

# The complex AGM and periods of elliptic curves over $\mathbb{C}$

John Cremona

University of Warwick

# Plan

- 1 Introduction and statement of the problem
- 2 AGM sequences, lattice chains and isogeny chains
- 3 Periods of elliptic curves over  $\mathbb{C}$
- 4 Complex elliptic logarithms

Joint work with Thotsaphon Thongjunthug (Khon Kaen, Thailand)

See <http://arxiv.org/abs/1011.0914> and JNT 133 (2013), 2813–2841.

We will study three related classes of objects:

- Complex AGM sequences (first studied by Gauss!)
- Chains of lattices in  $\mathbb{C}$
- Chains of 2-isogenies between elliptic curves over  $\mathbb{C}$

We will study three related classes of objects:

- Complex AGM sequences (first studied by Gauss!)
- Chains of lattices in  $\mathbb{C}$
- Chains of 2-isogenies between elliptic curves over  $\mathbb{C}$

in order to give efficient computational solutions to these questions:

- 1 How can we compute a basis for the period lattice  $\Lambda$  of an elliptic curve  $E$  defined over  $\mathbb{C}$ , given by a Weierstrass equation?
- 2 Given a point  $P = (x, y) \in E(\mathbb{C})$ , how can we compute its elliptic logarithm  $z \in \mathbb{C} \pmod{\Lambda}$ ?

## The real AGM

Let  $a, b$  be *positive real* numbers. Set  $a_0 = a, b_0 = b$ , and for all  $n \geq 0$ ,

$$a_{n+1} = \frac{1}{2}(a_n + b_n), \quad b_{n+1} = \sqrt{a_n b_n}.$$

Then  $\lim a_n$  and  $\lim b_n$  both exist and are equal. Their common value is the *Arithmetic-Geometric Mean*  $M(a, b)$ .

## The real AGM

Let  $a, b$  be *positive real* numbers. Set  $a_0 = a$ ,  $b_0 = b$ , and for all  $n \geq 0$ ,

$$a_{n+1} = \frac{1}{2}(a_n + b_n), \quad b_{n+1} = +\sqrt{a_n b_n}.$$

Then  $\lim a_n$  and  $\lim b_n$  both exist and are equal. Their common value is the *Arithmetic-Geometric Mean*  $M(a, b)$ .

The AGM is well known and has been used for centuries in evaluating (real) elliptic integrals. For example:

$$\int_0^{\pi/2} \frac{dx}{\sqrt{a^2 \cos^2 x + b^2 \sin^2 x}} = \frac{\pi/2}{M(a, b)}.$$

# Complex AGM sequences

We now consider pairs  $a, b \in \mathbb{C}$  such that  $ab(a^2 - b^2) \neq 0$ .

A pair is *good* if  $|a - b| \leq |a + b|$ , or equivalently  $\Re(a/b) \geq 0$ .

## Complex AGM sequences

We now consider pairs  $a, b \in \mathbb{C}$  such that  $ab(a^2 - b^2) \neq 0$ .

A pair is *good* if  $|a - b| \leq |a + b|$ , or equivalently  $\Re(a/b) \geq 0$ .

An *AGM sequence* is a sequence  $((a_n, b_n))_{n=0}^{\infty}$ , whose pairs  $(a_n, b_n) \in \mathbb{C}^2$  satisfy

$$2a_{n+1} = a_n + b_n, \quad b_{n+1}^2 = a_n b_n$$

for all  $n \geq 0$ .



## Complex AGM sequences

We now consider pairs  $a, b \in \mathbb{C}$  such that  $ab(a^2 - b^2) \neq 0$ .

A pair is *good* if  $|a - b| \leq |a + b|$ , or equivalently  $\Re(a/b) \geq 0$ .

An *AGM sequence* is a sequence  $((a_n, b_n))_{n=0}^{\infty}$ , whose pairs  $(a_n, b_n) \in \mathbb{C}^2$  satisfy

$$2a_{n+1} = a_n + b_n, \quad b_{n+1}^2 = a_n b_n$$

for all  $n \geq 0$ .

There are uncountably many AGM sequences starting with  $(a_0, b_0)$ .

$a_{n+1} = (a_n + b_n)/2$  and  $b_{n+1} = \pm\sqrt{a_n b_n}$ , with either choice of sign at each step.

## Good sequences and optimality

An AGM sequence is

- *good* if  $(a_n, b_n)$  is good for all but finitely many  $n$ , else *bad*;
- *optimal* if  $(a_n, b_n)$  is good for all  $n > 0$ ;
- *strongly optimal* if  $(a_n, b_n)$  is good for all  $n \geq 0$ ;

For every starting pair  $(a_0, b_0)$  there is *exactly one* optimal AGM sequence, unless  $a_0/b_0$  is real and negative, in which case there are two, with different signs of  $b_1$ .

These have the property that the ratios  $a_n/b_n$  in one of the sequences are the complex conjugates of those in the other.

# Limits of AGM sequences

All AGM sequences have limits. More precisely:

For every AGM sequence  $((a_n, b_n))_{n=0}^{\infty}$  starting at  $(a_0, b_0)$ :

- 1  $\lim_{n \rightarrow \infty} a_n$  and  $\lim_{n \rightarrow \infty} b_n$  exist and are equal;
- 2 The common limit  $M$  is non-zero iff the sequence is good;
- 3  $|M|$  attains its maximum iff the sequence is optimal.

