THE STORY OF LANDEN, THE HYPERBOLA AND THE ELLIPSE

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ABSTRACT. We establish a relation among the arc lengths of a hyperbola, a circle and an ellipse.

1. INTRODUCTION

The problem of rectification of conics was a central question of analysis in the 18^{th} century. The goal of this note is to describe Landen's work on rectifying the arc of a hyperbola in terms of an ellipse and a circle. Naturally, Landen's language is that of his time, in terms of *fluents* and *fluxions*, and his arguments are not rigorous in the modern sense.

The main result presented here is a special relation between the length of an ellipse, the length of a hyperbolic segment, and the length of circle. The proof is based on a generalization of Euler's formula for the lemniscatic curve as described in [4].

2. The hyperbola

The arc length of the equilateral hyperbola

(2.1)
$$h(t) = \sqrt{t^2 - 1}, \ t \ge 1$$

starting at t = 1 is given by

(2.2)
$$L_h(x) = \int_1^x \sqrt{\frac{2t^2 - 1}{t^2 - 1}} dt$$

as a function of the terminal point t = x. The tangent line to the hyperbola at t = x is

(2.3)
$$T_h(t) = \sqrt{x^2 - 1} + \frac{x}{\sqrt{x^2 - 1}}(t - x),$$

whose intersection with the *t*-axis is $t = 1/x \in (0, 1)$. The line

(2.4)
$$N_h(t) = -\frac{\sqrt{x^2 - 1}}{x}t$$

is the perpendicular to L_h passing through the origin. The lines T_h and L_h intersect at the point

(2.5)
$$P_h = \left(\frac{x}{2x^2 - 1}, -\frac{\sqrt{x^2 - 1}}{2x^2 - 1}\right).$$

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The distance from (x, h(x)) to the common point P_h is

(2.6)
$$g_h(x) = 2x\sqrt{\frac{x^2-1}{2x^2-1}}$$

It was observed by Maclaurin, D'Alambert, and Landen that

(2.7)
$$f_h(x) := g_h(x) - L_h(x) = 2x\sqrt{\frac{x^2 - 1}{2x^2 - 1}} - \int_1^x \sqrt{\frac{2t^2 - 1}{t^2 - 1}} dt$$

is easier to analyze than the arc length $L_h(x)$.

Proposition 2.1. Let

(2.8)
$$F_h(z) = \frac{1}{2} \int_z^1 \sqrt{\frac{t}{1-t^2}} dt.$$

Then

(20)

$$(2.9) F_h(z) = f_h(x),$$

where

(2.10)
$$z = \frac{1}{2x^2 - 1}$$

Proof. Make the change of variable (2.10) in (2.7). Then $f_h(x)$ becomes

(2.11)
$$F_h(z) = \sqrt{\frac{1-z^2}{z}} + \frac{1}{2} \int_1^z \frac{ds}{s^{3/2}\sqrt{1-s^2}}.$$

in terms of the new variable $z = 1/(2x^2 - 1)$. Since

$$\frac{d}{ds}\sqrt{\frac{1-s^2}{s}} = \frac{-1-s^2}{2s^{3/2}\sqrt{1-s^2}},$$

integrating from 1 to z reduces (2.11) to (2.8).

3. The ellipse

The equation of the ellipse can be written as

(3.1)
$$e(t) = \sqrt{2(1-t^2)}, \quad |t| \le 1.$$

In this case the tangent line at t = r is

$$T_e(t) = \sqrt{2(1-r^2)} - \sqrt{\frac{2r^2}{1-r^2}} (t-r),$$

and the line

$$N_e(t) \quad = \quad \sqrt{\frac{1-r^2}{2r^2}} t$$

is the perpendicular to T_e through the origin. These two lines intersect at the point

