

Differential Equations and Algebraic Geometry

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q. m. f attached to elliptic
curve Γ .

2012

The talk is based on my lecture notes [Mov12] on
quasi-modular forms. The most general context has been
worked out in [Mov21].

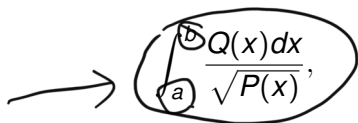
2021

Modular and Auto
Forms & beyond

2021

Elliptic integrals

In many calculus books we find tables of integrals and there we never find a formula for elliptic integrals



A hand-drawn diagram showing the integral expression $\int_a^b \frac{Q(x) dx}{\sqrt{P(x)}}$. The entire expression is enclosed in a hand-drawn oval. An arrow points from the left towards the oval. The letter 'b' above the upper limit and the letter 'a' below the lower limit are each circled with a hand-drawn circle.

$$P(x) = (x-a)(x-b)(x-c)$$

where $P(x)$ is a degree three polynomial in one variable x and with real coefficients, for simplicity we assume that it has real roots, and a, b are two consecutive roots of P or $\pm\infty$. Since Abel and Gauss it was known that if we choose P randomly (in other words for generic P) such integrals cannot be calculated in terms of until then well-known functions.

Elliptic integrals

Problem

Compute the indefinite integral

$$y = \sqrt{p(x)}$$

$$\int_a^b \frac{dx}{\sqrt{p(x)}}$$

$$\int g(x) dx$$

$$f'(x)$$

$$y^2 = p(x)$$

$$(2)$$

where p is a polynomial of degree 1 and 2. Compute it also when p is of degree 3 but it has double roots. These integrals are computable because $y^2 = p(x)$ is a rational curve!

Example:

$$p(x) = (x+1)(x-2)^2$$

$$\int_2^{\infty} \frac{dx}{2(x+1)\sqrt{x-2}} = \frac{\tan^{-1}\left(\frac{\sqrt{x-2}}{\sqrt{3}}\right)}{\sqrt{3}} \Big|_2^{\infty} = \frac{\pi}{2\sqrt{3}}$$

$$y^2 = p(x)$$

Problem

For particular examples of polynomials p of degree 3, there are some formulas for elliptic integrals in terms of the values of the Gamma function on rational numbers. For instance, verify the equality

$$\int_7^{+\infty} \frac{dx}{\sqrt{x^3 - 35x - 98}} = \frac{\Gamma(\frac{1}{7})\Gamma(\frac{2}{7})\Gamma(\frac{4}{7})}{2\pi i\sqrt{-7}}. \quad (3)$$

$$\int_0^1 \frac{dx}{\sqrt{1-x^3}} = \frac{\Gamma(\frac{1}{3})^2}{2^{\frac{4}{3}} 3^{\frac{1}{2}} \pi}$$

$$\int_0^1 \frac{dx}{\sqrt{x-x^3}} = \frac{\Gamma(\frac{1}{4})^2}{2^{\frac{3}{2}} \pi^{\frac{1}{2}}}$$

The Chowla-Selberg theorem, see for instance Gross's articles 1978 and 1979, describes this phenomenon in a complete way.

