Hierarchically Organized Iterative Solutions of the Evolution Equations in QCD

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Abstract

The task of Monte Carlo simulation of the evolution of the parton distributions in QCD and of constructing new parton shower Monte Carlo algorithms requires new way of organizing solutions of the QCD evolution equations, in which quark–gluon transitions on one hand and quark–quark or gluon–gluon transitions (pure gluon-strahlung) on the other hand, are treated separately and differently. This requires certain reorganization of the iterative solutions of the QCD evolution equations and leads to what we refer to as a hierarchic iterative solutions of the evolution equations. We present three formal derivations of such a solution. Results presented here are already used in the other recent works to formulate new MC algorithms for the parton-shower-like implementations of the QCD evolution equations. They are primarily of the non-Markovian type. However, such a solution can be used for the Markovian-type MCs as well. We also comment briefly on the relation of the presented formalism to similar methods used in other branches of physics.

To be submitted to Acta Physica Polonica

IFJPAN-V-04-09
December 2006

⋆This work is partly supported by the EU grant MTKD-CT-2004-510126 in partnership with the CERN Physics Department and by the Polish Ministry of Scientific Research and Information Technology grant No 620/E-77/6.PR UE/DIE 188/2005-2008.
1 Introduction to the problem

The standard QCD evolution equation

\[ \partial_t D_k(t, x) = \sum_j P_{kj}(t, \cdot) \otimes D_j(t, \cdot)(x), \]

\[ f(\cdot) \otimes g(\cdot)(x) \equiv \int_0^1 dx_1 dx_2 \delta(x - x_1 x_2) f(x_1) g(x_2) \equiv \int_x^1 \frac{dx_2}{x_2} f\left(\frac{x}{x_2}\right) g(x_2), \]

describes response of the parton distribution function (PDF) \( D \) at the large energy scale \( Q \) following simplified evolution equation, similar to eq. (1), within perturbative QCD.

The standard QCD evolution equation is an important ingredient in many QCD perturbative calculations. It can be solved using variety of the numerical methods, including Monte Carlo method. The knowledge of \( D_k(t_0, x) \) at certain initial \( t_0 \), is required for solving evolution equation at other \( t > t_0 \). The initial PDF is fitted to experimental data.

The principal aim of this work is to derive the following analytical solution of the above QCD evolution equations

\[
D_k(t, x) = \int_0^1 dz' dx_0 \frac{G^B_{kk}(t, t_0, z')}{x_0} D_k(t_0, x_0) \delta(x - x' x_0) + \sum_{n=1}^{\infty} \int_0^1 dx_0 \frac{1}{n!} \prod_{j=1}^{n} \int_{t_0}^{t} dt_j \Theta(t_j - t_{j-1}) \int_0^1 dz'_{n+1} \frac{1}{i!} \prod_{i=1}^{n} \int_0^1 dz'_i dz_i
\]

\[
\times \left[ \prod_{i=1}^{n} P^A_{kk, i, -1}(t_i, z_i) G^B_{kk, i, i-1}(t_i, t_{i-1}, z') \right] \times D_{k_0}(t_0, x_0) \delta\left( x - x_0 \prod_{i=1}^{n} z_i \prod_{i=1}^{n+1} z'_i \right), \quad k_n = k,
\]

where we have isolated flavour conserving (bremsstrahlung) part of the kernel \( \prod_{j} P^B_{kj} \equiv \delta_{kj} P_{kk} \) from the total kernel, \( P_{kj} = P^A_{kj} + P^B_{kj} \), and \( G^B_{kk}(t_1, t_0, z) \) is the solution of the following simplified evolution equation, similar to eq. (1),

\[ \partial_t G^B_{kk}(t, t_0, z) = P^B_{kk}(t, \cdot) \otimes G^B_{kk}(t, t_0, \cdot)(z), \]

\[ (2) \]

see Section 2 for the details. The boundary condition is \( G^B_{kk}(t_0, t_0, z) = \delta(1 - z) \). See also fig. 1 for graphical representation.

It is important to provide formal proof of eq. (2), because it is a critical ingredient in several new Monte Carlo algorithms of the non-Markovian type described in refs. 1 and 2, and possibly in other future works.

\[ \text{Since } P^A_{kk} = 0, \text{ only flavour changing indices } k_i \neq k_{i-1} \text{ enter in the flavour sum in eq. (2).} \]

\[ \text{It can serve as basis of a novel type of the Markovian MC as well.} \]
Let us now explain in details notation used in eqs. (1-3). In function \(D_k(t, x)\) variable \(1 \geq x \geq 0\) is the fraction of the hadron momentum carried by the parton of the type \(k = G, q_i, \bar{q}_i\), i.e. gluon, quark or antiquark, at the high energy scale \(Q\), conveniently translated into the “evolution time” variable \(t = \ln Q\). In QCD the PDF represents the wave function of the hadron close to the light-cone. See ref. [3] for an expert discussion on the precise meaning of PDF in QCD, in a wide context of the so-called factorization theorems [4, 5, 6] in the gauge Quantum Field Theories.

