ON THE MONOTONICITY OF THE QUOTIENT OF CERTAIN ABELIAN INTEGRALS

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(Received September 6, 1991 and in revised form October 17, 1991)

ABSTRACT. We prove that the quotient of abelian integrals associated to an elliptic surface is bounded and strictly increasing by first determining the Picard-Fuchs equation satisfied by the abelian integrals and the Riccati equation satisfied by the quotient of the abelian integrals.

KEY WORDS AND PHRASES. Abelian integrals, elliptic surfaces, Picard-Fuchs equation, Riccati equation, monotonicity.

1980 AMS SUBJECT CLASSIFICATION CODES. 34A34, 34C11, 14J27.

1. INTRODUCTION

Complex elliptic surfaces, which are families of elliptic curves parametrized by a Riemann surface, play an important role in algebraic geometry and number theory (see e.g. [8]). Certain aspects of the theory of elliptic surfaces have recently been investigated in connection with the bifurcation theory. In [5] Il'yashenko proved that the quotient of certain abelian integrals associated to a family of real elliptic curves has a bounded range and strictly increasing on a finite interval in order to investigate the limit cycles arising from perturbations of phase curves of certain Hamiltonian systems (see also [6]). In [3] Cushman and Sanders corrected some mistakes made in [5] and proved the monotonicity of the quotient of abelian integrals associated to a real elliptic surface by using the Picard-Fuchs equation and the Riccati equation. They applied this result to consider a global Hopf bifurcation problem treated by Keener [7]. In [2] Cushman and Sanders considered a similar problem for another family of real elliptic curves and proved the uniqueness of the limit cycle for certain two-parameter family of planar vector fields.

It is well known that an elliptic curve can be expressed by an equation of the form

$$y^2 = x(x-1)(x-t)$$

called the Legendre normal form, which can be regarded as a family of elliptic curves parametrized by $t \in \mathbb{C}$. Given such a family the abelian integrals of the differentials $(1/y)dx$ and $(x/y)dx$ satisfy

the hypergeometric equation

$$t(t-1)\frac{d^2f}{dt^2} + (2t-1)\frac{df}{dt} + \frac{1}{4}f = 0$$

called the Picard-Fuchs equation of the elliptic surface associated to the given differentials (see e.g. [1]). Picard-Fuchs equations of elliptic surfaces are essentially their Gauss-Manin connections which play an important role in the theory of variation of Hodge structures on complex algebraic manifolds (see e.g. [4]). In this paper we consider the family of real elliptic curves given by the Legendre normal form $y^2 = x(x-1)(x-s)$ for $0 < s < 1$. For each s the corresponding real elliptic curve has two connected components, one of which is compact and the other is noncompact. We consider the abelian integrals of the differentials ydx and $xydx$ over the compact component of the elliptic curve Γ_s corresponding to s . We use the method of Cushman and Sanders [3] to prove that the quotient of these abelian integrals is bounded and strictly increasing on the interval $0 \leq s \leq 1$ by first determining the Picard-Fuchs equation satisfied by the abelian integrals and the Riccati equation satisfied by the quotient of the abelian integrals.

2. ABELIAN INTEGRALS

Let s be a real number with $0 \leq s \leq 1$, and let Γ_s be the real elliptic curve in the xy -plane given by

$$y^2 = x^3 - (s+1)x^2 + sx = x(x-s)(x-1). \quad (1)$$

If $s \neq 1$, Γ_s has two connected components, one compact with x -intercepts at $x = 0, s$ and the other noncompact with x -intercept at $x = 1$. We denote by γ_s the compact component of Γ_s . As $s \rightarrow 0$, γ_s approaches γ_0 which coincides with the origin $(0,0)$ in the xy -plane. If $s = 1$, the elliptic curve Γ_s has one connected component which has a singularity at $(1,0)$. We define the differentials α, β, a and b by

$$\alpha = y \, dx, \quad \beta = xy \, dx,$$

and

$$a = \frac{x}{y} \, dx, \quad b = \frac{x^2}{y} \, dx.$$

Let $\mathcal{A}, \mathcal{B}, A$ and B be the integrals of these differentials over the closed curve γ_s of α, β, a and b respectively, that is, these are the abelian integrals given by

$$\mathcal{A} = \int_{\gamma_s} \alpha, \quad \mathcal{B} = \int_{\gamma_s} \beta$$

and

$$A = \int_{\gamma_s} a, \quad B = \int_{\gamma_s} b.$$

In this section we express $\mathcal{A}$ and $\mathcal{B}$ as linear combinations of A and B with coefficients depending on the parameter s .

