

APPENDIX B

The kernel $G(x, y)$

Each formula (3.24) - (3.26) contains the product of the amplitude functions in the form $B(\tau-z_1)B(\tau-z_2)B(\tau-z_3)B(\tau-z_4)$

and it is easy to see that $z_4 = z_1 + z_2 + z_3$. Let us use for the integrals of (3.24) - (3.26) the new variables:

$x_1 = t + t_1, x_2 = t + t_2, x_3 = t_4 - t - t_1 - t_2, t$ in (3.24) and (3.25)

$x_1 = t + t_3 + t_1, x_2 = t + t_3 + t_2, x_3 = t_4 - t - 2t_3 - t_1 - t_2, t, t_3$ in (3.26)

then, we integrate over t and over t and t_3 , respectively. The integrals of (3.24) - (3.26) will take the form ($S = 11, 02, 31$):

$$(M^+ - M^-)_S = \int_0^\infty dx_3 \int_0^\infty dx_1 \int_0^\infty dx_2 g_S(x_1, x_2, x_3) B(\tau - x_1) B(\tau - x_2) B(\tau - x_3) \bar{B}(\tau - x_1 - x_2 - x_3) =$$

$$= \int_0^\infty dx_1 \int_0^\infty dx_2 \int_0^\infty dx_3 [g_S(x_1, x_2, x_3) + g_S(x_1, x_3, x_2) + g_S(x_2, x_3, x_1)] \times$$

$$\times B(\tau - x_1) B(\tau - x_2) B(\tau - x_3) \bar{B}(\tau - x_1 - x_2 - x_3).$$

Using new variables $x_1 = t, x_2 = xt, x_3 = xyt$, after

due manipulations, we obtain

$$(M^+ - M^-)_S = \left(\frac{8k^9}{\pi^3}\right)^{1/2} e^{i\pi/4} \int_0^\infty dt \cdot t^{7/2} \int_0^1 dx \cdot x \int_0^1 dy G_S(x, y) B(\tau - t) \times \quad (B1)$$

where $\times B(\tau - xt) B(\tau - xyt) \bar{B}(\tau - (1+x+xy)t)$

$$G_{11} = \frac{1}{3} x^{1/2} y \int_0^1 d\sigma \sigma^{3/2} (1+\sigma)^{-1/2} (1-\sigma xy)^{-1/2} (1+x+xy-\sigma xy)^{-3/2} \left\{ [(1+xy)^2 - (1-x)(1+xy)(1+x+2xy)] (1+x+xy-\sigma xy) + x^3 y (1+y)^2 (1+\sigma) \right\} f_1(\sigma) -$$

$$- x^{1/2} y \int_0^1 d\sigma \sigma^{1/2} (1-\sigma)^{-1/2} (1-\sigma y)^{-1/2} (1-\sigma xy)^{-1/2} (1+x+xy-\sigma xy)^{-1/2} \left\{ \frac{x^2 (1+y)^2}{1+\sigma y} + \frac{2+\sigma xy}{1+\sigma xy} (1+xy)^2 \right\} +$$

$$+ \frac{2}{3} x^{3/2} y^2 \int_0^1 d\sigma \sigma^{3/2} (1-\sigma)^{-1/2} (1-\sigma y)^{-1/2} (1-\sigma xy)^{-1/2} (1+x+xy-\sigma xy)^{-3/2} \left\{ [(1+x+2xy)(1+x+xy-\sigma xy) - 2(1+x+2xy) \left(\frac{1-x}{1+x-2\sigma xy}\right)^{1/2} \frac{1-\sigma xy}{1+x-2\sigma xy} (1+x+\frac{1}{2}xy-\frac{3}{2}\sigma xy) f_2\left(\frac{x(1-\sigma y)}{1-\sigma xy}\right)] f_3(\sigma) + \right.$$

