

# QCDNUM: Fast QCD Evolution and Convolution

QCDNUM Version 18.00/00

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## Abstract

The QCDNUM program numerically solves the evolution equations for parton densities and fragmentation functions in perturbative QCD. Un-polarised parton densities can be evolved up to next-to-next-to-leading order in powers of the strong coupling constant, while polarised densities or fragmentation functions can be evolved up to next-to-leading order. In addition to these evolution routines, a large set of tools is provided to solve  $n$ -fold coupled QCD evolution equations and to compute convolution integrals in the zero-mass or generalised mass schemes. Based on this toolbox and included in the software distribution are two add-on packages to calculate zero-mass structure functions in un-polarised deep inelastic scattering, and heavy flavour contributions to these structure functions in the fixed flavour number scheme.

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## PROGRAM SUMMARY

*Program Title:* QCDNUM

*Version:* 18.00

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*Program obtainable from:* <https://www.nikhef.nl/~h24/qcdnum>

*Distribution format:* gzipped tar file

*Journal Reference:*

*Catalogue identifier:*

*Licensing provisions:* GNU Public License

*Programming language:* FORTRAN77 with a C++ interface to user front-end

*Computer:* all

*Operating system:* all

*RAM:* Typically 3 Mbytes

*Keywords:* QCD evolution, DGLAP evolution equations, Parton densities, Fragmentation functions, Structure functions

*Classification:* 11.5 Quantum Chromodynamics, Lattice Gauge Theory

*External routines/libraries:* none, except the MBUTIL, ZMSTF, HQSTF and SPLINT packages that are part of the QCDNUM software distribution.

*Nature of problem:* Evolution of the strong coupling constant and parton densities, up to next-to-next-to-leading order in perturbative QCD. Computation of observable quantities by Mellin convolution of the evolved densities with partonic cross-sections.

*Solution method:* Parameterisation of the parton densities as linear or quadratic splines on a discrete grid, and evolution of the spline coefficients by solving (coupled) triangular matrix equations with a forward substitution algorithm. Fast computation of convolution integrals as weighted sums of spline coefficients, with weights derived from user-given convolution kernels.

*Restrictions:* Accuracy and speed are determined by the density of the evolution grid.

*Running time:* Less than 4 ms on a 2012 MacBook Pro to evolve the gluon and 12 quark densities at next-to-next-to-leading order over a large kinematic range.

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# 1 Introduction

In perturbative quantum chromodynamics (pQCD), a hard hadron-hadron scattering cross section is calculated as the convolution of a partonic cross section with the momentum distributions of the partons inside the colliding hadrons. These parton distributions depend on the Bjorken- $x$  variable (fractional momentum of the partons inside the hadron) and on a scale  $\mu^2$  characteristic of the hard scattering process. Whereas the  $x$ -dependence of the parton densities is non-perturbative, the  $\mu^2$  dependence can be described in pQCD by the DGLAP evolution equations [1]. The perturbative expansion of the splitting functions in these equations has recently been calculated up to next-to-next-to-leading order (NNLO) in powers of the strong coupling constant  $\alpha_s$  [2, 3].

QCDNUM is a FORTRAN77 program (with a C++ interface)<sup>1</sup> that numerically solves the DGLAP evolution equations on a discrete grid in  $x$  and  $\mu^2$ . Input to the evolution are the  $x$ -dependence of the parton densities at some input mass factorisation scale, and an input value of  $\alpha_s$  at some input renormalisation scale. To study the scale uncertainties, the renormalisation scale can be varied with respect to the mass factorisation scale. All calculations in QCDNUM are performed in the  $\overline{\text{MS}}$  scheme.

The program was originally developed in 1988 by members of the BCDMS collaboration [4] for a next-to-leading order (NLO) pQCD analysis of the SLAC and BCDMS structure function data [5]. This code was adapted by the NMC for use at low  $x$  [6]. A complete revision led to the version 16.12 which was used in the QCD fits by ZEUS [7], and in a global QCD analysis of deep inelastic scattering data by the present author [8].

QCDNUM17 is the NNLO upgrade of QCDNUM16. A new evolution algorithm, based on quadratic spline interpolation, yields large gains in accuracy and speed. The program can evolve un-polarised parton densities up to NNLO, and polarised densities or fragmentation functions up to NLO. One can also read an external pdf set into memory.

A large toolbox provides routines to solve user-defined coupled QCD evolution equations and to calculate convolution integrals in the zero-mass or generalised mass schemes. Using these tools the functionality of QCDNUM can be extended in add-on packages.

Based on the toolbox and included in the software distribution are the ZMSTF and HQSTF packages to compute un-polarised zero-mass structure functions and, in the fixed flavour number scheme, the contribution from heavy quarks to these structure functions. With the SPLINT package you can cast QCDNUM results into cubic interpolation splines.

Over the years, QCDNUM17 has developed in the present stable version QCDNUM18.

This write-up is organised as follows. In Section 2 we summarise the formalism underlying the DGLAP evolution of parton densities. The QCDNUM numerical method is described in Section 3. Details about the program itself and the description of an example job can be found in Section 4. A subroutine-by-subroutine manual is given in Section 5, while Section 6 shows how to steer the program with data cards. The QCDNUM toolbox is presented in Section 7, and the computation of structure functions in the Appendices E and F, respectively. The C++ interface [9] is described in Section 5.1 and in dedicated text boxes.

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<sup>1</sup>I thank V. Bertone for providing a first working version of the interface.

## 2 QCD Evolution

In pQCD, the strong coupling constant  $\alpha_s$  evolves on the renormalisation scale  $\mu_R^2$ . The starting value of  $\alpha_s$  is specified at some input scale, which usually is taken to be  $m_Z^2$ .

The parton density functions (pdf) evolve on the factorisation scale  $\mu_F^2$ . The starting point of a pdf evolution is given by the  $x$  dependence of the pdf at some initial scale  $\mu_0^2$ . The coupled evolution equations that are obeyed by the gluon and the quark densities can, to a large extent, be decoupled by writing them in terms of the *singlet* quark density (sum of all active quarks and anti-quarks) and *non-singlet* densities (orthogonal to the singlet in flavour space). A nice feature of QCDNUM is that it automatically takes care of the singlet/non-singlet decomposition of a set of pdfs.

Another input to the QCD evolution is the number of active flavours  $n_f$  which specifies how many quark species (d,u,s,...) are participating in the QCD dynamics. In the *fixed flavour number scheme* (FFNS),  $n_f$  is kept fixed throughout the evolution. Input to the evolution are the gluon density and  $2n_f$  (anti-)quark densities at the input scale  $\mu_0^2$ .

In the *variable flavour number scheme* (VFNS), the flavour thresholds  $\mu_{c,b,t}^2$  are introduced and the number of active flavours changes by one unit when crossing a threshold from  $n_f = 3$  below  $\mu_c^2$  to  $n_f = 6$  at and above  $\mu_t^2$ . Also here  $2n_f$  input densities must be specified at the input scale  $\mu_0^2$ . In the VFNS one should make a distinction between the light (d,u,s) and heavy flavours (c,b,t). Like the light quarks, the heavy flavours evolve according to the QCD evolution equations but only at and above their thresholds; below threshold a heavy flavour is either set to zero (dynamic heavy flavour) or to some scale-independent input parameterisation (intrinsic heavy flavour).

The QCD evolution formalism is relatively simple when the renormalisation and factorisation scales are equal, but it becomes more complicated when  $\mu_R^2 \neq \mu_F^2$ . QCDNUM supports a linear relation between the two scales.

In the following sections we describe the evolution of  $\alpha_s$  and the pdfs, the renormalisation scale dependence, the singlet/non-singlet decomposition, and the flavour schemes.

### 2.1 Evolution of the Strong Coupling Constant

The evolution of the strong coupling constant reads, up to NNLO,

$$\frac{da_s(\mu^2)}{d \ln \mu^2} = - \sum_{i=0}^2 \beta_i a_s^{i+2}(\mu^2). \quad (2.1)$$

Here  $\mu^2 = \mu_R^2$  is the renormalisation scale and  $a_s = \alpha_s/2\pi$ . The  $\beta$ -functions in (2.1) depend on the number  $n_f$  of active quarks with pole mass  $m < \mu$ . In the  $\overline{\text{MS}}$  scheme they are given by [10, 11]

$$\begin{aligned} \beta_0 &= \frac{11}{2} - \frac{1}{3} n_f \\ \beta_1 &= \frac{51}{2} - \frac{19}{6} n_f \\ \beta_2 &= \frac{2857}{16} - \frac{5033}{144} n_f + \frac{325}{432} n_f^2. \end{aligned} \quad (2.2)$$

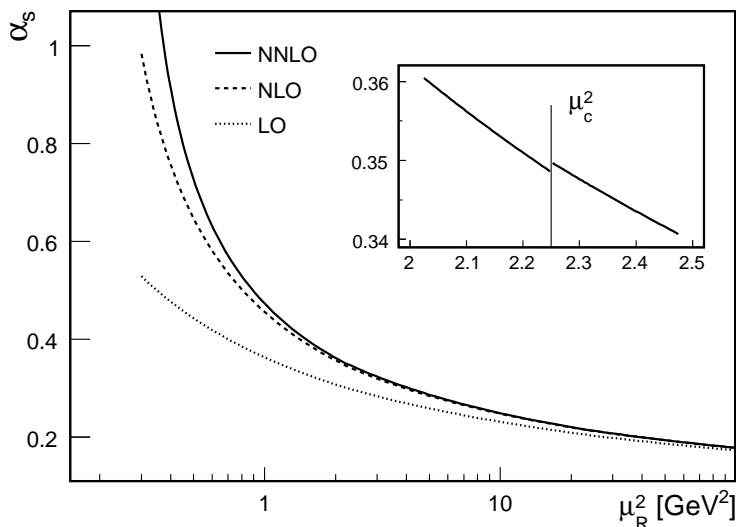
The leading order (LO) analytic solution of (2.1) can be written as

$$\frac{1}{\alpha_s(\mu^2)} = \frac{1}{\alpha_s(\mu_0^2)} + \beta_0 \ln\left(\frac{\mu^2}{\mu_0^2}\right) \equiv \beta_0 \ln\left(\frac{\mu^2}{\Lambda^2}\right). \quad (2.3)$$

In (2.3), the parameter  $\Lambda$  is defined as the scale where the first term on the right-hand side vanishes, that is, the scale where  $\alpha_s$  becomes infinite. Beyond LO, the definition of a scale parameter is ambiguous so that it is more convenient to take  $\alpha_s(m_Z^2)$  as a reference. The value of  $\alpha_s$  at any other scale is then obtained from a numerical integration of (2.1),<sup>2</sup> instead of from approximate analytic solutions parameterised in terms of  $\Lambda$ .

In the evolution of  $\alpha_s$ , the number of active flavours is set to  $n_f = 3$  below the charm threshold  $\mu_R^2 = \mu_c^2$  and is changed from  $n_f$  to  $n_f + 1$  at the flavour thresholds  $\mu_R^2 = \mu_{c,b,t}^2$ . At NNLO, and sometimes also at NLO, there are small discontinuities in the  $\alpha_s$  evolution at the flavour thresholds [12]; see Section 2.5 for details.

In Figure 1, we plot the evolution of  $\alpha_s$  calculated at LO, NLO and NNLO.<sup>3</sup> Because



**Figure 1** – The strong coupling constant  $\alpha_s(\mu_R^2)$  evolved downward from  $\alpha_s(m_Z^2) = 0.118$  at LO (dotted curve), NLO (dashed curve) and NNLO (full curve). The inset shows an enlarged view of the NNLO discontinuity in  $\alpha_s$  at the charm threshold  $\mu_c^2$ .

pQCD breaks down when  $\alpha_s$  becomes large, QCDNUM will issue a fatal error when  $\alpha_s(\mu^2)$  exceeds a pre-set limit. For a given value of  $\alpha_s(m_Z^2)$ , it is clear from the figure that such a limit will correspond to larger values of  $\mu^2$  at larger perturbative order.

<sup>2</sup>I thank A. Vogt for providing his 4<sup>th</sup> order Runge-Kutta routine to integrate (2.1) up to NNLO.

<sup>3</sup>With the settings  $\alpha_s(m_Z^2) = 0.118$  and  $\mu_{c,b,t} = (1.5, 5, 188)$  GeV.



## 2.2 The DGLAP Evolution Equations

The DGLAP evolution equations can be written as

$$\frac{\partial f_i(x, \mu^2)}{\partial \ln \mu^2} = \sum_{j=q, \bar{q}, g} \int_x^1 \frac{dz}{z} P_{ij} \left( \frac{x}{z}, \mu^2 \right) f_j(z, \mu^2) \quad (2.4)$$

where  $f_i$  denotes an un-polarised parton number density,  $P_{ij}$  are the QCD splitting functions,  $x$  is the Bjorken scaling variable and  $\mu^2 = \mu_F^2$  is the mass factorisation scale which we assume here to be equal to the renormalisation scale  $\mu_R^2$ . The indices  $i$  and  $j$  in (2.4) run over the parton species *i.e.*, the gluon and  $n_f$  active flavours of quarks and anti-quarks. In the quark parton model, and also in LO pQCD, the parton densities are defined such that  $f(x, \mu^2)dx$  is, at a given  $\mu^2$ , the number of partons which carry a fraction of the nucleon momentum between  $x$  and  $x + dx$ . The distribution  $xf(x, \mu^2)$  is then the parton momentum density.<sup>4</sup> Beyond LO there is no such intuitive interpretation. The definition of  $f$  then depends on the renormalisation and factorisation scheme in which the calculations are carried out ( $\overline{\text{MS}}$  in QCDNUM).<sup>5</sup>

Introducing a short-hand notation for the Mellin convolution,

$$[f \otimes g](x) = \int_x^1 \frac{dz}{z} f \left( \frac{x}{z} \right) g(z) = \int_x^1 \frac{dz}{z} f(z) g \left( \frac{x}{z} \right), \quad (2.5)$$

we can write (2.4) in compact form as (we drop the arguments  $x$  and  $\mu^2$  in the following)

$$\frac{\partial f_i}{\partial \ln \mu^2} = \sum_{j=q, \bar{q}, g} P_{ij} \otimes f_j. \quad (2.6)$$

If the  $x$  dependencies of the parton densities are known at some scale  $\mu_0^2$ , they can be evolved to other values of  $\mu^2$  by solving this set of  $2n_f + 1$  coupled integro-differential equations. Fortunately, (2.6) can be considerably simplified by taking the symmetries in the splitting functions into account [10]:

$$\begin{aligned} P_{gq_i} &= P_{g\bar{q}_i} = P_{gq} \\ P_{q_i g} &= P_{\bar{q}_i g} = \frac{1}{2n_f} P_{qg} \\ P_{q_i q_k} &= P_{\bar{q}_i \bar{q}_k} = \delta_{ik} P_{qq}^v + P_{qq}^s \\ P_{q_i \bar{q}_k} &= P_{\bar{q}_i q_k} = \delta_{ik} P_{q\bar{q}}^v + P_{q\bar{q}}^s. \end{aligned} \quad (2.7)$$

Inserting (2.7) into (2.6), we find after some algebra that the singlet quark density

$$q_s = \sum_{i=1}^{n_f} (q_i + \bar{q}_i) \quad (2.8)$$

obeys an evolution equation coupled to the gluon density

$$\frac{\partial}{\partial \ln \mu^2} \begin{pmatrix} q_s \\ g \end{pmatrix} = \begin{pmatrix} P_{qq} & P_{qg} \\ P_{gq} & P_{gg} \end{pmatrix} \otimes \begin{pmatrix} q_s \\ g \end{pmatrix}, \quad (2.9)$$

<sup>4</sup>In this section we use the number densities  $f(x, \mu^2)$ . In QCDNUM itself, however, we use  $xf(x, \mu^2)$ .

<sup>5</sup>In the DIS scheme  $f$  is defined such that the LO (quark-parton model) expression for the  $F_2$  structure function is preserved at NLO. But this is true only for  $F_2$  and not for  $F_L$  and  $xF_3$ .

with  $P_{\text{qq}}$  given by

$$P_{\text{qq}} = P_{\text{qq}}^{\text{v}} + P_{\text{q}\bar{\text{q}}}^{\text{v}} + n_f(P_{\text{qq}}^{\text{s}} + P_{\text{q}\bar{\text{q}}}^{\text{s}}). \quad (2.10)$$

Likewise, we find that the non-singlet combinations

$$q_{ij}^{\pm} = (q_i \pm \bar{q}_i) - (q_j \pm \bar{q}_j) \quad \text{and} \quad q_{\text{v}} = \sum_{i=1}^{n_f} (q_i - \bar{q}_i) \quad (2.11)$$

evolve independently from the gluon and from each other according to

$$\frac{\partial q_{ij}^{\pm}}{\partial \ln \mu^2} = P_{\pm} \otimes q_{ij}^{\pm} \quad \text{and} \quad \frac{\partial q_{\text{v}}}{\partial \ln \mu^2} = P_{\text{v}} \otimes q_{\text{v}}, \quad (2.12)$$

with splitting functions defined by

$$P_{\pm} = P_{\text{qq}}^{\text{v}} \pm P_{\text{q}\bar{\text{q}}}^{\text{v}} \quad \text{and} \quad P_{\text{v}} = P_{\text{qq}}^{\text{v}} - P_{\text{q}\bar{\text{q}}}^{\text{v}} + n_f(P_{\text{qq}}^{\text{s}} - P_{\text{q}\bar{\text{q}}}^{\text{s}}). \quad (2.13)$$

The evolution of the  $q_{ij}^{\pm}$  is linear in the densities, so that any linear combination of the  $q_{ij}^+$  or  $q_{ij}^-$  also evolves according to (2.12).

The splitting functions can be expanded in a perturbative series in  $\alpha_s$  which presently is known up to NNLO. For the four splitting functions  $P_{ij}$  in (2.9) we may write

$$P_{ij}(x, \mu^2) = a_s(\mu^2) P_{ij}^{(0)}(x) + a_s^2(\mu^2) P_{ij}^{(1)}(x) + a_s^3(\mu^2) P_{ij}^{(2)}(x) + \mathcal{O}(a_s^4) \quad (2.14)$$

where we have set, as in the previous section,  $a_s = \alpha_s/2\pi$ . Note the separation in the variables  $x$  and  $\mu^2$  on the right-hand side of (2.14). We drop again the arguments  $x$  and  $\mu^2$  and write the expansion of the non-singlet splitting functions as

$$\begin{aligned} P_{\pm} &= a_s P_{\text{qq}}^{(0)} + a_s^2 P_{\pm}^{(1)} + a_s^3 P_{\pm}^{(2)} + \mathcal{O}(a_s^4) \\ P_{\text{v}} &= a_s P_{\text{qq}}^{(0)} + a_s^2 P_{-}^{(1)} + a_s^3 P_{\text{v}}^{(2)} + \mathcal{O}(a_s^4). \end{aligned} \quad (2.15)$$

Truncating the right-hand side to the appropriate order in  $a_s$ , it is seen that at LO the three types of non-singlet obey the same evolution equations. At NLO,  $q_{ij}^-$  and  $q_{\text{v}}$  evolve in the same way but different from  $q_{ij}^+$ . At NNLO, all three non-singlets evolve differently.

It is evident from (2.7), (2.10) and (2.13) that several splitting functions depend on the number of active flavours  $n_f$ . This number is set to 3 below  $\mu_{\text{F}}^2 = \mu_{\text{c}}^2$  and changed to  $n_f = (4, 5, 6)$  at and above the thresholds  $\mu_{\text{F}}^2 = \mu_{\text{c,b,t}}^2$ . In case  $\mu_{\text{F}}^2 \neq \mu_{\text{R}}^2$ , QCDNUM adjusts the  $\mu_{\text{R}}^2$  thresholds such that  $n_f$  changes in both the splitting and the beta functions when crossing a threshold; see also Section 2.5.

The LO splitting functions are given in Appendix B. Those at NLO can be found in [13] (non-singlet) and [14] (singlet).<sup>6</sup> The NNLO splitting functions and their parameterisations are given in [2] (non-singlet) and [3] (singlet). The DGLAP equations also apply to polarised parton densities and to fragmentation functions (time-like evolution), each with their own set of evolution kernels. For the polarised splitting functions up to NLO we refer to [15], and references therein. The time-like evolution of fragmentation functions at LO is described in [16]. The NLO time-like splitting functions can be found in [13] and [14]. In Appendix A we show which splitting functions actually enter in the space-like and time-like evolution (2.9) since this is not entirely obvious from [14].

<sup>6</sup>Two well-known misprints in [14] are: (i) the lower integration limit in the definition of  $S_2(x)$  must read  $x/(1+x)$ ; (ii) in the expression for  $\hat{P}_{\text{FF}}^{(1,T)}$  the term  $(10 - 18x - \frac{16}{3}x^2)$  must read  $(-10 - 18x - \frac{16}{3}x^2)$ .

## 2.3 Renormalisation Scale Dependence

In the previous section, we have assumed that the factorisation and renormalisation scales are equal. For  $\mu_F^2 \neq \mu_R^2$  we expand  $a_s$  in a Taylor series on a logarithmic scale around  $\mu_R^2$

$$a_s(\mu_F^2) = a_s(\mu_R^2) + a'_s(\mu_R^2)L_R + \frac{1}{2} a''_s(\mu_R^2)L_R^2 + \dots \quad (2.16)$$

with  $L_R = \ln(\mu_F^2/\mu_R^2)$ . Using (2.1) to calculate the derivatives in (2.16), we obtain

$$\begin{aligned} a_s(\mu_F^2) &= a_s(\mu_R^2) - \beta_0 L_R a_s^2(\mu_R^2) - (\beta_1 L_R - \beta_0^2 L_R^2) a_s^3(\mu_R^2) + \mathcal{O}(a_s^4) \\ a_s^2(\mu_F^2) &= a_s^2(\mu_R^2) - 2\beta_0 L_R a_s^3(\mu_R^2) + \mathcal{O}(a_s^4) \\ a_s^3(\mu_F^2) &= a_s^3(\mu_R^2) + \mathcal{O}(a_s^4). \end{aligned} \quad (2.17)$$

To calculate the renormalisation scale dependence of the evolved parton densities, the powers of  $a_s$  in the splitting function expansions (2.14) and (2.15) are replaced by the expressions on the right-hand side of (2.17), with the understanding that these are truncated to order  $a_s$  when we evolve at LO, to order  $a_s^2$  when we evolve at NLO, and to order  $a_s^3$  when we evolve at NNLO.

## 2.4 Decomposition into Singlet and Non-singlets

In this section we describe the transformations between a flavour basis and a singlet/non-singlet basis, as is implemented in QCDNUM. For this purpose we write an arbitrary linear combination of quark and anti-quark densities as

$$|f\rangle = \sum_{i=1}^{n_f} (\alpha_i |q_i\rangle + \beta_i |\bar{q}_i\rangle), \quad (2.18)$$

where the index  $i$  runs over the number of active flavours  $n_f$ , that is, over those which participate in the QCD evolution. To make a clear distinction between a coefficient and a pdf, we introduce here the ket notation  $|f\rangle$  for  $f(x, \mu^2)$ .

Because a linear combination of non-singlets is again a non-singlet, it follows directly from the definition (2.11) that the coefficients of any non-singlet satisfy the constraint

$$\sum_{i=1}^{n_f} (\alpha_i + \beta_i) = 0. \quad (2.19)$$

Thus a non-singlet is—by definition—orthogonal to the singlet in flavour space.

It is convenient to define  $|q_i^\pm\rangle = |q_i\rangle \pm |\bar{q}_i\rangle$  and write the linear combination (2.18) as

$$|f\rangle = \sum_{i=1}^{n_f} (b_i^+ |q_i^+\rangle + b_i^- |q_i^-\rangle). \quad (2.20)$$

The coefficients  $b_i^\pm$ ,  $\alpha_i$  and  $\beta_i$  are related by

$$b_i^\pm = \frac{\alpha_i \pm \beta_i}{2}, \quad \alpha_i = b_i^+ + b_i^-, \quad \beta_i = b_i^+ - b_i^-. \quad (2.21)$$

We define a basis of singlet, valence, and  $2(n_f - 1)$  additional non-singlets by

$$|e_1^+\rangle = |q_s\rangle, \quad |e_1^-\rangle = |q_v\rangle, \quad |e_i^\pm\rangle = \sum_{j=1}^{i-1} |q_j^\pm\rangle - (i-1) |q_i^\pm\rangle \quad \text{for } 2 \leq i \leq n_f. \quad (2.22)$$

In matrix notation, this transformation can be written as

$$|\mathbf{e}^\pm\rangle = \mathbf{U}|\mathbf{q}^\pm\rangle, \quad (2.23)$$

where  $\mathbf{U} \equiv \mathbf{U}(n_f)$  is the  $n_f \times n_f$  sub-matrix of the  $6 \times 6$  transformation matrix

$$\mathbf{U}(6) = \begin{pmatrix} 1 & 1 & 1 & 1 & 1 & 1 \\ 1 & -1 & 0 & 0 & 0 & 0 \\ 1 & 1 & -2 & 0 & 0 & 0 \\ 1 & 1 & 1 & -3 & 0 & 0 \\ 1 & 1 & 1 & 1 & -4 & 0 \\ 1 & 1 & 1 & 1 & 1 & -5 \end{pmatrix}. \quad (2.24)$$

It is seen that the second to sixth row of (2.24) are orthogonal to the first row (singlet), so that they indeed represent non-singlets as defined by (2.19). In fact, all rows of  $\mathbf{U}$  are orthogonal to each other, so that scaling by the row-wise norm yields a rotation matrix, which has the transpose as its inverse. By scaling back this inverse we obtain

$$\mathbf{U}^{-1} = \mathbf{U}^T \mathbf{S}^2, \quad (2.25)$$

where  $\mathbf{U}^T$  is the transpose of  $\mathbf{U}$  and  $\mathbf{S}^2$  is the square of the diagonal scaling matrix:

$$S_{ij}^2 = \delta_{ij} \left( \sum_{k=1}^{n_f} U_{ik}^2 \right)^{-1} = \begin{cases} \delta_{ij}/n_f & \text{for } i = 1 \\ \delta_{ij}/i(i-1) & \text{for } i > 1. \end{cases} \quad (2.26)$$

Using (2.25) and (2.26) to invert any  $n_f \times n_f$  sub-matrix of (2.24), it is straight forward to show by explicit calculation that

$$U_{ij}^{-1} = \begin{cases} 1/n_f & \text{for } j = 1 \\ -1/j & \text{for } j = i \neq 1 \\ 1/j(j-1) & \text{for } j > i \\ 0 & \text{otherwise.} \end{cases} \quad (2.27)$$

The inverse of the transformation (2.22) is thus given by<sup>7</sup>

$$\begin{aligned} |q_1^\pm\rangle &= \frac{|e_1^\pm\rangle}{n_f} + \sum_{j=2}^{n_f} \frac{|e_j^\pm\rangle}{j(j-1)} \\ |q_i^\pm\rangle &= \frac{|e_1^\pm\rangle}{n_f} - \frac{|e_i^\pm\rangle}{i} + \sum_{j=i+1}^{n_f} \frac{|e_j^\pm\rangle}{j(j-1)} \quad \text{for } 2 \leq i \leq n_f. \end{aligned} \quad (2.28)$$

<sup>7</sup>Here are two fast algorithms to convert flavour pdfs to basis pdfs and *vice versa*, for  $n$  flavours.

$$\begin{aligned} |q\rangle \rightarrow |e\rangle : & \quad \mathbf{e1} = \mathbf{q1}; \quad \text{for } \mathbf{i}=2 \text{ to } \mathbf{n} \text{ do } \{ \mathbf{e1} = \mathbf{e1}+\mathbf{qi} \quad ; \quad \mathbf{ei} = \mathbf{e1}-\mathbf{i}*\mathbf{qi}; \} \\ |e\rangle \rightarrow |q\rangle : & \quad \mathbf{q1} = \mathbf{e1}; \quad \text{for } \mathbf{i}=\mathbf{n} \text{ to } 2 \text{ do } \{ \mathbf{qi} = (\mathbf{q1}-\mathbf{ei})/\mathbf{i}; \quad \mathbf{q1} = \mathbf{q1}-\mathbf{qi} \quad ; \} \end{aligned}$$

We can now write the linear combination  $|f\rangle$  on the  $|e^\pm\rangle$  basis as

$$|f\rangle = \sum_{i=1}^{n_f} (d_i^+ |e_i^+\rangle + d_i^- |e_i^-\rangle), \quad (2.29)$$

where the coefficients  $d_i^\pm$  are related to the  $b_i^\pm$  of (2.20) by

$$d_i^\pm = \sum_{j=1}^{n_f} b_j^\pm U_{ji}^{-1}, \quad b_i^\pm = \sum_{j=1}^{n_f} d_j^\pm U_{ji}. \quad (2.30)$$

Let the starting values of the DGLAP evolutions be given by the gluon density and  $2n_f$  arbitrary quark densities, that is, by  $2n_f + 1$  functions of  $x$  at some input scale  $\mu_0^2$ . Given the flavour decomposition (2.18) of all the input quark densities we can, provided that they are independent, solve the resulting  $2n_f$  linear equations for the  $|q_i^\pm\rangle$  and compute from (2.23) start values for the  $|e^\pm\rangle$  basis of active flavours. We mention here that in QCDNUM a non-active heavy flavour basis function is set to the heavy flavour density itself,

$$|e_i^\pm\rangle = |q_i^\pm\rangle \quad \text{for } n_f + 1 \leq i \leq 6. \quad (2.31)$$

## 2.5 Flavour Number Schemes

QCDNUM supports two evolution schemes, known as the fixed flavour number scheme (FFNS) and the variable flavour number scheme (VFNS, see below for the MFNS variant.) In both schemes, the input scale  $\mu_0^2$  can be chosen anywhere inside the  $\mu^2$ -grid although one should be careful with backward evolution in QCDNUM; see Section 3.4.

In the FFNS we assume that  $n_f$  quark flavours have zero mass, while those of the remaining flavours are infinitely large. Thus only  $n_f$  flavours participate in the QCD dynamics so that in the FFNS the value of  $n_f$  is simply kept constant for all  $\mu^2$ , with  $3 \leq n_f \leq 6$ .

In the VFNS, the number of active flavours changes from  $n_f$  to  $n_f + 1$  when the factorisation scale is equal to the pole mass of the heavy quarks  $\mu_h^2 = m_h^2$ ,  $h = (c, b, t)$ . A heavy quark  $h$  is thus considered to be infinitely massive below  $\mu_h^2$  and mass-less above  $\mu_h^2$ . As a consequence, the heavy flavour distributions are scale-independent below their thresholds and evolve according to the QCD evolution equations at and above  $\mu_h^2$ .

A feature of the VFNS is the existence of discontinuities at the flavour thresholds in  $\alpha_s$  and in the parton densities; we will now turn to the calculation of these so-called matching conditions. Because the beta functions (2.2) depend on  $n_f$ , it follows that the slope of the  $\alpha_s$  evolution is discontinuous when crossing a threshold in the VFNS. Beyond LO there are not only discontinuities in the slope but also in  $\alpha_s$  itself [12]. In N<sup>ℓ</sup>LO, the value of  $\alpha_s^{(n_f+1)}$  is, at a flavour threshold, related to  $\alpha_s^{(n_f)}$  by, in the notation of [17],

$$a_s^{(n_f+1)}(\kappa\mu_h^2) = a_s^{(n_f)}(\kappa\mu_h^2) + \sum_{n=1}^{\ell} \left\{ [a_s^{(n_f)}(\kappa\mu_h^2)]^{n+1} \sum_{j=0}^n C_{n,j} \ln^j \kappa \right\} \quad \ell = 1, 2. \quad (2.32)$$

Here  $\mu_h^2$  is the threshold defined on the factorisation scale and  $\kappa$  is the ratio  $\mu_R^2/\mu_F^2$  at  $\mu_h^2$ . For  $a_s = \alpha_s/4\pi$ , the coefficients  $C$  in (2.32) read

$$C_{1,0} = 0, \quad C_{1,1} = \frac{2}{3}, \quad C_{2,0} = \frac{14}{3}, \quad C_{2,1} = \frac{38}{3}, \quad C_{2,2} = \frac{4}{9}.$$

Note that there is always a discontinuity in  $\alpha_s$  at NNLO. At NLO, a discontinuity only occurs when  $\kappa \neq 1$ , that is, when the renormalisation and factorisation scales are different. In case of upward evolution,  $\alpha_s^{(n_f+1)}$  is computed directly from (2.32) while for downward evolution,  $\alpha_s^{(n_f-1)}$  is evaluated by numerically solving the equation

$$a_s^{(n_f)} - a_s^{(n_f-1)} - \Delta a_s(a_s^{(n_f-1)}) = 0,$$

where the function  $\Delta a_s(a_s)$  is given by the second term on the right-hand side of (2.32).

In the VFNS, not only  $\alpha_s$  but also the parton densities may have discontinuities at the flavour thresholds  $\mu_h^2$  because of matching conditions that relate the pdfs evolved in regions of different  $n_f$  [18, 19, 20]. For upward evolution these relations read

$$f_i(x, \mu_h^2, n_f + 1) = \sum_j [A_{ij} \otimes f_j](x, \mu_h^2, n_f) \quad i, j = g, q, \bar{q}. \quad (2.33)$$

The matching kernels are expanded in powers of  $a_s$ ,

$$A_{ij} = A_{ij}^{(0)} + a_s A_{ij}^{(1)} + a_s^2 A_{ij}^{(2)} + \mathcal{O}(a_s^3). \quad (2.34)$$

Here  $A_{ij}^{(0)}(z) = \delta_{ij} \delta(1-z)$  and  $a_s$  stands for  $a_s^{(n_f+1)}(\kappa \mu_h^2)$  as defined by (2.32).