(3.2)
$$P_e = \left(\frac{2r}{1+r^2}, \frac{\sqrt{r(1-r^2)}}{1+r^2}\right),$$

and the distance from (r, e(r)) to the common point P_e is

(3.3)
$$g_e(r) = r \sqrt{\frac{1-r^2}{1+r^2}}.$$

(3.4)
$$g_e(z) = \sqrt{\frac{z(1-z)}{1+z}}.$$

4. The connection

We now evaluate the function $F_h(z)$ in (2.8) at two points $y, z \in (0, 1)$ related via the bilinear transformation z = (1 - y)/(1 + y). We have

$$F_h(z) + F_h(y) = \frac{1}{2} \int_y^1 \sqrt{\frac{s}{1-s^2}} \, ds + \frac{1}{2} \int_z^1 \sqrt{\frac{s}{1-s^2}} \, ds$$

The change of variable $\sigma = (1 - s)/(1 + s)$ in the second integral yields

$$F_h(z) + F_h(y) = \frac{1}{2} \int_y^1 \sqrt{\frac{s}{1-s^2}} \, ds + \frac{1}{2} \int_0^y \frac{\sqrt{1-\sigma}}{(1+\sigma)^{3/2} \sqrt{\sigma}} \, d\sigma.$$

Now recall the function $g_e(z)$ in (3.4) and its differential

$$\frac{dg_e}{dz} = \frac{1}{2} \frac{\sqrt{1-z}}{\sqrt{z(1+z)^{3/2}}} - \frac{1}{2} \frac{\sqrt{z}}{\sqrt{1-z^2}}.$$

Therefore

$$F_h(z) + F_h(y) = g_e(z) - g_e(1) + \frac{1}{2} \int_0^1 \frac{\sqrt{t}}{\sqrt{1 - t^2}} dt$$

Now observe that $g_e(1) = 0$ and introduce the absolute constant

(4.1)
$$L := \frac{1}{2} \int_0^1 \frac{\sqrt{t}}{\sqrt{1-t^2}} dt$$

so that

(4.2)
$$F_h(z) + F_h(y) = g_e(z) + L$$

Thus we have established the following integral relation.

Theorem 4.1. Let $y \in (0, 1)$ and z = (1 - y)/(1 + y). Then

(4.3)
$$\frac{1}{2} \int_{y}^{1} \sqrt{\frac{s}{1-s^{2}}} \, ds + \frac{1}{2} \int_{z}^{1} \sqrt{\frac{s}{1-s^{2}}} \, ds = \sqrt{\frac{z(1-z)}{1+z}} + L$$

with the absolute constant L in (4.1).

Proof. Let

$$G_h(z) = F_h(z) + F_h(y)$$

= $\frac{1}{2} \int_{(1-z)/(1+z)}^1 \sqrt{\frac{s}{1-s^2}} \, ds + \frac{1}{2} \int_z^1 \sqrt{\frac{s}{1-s^2}} \, ds,$

so that

(4.4)
$$\frac{dG_h(z)}{dz} = \frac{1}{2} \frac{\sqrt{1-z}}{\sqrt{z(1+z)^{3/2}}} - \frac{1}{2} \frac{\sqrt{z}}{\sqrt{1-z^2}}.$$

Integrating (4.4) gives

(4.5)
$$G_h(z) = \sqrt{\frac{z(1-z)}{1+z}} + L$$

By letting z = 0, the constant L is easily evaluated as

(4.6)
$$L := \frac{1}{2} \int_0^1 \frac{\sqrt{t}}{\sqrt{1-t^2}} dt$$
$$= \frac{1}{2} \int_0^{\pi/2} \sqrt{\sin \theta} d\theta$$
$$= \frac{\pi\sqrt{2\pi}}{\Gamma^2(1/4)}$$

using Wallis' formula.

We now follow Landen to establish the value of L in terms of elliptic arcs.

The equation (4.2) simplifies if we evaluate it at the fixed point $z^* = \sqrt{2} - 1$ of the transformation z = (1 - y)/(1 + y). In terms of the x variable, the fixed point is

(4.7)
$$x^* = \sqrt{1 + \frac{1}{\sqrt{2}}} = \sqrt{2}\cos(\pi/8).$$

Indeed

(4.8)
$$F_h(z^*) = \frac{1}{2}(\sqrt{2} - 1 + L)$$

Now introduce the complementary integral

(4.9)
$$M := \frac{1}{2} \int_0^1 \frac{dt}{\sqrt{t(1-t^2)}},$$

and observe that

$$L + M = L_e(1) = \frac{1}{2} \int_0^1 \sqrt{\frac{1+t}{t(1-t)}} \, dt$$

where $L_e(1)$ is a quarter of the length of the ellipse.

