

Moments of Products of Elliptic Integrals

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Outline

- 1 Introduction
- 2 Random Walks
- 3 Moments
 - 1 Integral
 - 2 Integrals
 - 2 Complementary Integrals
- 4 More results
 - 3 Integrals
 - Integration by Parts
 - Open Questions

Generalised hypergeometric functions

Recall that ${}_pF_q$ denotes the **generalised hypergeometric series**,

$${}_pF_q \left(\begin{matrix} a_1, \dots, a_p \\ b_1, \dots, b_q \end{matrix} \middle| z \right) = \sum_{n=0}^{\infty} \frac{(a_1)_n \cdots (a_p)_n}{(b_1)_n \cdots (b_q)_n} \frac{z^n}{n!}.$$

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They provide a framework for much of binomial sums, special functions, etc.

${}_2F_1$'s enjoy many transformations.

Complete elliptic integral K

Definition

The **complete elliptic integral of the first kind** is given by

$$\begin{aligned}
 K(x) &:= \int_0^{\pi/2} \frac{dt}{\sqrt{1 - x^2 \sin^2 t}} \\
 &= \int_0^1 \frac{dt}{\sqrt{(1-t^2)(1-x^2t^2)}} \\
 &= \frac{\pi}{2} {}_2F_1 \left(\begin{matrix} \frac{1}{2}, \frac{1}{2} \\ 1 \end{matrix} \middle| x^2 \right).
 \end{aligned}$$

So $K(1/\sqrt{2}) = \frac{\Gamma(1/4)^2}{4\sqrt{\pi}}$.

Complete elliptic integral E

Definition

The **complete elliptic integral of the second kind** is given by

$$\begin{aligned} E(x) &:= \int_0^{\pi/2} \sqrt{1 - x^2 \sin^2 t} \, dt \\ &= \int_0^1 \frac{\sqrt{1 - x^2 t^2}}{\sqrt{1 - t^2}} \, dt \\ &= \frac{\pi}{2} {}_2F_1 \left(-\frac{1}{2}, \frac{1}{2} \middle| x^2 \right). \end{aligned}$$

We let $x' := \sqrt{1 - x^2}$, and $K'(x) := K(x')$, $E'(x) := E(x')$.

Basic properties

K and E are entangled by

$$\begin{aligned}\frac{dE}{dx} &= \frac{E - K}{x}, \\ \frac{dK}{dx} &= \frac{E - (1 - x^2)K}{x(1 - x^2)}, \\ \frac{\pi}{2} &= EK' + E'K - KK' \quad (\text{Legendre}).\end{aligned}$$

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There is a third one, Π , but it is expressible as integrals of the first and second kinds.

Why do we care?

- Reason 1:

Applications of complete elliptic integrals include geometry, physics, mechanics, electrodynamics, statistical mechanics, astronomy, geodesy, geodesics on conics, and magnetic field calculations. – Wolfram Functions

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- Perimeter of lemniscate ($r^2 = 2 \cos 2t$) and **ellipse**.

They help us evaluate integrals

The area of an ellipse ($x^2 + y^2/b^2 = 1$) is very easy to find, but the perimeter is non-elementary.

$$P = \int_0^1 \sqrt{1 + (y')^2} dx = \int_0^1 \sqrt{\frac{1 - (1 - b^2)x^2}{1 - x^2}} dx = E'(b).$$

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The period of an ideal **pendulum** in a frictionless medium attached to a massless, inelastic string.

$$T'' + \frac{g}{L} \sin T = 0, \quad T \gg 0.$$

Period is $4\sqrt{\frac{L}{g}}K(\sin(a/2))$. When $a \rightarrow 0$, we recover $2\pi\sqrt{L/g}$.
Note $g \approx \pi^2$, and also when $a = \pi$.

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Used to integrate $R(t, \sqrt{P(t)})$, where R is rational and P is cubic or quartic.

Digression on names

“The beginning of wisdom is to call things by their right names.” [?] – Confucius

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“Many of us still feel more comfortable with a function if we have an explicit formula to look at. . . Some primitive people believe that if you know a man’s name, then you have power over him. It is the same principle.”
– Underwood Dudley

Nice connections

K and E have extremely important and nice properties of their own, and are very easy to compute.

