

PMATH 340: Elementary Number Theory

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Introduction

From the University of Waterloo's website: an elementary approach to the theory of numbers; the Euclidean algorithm, congruence equations, multiplicative functions, solutions to Diophantine equations, continued fractions, and rational approximations to real numbers.

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1 Primes

1.1 Divisibility

Definition 1.1.1

let $d, n \in \mathbb{Z}$

If $d|n$, then we say d divides n , or n is a multiple of d if there is some $m \in \mathbb{Z}$, $n = md$.

Proposition 1.1.1

1. $a|b, b|c \implies a|c$
2. $a|b, a|c \implies a|bx + cy \quad \forall x, y \in \mathbb{Z}$
3. $a|b, b|a \implies a = \pm b$
4. $a|b, b \neq 0 \implies |a| \leq |b|$

Proof

Trivial

1.2 Prime Numbers

Definition 1.2.1 (Prime)

$p \in \mathbb{Z}^+$ is prime if and only if $a|p \implies |a| \in \{1, p\}$

Definition 1.2.2 (Composite)

any integers that are not primes (include negative integers!)

Lemma 1.2.1

for $n \in \mathbb{Z}^+$, there is some prime p that divides n .

Proof

induction

Lemma 1.2.2

$n \in \mathbb{Z}^+$ is either prime or a product of primes.

Proof

induction

Theorem 1.2.3

There are an infinite number of primes

Proof

Suppose that there are finite primes p_i

Then consider $1 + \prod p_i$, it must be prime!

Else there some prime which divides it, meaning that prime would divide 1 as well!

Contradiction

1.3 Greatest Common Divisors and Euclid's Algorithm**Definition 1.3.1 (Greatest Common Divisor)**

$\gcd(a, b)$, $a, b \in \mathbb{Z}$ is literally its name above

Note $\gcd(0, a) = a$ for every non-zero integer a .

Note $\gcd(0, 0)$ is not defined but most things work out if we define that to be 0.

Theorem 1.3.1 (Euclidean Algorithm)

$|a| \geq |b| \in \mathbb{Z}$, then $\gcd(a, 0) = a \wedge \gcd(a, b) = \gcd(a \pmod{b}, b)$

Proof

The proof hinges on the fact that and common divisor of integers a, b will divide the linear combinations of a, b .

Theorem 1.3.2 (Division Algorithm)

For $0 \neq |a| < |b|$, there are unique integers r, q such $b = qa + r$ with $0 \leq r < |a|$

Corollary 1.3.2.1

Let $a, b \in \mathbb{Z}$, Then there exists $x, y \in \mathbb{Z}$ such that $\gcd(a, b) = ax + by$.

Proof

By Euclidean Algorithm with Back Substitution

1.4 Unique Factorization**Lemma 1.4.1**

$a, b, c \in \mathbb{Z}$, if $\gcd(a, b) = 1$ and $a|bc$, then $a|c$.

Proof

since $\gcd(a, b) = 1$, $1 = ax + by$ for some integers x, y .

So $c = cax + cby$.

Now, we have both $a|cax$ and $a|cby$, the second by assumption.

So it must be true that a divides their linear combination ie $a|c$.

Lemma 1.4.2

If a prime q divides a product of primes $\prod p_i$. Then it is equivalent to one of the primes.

Proof

By previous lemma

Theorem 1.4.3 (Fundamental Theorem of Arithmetic)

Every integer $n > 1$ is either prime or can be uniquely expressed as a product of primes, up to permutation.

Proof (contradiction)

Let n be smallest number with no unique factorization.

divide by a common prime, which is possible by previous lemma.

We have a smaller non-unique factorization which is a contradiction.

1.5 Applications of Unique Factorization

Theorem 1.5.1 (Pythagoras)

$\sqrt{2}$ is irrational

Proof

Suppose it is not. Express as a fraction $\sqrt{2} = \frac{a}{b}$.

So $2b^2 = a^2$

This clearly contradicts unique factorization as number of twos differ on both sides.

Note that the proof may be adapted to a variety of cases.

Theorem 1.5.2 (Euler's Proof of Infinitude of Primes)

Assuming unique factorization, we have the identity

$$\sum_{n=1}^{\infty} n^{-s} = \sum_p (1 + p^{-s} + p^{2-s} + \dots) = \prod_p (1 - p^{-s})^{-1}$$

Let $s \rightarrow 1^+$, The LHS diverges but RHS is bounded if there are only finitely many primes which is a contradiction.

