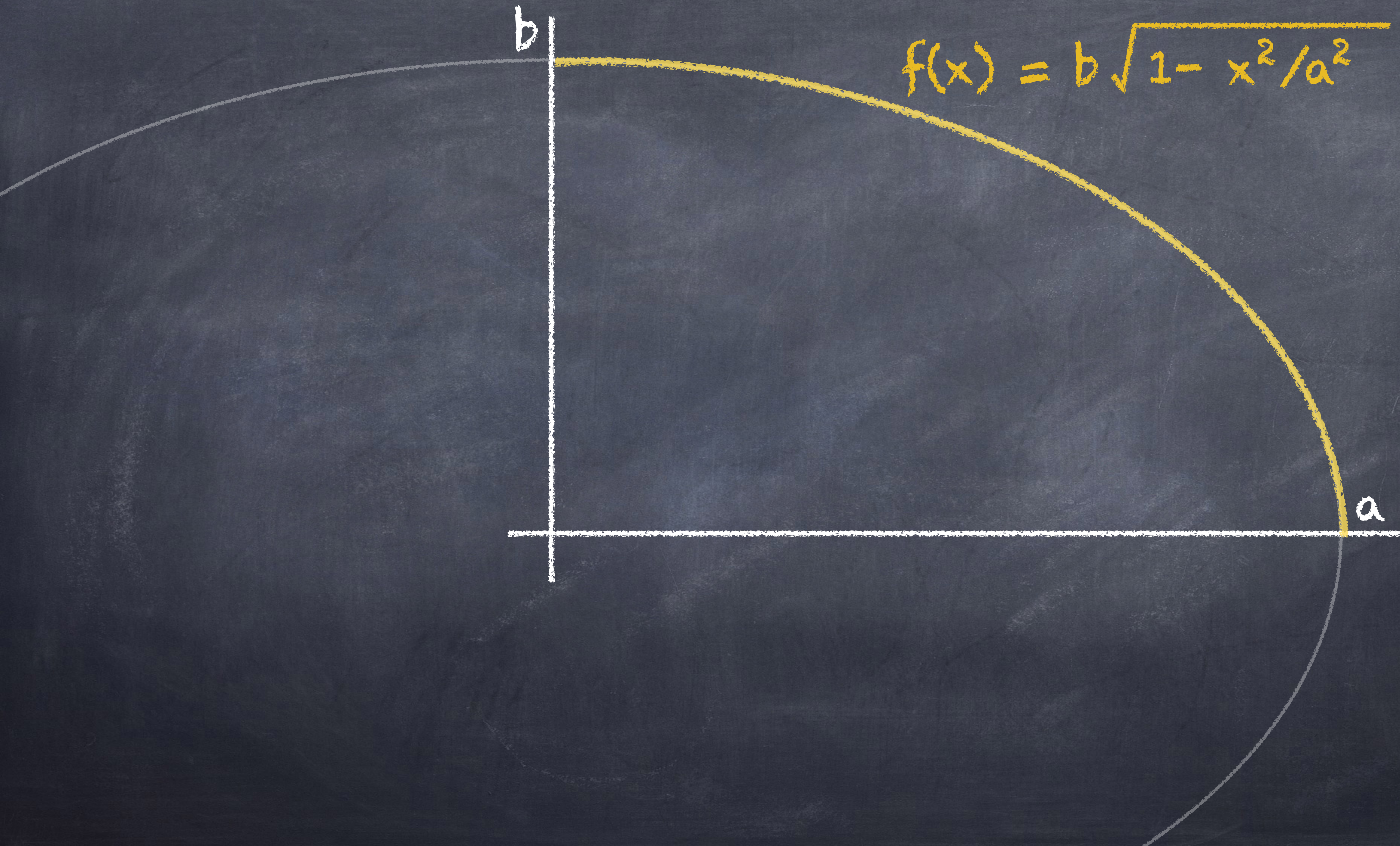
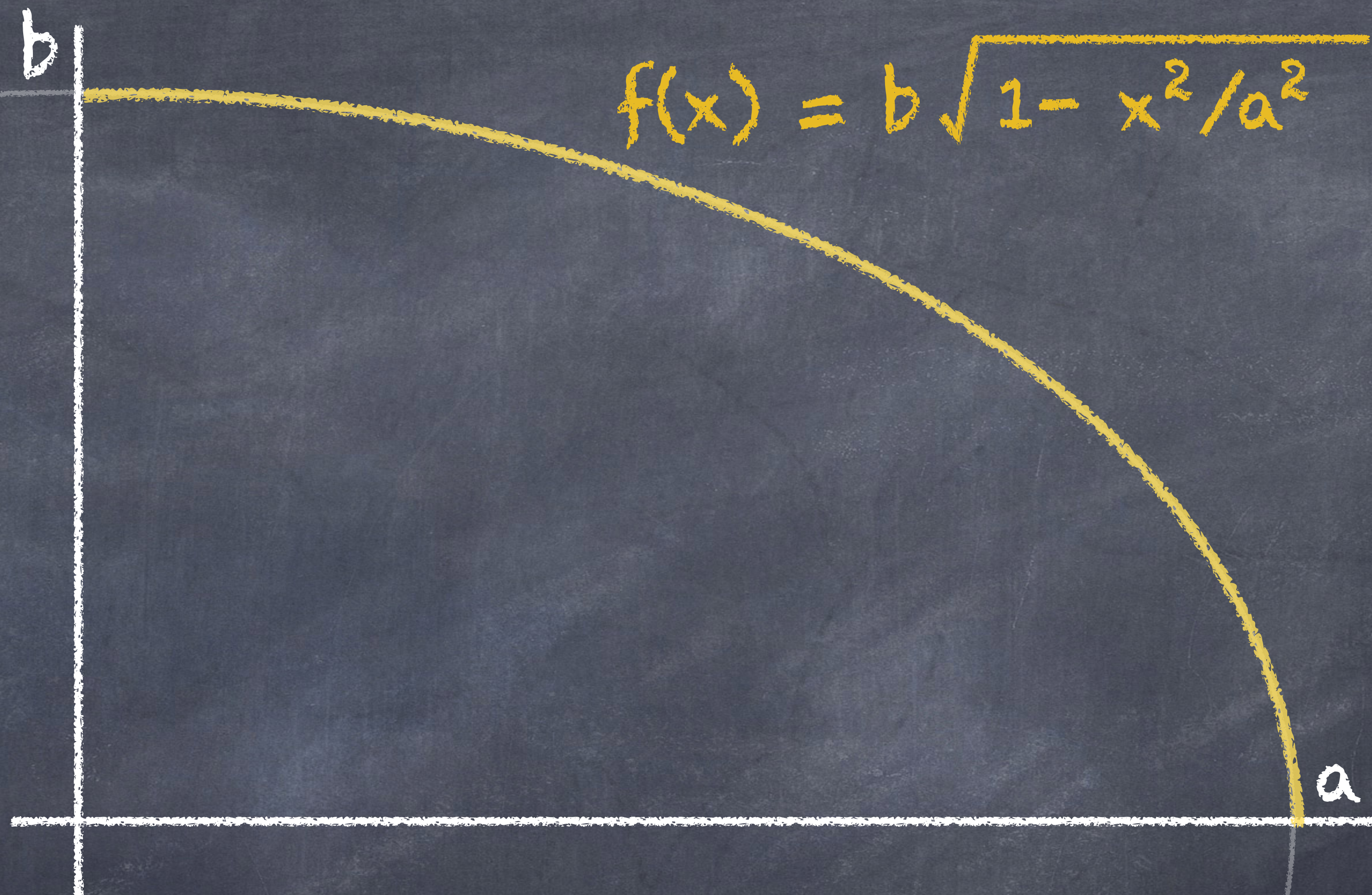