## Limits of AGM sequences

All AGM sequences have limits. More precisely:

For every AGM sequence  $((a_n, b_n))_{n=0}^{\infty}$  starting at  $(a_0, b_0)$ :

- 1  $\lim_{n \rightarrow \infty} a_n$  and  $\lim_{n \rightarrow \infty} b_n$  exist and are equal;
- 2 The common limit  $M$  is non-zero iff the sequence is good;
- 3  $|M|$  attains its maximum iff the sequence is optimal.

The first two parts of this are elementary. The third (harder) implies

$$|M(a, b)| \geq |M(a, -b)| \iff |a - b| \leq |a + b|$$

where  $M(a, b)$  denotes the optimal value.

# Lattices and lattice chains

A *lattice* is a discrete free rank 2  $\mathbb{Z}$ -module in  $\mathbb{C}$ .

A *lattice chain* is an infinite nested sequence of lattices

$$\Lambda_0 \supset \Lambda_1 \supset \Lambda_2 \supset \cdots \supset \Lambda_n \supset \cdots$$

such that  $[\Lambda_n : \Lambda_{n+1}] = 2$  and  $\Lambda_{n+1} \neq 2\Lambda_{n-1}$  for all  $n \geq 1$  (so  $\Lambda_0/\Lambda_n$  is cyclic of order  $2^n$ ).

## Lattices and lattice chains

A *lattice* is a discrete free rank 2  $\mathbb{Z}$ -module in  $\mathbb{C}$ .

A *lattice chain* is an infinite nested sequence of lattices

$$\Lambda_0 \supset \Lambda_1 \supset \Lambda_2 \supset \cdots \supset \Lambda_n \supset \cdots$$

such that  $[\Lambda_n : \Lambda_{n+1}] = 2$  and  $\Lambda_{n+1} \neq 2\Lambda_{n-1}$  for all  $n \geq 1$  (so  $\Lambda_0/\Lambda_n$  is cyclic of order  $2^n$ ).

For each  $n \geq 1$  we have  $\Lambda_{n+1} = \langle w \rangle + 2\Lambda_n$  for some  $w \in \Lambda_n \setminus 2\Lambda_{n-1}$ .

## Lattices and lattice chains

A *lattice* is a discrete free rank 2  $\mathbb{Z}$ -module in  $\mathbb{C}$ .

A *lattice chain* is an infinite nested sequence of lattices

$$\Lambda_0 \supset \Lambda_1 \supset \Lambda_2 \supset \cdots \supset \Lambda_n \supset \cdots$$

such that  $[\Lambda_n : \Lambda_{n+1}] = 2$  and  $\Lambda_{n+1} \neq 2\Lambda_{n-1}$  for all  $n \geq 1$  (so  $\Lambda_0/\Lambda_n$  is cyclic of order  $2^n$ ).

For each  $n \geq 1$  we have  $\Lambda_{n+1} = \langle w \rangle + 2\Lambda_n$  for some  $w \in \Lambda_n \setminus 2\Lambda_{n-1}$ .

Given  $\Lambda_0$ , there are *three* possibilities for  $\Lambda_1$ , and then *two* choices for  $\Lambda_n$  for  $n \geq 2$ .

The number of such chains starting with  $\Lambda_0$  is uncountable.

# Good lattice chains and limiting periods

Let

$$\Lambda_\infty = \bigcap_{n=0}^{\infty} \Lambda_n.$$

Then one of two possibilities occurs (since  $\Lambda_\infty$  has infinite index):

- if  $\Lambda_\infty = \{0\}$ , the chain is *bad*;
- if  $\Lambda_\infty$  is free of rank 1, the chain is *good*.



# Good lattice chains and limiting periods

Let

$$\Lambda_\infty = \bigcap_{n=0}^{\infty} \Lambda_n.$$

Then one of two possibilities occurs (since  $\Lambda_\infty$  has infinite index):

- if  $\Lambda_\infty = \{0\}$ , the chain is *bad*;
- if  $\Lambda_\infty$  is free of rank 1, the chain is *good*.

In a good chain,  $\Lambda_\infty = \langle w_\infty \rangle$  for some *primitive* period  $w_\infty$ , called a *limiting period* of the chain. We then have  $\Lambda_n = \langle w_\infty \rangle + 2^n \Lambda_0$ .

## Good and bad choices in lattice chains

$\Lambda_{n+1} \subset \Lambda_n$  is the *right choice* of sublattice of  $\Lambda_n$  if  $\Lambda_{n+1} = \langle w \rangle + 2\Lambda_n$  where  $w$  is a *minimal* element in  $\Lambda_n \setminus 2\Lambda_{n-1}$  (with respect to the usual complex absolute value).

## Good and bad choices in lattice chains

$\Lambda_{n+1} \subset \Lambda_n$  is the *right choice* of sublattice of  $\Lambda_n$  if  $\Lambda_{n+1} = \langle w \rangle + 2\Lambda_n$  where  $w$  is a *minimal* element in  $\Lambda_n \setminus 2\Lambda_{n-1}$  (with respect to the usual complex absolute value).

For a good chain  $(\Lambda_n)_{n=0}^{\infty}$ , the limiting period  $w_{\infty}$  is minimal in  $\Lambda_n$  for all but finitely many  $n \geq 0$ .

## Good and bad choices in lattice chains

$\Lambda_{n+1} \subset \Lambda_n$  is the *right choice* of sublattice of  $\Lambda_n$  if  $\Lambda_{n+1} = \langle w \rangle + 2\Lambda_n$  where  $w$  is a *minimal* element in  $\Lambda_n \setminus 2\Lambda_{n-1}$  (with respect to the usual complex absolute value).

