# Exploring self-intersected $N$-periodics in the elliptic billiard 

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#### Abstract

This is a continuation of our simulation-based investigation of $N$-periodic trajectories in the elliptic billiard. With a special focus on selfintersected trajectories we (i) describe new properties of $N=4$ family, (ii) derive expressions for quantities recently shown to be conserved, and to support further experimentation, we (iii) derive explicit expressions for vertices and caustic semi-axes for several families. Finally, (iv) we include links to several animations of the phenomena.


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## 1. Introduction

This is a continuation of our simulation-based investigation of periodic trajectories in the elliptic billiard, i.e., Poncelet families of polygons interscribed between two confocal conics (see Appendix A for a review).

Here we focus on trajectories which are self-intersected, i.e., which wrap around the inner conic, or caustic, more than once (i.e., their turning number is greater than one [24]). Figure 1 (resp. 2) illustrate cases where the caustic is an ellipse (resp. hyperbola).

Specifically, we (i) describe some curious Euclidean properties, loci, and invariants of the $N=4$ self-intersected family (Section 3 ); (ii) derive expressions for some conserved quantities presented in [20, 21], for both simple and self-intersected cases

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Figure 1. A simple (left), and two self-intersecting (middle, right) 7 -periodics in the elliptic billiard. In the article the latter two are labeled "type I", and "type II" (turning number 2 and, 3 respectively). Video 1 Video 2
(Section 4). Interestingly, we identify a few situations where quantities conserved elsewhere become variable (reasons are unclear).

One of our goals is to encourage and support further simulation work. Toward that end, we include links to animated phenomena in the caption of most figures, all of which appear on Table 2. In Appendix B we provide expressions for both vertices and caustics for several families. Appendix C lists most symbols used herein.

### 1.1. Related work

Birkhoff provides a method to compute the number of possible Poncelet $N$-periodics, simple or not [7]. For example, for $N=5,6,7,8$ there are $1,2,2,3$ distinct self-intersected closed trajectories, respectively. In [18] expressions are derived for caustic parameters which produce various types of $N$-periodics in the elliptic billiard. Points of self-intersections of Poncelet $N$-periodics are located on confocal conics of the associated Poncelet grid [16, 22, 25]. A kinematic analysis of the geometry of $N=$ periodics using Jacobian elliptic functions is proposed in [24]. Works [13, 19] derive explicit expressions for some invariants in the $N=3$ case (billiard triangles). Additional constructions derived from N-periodics (e.g., pedals, antipedals, etc.) are considered in [20], augmenting the list of elliptic billiard invariants to 80 . In recent publications [13, 19, 21] we have described several Euclidean quantities which remain invariant over a given family, some of which have been subsequently proved $[2,5,8]$.

## 2. Preliminaries

Throughout this article we assume the elliptic billiard is the ellipse:

$$
f(x, y)=\left(\frac{x}{a}\right)^{2}+\left(\frac{y}{b}\right)^{2}=1, \quad a>b>0
$$

Below we refer to trajectories with turning number $1,2,3$, and 4 , by simple, type I, type II, and type III, respectively.

### 2.1. A word about our proof method

We omit most proofs as they have been produced by a consistent process, namely: (i) using the expressions in Appendix B, find the vertices an axis-symmetric $N$ periodic, i.e., whose first vertex $P_{1}=(a, 0)$; (ii) obtain a symbolic expression for the invariant of interest; (iii) derive an expression for the given quantity for a generic trajectory parametrized by $t$; (iv) using CAS simplification, show that $t$ can be eliminated, i.e., that (iii) reduces to (ii).

## 3. Properties of self-intersected 4-periodics

The family of simple 4-periodics in the elliptic billiard are parallelograms [9]. In this section consider self-intersected 4-periodics whose caustic is a confocal hyperbola; see Figure 2. We start deriving simple facts about them and then proceed to certain elegant properties.

Proposition 3.1. The perimeter $L$ of the self-intersected 4-periodic is given by:

$$
\begin{equation*}
L=\frac{4 a^{2}}{c}, \quad \text { with } \quad c^{2}=a^{2}-b^{2} \tag{3.1}
\end{equation*}
$$

Proof. Since perimeter is constant, use as the $N=4$ candidate the centrallysymmetric one, Figure 2 (right). Its upper-right vertex $P_{1}=\left(x_{1}, y_{1}\right)$ is such that it reflects a vertical ray toward $-P_{1}$, and this yields:

$$
P_{1}=\left(x_{1}, y_{1}\right)=\left[\frac{a \sqrt{a^{2}-2 b^{2}}}{b c}, \frac{b}{c}\right]
$$

Since $P_{2}=-P_{1}$ its perimeter is $L=2\left(|2 P 1|+2 y_{1}\right)$ and this can be simplified to (3.1), invariant over the family.
with $a / b \geq \sqrt{2}$. At $a / b=\sqrt{2}$ the family is a straight line from top to bottom vertex of the elliptic billiard, Figure 2 (left).
Observation 3.2. At $a / b=\sqrt{1+\sqrt{2}} \simeq 1.55377$ the two self-intersecting segments of the bowtie do so at right-angles.

Observation 3.3. At $a / b \simeq 1.55529$ the perimeter of the bowtie equal that of the elliptic billiard.

Referring to Figure 3:
Proposition 3.4. The $N=4$ self-intersected family has zero signed orbit area and zero sum of signed cosines, i.e., both are invariant. The same two facts are true for its outer polygon. Furthermore the latter has zero sum of double-angle signed cosines.


Figure 2. In the top left (resp. top right) an $N=4$ self-intersected trajectory is shown near its "doubled up" (resp. almost symmetric) position. In both cases trajectory segments are tangent to a hyperbolic caustic (brown). As the aspect ratio of the elliptic billiard decreases (bottom left and right), the family is squeezed into an ever narrower space between the approaching branches of the caustic. Video

Proof. This stems from the fact all self-intersected 4-periodics are symmetric with respect to the elliptic billiard's minor axis.

Referring to Figure 3, as in Appendix B.2, let vertex $P_{1}$ of the self-intersected 4periodic be parametrized as $P_{1}(u)=\left[a u, b \sqrt{1-u^{2}}\right]$, with $|u| \leq \frac{a}{c^{2}} \sqrt{a^{2}-2 b^{2}}$. Then:

Theorem 3.5. The four vertices of the self-intersected 4-periodic (resp. outer polygon) are concyclic with the two foci of the elliptic billiard, on a circle $\mathcal{C}$ of variable radius $R$ (resp. $R^{\prime}$ ) whose center $C$ (resp. $C^{\prime}$ ) lies on the $y$ axis. These are given by:

$$
C=\left[0, \frac{c^{2} u^{2}-a^{2}+2 b^{2}}{2 b \sqrt{1-u^{2}}}\right], \quad \quad C^{\prime}=\left[0,-\frac{2 b c^{2} \sqrt{1-u^{2}}}{a^{2}+\left(u^{2}-2\right) c^{2}}\right]
$$



Figure 3. The vertices of the self-intersected 4-periodic (blue) are concyclic with the foci of the elliptic billiard on a circle (dashed blue) centered on $C$. The inversive polygon (pink segment) with respect to a unit circle $C^{\dagger}$ (dashed black) centered on the left focus degenerates to a segment along the radical axis of the two circles. The vertices of the outer polygon (green) are also concyclic with the foci on a distinct circle (dashed green) centered on $C^{\prime}$. Therefore the outer's inversive polygon (dotted pink) is also a segment along the radical axis of this circle with $C^{\dagger}$. Note the two radical axes are dynamically perpendicular. Video 1 Video 2

$$
R=\frac{a^{2}-c^{2} u^{2}}{2 b \sqrt{1-u^{2}}}, \quad \quad R^{\prime}=\frac{c\left(c^{2} u^{2}-a^{2}\right)}{a^{2}+\left(u^{2}-2\right) c^{2}} .
$$

Corollary 3.6. The half harmonic mean of $R^{2}$ and $R^{\prime 2}$ is invariant and equal to $c^{2}=a^{2}-b^{2}$, i.e., $1 / R^{2}+1 / R^{\prime 2}=1 / c^{2}$.

Note: the above Pythagorean relation implies that the polygon whose vertices are a focus, and the inversion of $C, C^{\prime}, O$ (center of the elliptic billiard) with respect to a unit circle centered on said focus, is a rectangle of sides $1 / R$ and $1 / R^{\prime}$ and diagonal $1 / c$.