$$f(x) = b \sqrt{1 - x^2/a^2}$$

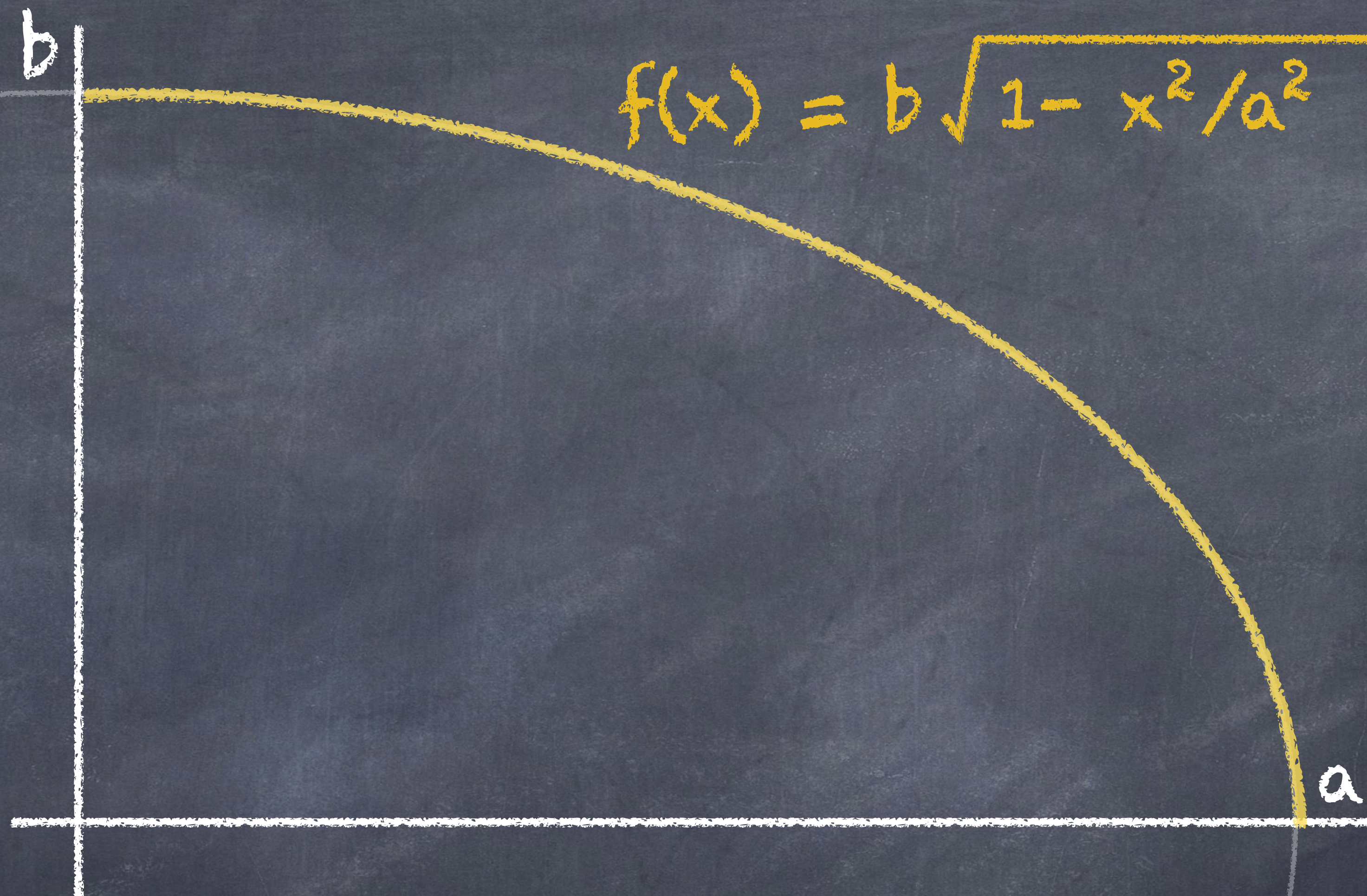




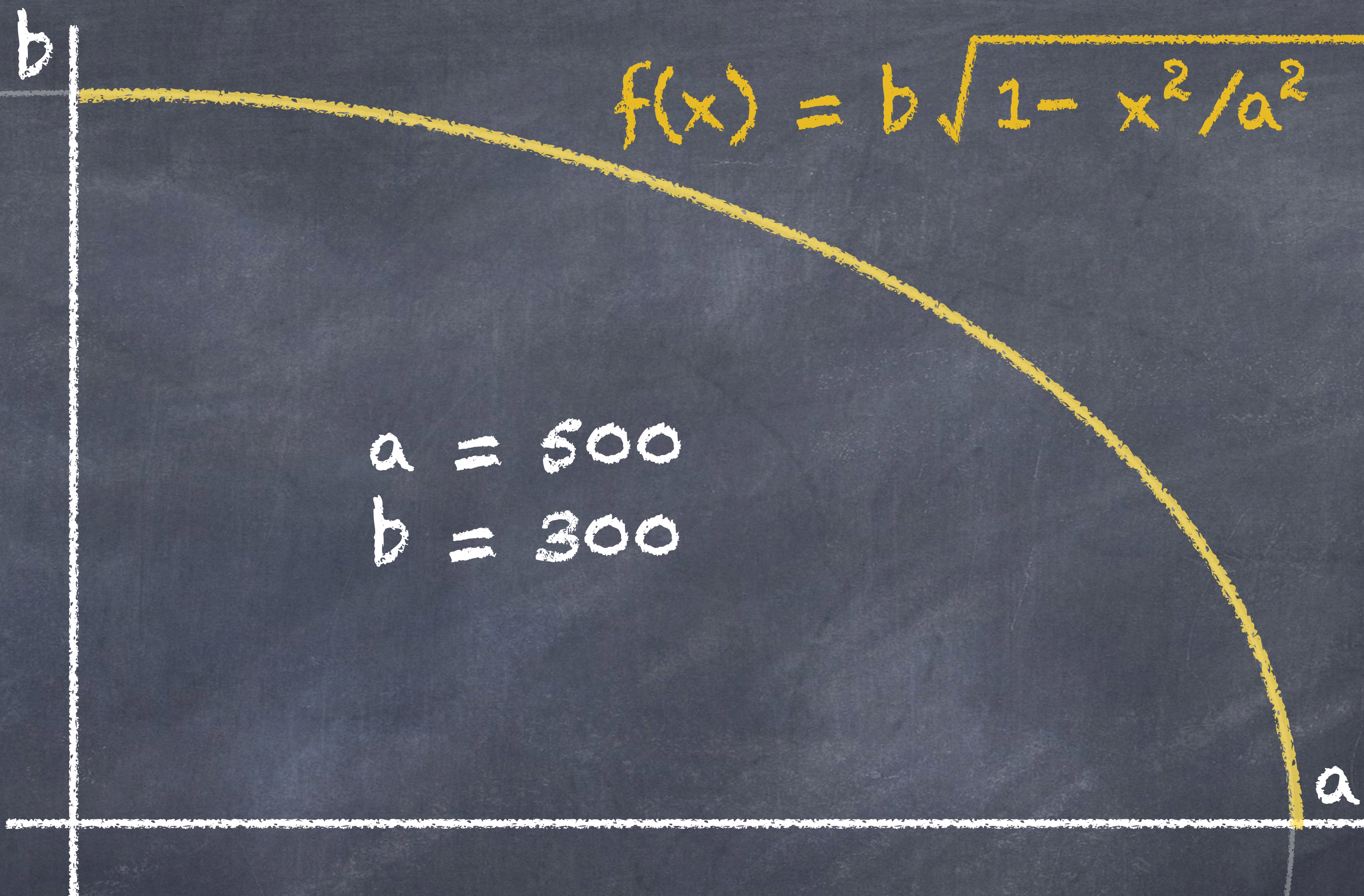
$$f(x) = b \sqrt{1 - x^2/a^2}$$



