

Jacobi's Theta Functions $q = e^{\pi i \tau}$ (just like e, λ , level 2 str is used)

$\theta_3(z, \tau) := \sum_{n=-\infty}^{\infty} q^{n^2} e^{2\pi i n z}$ $\theta_4(0, \tau) := \theta_3(z + \frac{1}{2}, \tau)$

$\theta_1(0, \tau) := -i \sum_{n=-\infty}^{\infty} (-1)^n q^{(n+\frac{1}{2})^2} e^{2\pi i (n+\frac{1}{2}) z} = -i e^{\pi i z + \pi i \tau / 4} \theta_4(z + \frac{\tau}{2}, \tau)$

$\theta_2(0, \tau) := \theta_1(z + \frac{1}{2}, \tau)$

Heat Eqⁿ: $4\pi i \frac{\partial \theta}{\partial \tau} = \frac{\partial^2 \theta}{\partial z^2}$

$\theta_1(z+1) = -\theta_1(z)$
 $\theta_1(z+\tau) = -q^{-1} e^{-2\pi i z} \theta_1(z)$

Product Expansion:

$\frac{1}{2\pi i} \int_{\partial P} \frac{\theta'}{\theta} = 1$

	θ_1	θ_2	θ_3	θ_4
1	-1	-1	1	1
τ	-N	N	N	-N

$\theta_4(0) = \prod_{n=1}^{\infty} (1 - q^{2n}) \cdot \prod_{n=1}^{\infty} (1 - q^{2n-1} e^{2\pi i z}) (1 - q^{2n-1} e^{-2\pi i z}) =: G \cdot f(z)$ $N = q^{-1} e^{2\pi i z}$

Pf: f & θ_4 both satisfy $*$, same zeros, thus $\exists G$ constant in z .

Similarly $\theta_3(0) = G \cdot \prod (1 + q^{2n-1} e^{2\pi i z}) (1 + q^{2n-1} e^{-2\pi i z})$,

Jacobi's Triple Product: $\theta_1 = 2G q^{1/4} \sin \pi z \prod (1 - q^{2n} e^{2\pi i z}) (1 - q^{2n} e^{-2\pi i z})$,

$\theta_2(0) = \pi \theta_2(0) \theta_3(0) \theta_4(0)$. $\theta_2 = 2G q^{1/4} \cos \pi z \prod (1 + q^{2n} e^{2\pi i z}) (1 + q^{2n} e^{-2\pi i z})$

Caution: In many books, including Whittaker-Watson, $e^{2in z}$ is used instead of $e^{2\pi i n z}$

Thus we have the additional π factor

Pf: $\theta_2'(z) = \theta_2(z) \left[-\pi \cot \pi z + \sum \frac{2\pi i q^{2n} e^{2\pi i z}}{1 + q^{2n} e^{2\pi i z}} + \frac{-2\pi i q^{2n} e^{-2\pi i z}}{1 + q^{2n} e^{-2\pi i z}} \right] \Rightarrow \theta_2'(0) = 0$

$\Rightarrow \theta_2''(0) = \theta_2(0) \left[-\pi^2 + 8\pi^2 \sum \frac{q^{2n}}{(1+q^{2n})^2} \right]$

Also, $\theta_3''(0) = \theta_3(0) 8\pi^2 \sum \frac{q^{2n-1}}{(1+q^{2n})^2}$; $\theta_4''(0) = \theta_4(0) \left[-8\pi^2 \frac{q^{2n-1}}{(1-q^{2n})^2} \right]$

Similarly, $\theta_1(z) = \sin \pi z \cdot \phi(z)$, $\phi(0) = 0$, $\phi''(0) = \phi(0) 8\pi^2 \sum \frac{q^{2n}}{(1-q^{2n})^2}$

$\theta_1'(0) = \pi \phi(0)$, $\theta_1''(0) = 0$, $\theta_1'''(0) = -\pi^3 \phi(0) - 3\pi \phi''(0)$

$\Rightarrow \frac{\theta_1'''(0)}{\theta_1'(0)} = -\pi^2 - 24\pi^2 \sum \frac{q^{2n}}{(1-q^{2n})^2} = \frac{\theta_2''(0)}{\theta_2(0)} + \frac{\theta_3''(0)}{\theta_3(0)} + \frac{\theta_4''(0)}{\theta_4(0)}$

by clever arrangement of the RHS 3 series.

