

APPENDIX C

Elliptic Functions

We list here the basic properties of elliptic functions that are needed in this book. For further details see [7, 37, 136a].

Elliptic functions depend on a complex variable z and a real parameter k (the *modulus*) which in this book will always satisfy $0 \leq k \leq 1$. The *complementary modulus* is $k' = (1 - k^2)^{1/2}$, $1 \geq k' \geq 0$. The *elliptic functions* $\text{sn}(z, k)$, $\text{cn}(z, k)$, $\text{dn}(z, k)$, or briefly $\text{sn } z$, $\text{cn } z$, $\text{dn } z$, are defined by

$$\begin{aligned} z &= \int_0^{\text{sn } z} [(1-t^2)(1-k^2t^2)]^{-1/2} dt = \int_{\text{cn } z}^1 [(1-t^2)(k'^2+k^2t^2)]^{-1/2} dt \\ &= \int_{\text{dn } z}^1 [(1-t^2)(t^2-k'^2)]^{-1/2} dt. \end{aligned} \quad (\text{C.1})$$

The values of the integrals depend on the integration contours and this is reflected in the periodicity properties of elliptic functions.

As $k \rightarrow 0$ we have

$$\text{sn}(z, k) \rightarrow \sin z, \quad \text{cn}(z, k) \rightarrow \cos z, \quad \text{dn}(z, k) \rightarrow 1,$$

and as $k \rightarrow 1$

$$\text{sn}(z, k) \rightarrow \tanh z, \quad \text{cn}(z, k) \rightarrow \text{sech } z, \quad \text{dn}(z, k) \rightarrow \text{sech } z.$$

Periodicity:

$$\begin{aligned} \text{sn}(z + 2K) &= -\text{sn } z, & \text{sn}(z + 2iK') &= \text{sn } z, \\ \text{cn}(z + 2K) &= -\text{cn } z, & \text{cn}(z + 2iK') &= -\text{cn } z, \\ \text{dn}(z + 2K) &= \text{dn } z, & \text{dn}(z + 2iK') &= -\text{dn } z. \end{aligned} \quad (\text{C.2})$$

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Here K, K' are defined by

$$K(k) = \int_0^{\pi/2} (1 - k^2 \sin^2 \theta)^{-1/2} d\theta, \quad K' = K(k'). \quad (\text{C.3})$$

Special relations:

$$\begin{aligned} \operatorname{sn}(-z) &= -\operatorname{sn}(z), & \operatorname{cn}(-z) &= \operatorname{cn} z, & \operatorname{dn}(-z) &= \operatorname{dn} z, \\ \operatorname{sn}^2 z + \operatorname{cn}^2 z &= 1, & k^2 \operatorname{sn}^2 z + \operatorname{dn}^2 z &= 1. \end{aligned} \quad (\text{C.4})$$

Special values:

$$\begin{aligned} \operatorname{sn} 0 &= 0, & \operatorname{sn} K &= 1, & \operatorname{sn}(K + iK') &= 1/k, \\ \operatorname{cn} 0 &= 1, & \operatorname{cn} K &= 0, & \operatorname{cn}(K + iK') &= -ik'/k, \\ \operatorname{dn} 0 &= 1, & \operatorname{dn} K &= k', & \operatorname{dn}(K + iK') &= 0. \end{aligned} \quad (\text{C.5})$$

The elliptic functions all have simple poles at $z = iK'$. As z increases from 0 to K , $\operatorname{sn} z$ increases from 0 to 1, $\operatorname{cn} z$ decreases from 1 to 0, and $\operatorname{dn} z$ decreases from 1 to k' . As z varies from K to $K + iK'$, $\operatorname{sn} z$ increases from 1 to k^{-1} , $\operatorname{cn} z$ is pure imaginary and varies from 0 to $-ik'/k$, and $\operatorname{dn} z$ decreases from k' to 0. As z varies from $K + iK'$ to iK' , $\operatorname{sn} z$ increases from $1/k$ to $+\infty$, $\operatorname{cn} z$ is pure imaginary and varies from $-ik'/k$ to $-i\infty$, and $\operatorname{dn} z$ is pure imaginary and varies from 0 to $-i\infty$.

Derivatives:

$$\frac{d}{dz} \operatorname{sn} z = \operatorname{cn} z \operatorname{dn} z, \quad \frac{d}{dz} \operatorname{cn} z = -\operatorname{sn} z \operatorname{dn} z, \quad \frac{d}{dz} \operatorname{dn} z = -k^2 \operatorname{sn} z \operatorname{cn} z. \quad (\text{C.6})$$

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