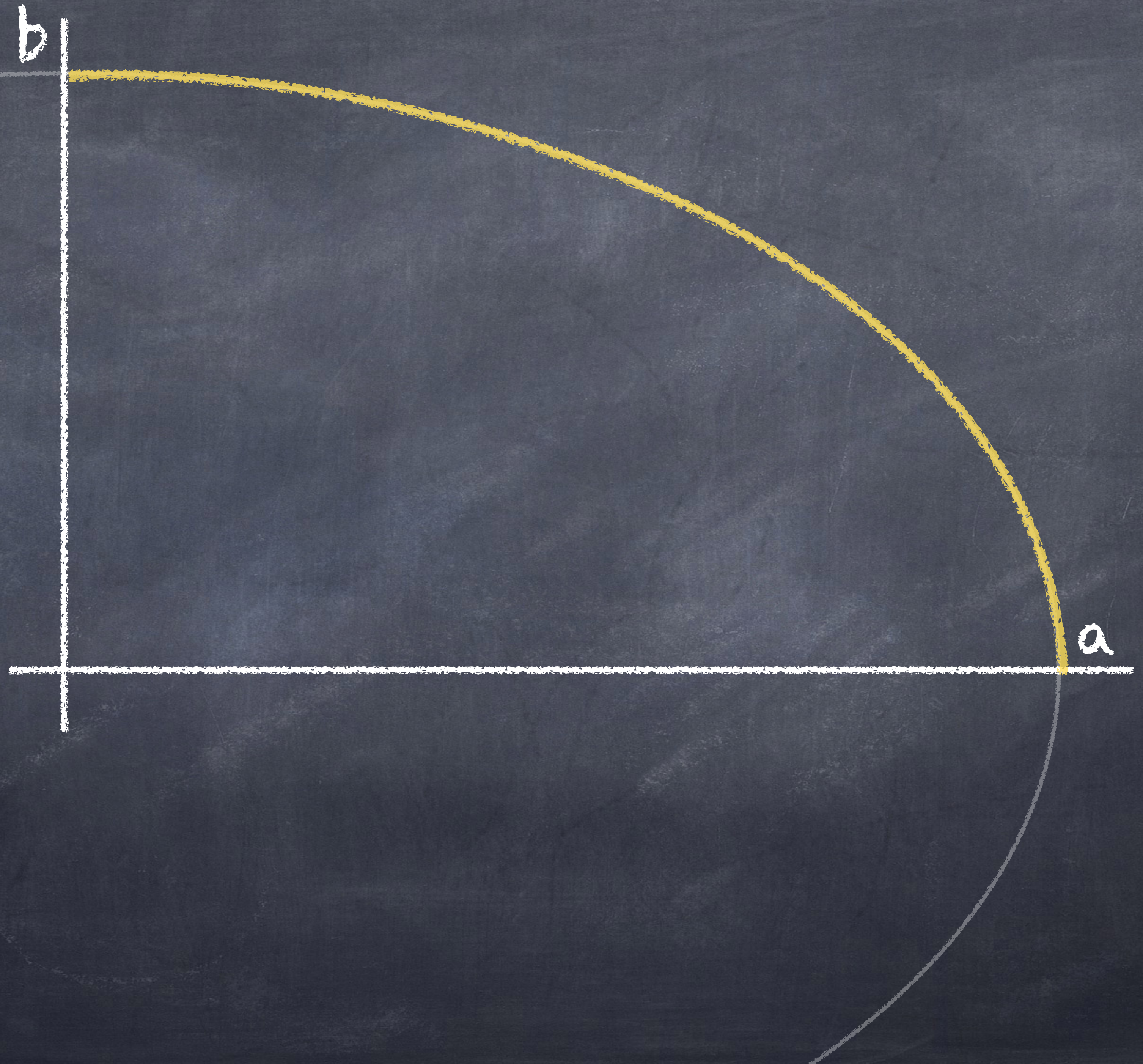
$$\int_0^a \sqrt{1 - f'(x)^2} dx$$



$$\int_0^a \sqrt{1 - f'(x)^2} \, dx = \int_0^1 \sqrt{\frac{a^2 - b^2 x^2}{1 - x^2}} \, dx$$

