

Seminario de teoria de numeros  
Department of Applied Mathematics IV  
Universitat Politècnica de Catalunya (UPC)

# Irrationality and transcendence of values of special functions.

*Michel Waldschmidt*

Institut de Mathématiques de Jussieu — Paris VI

<http://webusers.imj-prg.fr/~michel.waldschmidt/>

## Abstract

There is no general result on the irrationality or transcendence of values of analytic functions : one needs to restrict to special functions. A number of results are known concerning analytic functions satisfying differential equations. We survey this topic.

We consider the values of the  $E$  and  $G$  functions introduced by Siegel in 1929, the values of the exponential function, of elliptic or more generally abelian functions, of modular functions, and also the values of functions satisfying functional equations.

## Numbers : irrationality, transcendence, algebraic independence

- Irrationality of the values of special functions, transcendence, algebraic independence.
  - The exponential function. Hermite–Lindemann Theorem. Trigonometric functions, logarithms.
  - Weierstrass dream : transcendental functions take transcendental values. Need to restrict to special functions.
  - Siegel  $E$  and  $G$ –functions. Bessel's functions. Hypergeometric functions.
  - Differential equations : the Schneider–Lang Theorem. Elliptic functions ; elliptic integrals ; Weierstrass  $\wp$  function, zeta function, sigma function ; Jacobi functions  $sn$  and  $cn$ . Modular invariants  $j$  and  $J$ , related by  $j(\tau) = J(e^{2i\pi\tau})$ . Theta functions. Special values of Euler Gamma and Beta function. Abelian functions and integrals.
  - Riemann zeta function
  - Functional equations. Mahler's functions.

We are interested with arithmetic properties of values of special functions.

Irrationality : is  $f(z_0)$  rational or irrational ?

Transcendence : is  $f(z_0)$  algebraic (root of a nonzero polynomial with integer coefficients) ?

Algebraic independence : are  $f(z_1), f(z_2), \dots, f(z_m)$  algebraically dependent?

i.e. does there exist a nonzero polynomial  $P$  with integer coefficients such that  $P(f(z_1), f(z_2), \dots, f(z_m)) = 0$ ?



## Transcendental functions

A complex function is called **transcendental** if it is transcendental over the field  $\mathbb{C}(z)$ , which means that the functions  $z$  and  $f(z)$  are algebraically independent : if  $P \in \mathbb{C}[X, Y]$  is a non-zero polynomial, then the function  $P(z, f(z))$  is not 0.

**Exercise.** An entire function (analytic in  $\mathbb{C}$ ) is transcendental if and only if it is not a polynomial.

A meromorphic function in  $\mathbb{C}$  is transcendental if and only if it is not rational.

**Example.** The transcendental entire function  $e^z$  takes an algebraic value at an algebraic argument  $z$  only for  $z = 0$ .

## Weierstrass question

Is it true that a transcendental entire function  $f$  takes usually transcendental values at algebraic arguments ?



Karl Weierstrass

**Examples :** for  $f(z) = e^z$ , there is a single exceptional point  $\alpha$  algebraic with  $e^\alpha$  also algebraic, namely  $\alpha = 0$ .

For  $f(z) = e^{P(z)}$  where  $P \in \mathbb{Z}[z]$  is a non-constant polynomial, there are finitely many exceptional points  $\alpha$ , namely the roots of  $P$ .

The exceptional set of  $e^z + e^{1+z}$  is empty (Lindemann–Weierstrass).

The exceptional set of functions like  $2^z$  or  $e^{i\pi z}$  is  $\mathbb{Q}$ , (Gel'fond and Schneider).

## Exceptional sets

Answers by Weierstrass (letter to Strauss in 1886), Strauss, Stäckel, Faber, van der Poorten, Gramain, Surroca...

If  $S$  is a countable subset of  $\mathbb{C}$  and  $T$  is a dense subset of  $\mathbb{C}$ , there exist transcendental entire functions  $f$  mapping  $S$  into  $T$ , as well as all its derivatives.

Any set of algebraic numbers is the exceptional set of some transcendental entire function.

Also multiplicities can be included.

van der Poorten : there are transcendental entire functions  $f$  such that  $D^k f(\alpha) \in \mathbb{Q}(\alpha)$  for all  $k \geq 0$  and all algebraic  $\alpha$ .

## Further results on exceptional sets

For each countable subset  $A$  of  $\mathbb{C}$  and each family of dense subsets  $E_{\alpha,s}$  of  $\mathbb{C}$  indexed by  $(\alpha, s) \in A \times \mathbb{N}$ , there exists a transcendental entire function  $f : \mathbb{C} \rightarrow \mathbb{C}$  such that  $f^{(s)}(\alpha) \in E_{\alpha,s}$  for each  $(\alpha, s) \in A \times \mathbb{N}$ .

Jingjing Huang, Diego Marques and Martin Mereb ;  
Algebraic values of transcendental functions at algebraic points.

Bull. Aust. Math. Soc. **82** (2010), 322–327





## Siegel hypergeometric $E$ functions

Let  $a_1, \dots, a_\ell, b_1, \dots, b_m$  be rational numbers with  $m > \ell$  and  $b_1, \dots, b_m$  not in  $\{0, -1, -2, \dots\}$  and  $b_m = 1$ . Define

$$c_n = \frac{(a_1)_n \cdots (a_\ell)_n}{(b_1)_n \cdots (b_m)_n}$$

Set  $t = m - \ell$ .

Then

$$f(z) = \sum_{n \geq 1} c_n z^{tn}$$

is an  $E$ -function.