Note that several kernels  $A_{ij}$  are absent either because they don't exist or because they are not yet known. At present the discontinuities  $\Delta f = f(x, \mu_h^2, n_f + 1) - f(x, \mu_h^2, n_f)$  are given by, for unpolarised evolution,

$$\begin{aligned} \Delta g &= a_s A_{gh} \otimes h^+ + a_s^2 \{A_{gq} \otimes q_s + A_{gg} \otimes g\} & \Delta q_i^\pm &= a_s^2 A_{qq} \otimes q_i^\pm \\ \Delta h^+ &= a_s A_{hh} \otimes h^+ + a_s^2 \{A_{hg} \otimes q_s + A_{hg} \otimes g\} & \Delta h^- &= a_s A_{hh} \otimes h^- \end{aligned} \quad (2.35)$$

where, for  $n_f$  active flavours,  $g$  is the gluon,  $q_s$  the quark singlet,  $q_i^\pm$  a light or heavy quark that *is* active, and  $h^\pm$  the heavy quark that *becomes* active at  $\mu_h^2$ .

Clearly there are no matching discontinuities at LO. For the unpolarised evolution the NLO kernels  $A_{gh}$  and  $A_{hh}$  contribute only when  $h^\pm(x, \mu_h^2, n_f) \neq 0$ , that is, for VFNS evolution with intrinsic heavy flavours. These NLO kernels are given by [18]

$$\begin{aligned} A_{hh}(x) &= - \left[ C_F p_{FF}(x) [1 + 2 \log(1-x)] \right]_+ \\ A_{gh}(x) &= - C_F p_{FG}(x) [1 + 2 \log(x)], \end{aligned} \quad (2.36)$$

with  $p_{FF}$  and  $p_{FG}$  listed in Appendix A. The other kernels [19] contribute at NNLO.<sup>8</sup> We remark here that the matching prescription given in [19] is considerably simplified (all terms proportional to powers of  $\ln(m^2/\mu^2)$  vanish) because, in QCDNUM, the flavour thresholds on the renormalisation scale are adjusted such that  $n_f$  changes by one unit in both the beta functions and the splitting functions when crossing a threshold.

At present there is in QCDNUM no matching condition applied to the polarised evolution. For the time-like evolution there is one matching kernel  $A_{hg}$  which enters at NLO [20]

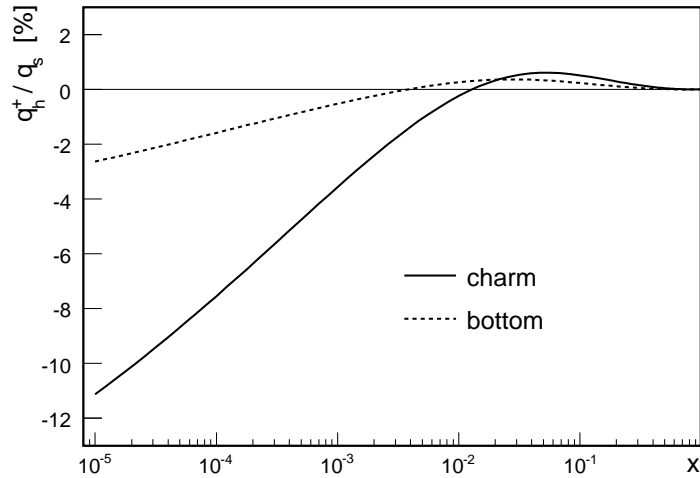
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<sup>8</sup>In the notation of [19],  $A_{gq} = A_{gq,H}^{S,(2)}$  (eq. B.5),  $A_{gg} = A_{gg,H}^{S,(2)}$  (B.7),  $A_{qq} = A_{qq,H}^{NS,(2)}$  (B.4),  $A_{hq} = \tilde{A}_{Hq}^{PS,(2)}$  (B.1) and  $A_{hg} = \tilde{A}_{Hg}^{S,(2)}$  (B.3). For the latter we use a parameterisation provided by A. Vogt.

and is the same as  $A_{\text{gh}}$  in (2.36). How QCDNUM computes the forward and reverse matching of the basis functions  $|e^\pm\rangle$  is described, case by case, in Appendix C.

As mentioned already above, the heavy quarks (c,b,t) evolve in the VFNS at and above their thresholds  $\mu_h^2$ . Below threshold these densities do not evolve and can, in QCDNUM, either be set to zero (VFNS with dynamic heavy flavours) or to some user-defined scale-independent parameterisation (intrinsic heavy flavours). Of course the matching conditions are applied in each case so that even a dynamic heavy flavour evolves upward from a non-zero start value at threshold.

This is illustrated in Figure 2 where we plot the charm and bottom starting pdfs,



**Figure 2** – The NNLO starting densities  $q_h^+(x, \mu_h^2)$ , normalised to the singlet density  $q_s(x, \mu_h^2)$ , for charm (full curve) and bottom (dotted curve).

normalised to the singlet density. It is seen that the bottom discontinuity is less than 3% of the singlet over the whole range in  $x$ , while for charm it is much larger, exceeding 10% at low  $x$ . Note that the starting distributions are negative below  $x \approx 10^{-2}$ .

QCDNUM also supports what we call the mixed flavour number scheme (MFNS) where the pdfs are evolved with a fixed number of active flavours, while  $\alpha_s$  evolves with a variable number of flavours that change at given heavy-quark mass thresholds. Thus  $n_f$  remains fixed in the splitting functions, but is variable in the  $\beta$ -functions, as is required in some heavy-flavour calculations, see for instance [21].

### 3 Numerical Method

The DGLAP evolution equations are in QCDNUM numerically solved on a discrete  $n \times m$  grid in  $x$  and  $\mu^2$ . In such an approach the convolution integrals can be evaluated as weighted sums with weights calculated once and for all at program initialisation. Because of the convolutions, the total number of operations to solve a DGLAP equation

is quadratic in  $n$  and linear in  $m$ . The accuracy of the solution depends, for a given grid, on the interpolation scheme chosen (linear or quadratic).

The advantage of this ‘ $x$ -space’ approach, compared to ‘ $N$ -space’ [17], is its conceptual simplicity and the fact that one is completely free to choose the functional form of the input distribution since it is fed into the evolution as a discrete vector of input values. A disadvantage is that accuracy and speed depend on the choice of grid and that each evolution will yield no less than  $n \times m$  parton density values (typically  $10^4$ ) whether you want them or not.

The numerical method used in QCDNUM is based on polynomial spline interpolation of the parton densities on an equidistant logarithmic grid in  $x$  and a (not necessarily equidistant) logarithmic grid in  $\mu^2$ . The order of the  $x$ -interpolation can be set to  $k = 2$  (linear) or 3 (quadratic). The interpolation in  $\mu^2$  is always quadratic. With such an interpolation scheme, the DGLAP evolution equations transform into a triangular set of linear equations in the interpolation coefficients. This leads to a very fast evolution of these coefficients from some input scale  $\mu_0^2$  to any other scale  $\mu_i^2$  on the grid. In the following sections we will describe the spline interpolation, the calculation of convolution integrals and the QCD evolution algorithm. Note that several features of the QCDNUM numerical method have also been proposed in, for example, [22, 23].

### 3.1 Polynomial Spline Interpolation

To interpolate a function  $h(y)$ ,<sup>9</sup> we sample this function on an  $(n + 1)$ -point grid

$$y_0 < y_1 < \dots < y_{n-1} < y_n$$

and parameterise it in each interval by a piece-wise polynomial of order  $k$ . Such a piece-wise polynomial is turned into a spline by imposing one or more continuity relations at each of the grid points. Usually—but not always—continuity is imposed at the internal grid points on the function itself and on all but the highest derivative, which is allowed to be discontinuous. Without further constraints at the end points, the spline has  $k + n - 1$  free parameters. Increasing the order  $k$  of the interpolation thus costs only *one* and not  $n$  extra parameters as is the case for unconstrained piece-wise polynomials.

It is convenient to write a spline function as a linear combination of so-called B-splines

$$h(y) = \sum_i a_i Y_i(y). \quad (3.1)$$

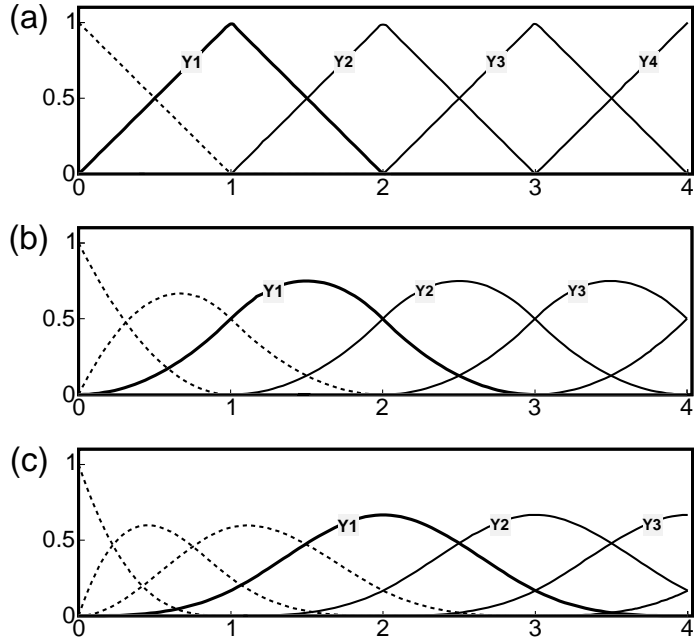
The basis  $Y_i$  of B-splines depends on the order  $k$ , on the distribution of the grid points along the  $y$  axis (equidistant in QCDNUM) and on the number of continuity relations we wish to impose at the internal grid points and at the two end points. For how to construct a B-spline basis and for more details on splines in general we refer to [24].

In Figure 3 are shown the B-splines for linear ( $k = 2$ ) quadratic ( $k = 3$ ) and cubic ( $k = 4$ ) interpolation on an equidistant grid. In case  $h(y_0) = h(0) = 0$ —which is always

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<sup>9</sup>In QCDNUM,  $h(y)$  represents a parton *momentum* density in the scaling variable  $y = -\ln x$ . However, for this section the identification of  $h$  with a parton density is not so relevant.





**Figure 3** – B-spline bases generated on an equidistant grid. (a) Linear B-splines ( $k = 2$ ). Removing the dashed spline enforces the boundary condition  $h(y_0) = 0$ ; (b) Quadratic B-splines ( $k = 3$ ). Removing the first two dashed splines enforces the boundary condition  $h(y_0) = h'(y_0) = 0$ ; (c) Cubic B-splines ( $k = 4$ ). Removing the first three dashed splines enforces the boundary condition  $h(y_0) = h'(y_0) = h''(0) = 0$ . Spline interpolation on such a basis is numerically unstable.

true for parton densities—we may remove the first B-spline in the plots of Figure 3. Removing the second B-spline in Figure 3b gives quadratic interpolation with an additional boundary condition  $h'(y_0) = 0$ .<sup>10</sup> With these boundary conditions—and because the grid is equidistant—the remaining B-splines possess translation invariance, that is, the basis can be generated by successively shifting the first spline one interval to the right (full curves in Figure 3a,b). Translation invariance greatly simplifies the evolution algorithm, as we will see later.

It is therefore tempting to extend the scheme to cubic interpolation by removing the first three B-splines in Figure 3c. This would yield a translation invariant basis with the boundary conditions  $h(y_0) = h'(y_0) = h''(y_0) = 0$ . However, it turns out that such a cubic spline interpolation tends to be numerically unstable. The cure is to drop the constraint  $h''(y_0) = 0$  and impose a constraint on  $h'(y_n)$  at the other end of the grid. But this cannot be accommodated by the evolution algorithm as it now stands so that we have abandoned cubic and higher order splines in QCDNUM.

If we number the B-splines  $1, 2, \dots, n$  from left to right as indicated in Figure 3 it is seen that for both  $k = 2$  and  $3$  the following relation holds (translation invariance):

$$Y_i(y) = Y_1(y - y_{i-1}). \quad (3.2)$$

<sup>10</sup>A parton density parameterisation should thus behave like  $h(y \rightarrow 0) \propto y^\lambda$  with  $\lambda > 1$  because otherwise the condition  $h'(0) = 0$  is violated and the spline might oscillate. All known pdf parameterisations fulfil this requirement but when the parameters are under control of a fitting program one should take precautions that  $\lambda$  will always stay above unity.

Furthermore, for linear interpolation ( $k = 2$ ) we have  $Y_i(y_i) = 1$  so that

$$\begin{aligned} h(y_0) &= 0 \\ h(y_i) &= a_i Y_i(y_i) = a_i \quad 1 \leq i \leq n. \end{aligned} \quad (3.3)$$

Likewise, for quadratic interpolation ( $k = 3$ ) we have  $Y_{i-1}(y_i) = Y_i(y_i) = 1/2$  so that

$$\begin{aligned} h(y_0) &= 0 \\ h(y_1) &= a_1 Y_1(y_1) = a_1/2 \\ h(y_i) &= a_{i-1} Y_{i-1}(y_i) + a_i Y_i(y_i) = (a_{i-1} + a_i)/2 \quad 2 \leq i \leq n. \end{aligned} \quad (3.4)$$

We denote  $h(y_i)$  by  $h_i$ , the column vector of function values by  $\mathbf{h} = (h_1, \dots, h_n)^\top$ , the corresponding vector of spline coefficients by  $\mathbf{a}$  and write (3.3) and (3.4) as

$$\mathbf{h} = \mathbf{S} \mathbf{a} \quad (3.5)$$

where  $\mathbf{S}$  is the identity matrix in case of linear interpolation and a lower diagonal band matrix for the quadratic spline. On a 5-point equidistant grid  $y_0, \dots, y_4$ , for instance, we have in case of quadratic interpolation the vector  $\mathbf{h} = (h_1, \dots, h_4)^\top$  and the matrix

$$\mathbf{S} = \frac{1}{2} \begin{pmatrix} 1 & & & & \\ 1 & 1 & & & \\ & 1 & 1 & & \\ & & 1 & 1 & \\ & & & 1 & 1 \end{pmatrix} \quad \text{with inverse} \quad \mathbf{S}^{-1} = 2 \begin{pmatrix} 1 & & & & \\ -1 & 1 & & & \\ 1 & -1 & 1 & & \\ -1 & 1 & -1 & 1 & \\ & & & & \end{pmatrix}. \quad (3.6)$$

Note that  $\mathbf{S}$  is sparse but  $\mathbf{S}^{-1}$  is not. Thus, when a parton distribution  $\mathbf{h}_0$  is given at some input scale  $\mu_0^2$ , the corresponding vector  $\mathbf{a}_0$  of spline coefficients is found by solving (3.5).<sup>11</sup> This vector is then evolved to other values of  $\mu^2$  using the DGLAP evolution equations as is described in the next two sections.

## 3.2 Convolution Integrals

The Mellin convolution (2.5) calculated in QCDNUM is not that of a number density  $f$  and some kernel  $g$  but, instead, that of a momentum density  $p = xf$  and a kernel  $q = xg$ . These convolutions differ by a factor  $x$ :

$$[p \otimes q](x) = x[f \otimes g](x). \quad (3.7)$$

This also true for multiple convolution: for  $p = xf$ ,  $q = xg$  and  $r = xh$  we have

$$[p \otimes q \otimes r](x) = x[f \otimes g \otimes h](x). \quad (3.8)$$

A change of variable  $y = -\ln x$  turns a Mellin convolution into a Fourier convolution:

$$[f \otimes g](x) = [u \otimes v](y) = \int_0^y dz u(z) v(y-z) = \int_0^y dz u(y-z) v(z), \quad (3.9)$$

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<sup>11</sup>Obtaining  $\mathbf{a}$  from solving (3.5) by forward substitution (Appendix D) costs  $O(2n)$  operations. This is cheaper than the alternative of calculating  $\mathbf{a} = \mathbf{S}^{-1}\mathbf{h}$  which costs  $O(n^2/2)$  operations.

where the functions  $u$  and  $v$  are defined by  $u(y) = f(e^{-y})$  and  $v(y) = g(e^{-y})$ .

In the following we will denote by  $h(y, t)$  a parton *momentum* density in the logarithmic scaling variables  $y = -\ln x$  and  $t = \ln \mu^2$ . In terms of  $h$ , the DGLAP non-singlet evolution equation (2.12) is written as

$$\frac{\partial h(y, t)}{\partial t} = \int_0^y dz Q(z, t) h(y - z, t) = \int_0^y dz Q(y - z, t) h(z, t) \quad (3.10)$$

with a kernel  $Q(y, t) = e^{-y} P(e^{-y}, t)$ . Here  $P(x, t)$  is a non-singlet splitting function, as given in Section 2.2. To solve (3.10) we first have to evaluate the Fourier convolution

$$I(y, t) \equiv \int_0^y dz Q(y - z, t) h(z, t). \quad (3.11)$$

Inserting (3.1) in (3.11) we find for the integrals at the grid points  $y_i$  (for clarity, we drop the argument  $t$  in the following)

$$I(y_i) = \sum_{j=1}^i a_j \int_0^{y_i} dz Q(y_i - z) Y_j(z) \equiv \sum_{j=1}^i W_{ij} a_j \quad (1 \leq i \leq n). \quad (3.12)$$

The summation is over the first  $i$  terms only, because B-splines with an index  $j > i$  are zero in the integration domain  $z \leq y_i$ , see Figure 3.

Eq. (3.12) defines the weights  $W_{ij}$  which are calculated as follows. Because  $Y_j(y) = 0$  for  $y < y_{j-1}$  the weights can be written as

$$W_{ij} = \int_{y_{j-1}}^{y_i} dz Q(y_i - z) Y_j(z) = \int_0^{y_i - y_{j-1}} dz Q(y_i - y_{j-1} - z) Y_1(z) \quad (3.13)$$

where we have used (3.2) in the second identity. From the property of equidistant grids

$$y_i + y_j = y_{i+j}$$

it follows that  $W_{ij}$  depends only on the difference  $i - j$  (Toeplitz matrix):

$$W_{ij} = w_{i-j+1} \quad \text{with} \quad w_\ell \equiv \int_0^{y_\ell} dz Q(y_\ell - z) Y_1(z) \quad (1 \leq \ell \leq n). \quad (3.14)$$

The integrand only contributes in the region  $k\Delta$  where  $Y_1$  is non-zero so that in practical calculations the upper integration limit  $y_\ell$  is replaced by  $\min(y_\ell, k\Delta)$ , with  $\Delta$  the grid spacing. We remark that the calculation of the weights  $w_\ell$  is a bit more complicated than suggested by (3.14) because singularities in the splitting functions have to be taken into account; for the relevant formula's we refer to Appendix B.

The weights can thus be arranged in a lower-triangular Toeplitz matrix, as is illustrated by the  $4 \times 4$  example below:

$$W_{ij} = \begin{pmatrix} w_1 & & & \\ w_2 & w_1 & & \\ w_3 & w_2 & w_1 & \\ w_4 & w_3 & w_2 & w_1 \end{pmatrix}. \quad (3.15)$$

This matrix is fully specified by the first column, taking  $n$  instead of  $n(n+1)/2$  words of storage. This is not only advantageous in terms of memory usage but also in terms of computing speed since frequent calculations like summing the perturbative expansion

$$\mathbf{W}(t) = a_s(t) \{ \mathbf{W}^{(0)} + a_s(t) \mathbf{W}^{(1)} + \dots \} \quad (3.16)$$

takes only  $O(n)$  operations instead of  $O(n^2/2)$ . We write the vector of convolution integrals as  $\mathbf{I}$  and express (3.12) in vector notation as

$$\mathbf{I} = \mathbf{W} \mathbf{a}. \quad (3.17)$$

Also multiple convolutions can be calculated as weighted sums. Let  $f(x)$  be a number density and  $K_{a,b}(x)$  be two convolution kernels. The vector of Mellin convolutions

$$I_i = x_i [f \otimes K_a \otimes K_b](x_i)$$

can be calculated from (3.17), using the weight table

$$\mathbf{W} = \mathbf{W}_a \mathbf{S}^{-1} \mathbf{W}_b. \quad (3.18)$$

Here  $\mathbf{W}_a$  and  $\mathbf{W}_b$  are the weight tables of  $K_a$  and  $K_b$ , respectively, and  $\mathbf{S}$  is the transformation matrix defined by (3.5).

Another interesting convolution is that of two number densities  $f_a$  and  $f_b$

$$I_i = x_i [f_a \otimes f_b](x_i).$$

This ‘parton luminosity’ [25] (times  $x$ ) is calculated from the Fourier convolution

$$I(y_i) = \int_0^{y_i} dz h_a(z) h_b(y_i - z). \quad (3.19)$$

Inserting the spline representation (3.1) gives an expression for the convolution integral as a weighted sum over the set of spline coefficients  $\mathbf{a}$  of  $h_a$  and  $\mathbf{b}$  of  $h_b$ ,

$$I(y_i) = \sum_{j=1}^i \sum_{k=1}^i a_j b_k W_{ijk} \quad \text{with} \quad W_{ijk} \equiv \int_0^{y_i} dz Y_j(z) Y_k(y_i - z).$$

To reduce the dimension of  $W_{ijk}$ , we use the translation invariance (3.2) and write

$$W_{ijk} = \int_0^{y_{i-j+1}} dz Y_1(z) Y_k(y_{i-j+1} - z).$$

Because B-splines with index  $k > i-j+1$  do not have their support inside the integration domain, we obtain an upper limit  $k \leq i-j+1$ . Again using translation invariance yields

$$W_{ijk} = \int_0^{y_{i-j-k+2}} dz Y_1(z) Y_1(y_{i-j-k+2} - z).$$

We now have a compact expression for the convolution integral (3.19):

$$I(y_i) = \sum_{j=1}^i \sum_{k=1}^{i-j+1} a_j b_k w_{i-j-k+2} \quad \text{with} \quad w_\ell = \int_0^{y_\ell} dz Y_1(z) Y_1(y_\ell - z). \quad (3.20)$$

Because  $Y_1$  has a limited support, it turns out that only the first 3 (5) terms of  $w_\ell$  are non-zero in case of linear (quadratic) interpolation. The operation count to calculate a convolution of parton densities is thus not more than  $O(5n)$ , for quadratic splines.

### 3.3 Rescaling Variable in Convolution Integrals

Calculating structure functions for heavy quarks leads to convolution not in  $x$ , but in the so-called rescaling variable  $\chi$ . In this section we describe how QCDNUM handles such convolution integrals.

The general expression for a structure function can be written as [26]

$$\mathcal{F}_i(x, Q^2) = \sum_j x \int_\chi^1 \frac{dz}{z} f_j(z, \mu^2) C_{ij} \left[ \frac{\chi}{z}, \mu^2, Q^2, m_h^2, \alpha_s(\mu^2) \right]. \quad (3.21)$$

Here the index  $i$  labels the structure function (*e.g.*  $F_2$ ,  $F_L$ ,  $xF_3$ ,  $F_2^c$ , ...) and  $j$  labels a parton number density like the gluon, the singlet and various non-singlets. The coefficient function  $C_{ij}$  depends on  $x$ , on the scale variables  $\mu^2$  and  $Q^2$ , on one or more quark masses  $m_h^2$  and on the strong coupling constant  $\alpha_s$ . The variable  $\chi = ax$ ,  $a \geq 1$ , is a so-called *rescaling* variable which takes into account the kinematic constraints of heavy quark production, for instance,

$$\chi = ax = \left( 1 + \frac{4m_h^2}{Q^2} \right) x. \quad (3.22)$$

We have  $0 \leq \chi \leq 1$  so that the range of  $x$  in (3.21) is restricted to  $0 \leq x \leq 1/a$ . In the zero-mass limit  $a = 1$ ,  $\chi = x$ , and (3.21) reduces to the Mellin form  $x[f \otimes C](x)$ .

To calculate the structure function, we first have to evaluate the convolution integrals (for clarity we drop  $\alpha_s$  and the indices  $i, j$ )

$$\mathcal{F}(x, Q^2) = x \int_\chi^1 \frac{dz}{z} f(z, \mu^2) C \left( \frac{\chi}{z}, \mu^2, Q^2, m_h^2 \right). \quad (3.23)$$

As in Section 3.2 we denote by  $h(y, t)$  a parton momentum density in the logarithmic scaling variables  $y = -\ln x$  and  $t = \ln \mu^2$ . In terms of these, and provided that  $\chi$  is proportional to  $x$ , (3.23) can be written as a weighted sum of spline coefficients

$$\mathcal{F}(y_i, Q^2) = \sum_{j=1}^i W_{ij} a_j \quad (3.24)$$

with  $W_{ij} = w_{i-j+1}$  and

$$w_\ell = e^{-b} \int_0^{y_\ell - b} dz Y_1(z) D(y_\ell - b - z, t, Q^2, m_h^2) \quad (1 \leq \ell \leq n). \quad (3.25)$$

Here  $D(y, t, Q^2, m_h^2) = e^{-y} C(e^{-y}, e^t, Q^2, m_h^2)$  and  $b = \ln(a)$ . It is understood that the integral (3.25) is set to zero in case  $y_\ell - b \leq 0$ .

In the massive schemes,  $b > 0$  depends on  $t$  which implies that the weights must be stored in 2-dimensional  $y$ - $t$  tables unless, of course,  $\chi = x$  ( $b = 0$ ) so that we are back to the integrals of Section 3.2 which are functions of  $y$  only.

### 3.4 DGLAP Evolution

We denote by the vector  $\mathbf{h}_0$  a *non-singlet* quark density at the input scale  $t_0 = \ln \mu_0^2$ . The derivative of  $\mathbf{h}_0$  with respect to the scaling variable  $t$  is given by the DGLAP evolution equation (3.10) which can be written in vector notation as, from (3.5) and (3.17)

$$\frac{d\mathbf{h}_0}{dt} = \frac{d\mathbf{S}\mathbf{a}_0}{dt} = \mathbf{W}_0 \mathbf{a}_0 \quad \text{or} \quad \frac{d\mathbf{a}_0}{dt} \equiv \mathbf{a}'_0 = \mathbf{S}^{-1}\mathbf{W}_0 \mathbf{a}_0. \quad (3.26)$$

Likewise we have at  $t_1$

$$\mathbf{a}'_1 = \mathbf{S}^{-1}\mathbf{W}_1 \mathbf{a}_1. \quad (3.27)$$

We have indexed the weight matrices above by a subscript because they depend on  $t$  through multiplication by powers of  $a_s$ , see (3.16).

Assuming that  $\mathbf{a}(t)$  is quadratic in  $t$ , we can relate  $\mathbf{a}_0$ ,  $\mathbf{a}_1$ ,  $\mathbf{a}'_0$  and  $\mathbf{a}'_1$  by

$$\mathbf{a}_1 = \mathbf{a}_0 + (\mathbf{a}'_0 + \mathbf{a}'_1)\Delta_1 \quad (3.28)$$

with  $\Delta_1 = (t_1 - t_0)/2$ . If  $t_1 > t_0$ ,  $\Delta_1$  is positive and we perform forward evolution. If  $t_1 < t_0$ ,  $\Delta_1$  is negative and we perform backward evolution.

Inserting (3.26) and (3.27) in (3.28) we obtain a relation between the known spline coefficients  $\mathbf{a}_0$  and the unknown coefficients  $\mathbf{a}_1$

$$(\mathbf{1} - \mathbf{S}^{-1}\mathbf{W}_1\Delta_1) \mathbf{a}_1 = (\mathbf{1} + \mathbf{S}^{-1}\mathbf{W}_0\Delta_1) \mathbf{a}_0. \quad (3.29)$$

Multiplying both sides from the left by  $\mathbf{U}_1 \equiv \mathbf{S}/\Delta_1$  gives

$$(\mathbf{U}_1 - \mathbf{W}_1) \mathbf{a}_1 = (\mathbf{U}_1 + \mathbf{W}_0) \mathbf{a}_0. \quad (3.30)$$

Eq. (3.30) is more convenient than (3.29) because matrix multiplication  $\mathbf{S}^{-1}\mathbf{W}$  is replaced by matrix addition.<sup>12</sup> Note that  $\mathbf{U}$  is a lower diagonal band matrix so that  $\mathbf{U} \pm \mathbf{W}$  is still lower triangular with, in fact, the Toeplitz structure (3.15) preserved. All this leads to a very simple and fast evolution algorithm, starting from  $\mathbf{a}_0$ :

1. At  $t_0$ , calculate  $\mathbf{a}_0$  from (3.5),  $\mathbf{W}_0$  from (3.16) and  $\mathbf{U}_1$  as defined above. Then construct the vector  $\mathbf{b}_1 \equiv (\mathbf{U}_1 + \mathbf{W}_0) \mathbf{a}_0$ .
2. Subsequently, at  $t_1$ ,
  - (a) Calculate  $\mathbf{W}_1$  and the lower triangular matrix  $\mathbf{V}_1 = \mathbf{U}_1 - \mathbf{W}_1$ ;
  - (b) Solve the equation  $\mathbf{V}_1\mathbf{a}_1 = \mathbf{b}_1$  by forward substitution, see Appendix D;
  - (c) Calculate  $\mathbf{U}_2$  and  $\mathbf{b}_2 = (\mathbf{U}_1 + \mathbf{U}_2)\mathbf{a}_1 - \mathbf{b}_1$  for the next evolution to  $t_2$ .<sup>13</sup>
3. Repeat step 2 at  $t_2$  and so on.

<sup>12</sup>In fact, adding a matrix with band structure (3.6) to a lower triangular matrix with structure (3.15) takes only *two* additions irrespective of the dimension of the matrices.

<sup>13</sup>Using (3.30) it is a simple exercise to establish this relation between  $\mathbf{b}$ ,  $\mathbf{U}$  and  $\mathbf{a}$ . Note that  $\mathbf{b}$  in step (2c) is calculated much faster than  $\mathbf{b}$  in step (1).

With this algorithm each evolution step consists of a few vector manipulations which have an operation count  $O(n)$  and solving one triangular matrix equation which has an operation count  $O(n^2/2)$ . The total operation count only very weakly depends on the order  $k$  of the interpolation chosen: quadratic interpolation is almost for free.

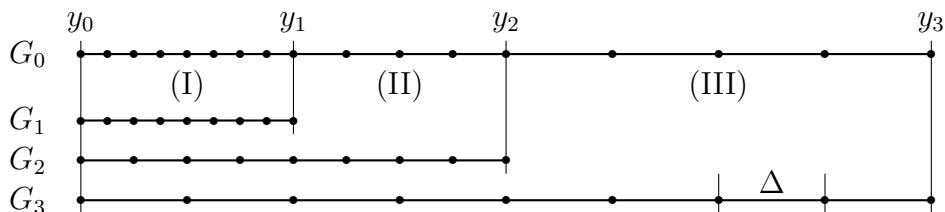
The algorithm can also be used for the coupled evolution of the singlet quark ( $\mathbf{a}_s$ ) and gluon ( $\mathbf{a}_g$ ) spline coefficients, provided we make the following replacements in the formalism:

$$\mathbf{a} \rightarrow \begin{pmatrix} \mathbf{a}_s \\ \mathbf{a}_g \end{pmatrix} \quad \mathbf{S} \rightarrow \begin{pmatrix} \mathbf{S} & \\ & \mathbf{S} \end{pmatrix} \quad \mathbf{W} \rightarrow \begin{pmatrix} \mathbf{W}_{qq} & \mathbf{W}_{qg} \\ \mathbf{W}_{gq} & \mathbf{W}_{gg} \end{pmatrix}.$$

In Appendix D is shown how the coupled triangular equations are solved by extending the forward substitution algorithm. The operation count is  $4 \times O(n^2/2)$  so that for  $m$  grid points in  $t$  we have in total  $O(2n^2m)$  operations for the singlet-gluon evolution and  $O(n^2m/2)$  operations for each non-singlet evolution.

It can be seen from (3.5) and (3.28) that  $h(y, t)$  is, by construction, a spline in both the variables  $y$  and  $t$ . However, it turns out that it is technically more convenient to represent the pdfs by their *values* on the grid, instead of by their spline coefficients. Polynomial interpolation of order  $k$  in  $y$  and quadratic in  $t$  is then done locally on a  $k \times 3$  mesh around the interpolation point. The matching discontinuities are preserved by storing, at the flavour thresholds, the pdf values for both  $n_f - 1$  and  $n_f$ , and by prohibiting the interpolation mesh to cross a flavour threshold. Note, however, that the interpolation routine yields a single-valued function of  $t$ , so that one has to calculate  $h(y, t_{c,b,t} - \epsilon)$  to view the discontinuity.<sup>14</sup>

In QCDNUM it is possible to evolve on multiple equidistant  $y$ -grids which allow for a finer binning at low  $y$  (large  $x$ ) where the parton densities are rapidly varying. This is illustrated below by a grid  $G_0$  which is built-up from three equidistant sub-grids  $G_1$ ,  $G_2$  and  $G_3$  with spacing  $\Delta/4$ ,  $\Delta/2$  and  $\Delta$ , respectively.



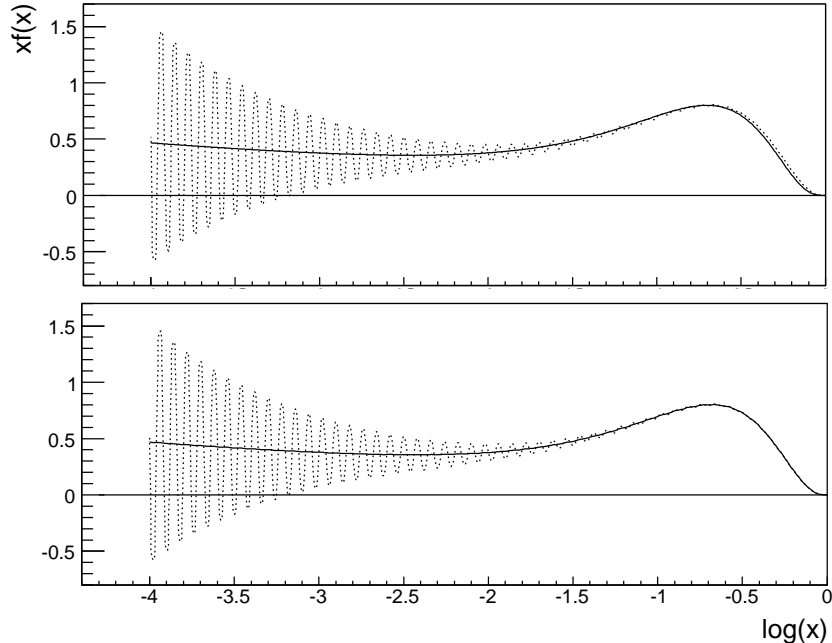
On such a multiple grid, the parton densities are first evolved on the grid  $G_1$  and the results are copied to the region (I) of  $G_0$ . The evolution is then repeated on the grids  $G_2$  and  $G_3$  followed by a copy to the regions (II) and (III) of  $G_0$ , respectively. We refer to Section 4.3 for spectacular gains in accuracy that can be achieved by employing these multiple grids.