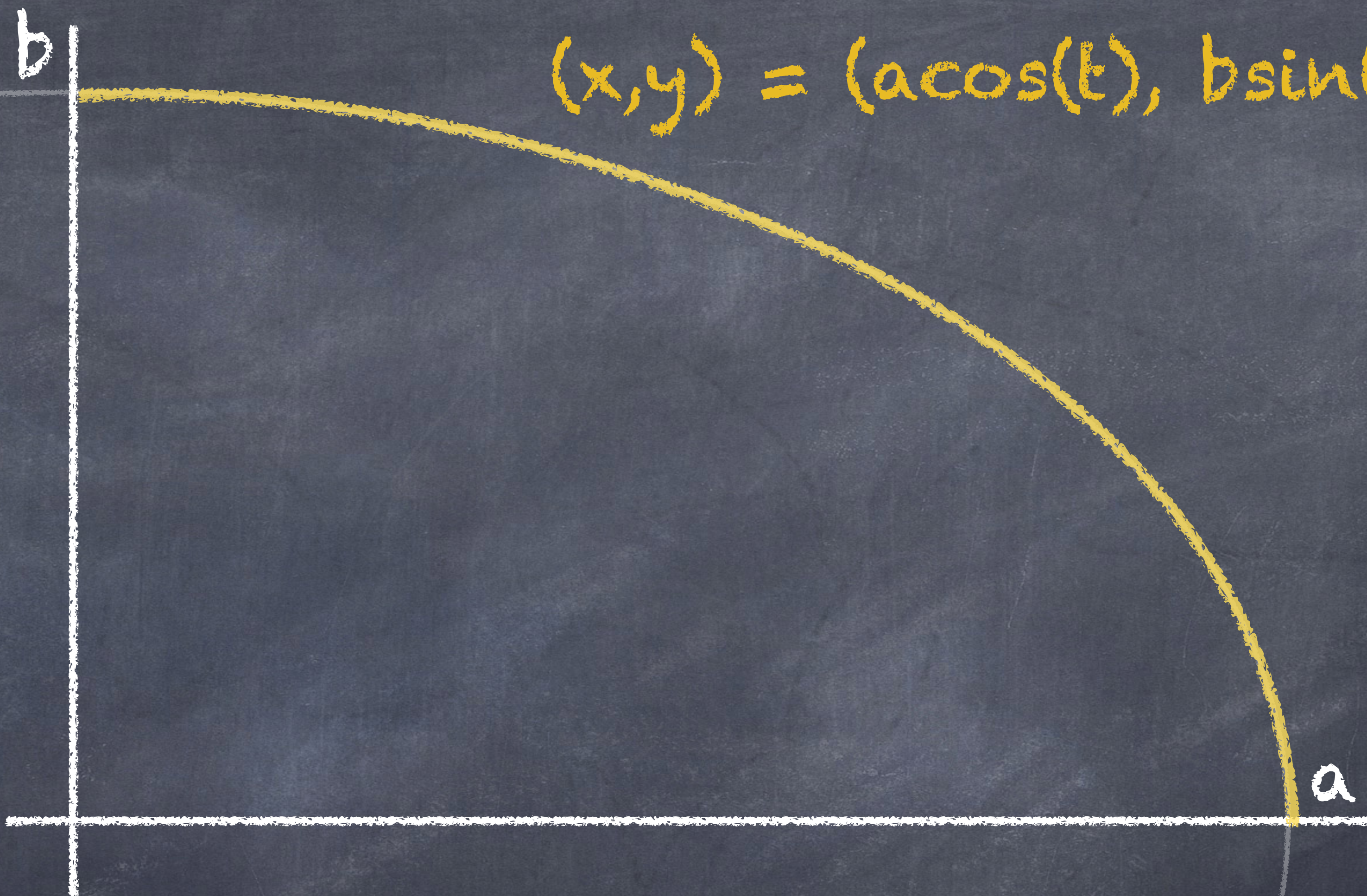


$$\int_0^a \sqrt{1 - f'(x)^2} dx = \int_0^1 \sqrt{\frac{a^2 - b^2 x^2}{1 - x^2}} dx$$



