

## 697.

ON THE DOUBLE  $\mathfrak{S}$ -FUNCTIONS.

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I HAVE sought to obtain, in forms which may be useful in regard to the theory of the double  $\mathfrak{S}$ -functions, the integral of the elliptic differential equation

$$\frac{dx}{\sqrt{a-x.b-x.c-x.d-x}} + \frac{dy}{\sqrt{a-y.b-y.c-y.d-y}} = 0:$$

the present paper has immediate reference only to this differential equation; but, on account of the design of the investigation, I have entitled it as above.

We may for the general integral of the above equation take a particular integral of the equation

$$\frac{dx}{\sqrt{a-x.b-x.c-x.d-x}} + \frac{dy}{\sqrt{a-y.b-y.c-y.d-y}} \pm \frac{dz}{\sqrt{a-z.b-z.c-z.d-z}} = 0;$$

viz. this particular integral, regarding therein  $z$  as an arbitrary constant, will be the general integral of the first mentioned equation. And we may further assume that  $z$  is the value of  $y$  corresponding to the value  $a$  of  $x$ .

I write for shortness

$$\begin{aligned} a-x, b-x, c-x, d-x &= a, b, c, d, \\ a-y, b-y, c-y, d-y &= a_1, b_1, c_1, d_1; \end{aligned}$$

and I write also  $(xy, bc, ad)$ , or more shortly  $(bc, ad)$  to denote the determinant

$$\begin{vmatrix} 1, x+y, xy \\ 1, b+c, bc \\ 1, a+d, ad \end{vmatrix};$$

we have of course  $(ad, bc) = -(bc, ad)$ , and there are thus the three distinct determinants  $(ad, bc)$ ,  $(bd, ac)$  and  $(cd, ab)$ .

We have then for each of the functions

$$\sqrt{\frac{a-z}{d-z}}, \quad \sqrt{\frac{b-z}{d-z}}, \quad \sqrt{\frac{c-z}{d-z}}$$

a set of four equivalent expressions, the whole system being

$$\begin{aligned} \sqrt{\frac{a-z}{d-z}} &= \frac{\sqrt{a-b} \cdot a-c \{\sqrt{adb_1c_1} + \sqrt{a_1d_1bc}\}}{(bc, ad)} = \frac{\sqrt{a-b} \cdot a-c (x-y)}{\sqrt{adb_1c_1} - \sqrt{a_1d_1bc}} \\ &= \frac{\sqrt{a-b} \cdot a-c \{\sqrt{abc_1d_1} + \sqrt{a_1b_1cd}\}}{(a-c) \sqrt{bdb_1d_1} - (b-d) \sqrt{aca_1c_1}} = \frac{\sqrt{a-b} \cdot a-c \{\sqrt{acb_1d_1} + \sqrt{a_1c_1bd}\}}{(a-b) \sqrt{cdc_1d_1} - (c-d) \sqrt{aba_1b_1}}; \\ \sqrt{\frac{b-z}{d-z}} &= \frac{\sqrt{\frac{a-b}{a-d}} \{(a-c) \sqrt{bdb_1d_1} + (b-d) \sqrt{aca_1c_1}\}}{(bc, ad)} = \frac{\sqrt{\frac{a-b}{a-d}} \{\sqrt{abc_1d_1} - \sqrt{a_1b_1cd}\}}{\sqrt{adb_1c_1} - \sqrt{a_1d_1bc}} \\ &= \frac{\sqrt{\frac{a-b}{a-d}} (cd, ab)}{(a-c) \sqrt{bdb_1d_1} - (b-d) \sqrt{aca_1c_1}} = \frac{\sqrt{\frac{a-b}{a-d}} \{(a-d) \sqrt{bcb_1c_1} + (b-c) \sqrt{ada_1d_1}\}}{(a-b) \sqrt{cdc_1d_1} - (c-d) \sqrt{aba_1b_1}}; \\ \sqrt{\frac{c-z}{d-z}} &= \frac{\sqrt{\frac{a-c}{a-d}} \{(a-b) \sqrt{cdc_1d_1} + (c-d) \sqrt{aba_1b_1}\}}{(bc, ad)} = \frac{\sqrt{\frac{a-c}{a-d}} \{\sqrt{acb_1d_1} - \sqrt{a_1c_1bd}\}}{\sqrt{adb_1c_1} - \sqrt{a_1d_1bc}} \\ &= \frac{\sqrt{\frac{a-c}{a-d}} \{(a-d) \sqrt{bcb_1c_1} - (b-c) \sqrt{ada_1d_1}\}}{(a-c) \sqrt{bdb_1d_1} - (b-d) \sqrt{aca_1c_1}} = \frac{\sqrt{\frac{a-c}{a-d}} (bd, ac)}{(a-b) \sqrt{cdc_1d_1} - (c-d) \sqrt{aba_1b_1}}. \end{aligned}$$

