

Chapter 5

Periodic functions

An (analytic) function $f(z)$ is said to be **periodic** if there is a non-zero constant ω such that

$$f(z + \omega) = f(z), \quad z \in \mathbb{C}.$$

We call the number ω a **period** of the function $f(z)$.

Definition 5.0.5. We call ω a **fundamental (primitive) period** of f if $|\omega|$ is the smallest amongst all periods.

5.1 Simply periodic functions

The simplest periodic function of period ω is $e^{2\pi iz/\omega}$. Suppose Ω is a region such that if $z \in \Omega$ then $z + k\omega \in \Omega$ for all $k \in \mathbb{Z}$.

Theorem 5.1.1. *Given a meromorphic function f defined on a region Ω (as discussed above). Then there exists a unique meromorphic function F in Ω' which is the image of Ω under $e^{2\pi iz/\omega}$, such that*

$$f(z) = F(e^{2\pi iz/\omega}).$$

Proof. Suppose f is meromorphic in Ω in the z -plane with period ω . Let $\zeta = e^{2\pi iz/\omega}$. Then we define F by

$$f(z) = f(\log \zeta) = F(\zeta).$$

Then clearly F is meromorphic in the ζ -plane whenever $f(z)$ is meromorphic in the z -plane. \square

Example 5.1.2. Let $0 < |q| < 1$. Consider the function

$$f(z) = \sum_{k=-\infty}^{\infty} (-1)^k q^{k^2/2} e^{kiz}$$

which represents a 2π -periodic entire function in \mathbb{C} . In fact, this is a complex form of a Fourier series. Let $\zeta = e^{iz}$.

$$F(\zeta) = \sum_{k=-\infty}^{\infty} (-1)^k q^{k^2/2} \zeta^k$$

which can be shown to converge in the punctured plane $0 < |\zeta| < +\infty$. Thus we have

$$f(z) = F(\zeta)$$

as asserted by the last theorem. Here we have $\omega = 2\pi$. Thus, the function F is analytic in $0 < |\zeta| < +\infty$.

More generally, if the series

$$F(\zeta) = \sum_{k=-\infty}^{\infty} c_k \zeta^k$$

converges in an annulus $r_1 < |\zeta| < r_2$, then

$$f(z) := F(\zeta) = \sum_{k=-\infty}^{\infty} c_k e^{2\pi kiz/\omega}, \quad \zeta = e^{2\pi iz/\omega},$$

is a ω -periodic analytic function in the infinite horizontal strip $\{\zeta : e^{r_1} < \Im(\zeta) < e^{r_2}\}$. We can represent the coefficient

$$\begin{aligned} c_k &= \frac{1}{2\pi i} \int_{|\zeta|=r} \frac{F(\zeta)}{\zeta^{k+1}} d\zeta, \quad r_1 < |\zeta| < r_2 \\ &= \frac{1}{\omega} \int_a^{a+\omega} f(z) e^{-2\pi kiz/\omega} dz, \end{aligned}$$

where a is an arbitrary in the infinite strip $\{\zeta : e^{r_1} < \Im(\zeta) < e^{r_2}\}$ and the integration is taken along any path lying in the strip.

5.2 Period module

Let M denote that set of all periods of a meromorphic function f in \mathbb{C} . If $\omega \neq 0$ is a period, then $n\omega$, for any integer n , obviously belongs to M . If, however, there are two distinct periods ω_1 and ω_2 , then $m\omega_1 + n\omega_2$ is also a period for any integral multiples m, n . That is, $m\omega_1 + n\omega_2 \in M$. This shows that M is a **module** over the ring of integers.

We also note that the set of periods must be discrete since if there is a sequence of periods with a limit point, then this would contradict the identity theorem for analytic functions. We are ready to answer Jacobi's first question.