Taking the derivative of the equation (1) with respect to x and s , we obtain

$$2y \frac{dy}{dx} = 3x^2 - 2(s+1)x + s \quad (2)$$

and

$$2y \frac{dy}{ds} = x - x^2. \quad (3)$$

First, we shall determine the relations among the differentials. Since we are interested in the integrals of the differentials over the closed curve γ_s , it is sufficient to find the relations among the differentials up to exact differentials. Using (2), we have

$$\begin{aligned} \alpha &= y \, dx = -x \frac{dy}{dx} \, dx \\ &= -\frac{x}{2y} (3x^2 - 2(s+1)x + s) \, dx \\ &= -\frac{1}{2y} (3(y^2 + (s+1)x^2 - sx) - 2(s+1)x^2 + sx) \, dx \\ &= -\frac{3}{2}\alpha - \frac{1}{2}(s+1)b + sa. \end{aligned}$$

Hence we obtain

$$\alpha = \frac{2}{5}sa - \frac{1}{5}(s+1)b. \quad (4)$$

Similarly, we have

$$\begin{aligned} \beta &= xy \, dx = -\frac{1}{2}x^2 \frac{dy}{dx} \, dx \\ &= -\frac{1}{4y} (3x^4 - 2(s+1)x^3 + sx^2) \, dx \\ &= -\frac{1}{4y} (3x(y^2 + (s+1)x^2 - sx) \\ &\quad - (s+1)(y^2 + (s+1)x^2 - sx) + sx^2) \, dx \\ &= -\frac{1}{4y} (3xy^2 + (s+1)y^2 + (s+1)^2x^2 - s(s+1)x - 2sx^2) \, dx \\ &= -\frac{3}{4}\beta - \frac{1}{4}(s+1)\alpha + \frac{1}{4}(2s - (s+1)^2)b + \frac{1}{4}s(s+1)a. \end{aligned}$$

Using (4), we have

$$\begin{aligned} \frac{7}{4}\beta &= -\frac{1}{4}(s+1)\left(\frac{2}{5}sa - \frac{1}{5}(s+1)b\right) \\ &\quad + \frac{1}{4}(2s - (s+1)^2)b + \frac{1}{4}s(s+1)a \\ &= \frac{3}{20}s(s+1)a + \frac{1}{10}(-2(s+1)^2 + 5s)b. \end{aligned}$$

Thus we obtain

$$\beta = \frac{3}{35}s(s+1)a + \frac{2}{35}(5s - 2(s+1)^2)b. \quad (5)$$

From (4) and (5) we obtain the following linear relations among the abelian integrals $\mathcal{A}$, $\mathcal{B}$, A and B :

$$\mathcal{A} = \frac{2}{5}sA - \frac{1}{5}(s+1)B, \quad (6)$$

$$\mathcal{B} = \frac{3}{35}s(s+1)A - \frac{2}{35}(2(s+1)^2 - 5s)B \quad (7)$$

3. THE PICARD-FUCHS EQUATION

In this section we determine a system of differential equations for the abelian integrals $\mathcal{A}$ and $\mathcal{B}$ with respect to the parameter s called Picard-Fuchs equation. First, we express $d\mathcal{A}/ds$ and $d\mathcal{B}/ds$ in terms of A and B . Using (3), we obtain

$$\begin{aligned}\frac{d\mathcal{A}}{ds} &= \int_{\gamma_s} \frac{dy}{ds} dx = \frac{1}{2} \int_{\gamma_s} \frac{x - x^2}{y} dx \\ &= \frac{1}{2}A - \frac{1}{2}B\end{aligned}$$

and

$$\begin{aligned}\frac{d\mathcal{B}}{ds} &= \int_{\gamma_s} x \frac{dy}{ds} dx = \frac{1}{2} \int_{\gamma_s} \frac{x^2 - x^3}{y} dx \\ &= \frac{1}{2} \int_{\gamma_s} \frac{1}{y} (x^2 - y^2 - (s+1)x^2 + sx) dx \\ &= -\frac{1}{2}sB - \frac{1}{2}\mathcal{A} + \frac{1}{2}sA \\ &= -\frac{1}{2}sB - \frac{1}{2}\left(\frac{2}{5}sA - \frac{1}{5}(s+1)B\right) + \frac{1}{2}sA \\ &= \frac{3}{10}sA + \frac{1}{10}(1-4s)B.\end{aligned}$$

Thus we have

$$\frac{d}{ds} \begin{pmatrix} \mathcal{A} \\ \mathcal{B} \end{pmatrix} = \begin{pmatrix} 1/2 & -1/2 \\ 3s/10 & (1-4s)/10 \end{pmatrix} \begin{pmatrix} A \\ B \end{pmatrix}. \quad (8)$$