1.6 Divisors

Proposition 1.6.1

Let $n \in \mathbb{Z}^+$. Write $n = \prod p_i^{\alpha_i}$
define $d(n)$ to be the number of divisors of n .
We have

$$d(n) = \prod (\alpha_i + 1)$$

Proof

By inspection

Proposition 1.6.2

Let $n \in \mathbb{Z}^+$. Write $n = \prod p_i^{\alpha_i}$
define $\sigma(n)$ to be the sum of divisors of n .
We have

$$\sigma(n) = \prod (1 + p_i^1 + p_i^2 + \cdots + p_i^{\alpha_i})$$

Proof

By inspection

Proposition 1.6.3

If $m, n \in \mathbb{Z}^+$, then $\sigma(mn) = \sigma(m)\sigma(n)$
We say such a function is **multiplicative**.

Proof

By inspection

1.7 Perfect Numbers

Definition 1.7.1

A Perfect Number is an integer $n \in \mathbb{Z}^+$ that is equal to the sum of its proper divisors (or two times its divisors).
So $\sigma(n) = 2n$.

Theorem 1.7.1

Let p be a prime of the form $p = \sum_{i=0}^{q-1} 2^i$.
Then $n = 2^{q-1}p$ is perfect.

Proof

Note that p is odd.
So $n = 2^{q-1}p$ has two distinct primes appearing in its prime factorization (2 and p).

So $\sigma(n) = (1 + 2 + \dots + 2^{q-1})(1 + p) = p \cdot 2^q = 2n$

Definition 1.7.2 (Mersenne Prime)

Primes of the form $2^q - 1$ are called Mersenne Primes.

It is an open problem whether there are infinite Mersenne Primes and therefore infinite Perfect Numbers.

Theorem 1.7.2

If $2^q - 1$ is prime then so is q .

Proof

Suppose $q = a, b \in \mathbb{Z}^+$ with $a, b > 1$.

Then

$$2^q - 1 = 2^{ab} - 1 = (2^a - 1)(1 + 2^a + \dots + 2^{(b-1)a}) = (2^a - 1) \left(\frac{2^{ba} - 1}{2^a - 1} \right)$$

There do not seem to be odd perfect numbers, but no proof exists as of today.

Proposition 1.7.3

If p is an odd prime and $\alpha \in \mathbb{Z}^+$, then p^α is not perfect.

Proof

$$\sigma(p^\alpha) = 1 + p + p^2 + \dots + p^\alpha = \frac{p^{\alpha+1} - 1}{p - 1} < p^\alpha \frac{p}{p - 1}$$

But $\frac{p}{p-1}$ is at most $\frac{3}{2}$, so $\sigma(p^\alpha) < 2p^\alpha$.

Theorem 1.7.4 (Euler's Converse for Even Perfect Numbers)

$n \in \mathbb{Z}^+$ is a positive even integer and perfect means that n is of the form

$$2^k(2^{k+1} - 1)$$

Where $2^{k+1} - 1$ is a Mersenne prime.

Proof

If n is even, write it as $2^k m$ Where m is odd, $k \in \mathbb{Z}^+$.

Now, n is perfect implies $\sigma(2^k m) = 2^{k+1} m$.

So $2^{k+1} m = \sigma(2^k) \sigma(m) = (2^{k+1} - 1) \sigma(m)$.

Since $\gcd(2^k, 2^{k+1} - 1) = 1$, we must have $2^{k+1} | \sigma(m)$.

Write $\sigma(m) = 2^{k+1}c$ for some $c \in \mathbb{Z}^+$.

Then $2^{k+1}m = (2^{k+1} - 1)2^{k+1}c$.

But that indicates that $m = (2^{k+1} - 1)c$.

We need to show that $c = 1$ and $2^{k+1} - 1$ is prime.

To see the first note that $\sigma(m) = \sigma((2^{k+1} - 1)c) = 2^{k+1}c$.

If $c > 1$, then $m = (2^{k+1} - 1)c$ has at least three distinct divisors $1, c, (2^{k+1} - 1)c$.

But then $\sigma(m) \geq 1 + c + (2^{k+1} - 1)c = 2^{k+1}c + 1$ since $2^{k+1} - 1 \geq 1$.

However, we showed $\sigma(m) = 2^{k+1}c$! This is clearly a contradiction.

So $c = 1$.

