# Functional equations for Appell's $F_1$ arising from transformations of elliptic curves

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#### Abstract

We give a functional equation for Appell's hypergeometric function  $F_1$ , which arises from transformations of elliptic curves. As an application, we give an efficient algorithm for computing incomplete elliptic integrals of the first kind. We also give a reduction formula that simplifies Lauricella's hypergeometric function  $F_D$  of five variables to  $F_1$ .

Key Words and Phrases. Hypergeometric Functions, Transformation Formulas, Incomplete Elliptic Integrals of the First Kind.

2010 Mathematics Subject Classification Numbers. 33C65, 33C75.

### 1 Introduction

It is classically known that Gauss' hypergeometric function  $F(\alpha, \beta, \gamma; z)$  satisfies the transformation formula

$$(1+2z)^{2p} \cdot F\left(p, p-q+\frac{1}{2}, q+\frac{1}{2}; z^2\right) = F\left(p, q, 2q; \frac{4z}{(1+z)^2}\right)$$

By this transformation formula and an Euler-type integral representation of  $F(\alpha, \beta, \gamma; z)$ , we can express the arithmetic-geometric mean of  $(a, b) \in (\mathbb{R}_{>0})^2$  by a complete elliptic integral of the first kind, where  $\mathbb{R}_{>0}$  is the set of positive real numbers. Transformation formulas for other hypergeometric functions are also applied to the study of iterations of several means of several terms. For example, in [4] it is shown that a transformation formula for Appell's hypergeometric function  $F_1$  implies three means of three terms and that the triple of sequences defined by the iteration of these means converges and has a common limit expressed by an incomplete elliptic integral of the first kind.

In this paper, we find a new transformation formula for Appell's hypergeometric function  $F_1$  by considering transformations of elliptic curves. Our main theorem (Theorem 3.1) is as follows:

$$F_1\left(1, \frac{1}{2}, p, p+1; 1-z_1^2, 1-z_2^2\right) = \frac{1}{z_1}F_1\left(1, p, p, p+1; 1-w_1, 1-w_2\right),$$
$$w_1 = \frac{z_1 + z_2^2 + \sqrt{(1-z_2^2)(z_1^2 - z_2^2)}}{2z_1}, w_2 = \frac{z_1 + z_2^2 - \sqrt{(1-z_2^2)(z_1^2 - z_2^2)}}{2z_1}$$

We prove this formula by using the integration by substitution that corresponds to the isogeny map. We apply our theorem to the computation of incomplete elliptic integrals. By our transformation formula, we define a map  $(\mathbb{R}_{>0})^3 \rightarrow (\mathbb{R}_{>0})^3$ , the iteration of which implies a triple  $(a_n, b_n, c_n)_{n \in \mathbb{N}}$ of sequences. It turns out that the sequences converge and satisfy

$$\lim_{n \to \infty} a_n = \lim_{n \to \infty} b_n \neq \lim_{n \to \infty} c_n$$

for general initial terms. An incomplete elliptic integral of the first kind can be expressed in terms of these limits. Since their convergence is quadratic, we thus obtain an efficient algorithm for computing incomplete elliptic integrals. As has been mentioned above, there are several extensions and analogies of the arithmetic-geometric mean; each of them is based on a common limit of a multiple of sequences. This example suggests to us the application of the iterations of a mapping, even if the resulting sequences do not have a common limit.

The contents of this paper are as follows. First, we describe transformations of elliptic curves in terms of the theta functions by using the results in [3], and we give expressions for the isogeny and the doubling map, which are convenient for our study. Next, we prove the main theorem by using the expression of the isogeny, and we explain the algorithm for computing incomplete elliptic integrals of the first kind. Finally, we consider a triple of sequences given by the transformation formula in [4]:

$$\frac{z_1 + z_2}{2} F_1\left(1, \frac{1}{2}, \frac{1}{2}, \frac{3}{2}; 1 - z_1^2, 1 - z_2^2\right)$$
  
=  $F_1\left(1, \frac{1}{2}, \frac{1}{2}, \frac{3}{2}; 1 - \frac{z_1(1 + z_2)}{z_1 + z_2}, 1 - \frac{z_2(1 + z_1)}{z_1 + z_2}\right)$ 

(equivalent to Proposition 5.3). By calculating an elliptic integral by using a substitution that arises from the doubling map, we give another proof of this formula and also a reduction formula of Lauricella's hypergeometric function  $F_D$  of five variables to Appell's hypergeometric function  $F_1$ .

### 2 Elliptic curves and complex tori

We begin by reviewing some results in [3].

### 2.1 Abel–Jacobi map

We consider the elliptic curves

$$C(\lambda): y^2 = x(1-x)(1-\lambda x), \ \lambda \in \mathbb{C} - \{0,1\},$$

which are double coverings of the complex projective line  $\mathbb{P}^1$ . We choose a symplectic basis  $A, B \in H_1(C(\lambda), \mathbb{Z})$  so that  $A \cdot A = B \cdot B = 0, B \cdot A = 1$ , and

$$\int_{A} \frac{dx}{y} = 2 \int_{1}^{\frac{1}{\lambda}} \frac{dx}{\sqrt{x(1-x)(1-\lambda x)}} \in i \mathbb{R}_{>0},$$
$$\int_{B} \frac{dx}{y} = 2 \int_{0}^{1} \frac{dx}{\sqrt{x(1-x)(1-\lambda x)}} \in \mathbb{R}_{>0},$$

when  $\lambda$  is in the open interval (0,1). We set

$$au_A := \int_A rac{dx}{y}, \ au_B := \int_B rac{dx}{y}, \ au := rac{ au_A}{ au_B};$$

note that  $\tau$  belongs to the upper half-plane  $\mathbb{H}$ . Let  $L(\tau)$  be the lattice  $\mathbb{Z}\tau + \mathbb{Z}$ ; then the complex torus  $E(\tau) := \mathbb{C}/L(\tau)$  is isomorphic to  $C(\lambda)$  by the Abel– Jacobi map

$$\Phi: C(\lambda) \longrightarrow E(\tau); \ P \mapsto \frac{1}{\tau_B} \int_{P_{\infty}}^{P} \frac{dx}{y} \mod L(\tau),$$

where  $P_{\infty}$  is the point at infinity in  $C(\lambda)$ . We represent the inverse map of  $\Phi$  by the theta functions with half-integral characteristics. For  $a, b \in \{0, 1\}$ , the theta function is defined by

$$\vartheta_{ab}(z,\tau) := \sum_{n \in \mathbb{Z}} \exp\left(\pi i \left(n + \frac{a}{2}\right)^2 \tau + 2\pi i \left(n + \frac{a}{2}\right) \left(z + \frac{b}{2}\right)\right),$$

where  $z \in \mathbb{C}$  and  $\tau \in \mathbb{H}$ . We denote  $\vartheta_{ab}(0,\tau)$  by  $\vartheta_{ab}(\tau)$ .