### 3.5 Backward Evolution

As remarked above, the evolution algorithm can—at least in principle—handle both forward and backward evolution in  $\mu^2$  simply by changing the sign of  $\Delta$  in (3.28). This

<sup>14</sup>Do not take  $\epsilon$  too small because QCDNUM may snap to the threshold, see Section 5.5.

works very well for linear spline interpolation but it turns out that backward evolution of quadratic splines can sometimes lead to severe oscillations. This is illustrated in Figure 4 where is shown a non-singlet quark density evolved downward from  $\mu_0^2 = 5$



**Figure 4** – A non-singlet parton density  $xf(x)$  versus  $\log(x)$  evolved downward from  $\mu_0^2 = 5$  to  $\mu^2 = 2 \text{ GeV}^2$  in the quadratic interpolation scheme showing large oscillations (dotted curve). The full curve in the top plot shows the result of downward evolution in the linear interpolation scheme. The full curve in the bottom plot shows an improved result obtained by iteration, as described in the text.

to  $\mu^2 = 2 \text{ GeV}^2$  in the quadratic interpolation scheme (dotted curve). In QCDNUM this numerical instability is handled as follows: (i) evolve downward from  $\mu_0^2$  to  $\mu^2$  in the linear interpolation scheme (which is stable); (ii) then take  $\mu^2$  as the starting scale and evolve *upward* to  $\mu_0^2$  in the quadratic interpolation scheme (also stable); (iii) calculate the difference  $\Delta f$  between the newly evolved pdf and the original one at  $\mu_0^2$ ; (iv) subtract  $\Delta f$  from the starting value at  $\mu_0^2$  used in (i) and repeat the procedure.

The full curve in the top plot of Figure 4 shows the result of downward evolution in the linear interpolation scheme, that is, without iterations. Oscillations are absent but the evolution is not very accurate as is evident from the difference between the dotted and full curve at large  $x$ . One iteration already much improves the precision as can be seen from the good match at large  $x$  between the two curves in the bottom plot. It turns out that one iteration (QCDNUM default), perhaps two, are sufficient while more iterations tend to spoil the convergence. Clearly best is to limit the range of downward evolution by keeping  $\mu_0^2$  low or, if possible, to set it at the lowest grid point to avoid downward evolution altogether.

QCDNUM checks for quadratic spline oscillation as follows. We denote the values of the quadratic B-spline at  $(\frac{1}{2}\Delta, \Delta, \frac{3}{2}\Delta)$  by  $(b_1, b_2, b_3) = (\frac{1}{8}, \frac{1}{2}, \frac{3}{4})$ . It is easy to show that



quadratic interpolation mid-between the grid points is given by  $\mathbf{u} = \mathbf{D}\mathbf{a}$ , where  $\mathbf{D}$  is a lower diagonal Toeplitz band matrix, of bandwidth 3, which is characterised by the vector  $(b_1, b_3, b_1)$ . Likewise, the linear interpolation of the spline at the mid-points is calculated from  $\mathbf{v} = \mathbf{E}\mathbf{a}$ , where  $\mathbf{E}$  is the lower diagonal Toeplitz band matrix  $(\frac{1}{2}b_2, b_2, \frac{1}{2}b_2)$ . The maximum deviation  $\epsilon = \|\mathbf{u} - \mathbf{v}\| = \|(\mathbf{D} - \mathbf{E})\mathbf{a}\|$  should be small; for pdfs sampled on a reasonably dense grid,  $\epsilon \approx 0.1$  or less. For each pdf evolution,  $\epsilon$  is computed at the input scale, and at the lower and upper end of the  $\mu^2$  grid. An error condition is raised when it exceeds a given limit, indicating that the spline oscillates, or that the  $x$ -grid is not dense enough.

## 4 The QCDNUM Program

### 4.1 Source Code

The QCDNUM source code can be downloaded from the web site

<https://www.nikhef.nl/~h24/qcdnum>

Unpacking the tar file produces a directory `qcdnum-xx-yy-nn` with `xx-yy` the version number and `nn` the update number (see Appendix G). Sub-directories contain the source code, example jobs and write-ups. See the `README` file for how to build QCDNUM with a simple script or with `AUTOTOOLS`.<sup>15</sup>

The code comes with a utility package `MBUTIL` which is a collection of general-purpose routines (some developed privately, some taken from `CERNLIB` and some taken from public source code repositories like `NETLIB`). Because QCDNUM uses several of these routines, `MBUTIL` must also be compiled and linked to your application program. Apart from this, QCDNUM is completely stand-alone. Structure functions can be computed with `ZMSTF` and `HQSTF` add-on packages while the `SPLINT` package can turn results into interpolation splines; see the write-ups in the `doc` directory of the QCDNUM distribution.

Before compiling QCDNUM you may want to set several parameters which control the size of internal arrays. These parameters can be found in the include file `qcdnum.inc`:

`mxg0` Maximum number of multiple  $x$ -grids [5].  
`mxx0` Maximum number of points in the  $x$ -grid [300].<sup>16</sup>  
`mqq0` Maximum number of points in the  $\mu^2$ -grid [150].<sup>16</sup>  
`mst0` Maximum number of table sets in a workspace [30].  
`mce0` Maximum number of coupled evolutions [20].  
`mbf0` Maximum number of fast convolution scratch buffers [10].  
`mky0` Maximum number of data-card keys [50].  
`mqs0` Size of the QCDNUM user store [500].  
`nwf0` Size of the QCDNUM dynamic store [1200000].

<sup>15</sup>`AUTOTOOLS` is mandatory if you want to use the C++ interface.

<sup>16</sup>For technical reasons the maximum number of grid points is about 10 less than `mxx0` and `mqq0`.

The first 8 parameters are simply dimensions of book-keeping arrays which you may want to adjust to your needs. More important is the parameter `nwf0` that defines the size of an internal store that contains the weight tables and the tables of parton densities. How many words are needed depends on the size of the tables which, in turn, depends on the size of the current  $x$ - $\mu^2$  grid. It also depends on how many pdf sets (un-polarised pdfs, polarised pdfs, fragmentation functions, *etc.*) you want to store. Note that QCDNUM is very user-friendly by always gracefully grinding to a halt if it runs out of memory, with a message that tells you how large `nwf0` should be.

C++ QCDNUM offers the possibility to call its FORTRAN routines via a C++ interface [9]. To learn about the interface we refer to the code shown in Figure 6 below, to the general remarks made in Section 5.1 and to the information given in text boxes like this one.

## 4.2 User Program

To illustrate the use of QCDNUM, we present in Figure 5 the listing of a simple user program. For a detailed description of the subroutine calls, and for additional routines not included in the example, we refer to Section 5.

C++ In Figure 6 we show the C++ version of the example program.

The first step in a QCDNUM based analysis is initialisation (`qcinit`), setting up the  $x$ - $\mu^2$  grid (`gxmake`, `gqmake`) and the calculation of the weight tables (`fillwt`). The weights depend on the grid definition and the interpolation order so that `fillwt` must be called after the grid has been defined. The weight tables are calculated for LO, NLO and NNLO as well as for all possible flavour settings in the range  $3 \leq n_f \leq 6$  so that you do not have to call `fillwt` again when you set or re-set QCDNUM parameters further downstream. Although the weight calculation is fast (typically about 10–20 s) it may become a nuisance in semi-interactive use of QCDNUM so that there is a possibility to dump the weights to disk and read them back in the next QCDNUM run.

In the example code, the weight calculation is followed by setting the perturbative order (`setord`) and the input value of  $\alpha_s$  at some renormalisation scale  $\mu_R^2$  (`setalf`). The call to `setcbr` sets the VFNS mode and defines the thresholds on the factorisation scale  $\mu_F^2$ .

The second step is to evolve the parton densities from input specified at the scale  $\mu_0^2$ . It is important to note that QCDNUM evolves parton *momentum* densities  $xf(x)$ , although all theory in this write-up is expressed in terms of parton *number* densities  $f(x)$ . The evolution is done by calling the routine `evolfg` which evolves  $2n_f + 1$  input parton densities (quarks plus gluon) in the FFNS, VFNS or MFNS scheme. Here  $n_f$  is the number of active flavours at  $\mu_0^2$  (3 in this example). The routine internally takes care of the proper decomposition of the input quark densities into singlet and non-singlets.

The flavour composition of each of the input quark densities is given by a table of weights `def(-6:6,12)`. In the example program, six light quark input densities are defined: three valence densities  $x(q - \bar{q})$  and three anti-quark densities  $x\bar{q}$ . This is sufficient input to start with 3 flavours in the VFNS. One is completely free to define the flavour composition of the input quark densities as long as they form a linearly

```

C -----
program example
C -----
implicit double precision (a-h,o-z)
data ityp/1/, iord/3/, nfin/0/          !unpolarised, NNLO, VFNS
data as0/0.364/, r20/2.D0/              !alphas
external func                            !input parton dists
dimension def(-6:6,12)                   !flavor decomposition
data def /
C--  tb bb cb sb ub db  g  d  u  s  c  b  t
C--  -6 -5 -4 -3 -2 -1  0  1  2  3  4  5  6
+ 0., 0., 0., 0., 0., -1., 0., 1., 0., 0., 0., 0., 0., 0., 0., 0., !dval
+ 0., 0., 0., 0., 0., -1., 0., 0., 0., 1., 0., 0., 0., 0., 0., 0., !uval
+ 0., 0., 0., -1., 0., 0., 0., 0., 0., 0., 1., 0., 0., 0., 0., 0., !sval
+ 0., 0., 0., 0., 0., 1., 0., 0., 0., 0., 0., 0., 0., 0., 0., 0., !dbar
+ 0., 0., 0., 0., 1., 0., 0., 0., 0., 0., 0., 0., 0., 0., 0., 0., !ubar
+ 0., 0., 0., 1., 0., 0., 0., 0., 0., 0., 0., 0., 0., 0., 0., 0., !sbar
+ 78*0. /
data xmin/1.D-4/, nxin/100/, iosp/3/     !x grid, splord
dimension qq(2),wt(2)                    !mu2 grid
data qq/2.D0,1.D4/, wt/1.D0,1.D0/, nqin/60/ !mu2 grid
data q2c/3.D0/, q2b/25.D0/, q0/2.0/      !thresh and mu20
data x/1.D-3/, q/1.D3/, qmz2/8315.25D0/  !output scales
dimension pdf(-6:6)                      !output pdfs
C -----
call qcinit(6,' ')                       !initialise
call gxmake(xmin,1,1,nxin,nx,iosp)        !x-grid
call gqmake(qq,wt,2,nqin,nq)             !mu2-grid
call fillwt(ityp,id1,id2,nw)              !compute weights
call setord(iord)                         !LO, NLO, NNLO
call setalf(as0,r20)                      !input alphas
iqc = iqfrmq(q2c)                         !charm threshold
iqb = iqfrmq(q2b)                         !bottom threshold
call setcbt(nfin,iqc,iqb,0)               !set VFNS thresholds
iq0 = iqfrmq(q0)                          !start scale
call evolfg(ityp,func,def,iq0,eps)        !evolve all pdf's
call allfxq(ityp,x,q,pdf,0,1)             !interpolate all pdf's
csea = 2.D0*pdf(-4)                      !charm sea at x,mu2
asmz = asfunc(qmz2,nfout,ierr)            !alphas(mz2)
end
C -----
double precision function func(id,x)      !momentum density xf(x)
C -----
implicit double precision (a-h,o-z)
      func = 0.D0                          ! default value
if(id.eq.0) func = gluon(x)                !0 = always gluon
if(id.eq.1) func = dvalence(x)             !1 = defined in def
..
if(id.eq.6) func = strangebar(x)           !6 = defined in def
return
end

```

**Figure 5** – Listing of a QCDNUM application program evolving a complete set of parton densities in the VFNS at NNLO. The array `def` defines the valence  $x(q - \bar{q})$  and antiquark  $x\bar{q}$  densities of the light quarks as an input to the evolution. The  $x$  dependence of these densities is coded in the function `func`. The evolved pdfs are interpolated to some  $x$  and  $\mu^2$  and  $\alpha_s(m_Z^2)$  is calculated.

```

C++ #include <iostream> //not shown <iomanip>, <cmath>, <fstream>
#include "QCDNUM/QCDNUM.h"
using namespace std;

double func(int* ipdf, double* x) {
    int i = *ipdf;
    double xb = *x;
    double f = 0;
    if(i == 0) f = xglu(xb);
    if(i == 1) f = xdnv(xb);
    ..
    if(i == 6) f = xsbar(xb);
    return f;
}

int main() {
    int ityp = 1, iord = 3, nfin = 0;
    double as0 = 0.364, r20 = 2.0, xmin[] = {1.e-4};
    int iwt[] = {1}, ng = 1, nxin = 100, iosp = 3, nqin = 60;
    double qq[] = { 2e0, 1e4}, wt[] = { 1e0, 1e0};
    double q2c = 3, q2b = 25, q0 = 2;
    double x = 1e-3, q = 1e3, qmz2 = 8315.25, pdf[13];
    double def[] = //input flavour composition
// tb bb cb sb ub db g d u s c b t
    { 0., 0., 0., 0., 0., -1., 0., 1., 0., 0., 0., 0., 0., // 1=dval
      0., 0., 0., 0., -1., 0., 0., 0., 1., 0., 0., 0., 0., // 2=uval
      0., 0., 0., -1., 0., 0., 0., 0., 0., 1., 0., 0., 0., // 3=sval
      0., 0., 0., 0., 0., 1., 0., 0., 0., 0., 0., 0., 0., // 4=dbar
      0., 0., 0., 0., 1., 0., 0., 0., 0., 0., 0., 0., 0., // 5=ubar
      0., 0., 0., 1., 0., 0., 0., 0., 0., 0., 0., 0., 0., // 6=sbar
      .. // more not shown
      0., 0., 0., 0., 0., 0., 0., 0., 0., 0., 0., 0., 0.}; //12=zero
    int nx, nq, id1, id2, nw, nfout, ierr; double eps;
    int lun = 6; string outfile = " ";
    QCDNUM::qcinit(lun,outfile); //initialise
    QCDNUM::gxmake(xmin,iwt,ng,nxin,nx,iosp); //x-grid
    QCDNUM::gqmake(qq,wt,2,nqin,nq); //mu2-grid
    QCDNUM::fillwt(ityp,id1,id2,nw); //compute weights
    QCDNUM::setord(iord); //LO, NLO, NNLO
    QCDNUM::setalf(as0,r20); //input alphas
    int iqc = QCDNUM::iqfrmq(q2c); //charm threshold
    int iqb = QCDNUM::iqfrmq(q2b); //bottom threshold
    QCDNUM::setcvt(nfin,iqc,iqb,999); //set VFNS thresholds
    int iq0 = QCDNUM::iqfrmq(q0); //start scale
    QCDNUM::evolfg(ityp,func,def,iq0,eps); //evolve all pdf's
    QCDNUM::allfxq(ityp,x,q,pdf,0,1); //interpolate all pdf's
    double csea = 2 * pdf[2]; //charm sea at x,mu2
    double asmz = QCDNUM::asfunc(qmz2,nfout,ierr); //alphas(mz2)
    cout << scientific << setprecision(4);
    cout << "x, q, CharmSea = " << x << " " << q << " " << csea << endl;
    cout << "as(mz2) = " << asmz << endl;
    return 0;
}

```

**Figure 6** – The QCDNUM example program in C++. Note the different indexing of the array pdf and also that the arguments of func are passed as pointers.

independent set (QCDNUM checks this). Note that the flavours are ordered according to the PDG convention  $d, u, s, \dots$  and not  $u, d, s, \dots$  as often is the case in other programs. The  $x$  dependence of these momentum densities at  $\mu_0^2$  must be coded for each identifier in an if-then-else block in the function `func`. The sum rules

$$\begin{aligned} \int_0^1 xg(x)dx + \int_0^1 xq_s(x)dx &= 1, \\ \int_0^1 [d(x) - \bar{d}(x)]dx &= 1, \\ \int_0^1 [u(x) - \bar{u}(x)]dx &= 2, \\ \int_0^1 [s(x) - \bar{s}(x)]dx &= 0 \end{aligned} \tag{4.1}$$

cannot be reliably evaluated by QCDNUM since it has no information on the  $x$ -dependence of the pdfs below the lowest grid point in  $x$ . These sum rules should therefore be built into the parameterisation of the input densities.<sup>17</sup> The evolution does, of course, conserve the sum rules once they are imposed at  $\mu_0^2$ . The easiest way to evolve with a symmetric strange sea is to include  $x_{s_v} = x(s - \bar{s})$  in the collection of input densities and set it to zero for all  $x$  at the input scale  $\mu_0^2$ . In the VFNS at LO or NLO, dynamically generated heavy flavour densities  $h = (c, b, t)$  are always symmetric ( $xh - x\bar{h} = 0$ ) but this is not true anymore at NNLO, which generates a small asymmetry.

After the parton densities are evolved, the results can be accessed by `allfxq`. This routine transforms the parton densities from the internal singlet/non-singlet basis to the flavour basis and returns the gluon and (anti)quark momentum densities, interpolated to  $x$  and  $\mu^2$ . Also here the flavours  $d, u, s, \dots$  are indexed according to the PDG convention. The last call in the example program evolves the input value of  $\alpha_s$  to the scale  $m_Z^2$ . This evolution is completely stand-alone and does not make use of the  $\mu^2$  grid. The function `asfunc` can thus be called at any point after the call to `qcinit`. We refer to Section 5 for more ways to access the QCDNUM pdfs, and for ways to change the renormalisation scale with respect to the factorisation scale.

C++

From the example code you may notice that the FORTRAN array `pdf(-6:6)` is declared as `pdf [13]` in C++, with an index that counts from zero. Thus `pdf(-4)` in FORTRAN becomes `pdf [2]` in C++. For more on the FORTRAN versus C++ correspondence see Section 5.1.

QCDNUM has an extensive checking mechanism which maintains internal consistency and verifies that all subroutine arguments supplied by the user are within their allowed ranges. Error messages might pop-up unexpectedly when the renormalisation scale is changed with respect to the factorisation scale because the low end of the  $\mu^2$  grid may then map onto values of  $\mu_R^2 < \Lambda^2$ .

The starting (renormalisation) scale of  $\alpha_s$  may coincide with a flavour threshold, either before or after varying the renormalisation scale with respect to the factorisation scale.

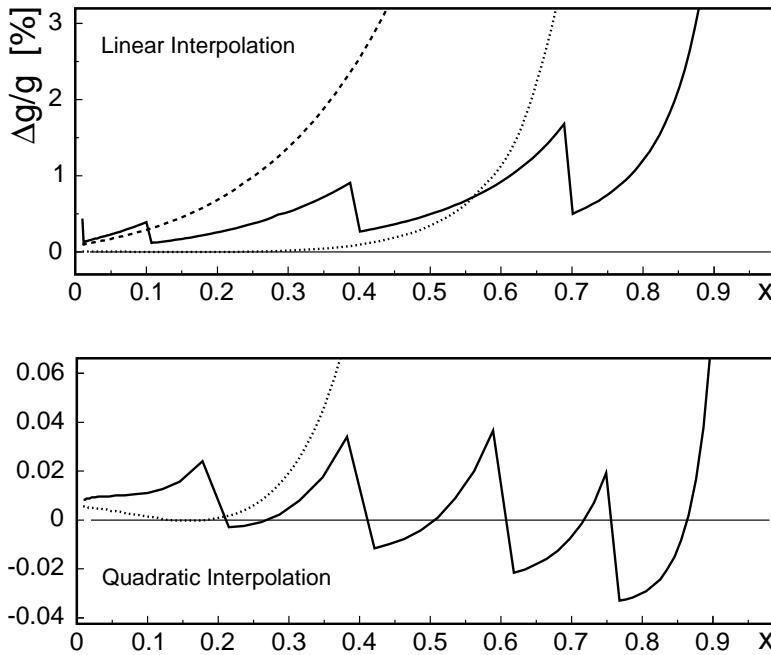
<sup>17</sup>As will be described in Section 5 it is possible to also parameterise intrinsic heavy flavours at  $\mu_0^2$ . These intrinsic heavy flavours must then be included in the momentum sum and satisfy the flavour counting rule, like the strange quark in (4.1).

If this happens, the input value of  $\alpha_s$  is assumed to include the matching condition. This is also true for the input pdfs in case  $\mu_0^2$  coincides with a threshold. See Section 5.3 for how to change this default behaviour.

### 4.3 Validation and Performance

The CPU time that is needed to evolve a pdf on a discrete grid grows quadratic with the number of grid points in  $x$ . With linear (quadratic) interpolation the accuracy increases linearly (quadratic) with the number of grid points. It follows that an  $r$ -fold gain in accuracy will cost a factor of  $r^2$  in CPU for linear interpolation but only a factor of  $r$  for quadratic interpolation. This reduction in cost motivated the inclusion of quadratic splines in QCDNUM.

To investigate the performance of the two interpolation schemes, we compare results from QCDNUM to those from the  $N$ -space evolution program PEGASUS [17]. In this comparison a default set of initial distributions [27] is evolved at NNLO from  $\mu^2 = 2$  to  $\mu^2 = 10^4$  GeV<sup>2</sup> with  $n_f = 4$  flavours. The dashed curve in the top plot of Figure 7 shows



**Figure 7** – The relative difference  $\Delta g/g$  (in percent) of gluon densities evolved from  $\mu^2 = 2$  to  $\mu^2 = 10^4$  GeV<sup>2</sup> by QCDNUM and PEGASUS. Top: Evolution with linear splines on a 200 point single grid down to  $x = 10^{-5}$  (dashed curve) and on multiple grids (full curve). Bottom: Evolution with quadratic splines on a 100 point single grid (dotted curve, also shown in the top plot) and on multiple grids (full curve). Note the different vertical scales in the two plots.

the relative difference  $\Delta g/g$  versus  $x$  for QCDNUM evolution with linear splines on a single 200 point grid extending down to  $x = 10^{-5}$ . The accuracy at low  $x$  is satisfactory (few permille) but deteriorates rapidly to  $\Delta g/g > 2\%$  for  $x > 0.35$ .

The precision is much improved by evolving on multiple grids (Section 3.4) as shown by

the full curve in the top plot of Figure 7. Here the 200 grid points are re-distributed over five sub-grids with lower limits as given in Table 1. For each successive grid the point

**Table 1** – Lower  $x$  limits of multiple grids used in the evolution with linear and quadratic splines.

	$n$	$x_1$	$x_2$	$x_3$	$x_4$	$x_5$
Linear interpolation	200	$10^{-5}$	0.01	0.10	0.40	0.70
Quadratic interpolation	100	$10^{-5}$	0.20	0.40	0.60	0.75
Relative point density		1	2	4	8	16

density is twice that of the previous grid. It is seen from Figure 7 that the precision is now better than 2% for  $x < 0.85$ .

The dotted curves in Figure 7 (top and bottom) correspond to evolution with quadratic splines on a single 100 point grid. There is a large improvement in accuracy (more than a factor of 10) compared to linear splines even though the number of grid points is reduced from 200 to 100. However, also here the precision deteriorates with increasing  $x$ , reaching a level of 2% at  $x = 0.65$ . A five-fold multiple grid with lower limits as listed in Table 1 yields a precision  $\Delta g/g < 5 \times 10^{-4}$  over the entire range  $x < 0.9$  as can be seen from the full curve in the lower plot of Figure 7. Note that this is for evolution up to  $\mu^2 = 10^4 \text{ GeV}^2$ ; at lower  $\mu^2$  the accuracy is even better since it increases (roughly linearly) with decreasing  $\ln(\mu^2)$ . To fully validate the QCDNUM evolution with PEGASUS,<sup>18</sup> we have made additional comparisons in the FFNS with  $n_f = 3, 5$  or 6 flavours, in the VFNS with and without backward evolution, and with the renormalisation scale set different from the factorisation scale. This for both un-polarised evolution up to NNLO and polarised evolution up to NLO.

As remarked in Section 3.4, the quadratic spline evolution is not more expensive in CPU time than linear spline evolution. On the contrary: QCDNUM runs 4 times *faster* since we need only 100 instead of 200 grid points. With the multiple grid definition given in Table 1 for quadratic splines, the density of the first grid ( $x > 10^{-5}$ ) is 12 points per decade. It follows that for evolution down to  $x = 10^{-6}$  ( $10^{-4}$ ) a grid with  $100 + 12 = 112$  ( $100 - 12 = 88$ ) points should be sufficient.

To investigate the execution speed we did mimic a QCD fit by performing 1000 NNLO evolutions in the VFNS (13 pdfs), using a 60 point  $\mu^2$  grid and the 5-fold 100 point  $x$ -grid given in Table 1. After each evolution, the proton structure functions  $F_2$  and  $F_L$  were computed at NNLO for 1000 interpolation points in the HERA kinematic range. For this test, QCDNUM, MBUTIL, and ZMSTF were compiled with the GFORTRAN compiler, using level 3 optimisation and without array boundary check. The computations took 7.7 CPU seconds on a 2012 MacBook Pro: 3.7 s for the 1000 evolutions and 4.0 s for the  $2 \times 10^6$  structure function calculations.

<sup>18</sup>Similar bench-marking between HOPPET [22] and PEGASUS is given in [27] and [28], where also pdf reference tables can be found. We do not provide here benchmark tables for QCDNUM, but a program that generates such tables and compares them with PEGASUS is available upon request from the author.

## 5 Subroutine Calls

In this section we describe all out-of-the-box QCDNUM routines, listed in Table 2.

Table 2 – Subroutine and function calls in QCDNUM.

Subroutine or function	Description
<i>Initialisation</i>	
QCINIT ( lun, 'filename' )	Initialise
SETLUN ( lun, 'filename' )	Redirect output
NXTLUN ( lmin )	Get next free lun
SET GETVAL ( 'param', val )	Set Get parameters
SET GETINT ( 'param', ival )	Set Get parameters
QSTORE ( 'action', i, val )	Store user data
<i>Grid</i>	
GXMAKE ( xmi, iwt, n, nxin, *nxout, iord )	Define $x$ grid
IXFRMX ( x )	Get grid point from $x$
XFRMIX ( ix )	Get $x$ from grid point
XXATIX ( x, ix )	Check $x$ at grid point
GQMAKE ( qarr, wt, n, nqin, *nqout )	Define $\mu_F^2$ grid
IQFRMQ ( q2 )	Get grid point from $\mu_F^2$
QFRMIQ ( iq )	Get $\mu_F^2$ from grid point
QQATIQ ( q2, iq )	Check $\mu_F^2$ at grid point
GRPARS ( *nx, *x1, *x2, *nq, *q1, *q2, *io )	Get grid definitions
GXCOPY ( *array, n, *nx )	Copy $x$ grid
GQCOPY ( *array, n, *nq )	Copy $\mu^2$ grid
<i>Weights</i>	
FILLWT ( itype, *id1, *id2, *nw )	Fill weight tables
DMPWGT ( itype, lun, 'filename' )	Dump weight tables
READWT ( lun, 'fn', *id1, *id2, *nw, *ie )	Read weight tables
WTFILE ( itype, 'filename' )	Maintain disk file
NWUSED ( *nwtot, *nwuse, *ndummy )	Memory words used
<i>Parameters</i>	
SET GETORD ( iord )	Set Get order
SET GETALF ( alfs, r2 )	Set Get $\alpha_s$ start value
SETCBT ( nfix, iqc, iqb, iqt )	Set FFNS/VFNS params
MIXFNS ( nfix, r2c, r2b, r2t )	Set MFNS parameters
GETCBT ( *nfix, *q2c, *q2b, *q2t )	Get FNS parameters
NFRMIQ ( iset, iq, *ithresh )	Get $n_f$ at $\mu^2$ grid point
SET GETABR ( ar, br )	Set Get $\mu_R^2$ scale
RFROMF ( fscale )	Convert $\mu_F^2$ to $\mu_R^2$
FFROMR ( rscale )	Convert $\mu_R^2$ to $\mu_F^2$
SETLIM ( ixmin, iqmin, iqmax, dum )	Set cuts
GETLIM ( iset, *xmin, *qmin, *qmax, *dum )	Get cuts
CPYPAR ( *array, n, iset )	Copy parameter list
KEYPAR ( iset )	Get parameter key

*continued on next page*



continued from previous page

KEYGRP ( <i>iset</i> , <i>igroup</i> )	Selective key
USEPAR ( <i>iset</i> )	Activate parameters
PUSHCP	Push on a stack
PULLCP	Pull from a stack
<i>Evolution</i>	
ASFUNC ( <i>r2</i> , <i>*nf</i> , <i>*ierr</i> )	Evolve $\alpha_s(\mu_R^2)$
ALTABN ( <i>iset</i> , <i>iq</i> , <i>n</i> , <i>*ierr</i> )	Returns $a_s^n(\mu_F^2)$
EVOLFG ( <i>itype</i> , <i>func</i> , <i>def</i> , <i>iq0</i> , <i>*eps</i> )	Evolve flavour pdf set
EVSGNS ( <i>itype</i> , <i>func</i> , <i>isns</i> , <i>n</i> , <i>iq0</i> , <i>*eps</i> )	Evolve si/ns pdfs
PDFCPY ( <i>iset1</i> , <i>iset2</i> )	Copy pdf set
EXTPDF ( <i>fun</i> , <i>iset</i> , <i>n</i> , <i>offset</i> , <i>*eps</i> )	Import flavour pdf set
USRPDF ( <i>fun</i> , <i>iset</i> , <i>n</i> , <i>offset</i> , <i>*eps</i> )	Import si/ns pdfs
NPTABS ( <i>iset</i> )	Number of pdf tables
IEVTYP ( <i>iset</i> )	Evolution type
<i>Interpolation</i>	
BVALXQ IJ ( <i>iset</i> , <i>id</i> , <i>x ix</i> , <i>qmu2 iq</i> , <i>ichk</i> )	Get one basis pdf
FVALXQ IJ ( <i>iset</i> , <i>id</i> , <i>x ix</i> , <i>qmu2 iq</i> , <i>ichk</i> )	Get one flavour pdf
ALLFXQ IJ ( <i>iset</i> , <i>x ix</i> , <i>qmu2 iq</i> , <i>*pdf</i> , <i>n</i> , <i>ichk</i> )	Get all flavour pdfs
SUMFXQ IJ ( <i>iset</i> , <i>c</i> , <i>isel</i> , <i>x ix</i> , <i>qmu2 iq</i> , <i>ichk</i> )	Linear combination
FFLIST ( <i>iset</i> , <i>c</i> , <i>is</i> , <i>x</i> , <i>q</i> , <i>*f</i> , <i>n</i> , <i>ichk</i> )	Make list of pdfs
FFTABL ( <i>iset</i> , <i>c</i> , <i>is</i> , <i>x</i> , <i>n</i> , <i>q</i> , <i>m</i> , <i>*f</i> , <i>k</i> , <i>ic</i> )	Make table of pdfs
FFPLOT ( ' <i>fnam</i> ', <i>fun</i> , <i>m</i> , <i>zmi</i> , <i>zma</i> , <i>n</i> , ' <i>txt</i> ' )	Create plot-file
FILOT ( ' <i>fnam</i> ', <i>fun</i> , <i>m</i> , <i>zval</i> , <i>n</i> , ' <i>txt</i> ' )	Create plot-file
SPLCHK ( <i>iset</i> , <i>id</i> , <i>iq</i> )	Check spline
FSPLNE ( <i>iset</i> , <i>id</i> , <i>x</i> , <i>iq</i> )	Spline interpolation
<i>Datacards</i>	
QCARDS ( <i>mycards</i> , ' <i>filename</i> ', <i>iprint</i> )	Process datacard file
QCBOOK ( ' <i>action</i> ', ' <i>key</i> ' )	Manage keycards

Output arguments are prefixed with an asterisk (\*).

In the following we will prefix output variables with an asterisk (\*). We use the FORTRAN convention that integer variable and function names start with the letters I–N. Character variables are given in quotes as in '*action*'; note that character input arguments are case-insensitive in QCDNUM. All floating-point variables and functions are in double precision unless otherwise stated. It is important that floating-point numbers are entered in double precision format:

```
ix = ixfrmx ( x )           ! ok
ix = ixfrmx ( 0.1D0 )     ! ok
ix = ixfrmx ( 0.1 )       ! wrong!
```

Most QCDNUM functions will, upon error, generate an error message. The inclusion of function calls in `print` or `write` statements can then cause program hang-up in case the function tries to issue a message. Thus:

```

write(6,*) 'Glue = ', fvalxq(1,0,x,q,1) ! not recommended
glue = fvalxq(1,0,x,q,1)             ! OK
write(6,*) 'Glue = ', glue           ! OK

```

## 5.1 C++ Interface

In this section we describe the correspondence between the QCDNUM calls in FORTRAN and C++. For this we also refer to the listings of the example program shown in Figures 5 and 6 of Section 4.2. A few more C++ code examples can be found in the subroutine-by-subroutine descriptions given in the next sections.

