

A two-parameter generalization of the complete elliptic integral of the second kind

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Abstract

The double integral

$$E(a, b) = \int_0^\pi dx \int_0^\pi dy \sqrt{1 + a \cos x + b \cos y}$$

is evaluated in terms of complete elliptic integrals.

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V. Bârsan[1] has recently investigated a double integral equivalent to

$$E(a, b) = \int_0^\pi dx \int_0^\pi dy \sqrt{1 + a \cos x + b \cos y} \quad (1)$$

which, by means of an ingenious procedure, he expressed as a derivative of a hypergeometric function of two variables. In this note we show that (1) can be reduced in a relatively direct manner to a simple combination of complete elliptic integrals. let us assume that $0 \leq a + b \leq 1$ and initially that $Re s > 0$. Then, in the usual way one has

$$\begin{aligned}
I &= \int_0^\pi dx \int_0^\pi dy (1 + a \cos x + b \cos y)^{-s} = \\
&\frac{1}{\Gamma(s)} \int_0^\infty ds t^{s-1} e^{-t} \int_0^\pi dx \int_0^\pi dy e^{-at \cos x - bt \cos y} = \\
&\frac{\pi^2}{\Gamma(s)} \int_0^\infty t^{s-1} e^{-t} I_0(at) I_0(bt) dt. \tag{2}
\end{aligned}$$

The latter is a tabulated Laplace transform[2] yielding

$$I = \pi^2 F_4(s/2, (s+1)/2; 1, 1; u(1-v), v(1-u)) \tag{3}$$

with

$$\begin{aligned}
u &= \frac{1}{2} [1 + a^2 - b^2 - \sqrt{(1 + a^2 - b^2)^2 - 4a^2}] \\
v &= \frac{1}{2} [1 - a^2 + b^2 - \sqrt{(1 - a^2 + b^2)^2 - 4b^2}]. \tag{4}
\end{aligned}$$

(Note that $u(1-v) = a^2$, $v(1-u) = b^2$). Now, by analytic continuation we can take $s = -1/2$. Next, by L. Slater's reduction formula[3], one has

$$\begin{aligned}
E(a, b) &= \pi^2 [{}_2F_1(-1/4, 1/4; 1; u) {}_2F_1(-1/4, 1/4; 1; v) + \\
&\frac{1}{16} uv {}_2F_1(3/4, 5/4; 2; u) {}_2F_1(3/4, 5/4; 2; v)]. \tag{5}
\end{aligned}$$

Finally, since[4]

$$\begin{aligned}
{}_2F_1(-1/4, 1/4; 1; z^2) &= \frac{2}{\pi} \sqrt{1+z} \mathbf{E}(k) \\
{}_2F_1(3/4, 5/4; 2; z^2) &= \frac{8}{\pi z^2 \sqrt{1+z}} [\mathbf{K}(k) - (1+z) \mathbf{E}(k)] \tag{6} \\
k &= \sqrt{\frac{2z}{1+z}}
\end{aligned}$$

we have the desired expression

$$\begin{aligned}
\frac{1}{4}E(a, b) &= 2\sqrt{(1 + \sqrt{u})(1 + \sqrt{v})}\mathbf{E}[k(\sqrt{u})]\mathbf{E}[k(\sqrt{v})] + \\
&\frac{\mathbf{K}[k(\sqrt{u})]\mathbf{K}[k(\sqrt{v})]}{\sqrt{(1 + \sqrt{u})(1 + \sqrt{v})}} - \sqrt{\frac{1 + \sqrt{u}}{1 + \sqrt{v}}}\mathbf{E}[k(\sqrt{u})]\mathbf{K}[k(\sqrt{v})] - \\
&\sqrt{\frac{1 + \sqrt{v}}{1 + \sqrt{u}}}\mathbf{E}[k(\sqrt{v})]\mathbf{K}[k(\sqrt{u})]
\end{aligned} \tag{7}$$

For the case $a = b$ (3) and (7) simplify to

$$\begin{aligned}
\frac{1}{4} \int_0^\pi \int_0^\pi \sqrt{1 + a(\cos x + \cos y)} dx dy &= \frac{\pi^2}{4} {}_3F_2(-1/4, 1/4, 1/2; 1, 1; 4a^2) = \\
2(1 + \sqrt{u})\mathbf{E}^2(k) + (1 + \sqrt{u})^{-1}\mathbf{K}^2(k) - 2\mathbf{E}(k)\mathbf{K}(k),
\end{aligned} \tag{8}$$

where $u = (1 - \sqrt{1 - 4a^2})/2$, $k = \sqrt{2\sqrt{u}/(1 + \sqrt{u})}$.

References

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