Proposition 0.1. If $Y_{\tilde{\Delta}/\Delta}(\mathbb{R})$ has two connected components and the hyper-elliptic curve Γ has six real Weierstrass points, then $\Delta(\mathbb{R})$ is two nested ovals.

Proof. It suffices for us to show that $\Delta(\mathbb{R})$ is not two non-nested ovals, so we will assume for the sake of contradiction that it is. Since Γ has six real Weierstrass points and $Y_{\tilde{\Delta}/\Delta}(\mathbb{R})$ has two connected components, the signatures of $\pi_1(\mathbb{R})$ must follow (0,4),(1,3),(0,4),(1,3),(2,2),(1,3). In particular, $\pi_1(\mathbb{R})$ contains some point t whose fiber has signature (2,2).

Theorem 2.6(1) of FSJVV then tells us that, we can without loss choose Q_1 such that its associated matrix M_1 has 1 negative eigenvalue and 2 positive eigenvalues. Geometrically, $(Q_1 \ge 0)$ is the closure of the compliment of a disk.

Since Q_1 is indefinite and $Y_{\tilde{\Delta}/\Delta}(\mathbb{R})$ is disconnected, the image of $Y_{\tilde{\Delta}/\Delta}(\mathbb{R})$ under $\pi_2(\mathbb{R})$ has to be $(Q_1Q_3-Q_2^2\leqslant 0)$, meaning that $(Q_1>0)$ is a subset of $(Q_1Q_3-Q_2^2\leqslant 0)$.

However, when $\Delta(\mathbb{R})$ is two non-nested ovals, since $(Q_1Q_3 - Q_2^2 \leq 0)$ is the union of two disjoint disks say D_1, D_2 , but $(Q_1 > 0) = D_3^c$ for some disk D_3 that's contained in either D_1 or D_2 . But this means that $Y_{\tilde{\Delta}/\Delta}(\mathbb{R}) = D_1 \cup D_2 \cup D_3^c = \mathbb{P}^2_{\mathbb{R}}$, so we have a contradiction.

Proposition 0.2. If $Y_{\tilde{\Delta}/\Delta}(\mathbb{R})$ has two connected components and the hyper-elliptic curve Γ has four real Weierstrass points, then $\Delta(\mathbb{R})$ is two non-nested ovals.

educated guess:

Proof. It suffices for us to show that $\Delta(\mathbb{R})$ is not two nested ovals, so we will assume for the sake of contradiction that it is. Since Γ has four real Weierstrass points and $Y_{\tilde{\Delta}/\Delta}(\mathbb{R})$ has two connected components, the signatures of $\pi_1(\mathbb{R})$ must follow (0,4),(1,3),(0,4),(1,3).

We want to show to show that disconnected two nested ovals implies the existence of a fiber with signature (2,2). I guess maybe the idea is that we can modify the Q_1,Q_2,Q_3 up to PGL_2 -action such that $(Q_1 \ge 0)$ becomes the compliment of a disk (or equivalently Q_1 's associated matrix M_1 has signature (2,1)). The intuition for this guess is that as long as $(Q_1 \ge 0) \subset (Q_1Q_3 - Q_2^2 \le 0)$, we could try to modify it to whatever we want?

Question 0.3. Let Q_1, Q_2, Q_3 be the associated quadratic forms of $Y_{\tilde{\Delta}/\Delta}(\mathbb{R})$, let Q_4 be a quadratic form such that $(Q_4 \geqslant 0) \cup (Q_1Q_3 - Q_2^2 \leqslant 0) = (Q_1 \geqslant 0) \cup (Q_1Q_3 - Q_2^2 \leqslant 0)$, does there exist a PGL_2 -action on Q_1, Q_2, Q_3 such that the new Q_1 has the same signature as Q_4 ? (This might be too general)