Theorem 5.2.1. *A discrete module M consists of either $n\omega$ for an arbitrary integer n and $\omega \neq 0$, or $m\omega_1 + n\omega_2$ for arbitrary integers n, m and non-zero ω_1, ω_2 with $\Im(\omega_2/\omega_1) \neq 0$.*

Proof. Without loss of generality, we may assume $M \neq \emptyset$. Let $\omega = \omega_1 \in M$ and there are at most a finite number of $n\omega_1$ belong to M in a fixed $|z| \leq r$. Amongst all these ω_1 , we choose the one with the smallest $|\omega_1|$.

If however, there is a period $\omega \in M$ that is not of the form $n\omega_1$ for $n \in \mathbb{Z}$. Then again we call ω_2 with $|\omega_2|$ the smallest (but not less than $|\omega_1|$). We claim that $\Im(\omega_2/\omega_1) \neq 0$. For if it were, then there is an integer n such that

$$n < \frac{\omega_2}{\omega_1} < n + 1,$$

or

$$0 < \left| \frac{\omega_2}{\omega_1} - n \right| < 1$$

or $|n\omega_1 - \omega_2| < |\omega_1|$. But $n\omega_1 - \omega_2$ is a period which is smaller than $|\omega_1|$. This contradicts the assumption that ω_1 is the “smallest” period.

It remains to show that any period ω must be of the form $m\omega_1 + n\omega_2$ for some integers n, m . Without loss of generality, we may assume $\Im(\omega_2/\omega_1) > 0$. Hence any complex number ω can be written as $\omega =$

$\lambda_1\omega_1 + \lambda_2\omega_2$ for constants λ_1, λ_2 . We claim that λ_1, λ_2 are real. Suppose

$$\begin{aligned}\omega &= \lambda_1\omega_1 + \lambda_2\omega_2, \\ \bar{\omega} &= \lambda_1\bar{\omega}_1 + \lambda_2\bar{\omega}_2.\end{aligned}$$

Then one can find unique solutions λ_1, λ_2 since $\omega_1\bar{\omega}_2 - \omega_2\bar{\omega}_1 \neq 0$. But then $\bar{\lambda}_1, \bar{\lambda}_2$ are also solutions. So they are real.

Clearly we find integers m_1 and m_2 such that

$$|\lambda_1 - m_1| \leq \frac{1}{2}, \quad |\lambda_2 - m_2| \leq \frac{1}{2}.$$

If $\omega \in M$, then so does

$$\omega' = \omega - m_1\omega_1 - m_2\omega_2.$$

But then

$$\begin{aligned}|\omega'| &< |\lambda_1 - m_1||\omega_1| + |\lambda_2 - m_2||\omega_2| \\ &\leq \frac{1}{2}|\omega_1| + \frac{1}{2}|\omega_2| \\ &\leq |\omega_2|\end{aligned}$$

where the first inequality is strict since ω_2 is not a real multiple of ω_1 . That is, the $|\omega'| < |\omega_2|$ while $\omega' \in M$. We conclude that ω' is an integral multiple of ω_1 . This gives ω the desired form. \square

5.3 Unimodular transformations

We consider the case that M is generated by two distinct ω_1 and ω_2 such that $\Im(\omega_2/\omega_1) > 0$. We recall that M consists of discrete points $n\omega_1 + m\omega_2$ where m, n are integers. Suppose ω'_1 and ω'_2 is another pair of distinct points that also generate M . Then we must have

$$\begin{aligned}\omega'_1 &= a\omega_2 + b\omega_1, \\ \omega'_2 &= c\omega_2 + d\omega_1\end{aligned}$$

for some integers a, b, c, d . We can rewrite this in a matrix form:

$$\begin{pmatrix} \omega'_1 \\ \omega'_2 \end{pmatrix} = \begin{pmatrix} a & b \\ c & d \end{pmatrix} \begin{pmatrix} \omega_1 \\ \omega_2 \end{pmatrix}. \quad (5.1)$$