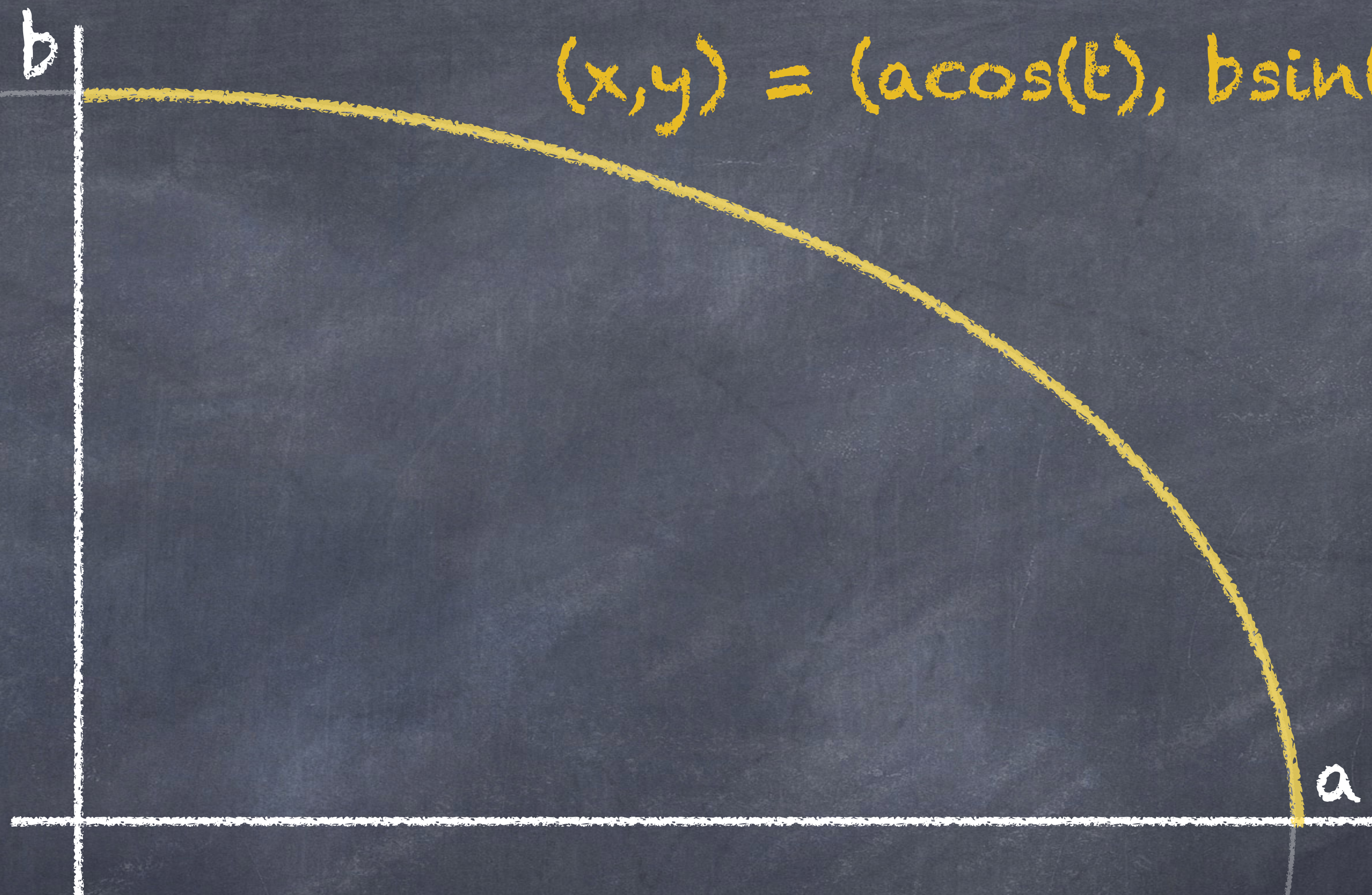


$$(x, y) = (a \cos(t), b \sin(t))$$





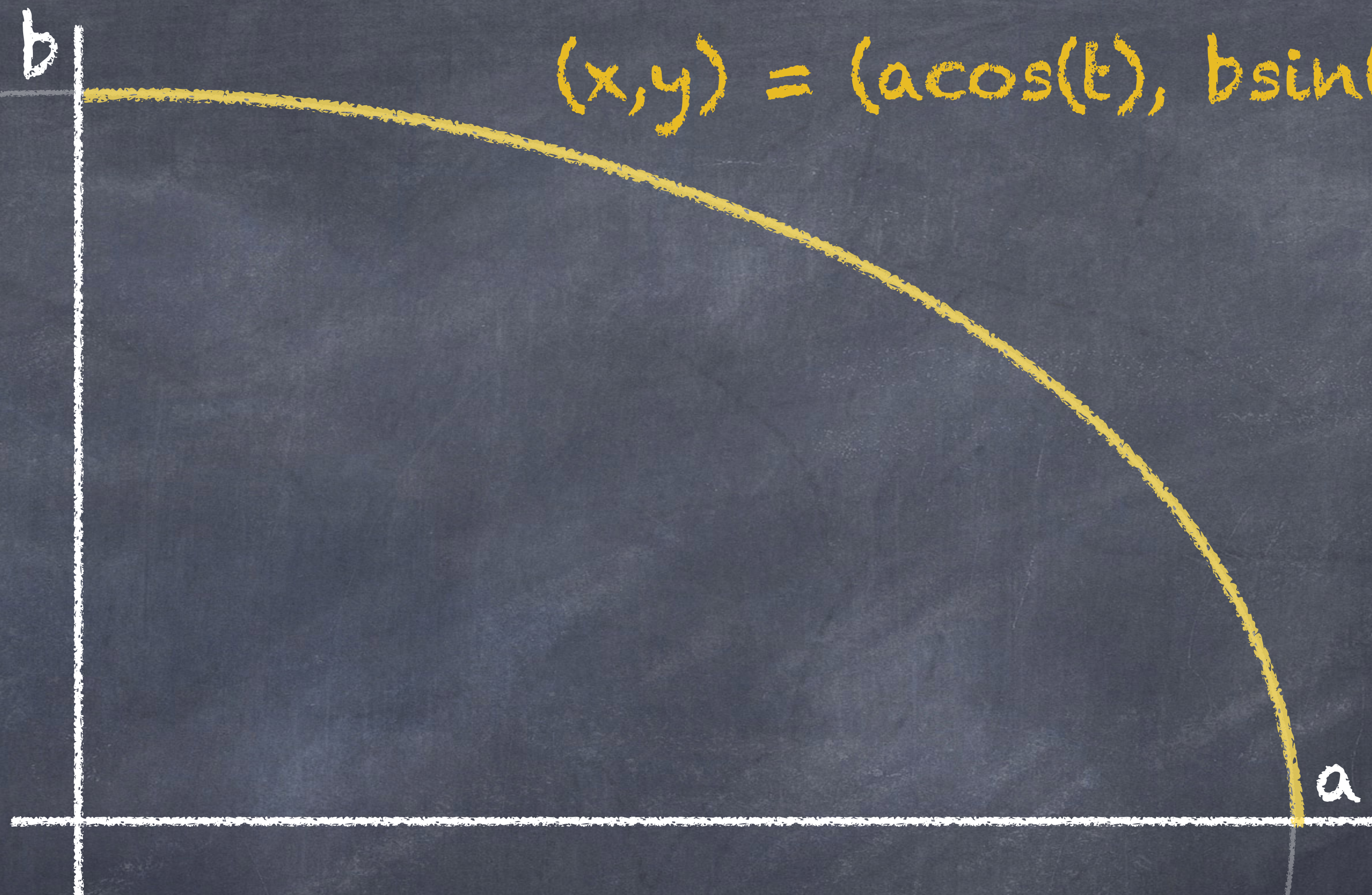
$$(x, y) = (a \cos(t), b \sin(t))$$



$$\int_0^{\pi/2} \sqrt{(x')^2 + (y')^2} dt$$



$$(x, y) = (a \cos(t), b \sin(t))$$



$$\int_0^{\pi/2} \sqrt{(x')^2 + (y')^2} dt = \int_0^{\pi/2} \sqrt{a^2 \sin(t)^2 + b^2 \cos(t)^2} dt$$

Elliptic Integrals

$$E(a,b) = \int_0^{\pi/2} \sqrt{a^2 \sin(t)^2 + b^2 \cos(t)^2} dt$$

Elliptic Integrals

$$K(a,b) = \int_0^{\pi/2} \frac{dt}{\sqrt{a^2 \sin(t)^2 + b^2 \cos(t)^2}}$$

first kind

$$E(a,b) = \int_0^{\pi/2} \sqrt{a^2 \sin(t)^2 + b^2 \cos(t)^2} dt$$

second kind