**Proposition 2.1** ([3]). The inverse map of  $\Phi$  is expressed as follows:

$$\Phi^{-1}([z]) = \left(\frac{\vartheta_{00}(\tau)^2 \,\vartheta_{01}(z,\tau)^2 \,\vartheta_{01}(\tau)^2 \,\vartheta_{00}(z,\tau)\vartheta_{01}(z,\tau)\vartheta_{10}(z,\tau)}{\vartheta_{10}(\tau)^2 \,\vartheta_{11}(z,\tau)^2 \,\vartheta_{10}(\tau)^2 \,\vartheta_{11}(z,\tau)^3}\right),$$

where [z] means the element of  $E(\tau)$  represented by  $z \in \mathbb{C}$ . Further the parameter  $\lambda$  of the elliptic curve  $C(\lambda)$  is expressed as

$$\lambda = \frac{\vartheta_{10}(\tau)^4}{\vartheta_{00}(\tau)^4} = 1 - \frac{\vartheta_{01}(\tau)^4}{\vartheta_{00}(\tau)^4}.$$

#### 2.2 Maps between elliptic curves

We use the following formulas from [2] and [5].

### Facts 2.2.

(1) 
$$\vartheta_{00}(\tau)^3 \vartheta_{00}(2z,\tau) = \vartheta_{00}(z,\tau)^4 + \vartheta_{11}(z,\tau)^4,$$

(2) 
$$\vartheta_{01}(\tau)^3 \vartheta_{01}(2z,\tau) = \vartheta_{01}(z,\tau)^4 - \vartheta_{11}(z,\tau)^4,$$

(3) 
$$\vartheta_{10}(\tau)^3 \vartheta_{10}(2z,\tau) = \vartheta_{10}(z,\tau)^4 - \vartheta_{11}(z,\tau)^4$$

- (4)  $\vartheta_{00}(\tau)^2 \vartheta_{01}(\tau) \vartheta_{01}(2z,\tau) = \vartheta_{00}(z,\tau)^2 \vartheta_{01}(z,\tau)^2 + \vartheta_{10}(z,\tau)^2 \vartheta_{11}(z,\tau)^2,$
- (5)  $\vartheta_{00}(\tau)\vartheta_{01}(\tau)\vartheta_{10}(\tau)\vartheta_{11}(2z,\tau) = 2\vartheta_{00}(z,\tau)\vartheta_{01}(z,\tau)\vartheta_{10}(z,\tau)\vartheta_{11}(z,\tau),$

(6) 
$$2\vartheta_{00}(2\tau)\vartheta_{00}(2z,2\tau) = \vartheta_{00}(z,\tau)^2 + \vartheta_{01}(z,\tau)^2$$

(7) 
$$\vartheta_{01}(2\tau)\vartheta_{01}(2z,2\tau) = \vartheta_{00}(z,\tau)\vartheta_{01}(z,\tau).$$

We consider the isogeny and the translation by  $\frac{\tau}{2}$ :

$$pr: E(2\tau) \longrightarrow E(\tau); \ z \mod L(2\tau) \mapsto z \mod L(\tau),$$
$$T_{\frac{\tau}{2}}: E(\tau) \longrightarrow E(\tau); \ z \mod L(\tau) \mapsto z + \frac{\tau}{2} \mod L(\tau).$$

By Proposition 2.1,  $E(2\tau)$  is isomorphic to the elliptic curve  $C(\lambda')$  with

$$\lambda' = 1 - \frac{\vartheta_{01}(2\tau)^4}{\vartheta_{00}(2\tau)^4} = 1 - \frac{\vartheta_{00}(\tau)^2 \vartheta_{01}(\tau)^2}{\left(\frac{\vartheta_{00}(\tau)^2 + \vartheta_{01}(\tau)^2}{2}\right)^2} = \left(\frac{\vartheta_{00}(\tau)^2 - \vartheta_{01}(\tau)^2}{\vartheta_{00}(\tau)^2 + \vartheta_{01}(\tau)^2}\right)^2,$$

where the second equality follows from (6) and (7). Via the Abel–Jacobi maps, pr and  $T_{\frac{\tau}{2}}$  induce  $\tilde{pr}: C(\lambda') \to C(\lambda)$  and  $\widetilde{T_{\frac{\tau}{2}}}: C(\lambda) \to C(\lambda)$ , respectively.

Proposition 2.3 ([3]). We have

(i) 
$$\widetilde{pr}(x',y') = \left(\frac{(\sqrt{\lambda'}x'+1)^2}{4\sqrt{\lambda'}x'}, \frac{\sqrt{\lambda'}(1+\sqrt{1-\lambda})}{8} \left(1-\frac{1}{\lambda'x'^2}\right)y'\right), \text{ where}$$
  
$$\sqrt{\lambda'} = \frac{\vartheta_{10}(2\tau)^2}{\vartheta_{00}(2\tau)^2} = \frac{\vartheta_{00}(2\tau)^2 - \vartheta_{01}(2\tau)^2}{\vartheta_{00}(2\tau)^2 + \vartheta_{01}(2\tau)^2}, \quad \sqrt{1-\lambda} = \frac{\vartheta_{01}(\tau)^2}{\vartheta_{00}(\tau)^2},$$

(ii) 
$$\widetilde{T_{\frac{\tau}{2}}}(x,y) = \left(\frac{1}{\lambda x}, -\frac{y}{\lambda x^2}\right),$$
  
(iii)  $\widetilde{T_{\frac{\tau}{2}}} \circ \widetilde{pr}(x',y') = \left(\frac{4\sqrt{\lambda'}x'}{\lambda(\sqrt{\lambda'}x'+1)^2}, \frac{-2\sqrt{\lambda'}(\sqrt{\lambda'}x'-1)y'}{(1-\sqrt{1-\lambda})(\sqrt{\lambda'}x'+1)^3}\right).$ 

We consider the map  $\psi: C(\lambda) \longrightarrow C(\lambda)$  induced from

 $E(\tau) \longrightarrow E(\tau); z \mod L(\tau) \longmapsto 2z \mod L(\tau)$ 

via the Abel-Jacobi map  $\Phi$ . The following proposition appears in some textbooks on elliptic curves (e.g., [6]). However, we give our proof using the theta functions, because this representation of x is key to the study of section 5.