There is a similar matrix equation for complex conjugates:

$$\begin{pmatrix} \bar{\omega}'_1 \\ \bar{\omega}'_2 \end{pmatrix} = \begin{pmatrix} a & b \\ c & d \end{pmatrix} \begin{pmatrix} \bar{\omega}_1 \\ \bar{\omega}_2 \end{pmatrix}. \quad (5.2)$$

We can combine the above two matrix equations into one:

$$\begin{pmatrix} \omega'_1 & \bar{\omega}'_1 \\ \omega'_2 & \bar{\omega}'_2 \end{pmatrix} = \begin{pmatrix} a & b \\ c & d \end{pmatrix} \begin{pmatrix} \omega_1 & \bar{\omega}_1 \\ \omega_2 & \bar{\omega}_2 \end{pmatrix}. \quad (5.3)$$

Similarly, we can find integers a', b', c', d'

$$\begin{pmatrix} \omega_1 & \bar{\omega}_1 \\ \omega_2 & \bar{\omega}_2 \end{pmatrix} = \begin{pmatrix} a' & b' \\ c' & d' \end{pmatrix} \begin{pmatrix} \omega'_1 & \bar{\omega}'_1 \\ \omega'_2 & \bar{\omega}'_2 \end{pmatrix} \quad (5.4)$$

The determinant $\omega_1\bar{\omega}_2 - \omega_2\bar{\omega}_1 \neq 0$ since ω_2/ω_1 would have real ratio. Hence

$$\begin{pmatrix} a & b \\ c & d \end{pmatrix} \begin{pmatrix} a' & b' \\ c' & d' \end{pmatrix} = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}.$$

Hence the determinants equal

$$\begin{vmatrix} a & b \\ c & d \end{vmatrix} = \begin{vmatrix} a' & b' \\ c' & d' \end{vmatrix} = \pm 1$$

Definition 5.3.1. The set of all such 2×2 linear transformations with determinant ± 1 is called **unimodular**. When we restrict to determinant begin 1, it is also recognised as a subgroup of the **projective special linear group** $PSL(2, \mathbb{C})$ which we label as $\Gamma = PSL(2, \mathbb{Z})$ or just **modular group**.

It turns out that the modular group has generators

$$S = \begin{pmatrix} 1 & 1 \\ 0 & 1 \end{pmatrix}, \quad T = \begin{pmatrix} 0 & -1 \\ 1 & 0 \end{pmatrix}.$$

We label the lattice generated by ω_1, ω_2 by $\Omega(\omega_1, \omega_2)$. Thus if ω_1, ω_2 by $\Omega(\omega'_1, \omega'_2)$ is another lattice, then two lattices are connected by a unimodular transformation.

We can make the basis ω_1, ω_2 by a suitable restriction.

Theorem 5.3.2. *Let $\tau = \omega_2/\omega_1$. If*

1. $\Im(\omega_2/\omega_1) > 0$,
2. $-\frac{1}{2} < \Re(\tau) \leq \frac{1}{2}$,
3. $|\tau| \geq 1$,
4. $\Re(\tau) \geq 0$ when $|\tau| = 1$,

then the τ is uniquely determined.