For a good chain  $(\Lambda_n)_{n=0}^{\infty}$ , the limiting period  $w_{\infty}$  is minimal in  $\Lambda_n$  for all but finitely many  $n \geq 0$ .

A chain is good if and only if  $\Lambda_{n+1} \subset \Lambda_n$  is the right choice for all but finitely many  $n \geq 1$ .

## Optimal chains

A lattice chain is *optimal* if  $\Lambda_{n+1} \subset \Lambda_n$  is the right choice for *all*  $n \geq 1$ .

There is usually *one* optimal chain for each of the three choices of  $\Lambda_1$ .

## Optimal chains

A lattice chain is *optimal* if  $\Lambda_{n+1} \subset \Lambda_n$  is the right choice for *all*  $n \geq 1$ .

There is usually *one* optimal chain for each of the three choices of  $\Lambda_1$ .

More precisely, a good chain is optimal if and only if  $w_\infty$  is a *minimal coset representative* of  $2\Lambda_0$  in  $\Lambda_0$ ; and the only situation in which minimal coset representatives are not unique (up to sign) is for *rectangular lattices* where the “diagonal” coset has a pair of minimal representatives (up to sign).

When  $\Lambda_0$  is rectangular with orthogonal basis  $w_1, w_2$  there are *four* optimal chains, including *two* with  $\Lambda_1 = \langle w_1 + w_2 \rangle + 2\Lambda_0$ .

## Coset representatives and $\mathbb{Z}$ -bases

A good chain of lattices with limiting period  $w_\infty$  is optimal if and only if  $w_\infty$  is a minimal coset representative of  $2\Lambda_0$  in  $\Lambda_0$ .

## Coset representatives and $\mathbb{Z}$ -bases

A good chain of lattices with limiting period  $w_\infty$  is optimal if and only if  $w_\infty$  is a minimal coset representative of  $2\Lambda_0$  in  $\Lambda_0$ .

Every non-rectangular lattice  $\Lambda$  has precisely *three* optimal sublattice chains, whose limiting periods are the minimal coset representatives in each of the three non-zero cosets of  $2\Lambda$  in  $\Lambda$ .

Every rectangular lattice  $\Lambda$  has precisely *four* optimal sublattice chains.



## Coset representatives and $\mathbb{Z}$ -bases

A good chain of lattices with limiting period  $w_\infty$  is optimal if and only if  $w_\infty$  is a minimal coset representative of  $2\Lambda_0$  in  $\Lambda_0$ .

Every non-rectangular lattice  $\Lambda$  has precisely *three* optimal sublattice chains, whose limiting periods are the minimal coset representatives in each of the three non-zero cosets of  $2\Lambda$  in  $\Lambda$ .

Every rectangular lattice  $\Lambda$  has precisely *four* optimal sublattice chains.

We will need these results to show that our AGM-based algorithm not only finds individual primitive periods, but actually gives a  $\mathbb{Z}$ -basis for the period lattice. This uses one more easy fact:

For  $j = 1, 2, 3$ , let  $w_j$  be minimal coset representatives for  $2\Lambda$  in  $\Lambda$ . Then any two of the  $w_j$  form a  $\mathbb{Z}$ -basis for  $\Lambda$ .

## Level 4 structure

We link AGM sequences with lattice chains via level 4 structure on elliptic curves and 2-isogenies.

There are bijections between the following sets:

- 1 “short” lattice chains  $\Lambda_0 \supset \Lambda_1 \supset \Lambda_2$  with  $\Lambda_0/\Lambda_2$  cyclic of order 4;
- 2 triples  $(E, \omega, H)$  where  $E$  is an elliptic curve defined over  $\mathbb{C}$ ,  $\omega$  a differential on  $E$ , and  $H \subset E(\mathbb{C})$  a cyclic subgroup of order 4;
- 3 unordered pairs of nonzero complex numbers  $a, b$  with  $a^2 \neq b^2$ , where the pairs  $a, b$  and  $-a, -b$  are identified.

## Level 4 structure

We link AGM sequences with lattice chains via level 4 structure on elliptic curves and 2-isogenies.

There are bijections between the following sets:

- ① “short” lattice chains  $\Lambda_0 \supset \Lambda_1 \supset \Lambda_2$  with  $\Lambda_0/\Lambda_2$  cyclic of order 4;
- ② triples  $(E, \omega, H)$  where  $E$  is an elliptic curve defined over  $\mathbb{C}$ ,  $\omega$  a differential on  $E$ , and  $H \subset E(\mathbb{C})$  a cyclic subgroup of order 4;
- ③ unordered pairs of nonzero complex numbers  $a, b$  with  $a^2 \neq b^2$ , where the pairs  $a, b$  and  $-a, -b$  are identified.

(1)  $\leftrightarrow$  (2) is clear. For (2)  $\leftrightarrow$  (3) we use the elliptic curve

$$E_{\{a,b\}} : Y^2 = 4X(X + a^2)(X + b^2)$$

on which  $P_{\{a,b\}} = (ab, 2ab(a + b))$  has order 4 and  $2P = T = (0, 0)$ .

# Modular functions

Up to homothety our level 4 structures are parametrized by points  $\tau$  in the affine modular curve  $Y_0(4) = \Gamma_0(4) \backslash \mathcal{H}$  where  $\mathcal{H}$  is the upper half-plane.

The ratio  $a/b$  is a modular function (of  $\tau$ ).