## Siegel's Theorem (1929)

For  $\lambda \in \mathbb{Q} \setminus \{-1, -2, \dots\}$ , consider the  $E$ -function

$$K_\lambda(z) = \sum_{n \geq 0} \frac{(-1)^n}{(\lambda + 1)_n n!} \left(\frac{z}{2}\right)^{2n},$$

solution of the second order differential equation

$$y'' + \frac{2\lambda + 1}{z} y' + y = 0.$$

For  $\lambda \in \mathbb{Q}$  not in  $\{\pm\frac{1}{2}, -1, \pm\frac{3}{2}, -2, \dots\}$ , for any algebraic number  $\alpha \neq 0$ , the two numbers  $K_\lambda(\alpha)$  and  $K'_\lambda(\alpha)$  are algebraically independent.

## Bessel functions

Bessel functions of the first kind :

$$\begin{aligned} J_\lambda(z) &= \sum_{n \geq 1} \frac{(-1)^n (z/2)^{2n+\lambda}}{n! \Gamma(n+1+\lambda)} \\ &= \frac{1}{\Gamma(\lambda+1)} \left(\frac{z}{2}\right)^\lambda K_\lambda(z), \end{aligned}$$

solution of the differential equation

$$z^2 y'' + zy' + (z^2 - \lambda^2)y = 0.$$

Also  $J_{-\lambda}(z)$  is a solution of the same differential equation.

Modified Bessel functions of the first kind :

$$I_\lambda(z) = \sum_{n \geq 1} \frac{(z/2)^{2n+\lambda}}{n! \Gamma(n+1+\lambda)} = i^{-\lambda} J_\lambda(iz).$$

## Bessel functions and continued fractions

From Siegel's 1929 Theorem, it follows that the number

$$\frac{I_1(2)}{I_0(2)} = [0; 1, 2, 3, \dots] = 0.697774658\dots$$

(Sloane's A052119, A001053 and A001040)  
is transcendental.

Weinstein, Eric W. *Continued Fraction Constant*. From MathWorld—A Wolfram Web Resource.

<http://mathworld.wolfram.com/ContinuedFractionConstant.html>

## Bessel functions and continued fractions

$$I_{1/2}(1) = \frac{\sqrt{2}}{\pi} \cdot \frac{e + e^{-1}}{2}, \quad I_{1/2}(1) = \frac{\sqrt{2}}{\pi} \cdot \frac{e - e^{-1}}{2}.$$

$$[1; 3, 5, 7 \dots] = \frac{e^2 + 1}{e^2 - 1} = \frac{I_{-1/2}(1)}{I_{1/2}(1)},$$



B. Sury

$$[2; 6, 10, 14 \dots] = \frac{e + 1}{e - 1} = \frac{I_{-1/2}(1/2)}{I_{1/2}(1/2)}$$

B. Sury, Bessels contain continued fractions of progressions ;  
Resonance **10** 3 (2005) 80–87.

<http://www.ias.ac.in/article/fulltext/reso/010/03/0080-0087>

## Siegel–Shidlovskii theory

Generalization of C.L. Siegel 1929 results by C.L. Siegel himself in 1949, by A.B. Shidlovskii in 1953 – 1955.

Given a set  $\{f_1, \dots, f_n\}$  of  $E$ -functions satisfying a system of linear differential equations and an algebraic number  $\alpha$ , the transcendence degree of the field  $\mathbb{Q}(f_1(\alpha), f_2(\alpha), \dots, f_n(\alpha))$  over  $\mathbb{Q}$  is equal to the transcendence degree of the field  $\mathbb{C}(z, f_1, f_2, \dots, f_n)$  over  $\mathbb{C}(z)$ .

A.B. Shidlovskii

Transcendental numbers.  
Studies in mathematics, **12**,  
Walter de Gruyter (1989).



## Siegel $G$ -functions

Let

$$g(z) = \sum_{n \geq 0} a_n z^n \in \mathbb{Q}[[z]]$$

be such that

- $g$  has a positive radius of convergence
- $g$  satisfies a linear differential equation with coefficients in  $\mathbb{Q}(z)$
- The common denominator of  $a_0, a_1, \dots, a_n$  increases at most exponentially in  $n$ .

### Examples.

- Algebraic functions
- Hypergeometric functions with rational parameters
- Solutions of Picard–Fuchs equations over  $\mathbb{Q}(z)$ .

## Gauss Hypergeometric function

$${}_2F_1 \left( \begin{matrix} a & b \\ c & \end{matrix} \middle| z \right) = \sum_{n \geq 0} \frac{(a)_n (b)_n}{(c)_n n!} z^n.$$

It satisfies second order linear differential equation

$$z(z-1)y'' + ((a+b+1)z - c)y' + aby = 0.$$



## Conjecture of Bombieri and Dwork

According to a conjecture of [Bombieri](#) and [Dwork](#),  $\mathbb{G}$  should coincide with the set of periods of algebraic varieties defined over  $\overline{\mathbb{Q}}$ .