$$K(a,b) = \int_0^{\pi/2} \frac{dt}{\sqrt{a^2 \sin(t)^2 + b^2 \cos(t)^2}}$$

substitute $t = \arctan(x/a)$

$$K(a,b) = \int_0^{\frac{\pi}{2}} \frac{dx}{\sqrt{(a^2+x^2)(b^2+x^2)}}$$

$$K(a,b) = \int_0^{\frac{\pi}{2}} \frac{dx}{\sqrt{(a^2+x^2)(b^2+x^2)}}$$



$$K(a,b) = \int_0^{\frac{\pi}{2}} \frac{dx}{\sqrt{(a^2+x^2)(b^2+x^2)}}$$

define $a_1 = \frac{1}{2}(a+b)$ and $b_1 = \sqrt{ab}$



$$K(a,b) = \int_0^{\frac{\pi}{2}} \frac{dx}{\sqrt{(a^2+x^2)(b^2+x^2)}}$$



define $a_1 = \frac{1}{2}(a+b)$ and $b_1 = \sqrt{ab}$

Proposition: $K(a,b) = K(a_1,b_1)$

Proposition: $K(a,b) = K(a_1,b_1)$

Proof:

Proposition: $K(a,b) = K(a_1,b_1)$

Proof: Substitute $x = y + \sqrt{y^2 + ab}$ in the elliptic integral.