1. Unlike FORTRAN, C++ code is case-sensitive. Our convention is that the C++ wrappers have the same name (and argument list) as their FORTRAN counterparts, written in lower case. Furthermore, to avoid possible name-conflicts with other codes, all the wrappers are assigned to the namespace QCDNUM. We thus have

```

call SUB(arguments)    →    QCDNUM::sub(arguments);

```

2. In C++ there is no implicit type declaration so that each variable must be explicitly typed, for example,

```

implicit double precision (a-h,o-z)    →    double x;
ix = IXFRMX(x)                        →    int ix = QCDNUM::ixfrm(x);

```

3. The wrapper for logical functions returns an `int` and not a `bool`.<sup>19</sup>

```

logical gridpoint, xxatix              →    double x; int ix;
gridpoint = XXATIX(x,ix)              →    int gridpoint = QCDNUM::xxatix(x,ix);
if(gridpoint) then ...                →    if(gridpoint) { ...

```

4. The type of a character input argument should be `string`. String literals are delimited by double quotes in C++ and by single quotes in standard FORTRAN77.

```

character*50 file                      →    string file = "example.log";
file = 'example.log'                  →    QCDNUM::qcinit(20,file);
call QCINIT(20,file)                  →    QCDNUM::setval("Alim",5);
call SETVAL('Alim',5.0D0)

```

5. A FORTRAN array index starts at one unless you specify the index range, as is done for the array `pdf(-6:6)`. However, this is not possible in C++ where arrays always start at index zero. Thus you should account for index shifts between the FORTRAN and C++ arrays as is shown below.

<sup>19</sup>In C++ any nonzero (zero) value evaluates as true (false) in logical expressions.

```

dimension pdf(-6:6)
call ALLFXQ(1,x,q,pdf,0,1)  →  double x, q, pdf[13];
gluon = pdf(0)              →  QCDNUM::allfxq(1,x,q,pdf,0,1);
                             double gluon = pdf[6];

```

6. Two-dimensional arrays become one-dimensional arrays in the C++ wrappers; see the `def` array in the listings of Figure 5 and 6. Best is to provide a pointer  $k(i, j)$  that maps the indices of a FORTRAN array  $A(n, m)$  onto those of a C++ array  $A[n*m]$  with  $k(i + 1, j) = k(i, j) + 1$ ,  $k(i, j + 1) = k(i, j) + n$  and  $k(1, 1) = 0$ .

```

inline int kij(int i, int j, int n) { return i-1 + n*(j-1); }

```

Here is an example of how to use such a pointer.

```

dimension c(-6:6),x(8),q(5),f(8,5)  double c[13],x[8],q[5],f[8*5];
call FTABLE(1,c,0,x,8,q,5,f,1)    →  QCDNUM::ftable(1,c,0,x,8,q,5,f,1);
fij = f(i,j)                      double fij = f[ kij(i,j,8) ];

```

7. Care has to be taken when passing functions as arguments. An example is the evolution routine `evolfg` where the pdf values  $f_i(x)$  at the input scale  $\mu_0^2$  are, in FORTRAN, entered via the user-defined function `func(i,x)` which should be declared `external` in the calling routine. To port this to C++ the corresponding function must have its input arguments passed as pointers, as is shown for the input function `func` in the listing of Figure 6.

C++ wrappers are available for the out-of-the-box routines listed in Table 2 (except the steering by data cards), the toolbox routines (Table 4), and the routines in the ZMSTF, HQSTF, and SPLINT packages. The MBUTIL utility package is only partially interfaced.

## 5.2 Pdf Sets

The QCDNUM internal memory is a linear array that is dynamically partitioned into sets of tables. Its size is given by the parameter `nwf0` in the file `qcdnum.inc`; if you run out of space (error message), you should increase the value of `nwf0` and recompile QCDNUM.

Apart from weight tables, the memory holds a base set (`id = 0`) that contains an up-to-date list of evolution parameters,  $\alpha_s$  tables and pointer tables for fast indexing.

Up to 24 additional pdf sets can be dynamically generated by calling an evolution, copy or import routine.<sup>20</sup> These sets 1–24 are classified into 5 different types as follows.

---

<sup>20</sup>Apart from the base set, the maximum number of sets is `mset = mst0 - 6 = 24`, where `mst0` can be adjusted in `qcdnum.inc`. The call `getint('mset',mset)` gives you the current value of `mset`.

Type-id	Type	Number of tables	Created/filled by
1	Unpolarised	13	EVOLFG
2	Polarised	13	EVOLFG
3	Time-like	13	EVOLFG
4	Imported	$13 + n$	EXTPDF, EVPCOPY
5	User-defined	$1 + n$	EVSGNS, USRPDF

For types 1–3 the pdfs are stored as the singlet/non-singlet basis functions  $|e^\pm\rangle$ , defined by (2.23) and (2.24) for the active flavours, and by (2.31) for the non-active flavours.

The same is true for a type-4 set, imported via `extpdf` or `evpcopy` (toolbox) except that one can include any number of additional pdfs (*e.g.* a photon pdf) into such a set.

Type 5 is reserved for arbitrary sets of pdfs such as a singlet-gluon set, for instance. A type-5 set is generated by the evolution routine `evsgns` or the import routine `usrpdf`.

All pdf sets in memory inherit the parameters and look-up tables from the base set at the moment when they are filled.<sup>21</sup> Each pdf set in internal memory—and also those in a toolbox workspace—thus remembers exactly how it was created.

### 5.3 Thresholds

In the VFNS there are one or more flavour thresholds inside the  $\mu^2$ -grid. By default, QCDNUM assigns the higher number of flavours to a threshold so that  $n_f = (4, 5, 6)$  at `iqc,b,t`. However, in many subroutines you can enter a negative  $\mu^2$  index to select a grid where the lower number of flavours is assigned to the thresholds. Thus  $n_f = (3, 4, 5)$  for `iq = -iqc,b,t`. When not at a threshold it does not matter if you enter `+iq` or `-iq`.

The choice between a 456- and a 345-grid affects a VFNS evolution when the input scale coincides with a threshold. It then makes a difference if the evolution starts with the larger (`iq0 = +iqh`) or smaller number of flavours (`iq0 = -iqh`); in the first case the pdfs are matched when evolving down, and in the second case when evolving up.

### 5.4 Initialisation

```
call QCINIT ( lun, 'filename' )
```

Initialise QCDNUM and define the output stream. Should be called before anything else.

`lun`            Output logical unit number. When set to 6, QCDNUM messages appear on the standard output. When set to -6, the QCDNUM banner printout is suppressed on the standard output.

`'filename'`    Output file name. Irrelevant when `lun` is set to 6 or -6.

---

<sup>21</sup>An exception are copies which inherit from the source set instead of from the base set.

```
call SETLUN ( lun, 'filename' )
```

Redirect the QCDNUM messages. The parameters are as for `qcinit` above. This routine can be called at any time after `qcinit`.

```
lun = NXTLUN ( lmin )
```

Returns a free logical number  $lun \geq \max(lmin, 10)$ . This routine can be called before or after `qcinit`. Returns 0 if there is no free logical unit. Handy if you want to open a file on a unit that is guaranteed to be free.

```
call SETVAL|GETVAL ( 'param', val )
```

Set or get QCDNUM floating point parameters.

- 'null' Result of a calculation that cannot be performed. Default, `null = 1.D11`.
- 'epsi' The tolerance level in the floating point comparison  $|x-y| < \epsilon$ , which QCDNUM uses to decide if  $x$  and  $y$  are equal. Default, `epsi = 1.D-9`.
- 'epsg' Required numerical accuracy of the Gauss integration in the calculation of weight tables. Default, `epsg = 1.D-7`.
- 'elim' Allowed difference between a quadratic and a linear spline interpolation mid-between the grid points in  $x$ . Default, `elim = 0.5`; larger values may indicate spline oscillation. To disable the check, set `elim < 0`.
- 'alim' Maximum allowed value of  $\alpha_s(\mu^2)$ . When  $\alpha_s$  exceeds the limit, a fatal error condition is raised. Default, `alim = 10`.<sup>22</sup>
- 'qmin' Smallest possible lower boundary of the  $\mu^2$  grid. Default, `qmin = 0.1 GeV^2`.
- 'qmax' Largest possible upper boundary of the  $\mu^2$  grid. Default, `qmax = 1.D11 GeV^2`.

These parameters can be set and re-set at any time after `qcinit`.

```
call SETINT|GETINT ( 'param', ival )
```

Set or get QCDNUM integer parameters.

- 'iter' Only relevant when you evolve in the quadratic interpolation scheme. It then sets the number of iterations in the backward evolution, see Section 3.5. When set negative, the backward evolution is quadratic (prone to spline oscillations). When set to zero, the backward evolution is linear, without iterations (numerically stable but less accurate). A value larger than zero gives the number of iterations to perform. Default, `iter = 1`. Setting `iter > 1` is not recommended since this does often worsen instead of improve the accuracy.
- 'tlmc' Switch the time-like matching conditions off (0) or on ( $\neq 0$ ). Default is on.

---

<sup>22</sup>When you raise `alim > 10` then  $\alpha_s$  will at some point be limited by internal cuts in QCDNUM.

- 'nopt' Number of perturbative terms (`nopt`) in the toolbox `evdglap` evolution. In standard DGLAP this is 1/2/3 at LO/NLO/NNLO but it may also be something different like 2/3/4 when QED corrections are included in the evolution. The number of perturbative terms at different orders is encoded in an integer such as 123 (default) or 234; see `evdglap` in Section 7.5 for more on this.
- 'edbg' Evolution loop debug printout level 0 (default), 1 or 2.

And then for `getint` only:

- 'vers' Returns the current 6-digit version number like 170008. Can be used to check if QCDNUM is initialised because the version is set to 0 if not.
- 'lunq' Returns the QCDNUM logical unit number. Useful if you want to write messages on the same output stream as QCDNUM.
- 'mset' Maximum number of pdf sets allowed in internal memory.
- 'mxg0'...'nwf0' Value of a fixed parameter in `qcdnum.inc` (see Section 4.1).

For instance, `getint('nwf0', nwords)` will give you the size of the internal memory.

`call QSTORE ( 'action', i, val )`

QCDNUM reserves 500 words of memory for the user to store and retrieve data.<sup>23</sup> This is useful to share data between different parts of a program.

C++

In FORTRAN data are usually shared via common blocks but this is rarely done in C++.

Data sharing may be necessary when a function is passed as an argument of a routine. Such a function has a pre-defined argument list so that additional input must be entered via a common block or via `qstore`, see for instance the C++ example in Section 5.9.

The 'action' argument can be set to any word starting with the letters W, R, L or U.

- 'Write' Write `val` into `qstore(i)`.
- 'Read' Read `val` from `qstore(i)`.
- 'Lock' Make the store read-only.
- 'Unlock' Allow to write into the store (default).

## 5.5 Grid

A proper choice of the grid in  $x$  and  $\mu^2$  is important because it determines the speed and accuracy of the QCDNUM calculations.<sup>24</sup> The grid definition also sets the size of the weight and pdf tables and thus the amount of space needed in the internal store.

The  $x$  grid must be strictly equidistant in the variable  $y = -\ln x$  but in QCDNUM you can generate multiple equidistant grids (Section 3.4) to obtain a finer binning at low  $y$

<sup>23</sup>The store size can be set by the parameter `mqs0` in `qcdnum.inc`.

<sup>24</sup>We refer to Section 4.3 for recommended grids in the linear and quadratic interpolation schemes.

(large  $x$ ). Multiple grids are generated when the  $x$ -range is subdivided into regions with different densities, as is described below.

The  $\mu^2$  grid does not need to be equidistant. So you can either enter a fully user-defined grid or let QCDNUM generate one by an equidistant logarithmic fill-in of a given set of intervals in  $\mu^2$ .

```
call GXMAKE ( xmin, iwt, n, nxin, *nxout, iord )
```

Generate a logarithmic  $x$ -grid.

- xmin** Input array containing  $n$  values of  $x$  in ascending order: **xmin(1)** defines the lower end of the grid while the other values define the approximate positions where the point density will change according to the values set in **iwt**. The list may or may not contain  $x = 1$  which is ignored anyway.
- iwt** Input integer weights. The point density between **xmin(1)** and **xmin(2)** will be proportional to **iwt(1)**, that of the next region will be proportional to **iwt(2)** and so on. The weights should be given in ascending order and must always be an integer multiple of the previous weight. Thus, to give an example, the triplets  $\{1,1,1\}$  and  $\{1,2,4\}$  are allowed but  $\{1,2,3\}$  is not.
- n** The number of values specified in **xmin** and **iwt**. This is also the number of sub-grids used internally by QCDNUM.
- nxin** Requested number of grid points (not including the point  $x = 1$ ). Should of course be considerably larger than **n** for an  $x$ -grid to make sense.
- nxout** Number of generated grid points. This may differ slightly from **nxin** because of the integer arithmetic used to generate the grid.
- iord** you should set **iord** = 2 (3) for linear (quadratic) spline interpolation.

With this routine, you can define a (logarithmic) grid in  $x$  with higher point densities at large  $x$ , where the parton distributions are strongly varying. Thus

```
xmin = 1.D-4
iwt = 1
call gxmake(xmin,iwt,1,100,nxout,iord)
```

generates a logarithmic grid with exactly 100 points in the range  $10^{-4} \leq x < 1$ , while

```
xmin(1) = 1.D-4
iwt(1) = 1
xmin(2) = 0.7D0
iwt(2) = 2
call gxmake(xmin,iwt,2,100,nxout,iord)
```

generates a 100-point grid with twice the point density above  $x \approx 0.7$ .

A call to **gxmake** invalidates the weight tables and the pdf store.

<code>ix = IXFRMX ( x )</code>	<code>x = XFRMIX ( ix )</code>	<code>L = XXATIX ( x, ix )</code>
--------------------------------	--------------------------------	-----------------------------------

The function `ixfrmx` returns the index of the closest grid point at or below  $x$ . Returns zero if  $x$  is out of range (note that  $x = 1$  is outside the range) or if the grid is not defined. The inverse function is `x = xfrmix(ix)`. Also this function returns zero if `ix` is out of range or if the grid is not defined. To verify that  $x$  coincides with a grid point, use the logical function `xxatix`, as in

```

ix = xfrmix(x)           !x is at or above grid point ix
if(xxatix(x,ix)) then   !x is at grid point ix
```

Note that `QCDNUM` snaps to the grid, that is,  $x$  is considered to be at a grid point  $i$  if  $|y - y_i| < \epsilon$  with  $y = -\ln x$  and, by default,  $\epsilon = 10^{-9}$ .

C++ In the C++ interface a logical function returns an `int` with 0 ( $\neq 0$ ) evaluating as `false` (`true`).

```

int gridpoint = QCDNUM::xxatix(x,ix);
if(gridpoint) { ... }
```

<code>call GQMAKE ( qarr, wgt, n, nqin, *nqout )</code>
---

Generate a logarithmic  $\mu_F^2$  grid on which the parton densities are evolved.<sup>25</sup>

- qarr** Input array containing `n` values of  $\mu^2$  in ascending order: `qarr(1)` and `qarr(n)` define the lower and upper end of the grid, respectively. The lower end of the grid should be above  $0.1 \text{ GeV}^2$ . If `n`  $> 2$  then the additional points specified in `qarr` are put into the grid. In this way, you can incorporate a set of starting scales  $\mu_0^2$ , or thresholds  $\mu_{c,b,t}^2$ .
- wgt** Input array giving the relative grid point density in each region defined by `qarr`. The weights are not restricted by integer multiples as in `gxmake` but can be set to any value in the range  $0.1 \leq w \leq 10$ . With these weights, you can generate a grid with higher density at low values of  $\mu^2$  where  $\alpha_s$  is changing rapidly.
- n** The number of values specified in `qarr` and `wgt` ( $n \geq 2$ ).
- nqin** Requested number of grid points. The routine generates these grid points by a logarithmic fill-in of the regions defined above. When `nqin`  $= n$  the grid is not generated but taken from `qarr`. This allows you to read-in your own  $\mu^2$  grid.
- nqout** Number of generated grid points. This may differ slightly from `nqin` because of the integer arithmetic used to generate the grid.

A call to `gqmake` invalidates the weight tables and the pdf store.

---

<sup>25</sup>Note that  $\alpha_s$  is evolved (without using a grid) on  $\mu_R^2$  which may or may not be different from  $\mu_F^2$ .



```
iq = IQFRMQ ( q2 )    q2 = QFRMIQ ( iq )    L = QQATIQ ( q2, iq )
```

The function `iqfrmq` returns the index of the closest grid point at or below  $\mu^2$ . The inverse function is `qfrmiq`. To verify that  $\mu^2$  coincides with a grid point, use the logical function `qqatq`. As described above for the corresponding  $x$  grid routines, a value of zero is returned if `q2` and/or `iq` are not within the range of the current grid, or if the grid is not defined.

```
call GRPARS ( *nx, *xmi, *xma, *nq, *qmi, *qma, *iord )
```

Returns the current grid definitions

`nx` Number of points in the  $x$  grid not including  $x = 1$ .  
`xmi` Lower boundary of the  $x$  grid.  
`xma` Upper boundary of the  $x$  grid. Is always set to `xma = 1`.  
`nq` Number of points in the  $\mu^2$  grid.  
`qmi` Lower boundary of the  $\mu^2$  grid.  
`qma` Upper boundary of the  $\mu^2$  grid.  
`iord` Order of the spline interpolation (2 = linear, 3 = quadratic).

```
call GXCOPY ( *array, n, *nx )
```

Copy the  $x$  grid to a local array

`array` Local array containing on exit the  $x$  grid but not the value  $x = 1$ .  
`n` Dimension of `array` as declared in the calling routine.  
`nx` Number of grid points copied to the local array. A fatal error occurs if `array` is not large enough to contain the current grid.

```
call GQCOPY ( *array, n, *nq )
```

As above, but now for the  $\mu^2$  grid.

## 5.6 Weights

In this section we describe routines to calculate the weight tables, to dump these to disk and to read them back. The weight tables are calculated for all orders (LO,NLO,NNLO) and all number of flavours  $n_f = (3, 4, 5, 6)$ , irrespective of the current QCDNUM settings. There is thus no need to re-calculate the weights when one or more of these settings are changed later on.

Weight tables can be created for un-polarised pdfs, polarised pdfs and fragmentation functions (time-like pdfs) and these can all exist simultaneously in memory.

```
call FILLWT ( itype, *idum1, *idum2, *nwds )
```

Create and fill the weight tables used in the pdf evolution. Both the  $x$  and  $\mu^2$  grid must have been defined before the call to `fillwt`.

**itype**     Select un-polarised pdfs (1), polarised pdfs (2) or fragmentation functions (3).  
            Any other input value will select un-polarised pdfs (default).  
**idum1,2**   Integer output variables, now obsolete.  
**nwds**      Total number of words used in memory.

You can create more than one set of tables by calling `fillwt` with different values of `itype`. For instance, the sequence

```
call fillwt(1,idum1,idum2,nw)  !Unpolarised weights
call fillwt(2,idum1,idum2,nw)  !Polarised weights
```

makes both the un-polarised and the polarised weights available. If there is not enough space in memory to hold all the tables, `fillwt` returns with an error message telling how much memory it needs. You should then increase the value of `nwf0` in the include file `qcdnum.inc`, and recompile `QCDNUM`.<sup>26</sup> Note that `fillwt` acts as a do-nothing when weight tables of a given type already exist:

```
call fillwt(1,idum1,idum2,nw)  !Unpolarised weights
call fillwt(1,idum1,idum2,nw)  !Do nothing
```

```
call DMPWGT( itype, lun, 'filename' )
```

Dump the weight tables of a given type [1–3] to disk. Fatal error if `itype` does not exist. Also dumped are the `QCDNUM` version number, grid definition and some metadata to protect against corruption of the dynamic store when the weights are read back in. The dump is un-formatted so that the output file cannot be exchanged across machines. You can use the function `nxtlun` of Section 5.4 to find a free logical unit number.

```
call READWT( lun, 'fname', *idum1, *idum2, *nwds, *ierr )
```

Read weight tables from disk. Like in `fillwt`, you will get a fatal error message if there is not enough space in memory to hold the tables. Otherwise, `ierr` is set as follows:

- 0   Weights are successfully read in.
- 1   Read error or input file does not exist.
- 2   Input file was written with another `QCDNUM` version.

---

<sup>26</sup>This you may have to repeat several times because `fillwt` proceeds in stages and will ask you to fulfil the memory needs of the current stage, but not beyond.

- 3 Key mismatch (should never occur).
- 4 Incompatible  $x\text{-}\mu^2$  grid definition.

When successful (`ierr = 0`), the routine returns `idum1`, `idum2` and `nwds` like in `fillwt`. Upon failure (`ierr  $\neq$  0`), the routine acts as a do-nothing in which case you should create the weights from scratch, as in

```

lun = nxlun(0)      !find free logical unit number
call readwt(lun,'polarised.wgt',idum1,idum2,nw,ierr)
if(ierr.ne.0) then
  call fillwt(2,idum1,idum2,nw)
  call dmpwgt(2,lun,'polarised.wgt')
endif

```

The code above thus automatically maintains an up-to-date weight file on disk. For convenience this code is packed into the following routine.

```

call WTFIELD( itype, 'filename' )

```

Read weight tables of type 1, 2 or 3 from a disk file. Upon failure (see the error code of `readwt`) compute the tables from scratch and dump them onto the file. The routine checks that the weights on an existing input file match with `itype` (fatal error if not).

```

call NWUSED( *nwtot, *nwuse, *ndummy )

```

Returns the size `nwtot` of the QCDNUM store (the parameter `nwf0` in `qcdnum.inc`) and the number of words used (`nwuse`). The output argument `ndummy` is not used at present.

## 5.7 Parameters

In QCDNUM there are 12 evolution parameters (enumerated in the text boxes below) such as the perturbative order, flavour thresholds,  $\alpha_s$ , *etc.* These all have reasonable defaults but you can re-set them at any time with the routines described below.

The parameter values are stored in the base set (`iset = 0`), together with  $\alpha_s$  tables and pointer tables which depend on the parameters and are always kept up-to-date. The parameters in `iset = 0` are called *active* because they steer the  $\alpha_s$  and pdf evolution.

When you evolve (Section 5.8) or import (Section 5.9) a pdf set, all parameters and tables are copied to that set. Each pdf set thus fully remembers its own evolution.

```

call SETORD|GETORD ( iord ) (1)

```

Set (or get) the order of the QCDNUM calculations to 1, 2 or 3 for LO, NLO and NNLO, respectively. Default, `iord = 2`.

<code>call SETALF GETALF ( alfs, r2 )</code>	(2,3)
--	-------

Set or get for the  $\alpha_s$  evolution the starting value `alfs` and the starting renormalisation scale `r2`. Default  $\alpha_s(m_Z^2) = 0.118$ .

<code>call SETCBT( nfix, iqc, iqb, iqt )</code>	(4-7)
---	-------

Select the FFNS or VFNS, and set thresholds on  $\mu_F^2$ .

**nfix**      Number of flavours in the FFNS [3–6]. For the VFNS with dynamic (intrinsic) heavy flavours set `nfix = 0 (1)`, see `evolfg` in Section 5.8 for more on this.

**iqc,b,t**   Grid indices of the heavy flavour thresholds  $\mu_{c,b,t}^2$  in the VFNS. To activate a threshold, set its index within the range of the grid [1–`nq`]. You can activate a single threshold (c,b,t), two consecutive thresholds (cb,bt), or all three (cbt). They must be given in ascending order and be spaced by at least two grid points. The threshold entries are ignored in case you have selected the FFNS.

By default, QCDNUM runs in the FFNS with  $n_f = 3$ .

<code>call MIXFNS ( nfix, r2c, r2b, r2t )</code>	(4-7)
--	-------

Select the MFNS mode (see Section 2.5), and set thresholds on  $\mu_R^2$ .

**nfix**      Fixed number of flavours [3–6] in the pdf evolution.

**r2c,b,t**   Thresholds defined on the renormalisation scale  $\mu_R^2$ . When crossing a threshold,  $n_f$  changes in the  $\beta$ -functions but not in the splitting functions.

To activate a threshold, set it to some positive value. You can activate one, two consecutive, or all three thresholds. For instance,

```

call mixfns ( 3, r2c , 0.D0, 0.D0 ) !nf(pdf)= 3   nf(as)= 3|4
call mixfns ( 4, 0.D0, r2b, r2t ) !nf(pdf)= 4   nf(as)= 4|5|6
```

When more than one threshold is activated, they should be given in ascending order and be reasonably spaced apart.

<code>call GETCBT( *nfix, *q2c, *q2b, *q2t )</code>
---

Return the current threshold settings.

When `nfix = 0 (1)` on return, QCDNUM runs in the VFNS with dynamic (intrinsic) heavy flavours. Also returned are the threshold values (not the indices) on the  $\mu_F^2$  scale.

When `nfix = +(3,4,5,6)` on return, QCDNUM runs in the FFNS and the values of `q2c,b,t` are irrelevant.

When `nfix = -(3,4,5,6)` on return, QCDNUM runs in the MFNS and the routine returns the threshold values on the  $\mu_R^2$  scale.

```
nf = NFRMIQ( iset, iq, *ithresh )
```

Returns the number of active flavours at a  $\mu^2$  grid point.<sup>27</sup>

**iset** Pdf set identifier [0–24]. For the current flavour setting put **iset** = 0.  
**iq** Grid point in  $\mu^2$ . The function returns **nf** = 0 if **iq** is outside the  $\mu^2$  grid.  
**ithresh** Threshold indicator that is set to +1 (-1) if **iq** is at a threshold with the larger (smaller) number of flavours, to 0 otherwise.

By default **nf** is taken from the 456-grid; set **iq** negative to take it from the 345-grid.

```
nf = nfrmiq( iset, iqc , ithresh ) !nf = 4 and ithresh = 1
nf = nfrmiq( iset, -iqc , ithresh ) !nf = 3 and ithresh = -1
```

```
call SETABR|GETABR ( ar, br ) (8,9)
```

Define the relation between the factorisation scale  $\mu_F^2$  and the renormalisation scale  $\mu_R^2$

$$\mu_R^2 = a_R \mu_F^2 + b_R.$$

Default: **ar** = 1 and **br** = 0.

```
rscale2 = RFROMF( fscale2 )      fscale2 = FFROMR( rscale2 )
```

Convert the factorisation scale  $\mu_F^2$  to the renormalisation scale  $\mu_R^2$  and *vice versa*.

```
call SETLIM( ixmin, iqmin, iqmax, dum ) (10-12)
```

Restrict the range of a pdf evolution or import to a part of the  $x$ - $\mu^2$  grid.

**ixmin, iqmin, iqmax** Re-define the range of the  $x$ - $\mu^2$  grid. To release a cut, enter a value of zero. Fatal error if the cuts result in a kinematic domain that is too small, or empty.  
**dum** Not used at present.

Use `getlim(iset,xmin,qmin,qmax,dum)` to read the boundary values (not the grid indices) of a given pdf set. For the current settings put **iset** = 0 in the call to `getlim`.

Restricting the evolution to the kinematic range of the data is a nice way to save CPU time in the  $\chi^2$  minimisation stage of a QCD fit. When the fit has converged, you can release the cuts and evolve, just once, over the full grid to obtain the final pdf set.

---

<sup>27</sup>For backward compatibility we still kept the old routine `nflavs(iq,ithresh)` which returns  $n_f$  for the current threshold setting only.

```
call CPYPAR ( *array, n, iset )
```

Copy the evolution parameters of a pdf set to a local array.

**array** Double precision array, dimensioned to at least `array(13)` in the calling routine. On exit, the array will be filled with the following parameter values:<sup>28</sup>

```
1 iord    2 alfas    3 r2alf    4 nfix    5 q2c    6 q2b
7 q2t    8 ar       9 br      10 xmin   11 qmin   12 qmax
```

In addition to the evolution parameters is given the pdf type in `array(13)`:

1 = unpolarised, 2 = polarised, 3 = time-like, 4 = external, 5 = user.

**n** Dimension of `array` as declared in the calling routine. Fatal error if `n < 13`.

**iset** Pdf set identifier in the range 0–24. Fatal error if `iset` does not exist.

```
key = KEYPAR ( iset )          key = KEYGRP( iset, igrp )
```

The function `keypar` returns the parameter key (kind of version number) of `iset` [0–24]. Useful to check if parameter sets are (un)equal since then the keys are (un)equal:

```
if( keypar(iset).eq.keypar(0) ) !pdfs are evolved with current params
```

A key for parameter groups is returned by `keygrp(iset,igrp)` with `igrp` set to

1 = order, 2 =  $\alpha_s$ , 3 = FNS and thresholds, 4 = scale, 5 = cuts, 6 = all.

```
call USEPAR ( iset )
```

Activate the parameters of `iset`, that is, copy them to `iset = 0` and re-initialise the active look-up tables. Fatal error if `iset` does not exist.

```
call PUSHCP|PULLCP
```

The routine `pushcp` pushes the current parameters on a LIFO stack (5-deep), and `pullcp` pulls them out again.<sup>29</sup> In this way you can *temporarily* activate your favourite set of parameters, as is shown in the example code below.

```
call pushcp      !save the current parameters
..              !set parameters to those of an external pdf set
call EXTPDF( .. ) !import the pdfs (they will inherit correct params)
call pullcp     !restore the current parameters
```

<sup>28</sup>Note that integer parameters are returned as double precision numbers so that you should take care of the type conversion yourself, like `iord = array(1)` or `iord = int(array(1))`, etc.

<sup>29</sup>Because of the LIFO stack, a routine that does a push/pull can call another routine that does a push/pull and so on, up to a nesting of 5-deep which should be more than enough.

C++

Note the brackets in the wrappers `QCDNUM::pushcp()` and `QCDNUM::pullcp()`.

## 5.8 Evolution

```
alphas = ASFUNC( r2, *nf, *ierr )
```

Standalone evolution of  $\alpha_s$  on the renormalisation scale  $\mu_R^2$  (without using the  $\mu^2$  grid or weight tables). `QCDNUM` internally keeps track of  $\alpha_s$  so that there is no need to call this function; it is just a user interface that gives access to  $\alpha_s(\mu_R^2)$ .

**r2** Renormalisation scale  $\mu_R^2$  where  $\alpha_s$  is to be calculated.  
**nf** Returns, on exit, the number of flavours at the scale **r2**.  
**ierr = 1** Too low value of **r2**. Internally, there is a cut  $r2 > 0.1$  GeV<sup>2</sup> and also a cut on the slope, to avoid reaching  $\Lambda^2$ . Upon error, **alphas** is set to 0.

The input scale and input value of  $\alpha_s$ , the order of the evolution and the flavour thresholds are those set by default or by the routines described in Section 5.7. Note that although  $\alpha_s$  is evolved on the renormalisation scale the result, in the VFNS, may still depend on the relation between  $\mu_R^2$  and  $\mu_F^2$ . This is because the position of the heavy flavour thresholds depends on this relation.<sup>30</sup>

It is important to realise, however, that  $\alpha_s(\mu_R^2)$  returned by `asfunc` is *not* the right expansion coefficient in a `QCDNUM` perturbative series because  $\alpha_s$  must then be given at the factorisation scale  $\mu_F^2$  instead of at the renormalisation scale  $\mu_R^2$ . The relation between  $\alpha_s(\mu_R^2)$  and  $\alpha_s(\mu_F^2)$  is given by the truncated Fourier series (2.17) where each power of  $\alpha_s$  is computed separately (instead of simply raising  $\alpha_s$  to some power). Note that the truncation is different for the splitting function expansion ( $\alpha_s, \alpha_s^2, \alpha_s^3$ ) and the structure function expansion ( $1, \alpha_s, \alpha_s^2$ ).

To keep track of all this, `QCDNUM` maintains tables of  $\alpha_s^n(\mu_F^2)$  in terms of powers of  $a_s \equiv \alpha_s/2\pi$  and keeps them always up-to date. The following function gives you access to these internal tables, or to those stored in one of the pdf sets 1-24.

```
asn = ALTABN ( iset, iq, n, *ierr )
```

Returns the value of  $(\alpha_s/2\pi)^n$ , properly truncated, at the factorisation scale  $\mu_F^2$ .

**iset** Identifier of the active  $\alpha_s$  table (0) or of a pdf set (1–24). Fatal error if **iset** does not exist.  
**iq** Index of a  $\mu^2$  grid point.  
**n** Power of  $\alpha_s$  which should be set as follows for the different perturbative series.

**n = 1, 2, 3, ...** for the series  $\alpha_s, \alpha_s^2, \alpha_s^3, \dots$   
**n = 0, -1, -2, ...** for the series  $1, \alpha_s, \alpha_s^2, \dots$

<sup>30</sup>If  $\mu_R^2 = a \mu_F^2 + b$  then the flavour thresholds are similarly related:  $\mu_{h,R}^2 = a \mu_{h,F}^2 + b$ . In this way,  $n_f$  changes simultaneously in both the splitting and the  $\beta$ -functions, as required (see Section 2.5).

**ierr** Set, on exit, to 1 if **iq** is close to or below the value of  $\Lambda^2$ , and to 2 if **iq** is outside the grid boundaries. Upon error, the function returns zero.

To have access to the NNLO discontinuities at the thresholds, you can set **iq** positive (takes  $n_f$  above threshold, QCDNUM default) or negative ( $n_f$  below threshold), thus:

```
asn = altabn ( iset,  iq, n, ierr )    !result for nf = 4
asn = altabn ( iset, -iq, n, ierr )    !result for nf = 3
```

Note that the QCDNUM expansion parameter is  $\alpha_s/2\pi$  but that many convolution kernels found in the literature are defined for an expansion in  $\alpha_s/4\pi$ , in which case you must be careful to account somewhere for the missing factors of  $2^n$ .

```
call EVOLFG( itype, func, def, iq0, *epsi )
```

Evolve a set of parton *momentum* densities from an input scale  $\mu_0^2$ . The gluon and  $2n_f$  quark densities must be given as an input, with  $n_f$  the number of active flavours at  $\mu_0^2$ .

Here and in the following the parton densities are written on the flavour basis (note the PDG convention) with an indexing defined by

$$\begin{array}{cccccccccccc} -6 & -5 & -4 & -3 & -2 & -1 & 0 & 1 & 2 & 3 & 4 & 5 & 6 \\ \hline \bar{t} & \bar{b} & \bar{c} & \bar{s} & \bar{u} & \bar{d} & g & d & u & s & c & b & t \end{array} \quad (5.1)$$

We will assume below that **evolfg** runs in the FFNS or in the VFNS with dynamic generation of heavy flavours. More on this at the end of this section.

