$$

$$- \frac{\sqrt{1-z} \sqrt{z} {}_2F_1(-S, S+1; 1; z)}{S(S+1)}$$

Check that this solution is consistent with the general solution by **DSolve**.

Try **Zeta[3]** trick from Pedro's lecture to compute the transformation back to  $Q(u)$ . Up to an irrelevant periodic function you should find

$${}_3F_2\left(-S, S+1, \frac{1}{2} - iu; 1, 1; 1\right)$$

We can compare it now with the previous solution by setting  $S$  to some particular value and compare with the previous result

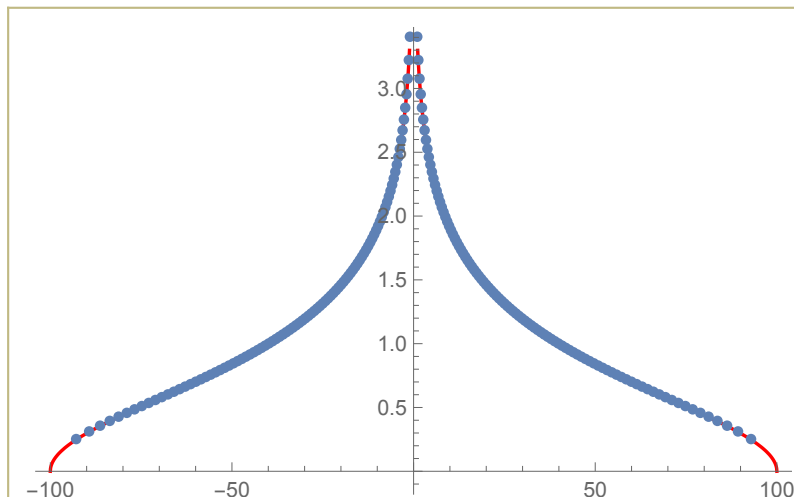
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% /. S -> 12 // Expand
Q[12]
% / %% // Simplify
```

$$\frac{96577 u^{12}}{17107200} - \frac{558467 u^{10}}{3110400} + \frac{99058609 u^8}{58060800} - \frac{143126893 u^6}{24883200} + \frac{2561060957 u^4}{398131200} - \frac{12272016991 u^2}{6812467200} + \frac{53361}{1048576}$$

$$\frac{395579392 u^{12}}{3565848825} - \frac{163391488 u^{10}}{46309725} + \frac{25359003904 u^8}{756392175} - \frac{747764992 u^6}{6615675} + \frac{5853853616 u^4}{46309725} - \frac{98176135928 u^2}{2773437975} + 1$$

$$\frac{1048576}{53361}$$

- Try to compute the energy using the  $Q_0(u) = {}_3F_2(-S, S+1, 1/2 - iu; 1, 1; 1)$ . Show that for non-integer  $S$  result is infinite
- Find zeros of  $Q(u)$  for  $S = 200$ , plot the density of the roots



Compare with the analytical result  $\rho(u) = \frac{2}{\pi} \tanh^{-1} \left( \sqrt{1 - \frac{u^2}{S^2}} \right)$  of Korchemsky

- The energy is not finite because there are two linear independent solutions  $Q_0(u)$  and  $Q_0(-u)$ . Only a particular combination will give the correct energy

$$Q(u) = [Q_0(-u) + Q_0(u)] \cosh^2(\pi u) - \frac{1}{2}i [Q_0(-u) - Q_0(u)] \cot \left( \frac{\pi S}{2} \right) \sinh(2\pi u)$$

Check that this combination leads indeed to the finite energy for any  $S$

- The BFKL regime to the leading order is described by the Kotikov-Lipatov result

$$\frac{S+1}{-4g^2} = \psi\left(\frac{1}{2} - \frac{\Delta}{2}\right) + \psi\left(\frac{1}{2} + \frac{\Delta}{2}\right) - 2\psi(1) + \mathcal{O}(g^2)$$

Expand  $\Delta$  in powers of  $g$ , extracting the leading singularity in the limit  $S \rightarrow -1$  at each order of perturbation theory ( $\psi(x)$  is **PolyGamma[0,x]** in **Mathematica**)

you should find that the transcendentality (sum of arguments of zeta functions) is the same for all terms and is equal to number of loops  $-1$ . For example at 10 loops you should find

**Coefficient[*res*, *g*, 20] *g*<sup>20</sup>**

$$g^{20} \left( -\frac{4\,194\,304\,\zeta(9)}{(S+1)^{10}} - \frac{201\,326\,592\,\zeta(3)^3}{(S+1)^{10}} \right)$$