# Elliptic integrals and elliptic functions

Steven Wepster

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28 april 2019

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from the website:

Students work in pairs on three assignments.

Two assignments each lecture; select three

We encourage you to explore the historical and social aspects of mathematics as well as to understand the mathematics at a more intuitive level than you have become accustomed to in regular mathematics courses.

Results are to be handed in in the form of one article-style paper

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# Clarification

#### Submit your article for publication in: the **Journal of Elliptic Adventures in History (JEAH)**



- edited by dr. V. Blåsjø and dr. S. Wepster.
- The journal is aimed at advanced undergraduates.
- The editors accept nontrivial, original papers that present interesting viewpoints and are well written.
- You want to have your paper accepted for publication but of course you are time constrained.

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# Leibniz: paracentric isochrone



Find the curve under which a point moves under gravity (no friction) in such a way that the distance from the initial point increases uniformly with time.

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# differential eqn or integral



differential eqn:

$$\frac{dr}{\sqrt{ar}} = \frac{a\,dz}{\sqrt{ax(a^2 - xz^2)}}$$

this is the 18th century way of saying:

$$\int_0^r \frac{dt}{\sqrt{at}} = \int_0^z \frac{a \, dt}{\sqrt{t(a^2 - t^2)}}$$

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# How study such problems?

Today, we associate an integral like  $\int_0^x f(t) dt$  with area (quadrature,  $\Box$ ) But length is a simpler notion, geometrically. So when geometrical construction is of concern then you prefer to express your integral as an arc length of some curve.

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## OK then which curve?

Jakob Bernouli takes  $x = \sqrt{az + z^2}$  and  $y = \sqrt{az - z^2}$ . Then he gets for the arclength element

$$ds = \sqrt{dx^2 + dy^2} = \frac{a \, dz}{\sqrt{z(a^2 - z^2)}}$$

while x and y satisfy:

$$(x^2 + y^2)^2 = 2a^2(x^2 - y^2)$$

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Johann: much nicer with  $t^2 = az$  because the arc length turns into

$$ds = 2\frac{dt}{\sqrt{a^4 - t^4}}.$$

# Construction by rectification



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## Lemniscate



 $u(x) = \int_0^x \frac{dt}{\sqrt{1-t^4}}$ 

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## More lemniscates



# Jakob and Johann





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# Paracentric isochrone by rectification



 $\int \frac{dt}{\sqrt{1-t^4}}$  is a very nice example of what we now call an elliptic integral.

 $\int \frac{dt}{\sqrt{1-t^4}}$  is a very nice example of what we now call an *elliptic integral*.

Terminology: any integral of the form

$$\int R(x,\sqrt{P(x)})\,dx$$

where R(x, y) is a rational function and P(x) a polynomial of degree 3 or 4.

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In general these cannot be expressed in the elementary functions. Arguably, they are the most obvious candidates for the label "next-level elementary".

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Other example: ellipse  $\frac{x^2}{a^2} + \frac{y^2}{b^2} = 1$  has arc length

$$\int_0^x \frac{\sqrt{a^4 - (a^2 - b^2)x^2}}{a\sqrt{a^2 - x^2}} \, dx$$

#### Fagnano

ARTICOLO VI. 267 Iodico in primo luogo, che fe nell' equazione (1) l'elponente s fignifica l'unich politiva, l'Integrale dell'ag-gregato de due Polinomj X+Z 2 uguale a - brz Io dico in fecondo luogo, che fe nella medelima equazione (1) l'efponente s efprime l'unità negativa, allora l'Integrale dell'aggregato di X+Z duguale a dxy hxx X) ( (Z) (1) Thank + Rax · .....

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Doubling the arc of the lemniscate:

$$2\int_{0}^{x} \frac{dt}{\sqrt{1-t^{4}}} = \int_{0}^{y} \frac{dt}{\sqrt{1-t^{4}}}$$
  
when  $y = \frac{2x\sqrt{1-x^{4}}}{1+x^{4}}.$ 

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In other words: if u(x) is the arclength of radius x, then 2u(x) = u(y).