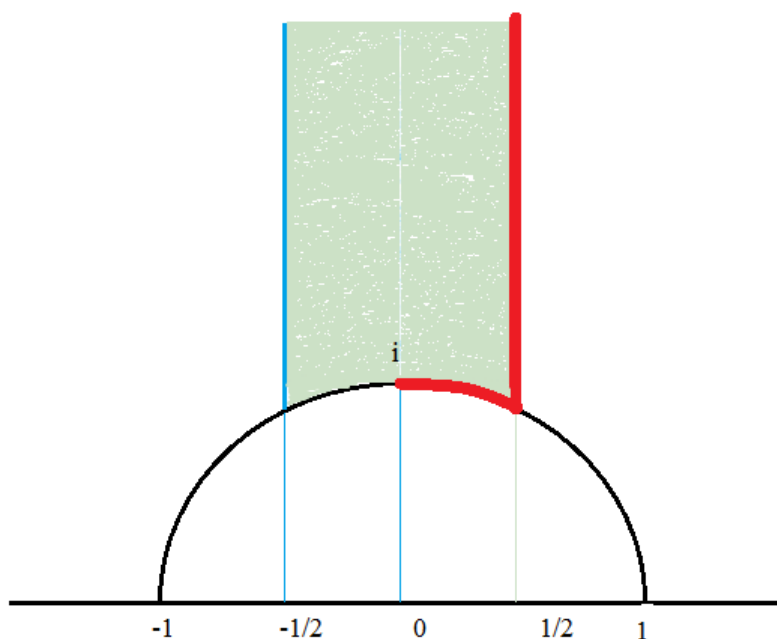


Figure 5.1: Fundamental region of modular function

It is clear that the region defined by the criteria (1-4) in the theorem is not an open. But it still call it a **fundamental region**. If it happens that $\Im(\omega_2/\omega_1) < 0$, then we could replace (ω_1, ω_2) by $(-\omega_1, \omega_2)$

without changing the assumption $-\frac{1}{2} < \Re(\tau) \leq \frac{1}{2}$. The assumption (2) is also arbitrary in the sense if $-\frac{1}{2} \leq \Re(\tau) < \frac{1}{2}$, then we could use $(\omega_1, \omega_1 + \omega_2)$. Finally, if the last assumption (4) is replaced by $\Re(\tau) < 0$ when $|\tau| = 1$, then we consider $(-\omega_2, \omega_1)$ instead.

Proof. Let τ' be

$$\tau' = \frac{a\tau + b}{c\tau + d},$$

where a, b, c, d are integers and such that $ad - bc = \pm 1$. We recall that the above Möbius transformation that maps the upper half τ -plane onto itself if the determinant is $+1$ and onto the lower half τ -plane if the determinant is -1 . A simple calculation gives

$$\Im(\tau') = \frac{\pm \Im(\tau)}{|c\tau + d|^2} \quad (5.5)$$

where the \pm accords to that of $ad - bc$.

Suppose both the τ', τ situate inside the fundamental region. We want to show that $\tau' = \tau$. Without loss of generality, we may assume that $ad - bc = 1$, and $\Im(\tau') \geq \Im(\tau)$. This means that

$$|c\tau + d| \leq 1.$$

Since c, d are integers, so there are not too many cases to check.

If $c = 0$, then $d = \pm 1$. The condition $ad - bc = 1$ implies $ad = 1$. So either $a = d = 1$ or $a = d = -1$, so that the equation (5.5) becomes

$$\tau' = \tau \pm b.$$

But both τ', τ satisfy the assumption (2) which implies that

$$|b| = |\Re(\tau') - \Re(\tau)| < 1.$$

Thus $b = 0$ and $\tau' = \tau$.

Suppose now that $c \neq 0$. We have

$$|\tau + d/c| \leq 1/|c|.$$

We claim that $|c| = 1$. For suppose $|c| \geq 2$, then $|\tau + d/c| \leq \frac{1}{2}$ meaning that τ is closer to the d/c (real axis) than $1/2$. This contradicts the assumption (3) that $|\tau| \geq 1$. Thus $c = \pm 1$ and

$$|\tau \pm d| \leq 1.$$

But since τ situates in the fundamental region, so either $d = 0$ or $d = \pm 1$. In the latter, the $|\tau + 1| \leq 1$ has no solution there (the only point being $e^{2\pi i/3}$ is outside the fundamental region). The other inequality $|\tau - 1| \leq 1$ has the only one solution $e^{i\pi/3}$ and it becomes an equality and $|c\tau + d| = 1$. We deduce from (5.5) that $\Im(\tau') = \Im(\tau)$ and hence $\tau' = \tau$. Suppose $d = 0$ and $|c| = 1$. So $|\tau| \leq 1$. This together with the assumption (3) $|\tau| \geq 1$ imply that $|\tau| = 1$. Hence