The expressions in the like fourfold form for the functions  $\text{sn}(u+v)$ ,  $\text{cn}(u+v)$ ,  $\text{dn}(u+v)$  are given p. 63 of my *Treatise on Elliptic Functions*.

It is easy to verify first that the four expressions for the same function of  $z$  are identical, and next that the expressions for the three several functions

$$\sqrt{\frac{a-z}{d-z}}, \quad \sqrt{\frac{b-z}{d-z}}, \quad \sqrt{\frac{c-z}{d-z}},$$

are consistent with each other. For instance, comparing the first and second expressions of  $\sqrt{\frac{a-z}{d-z}}$ , the equation to be verified is

$$adb_1c_1 - a_1d_1bc = (x-y)(bc, ad),$$

which is at once shown to be true. Again comparing the first and second expressions for  $\sqrt{\frac{b-z}{d-z}}$ , we ought to have

$$\{(a-c) \sqrt{bdb_1d_1} + (b-d) \sqrt{aca_1c_1}\} \{\sqrt{adb_1c_1} - \sqrt{a_1d_1bc}\} = (bc, ad) \{\sqrt{abc_1d_1} - \sqrt{a_1b_1cd}\}.$$

Here the product on the left-hand side is

$$= (a - c) \{b_1d \sqrt{abc_1d_1} - bd_1 \sqrt{a_1b_1cd}\} + (b - d) \{-a_1c \sqrt{abc_1d_1} + ac_1 \sqrt{a_1b_1cd}\},$$

viz. this is

$$= \sqrt{abc_1d_1} \{(a - c) b_1d - (b - d) a_1c\} - \sqrt{a_1b_1cd} \{(a - c) bd_1 - (b - d) ac_1\},$$

and in this last expression the two terms in  $\{ \}$  are at once shown to be each  $= (bc, ad)$ ; whence the identity in question.

Comparing in like manner the first expressions for  $\sqrt{\frac{a-z}{d-z}}$  and  $\sqrt{\frac{b-z}{d-z}}$  respectively, we have

$$(b - d) (bc, ad)^2 \frac{a - z}{d - z} = (a - b) (a - c) (b - d) \{adb_1c_1 + a_1d_1bc + 2 \sqrt{abcd a_1b_1c_1d_1}\},$$

$$(d - a) (bc, ad)^2 \frac{b - z}{d - z} =$$

$$- (a - b) \{(a - c)^2 bdb_1d_1 + (b - d)^2 aca_1c_1 + 2 (a - c) (b - d) \sqrt{abcd a_1b_1c_1d_1}\},$$

whence, adding, the radical on the right-hand side disappears; the whole equation divides by  $-(a - b)$ , and omitting this factor, the relation to be verified is

$$(bc, ad)^2 = (a - c)^2 bdb_1d_1 + (b - d)^2 aca_1c_1 - (a - c) (b - d) (adb_1c_1 + a_1d_1bc);$$

the right-hand side is here

$$= \{(a - c) b_1d - (b - d) a_1c\} \{(a - c) bd_1 - (b - d) ac_1\},$$

and each of the two factors being  $= (bc, ad)$ , the identity is verified. It thus appears that the twelve equations are in fact equivalent to a single equation in  $x, y, z$ .