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$$K(x') = \frac{\pi}{2\text{AGM}(1, x)}. \quad (1)$$

$$K(k) = \frac{\pi}{2}\theta_3^2(q), \quad \text{where } k = \frac{\theta_2(q)}{\theta_3(q)}.$$

$$\frac{K(k')}{K(k)} = -\frac{\log q}{\pi}.$$

Ties in with functional equations of θ ; singular values, modularity and θ evaluations.

$$\theta_2(q) = \sum_n q^{(n+1/2)^2}, \quad \theta_3(q) = \sum_n q^{n^2}.$$

Elliptic integrals are also inverses of elliptic functions.

Calculations

From (1),

$$\begin{aligned} \frac{\pi}{2} \frac{1}{K'(x)} &= M(1, x) = M\left(\frac{1+x}{2}, \sqrt{x}\right) = \frac{1+x}{2} M\left(1, \frac{2\sqrt{x}}{1+x}\right) \\ &= \frac{\pi}{2} \frac{1+x}{2} \frac{1}{K((1-x)/(1+x))}. \end{aligned}$$

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$$K'(x) = \frac{2}{1+x} K\left(\frac{1-x}{1+x}\right), \quad (2)$$

$$K(x) = \frac{1}{1+x} K\left(\frac{2\sqrt{x}}{1+x}\right). \quad (3)$$

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(1) gives a fast way to calculate log. Thus, via **Newton's method**, all elementary functions can be computed efficiently via K .

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Connections to random walks

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Our research showed that

$$W_4(1) = \frac{16}{\pi^3} \int_0^1 (1 - 3x^2)K'(x)^2 dx,$$
$$W_4(-1) = \frac{4}{\pi^3} \int_0^1 K'(x)^2 dx.$$

Along the way, we found

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Along the way, we found

$$2 \int_0^1 K(x)^2 dx = \int_0^1 K'(x)^2 dx.$$

Now easily proven: set $x = (1 - t)/(1 + t)$ on the left, then use (2).

Organised search

David Bailey performed the following large scale search:

- Given (d_1, d_2) , compute integrals on $(0, 1)$ to **1500** digits and store in a list, using all integrands of the form

$$x^{i_0} K^{i_1} K^{i_2} E^{i_3} E^{i_4},$$

where $0 \leq i_0 \leq d_2$ and $i_1 + i_2 + i_3 + i_4 = d_1$.

- Use integer relation program PSLQ on sets of $x = 40$ integrals, search for linear relations. When one is found, replace a linearly dependent integral by another in the list, repeat. Reduce x and keep finding relations. This produces a basis.
- Write every integral in terms of the basis.

Example output

For $(d_1, d_2) = (2, 0)$:

K^2	KE	E^2	KK'	EK'	KE'		
1	0	0	0	0	0	-1	K^2
0	1	0	0	0	0	-1	KE
0	0	1	0	0	0	-1	E^2
0	0	0	1	0	0	-1	KK'
0	0	0	0	1	0	-1	EK'
-2	0	0	0	0	0	1	K'^2
0	0	0	0	0	-1	1	KE'
0	0	0	-1	2	1	-3	EE'
2	-4	3	0	0	0	-1	$K'E'$
6	-16	12	0	0	0	-3	E'^2

For $(d_1, d_2) = (2, 1)$:

K^2	xK^2	KE	xKE	KK'	xKK'	EK'	xEK'		
1	0	0	0	0	0	0	0	-1	K^2
0	1	0	0	0	0	0	0	-1	xK^2
0	0	1	0	0	0	0	0	-1	KE
0	0	0	1	0	0	0	0	-1	xKE
0	-2	2	4	0	0	0	0	-3	E^2
0	1	0	-3	0	0	0	0	2	xE^2
0	0	0	0	1	0	0	0	-1	KK'
0	0	0	0	0	1	0	0	-1	xKK'
0	0	0	0	0	0	1	0	-1	EK'
0	0	0	0	0	0	0	-1	1	xEK'
-2	0	0	0	0	0	0	0	1	K'^2
0	1	0	0	0	0	0	0	-1	xK'^2
0	0	0	0	-1	2	1	-4	1	KE'
0	0	0	0	0	0	0	-1	1	xKE'
0	0	0	0	0	-2	1	4	-3	EE'
0	0	0	0	0	1	0	-4	4	xEE'
-2	2	2	-4	0	0	0	0	1	$K'E'$
0	0	0	1	0	0	0	0	-1	$xK'E'$
-6	8	8	-16	0	0	0	0	3	E'^2
0	1	0	-3	0	0	0	0	2	xE'^2