Geometrization

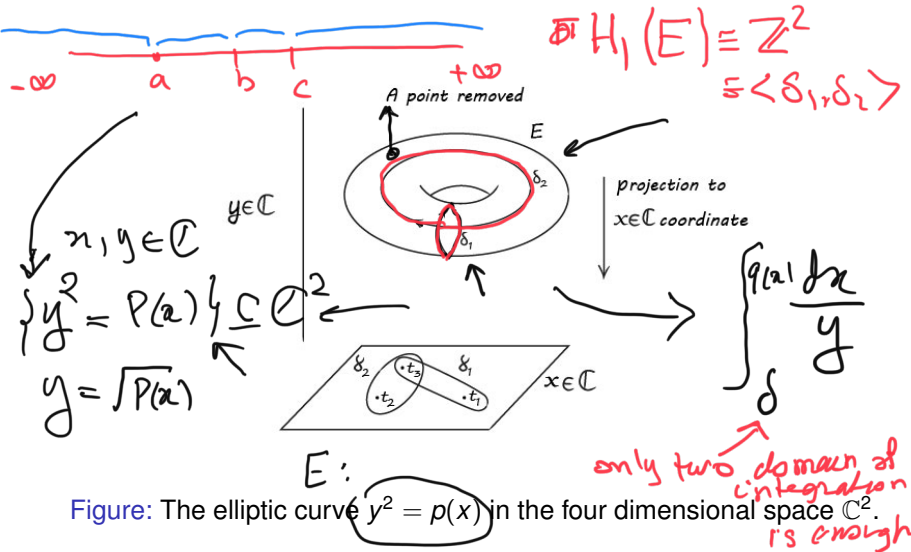


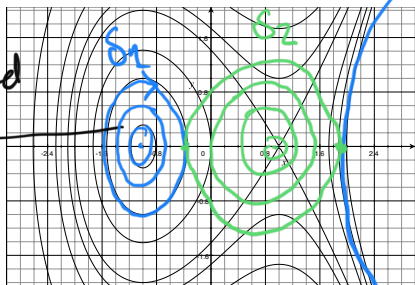
Figure: The elliptic curve $y^2 = p(x)$ in the four dimensional space \mathbb{C}^2 .

A one parameter family of elliptic curves

δ_1, δ_2

$$\langle \delta_1, \delta_2 \rangle = 1$$

δ_1, δ_2 are called
vanishing
cycles



\mathbb{R}^2

Figure: Elliptic curves: $y^2 - x^3 + 12x - 4\psi$, $\psi = -1.9, -1, 0, 2, 3, 5, 10$

$$(x, y) \in \mathbb{R}^2.$$

Picard-Fuchs equation

$$\frac{\partial}{\partial \psi} \int_a^b \frac{dx}{\sqrt{p(x)}}$$

a, b roots of $p(x)$

$$\delta_\psi \in H_1(E_\psi, \mathbb{Z})$$

The elliptic integrals $\int_\delta \frac{dx}{y}$ (resp. $\int_\delta \frac{x dx}{y}$) satisfies the differential equation

$$\frac{5}{36} I + 2\psi I' + (\psi^2 - 4) I'' = 0$$

$$\text{(resp. } \frac{-7}{36} I + 2\psi I' + (\psi^2 - 4) I'' = 0 \text{)}$$

(4)

which is called a Picard-Fuchs equation.

linear diff eq

Gauss-Manin connection I

$$H_1(E_4; \mathbb{Z}) = \mathbb{Z}^2$$

δ_1, δ_2

Period matrix

$$\left[\frac{dx}{y}, \frac{2dx}{y} \right] \in H_{dR}^1(E_4)$$

basis. 2 dim.

The matrix

Y

$$Y = \begin{pmatrix} \int_{\delta_1} \frac{dx}{y} & \int_{\delta_2} \frac{dx}{y} \\ \int_{\delta_1} \frac{x dx}{y} & \int_{\delta_2} \frac{x dx}{y} \end{pmatrix}$$

functions in \mathcal{Y}

forms a fundamental system of the linear differential equation:

$$Y' = \frac{1}{\psi^2 - 4} \begin{pmatrix} -\frac{1}{6}\psi & \frac{1}{3} \\ -\frac{1}{3} & \frac{1}{6}\psi \end{pmatrix} Y, \quad (5)$$

that is, any solution of (5) is a linear combination of the columns of Y .