$$+ \left. [(1+x+xy-\sigma xy) \frac{1+x}{1+\sigma y} \left((2+y+\sigma y) \frac{1-xy}{1-\sigma xy} - (1+y) \right) + (1+2x+xy)(1+x+xy-\sigma xy) - x^2 (1+y)^2 - 2(1+2x+xy) \left(\frac{1-xy}{1+x-2\sigma xy}\right)^{1/2} \frac{1-\sigma xy}{1+x-2\sigma xy} (1+xy+\frac{x}{2}-\frac{3}{2}\sigma xy) f_2\left(\frac{xy(1-\sigma)}{1-\sigma xy}\right)] f_3(\sigma y) + \right.$$

$$\begin{aligned}
 & + [(1+x+xy-5xy)(1+x) \frac{1+xy}{1+5xy} - (1+x)y \frac{2+x+xy}{1+5xy} \cdot \frac{1-\sigma}{1-\sigma y} + 2+x+xy) - (1+xy)^2 - \\
 & - (2+x+xy) \left(\frac{1-y}{1+y-2\sigma y} \right)^{1/2} \frac{1-\sigma y}{1+y-2\sigma y} (1+2x+2xy-3\sigma xy) f_2 \left(\frac{y(1-\sigma)}{1-\sigma y} \right) \left. \right\} f_3(5xy) \left. \right\} - \\
 & - x^{1/2} \frac{\Gamma(3/4)}{\Gamma(1/4)} x^{3/2} (1-y)^{1/2} \int_0^1 d\sigma (1-\sigma)^{-1/2} \left[\frac{y}{2y+(1-y)\sigma} \right]^{1/2} [1+x-x(1-y)\sigma]^{-3/2} [1-xy-x(1-y)\sigma]^{-1/2} \\
 & \times \left\{ [1+x-x(1-y)\sigma] \left[\frac{(1+xy)(1+3y)(1-x)}{1-x+x(1-y)(1-\sigma)} - \frac{(1-\sigma)(1+xy)(1-y)(1+xy)}{(1-\sigma)(1-xy)+\sigma(1-x)} + 2xy(1+y) + (1-y)(1+x+2xy)\sigma \right] \right. \\
 & - x^2(1+y)^2 [2y+(1-y)\sigma] - 2(1+x+2xy) \left. \left[\frac{1-x}{1-x+2x(1-y)(1-\sigma)} \right]^{1/2} \frac{1-xy-x(1-y)\sigma}{1-xy-x(1-y)\sigma+x(1-y)(1-\sigma)} \right. \\
 & \left. \times [2y+(1-y)\sigma] [1+x-xy-\frac{3}{2}x(1-y)\sigma] \cdot f_2 \left(\frac{x(1-y)(1-\sigma)}{1-xy-x(1-y)\sigma} \right) \right\} , \tag{B2}
 \end{aligned}$$

$$\begin{aligned}
 G_{02} &= 2x^{1/2} y \int_0^1 d\sigma \sigma^{1/2} (1-\sigma)^{-1/2} (1-\sigma y)^{-1/2} (1-5xy)^{-1/2} (1+x+xy-5xy)^{-1/2} \times \\
 & \times \left\{ (1+x)(1+x-5xy) \left(\frac{1-x}{1+x-2\sigma xy} \right)^{1/2} \frac{1-5xy}{1+x-2\sigma xy} f_2 \left(\frac{x(1-\sigma y)}{1-5xy} \right) + \right. \\
 & + (1+xy)(1+xy-5xy) \left(\frac{1-x}{1+x-2\sigma xy} \right)^{1/2} \frac{1-5xy}{1+x-2\sigma xy} f_2 \left(\frac{x(1-\sigma y)}{1-5xy} \right) + \\
 & \left. + x^2(1+y)(1+y-5y) \left(\frac{1-y}{1+y-2\sigma y} \right)^{1/2} \frac{1-\sigma y}{1+y-2\sigma y} \cdot f_2 \left(\frac{y(1-\sigma)}{1-\sigma y} \right) \right\} \tag{B3}
 \end{aligned}$$