For $(d_1, d_2) = (3, 0)$:

K^3	KE^2	E^3	KEK'	E^2K'	EK'^2		
1	0	0	0	0	0	-1	K^3
2	0	0	0	0	0	-3	K^2E
0	1	0	0	0	0	-1	KE^2
0	0	1	0	0	0	-1	E^3
10	0	0	0	0	0	-9	K^2K'
0	0	0	1	0	0	-1	KEK'
0	0	0	0	1	0	-1	E^2K'
-5	0	0	0	0	0	3	KK'^2
0	0	0	0	0	1	-1	EK'^2
-10	0	0	0	0	0	3	K'^3
10	0	0	-18	0	0	9	K^2E'
-115	192	-96	72	36	0	-72	KEE'
115	-192	96	0	-144	0	144	E^2E'
0	0	0	0	0	1	-2	$KK'E'$
-10	96	-48	0	0	-27	36	$EK'E'$
10	0	0	0	0	0	-9	K'^2E'
20	-48	24	0	0	-9	18	KE'^2
10	-60	30	0	0	9	-18	EE'^2
25	-64	32	0	0	0	-12	$K'E'^2$
-185	576	-288	0	0	0	48	E'^3

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Methodology

Elementary techniques:

- 1 Interchange order of summation and integration.
- 2 Change the variable x to x' .
- 3 Change the variable followed by quadratic transformations.
- 4 Use a Fourier series.
- 5 Apply Legendre's relation.
- 6 Differentiate then integrate by parts.

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With **experimental tools**:

PSLQ, ISC, OEIS, gfun, Gosper's algorithm, Sister Celine's method, Wolfram Functions. . .

Classical results

The moments of K, E are expressible in terms of **Catalan's constant** G ; the moments of K', E' are expressible in terms of π^2 .

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$$\begin{aligned}
 & \int_0^1 x^{u-1}(1-x)^{v-1} {}_2F_1\left(\begin{matrix} a, 1-a \\ b \end{matrix} \middle| x\right) dx \\
 = & \sum_{n=0}^{\infty} \frac{(a)_n(1-a)_n}{(b)_n n!} \int_0^1 x^{n+u-1}(1-x)^{v-1} dx \\
 = & \sum_{n=0}^{\infty} \frac{(a)_n(1-a)_n(u)_n}{(b)_n(u+v)_n n!} \frac{\Gamma(u)\Gamma(v)}{\Gamma(u+v)} \\
 = & \frac{\Gamma(u)\Gamma(v)}{\Gamma(u+v)} {}_3F_2\left(\begin{matrix} a, 1-a, u \\ b, u+v \end{matrix} \middle| 1\right).
 \end{aligned}$$

Closed forms

Hence,

$$\int_0^1 x^n x^m K(x) dx = \frac{\pi \Gamma(\frac{1}{2}(m+1))\Gamma(\frac{1}{2}(n+2))}{4 \Gamma(\frac{1}{2}(m+n+3))} {}_3F_2 \left(\begin{matrix} \frac{1}{2}, \frac{1}{2}, \frac{m+1}{2} \\ 1, \frac{m+n+3}{2} \end{matrix} \middle| 1 \right),$$

$$\int_0^1 x^n x^m E(x) dx = \frac{\pi \Gamma(\frac{1}{2}(m+1))\Gamma(\frac{1}{2}(n+2))}{4 \Gamma(\frac{1}{2}(m+n+3))} {}_3F_2 \left(\begin{matrix} -\frac{1}{2}, \frac{1}{2}, \frac{m+1}{2} \\ 1, \frac{m+n+3}{2} \end{matrix} \middle| 1 \right).$$

Closed forms

Hence,

$$\int_0^1 x^m x^m K(x) dx = \frac{\pi \Gamma(\frac{1}{2}(m+1))\Gamma(\frac{1}{2}(n+2))}{4 \Gamma(\frac{1}{2}(m+n+3))} {}_3F_2 \left(\begin{matrix} \frac{1}{2}, \frac{1}{2}, \frac{m+1}{2} \\ 1, \frac{m+n+3}{2} \end{matrix} \middle| 1 \right),$$

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By $x \mapsto x'$, we get moments of K' and E' , which are in fact ${}_2F_1$'s and can be summed by **Gauss' theorem**.