E. Bombieri



## B. Dwork

## Connection with the periods of Kontsevich and Zagier



M. Kontsevich



D. Zagier

## Euler's constant $\gamma$

$$\gamma = \lim_{n \rightarrow \infty} \left( 1 + \frac{1}{2} + \frac{1}{3} + \dots + \frac{1}{n} - \log n \right) = 0.577215664901532860606512090082\dots$$

$$\begin{aligned}\gamma &= \sum_{k \geq 1} \left( \frac{1}{k} - \log \left( 1 + \frac{1}{k} \right) \right) \\ &= \int_1^\infty \left( \frac{1}{[x]} - \frac{1}{x} \right) dx \\ &= - \int_0^1 \int_0^1 \frac{(1-x)dx dy}{(1-xy) \log(xy)}.\end{aligned}$$

## Euler's constant $\gamma$

J. Sondow double integral was inspired by F. Beukers's work on Apéry's proof of the irrationality of

$$\zeta(3) = \sum_{n \geq 1} \frac{1}{n^3} = 1.202\,056\,903\,159\,594\,285\,399\,738\,161\,511 \dots$$

in 1978.



| Sondow



F Beukers

## Quoting Tanguy Rivoal

It is believed that  $\gamma \notin \mathbb{Q}$ . Why? Because if  $\gamma = p/q \in \mathbb{Q}$  with  $\gcd(p, q) = 1$ , then  $|q| > 10\,242\,080$ .

It is also believed that  $\gamma \notin \mathbb{G}$ . Why? Because Euler and Ramanujan would have found various formulas proving this fact.

It is also plausible that  $\gamma$  does not even belong to the field of fractions of  $\mathbb{G}$ .

Further, it is expected that  $e = \exp(1)$  does not belong to the field of fractions of  $\mathbb{G}$ .

## Catalan's constant $G$ and Euler's Gamma function

Nothing is known on the arithmetic nature of *Catalan's constant*

$$G = \sum_{n \geq 1} \frac{(-1)^n}{(2n+1)^2} = 0.9159655941772190150\dots$$

and of the value

$$\Gamma(1/5) = 4.5908437119988030532047582759291520\dots$$

of *Euler's Gamma function*.

## The units of the ring $\mathbb{G}$

The group of units of  $\mathbb{G}$  contains  $\overline{\mathbb{Q}}^\times$  and the values  $B(a, b)$ , ( $a, b$  in  $\mathbb{Q}$ ) of *Euler Beta function*.

The numbers  $\Gamma(a/b)^b$ ,  $a/b \in \mathbb{Q} \setminus \{0, -1, -2, \dots\}$ , are units in the ring  $\mathbb{G}$ .

For instance,  $\pi = \Gamma(1/2)^2$  is a unit.  
Proof:

$$\pi = \sum_{n \geq 1} \frac{4(-1)^n}{2n+1}, \quad \frac{1}{\pi} = \sum_{n \geq 1} \frac{(42n+5)\binom{2n}{n}^3}{2^{12n+4}}.$$

## Walt Disney Productions and $1/\pi$

The formula

$$\frac{16}{\pi} = \sum_{n \geq 0} (42n+5) \frac{(1/2)_n^3}{n!^3 2^{6n}}$$

appeared in the *Walt Disney* film *High School Musical*, starring *Vanessa Anne Hudgens*, who plays an exceptionally bright high school student named *Gabriella Montez*. *Gabriella* points out to her teacher that she had incorrectly written the left-hand side as  $\frac{8}{\pi}$  instead of  $\frac{16}{\pi}$  on the blackboard. After first claiming that *Gabriella* is wrong, her teacher checks (possibly *Ramanujan's Collected Papers*?) and admits that *Gabriella* is correct.

N.D. Baruah, B. Berndt and H.H. Chan.

Ramanujan's Series for  $1/\pi$  : A Survey.

American Mathematical Monthly **116** (2009) 567–587.

## Ramanujan series for $1/\pi$

$$\frac{1}{\pi} = \frac{2\sqrt{2}}{99^2} \sum_{k \geq 0} \frac{(4k)!}{k!^4} \cdot \frac{26390k + 1103}{396^{4k}}$$



N.D. Baruah



B. Berndt



Chan Heng Huat

Nayandeep Deka Baruah, Bruce C. Berndt and Heng Huat Chan.

Ramanujan's Series for  $1/\pi$  : A Survey.

American Mathematical Monthly **116** (2009) 567–587.

[https://en.wikipedia.org/wiki/Ramanujan-Sato\\_series](https://en.wikipedia.org/wiki/Ramanujan-Sato_series)

## Algebraic values of Siegel $G$ functions

Let  $f$  be a  $G$ -function which is not algebraic. Is it true that  $f(\alpha)$  is algebraic for at most finitely many algebraic  $\alpha$ ?



F. Beukers

## Wolfart's work (1988)

Let  $f(z) = {}_2F_1\left(\begin{matrix} a & b \\ c \end{matrix} \middle| z\right)$  with  $a, b, c$  in  $\mathbb{Q}$ . Let  $\Delta$  be the monodromy group and

$$E = \{\alpha \in \overline{\mathbb{Q}} \mid f(\alpha) \in \overline{\mathbb{Q}}\}.$$

- (1) If  $f$  is algebraic ( $\Delta$  finite), then  $E = \overline{\mathbb{Q}}$ .
- (2) If  $f$  is arithmetic, then  $E$  is dense in  $\overline{\mathbb{Q}}$ .
- (3) Otherwise,  $E$  is finite.

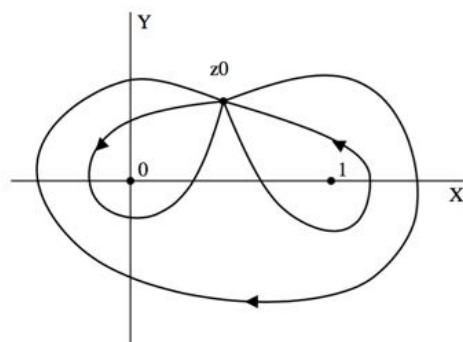


Jürgen Wolfart

Yafaev and Edixhoven (2003) : complete the proof of (3).