**Proposition 2.4.** The map  $\psi : C(\lambda) \to C(\lambda)$  is represented as follows:

$$\psi(x',y') = \left(\frac{(1-\lambda x'^2)^2}{4\lambda x'(1-x')(1-\lambda x')}, \frac{(\lambda x'^2-1)(\lambda x'^2-2x'+1)(\lambda x'^2-2\lambda x'+1)}{8\lambda y'^3}\right)$$

*Proof.* Letting  $\psi(x', y') = (x, y)$ , we then have

$$\begin{aligned} x &= \frac{\vartheta_{00}(\tau)^2}{\vartheta_{10}(\tau)^2} \frac{\vartheta_{01}(2z,\tau)^2}{\vartheta_{11}(2z,\tau)^2} \\ &= \frac{1}{4} \left( \frac{\vartheta_{00}(z,\tau)^2 \vartheta_{01}(z,\tau)^2}{\vartheta_{10}(z,\tau)^2 \vartheta_{11}(z,\tau)^2} + 2 + \frac{\vartheta_{10}(z,\tau)^2 \vartheta_{11}(z,\tau)^2}{\vartheta_{00}(z,\tau)^2 \vartheta_{01}(z,\tau)^2} \right) \\ &= \frac{1}{4} \left( \frac{\lambda x'(1-x')}{1-\lambda x'} + \frac{1-\lambda x'}{\lambda x'(1-x')} \right) = \frac{1}{4} \cdot \frac{(1-\lambda x'^2)^2}{\lambda x'(1-x')(1-\lambda x')}, \end{aligned}$$

by (4) and (5). Similarly, we obtain the expression of y by applying (1), (2), and (3).

## 3 Transformation formula for Appell's hypergeometric function $F_1$

Appell's hypergeometric function  $F_1$  of two variables  $z_1$ ,  $z_2$  with parameters  $\alpha, \beta_1, \beta_2, \gamma$  is defined as

$$F_1(\alpha,\beta_1,\beta_2,\gamma;z_1,z_2) = \sum_{n_1,n_2=0}^{\infty} \frac{(\alpha,n_1+n_2)(\beta_1,n_1)(\beta_2,n_2)}{(\gamma,n_1+n_2)(1,n_1)(1,n_2)} z_1^{n_1} z_2^{n_2},$$

where  $z_j$ 's satisfy  $|z_j| < 1$ ,  $\gamma \neq 0, -1, -2, ...,$  and  $(\alpha, n) = \alpha(\alpha + 1) \cdots (\alpha + n - 1) = \Gamma(\alpha + n)/\Gamma(\alpha)$ . This function admits an Euler-type integral representation:

$$F_{1}(\alpha, \beta_{1}, \beta_{2}, \gamma; z_{1}, z_{2}) = \frac{\Gamma(\gamma)}{\Gamma(\alpha)\Gamma(\gamma - \alpha)} \int_{0}^{1} t^{\alpha} (1 - t)^{\gamma - \alpha} (1 - z_{1}t)^{-\beta_{1}} (1 - z_{2}t)^{-\beta_{2}} \frac{dt}{t(1 - t)}.$$

**Theorem 3.1.** We have a transformation formula for  $F_1$ :

(8) 
$$F_1\left(1,\frac{1}{2},p,p+1;1-z_1^2,1-z_2^2\right) = \frac{1}{z_1}F_1\left(1,p,p,p+1;1-w_1,1-w_2\right),$$
  
 $w_1 = \frac{z_1+z_2^2+\sqrt{(1-z_2^2)(z_1^2-z_2^2)}}{2z_1}, \ w_2 = \frac{z_1+z_2^2-\sqrt{(1-z_2^2)(z_1^2-z_2^2)}}{2z_1},$ 

where  $(z_1, z_2)$  is in a small neighborhood of (1, 1).

**Remark 3.2.** If we choose another branch of  $\sqrt{(1-z_2^2)(z_1^2-z_2^2)}$ , then  $w_1$  and  $w_2$  are interchanged. By  $F_1(\alpha, \beta, \beta, \gamma; z_1, z_2) = F_1(\alpha, \beta, \beta, \gamma; z_2, z_1)$ , the right-hand side of (8) is independent of the choice of the branch of the square root.

Proof of Theorem 3.1. Replace  $1 - z_1^2$  and  $1 - z_2^2$  with  $z_1$  and  $z_2$ , respectively, and use the integral representation for  $F_1$ . Then it is sufficient to show that

(9) 
$$\int_{0}^{1} (1-t)^{p-1} (1-z_{1}t)^{-\frac{1}{2}} (1-z_{2}t)^{-p} dt$$
$$= \frac{1}{\sqrt{1-z_{1}}} \int_{0}^{1} (1-t')^{p-1} (1-w_{1}t')^{-p} (1-w_{2}t')^{-p} dt'$$

for  $z_1, z_2 \in \mathbb{R}$  satisfying  $0 < z_1 < z_2 < 1$ , where

$$w_{1} = 1 - \frac{\sqrt{1 - z_{1}} + 1 - z_{2} + \sqrt{z_{2}(z_{2} - z_{1})}}{2\sqrt{1 - z_{1}}},$$
  
$$w_{2} = 1 - \frac{\sqrt{1 - z_{1}} + 1 - z_{2} - \sqrt{z_{2}(z_{2} - z_{1})}}{2\sqrt{1 - z_{1}}}.$$

To prove the identity (9), we use three kinds of substitutions. By the first substitution

$$t = \frac{1 - z_2}{z_2}x + 1,$$

we have

$$\frac{dt}{dx} = \frac{1-z_2}{z_2}, \ 1-t = -\frac{1-z_2}{z_2}x,$$

$$1-z_1t = (1-z_1)\left(1-\frac{(1-z_2)z_1}{(1-z_1)z_2}x\right), \ 1-z_2t = (1-z_2)(1-x),$$

$$(10) \qquad \int_0^1 (1-t)^{p-1}(1-z_1t)^{-\frac{1}{2}}(1-z_2t)^{-p}dt$$

$$= \frac{(1-z_1)^{-\frac{1}{2}}}{z_2 \cdot (-z_2)^{p-1}} \int_{R_1}^0 x^{p-1}(1-x)^{-p}(1-\lambda x)^{-\frac{1}{2}}dx,$$

where

$$\lambda = \frac{(1-z_2)z_1}{(1-z_1)z_2} = 1 - \frac{z_2 - z_1}{(1-z_1)z_2}, \ R_1 = -\frac{z_2}{1-z_2}.$$

We set

$$\lambda' = \left(\frac{1 - \sqrt{1 - \lambda}}{1 + \sqrt{1 - \lambda}}\right)^2 - \left(\frac{1 - \sqrt{\frac{z_2 - z_1}{(1 - z_1)z_2}}}{1 + \sqrt{\frac{z_2 - z_1}{(1 - z_1)z_2}}}\right)^2$$

and consider the integral in the right-hand side of (10) by the second substitution

$$x = \frac{4\sqrt{\lambda'}x'}{\lambda(\sqrt{\lambda'}x'+1)^2}$$

in Proposition 2.3 (iii). If x = 0, then x' = 0. On the other hand, the equation

$$R_1 = \frac{4\sqrt{\lambda'}x'}{\lambda(\sqrt{\lambda'}x'+1)^2}$$

has two solutions

$$x' = R_2^{\pm} := \frac{-\lambda R_1 + 2(1 \pm \sqrt{1 - \lambda R_1})}{\lambda \sqrt{\lambda'} R_1}.$$