Writing in the several formulæ  $x = a, b, c, d$  successively, they become

$x = a,$	$x = b,$	$x = c,$	$x = d,$
$\frac{a - z}{d - z} = \frac{a_1}{d_1},$	$-\frac{c - a}{d - b} \cdot \frac{b_1}{c_1},$	$-\frac{b - a}{d - c} \cdot \frac{c_1}{b_1},$	$\frac{a - b \cdot a - c}{d - b \cdot d - c} \cdot \frac{d_1}{a_1},$
$\frac{b - z}{d - z} = \frac{b_1}{d_1},$	$-\frac{c - b}{d - a} \cdot \frac{a_1}{c_1},$	$\frac{b - a \cdot b - c}{d - a \cdot d - c} \cdot \frac{d_1}{b_1},$	$-\frac{a - b}{d - c} \cdot \frac{c_1}{a_1},$
$\frac{c - z}{d - z} = \frac{c_1}{d_1},$	$\frac{c - a \cdot c - b}{d - a \cdot d - b} \cdot \frac{d_1}{c_1},$	$-\frac{b - c}{d - a} \cdot \frac{a_1}{b_1},$	$-\frac{a - c}{d - b} \cdot \frac{b_1}{a_1},$

viz. for  $x = a$ , the relation is  $z = y$ , but in the other three cases respectively the relation is a linear one,  $z = \frac{\alpha y + \beta}{\gamma y + \delta}$ .

Rationalising the first equation for  $\sqrt{\frac{a-z}{d-z}}$ , we have

$$(bc, ad)^2 (a - z) = (a - b) (a - c) (d - z) \{adb_1c_1 + a_1d_1bc + 2 \sqrt{abcd a_1b_1c_1d_1}\},$$

and thence

$$\begin{aligned} \{(bc, ad)^2 (a - z) - (a - b) (a - c) (d - z) (adb_1c_1 + a_1d_1bc)\}^2 \\ = (a - b)^2 (a - c)^2 (d - z)^2 \cdot 4abcd a_1b_1c_1d_1. \end{aligned}$$

Expanding, and observing that

$$(\text{adb}_1\text{c}_1 + \text{a}_1\text{d}_1\text{bc})^2 = (\text{adb}_1\text{c}_1 - \text{a}_1\text{d}_1\text{bc})^2 + 4\text{abcd}_1\text{b}_1\text{c}_1\text{d}_1 = (\text{bc}, \text{ad})^2 (x-y)^2 + 4\text{abcd}_1\text{b}_1\text{c}_1\text{d}_1,$$

the whole equation becomes divisible by  $(\text{bc}, \text{ad})^2$ , and omitting this factor, the equation is

$$(\text{bc}, \text{ad})^2 (a-z)^2 - 2(a-b)(a-c)(a-z)(d-z)(\text{adb}_1\text{c}_1 + \text{a}_1\text{d}_1\text{bc}) \\ + (a-b)^2 (a-c)^2 (d-z)^2 (x-y)^2 = 0,$$

or, as this may also be written,

$$z^2 \{ (\text{bc}, \text{ad})^2 - 2(a-b)(a-c)(\text{adb}_1\text{c}_1 + \text{a}_1\text{d}_1\text{bc}) + (a-b)^2 (a-c)^2 (x-y)^2 \} \\ - 2z \{ (\text{bc}, \text{ad}) a - (a-b)(a-c)(\text{adb}_1\text{c}_1 + \text{a}_1\text{d}_1\text{bc})(a+d) + (a-b)^2 (a-c)^2 (x-y)^2 d \} \\ + \{ (\text{bc}, \text{ad}) a^2 - 2(a-b)(a-c)(\text{adb}_1\text{c}_1 + \text{a}_1\text{d}_1\text{bc}) ad + (a-b)^2 (a-c)^2 (x-y)^2 d^2 \} = 0.$$