In this work we shall restrict ourselves to the most common QCD evolution equations of the DGLAP type [7], with the kernel splitting functions\(^3\) incorporating the QCD coupling constant (for the sake of the simplicity of notation)

\[
P_{kj}(t, z) = \frac{\alpha(t)}{\pi} P_{kj}(t, z). \tag{4}
\]

The QCD kernel functions are singular, with singularities of the type \((\ln(1-z)^n/(1-z))_+\). We shall typically regularize them with the help of an explicit small infrared (IR) cutoff parameter\(^4\) \(\varepsilon\) as follows:

\[
P_{kj}(t, z) = -P_{kk}^\delta(t, \varepsilon) \delta_{kj} \delta(1 - z) + P_{kj}^\Theta(t, z), \quad P_{kj}^\Theta(t, z) = P_{kj}(t, z) \Theta(1 - z - \varepsilon). \tag{5}
\]

The important Sudakov formfactor \(\Phi_k(t, t_0)\) is directly related to the virtual part of the kernels:

\[
\Phi_k(t, t_0) = \int_{t_0}^{t} dt' P_{kk}^\delta(t', \varepsilon). \tag{6}
\]

\(^3\)The DGLAP kernels in the \(\overline{MS}\) scheme were calculated in QCD at the two levels beyond the leading-logarithmic (LL) approximation.

\(^4\)The infinitesimal parameter \(\varepsilon\) can be \(t\)-dependent, without any loss of generality in the following treatment.
Finally the (bremsstrahlung-type) auxiliary distribution

\[ G_{kk}^B(t, t_0, z) = \delta(1 - z) \]

\[ + \sum_{n=1}^{\infty} \left[ \prod_{i=1}^{n} \int_{t_0}^{t} dt_i \, \Theta(t_i - t_{i-1}) \int_{0}^{1} dz_i \right] e^{-\Phi_k(t, t_n)} \left[ \prod_{i=1}^{n} \mathcal{P}^\Theta_{kk}(t_i, z_i)e^{-\Phi_k(t_i, t_{i-1})} \right] \delta(x - \prod_{i=1}^{n} z_i) \]

is an iterative solution of the flavour-diagonal evolution equation of eq. (3). See also fig. 2 for graphical representation of the above gluonstrahlung segment of the evolution.

\[ \text{Figure 2: Kinematics in the pure bremsstrahlung emission tree of eq. (7).} \]

### 2 The solutions

If our only aim was to prove the correctness of eq. (2) as a solution of eq. (1), then the simplest approach would be just to substitute it into this equation and check with a little bit of algebra that indeed it is the solution. Our aims are however more general: (i) to derive eq. (2) in a more systematic way, (ii) to understand better its relation to the other widely known and used iterative solutions of eq. (1), (iii) to prove that its exclusive content, in terms of the fully differential distribution in all variables \( t_i \) and \( z_i \), \( i = 1, 2, ..., n \), for each \( n \), is exactly the same as in other iterative solutions, commonly used in the MC approaches.

Having all the above in mind, let us proceed methodically, first with deriving solution of the evolution of eq. (1), in terms of a time-ordered exponential, widely used in the literature. Next, we shall present first example of the derivation of eq. (2) by means of re-organizing the evolution equation and solving it once again. Then, we shall present second example of the derivation, in which the above time-ordered exponential is algebraically reorganized (transformed) into eq. (2). Finally the third derivation of eq. (2) based on straightforward reorganization of the multiple sums and integrals will be included in the Appendix.

\[ ^5 \text{We shall explain in the next Section why we call it “iterative”.} \]
2.1 **Time-ordered exponential**

The solution of eq. (1) can be established quickly and rigorously, for instance by means of iteration, as a time-ordered exponential of the kernel operator $\mathcal{P}$ in the vector (linear) space indexed by one continuous variable $x$ and one discrete $k$. More precisely, eq. (1) in a more compact matrix notation reads

$$\frac{\partial}{\partial t} D(t) = \mathcal{P}(t) D(t)$$  \hspace{1cm} (8)

and its solution in the same compact matrix notation is given by

$$D(t) = \exp \left( \int_{t_0}^{t} \mathcal{P}(t') dt' \right) T D(t_0) = \mathcal{G}_P(t, t_0) D(t_0),$$  \hspace{1cm} (9)

where we employ the following well known *time-ordered exponential* evolution operator$^6$

$$\mathcal{G}_H(t, t_0) = \mathcal{G}(H; t, t_0) = \exp \left( \int_{t_0}^{t} H(t') dt' \right) T = I + \sum_{n=1}^{\infty} \prod_{i=1}^{n} \int_{t_0}^{t} dt_i \theta(t_i > t_{i-1}) H(t_i),$$  \hspace{1cm} (10)

for $t \geq t_0$. It is familiar to all readers from the textbooks of the Quantum Mechanics$^7$. We define function $\theta_{x>y}$ to be equal 1 when $x > y$ and equal 0 otherwise.

The compact solution of equation (9), can be translated into more traditional integro-tensorial notation, with explicit sums and integrals:

$$D_k(t, x) = \left\{ \left[ \exp \left( \int_{t_0}^{t} \mathcal{P}(t') dt' \right) \otimes \right] T D(t_0, \cdot) \right\}_k$$

$$= D_k(t_0, x) + \sum_{n=1}^{\infty} \sum_{k_n \ldots k_1 k_0} \int_{t_0}^{t} dx_0$$

$$\times \left[ \prod_{j=1}^{n} \int_{t_0}^{t} dt_j \theta(t_j > t_{j-1}) \int_{0}^{1} dz_j \mathcal{P}_{k_j k_{j-1}}(z_i) \right] D_{k_0}(t_0, x_0) \delta_{x=x_0} \prod_{i=1}^{n} z_i,$$  \hspace{1cm} (11)

where $\delta_{x=y} \equiv \delta(x - y)$. We realize, that the above formula, although rigorous and very elegant, is useless for any practical evaluations, because it contains polynomials of the negative and singular terms coming from products of $-\mathcal{P} \delta(1 - z)$ factors. In principle these inconvenient terms can be resummed (exponentiated) with the help of the direct but tedious algebra on the multiple flavour indices and $z$-integrals$^8$. In the following section we shall do it using more elegant methods.

