# 1 Special functions and some formulas

sec:special
\_functions

#### 1.1 Theta functions

The theta function with characteristics is defined by

$$\theta \begin{bmatrix} a \\ b \end{bmatrix} (\zeta | \tau) = \sum_{n \in \mathbb{Z}} e^{\pi i (n+a)^2 \tau + 2\pi i (n+a)(\zeta + b)}, \tag{1.1}$$

where  $\zeta$  is a complex variable and  $\tau$  is a complex parameter in the upper half-plane; Im  $\tau > 0$ . The Jacobi's theta functions are defined by

$$\theta_1(\zeta|\tau) = -\theta \begin{bmatrix} 1/2\\1/2 \end{bmatrix} (\zeta|\tau), \tag{1.2}$$

$$\theta_2(\zeta|\tau) = \theta_1(\zeta + 1/2|\tau),\tag{1.3}$$

$$\theta_3(\zeta|\tau) = e^{\pi i(\zeta + \tau/4)} \theta_2(\zeta + \tau/2|\tau), \tag{1.4}$$

$$\theta_4(\zeta|\tau) = \theta_3(\zeta + 1/2|\tau). \tag{1.5}$$

The first of these,  $\theta_1$ , is an odd function of  $\zeta$  and satisfies

$$\theta_1(\zeta + 1|\tau) = -\theta_1(\zeta|\tau),\tag{1.6}$$

$$\theta_1(\zeta + \tau | \tau) = -e^{\pi i(2\zeta - \tau)}\theta_1(\zeta | \tau). \tag{1.7}$$

The other three are even functions. We have

$$2\theta_1(\zeta + \zeta')\theta_1(\zeta - \zeta') = \bar{\theta}_4(\zeta)\bar{\theta}_3(\zeta') - \bar{\theta}_4(\zeta')\bar{\theta}_3(\zeta), \tag{1.8}$$

$$2\theta_2(\zeta + \zeta')\theta_2(\zeta - \zeta') = \bar{\theta}_3(\zeta)\bar{\theta}_3(\zeta') - \bar{\theta}_4(\zeta')\bar{\theta}_4(\zeta), \tag{1.9}$$

$$2\theta_3(\zeta + \zeta')\theta_3(\zeta - \zeta') = \bar{\theta}_3(\zeta)\bar{\theta}_3(\zeta') + \bar{\theta}_4(\zeta')\bar{\theta}_4(\zeta), \tag{1.10}$$

$$2\theta_4(\zeta + \zeta')\theta_4(\zeta - \zeta') = \bar{\theta}_4(\zeta)\bar{\theta}_3(\zeta') + \bar{\theta}_4(\zeta')\bar{\theta}_3(\zeta). \tag{1.11}$$

with  $\theta_a(\zeta) := \theta_a(\zeta|\tau)$  and  $\bar{\theta}_a(\zeta) := \theta_a(\zeta|\tau/2)$ .

It is useful to define another kind of theta function which we call the modified theta function:

$$\theta(z;p) = (z;p)_{\infty}(p/z;p)_{\infty}, \tag{1.12}$$

$$(z;p)_{\infty} := \prod_{k=0}^{\infty} (1 - p^k z), \quad |p| < 1.$$
 (1.13)

It satisfies

$$\theta(z;p) = \theta(p/z;p). \tag{1.14}$$

Set  $z=e^{2\pi\mathrm{i}\zeta},\,p=e^{2\pi\mathrm{i}\tau}$  and introduce multiplicative notation

$$\theta_a(z;p) := \theta_a(\zeta|\tau). \tag{1.15}$$

Then the Jacobi's theta functions are rewritten in terms of the modified theta function as

$$\theta_1(z;p) = ip^{1/8}(p;p)_{\infty} z^{-1/2} \theta(z;p), \tag{1.16}$$

$$\theta_2(z;p) = p^{1/8}(p;p)_{\infty} z^{-1/2} \theta(-z;p), \tag{1.17}$$

$$\theta_3(z;p) = (p;p)_{\infty}\theta(-\sqrt{p}z;p), \tag{1.18}$$

$$\theta_4(z;p) = (p;p)_{\infty}\theta(\sqrt{p}z;p). \tag{1.19}$$

### 1.2 Elliptic gamma function

The elliptic gamma function is closely related to the triple gamma function and depends on two complex parameters p and q:

$$\Gamma(z; p, q) = \prod_{j,k=0}^{\infty} \frac{1 - p^{j+1} q^{k+1} z^{-1}}{1 - p^j q^k z}; \quad |p|, |q| < 1.$$
(1.20)