**itype** Select un-polarised (1), polarised (2) or time-like (3) evolution. By default, the pdfs are stored in **iset** = **itype** = (1,2,3) but you can also select an output pdf set explicitly as follows:

$$\text{itype} \rightarrow 10 \cdot \text{iset} + \text{itype},$$

with **iset** = 1–24. Thus **itype** = 2 or 22 stores polarised pdfs in set 2 while **itype** = 52 stores them in set 5. Note that if the pdf set exists it will be overwritten, otherwise it is created (fatal error if not enough space in memory).

**func** User-defined function **func(j,x)** (see below) that returns the input parton momentum density  $xf_j(x)$  at **iq0**. Must be declared **external** in the calling routine. The index **j** runs from 0 (gluon) to  $2n_f$ .

**def** Input array dimensioned in the calling routine to **def(-6:6,12)** which contains in **def(i ≠ 0, j)** the contribution of quark species **i** to the input distribution **j**. The indexing of **i** is given in (5.1) and the structure of **def** is shown in Figure 8. The evolution routine uses the  $2n_f \times 2n_f$  sub-matrix of quark coefficients and tries to invert this matrix. If that fails, the  $2n_f$  input quark densities are not linearly independent in flavour space and an error condition is raised.

**iq0** Grid index of the starting scale  $\mu_0^2$ . The input scale can be anywhere within the  $\mu^2$  grid,<sup>31</sup> but it should be kept as low as possible to avoid backward evolution

---

<sup>31</sup>If needed, the current cuts will be opened to include **iq0**, and be closed again after the evolution.



$i$	$\bar{t}$	$\bar{b}$	$\bar{c}$	$\bar{s}$	$\bar{u}$	$\bar{d}$	g	d	u	s	c	b	t
$j=1$	6	5	4	3	3	3	.	3	3	3	4	5	6
2	6	5	4	3	3	3	.	3	3	3	4	5	6
3	6	5	4	3	3	3	.	3	3	3	4	5	6
4	6	5	4	3	3	3	.	3	3	3	4	5	6
5	6	5	4	3	3	3	.	3	3	3	4	5	6
6	6	5	4	3	3	3	.	3	3	3	4	5	6
7	6	5	4	4	4	4	.	4	4	4	4	5	6
8	6	5	4	4	4	4	.	4	4	4	4	5	6
9	6	5	5	5	5	5	.	5	5	5	5	5	6
10	6	5	5	5	5	5	.	5	5	5	5	5	6
11	6	6	6	6	6	6	.	6	6	6	6	6	6
12	6	6	6	6	6	6	.	6	6	6	6	6	6

**Figure 8** – The `def` array specifying the flavour structure of the input pdfs at  $\mu_0^2$ . Indicated are the elements that `evolfg` uses to build the  $6 \times 6$  coefficient matrix for  $n_f = 3$ , and its extension to 4, 5 and 6 flavours. The  $2n_f \times 2n_f$  coefficient matrix for a given  $n_f$  at  $\mu_0^2$  must be non-singular.

over a large range in  $\mu^2$ . By default you evolve on the 456-grid (see Section 5.3). This means that when the input scale coincides with a threshold, the evolution starts with  $n_f$  above the threshold and the matching is applied when evolving down. Set `iq0` negative to use the 345-grid: the evolution then starts with  $n_f$  below the threshold and the pdfs are matched when evolving up.<sup>32</sup>

`epsi` Maximum deviation of the quadratic spline interpolation from linear interpolation mid-between the grid points (see Section 3.4). By definition, `epsi` = 0 when QCDNUM is run in the linear interpolation scheme but for quadratic interpolation a large value `epsi` > `elim` may indicate spline oscillation and will cause a fatal error message.<sup>33</sup> If that happens, see Section 5.12 for how to proceed.

To illustrate the management of sets, here is code that stores un-polarised and polarised pdfs in the default sets 1 and 2.

```
call evolfg(1, func1, def1, iq01, epsi1) !unpolarised
call evolfg(2, func2, def2, iq02, epsi2) !polarised
```

And here is code that stores LO/NLO/NNLO un-polarised pdfs in sets 1, 2 and 3.

```
do iord = 1,3
  call setord(iord)
  call evolfg(10*iord+1, func, def, iq0, epsi)
enddo
```

The input function `func` must be coded as follows.

```
double precision function func(ipdf,x)
implicit double precision (a-h,o-z)
```

<sup>32</sup>You can set a debug print level via `setint('edbg',1)` to see what `evolfg` does exactly.

<sup>33</sup>If needed, the value of `elim` can be set by a call to `setval`.

```

if(ipdf.eq.-1) initialise the function, if needed
if(ipdf.eq. 0) func = xgluon(x)
if(ipdf.eq. 1) func = xquarks1(x)
if(ipdf.eq. 2) func = xquarks2(x)
..
return
end

```

The `evolfg` routine will first make a dummy call to `func` with `ipdf = -1` which allows you to initialise the function, if needed (*e.g.* read input parameters from `qstore`).

C++ The C++ function prototype is (see also the listing Figure 6 in Section 4.2):

```
double func ( int* ipdf, double* x )
```

Because `evolfg` will call `func` only at the grid points  $x_i$ , it is possible to feed tabulated values into the evolution routine as is illustrated by the following code.

```

double precision function func(ipdf,x)
implicit double precision (a-h,o-z)
common /input/ table(0:12,nxx)    !table with input values
ix  = ixfrm(x)
func = table(ipdf,ix)
return
end

```

Up to now we have assumed that `nfix` is set to 3–6 (FFNS) or 0 (VFNS) in the upstream call to `setcvt`. In both these modes `evolsg` calls `func` only for the gluon and the  $2n_f$  active quarks.<sup>34</sup> All other parameterisations in `func` are ignored as well as all the elements in `def` beyond the  $2n_f \times 2n_f$  sub-matrix shown in Figure 8. The flavours that are not active at  $\mu_0^2$  are set to zero and evolve, in the VFNS, upward from their thresholds  $\mu_h^2 > \mu_0^2$  (dynamic heavy flavour evolution).<sup>35</sup>

Setting `nfix = 1` in `setcvt` causes `evolfg` to call `func` also for the non-active heavy flavours. The heavy-flavour parameterisations in `func` then provide non-zero initial conditions for the evolution above  $\mu_h^2$  and scale-independent pdfs for  $\mu^2 < \mu_h^2$  (intrinsic heavy-flavour evolution). Intrinsic heavy flavours should be parameterised as follows.

- Use `ipdf = 7–8` for charm, 9–10 for bottom, and 11–12 for top.
- Specify the flavour composition of each parameterisation in the corresponding rows of `def`. The restriction is that, for each flavour, the two input pdfs must be independent linear combinations of  $xh$  and  $x\bar{h}$ , without an admixture of other flavours.
- You can terminate the input by setting an entire row of coefficients to zero; for instance an empty row 9 puts the bottom and top initial condition to zero.<sup>36</sup>

Finally note that intrinsic heavy flavours do contribute to the proton momentum and should be included in the momentum-sum integral (4.1). They should of course also satisfy the valence counting rule.

<sup>34</sup>Remember that  $n_f = (4, 5, 6)$  for `iq0 = +iqc,b,t` and  $(3,4,5)$  for `iq0 = -iqc,b,t`.

<sup>35</sup>Heavy flavours with  $\mu_h^2 < \mu_0^2$  are active and therefore intrinsic by definition. Thus they are not set to zero below threshold but, after reverse matching, to the threshold value  $f(x, \mu_h^2)$ .

<sup>36</sup>A filled row 9 and empty row 10 yields the complaint that bottom input is not linearly independent.

```
call EVSGNS( itype, func, isns, n, iq0, *epsi )
```

This routine evolves an arbitrary set of singlet/non-singlet pdfs. It is not possible to correctly match such sets at the thresholds so that the evolution can only run in the FFNS or MFNS, without thresholds on the  $\mu_F^2$  scale.

The `evsgns` arguments are as those of `evolfg`, except that the array `def` is replaced by

`isns` Input integer array (see below), dimensioned to at least  $n$  in the calling routine.  
`n` Number of singlet/non-singlet pdfs to evolve.

In `isns` is specified the type of each of the  $n$  evolutions. This type is encoded as

- +1 Singlet evolution. This specifier can only be put in `isns(1)`; fatal error if it occurs elsewhere. The singlet (1) will automatically be coupled to a gluon (0).
- 1 Valence non-singlet evolution.
- +2, -2 Evolution of a  $q_{ns}^+$  or  $q_{ns}^-$  non-singlet.

The input function `func(ipdf, x)` will be called with `ipdf` running from 0 (gluon) to  $n$  if a singlet is included in the set, and from 1 to  $n$  if not. The routine generates a type-5 set (see Section 5.2) of  $n + 1$  pdfs with always one gluon pdf (0), be it filled or not.

## 5.9 Pdf Import

Additional pdf sets with identifiers 1–24 can be stored in QCDNUM memory by (i) copying a pdf set to another location, (ii) importing a pdf set from some external source and (iii) importing a pdf set from a toolbox workspace (see Section 7.5).

As mentioned in Section 5.2, pdf sets in QCDNUM contain the gluon, singlet and non-singlet basis tables (13 pdfs) as well as the  $\alpha_s$  tables and a list of evolution parameters. It is possible to import additional pdfs into the set like, for instance, a photon pdf.

```
call PDFCPY ( iset1, iset2 )
```

Copy an internal pdf set to another location. Acts as a do-nothing when `iset1 = iset2`.

`iset1` Identifier of a pdf set. Fatal error if `iset1` does not exist.  
`iset2` Identifier 1–24 of the target set. If `iset2` does not exist it is created, otherwise it is overwritten. Fatal error if `iset2` cannot hold the tables of `iset1` or if the internal memory is not large enough to hold `iset2`.

Here is an example that stores LO/NLO/NNLO un-polarised pdfs in the sets 4, 5 and 6.

```
do iord = 1,3
  call setord(iord)
  call evolfg(1, func, def, iq0, epsi)
  call pdfcpy(1, iord+3)
enddo
```

```
call EXTPDF ( fun, iset, n, offset, *epsi )
```

Import a pdf set from an external source.

**fun** User function (see below), declared **external** in the calling routine.

**iset** Pdf set identifier in the range 1–24. If **iset** does not exist it is created (with  $13 + n$  pdf tables), otherwise it is overwritten. Fatal error if there is not enough memory to hold **iset** or if an existing set cannot hold  $13 + n$  pdfs.

**n** Number of extra pdfs to be imported, beyond the 13 quark and gluon pdfs.

**offset** Relative offset  $\delta$  at the thresholds  $\mu_h^2$  used to catch matching discontinuities, if any, by sampling the pdfs at  $\mu_h^2(1 \pm \delta)$ . This offset must be large enough to accommodate the pdf transition over the threshold. It is also important that the thresholds are set correctly in QCDNUM before the call to `extpdf`.<sup>37</sup>

**epsi** Returns the maximum deviation of the quadratic spline interpolation from linear interpolation mid-between the grid points, as is described for the routine `evolfg`. In case of problems, see Section 5.12.

The function `fun` provides the interface between QCDNUM and the external repository.

```
double precision function fun ( ipdf, x, qmu2, first )
implicit double precision (a-h,o-z)
logical first
if(first) some initialisation, if any
if(i .eq. -6) fun = xTopBar(x,qmu2)
if(i .eq. -5) ...
```

C++ The C++ prototype is `double fun ( int* ipdf, double* x, double* q, bool* first )`.

The index `ipdf` runs from  $-6$  to  $6$ , indexed according to (5.1) in the PDG convention. For the extra pdfs, if any, the index is  $7 \leq \text{ipdf} \leq 6+n$ . The first time `func` is called by `extpdf` the flag `first` is set to `true` and you can initialise the function, if needed.

C++ Here is a C++ example that calls `extpdf` to copy a pdf set `iset1` to `iset2`. At function initialisation `iset1` is read from `qstore`; note that it is declared `static` in the body of `fun`. This is of course just an example; in practice one should use `pdfcpy` to copy pdf sets.

```
double fun( int* i, double* x, double* q, bool* first ){
    static int iset1; double val;
    if(*first) { QCDNUM::qstore("Read",1,val); iset1 = int(val); }
    return QCDNUM::fvalxq(iset1,*i,*x,*q,1);
}

// Copy iset1 to iset2
QCDNUM::qstore("Write",1,double(iset1)); //pass iset1 to fun via qstore
QCDNUM::extpdf(fun,iset2,n,offset,epsi); //can set offset = 0 here
```

<sup>37</sup>If the external representation produces sharp steps exactly at the thresholds you can set  $\delta = 0$  to let QCDNUM tightly bracket the  $\mu_h^2$ . This will then yield the best possible representation in QCDNUM.

It is important that the perturbative order, flavour scheme, positions of the thresholds and the input value of  $\alpha_s$  are set correctly in QCDNUM before the call to `extpdf`. Otherwise the pdf set may inherit incorrect evolution parameters and  $\alpha_s$  tables, or might suffer from corrupted threshold discontinuities if the thresholds are set wrongly. Note also that the kinematic cuts, if any, will be applied when filling the pdf tables. This allows you to properly define the kinematic range of the imported pdf set.

```
call USRPDF ( fun, iset, n, offset, *epsi )
```

This routine is the same as `extpdf` except that it creates a type-5 set (see Section 5.2) with  $n + 1$  pdf tables. The `ipdf` index in `fun` runs from 0 (gluon) to `n` and the input is transferred directly to the tables without a transformation to the basis functions  $|e^\pm\rangle$ .

```
double precision function fun ( ipdf, x, qmu2, first )
implicit double precision (a-h,o-z)
logical first
if(first) some initialisation, if any
if(i .eq. 0) fun = xGluon(x,qmu2)
if(i .eq. 1) fun = MyPdf1(x,qmu2)
..
```

```
nptabs = NPTABS( iset )      ityp = IEVTYP( iset )
```

These functions return the number of pdf tables (`nptabs`) and the pdf type (`ievtyp`) in `iset = 1–24`. The pdf type is defined by

1 = unpolarised, 2 = polarised, 3 = time-like, 4 = external, 5 = user.

Can be used to check if `iset` exists, because the functions return 0 if not.

## 5.10 Pdf Interpolation

There are several routines to access the flavour *momentum* densities  $|xg\rangle$ ,  $|xq\rangle$  and  $|x\bar{q}\rangle$ , or one of the basis pdfs  $|xe^\pm\rangle$  as defined by (2.23), (2.24) and (2.31). The pdfs can be interpolated to an  $(x, \mu^2)$  point inside the grid, or just be given at a grid point.<sup>38</sup>

Below we give the indexing of the flavour pdfs (note the PDG convention)

$$\begin{array}{cccccccccccccccc} -6 & -5 & -4 & -3 & -2 & -1 & 0 & 1 & 2 & 3 & 4 & 5 & 6 & 7 & \dots \\ \hline \bar{t} & \bar{b} & \bar{c} & \bar{s} & \bar{u} & \bar{d} & g & d & u & s & c & b & t & f_1 & \dots \end{array} \quad (5.2)$$

and that of the basis pdfs

$$\begin{array}{cccccccccccccccc} 0 & 1 & 2 & 3 & 4 & 5 & 6 & 7 & 8 & 9 & 10 & 11 & 12 & 13 & \dots \\ \hline g & q_s & e_2^+ & e_3^+ & e_4^+ & e_5^+ & e_6^+ & q_v & e_2^- & e_3^- & e_4^- & e_5^- & e_6^- & f_1 & \dots \end{array} \quad (5.3)$$

Here  $f_i$  is an imported pdf beyond the gluon or quarks with an index  $6 + i$  on the flavour basis, and  $12 + i$  on the internal basis.

<sup>38</sup>In older QCDNUM versions you could only interpolate pdfs evolved with the current set of parameters. This restriction has disappeared and there is no more need to activate parameters via `usepar`.

```
pdf = BVALXQ ( iset, id, x, qmu2, ichk )
```

Returns one of the basis pdfs  $|xg\rangle$  or  $|xe^\pm\rangle$ , interpolated to  $x$  and  $\mu^2$ .

**iset** Pdf set identifier [1–24].  
**id** Basis pdf identifier running from 0 to 12+n, indexed as given in (5.3). Here **n** is the number of additional pdfs in **iset**, beyond the gluon and the quarks.  
**x, qmu2** Input value of  $x$  and  $\mu^2$ .  
**ichk** Input flag that steers the error checking.  
     0 Return a null value when **x** or **qmu2** are outside the grid or cuts.  
   +1 Fatal error message when **x** or **qmu2** are outside the grid or cuts.  
 -1 As above, but do not check the input values of **iset** and **id**.

Thus **ichk** = -1 makes the routine faster but see the remark at the end of this section.

This routine can also handle type-5 pdf sets (see Section 5.2) but for these the identifier runs from 0 (gluon) to **n**.

```
pdf = FVALXQ ( iset, id, x, qmu2, ichk )
```

Returns  $|xg\rangle$ ,  $|xq\rangle$  or  $|x\bar{q}\rangle$ . The arguments are the same as for **bvalxq** except that the pdf identifier runs from -6 to 6+n, indexed according to (5.2). Note that **fvalxq** is slower than **bvalxq** because a linear combination of basis pdfs has to be computed.

This routine cannot handle type-5 pdf sets nor can any of the routines below.

```
call ALLFXQ ( iset, x, qmu2, *pdf, n, ichk )
```

Returns all flavour-pdf values in one call. The arguments are as given above, except

**pdf** Output array, dimensioned to **pdf**(-6:6+n) in the calling routine.  
**n** Number of additional pdfs (those beyond the gluon and quarks) to be returned in **pdf**, provided that they exist in **iset** (fatal error if not).

```
pdf = SUMFXQ ( iset, c, isel, x, qmu2, ichk )
```

Return the gluon or a weighted sum of quark densities, depending on the selection flag **isel**. The arguments are as given above, except

**c** Input array, dimensioned to **c**(-6:6) in the calling routine, containing the coefficients of a linear combination of quarks and antiquarks, indexed according to (5.2). Note that **c**(0) is ignored since it does not correspond to a quark.

- isel** Selection flag that determines what is actually returned.
- 0 Return the gluon density  $|xg\rangle$ .
  - 1 Return the linear combination  $\mathbf{c}$ , summed over the *active* flavours.
  - 2–8 Return a specific singlet/non-singlet quark component (see below).
  - 9 Include intrinsic heavy flavours, if any, in the linear combination  $\mathbf{c}$ .
  - 12+i Return the additional pdf  $|xf_i\rangle$ , if present in **iset** (fatal error if not).

To explain **isel** = 1–8 we write the quark linear combination on the  $|e^\pm\rangle$  basis as

$$\sum_{i=1}^{n_f} \left( c_i |xq_i\rangle + c_{-i} |x\bar{q}_i\rangle \right) = \overbrace{d_1^+ |xe_1^+\rangle}^{\text{singlet}} + \overbrace{\sum_{i=2}^{n_f} d_i^+ |xe_i^+\rangle}^{\text{ns}^+} + \overbrace{d_1^- |xe_1^-\rangle}^{\text{valence}} + \overbrace{\sum_{i=2}^{n_f} d_i^- |xe_i^-\rangle}^{\text{ns}^-}. \quad (5.4)$$

The **isel** flag selects specific combinations of the singlet and non-singlet components in (5.4). In structure function calculations these appear as terms in singlet/non-singlet expansions where each term is convoluted with its own coefficient function.

<b>isel</b> = 1 : all quarks	2 : singlet	3 : all non-singlet	4 : ns <sup>+</sup>
5 : valence + ns <sup>-</sup>	6 : ns <sup>-</sup>	7 : valence	8 : d <sub>1</sub> <sup>+</sup>  xg⟩

A weighted gluon is returned when **isel** = 8. This is useful since a singlet convolution  $C_s \otimes d_1^+ |e_1^+\rangle$  is usually accompanied by a gluon convolution  $C_g \otimes d_1^+ |g\rangle$ .<sup>39</sup>

The components in (5.4) are defined in terms of the *active* quarks participating in the QCD evolution. For **iset** = 9 also *intrinsic* heavy flavours are included in  $\mathbf{c}$ , that is,

$$|9\rangle = \sum_{i=1}^6 \left( c_i |xq_i\rangle + c_{-i} |x\bar{q}_i\rangle \right) = |1\rangle + \sum_{i=n_f+1}^6 \left( c_i |xq_i\rangle + c_{-i} |x\bar{q}_i\rangle \right).$$

There are also routines that return the value of a pdf at a given grid point (**ix**,**iq**). They have the same argument list as their interpolation equivalents, except that **x** and **qmu2** must be replaced by the grid indices **ix** and **iq**, as shown below.

```
pdf = bvalij( iset, id, ix, iq, ichk )
pdf = fvalij( iset, id, ix, iq, ichk )
call allfij( iset, ix, iq, pdf, n, ichk )
pdf = sumfij( iset, c, isel, ix, iq, ichk )
```

These routines are of course faster since no interpolation is required. They have the additional feature that a negative **iq** will return the pdfs at the flavour thresholds for  $n_f = (3, 4, 5)$ , instead of the QCDNUM default  $n_f = (4, 5, 6)$ . This gives access to the threshold discontinuities as is shown below for a pdf at  $\mu_c^2$ .

---

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$$\text{For } F_2 \text{ (see Appendix E), } \begin{cases} F_2^{(\text{LO})} & = |1\rangle \\ F_2^{(\text{NLO})} & = C_g^{(1)} \otimes |8\rangle + C_s^{(1)} \otimes |2\rangle + C_{\text{ns}}^{(1)} \otimes |3\rangle \\ F_2^{(\text{NNLO})} & = C_g^{(2)} \otimes |8\rangle + C_s^{(2)} \otimes |2\rangle + C_+^{(2)} \otimes |4\rangle + C_-^{(2)} \otimes |5\rangle. \end{cases}$$

```
delta_f = fvalij(iset,id,ix,iqc,ichk) - fvalij(iset,id,ix,-iqc,ichk)
```

Note that a routine like `bvalij` is very fast because it simply transfers a value stored in the internal memory. The CPU time is thus spent in computing a memory address and checking the argument list of the call. Setting `ichk = -1` switches-off part of the checking so that you can optimise calls in a loop, as in the example below.

```
pdf(1) = bvalij( iset, id, ix(1), iq(1), 1 ) !check arguments
do i = 2,n
  pdf(i) = bvalij( iset, id, ix(i), iq(i), -1 ) !no check
enddo
```

For `bvalij` this gives about a factor of two in speed but the gain is much less for the other routines where most of the time is spent in computing weighted sums of pdfs.

## 5.11 Lists, Tables and Plots

Instead of calling an interpolation routine in a loop over  $x$  and  $\mu^2$ , you can gain speed by passing to `QCDNUM` a list of these points so that the program can optimise the loop internally. Here are two fast routines to generate a list or a table of interpolated pdfs.

```
call FFLIST ( iset, c, isel, x, q, *f, n, ichk )
```

Generate a  $x$ - $\mu^2$  list of interpolated pdfs.

- `iset` Pdf set identifier [1–24].
- `c` Input array, dimensioned to `c(-6:6)` in the calling routine, filled with the coefficients of a linear combination of (anti)quarks. The indexing is given in (5.2). Note that the value of `c(0)` is ignored.
- `isel` Selection flag [0–9,12+i], as is described for the routine `sumfxq` above.
- `x, q` List of interpolation points, dimensioned to at least `n` in the calling routine.
- `f` Output array of pdf values, dimensioned to at least `n` in the calling routine.
- `n` Number of items in `x, q` and `f`.
- `ichk` If non-zero, `QCDNUM` insists that all `x-q` points are within the grid boundaries or cuts. If zero, a null value is returned for pdfs outside the boundaries.

```
call FFTABL ( iset, c, isel, x, nx, q, nq, *table, n, ichk )
```

Generate a pdf table in  $x$  and  $\mu^2$ . The parameters are as for `fplist`, except,

- `x, nx` Input array, dimensioned to at least `x(nx)` in the calling routine, and filled with `nx` values of  $x$  in strictly ascending order (no equal values allowed).
- `q, nq` As above, but now for the  $\mu^2$  variable.



**table** Output table of pdfs, dimensioned to `table(n,m)` in the calling routine with the second dimension set to  $m \geq nq$ .  
**n** First dimension  $n \geq nx$  of `table` as declared in the calling routine.

This routine is very fast since it scales with the sum instead of the product of `nx` and `nq`.

C++ As mentioned in Section 5.1 the table is stored in a one-dimensional array by the C++ wrapper. To access the table it is best to use the pointer function `kij` below.

```
inline int kij(int i, int j, int n) { return i-1 + n*(j-1); }

int iset = 1, isel = 1, n = 30, m = 15;
double c[13], x[n], q[m], table[n*m];
QCDNUM::fftabl(iset,c,isel,x,n,q,m,table,n,1);
double tij = table[ kij(i,j,n) ];
```

```
call FFPLOT ( 'filename', fun, m, zmi, zma, n, 'comment' )
```

Generate an ASCII file to be read by a plotting program like GNUPLOT [29].

**filename** Name of the output file.  
**fun** Input function (see below), declared `external` in the calling routine.  
**m** Number of functions  $f_i(z)$  to store on the file [1–50].  
**zmi, zma** Range of the  $z$ -coordinate.  
**n** Number of  $z$ -point samples [2–500]. By default the sampling is linear; set `n` negative for a logarithmic sampling.  
**comment** Optional comment line written on the file. Leave it empty if you do not want to write a comment line.

The input function should return  $f_i(z)$  for  $i = 1, \dots, m$  and must be coded as follows.

```
double precision function fun( i, z, first )
implicit double precision(a-h,o-z)
logical first
if(first) ..                initialise the function, if necessary
if(i.eq.1) fun = fun1(z)
if(i.eq.2) fun = fun2(z)    etc.
```

C++ The C++ prototype is `double fun ( int* i, double* z, bool* first )`

On the file is written a table with  $n$  rows and  $m + 1$  columns. The variable  $z$  listed in the first column and the functions  $f_i(z)$  in the remaining  $m$  columns (E13.5 format).

```
call FIPLLOT ( 'filename', fun, m, zval, n, 'comment' )
```

As `ffplot` but the `n` sample points are now entered via the array `zval`. In case you set `n` negative, the routine ignores the input array and assumes `zval(i) = dble(i)`.

## 5.12 Spline Check

When QCDNUM runs in the quadratic interpolation mode, the routines `evolfg` and `extpdf` determine the deviation of quadratic versus linear interpolation in-between the  $x$ -grid points, as is described in Section 3.4. This is done for all pdfs at a few values of  $\mu^2$ . If the largest deviation exceeds the value of `elim` (set by a call to `setval`) an error condition is raised with the message that one or more splines may oscillate.

The reason for such a large deviation could be the following:

1. The pdf itself has a strong non-linear variation ( $x$ -grid may not be dense enough);
2. Discontinuous or otherwise badly behaved pdf input;
3. Spline oscillation in the (backward) evolution of a pdf.

In case you get complaints from `evolfg` or `extpdf`, the first thing to do is to suppress the error message—and program stop—by setting `elim`  $\leq 0$  in a call to `setval`. The routines below can then be used to investigate the location and cause of the problem.<sup>40</sup>

```
epsi = SPLCHK ( iset, id, iq )
```

Returns for a basis pdf at a given  $\mu^2$  grid-point the maximum deviation between a linear interpolation and the spline interpolation used by QCDNUM (linear or quadratic).

`iset` Pdf set identifier [1–24].  
`id` Identifier of a basis pdf [ $e^\pm$ ], indexed according to (5.3).  
`iq` Index of a  $\mu^2$  grid point.

The value of `epsi` should be small (like 0.05, say) for quadratic interpolation. Otherwise there may be a spline oscillation at `iq`, to be investigated with `fsplne` below.

```
pdf = FSPLNE ( iset, id, x, iq )
```

Spline interpolation of a basis pdf in  $x$ , at the grid point `iq`. This function is provided as a diagnostic tool to investigate quadratic spline oscillations, if any, which may not be visible in the local polynomial interpolation used by `bvalxq`. For instance the plot shown in Figure 4 of Section 3.5 is made with `fsplne`.

## 6 Program Steering with Datacards

It is possible to steer QCDNUM via a datacard input file. A keycard in such a file consists of a keyword followed by a parameter list. Such a card will, upon reading, cause a call to the corresponding QCDNUM routine. As an example we show here a datacard file that steers the example program given in Section 4.2 (the syntax will be described later).

---

<sup>40</sup>Note that you do not need `fsplne` or `splchk` to *detect* spline oscillations, since that is done automatically by `evolfg` and `extpdf`.

```

' SETLUN      6                '
' GXMAKE     3 100 1 1.D-4    '
' GQMAKE      60 2 2. 1.D4   '
' FILLWT     1                '
' SETORD     3                '
' SETALF     0.364 2.        '
' SETCBT     0 3. 25. 1.D11  '

```

Note that each card is read as a character string and should be embedded in single quotes and that the parameter lists can be given in free format. The corresponding calls in the example program can now be replaced by a call to `qcards`:

```

..
external mycards      !to be explained later
..
call qcinit( 6, ' ' )
call qcards( mycards, 'example.dcards', 0 )
ityp = 1
q0   = 3.5
call evolfg( ityp, func, def, iqfrmq(q0), eps )
..

```

In the above we have used so-called predefined keycards that can execute QCDNUM routines prior to a pdf evolution; the call to `evolfg` (and beyond) is, in this example, made in the FORTRAN code itself. We will show in Section 6.3 how to define user keycards that can drive a call to `evolfg` or to any other routine.

C++ At present there is no C++ interface to the datacard routines described in this section. A solution is to package all datacard handling in a FORTRAN subroutine and interface that routine to C++.

## 6.1 Datacard File

The input datacard file is a normal text file. Datacards in this file are strings of up to 120 characters long, embedded in single quotes ( ' ... ' ). Blank or unquoted records are allowed on the file as long as the first word of that record is not a valid keyword.

List-directed (*i.e.* free-format) read from a string is not permitted in FORTRAN77 [30],<sup>41</sup> so that the format of each word in a datacard is classified by QCDNUM as logical (L), integer (I), floating point (F), exponential (E or D) or character (A).<sup>42</sup> After classification the words in a datacard are transferred to memory by a formatted read.

Note that cards are only processed if the first word is a keyword recognised by QCDNUM. Thus it is easy to add comment (or blank) lines to the file, or to comment-out data-cards by inserting some non-blank characters in front of the keyword.

<sup>41</sup>Most systems allow for a list-directed read from strings but this is not guaranteed to be portable.

<sup>42</sup>The string formatter recognises any number in I, F, E or D format. Anything else is classified as a character word (A), except that a single uppercase T or F is classified as logical `true` or `false`.

```
' This line is a comment but the next line is a keycard '  
' SETORD 3 '  
' And the keycard below is commented out '  
' C-- SETORD 2 '
```

Inline comments can be put after the closing quote.

```
' SETLUN 6 ' This is an inline comment
```

If a parameter is a string with embedded blanks, you must put it in double quotes ('').

```
' MYCARD Paul Dirac ''Paul Dirac'' '
```

This card has three parameters: first name (A4), last name (A5) and full name (A10).

In the examples above we have put the keywords in upper case for readability but note that QCDNUM is case-insensitive so that it does not matter if character strings are put in upper, lower, or mixed case. File names are an exception to this since they are passed directly to the operating system which usually is case-sensitive.

A datacard file is processed by a call to `qcards`.

```
call QCARDS ( mycards, 'filename', iprint )
```

Process all known keycards in a text file.

<code>mycards</code>	Subroutine, declared external in the calling routine, that is called when a user-defined card is encountered, see Section 6.3 for how it should be coded. Must be supplied as a dummy routine when there are no user cards.
<code>filename</code>	Input file name.
<code>iprint</code>	No listing (0), listing and processing (1) or listing without processing (-1). The latter is useful to get in a dummy run a clean datacard listing from which you can check the correct QCDNUM formatting of the parameters. If you set <code>iprint</code> to $\pm 2$ also the format descriptor will be printed.

A fatal error message is issued if the datacard file does not exist, cannot be read or if there is a problem with decoding a keycard. On exit, the input file will be closed.

## 6.2 Predefined Keycards

In Table 3 we list the QCDNUM predefined keycards. Optional parameters are given in brackets. Most keycards have exactly the same parameter lists as the subroutine calls given in Table 2 but some of them have a slightly different syntax as is given below.

`SETLUN lun <filename>`: When `lun` is set to 6 you can omit the `filename` parameter; in all other cases a `filename` must be given.

**Table 3** – QCDNUM predefined keycards.

SETLUN	lun	<filename>			
SETVAL	chopt	dval			
SETINT	chopt	ival			
GXMAKE	iosp	nx	nxlim	xmi(1) ... xmi(nxlim)	
GQMAKE		nq	nqlim	qsq(1) ... qsq(nqlim)	
FILLWT	itype	<filename>			
SETORD	iord				
SETALF	alfs	r2			
SETCBT	nfix	q2c	q2b	q2t	
MIXFNS	nfix	r2c	r2b	r2t	
SETABR	ar	br			
SETCUT	xmi	q2mi	q2ma		
QCSTOP					

**GXMAKE iosp nx nxlim xmi(1) ... xmi(nxlim)** : Here the order of the parameters differs from that in the FORTRAN call: we first put the spline order, followed by the requested number of grid points, the number of sub-grids, and then the subgrid limits.

```
' GXMAKE 3 100 1 1.D-4          '  single 100 pt x-grid
' GXMAKE 3 100 3 1.D-4 0.1 0.7 '  3-fold 100 pt x-grid
' GXMAKE 3 100 2 1.D-4 0.1 0.7 '  2-fold without xmi = 0.7
```

The point density increases by a factor of two for each subgrid generated.