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$^6$Here and in the following we define $\prod_{i=1}^{n} A_i = A_n A_{n-1} \ldots A_2 A_1$.

$^7$However, we do not require $\mathcal{H}$ to be hermitian and $\mathcal{G}$ to be unitary.

$^8$Similarly as the method used in the Appendix to re-sum another part of the kernel.
Having defined the time ordered exponential evolution operator $G_H$, let us quote its basic features and extend its definition for the latter use. The well known rule

$$G_H(t, t_x)G_H(t_x, t) = G_H(t, t_0), \quad t \geq t_x \geq t_0$$

(12)

helps to manipulate products of the time-ordered exponents. We may also define the inverse operator for the “backward evolution” ($t < t_0$) as follows

$$G_H(t_0, t) \equiv G_H^{-1}(t, t), \quad t < t_0,$$

(13)

where the inverse operator is constructed using

$$G_H^{-1}(t, t_0) \equiv G(-H)(t, t_0).$$

With help of the above definition validity of eq. (12) can be extended to any $t_x$.

2.2 Derivation by reorganizing evolution equation

In the following we show how to resume singular $P^\delta$ terms by going back to the evolution equation, reorganizing it and solving it once again. We are going to show this standard trick in a detail, because, subsequently, we shall generalize it to the case of an arbitrary part of the kernel (instead of the $P^\delta$ part). It is essentially a warm-up example.

2.3 Resuming virtual part of the kernel – warm-up example

Inserting explicitly regularized kernel, our evolution equation takes the following form

$$\partial_t D_k(t, x) = -P^\delta_{kk}(t) D_k(t, x) + \sum_j P^\Theta_{kj}(t, \cdot) \otimes D_j(t, \cdot)(x).$$

(14)

It can be transformed into

$$\partial_t \left(e^{\Phi_k(t,t_0)} D_k(t, x)\right) = \sum_j e^{\Phi_k(t,t_0)} P^\Theta_{kj}(t, \cdot) e^{-\Phi_j(t,t_0)} \otimes e^{\Phi_j(t,t_0)} D_j(t, \cdot)(x).$$

(15)

Changing slightly notation the above is transformed into

$$\partial_t \tilde{D}_k(t, x) = \sum_j \tilde{P}^\Theta_{kj}(t, \cdot) \otimes \tilde{D}_j(t, \cdot)(x),$$

(16)

$$\tilde{D}_k(t, x) \equiv \exp(\Phi_k(t, t_0)) D_k(t, x),$$

$$\tilde{P}^\Theta_{kj}(t, z) \equiv \exp(\Phi_k(t, t_0)) P^\Theta_{kj}(t, z) \exp(-\Phi_j(t, t_0))$$

or in an equivalent compact matrix formulation it reads

$$\partial_t \tilde{D}(t) = \tilde{P}^\Theta(t) \tilde{D}(t).$$

(17)

9 Chapman-Kolmogorov-Smoluchowski-Einstein relation, see ref. [8, 9].

10 The algebraic proof that $G_H^{-1}(t, t_0)G_H(t, t_0) = I$, using eq. (10), we leave to the reader. The matrix elements of $G^{-1}$ can be non-positive and highly singular.

11 This integro-differential form is exposed in the QCD textbooks, see ref. [10], and is also used in the numerical evaluation (evolution) of PDFs using non-Monte-Carlo methods, for instance ref. [11].
The time ordered solution

\[ \tilde{D}(t) = \exp \left( \int_{t_0}^{t} \tilde{P}^\Theta(t') dt' \right) \tilde{D}(t_0) = G_{\tilde{P}^\Theta}(t, t_0) \tilde{D}(t_0) \]  

(18)

of the evolution equation is widely known and exploited routinely in many practical evaluations of solutions of the QCD evolution. It is usually written in the traditional integro-tensorial representation similarly as eq. (11), in terms of the initial \( D(t_0) \) and the product of \( \tilde{P}^\Theta \), taking the following familiar shape:

\[ D_k(t, x) = e^{-\Phi_k(t, t_0)} D_k(t_0, x) + \sum_{n=1}^{\infty} \sum_{k_0, \ldots, k_{n-1}} \left[ \prod_{i=1}^{n} \int_{t_0}^{t} dt_i \Theta(t_i - t_{i-1}) \int_{0}^{1} dz_i \right] \times e^{-\Phi_k(t, t_n)} \int_{0}^{1} dx_0 \left[ \prod_{i=1}^{n} \tilde{P}_{k_i, k_{i-1}}^\Theta(t_i, z_i) e^{-\Phi_{k_i-1}(t_i, t_{i-1})} \right] D_{k_0}(t_0, x_0) \delta(x - x_0 \prod_{i=1}^{n} z_i). \]

(19)

Trivial identity

\[ e^{-\Phi_i(t, t_0)} e^{\Phi_i(t_{i-1}, t_0)} = e^{-\Phi_i(t, t_{i-1})} \]

(20)

was also employed. The above solution of the evolution equation is used as a basic formula in the Monte Carlo evaluation of the PDFs using Markovian MC algorithms, see for example ref. [2]. We shall refer to this solution as non-hierarchic iterative solution of the evolution equation.