Remarkably:
Corollary 3.7. Over the self-intersected $N=4$ family, the power of the origin with respect to both $\mathcal{C}$ and $\mathcal{C}^{\prime}$ is invariant and equal to $b^{2}-a^{2}$.

Referring to Figure $4, N=4$ self-intersected trajectories are anti-parallelograms [27]: these are images of vertices of a parallelogram reflected on opposite diagonals.

A well-know property is that the midpoints of its four segments are collinear on a horizontal line parallel to a diagonal.

Observation 3.8. The locus of midpoints of $N=4$ self-intersected segments is an $\infty$-shaped quartic curve given by:

$$
c^{2}\left(b^{2} x^{2}+a^{2} y^{2}\right)^{2}-b^{4} a^{2}\left(\left(a^{2}-2 b^{2}\right) x^{2}-a^{2} y^{2}\right)=0
$$

Furthermore, the above quartic is tangent to the confocal hyperbolic caustic at its vertices $\left[ \pm a \sqrt{a^{2}-2 b^{2}} / c, 0\right]$.


Figure 4. The midpoints of each of the four segments of selfintersected 4-periodics are collinear on a horizontal line. Their locus is an $\infty$-shaped quartic which touches the caustic at its vertices. Video

Let $\mathcal{P}^{\dagger}$ (resp. $\mathcal{Q}^{\dagger}$ ) denote the inversive polygon of 4-periodics (resp. its outer polygon) wrt a unit circle $\mathcal{C}^{\dagger}$ centered on one focus. From properties of inversion:

Corollary 3.9. $\mathcal{P}^{\dagger}$ (resp. $\mathcal{Q}^{\dagger}$ ) has four collinear vertices, i.e., it degenerates to a segment along the radical axis of $\mathcal{C}^{\dagger}$ and $\mathcal{C}$ (resp. $\mathcal{C}^{\prime}$ ).

Proposition 3.10. The two said radical axes are perpendicular.
Proof. It is enough to check that the vectors $C-[-c, 0]$ and $C^{\prime}-[-c, 0]$ are orthogonal. Observe that when $u^{2}=\left(a^{2}-2 b^{2}\right) / c=\left(2 c^{2}-a^{2}\right) / c$ the outer polygon is contained in the horizontal axis.

Observation 3.11. The pairs of opposite sides of the outer polygon to self-intersected 4-periodics intersect at the top and bottom of the circle $(C, R)$ on which the 4 -periodic vertices are concyclic.

## 4. Deriving both simple and self-intersected invariants

In this section, we derive expressions for selected invariants introduced in [20], specifically for "low-N" cases, e.g., $N=3,4,5,6,8$. In that publication, each
invariant is identified by a 3 -digit code, e.g., $k_{101}$, $k_{102}$, etc. Table 1 lists the invariants considered herein. The quantities involved are defined next.

Table 1. List of selected invariants taken from [20] as well as the low- $N$ cases (column "derived") for expressions are derived herein, where $N$ refers to simple $N$-periodics, and $N_{i}$ (resp. $N_{i i}$ ) refers to type I (resp. type II) $N$-periodics. Refer to Table 3 for the meaning of symbols in column "invariant". ${ }^{\dagger} L_{1}$ was co-discovered with P. Roitman. A closed-form expression for $k_{119}$ was derived by H. Stachel; see (A.1).

| code | invariant | valid N | derived | proofs |
| :---: | :--- | :---: | :--- | :--- |
| $k_{101}$ | $\sum \cos \theta_{i}$ | all | $J L-N$ | $[2,5]$ |
| $k_{102}$ | $\prod \cos \theta_{i}^{\prime}$ | all | $3,4,5,5_{i}, 6,6_{i}, 6_{i i}$ | $[2,5]$ |
| $k_{103}$ | $A^{\prime} / A$ | odd | $3,5,5_{i}$ | $[2,8]$ |
| $k_{104}$ | $\sum \cos \left(2 \theta_{i}^{\prime}\right)$ | all | $3,4,4_{i}, 5,5_{i}, 6,6_{i}, 8$ | $[1]$ |
| $k_{105}$ | $\prod \sin \left(\theta_{i} / 2\right)$ | odd | $3,5,5_{i}$ | $[1]$ |
| $k_{106}$ | $A^{\prime} A$ | even | $4,4_{i}, 6,6_{i}, 6_{i i}$ | $[8]$ |
| $k_{110}$ | $A A^{\prime \prime}$ | even | $4,4_{i}, 6,6_{i}, 6_{i i}$ | $?$ |
| ${ }^{\dagger} k_{119}$ | $\sum \kappa_{i}^{2 / 3}$ | all | $3,4,6$ | $[2,23]$ |
| $k_{802, a}$ | $\sum 1 / d_{1, i}$ | all | $3,4,6$ | $[2]$ |
| $k_{803}$ | $L_{1}^{\dagger}$ | all | $3,4,6$ | $?$ |
| $\dagger k_{804}$ | $\sum \cos \theta_{1, i}^{\dagger}$ | $\neq 4$ | 3 | $?$ |
| $k_{805, a}$ | $A A_{1}^{\dagger}$ | $\equiv 0(\bmod 4)$ | $4,4_{i}, 8$ | $?$ |
| $k_{806}$ | $A / A_{1}^{\dagger}$ | $\equiv 2(\bmod 4)$ | 6 | $?$ |
| $k_{807}$ | $A_{1}^{\dagger} \cdot A_{2}^{\dagger}$ | odd | 3 | $?$ |

Let $\theta_{i}$ denote the ith N-periodic angle. Let $A$ the signed area of an N -periodic. Referring to Figure 5, singly-primed quantities (e.g., $\theta_{i}^{\prime}$, $A^{\prime}$, etc.), etc., always refer to the outer polygon: its sides are tangent to the elliptic billiard at the $P_{i}$. Likewise, doubly-primed quantities ( $\theta_{i}^{\prime \prime}, A^{\prime \prime}$, etc.) refer to the inner polygon: its vertices lie at the touchpoints of N -periodic sides with the caustic. More details on said quantities appear in Appendix A.

Recall $k_{101}=J L-N$, as introduced in $[5,19]$.
Referring to Figure 6, the $f_{1}$-inversive polygon has vertices at inversions of the $P_{i}$ with respect to a unit circle centered on $f_{1}$. Quantities such as $L_{1}^{\dagger}, A_{1}^{\dagger}$, etc., refer to perimeter, area, etc. of said polygon.


Figure 5. The $N$-periodic (blue), is associated with an outer (green) and an inner (red) polygons. The former's sides are tangent to the billiard (black) at each $N$-periodic vertex; the latter's vertices are the tangency points of $N$-periodics sides to the confocal caustic (brown). Video


Figure 6. Focus-inversive 5-periodic (pink) whose vertices are inversions of the $P_{i}$ (blue) with respect to a unit circle (dashed black) centered on $f_{1}$. It turns out its perimeter is also invariant over the family as is the sum of its spoke lengths (pink lines). Video

### 4.1. Invariants for $N=3$

As before, let $\delta=\sqrt{a^{4}-a^{2} b^{2}+b^{4}}$. For $N=3$ explicit expressions for $J$ and $L$ have been derived [13]:

$$
\begin{equation*}
J=\frac{\sqrt{2 \delta-a^{2}-b^{2}}}{c^{2}}, \quad L=2\left(\delta+a^{2}+b^{2}\right) J \tag{4.1}
\end{equation*}
$$

When $a=b, J=\sqrt{3} / 2$ and when $a / b \rightarrow \infty, J \rightarrow 0$.
Proposition 4.1. For $N=3, k_{102}=(J L) / 4-1$.
Proof. We've shown $\sum_{i=1}^{3} \cos \theta_{i}=J L-3$ is invariant for the $N=3$ family [13]. For any triangle $\sum_{i=1}^{3} \cos \theta_{i}=1+r / R$ [28], so it follows that $r / R=J L-4$ is also invariant. Let $r_{h}, R_{h}$ be the Orthic Triangle's Inradius and Circumradius. The relation $r_{h} / R_{h}=4 \prod_{i=1}^{3}\left|\cos \theta_{i}\right|$ is well-known [28, Orthic Triangle]. Since a triangle is the Orthic of its Excentral Triangle, we can write $r / R=4 \prod_{i=1}^{3} \cos \theta_{i}^{\prime}$, where $\theta_{i}^{\prime}$ are the Excentral angles which are always acute [28] (absolute value can be dropped), yielding the claim.