Dixon's theorem applies to special ${}_3F_2$'s, e.g.

$$\int_0^1 x' E(x) dx = \frac{1}{48\pi} \Gamma(1/4)^4.$$

Interchange order

To recap:

$$\int_0^1 x^n K'(x) dx = \frac{\pi \Gamma(\frac{1}{2}(n+1))^2}{4 \Gamma(\frac{1}{2}(n+2))^2},$$
$$\int_0^1 x^n E'(x) dx = \frac{\pi \Gamma(\frac{1}{2}(n+3))^2}{2(n+1) \Gamma(\frac{1}{2}(n+2)) \Gamma(\frac{1}{2}(n+4))}.$$

Interchange order

To recap:

$$\int_0^1 x^n K'(x) dx = \frac{\pi \Gamma(\frac{1}{2}(n+1))^2}{4 \Gamma(\frac{1}{2}(n+2))^2},$$

$$\int_0^1 x^n E'(x) dx = \frac{\pi \Gamma(\frac{1}{2}(n+3))^2}{2(n+1) \Gamma(\frac{1}{2}(n+2)) \Gamma(\frac{1}{2}(n+4))}.$$

$$K(x) = \sum_{k=0}^{\infty} \frac{\Gamma(k+1/2)^2}{\Gamma(k+1)^2} \frac{x^{2k}}{2},$$

$$E(x) = \sum_{k=0}^{\infty} -\frac{\Gamma(k-1/2)\Gamma(k+1/2)}{\Gamma(k+1)^2} \frac{x^{2k}}{4}.$$

So we can find $\int_0^1 x^n K(x) K'(x) dx$ etc.

Closed forms

For instance,

$$\int_0^1 x^n K(x)K'(x) dx = \frac{\pi^2 \Gamma(\frac{1}{2}(n+1))^2}{8 \Gamma(\frac{1}{2}(n+2))^2} {}_4F_3 \left(\begin{matrix} \frac{1}{2}, \frac{1}{2}, \frac{n+1}{2}, \frac{n+1}{2} \\ 1, \frac{n+2}{2}, \frac{n+2}{2} \end{matrix} \middle| 1 \right).$$

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$$\int_0^1 x^n K(x)K'(x) dx = \frac{\pi^2}{8} \frac{\Gamma(\frac{1}{2}(n+1))^2}{\Gamma(\frac{1}{2}(n+2))^2} {}_4F_3 \left(\begin{matrix} \frac{1}{2}, \frac{1}{2}, \frac{n+1}{2}, \frac{n+1}{2} \\ 1, \frac{n+2}{2}, \frac{n+2}{2} \end{matrix} \middle| 1 \right).$$

For odd n , the n th moment of KK' is a **rational multiple** of π^3 , and the n th moment of $K'E, KE', EE'$ is a rational multiple of $\pi^3 + \frac{\pi}{4(n+1)}$.

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For odd n , the n th moment of KK' is a **rational multiple** of π^3 , and the n th moment of $K'E, KE', EE'$ is a rational multiple of $\pi^3 + \frac{\pi}{4(n+1)}$.

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For odd n , the n th moment of KK' is a **rational multiple** of π^3 , and the n th moment of $K'E, KE', EE'$ is a rational multiple of $\pi^3 + \frac{\pi}{4(n+1)}$.

The second claim follows from the first and Legendre's relation.

For the first claim, let $g(n) := \int_0^1 x^{2n-1} K(x)K'(x) dx$, then

$$2n^3 g(n+1) - (2n-1)(2n^2 - 2n + 1)g(n) + 2(n-1)^3 g(n-1) = 0.$$

This contiguous relation can be proven using **Gosper's algorithm**.

Experiment

$h(n) := \pi^3 16^{n+1} g(n+1)$ matched entry A036917 of the [OEIS](#) (same recursion).

The OEIS tells us that

$$h(n) = \sum_{k=0}^n \binom{2n-2k}{n-k}^2 \binom{2k}{k}^2 = \frac{16^n \Gamma(n+1/2)^2}{\pi \Gamma(n+1)^2} {}_4F_3 \left(\begin{matrix} -n, -n, \frac{1}{2}, \frac{1}{2} \\ \frac{1}{2} - n, \frac{1}{2} - n, 1 \end{matrix} \middle| 1 \right).$$

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The ogf for $h(n)$ is simply

$$\sum_{n=0}^{\infty} h(n)t^n = \frac{4}{\pi^2} K(4\sqrt{t})^2,$$

again easy to prove using the series for K .

