On an Algorithm by Fukushima

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This document describes an algorithm used by Fukushima in his implementation of the complete elliptic integrals of the second kind B and D ([Fuk18]). It follows the notation and conventions of [Fuk11a], but effectively replaces section 2.2.

Definitions

Jacobi's nome q(m) is defined as a function of the elliptic integral K(m) as:

$$q(m) := \exp\left(\frac{-\pi K(1-m)}{K(m)}\right)$$

Changing the variable to be $m_c = 1 - m$ and solving for K(m) yields:

$$K(m) = \left(\frac{K(m_c)}{\pi}\right)(-\log q(m_c))$$

Now let's split this expression in two terms to separate out the logarithmic part:

$$\begin{cases} X(m_c) & \coloneqq -\log q(m_c) \\ K_X(m_c) & \coloneqq \frac{K(m_c)}{\pi} \end{cases}$$

We have: $K(m) = K_X(m_c)X(m_c)$.

An expression for E(m) can be obtained from Legendre's relation ([Fuk11a] equation 2.11):

$$E(m) = \left(1 - \frac{E(m_c)}{K(m_c)}\right)K(m) + \frac{\pi}{2K(m_c)}$$

Similarly, let's split this expression using the terms:

$$\begin{cases} E_X(m_c) & := \left(1 - \frac{E(m_c)}{K(m_c)}\right) K_X \\ E_0(m_c) & := \frac{1}{2K_X(m_c)} \end{cases}$$

We have: $E(m) = E_X(m_c)X(m_c) + E_0(m_c)$.

Integrals of the second kind for m close to 1

Fukushima defines B(m) as:

$$B(m) := \frac{E(m) - m_c K(m)}{m}$$

This expression can be rewritten using the definitions above:

$$B(m) = \frac{1}{m} (E_X(m_c)X(m_c) + E_0(m_c) - m_c K_X(m_c)X(m_c))$$

= $\frac{1}{m} \left(X(m_c)(E_X(m_c) - m_c K_X(m_c)) + \frac{1}{2K_X(m_c)} \right)$

Similarly the definition of D(m):

$$D(m) := \frac{K(m) - E(m)}{m}$$

can be rewritten as:

$$D(m) = \frac{1}{m} (K_X(m_c)X(m_c) - E_X(m_c)X(m_c) - E_0(m_c))$$
$$= \frac{1}{m} \left(X(m_c)(K_X(m_c) - E_X(m_c)) - \frac{1}{2K_X(m_c)} \right)$$

These formulæ provide a means to compute B(m) and D(m) for m close to 1. First, a polynomial approximation of $q(m_c)$ is computed, whose leading term is of order $m_c/16$. Then the log of that approximation is evaluated, yielding $X(m_c)$ (this is the part that carries the logarithmic singularity). Finally, $E_X(m_c)$ and $K_X(m_c)$ are computed using Taylor or Maclaurin approximations.

It is easy to see that $B(m) = X(m_c)K_X(m_c) - D(m)$, which provides a simpler formula for computing B(m) once D(m) is known.

Integrals of the second kind when m tends towards 1

We are now interested in computing the leading term of B(m) and D(m) when $m \to 1$. First, we have B(1) = 1 ([Fuk11a], equation 1.9). However, $D(m) \to +\infty$ when $m \to 1$. To deal with this singularity we recall that:

$$B(m) = X(m_c)K_X(m_c) - D(m)$$

thus:

$$D(m) = X(m_c)K_X(m_c) - B(m)$$

Remember that $X(m_c) = -\log q(m_c)$ and that $q(m_c) = m_c/16 + \mathcal{O}(m_c^2)$. Therefore:

$$X(m_c) = \log 16 - \log(m_c) + \mathcal{O}(m_c^2)$$

Furthermore $K(0) = \pi/2$, so $K_X(0) = 1/2$. Putting all these relations together we obtain the following equation:

$$D(m) = 2\log 2 - 1 - \frac{\log m_c}{2} + \mathcal{O}(m_c^2)$$

Integrals of the second kind for m close to 0

The expressions defined in the first section can be rewritten by changing the variable to be $m = 1 - m_c$. In particular:

$$E_X(m) = \left(1 - \frac{E(m)}{K(m)} K_X(m)\right)$$
$$= \frac{1}{\pi} (K(m) - E(m))$$

Thus:

$$D(m) = \frac{\pi}{m} E_X(m)$$

Similarly, define $B_X^*(m)$ as follows:

$$B_X^*(m) := E_X(m) - mK_X(m)$$

We have:

$$B_X^*(m) = \frac{1}{\pi} (K(m) - E(m) - mK(m))$$
$$= \frac{1}{\pi} (m_c K(m) - E(m))$$
$$= -\frac{mB(m)}{\pi}$$

Therefore:

$$B(m) = -\frac{\pi}{m} B_X^*(m)$$

These formulæ make it possible, by computing a Maclaurin approximation of $B_X^*(m)$ and $E_X(m)$, to evaluate B(m) and D(m) for m close to 0.

Conclusion

We have demonstrated how [Fuk18] uses different techniques from the ones detailed in [Fuk11a] in order to handle the logarithmic singularities of the B and D complete integrals of the second kind: while [Fuk11a] divides the leading logarithmic term $\log \frac{m_c}{16}$, [Fuk18] divides the complete logarithmic term $\log q(m_c)$.

References

- [Fuk11a] T. Fukushima. "Precise and fast computation of the general complete elliptic integral of the second kind". In: *Mathematics of Computation* 80 (Feb. 2011), pp. 1725–1743.
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- [Fuk18] T. Fukushima. xelbdj.txt: Fortran test driver for "elbdj"/"relbdj", subroutines to compute the double/single precision general incomplete elliptic integrals of all three kinds. Software. Jan. 2018.

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