Since  $R_1 < 0$ , the inequality  $R_2^+ < R_2^- < 0$  holds. Hence the integral interval

 $[R_1,0]$  for x is changed to the integral interval  $[R_2^-,0]$  for x'. We have

$$\frac{dx}{dx'} = \frac{4\sqrt{\lambda'}(1-\sqrt{\lambda'}x')}{\lambda(\sqrt{\lambda'}x'+1)^3},$$

$$1-x = \frac{\lambda(\sqrt{\lambda'}x'+1)^2 - 4\sqrt{\lambda'}x'}{\lambda(\sqrt{\lambda'}x'+1)^2}$$

$$= \frac{1}{(\sqrt{\lambda'}x'+1)^2} \left(1 + \frac{2(\lambda-2)}{(1+\sqrt{1-\lambda})^2}x' + \lambda'x'^2\right)$$

$$= \frac{1}{(\sqrt{\lambda'}x'+1)^2} (1-x')(1-\lambda'x'),$$

$$1-\lambda x = \frac{\lambda(\sqrt{\lambda'}x'+1)^2 - 4\lambda\sqrt{\lambda'}x'}{\lambda(\sqrt{\lambda'}x'+1)^2} = \left(\frac{\sqrt{\lambda'}x'-1}{\sqrt{\lambda'}x'+1}\right)^2$$

Note that if  $R_2^- < x' < 0$ , then  $\sqrt{\lambda'}x' + 1 > 0$  and  $\sqrt{\lambda'}x' - 1 < 0$ . Thus the identity (10) is equivalent to

(11) 
$$\int_{0}^{1} (1-t)^{p-1} (1-z_{1}t)^{-\frac{1}{2}} (1-z_{2}t)^{-p} dt$$
$$= \frac{(1-z_{1})^{-\frac{1}{2}}}{z_{2} \cdot (-z_{2})^{p-1}} \frac{2^{2p}}{\left(1+\sqrt{\frac{z_{2}-z_{1}}{(1-z_{1})z_{2}}}\right)^{2p}} \int_{R_{2}}^{0} x'^{p-1} (1-x')^{-p} (1-\lambda'x')^{-p} dx'.$$

Finally, we consider the integral in the right-hand side of (11) by the third substitution

$$x' = -R_2^- t' + R_2^-.$$

Then it follows that

$$\frac{dx'}{dt'} = -R_2^-, \ x' = R_2^-(1-t'), \ 1-x' = (1-R_2^-)\left(1-\frac{-R_2^-}{1-R_2^-}t'\right),$$
$$1-\lambda'x' = (1-\lambda'R_2^-)\left(1-\frac{-\lambda'R_2^-}{1-\lambda'R_2^-}t'\right).$$

Using  $\lambda R_1 = -\frac{z_1}{1-z_1}$ , we calculate  $\sqrt{\lambda'}$  and  $R_2^-$ :

$$\begin{split} \sqrt{\lambda'} &= \frac{\sqrt{(1-z_1)z_2} - \sqrt{z_2 - z_1}}{\sqrt{(1-z_1)z_2} + \sqrt{z_2 - z_1}} = \frac{-z_1 + 2z_2 - z_1 z_2 - 2\sqrt{z_2(1-z_1)(z_2 - z_1)}}{(1-z_2)z_1},\\ R_2^- &= \frac{1}{\sqrt{\lambda'}} \left( -1 + 2 \cdot \frac{1 - \frac{1}{\sqrt{1-z_1}}}{-\frac{z_1}{1-z_1}} \right) = \frac{-z_1 - 2(1 - z_1 - \sqrt{1-z_1})}{\sqrt{\lambda'}z_1} = \frac{z_1 - 2 + 2\sqrt{1-z_1}}{\sqrt{\lambda'}z_1} \end{split}$$

This implies that

$$\begin{split} 1 - \frac{-R_2^-}{1 - R_2^-} &= \frac{1}{1 - R_2^-} = \frac{\sqrt{\lambda' z_1}}{\sqrt{\lambda' z_1} - z_1 + 2 - 2\sqrt{1 - z_1}} \\ &= \frac{1}{2\sqrt{1 - z_1}} \cdot \frac{(\sqrt{1 - z_1} - \sqrt{z_2(z_2 - z_1)})^2 - (1 - z_2)^2}{\sqrt{1 - z_1} - \sqrt{z_2(z_2 - z_1)} - (1 - z_2)} \\ &= \frac{\sqrt{1 - z_1} - \sqrt{z_2(z_2 - z_1)} + 1 - z_2}{2\sqrt{1 - z_1}} = 1 - w_2, \\ 1 - \frac{-\lambda' R_2^-}{1 - \lambda' R_2^-} &= \frac{1}{1 - \lambda' R_2^-} = \frac{z_1}{z_1 - \sqrt{\lambda'}(z_1 - 2 + 2\sqrt{1 - z_1})} \\ &= \frac{\sqrt{1 - z_1} + \sqrt{z_2(z_2 - z_1)} + 1 - z_2}{2\sqrt{1 - z_1}} = 1 - w_1. \end{split}$$

Thus we have

$$\int_{0}^{1} (1-t)^{p-1} (1-z_{1}t)^{-\frac{1}{2}} (1-z_{2}t)^{-p} dt$$

$$= \frac{(1-z_{1})^{-\frac{1}{2}}}{z_{2} \cdot (-z_{2})^{p-1}} \frac{2^{2p}}{\left(1+\sqrt{\frac{z_{2}-z_{1}}{(1-z_{1})z_{2}}}\right)^{2p}} (-R_{2}^{-})(R_{2}^{-})^{p-1}$$

$$\cdot (1-R_{2}^{-})^{-p} (1-\lambda'R_{2}^{-})^{-p} \int_{0}^{1} (1-t')^{p-1} (1-w_{1}t')^{-p} (1-w_{2}t')^{-p} dt',$$

and hence, to conclude the identity (9), it is sufficient to show the following:

(12) 
$$z_2^{-p} \left(\frac{2}{1+\sqrt{\frac{z_2-z_1}{(1-z_1)z_2}}}\right)^{2p} (-R_2^-)^p (1-R_2^-)^{-p} (1-\lambda'R_2^-)^{-p} = 1.$$

By these calculations, we obtain

$$\frac{-R_2^-}{(1-R_2^-)(1-\lambda'R_2^-)} = \frac{2-z_1-2\sqrt{1-z_1}}{\sqrt{\lambda'}z_1} \cdot \frac{(\sqrt{1-z_1}+1-z_2)^2-z_2(z_2-z_1)}{4(1-z_1)} = \frac{(1-z_2)z_1}{4(1-z_1)\sqrt{\lambda'}} = \frac{(1-z_2)z_1}{4(1-z_1)} \frac{\sqrt{(1-z_1)z_2}+\sqrt{z_2-z_1}}{\sqrt{(1-z_1)z_2}-\sqrt{z_2-z_1}} = \left(\frac{\sqrt{(1-z_1)z_2}+\sqrt{z_2-z_1}}{2\sqrt{1-z_1}}\right)^2 = z_2 \left(\frac{1+\sqrt{\frac{z_2-z_1}{(1-z_1)z_2}}}{2}\right)^2,$$

which implies (12).