More products

Hence,

$$\int_0^1 \frac{x}{1-t^2x^2} K(x)K'(x) dx = \frac{\pi}{4} K(t)^2.$$

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$$\int_0^1 \frac{x}{1-t^2x^2} K(x)K'(x) dx = \frac{\pi}{4} K(t)^2.$$

It follows that

$$\begin{aligned} \int_0^1 \frac{2}{x} K(x)K'(x)(K(x) - E(x)) dx &= \int_0^1 K(x)^2 E'(x) dx, \\ \int_0^1 \frac{-\log(1-x^2)}{x} K(x)K'(x) dx &= \frac{7}{8}\pi\zeta(3). \end{aligned}$$

Tantalisingly close to the product of 3 integrals (missing a $\sqrt{\quad}$).

More products

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$$\int_0^1 \frac{x}{1-t^2x^2} K(x)K'(x) dx = \frac{\pi}{4} K(t)^2.$$

It follows that

$$\begin{aligned} \int_0^1 \frac{2}{x} K(x)K'(x)(K(x) - E(x)) dx &= \int_0^1 K(x)^2 E'(x) dx, \\ \int_0^1 \frac{-\log(1-x^2)}{x} K(x)K'(x) dx &= \frac{7}{8}\pi\zeta(3). \end{aligned}$$

Tantalisingly close to the product of 3 integrals (missing a $\sqrt{\quad}$).

There are 'meta'-reasons why the product of two elliptic integrals can be integrated (though hard), e.g. Mellin convolution, transform and Mellin-Barnes integral (Meijer G-function). It seems there is no equivalent for products of 3 functions (c.f. Bessel).

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$$= \frac{\Gamma(h_0+1) \prod_{j=2}^4 \Gamma(h_j) \prod_{j=1}^4 \Gamma(h_0+1-h_j-h_{j+1})}{\prod_{j=1}^5 \Gamma(h_0+1-h_j)} \times$$

$${}_7F_6 \left(\begin{matrix} h_0, 1+h_0/2, h_1, h_2, h_3, h_4, h_5 \\ h_0/2, 1+h_0-h_1, 1+h_0-h_2, 1+h_0-h_3, 1+h_0-h_4, h+h_0-h_5 \end{matrix} \middle| 1 \right).$$

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We use

$$\int_0^1 \frac{dx}{\sqrt{x(1-x)(a-x)}} = \frac{2}{\sqrt{a}} K \left(\frac{1}{\sqrt{a}} \right), \quad \int_0^1 \sqrt{\frac{a-x}{x(1-x)}} dx = 2\sqrt{a} E \left(\frac{1}{\sqrt{a}} \right),$$

$$\int_a^1 \frac{dy}{\sqrt{y(1-y)(y-a)}} = 2K'(\sqrt{a}), \quad \int_a^1 \frac{\sqrt{y}}{\sqrt{(1-y)(y-a)}} dy = 2E'(\sqrt{a}).$$

Manipulations

Using the above, we have, for instance,

$$\begin{aligned}
 \int_0^1 E'(y)^2 dy &= \frac{1}{2} \int_0^1 \int_{a^2}^1 \sqrt{\frac{y}{(1-y)(y-a^2)}} E(\sqrt{1-a^2}) da dy \\
 &= \frac{1}{4} \int_0^1 \int_0^1 \sqrt{\frac{y}{(1-y)z(1-z)}} E(\sqrt{1-yz}) dy dz \\
 &= \frac{1}{8} \int_0^1 \int_0^1 \int_0^1 \sqrt{\frac{y(1-yz)}{(1-y)z(1-z)}} \sqrt{\frac{1}{1-yz} - \frac{x}{x(1-x)}} dx dy dz \\
 &= \frac{1}{8} \int_0^1 \int_0^1 \int_0^1 \sqrt{\frac{y(1-x(1-y(1-z)))}{x(1-x)(1-y)z(1-z)}} dx dy dz.
 \end{aligned}$$

The second equality comes from the change of variable $a^2 \mapsto yz$; the fourth from $z \mapsto 1-z$.