We have $\sigma(2^{k+1} - 1) = 2^{k+1}$.

So the only divisors are $2^{k+1} - 1$ and 1 which is the definition for $2^{k+1} - 1$ being prime, completing the proof.

2 Congruences

2.1 Gauss' Notation

Definition 2.1.1

$a, b, m \in \mathbb{Z}$ with $m \geq 1$, then $a \equiv b \pmod{m}$ if $m|a - b$

Note that this is an equivalence relationship!

We say b is a **residue** of a modulus m .

Theorem 2.1.1

$$a = q_1m + r_1, b = q_2m + r_2 \implies a \equiv b \pmod{m} \iff r_1 = r_2$$

Proof

This is a direct consequence of the definition

Definition 2.1.2

A **Complete set of Residues** for the modulus m is any set of m integers such that any integer is congruent, modulo m to exactly one integer in the set.

ie $\mathbb{Z}_m := \{0, 1, 2, \dots, m - 1\}$

We can compute which element in \mathbb{Z}_m is it congruent to by computing the remainder of a when divided by m , we call this *reducing a modulo m*.

2.2 Congruence Arithmetic

Proposition 2.2.1

for $a \equiv a' \pmod{m} \wedge b \equiv b' \pmod{m}$

1. $a + b \equiv a' + b' \pmod{m}$
2. $ab \equiv a'b' \pmod{m}$

Proof

1. This is trivial

2. $m|a - a' \wedge m|b - b'$ so $mc_1 = a - a', mc_2 = b - b'$

Then $a = mc_1 + a', b = mc_2 + b'$ so $ab = m^2c_1c_2 + a'mc_2 + b'mc_1 + a'b'$

Rearranging, we see $ab - a'b' = m(mc_1c_2 + a'c_2 + b'c_1)$, so we have $m|ab - a'b'$

2.3 Inverses modulo m

Definition 2.3.1 (invertible)

An integer a is invertible or has an inverse mod m if there is an integer b such that $ab \equiv 1 \pmod{m}$.

Proposition 2.3.1

We can calculate the inverse of $a \pmod{m}$ if $\gcd(a, m) = 1$ by Bezout's Lemma.

Proof

Trivial

2.4 Sun Zi's Theorem

Theorem 2.4.1 (Sun Zi / Chinese Remainder Theorem)

Let m_1, m_2 be positive integers with $\gcd(m_1, m_2) = 1$. Let $0 \leq r_1 < m_1 - 1, 0 \leq r_2 < m_2 - 1$.

Then any pair of congruences mod m_1 and mod m_2 with:

$$\begin{aligned}x &\equiv r_1 \pmod{m_1} \\x &\equiv r_2 \pmod{m_2}\end{aligned}$$

is equivalent to one congruence mod mn , i.e. there exists a unique $0 \leq c < mn$ such that $x \equiv c \pmod{mn}$

Proposition 2.4.2

Let b_1, b_2 be congruent to m_1^{-1}, m_2^{-1} respectively mod m_2, m_1 . Note the swap. The integer $m_1 b_1 r_2 + m_2 b_2 r_1$ is one desired solution.

Proof

By inspection

Example 2.4.3

We have $x \equiv 2 \pmod{3}, x \equiv 4 \pmod{5} \iff x \equiv 14 \pmod{15}$

To arrive at this, we set an equality for one of the two congruences and solve in terms of the other congruence.

2.5 Fermat's Little Theorem

Theorem 2.5.1 (Fermat's Little Theorem)

$a, p \in \mathbb{Z}$ with p prime and $\gcd(a, p) = 1$, then $a^{p-1} \equiv 1 \pmod{p}$.

Proof

Consider $\{a, 2a, \dots, (p-1)a\} \pmod{p}$, we have $a^{p-1}[1 \cdot 2 \cdot \dots \cdot (p-1)] \pmod{p}$, and each $1, \dots, (p-1)$ is distinctly congruent to one of $\{1, 2, \dots, p-1\}$.

If $ai \equiv aj \pmod{p}$, then $p|(i-j)a$.

But $\gcd(p, a) = 1$, so $p|i-j$, so $i \equiv j \pmod{p}$.