## Modular functions

Up to homothety our level 4 structures are parametrized by points  $\tau$  in the affine modular curve  $Y_0(4) = \Gamma_0(4) \backslash \mathcal{H}$  where  $\mathcal{H}$  is the upper half-plane.

The ratio  $a/b$  is a modular function (of  $\tau$ ). In fact,

- $\tau \mapsto \kappa(\tau) = a/b$  is a hauptmodul for  $\Gamma_0(4) \cap \Gamma(2)$ ;
- $\tau \mapsto \lambda(\tau) = a^2/b^2$  is a hauptmodul for  $\Gamma(2)$ ;
- $\tau \mapsto f(\tau) = a/b + b/a$  is a hauptmodul for  $\Gamma_0(4)$ ;
- 

$$f(\tau) = 2(1 + \lambda(2\tau))/(1 - \lambda(2\tau))$$

where  $\lambda(\tau)$  is the classical Legendre elliptic function on  $\Gamma(2)$ .

## Application of modular functions

By studying the values taken by the modular function  $f$  on the upper half-plane, one can prove:

### Theorem

*Let  $\Lambda_0 \supset \Lambda_1 \supset \Lambda_2$  be a short lattice chain corresponding to the unordered pair  $\{a, b\}$  and modular parameter  $f = a/b + b/a$ .*

*The following are equivalent:*

- 1  $\Lambda_2$  is the right choice of sublattice of  $\Lambda_1$ ;
- 2 the pair  $(a, b)$  is good;
- 3  $\Re(f) \geq 0$ .

## The link: isogeny chains

Let  $\Lambda_0$  be the period lattice of an elliptic curve  $E_0/\mathbb{C}$  with Weierstrass equation

$$E_0 : Y_0^2 = 4(X_0 - e_1^{(0)})(X_0 - e_2^{(0)})(X_0 - e_3^{(0)}).$$

Let

$$a_0 = \pm\sqrt{e_1^{(0)} - e_3^{(0)}}, \quad b_0 = \pm\sqrt{e_1^{(0)} - e_2^{(0)}}.$$

Fixing the order and signs of  $a_0, b_0$  corresponds to fixing a point  $P$  of order 4 on  $E_0$  with  $2P = T = (e_1^{(0)}, 0)$ , and to fixing a short lattice chain  $\Lambda_0 \supset \Lambda_1 \supset \Lambda_2$ .

AGM sequences  $((a_n, b_n))_{n=0}^{\infty}$  starting from  $(a_0, b_0)$  now correspond to lattice chains  $(\Lambda_n)$  with the same three starting terms.

## The link: isogeny chains

For each  $n \geq 0$  let

$$e_1^{(n)} = \frac{a_n^2 + b_n^2}{3}, \quad e_2^{(n)} = \frac{a_n^2 - 2b_n^2}{3}, \quad e_3^{(n)} = \frac{b_n^2 - 2a_n^2}{3}.$$

and  $E_n$  the curve with equation  $Y_n^2 = 4(X_n - e_1^{(n)})(X_n - e_2^{(n)})(X_n - e_3^{(n)})$ .



## The link: isogeny chains

For each  $n \geq 0$  let

$$e_1^{(n)} = \frac{a_n^2 + b_n^2}{3}, \quad e_2^{(n)} = \frac{a_n^2 - 2b_n^2}{3}, \quad e_3^{(n)} = \frac{b_n^2 - 2a_n^2}{3}.$$

and  $E_n$  the curve with equation  $Y_n^2 = 4(X_n - e_1^{(n)})(X_n - e_2^{(n)})(X_n - e_3^{(n)})$ .

$\Lambda_n$  is the period lattice of  $E_n$  and there are 2-isogenies  $\varphi_n : E_n \rightarrow E_{n-1}$  induced by  $\mathbb{C}/\Lambda_n \rightarrow \mathbb{C}/\Lambda_{n-1}$ , which fit together to form an isogeny chain:

$$\cdots \longrightarrow E_n \xrightarrow{\varphi_n} E_{n-1} \longrightarrow \cdots \longrightarrow E_1 \longrightarrow E_0$$

where  $\varphi_n((e_1^{(n)}, 0)) = (e_1^{(n-1)}, 0)$  for all  $n \geq 1$ .

## The limit

Assume that the AGM sequence  $(a_n, b_n)$  is good, with nonzero limit  $M$ . Then

$$\lim_{n \rightarrow \infty} e_1^{(n)} = \frac{2}{3}M^2; \quad \lim_{n \rightarrow \infty} e_2^{(n)} = \lim_{n \rightarrow \infty} e_3^{(n)} = \frac{-1}{3}M^2.$$

## The limit

Assume that the AGM sequence  $(a_n, b_n)$  is good, with nonzero limit  $M$ . Then

$$\lim_{n \rightarrow \infty} e_1^{(n)} = \frac{2}{3}M^2; \quad \lim_{n \rightarrow \infty} e_2^{(n)} = \lim_{n \rightarrow \infty} e_3^{(n)} = \frac{-1}{3}M^2.$$

Equivalently, the lattice chain  $(\Lambda_n)$  is good, with limiting period  $w_\infty$ :

$$\begin{array}{ccccccc}
 \mathbb{C} & \longleftarrow & \dots & \longleftarrow & \mathbb{C} & \xleftarrow{\text{id}} & \mathbb{C} & \longleftarrow & \dots & \longleftarrow & \mathbb{C} \\
 \downarrow & & & & \downarrow & & \downarrow & & & & \downarrow \\
 \mathbb{C}/\Lambda_0 & \longleftarrow & \dots & \longleftarrow & \mathbb{C}/\Lambda_n & \longleftarrow & \mathbb{C}/\Lambda_{n+1} & \longleftarrow & \dots & \longleftarrow & \mathbb{C}/\langle w_\infty \rangle \\
 \downarrow & & & & \downarrow \varphi_n & & \downarrow \varphi_{n+1} & & & & \downarrow \\
 E_0 & \longleftarrow & \dots & \longleftarrow & E_n & \xleftarrow{\varphi_n} & E_{n+1} & \longleftarrow & \dots & \longleftarrow & E_\infty
 \end{array}$$

where  $E_\infty$  is the singular curve  $Y^2 = 4(X - 2M^2/3)(X + M^2/3)^2$ .