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Fagnano's works of 1750



L' ANNO DEL GIUBBILEO M. DCC. L. NELLA STAMFERIA GAVELLIANA CON LICENZA DE SUPERIORI.



#### Published in 1718, went unnoticed.

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Fagnano's works of 1750



CON LICENZA DE SUPERIORI.



Published in 1718, went unnoticed. Published again in 1750 and given to Euler: beginning of a new era.

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## Euler

#### Generalises the results of Fagnano, he finds

$$\int_{0}^{x_{1}} \frac{dt}{\sqrt{1-t^{4}}} + \int_{0}^{x_{2}} \frac{dt}{\sqrt{1-t^{4}}} = \int_{0}^{y} \frac{dt}{\sqrt{1-t^{4}}}$$
when  $y = \frac{x_{1}\sqrt{1-x_{2}^{4}} + x_{2}\sqrt{1-x_{1}^{4}}}{1+x_{1}^{2}x_{2}^{2}}$ 
sets at a set of this bind.

etc etc... Euler produces over 400 pages of this kind of stuff.

## Euler

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etc etc... Euler produces over 400 pages of this kind of stuff. Why?

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Let's take this simpler case: define  $u(x) := \int_0^x \frac{dt}{\sqrt{1-t^2}}$ .

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or with  $x_i = \sin u_i$ :

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Hence the sine addition formula induces an integal addition formula

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Elliptic additon formulas are just the next level of this.

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# Euler on Elliptic integrals

The Euler Archive		
Main Page		Elliptic Integrals
Search archive by:		
Subject		Original Titles English Titles
Date	20	Specimen de constructione acquisitionum differentialium sins indeterminateurs constructions
Publication	52	Specifieri de consuccione aequauoriani ameremaniani sine inveserininazioni separauorie
Index Number	154	Animadversiones in rectificationem ellinsis
distorical Information:	211	Prohiema, ad culus solutionem geometrae invitantur theorema, ad culus demonstrationem geometrae invitantur
18th Century Europe	251	
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Contemporaries	252	Spaniman altarum mathodi novaa quantitatae transcandantae inter se comparandi: de comparatione arcuum ellipsie
Important Locations	263	Specimen novae mathorii curvanim nuadraturas et ractificationas aliasque quantitatas transcendentes inter se comparandi
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How Euler Did It	295	De reductione formularum integralium ad rectificationem ellipsis ac hyperbolae
Further Reading	345	Integration consistion is $dy_{1/2}/dx = Ry + Cy^{2} + Dy^{3} + Ey^{4} = dy_{1/2}/dx + Ry + Cy^{2} + Dy^{3} + Ey^{4}$
,	347	Evolutio generalior formularum comparationi curvarum inservientium
	448	Nova series infinita maxime convergens perimetrum elliosis exprimens
	506	Dilucidationes super methodo elegantissima, qua illustris de la Grange usus est in integranda aequatione differentiali dxi/X = dy/VY
	581	Plenior explicatio circa comparationem quantitatum in formula integrali f (Z dz)+(1+mzz+nz <sup>4</sup> ) contentarum denotante Z functionem quancunque rationalem psius zz
	582	Uberlor evolutio comparationis, quam inter arcus sectionum conicarum instituere licet
	590	Theoremata quaedam analytica, quorum demonstratio adhuc desideratur
	605	De miris proprietatibus curvae elasticae sub aequatione $y = \int (xx  dx) i/(1 \cdot x^4)$
	624	De superficie coni scaleni, ubi imprimis intentes difficultates, quae in hac investigatione occurrunt, perpenduntur
	633	De binis curvis algebraicis inveniendis, quarum arcus indefinite inter se sint aequales
	638	De innumeris curvis algebraicis, quarum longitudinem per arcus parabolicos metiri licet

# Euler on Elliptic integrals



# Legendre



Comprehensive theory of elliptic integrals, reduced to three basic types, 600 pages obsolete within few years...