Heat eqⁿ \Rightarrow

$\frac{\partial \tau \theta_1'(0)}{\theta_1'(0)} = \frac{\partial \tau \theta_2(0)}{\theta_2(0)} + \frac{\partial \tau \theta_3(0)}{\theta_3(0)} + \frac{\partial \tau \theta_4(0)}{\theta_4(0)}$

$\Rightarrow \theta_1'(0) = C \theta_2(0) \theta_3(0) \theta_4(0)$. $q \rightarrow 0 \Rightarrow C = \pi$.

$\frac{1}{\pi q^{1/4}}$ $-i q^{1/4}$ 1 i by the original defⁿ in series. \square

Completion of the pf of prod. formula: $G = \prod_{n=1}^{\infty} (1 - q^{2n})$.

S-pnd. formula $\Rightarrow 2\pi G q^{1/4} \prod (1 - q^{2n})^2$

$$= \pi \cdot 2G q^{1/4} \prod (1 + q^{2n})^2 \cdot G \prod (1 + q^{2n-1})^2 \cdot G \prod (1 - q^{2n-1})^2$$

Clever cancellation $\Rightarrow \prod (1 - q^{2n})^2 = G^2 \Rightarrow G = \prod (1 - q^{2n})$. \square
 (for $q \rightarrow 0$ $\mathcal{D}_3(0, \tau) \rightarrow 1$ hence $G(0) = 1$.)

Ex. for w_1, z_1, w_2, z_2 ; $\eta_1 = -\frac{1}{3} \cdot \frac{\mathcal{D}_3''(0)}{\mathcal{D}_3'(0)}$; $\sigma(z) = e^{\eta z^2/2} \cdot \frac{\mathcal{D}_3(z)}{\mathcal{D}_3'(0)}$

Q: So, why is the theta theory better than Weierstrass theory?

Modularity: Jacobi's imaginary transformation ($\mathcal{D}_3 \in \mathcal{O}$ in Stein, p. 290)

$$(J) \mathcal{D}_3(z, \tau) = \sqrt{i/\tau} e^{-\pi i z^2/\tau} \mathcal{D}_3(-z/\tau, -1/\tau) \text{ where } \sqrt{i/\tau} \in \mathbb{H}.$$

This is proved by **Poisson summation** for $z \in \mathbb{R}, \tau = it$, then analy. conti.

4/9 Thm: For $\eta(\tau) := q^{1/24} \prod_{n=1}^{\infty} (1 - q^{2n})$, $\eta(-1/\tau) = \sqrt{-i\tau} \eta(\tau)$.

Hence $\Delta = \eta(\tau)^{24}$ is a $SL(2, \mathbb{Z})$ cusp form of wt 12.

Will prove it based on Jacobi's triple product formula + imaginary transformation

ps Since $\dim M_{12}^0 = 1$, we have $\eta(\tau)^{24} \parallel \mathcal{D}_2^3(\tau) - 27 \mathcal{D}_3^2(\tau)$
 usual convention $\Delta = \mathcal{D}_2^3 - 27 \mathcal{D}_3^2 = \frac{(2\pi)^{12}}{1728} \eta(\tau)^{24}$

here $q^2 = e^{2\pi i \tau}$

Pf (Stein, p. 292; cf. Serre: A course in Arithmetic) = "the q " for $SL(2, \mathbb{Z})$

$$\mathcal{D}_3(z, \tau) = (1 + q e^{-2\pi i z}) \prod_{n=1}^{\infty} (1 - q^{2n}) (1 + q^{2n-1} e^{2\pi i z}) (1 + q^{2n+1} e^{-2\pi i z})$$

$\rightarrow = 0$ at $z_0 = \frac{1}{2} + \frac{\tau}{2}$ Set $h(\tau) = \prod (1 - q^{2n})^3$

$$\Rightarrow \mathcal{D}_3'(z_0, \tau) = 2\pi i h(\tau)$$

Do this in (J) at z_0 , get $2\pi i h(\tau) = \sqrt{i/\tau} e^{-\pi i (\frac{1}{2} + \frac{\tau}{2})^2/\tau} \frac{-1}{\tau} \cdot 2\pi i \cdot h(-1/\tau)$

ie. $e^{\frac{3i/\tau}{} h(\tau) = (\frac{i}{\tau})^{3/2} e^{-\frac{3i}{\tau} \frac{1}{\tau}} h(-1/\tau)$.