Theorem 4.2. The integrals L and M satisfy

$$L + M = L_e(1)$$
$$L \times M = \frac{\pi}{4}.$$

Therefore

$$L = \frac{1}{2} \left(L_e(1) - \sqrt{L_e(1)^2 - \pi} \right)$$
$$M = \frac{1}{2} \left(L_e(1) + \sqrt{L_e(1)^2 - \pi} \right).$$

Proof. Observe that for $q \in \mathbb{Q}$ we have

(4.10)
$$\frac{d(t^q \sqrt{1-t^2})}{dt} = \frac{qt^{q-1} - (q+1)t^{q+1}}{\sqrt{1-t^2}}$$

and integrating from 0 to 1 we obtain

(4.11)
$$\int_0^1 \frac{t^{q-1}}{\sqrt{1-t^2}} dt = \frac{q+1}{q} \int_0^1 \frac{t^{q+1}}{\sqrt{1-t^2}} dt.$$

For example, with q = 3/2 it yields

$$2L = \int_0^1 \frac{t^{1/2}}{\sqrt{1-t^2}} dt = \frac{5}{3} \int_0^1 \frac{t^{5/2}}{\sqrt{1-t^2}} dt$$

Iteration of this recurrence yields, after m steps,

(4.12)
$$2L = \prod_{j=1}^{2m+1} (2j-1)^{(-1)^{j+1}} \int_0^1 \frac{t^{2m+1/2}}{\sqrt{1-t^2}} dt.$$

Similarly, starting with q = 1/2 we get after m steps

(4.13)
$$2M = \prod_{j=1}^{2m} (2j-1)^{(-1)^j} \int_0^1 \frac{t^{2m-1/2}}{\sqrt{1-t^2}} dt.$$

Iteration of (4.10) with initial values q = 0 and q = 1 yields for

$$A := \int_0^1 \frac{dt}{\sqrt{1 - t^2}} = \frac{\pi}{2}$$

and

$$B := \int_0^1 \frac{t \, dt}{\sqrt{1 - t^2}} = 1,$$

the expressions

$$A = \prod_{j=1}^{2m} j^{(-1)^j} \int_0^1 \frac{t^{2m} dt}{\sqrt{1-t^2}}$$
$$B = \prod_{j=1}^{2m} (j+1)^{(-1)^j} \int_0^1 \frac{t^{2m+1} dt}{\sqrt{1-t^2}}$$

and

$$\frac{2L}{A} = \prod_{j=1}^{2m} (2j-1)^{(-1)^{j+1}} j^{(-1)^{j+1}} \frac{\int_0^1 t^{2m+1/2} (1-t^2)^{-1/2} dt}{\int_0^1 t^{2m} (1-t^2)^{-1/2} dt} \times (4m+1).$$

and

$$\frac{2M}{B} = \prod_{j=1}^{2m} (2j-1)^{(-1)^j} j^{(-1)^j} \frac{\int_0^1 t^{2m-1/2} (1-t^2)^{-1/2} dt}{\int_0^1 t^{2m+1} (1-t^2)^{-1/2} dt} \times \frac{1}{2m+1}.$$

As $m \to \infty,$ the quotient of the integrals converges to 1 and we obtain

(4.14)
$$2L \times 2M = \frac{\pi}{2} \lim_{m \to \infty} \frac{4m+1}{2m+1} = \pi.$$

We now write $\pi/2 = L_c(1)$ as a quarter of the length of the circle in analogy to $L_e(1)$.

Theorem 4.3. The length of the hyperbolic segment is given by

(4.15)
$$L_h\left(\sqrt{\frac{1}{2-\sqrt{2}}}\right) = \frac{\sqrt{2}+1}{2} - \frac{1}{4}\sqrt{(L_e(1)^2 - 4L_c(1))} - L_e(1).$$

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