#### TRAITÉ

DES

#### FONCTIONS ELLIPTIQUES

#### ET DES INTÉGRALES EULÉRIENNES,

Avec des Tables pour en faciliter le calcul numérique;

PAR A. M. LEGENDRE, NEMME DE L'ACADÉMIE INVALE DES SCIENCES ET DU MINEAU DES LONGTUDES, DE LA SOCIÉTÉ BOYALE DE LONDRES ET DE CRILE D'ADMENDIE, DE LA SOCIÉTÉ ITALIENT, CEL.

#### TOME PREMIER,

Contenant la théorie des Fonctions elliptiques et son application à différens problèmes de Géométrie et de Mécanique.



PARIS, IMPRIMERIE DE HUZARD-COURCIER, 1000 E de lubrott, Nº 12.

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V 233 A.17.11.

## Looking at the wrong functions

Instead of 
$$u = \int_{-\infty}^{\infty} \frac{dt}{\sqrt{1-t^2}}$$
, we should be looking at  $x = \sin u$ ;  
Instead of  $u = \int_{-\infty}^{\infty} \frac{dt}{\sqrt{1-t^4}}$ , we should be looking at its inverse:  
that is what Abel called an *elliptic function*

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- Gauss: sinus lemniscatus x = sl(u)
- Abel:  $x = \phi(u)$
- Jacobi: sn, cn, dn

• division of an arc into *n* equal pieces

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#### PAUCA SED MATURA



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• next level: division of lemniscate



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- The  $agM(1,\sqrt{2})$  equals  $\frac{\pi}{\omega}$  where  $\omega =$  length of lemniscate

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- elliptic functions are double periodic

## Double periodicity

The arc length of the leminscate equals  $2\omega$ , hence

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 $sl(u+2\omega)=sl(u),$ 

i.e.,  $2\omega$  is a period of *sI*.

#### Double periodicity

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$$u = \int^x \frac{dt}{\sqrt{1 - t^4}}$$

then

$$iu = \int^{x} \frac{d(it)}{\sqrt{1 - (it)^4}} = \int^{ix} \frac{dt}{\sqrt{1 - t^4}}$$

hence sl(iu) = i sl(u), i.e.,  $2i\omega$  is also a period of sl.

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### Double periodicity

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hence sl(iu) = i sl(u), i.e.,  $2i\omega$  is also a period of sl. Double periodicity is a genuine feature of elliptic functions, first recognised by Gauss in his sinus lemniscatus. Abel



next week...

# Ecole Polytechnique



- Founded by Monge and Carnot, 1794
- produced enigeers for the French army
- model for similar schools across Europe (TH Delft)
- Many (most?) famous French mathematicians worked here
- Before this time, Universities were **not** the place to be for advanced research!

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# Reform of German universities after 1815

- Inspired by Wilhelm von Humboldt
- Education based on neo-humanistic ideals: academic freedom, pure research, Bildung, etc. Anti-French.
- professors combine research and teaching. Research often shared in lectures to advanced students ("Seminarium")
- Students who finished at universities could get jobs at Gymnasia and continue with scientific research
- This system made Germany the center of the mathematical world until 1933.



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Here is a possible assignment for you: give examples for each of the following forms of financing of mathematical research.

- own/family fortune
- specific budget to solve a specific problem
- general budget to do just any math
- talent unrestrained by *lack* of budget

How do mathematical inventions happen?

Here is another possible assignment:

- by real coincidence: probably we wouldn't know this result potherwise
- by necessary coincidence: this result might have turned up in a different form, but something like this was bound to happen

• by necessity: this is the obvious and exact next step to take This requires that you delve deeper in the mathematical and circumstantial context of the time.