## Monodromy

Singular points  $0, 1, \infty$



Monodromy matrices :  $M_0, M_1, M_\infty$  with  $M_0 M_1 M_\infty = \text{Id}$ .

## Arithmetic groups

We assume that  $0 < a, b, c \leq 1$  and either  $a, b < c$  or  $c < a, b$ . Then the monodromy modulo scalars embeds in  $\text{PSL}(2, \mathbb{R})$ .

Let  $g_i \in \text{SL}(2, \mathbb{R})$  be a lift of the monodromy around  $i = 0, 1, \infty$ . Then  $\text{Id}_2, g_0^2, g_1^2, g_\infty^2$  generate a quaternion algebra  $H$  defined over

$$\begin{aligned} k = \mathbb{Q}(&\cos^2 \pi c, \cos^2 \pi(a-b), \cos^2 \pi(c-a-b), \\ &\cos \pi c \cos \pi(a-b) \cos \pi(c-a-b)). \end{aligned}$$

We say that our monodromy is *arithmetic* if  $H$  is split at exactly one infinite places of  $k$ .

## A recent reference

Paula Tretkoff,  
Complex ball quotients and  
line arrangements in the  
projective plane.  
Mathematical Notes **51**,  
Princeton University Press,  
2016.



Paula Tretkoff

<http://press.princeton.edu/titles/10782.html>

## Modular group

Let  $a = 1/12$ ,  $b = 5/12$ ,  $c = 1/2$ . Then the quaternion algebra is  $M(2, \mathbb{Q})$  and the monodromy group is  $\text{SL}(2, \mathbb{Z})$ . It can be shown that

$${}_2F_1 \left( \begin{matrix} 1/12 & 5/12 \\ 1/2 & \end{matrix} \middle| 1 - \frac{1}{J(\tau)} \right)^4 = \frac{E_4(\tau)}{E_4(i)}$$

where

$$E_4(\tau) = 1 + 240 \sum_{n \geq 1} \frac{n^3 q^n}{1 - q^n}, \quad \Delta(\tau) = q \prod_{n \geq 1} (1 - q^n)^{24}$$

and  $q = e^{2i\pi\tau}$ ,  $J(\tau) = E_4(\tau)^3 / 1728\Delta(\tau)$ . In particular  $J(i) = 1$ . From CM-theory it follows that if  $\tau_0 \in \mathbb{Q}(i)$ ,  $\text{Im}(\tau_0) > 0$ , then both  $J(\tau_0)$  and  $E_4(\tau_0)/E_4(i)$  are algebraic.

Navigation icons: back, forward, search, etc.

## Example



Frits Beukers



Jürgen Wolfart

$${}_2F_1 \left( \begin{matrix} 1/12 & 5/12 \\ 1/2 & \end{matrix} \middle| \frac{1323}{1331} \right) = \frac{3}{4} \sqrt[4]{11}.$$

Navigation icons: back, forward, search, etc.

47 / 103

## Other examples

$${}_2F_1 \left( \begin{matrix} 1/4 & 1/2 \\ 3/4 & \end{matrix} \middle| \frac{80}{81} \right) = \frac{9}{5}.$$

$${}_2F_1 \left( \begin{matrix} 1/3 & 2/3 \\ 5/6 & \end{matrix} \middle| \frac{27}{32} \right) = \frac{8}{5}.$$

$${}_2F_1 \left( \begin{matrix} 1/12 & 1/4 \\ 5/6 & \end{matrix} \middle| \frac{135}{256} \right) = \frac{2}{5} \sqrt[6]{270}.$$



Akihito Ebisu (2014)



Yifan Yang (2015)

$${}_2F_1 \left( \begin{matrix} 1/24 & 7/24 \\ 5/6 & \end{matrix} \middle| -\frac{2^{10} 3^{35}}{11^4} \right)$$

$$= \sqrt{6} \sqrt[6]{\frac{11}{55}}.$$

Navigation icons: back, forward, search, etc.

48 / 103

## Non arithmetic examples

$${}_2F_1\left(\begin{matrix} 1-3a & 3a \\ a & \end{matrix} \middle| \frac{1}{2}\right) = 2^{3-2a} \cos \pi a.$$



$$_2F_1\left(\begin{matrix} 2a & 1-4a \\ & 1-a \end{matrix} \middle| \frac{1}{2}\right) = 4^a \cos \pi a.$$

F. Beukers

$${}_2F_1\left(\begin{matrix} 7/48 & 31/48 \\ 29/24 \end{matrix} \middle| -\frac{1}{3}\right) = 2^{5/24} 3^{-11/12} 5 \cdot \sqrt{\frac{\sin \pi/24}{\sin 5\pi/24}}.$$

## Schneider – Lang Theorem (1949, 1966)



## Theodor Schneider (1911 – 1988)



Serge Lang  
(1927 – 2005)

Let  $f_1, \dots, f_m$  be meromorphic functions in  $\mathbb{C}$ . Assume  $f_1$  and  $f_2$  are algebraically independent and of finite order. Let  $\mathbb{K}$  be a number field. Assume  $f'_j$  belongs to  $\mathbb{K}[f_1, \dots, f_m]$  for  $j = 1, \dots, m$ . Then the set

$S = \{w \in \mathbb{C} \mid w \text{ not pole of } f_j, f_j(w) \in \mathbb{K} \text{ for } j = 1, \dots, m\}$   
is finite.