## 4 Triple of sequences and its application to computing elliptic integrals

We now apply Theorem 3.1 to produce an efficient algorithm for computing incomplete elliptic integrals of the first kind. We consider a triple of sequences  $(a_n, b_n, c_n)$  where

(13)  
$$(a_{0}, b_{0}, c_{0}) = (a, b, c), \ a \ge b \ge c > 0,$$
$$a_{n+1} := \sqrt{a_{n}b_{n}},$$
$$b_{n+1} := \frac{c_{n} + \sqrt{a_{n}b_{n}} + \sqrt{(a_{n} - c_{n})(b_{n} - c_{n})}}{2},$$
$$c_{n+1} := \frac{c_{n} + \sqrt{a_{n}b_{n}} - \sqrt{(a_{n} - c_{n})(b_{n} - c_{n})}}{2}.$$

**Lemma 4.1.** (i) The sequences  $\{a_n\}_{n \in \mathbb{N}}$ ,  $\{b_n\}_{n \in \mathbb{N}}$ , and  $\{c_n\}_{n \in \mathbb{N}}$  converge.

(ii) 
$$\lim_{n \to \infty} a_n = \lim_{n \to \infty} b_n$$
.

- (iii)  $\lim_{n \to \infty} b_n = \lim_{n \to \infty} c_n \iff b = c.$
- (iv) If b > c, then  $\{a_n\}_{n \in \mathbb{N}}$ ,  $\{b_n\}_{n \in \mathbb{N}}$ , and  $\{c_n\}_{n \in \mathbb{N}}$  converge quadratically.

*Proof.* If we assume  $a_n \ge b_n \ge c_n > 0$ , then we have

$$\begin{aligned} a_n - a_{n+1} &= \sqrt{a_n}(\sqrt{a_n} - \sqrt{b_n}) \ge 0, \\ a_{n+1} - b_{n+1} &= \frac{\sqrt{a_n}(\sqrt{a_n} - \sqrt{b_n}) \ge 0,}{2} \\ &= \frac{c_n \left(a_n + b_n - c_n - \sqrt{(a_n - c_n)(b_n - c_n)}\right)}{2(\sqrt{a_n b_n} + \sqrt{(a_n - c_n)(b_n - c_n)})} \\ &\ge \frac{c_n \left(a_n + b_n - c_n - \frac{a_n + b_n}{2} - \frac{a_n - c_n + b_n - c_n}{2}\right)}{2(\sqrt{a_n b_n} + \sqrt{(a_n - c_n)(b_n - c_n)})} = 0, \\ b_{n+1} - b_n &= \frac{\sqrt{b_n}(\sqrt{a_n} - \sqrt{b_n}) + \sqrt{b_n - c_n}(\sqrt{a_n - c_n} - \sqrt{b_n - c_n})}{2} \ge 0, \\ c_{n+1} - c_n &= a_{n+1} - b_{n+1} \ge 0. \end{aligned}$$

It follows that

$$a \ge a_n \ge a_{n+1} \ge b_{n+1} \ge b_n \ge c_n \ge c_{n-1} \ge c \ (n \ge 1),$$

which implies (i). By  $a_{n+1} = \sqrt{a_n b_n}$ , we have (ii). Inequalities

$$b_{n+1} - c_{n+1} = \sqrt{(a_n - c_n)(b_n - c_n)} \ge b_n - c_n \ge b - c \ (n \in \mathbb{N})$$

show (iii). Since (iii) and

$$a_{n+1} - b_{n+1} = c_{n+1} - c_n$$

$$= \frac{\left(\sqrt{(\sqrt{a_n} - \sqrt{c_n})(\sqrt{b_n} + \sqrt{c_n})} - \sqrt{(\sqrt{a_n} + \sqrt{c_n})(\sqrt{b_n} - \sqrt{c_n})}\right)^2}{4}$$

$$= (a_n - b_n)^2 \cdot \frac{c_n}{(\sqrt{a_n} + \sqrt{b_n})^2}$$

$$\cdot \left(\sqrt{(\sqrt{a_n} - \sqrt{c_n})(\sqrt{b_n} + \sqrt{c_n})} + \sqrt{(\sqrt{a_n} + \sqrt{c_n})(\sqrt{b_n} - \sqrt{c_n})}\right)^{-2},$$

there exists M > 0 such that

$$a_{n+1} - b_{n+1} \le M(a_n - b_n)^2, \ c_{n+1} - c_n \le M(c_n - c_{n-1})^2.$$

These inequalities mean (iv).

**Example 4.2.** Let (a, b, c) be (1, 0.5, 0.3). The values of  $(a_n, b_n, c_n)$  and  $[-\log_{10}(a_n - b_n)]$ , computed using Maple version 14, are shown in Table 1, where  $[\mathbf{d}]$  means the largest integer not greater than  $\mathbf{d}$ . Note that the rate of growth of  $[-\log_{10}(a_n - b_n)]$  means the rapidity of the convergence, because  $a_n$  and  $b_n$  are in agreement until the  $[-\log_{10}(a_n - b_n)]$ -th decimal place. Comparing Table 1, below, to Table 2 in section 5, we notice that this triple of sequences converges much faster.

n	$a_n$			l	$b_n$	2.1		$C_n$				
0	1.00000000000000000	0000		0.500	0000	0000	00000	)0 (	0.30000	00000	0000000	
1	0.70710678118654	1752		0.690	6362	5993	19708	33 (	0.31647	05212	25457669	
2	0.69882299814131	164		0.698	8029	1625	03950	)2 (	0.31649	06031	4549330	
3	0.69881295712371	630	1	0.698	8129	5709	38583	39 (	0.31649	06031	7535121	
4	0.69881295710878	3734		0.698	8129	5710	87873	34 (	0.31649	06031	7535121	
5	0.69881295710878	3734	(	0.698	8129	5710	87873	34	0.31649	06031	7535121	
	n	1	2	3	4	5	6	7	8	9	10	
	$\left[-\log_{10}(a_n - b_n)\right]$	1	4	10	22	45	92	185	371	744	1490	

Table 1: Fast convergence

**Theorem 4.3.** For  $0 < z_1 < z_2 < 1$ , we consider the triple of sequences  $(a_n, b_n, c_n)$  with  $(a, b, c) = (1, 1 - z_1, 1 - z_2)$  and set

$$\alpha := \lim_{n \to \infty} a_n = \lim_{n \to \infty} b_n, \ \gamma := \lim_{n \to \infty} c_n.$$