$$\tau' = \frac{a\tau + b}{c\tau} = \frac{a}{c} + \frac{b}{c\tau} = \frac{a}{c} + \frac{-1}{\tau}$$

since $bc = -1$. Hence

$$\tau' = \pm a - \frac{1}{\tau} = \pm a - \bar{\tau}.$$

But then $\Re(\tau') = \pm a - \Re(\bar{\tau}) = \pm a - \Re(\tau)$ so that

$$\Re(\tau' + \tau) = \pm a$$

which is an integer. This is possible only if $a = 0$. Thus $\tau' = -1/\tau$ and the only solution for this equation in the fundamental region is when $\tau' = \tau = i$ (since $|\tau| = 1$). \square

5.4 Doubly periodic functions

Definition 5.4.1. Let ω_1 and ω_2 be two distinct non-zero complex numbers such that $\Im\omega_1/\omega_2 > 0$. An **elliptic function** f is a meromorphic function on \mathbb{C} such that

$$f(z + \omega_1) = f(z), \quad f(z + \omega_2) = f(z)$$

for any two distinct periods ω_1 and ω_2 .

That is, $f(z + \omega) = f(z)$ whenever $\omega = n\omega_1 + m\omega_2$ for any integers n, m . Thus we may shift the vertex $z = 0$ of the parallelogram to any point a and the above statement still hold. We denote such parallelogram by P_a with vertices $a, a + \omega_1, a + \omega_2, a + \omega_1 + \omega_2$.

We note that the $\tau = \omega_2/\omega_1$ when restricted to the fundamental region described in the Theorem 5.3.2 is unique.

Theorem 5.4.2. *An elliptic function without poles must be a constant.*

Proof. Being without poles, so an elliptic function f is bounded on the period spanned by $\{0, \omega_1, \omega_2, \omega_1 + \omega_2\}$ which is a compact set. Hence f is a bounded entire function. Thus f is constant by Liouville's theorem. \square

Theorem 5.4.3. *The sum of the residues of an elliptic function is zero.*

Proof. Without loss of generality, we may choose a so that none of the poles falls on the boundary of P_a . Hence

$$\sum \text{Res } f(\text{poles}) = \frac{1}{2\pi i} \int_{P_a} f(z) dz = 0$$

since the integral along the opposite sides of the parallelogram have equal magnitudes but with opposite signs. \square

Definition 5.4.4. The sum of orders of the poles of an elliptic function in its period parallelogram is called **the order of the function**.

We deduce that the order of an elliptic function in a period parallelogram is at least two. That is, an elliptic function cannot have a single simple pole in a period parallelogram.

Theorem 5.4.5. *A non-constant elliptic function has an equal number of poles and zeros in its period parallelogram.*

Proof. Note that the quotient $f'(z)/f(z)$ is an elliptic function of the same periods as f . But then the last theorem asserts that

$$\begin{aligned} 0 &= \frac{1}{2\pi i} \int_{P_a} \frac{f'(z)}{f(z)} dz \\ &= (\text{no. of zeros}) - (\text{no. of poles}) \end{aligned}$$

in the period parallelogram P_a . □

By considering the function

$$\frac{f(z)}{f(z) - a},$$

we deduce immediately that

Theorem 5.4.6. *An elliptic function of order $m \geq 2$ assumes every value m times in the period parallelogram (counted according to multiplicities).*

Theorem 5.4.7. *Let a_1, \dots, a_n and b_1, \dots, b_n be the number of zeros and poles of an elliptic function f in a period parallelogram respectively. Then*

$$\sum_{k=1}^n (a_k - b_k) = n\omega_1 + m\omega_2$$

for some integers n, m .