Proposition 4.2. For $N=3, k_{103}=k_{109}=2 /\left(k_{101}-1\right)=2 /(J L-4)$.
Proof. Given a triangle $A^{\prime}$ (resp. $A^{\prime \prime}$ ) refers to the area of the Excentral (resp. Extouch) triangles. The ratios $A^{\prime} / A$ and $A / A^{\prime \prime}$ are equal. Actually, $A^{\prime} / A=$ $A / A^{\prime \prime}=\left(s_{1} s_{2} s_{3}\right) /\left(r^{2} L\right)$, where $s_{i}$ are the sides, $L$ the perimeter, and $r$ the Inradius [28, Excentral, Extouch]. Also known is that $A^{\prime} / A=2 R / r$ [14]. Since $r / R=\sum_{i=1}^{3} \cos \theta_{i}-1=k_{101}-1$ [28, Inradius], the result follows.

Proposition 4.3. For $N=3, k_{104}=-k_{101}$ and is given by:

$$
k_{104}=\frac{\left(a^{2}+b^{2}\right)\left(a^{2}+b^{2}-2 \delta\right)}{c^{4}}=3-J L
$$

Proposition 4.4. For $N=3, k_{105}=(J L) / 4-1=k_{102}$.
Proof. Let $r, R$ be a triangle's Inradius and Circumradius. The identity $r / R=$ $4 \prod_{i=1}^{3} \sin \left(\theta_{i} / 2\right)$ holds for any triangle [28, Inradius], which with Proposition 4.1 This completes the proof.

Proposition 4.5. For $N=3, k_{119}$ is given by:

$$
\left(k_{119}\right)^{3}=\frac{2 J^{3} L}{(J L-4)^{2}}, \quad k_{119}=\frac{a^{2}+b^{2}+\delta}{(a b)^{\frac{4}{3}}} .
$$

Proof. Use the expressions for $L, J$ in (4.1).
Proposition 4.6. For $N=3$ :

$$
\begin{aligned}
k_{802, a} & =\frac{a^{2}+b^{2}+\delta}{a b^{2}}=\frac{J \sqrt{2} \sqrt{J L+\sqrt{9-2 J L}-3}}{J L-4} \\
k_{803} & =\rho \frac{\sqrt{\left(8 a^{4}+4 a^{2} b^{2}+2 b^{4}\right) \delta+8 a^{6}+3 a^{2} b^{4}+2 b^{6}}}{a^{2} b^{2}} \\
k_{804} & =\frac{\delta\left(a^{2}+c^{2}-\delta\right)}{a^{2} c^{2}}, \\
k_{807} & =\frac{\rho^{8}}{8 a^{8} b^{2}}\left[\left(a^{4}+2 a^{2} b^{2}+4 b^{4}\right) \delta+a^{6}+(3 / 2) a^{4} b^{2}+4 b^{6}\right] .
\end{aligned}
$$

Note: $\rho$ is the radius of the inversion circle, included above for unit consistency. By default $\rho=1$.

### 4.2. Invariants for $N=4$

Proposition 4.7. For simple $N=4, k_{102}=0$.
Proof. Simple 4-periodics are parallelograms [9] whose outer polygon is a rectangle inscribed in Monge's Orthoptic Circle [19]. This finishes the proof.

Proposition 4.8. For simple $N=4, k_{104}=-4$.
Proof. As in Proposition 4.7, outer polygon is a rectangle.
Let $\kappa_{a}=(a b)^{-2 / 3}$ denote the affine curvature of the ellipse and $r_{m}=\sqrt{a^{2}+b^{2}}$ the radius of Monge's orthoptic circle [28].

Proposition 4.9. For simple $N=4$ :

$$
\begin{array}{ll}
k_{106}=8 a^{2} b^{2}, & k_{110}=\frac{2 a^{4} b^{4}}{\left(a^{2}+b^{2}\right)^{2}}, \\
k_{119}=\frac{2\left(a^{2}+b^{2}\right)}{(a b)^{\frac{4}{3}}}=2\left(\kappa_{a} r_{m}\right)^{2}, & k_{802, a}=\frac{2\left(a^{2}+b^{2}\right)}{a b^{2}}, \\
k_{803}=\frac{4 \rho^{2} \sqrt{a^{2}+b^{2}}}{b^{2}}, & k_{805, a}=4 .
\end{array}
$$

Note: when $b=1, k_{803}$ is equal to the perimeter of the 4 -periodic; see (B.1).
Counter-example 4.10. Experimentally, $k_{804}$ is invariant for all simple $N$-periodics, except when $N=4$.

Restating results from Proposition 3.4:
Observation 4.11. Over self-intersected $N=4, k_{101}=k_{104}=0$. Since $A$ is null, so are $k_{106}, k_{110}$, and $k_{805, a}$.

We leave as exercises the derivation of expressions for $k_{102}, k_{119}, k_{802, a}$, and $k_{803}$ over self-intersected $N=4$.

### 4.3. Invariants for $N=5$

As seen in Appendix B, the vertices of 5-periodics can only be obtained via an implicitly-defined caustic. Namely, we first numerically obtain the caustic semiaxes and then compute a axis-symmetric polygon tangent to it. Note that both simple and self-intersected 5-periodics possess an elliptic confocal caustic; see Figure 7 .

Proposition 4.12. For simple (resp. self-intersected) $N=5, k_{102}$ is given by the largest negative (resp. positive) real root of the following 6th-degree polynomial:

$$
\begin{aligned}
k_{102}: & 1024 c^{20} x^{6}+2048\left(a^{4}+a^{3} b-a b^{3}+b^{4}\right)\left(a^{4}-a^{3} b+a b^{3}+b^{4}\right) c^{12} x^{5} \\
& +256\left(4 a^{12}-a^{10} b^{2}+32 a^{8} b^{4}-22 a^{6} b^{6}+32 a^{4} b^{8}-a^{2} b^{10}+4 b^{12}\right) c^{8} x^{4}
\end{aligned}
$$

$-64 a^{2} b^{2}\left(4 a^{12}-27 a^{10} b^{2}+38 a^{8} b^{4}-126 a^{6} b^{6}+38 a^{4} b^{8}-27 a^{2} b^{10}+4 b^{12}\right) c^{4} x^{3}$
$-16 a^{6} b^{6}\left(7 a^{8}-96 a^{6} b^{2}+114 a^{4} b^{4}-96 a^{2} b^{6}+7 b^{8}\right) x^{2}$
$-8 a^{8} b^{8}\left(7 a^{4}+30 a^{2} b^{2}+7 b^{4}\right) x-a^{10} b^{10}=0$.


Figure 7. A simple (blue) and self-intersected (dashed blue) 5periodic, as well as the former's focus-inversive polygon (pink).

Video
Proposition 4.13. For simple (resp. self-intersected) $N=5, k_{103}$ is given by the smallest (resp. largest) real root greater than 1 of the following 6th-degree polynomial:

$$
\begin{aligned}
k_{103}: & a^{6} b^{6} x^{6}-2 b^{2} a^{2}\left(4 a^{8}-a^{6} b^{2}-a^{2} b^{6}+4 b^{8}\right) x^{5} \\
& -b^{2} a^{2}\left(4 a^{8}+19 a^{6} b^{2}-62 a^{4} b^{4}+19 a^{2} b^{6}+4 b^{8}\right) x^{4} \\
& +12 b^{2} a^{2}\left(a^{4}+b^{4}\right) c^{4} x^{3}+\left(4 a^{8}+19 a^{6} b^{2}+66 a^{4} b^{4}+19 a^{2} b^{6}+4 b^{8}\right) c^{4} x^{2} \\
& +\left(2 a^{8}+12 a^{6} b^{2}+36 a^{4} b^{4}+12 a^{2} b^{6}+2 b^{8}\right) c^{4} x-c^{12}
\end{aligned}
$$