**GQMAKE nq nqlim qsq(1) ... qsq(nqlim)** : Also here the order of the parameters differs from that in the FORTRAN call. You can inject up to 20 points into the grid (including the end points). The point densities are set equal for all regions in  $\mu^2$ .

```
' GQMAKE 60 2 2.          1.D4 '  60 points in range 2-104 GeV2
' GQMAKE 60 4 2. 3. 25. 1.D4 '  idem with q2c and q2b inserted
```

**FILLWT itype <filename>** : If a **filename** is given, an up-to-date disk file of weights is maintained, if not, the weights are calculated from scratch.

```
' FILLWT 1  ../weights/unpolarised.wt '
' FILLWT 2  ../weights/polarised.wt   '
```

**SETCBT nfix q2c q2b q2t** : Here you have to specify the threshold values, and not the grid indices as in the FORTRAN call to **setcbt**. All three thresholds must be given.

**QCSTOP** : An input file may contain other data in addition to the keycards (how to read these data is up to you). In this case you can put a **QCSTOP** card to terminate the search for keycards, which would otherwise continue until an end-of-file is reached.

### 6.3 User-defined Keycards

Suppose that we want, via a datacard, to run from a scale of  $\mu_0^2 = 3.5 \text{ GeV}^2$  an evolution of un-polarised pdfs (`itype = 1`).

```
' EVOLFG 3.5 1 '
```

Since this card is non-standard we have to do two things to make it active: (i) add **EVOLFG** to the list of known keys by a call to `qcbook` and (ii) provide the FORTRAN code to be executed when the key is encountered in a datacard file.

```
call QCBOOK ( 'action', 'key' )
```

Add or delete keys from the list of known keys.<sup>43</sup>

- 'action' First character must be set to 'A' (add) or 'D' (delete). You can also set it to 'L' to get a list of known keys on the `QCDNUM` output stream.
- 'key' Name of the key. A new key should not be longer than 7 characters and not be present in the list of known keys.

By default, `mky0 = 50` key-names can be held in memory of which 13 are already taken by the predefined keys. The value of `mky0` can be changed in `qcdnum.inc`, if necessary.

Thus, in our example program, we have first to make a call to `qcbook`.

```
call qcbook( 'Add', 'EVOLFG' )
```

The routine `qcards` will now recognise **EVOLFG** as a user-defined keyword and will call the subroutine `mycards` to process the card. This subroutine should be coded as follows.

```
subroutine mycards ( key, nk, pars, np, fmt, nf, ierr )
implicit double precision (a-h,o-z)
character*(*) key, pars, fmt
..
```

The first 6 arguments are presented to you by `QCDNUM`, the `ierr` flag you set yourself.

- key** Character string containing the name of the key in upper case.
- nk** Number of characters in `key`. Always  $1 \leq nk \leq 7$ .

<sup>43</sup>Note that you can also delete predefined keys. This is useful when you want to inhibit a keycard-driven call or want to replace a key by deleting it and then add it again (it comes back as a user-defined key). In this way you can tailor the predefined keys to your needs, if necessary.

<b>pars</b>	Character string containing the parameter list.
<b>np</b>	Number of characters in <b>pars</b> (0 = no parameters for this key).
<b>fmt</b>	Character string with the FORTRAN format descriptor of <b>pars</b> .
<b>nf</b>	Number of characters in <b>fmt</b> (0 = no format string).
<b>ierr</b>	Should be set, on exit, to 0 if all OK, to 1 if the parameters cannot be read, to 2 if the card cannot be processed, and to 3 if the <b>key</b> is unknown.

The **pars** character string acts as an internal file from which the parameters can be read in the format given by **fmt**. This is illustrated in the following code which processes the EVOLFG keycard (not all error handling shown).

```

subroutine mycards ( key, nk, pars, np, fmt, nf, ierr )
implicit double precision (a-h,o-z)
character*(*) key, pars, fmt
external func
common /pass/ def(-6:6,12)

if(key .eq. 'EVOLFG') then
  read(unit=pars,fmt=fmt,err=100,end=100) q0, itype
  call evolfg(itype,func,def,iqfrmq(q0),eps)
else
  ierr = 3
endif
return

100 ierr = 1
return
end

```

It is easy to handle optional parameters by checking on read errors. In the modified if-block below we also process EVOLFG with only q0 as input, and itype = 1 as default.

```

if(key .eq. 'EVOLFG') then
  read(unit=pars,fmt=fmt,err=10,end=10) q0, itype
  call evolfg(itype,func,def,iqfrmq(q0),eps)
  return
10 read(unit=pars,fmt=fmt,err=100,end=100) q0
  call evolfg( 1 ,func,def,iqfrmq(q0),eps)
else
  ierr = 3
endif

```

Note that user keys are strictly local in the sense that they can only be defined in the program that calls **qcards** to read the datacard file. It thus does not make sense to define keys in an add-on package: packages should provide subroutines and not keys. Of course you can easily define your own key that calls a package (or any other) routine.

## 7 Tools

In this section we describe a large set of tools that can be used to evolve a set of pdfs, or to compute convolution integrals needed for the calculation of structure functions or parton luminosities. With these tools you can write QCDNUM add-on packages that will extend the functionality of the program. For instance, the ZMSTF and HQSTF structure function packages are entirely based on the QCDNUM toolbox.

C++ In QCDNUM18 there are C++ wrappers available for all toolbox routines.

All toolbox routines operate on a workspace which is nothing else than a sufficiently large linear array that you declare in your application program. This workspace is partitioned into sets of tables after which you can call toolbox routines that act on these tables in various ways. It is important to note that the toolbox inherits from the QCDNUM main program the  $x$ - $\mu^2$  grid and also the evolution parameters like the perturbative order, flavour thresholds *etc.*, as set by the routines described in Section 5.7. Note also that, like in the main program, pdfs can only be accessed when they are evolved with the current set of parameters, see Section 5.10.

In the next section we show how to partition the toolbox workspace, followed by a description of the table indexing (Section 7.2), weight filling routines (7.3), combined weights (7.4), coupled DGLAP evolution (7.5), pdf access (7.6), pdf transformations (7.7), convolution tools (7.9) and the fast convolution engine (7.10).

All toolbox routines are listed in Table 4.

**Table 4** – Routines in the QCDNUM toolbox.

Subroutine or function	Description
<i>Workspace</i>	
MAKETAB ( w, nw, itypes, np, new, *iset, *nwu )	Create tables
SETPARW ( w, iset, upars, n )	Store user information
GETPARW ( w, iset, *upars, n )	Read user information
DUMPTAB ( w, iset, lun, 'filename', 'key' )	Dump to disk
READTAB ( w, nw, ..., *iset, *nwu, *ierr )	Read from disk
<i>Identifiers</i>	
IDSPFUN ( 'pij', iord, iset )	Internal weight table
IPDFTAB ( iset, id )	Internal pdf table
<i>Weights</i>	
MAKEWTA ( w, id, afun, achi )	Regular piece $A(x)$
MAKEWTB ( w, id, bfun, achi, nodelta )	Singular piece $[B(x)]_+$
MAKEWRS ( w, id, rfun, sfun, achi, nodelta )	Product $R(x)[S(x)]_+$
MAKEWTD ( w, id, dfun, achi )	$\delta$ -Function $D(x)\delta(1-x)$
MAKEWTX ( w, id )	Weights for $x[f_a \otimes f_b]$
<i>Combined weights</i>	
SCALEWT ( w, c, id )	Scale weight table
COPYWGT ( w, id1, id2, iadd )	Copy weight table
WCROSSW ( w, ida, idb, idc, iadd )	Convolution of weights

*continued on next page*



continued from previous page

WTIMESF ( w, fun, id1, id2, iadd )	Multiply by $f(\mu^2, n_f)$
<i>Evolution</i>	
EVFILLA ( w, id, func )	Fill table of coefficients $\alpha$
EVGETAA ( w, id, iq, *nf, *ithresh )	Get coefficients
EVDGLAP ( w, iw, ia, if, ..., *nf, *e )	Coupled evolution
<i>Access to pdfs</i>	
EVPDFIJ ( w, id, ix, iq, ichk )	Pdf at a grid point
EVPLIST ( w, id, x, qmu2, *pdf, n, ichk )	List of interpolated pdfs
EVTABLE ( w, id, x, nx, q, nq, *table, ichk )	Table of interpolated pdfs
EVPCOPY ( w, id, def, n, iset )	Copy to internal memory
<i>Evolution parameters</i>	
CPYPARW ( w, *array, n, iset )	Copy parameter list
KEYPARW ( w, iset )	Get parameter key
KEYGRPW ( w, iset, igroup )	Selective parameter key
USEPARW ( w, iset )	Activate parameters
<i>Transformations</i>	
EFROMQQ ( qvec, *evec, nf )	Transform from $q, \bar{q}$ to $e^\pm$
QQFROME ( evec, *qvec, nf )	Transform from $e^\pm$ to $q, \bar{q}$
<i>Access scope</i>	
IDSCOPE ( w, idf )	Restrict pdf access
<i>Convolution</i>	
FCROSSK ( w, idw, idum, idf, ix, iq )	Convolution $x[f \otimes K]$
FCROSSF ( w, idw, idum, ida, idb, ix, iq )	Convolution $x[f_a \otimes f_b]$
STFUNXQ ( stfun, x, qmu2, stf, n, ichk )	Interpolation
<i>Fast convolution</i>	
FASTINI ( x, qmu2, n, ichk )	Pass a list of $x$ and $\mu^2$
FASTCLR ( ibuf )	Clear buffer
FASTINP ( w, idf, coef, ibuf, iadd )	Store a pdf in a buffer
FASTEPM ( idum, idf, ibuf )	Store $ g, e^\pm\rangle$ in a buffer
FASTSNS ( iset, def, isel, ibuf )	Store singlet or non-singlet
FASTSUM ( iset, coef, ibuf )	Store weighted sum of $ e^\pm\rangle$
FASTFXK ( w, idw, ibuf1, ibuf2 )	Convolution $x[f \otimes K](x)$
FASTFXF ( w, idw, ibuf1, ibuf2, ibuf3 )	Convolution $x[f_a \otimes f_b](x)$
FASTKIN ( ibuf, fun )	Scale by a kinematic factor
FASTCPY ( ibuf1, ibuf2, iadd )	Copy or accumulate result
FASTFXQ ( ibuf, *f, n )	Interpolate final result

Output arguments are prefixed with an asterisk (\*).

## 7.1 Toolbox Workspace

The first step in using the toolbox is to declare a large double precision array  $\mathbf{w}(\mathbf{nw})$  in your application program.<sup>44</sup> This toolbox workspace must be partitioned into one or more sets of tables that, depending on your application, will contain evolution or

<sup>44</sup>How large should  $\mathbf{w}$  be? Just put  $\mathbf{nw} = 1$  and get the answer from the `maketab` error message.

convolution weights, collections of pdfs, and tables of perturbative expansion coefficients.

All tables in the workspace depend on the  $x$ - $\mu^2$  grid as defined by upstream calls to `gxmake` and `gqmake`; a downstream re-definition of the grid invalidates all your toolbox workspaces and makes them inaccessible (see Section 7.11 for more on toolbox errors).

Internally these tables have up to 6 dimensions but you are exposed to only a few of these, depending on what the table is used for. This leads to six different type of table:

- `itype = 1` Weight tables that depend only on  $x$ . Identifiers run from 101–199;
- `itype = 2` Weight tables that depend on  $x$  and  $n_f$ . Identifiers run from 201–299;
- `itype = 3` Weight tables that depend on  $x$  and  $\mu^2$ . Identifiers run from 301–399;
- `itype = 4` Weight tables that depend on  $x$ ,  $\mu^2$  and  $n_f$ . Identifiers run from 401–499;
- `itype = 5` Pdf tables that depend on  $x$  and  $\mu^2$ . Identifiers run from 501–599;
- `itype = 6` Tables that depend on  $\mu^2$  only. Identifiers run from 601–699.

The  $n_f$  dependence of weight tables should not be confused with that of the pdfs. For pdfs it means that they are evolved with a certain number of active flavours that may, in the VFNS, depend on  $\mu^2$ . For the weight tables it means that  $n_f$  is a parameter of the convolution kernel so that there are four look-up tables, one for each  $n_f = 3, 4, 5, 6$ .

Below we describe a routine (`maketab`) that creates a set of tables. Additional calls to `maketab` will create additional sets, numbered in sequence, up to a maximum of 30 sets. Organising tables into sets can much simplify your bookkeeping because the same table identifiers can be used in different sets, as is done internally in QCDNUM for the un-polarised (1), polarised (2) and time-like sets (3) where the gluon always has `id = 0`, the singlet `id = 1`, *etc.*

In the following we describe the routines that partition the toolbox workspace, store extra information into a set of tables, dump a set of tables to disk, and read them back.

```
call MAKETAB ( w, nw, itypes, np, new, *iset, *nwused )
```

Add a set of tables to a workspace `w`.

- `w` Double precision array declared in the calling routine.
- `nw` Dimension of `w` as declared in the calling routine.
- `itypes` Integer array dimensioned to `itypes(6)` in the calling routine which contains in `itypes(i)` the number of tables ( $\leq 99$ ) of type `i` to be generated. When `itypes(i) = 0` then no tables of type `i` will be generated.
- `np` Number of words reserved to store user information (see `setparw` below).
- `new` If `new = 0` the set is added to those already present in the workspace and the `iset` identifier is incremented up to a maximum of `iset  $\leq$  mst0 = 30` sets.<sup>45</sup> If `new = 1`, then the existing sets, if any, are overwritten by the new set.

---

<sup>45</sup>For more than 30 sets please update the parameter `mst0` in `qcdnum.inc`, and recompile QCDNUM.

- iset** Gives, on exit, the identifier that QCDNUM has assigned to the set of tables.
- nwused** Gives, on exit, the total number of words used in the workspace. If **nwused** is negative, then the workspace is not sufficiently large (fatal error) and should be re-dimensioned in the calling routine to at least **-nwused**.

Note that **maketab** initialises all tables in the set to zero.<sup>46</sup>

By default, the weight tables (type 1–4) can be used in both the evolution (**evdglap**) and convolution routines (**fcrossk**, **fcrossf**, **fastfxk**, **fastfxf**). However, if your convolution kernels are not splitting functions, you can flag the tables as such by putting a negative number in **itypes(i)**. Such type-*i* tables can then only be used in a convolution routine and not in **evdglap** (fatal error if you try) but have the advantage that they are much smaller. This can lead to considerable savings in space and filling time, in particular when the tables are type-3 or 4.

```
call SETPARW ( w, iset, upars, n )
```

Store extra information such as quark masses or other parameters that you want to dump to disk, along with the tables.<sup>47</sup>

- w** Workspace, partitioned by a previous call to **booktab**.
- iset** Table set identifier.
- upars** Array, dimensioned to at least **upars(n)** in the calling routine. On entry the array must be filled with the extra information you want to store.
- n** Number of items to store,  $n \leq np$ , where **np** is set in the call to **maketab**.

The user data can be retrieved by a call to **getparw(w,iset,upars,n)**.

```
call DUMPTAB ( w, iset, lun, 'filename', 'key' )
```

Dump the table set **iset** to disk. Fatal error if **iset** does not exist. You can use the function **nxtlun** of Section 5.4 to find a free logical unit number. Apart from the tables, information is written about the QCDNUM version, the  $x\text{-}\mu^2$  grid definition and the current spline interpolation order. The **key** text string can be used to stamp the file with some identifier like a package name and version number. The dump is un-formatted so that the file cannot be exchanged across machines. Note that a disk file can contain only one set of tables so that different sets must be dumped on different files.

```
call READTAB ( w, nw, lun, 'fn', 'key', new, *iset, *nwu, *ierr )
```

Read a set of tables from disk into the workspace **w(nw)**. Like in **maketab**, the input flag **new** controls the overwriting of existing tables. The parameter **iset** is, on exit, set to the identifier that QCDNUM has assigned to the set of tables read in. The total number

<sup>46</sup>You can use also the routine **scalewt** (Section 7.4) to explicitly zero a table, if needed.

<sup>47</sup>When you evolve a pdf set with **evdglap** (Section 7.5) the evolution parameters are automatically stored so that you do not have to do this explicitly by a call to **setparw**. See also Section 7.6.

of words used in the workspace is returned in `nwu`. You will get a fatal error message if `w(nw)` is not large enough to contain the tables or if the maximum number of table sets `mst0 = 30` is exceeded. On exit, the error flag is set as follows (non-zero means that nothing has been read in so that it is up to you to take the appropriate action).

- 0 Set of tables successfully read in.
- 1 Read error or input file does not exist.
- 2 File written by another QCDNUM version.
- 3 Key mismatch.
- 4 Incompatible  $x-\mu^2$  grid definition.

QCDNUM insists that the key written on the file matches the key entered as an argument to `readtab`.<sup>48</sup> Thus if, for instance, the key is set to a package name and version number then the user of the package cannot read obsolete files written by earlier versions, or read files written by another package. If you don't want to use keys, just enter an empty string as a key in the calls to `dumptab` and `readtab`.

Note that the table set identifier `iset` is dynamically allocated so that it usually is not preserved in a write-read sequence: if you dumped `iset = 2` to disk, it may very well be read back as `iset = 5`. Please be aware of this when addressing tables in your toolbox workspace (see the next section).

## 7.2 Table Identifiers

A table in the workspace `w` is characterised by three numbers:

- `iset` The table set number assigned by QCDNUM in the call to `maketab` or `readtab`;
- `itype` The index 1–6 that differentiates between the various type of table;
- `n` The table number in the range 1–99.

These numbers serve to build a so-called *global* identifier that uniquely identifies a table.

$$\text{id\_global} = 1000*\text{iset} + 100*\text{itype} + \text{n}. \quad (7.1)$$

Thus `id = 3206` refers to the 6<sup>th</sup> type-2 table of set 3 in the toolbox workspace.

If you store tables on disk please note that the `iset` identifier is dynamically allocated so that only the last three digits of a global identifier are guaranteed to be preserved between disk dump and a disk read. You have thus to construct, after a read, the global identifier with (7.1) using the value of `iset` returned by `readtab`, and not use the table identifier as it was before the dump.

Most toolbox routines allow you to use tables in the internal memory, in addition to those in the toolbox workspace. To address the internal tables, QCDNUM provides two functions that return the identifiers of weight tables (`idspfun`) and pdf tables (`ipdftab`).<sup>49</sup>

---

<sup>48</sup>Note that the key matching is case insensitive and that leading and trailing blanks are ignored.

<sup>49</sup>The internal  $\alpha_s$  tables can be accessed by the function `altabn` described in Section 5.8.

```
id = IDSPFUN ( 'pij', iord, iset )
```

Returns the global identifier of a weight table in internal memory (negative number).

'pij' Name of the splitting function. Valid input strings are

PQQ, PQG, PGQ, PGG, PPL, PMI, PVA, AGQ, AGG, AQQ, AHQ, AHG

iord Select LO (1), NLO (2) or NNLO (3).

iset Select un-polarised (1), polarised (2) or fragmentation function (3).

```
id = IPDFTAB ( iset, id )
```

Returns the global identifier of a pdf table in internal memory (negative number).

iset Pdf set identifier as is defined in Section 5.2 [1–24].

id Pdf identifier of an  $|e^\pm\rangle$  basis function, indexed according to (5.3) [0–98].

Both functions return  $-(1000*iset+100*itype+n)$  with *iset*, *itype* and *n* the internal table identifiers (which are hidden from you). The minus sign tells QCDNUM to address the internal memory instead of the toolbox workspace. Upon error, the functions return an error code that is understood by downstream toolbox routines which will then generate the appropriate error message.

### 7.3 Weight Tables

To calculate convolution integrals, the convolution kernels must first be turned into weight tables. Note that the kernels presented to QCDNUM must be defined by convolution with a parton *number* density  $f$ , and not with a momentum density  $xf$ .<sup>50</sup>

The convolution kernels may contain singularities ('plus' prescriptions), as is described in Appendix B. To deal with such singularities, we formally decompose a kernel into a regular part ( $A$ ), a singular part ( $B$ ), a product ( $RS$ ) and a delta function

$$C(x) = A(x) + [B(x)]_+ + R(x)[S(x)]_+ + D(x)\delta(1-x). \quad (7.2)$$

For each term in (7.2) there exists a separate filling routine that will *add* its contribution to the weight table of  $C$ .

The generalised mass (GM) form of a convolution integral is given by (3.23) in Section 3.3:

$$\mathcal{F}(x, Q^2) = x \int_x^1 \frac{dz}{z} f(z, \mu^2) C\left(\frac{x}{z}, \mu^2, Q^2, m_h^2\right), \quad (7.3)$$

---

<sup>50</sup>The weight table conversion from number to momentum density is done internally in QCDNUM.

where  $\chi = ax$  is a so-called rescaling variable and the factor  $a \geq 1$  is a function of  $Q^2$ . In the code examples below we will assume, for definiteness, that the relation between  $\mu^2$  and  $Q^2$  is given by

$$Q^2 = \alpha\mu^2 + \beta \quad (7.4)$$

and that the rescaling variable is defined by

$$\chi = ax = \left(1 + \frac{4m_h^2}{Q^2}\right)x. \quad (7.5)$$

To the table generating routines must be supplied a function that defines the rescaling variable (`achi`), together with one or more functions that provide the interface to the convolution kernel (`cfun`). These functions must be coded as follows.

```
double precision function achi(qmu2)
implicit double precision (a-h,o-z)
common /pass/ alfa, beta, hmass, ....
Q2 = alfa*qmu2 + beta
achi = 1.D0 + 4.D0*hmass*hmass/Q2
return
end
```

```
double precision function cfun(chiz,qmu2,nf)
implicit double precision (a-h,o-z)
common /pass/ alfa, beta, hmass, ....
Q2 = alfa*qmu2 + beta
cfun = some_function_of(chiz,qmu2,Q2,nf,hmass,...) !chiz = chi/z
return
end
```

Although one should take out as many  $\mu^2$ -dependent factors (*e.g.* powers of  $\alpha_s$ ) as possible from the convolution kernel, it is clear from the above that quark mass parameters and the relation between  $\mu^2$  and  $Q^2$  may enter via the rescaling variable  $\chi$  and that such a dependence can never be factored out of the convolution integral. Therefore the weight tables of the GM schemes will, in general, depend on  $x$  and  $\mu^2$  and must be stored in type-3 or 4 tables. The code below, for example, fills a type-4 table with the regular part of a convolution kernel.

```
external cfun, achi
call MakeWtA(w,6402,cfun,achi) !fill table 402 of set 6
```

When you work in a mass-less scheme where  $\chi = x$  and  $a = 1$  then (7.3) reduces to the familiar Mellin form  $\mathcal{F} = x[f \otimes C]$ . In this case you may code for the `achi` function

```
double precision function achi(qmu2)
implicit double precision (a-h,o-z)
achi = 1.D0
return
end
```

Here your weight table will most likely depend on  $x$  only, or on  $x$  and  $n_f$ , and can thus be stored in type-1 or 2 tables.

QCDNUM calculates by Gauss quadrature (CERNLIB routine D103) the integrals that define the weights. In case the default accuracy of  $\epsilon = 10^{-7}$  cannot be reached (fatal error message), this limit can be raised by a call to `setval('epsg',value)`. Note, however, that problems with the Gauss integration will most likely be caused by problems with the integrand—such as near-singular behaviour somewhere in the integration domain—and that this cannot be cured by relaxing the required accuracy.

We emphasise once more that convolution integrals found in the literature must, if necessary, be brought into the general form (7.3) by modifying the published convolution kernel. An example of such a modification can be found in Appendix F.1.

```
call MAKEWTA ( w, id, afun, achi )
```

Calculate the weights for the regular contribution  $A(x)$  to a convolution kernel and add these to table `id` in the workspace `w`.

- `w` workspace declared in the calling routine and previously partitioned by `maketab`.
- `id` Weight table identifier, given in the global format (7.1).
- `afun` Name of a function (see above) that returns the regular piece of the convolution kernel. Should be declared `external` in the calling routine.
- `achi` Name of a function (see above), declared `external` in the calling routine, that returns the value  $a$  of the rescaling variable  $\chi = ax$ . QCDNUM insists that always `achi`  $\geq 1$ ; you will get a fatal error if not.

```
call MAKEWTB ( w, id, bfun, achi, nodelta )
```

Calculate the weights for the singular contribution  $[B(x)]_+$  to a convolution kernel and add these to a table in the workspace `w`. The arguments and the coding of `bfun` and `achi` are as for `makewta`. Thus, if a kernel has both a regular and a singular part, then do

```
call MakeWtA(w,1201,afun,achi) !put regular part in id = 1201
call MakeWtB(w,1201,bfun,achi,0) !add singular part to id = 1201
```

It is seen from Appendix B, equation (B.3), that a ‘+’ prescription generates a  $\delta(1-x)$  contribution. By default, `makewtb` includes this contribution, unless you set `nodelta = 1`. In that case the  $\delta(1-x)$  contribution is not calculated and must be entered, perhaps combined with other such contributions, via a call to `makewtd`, see below.

```
call MAKEWRS ( w, id, rfun, sfun, achi, nodelta )
```

Calculate the weights for the product contribution  $R(x)[S(x)]_+$  to a convolution kernel and add these to a table in the workspace `w`. The arguments and the coding of `rfun`, `sfun` and `achi` are as for `makewta`.

```
call MAKEWTD ( w, id, dfun, achi )
```

Calculate the weights for the  $\delta(1-x)$  contribution to a convolution kernel and add these to a table in the workspace `w`. The delta function is multiplied by the function `dfun`. The arguments and the coding of `dfun` and `achi` is as for `makewta`.

```
call MAKEWTX ( w, id )
```

Calculate the weights (3.20) for the convolution  $x[f_a \otimes f_b](x)$ .

`w` workspace declared in the calling routine and previously partitioned by `maketab`.  
`id` Table identifier. Because the weight table depends only on  $x$ , it can be stored in a type-1 table, but equally well in types-2, 3 or 4, if desired.

## 7.4 Combined Weights

Sometimes it is necessary to combine weight tables into another weight table. An example of this is the coefficient function

$$C_{2,+}^{(2,1)} = C_{2,q}^{(0)} \otimes P_+^{(1)} + C_{2,+}^{(1)} \otimes P_{qq}^{(0)} - \beta_0 C_{2,+}^{(1)} \quad (7.6)$$

taken from expression (E.7) in Appendix E. Here we see convolutions of coefficient and splitting functions, multiplication by a  $\beta$ -function, and, of course, the addition or subtraction of terms. Below we will describe a set of routines that allow you to calculate expressions like (7.6) and store the result in a combined weight table.

One feature of these routines is that you can combine tables of different type, provided that this does not lead to a loss of information. Thus you can copy a type-1 table to a type-3 table but not the other way around. All routines check that you use a correct combination of types, and issue a fatal error condition if this is not the case.

```
call SCALEWT ( w, c, id )
```

Multiply the contents of a weight table `id` by a constant `c`. Obviously, `id` cannot refer to a table in internal memory. You can use this routine to explicitly set a table to zero.

```
call COPYWGT ( w, id1, id2, iadd )
```

Copy the contents of table `id1` to `id2`. You can copy weight tables (type-1–4), but also pdf tables (type-5) or tables with expansion coefficients (type-6).

`w` Workspace declared in the calling routine.  
`id1` Input weight table identifier, given in the global format (7.1).  
`id2` Output table identifier with `id2`  $\neq$  `id1`. The output table type may be different from the input table type, as is described above.



**iadd** If set to 0 copy **id1** to **id2**, if set to +1 (-1) add (subtract) **id1** to (from) **id2**.

You can use this routine to import a weight table from internal memory into the toolbox workspace by setting **id1** to an identifier that is generated by **idspfun**. Internal splitting function tables are type-1 or type-2 (you can see this from the second but last digit of the **idspfun** identifier) so that you can avoid errors simply by always importing to type-2. Importing pdf tables from internal memory does not make sense and is not allowed.

```
call WCROSSW ( w, ida, idb, idc, iadd )
```

This routine generates a weight table for the convolution of two kernels  $K_a$  and  $K_b$ . The weight table is calculated with (3.18) from two input tables  $\mathbf{W}_a$  and  $\mathbf{W}_b$ .

**w** Workspace declared in the calling routine.  
**ida** Table identifier containing the weights of kernel  $K_a$ .  
**idb** As above for the weights of kernel  $K_b$ .  
**idc** Output table identifier. Cannot be set equal to **ida** or **idb**.  
**iadd** If set to 0 store the result of the convolution in **idc**, if set to +1 (-1) add (subtract) the result to (from) the contents of **idc**.

Both **ida** and **idb** can refer to splitting functions in internal memory, with identifiers constructed with **idspfun**. The table types of **ida** and **idb** may be different, but the type of **idc** must be such that it can contain either input table. Thus if **ida** is type-2 ( $x, n_f$ ) and **idb** is type-3 ( $x, \mu^2$ ), then **idc** must be type-4 ( $x, \mu^2, n_f$ ).

```
call WTIMESF ( w, fun, id1, id2, iadd )
```

Multiply a weight table by a function of  $\mu^2$  and  $n_f$  and store the result in another table.

**w** Workspace declared in the calling routine.  
**fun** Double precision function **fun(iq,nf)** declared **external** in the calling routine.  
**id1** Input identifier of a weight table in the workspace **w**, or in internal memory.  
**id2** Identifier of the output table. It is allowed to have **id1** = **id2** (in-place modification of a table), unless **id1** is an internal splitting function table. The table type of **id2** must be such that no information is lost, fatal error otherwise.  
**iadd** Store the result in **id2** in case **iadd** = 0 or add (subtract) the result to (from) **id2** in case **iadd** = +1 (-1).

The routine loops over **iq** and **nf** and calls **fun(iq,nf)** with the following argument ranges, depending on the *output* table type:

type	variables	iq range	nf range
1	$x$	1-1	3-3
2	$x, n_f$	1-1	3-6
3	$x, \mu^2$	1-nq	3-3
4	$x, \mu^2, n_f$	1-nq	3-6

QCDNUM checks that the output table type matches the  $\mu^2$  and  $n_f$  dependence of both `id1` and `fun`, and will produce a fatal error if this is not the case.

As an example, we give below the code to construct a table corresponding to the combination of convolution kernels (7.6).

```
external beta0    !beta function
..
call WcrossW ( w, idC2Q0, idSpfun('PPL',2,1), idC2P21, 0 )
call WcrossW ( w, idC2P1, idSpfun('PQQ',1,1), idC2P21, +1 )
call WtimesF ( w, beta0 , idC2P1                , idC2P21, -1 )
```

## 7.5 Coupled DGLAP Evolution

In this section we describe routines to solve  $n$  coupled evolution equations

$$\frac{\partial f_i(x, \mu^2)}{\partial \ln \mu^2} = \sum_{j=1}^n [P_{ij} \otimes f_j](x, \mu^2).$$

The routines operate on a toolbox workspace `w` that should contain the  $n \times n$  weight tables, tables of expansion coefficients, and also the  $n$  pdf tables.

After partitioning the workspace (Section 7.1) and computing the weight tables (Section 7.3), look-up tables of perturbative expansion coefficients must be filled with the routine `evfilla` below. Such a look-up table (type-6) should contain one of the coefficients  $a_i$  versus  $\mu^2$  of the perturbative expansion

$$P_{ij} = a_0 P_{ij}^{(0)} + a_1 P_{ij}^{(1)} + a_2 P_{ij}^{(2)} + \dots$$

Examples of expansion coefficients are powers  $\alpha^n$ ,  $\alpha_s^m$  or products  $\alpha^n \alpha_s^m$ .

```
call EVFILLA ( w, id, func )
```

Fill a type-6 look-up table with a perturbative expansion coefficient.

`w`            Toolbox workspace with at least one type-6 table.  
`id`            Type-6 table identifier, in the global format (7.1).  
`func`         User supplied function (see below), declared `external` in the calling routine.

The function `func` is called by `evfilla` in a loop over the  $\mu^2$  grid points `iq`, and should be coded as follows.

```
double precision function func(iq,nf,ithresh)
implicit double precision (a-h,o-z)
func = value_of_expansion_coefficient_at_iq
return
end
```

Passed to `func` are `iq`, the number of flavours `nf`, and a threshold indicator `ithresh` that is set to 0 if `iq` is not at a threshold, and to +1 (-1) if `iq` is at a threshold with the larger (smaller) number of flavours. Thus, at the charm threshold `iqc` the function is called twice, once with `nf = 3` and `ithresh = -1`, and once with `nf = 4` and `ithresh = +1`. To fill the tables with powers of  $a_s(\mu^2)$ , properly truncated, you can use the routine `altabn` that is described in Section 5.8.

QCDNUM cannot keep track of your coupling constant so that you must yourself update the tables when it changes (in a fit), when the flavour thresholds change, or when the relation between the renormalisation and the factorisation scale changes.

```

alfa = EVGETAA ( w, id, iq, *nf, *ithresh )

```

Returns the value of the expansion coefficient at the  $\mu^2$  grid point `iq`, as is stored in the look-up table `id`. Also returned are the value `nf` of the number of flavours at `iq`, and the threshold indicator `ithresh` as described above. By default QCDNUM always takes the larger number of flavors (4, 5, 6) at  $(\mu_c^2, \mu_b^2, \mu_t^2)$  but you can force the routine to take the smaller number of flavours by prefixing `iq` with a minus sign, thus:

```

alfa = EVGETAA(w,id, iqc,iord,nf,ithresh) !nf = 4, ithresh = 1
alfa = EVGETAA(w,id,-iqc,iord,nf,ithresh) !nf = 3, ithresh = -1

```

Upon error (non-existing table, `iq` out of range, *etc.*) a `null` value is returned for `alfa`. After filling the weight tables (Section 7.3) and the tables of expansion coefficients, a set of pdfs can be simultaneously evolved with the routine `evdglap`. This routine can only evolve with a fixed number of flavours so that in the VFNS you have to implement yourself the loop over the flavour thresholds, as will be explained later.

```

call EVDGLAP ( w, idw, ida, idf, !start, m, n, !iqlim, *nf, *epsi )

```

Coupled fixed-flavour  $n$ -fold DGLAP evolution of the pdfs  $f_i, i = 1, \dots, n$ .