Let us remind the reader, that in the above warm-up exercise we have resummed the relatively simple component \( \tilde{P}_{B}^{\delta}(t, z) = -\delta_{jk} \tilde{P}_{kk}^\delta(t) \delta(1 - z) \) of the evolution kernel, which was completely diagonal, both in \( k \) and in \( z \). In this special case \( G_{\tilde{P}^\delta}^{-1} \) is trivially calculable, contrary to more general case of non-diagonal \( \tilde{P}^B \) discussed in the following.

Let us now come back to our principal aim, proving eq. (2), where less trivial component of the kernel will be isolated/resummed.

### 2.4 Resumming gluonstrahlung – the real thing

In order to prove eq. (2), we need to resum (exponentiate) the following part of the kernel

\[ \tilde{P}_{jk}^B(t, z) = \delta_{jk} \tilde{P}_{kk}(t, z) = -\delta_{jk} \tilde{P}_{kk}(t) \delta(1 - z) + \delta_{jk} \tilde{P}_{kk}(t, z), \]

(21)

which is diagonal in the flavour indices, but not in \( z \). This part of the kernel is always IR divergent and generates multiple gluon emission process, that is gluonstrahlung. The remaining flavour-changing part of the full kernel is defined as \( \tilde{P}^A = \tilde{P} - \tilde{P}^B \). The original full evolution equation and its solution read

\[ \partial D(t) = \left( \tilde{P}^A(t) + \tilde{P}^B(t) \right) D(t), \quad D(t) = \exp \left( \int_{t_0}^{t} \left( \tilde{P}^A(t') + \tilde{P}^B(t') \right) dt' \right) \tilde{D}(t_0). \]

(22)
At this point, the $G_A$-function of eq. (7) can be identified with the following operator
\[
G_B(t, t_0) \equiv G_{PB}(t, t_0) = \exp \left( \int_{t_0}^{t} P^B(t')dt' \right),
\tag{23}
\]
where
\[
\partial_t G_B(t, t_0) = P^B(t) G_B(t, t_0),
\tag{24}
\]
see also eq. (13).

In order to derive eq. (2) we proceed analogously as in the derivation of eq. (19); we shall introduce $G_A(t, t_0)$ in the evolution equation, similarly as we have introduced $\exp \left( \Phi_k(t, t_0) \right)$. The main complication will be in the non-commutative nature of $G_A(t, t_0)$.

Let us introduce in the evolution an equation auxiliary PDF
\[
\tilde{D}(t) = G_B^{-1}(t, t_0) D(t), \quad D(t) = G_B(t, t_0) \tilde{D}(t),
\tag{25}
\]
getting after the differentiation
\[
G_A(t, t_0) \partial_t \tilde{D}(t) + \left( \partial G_A(t, t_0) \right) \tilde{D}(t) = \left( P^A(t) + P^B(t) \right) G_A(t, t_0) \tilde{D}(t).
\tag{26}
\]
After inserting eq. (24) we obtain
\[
G_B(t, t_0) \partial_t \tilde{D}(t) + P^B(t) G_B(t, t_0) \tilde{D}(t) = \left( P^A(t) + P^B(t) \right) G_A(t, t_0) \tilde{D}(t).
\tag{27}
\]
The term proportional to $P^A$ gets eliminated
\[
G_B(t, t_0) \partial_t \tilde{D}(t) = P^A(t) G_B(t, t_0) \tilde{D}(t),
\tag{28}
\]
and we return to the usual evolution equation
\[
\partial \tilde{D}(t) = \tilde{P}^A(t) \tilde{D}(t), \quad \tilde{P}^A(t) \equiv G_B^{-1}(t, t_0) P^A(t) G_B(t, t_0)
\tag{29}
\]
with the usual solution
\[
D(t) = G_B(t, t_0) \exp \left( \int_{t_0}^{t} \tilde{P}^A(t')dt' \right) T D(t_0).
\tag{30}
\]

The last step on the way to eq. (2) is elimination of the operator $G_B^{-1}(t, t_0)$ being part of $\tilde{P}$. The reason for that is that $G^{-1}$ is not well suited for any numerical evaluation, especially of the MC type, due to alternating sign in the exponential expansion, hence it is better to eliminate it from the final result. It is done with the help of the following identity
\[
G_B(t_1, t_0) \exp \left( \int_{t_0}^{t} \tilde{P}^A(t')dt' \right) =
G_B(t_1, t_0) + \sum_{n=1}^{\infty} \left[ \prod_{i=1}^{n} \int_{t_0}^{t} d\theta \theta^i G_B(t_{i+1}, t_i) P^A(t_i) \right] G_B(t_1, t_0),
\tag{31}
\]
where \( t_{n+1} \equiv t \). This identity is derived rather easily by inspecting each \( n \)-th term in the expansion of the time ordered exponent and applying the following relation
\[ G_B(t_{i+1}, t_0) G_B^{-1}(t_i, t_0) = G_B(t_{i+1}, t_i) G_B(t_i, t_0) G_B^{-1}(t_i, t_0) = G_B(t_{i+1}, t_i) \]
for each pair \( G_B G_B^{-1} \) sandwiched between adjacent \( P^A \)'s. The final solution reads
\[ D(t) = G_B(t, t_0) D(t_0) + \sum_{n=1}^{\infty} \left[ \prod_{i=1}^{n} \int_{t_0}^{t_i} dt_i \theta_{t_i > t_{i-1}} G_B(t_{i+1}, t_i) P^A(t_i) \right] G_B(t_1, t_0) D(t_0). \]

When translated into the integro-tensorial notation, the above formula turns out to be identical with our target eq. (2). In this way we have completed its derivation.