This is really a symmetrical equation in  $x, y, z$  of the form

$A$

$$+ 2B(x+y+z) \\ + C(x^2+y^2+z^2) \\ + 2D(yz+zx+xy) \\ + 2E(y^2z+yz^2+z^2x+zx^2+x^2y+xy^2) \\ + 4Fxyz \\ + 2G(x^2yz+xy^2z+xyz^2) \\ + H(y^2z^2+z^2x^2+x^2y^2) \\ + 2I(xy^2z^2+x^2yz^2+x^2y^2z) \\ + Jx^2y^2z^2 = 0;$$

the several coefficients being symmetrical as regards  $b, c, d$ , but the  $a$  entering unsymmetrically: the actual values are

$$A = a^4 \{ b^2c^2 + b^2d^2 + c^2d^2 - 2bcd(b+c+d) \} + 2a^3bcd(bc+bd+cd) - 3a^2b^2c^2d^2,$$

$$B = 2a^4bcd - a^3(b^2c^2 + b^2d^2 + c^2d^2) + ab^2c^2d^2,$$

$$C = -4a^3bcd + a^2(bc+bd+cd)^2 - 2abcd(bc+bd+cd) + b^2c^2d^2,$$

$$D = -a^4(bc+bd+cd) + a^3(b^2c + bc^2 + b^2d + bd^2 + c^2d + cd^2 - 2bcd) \\ + a^2 \{ b^2c^2 + b^2d^2 + c^2d^2 - bcd(b+c+d) \} - b^2c^2d^2,$$

$$E = a^3(bc+bd+cd) - a^2(b^2c + bc^2 + b^2d + bd^2 + c^2d + cd^2) + abcd(b+c+d),$$

$$F = a^4(b+c+d) - a^3(b^2+c^2+d^2+bc+bd+cd) + 6a^2bcd \\ - a \{ b^2c^2 + b^2d^2 + c^2d^2 + bcd(b+c+d) \} + bcd(bc+bd+cd),$$

$$G = -a^4 + a^2(b^2+c^2+d^2-bc-bd-cd) + a(b^2c + bc^2 + b^2d + bd^2 + c^2d + cd^2 - 2bcd) \\ - bcd(b+c+d),$$

$$H = a^4 - 2a^3(b+c+d) + a^2(b+c+d)^2 - 4abcd,$$

$$I = a^3 - a(b^2+c^2+d^2) + 2bcd,$$

$$J = -3a^2 + 2a(b+c+d) + b^2+c^2+d^2 - 2(bc+bd+cd).$$

C. X.

It may be remarked by way of verification that the equation remains unaltered on substituting for  $x, y, z, a, b, c, d$  their reciprocals and multiplying the whole by  $a^4b^2c^2d^2x^2y^2z^2$ .

I further remark that, writing  $a = 0$ , we have

$$A = 0, \quad B = 0, \quad C = b^2c^2d^2, \quad D = -b^2c^2d^2, \quad E = 0, \quad F = bcd(bc + bd + cd),$$

$$G = -bcd(b + c + d), \quad H = 0, \quad I = 2bcd, \quad J = b^2 + c^2 + d^2 - 2(bc + bd + cd);$$

and writing also

$$\epsilon = 1, \quad -\delta = (b + c + d), \quad \gamma = bc + bd + cd, \quad -\beta = bcd,$$

(whence

$$a - x \cdot b - x \cdot c - x \cdot d - x = \beta x + \gamma x^2 + \delta x^3 + \epsilon x^4),$$

we have the formula

$$\begin{aligned} &\beta^2(x^2 + y^2 + z^2 - 2yz - 2zx - 2xy) \\ &- 4\beta\gamma xyz \\ &- 2\beta\delta xyz(x + y + z) \\ &- 4\beta\epsilon xyz(yz + zx + xy) \\ &+ (\delta^2 - 4\gamma\epsilon)x^2y^2z^2 = 0, \end{aligned}$$

given p. 348 of my *Elliptic Functions* as a particular integral of the differential equation when the radical is  $\sqrt{\beta x + \gamma x^2 + \delta x^3 + \epsilon x^4}$ .