Closed forms

Now apply the theorem,

$$\int_0^1 x^n E'(x)^2 dx = \frac{2^{4n}(n+1)^3(n+3)^2 \Gamma\left(\frac{1}{2}(n+1)\right)^8}{16(n+2)^3(n+4) \Gamma(n+1)^4} \\ \times {}_7F_6\left(\begin{matrix} -\frac{1}{2}, \frac{1}{2}, \frac{1}{2}, \frac{3}{2}, \frac{n+3}{2}, \frac{n+3}{2}, \frac{n+7}{4} \\ 1, \frac{n+3}{4}, \frac{n+2}{2}, \frac{n+4}{2}, \frac{n+4}{2}, \frac{n+6}{2} \end{matrix} \middle| 1\right).$$

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This also gives all the odd moments of K^2, E^2, KE , by using

$$\int_0^1 x^{2n+1} K(x)^a E(x)^b K'(x)^c E'(x)^d dx = \int_0^1 x(1-x^2)^n K'(x)^a E'(x)^b K(x)^c E(x)^d dx.$$

E.g. $\int_0^1 x K'(x)^2 dx = \frac{7}{4} \zeta(3), \int_0^1 x^3 K(x)^2 dx = \frac{1}{8} (2 + 7\zeta(3)).$

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When n is odd, the n th moment of the above functions is expressible as $a + b\zeta(3)$, $a, b \in \mathbb{Q}$ (via partial fractions).

Rant

If we write

$$\frac{f(x)}{(x-a)^n} = \frac{A_1}{(x-a)} + \frac{A_2}{(x-a)^2} + \dots + \frac{A_n}{(x-a)^n},$$

then $A_n = f(a)$, $A_{n-1} = f'(a)/1!$, \dots , $A_1 = f^{(n-1)}(a)/(n-1)!$.
In particular, the coefficient of $1/(x-a)$ in $f(x)/g(x)$ is $f(a)/g'(a)$.

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- Turning up to seminars.

Beukers' integrals

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Our integrals also produce $\zeta(3)$, but the bound for the integrand is too poor.

Outline

- 1 Introduction
- 2 Random Walks
- 3 Moments
 - 1 Integral
 - 2 Integrals
 - 2 Complementary Integrals
- 4 **More results**
 - 3 Integrals
 - Integration by Parts
 - Open Questions

Fourier series for K

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- Interchange sum and integral, use moments of K' .
- Transform the resulting ${}_3F_2$ and use **Saalschütz's theorem**.

Fourier series for E

Similarly (though not readily found in the literature),

$$\begin{aligned} E(\sin t) &= \sum_{n=0}^{\infty} \frac{\Gamma(n + 1/2)^2}{2\Gamma(n + 1)^2} \sin((4n + 1)t) \\ &+ \sum_{n=0}^{\infty} \frac{(n + 1/2)\Gamma(n + 1/2)^2}{2(n + 1)\Gamma(n + 1)^2} \sin((4n + 3)t). \end{aligned}$$

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Using **Parseval's theorem** etc, integrals involving $K(\sin t)^2$ usually evaluated in terms of ${}_4F_3$'s.

However, using the odd moments,

$$\int_0^{\pi/2} K(\sin t)^2 \sin 4t \, dt = -2.$$

Quadratic transform

Quadratic transformation (3) used on K^n gives

$$\int_0^1 K'(x)^n dx = 2 \int K(x)^n (1+x)^{n-2} dx.$$

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Combining, we deduce

$$\int_0^1 K'(x)^3 dx = \frac{10}{3} \int_0^1 K(x)^3 dx = 5 \int_0^1 xK(x)^3 dx = 5 \int_0^1 xK'(x)^3 dx.$$

Legendre's relation

We can multiply Legendre's relation by a function and integrate:

$$\begin{aligned}\int_0^1 3E'(x)K'(x)K(x) - K(x)K'(x)^2 dx &= \frac{\pi^3}{8}, \\ \int_0^1 3E(x)K(x)K'(x) - 2K(x)^2K'(x) dx &= \pi G, \\ \int_0^1 2E'(x)K(x)^2 - E(x)K(x)K'(x) dx &= \pi G, \\ \int_0^1 2xE'(x)K(x)^2K'(x) - xK(x)^2K'(x)^2 dx &= \frac{\pi^4}{32}.\end{aligned}$$

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Unfortunately, we cannot uncouple these.