## Summary so far

We have established bijections between three sets:

- 1 all AGM sequences starting at  $(a_0, b_0)$ ;
- 2 all isogeny chains starting with the short chain  $E_2 \rightarrow E_1 \rightarrow E_0$ ;
- 3 all lattice chains starting with the short chain  $\Lambda_0 \supset \Lambda_1 \supset \Lambda_2$ .

## Summary so far

We have established bijections between three sets:

- 1 all AGM sequences starting at  $(a_0, b_0)$ ;
- 2 all isogeny chains starting with the short chain  $E_2 \rightarrow E_1 \rightarrow E_0$ ;
- 3 all lattice chains starting with the short chain  $\Lambda_0 \supset \Lambda_1 \supset \Lambda_2$ .

such that for all  $n$ ,

- 1  $E_n \cong E_{\{a_n, b_n\}} \cong \mathbb{C}/\Lambda_n$ ;
- 2  $\Lambda_n \supset \Lambda_{n+1} \supset \Lambda_{n+2}$  is a short chain;
- 3  $\Lambda_{n+2}$  is the right choice of sublattice of  $\Lambda_{n+1}$  if and only if  $(a_n, b_n)$  is a good pair;
- 4 the lattice chain  $(\Lambda_n)$  is good (respectively, optimal) if and only if the sequence  $((a_n, b_n))$  is good (respectively, optimal).

## Computing periods via AGM

We now show how every primitive period  $w_1$  of  $E_0$  may be expressed in terms of the limit of a suitable AGM sequence.

$w_1$  determines a good lattice chain with  $\Lambda_n = \langle w_1 \rangle + 2^n \Lambda_0$  (and conversely, since  $\bigcap_n \Lambda_n = \langle w_1 \rangle$ ).

The lattice chain in turn determines a good AGM sequence  $((a_n, b_n))$  starting at a pair  $(a_0, b_0)$  such that  $E_0 \cong E_{\{a_0, b_0\}}$ .

## Computing periods via AGM

We now show how every primitive period  $w_1$  of  $E_0$  may be expressed in terms of the limit of a suitable AGM sequence.

$w_1$  determines a good lattice chain with  $\Lambda_n = \langle w_1 \rangle + 2^n \Lambda_0$  (and conversely, since  $\cap_n \Lambda_n = \langle w_1 \rangle$ ).

The lattice chain in turn determines a good AGM sequence  $((a_n, b_n))$  starting at a pair  $(a_0, b_0)$  such that  $E_0 \cong E_{\{a_0, b_0\}}$ .

### Theorem

*Let  $(\Lambda_n)$  be a good lattice sequence with limiting period  $w_1$  (generating  $\cap \Lambda_n$ , and defined up to sign). Then for all  $z \in \mathbb{C} \setminus \Lambda_0$  we have*

$$\lim_{n \rightarrow \infty} \wp_{\Lambda_n}(z) = \left(\frac{\pi}{w_1}\right)^2 \left(\frac{1}{\sin^2(z\pi/w_1)} - \frac{1}{3}\right)$$

$$\lim_{n \rightarrow \infty} \wp'_{\Lambda_n}(z) = -2 \left(\frac{\pi}{w_1}\right)^3 \left(\frac{\cos(z\pi/w_1)}{\sin^3(z\pi/w_1)}\right).$$

## The period formula

Taking  $z = w_1/2$  we find:

### Corollary

*In the above notation, let  $(\Lambda_n)$  be a (good) lattice chain, with limiting period  $w_1$ , associated to the elliptic curve  $E_0$  and the (good) AGM sequence  $((a_n, b_n))$  with non-zero limit  $M$ . Then  $M = \pm\pi/w_1$ , so that the period  $w_1$  may be determined up to sign by*

$$w_1 = \pm\pi/M.$$



## The period formula

Taking  $z = w_1/2$  we find:

### Corollary

*In the above notation, let  $(\Lambda_n)$  be a (good) lattice chain, with limiting period  $w_1$ , associated to the elliptic curve  $E_0$  and the (good) AGM sequence  $((a_n, b_n))$  with non-zero limit  $M$ . Then  $M = \pm\pi/w_1$ , so that the period  $w_1$  may be determined up to sign by*

$$w_1 = \pm\pi/M.$$

*Choosing different good AGM sequences we obtain all primitive periods in the coset  $w_1 + 4\Lambda_0$ ; the optimal sequence's limit gives the minimal such period.*

*Choosing the sign of  $b_0$  so that  $(a_0, b_0)$  is also good, the strongly optimal AGM limit gives the minimal period in the coset  $w_1 + 2\Lambda_0$ .*

## Another corollary

### Corollary

$| \text{AGM}(a_0, b_0) |$  attains its maximum among all limits of AGM-sequences starting at  $(a_0, b_0)$  if and only if the sequence is optimal.