Now from (6) and (7) we obtain

$$\begin{pmatrix} A \\ B \end{pmatrix} = \frac{-1}{5s(s-1)^2} \begin{pmatrix} 10(-2(s+1)^2 + 5s) & 35(s+1) \\ -15s(s+1) & 70s \end{pmatrix} \begin{pmatrix} \mathcal{A} \\ \mathcal{B} \end{pmatrix}. \quad (9)$$

Hence from (8) and (9) we obtain the Picard-Fuchs equation

$$\frac{d}{ds} \begin{pmatrix} \mathcal{A} \\ \mathcal{B} \end{pmatrix} = \frac{-1}{5s(s-1)^2} \begin{pmatrix} M_{11} & M_{12} \\ M_{21} & M_{22} \end{pmatrix} \begin{pmatrix} \mathcal{A} \\ \mathcal{B} \end{pmatrix}, \quad (10)$$

where

$$\begin{aligned}M_{11} &= 5(-2(s+1)^2 + 5s) + \frac{15}{2}s(s+1), \\ M_{12} &= \frac{35}{2}(s+1) - 35s, \\ M_{21} &= 3s(-2(s+1)^2 + 5s) - \frac{3}{2}s(s+1)(1-4s), \\ M_{22} &= \frac{21}{2}s(s+1) + 7s(1-4s).\end{aligned} \quad (11)$$

4. THE RICCATI EQUATION

In this section we determine the Riccati equation satisfied by the quotient $\xi(s) = \mathcal{B}/\mathcal{A}$ of the abelian integrals $\mathcal{A}, \mathcal{B}$ and use this equation to prove that $\xi(s)$ is strictly increasing on the interval $0 \leq s \leq 1$. Using the Picard-Fuchs equation (10), we have

$$\begin{aligned} -5s(s-1)^2 \frac{d\xi}{ds} &= -5s(s-1)^2 \left(\frac{1}{\mathcal{A}} \frac{d\mathcal{B}}{ds} - \frac{\mathcal{B}}{\mathcal{A}} \frac{1}{\mathcal{A}} \frac{d\mathcal{A}}{ds} \right) \\ &= \frac{1}{\mathcal{A}} (M_{21}\mathcal{A} + M_{22}\mathcal{B}) - \frac{\mathcal{B}}{\mathcal{A}} \frac{1}{\mathcal{A}} (M_{11}\mathcal{A} + M_{12}\mathcal{B}) \\ &= M_{21} + (M_{22} - M_{11})\xi - M_{12}\xi^2, \end{aligned}$$

where M_{11}, M_{12}, M_{21} and M_{22} are as in (11). Thus we obtain the Riccati equation

$$2s(1-s) \frac{d\xi}{ds} = 3s - 2(3s+2)\xi + 7\xi^2. \quad (12)$$

Now we shall determine the values $\xi(0)$ and $\xi(1)$. First, for $s = 1$, we have

$$\mathcal{A}(1) = \int_{\gamma_1} y \, dx = 2 \int_0^1 (x-1)\sqrt{x} \, dx = -\frac{8}{15},$$

and

$$\mathcal{B}(1) = \int_{\gamma_1} sy \, dx = 2 \int_0^1 x(x-1)\sqrt{x} \, dx = -\frac{8}{35}.$$

Thus we obtain

$$\xi(1) = \frac{\mathcal{B}(1)}{\mathcal{A}(1)} = \frac{3}{7}.$$

For $0 < s < 1$ we denote by D_s the region in the xy -plane enclosed by γ_s . In order to compute $\xi(0)$ we first prove the following lemma:

Lemma 1. For each $\delta > 0$, there exists $s_0 > 0$ such that $D_s \subset \mathcal{D}(\delta)$ whenever $0 < s < s_0$, where

$$\mathcal{D}(\delta) = \{(x, y) \mid x^2 + y^2 < \delta^2\}.$$

Proof. We consider the intersection points of γ_s and $y = \lambda x$. Solving the equation

$$\lambda^2 x^2 = x^3 - (s+1)x^2 + sx,$$

we obtain

$$x = 0, \quad \frac{1}{2} \left((s+1+\lambda^2) \pm \sqrt{(s+1+\lambda^2)^2 - 4s} \right).$$

Thus the intersection points of $y = \lambda x$ and γ_s are $(0,0)$ and (x_s, y_s) , where

$$\begin{aligned} x_s &= \frac{(s+1+\lambda^2) - \sqrt{(s+1+\lambda^2) - 4s}}{2} \\ &= \frac{2s}{s+1+\lambda^2 + \sqrt{(s+1+\lambda^2) - 4s}} \\ &\leq \frac{2s}{s+1 + \sqrt{(s+1)^2 - 4s}} = s \end{aligned}$$

and

$$|y_s| = \sqrt{(s-x)(1-x)}x \leq \sqrt{s \cdot 1 \cdot x} \leq s.$$

Thus $(x_s, y_s) \in \mathcal{D}(\delta)$ if s is sufficiently small. Hence the lemma follows. $\square$