Let the equation in  $(x, y, z)$  be called  $u = 0$ ;  $u$  has been given in the form  $u = \mathfrak{C}z^2 - 2\mathfrak{B}z + \mathfrak{A}$ , and we thence have  $\frac{1}{2} \frac{du}{dz} = \mathfrak{C}z - \mathfrak{B}$  which, in virtue of the equation  $u = 0$  itself, becomes  $\frac{1}{2} \frac{du}{dz} = \sqrt{\mathfrak{B}^2 - \mathfrak{A}\mathfrak{C}}$ ; we find easily

$$\mathfrak{B}^2 - \mathfrak{A}\mathfrak{C} = (a - b)^2(a - c)^2(a - d)^2 \{(\text{adb}_1\text{c}_1 + \text{a}_1\text{d}_1\text{bc})^2 - (\text{bc}, \text{ad})^2(x - y)^2\},$$

or, attending to the relation

$$\begin{aligned} (\text{adb}_1\text{c}_1 + \text{a}_1\text{d}_1\text{bc})^2 &= (\text{adb}_1\text{c}_1 - \text{a}_1\text{d}_1\text{bc})^2 + 4\text{abcd}_1\text{b}_1\text{c}_1\text{d}_1 \\ &= (\text{bc}, \text{ad})^2(x - y)^2 + 4\text{abcd}_1\text{b}_1\text{c}_1\text{d}_1, \end{aligned}$$

this is

$$\mathfrak{B}^2 - \mathfrak{A}\mathfrak{C} = 4(a - b)^2(a - c)^2(a - d)^2 \text{abcd}_1\text{b}_1\text{c}_1\text{d}_1,$$

or we have

$$\frac{1}{4} \frac{du}{dz} = (a - b)(a - c)(a - d) \sqrt{\text{abcd}} \sqrt{\text{a}_1\text{b}_1\text{c}_1\text{d}_1}.$$

Writing

$$a - z, \quad b - z, \quad c - z, \quad d - z = \text{a}_2, \quad \text{b}_2, \quad \text{c}_2, \quad \text{d}_2,$$

we have of course the like formulæ

$$\frac{1}{4} \frac{du}{dx} = (a - b)(a - c)(a - d) \sqrt{\text{a}_1\text{b}_1\text{c}_1\text{d}_1} \sqrt{\text{a}_2\text{b}_2\text{c}_2\text{d}_2},$$

$$\frac{1}{4} \frac{du}{dy} = (a - b)(a - c)(a - d) \sqrt{\text{abcd}} \sqrt{\text{a}_2\text{b}_2\text{c}_2\text{d}_2};$$

and the equation  $du=0$  then gives

$$\frac{dx}{\sqrt{abcd}} + \frac{dy}{\sqrt{a_1 b_1 c_1 d_1}} + \frac{dz}{\sqrt{a_2 b_2 c_2 d_2}} = 0,$$

as it should do. The differential equation might also have been verified directly from any one of the expressions for

$$\sqrt{\frac{a-z}{d-z}}, \quad \sqrt{\frac{b-z}{d-z}} \quad \text{or} \quad \sqrt{\frac{c-z}{d-z}}.$$

Writing for shortness

$$X = a - x, \quad b - x, \quad c - x, \quad d - x, \quad \text{etc.},$$

then the general integral of the differential equation

$$\frac{dx}{\sqrt{X}} + \frac{dy}{\sqrt{Y}} + \frac{dz}{\sqrt{Z}} = 0$$

by Abel's theorem is

$$\begin{vmatrix} x^2, & x, & 1, & \sqrt{X} \\ y^2, & y, & 1, & \sqrt{Y} \\ z^2, & z, & 1, & \sqrt{Z} \\ w^2, & w, & 1, & \sqrt{W} \end{vmatrix} = 0,$$

where  $w$  is the constant of integration: and it is to be shown that the value of  $w$  which corresponds to the integral given in the present paper is  $w=a$ . Observe that writing in the determinant  $w=a$ , the determinant on putting therein  $x=a$ , would vanish whether  $z$  were or were not  $=y$ ; but this is on account of an extraneous factor  $a-w$ , so that we do not thus prove the required theorem that ( $w$  being  $=a$ ) we have  $y=z$  when  $x=a$ .