Proposition 4.14. For simple (resp. self-intersected) $N=5, k_{104}$ is given by the only negative (resp. smallest largest) real root of the following 6th-degree polynomial:

$$
\begin{aligned}
& c^{12} x^{6}-2\left(a^{4}+10 a^{2} b^{2}+b^{4}\right) c^{8} x^{5}-\left(37 a^{4}-6 a^{2} b^{2}+37 b^{4}\right) c^{8} x^{4} \\
& +4\left(5 a^{8}+92 a^{6} b^{2}+62 a^{4} b^{4}+92 a^{2} b^{6}+5 b^{8}\right) c^{4} x^{3} \\
& +\left(423 a^{12}-354 a^{10} b^{2}+2713 a^{8} b^{4}-4796 a^{6} b^{6}+2713 a^{4} b^{8}-354 a^{2} b^{10}+423 b^{12}\right) x^{2} \\
& +\left(270 a^{12}+740 a^{10} b^{2}-3630 a^{8} b^{4}+7160 a^{6} b^{6}-3630 a^{4} b^{8}+740 a^{2} b^{10}+270 b^{12}\right) x \\
& -675 a^{12}-850 a^{10} b^{2}+1075 a^{8} b^{4}-3900 a^{6} b^{6}+1075 a^{4} b^{8}-850 a^{2} b^{10}-675 b^{12}
\end{aligned}
$$

Proposition 4.15. For simple (resp. self-intersected) $N=5, k_{105}$ is given by the largest positive real root (resp. the symmetric value of the largest negative root) of the following 6th-degree polynomial:

$$
\begin{aligned}
& 2^{10} c^{20} x^{6}+2^{10}\left(2 a^{12}+a^{10} b^{2}+26 a^{8} b^{4}+70 a^{6} b^{6}+26 a^{4} b^{8}+a^{2} b^{10}+2 b^{12}\right) c^{8} x^{5} \\
& +2^{8}\left(4 a^{12}+30 a^{10} b^{2}+71 a^{8} b^{4}+350 a^{6} b^{6}+71 a^{4} b^{8}+30 a^{2} b^{10}+4 b^{12}\right) c^{8} x^{4} \\
& +2^{6} a^{2} b^{2}\left(4 a^{12}+9 a^{10} b^{2}-318 a^{8} b^{4}-126 a^{6} b^{6}-318 a^{4} b^{8}+9 a^{2} b^{10}+4 b^{12}\right) c^{4} x^{3} \\
& -2^{6} a^{2} b^{2}\left(8 a^{16}-53 a^{14} b^{2}+253 a^{12} b^{4}-1041 a^{10} b^{6}+1650 a^{8} b^{8}\right. \\
& \left.\quad \quad-1041 a^{6} b^{10}+253 a^{4} b^{12}-53 a^{2} b^{14}+8 b^{16}\right) x^{2} \\
& -2^{4} a^{2} b^{2}\left(16 a^{16}-12 a^{14} b^{2}+5 a^{12} b^{4}+a^{10} b^{6}+2 a^{8} b^{8}+a^{6} b^{10}\right. \\
& \left.\quad+5 a^{4} b^{12}-12 a^{2} b^{14}+16 b^{16}\right) x \\
& -a^{10} b^{10} .
\end{aligned}
$$

### 4.4. Invariants for $N=6$

Referring to Figure 5 (right):
Proposition 4.16. For simple $N=6$ :

$$
\begin{aligned}
k_{102} & =a^{2} b^{2} /\left(4(a+b)^{4}\right)=(J L-4)^{2} / 64, \\
k_{104} & =k_{101}=J L-6 \\
k_{106} & =\frac{4 b^{2}(2 a+b) a^{2}(a+2 b)}{(a+b)^{2}}=-\frac{(J L-12)(J L-4)^{2}}{16 J^{4}}, \\
k_{110} & =\frac{4 a^{3} b^{3}(2 a+b)^{2}(a+2 b)^{2}}{(a+b)^{6}}=-\frac{(J L-12)^{2}(J L-4)^{3}}{256 J^{4}} \\
k_{119}^{3} & =\frac{2^{5} J^{5} L^{3}}{(J L-4)^{4}}, \\
k_{802, a} & =\frac{2\left(a^{2}+a b+b^{2}\right)}{a b^{2}}=\frac{4 J^{2} L(1+\sqrt{J L-3})}{(J L-4)^{2}} \\
k_{803} & =2 \rho^{2}\left(2 a^{2}+2 a b-b^{2}\right) /\left(a b^{2}\right) \\
k_{806} & =4 \rho^{-4} a^{3} b^{4} /\left((2 a-b)(a+b)^{2}\right) .
\end{aligned}
$$

## 4.5. $N=6$ self-intersecting

Only two $N=6$ topologies can produce closed trajectories, both with two selfintersections. These will be referred to as type I and type II, and are depicted in Figures 8, and 9, respectively.

Proposition 4.17. For $N=6$ type $I$ :

$$
k_{102}=a^{2} b^{2} /\left(4(a-b)^{4}\right)=(J L-4)^{2} / 64
$$

$$
\begin{aligned}
& k_{104}=-\frac{2\left(a^{2}-4 a b+b^{2}\right)}{(a-b)^{2}}=J L-6=k_{101} \\
& k_{106}=4 a^{2} b^{2}(a-2 b)(2 a-b) /(a-b)^{2}=-(J L-12)(J L-4)^{2} /\left(16 J^{4}\right) \\
& k_{110}=\frac{-4 a^{3} b^{3}(a-2 b)^{2}(2 a-b)^{2}}{(a-b)^{6}}=\frac{(J L-12)^{2}(J L-4)^{3}}{2^{8} J^{4}}
\end{aligned}
$$

## $\mathrm{N}=6$ self-intersected type I



Figure 8. Type I self-intersected 6-periodic (blue) and its doubledup configuration (dashed red), both tangent to a hyperbolic confocal caustic (brown). Its asymptotes (dashed black) pass through the center of the elliptic billiard. Also shown are the outer (green) and inner (dark red) polygons. Video

## N=6 self-intersected type II



Figure 9. Self-intersected 6-periodic (type II) shown both at one of its doubled-up configurations (dashed red) and in general position (blue). Segments are tangnet to a hyperbolic confocal caustic (brown) whose asymptotes (dashed black) pass through the center of the elliptic billiard. Also shown is the outer polygon (green) which in this case is always simple. Video

Proposition 4.18. For $N=6$ type II:

$$
\begin{aligned}
& k_{102}=a^{2}(a-c)^{2} /\left(4 c^{4}\right)=(J L-8)^{2}(J L-4)^{2} / 1024 \\
& k_{104}=\frac{2\left(a^{2}-a c+c^{2}\right)\left(a^{2}-a c-c^{2}\right)}{c^{4}}=\frac{\left(J^{2} L^{2}-12 J L+16\right)\left(J^{2} L^{2}-12 J L+48\right)}{128} \\
& k_{106}=k_{110}=0
\end{aligned}
$$

Note (i) in contrast with the above, $k_{104}=k_{101}=J L-6$ for both $N=6$ simple and type I, and (ii) $k_{106}$ and $k_{110}$ are nil since both $A$ and $A^{\prime}$ vanish.
Counter-example 4.19. Experimentally, $k_{804}$ is invariant for $N=6$ simple, and type $I$. However, it is variable for $N=6$ type II.

### 4.6. Invariants for $N=8$

Referring to Figure 10:


Figure 10. The outer polygon (green) to a simple 8-periodic has null sum of double cosines. Video

Proposition 4.20. For simple $N=8, k_{102}$ is given by $\left(1 / 2^{12}\right)(J L-4)^{2}(J L-12)^{2}$.

Proposition 4.21. For $N=8, k_{104}=0$.
Proof. Using the CAS, we checked that $k_{104}$ vanishes for an 8 -periodic in the "horizontal" position, i.e., $P_{1}=(a, 0)$. Since $k_{104}$ is invariant [2], this completes the proof.

## 4.7. $N=8$ self-intersected

There are 3 types of self-intersected 8-periodics [6], here called type I, II, and III. These correspond to trajectories with turning numbers of 0,2 , and 3 , respectively. These are depicted in Figures 11, 12, and 13.

Observation 4.22. The signed area of $N=8$ type $I$ is zero.
Referring to Figure 13, the following is related to the Poncelet Grid [16] and the Hexagramma Mysticum [3]:

Observation 4.23. The outer polygon to $N=8$ type III is inscribed in an ellipse.