It is now obvious why eq. (2) we call a hierarchic solution of the evolution equation. It is because its components \( G_A \) are solutions of another simpler evolution equation (gluonstrahlung) of its own. Higher level evolution embeds lower level simpler evolution as a building block.

### 2.5 Derivation by reorganizing time-ordered exponential

A disadvantage of the derivation presented above is that it exploits the inverse evolution operator \( G^{-1} \), which is in a general case difficult to define properly, while it drops out from the final result of eqs. (2) or (33) anyway. The natural question is therefore whether we could derive eq. (2) without introducing the operator \( G^{-1} \) in the intermediate stages of the proof.

Furthermore, going back to the modified evolution equation and solving it once again obscures the relation between variables \( (k_i, z_i) \) in the non-hierarchic solution of eq. (19) on one hand and the hierarchic one of eq. (2) on the other hand. In the following we shall, therefore, present an alternative example of the derivation of eq. (9) without explicit use of the inverse evolution operator \( G^{-1} \). In such a case, the relation between variables \( (k_i, z_i) \) in eq. (19) and eq. (2) can be traced back (recovered) more easily.

The following derivation will be strongly reminiscent to a derivation of identity \( F(x, y) = \exp(x + y) = \exp(x) \exp(y) \) by means of the Taylor expansion with respect \( y \) i.e. \( F(x, y) = \sum_{n=0}^{\infty} (x^n/n!) \partial_y^n F(x, y) \bigg|_{y=0} \).

Let us introduce slightly modified evolution operator
\[ G'_H(t, t_0) = G'(H; t, t_0) = G(H; t, t_0) \theta_{t \geq t_0}, \]
where \( G \) was already defined as the time-ordered exponential in eq. (10). The additional \( \theta \)-factor ensuring \( t \geq t_0 \) is will make the following algebra more compact. We define

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12See eqs. (12-13) and the accompanying discussion.
13Such a relation is relevant for parton shower applications.
14Note that such a derivation is almost equivalent to a direct multiplication of the infinite sums for \( \exp(x) \) and \( \exp(y) \), but more transparent algebraically.
$H = H_{\lambda} = B + \lambda A$ (we shall set $\lambda = 1$ at the very end of calculation). The whole derivation relies on the following identity\textsuperscript{15}

$$\partial_{\lambda} G'_{H}(t, t_0) = \int_{t_0}^{t} dt_1 G'_{H}(t, t_1) A(t_1) G'_{H}(t_1, t_0), \quad (35)$$

which can be derived using definition of eq. \textsuperscript{[10]}, and reorganizing all integrations over $t_i$'s. The second derivative follows trivially:

$$\partial_{\lambda}^2 G'_{H}(t, t_0) = \int_{t_0}^{t} dt_1 dt_2 G'_{H}(t, t_2) A(t_2) G'_{H}(t_2, t_1) A(t_1) G'_{H}(t_1, t_0)$$

$$+ \int_{t_0}^{t} dt_1 dt_2 G'_{H}(t, t_1) A(t_2) G'_{H}(t_1, t_2) A(t_1) G'_{H}(t_2, t_0) \quad (36)$$

$$= 2! \int_{t_0}^{t} dt_2 dt_1 G'_{H}(t, t_2) A(t_2) G'_{H}(t_2, t_1) A(t_1) G'_{H}(t_1, t_0),$$

and the $n$–th derivative is\textsuperscript{16}

$$\partial_{\lambda}^n G'_{H}(t, t_0) = n! \prod_{i=1}^{n} \left( \int_{t_0}^{t} dt_i G'_{H\lambda}(t_{i+1}, t_i) A(t_i) \right) G'_{H\lambda}(t_1, t_0), \quad (37)$$

where $t_n \equiv t$. Now, let us use Taylor expansion

$$G'_{H\lambda}(t, t_0) = G'_{H\lambda=0}(t, t_0) + \sum_{n=0}^{\infty} \frac{\lambda^n}{n!} \partial_{\lambda}^n G'_{H}(t, t_0) \bigg|_{\lambda=0}. \quad (38)$$

Noticing that $G'_{H\lambda}(t_{i+1}, t_i) \big|_{\lambda=0} = G'_{B}(t_{i+1}, t_i)$, we obtain

$$G'_{H\lambda}(t, t_0) = G'_{B}(t, t_0) + \sum_{n=1}^{\infty} \lambda^n \prod_{i=1}^{n} \left( \int_{t_0}^{t} dt_i G'_{B}(t_{i+1}, t_i) A(t_i) \right) G'_{B}(t_1, t_0), \quad (39)$$

We may set $\lambda = 1$ at this point.