2.6 Euler's Generalization and his phi-function

Definition 2.6.1 (Euler Phi/Totient Function)

$n \in \mathbb{Z}$

$\phi(n)$ = number of $1 \leq x \leq n$ such that $\gcd(x, n) = 1$

Example 2.6.1

$$\phi(7) = 6$$

1, 2, 3, 4, 5, 6

In general $\phi(p) = p - 1$ for p prime

Example 2.6.2

$$\phi(3^2) = 3^2 - 3$$

In general $\phi(p^\alpha) = p^\alpha - p^{\alpha-1}$ for p prime

$(p, 2p, 3p, \dots, p^{k-1}p)$

Proposition 2.6.3

If $\gcd(m, n) = 1$ then $\phi(mn) = \phi(m)\phi(n)$

So the Euler Phi function is multiplicative

Proof**Theorem 2.6.4 (Euler)**

let $m \in \mathbb{Z}^+$, $a \in \mathbb{Z}$, $\gcd(a, m) = 1$, then $a^{\phi(m)} \equiv 1 \pmod{m}$

note that if m is prime, this is simply the specialization to Fermat's Little Theorem

Proof

This is similar to the proof of Fermat's Little Theorem, but restricted to invertible residue classes mod m (ie the ones with inverses mod m).

Let $\{r_1, r_2, \dots, r_{\phi(m)}\}$ be the $\phi(m)$ representatives of the invertible residue classes mod m ($1 \leq r_i \leq m$).

Consider $\{ar_1, \dots, ar_{\phi(m)}\}$. They are a permutation of the residue classes mod m .

So $\prod ar_i \equiv \prod r_i \pmod{m}$.

In other words, $m|(a^{\phi(m)} - 1) \prod r_i$.

But $\gcd(\prod r_i, m) = 1$, thus $m|a^{\phi(m)} - 1$, which by definition implies $a^{\phi(m)} \equiv 1 \pmod{m}$.

Theorem 2.6.5

If $n \in \mathbb{N}$, $n = p_1^{\alpha_1} \cdots p_k^{\alpha_k}$ then

$$\begin{aligned} \phi(n) &= \prod_{i=1}^k \phi(p_i^{\alpha_i}) \\ &= \prod_{i=1}^k p_i^{\alpha_i} \left(1 - \frac{1}{p_i}\right) \\ &= \left(\prod_{i=1}^k p_i^{\alpha_i}\right) \left(\prod_{i=1}^k 1 - \frac{1}{p_i}\right) \\ &= n \prod_{p|n} \left(1 - \frac{1}{p}\right) \end{aligned}$$

2.7 The Divisor Sum**Theorem 2.7.1 (Divisor Sum of ϕ)**

$$\sum_{d|n} \phi(d) = \prod_{i=1}^k (1 + \phi(p_i) + \cdots + \phi(p_i^{\alpha_i})) = \prod_i p_i^{\alpha_i}$$

Proof

telescoping sum

2.8 Wilson's Theorem**Theorem 2.8.1 (Wilson's Theorem)**

p is prime $\iff (p-1)! \equiv -1 \pmod{p}$

Proof

Suppose p is prime.

Each $1 \leq a \leq p-1$ is invertible mod p .

Consider a when a is its own inverse mod p .

$$a^2 \equiv 1 \pmod{p} \implies p|a^2 - 1 \implies p|a-1 \vee p|a+1 \implies a \equiv 1, -1 \pmod{p}$$

Thus, with the exception of ± 1 , we know that the other numbers can be arranged into pairs such that the product of each pair is 1, so their product comes out as -1 .

For the converse, suppose $(p-1)! \equiv -1 \pmod{p}$ with p being composite.
 Then there is some $1 < d \leq p$ such that $d|p$, so $d|(p-1)!$.
 But we have $d|p|(p-1)! + 1$ by assumption, so

$$d|((p-1)! + 1) - (p-1)! = 1$$

which contradicts $d > 1$.

2.9 Polynomials in mod p

p prime

$$\mathbb{F}_p = \{0, 1, 2, \dots, p-1\}$$

arithmetic in the $\mathbb{F}_p \pmod{p}$.

All non-zero residue classes mod p are invertible.

Can consider polynomials with coefficients in \mathbb{F}_p

Theorem 2.9.1 (division algorithm in modular field)

p prime, let $f(x), g(x) \in \mathbb{F}_p[x]$, with $g(x) \neq 0$ in $\mathbb{F}_p[x]$.

$$f(x) = q(x)g(x) + r(x)$$

with $\deg r(x) < \deg g(x) \vee r(x) = 0$

Proof

we apply highschool division by reducing $f(x)$ repeatedly by a max factor of $g(x)$

Theorem 2.9.2 (Lagrange's Theorem)

p prime, $f(x) \in \mathbb{F}_p[x]$ with degree n .