<http://www-history.mcs.st-andrews.ac.uk/history/Mathematicians/Schneider.html> 50 / 103

## Hermite – Lindemann Theorem (again)



## Charles Hermite (1822 – 1901)



von Lindemann  
Carl Louis Ferdinand  
(1852 – 1939)

**Corollary.** If  $w$  is a nonzero complex number, one at least of the two numbers  $w$ ,  $e^w$  is transcendental.

**Proof.** Let  $\mathbb{K} = \mathbb{Q}(w, e^w)$ . The two functions  $f_1(z) = z$ ,  $f_2(z) = e^z$  are algebraically independent, of finite order, and satisfy the differential equations  $f'_1 = 1$ ,  $f'_2 = f_2$ . The set  $S$  contains  $\{\ell w \mid \ell \in \mathbb{Z}\}$ . Since  $w \neq 0$ , this set is infinite ; it follows that  $\mathbb{K}$  is not a number field.  $\square$



## The exponential function (again)

$$\frac{d}{dz} e^z = e^z, \quad e^{z_1+z_2} = e^{z_1}e^{z_2}$$

$$\begin{aligned} \exp : \mathbb{C} &\rightarrow \mathbb{C}^\times \\ z &\mapsto e^z \end{aligned}$$

$$\ker \exp = 2i\pi\mathbb{Z}.$$

The function  $z \mapsto e^z$  is the exponential map of the multiplicative group  $\mathbb{G}_m$ .

The exponential map of the additive group  $\mathbb{G}_a$  is

$$\begin{array}{ccc} \mathbb{C} & \rightarrow & \mathbb{C} \\ z & \mapsto & z \end{array}$$

The only period is 0.



# Elliptic curves and elliptic functions

Elliptic curves :  $\Delta = g_2^3 - 27g_3^2 \neq 0$ .

$$E = \{(t : x : y) ; y^2 t = 4x^3 - g_2 x t^2 - g_3 t^3\} \subset \mathbb{P}_2(\mathbb{C}).$$

## Elliptic functions

$$\wp'^2 = 4\wp^3 - g_2\wp - g_3,$$

$$\wp(z_1 + z_2) = R(\wp(z_1), \wp(z_2))$$

$$\begin{aligned} \exp_E : \mathbb{C} &\rightarrow E(\mathbb{C}) \\ z &\mapsto (1, \wp(z), \wp'(z)) \end{aligned}$$

$$\ker \exp_E = \mathbb{Z}\omega_1 + \mathbb{Z}\omega_2.$$



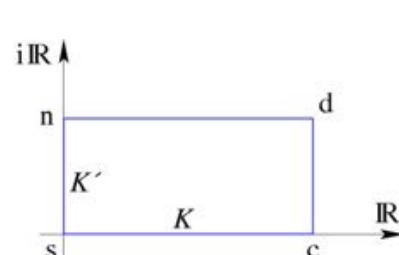
Karl Weierstrass  
(1815–1897)

$$\wp(z) = \frac{1}{z^2} + \sum_{\omega \in \Omega \setminus \{0\}} \left( \frac{1}{(z - \omega)^2} - \frac{1}{\omega^2} \right).$$

$$\wp'(z) = \sum_{\omega \in \Omega} \frac{-2}{(z - \omega)^3}.$$

## Jacobi 12 elliptic functions

Elliptic curve as an intersection of quadrics : the functions [sn](#) and [cn](#).



## Karl Jacobi (1804–1851)

# Periods of a Weierstrass elliptic function

The set of periods of an elliptic function is a *lattice*:

$$\Omega = \{\omega \in \mathbb{C} : \wp(z + \omega) = \wp(z)\} = \mathbb{Z}\omega_1 + \mathbb{Z}\omega_2.$$

A pair of fundamental periods  $(\omega_1, \omega_2)$  is given by

$$\omega_i = 2 \int_{e_i}^{\infty} \frac{dt}{\sqrt{4t^3 - q_2 t - q_3}}, \quad (i = 1, 2)$$

where

$$4t^3 - q_2 t - q_3 \equiv 4(t - e_1)(t - e_2)(t - e_3).$$



# Elliptic integrals and ellipses

An ellipse with radii  $a$  and  $b$  has equation

$$\frac{x^2}{a^2} + \frac{y^2}{b^2} = 1$$

and the length of its perimeter is

$$2 \int_b^b \sqrt{1 + \frac{a^2 x^2}{b^4 - b^2 x^2}} dx.$$

In the same way, the perimeter of a lemniscate

$$(x^2 + y^2)^2 = 2a^2(x^2 - y^2)$$

is given by an elliptic integral

$$4a \int_0^1 (1-t^4)^{-1/2} \, dx.$$

## Hypergeometry and elliptic integrals

Recall **Gauss** Hypergeometric series

$$_2F_1(a, b; c \mid z) = \sum_{n \geq 0} \frac{(a)_n(b)_n}{(c)_n} \cdot \frac{z^n}{n!}$$



C.F. Gauss

## Weierstrass sigma function



Let  $\Omega = \mathbb{Z}\omega_1 + \mathbb{Z}\omega_2$  be a lattice in  $\mathbb{C}$ .

K Weierstrass

The canonical product of Weierstraß associated with  $\Omega$  is the sigma function  $\sigma_\Omega$  defined by

$$\sigma_\Omega(z) = z \prod_{\omega \in \Omega \setminus \{0\}} \left(1 - \frac{z}{\omega}\right) \exp\left(\frac{z}{\omega} + \frac{z^2}{2\omega^2}\right)$$

This function has a simple zero at each point of  $\Omega$ .