Identifying $A = P^A$, $G' = G'_{P^A+P^B}$ and $G'_{B} = G'_{P^B}$ we obtain more familiar identity\textsuperscript{17}

$$G'_{P^A+P^B}(t, t_0) = \left\{ I + \sum_{n=1}^{\infty} \prod_{i=1}^{n} \left( \int_{t_0}^{t} dt_i G'_{B}(t_{i+1}, t_i) P^A(t_i) \right) \right\} G'_{B}(t_1, t_0), \quad (40)$$

which leads immediately to eqs. \textsuperscript{[3]} and \textsuperscript{[2]}. In this way we have completed the second proof of eq. \textsuperscript{[2]} – this time without any reference to backward evolution operator $G^{-1}$.

\textsuperscript{15}Quite similar identity holds for an arbitrary $\lambda$-dependence in $H(\lambda)$.
\textsuperscript{16}Strictly speaking we should use mathematical induction over $n$ to verify this.
\textsuperscript{17}As previously we define $G'_{X}(t_i, t_j) = G_{X}(t_i, t_j)\theta_{t_i>t_j}$.
2.6 Straightforward derivation

In addition to two elegant proofs of eq. (2) presented in the previous Sections, we include in Appendix third proof, which relies on a rather straightforward method – it starts from eq. (33) and through tedious reorganization of the sums over flavour indices (change of the summation order) and relabeling of the variables transforms it into eq. (2). The advantage of this third proof is that relation between integration and summation variables in both formulas is exposed in a manifest way. This might be useful in the construction of the exclusive MC model of the parton shower type.

3 Discussion

We are fully aware, of course, that all three derivations of eq. (2), shown in this work represent a well established mathematical formalism, very similar to that in use in the Quantum Mechanics, theory of Markovian processes and renormalization group in the Quantum Field Theory. We did not add much to the development of the corresponding area of mathematics. Rather, our main aim was to customize this known formalism to the specific needs of solving the QCD evolution (also numerically), such that solution of eq. (2) and the other similar ones are obtained in an effortless and rigorous way. Having all this in mind, let us comment on certain selected aspects of the presented formalism, on their possible refinements, extensions and applications. We shall concentrate mainly on two points:

- Extension to beyond-DGLAP evolutions in QCD, like CCFM and others.
- Possible application in the Markovian MCs and the related question of the momentum sum rules and normalization of PDFs.

3.1 Extensions beyond DGLAP evolution

In our definitions of the evolution of PDFs eqs. (1-2) and the rest of the paper we have restricted ourself to DGLAP type \[7\] evolution, leading-logarithmic (LL) version or its next-to-LL extensions. This restriction is however inessential and the validity of our derivations can be extended to a more general evolution equation

\[
\partial_t D_k(t, x) = \sum_j \int_x^1 du \ K_{kj}(t, x, u) D_j(t, u),
\]

in which the dependency of the generalized kernel \(K(t, x, u)\) is more general than only through the ratio \(z = x/u\). The above more general evolution equation is used for instance in the CCFM-type models\[18\] of PDF \[12\]. The DGLAP case of eq. (2) is obviously covered

\[18\] It is also closer to the spirit of of the parton shower MC and unintegrated PDFs.
by eq. (41), with the following identification

$$K_{kj}(t, x, u) = \frac{1}{x} P_{kj}(t, \frac{x}{u}) = \frac{\alpha(t)}{\pi} \frac{1}{x} P_{kj}(t, \frac{x}{u}).$$

The compact matrix notation used in the time-ordered exponentials can easily accommodate multiplications of the kernels $K(t, x, u)$ such that all relevant algebra in the previous sections remains unchanged. Let us only indicate how the product of two kernels gets redefined

$$\left( P(t_2) P(t_1) \right)_{kj}(x, u) = \sum_j \int_x^1 du' K_{kj'}(t_2, x, u') K_{j'j}(t_1, u', u).$$

The reader can easily verify that the rest of the compact matrix algebra in our derivations remains unchanged.

### 3.2 Sum rules and Markovianization

As already mentioned, results of this work were instrumental in the modelling QCD evolution using non-Markovian type Monte Carlo techniques in refs. [13] and [14]. The corresponding MC programs simulate DGLAP and CCFM class evolutions.

However, the solution eq. (2) may be also used to construct an interesting example of the Markovian MC in which single step in the Markovian chain is a Markovian process of its own. Without going into fine details, let us indicate how this can be done. To this end we have to invoke momentum sum rule

$$\sum_k \int_0^1 dx x D_k(t, x) = 0$$

and reorganize slightly eq. (2). Staying for simplicity with the DGLAP case (LL and beyond) the above sum rule determines virtual part of the kernel

$$\mathcal{P}^\delta_{jj}(t, \varepsilon) = \sum_k \int_0^1 dz z \mathcal{P}^{\Theta}_{kj}(t, z).$$