An equivalent form of Abel's integral is that there exist values  $A, B, C$  such that

$$Ax^2 + Bx + C = \sqrt{X},$$

$$Ay^2 + By + C = \sqrt{Y},$$

$$Az^2 + Bz + C = \sqrt{Z},$$

$$Aw^2 + Bw + C = \sqrt{W},$$

or, what is the same thing, that we have identically

$$(A\theta^2 + B\theta + C)^2 - \Theta = (A^2 - 1) \cdot \theta - x \cdot \theta - y \cdot \theta - z \cdot \theta - w.$$

We have therefore

$$C^2 - abcd = (A^2 - 1)xyzw,$$

or say

$$xyzw = \frac{C^2 - abcd}{A^2 - 1};$$

which equation, regarding therein  $A, B, C$  as determined by the three equations

$$Ax^2 + Bx + C = \sqrt{X},$$

$$Ay^2 + By + C = \sqrt{Y},$$

$$Aw^2 + Bw + C = \sqrt{W},$$

is a form of Abel's integral, giving  $z$  rationally in terms of  $x, y, w$ .

Supposing that, when  $x = a, z = y$ : then the last-mentioned integral gives

$$ay^2w = \frac{C^2 - abcd}{A^2 - 1},$$

where  $A, C$  are now determined by the equations

$$Aa^2 + Ba + C = 0,$$

$$Ay^2 + By + C = \sqrt{Y},$$

$$Aw^2 + Bw + C = \sqrt{W},$$

and, imagining these values actually substituted, it is to be shown that the equation

$$ay^2w = \frac{C^2 - abcd}{A^2 - 1}$$

is satisfied by the value  $w = a$ .

We have

$$A \cdot a - y \cdot a - w \cdot w - y = (a - w)\sqrt{Y} - (a - y)\sqrt{W},$$

$$B \cdot a - y \cdot a - w \cdot w - y = (a - w)(a + w)\sqrt{Y} - (a - y)(a + y)\sqrt{W},$$

$$C \cdot a - y \cdot a - w \cdot w - y = (a - w)aw\sqrt{Y} - (a - y)ay\sqrt{W},$$

or writing as before

$$a - y, b - y, c - y, d - y = a_1, b_1, c_1, d_1,$$

and also

$$a - w, b - w, c - w, d - w = a_3, b_3, c_3, d_3,$$

then  $Y = a_1b_1c_1d_1, W = a_3b_3c_3d_3$ , and the formulæ become

$$A = \frac{1}{(w - y)\sqrt{a_1a_3}} \{\sqrt{a_3b_1c_1d_1} - \sqrt{a_1b_3c_3d_3}\},$$

$$B = \frac{1}{(w - y)\sqrt{a_1a_3}} \{- (a + w)\sqrt{a_3b_1c_1d_1} + (a + y)\sqrt{a_1b_3c_3d_3}\},$$

$$C = \frac{1}{(w - y)\sqrt{a_1a_3}} \{aw\sqrt{a_3b_1c_1d_1} - ay\sqrt{a_1b_3c_3d_3}\}.$$

If in these formulæ  $w$  is indefinitely nearly  $= a$ , then  $a_3$  is indefinitely small, so that  $\sqrt{a_3 b_1 c_1 d_1}$  may be neglected in comparison with  $\sqrt{a_1 b_3 c_3 d_3}$ : also  $w - y$  may be put  $= a_1$ ; the formulæ thus become

$$A = -\frac{\sqrt{b_3 c_3 d_3}}{a_1 \sqrt{a_3}}, \quad B = (a + y) \frac{\sqrt{b_3 c_3 d_3}}{a_1 \sqrt{a_3}}, \quad C = -ay \frac{\sqrt{b_3 c_3 d_3}}{a_1 \sqrt{a_3}},$$

where the values of  $A$ ,  $B$ ,  $C$  are each of them indefinitely large on account of the factor  $\sqrt{a_3}$  in the denominator; the value of  $C$  is  $C = ayA$ , and substituting this value in the equation

$$ay^2 w = \frac{C^2 - abcd}{A^2 - 1},$$

and then considering  $A$  as indefinitely large, the equation becomes  $ay^2 w = a^2 y^2$ , that is,  $w = a$ ; so that  $w = a$  is a value of  $w$  satisfying this equation.

Cambridge, 3 July, 1878.