Figure 11. Self-intersecting 8-periodic of type I (blue) and its doubled-up configuration (dashed red) in $a / b=3$ ellipse. Trajectory segments are tangent to a confocal hyperbolic caustic (brown). Video


Figure 12. Four positions of a type-II self-intersecting 8-periodic trajectory (blue) in an $a / b=1.2$ elliptic billiard, at four different locations of a starting vertex (red). In general position, these have turning number 2. Also shown is confocal hyperbolic caustic (brown). Video


Figure 13. A type-III self-intersected 8 -periodic trajectory (blue) and its doubled-up configuration (dashed red) in an $a / b=1.1$ elliptic billiard (shown rotated by $90^{\circ}$ to save space). The turning number is 3 . The confocal caustic is an ellipse (brown). Also shown is the outer polygon (green) whose vertices are inscribed in an axisaligned, concentric ellipse (dashed green), a result related to [3]. Video

## 5. When invariants are variable

The sum of focus-inversive cosines $\left(k_{804}\right)$ is invariant in all N -periodics so far studied, excepting $N=4$ simple and $N=6$ type II; see Counter-examples 4.10 and 4.19. Notice that for the former the area of simple 4-periodics is non-zero while the sum of cosines vanishes; in the latter case the situation reverses: the area of type II 6 -periodics vanishes and the sum of cosines is non-zero. Could either vanishing quantity be the reason $k_{804}$ becomes variable, e.g., is this introducing a pole in the meromorphic functions on the elliptic curve assumed in the proof of invariants in [2]?

## 6. Videos

Animations illustrating some of the above phenomena are listed on Table 2.

## Acknowledgments

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Table 2. Videos illustrating some phenomena. The last column is clickable and/or provides the YouTube code.

| id | Title | youtu.be/<...> |
| :--- | :--- | :--- |
| 01 | $N=3-6$ orbits and caustics | Y3q35DObfZU |
| 02 | $N=5$ with inner and outer polygons | PRkhrUNTXd8 |
| 03 | $N=6$ zero-area antipedal @ $a / b=2$ | HMhZW_kWLGw |
| 04 | $N=8$ outer poly's null sum of double cosines | GEmV_U4eRIE |
| 05 | $N=4$ self-int. and its outer polygon | C8W2e6ftf0w |
| 06 | $N=4$ self-int. vertices concyclic w/ foci | 207Ta31P19I |
| 07 | $N=4$ self-int. vertices and outer concyclic w/ foci | 4g-JBshX10U |
| 08 | $N=4$ self-int. coll. segment midpts. \& 8-shaped locus | GZCrek7RTpQ |
| 09 | $N=5$ self-int. (pentagram) | ECe4DptduJY |
| 10 | $N=6$ self-int. type I | f0D85MNrmdQ |
| 11 | $N=6$ self-int. type II | gQ-FbSq7wWY |
| 12 | $N=7$ self-int. type I and II | yzBG8rgPUP4 |
| 13 | $N=8$ self-int. type I | 5Lt9atsZhRs |
| 14 | $N=8$ self-int. type II | 3xpGnDxyi0 |
| 15 | $N=8$ self-int. type III | JwD_w5ecPYs |
| 16 | $N=3$ inversives rigidly-moving circumbilliard | LOJK5izTctI |
| 17 | $N=3$ inversive: invariant area product | oL2uMk2xyKk |
| 18 | $N=5$ inversives: invariant area product | bTkbdEPNUOY |
| 19 | $N=5$ self-int. inversive: invariant perimenter | LuLtbwkfSbc |
| 20 | $N=5$ and outer inversives: invariant area ratio | eG4UCgMkK18 |
| 21 | $N=7$ self-int. type I inversives: invariant area product | BRQ3909ogNE |

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## A. Review: Elliptic billiard

In mathematical billiards one studies the constant-velocity motion of a point mass as it undergoes elastic collisions with a chosen boundary (smooth or polygonal). A special case is when the boundary is an ellipse, called the elliptic billiard. Since consecutive trajectory segments are bisected by the ellipse normal, Graves' theorem implies these will be tangent to a confocal caustic [26]. Equivalently, a certain quantity, known as Joachimsthal's constant $J$, is conserved [4, 10]. Uniquely amongst all planar billiards, the elliptic billiard is an integrable dynamical system, i.e., its phase-space if foliated by tori or equivalently, the billiard-map is volume preserving [15].

Referring to Figure 14, for an arbitrary starting condition of a point mass, its trajectory is in general aperiodic (i.e., space filling). But if certain conditions are
met, known as Cayley conditions [11], a trajectory can be made to close after $N$ reflections or "bounces"; see Figure 15.

The elliptic billiard can be regarded as a special case of Poncelet's porism: if an $N$-gon can be found inscribed in a first conic $\mathcal{C}$ and circumscribing a second one $\mathcal{C}^{\prime}$, a 1 d family of such $N$-gons exists with a vertex at an arbitrary point on $\mathcal{C}$.

Therefore, if in the elliptic billiard a certain trajectory is found to close within $N$ segments, a family of such trajectories exists. Remarkably, over such a family, perimeter $L$ is conserved [26].


Figure 14. Top left: first four segments of a trajectory in an elliptic billiard. Each bounce is elastic (consecutive segments $P_{i} P_{i+1}$ are bisected by ellipse normals $\hat{n}_{i}$ ). All segments are tangent to a confocal caustic (brown). Top right: A trajectory which closes in 3 iterations (it is 3 -periodic). Bottom left: An aperiodic trajectory such that a first segment $P_{1} P_{2}$ does not pass between the foci; all subsequent segments won't either, and the caustic is an ellipse. Bottom right: $P_{1} P_{2}$ now passes between the foci; all subsequent segments will as well, and all will be tangent to hyperbolic caustic.

Joachimsthal's constant is equivalent to stating that every trajectory segment is tangent to a confocal caustic [26]. Equivalently, a positive quantity $J$ remains invariant at every

$$
J=\frac{1}{2} \nabla f_{i} \cdot \hat{v}=\frac{1}{2}\left|\nabla f_{i}\right| \cos \alpha
$$



Figure 15. Elliptic Billiard (black) 4- and 5-periodics (blue). Every trajectory vertex $P_{i}$ (resp. segment $P_{i} P_{i+1}$ ) is bisected by the local normal $\hat{n}_{i}$ (resp. tangent to the confocal caustic, brown). A second, equi-perimeter member of each family is also shown (dashed blue). Video
where $\hat{v}$ is the unit incoming (or outgoing) velocity vector, and:

$$
\nabla f_{i}=2\left(\frac{x_{i}}{a^{2}}, \frac{y_{i}}{b^{2}}\right)
$$

Joachimsthal's constant $J$ can also be expressed in terms of the billiard semiaxes $a, b$ and the major semiaxis $a^{\prime \prime}$ of the caustic [23]:

$$
J=\frac{\sqrt{a^{2}-a^{\prime \prime 2}}}{a b}
$$

Let $\kappa_{i}$ denote the curvature of the elliptic billiard at $P_{i}$ given by [28, Ellipse]:

$$
\kappa=\frac{1}{a^{2} b^{2}}\left(\frac{x^{2}}{a^{4}}+\frac{y^{2}}{b^{4}}\right)^{-3 / 2}
$$

The signed area of a polygon is given by the following sum of cross-products [17]:

$$
A=\frac{1}{2} \sum_{i=1}^{N}\left(P_{i+1}-P_{i}\right) \times\left(P_{i}-P_{i+1}\right)
$$

Let $d_{j, i}$ be the distance $\left|P_{i}-f_{j}\right|$. The inversion $P_{j, i}^{\dagger}$ of vertex $P_{i}$ with respect to a circle of radius $\rho$ centered on $f_{j}$ is given by:

$$
P_{j, i}^{\dagger}=f_{j}+\left(\frac{\rho}{d_{j, i}}\right)^{2}\left(P_{i}-f_{j}\right)
$$

The following closed-form expression for $k_{119}$ for all $N$ was contributed by H. Stachel [23]:

$$
\begin{equation*}
\sum_{i=1}^{N} \kappa_{i}^{2 / 3}=L /\left[2 J(a b)^{4 / 3}\right] \tag{A.1}
\end{equation*}
$$

## B. Vertices \& caustics $N=3,4,5,6,8$

The four intersections of an ellipse with semi-axes $a, b$ with a confocal hyperbola with semi-axes $a^{\prime \prime}, b^{\prime \prime}$ are given by:

## B.1. $N=3$ vertices \& caustic

Let $P_{i}=\left(x_{i}, y_{i}\right) / q_{i}, i=1,2,3$, denote the 3 -periodic vertices, given by [12]:

$$
\begin{aligned}
q_{1}= & 1, \\
x_{2}= & -b^{4}\left(\left(a^{2}+b^{2}\right) k_{1}-a^{2}\right) x_{1}^{3}-2 a^{4} b^{2} k_{2} x_{1}^{2} y_{1} \\
& +a^{4}\left(\left(a^{2}-3 b^{2}\right) k_{1}+b^{2}\right) x_{1} y_{1}^{2}-2 a^{6} k_{2} y_{1}^{3}, \\
y_{2}= & 2 b^{6} k_{2} x_{1}^{3}+b^{4}\left(\left(b^{2}-3 a^{2}\right) k_{1}+a^{2}\right) x_{1}^{2} y_{1} \\
& +2 a^{2} b^{4} k_{2} x_{1} y_{1}^{2}-a^{4}\left(\left(a^{2}+b^{2}\right) k_{1}-b^{2}\right) y_{1}^{3}, \\
q_{2}= & b^{4}\left(a^{2}-c^{2} k_{1}\right) x_{1}^{2}+a^{4}\left(b^{2}+c^{2} k_{1}\right) y_{1}^{2}-2 a^{2} b^{2} c^{2} k_{2} x_{1} y_{1}, \\
x_{3}= & b^{4}\left(a^{2}-\left(b^{2}+a^{2}\right)\right) k_{1} x_{1}^{3}+2 a^{4} b^{2} k_{2} x_{1}^{2} y_{1} \\
& +a^{4}\left(k_{1}\left(a^{2}-3 b^{2}\right)+b^{2}\right) x_{1} y_{1}^{2}+2 a^{6} k_{2} y_{1}^{3}, \\
y_{3}= & -2 b^{6} k_{2} x_{1}^{3}+b^{4}\left(a^{2}+\left(b^{2}-3 a^{2}\right) k_{1}\right) x_{1}^{2} y_{1} \\
& -2 a^{2} b^{4} k_{2} x_{1} y_{1}^{2}+a^{4}\left(b^{2}-\left(b^{2}+a^{2}\right) k_{1}\right) y_{1}^{3}, \\
q_{3}= & b^{4}\left(a^{2}-c^{2} k_{1}\right) x_{1}^{2}+a^{4}\left(b^{2}+c^{2} k_{1}\right) y_{1}^{2}+2 a^{2} b^{2} c^{2} k_{2} x_{1} y_{1},
\end{aligned}
$$

where:

$$
\begin{aligned}
k_{1} & =\frac{d_{1}^{2} \delta_{1}^{2}}{d_{2}}=\cos ^{2} \alpha \\
k_{2} & =\frac{\delta_{1} d_{1}^{2}}{d_{2}} \sqrt{d_{2}-d_{1}^{4} \delta_{1}^{2}}=\sin \alpha \cos \alpha \\
c^{2} & =a^{2}-b^{2}, \quad d_{1}=(a b / c)^{2}, \quad d_{2}=b^{4} x_{1}^{2}+a^{4} y_{1}^{2} \\
\delta & =\sqrt{a^{4}+b^{4}-a^{2} b^{2}}, \quad \delta_{1}=\sqrt{2 \delta-a^{2}-b^{2}}
\end{aligned}
$$

where $\alpha$, though not used here, is the angle of segment $P_{1} P_{2}$ (and $P_{1} P_{3}$ ) with respect to the normal at $P_{1}$. The caustic is the ellipse:

$$
\frac{x^{2}}{a^{\prime \prime 2}}+\frac{y^{2}}{b^{\prime \prime 2}}-1=0, \quad a^{\prime \prime}=\frac{a\left(\delta-b^{2}\right)}{a^{2}-b^{2}}, \quad b^{\prime \prime}=\frac{b\left(a^{2}-\delta\right)}{a^{2}-b^{2}}
$$

## B.2. $N=4$ vertices $\&$ caustic

## B.3. Simple

The vertices of the 4 -periodic orbit are given by:

$$
P_{1}=\left(x_{1}, y_{1}\right), \quad \quad P_{2}=\left(-\frac{a^{4} y_{1}}{\sqrt{b^{6} x_{1}^{2}+a^{6} y_{1}^{2}}}, \frac{b^{4} x_{1}}{\sqrt{b^{6} x_{1}^{2}+a^{6} y_{1}^{2}}}\right)
$$

$$
P_{3}=-P_{1}, \quad P_{4}=-P_{2} .
$$

The caustic is the ellipse:

$$
\frac{x^{2}}{a^{\prime \prime 2}}+\frac{y^{2}}{b^{\prime \prime 2}}-1=0, \quad a^{\prime \prime}=\frac{a^{2}}{\sqrt{a^{2}+b^{2}}}, \quad b^{\prime \prime}=\frac{b^{2}}{\sqrt{a^{2}+b^{2}}}
$$

The area and its bounds are given by:

$$
A=\frac{2\left(b^{4} x_{1}^{2}+a^{4} y_{1}^{2}\right)}{\sqrt{b^{6} x_{1}^{2}+a^{6} y_{1}^{2}}}, \quad \frac{4 a^{2} b^{2}}{a^{2}+b^{2}} \leq A \leq 2 a b
$$

The minimum (resp. maximum) area is achieved when the orbit is a rectangle with $P_{1}=\left(x_{1}, b^{2} x_{1} / a^{2}\right)$ (resp. rhombus with $\left.P_{1}=(a, 0)\right)$. The perimeter is given by:

$$
\begin{equation*}
L=4 \sqrt{a^{2}+b^{2}} \tag{B.1}
\end{equation*}
$$

Note: when $b=1$, the perimeter is equal to the $N=4 k_{803}$.
The exit angle $\alpha$ required to close the trajectory from a departing position $\left(x_{1}, y_{1}\right)$ on the elliptic billiard boundary is given by:

$$
\cos \alpha=\frac{a^{2} b}{\sqrt{a^{2}+b^{2}} \sqrt{a^{4}-c^{2} x_{1}^{2}}}
$$

## B.3.1. Self-intersected

When $a / b>\sqrt{2}$, the vertices of the 4 -periodic self-intersecting orbit are given by:

$$
\begin{aligned}
& P_{1}=\left[a u, b \sqrt{1-u^{2}}\right], \quad P_{3}=\left[-a u, b \sqrt{1-u^{2}}\right] \\
& P_{2}=\left[-\frac{a \sqrt{a^{2}\left(a^{2}-2 b^{2}\right)-c^{4} u^{2}}}{c^{2} \sqrt{1-u^{2}}},-\frac{b^{3}}{c^{2} \sqrt{1-u^{2}}}\right] \\
& P_{4}=\left[\frac{a \sqrt{a^{2}\left(a^{2}-2 b^{2}\right)-c^{4} u^{2}}}{c^{2} \sqrt{1-u^{2}}},-\frac{b^{3}}{c^{2} \sqrt{1-u^{2}}}\right]
\end{aligned}
$$

where $|u| \leq \frac{a}{c^{2}} \sqrt{a^{2}-2 b^{2}}$. The confocal hyperbolic caustic is given by:

$$
\frac{x^{2}}{a^{\prime \prime 2}}-\frac{y^{2}}{b^{\prime \prime 2}}=1, \quad a^{\prime \prime}=\frac{a \sqrt{a^{2}-2 b^{2}}}{c}, \quad b^{\prime \prime}=\frac{b^{2}}{c}
$$

The four intersections of an ellipse with semi-axes $a, b$ with confocal hyperbola with axes $a^{\prime \prime}, b^{\prime \prime}$ are given by:

$$
\begin{equation*}
\left[ \pm \frac{a a^{\prime \prime}}{c}, \pm \frac{b b^{\prime \prime}}{c}\right] \tag{B.2}
\end{equation*}
$$

The exit angle $\alpha$ required to close the trajectory from a departing position $\left(x_{1}, y_{1}\right)$ on the elliptic billiard boundary is given by:

$$
\cos \alpha=\frac{a^{2} b}{c \sqrt{a^{4}-c^{2} x_{1}^{2}}}
$$

The perimeter of the orbit is $L=4 a^{2} / c$.