For $\tau = it, t > 0$, $\eta(\tau) > 0$, hence the cubic root gives the thm. \square

Ex For any $\mathcal{D}_2, \mathcal{D}_3 \in \mathcal{O}$ with $\Delta \neq 0, \exists! \Lambda$. (Hint: use j line)

Rmk: The modularity of \mathcal{D}_i can also be proved by comparing zeros (Liouville thm) and the triple product formula.

Easy formulae: $\mathcal{D}_1^2(z+1) = \mathcal{D}_1^2(z)$, $\mathcal{D}_1^2(z+\tau) = q^{-2} e^{4\pi i z} \mathcal{D}_1^2(z)$

choose a, b st. $\frac{a \mathcal{D}_2^2(z) + b \mathcal{D}_3^2(z)}{\mathcal{D}_4^2(z)}$ has only simple pole \Rightarrow a constant. \star

e.g. $\mathcal{D}_4^2(0) \mathcal{D}_4^2(z) = \mathcal{D}_3^2(0) \mathcal{D}_3^2(z) - \mathcal{D}_2^2(0) \mathcal{D}_2^2(z)$. $z=0 \Rightarrow \mathcal{D}_2^4 + \mathcal{D}_4^4 = \mathcal{D}_3^4$.

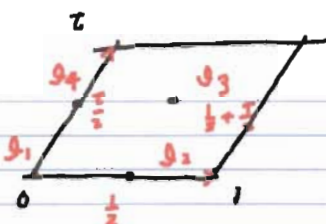
Pf Solving linear combinations

$$a \vartheta_2^+(z) + b \vartheta_3^+(z) = \vartheta_4^+(z)$$

$$\cdot b = \frac{1}{2} \Rightarrow b \vartheta_3^+(\frac{1}{2}) = b \vartheta_4^+(0) = \vartheta_4^+(\frac{1}{2}) = \vartheta_3^+(0)$$

$$\cdot c = \frac{1}{2} + \frac{\tau}{2} \Rightarrow a \vartheta_2^+(\frac{1}{2} + \frac{\tau}{2}) = a \vartheta_1^+(\frac{\tau}{2})$$

$$= -a \cdot e^{3\pi i \tau / 2} \vartheta_4^+(z) = -a e^{-\pi i \tau / 2} \vartheta_4^+(0) = \vartheta_4^+(\frac{1}{2} + \frac{\tau}{2}) = e^{-\pi i \tau / 2} \vartheta_2^+(0) \quad *$$



Addition formulae. Similarly, for

$$\vartheta_3(w+y) \vartheta_3(w-y) \vartheta_3^2 = \vartheta_3^2(w) \vartheta_3^2(y) + \vartheta_1^2(w) \vartheta_1^2(y)$$

Fundamental Relations:

consider

$$2w' = -w + x + y + z$$

$$2x' = +w - x + y + z$$

$$2y' = +w + x - y + z$$

$$2z' = +w + x + y - z$$

$$[r] := \vartheta_r(w) \vartheta_r(x) \vartheta_r(y) \vartheta_r(z)$$

$$[r'] := \vartheta_r(w') \vartheta_r(x') \vartheta_r(y') \vartheta_r(z')$$

$$N := z^{-1} e^{-2\pi i z}$$

Then,

$$\begin{array}{c|cccc} +1 & [r] & [r]' & [z] & [z]' \\ +1 & [x] & -[x]' & -[y]' & [y]' \\ +\tau & N[r] & -N[r]' & N[z]' & -N[z]' \end{array}$$

the period transf. factors viewed as functions in z

$$\text{eg } [r]' = \vartheta_1(\frac{1}{2}(-w+x+y+z)) \vartheta_1(\frac{1}{2}(w-x+y+z))$$

$\Rightarrow +1$ or $+\tau$ really look to $+\frac{1}{2}, +\frac{\tau}{2}$ in ϑ_1

Rmk: More general quadratic identities holds for $A \in M_n(\mathbb{Z})$

$$A^t A = m^n I_n \text{ Here } m=2, n=4 \text{ (Due to Riemann)}$$

$[r]$ & $-[r]' + [z]' + [x]' + [y]'$ have the same factors 1 & N

Ratio has only one simple pole $\Rightarrow A[r] = -[r]' + [z]' + [x]' + [y]'$

Symmetry consideration $\Rightarrow A$ indep of w, x, y, z .