Proposition: $K(a,b) = K(a_1,b_1)$

Proof: Substitute $x = y + \sqrt{y^2 + ab}$ in the elliptic integral.

$$K(a,b) = \int_0^{\infty} \frac{dx}{\sqrt{(a^2+x^2)(b^2+x^2)}}$$

Proposition: $K(a,b) = K(a_1,b_1)$

Proof: Substitute $x = y + \sqrt{y^2 + ab}$ in the elliptic integral.

$$K(a,b) = \int_0^{\infty} \frac{dx}{\sqrt{(a^2+x^2)(b^2+x^2)}} = \int_0^{\infty} \frac{1}{\sqrt{4y^2+(a+b)^2}} \frac{dx}{x}$$

Proposition: $K(a,b) = K(a_1,b_1)$

Proof: Substitute $x = y + \sqrt{y^2 + ab}$ in the elliptic integral.

$$K(a,b) = \int_0^{\infty} \frac{dx}{\sqrt{(a^2+x^2)(b^2+x^2)}} = \int_0^{\infty} \frac{1}{\sqrt{4y^2+(a+b)^2}} \frac{dx}{x}$$

$$\frac{dx}{dy} = \frac{x}{\sqrt{y^2+ab}}$$

Proposition: $K(a,b) = K(a_1,b_1)$

Proof: Substitute $x = y + \sqrt{y^2 + ab}$ in the elliptic integral.

$$K(a,b) = \int_0^{\infty} \frac{dx}{\sqrt{(a^2+x^2)(b^2+x^2)}} = \int_0^{\infty} \frac{1}{\sqrt{4y^2+(a+b)^2}} \frac{dx}{x}$$

$$\frac{dx}{dy} = \frac{x}{\sqrt{y^2+ab}}$$

$$= \int_{-\infty}^{\infty} \frac{dy}{\sqrt{4y^2+(a+b)^2} \sqrt{y^2+ab}}$$

Proposition: $K(a,b) = K(a_1,b_1)$

Proof: Substitute $x = y + \sqrt{y^2 + ab}$ in the elliptic integral.

$$K(a,b) = \int_0^{\infty} \frac{dx}{\sqrt{(a^2+x^2)(b^2+x^2)}} = \int_0^{\infty} \frac{1}{\sqrt{4y^2+(a+b)^2}} \frac{dx}{x}$$

$$\frac{dx}{dy} = \frac{x}{\sqrt{y^2+ab}}$$

$$= \int_{-\infty}^{\infty} \frac{dy}{\sqrt{4y^2+(a+b)^2} \sqrt{y^2+ab}} = K(a_1,b_1)$$

Proposition: $K(a,b) = K(a_1,b_1)$

Proof: Left as an easy exercise to the reader.

Proposition: $K(a,b) = K(a_1,b_1)$

Proof: Left as an easy exercise to the reader.

Define $a_{n+1} = \frac{1}{2}(a_n + b_n)$ and $b_{n+1} = \sqrt{a_n b_n}$

Proposition: $K(a,b) = K(a_1,b_1)$

Proof: Left as an easy exercise to the reader.

Define $a_{n+1} = \frac{1}{2}(a_n + b_n)$ and $b_{n+1} = \sqrt{a_n b_n}$

Proposition: For any real positive $a = a_0$ and $b = b_0$, the so-defined sequences converge to a common limit.

Proposition: $K(a, b) = K(a_1, b_1)$

Proof: Left as an easy exercise to the reader.

Define $a_{n+1} = \frac{1}{2}(a_n + b_n)$ and $b_{n+1} = \sqrt{a_n b_n}$

Proposition: For any real positive $a = a_0$ and $b = b_0$, the so-defined sequences converge to a common limit.

$$\text{AGM}(a, b) = \lim_{n \rightarrow \infty} a_n = \lim_{n \rightarrow \infty} b_n$$

The Arithmetic-Geometric Mean

Proposition: $K(a, b) = K(a_1, b_1)$

Proof: Left as an easy exercise to the reader.

Define $a_{n+1} = \frac{1}{2}(a_n + b_n)$ and $b_{n+1} = \sqrt{a_n b_n}$

Proposition: For any real positive $a = a_0$ and $b = b_0$, the so-defined sequences converge to a common limit.

$$M(a, b) = \lim_{n \rightarrow \infty} a_n = \lim_{n \rightarrow \infty} b_n$$

The Arithmetic-Geometric Mean

Proposition: Set $M = M(a,b)$. Then $K(a,b) = K(M,M)$.

Proposition: Set $M = M(a,b)$. Then $K(a,b) = K(M,M)$.

$$K(a,b) = \int_0^{\pi/2} \frac{dt}{\sqrt{a^2 \sin(t)^2 + b^2 \cos(t)^2}}$$

Proposition: Set $M = M(a,b)$. Then $K(a,b) = \frac{\pi}{2M}$.

$$K(a,b) = \int_0^{\pi/2} \frac{dt}{\sqrt{a^2 \sin(t)^2 + b^2 \cos(t)^2}}$$

Proposition: Set $M = M(a,b)$. Then $K(a,b) = \frac{\pi}{2M}$.