Then we have

$$\int_0^1 \frac{dt}{\sqrt{(1-t)(1-z_1t)(1-z_2t)}} = \frac{\epsilon}{\alpha\sqrt{1-\frac{\gamma}{\alpha}}} \left( \log\left(\frac{\gamma}{\alpha}\right) - 2\log\left(1-\sqrt{1-\frac{\gamma}{\alpha}}\right) \right)$$

*Proof.* We set  $z_1 = \sqrt{\frac{b_n}{a_n}}$ ,  $z_2 = \sqrt{\frac{c_n}{a_n}}$  and  $p = \frac{1}{2}$  in Theorem 3.1; then we have

$$\int_{0}^{1} \frac{dt}{\sqrt{(1-t)(1-B_{1}t)(1-C_{1}t)}} = \sqrt{\frac{a_{n}}{b_{n}}} \int_{0}^{1} \frac{dt'}{\sqrt{(1-t')(1-B_{2}t')(1-C_{2}t')}}$$

$$B_{1} = 1 - \frac{b_{n}}{a_{n}}, C_{1} = 1 - \frac{c_{n}}{a_{n}},$$

$$B_{2} = 1 - \frac{c_{n} + \sqrt{a_{n}b_{n}} + \sqrt{(a_{n}-c_{n})(b_{n}-c_{n})}}{2\sqrt{a_{n}b_{n}}} = 1 - \frac{b_{n+1}}{a_{n+1}},$$

$$C_{2} = 1 - \frac{c_{n} + \sqrt{a_{n}b_{n}} - \sqrt{(a_{n}-c_{n})(b_{n}-c_{n})}}{2\sqrt{a_{n}b_{n}}} = 1 - \frac{c_{n+1}}{a_{n+1}}.$$

This implies that the function

$$\mu(p,q,r) := egin{array}{c} p \ \int_{0}^{1} rac{dt}{\sqrt{(1-t)(1-(1-q/p)t)(1-(1-r/p)t)}} \end{array}$$

satisfies  $\mu(a_n, b_n, c_n) = \mu(a_{n+1}, b_{n+1}, c_{n+1})$  for all  $n \in \mathbb{N}$ . Then we obtain

$$\int_0^1 \frac{dt}{\sqrt{(1-t)(1-z_1t)(1-z_2t)}} = \int_0^1 \frac{dt}{\sqrt{(1-t)(1-(1-\frac{b}{a})t)(1-(1-\frac{c}{a})t)}}$$
$$= \frac{a}{\mu(a,b,c)} = \frac{a}{\mu(\alpha,\alpha,\gamma)} = \frac{a}{\alpha} \int_0^1 \frac{dt}{\sqrt{(1-t)(1-(1-\frac{\gamma}{\alpha})t)}}$$
$$= \frac{a}{\alpha\sqrt{1-\frac{\gamma}{\alpha}}} \left( \log\left(\frac{\gamma}{\alpha}\right) - 2\log\left(1-\sqrt{1-\frac{\gamma}{\alpha}}\right) \right).$$

Theorem 4.3 and Lemma 4.1 (iv) imply an efficient algorithm for computing incomplete elliptic integrals of the first kind: Algorithm 4.4. To approximate

(14) 
$$\int_0^1 \frac{dt}{\sqrt{(1-t)(1-z_1t)(1-z_2t)}} \quad (0 < z_1 < z_2 < 1),$$

we evaluate  $(a_N, b_N, c_N)$  in Theorem 4.3 by the recurrence relation (13), where N is sufficiently large. Thus  $a_N$  and  $c_N$  approximate  $\alpha$  and  $\gamma$ , respectively, and hence an approximation of the integral (14) is evaluated as

$$\frac{a}{a_N\sqrt{1-\frac{c_N}{a_N}}}\left(\log\left(\frac{c_N}{a_N}\right)-2\log\left(1-\sqrt{1-\frac{c_N}{a_N}}\right)\right).$$

**Remark 4.5.** Note that N does not have to be very large, since the convergence of  $(a_n, b_n, c_n)$  is quadratic by Lemma 4.1 (iv). For example, to evaluate the integral (14) for  $z_1 = 0.5$ ,  $z_2 = 0.7$ , we approximate  $\alpha$  and  $\gamma$  as  $a_{10}$  and  $c_{10}$ , respectively, then  $|a_{10} - \alpha|$ ,  $|c_{10} - \gamma| < 10^{-1000}$  by Example 4.2.

## 5 Triple of sequences in [4]

#### 5.1 Triple of sequences and their common limit

We define a triple of sequences  $(a_n, b_n, c_n)$  by

$$(a_0, b_0, c_0) = (a, b, c), \ a \ge b \ge c > 0,$$
  
$$(a_{n+1}, b_{n+1}, c_{n+1}) = \left(\frac{\sqrt{a_n}(\sqrt{b_n} + \sqrt{c_n})}{2}, \frac{\sqrt{b_n}(\sqrt{a_n} + \sqrt{c_n})}{2}, \frac{\sqrt{c_n}(\sqrt{a_n} + \sqrt{b_n})}{2}\right)$$

Fact 5.1 ([4]). The sequences  $\{a_n\}_{n\in\mathbb{N}}$ ,  $\{b_n\}_{n\in\mathbb{N}}$ , and  $\{c_n\}_{n\in\mathbb{N}}$  converge and satisfy

$$\lim_{n \to \infty} a_n = \lim_{n \to \infty} b_n = \lim_{n \to \infty} c_n.$$

This common limit of the sequences  $\{a_n\}$ ,  $\{b_n\}$ , and  $\{c_n\}$  is denoted by  $m_*^{\infty}(a, b, c)$ .

**Theorem 5.2** ([4]). The common limit of the triple of sequences can be expressed as

(15) 
$$m_*^{\infty}(a,b,c) = \frac{2a}{\int_0^1 \frac{dt}{\sqrt{(1-t)(1-z_1t)(1-z_2t)}}},$$

where  $z_1 = 1 - \frac{b}{a}, \ z_2 = 1 - \frac{c}{a}$ .

To prove this theorem, we use the following proposition which we prove in the next subsection.