$$\begin{aligned}
 G_{31} &= \frac{1}{3} x^{3/2} y^2 \int_0^1 d\sigma \cdot \sigma^{3/2} (1-\sigma)^{-1/2} (1-\sigma y)^{-1/2} \left(\frac{1+x+xy-3\sigma xy}{1-5xy} \right)^{1/2} f_0 \times \\
 & \times \left\{ \left(\frac{1-x}{1+x-2\sigma xy} \right)^{1/2} \frac{1-5xy}{1+x-2\sigma xy} (1+x-2xy) \left(3 \frac{1+x-xy-5xy}{1+xy-2\sigma xy} - 4 \frac{1+x-\frac{3}{2}xy-\frac{1}{2}\sigma xy}{1+x-2\sigma xy} \right) f_2 \left(\frac{x(1-\sigma y)}{1-5xy} \right) \right. \\
 & + \frac{2}{3} xy^2 \frac{(1-\sigma)^2}{1-\sigma y} \cdot \frac{1-2x+xy}{1-\sigma xy} \left(\frac{1-xy}{1+xy-2\sigma xy} \right)^{1/2} \frac{1+x-xy-5xy}{1+xy-2\sigma xy} \cdot f_1 \left(\frac{xy(1-\sigma)}{1-5xy} \right) + \\
 & + \left(\frac{1-y}{1+y-2\sigma y} \right)^{1/2} \frac{1-\sigma y}{1+y-2\sigma y} \cdot \frac{1-x-xy+5xy}{1-5xy} (2-x-xy) f_2 \left(\frac{y(1-\sigma)}{1-\sigma y} \right) + \\
 & + y \frac{1-\sigma}{1-\sigma y} \cdot \frac{(1+xy)(1-2x+xy)}{(1+x-2\sigma xy)(1+xy-2\sigma xy)} (3-x-2\sigma xy) - \frac{(1-x)(1+x-2xy)}{(1+x-2\sigma xy)(1+xy-2\sigma xy)} \times \\
 & \times \left[x(1-y) \frac{1-xy}{1-5xy} + 2(1-x) \right] \left. \right\} - 2x^{1/2} y (1-x)^{1/2} (1+x+xy) \int_0^1 d\sigma \cdot \sigma^{1/2} (1-\sigma)^{-1/2} (1-\sigma y)^{-1/2} \times \\
 & \times \left(\frac{1-5xy}{1+x-2\sigma xy} \right)^{1/2} \frac{1+x-2xy}{1+x-2xy\sigma} \cdot \frac{1+x-xy-5xy}{1+x+xy-3\sigma xy} (1+x+xy-2\sigma xy) \times \\
 & \times (1+x+xy-5xy)^{-3/2} f_2 \left(\frac{x(1-\sigma y)}{1-5xy} \right) . \tag{B4}
 \end{aligned}$$

Here we have used the notations

$$f_0 = F_1\left(\frac{3}{2}, \frac{1}{2}, \frac{3}{2}, \frac{5}{2}; \frac{\sigma xy}{1+\alpha+xy}, \frac{3\sigma xy}{1+\alpha+xy}\right) + F_1\left(\frac{3}{2}, \frac{3}{2}, \frac{1}{2}, \frac{5}{2}; \frac{\sigma xy}{1+\alpha+xy}, \frac{3\sigma xy}{1+\alpha+xy}\right)$$

$$f_1(z) = F\left(\frac{1}{2}, \frac{3}{4}; \frac{7}{4}; z^2\right), \quad f_2(z) = F\left(-\frac{1}{2}, -\frac{1}{4}; \frac{3}{4}; z^2\right), \quad f_3(z) = F\left(\frac{1}{4}, 1; \frac{7}{4}; z^2\right);$$

On adding the contributions according to (3.13), we obtain (3.30). Calculation by formulae (B2) - (B4) shows that G_{02} is everywhere positive, while G_{11} and G_{31} are everywhere negative; however, their sum $G(\alpha, y) = G_{11} + G_{02} + G_{31} \geq 0$ is everywhere on the square $0 \leq x \leq 1$, $0 \leq y \leq 1$. In view of this, we also have $H(\alpha, y, z) \geq 0$ (see (3.31)).