## Conclusion: computing periods I

Let  $E$  be an elliptic curve over  $\mathbb{C}$  given by the Weierstrass equation

$$Y^2 = 4(X - e_1)(X - e_2)(X - e_3),$$

with period lattice  $\Lambda$ . Set

$$a_0 = \sqrt{e_1 - e_3}, \quad b_0 = \sqrt{e_1 - e_2},$$

where the signs are chosen so that  $(a_0, b_0)$  is good, i.e.,

$$|a_0 - b_0| \leq |a_0 + b_0|,$$

and let

$$w_1 = \frac{\pi}{\text{AGM}(a_0, b_0)},$$

using the optimal value of the AGM. Then  $w_1$  is a primitive period of  $E$ , and is a minimal period in its coset modulo  $2\Lambda$ .

Define  $w_2, w_3$  similarly by permuting the  $e_j$ ; then any two of  $w_1, w_2, w_3$  form a  $\mathbb{Z}$ -basis for  $\Lambda$ .

## Conclusion: computing periods II

Let  $E$  be an elliptic curve over  $\mathbb{C}$  given by the Weierstrass equation

$$Y^2 = 4(X - e_1)(X - e_2)(X - e_3),$$

with period lattice  $\Lambda$ . Order the roots  $(e_1, e_2, e_3)$  of  $E$ , so that the signs of  $a = \sqrt{e_1 - e_3}$ ,  $b = \sqrt{e_1 - e_2}$ ,  $c = \sqrt{e_2 - e_3}$  may be chosen to satisfy

$$|a - b| \leq |a + b|, \quad |c - ib| \leq |c + ib|, \quad |a - c| \leq |a + c|.$$

Define

$$w_1 = \frac{\pi}{M(a, b)}, \quad w_2 = \frac{\pi}{M(c, ib)}, \quad w_3 = \frac{i\pi}{M(a, c)}.$$

Then each  $w_j$  is a primitive period, minimal in its coset modulo  $2\Lambda$ , and any two of the  $w_j$  form a  $\mathbb{Z}$ -basis for  $\Lambda$ .

## Special Case I: Real Curves with $\Delta > 0$

Here the  $e_j$  are all real and we may order them so that  $e_1 > e_2 > e_3$ .

We obtain a rectangular basis for the period lattice by setting

$$\begin{aligned} w_1 &= \pi / \operatorname{AGM}(\sqrt{e_1 - e_2}, \sqrt{e_1 - e_3}), \\ w_2 &= \pi i / \operatorname{AGM}(\sqrt{e_2 - e_3}, \sqrt{e_1 - e_3}) \end{aligned}$$

with all square roots positive; then  $w_1$  and  $w_2/i$  are both real and positive.

## Special Case II: Real Curves with $\Delta < 0$

Order the roots so that  $e_1 \in \mathbb{R}$  and  $e_2 = \overline{e_3}$ .

Set  $a_0 = \sqrt{e_1 - e_3} = x + yi$ ; we may assume that  $x, y > 0$  by swapping  $e_2, e_3$  or changing the sign of  $a_0$  if necessary. Set  $r = \sqrt{x^2 + y^2} > 0$  and  $b_0 = \sqrt{e_1 - e_2} = x - yi$ . Now

$$w_+ = \pi / \text{AGM}(a_0, b_0) = \pi / \text{AGM}(x + yi, x - yi) = \pi / \text{AGM}(x, r)$$

is a real period, and

$$w_- = \pi / \text{AGM}(-a_0, b_0) = \pi i / \text{AGM}(y - xi, y + xi) = \pi i / \text{AGM}(y, r).$$

is an imaginary period.

These periods span a sublattice of index 2 in the period lattice, for which a  $\mathbb{Z}$ -basis may be taken to be

$$w_1 = w_+ \quad \text{and} \quad w_2 = (w_+ + w_-)/2,$$

with  $\Re(w_2/w_1) = 1/2$ .

# The elliptic logarithm problem

We wish to invert the map

$$\mathbb{C} \longrightarrow \mathbb{C}/\Lambda \xrightarrow{\wp_\Lambda} E(\mathbb{C}).$$

The *elliptic logarithm* of  $P = (x, y) \in E(\mathbb{C})$  is any  $z \in \mathbb{C}$  such that

$$\wp_\Lambda(z) := (\wp(z; \Lambda), \wp'(z; \Lambda)) = (x, y).$$

Recall the diagram:

$$\begin{array}{ccccccc}
 \mathbb{C} & \longleftarrow & \cdots & \longleftarrow & \mathbb{C} & \xleftarrow{\text{id}} & \mathbb{C} & \longleftarrow & \cdots & \longleftarrow & \mathbb{C} \\
 \downarrow & & & & \downarrow & & \downarrow & & & & \downarrow \\
 \mathbb{C}/\Lambda_0 & \longleftarrow & \cdots & \longleftarrow & \mathbb{C}/\Lambda_n & \longleftarrow & \mathbb{C}/\Lambda_{n+1} & \longleftarrow & \cdots & \longleftarrow & \mathbb{C}/\langle w_\infty \rangle \\
 \downarrow & & & & \downarrow \wp_n & & \downarrow \wp_{n+1} & & & & \downarrow \\
 E_0 & \longleftarrow & \cdots & \longleftarrow & E_n & \xleftarrow{\varphi_n} & E_{n+1} & \longleftarrow & \cdots & \longleftarrow & E_\infty
 \end{array}$$

Given  $z \in \mathbb{C}$  define  $P_n = \wp_n(z)$  for  $n \geq 0$ .