Proposition: Set $M = M(a, b)$. Then $K(a, b) = \frac{\pi}{2M}$.

Set $a_0 = a$, $b_0 = b$, and define sequences by

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

Proposition: Set $M = M(a, b)$. Then $K(a, b) = \frac{\pi}{2M}$.

$$\approx \frac{\pi}{2a_n}$$

Set $a_0 = a$, $b_0 = b$, and define sequences by

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

Proposition: Set $M = M(a, b)$. Then $K(a, b) = \frac{\pi}{2M}$.

$$\approx \frac{\pi}{2a_n}$$

Set $a_0 = a$, $b_0 = b$, and define sequences by

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

$$a_{n+1} - b_{n+1} \approx \frac{(a_n - b_n)^2}{4M}$$

Proposition: Set $M = M(a, b)$. Then $K(a, b) = \frac{\pi}{2M}$.

$$\approx \frac{\pi}{2a_n}$$

Set $a_0 = a$, $b_0 = b$, and define sequences by

$$a_{n+1} = \frac{1}{2}(a_n + b_n) \text{ and } b_{n+1} = \sqrt{a_n b_n}$$

$$a_{n+1} - b_{n+1} \approx \frac{(a_n - b_n)^2}{4M}$$

"The number of correct digits doubles with each iteration"

Proposition: Set $M = M(a, b)$. Then $K(a, b) = \frac{\pi}{2M}$.

$$\approx \frac{\pi}{2a_n}$$

Set $a_0 = a$, $b_0 = b$, and define sequences by

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

$$a_{n+1} - b_{n+1} \approx \frac{(a_n - b_n)^2}{4M}$$

"The number of correct digits doubles with each iteration"

Quadratic convergence

Variant for $E(a,b)$:

Variant for $E(a,b)$:

Set $a_0 = a$, $b_0 = b$ and $c_0 = 0$, and define sequences

$$a_{n+1} = \frac{1}{2}(a_n + b_n)$$

$$b_{n+1} = c_n + \sqrt{(a_n - c_n)(b_n - c_n)}$$

$$c_{n+1} = c_n - \sqrt{(a_n - c_n)(b_n - c_n)}$$

Variant for $E(a, b)$:

Set $a_0 = a$, $b_0 = b$ and $c_0 = 0$, and define sequences

$$a_{n+1} = \frac{1}{2}(a_n + b_n)$$

$$b_{n+1} = c_n + \sqrt{(a_n - c_n)(b_n - c_n)}$$

$$c_{n+1} = c_n - \sqrt{(a_n - c_n)(b_n - c_n)}$$

$$N(a, b) = \lim_{n \rightarrow \infty} a_n = \lim_{n \rightarrow \infty} b_n$$

Variant for $E(a, b)$:

Set $a_0 = a$, $b_0 = b$ and $c_0 = 0$, and define sequences

$$a_{n+1} = \frac{1}{2}(a_n + b_n)$$

$$b_{n+1} = c_n + \sqrt{(a_n - c_n)(b_n - c_n)}$$

$$c_{n+1} = c_n - \sqrt{(a_n - c_n)(b_n - c_n)}$$

$$N(a, b) = \lim_{n \rightarrow \infty} a_n = \lim_{n \rightarrow \infty} b_n$$

Quadratic convergence

Variant for $E(a,b)$:

Proposition:
$$E(a,b) = \frac{\pi N(a^2, b^2)}{2 M(a, b)}$$

Variant for $E(a,b)$:

Proposition: $E(a,b) = \frac{\pi N(a^2, b^2)}{2 M(a, b)}$

$$a = 500$$

$$b = 300$$

Variant for $E(a,b)$:

Proposition: $E(a,b) = \frac{\pi N(a^2, b^2)}{2 M(a, b)}$

$a = 500$
 $b = 300$

n	AGM, a_n	AGM, b_n		N, a_n	N, b_n	N, c_n
0	500	300		250000	90000	0
1	400	387.298334620742		170000	150000	-150000
2	393.649167310371	393.597934253086		160000	159838.667696593	-459838.667696593
3	393.623550781728	393.623549948183		159919.333848297	159919.328598644	-1079596.66399183
4	393.623550364956	393.623550364956		159919.33122347	159919.33122347	-2319112.65920713
5	393.623550364956	393.623550364956		159919.33122347	159919.33122347	-4798144.64963774
6	393.623550364956	393.623550364956		159919.33122347	159919.33122347	-9756208.63049894

• fx ▾ G8 ▾ + SQRT ▾ ((E8 ▾ - G8 ▾) × (F8 ▾ - G8 ▾))

Variant for $E(a,b)$:

Proposition: $E(a,b) = \frac{\pi N(a^2, b^2)}{2 M(a, b)}$

$$a = 500$$

$$b = 300$$

$$\frac{\pi \times 159919.33122347}{2 \times 393.6235503649} = 638.17497158$$

Variant for $E(a,b)$:

Proposition: $E(a,b) = \frac{\pi N(a^2, b^2)}{2 M(a, b)}$

$$\begin{aligned} a &= 500 \\ b &= 300 \end{aligned}$$

$$\frac{\pi \times 159919.33122347}{2 \times 393.6235503649} = 638.17497158$$

$$\text{Circumference} = 2552.6998863$$

And now?

And now?

Similar methods can be used for precise numerical evaluation of other definite integrals.

And now?

Similar methods can be used for precise numerical evaluation of other definite integrals.

Richard P. Brent, Fast Multiple precision evaluation of elementary functions, 1976

Eugene Salamin, Computation of π Using Arithmetic-Geometric Mean, 1976.