## Hadamard canonical products



For  $\mathbb{N} = \{0, 1, 2, \dots\}$ :

J. Hadamard

$$\frac{e^{-\gamma z}}{\Gamma(-z)} = z \prod_{n \geq 1} \left(1 - \frac{z}{n}\right) e^{-z/n}.$$

For  $\mathbb{Z}$ :

$$\frac{\sin \pi z}{\pi} = z \prod_{n \geq 1} \left(1 - \frac{z^2}{n^2}\right).$$

## Wallis formula for $\pi$

## John Wallis (Arithmetica Infinitorum 1655)

$$\frac{\pi}{2} = \prod_{n \geq 1} \left( \frac{4n^2}{4n^2 - 1} \right) = \frac{2 \cdot 2 \cdot 4 \cdot 4 \cdot 6 \cdot 6 \cdot 8 \cdot 8 \cdots}{1 \cdot 3 \cdot 3 \cdot 5 \cdot 5 \cdot 7 \cdot 7 \cdot 9 \cdots}$$



J. Wallis

## Weierstraß sigma function : an example

For  $\Omega = \mathbb{Z} + \mathbb{Z}i$  :

$$\sigma_{\mathbb{Z}[i]}(z) = z \prod_{\omega \in \mathbb{Z}[i] \setminus \{0\}} \left(1 - \frac{z}{\omega}\right) \exp\left(\frac{z}{\omega} + \frac{z^2}{2\omega^2}\right).$$

$$\sigma_{\mathbb{Z}[i]}(1/2) = 2^{5/4}\pi^{1/2}e^{\pi/8}\Gamma(1/4)^{-2} = 0.4749493799\dots$$

For  $\alpha \in \mathbb{Q}(i)$ , the number  $\sigma_{\mathbb{Z}[i]}(\alpha)$  is algebraic over

$$\mathbb{Q}(\pi, e^\pi, \Gamma(1/4)).$$

## Weierstraß zeta function

The logarithmic derivative of the Weierstraß sigma function is the Weierstraß zeta function

$$\frac{\sigma'}{\sigma} = \zeta$$

and the derivative of  $\zeta$  is  $-\varphi$ . The minus sign is selected so that

$$\wp(z) = \frac{1}{z^2} + \text{a function analytic at } 0.$$

The function  $\zeta$  is therefore *quasi-periodic* : for any  $\omega \in \Omega$  there exists  $n = n(\omega)$  such that

$$\zeta(z + \omega) = \zeta(z) + n,$$



The numbers  $\eta(\omega)$  are the *quasi-periods* of the elliptic curve.

When  $(\omega_1, \omega_2)$  is a pair of fundamental periods, we set  $\eta_1 = \eta(\omega_1)$  and  $\eta_2 = \eta(\omega_2)$ .  
*Legendre relation :*

$$\psi_0\eta_1 = \psi_1\eta_0 \equiv 2i\pi$$

## Legendre and Fourier



Peter Duren, Changing Faces : The Mistaken Portrait of Legendre.  
Notices of American Mathematical Society, **56** (2009)  
1440–1443.

## Examples

For the curve  $y^2t = 4x^3 - 4xt^2$  the quasi-periods associated to the previous fundamental periods are

$$\eta_1 = \frac{\pi}{\omega_1} = \frac{(2\pi)^{3/2}}{\Gamma(1/4)^2}, \quad \eta_2 = -i\eta_1,$$

while for the curve  $y^2t = 4x^3 - 4t^3$  they are

$$\eta_1 = \frac{2\pi}{\sqrt{3}\omega_1} = \frac{2^{7/3}\pi^2}{3^{1/2}\Gamma(1/3)^3}, \quad \eta_2 = \varrho^2\eta_1.$$

## Transcendence and elliptic functions

Siegel (1932) : elliptic analog of Lindemann's Theorem on the transcendence of  $\pi$ .

Schneider (1937) : elliptic analog of Hermite–Lindemann Theorem. General transcendence results on values of elliptic functions, on periods, on elliptic integrals of the first and second kind.



C.L. Siegel



Th. Schneider

## Elliptic analog of Hermite–Lindemann Theorem

Let  $w \in \mathbb{C}$ , not pole of  $\wp$ . Then one at least of the numbers  $g_2, g_3, w, \wp(w)$  is transcendental.

Proof as a consequence of the Schneider–Lang Theorem.

Let  $\mathbb{K} = \mathbb{Q}(g_2, w, \wp(w), \wp'(w))$ . The two functions  $f_1(z) = z$ ,  $f_2(z) = \wp(z)$  are algebraically independent, of finite order. Set  $f_3(z) = \wp'(z)$ . From  $\wp'^2 = 4\wp^3 - g_2\wp - g_3$  one deduces

$$f'_1 = 1, \quad f'_2 = f_3, \quad f'_3 = 6f_2^2 - (g_2/2).$$

The set  $S$  contains

$$\{\ell w \mid \ell \in \mathbb{Z}, \ell w \text{ not pole of } \wp\}$$

which is infinite. Hence  $\mathbb{K}$  is not a number field.  $\square$

## Elliptic integrals of the third kind

## Quasi-periodicity of the Weierstraß sigma function :

$$\sigma(z + \omega_i) = -\sigma(z)e^{\eta_i(z + \omega_i/2)} \quad (i = 1, 2).$$

## The function

$$F_u(z) = \frac{\sigma(z+u)}{\sigma(z)\sigma(u)} e^{-z\zeta(u)}$$

satisfies

$$F_u(z + \omega_i) = F_u(z) e^{\eta_i u - \omega_i \zeta(u)}.$$



J-P. Serre (1979)

# Periods of elliptic integrals of the third kind

**Theorem** (1979). Assume  $g_2, g_3, \wp(u_1), \wp(u_2), \beta$  are algebraic and  $\mathbb{Z}u_1 \cap \Omega = \{0\}$ . Then the number

$$\frac{\sigma(u_1 + u_2)}{\sigma(u_1)\sigma(u_2)} e^{\left(\beta - \zeta(u_1)\right)u_2}$$

*is transcendental*

**Corollary.** *Transcendence of periods of elliptic integrals of the third kind :*

$$e^{\omega\zeta(u)-\eta u+\beta\omega}$$

## Schneider's Theorem on Euler's Beta function



Th. Schneider

Let  $a$ ,  $b$  be rational numbers,  
not integers. Then the  
number  $B(a, b)$  is  
transcendental.