**Proposition 5.3** ([4]). If  $a \ge b \ge c > 0$ , then we have

$$\int_0^1 \frac{dt'}{\sqrt{(1-t')(1-w_1t')(1-w_2t')}} - \frac{\sqrt{ab} + \sqrt{ac}}{2a} \int_0^1 \frac{dt}{\sqrt{(1-t)(1-z_1t)(1-z_2t)}},$$

where

$$z_1 = 1 - \frac{b}{a}, \ z_2 = 1 - \frac{c}{a}, \ w_1 = 1 - \frac{\sqrt{ab} + \sqrt{bc}}{\sqrt{ab} + \sqrt{ac}}, \ w_2 = 1 - \frac{\sqrt{ac} + \sqrt{bc}}{\sqrt{ab} + \sqrt{ac}}.$$

Proof of Theorem 5.2 (Refer to [4]). Let  $\mu(a, b, c)$  be the right-hand side of (15). Proposition 5.3 implies that

$$\mu(a_n, b_n, c_n) = \mu(a_{n+1}, b_{n+1}, c_{n+1})$$

for all  $n \in \mathbb{N}$ . Hence we have

$$\mu(a, b, c) \qquad \lim_{n \to \infty} \mu(a_n, b_n, c_n) = \mu(m_*^{\infty}(a, b, c), m_*^{\infty}(a, b, c), m_*^{\infty}(a, b, c)) \\ = 2m_*^{\infty}(a, b, c) \Big/ \int_0^1 \frac{dt}{\sqrt{1 - t}} = m_*^{\infty}(a, b, c).$$

**Remark 5.4.** By this triple of sequences, we can also compute an incomplete elliptic integral of the first kind. However, the convergence of  $(a_n, b_n, c_n)$  is not rapid. For example, the values of  $(a_n, b_n, c_n)$  and  $[-\log_{10}(a_n - b_n)]$  with (a, b, c) := (1, 0.5, 0.3) are computed by Maple version 14 and are shown in Table 2.

### 5.2 Another proof of Proposition 5.3

In [4], Proposition 5.3 is proved as a consequence of the transformation formula for Appell's hypergeometric function  $F_1$ , which is obtained by the calculation of connection matrices of integrable Pfaffian systems. Here we give our proof using integration by substitution.

We consider two elliptic curves

$$C: s^{2} = (1-t)(1-z_{1}t)(1-z_{2}t),$$
  

$$C': s'^{2} = (1-t')(1-w_{1}t')(1-w_{2}t'),$$

n	$  a_n$	$b_n$							$C_n$				
0	1.0000000000000	000	0	.500	000	000	000	000	(	0.300	0000	00000	0000
1	0.627414669345	856	0	.547	202	557	903	644	(	0.467	7510	44606	2953
2	0.563765287089	548	0	.545	863	514	844	305		0.523	3691	16708	34954
3	0.549050549905	5967	0	.544	702	305	679	079	(	0.539	9010	66216	57320
4	0.545439775683	8462	0	.544	360	558	450	349	(	0.542	2928	22799	9162
5	0.544541226396	508	0	.544	271	910	695	070	(	0.543	3913	23720	8964
- :						:							
20	0.544242076130	621	0	.544	242	076	130	370	(	0.544	4242	07613	0036
	n	1	2	3	4	5	6	7	8	9	10		20
[-	$-\log_{10}(a_n - b_n)]$	1	1	2	2	3	4	4	5	5	6		12

Table 2: Slow convergence

where  $z_1$ ,  $z_2$ ,  $w_1$ , and  $w_2$  are as in Proposition 5.3. Both of these curves are isomorphic to

$$C(\lambda): y^2 = x(1-x)(1-\lambda x), \ \lambda = \frac{(1-z_2)z_1}{(1-z_1)z_2} = \frac{(1-w_2)w_1}{(1-w_1)w_2} = \frac{(a-b)c}{(a-c)b}.$$

Then there is an isomorphism

$$C \ni (t,s) \longmapsto \left(\frac{(1-w_1)z_1}{(1-z_1)w_1}t + \frac{w_1-z_1}{(1-z_1)w_1}, \frac{1-w_1}{1-z_1}\sqrt{\frac{(1-w_2)z_1}{(1-z_2)w_1}}s\right) \in C',$$

which maps the branched points 1,  $1/z_1$ , and  $1/z_2$  of  $C \to \mathbb{P}^1$  to 1,  $1/w_1$ , and  $1/w_2$  of  $C' \to \mathbb{P}^1$ , respectively. We calculate the integral

$$\int_0^1 \frac{dt'}{\sqrt{(1-t')(1-w_1t')(1-w_2t')}}$$

by the substitution

$$t' = rac{(1-w_1)z_1}{(1-z_1)w_1}t + rac{w_1-z_1}{(1-z_1)w_1}.$$

Then we have

$$\int_{0}^{1} \frac{dt'}{\sqrt{(1-t')(1-w_{1}t')(1-w_{2}t')}}$$
  
=  $\frac{\sqrt{ab} + \sqrt{ac}}{a} \int_{t_{0}}^{1} \frac{dt}{\sqrt{(1-t)(1-z_{1}t)(1-z_{2}t)}}, t_{0} = \frac{z_{1}-w_{1}}{(1-w_{1})z_{1}}.$ 

Comparing to Proposition 5.3, we have to show that

(16) 
$$\int_0^1 \frac{dt}{\sqrt{(1-t)(1-z_1t)(1-z_2t)}} = 2 \int_{t_0}^1 \frac{dt}{\sqrt{(1-t)(1-z_1t)(1-z_2t)}}.$$

Claim 5.5. The equation (16) corresponds to the doubling map via the Abel-Jacobi map that sends  $(1,0) \in C$  to the origin of the complex torus. More precisely,  $(t_0, \sqrt{(1-t_0)(1-z_1t_0)(1-z_2t_0)}) \in C$  multiplied by 2 is  $(0,1) \in C$ .

We should thus make a different substitution that uses the doubling map. We define an isomorphism by

$$\begin{array}{rcl} \rho:C & \longrightarrow & C(\lambda);\\ (t,s) & \longmapsto & \left(\frac{1-z_1}{z_1}\frac{1}{t-1}, \ \frac{1}{z_1}\sqrt{\frac{1-z_1}{-z_2}}\frac{s}{(t-1)^2}\right), \end{array}$$

which maps  $(1,0) \in C$  to the point at infinity of  $C(\lambda)$  (the isomorphism  $\rho': C' \longrightarrow C(\lambda)$  is given in a similar way). Via  $\rho$  and the Abel Jacobi map for  $C(\lambda), (0,1) \in C$  corresponds to the origin of the complex torus  $E(\tau)$ . If we let  $\psi$  be as in Proposition 2.4 and (t,s) be  $\rho^{-1} \circ \psi \circ \rho'(t',s')$ , then we obtain

(17) 
$$t = 1 - 4 \cdot \frac{(1 - z_1)(1 - w_2)w_1(1 - t')(1 - w_1t')(1 - w_2t')}{z_1(w_1w_2t'^2 - 2w_1w_2t' + w_1 + w_2 - 1)^2}$$

*Proof of Proposition 5.3.* We prove Proposition 5.3 by making the substitution (17). Then we have

$$\frac{dt}{dt'} = -4 \cdot \frac{(1-z_1)(1-w_2)w_1}{z_1}$$
$$\frac{(w_1w_2t'^2 - 2w_1t' + w_1 - w_2 + 1)(w_1w_2t'^2 - 2w_2t' - w_1 + w_2 + 1)}{(w_1w_2t'^2 - 2w_1w_2t' + w_1 + w_2 - 1)^3}$$