Set $w=x=y=z=0 \Rightarrow A \vartheta_3^4 = \vartheta_2^4 + \vartheta_3^4 + \vartheta_4^4, * \Rightarrow A=2$

Now set $w=x=y=z, \text{ get}$

$$\Rightarrow \vartheta_1^4(z) + \vartheta_2^4(z) = \vartheta_3^4(z) + \vartheta_4^4(z)$$

$$w'=x'=y'=z'=z$$

the particular form is rather interesting

Rmk: Other specializations give addition formulae.

Projective Embedding: Back to the "easy formulae"

$$\vartheta_4^2 \vartheta_4^2(z) = \vartheta_3^2 \vartheta_3^2(z) - \vartheta_2^2 \vartheta_2^2(z)$$

define an algebraic

$$\vartheta_4^2 \vartheta_1^2(z) = \vartheta_3^2 \vartheta_3^2(z) - \vartheta_2^2 \vartheta_2^2(z)$$

curve $C \subset \mathbb{C}P^3$

Theorem: $\varphi: \mathbb{C}/\Lambda_\tau \rightarrow \mathbb{C}P^3, z \mapsto (\vartheta_1(z\tau) : \vartheta_2(z\tau) : \vartheta_3(z\tau) : \vartheta_4(z\tau))$

is an isomorphism $\mathbb{C}/\Lambda_\tau \cong C$ as Riemann surface.

$z\tau$ to have same transf. law.

Sketch: The plane $a_1 x_1 + \dots + a_4 x_4 = 0 \cap C$ at most 4 pts.

But $a_1 \vartheta_1(z\tau) + \dots + a_4 \vartheta_4(z\tau) = 0$ does have 4 sol. as in *. \square

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Jacobi Elliptic Functions

recall for $0 \leq k \leq 1$: (modulus, moduli)

$u = f(z) = \int_0^z \frac{dt}{\sqrt{(1-t^2)(1-k^2t^2)}} -k+ik'$

$K = \int_0^1 \frac{dt}{\sqrt{(1-t^2)(1-k^2t^2)}} = \frac{\pi}{2} F\left(\frac{1}{2}, \frac{1}{2}, 1; k\right)$
 $K' = \int_1^{\infty} \frac{dt}{t \sqrt{(1-t^2)(1-k^2t^2)}}$ (on old exercise)

2 simple poles
 2 simple zeros
 periodic wrt $4k, 2iK'$

Question: A general theory of $sn(u, k)$ for all $k \in \mathbb{C}$?
 Need explicit solution just like $y = \sin u$. (the case $k=0$)

Basic Ansatz: $\xi := \frac{g_1(z)}{g_4(z)}$ satisfies $\left(\frac{d\xi}{dz}\right)^2 = \pi^2 (g_2^2 - g_3^2 \xi^2)(g_3^2 - g_2^2 \xi^2)$.

Pf: $\xi' = \frac{1}{g_4^2(z)} (g_1'(z)g_4(z) - g_1(z)g_4'(z))$ and $\frac{g_1(z)g_3(z)}{g_4^2(z)}$ have the same periodicity factors $-1, 1$ wrt $1, \tau$

$\Rightarrow \phi(z) := (g_1'(z)g_4(z) - g_1(z)g_4'(z)) / (g_2(z)g_4(z))$ is elliptic, poles $\frac{1}{2}, \frac{1}{2} + \tau$

Key point: ϕ is periodic in $\frac{\tau}{2}$ indeed!

Q: this requires really explicit calculations, any theoretic reason?

check: $g_1(z + \frac{\tau}{2}) = i g^{-1/4} e^{-\pi i z} g_4(z) = i M g_4(z)$ by def
 $g_4(z + \frac{\tau}{2}) = i M g_1(z)$ $g_2(z + \frac{\tau}{2}) = M g_3(z)$, $g_3(z + \frac{\tau}{2}) = M g_2(z)$.
 \Rightarrow the differentiation terms to $e^{-\pi i z}$ cancel out

\Rightarrow only one simple pole at $\frac{1}{2}$ wrt $1, \frac{\tau}{2} \Rightarrow$ constant function