Then  $\varphi_n(P_{n+1}) = P_n = (x_n, y_n)$  for  $n \geq 0$ .

If  $\lim P_n = (x_\infty, y_\infty)$  then one can recover  $z$  from  $x_\infty, y_\infty$  using formulae given earlier for  $\lim \wp_n(z), \lim \wp'_n(z)$ .



## Coherent sequences

Conversely, to each  $P = P_0 \in E_0(\mathbb{C})$  there are uncountably many such “coherent sequences”  $(P_n)$ , of which only a countable number arise in this way, one for each choice of  $z$  with  $\wp_0(z) = P_0$ . (These  $z$  values form a whole coset of  $\Lambda_0$  in  $\mathbb{C}$ .) We call the latter “good sequences”.

## Coherent sequences

Conversely, to each  $P = P_0 \in E_0(\mathbb{C})$  there are uncountably many such “coherent sequences”  $(P_n)$ , of which only a countable number arise in this way, one for each choice of  $z$  with  $\wp_0(z) = P_0$ . (These  $z$  values form a whole coset of  $\Lambda_0$  in  $\mathbb{C}$ .) We call the latter “good sequences”.

We will recursively compute the point sequence  $(P_n) = ((x_n, y_n))$  from  $P = (x, y)$ . At each stage there will be two choice of preimage  $P_{n+1} \in \varphi_n^{-1}(P_n)$ . Of these, we can specify one as the “right choice” in such a way that the countable number of good sequences are exactly those in which all but a finite number of choices are right.

## Choices

To any coherent sequence  $(P_n)$  we associate the nested sequence of cosets  $C_n = z_n + \Lambda_n$ , where  $z_n$  is any elog of  $P_n$ .

$$\cdots \supset C_n \supset C_{n+1} \supset \cdots$$

Each  $\Lambda_n$ -coset  $C_n$  splits into two  $\Lambda_{n+1}$ -cosets, one of which is  $C_{n+1}$ .

## Choices

To any coherent sequence  $(P_n)$  we associate the nested sequence of cosets  $C_n = z_n + \Lambda_n$ , where  $z_n$  is any elog of  $P_n$ .

$$\cdots \supset C_n \supset C_{n+1} \supset \cdots$$

Each  $\Lambda_n$ -coset  $C_n$  splits into two  $\Lambda_{n+1}$ -cosets, one of which is  $C_{n+1}$ .

The point sequence is good if and only if  $\bigcap C_n \neq \emptyset$ . In this case the intersection is a coset of  $\Lambda_\infty$ .

The *right choice* of  $C_{n+1}$  (or equivalently of  $P_{n+1}$ ) is the one containing the *minimal* element of  $C_n$ .

Discreteness implies that  $\bigcap C_n \neq \emptyset$  iff  $C_{n+1}$  is the right choice for all but finitely many  $n$ .

## New coordinates

It turns out to yield simpler formulae if instead of coordinates  $(x_n, y_n)$  on  $E_n$  we use coordinates  $(t_n, r_n)$  where  $r_n^2 = (t_n^2 + a_{n-1}^2)/(t_n^2 + b_{n-1}^2)$ , initialised by

$$r_1 = \sqrt{\frac{x_0 - e_3}{x_0 - e_2}}, \quad t_1 = \frac{y_0}{2r_1(x_0 - e_2)} = \sqrt{x_0 - e_1}.$$

## New coordinates

It turns out to yield simpler formulae if instead of coordinates  $(x_n, y_n)$  on  $E_n$  we use coordinates  $(t_n, r_n)$  where  $r_n^2 = (t_n^2 + a_{n-1}^2)/(t_n^2 + b_{n-1}^2)$ , initialised by

$$r_1 = \sqrt{\frac{x_0 - e_3}{x_0 - e_2}}, \quad t_1 = \frac{y_0}{2r_1(x_0 - e_2)} = \sqrt{x_0 - e_1}.$$

The formula for the 2-isogeny now gives

$$r_n = \pm \sqrt{\frac{a_{n-1}(r_{n-1} + 1)}{b_{n-2}r_{n-1} + a_{n-2}}}, \quad t_n = r_n t_{n-1}.$$

and the “right choice” is to take  $\Re(r_n) \geq 0$ .

# The elliptic logarithm algorithm

**Input:** An elliptic curve  $E$  defined over  $\mathbb{C}$ , with roots  $e_1, e_2, e_3$   
 A point  $P = (x, y) \in E(\mathbb{C})$  with  $y \neq 0$

## Initialization:

- 1 Set  $a_0 = \sqrt{e_1 - e_3}$  and  $b_0 = \sqrt{e_1 - e_2}$ , with  $|a_0 - b_0| \leq |a_0 + b_0|$ .
- 2 Set  $r = \sqrt{(x - e_3)/(x - e_2)}$  with  $\Re(r) \geq 0$ .
- 3 Set  $t = -y/(2r(x - e_2))$  (so  $t^2 = x - e_1$ ).

**Iteration:**

④ Repeat the following for  $n = 1, 2, \dots$ :

① Let

$$a_n = (a_{n-1} + b_{n-1})/2, \quad b_n = \sqrt{a_{n-1}b_{n-1}}.$$

with  $|a_n - b_n| \leq |a_n + b_n|$ .

② Let  $r \leftarrow \sqrt{(a_n(r+1))/(b_{n-1}r + a_{n-1})}$  with  $\Re(r) \geq 0$ .