For simplicity, we set

$$f_1(t') = w_1 w_2 t'^2 - 2w_1 t' + w_1 - w_2 + 1, \quad f_2(t') = w_1 w_2 t'^2 - 2w_2 t' - w_1 + w_2 + 1,$$
  
$$f_3(t') = w_1 w_2 t'^2 - 2w_1 w_2 t' + w_1 + w_2 - 1.$$

It is easy to show that if  $0 \le t' \le 1$ , then  $f_1(t') > 0$ ,  $f_2(t') > 0$ , and  $f_3(t') < 0$ . This implies that  $\frac{dt}{dt'} > 0$  when  $0 \le t' \le 1$ . Since

$$f_1(t')^2 - f_3(t')^2 = (2w_1w_2t'^2 - 2w_1(1+w_2)t' + 2w_1)(2w_1(w_2-1)t' - 2w_2 + 2)$$
  
=  $4w_1(1-w_2)(1-t')(1-w_1t')(1-w_2t'),$ 

we obtain

.

$$1 - z_1 t = (1 - z_1) \frac{f_1(t')^2}{f_3(t')^2}, \ 1 - z_2 t = (1 - z_2) \frac{f_2(t')^2}{f_3(t')^2}$$

(the latter is followed similarly by  $\frac{(1-z_1)(1-w_2)w_1}{z_1} = \frac{(1-z_2)(1-w_1)w_2}{z_2}$ ). Therefore we conclude

$$\int_{0}^{1} \frac{dt}{\sqrt{(1-t)(1-z_{1}t)(1-z_{2}t)}}$$

$$= \int_{0}^{1} \sqrt{\frac{z_{1}}{4(1-z_{1})(1-w_{2})w_{1}}} \frac{-f_{3}(t')}{\sqrt{(1-t')(1-w_{1}t')(1-w_{2}t')}}$$

$$\cdot \frac{1}{\sqrt{1-z_{1}}} \frac{-f_{3}(t')}{f_{1}(t')} \frac{1}{\sqrt{1-z_{2}}} \frac{-f_{3}(t')}{f_{2}(t')} \left(-4 \cdot \frac{(1-z_{1})(1-w_{2})w_{1}}{z_{1}} \frac{f_{1}(t')f_{2}(t')}{f_{3}(t')^{3}}\right) dt'$$

$$= 2\sqrt{\frac{(1-w_{2})w_{1}}{(1-z_{2})z_{1}}} \int_{0}^{1} \frac{dt'}{\sqrt{(1-t')(1-w_{1}t')(1-w_{2}t')}}.$$

This completes our proof of Proposition 5.3, since

$$\frac{(1-w_2)w_1}{(1-z_2)z_1} - \frac{a^2}{(\sqrt{ab}+\sqrt{ac})^2} \frac{(\sqrt{ac}+\sqrt{bc})(\sqrt{ac}-\sqrt{bc})}{c(a-b)} = \left(\frac{a}{\sqrt{ab}+\sqrt{ac}}\right)^2.$$

### 5.3 Reduction formula

Using the substitution (17), we now obtain a reduction formula from Lauricella's  $F_D$  of five variables to Appell's  $F_1$ . Lauricella's hypergeometric function  $F_D$  of *m*-variables  $z_1, \ldots, z_m$  with parameters  $\alpha$ ,  $(\beta_j) = (\beta_1, \ldots, \beta_m)$ ,  $\gamma$ is defined as

$$F_D(lpha, (eta_j), \gamma; z_1, \dots, z_m) = \sum_{n_1, \dots, n_m = 0}^{\infty} rac{(lpha, \sum_{j=1}^m n_j) \prod_{j=1}^m (eta_j, n_j)}{(\gamma, \sum_{j=1}^m n_j) \prod_{j=1}^m (1, n_j)} \prod_{j=1}^m z_j^{n_j},$$

where  $z_j$ 's satisfy  $|z_j| < 1$ ,  $\gamma \neq 0, -1, -2, \ldots$  Note that if we set m = 2, then  $F_D(\alpha, (\beta_1, \beta_2), \gamma; z_1, z_2) = F_1(\alpha, \beta_1, \beta_2, \gamma; z_1, z_2)$ . The function  $F_D$  admits an integral representation:

$$F_D(\alpha, (\beta_j), \gamma; z_1, \dots, z_m) = \frac{\Gamma(\gamma)}{\Gamma(\alpha)\Gamma(\gamma - \alpha)} \int_0^1 t^\alpha (1 - t)^{\gamma - \alpha} \left( \prod_{j=1}^m (1 - z_j t)^{-\beta_j} \right) \frac{dt}{t(1 - t)}.$$

We consider the integral representation for  $F_1$  with the substitution (17). Replacing  $z_1$  and  $z_2$  with  $1 - z_1^2$  and  $1 - z_2^2$ , respectively, we then have

$$w_1 = 1 - rac{z_1(1+z_2)}{z_1+z_2}, \ w_2 = 1 - rac{z_2(1+z_1)}{z_1+z_2}.$$

Since calculations in section 5.2 are valid after replacing them, and we can simplify the right-hand side of (17) as

$$t = \frac{8z_1^2 z_2^2}{(z_1 + z_2)^3 f_3(t')^2} t' \left( 1 - \frac{1 - z_1}{2} t' \right) \left( 1 - \frac{1 - z_2}{2} t' \right) \left( 1 + \frac{(1 - z_1)(1 - z_2)}{2(z_1 + z_2)} t' \right),$$

the following theorem is obtained.

Theorem 5.6. We have

$$\begin{pmatrix} \frac{z_1+z_2}{2} \end{pmatrix}^p F_1\left(p, \frac{1}{2}, \frac{1}{2}, \frac{3}{2}; 1-z_1^2, 1-z_2^2\right) = F_D\left(p, \left(p-\frac{1}{2}, p-\frac{1}{2}, 1-p, 1-p, 1-p\right), \frac{3}{2}; w_1, w_2, w_3, w_4, w_5\right) , (w_1, w_2, w_3, w_4, w_5) = \left(1-\frac{z_1(1+z_2)}{z_1+z_2}, 1-\frac{z_2(1+z_1)}{z_1+z_2}, \frac{1-z_1}{2}, \frac{1-z_2}{2}, \frac{(1-z_1)(1-z_2)}{2(z_1+z_2)}\right) ,$$

where  $(z_1, z_2)$  is in a small neighborhood of (1, 1).

This theorem is a generalization of Proposition 5.3, which is different from Theorem 1.1 in [4]. Indeed, if we let p = 1,  $z_1 = \sqrt{\frac{b}{a}}$ , and  $z_2 = \sqrt{\frac{c}{a}}$ , then we obtain Proposition 5.3.

Acknowledgement. I thank Professor Keiji Matsumoto for his useful advice and constant encouragement.

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