$$\tilde{Y} = \begin{pmatrix} y_1 \\ y_2 \end{pmatrix} \quad \tilde{Y} = AY$$

Hypergeometric functions

$\int \frac{dx}{P(x)}$
 $P(x)$ with double root

$$= \int_{\delta_1} \frac{dx}{y} = \text{functions in } \Psi.$$



$$Y = \begin{pmatrix} \frac{\pi i}{\sqrt{3}} F\left(\frac{1}{6}, \frac{5}{6}, 1 \mid \frac{-\psi+2}{4}\right) \\ \frac{\pi i}{\sqrt{3}} F\left(\frac{-1}{6}, \frac{7}{6}, 1 \mid \frac{-\psi+2}{4}\right) \end{pmatrix} \begin{pmatrix} \frac{\pi}{\sqrt{3}} F\left(\frac{1}{6}, \frac{5}{6}, 1 \mid \frac{\psi+2}{4}\right) \\ -\frac{\pi}{\sqrt{3}} F\left(\frac{-1}{6}, \frac{7}{6}, 1 \mid \frac{\psi+2}{4}\right) \end{pmatrix}$$

where

Gauss hyp.

$$F(a, b, c | z) = \sum_{n=0}^{\infty} \frac{(a)_n (b)_n}{(c)_n n!} z^n, \quad c \notin \{0, -1, -2, -3, \dots\}, \quad (6)$$

a, b, c
 \uparrow
 \emptyset

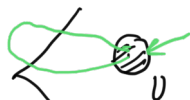
z

$(a)_n = a(a+1) \dots (a+n-1)$. Symb
 ~~$a \dots a+n-1$~~

Pochhammer

Three parameter family of elliptic curve

$U \subseteq \mathbb{C}^3 \setminus \{\Delta = 0\}$
 multivalued hol. function in
 t_1, t_2, t_3



$\{ \Delta = 0 \}$

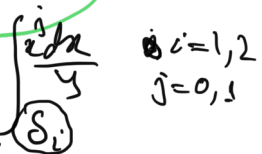
$y^2 = P(x)$

$$E_t : y^2 = \overbrace{4(x - t_1)^3 - t_2(x - t_1) - t_3}^{P(x)}$$

$t \in \text{Spec}(\mathbb{C}[t_1, t_2, t_3, \frac{1}{\Delta}]) \quad \Delta := 27t_3^2 - t_2^3.$

$(t_1, t_2, t_3) \in \mathbb{C}^3 \setminus \{ \Delta = 0 \}.$

hol. function in t_1, t_2, t_3



Gauss-Manin connection II

$$\rightarrow \begin{pmatrix} \frac{\partial}{\partial t_3} \int \frac{dx}{y} \\ \frac{\partial}{\partial t_2} \int \frac{2dx}{y} \end{pmatrix} = \begin{pmatrix} * & * \\ * & * \end{pmatrix} \begin{pmatrix} \int \frac{dx}{y} \\ \int \frac{2dx}{y} \end{pmatrix}$$

Problem

Let $P(x) := 4(x - t_1)^3 + t_2(x - t_1) + t_3$. We have

$$A = A_1 dt_1 + A_2 dt_2 + A_3 dt_3$$

$$\begin{pmatrix} d \left(\int \frac{dx}{\sqrt{P(x)}} \right) \\ d \left(\int \frac{xdx}{\sqrt{P(x)}} \right) \end{pmatrix} = \begin{pmatrix} -\frac{3}{2} t_1 \frac{\alpha}{\Delta} - \frac{1}{12} \frac{d\Delta}{\Delta}, & \frac{3}{2} \frac{\alpha}{\Delta} \\ dt_1 - \frac{1}{6} t_1 \frac{d\Delta}{\Delta} - \left(\frac{3}{2} t_1^2 + \frac{1}{8} t_2 \right) \frac{\alpha}{\Delta}, & \frac{3}{2} t_1 \frac{\alpha}{\Delta} + \frac{1}{12} \frac{d\Delta}{\Delta} \end{pmatrix} \begin{pmatrix} \int \frac{dx}{\sqrt{P(x)}} \\ \int \frac{xdx}{\sqrt{P(x)}} \end{pmatrix}$$

where

$$\Delta := 27t_3^2 - t_2^3, \quad \alpha := 3t_3 dt_2 - 2t_2 dt_3$$

$$d \left(\int \frac{dx}{y} \right) = \left(\frac{\partial}{\partial t_1} \int \frac{dx}{y} \right) dt_1 + \left(\frac{\partial}{\partial t_2} \int \frac{dx}{y} \right) dt_2 + \dots$$

↑
1-form.