We sometime write the above conclusion in the abbreviated form $\sum_{k=1}^n a_k = \sum_{k=1}^n b_k \pmod{M}$.

Proof. By choosing a suitable a we assume that there is no zeros and poles of f that lie on the boundary of the period parallelogram P_a . It follows from the residue theorem that

$$\frac{1}{2\pi i} \int_{\partial P_a} \frac{zf'(z)}{f(z)} dz = \sum_{k=1}^n (a_k - b_k).$$

However, the integral has another interpretation: consider the integrations of the integrand from a to $a + \omega_1$ and then from $a + \omega_2$ to $a + \omega_1 + \omega_2$. So

$$\begin{aligned} & \frac{1}{2\pi i} \left(\int_a^{a+\omega_1} - \int_{a+\omega_2}^{a+\omega_1+\omega_2} \right) \frac{zf'(z)}{f(z)} dz \\ &= \frac{1}{2\pi i} \int_a^{a+\omega_1} \frac{zf'(z)}{f(z)} dz - \frac{1}{2\pi i} \int_a^{a+\omega_1} \frac{(\zeta + \omega_2)f'}{f} d\zeta \\ &= -\frac{\omega_2}{2\pi i} \int_a^{a+\omega_1} \frac{f'(z)}{f(z)} dz \end{aligned}$$

where the last integral is the winding number of f along the path from a to $a + \omega_1$. Hence the integral is an integral multiple of ω_2 . Similar calculation over the second and the fourth sides gives an integral multiple of ω_1 . This completes the proof. \square

5.5 Weierstrass elliptic functions

We start to construct doubly periodic functions. Since there is no non-constant doubly periodic function with a single pole. Otherwise, such an elliptic function would contradict the sum of residues in a period parallelogram is zero. Thus a simplest elliptic function f has a double pole or at least two simple poles with opposite residues in a period parallelogram. Without loss of generality, we may assume in the former that this double pole locates at the origin $z = 0$ (so that the function has zero residue at $z = 0$). Moreover, we see that the function

$$f(z) - f(-z)$$

has no pole in a period parallelogram. So it must be a constant. But since $f(\omega_1/2) - f(-\omega_1/2) = 0$ so that $f(-z) = f(z)$ implying that f must be an even function. We denote such an elliptic function by $\wp(z)$. Hence we have the following expansion

$$\wp(z) = \frac{1}{z^2} + a_1 z^2 + a_2 z^4 + \dots$$

around the origin. To actually construct such an elliptic function, we could resort to **Mittag-Leffler** theorem. But in this special case we could construct such functions directly. That is, we have

Theorem 5.5.1. *Let ω_1, ω_2 be such that $\Im(\omega_2/\omega_1) \neq 0$. Then the function*

$$\wp(z) = \frac{1}{z^2} + \sum_{\omega \neq 0} \left(\frac{1}{(z - \omega)^2} - \frac{1}{\omega^2} \right) \quad (5.6)$$

where $\omega = n\omega_1 + m\omega_2$ for all integers n, m with $(n, m) \neq (0, 0)$, is an elliptic function with fundamental periods ω_1, ω_2 .

Proof. We first show that the infinite sum

$$\sum_{\omega \neq 0} \left(\frac{1}{(z - \omega)^2} - \frac{1}{\omega^2} \right)$$

does converges away from the poles. So let $|\omega| > 2|z|$. Then

$$\left| \frac{1}{(z - \omega)^2} - \frac{1}{\omega^2} \right| = \left| \frac{z(2\omega - z)}{\omega^2(z - \omega)^2} \right| \leq \frac{10|z|}{|\omega|^3}.$$

It remains to consider the sum

$$\sum_{\omega \neq 0} \frac{1}{|\omega|^3} = \sum_{(n, m) \neq (0, 0)} \frac{1}{|n\omega_1 + m\omega_2|^3} \quad (5.7)$$

converges.