The above is used to set up properly Markovian MC and in particular to split Sudakov formfactor $\Phi_k(t)$ into bremsstrahlung part and the rest (flavour changing part)

$$\Phi_k(t, t_0) = \Phi^A_k(t, t_0) + \Phi^B_k(t, t_0),$$

$$\Phi^A_k(t, t_0) = \int_{t_0}^t dt' \int_0^1 dz z \mathcal{P}^{\Theta}_{kk}(t', z),$$

$$\Phi^B_k(t, t_0) = \int_{t_0}^t dt' \sum_{j, j \neq k} \int_0^1 dz z \mathcal{P}^{\Theta}_{jk}(t', z).$$
By means of pulling out $\Phi_k^A(t)$ and multiplying both sides of eq. (2) by $x$, we obtain the following formula suitable for a Markovian MC

$$x D_k(t, x) = \int_0^1 dz' \ \delta(x - z'x_0) + \sum_{n=1}^\infty \int_0^1 \int dD_{x_0}$$

$$\times \sum_{k_{n-1},...,k_0} \left[ \prod_{j=1}^t dt_j \Theta(t_j - t_{j-1}) \right] \left[ \prod_{i=1}^n \int_0^1 \int dz_i dz'_{n+1} \right]$$

$$\times U_{kk}^B(t_1, t_0, z) \left[ \prod_{i=1}^n e^{-\Phi_k^A(t_i, t_{i-1})} z_i \mathcal{P}_k^A(t_i, z_i) U_{kk}^B(t_{i-1}, t_i, z_i) \right]$$

$$\times x_0 D_{k_0}(t_0, x_0) \delta(x - x_0 \prod_{i=1}^n z_i \prod_{i=1}^{n+1} z'_i), \ k_n = k,$$

(47)

where

$$U_{kk}^B(t_1, t_0, z) \equiv e^{\Phi_k^A(t_1, t_0)} zG_{kk}^B(t_1, t_0, z)$$

(48)

obeys evolution equation of eq. (7), with the substitution $\Phi_k(t_i, t_{i-1}) \rightarrow \Phi_k^B(t_i, t_{i-1})$ and with both side multiplied by $z$. The evolution operator $\mathcal{U}$ obeys nice ”unitarity“ rule

$$\int dz \ U_{kk}^B(t_1, t_0, z) = 1$$

(49)

for any $t$, $t \geq t_0$, in addition to the usual boundary condition $U_{kk}(t_0, t_0, z) = \delta(1 - z)$.

Eq. (47) can be now used to define hierarchic (nested) Markovian Monte Carlo algorithm. The normalized probability distribution of the forward Markovian step in the flavour-changing upper level Markovian process reads:

$$\omega(t_i, x_i, k_i | t_{i-1}, x_{i-1}, k_{i-1}) = \omega(t_i, z_i z'_i x_{i-1}, k_i | t_{i-1}, x_{i-1}, k_{i-1})$$

$$= (1 - \delta_{k_i k_{i-1}}) e^{-\Phi_k^A(t_i, t_{i-1})} z_i \mathcal{P}_k^A(t_i, z_i) z'_i U_{kk}^B(t_{i-1}, t_i, z_i),$$

(50)

$$\int_{t_{i-1}}^\infty dt_i \sum_{k_i} \int_0^1 dz_i \int_0^1 dz'_i \omega(t_i, z_i z'_i x_{i-1}, k_i | t_{i-1}, x_{i-1}, k_{i-1}) \equiv 1.$$

For the lower level bremsstrahlung process one may use standard Markovian MC technique of ref. [1].

Let us discuss selected details of the above scenario. Here, all $k_i$ and $t_i$, $i = 1, 2, ... n$ can be generated before generation of any $z$-variables in a separate Markovian algorithm with the stopping rule being the usual condition $t_{n+1} \geq t$. (See ref. [1] for more details on the the Markovian class MC algorithms.) Variables $z_i$ of the flavour-changing kernels can also be generated at this early stage.
The interesting question is: how and when do we generate $z_i'$ according to gluon-
strahlung operator $\hat{U}_{k_i-1}^{B}(t_i, z_i'|t_{i-1})$? If we have known an analytical (even approxi-
mate) representation of this function, or its precise value from the look-up tables, then
we could readily generate them before entering into MC simulation of the bremsstrahlung
subprocess. That would lead us to the use of the constrained MC of refs. [13, 14, 15] for the
bremsstrahlung segments. Alternatively, $z_i'$ may come out from a separate Markovian MC
module simulating gluonstrahlung sub-process starting at $t_{i-1}$ and stopping at $t_i$, with the
normalized probability distribution of single Markovian step defined in ref. [1]. In this lat-
ter case we would have simulated in the MC a hierarchic system of Markovian processes,
with the master flavour-changing Markovian process and many Markovian subprocesses,
each of them implementing pure bremsstrahlung, flavour conserving, emissions.

The above hierarchic Markovian MC scheme, although quite interesting, seems to have
no immediate practical importance. However, it may find applications in some future
works.

4 Summary

The basic aim of this paper is to provide solid technical foundation to other works in
the area of the Monte Carlo simulation of the evolution of PDFs and parton shower
in QCD. Our basic result is the solution of the evolution equation of eq. (2), which
was proved algebraically using three method. Its primary application is construction of
the constrained MC algorithms of ref. [13]. In addition, we also describe hypothetical
application of such a solution in the Markovian MC algorithm. Although we are aware
of many interesting relation of the discussed problems and solutions to other areas in
physics, we did not attempt to elaborate on that too much, in order to keep the paper
compact and transparent. Let us mention also, that our solution can be used many times
leading to a nested structure with several levels of the hierarchy.

Acknowledgments

We would like to thank W. Placzek for useful discussions and reading the manuscript.
We thank for warm hospitality of the CERN PH/TH division were part of this work was
done.
Appendix

A Combinatorial proof

We are going to show how to transform non-hierarchic solution in eq. (19) (with resummed virtual corrections) into hierarchic solution in eq. (2) (with resummed gluonstrahlung) using straightforward method of changing summation order and relabeling integration variables.