Now we consider the function $f(x, y) = x$. Since f is continuous at $(0,0)$, for each $\epsilon > 0$ there exists $\delta > 0$ such that $|f(\mathcal{D}(\delta))| < \epsilon$. By Lemma 1 there is $s_0 > 0$ such that $D_s \subset \mathcal{D}(\delta)$ whenever $0 < s < s_0$. Thus, if $0 < s < s_0$, we have

$$\left| \int_{D_s} f(x, y) dx dy \right| \leq \epsilon \int_{D_s} dx dy;$$

hence we have

$$\frac{\int_{D_s} x dx dy}{\int_{D_s} dx dy} \rightarrow 0.$$

as $s \rightarrow 0$. Using the Stokes' theorem, we have

$$\int_{D_s} x dx dy = \int_{\gamma_s} xy dx$$

and

$$\int_{D_s} dx dy = \int_{\gamma_s} y dx.$$

Hence it follows that

$$\xi(0) = \lim_{s \rightarrow 0^+} \frac{\int_{\gamma_s} xy dx}{\int_{\gamma_s} y dx} = \lim_{s \rightarrow 0^+} \frac{\int_{D_s} x dx dy}{\int_{D_s} dx dy} = 0.$$

5. THE MONOTONICITY

In this section we show that $\xi(s)$ is monotonic increasing on the interval $0 \leq s \leq 1$ by using the Riccati equation (12).

Lemma 2. $\xi(s)$ satisfies the inequality

$$0 \leq \xi(s) \leq \frac{3}{7} \quad \text{for } 0 \leq s \leq 1.$$

Proof. From (12) it follows that $d\xi/ds = 0$ if the point (s, ξ) lies on the curves in the $s\xi$ -plane determined by the equation

$$7\xi^2 - 2(3s+2)\xi + 3s = 0,$$

which is equivalent to

$$\xi = \frac{1}{7} \left(3s + 2 \pm \sqrt{(3s+2)^2 - 21s} \right). \quad (13)$$

The derivative of the function on the right hand side of (13) with respect to s is

$$\frac{3}{7} \left(1 \pm \frac{6s-3}{2\sqrt{9s^2-9s+4}} \right),$$

which is positive because

$$\left(\frac{6s-3}{2\sqrt{9s^2-9s+4}} \right)^2 = \frac{36s^2-36s+9}{36s^2-36s+16} < 1.$$

If we set

$$\mu(s) = \frac{1}{7} \left(3s + 2 + \sqrt{(3s+2)^2 - 21s} \right)$$

and

$$\nu(s) = \frac{1}{7} \left(3s + 2 - \sqrt{(3s+2)^2 - 21s} \right),$$

then $d\xi/ds = 0$ along the curves $\xi = \mu(s)$ and $\xi = \nu(s)$, and these curves are strictly increasing on the interval $0 \leq s \leq 1$ with

$$\mu(0) = \frac{4}{7}, \quad \mu(1) = 1$$

and

$$\nu(0) = 0, \quad \nu(1) = \frac{3}{7}.$$

Hence for $0 \leq s \leq 1$ we have

$$\frac{d\xi}{ds} = 0 \quad \text{if} \quad \frac{3}{7} < \xi < \frac{4}{7}$$

and

$$\frac{d\xi}{ds} > 0 \quad \text{if} \quad \xi < 0.$$

Thus it follows that $0 \leq \xi(s) \leq 3/7$ for $0 \leq s \leq 1$. $\square$

Now we prove our main theorem.

Theorem 3. $\xi(s)$ is strictly monotonic increasing on the interval $0 \leq s \leq 1$.

Proof. Suppose that $\xi(s)$ has an extremum at s_0 with $0 < s_0 < 1$. Differentiating the both sides of the equation (12) with respect to s , we obtain

$$2(2s-1)\frac{d\xi}{ds} + 2s(s-1)\frac{d^2\xi}{ds^2} = 3 - 6\xi - 6s\frac{d\xi}{ds} + 14\xi\frac{d\xi}{ds}. \quad (14)$$

Evaluating the equation (14) at $s = s_0$, we get

$$2s_0(s_0 - 1) \frac{d^2\xi}{ds^2}(s_0) = 3 - 6\xi(s_0). \quad (15)$$

Since $0 \leq \xi(s_0) \leq 3/7$, from (15) we obtain

$$\frac{d^2\xi}{ds^2}(s_0) > 0.$$

Thus it follows that every relative extremum is a relative minimum; hence $\xi(s_0)$ is a relative minimum. Since $\xi(0) = 0 \leq \xi(s_0)$, there exists t with $0 < t < s_0$ such that $\xi(t)$ is a relative maximum, which is impossible. Hence the theorem follows. $\square$

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