$g_1'(z) = \pi g_2(z)g_3(z)g_4(z) \Rightarrow \phi(z) = \pi g_4^2$

$\Rightarrow (\xi')^2 = \pi^2 g_4^2 \frac{g_2(z)}{g_4^2(z)} \frac{g_3^2(z)}{g_4^2(z)} = \pi^2 \frac{g_2^2 g_4^2(z) - g_3^2 g_1^2(z)}{g_4^4(z)} \frac{g_3^2 g_4^2(z) - g_2^2 g_1^2(z)}{g_4^4(z)}$

translate the proj imb eqⁿ by $1/2$ □

\Rightarrow For $y = \frac{g_3}{g_2} \xi$, $u = \pi g_3^2 z$, get $\left(\frac{dy}{du}\right)^2 = (1-y^2)(1-k^2y^2)$
 and $k^{1/2} = g_1/g_3$.

Pf: $\left(\frac{dy}{du}\right)^2 = \frac{g_3^2}{g_2^2} \left(\frac{d\xi}{dz}\right)^2 \frac{1}{\pi^2 g_3^2} = (1 - \frac{g_3^2}{g_2^2} \xi^2) (1 - \frac{g_1^2}{g_3^2} \xi^2)$. □

That is, $y = sn(u) = \frac{g_3}{g_2} \cdot \frac{g_1}{g_4} \left(\frac{u}{\pi g_3^2}\right)$. do not confuse with constants!

quasi-periods $\pi g_3^2 =: eK$, $\tau \pi g_3^2 =: 2iK'$; periods $4K, 2iK'$.

Now set $cn(u, k) = \frac{g_4}{g_2} \frac{g_1}{g_4} \left(\frac{u}{\pi g_3^2}\right)$, $dn(u, k) = \frac{g_4}{g_3} \frac{g_3}{g_4} \left(\frac{u}{\pi g_3^2}\right)$ ($2 \cos \epsilon$)
 Then:

- 1) $sk'(u) = ch(u) dn(u)$ **Additional law:** Ex Show that, via 1)-4)
- 2) $sn^2(u) + cn^2(u) = 1$ $sn(u+v) = \frac{sn u \cdot cn v \cdot dn v + sn v \cdot cn u \cdot dn u}{1 - k^2 sn^2 u \cdot sn^2 v}$ etc
- 3) $k^2 sn^2(u) + dn^2(u) = 1$
- 4) $ch(0) = dn(0) = 1$ 1)-4) determine the theory.

Some Easy consequences as in trigonometric functions

$$2 \cdot \operatorname{sn}(u) \cdot \operatorname{sn}'(u) + 2 \operatorname{cn}(u) \operatorname{cn}'(u) = 0 \Rightarrow \operatorname{cn}'(u) = -\operatorname{sn}(u) \operatorname{dn}(u)$$

Similarly, $\operatorname{dn}'(u) = -k^2 \operatorname{sn}(u) \operatorname{cn}(u)$

Using 2), 3) & $\operatorname{sn}(u+v)$, get

$$\operatorname{cn}(u+v) = \frac{\operatorname{cn} u \cdot \operatorname{cn} v - k^2 \operatorname{sn} u \operatorname{sn} v}{1 - k^2 \operatorname{sn}^2 u \operatorname{sn}^2 v}$$

Complementary modulus k & k' , and inversion problem

$$\lambda(\tau) = k^2 = \frac{\mathcal{J}_2^*(0, \tau)}{\mathcal{J}_3^*(0, \tau)} \Rightarrow \tau \text{ exists unless } k^2 = 0, 1 \text{ (stronger than WW p. 481-484)}^*$$

then we set $k^2 + k'^2 = 1$, i.e. $k'^2 = 1 - \frac{\mathcal{J}_2^*(0, \tau)}{\mathcal{J}_3^*(0, \tau)} = \frac{\mathcal{J}_4^*(0, \tau)}{\mathcal{J}_3^*(0, \tau)}$

ie we claim: $\frac{e_3 - e_2}{e_1 - e_2} = \frac{\mathcal{J}_2^*}{\mathcal{J}_3^*}$. In fact, $f(z, \tau) = A(\tau) \frac{\mathcal{J}_4^*(z, \tau)}{\mathcal{J}_1^*(z, \tau)} + B(\tau)$.