- w**      Toolbox workspace, previously filled with weights and expansion coefficients. The workspace should also contain the pdf tables to be evolved.
- idw**    Integer array that contains in `idw(i, j, k)` the weight table identifier of  $P_{ij}$  at order  $k$ . In the calling routine it must be dimensioned to `idw(m, m, nk)` with  $m \geq n$ . The third dimension `nk` should be at least as large as the maximum number of perturbative terms in the `evdglap` evolution (see below).
- ida**    As above, but now `ida(i, j, k)` contains the identifier of the look-up table of the expansion coefficient that multiplies  $P_{ij}$  at order  $k$ .
- idf**    Integer array, with in `idf(i)` the identifier of the pdf  $f_i$  to be evolved. The array must be dimensioned to at least `n` in the calling routine. It is required that all pdfs reside in the same table set (fatal error otherwise).<sup>51</sup>

---

<sup>51</sup>This is because the evolution parameters are stored as an attribute of a *set* and not of a table.

- start** Double precision array that in the calling routine should be dimensioned to `start(m,nx)` with the second dimension `nx` at least as large as the number of  $x$ -grid points. On entry, `start(i,j)` must be filled with the start value of  $f_i(x_j)$ . On exit, the array contains the pdfs at the end point of the evolution.
- m** First two dimensions of `idw` and `ida` and the first dimension of `start`, as declared in the calling routine.
- n** The number of pdfs to evolve simultaneously,  $n \leq m$ .
- iqlim** Integer array, declared `iqlim(2)` in the calling routine. On entry, `iqlim(1)` must be set to the start point of the evolution and `iqlim(2)` to the requested end point. If `iqlim(2) ≥ iqlim(1)` there is upward evolution, downward evolution otherwise. On exit, `iqlim(2)` is set to the actual endpoint of the evolution which QCDNUM puts at the next threshold, cut or grid boundary.
- nf** On exit, `abs(nf)` is set to the number of flavours used in the evolution. A negative `nf` signals that the evolution has hit a cut or grid boundary. If the start point `iqlim(1)` is outside the grid or cuts then `evdglap` acts as a do-nothing and returns `nf = -1`.
- epsi** Maximum difference between quadratic and linear interpolation in-between the grid points, as is described for the routine `evolfg`.

The order of the evolution (`iord`), the flavour thresholds (`iqc,b,t`) and the kinematic cuts are those set by upstream calls to `setord`, `setcbt` and `setlim`, respectively. All evolution parameters and cuts will be stored along with the evolved pdfs.

By default, the number of perturbative terms (`nopt`) in the evolution is set equal to 1/2/3 at LO/NLO/NNLO. But this may not always be the case: for QCD-QED evolution, for instance, this may be 2/3/4, depending on the truncation of the  $\alpha_s^n \alpha^m$  terms in the expansion. You can set the number of perturbative terms `nopt` by call to `setint` upstream of `evdglap`. For example,

```
call setint ( 'nopt', 234 ) !2/3/4 terms at LO/NLO/NNLO
```

The number of digits of `nopt` defines the maximum order that `evdglap` can handle. Thus if you coded a QCD-QED evolution at LO, the setting of `nopt = 2` means that `evdglap` can only be run at LO (error message otherwise), with two perturbative terms.

The weight tables must all reside in the toolbox workspace so that internal weight tables can only be used when they are first copied to the workspace with `copywgt`. Be aware, however, that  $P_{qg}$  in QCDNUM contains a factor  $2n_f$ , see (B.2), which may not be what you want. It might very well be that splitting functions are missing, either because they don't exist like  $P_{q\bar{q}}$  at LO, or simply because they have never been calculated at higher orders. In this case you should set the table identifier to zero which causes `evdglap` to skip over the entry in the  $n \times n$  splitting function matrix.

The `evdglap` routine cannot, like `evolfg`, transparently handle VFNS evolution, simply because it has no information about the flavour composition of the pdfs to be evolved. Instead, it automatically restricts the evolution to a fixed number of flavours by, if necessary, limiting the end point of the evolution to the next flavour threshold, cut, or grid boundary above (below)  $\mu_0^2$  in case of upward (downward) evolution.

In the VFNS you thus have to chain yourself the evolutions in the different threshold regions. Several features of the `evdglap` interface do facilitate such a chaining: after the evolution the actual endpoint is passed via `iqlim(2)` and the values of the pdfs at this endpoint via the `start` array. The number of flavours is passed via `nf`, but it is pre-pended by a minus sign when you hit the limits of the  $\mu^2$  grid, or cuts, indicating that no further evolution is possible.

These features make the VFNS chaining quite easy as is shown below by code for upward evolution (for downward evolution set `iqlim(2) ≤ 0`, also inside the while loop).

```
iqlim(1) = iq0
iqlim(2) = 99999
call evdglap(w,idw,ida,idf,start,m,n,iqlim,nf,epsi)
do while(nf.gt.0)
  iqlim(1) = iqlim(2)
  iqlim(2) = 99999
  start    = start + discontinuity (code not shown)
  call evdglap(w,idw,ida,idf,start,m,n,iqlim,nf,epsi)
enddo
```

This method of carrying the pdfs over the threshold via the `start` array causes a small bias when you evolve on multiple  $x$ -grids. This is because the pdfs returned at the end of the evolution are a *composite* of the pdfs evolved on the individual sub-grids.

The bias is eliminated when you run `evdglap` in the so-called internal transfer mode where the pdfs are, subgrid-by-subgrid, carried over the threshold internally. You can select this mode by setting  $n$  negative. On entry, only the discontinuity should be passed via the `start` array which, on exit, is set to zero by `evdglap`.

The VFNS code now becomes (note that the first call to `evdglap` remains the same).

```
iqlim(1) = iq0
iqlim(2) = 99999
call evdglap(w,idw,ida,idf,start,m,+n,iqlim,nf,epsi)
do while(nf.gt.0)
  iqlim(1) = iqlim(2)
  iqlim(2) = 99999
  start    = discontinuity (code not shown)
  call evdglap(w,idw,ida,idf,start,m,-n,iqlim,nf,epsi)
enddo
```

The bias is usually quite small (about a per-mille or less) so that in practice it will be mostly a matter of taste if you transfer via the `start`-array or internally.

## 7.6 Pdf Interpolation and Export

In this section we describe routines to access the pdfs evolved with `evdglap`.

Like for the pdfs in the internal memory, the evolution parameters are stored along with the pdfs in the toolbox. The parameter routines are as those described in Section 5.7 except that you have to also supply the workspace `w` as an argument to the call.

```

call CPYPARW(w,*array,n,iset)      key = KEYPARW(w,iset)
call USEPARW(w,iset)               key = KEYGRPW(w,iset,igroup)

```

You can access the internal memory by setting `w(1)` to zero, thus:

```
KEYPARW(w,iset) .eq. KEYPARW(0.D0,0) !pdfs evolved with current parameters
```

```
pdfij = EVPDFIJ ( w, id, ix, iq, ichk )
```

Return the value of a toolbox pdf at a grid point.

`w` Workspace, with pdfs previously evolved with `evdglap`.  
`id` Pdf identifier in the global format (7.1).  
`ix, iq` Grid point. Negative `iq` selects the 345-grid with lower  $n_f$  at the thresholds.  
`ichk` Yes (1) or no (0) check that (`ix, iq`) is within the grid boundaries or cuts.

To make the routine run faster in a loop, you can set `ichk = -1` to skip the check on the identifier `id`, but you should always check the identifier on entry:

```

pdf(1) = EvPdfij( w, id, ix(1), iq(1), 1 ) !check id
do i = 2,n
  pdf(i) = EvPdfij( w, id, ix(i), iq(i), -1 ) !do not check id
enddo

```

```
call EVPLIST ( w, id, x, qmu2, *pdf, n, ichk )
```

Generate a list of interpolated toolbox pdfs.

`w` Workspace, with pdfs previously evolved with `evdglap`.  
`id` Pdf identifier in the global format (7.1).  
`x, qmu2` Arrays, dimensioned to at least `x(n)` and `qmu2(n)` in the calling routine.  
`pdf` Array, dimensioned to at least `pdf(n)` in the calling routine. On exit the array is filled with the list of interpolated pdfs.  
`n` Number of interpolation points.  
`ichk` As above (without the option to set `ichk = -1`).

```
call EVTABLE ( w, id, x, nx, q, nq, *table, ichk )
```

As above but now fill an  $nx \times nq$  table of interpolated values. In the calling routine the arrays must be dimensioned `x(nx)`, `q(nq)` and `table(nx,nq)`. This routine is about a factor of two faster than `evplist`.

<code>call EVPCOPY ( w, idf, def, n, iset )</code>
--

With this routine you can copy the  $13 + n$  pdf tables from the toolbox workspace to the QCDNUM internal memory.<sup>52</sup> Such an export is useful because you can then use any routine that works with internal pdfs such as the built-in interpolation routines or the structure function packages ZMSTF and HQSTF.

For this export it is required that you supply the flavour composition of the toolbox quark pdfs so that QCDNUM can transform them to the singlet/non-singlet basis (2.23).

In the description below,  $n_f$  is the largest number of flavours encountered in the `evdglap` evolution. You do not have to actually enter this number since it is known to QCDNUM.

- w**           Workspace, with pdfs previously evolved with `evdglap`.
- idf**        Integer array, dimensioned to `idf(0:12+n)` in the calling routine. The gluon identifier must be stored in `idf(0)`, the  $2n_f$  quark identifiers in `idf(i)`,  $i = 1, \dots, 2n_f$  and the extra  $n$  identifiers in `idf(12+i)`. The identifiers should be given in the global format (7.1) and all pdfs must be in the same table set.
- def**        Double precision array, dimensioned `def(-6:6,12)` in the calling routine. In `def(i,j)` should be stored the contribution of flavour  $i$ , indexed as given in (5.1), to the quark density  $j = 1, \dots, 2n_f$ . The  $2n_f \times 2n_f$  sub-matrix of (anti)quark coefficients must be invertible, see also `evolfg` in Section 5.8.
- n**           The number of additional pdfs to be exported.
- iset**       Pdf set identifier [1–24] to which the pdfs should be copied. If `iset` does exist its contents are overwritten, provided that it can hold  $13 + n$  pdfs (fatal error if not).<sup>53</sup> Otherwise the set is created, provided that there is enough space in the QCDNUM internal memory (fatal error if not).

The evolution parameters associated with the pdfs are also copied to internal memory.

## 7.7 Transformations

The routines in this section allow you to make pdf transformations from the singlet/non-singlet basis (2.23) to the flavour basis, and *vice versa*.

We can write an arbitrary pdf in two ways as

$$|f\rangle = \sum_{i=1}^{n_f} (\alpha_i |q_i\rangle + \beta_i |\bar{q}_i\rangle) = \sum_{i=1}^{n_f} (d_i^+ |e_i^+\rangle + d_i^- |e_i^-\rangle), \quad (7.7)$$

where the first term on the right-hand side represents the pdf written on the flavour basis and the second term that on the singlet/non-singlet basis. To translate the coefficients  $\alpha$  and  $\beta$  into  $d^+$  and  $d^-$ , and *vice versa*, the routines `efromqq` and `qqfrome` are provided.

---

<sup>52</sup>You can also use `pdfext` for this, but `evpcopy` is more convenient and also faster.

<sup>53</sup>You can call `nptabs(iset)` beforehand to check if the pdf set exists and has enough pdf tables.

For convenience we show here again the indexing (5.2) of the flavour basis

$$\begin{array}{cccccccccccc} -6 & -5 & -4 & -3 & -2 & -1 & 0 & 1 & 2 & 3 & 4 & 5 & 6 \\ \hline \bar{t} & \bar{b} & \bar{c} & \bar{s} & \bar{u} & \bar{d} & g & d & u & s & c & b & t \end{array}, \quad (7.8)$$

and the indexing (5.3) of the singlet/non-singlet basis

$$\begin{array}{cccccccccccc} 0 & 1 & 2 & 3 & 4 & 5 & 6 & 7 & 8 & 9 & 10 & 11 & 12 \\ \hline g & q_s & e_2^+ & e_3^+ & e_4^+ & e_5^+ & e_6^+ & q_v & e_2^- & e_3^- & e_4^- & e_5^- & e_6^- \end{array}. \quad (7.9)$$

```
call EFROMQQ ( qvec, *evec, nf )
```

Transform the coefficients of a linear combination of quarks and anti-quarks from the flavour basis to the singlet/non-singlet basis.

- qvec** Input array, dimensioned `qvec(-6:6)`, filled with the coefficients  $\alpha$  and  $\beta$  of a linear combination of quarks and antiquarks, indexed according to (7.8).
- evec** Output array, dimensioned to `evec(12)`, filled with the singlet/non-singlet coefficients  $d^+$  and  $d^-$ , indexed according to (7.9).
- nf** Active number of flavours. This parameter is needed to construct the appropriate  $2n_f \times 2n_f$  transformation matrix that acts on `qvec(-nf:nf)`.

```
call QQFROME ( evec, *qvec, nf )
```

Transform the coefficients of a linear combination of basis vectors from the singlet/non-singlet basis to the flavour basis. The arguments are as for `efromqq`.

## 7.8 Pdf Access Scope

With the convolution tools presented in the next sections you can convolute any pdf from internal memory or a toolbox workspace. Some of these routines depend on one or more evolution parameters (*e.g.* thresholds) which are known if the pdfs are read from (toolbox) memory, but not if they are read from a temporary buffer, or entered via a user function. Routines with such a pdf input must be told beforehand which set of evolution parameters to use. By default, the current (active) set is used and access is restricted to pdfs evolved with this set. You can call `idscope` to select another parameter set.

```
call IDSCOPE ( w, iset )
```

Restrict pdf access to those evolved with the same parameters as `iset`.

- w** Toolbox workspace. If `iset` refers to a pdf set in internal memory then `w` must be a dummy variable or non-workspace array, preferably set to `w` or `w(1) = 0`.
- iset** Pdf set identifier.

Call `idscope(0.DO,0)` to return to the default of using the current parameter settings. Which routines restrict access via the scope, and which do not, will be mentioned below.



## 7.9 Convolution Tools

With the convolution tools you can calculate convolution integrals like

$$x[f \otimes K](x) \quad \text{and} \quad x[f_a \otimes f_b](x),$$

where  $f$  is a parton *number* density, and  $K$  is a convolution kernel; see Section 3.2 for how convolution integrals are computed and where the factor  $x$  in front comes from. Such convolutions are the building blocks to compute structure functions in deep inelastic scattering, or parton luminosities in hadron-hadron scattering.

```
val = FCROSSK ( w, idw, idum, idf, ix, iq )
```

Calculate the convolution  $x[f \otimes K](x)$  at a grid point in  $x$  and  $\mu^2$ .

- w** Toolbox workspace.
- idw** Weight table identifier in the global format (7.1). You can use a weight table from internal memory, provided its identifier is constructed by a call to `idspfun`.
- idum** Not used.
- idf** Pdf identifier in the global format (7.1). You can use a pdf from internal memory, provided its identifier is constructed by a call to `ipdfstab`.
- ix, iq** Indices of an  $x\text{-}\mu^2$  grid point (456-grid). Set **iq** negative to use the 345-grid.

Pdf access is not restricted by the scope.

```
val = FCROSSF ( w, idw, idum, ida, idb, ix, iq )
```

Calculate the convolution  $x[f_a \otimes f_b](x)$  at a grid point in  $x$  and  $\mu^2$ .

- w** Toolbox workspace.
- idw** Identifier of a weight table in **w**, previously filled by a call to `makewx`.
- idum** Not used.
- ida, idb** Pdf identifiers in the global format (7.1). You can use a pdf from internal memory, provided its identifier is constructed by a call to `ipdfstab`.
- ix, iq** Indices of an  $x\text{-}\mu^2$  grid point (456-grid). Set **iq** negative to use the 345-grid.

The evolution parameters of **ida** and **idb** must be the same but otherwise access is not restricted by the scope.

The convolution routines above can be used to build a structure function or a parton luminosity at a grid point (**ix, iq**) in  $x$  and  $\mu^2$ . The idea is to pack this calculation into a function `fun(ix, iq)` which is then passed to the routine `stfunxq` that takes care of the interpolation to any value of  $x$  and  $\mu^2$ .

call STFUNKQ ( fun, x, qmu2, stf, n, ichk )

Interpolate a function `fun(ix,iq)` to a list of  $x$  and  $\mu^2$  values. In fact, *any* function of the grid points `ix` and `iq` can be interpolated by this routine. Because interpolation depends on the thresholds the routine restricts pdf access to the current settings (default) or to those defined by `idscope`.

<code>fun</code>	Double precision function, declared external in the calling routine.
<code>x, qmu2</code>	List of interpolation points, dimensioned to at least <code>n</code> in the calling routine.
<code>stf</code>	Contains, on exit, the list of interpolated results.
<code>n</code>	Number of items in <code>x, qmu2</code> and <code>stf</code> . <sup>54</sup>
<code>ichk</code>	If set to 0 the routine returns a <code>null</code> value if $x$ or $\mu^2$ are outside the grid boundaries or cuts; if set non-zero it will issue a fatal error message.

The routine will construct interpolation meshes for all interpolation points and then call `fun` in a loop over all mesh points. It may happen that one hits a threshold with the lower number of flavours—causing a call to `fun(ix,-iq)`—or with the upper number of flavours—causing a call to `fun(ix,+iq)`. The function may also be called for `ix = nx+1` ( $x = 1$ ) in which case `fun` must return zero. Note that all build-in QCDNUM functions of `ix` and `iq` correctly handle negative `iq` and the limit  $x = 1$ .

This scheme of calculating structure functions or parton luminosities is fairly straightforward and therefore suitable for prototyping and debugging. However, there is a considerable amount of overhead so that it is recommended to ultimately move the computation to a fast calculation scheme that is described in the next section. By this you will gain at least an order of magnitude in speed.

## 7.10 Fast Convolution Engine

The convolution routines provided up to now are slow because there is quite a lot of overhead when the calculation is repeated at more than one interpolation point. In this section we describe a set of routines that does bulk calculations on selected points in the  $x$ - $\mu^2$  grid. In this way, loops are internally optimised, redundant calculations are eliminated, and user interface checks are reduced to a minimum. This usually leads to large speed gains of more than an order of magnitude.

The engine works as follows. First, you have to pass a list of interpolation points in  $x$  and  $\mu^2$  so that the engine can construct an interpolation mesh. Next you should copy pdfs onto the mesh in one or more scratch buffers. A set of fast routines then allows you to operate on these buffers. The final result is accumulated in an end-buffer which is passed to an interpolation routine that produces the list of interpolated structure functions or parton luminosities (or whatever else you want to calculate with the engine).

---

<sup>54</sup>In principle you can set `n = 1` and call `stfunxq` in a loop over interpolation points. However, it is better to avoid such loops and enter the *list* of points. This usually leads to very large gains in speed.

One feature of the engine is that the calculations can be chained so that all kind of convolution integrals can be computed, such as

$$x[f \otimes K](x), \quad x[f \otimes K_a \otimes K_b](x), \quad x[f_a \otimes f_b](x), \quad x[f_a \otimes f_b \otimes K](x), \quad \text{etc.}$$

In principle, the output buffer of any fast routine can serve as the input buffer of any other fast routine. There is, however, a little complication related to the amount of information stored in a buffer. For interpolation purposes, it is sufficient to store results only at the mesh points; such a buffer is called *sparse*. A convolution routine, on the other hand, does not only need the values at the mesh points  $x_i$ , but also the values at all points  $x_j > x_i$ . An input buffer with such a storage pattern is called *dense*; a dense buffer is of course more expensive to generate than a sparse buffer. Usually you do not have to worry about sparse and dense buffers, because QCDNUM has reasonable defaults for what kind of buffer is accepted as input, and what kind of buffer is generated on output. You can always override the output default and force a routine to generate a dense or a sparse buffer, as needed.

To guarantee internal consistency, the engine only accepts pdfs evolved with the current parameter settings (default) or with those defined by `idscope`.

`call FASTINI ( x, qmu2, n, ichk )`

Pass a list of interpolation points and link the engine to the current set of evolution parameters (default) or to those defined by `idscope`.

<code>x</code>	Array, dimensioned to at least <code>n</code> in the calling routine, filled with $x$ values.
<code>qmu2</code>	As above, but for $\mu^2$ (not $Q^2$ ).
<code>n</code>	Number of entries in <code>x</code> and <code>qmu2</code> ( $< 5000$ ).
<code>ichk</code>	If non-zero, <code>fastini</code> insists that all interpolation points are within the grid boundaries or cuts.

By default, 10 scratch buffers<sup>55</sup> (`ibuf = 1–10`) are generated at the first call (or cleared if they exist) provided, of course, that there is enough space for the buffers in the QCDNUM internal memory (error message if not). The number of interpolation points is limited to 5000 which means that longer lists have to be processed in batches of 5000. The example program `longlist.f` has a compact while-loop that does this.

`call FASTCLR ( ibuf )`

Clear a scratch buffer. Setting `ibuf = 0` will clear all buffers and re-link the engine to the current set of evolution parameters (default), or to those defined by `idscope`.

---

<sup>55</sup>This number can be changed by setting `mbf0` in `qcdnum.inc`.

```
call FASTINP ( w, idf, coef, ibuf, iadd )
```

Copy a pdf from the toolbox workspace `w` or from internal memory into a scratch buffer.

`w` Workspace with pdfs previously evolved by `evdglap`.  
`idf` Pdf identifier in the global format (7.1). You can also read a pdf from internal memory, provided its identifier is constructed with `ipdftab`.  
`coef` Array, dimensioned `coef(3:6)` in the calling routine, containing an  $n_f$ -dependent factor by which the pdf will be multiplied.  
`ibuf` Output scratch buffer identifier [1–10].  
`iadd` Store (0), add (1) or subtract (-1) the weighted pdf to `ibuf`.

By default, `fastinp` generates a dense buffer; a sparse buffer is generated when you prefix `ibuf` with a minus sign.

```
call FastInp(w, coef, 1502, 1, 0)      !1=dense buffer
call FastInp(w, coef, 1502, -1, 0)    !1=sparse buffer
```

Repeated calls to this routine<sup>56</sup> allow you to store  $n_f$ -dependent linear combinations of pdfs from the workspace or the internal memory.

Alternatively you can use the input routines `fastepm`, `fastsns` and `fastsum` below, which do work only for pdfs in internal memory. You may find them quite handy but note that everything you can do with these routines, you can also do with `fastinp`.

```
call FASTEPM ( idum, idf, ibuf )
```

Copy the gluon density or one of the basis pdfs  $|e^\pm\rangle$  to a scratch buffer.

`idum` Not used  
`idf` Global pdf identifier constructed with `ipdftab`.  
`ibuf` Output scratch buffer identifier [1–10].

By default, `fastepm` generates a dense buffer; a sparse buffer is generated when you prefix `ibuf` with a minus sign.

```
call FASTSNS ( iset, def, isel, ibuf )
```

Decompose a given linear combination of quarks and anti-quarks into singlet and non-singlet components and copy a specific component to a scratch buffer. This the same selection mechanism as described for the routine `sumfxq` in Section 5.10.

`iset` Identifier of a pdf set in internal memory [1–24].

---

<sup>56</sup>Note that once you have selected a sparse output in one of these calls, the output buffer will remain flagged as sparse until you start a new accumulation by setting `iadd = 0`.

**def** Input array, dimensioned to `def(-6:6)` and filled with the coefficients of a linear combination of quarks and anti-quarks, indexed according to (7.8). The value of `def(0)` corresponds to the gluon and is ignored by this routine.

**isel** Selection flag [0–7], see below.

**ibuf** Output scratch buffer identifier [1–10].

The selections are the same as in `sumfxq` but, for historical reasons, the numbering of `isel` is different. Here is the conversion table.

pdf component	fastsns	sumfxq	pdf component	fastsns	sumfxq
weighted gluon	0	8	$ns^-$	4	6
singlet	1	2	valence + $ns^-$	5	5
$ns^+$	2	4	all non-singlet	6	3
valence	3	7	all quarks	7	1

By default, `fastsns` generates a dense buffer; a sparse buffer is generated when you prefix `ibuf` with a minus sign.

```
call FASTSUM ( iset, coef, ibuf )
```

Copy a linear combination of basis pdfs  $|e^\pm\rangle$  to a scratch buffer.

**iset** Identifier of a pdf set in internal memory [1–24].

**coef** Array of coefficients dimensioned `coef(0:12,3:6)` in the calling routine.

**ibuf** Output scratch buffer identifier [1–10].

The array `coef(i,nf)` is indexed according to (7.9). Here is code that fills `coef` by transforming a set of quark coefficients from flavour space to singlet/non-singlet space:

```
dimension qvec(-6:6), coef(0:12,3:6)
do nf = 3,6
  coef(0,nf) = 0.D0 !no gluon, thank you
  call efromqq(qvec, coef(1,nf), nf) !quark coefficients
enddo
```

By masking-out coefficients, you can copy the singlet component, or various combinations of non-singlets; this is exactly what `fastsns` does. To copy the gluon distribution, you must set all coefficients to zero, except `coef(0,nf)`.

By default, `fastsum` generates a dense buffer; a sparse buffer is generated when you prefix `ibuf` with a minus sign.

```
call FASTFXK ( w, idw, ibuf1, ibuf2 )
```

Calculate the convolution  $x[f \otimes K](x)$  at all selected grid points.

<code>w</code>	Workspace, previously filled with weights.
<code>idw</code>	Array of weight table identifiers declared <code>idw(4)</code> in the calling routine. Identifiers must be given in the global format (7.1) and cannot refer to those in internal memory. See below for what should be stored in <code>idw(i)</code> .
<code>ibuf1</code>	Input buffer, previously filled by <code>fastinp</code> , <code>fastepm</code> , <code>fastsns</code> or <code>fastsum</code> .
<code>ibuf2</code>	Output buffer with <code>ibuf2</code> $\neq$ <code>ibuf1</code> .

You can either convolute with a given weight table or with a perturbative expansion of weight tables, depending on what you put in the array `idw`.

- To convolute with a given weight table, set `idw(1)` to the identifier of that weight table and set `idw(2)`, (3) and (4) to zero.
- To convolute with a perturbative expansion in  $\alpha_s$ ,
  - Store the (LO,NLO,NNLO) weight table identifiers in `idw(1)`, `idw(2)` and `idw(3)`. Set the identifier to zero if no such table exists (*e.g.* for  $F_L$  at LO);
  - Declare in `idw(4)` the leading power of  $\alpha_s$ , that is, multiply (LO,NLO,NNLO) by  $(1, \alpha_s, \alpha_s^2)$  if `idw(4) = 0` and by  $(\alpha_s, \alpha_s^2, \alpha_s^3)$  if `idw(4) = 1`.

Note that the expansion is summed up to the current perturbative order. Thus you do not have to specify the identifiers in `idw(2)` and (3) when you run in LO.

The routine only accepts a dense buffer as input (otherwise fatal error) and will, by default, generate a sparse buffer as output. If you prefix `ibuf2` with a minus sign, the output buffer will be dense. The output table can then serve as an input to another convolution so that you can calculate multiple convolutions in a chain. For example,<sup>57</sup>

```
call fastSum( 1, coef, 1 )      ! 1 = f
call fastFxK( w, idK1, 1, -2 ) ! 2 = f * K1      (dense)
call fastFxK( w, idK2, 2, 3 ) ! 3 = f * K1 * K2  (sparse)
```

```
call FASTFXF ( w, idx, ibuf1, ibuf2, ibuf3 )
```

Calculate the convolution  $x[f_a \otimes f_b](x)$  at all selected grid points.

<code>w</code>	Workspace, previously filled with weights.
<code>idx</code>	Identifier of a weight table, previously filled by a call to <code>makewtx</code> .
<code>ibuf1, 2</code>	Input buffers, filled with pdfs. It is allowed to have <code>ibuf1 = ibuf2</code> .
<code>ibuf3</code>	Output buffer with <code>ibuf3</code> $\neq$ <code>ibuf1</code> or <code>ibuf2</code> .

The routine accepts only dense buffers as input, and generates a sparse buffer as output, unless the `ibuf2` is prefixed by a minus sign, thus,

<sup>57</sup>It is more efficient, however, to first calculate with `wcrossw` a weight table for  $K_3 = K_1 \otimes K_2$ , and use that table to convolute  $f$  with  $K_3$ .

```

call fastSum( 1, coefa, 1 )           ! 1 = fa
call fastSum( 1, coefb, 2 )           ! 2 = fb
call fastFxF( w, idwX, 1, 2, -3 )     ! 3 = fa * fb      (dense)
call fastFxFK( w, idwK, 3, 4 )        ! 4 = fa * fb * K  (sparse)

```

```

call FASTKIN ( ibuf, fun )

```

Multiply the contents of a buffer by a kinematic factor.

**ibuf** Identifier of the input buffer.  
**fun** Double precision function, declared **external** in the calling routine, that should return the kinematic factor.

The routine **fastkin** loops over the selected grid points and passes these to **fun** via the argument list, together with the current number of flavors and a threshold indicator:

```

double precision function fun ( ix, iq, nf, ithresh )

```

**ix,iq** Grid point indices.  
**nf** Number of flavors at **iq**. This number is bi-valued at the thresholds so that at the charm threshold, for instance, **nf** can be either 3 or 4.<sup>58</sup>  
**ithresh** Set to 0 if **iq** is not at a threshold and to +1 (-1) if **iq** is at a threshold with the upper (lower) number of flavours. This variable can be used to take NNLO discontinuities into account, as is shown in the example function below which returns  $\alpha_s/2\pi$  as the kinematic factor.

```

double precision function fun(ix,iq,nf,ithresh)
..
if(ithresh.ge.0) then
  fun = alfabn(0, iq,1,ierr) !alfas/2pi with discontinuity
else
  fun = alfabn(0,-iq,1,ierr) !without discontinuity
endif
..

```

```

call FASTCPY ( ibuf1, ibuf2, iadd )

```

Copy or accumulate a result in an output buffer.

**ibuf1** Identifier of the input buffer.  
**ibuf2** Identifier of the output buffer with **ibuf2**  $\neq$  **ibuf1**.  
**iadd** Store (0), add (1) or subtract (-1) the result to **ibuf2**.

The type of output buffer (sparse or dense) is the same as that of the input buffer, except that once you have used a sparse input buffer, the output buffer is flagged as sparse and will remain so until you set **iadd** = 0 to start a new accumulation in **ibuf2**.

<sup>58</sup>You may wonder when QCDNUM returns the value 3, and when the value 4. This depends on the interpolation point  $\mu^2$  to which **iq** is associated: if  $\mu^2$  is below (above)  $\mu_c^2$ , then **nf** = 3 (4).

```
call FASTFXQ ( ibuf, *f, n )
```

Interpolate the contents of `ibuf` to the list of  $x$  and  $\mu^2$  values that was previously passed to QCDNUM by the call to `fastini`.

`ibuf` Identifier of an input buffer.  
`f` Array dimensioned to at least `n` in the calling routine that will contain, on exit, the interpolated values.  
`n` Number of interpolations requested.

The routine works through the list of interpolation points given in the call to `fastini` and exits when it reaches the end of that list or when the number of interpolations is equal to `n`, whatever happens first. Best is to have a sparse input buffer because a dense buffer, although allowed, contains a lot of mesh points that are not used by `fastfxq`.

The fast convolution engine is designed for structure function, cross-section or parton luminosity calculations but can also be used for simple tasks like efficient pdf interpolation, as is illustrated by the following code.

```
dimension xx(150), qq(150), pdf(150)

idg = ipdftab(iset,0)      !gluon in internal memory
call fastini(xx,qq,150,ichk) !pass list of interpolation points
call fastepm(idum,idg,-1)  !copy gluon to buffer #1 (sparse!)
call fastfxq(1,pdf,150)   !interpolate gluon
```

## 7.11 Error Messages in Add-On Packages

QCDNUM error messages refer to the QCDNUM routine and not to the calling routine. This may become confusing for the user of an add-on package who expects error messages to be issued by the package routines and not by what is inside.

One solution would be that a package catches errors before QCDNUM does, but this would duplicate a good checking mechanism which is already in place. An easier solution is to pass a string to QCDNUM which contains the name of the package routine so that it will be printed together with the error message. For this, the routines `setumsg` and `clrumsg` are provided. For instance one of the first calls in the `zmfillw` routine of the ZMSTF package is

```
call setUmsg('ZMFILLW')
```

so that, upon error, the user gets additional information:

```
-----
Error in MAKETAB ( W, NW, ITYPES, NP, NEW, ISET, NWDS ) ---> STOP
-----
No x-grid available
```



```
Please call GXMAKE
```

```
Error was detected in a call to ZMFILLW
```

The last call in `zmfillw` is

```
call clrUmsg
```

that wipes the additional message. This is important because downstream QCDNUM errors would otherwise appear to have always come from `zmfillw`.

## 8 Acknowledgements

I am of course indebted to the original authors of QCDNUM, in particular to M. Virchaux who introduced me to the program in 1991.<sup>59</sup>

I greatly benefited from the many clarifying discussions with A. Vogt and thank him for the code of the NNLO splitting and coefficient functions.

I also thank the xFitter development team who implemented QCDNUM as one of their evolution engines and thereby prompted me to keep the program alive.

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<sup>59</sup>It was sad to hear that Marc Virchaux passed away in November 2004.