It satisfies the identities

$$\Gamma(z; p, q)\Gamma(pq/z; p, q) = 1 \tag{1.21}$$

and

$$\Gamma(pz; p.q) = \theta(z; q)\Gamma(z; p, q), \tag{1.22}$$

$$\Gamma(qz; p.q) = \theta(z; p)\Gamma(z; p, q). \tag{1.23}$$

The function  $\Gamma(z; p, q)$  has a pole at  $z = p^{-j}q^{-k}$ , where j, k are non-negative integers. The residue at this pole is given by

$$\operatorname{Res}_{z=p^{-j}q^{-k}} \left[ \Gamma(z; p, q) \right] = \frac{(-1)^{jk+j+k} p^{(k+1)j(j+1)/2} q^{(j+1)k(k+1)/2}}{(p; p)_{\infty}(q; q)_{\infty} \theta(p, \dots, p^{j}; q) \theta(q, \dots, q^{k}; p)}, \tag{1.24}$$

eq:gamma\_re

where we have introduced the notation  $\theta(z_1, \ldots, z_n; q) := \theta(z_1; q) \cdots \theta(z_n; q)$ .

Let  $t_j$ , j = 1, ..., 6 be six complex parameters such that  $|t_j| < 1$  and  $\prod_{j=1}^6 t_j = pq$ . Then, we have the following identity proved in [1]:

$$\frac{(p;p)_{\infty}(q;q)_{\infty}}{2} \int_{\mathbb{T}} \frac{dz}{2\pi i z} \frac{\prod_{j=1}^{6} \Gamma(t_{j}z^{\pm 1};p,q)}{\Gamma(z^{\pm 2};p,q)} = \prod_{1 \le j \le k \le 6} \Gamma(t_{j}t_{k};p,q).$$
(1.25)

Here  $\mathbb{T}$  is the unit circle with counterclockwise orientation and

$$\Gamma(z^{\pm n}; p, q) := \Gamma(z^n; p, q)\Gamma(z^{-n}; p, q). \tag{1.26}$$

The left-hand side of the above formula is known as the elliptic beta integral.

# 1.3 The function $\Gamma_b$ and upsilon function

The function  $\Gamma_b$  is related to the double gamma function, which is another relative of the ordinary gamma function. It can be defined by an integral representation

$$\log \Gamma_{\mathsf{b}}(x) = \int_0^\infty \frac{dt}{t} \left( \frac{e^{-xt} - e^{-Qt/2}}{(1 - e^{-\mathsf{b}t})(1 - e^{-t/\mathsf{b}})} - \frac{(Q - 2x)^2}{8e^t} - \frac{Q - 2x}{t} \right),\tag{1.27}$$

where x is a complex variable and b is a complex parameter such that Re x, Re b > 0, and  $Q = b + b^{-1}$ .

It is self-dual:

$$\Gamma_{\mathsf{b}}(x) = \Gamma_{1/\mathsf{b}}(x),\tag{1.28}$$

and satisfies the identity

$$\frac{\Gamma_{\mathsf{b}}(x+\mathsf{b})}{\Gamma_{\mathsf{b}}(x)} = \sqrt{2\pi} \frac{\mathsf{b}^{\mathsf{b}x-1/2}}{\Gamma(\mathsf{b}x)},\tag{1.29}$$

where the denominator in the right-hand side is the ordinary gamma function.

Through the function  $\Gamma_b$ , we define upsilon function as

$$\Upsilon_{\mathsf{b}}(x) = \frac{1}{\Gamma_{\mathsf{b}}(x)\Gamma_{\mathsf{b}}(Q - x)}.\tag{1.30}$$

The upsilon function has an integral representation as well, which is convergent in the strip  $0 < \operatorname{Re} x < Q$ :

$$\log \Upsilon_{\mathsf{b}}(x) = \int_0^\infty \frac{dt}{t} \left[ \left( \frac{Q}{2} - x \right)^2 e^{-t} - \frac{\sinh^2 \left( (Q/2 - x)t/2 \right)}{\sinh(\mathsf{b}t/2)\sinh(t/2\mathsf{b})} \right]. \tag{1.31}$$

The upsilon function is also self-dual:

$$\Upsilon_{\mathbf{b}}(x) = \Upsilon_{1/\mathbf{b}}(x),\tag{1.32}$$

and satisfies the identity

$$\frac{\Upsilon_{\mathsf{b}}(x+\mathsf{b})}{\Upsilon_{\mathsf{b}}(x)} = \frac{\Gamma(\mathsf{b}x)}{\Gamma(1-\mathsf{b}x)} \mathsf{b}^{1-2\mathsf{b}x}. \tag{1.33}$$

eq:upsilon\_identity

# References

[1] V. P. Spiridonov, On the elliptic beta function, Uspekhi Mat. Nauk 56 (2001) 181–182.