## Linear independence of transcendental numbers

A. Baker, J. Coates, D.W. Masser, G. Wüstholz...



Further results by Th. Schneider and S. Lang on abelian functions and algebraic groups.

## Values of Euler Beta and Gamma functions



J. Wolfart



G. Wüstholtz

G. Wüstholz : any  $\overline{\mathbb{Q}}$ -linear relation among periods of an abelian variety arises from its endomorphisms.  
 (J. Wolfart and G. Wüstholz) : linear independence over the field of algebraic numbers of the values of the Euler Beta function at rational points  $(a, b)$ .

# Transcendence of values at algebraic points of hypergeometric functions with rational parameters.

## Modular functions

$$P(q) = E_2(q) = 1 - 24 \sum_{n \geq 1} \frac{n q^n}{1 - q^n},$$

$$Q(q) = E_4(q) = 1 + 240 \sum_{n \geq 1} \frac{n^3 q^n}{1 - q^n},$$

$$R(q) = E_6(q) = 1 - 504 \sum_{n \geq 1} \frac{n^5 q^n}{1 - q^n}.$$



S. Ramanujan

$$\Delta = \frac{1}{1728} (Q^3 - R^2) \quad \text{and} \quad J = \frac{Q^3}{\Delta}.$$

## Nesterenko's Theorem

1996 Yu V Nesterenko

Let  $q \in \mathbb{C}$  satisfy  $0 < |q| < 1$ . Then three at least of the numbers

$g, P(g), Q(g), R(g)$

are algebraically independent



Y Nesterenko

## Corollary of Nesterenko's Theorem

*The three numbers  
 $\pi$ ,  $e^\pi$  and  $\Gamma(1/4)$   
are algebraically independent.*

**Open problem :**  
*Show that  $e$  and  $\pi$  are algebraically independent.*

## Transcendence of $\Gamma(i)$ following D.W. Masser

$$\Gamma(i)\overline{\Gamma(i)} = \Gamma(i)\Gamma(-i) = \frac{\Gamma(i)\Gamma(1-i)}{-i} = \frac{\pi}{-i \sin(i\pi)} = \frac{2\pi}{e^\pi - e^{-\pi}}.$$



D.W. Masser

D.W. Masser, Auxiliary Polynomials in Number Theory,  
Cambridge Tracts in Mathematics **207** (2016),  
Cambridge University Press.



## Standard relations among Gamma values

(Translation) :

$$\Gamma(a+1) = a\Gamma(a)$$

(Reflection) :

$$\Gamma(a)\Gamma(1-a) = \frac{\pi}{\sin(\pi a)}$$

(Multiplication) : for any positive number  $n$ ,

$$\prod_{k=0}^{n-1} \Gamma\left(a + \frac{k}{n}\right) = (2\pi)^{(n-1)/2} n^{-na+(1/2)} \Gamma(na).$$



## Conjecture of Rohrlich

**Conjecture** (D. Rohrlich)  
*Any multiplicative relation*

$$\pi^{b/2} \prod_{a \in \mathbb{O}} \Gamma(a)^{m_a} \in \overline{\mathbb{Q}}$$

with  $b$  and  $m_a$  in  $\mathbb{Z}$  is in the ideal generated by the standard relations.



David Rohrlich

Conjecture of Rohrlich–Lang



D. Rohrlich



S. Lang

**Conjecture** (D. Rohrlich–S. Lang) Any algebraic dependence relation among  $(2\pi)^{-1/2}\Gamma(a)$  with  $a \in \mathbb{Q}$  is in the ideal generated by the standard relations (universal odd distribution).

## Consequence of the conjecture of Rohrlich–Lang

**Consequences of the conjecture of Ramanujan-Lang** (F. Adiceam) : the three numbers  $\Gamma(1/5)$ ,  $\Gamma(2/5)$  and  $e^{\pi\sqrt{5}}$  are algebraically independent. (*Not yet known*).



## Gamma values

$$\frac{\Gamma(1/24)\Gamma(11/24)}{\Gamma(5/24)\Gamma(7/24)} = \sqrt{3}\sqrt{2 + \sqrt{3}}.$$



Yves André — Groupes de Galois motiviques et périodes.

Séminaire N. Bourbaki, Samedi 7 novembre 2015, 68ème année, 2015-2016, n° 1104.

<http://www.bourbaki.ens.fr/TEXTES/1104.pdf>

J. Ayoub : analogs for function fields of the periods conjectures of Grothendieck and Kontsevich–Zagier.

## Riemann zeta function



L. Euler

$$\zeta(s) = \sum_{n \geq 1} \frac{1}{n^s} = \prod_p \frac{1}{1 - p^{-s}}$$



B. Riemann

Euler :  $s \in \mathbb{R}$ .

Riemann :  $s \in \mathbb{C}$ .