## B.4. $N=5$ vertices \& caustic

Let $a>b$ be the semi-axes of the elliptic billiard.
Proposition B.1. The major semiaxis length $a^{\prime \prime}$ of the caustic for $N=5$ simple (resp. self-intersecting, i.e., pentagram) is given by the root of the largest (resp. smallest) real root $x \in(0, a)$ of the following bi-sextic polynomial:

$$
\begin{aligned}
P_{5}(x)= & c^{12} x^{12}-2 c^{4} a^{2}\left(3 a^{8}-9 a^{6} b^{2}+31 a^{4} b^{4}+a^{2} b^{6}+6 b^{8}\right) x^{10} \\
& +c^{4} a^{4}\left(15 a^{8}-30 a^{6} b^{2}+191 a^{4} b^{4}+16 a^{2} b^{6}+16 b^{8}\right) x^{8} \\
& -4 c^{4} a^{10}\left(5 a^{4}-5 a^{2} b^{2}+66 b^{4}\right) x^{6} \\
& +a^{12}\left(15 a^{8}-30 a^{6} b^{2}+191 a^{4} b^{4}-368 a^{2} b^{6}+208 b^{8}\right) x^{4} \\
& -2 a^{14}\left(3 a^{8}-3 a^{6} b^{2}+22 a^{4} b^{4}-48 a^{2} b^{6}+32 b^{8}\right) x^{2}+a^{24} .
\end{aligned}
$$

Proof. Consider a 5-periodic with vertices $P_{i}, i=1, \ldots, 5$ where $P_{1}$ is at $(a, 0)$, i.e., the orbit is "horizontal". The polynomial $P_{5}$ is exactly the Cayley condition for the existence of 5-periodic orbits, see [11]. For $c=0$ the roots are $a_{2}^{\prime}=(\sqrt{5}-1) a / 4$ and $a_{2}^{\prime \prime}=(\sqrt{5}+1) a / 4$ and corresponds to the regular case. For $b=0$ the roots are coincident in given by $x=a$. By analytic continuation, for $c \in(0, a)$, the two roots are in the interval $(0, a)$.

For $N=5$ non-intersecting, the abcissae of vertices $P_{2}=\left(x_{2}, y_{2}\right), P_{3}=\left(x_{3}, y_{3}\right)$ are given by the smallest positive solution (resp. unique negative) of the following equations:

$$
\begin{aligned}
x_{2}: & c^{6} x_{2}^{6}-2 a\left(2 a^{2}-b^{2}\right) c^{4} x_{2}^{5}+a^{2}\left(5 a^{2}+4 b^{2}\right) c^{4} x_{2}^{4}-8 a^{5} b^{2} c^{2} x_{2}^{3} \\
& -a^{8}\left(5 a^{2}-9 b^{2}\right) x_{2}^{2}+2 a^{9}\left(2 a^{2}-b^{2}\right) x_{2}-a^{12}=0, \\
x_{3}: & c^{6} x_{3}^{6}-2 a b^{2} c^{2}\left(3 a^{2}+b^{2}\right) x_{3}^{5}-a^{2} c^{2}\left(3 a^{4}-3 a^{2} b^{2}+4 b^{4}\right) x_{3}^{4}+12 a^{5} b^{2} c^{2} x_{3}^{3} \\
& +a^{6}\left(3 a^{4}-3 a^{2} b^{2}+4 b^{4}\right) x_{3}^{2}-2 a^{7} b^{2}\left(3 a^{2}-4 b^{2}\right) x_{3}-a^{12}=0 .
\end{aligned}
$$

Joachimsthal's constant $J$ for the simple orbit is the smallest positive root of:

$$
\begin{aligned}
& 4096 c^{12} J^{12}+2048\left(3 a^{2}+b^{2}\right)\left(a^{2}+3 b^{2}\right)\left(a^{2}+b^{2}\right) c^{4} J^{10} \\
- & 256\left(29 a^{4}+54 a^{2} b^{2}+29 b^{4}\right) c^{4} J^{8}+2304\left(a^{2}+b^{2}\right) c^{4} J^{6} \\
- & 16\left(3 a^{2}-4 a b-3 b^{2}\right)\left(3 a^{2}+4 a b-3 b^{2}\right) J^{4}-40\left(a^{2}+b^{2}\right) J^{2}+5=0
\end{aligned}
$$

The perimeter of the simple orbit is given by $L=p / q$ where:

$$
\begin{aligned}
p= & \left(1024\left(a^{2}+b^{2}\right) c^{4} b^{2} J^{7}-256 c^{4} b^{2} J^{5}-64\left(a^{2}+b^{2}\right) b^{2} J^{3}+16 J b^{2}\right) \sqrt{1-4 a^{2} J^{2}} \\
& -1024 c^{2}\left(5 a^{4}+2 a^{2} b^{2}+b^{4}\right) b^{2} J^{7}+256 c^{2}\left(3 a^{2}+b^{2}\right) b^{2} J^{5}+64 c^{2} b^{2} J^{3}+16 J b^{2} \\
q= & 256 c^{8} J^{8}-256 c^{2}\left(a^{2}+b^{2}\right)^{2} J^{6}+32 c^{2}\left(3 a^{2}+5 b^{2}\right) J^{4}-16 c^{2} J^{2}+1 .
\end{aligned}
$$

## B.5. $N=6$ vertices \& caustic

## B.5.1. Simple

Vertices $P_{i}, i=2, \ldots, 6$ with $P_{1}=(a, 0)$ are given by:

$$
\begin{aligned}
& P_{4}=[-a, 0], \quad P_{2}=\left[k_{x}, k_{y}\right], \quad P_{5}=-P_{2}, \quad P_{3}=\left[-k_{x}, k_{y}\right], \quad P_{6}=-P_{3}, \\
& k_{x}=\frac{a^{2}}{a+b}, \quad k_{y}=\frac{b \sqrt{b(2 a+b)}}{a+b}
\end{aligned}
$$

The confocal, elliptic caustic is given by:

$$
\frac{x^{2}}{a^{\prime \prime 2}}+\frac{y^{2}}{b^{\prime \prime 2}}=1, \quad a^{\prime \prime}=\frac{a \sqrt{a(a+2 b)}}{a+b}, \quad b^{\prime \prime}=\frac{b \sqrt{b(2 a+b)}}{a+b} .
$$

The perimeter is given by:

$$
L=\frac{4\left(a^{2}+a b+b^{2}\right)}{a+b}
$$

## B.5.2. Self-Intersected (type I)

This orbit only exists for $a>2 b$. Vertices $P_{i}, i=2, \ldots, 6$ with $P_{1}=(0, b)$ are given by:

$$
\begin{aligned}
P_{4} & =[0,-b], \quad P_{2}=\left[k_{x}, k_{y}\right], \quad P_{5}=-P_{2}, \quad P_{3}=\left[k_{x},-k_{y}\right], \quad P_{6}=-P_{3}, \\
k_{x} & =\frac{a \sqrt{a(a-2 b)}}{b-a}, \quad k_{y}=\frac{b^{2}}{b-a} .
\end{aligned}
$$

The confocal, hyperbolic caustic is given by:

$$
\frac{x^{2}}{a^{\prime \prime 2}}-\frac{y^{2}}{b^{\prime \prime 2}}=1, \quad a^{\prime \prime}=\frac{a^{3 / 2} \sqrt{a-2 b}}{a-b}, \quad b^{\prime \prime}=\frac{b^{3 / 2} \sqrt{2 a-b}}{a-b} .
$$

The 4 intersections of the above caustic with the elliptic billiard are given by (B.2). The perimeter is given by:

$$
L=\frac{4\left(a^{2}-a b+b^{2}\right)}{a-b} .
$$

## B.5.3. Self-intersected (type II)

This orbit only exists for $a>\frac{2 b \sqrt{3}}{3}$. Vertices $P_{i}, i=2, \ldots, 6$ with $P_{1}=[0, b]$ are given by:

$$
\begin{aligned}
P_{4} & =[0,-b], \quad P_{2}=\left[k_{x}, k_{y}\right], \quad P_{3}=-P_{2}, \quad P_{5}=\left[k_{x},-k_{y}\right], \quad P_{6}=-P_{5} \\
k_{x} & =-\frac{a^{\frac{3}{2}} \sqrt{2 c-a}}{c}, \quad k_{y}=\frac{(c-a) b}{c} .
\end{aligned}
$$

The confocal hyperbolic caustic is given by:

$$
\frac{x^{2}}{a^{\prime \prime 2}}-\frac{y^{2}}{b^{\prime \prime 2}}=1, \quad a^{\prime \prime 2}=\frac{a^{3}\left(3 a c-2 b^{2}\right)}{c\left(3 a^{2}+b^{2}\right)}, \quad b^{\prime \prime 2}=\frac{b^{2}\left(2 a^{2}(a-c)-b^{2} c\right)}{c\left(3 a^{2}+b^{2}\right)}
$$

The 4 intersections of the above caustic with the elliptic billiard are given by (B.2). The perimeter is given by:

$$
L=4(a+c) \sqrt{2 a / c-1}
$$

## B.6. $N=7$ caustic

Referring to Figure 1, there are three types of 7-periodics: (i) non-intersecting, (ii) self-intersecting type I, i.e., with turning number 2, (iii) self-intersecting type II.