Classical moduli space

$$E_t = E_{(t_2, t_3)}$$

$$y^2 = 4x^3 - t_2x - t_3$$
$$\underline{k}y^2 = 4\underline{k}^6x^3 - t_2\underline{k}^2x - t_3$$

1. Any elliptic curve can be written in the Weierstrass format

$$\underline{E}_t : y^2 = 4x^3 - t_2x - t_3 \quad \leftarrow t_2, t_3 \in \mathcal{O}.$$

2. We have

$$E_{k^{-6}t_2, k^{-4}t_3} \cong E_{t_2, t_3}$$

$$(x, y) \mapsto (k^2x, k^3y).$$

$$k \in \mathcal{O}^\times = \mathcal{O} \setminus \{0\}.$$

3. The j -invariant $j := \frac{t_2^3}{t_2^3 - 27t_3^2}$ classifies elliptic curves.

$$j(t_2, t_3) = j(\overset{4}{\underline{k}}t_2, \overset{6}{\underline{k}}t_3).$$

Ibiporanga: A new moduli space

Ibiporanga: A new moduli space

$$g \in \mathbb{P}^1 \setminus \{\infty\} \quad / \mathcal{O}$$

$T :=$ moduli of (E, α, ω) ,

E elliptic curve, $\alpha, \omega \in H_{dR}^1(E)$

$(E, 0) \in E$ basis

\mathbb{C}^∞

Grothendieck.

α rep. by a hol. 1-form.

$$H_{dR}^1(E) \times H_{dR}^1(E) \xrightarrow{\text{in } E} \mathcal{T}$$

$\langle \alpha, \omega \rangle = 1.$

Vector fields and differential forms

$$E_t : \frac{y^2 = 4(x-t_1)^3 - t_2(x-t_1) - t_3}{}$$

$$F^1 \Rightarrow \alpha = \begin{bmatrix} dx \\ y \end{bmatrix}, \begin{bmatrix} x dx \\ y \end{bmatrix} \in H^1_{\text{dR}}(E_t)$$

$$T = \mathbb{C}^3 \setminus \{\Delta = 0\}$$

ψ

$$(t_1, t_2, t_3)$$

Gauss-Manin connection along a vector field

Proposition

There are unique vector fields e, h, f in T such that the Gauss-Manin connection matrix A along these vector fields has the form:

$$A_h = \begin{bmatrix} 1 & 0 \\ 0 & -1 \end{bmatrix}, \quad A_f = \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix}, \quad A_e = \begin{bmatrix} 0 & 0 \\ 1 & 0 \end{bmatrix}. \quad \left. \vphantom{A_h} \right\}$$

We can compute explicit expressions for e, f, h .

$$f = -\left((t_1^2 - \frac{1}{12}t_2) \frac{\partial}{\partial t_1} - (4t_1t_2 - 6t_3) \frac{\partial}{\partial t_2} - (6t_1t_3 - \frac{1}{3}t_2^2) \frac{\partial}{\partial t_3} \right), \quad (7)$$

$$h = -6t_3 \frac{\partial}{\partial t_3} - 4t_2 \frac{\partial}{\partial t_2} - 2t_1 \frac{\partial}{\partial t_1}, \quad e = \frac{\partial}{\partial t_1}.$$

The Lie algebra \mathfrak{sl}_2

The \mathbb{C} -vector space generated by h, e, f equipped with the classical bracket of vector fields is isomorphic to the Lie Algebra \mathfrak{sl}_2 , and hence, it gives a representation of \mathfrak{sl}_2 in the polynomial ring $\mathbb{Q}[t_1, t_2, t_3]$ which is infinite dimensional.

$$[h, e] = 2e, \quad [h, f] = -2f, \quad [e, f] = h. \quad (8)$$

Vector field as an ODE



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Quasi-modular forms attached to elliptic curves, I.

Ann. Math. Blaise Pascal, 19(2):307–377, 2012.



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Modular and Automorphic Forms & Beyond.

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