Then there are at most n solutions $x \in \mathbb{F}_p$ to $f(x) \equiv 0 \pmod{p}$

Proof (by induction)

The result holds for $n = 0$. IF $f(x) \equiv x \neq 0$ in \mathbb{F}_p , then there are no solutions to $f(x) \equiv 0 \pmod{p}$

Suppose now inductively, the result holds for degree $k < n$.

If there are no solution for $0 \pmod{p}$, we are done for $f(x)$ with degree $n \geq 1$.

Else say $x_1 \in \mathbb{F}_p$ is a solution to $f(x_1) \equiv 0 \pmod{p}$.

divide $f(x)$ by $(x - x_1)$, $f(x) = q(x)(x - x_1) + r(x)$ with $\deg r(x) < \deg(x - x_1) = 1$, so r is a constant polynomial.

So $f(x) = q(x)(x - x_1) + a$, but $f(x_1) = q(x_1)0 + a \equiv 0 \pmod{p}$ so $a = 0!$

But $\deg q(x) = \deg f(x) - 1$, so we can apply the induction hypothesis to $q(x)$ (has at most $n - 1$ solutions)

Note that we used $f(x_2) \equiv 0 \pmod{p} \implies (x_2 - x_1)q(x_2) \equiv 0 \pmod{p}$ Since p is prime and thus must divide either one of the two

Example 2.9.3

$x^3 + x \equiv 0 \pmod{5}$ has 3 solutions $x = 0, 2, 3$

Example 2.9.4

$x^3 + x \equiv 0 \pmod{7}$ has 1 solutions $x = 0$

Example 2.9.5

$x^7 + 6x + 1 \equiv 0 \pmod{7}$ has no solutions since $f(x) \equiv 1 \pmod{p} \quad \forall x \in \mathbb{F}_p$

3 Primitive Roots and Quadratic Reciprocity

3.1 Primitive Roots

Definition 3.1.1 (order)

$m \geq 1, a \in \mathbb{Z}$.

m is said to have (finite) order $l \bmod m$ if l is the smallest positive integer:

$$a^l \equiv 1 \pmod{m}$$

Note a has finite order if and only if $\gcd(a, m) = 1$.

Proposition 3.1.1

If a has order $l \bmod m$, then a^j has order

$$\frac{l}{\gcd(j, l)}$$

Proof

Let $d = \gcd(j, l), l = dl_0, j = dj_0, \gcd(l_0, j_0) = 1$.

What is the smallest integer such that

$$(a^j)^k \equiv 1 \pmod{m}$$

Now, $a^{jk} \equiv 1 \pmod{m}$ so

$$a^{dj_0k} \equiv 1 \pmod{m} \implies l | dj_0k \implies dl_0 | dj_0k \implies l_0 | j_0k \implies l_0 | k$$

So the smallest positive integer k is $k = l_0$.

Definition 3.1.2 (primitive root)

$m \geq 2, a \in \mathbb{Z}$ is said to be a primitive root mod m if a has order $\phi(m)$

Theorem 3.1.2 (Primitive Root Theorem)

The only moduli which have primitive roots are $2, 4, p^\alpha, 2p^\alpha$ where p is prime $\alpha \geq 1$.

Lemma 3.1.3

Let n be an odd modulus. There are primitive roots modulo n if and only if there are primitive roots modulo $2n$

Proof (Lemma)

Note that $\phi(2n) = \phi(n)$ since n is odd.

Then

$$g^k \equiv 1 \pmod{2n} \iff g^k \equiv 1 \pmod{n} \wedge g^k \equiv 1 \pmod{2}$$

for g an (necessarily odd) invertible residue class of $2n$.

So an primitive root mod $2n$ is necessarily an invertible root mod n , and an primitive root h mod n generates a (possibly different) primitive root mod $2n$ ($h + n$).

Lemma 3.1.4

Suppose that $p|n$ for some odd prime p . If there is a primitive root modulo n , then either $n = p^k$ or $n = 2p^k$ for some integer $k \geq 1$

Proof (Lemma)

Write $n = mp^k$ for some $p \nmid m$. We show that if $m \geq 3$ then primitive roots modulo n do not exist.