Proposition B.2. The caustic semiaxis for non-intersecting 7-periodics (resp. selfintersecting type I, and type II self-intersecting) are given by the smallest (resp. second and third smallest) root of the following degree-12 polynomial:

$$
\begin{aligned}
& c^{12} x_{1}^{12}-4\left(a^{2}+b^{2}\right) c^{6} a\left(3 a^{2}+b^{2}\right) b^{2} x_{1}^{11}-2 c^{6} a^{2}\left(3 a^{6}-6 a^{4} b^{2}+13 a^{2} b^{4}-2 b^{6}\right) x_{1}^{10} \\
& +c^{6} a^{3}\left(60 a^{4}+60 b^{2} a^{2}+8 b^{4}\right) x_{1}^{9} \\
& +a^{6} c^{2}\left(15 a^{8}-45 a^{6} b^{2}+125 a^{4} b^{4}-143 a^{2} b^{6}+112 b^{8}\right) x_{1}^{8} \\
& -8 a^{7} b^{2} c^{2}\left(15 a^{6}-20 a^{4} b^{2}-7 a^{2} b^{4}+8 b^{6}\right) x_{1}^{7} \\
& -4 a^{8} c^{2}\left(5 a^{8}-10 a^{6} b^{2}+35 a^{4} b^{4}-30 a^{2} b^{6}+36 b^{8}\right) x_{1}^{6} \\
& +8 a^{9} b^{2} c^{2}\left(15 a^{6}-25 a^{4} b^{2}-2 a^{2} b^{4}+4 b^{6}\right) x_{1}^{5} \\
& +a^{10} c^{2}\left(15 a^{8}-15 a^{6} b^{2}+80 a^{4} b^{4}-32 a^{2} b^{6}+64 b^{8}\right) x_{1}^{4} \\
& -4 a^{15} b^{2}\left(15 a^{4}-45 b^{2} a^{2}+32 b^{4}\right) x_{1}^{3} \\
& -2 a^{16}\left(3 a^{6}-3 a^{4} b^{2}+10 a^{2} b^{4}-8 b^{6}\right) x_{1}^{2}+4 a^{17} b^{2}\left(3 a^{2}-4 b^{2}\right)\left(a^{2}-2 b^{2}\right) x_{1}+a^{24} \\
& =0
\end{aligned}
$$

It can shown the first two smallest (resp. third smallest) roots of the above polynomial are negative (resp. positive), and all have absolute values within ( $0, a$ ).

For $a=b$ the polynomial equation above is given by $a^{3}+4 a^{2} x_{1}-4 a x_{1} 2-8 x_{1}^{3}=0$ with roots $-0.9009688680 a,-0.2225209340 a, 0.6234898025 a$.

## B.7. $N=8$ vertices \& caustic

## B.7.1. Simple

Let $P_{i}, i=1, \ldots, 8$ be the vertices of a simple 8-periodic, Figure 10. Set $P_{1}=[a, 0]$. Then:

$$
P_{5}=-[a, 0], \quad P_{3}=[0, b], \quad P_{7}=[0,-b], \quad P_{2,4,6,8}=\left[ \pm a z, \pm b \sqrt{1-z^{2}}\right],
$$

where $z$, which plays the role of a cosine, is the only positive root of $c^{4} z^{4}-2 a^{2} c^{2} z^{3}+$ $2 a^{2} b^{2} z^{2}+2 a^{2} c^{2} z-a^{4}=0$.

Remark B.3. Given an ellipse with semi-axes $(a, b)$, let $P_{1}=[a, 0]$ and $P_{2}=$ [ $a \cos t, b \sin t]$. Let $z=\cos t$. The unique confocal ellipse which is tangent to the chord $P_{1} P_{2}$ has major axis $a^{\prime \prime}$ given by:

$$
a^{\prime \prime}=a \sqrt{\frac{a^{2}-z\left(a^{2}-2 b^{2}\right)}{a^{2}+b^{2}-z c^{2}}}
$$

Recall confocality implies $b^{\prime \prime}=\sqrt{a^{\prime \prime 2}-c^{2}}$. Therefore, one can use the above to compute from $z$ the semi-axes of the caustic for simple 8-periodics.

## B.7.2. Self-intersected (type I and type II)

These have hyperbolic confocal caustics; see Figures 11 and 12. Let $P_{1}=\left(x_{1}, y_{1}\right)$ be at the intersection of the hyperbolic caustic with the elliptic billiard for each case. For type-I (resp. type-II) $x_{1}$ is given by the smallest (resp. largest) positive root $x_{1} \in(0, a)$ of the following degree- 8 polynomial:

$$
\begin{aligned}
x_{1}: & c^{16} x_{1}^{8}-4 a^{4} c^{8}\left(a^{6}-4 a^{4} b^{2}+a^{2} b^{4}-2 b^{6}\right) x_{1}^{6}+2 a^{8} c^{6}\left(3 a^{6}-15 a^{4} b^{2}-4 b^{6}\right) x_{1}^{4} \\
& -4 a^{16} c^{4}\left(a^{2}-6 b^{2}\right) x_{1}^{2}+a^{20}\left(a^{4}-8 a^{2} b^{2}+8 b^{4}\right)=0 .
\end{aligned}
$$

From (B.2) obtain the major semi-axis for confocal caustic: $a^{\prime \prime}=\left(x_{1} c\right) / a$, and $b^{\prime \prime}=\sqrt{c^{2}-a^{\prime \prime 2}}$.

## B.7.3. Self-intersected (type III)

The confocal caustic is an ellipse with semi-axes $\left(a^{\prime \prime}, b^{\prime \prime}\right)$. Let $P_{1}=\left(a^{\prime \prime}, y_{1}\right)$ and $P_{2}=\left(a^{\prime \prime},-y_{1}\right)$ be two consecutive vertices in the doubled-up type III 8 -periodic (dashed red in Figure 13) connected by a vertical line (the figure is rotated, therefore this line will appear horizontal). Let $\alpha=a / b$. The square of $a^{\prime \prime}$ is given by the smallest positive root of the following quartic polynomial:

$$
\begin{aligned}
& \alpha^{16}+\left(\alpha^{2}-1\right)^{2}\left(\alpha^{4}+6 \alpha^{2}+1\right) x^{4}-4\left(\alpha^{2}-1\right)^{2}\left(\alpha^{2}+5\right) \alpha^{4} x^{3}+ \\
& \left(6\left(\alpha^{4}+2 \alpha^{2}-7\right) \alpha^{2}+32\right) \alpha^{6} x^{2}-4\left(\alpha^{6}+\alpha^{4}-4 \alpha^{2}+4\right) \alpha^{8} x=0
\end{aligned}
$$

Note: $b^{\prime \prime}=\sqrt{a^{\prime 2}-c^{2}}$.

## C. Table of symbols

Table 3. Symbols used in the invariants.
Note $i \in[1, N]$ and $j=1,2$.

| symbol | meaning |
| :---: | :--- |
| $O, N$ | center of elliptic billiard and vertex count |
| $L, J$ | inv. perimeter and Joachimsthal's constant |
| $a, b$ | elliptic billiard major, minor semi-axes |
| $a^{\prime \prime}, b^{\prime \prime}$ | caustic major, minor semi-axes |
| $f_{1}, f_{2}$ | foci |
| $P_{i}, P_{i}^{\prime}, P_{i}^{\prime \prime}$ | $N$-periodic, outer, inner polygon vertices |
| $d_{j, i}$ | distance $\left\|P_{i}-f_{j}\right\|$ |
| $\kappa_{i}$ | ellipse curvature at $P_{i}$ |
| $\theta_{i}, \theta_{i}^{\prime}$ | $N$-periodic, outer polygon angles |
| $A, A^{\prime}, A^{\prime \prime}$ | $N$-periodic, outer, inner areas |
| $\rho$ | radius of the inversion circle |
| $P_{j, i}^{\dagger}$ | vertices of the inversive polygon wrt $f_{j}$ |
| $L_{j}^{\dagger}, A_{j}^{\dagger}$ | perimeter, area of inversive polygon wrt $f_{j}$ |
| $\theta_{j, i}^{\dagger}$ | ith angle of inversive polygon wrt $f_{j}$ |

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