<http://www-history.mcs.st-andrews.ac.uk/history/Mathematicians/Euler.html>  
<http://www-history.mcs.st-andrews.ac.uk/history/Mathematicians/Riemann.html>

# Special values of the Riemann zeta function



## Jacques Bernoulli (1654–1705)

$s \in \mathbb{Z} : \pi^{-2k} \zeta(2k) \in \mathbb{Q}$  for  $k \geq 1$  (Bernoulli numbers).



# Leonhard Euler (1707 – 1783)

# Values of the Riemann zeta function at the positive integers

Even positive integers

$$\zeta(2n) = (-1)^{n-1} 2^{2n-1} \frac{B_{2n}}{(2n)!} \pi^{2n} \quad (n \geq 1).$$

Odd positive integers :  $\zeta(2n + 1)$ ,  $n \geq 1$  ?

Question : for  $n > 1$ , is the number

$$\frac{\zeta(2n+1)}{\pi^{2n+1}}$$

*rational?*

## Diophantine question

Determine all algebraic relations among the numbers

$$\zeta(2), \quad \zeta(3), \quad \zeta(5), \quad \zeta(7), \dots$$

**Conjecture.** there is no algebraic relation : the numbers

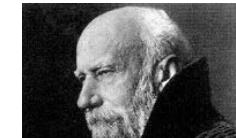
$$\zeta(2), \quad \zeta(3), \quad \zeta(5), \quad \zeta(7), \dots$$

are algebraically independent.

As a consequence, one expects the numbers  $\zeta(2n+1)$  and  $\zeta(2n+1)/\pi^{2n+1}$  for  $n \geq 1$  to be transcendental.

## Values of $\zeta$ at the even positive integers

- F. Lindemann :  $\pi$  is a transcendental number, hence  $\zeta(2k)$  also for  $k \geq 1$ .



F. Lindemann

## Values of $\zeta$ at the odd positive integers



- Apéry (1978) : The number

$$\zeta(3) = \sum_{n \geq 1} \frac{1}{n^3} = 1.202\,056\,903\,159\,594\,285\,399\,738\,161\,511 \dots$$

is irrational.

- Rivoal (2000) + Ball, Zudilin, Fischler, ... : Infinitely many numbers among  $\zeta(2k+1)$  are irrational + lower bound for the dimension of the  $\mathbb{Q}$ -space they span.

## Tanguy Rivoal

Let  $\epsilon > 0$ . For any sufficiently large odd integer  $a$ , the dimension of the  $\mathbb{Q}$ -space spanned by the numbers  $1, \zeta(3), \zeta(5), \dots, \zeta(a)$  is at least

$$\frac{1 - \epsilon}{1 + \log 2} \log a.$$



T. Rivoal

- At least one of the four numbers  $\zeta(5), \zeta(7), \zeta(9), \zeta(11)$  is irrational.
- There exists an odd number  $j$  in the interval  $[5, 69]$  such that the three numbers  $1, \zeta(3), \zeta(j)$  are  $\mathbb{Q}$ -linearly independent.



W. Zudilin

## References



S. Fischler

**S. Fischler**  
Irrationalité de valeurs de zêta,  
(d'après Apéry, Rivoal, ...),  
Sém. Nicolas Bourbaki, 2002-2003,  
N° 910 (Novembre 2002).

<http://www.math.u-psud.fr/~fischler/publi.html>

C. Krattenthaler et T. Rivoal, Hypergéométrie et fonction zêta de Riemann, Mem. Amer. Math. Soc. **186** (2007), 93 p.  
<http://www-fourier.ujf-grenoble.fr/~rivoal/articles.html>

## Hurwitz zeta function

T. Rivoal (2006) : consider the Hurwitz zeta function

$$\zeta(s, z) = \sum_{k \geq 1} \frac{1}{(k + z)^s}.$$

Expand  $\zeta(2, z)$  as a series in

$$\frac{z^2(z - 1)^2 \cdots (z - n + 1)^2}{(z + 1)^2 \cdots (z + n)^2}.$$

The coefficients of the expansion belong to  $\mathbb{Q} + \mathbb{Q}\zeta(3)$ . This produces a new proof of Apéry's Theorem on the irrationality of  $\zeta(3)$ .

In the same way : new proof of the irrationality of  $\log 2$  by expanding

$$\sum_{k \geq 1} \frac{(-1)^k}{k + z}.$$

## On $\sum z^{2^n}$ and $\sum z^{n^2}$

The name *Fredholm* series is often wrongly attributed to the power series

$$\sum_{n \geq 0} z^{2^n}$$

(see Allouche & Shallit, Notes on chapter 13). However Fredholm studied rather the theta series

$$\sum_{n \geq 0} z^{n^2}.$$



J-P. Allouche



J. Shallit



Mahler theory

The proof of algebraic independence results for values of Mahler functions reduces to the proof of algebraic independence of the functions.



K. Mahler

Kumiko Nishioka,  
Mahler Functions and  
Transcendence,  
Lecture Notes in Mathematics  
**1631** (1996), Springer Verlag.

## Conclusion

The transcendence theory of values of Siegel  $E$ –functions and of functions satisfying Mahler equations is strong, but a lot remains to be done in the other situations. One open problem is to prove the Hermite–Lindemann Theorem on the transcendence of  $\log \alpha$  for nonzero algebraic number  $\alpha$  by using the logarithmic function (i.e. the theory of  $G$ –functions) instead of the exponential function (i.e. the theory of  $E$ –functions).



September 19, 2016

# Seminario de teoria de numeros

## Department of Applied Mathematics IV

### Universitat Politècnica de Catalunya (UPC)

# Irrationality and transcendence of values of special functions.

*Michel Waldschmidt*

Institut de Mathématiques de Jussieu — Paris VI