First note that $\phi(n) = \phi(m)\phi(p^k)$ where both are even integers since $m \geq 3$.

for any a coprime to n , we have

$$a^{\phi(n)/2} = (a^{\phi(m)})^{\phi(p^k)/2} \equiv 1 \pmod{m}$$

And

$$a^{\phi(n)/2} = (a^{\phi(p^k)})^{\phi(m)/2} \equiv 1 \pmod{p^k}$$

So by the Chinese Remainder Theorem, $a^{\phi(n)/2} \equiv 1 \pmod{n}$ so we cannot have any primitive roots mod n .

Lemma 3.1.5

Let $n = 2^k$ with $k \geq 3$. Then there are no primitive roots modulo n .

Proof

We proceed by induction so show that $a^{2^{k-2}} \equiv 1 \pmod{2^k}$.

The case $k = 3$ is trivial to check.

For the induction step we note that

$$a^{2^{k-1}} = 1 + m2^{k+1} + m^22^{2k} \equiv 1 \pmod{2^{k+1}}$$

for some integer m

So we cannot have primitive roots mod 2^{k+1} either and all of $k \geq 3$ by induction.

Lemma 3.1.6

Let g be a primitive root modulo an odd prime p such that $g^{p-1} \not\equiv 1 \pmod{p^2}$.

Then $g^{\phi(p^k)} \not\equiv 1 \pmod{p^{k+1}}$ for all $k \geq 1$.

Proof

Write $g^{\phi(p^k)} = 1 + mp^k$ for some integer m by Euler's Generalization.

We have $p \nmid m$ by supposition.

Since $\phi(p^{k+1}) = p^{k+1} - p^k = \phi(p^k) \times p$, the binomial expansion gives us

$$g^{\phi(p^{k+1})} = (1 + mp^k)^p \equiv 1 + mp^{k+1} \not\equiv 1 \pmod{p^{k+2}}$$

Lemma 3.1.7

Let g be a primitive root modulo an odd prime p . Then either g or $g + p$ is a primitive root modulo p^k for all $k \geq 1$.

Proof

Case I, $g^{p-1} \not\equiv 1 \pmod{p^2}$.

We argue by induction that $\text{ord}_{p^k}(g) = \phi(p^k) = p^{k-1}(p-1)$.

The base case clearly holds.

Now, write $m = \text{ord}_{p^{k+1}}(g)$.

Since $g^m \equiv 1 \pmod{p^k}$, so $p^{k-1}(p-1) \mid m$.

We also have $m \mid \phi(p^{k+1}) = p^k(p-1)$. So either $m = \phi(p^{k+1})$ or $m = p^{k-1}(p-1) = \phi(p^k)$.

But the second is impossible by the second lemma. So we are done.

Case II, $g^{p-1} \equiv 1 \pmod{p^2}$.

We will consider $g + p$.

It is still a primitive root modulo p and by the binomial theorem, satisfies

$$(g + p)^{p-1} \equiv g^{p-1} + (p-1)g^{p-2}p \equiv 1 - g^{p-2}p \not\equiv 1 \pmod{p^2}$$

But $p \nmid g \implies$ we can use the same argument as above to show that $g + p$ is always a primitive root mod p^k .

Proof (Primitive Roots Theorem, Case: p odd prime)

Let $1 \leq a < p$.

Consider $f_p(p)$ for $l \mid \phi(p-1)$.

Where $f_p(l)$ denotes the number of invertible residue classes mod p with order l

We claim $f_p(l) = \phi(l)$, 0 for all $l \mid p-1$ and furthermore, $f_p(l) = \phi(l)$. In particular, $f_p(p-1) = \phi(p-1) \geq 1$

Now, to see proof of our first claim. We show that if $f_p(l) = \phi(l)$ if $f_p(l) \neq 0$.

Since $f_p(l) \neq 0$ there is at least one $1 \leq a < p$ of order l mod p .

Let a have order l mod p . So it is a solution to $x^l \equiv 1 \pmod{p}$.

By Legendre's Theorem, the system has at most l solutions mod p .

However, a^k , $1 \leq k \leq l$ are the l distinct solutions mod p to $x^l \equiv 1 \pmod{p}$ by minimality of orders.

But how many of a^k have order l mod p ?

a^j has order $l \iff \gcd(j, l) = 1$.

Among $j = 1, \dots, l$, $\phi(l)$ has $\gcd(j, l) = 1$.

Given our first claim, then $f_p(l) \leq \phi(l)$ for all $l|p-1$.