③ Let  $t \leftarrow rt$ .



**Iteration:**

④ Repeat the following for  $n = 1, 2, \dots$ :

① Let

$$a_n = (a_{n-1} + b_{n-1})/2, \quad b_n = \sqrt{a_{n-1}b_{n-1}}.$$

with  $|a_n - b_n| \leq |a_n + b_n|$ .

② Let  $r \leftarrow \sqrt{(a_n(r+1))/(b_{n-1}r + a_{n-1})}$  with  $\Re(r) \geq 0$ .

③ Let  $t \leftarrow rt$ .

⑤ Let  $M = \lim a_n$  and  $T = \lim t$ .

**Iteration:**

④ Repeat the following for  $n = 1, 2, \dots$ :

① Let

$$a_n = (a_{n-1} + b_{n-1})/2, \quad b_n = \sqrt{a_{n-1}b_{n-1}}.$$

with  $|a_n - b_n| \leq |a_{n-1} - b_{n-1}|$ .

② Let  $r \leftarrow \sqrt{(a_n(r+1))/(b_{n-1}r + a_{n-1})}$  with  $\Re(r) \geq 0$ .

③ Let  $t \leftarrow rt$ .

⑤ Let  $M = \lim a_n$  and  $T = \lim t$ .

**Output:**

$$z_P = \frac{1}{M} \arctan \left( \frac{M}{T} \right).$$

## Implementations

We have implemented the algorithm in both SAGE and MAGMA.

The Sage version (by JEC) was merged in version 4.4 of Sage after ticket #6390 was positively reviewed by Chris Wuthrich (Nottingham). We also needed to re-implement the complex AGM since previously SAGE used PARI/GP's `agm` function, which does not give “optimal” values. That was done jointly by JEC and Robert Bradshaw (Google) (in Cython for efficiency).

## Implementations

We have implemented the algorithm in both SAGE and MAGMA.

The Sage version (by JEC) was merged in version 4.4 of Sage after ticket #6390 was positively reviewed by Chris Wuthrich (Nottingham). We also needed to re-implement the complex AGM since previously SAGE used PARI/GP's `agm` function, which does not give “optimal” values. That was done jointly by JEC and Robert Bradshaw (Google) (in Cython for efficiency).

The Magma version was implemented by TT, who also provided the examples.

We will only give one example here. For more examples, see [http://www.sagemath.org/doc/reference/sage/schemes/elliptic\\_curves/period\\_lattice.html](http://www.sagemath.org/doc/reference/sage/schemes/elliptic_curves/period_lattice.html)!

## Example

Let  $E$  be the elliptic curve over  $\mathbb{C}$  given by the Weierstrass equation

$$E : Y^2 = 4(X - e_1)(X - e_2)(X - e_3)$$

with

$$e_1 = 3 - 2i, \quad e_2 = 1 + i, \quad e_3 = -4 + i.$$

## Example

Let  $E$  be the elliptic curve over  $\mathbb{C}$  given by the Weierstrass equation

$$E : Y^2 = 4(X - e_1)(X - e_2)(X - e_3)$$

with

$$e_1 = 3 - 2i, \quad e_2 = 1 + i, \quad e_3 = -4 + i.$$

Now

$$a_0 = 2.70331029534753078867\dots - i0.55487525889334275023\dots$$

$$b_0 = 1.67414922803554004044\dots - i0.89597747612983812471\dots$$

$$c_0 = 2.23606797749978969640\dots$$

satisfy

$$a_0^2 = e_1 - e_3, \quad b_0^2 = e_1 - e_2, \quad c_0^2 = a_0^2 - b_0^2,$$

and

$$|a_1 - b_1| < |a_1 + b_1|, \quad |c_1 - ib_0| < |c_0 + ib_0|, \quad |a_0 - c_0| < |a_0 + c_0|.$$

## Example (continued)

The minimal periods are

$$w_1 = 1.29215151748713051904 \dots + i0.44759218107818896608 \dots,$$

$$w_2 = 1.42661373451784507587 \dots - i0.80963848056301882107 \dots,$$

$$w_3 = -0.13446221703071455682 \dots + i1.25723066164120778715 \dots;$$

any two of  $w_j$  form a  $\mathbb{Z}$ -basis for  $\Lambda$ , the period lattice of  $E$ .

## Example (continued)

The minimal periods are

$$\begin{aligned}w_1 &= 1.29215151748713051904 \dots + i0.44759218107818896608 \dots, \\w_2 &= 1.42661373451784507587 \dots - i0.80963848056301882107 \dots, \\w_3 &= -0.13446221703071455682 \dots + i1.25723066164120778715 \dots;\end{aligned}$$

any two of  $w_j$  form a  $\mathbb{Z}$ -basis for  $\Lambda$ , the period lattice of  $E$ .

Next, we wish to compute an elliptic logarithm of the point

$$P = (2 - i, 8 + 4i) \in E(\mathbb{C})$$

(which has infinite order). We find

$$z_P = -0.72212997914002299126 \dots + i0.01717122412650902249 \dots$$



## Computing canonical heights

If  $E$  is an elliptic curve defined over a number field  $K$ , then the *canonical* or *Néron-Tate height* of over all places of  $K$  of *local heights*.

At finite (non-archimedean) places this is easy to compute.

At real and complex places there are several methods available.

Mestre showed how to use real AGM sequences (and the same chain of 2-isogenies as for computing periods) to compute the local height of a point at a real place.

Work is in progress to extend this to complex places.