Integration by parts

$$\begin{aligned} & \int_0^1 (1-x^2)^n \frac{d}{dx} \left(x^k K(x)^a E(x)^b K'(x)^c E'(x)^d \right) dx \\ = & \int_0^1 2nx(1-x^2)^{n-1} x^k K(x)^a E(x)^b K'(x)^c E'(x)^d dx. \end{aligned}$$

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E.g. using K'^2 , we get $\int_0^1 2K'(x)E'(x) - (1-x^2)K'(x)^2 dx = 0$.

We obtain:

$$\begin{aligned} & \int_0^1 (n+2)x^{n-1}E(x)^2 - 2x^{n-1}E(x)K(x) dx = 1, \\ & \int_0^1 \left(nx^{n-1}E(x)K(x) - (n+2)x^{n+1}E(x)K(x) + \right. \\ & \quad \left. x^{n-1}E(x)^2 - x^{n-1}K(x)^2 + x^{n+1}K(x)^2 \right) dx = 0, \\ & \int_0^1 2x^{n-1}E(x)K(x) + (n-2)x^{n-1}K(x)^2 - nx^{n+1}K(x)^2 dx = 0. \end{aligned}$$

Recursion

From these we obtain recursions: with $K_n := \int_0^1 x^n K(x)^2 dx$,

$$(n+1)^3 K_{n+2} - 2n(n^2+1)K_n + (n-1)^3 K_{n-2} = 2.$$

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plus others.

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plus others.

Found by linear algebra or **PSLQ**. Give alternative proofs to $\pi^3, \zeta(3)$ results.

Towards the even moments

There are only five moments that we do not have closed forms of:

$$E(x)^2, x^2 E(x)^2, E(x)K(x), x^2 E(x)K(x), x^2 K(x)^2,$$

together they generate all the even moments.

Towards the even moments

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$$E(x)^2, x^2E(x)^2, E(x)K(x), x^2E(x)K(x), x^2K(x)^2,$$

together they generate all the even moments.

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The last equation we need happens to be the only **unproven** entry from the (2, 0) and (2, 1) tables:

$$\int_0^1 2K(x)^2 - 4E(x)K(x) + 3E(x)^2 - K'(x)E'(x) dx \stackrel{?}{=} 0.$$

Linearly related products

$$\begin{aligned}\int_0^1 K(x)^2 dx &= \frac{1}{2} \int_0^1 K'(x)^2 dx \\ &= \int_0^1 K'(x)^2 \frac{x}{x'} dx \\ &= \int_0^1 K(x)K'(x)x' dx \\ &= \int_0^1 \frac{2K(x)E(x)}{x+1} dx \\ &= \frac{2}{\pi} \int_0^1 \frac{\arcsin x}{\sqrt{1-x^2}} K(x)K'(x) dx \\ &= \frac{4}{\pi} \int_0^1 \operatorname{arctanh}(x)K(x)K'(x) dx.\end{aligned}$$

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But we can't link the two groups.

Conjecture

Amazingly, the **ISC** gives

$$\int_0^1 K'(x)^3 dx \stackrel{?}{=} 2K\left(\frac{1}{\sqrt{2}}\right)^4 = \frac{\Gamma(1/4)^8}{128\pi^2}.$$

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Equivalently,

$$\begin{aligned} & \sum_{n=0}^{\infty} \frac{8}{(2n+1)^2} {}_4F_3 \left(\begin{matrix} \frac{1}{2}, \frac{1}{2}, n+1, n+1 \\ 1, n+\frac{3}{2}, n+\frac{3}{2} \end{matrix} \middle| 1 \right) \\ &= \sum_{n=0}^{\infty} \frac{\Gamma(n+1/2)^4}{\Gamma(n+1)^4} {}_4F_3 \left(\begin{matrix} \frac{1}{2}, \frac{1}{2}, -n, -n \\ 1, \frac{1}{2}-n, \frac{1}{2}-n \end{matrix} \middle| 1 \right) \stackrel{?}{=} \frac{\Gamma(1/4)^8}{24\pi^4}. \end{aligned}$$

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Some sort of **WZ** method?

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Many other relations proven using basic techniques.

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Thank you!