The critical point in isolating two levels in the evolution, flavour-changing transitions and gluonstrahlung, will be the change of the summation order in eq. (2), such that one is able to resum separately the pure bremsstrahlung segments obeying $k_i = k_{i-1}$. These segments will form (many) functions $G^A_{kk}$, as defined in eq. (7). The corresponding transformation of the summation order (indexing) looks schematically as follows

$$
\sum_{n=0}^{\infty} \sum_{k_{n-1}, \ldots, k_1, k_0} t_{k_n k_{n-1} \ldots k_1 k_0} = \sum_{n=0}^{\infty} \sum_{k_{n-1}, \ldots, k_1, k_0 \neq k_{n-2}, \ldots, k_1, k_0} \sum_{j_n, j_{n-1}, \ldots, j_0=1} t_{k_{j_n} (j_n), \ldots, k_{j_1} (j_1), k_{j_{n-1}} (j_{n-1}), \ldots, k_{j_1} (j_1), k_{j_1} (j_1), k_{j_0} (j_0), \ldots, k_{j_0} (j_0)} \tag{51}\n$$

where we have $k_{j_r} = \cdots = k_{j_2} = k_{j_1}$ and the purpose of the upper index in this context is simply to show that the same index $k$ is repeated $j_r$ times. On the other hand variables $z^{(m)}_{j_r}$ and $t^{(m)}_{j_r}$, $r = 1, 2, \ldots, n$, $m = 1, 2, \ldots, j_r$ are truly different (independent), with the upper index truly differentiating them.

The aim is now to show that one can factorize out the functions $G^A_{kk}$ and identify precisely the remaining functions and integrations. Employing the above index transformation in the product of the $\mathcal{P}$-functions we obtain

$$
\{ \mathcal{P}_{k_n k_n} (t^{(n)}_{j_n}, z^{(n)}_{j_n}) \cdots \mathcal{P}_{k_n k_1} (t^{(n)}_{j_2}, z^{(n)}_{j_2}) \mathcal{P}_{k_n k_{n-1}} (t^{(n)}_{j_1}, z^{(n)}_{j_1}) \} \mathcal{P}_{k_1 k_{n-1}} (t^{(2)}_{1}, z^{(2)}_{1}) \mathcal{P}_{k_1 k_1} (t^{(1)}_{1}, z^{(1)}_{1}) \mathcal{P}_{k_1 k_0} (z^{(1)}_{1}, z^{(1)}_{1}) \tag{52}\n$$

where curly bracket embrace the diagonal elements $\mathcal{P}_{kk}$, to be collected into the $G^A_{kk}$-functions; the remaining, nondiagonal ones, are now clearly isolated.

Each $\mathcal{P}_{k_i k_{i-1}}$, $k_i \neq k_{i-1}$ in eq. (19) is accompanied by an exponential factors. All of them (including the first one which does not belong to any $\mathcal{P}$) are now reorganized as
follows:

\[ e^{\Phi_{kn}(t_1^{(n)},t_n^{(n)})} \\
\times e^{\Phi_{kn}(t_1^{(n)},t_{j_1,n}^{(n)})} \ldots e^{\Phi_{kn}(t_2^{(n)},t_{1}^{(n)})} e^{\Phi_{kn}(t_{1}^{(n)},t_{j_1,n}^{(n)})} \\
\ldots e^{\Phi_{k1}(t_{j_1}^{(1)},t_{j_1,1}^{(1)})} \ldots e^{\Phi_{k2}(t_{2}^{(1)},t_{1}^{(1)})} e^{\Phi_{k0}(t_{1}^{(1)},t_{j_1,1}^{(1)})} \\
\times e^{\Phi_{k0}(t_{j_1}^{(0)},t_{j_1,1}^{(0)})} \ldots e^{\Phi_{k2}(t_{2}^{(0)},t_{1}^{(0)})} e^{\Phi_{k0}(t_{1}^{(0)},t_{j_1,1}^{(0)})} \\
= e^{\Phi_{kn}(t_1^{(n)},t_{j_1}^{(1)})} e^{\Phi_{kn,1}(t_{1}^{(n)},t_{1}^{(1)})} e^{\Phi_{k1}(t_{1}^{(1)},t_{1}^{(1)})} e^{\Phi_{k0}(t_{1}^{(1)},t_{0})}, \]

where all factors entering into products in \( G_{kk}^A \)-functions are shown inside the curly brackets. Together with the flavour-changing \( P \)'s, the above exponential form-factors look as follows:

\[ e^{\Phi_{kn}(t_1^{(n)},z^{(n)})} P_{kn,kn,1}(z^{(n)}) e^{\Phi_{kn,1}(t_{1}^{(n)},t_{1}^{(1)})} \ldots P_{k2,k1}(z^{(2)}) e^{\Phi_{k1}(t_{1}^{(2)},t_{1}^{(1)})} P_{k1,k0}(z^{(1)}) e^{\Phi_{k0}(t_{1}^{(1)},t_{0})}. \]

The other diagonal \( P \)'s will enter into \( G_{kk}^A \)-functions.

In this rather sketchy way we have shown that indeed eq. (19) can be transformed into eq. (2) by means of the straightforward reorganization of multiple sums and integrals. (More systematic proof would require completing mathematical induction with respect to \( n \).)

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