$$\Rightarrow \frac{e_3 - e_2}{e_1 - e_2} = \frac{A \frac{\mathcal{J}_4^*(\frac{1}{2}, \tau)}{\mathcal{J}_1^*(\frac{1}{2}, \tau)} + B - B}{A \frac{\mathcal{J}_4^*(\frac{1}{2}, \tau)}{\mathcal{J}_1^*(\frac{1}{2}, \tau)} + B - B} = \frac{\mathcal{J}_4^*(\frac{1}{2}, \tau)}{\mathcal{J}_3^*(0, \tau)}$$

by the double pole property.
 $\Rightarrow k^2 \neq 0, 1 \exists \tau$ s.t. $\lambda(\tau) = k^2$
as shown in Ahlfors.

By definition, $\operatorname{sn} K = 1, \operatorname{cn} K = 0, \operatorname{dn} K = k'$

From $\operatorname{sn}(u) = \frac{\mathcal{J}_1}{\mathcal{J}_2} \frac{\mathcal{J}_1}{\mathcal{J}_3} \left(\frac{u}{\pi} \frac{\mathcal{J}_3}{\mathcal{J}_1} \right)$, hence $\Rightarrow K = \frac{\pi}{2} \mathcal{J}_3^*(0, \tau)$.

* Uniformization: Can also construct τ directly from k^2

In deed, get K, K' by elliptic integrals. A simple check as in conformal mapping $\Rightarrow K, K'$ linearly indep / \mathbb{R}

Then set $T = iK'/K$.

$k, k' / \tau, \tau'$ Duality: $K' := \int_0^1 \frac{1}{k} (1-t^2)^{1/2} (1-k^2 t^2)^{1/2} dt = "K \text{ w.r.t. } k'^2" ?$

$$k^2 = \frac{\mathcal{J}_1^*(0, \tau)}{\mathcal{J}_3^*(0, \tau)}, \quad k'^2 = 1 - k^2 = \frac{\mathcal{J}_2^*(0, \tau)}{\mathcal{J}_3^*(0, \tau)} = \frac{\mathcal{J}_2^*(0, \tau')}{\mathcal{J}_3^*(0, \tau')}$$

for $\tau' = -1/\tau$ Modularity (Ex.)

Then "K for $k'^2 = \frac{\pi}{2} \mathcal{J}_3^*(0, \tau')$

$$= -i\tau \frac{\pi}{2} \mathcal{J}_3^*(0, \tau) = -i\tau K$$

when $T = iK'/K$
this gives K'

The general case follows from analytic conti. (Q: Calculus pf?)

Periodicity Properties:

$$K: \operatorname{sn}(u+K) = \frac{\operatorname{sn} u \operatorname{cn} K \operatorname{dn} K + \operatorname{sn} K \operatorname{cn} u \operatorname{dn} u}{1 - k^2 \operatorname{sn}^2 u \operatorname{sn}^2 K} = \frac{\operatorname{cn} u \cdot \operatorname{dn} u}{\operatorname{dn}^2 u} = \operatorname{cd} u$$

$$\operatorname{cn}(u+K) = \frac{c_1 c_2 - s_1 s_2 d_1 d_2}{1 - k^2 s_1^2 s_2^2} = \frac{-s_1 d_1 k'}{d_1^2} = -k' \operatorname{sd} u$$

$$\operatorname{dn}(u+K) = k' \operatorname{nd} u.$$

$$\Rightarrow \operatorname{sn}(u+2K) = \frac{\operatorname{cn}(u+K)}{\operatorname{dn}(u+K)} = \frac{-k' \operatorname{sd} u}{k' \operatorname{nd} u} = -\operatorname{sn} u \Rightarrow \text{if } K \text{ is a period, also for } \operatorname{cn}, \text{ but } 2K \text{ for } \operatorname{dn}.$$

$K+iK'$: All we need are $\operatorname{sn}(K+iK') = k^{-1}, \operatorname{cn}(K+iK') = -ik'/k, \operatorname{dn}(\cdot) = 0$
Ex. Prove these and find the period formulae, also for $+iK'$.

Taylor series: $\operatorname{sn} u = u - \frac{1}{6}(1+k^2)u^3 + \dots, \operatorname{sn}(u+iK) = k^{-1} \operatorname{ns} u = \frac{1}{ku} + \frac{1+k^2}{6k} u + \dots$
a simple pole at iK