# A Space-like and Time-like Singlet Evolution

In this Appendix we specify which splitting functions from ref. [14] enter in the space-like and time-like singlet evolution. For this purpose (2.9) is written as

$$\frac{\partial \mathbf{V}}{\partial \ln \mu^2} = \mathbf{M} \otimes \mathbf{V} \quad \text{with} \quad \mathbf{V} = \begin{pmatrix} F \\ G \end{pmatrix} \quad \text{and} \quad \mathbf{M} = \begin{pmatrix} P_{\text{qq}} & P_{\text{qg}} \\ P_{\text{gq}} & P_{\text{gg}} \end{pmatrix}.$$

For space-like evolution  $F$  and  $G$  are the singlet and gluon pdfs while for time-like evolution they stand for the corresponding fragmentation functions. Here we are concerned with the expansion of the splitting functions up to NLO:

$$\mathbf{M} = a_s \mathbf{M}^{(0)} + a_s^2 \mathbf{M}^{(1)} + \mathcal{O}(a_s^3) \quad \text{with} \quad a_s = \alpha_s/2\pi.$$

The following four functions are defined in [14]

$$\begin{aligned} p_{\text{FF}} &= (1+x^2)/(1-x) & p_{\text{GF}} &= x^2 + (1-x)^2 \\ p_{\text{FG}} &= [1+(1-x)^2]/x & p_{\text{GG}} &= 1/(1-x) + 1/x - 2 + x - x^2. \end{aligned}$$

The four LO splitting functions are then written as

$$\begin{aligned} P_{\text{FF}}^{(0)} &= C_F [p_{\text{FF}}]_+ & P_{\text{GF}}^{(0)} &= 2T_R n_f p_{\text{GF}} \\ P_{\text{FG}}^{(0)} &= C_F p_{\text{FG}} & P_{\text{GG}}^{(0)} &= 2C_G x^{-1} [xp_{\text{GG}}]_+ - \frac{2}{3} T_R n_f \delta(1-x) \end{aligned}$$

with the colour factors and the regularisation prescription given by

$$C_F = \frac{4}{3}, \quad C_G = 3, \quad T_R = \frac{1}{2} \quad \text{and} \quad [f(x)]_+ \equiv f(x) - \delta(1-x) \int_0^1 f(y) dy.$$

The NLO splitting functions for space-like (S) and time-like (T) processes are

$$\begin{aligned} P_{\text{FF}}^{(1,U)} &= \hat{P}_{\text{FF}}^{(1,U)} - \delta(1-x) \int_0^1 dx x \left[ \hat{P}_{\text{FF}}^{(1,T)} + \hat{P}_{\text{FG}}^{(1,T)} \right] \\ P_{\text{GF}}^{(1,U)} &= \hat{P}_{\text{GF}}^{(1,U)} \\ P_{\text{FG}}^{(1,U)} &= \hat{P}_{\text{FG}}^{(1,U)} \\ P_{\text{GG}}^{(1,U)} &= \hat{P}_{\text{GG}}^{(1,U)} - \delta(1-x) \int_0^1 dx x \left[ \hat{P}_{\text{GG}}^{(1,T)} + \hat{P}_{\text{GF}}^{(1,T)} \right], \end{aligned}$$

where  $U = \{S, T\}$ . The functions  $\hat{P}_{\text{AB}}^{(1,U)}$  are given in Eqs. (11) and (12) of [14].

The space-like splitting function matrices in QCDNUM are

$$\mathbf{M}^{(0,S)} = \begin{pmatrix} P_{\text{FF}}^{(0)} & P_{\text{GF}}^{(0)} \\ P_{\text{FG}}^{(0)} & P_{\text{GG}}^{(0)} \end{pmatrix} \quad \mathbf{M}^{(1,S)} = \begin{pmatrix} P_{\text{FF}}^{(1,S)} & P_{\text{GF}}^{(1,S)} \\ P_{\text{FG}}^{(1,S)} & P_{\text{GG}}^{(1,S)} \end{pmatrix}.$$

The LO time-like matrix is the transpose of the space-like matrix [16]. The NLO matrix is also transposed [32]. Accounting for factors  $2n_f$ , we then have

$$\mathbf{M}^{(0,T)} = \begin{pmatrix} P_{\text{FF}}^{(0)} & 2n_f P_{\text{FG}}^{(0)} \\ \frac{1}{2n_f} P_{\text{GF}}^{(0)} & P_{\text{GG}}^{(0)} \end{pmatrix} \quad \mathbf{M}^{(1,T)} = \begin{pmatrix} P_{\text{FF}}^{(1,T)} & 2n_f P_{\text{FG}}^{(1,T)} \\ \frac{1}{2n_f} P_{\text{GF}}^{(1,T)} & P_{\text{GG}}^{(1,T)} \end{pmatrix}.$$

## B Singularities

In this appendix we denote by  $f(x)$  a parton *momentum* density and not a number density. In terms of  $f$  the convolution integrals in the evolution equations read

$$I(x) = \int_x^1 dz P(z) f\left(\frac{x}{z}\right). \quad (\text{B.1})$$

The splitting functions of the LO splitting matrix  $P_{ij}^{(0)}$  in (2.14) can be written as

$$\begin{aligned} P_{\text{qq}}^{(0)}(x) &= \frac{4}{3} \left[ \frac{1+x^2}{(1-x)_+} + \frac{3}{2} \delta(1-x) \right] \\ P_{\text{qg}}^{(0)}(x) &= 2n_f \frac{1}{2} [x^2 + (1-x)^2] \\ P_{\text{gq}}^{(0)}(x) &= \frac{4}{3} \left[ \frac{1+(1-x)^2}{x} \right] \\ P_{\text{gg}}^{(0)}(x) &= 6 \left[ \frac{x}{(1-x)_+} + \frac{1-x}{x} + x(1-x) + \left( \frac{11}{12} - \frac{n_f}{18} \right) \delta(1-x) \right]. \end{aligned} \quad (\text{B.2})$$

The ‘+’ prescription in (B.2) is defined by

$$[f(x)]_+ = f(x) - \delta(1-x) \int_0^1 f(z) dz \quad (\text{B.3})$$

so that

$$\int_x^1 f(z)[g(z)]_+ dz = \int_x^1 [f(z) - f(1)]g(z) dz - f(1) \int_0^x g(z) dz. \quad (\text{B.4})$$

For reference we give the expressions for  $I_{\text{qq}}$  and  $I_{\text{gg}}$  obtained from (B.2) and (B.3)

$$\begin{aligned} I_{\text{qq}}^{(0)}(x) &= \frac{4}{3} \int_x^1 dz \frac{1}{1-z} \left[ (1+z^2)f\left(\frac{x}{z}\right) - 2f(x) \right] + \frac{4}{3} f(x) \left[ \frac{3}{2} + 2 \ln(1-x) \right] \\ I_{\text{gg}}^{(0)}(x) &= 6 \int_x^1 dz \frac{1}{1-z} \left[ zf\left(\frac{x}{z}\right) - f(x) \right] + 6 \int_x^1 dz \left[ \frac{1-z}{z} + z(1-z) \right] f\left(\frac{x}{z}\right) + \\ &6 f(x) \left[ \ln(1-x) + \frac{11}{12} - \frac{n_f}{18} \right]. \end{aligned} \quad (\text{B.5})$$

To write down a generic expression we decompose a splitting (or coefficient) function into a regular part ( $A$ ), singular part ( $B$ ), product of the two ( $RS$ ) and a delta function

$$P(x) = A(x) + [B(x)]_+ + R(x)[S(x)]_+ + K(x)\delta(1-x) \quad (\text{B.6})$$

where, of course, not all terms have to be present. The following functions are defined in the logarithmic scaling variable  $y = -\ln(x)$ :

$$h(y) = f(e^{-y}), \quad Q(y) = e^{-y}P(e^{-y}), \quad \bar{A}(y) = e^{-y}A(e^{-y}) \quad (\text{B.7})$$

with similar definitions for  $\bar{B}$  and  $\bar{S}$ . Furthermore,  $\hat{R}(y) = R(e^{-y})$  and  $\hat{K}(y) = K(e^{-y})$  without a factor  $e^{-y}$  in front. With these definitions (B.1) can be written as

$$\begin{aligned}
I(y) &= \int_0^y du Q(u) h(y-u) = I_1(y) + I_2(y) + I_3(y) + I_4(y) \quad \text{with} \\
I_1(y) &= \int_0^y du \bar{A}(u) h(y-u); \\
I_2(y) &= \int_0^y du \bar{B}(u) [h(y-u) - h(y)] - h(y) \int_0^x dz B(z); \\
I_3(y) &= \int_0^y du \bar{S}(u) [\hat{R}(u)h(y-u) - \hat{R}(0)h(y)] - \hat{R}(0)h(y) \int_0^x dz S(z); \\
I_4(y) &= \hat{K}(y)h(y),
\end{aligned} \tag{B.8}$$

where the last integrals of  $I_2$  and  $I_3$  are still expressed in the variable  $x = \exp(-y)$  to avoid integration extending to infinity in our expressions. Note that we are free to swap the arguments  $u$  and  $y-u$  in (B.8).

The four integrals in (B.8) are tabulated by calls to the toolbox weight routines `makewta`, `makewtb`, `makewrs` and `makewtd`, respectively. In these calls the functions (B.6) are passed as arguments; the transformations (B.7) are done internally in `QCDNUM`.

## C Forward and Reverse Matching

In this appendix we describe how QCDNUM matches the basis pdfs  $|e^\pm\rangle$  both in the forward and reverse direction. First of all, we find directly from (2.35) the NNLO matching equations for the unpolarised active quark basis functions  $|e_{2\dots n}^\pm\rangle$

$$e_i^\pm(x, \mu_h^2, n+1) = \left[ (A_0 + a_s^2 A_{\text{qq}}) \otimes e_i^\pm \right] (x, \mu_h^2, n) \quad i = 2, \dots, n, \quad (\text{C.1})$$

where  $n$  is the number of flavours below threshold and where we have introduced the delta-function kernel  $A_0(z) = \delta(1-z)$  with  $[A_0 \otimes f](x) = f(x)$ . It is easy to compute the forward matching while in the reverse case we have to solve (C.1) for the  $e_i^\pm(n)$ , given the  $e_i^\pm(n+1)$ ; in Appendix D we show how QCDNUM does this numerically.

The matching of the gluon  $|e_0\rangle$ , singlet  $|e_1^\pm\rangle$ , and the heavy quark basis function  $|e_{n+1}^\pm\rangle$  proceeds via more complicated coupled equations so that it is better to first transform to a basis that maximally decouples them. To simplify notation we will denote the basis pdfs  $|e_0\rangle$  and  $|e_i^\pm\rangle$  by  $G$  and  $E_i$ , respectively, and introduce the pdfs

$$S = \sum_{i=1}^n q_i^+, \quad V = \sum_{i=1}^n q_i^- \quad \text{and} \quad H = h^\pm.$$

In the following the un-primed (primed) pdfs are those before (after) forward matching.

Transformation of the  $E_i$  to the set  $(G, S, V, H)$  and *vice versa* is easily computed. From (2.23), (2.24) and (2.31) we get for the  $|e^+\rangle$  basis below threshold, setting  $H = h^+$ ,

$$E_0 = G, \quad E_1 = S, \quad E_{n+1} = H. \quad (\text{C.2})$$

After matching we have above threshold (note that  $S'$  is summed over  $n$  and not  $n+1$ )

$$E'_0 = G', \quad E'_1 = S' + H', \quad E'_{n+1} = S' - nH' = E'_1 - (n+1)H', \quad (\text{C.3})$$

and, inverting (C.3),

$$H' = (E'_1 - E'_{n+1})/(n+1), \quad S' = E'_1 - H', \quad G' = E'_0. \quad (\text{C.4})$$

The above also applies to  $|e^-\rangle$  provided that we replace  $S$  by  $V$  and set  $H = h^-$ .

Finally we introduce, above threshold, the reduced gluon and heavy quark pdfs, without the matching contribution from  $S$

$$\tilde{G}' = G' - a_s^2 A_{\text{gq}} \otimes S \quad \text{and} \quad \tilde{H}' = H' - a_s^2 A_{\text{hq}} \otimes S. \quad (\text{C.5})$$

Now we are in a position to do the matching in terms of  $G, S, V$  and  $H$ .

### a. Unpolarised with intrinsic heavy flavours at NNLO

We start with the matching of the gluon, singlet and heavy flavour  $H = h^+$ . Here the matching equations are given by

$$S' = (A_0 + a_s^2 A_{\text{qq}}) \otimes S \quad (\text{C.6})$$

and

$$\begin{pmatrix} \tilde{G}' \\ \tilde{H}' \end{pmatrix} = \begin{pmatrix} A_0 + a_s^2 A_{gg} & a_s A_{gh} \\ a_s^2 A_{hg} & A_0 + a_s A_{hh} \end{pmatrix} \otimes \begin{pmatrix} G \\ H \end{pmatrix}. \quad (\text{C.7})$$

Forward matching now proceeds as follows: First  $G$  and  $H$  are matched with (C.7). Then  $\tilde{G}'$  and  $\tilde{H}'$  are transformed to  $G'$  and  $H'$  using (C.5). Finally  $S$  is matched with (C.6).

Backward matching proceeds in reverse: First  $S$  is obtained from  $S'$  by solving (C.6) and  $\tilde{G}'$  and  $\tilde{H}'$  are computed from (C.5). Solving (C.7) then yields  $G$  and  $H$ .<sup>60</sup>

The heavy quark component  $h^-$  does not receive a matching contribution from the gluon and the quarks so that we find for  $V$  and  $H = h^-$  the equations

$$V' = (A_0 + a_s^2 A_{qq}) \otimes V \quad \text{and} \quad H' = (A_0 + a_s A_{hh}) \otimes H \quad (\text{C.8})$$

from which the forward and reverse matching of  $V$  and  $h^-$  are easily computed.

## b. Unpolarised with intrinsic heavy flavours at NLO

In this case all terms proportional to  $a_s^2$  vanish so that we get the  $|e^+\rangle$  matching equations

$$S' = S, \quad G' = G + a_s A_{gh} \otimes H \quad \text{and} \quad H' = (A_0 + a_s A_{hh}) \otimes H. \quad (\text{C.9})$$

It is easy to calculate the forward matching with (C.9) while for the reverse matching we solve the last equation in (C.9) for  $H$  and then compute  $G = G' - a_s A_{gh} \otimes H$ .

The  $|e^-\rangle$  matching equations read the same as for  $|e^+\rangle$ ,

$$V' = V \quad \text{and} \quad H' = (A_0 + a_s A_{hh}) \otimes H. \quad (\text{C.10})$$

## c. Unpolarised with dynamic heavy flavours at NNLO

Here  $H = 0$  and the  $|e^+\rangle$  matching equations for the gluon, singlet, and  $h^+$  reduce to

$$S' = (A_0 + a_s^2 A_{qq}) \otimes S, \quad \tilde{G}' = (A_0 + a_s^2 A_{gg}) \otimes G \quad \text{and} \quad \tilde{H}' = a_s^2 A_{hg} \otimes G. \quad (\text{C.11})$$

For  $h^-$  there is no matching so that we have

$$V' = (A_0 + a_s^2 A_{qq}) \otimes V \quad \text{and} \quad H' = H = 0.$$

Again it is straight-forward to compute the forward matching while reverse matching does not occur: when QCDNUM crosses a threshold from above the corresponding heavy flavour is by definition intrinsic with a matching as given in subsection (a) or (b) above.

Notice that the matching discontinuities are entirely  $O(a_s^2)$  and vanish at lower orders.

## d. Time-like at NLO and beyond

In this case there is only one matching equation for  $h^+$ , forward and reverse,

$$H' = H + a_s A_{hg} \otimes G \quad \text{and} \quad H = H' - a_s A_{hg} \otimes G' \quad \text{with} \quad G' = G.$$

---

<sup>60</sup>Directly solving (C.7) turns out to be numerically unstable. See Appendix D for a work-around.

## D Triangular Systems in the DGLAP Evolution

For the non-singlet evolution we have to solve the equation (see Section 3.4)

$$\mathbf{V}\mathbf{a} = \mathbf{b}. \quad (\text{D.1})$$

The matrix  $\mathbf{V}$  is a lower triangular Toeplitz matrix, that is, a matrix with the elements  $V_{ij}$  depending only on the difference  $i - j$  as is shown in the  $4 \times 4$  example (3.15). This matrix is uniquely determined by storing the first column in a one-dimensional vector  $\mathbf{v}$  so that  $V_{ij} = v_{i-j+1}$  for  $i \geq j$ , and zero otherwise. Eq. (D.1) is, like any other lower triangular system, iteratively solved by forward substitution

$$\begin{aligned} a_1 &= b_1/v_1 \\ a_i &= \frac{1}{v_1} \left[ b_i - \sum_{j=1}^{i-1} v_{(i-j+1)} a_j \right] \text{ for } i \geq 2. \end{aligned} \quad (\text{D.2})$$

There is no recursion relation between  $a_{i-1}$  and  $a_i$  so that in each iteration the sums must be accumulated, giving an operation count of  $n(n+1)/2$  for a system of  $n$  equations. This is as expensive (or cheap) as multiplying the triangular matrix by a vector.

The substitution algorithm can be extended to solve the coupled singlet-gluon equation

$$\begin{pmatrix} \mathbf{V}_{\text{qq}} & \mathbf{V}_{\text{qg}} \\ \mathbf{V}_{\text{gq}} & \mathbf{V}_{\text{gg}} \end{pmatrix} \begin{pmatrix} \mathbf{f} \\ \mathbf{g} \end{pmatrix} \equiv \begin{pmatrix} \mathbf{a} & \mathbf{b} \\ \mathbf{c} & \mathbf{d} \end{pmatrix} \begin{pmatrix} \mathbf{f} \\ \mathbf{g} \end{pmatrix} = \begin{pmatrix} \mathbf{r} \\ \mathbf{s} \end{pmatrix}, \quad (\text{D.3})$$

where  $\mathbf{a}$  is a short-hand notation for  $\mathbf{V}_{\text{qq}}$ , *etc.* These matrices are all lower triangular  $n \times n$  Toeplitz matrices. Writing out this equation in components it is easy to see that for the first elements  $f_1$  and  $g_1$  we have to solve the  $2 \times 2$  matrix equation

$$\begin{pmatrix} a_1 & b_1 \\ c_1 & d_1 \end{pmatrix} \begin{pmatrix} f_1 \\ g_1 \end{pmatrix} = \begin{pmatrix} r_1 \\ s_1 \end{pmatrix} \rightarrow \begin{pmatrix} f_1 \\ g_1 \end{pmatrix} = \frac{1}{D} \begin{pmatrix} d_1 & -b_1 \\ -c_1 & a_1 \end{pmatrix} \begin{pmatrix} r_1 \\ s_1 \end{pmatrix} \quad (\text{D.4})$$

with the determinant  $D = a_1 d_1 - b_1 c_1$ . For  $i \geq 2$  we have to accumulate the sums

$$\begin{aligned} R_i &= r_i - \sum_{j=1}^{i-1} [a_{(i+1-j)} f_j + b_{(i+1-j)} g_j] \\ S_i &= s_i - \sum_{j=1}^{i-1} [c_{(i+1-j)} f_j + d_{(i+1-j)} g_j] \end{aligned} \quad (\text{D.5})$$

and solve, for each  $i$ , the equations

$$\begin{pmatrix} a_1 & b_1 \\ c_1 & d_1 \end{pmatrix} \begin{pmatrix} f_i \\ g_i \end{pmatrix} = \begin{pmatrix} R_i \\ S_i \end{pmatrix} \quad (\text{D.6})$$

The operation count of this algorithm is four times that of (D.2), plus some little overhead to solve the  $2 \times 2$  matrix equations for each  $i$ . It is straight-forward to generalise the algorithm to  $n \times n$  coupled equations (used by `evdglap` in Section 7.5).

## D.1 Numerical stability

The equations (D.1) and (D.3) are routinely solved in the DGLAP evolution without any numerical problem. However, this does not mean that the substitution algorithm given above is *robust*. For instance, it is found that solving the matching equations (C.7) and (C.8) for  $H$  (see Appendix C) suffers from a spectacular exponential loss of precision in the forward substitution.

There is no easy way to predict when the substitution algorithm will break-down but in the case of reverse matching it is clearly related to the presence of the  $A_0$  delta-function kernels; removing these does restore the numerical stability.

Because such numerical problems cannot be cured in the substitution algorithm itself,<sup>61</sup> we resort to an iterative procedure. For this, write (C.7) in vector notation as

$$\tilde{\mathbf{F}}' = \mathbf{V} \otimes \mathbf{F} = \mathbf{F} + \mathbf{W} \otimes \mathbf{F} = \mathbf{F} + \mathbf{D},$$

where  $\mathbf{V}$  is the  $2 \times 2$  matrix of matching kernels in (C.7), and  $\mathbf{W}$  is the same matrix without the  $A_0$  kernels on the diagonal. In this notation the iteration algorithm reads

```
F = F'; do n times { D = W * F; F = F' - D; }
```

Like most iterative un-foldings this procedure does not really converge so that we compute, after each step, the deviation  $\Delta = \tilde{\mathbf{F}}' - \mathbf{V} \otimes \mathbf{F}$  and stop when the norm  $\|\Delta\|$  is at its minimum, usually after a few iterations.

---

<sup>61</sup>For instance promoting from double to quadruple precision has no effect. We have found that (C.7) can be solved by Gauss-Jordan elimination but this option is, at present, not followed-up in QCDNUM.



## E Zero Mass Structure Functions

In this appendix we describe the formalism to compute zero-mass structure functions in un-polarised deep inelastic scattering. We refer to the write-up of the ZMSTF package for a description of the FORTRAN/C++ routines.

### E.1 General Formalism

The zero-mass structure functions  $F_2(x, Q^2)$ ,  $F_L(x, Q^2)$  and  $xF_3(x, Q^2)$  in un-polarised deep inelastic scattering are calculated from (3.21) with  $\chi = x$ . The Wilson coefficients are functions of  $x$  (and sometimes  $n_f$ ) only. We set, for the moment, the physical scale  $Q^2$  equal to the factorisation and renormalisation scale  $\mu^2$  and write the singlet/gluon contribution to  $F_2$  and  $F_L$  as (there is no contribution to  $xF_3$  since this structure function is a pure non-singlet)

$$\frac{1}{x}\mathcal{F}_i^{(s)}(x, Q^2) = [C_{i,s} \otimes q_s](x, \mu^2) + [C_{i,g} \otimes g](x, \mu^2) \quad i = 2, L. \quad (\text{E.1})$$

Likewise, non-singlet contributions to the structure functions are given by

$$\frac{1}{x}\mathcal{F}_i^{(\text{ns})}(x, Q^2) = [C_{i,\text{ns}} \otimes q_{\text{ns}}](x, \mu^2) \quad i = 2, L, 3 \quad (\text{E.2})$$

where the label ‘ns’ stands for the non-singlet indices ‘+’, ‘-’ and ‘v’ as defined by (2.11). To be precise on notation:  $\mathcal{F}_2 = F_2$ ,  $\mathcal{F}_L = F_L$  and  $\mathcal{F}_3 = xF_3$  in (E.1) and (E.2). A structure function is calculated by adding the singlet/gluon and non-singlet parts, weighted by the appropriate combination of electroweak couplings; we refer to [31] for how to compute neutral and charged current cross sections and structure functions in deep inelastic charged lepton and neutrino scattering.

Like the splitting functions, the coefficient functions are expanded in powers of  $\alpha_s$ ,

$$C_{i,j}^{\text{N}^\ell\text{LO}} = \sum_{k=0}^{\ell} a_s^k C_{i,j}^{(k)} \quad i = 2, L, 3 \quad j = \text{g, s, +, -, v} \quad (\text{E.3})$$

where  $\ell = (0, 1, 2)$  denotes (LO, NLO, NNLO) and  $a_s = \alpha_s/2\pi$ . The LO coefficient functions are either zero or trivial delta functions:

$$\begin{aligned} C_{2,\text{g}}^{(0)} &= 0 & C_{2,\text{s}}^{(0)} &= \delta(1-x) & C_{2,\text{ns}}^{(0)} &= \delta(1-x) \\ C_{L,\text{g}}^{(0)} &= 0 & C_{L,\text{s}}^{(0)} &= 0 & C_{L,\text{ns}}^{(0)} &= 0 \\ C_{3,\text{g}}^{(0)} &= 0 & C_{3,\text{s}}^{(0)} &= 0 & C_{3,\text{ns}}^{(0)} &= \delta(1-x). \end{aligned} \quad (\text{E.4})$$

The NLO coefficient functions can be found in [10]. For those at NNLO we refer to [33, 34, 35, 36] and the parameterisations given in [37] and [38].

The LO coefficient functions for  $F_L$  are zero so that the longitudinal structure function vanishes at LO. An alternative, which we call  $F'_L$ , is calculated from the expansion

$$C_{L,j}^{\text{N}^\ell\text{LO}} = \sum_{k=1}^{\ell+1} a_s^k C_{L,j}^{(k)}. \quad (\text{E.5})$$

In this way,  $C_{L,j}^{(1)}$  is used already at LO (giving a non-zero  $F_L$ ) and  $C_{L,j}^{(2)}$  at NLO. At NNLO the 3-loop coefficient function  $C_{L,j}^{(3)}$  is taken from [39]. As stated in [39], this 3-loop calculation applies only to electromagnetic current exchange so that  $Z^0$  or  $W^\pm$  contributions to  $F'_L$  at NNLO are, at present, not available.

## E.2 Renormalisation and Factorisation Scale Dependence

To calculate the *renormalisation* scale dependence ( $\mu_R^2 \neq \mu_F^2$ ) we replace, in the expansion of the coefficient functions, the powers of  $a_s$  by the Taylor series given in (2.17). If the expansion (E.3) is used, the truncation of the right-hand side of (2.17) is to order  $a_s$  in NLO and  $a_s^2$  in NNLO. If, for  $F'_L$ , the expansion (E.5) is used, the truncation is to order  $a_s$  in LO,  $a_s^2$  in NLO and  $a_s^3$  in NNLO, like for the splitting functions.

To calculate the *factorisation* scale dependence ( $Q^2 \neq \mu_F^2$ ), the coefficient functions in (E.3) and (E.5) are replaced by [37, 38]

$$C_{i,j}^{(0)} \rightarrow C_{i,j}^{(0)} \quad \text{and} \quad C_{i,j}^{(k)} \rightarrow C_{i,j}^{(k)} + \sum_{m=1}^k C_{i,j}^{(k,m)} L_F^m \quad k \geq 1, \quad (\text{E.6})$$

where  $L_F = \ln(Q^2/\mu_F^2)$  and  $\mu_F^2 = \mu_R^2$ . To write compact expressions for the  $C_{i,j}^{(k,m)}$ , we introduce the following vector notation. In the non-singlet sector we have a one-dimensional vector  $\mathbf{C}_i = C_{i,\text{ns}}$  and a  $1 \times 1$  matrix  $\mathbf{P} = P_{\text{ns}}$ . In the singlet/gluon sector we have a 2-dimensional row-vector and a  $2 \times 2$  matrix that are given by

$$\mathbf{C}_i = (C_{i,s} \ C_{i,g}) \quad \text{and} \quad \mathbf{P} = \begin{pmatrix} P_{\text{qq}} & P_{\text{qg}} \\ P_{\text{gq}} & P_{\text{gg}} \end{pmatrix}.$$

In this vector notation, the functions  $C_{i,j}^{(k,m)}$  in (E.6) are written as

$$\begin{aligned} \mathbf{C}_i^{(1,1)} &= \mathbf{C}_i^{(0)} \otimes \mathbf{P}^{(0)} \\ \mathbf{C}_i^{(2,1)} &= \mathbf{C}_i^{(0)} \otimes \mathbf{P}^{(1)} + \mathbf{C}_i^{(1)} \otimes [\mathbf{P}^{(0)} - \beta_0 \mathbf{I}] \\ \mathbf{C}_i^{(2,2)} &= \frac{1}{2} \mathbf{C}_i^{(1,1)} \otimes [\mathbf{P}^{(0)} - \beta_0 \mathbf{I}] \\ \mathbf{C}_i^{(3,1)} &= \mathbf{C}_i^{(0)} \otimes \mathbf{P}^{(2)} + \mathbf{C}_i^{(1)} \otimes [\mathbf{P}^{(1)} - \beta_1 \mathbf{I}] + \mathbf{C}_i^{(2)} \otimes [\mathbf{P}^{(0)} - 2\beta_0 \mathbf{I}] \\ \mathbf{C}_i^{(3,2)} &= \frac{1}{2} \left\{ \mathbf{C}_i^{(1,1)} \otimes [\mathbf{P}^{(1)} - \beta_1 \mathbf{I}] + \mathbf{C}_i^{(2,1)} \otimes [\mathbf{P}^{(0)} - 2\beta_0 \mathbf{I}] \right\} \\ \mathbf{C}_i^{(3,3)} &= \frac{1}{3} \mathbf{C}_i^{(2,2)} \otimes [\mathbf{P}^{(0)} - 2\beta_0 \mathbf{I}]. \end{aligned} \quad (\text{E.7})$$

For  $F_2$ ,  $F_L$  and  $xF_3$ , the coefficients are calculated up to  $\mathbf{C}_i^{(2,2)}$ . For  $F'_L$ , on the other hand, all coefficients in (E.7) are computed. Note, however, that quite some convolutions are trivial because the LO coefficient functions are either zero or  $\delta$ -functions, see (E.4).

As mentioned above, the expression (E.6) applies only when  $\mu_F^2 = \mu_R^2$ . It is therefore not possible to vary both scales  $\mu_R^2$  and  $Q^2$  at the same time.

## F Heavy Quark Structure Functions

In this appendix we describe the formalism to compute heavy quark contributions to structure functions in charged lepton-proton deep inelastic scattering. We refer to the write-up of the HQSTF package for a description of the FORTRAN/C++ routines.

### F.1 General Formalism

A NLO calculation of the heavy quark contributions to the  $F_2$  and  $F_L$  structure functions in deep inelastic charged lepton-proton scattering is given in [40]. Only electromagnetic exchange contributions are taken into account. In this calculation, a heavy flavour  $h$  is not taken to be a constituent of the incoming proton but is, instead, assumed to be exclusively produced in the hard scattering process. Quarks with pole mass  $m < m_h$  are taken to be mass-less so that the input light quark densities should have been evolved in the FFNS with  $n_f = (3, 4, 5)$  for  $h = (c, b, t)$  [41].

A heavy flavour contribution to  $F_2$  or  $F_L$  is calculated from

$$F_k^h(x, Q^2) = \frac{\alpha_s}{2\pi} \left\{ e_h^2 g \otimes \mathcal{C}_{k,g}^{(0)} + \frac{\alpha_s}{2\pi} \left( e_h^2 g \otimes \mathcal{C}_{k,g}^{(1)} + e_h^2 q_s \otimes \mathcal{C}_{k,q}^{(1)} + q_p \otimes \mathcal{D}_{k,q}^{(1)} \right) \right\}, \quad (\text{F.1})$$

where  $e_h$  is the charge of the heavy quark (in units of the positron charge),  $g$  is the gluon density,  $q_s$  is the singlet density and

$$q_p = \sum_{i=1}^{n_f} e_i^2 (q_i + \bar{q}_i)$$

is the charge-weighted proton quark distribution for  $n_f$  light flavours. The first term in (F.1) is the LO contribution from the photon-gluon fusion process  $\gamma^* g \rightarrow h\bar{h}$ . The last three terms correspond to the NLO sub-process  $\gamma^* g \rightarrow h\bar{h}g$  and  $\gamma^* q \rightarrow h\bar{h}q$ .<sup>62</sup> For the heavy quark coefficient functions  $\mathcal{C}$  and  $\mathcal{D}$  in (F.1) we refer to [40].<sup>63</sup>

In terms of a number density  $f(x, \mu^2)$ , the convolution integrals in (F.1) are defined by

$$f \otimes \mathcal{C} = \int_{ax}^1 \frac{dz}{z} z f(z, \mu^2) \mathcal{C}(x/z, Q^2, \mu^2, m_h^2) \quad (\text{F.2})$$

where  $a = 1 + 4m_h^2/Q^2$  and  $\mu^2$  is the factorisation (equals renormalisation) scale which is usually set to  $\mu^2 = Q^2$  or  $\mu^2 = Q^2 + 4m_h^2$ . The kinematic domain where the heavy quarks contribute is restricted by the requirement that the square of the  $\gamma^*p$  centre of mass energy must be sufficient to produce the  $h\bar{h}$  pair:  $W^2 = M^2 + Q^2(1-x)/x \geq M^2 + 4m_h^2$  so that the lower integration limit  $ax \leq 1$  in (F.2). It turns out that the dependence of

<sup>62</sup>In the LO and the first two NLO terms the virtual photon couples to the heavy quark, hence the factor  $e_h^2$  in (F.1). The last NLO term describes the process where the virtual photon couples to a light quark which subsequently branches into a  $h\bar{h}$  pair via an intermediate gluon: hence the appearance of the charge weighted sum,  $q_p$ , of light quark distributions.

<sup>63</sup>Some of these coefficient functions are given as interpolation tables (taken from code provided by S. Riemersma) since they are too complex to be cast into analytic form. Note that in [40] the coefficient functions are convoluted with parton momentum densities and not with number densities [41].

the coefficient functions on the relation between  $Q^2$  and  $\mu^2$  cannot be factorised so that each setting of the scale parameters needs its own set of weight tables. To calculate the renormalisation scale dependence, the powers of  $a_s = \alpha_s/2\pi$  in (F.1) are replaced by the Fourier expansion (2.17), truncated to  $a_s$  in LO, and to  $a_s^2$  in NLO. Note that you can vary either  $\mu_R^2$  or  $Q^2$  with respect to  $\mu_F^2$ , but not both at the same time.

The convolution integral (F.2) is not of the general form (3.21): (i) the factor  $x$  in front is missing; (ii) the pdf is  $xf(x)$  and not  $f(x)$  and (iii) the argument of  $C$  is  $x/z$  and not  $\chi/z$ . This mismatch is cured by presenting to QCDNUM the modified kernel

$$C_{\text{modified}}(\chi, \mu^2, Q^2, m_h^2) \equiv \frac{a}{\chi} C_{\text{published}}\left(\frac{\chi}{a}, \mu^2, Q^2, m_h^2\right), \text{ with } \chi \equiv ax.$$

## G QCDNUM18 Releases and Updates

18-rr/uu dd-mm-yy – Description

18-00/00 08-03-22 – Initial release. Same as 17-01/15 except some minor fixes of compiler complaints. Added are the SPLINT package to create cubic spline interpolation functions and the WSTORE memory manager used in SPLINT and in future QCDNUM versions.

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