We let S_1 to denote the part of the infinite sum that runs through the points

$$\pm\omega_1, \quad \pm(\omega_1 + \omega_2), \quad \pm\omega_2, \quad \pm(\omega_1 - \omega_2)$$

over the lattice that are closest to the origin $(0, 0)$. There are exactly eight points. Let D and d be the longest and shortest distances of the eight points to the origin $(0, 0)$. Then we have

$$\frac{8}{D^3} \leq S_1 \leq \frac{8}{d^3}.$$

The sum S_2 over the second layer has $2 \times 8 = 16$ lattice points. But then

$$\frac{16}{(2D)^3} \leq S_2 \leq \frac{16}{(2d)^3}.$$

Similarly, the sum S_3 is over $3 \times 8 = 24$ lattice points. Hence

$$\frac{24}{(3D)^3} \leq S_3 \leq \frac{24}{(3d)^3}.$$

For S_n , we have $8n$ lattice points so that

$$\frac{8}{D^3 n^2} = \frac{8n}{(nD)^3} \leq S_n \leq \frac{8n}{(nd)^3} = \frac{8}{d^3 n^2}.$$

The above analysis is sufficient to guarantee that the \wp converges uniformly in any compact subset of \mathbb{C} with the lattice points ω and 0 removed.

Then

$$\wp'(z) = -\frac{2}{z^3} - \sum_{\omega \neq 0} \frac{2}{(z - \omega)^3} = -2 \sum_{\omega} \frac{1}{(z - \omega)^3}.$$

This shows that the \wp' is doubly periodic. We deduce that

$$\wp(z + \omega_1) - \wp(z), \quad \wp(z + \omega_2) - \wp(z)$$

are both constants. We further note that the $\wp(z)$ as defined above is an even function. Substitute $z = -\omega_1$ and $z = -\omega_2$ into the above formulae shows that the two constants can only be zero. We deduce that $\wp(z)$ is doubly periodic. \square

5.6 Weierstrass's Sigma and Zeta functions

Since the sum (5.7)

$$\sum_{\omega \neq 0} \frac{1}{|\omega|^3}$$

converges, so we can form a Hadamard product

$$\sigma(z) = \sigma(z | \omega_1, \omega_2) := z \prod_{\omega \neq 0} \left(1 - \frac{z}{\omega}\right) \exp\left(\frac{z}{\omega} + \frac{z^2}{2\omega^2}\right). \quad (5.8)$$

Thus the infinite product converges uniformly in any compact subset of \mathbb{C} , so it represents an entire function (of order 2). It is not an elliptic function, for it would reduce to a constant otherwise. The function is called **Weierstrass's Sigma function**.

We further note that

$$\begin{aligned} \sigma(z) &= z \prod_{m, n > 0} \left(1 - \frac{z}{\omega}\right) \exp\left(\frac{z}{\omega} + \frac{z^2}{2\omega^2}\right) \\ &\quad \times \prod_{m, n > 0} \left(1 + \frac{z}{\omega}\right) \exp\left(-\frac{z}{\omega} + \frac{z^2}{2\omega^2}\right) \end{aligned}$$

Hence

$$\sigma(-z) = -\sigma(z)$$

showing that the Sigma function $\sigma(z)$ is an odd function.

We now take logarithmic derivative on both sides of the Sigma function. This gives

$$\frac{\sigma'(z)}{\sigma(z)} = \frac{1}{z} + \sum_{\omega \neq 0} \left(\frac{1}{z - \omega} + \frac{1}{\omega} + \frac{z}{\omega^2}\right)$$

We define the **Weierstrass's Zeta function** to be

$$\zeta(z) = \frac{d}{dz} \log \sigma(z).$$

Notice that

$$\zeta(z) = \frac{1}{z} + \sum_{\omega \neq 0} \left(\frac{1}{z + \omega} - \frac{1}{\omega} + \frac{z}{\omega^2}\right),$$