Hence

$$p-1 = \sum_{l|p-1} f_p(l) \leq \sum_{l|p-1} \phi(l) = p-1$$

Note the RHS uses the divisor sum.

with equality if and only if $f_p(l) = \phi(l)$ for all $l|p-1$.

3.2 Quadratic Residues

Definition 3.2.1

p prime, $a \in \mathbb{Z}, a \not\equiv 0 \pmod{p}$,

a is said to be a quadratic residue mod p if there is some $x \in \mathbb{Z}$ such that

$$x^2 \equiv a \pmod{p}$$

otherwise, a is said to be a quadratic non-residue (or non-quadratic residue).

Note that we may study quadratic residues mod p in terms of a primitive root mod p .

Proposition 3.2.1

p , odd, prime.

We have a quadratic residue mod p if and only if it is an even power of a primitive root mod p .

Proof (\Leftarrow)

Let $a \equiv g^\alpha \pmod{p}$ for g a primitive root.

If $\alpha = 2\alpha_0$, take $x \equiv g^{\alpha_0}$ and we are done.

Proof (\Rightarrow)

Write x, a in terms of g .

Let $a \equiv g^\alpha \pmod{p}$. $x \equiv g^\lambda \pmod{p}$.

Note both $a, x \not\equiv 0 \pmod{p}$ so the above is valid.

Hence

$$x^2 \equiv a \pmod{p} \implies g^{2\lambda} \equiv g^\alpha \pmod{p}$$

By the definition of the order, $p-1|2\lambda-\alpha$

So we have $2|2\lambda-\alpha$.

Now, p is odd so $2|p-1$.

Thus we must have $2|\alpha$!

Corollary 3.2.1.1

p is and odd prime.

The number of quad residues amongst $1 \leq a < p$ is equal to $\frac{p-1}{2}$.

To see this note that half the powers $1 \leq \alpha < p - 1$ are even.

Theorem 3.2.2 (Multiplicative Law for Quadratic Residues / Non-Residues)

If a is a quadratic residue mod p , and b is a quadratic residue mod p .

Then $ab \equiv g^{\alpha+\beta}$ with the power and even number and thus ab is a quadratic residue mod p .

By similar logic the product of two quadratic non-residue is a quadratic residue by parity.

Finally the product of a quadratic residue and quadratic non-residue is a quadratic non-residue.

Definition 3.2.2 (Legendre's Symbol)

p an odd prime. $a \in \mathbb{Z}$.

Define

$$\left(\frac{a}{p}\right) = \begin{cases} 0, & a \equiv 0 \pmod{p} \\ 1, & a \text{ is a quadratic residue} \\ -1, & a \text{ is a quadratic non-residue} \end{cases}$$

Proposition 3.2.3 (multiplication law in terms of Legendre Symbols)

For all $a, b \in \mathbb{Z}$.

$$\left(\frac{ab}{p}\right) = \left(\frac{a}{p}\right) \left(\frac{b}{p}\right)$$

Proof

Trivial

Theorem 3.2.4 (Euler's Criterion)

p an odd prime. $a \in \mathbb{Z}$.

$$\left(\frac{a}{p}\right) \equiv a^{\frac{p-1}{2}} \pmod{p}$$

Proof

If $a \equiv 0 \pmod{p}$, both sides are 0.

Else, let g be primitive so we can write

$$a \equiv g^\alpha \pmod{p}$$

case I: $\left(\frac{a}{p}\right) = 1 \implies 2|\alpha$

Thus

$$a^{\frac{p-1}{2}} \equiv (g^{2\alpha_0})^{\frac{p-1}{2}} \equiv g^{(p-1)\alpha} \equiv 1 \pmod{p}$$

case II: $2 \nmid \alpha$ So

$$a^{\frac{p-1}{2}} \equiv (g^{2\alpha_0+1})^{\frac{p-1}{2}} \equiv g^{\frac{p-1}{2}} \equiv -1 \pmod{p}$$

Theorem 3.2.5 (Gauss' Lemma)

p and odd prime, $a \in \mathbb{Z}$.

Consider the numbers $a, 2a, \dots, \frac{p-1}{2}a$.

Reduce these \pmod{p} to lie in the interval $(-\frac{p}{2}, \frac{p}{2})$.

Let ν be the number of reductions that end up negative.

Then

$$\left(\frac{a}{p}\right) = (-1)^\nu$$

Proof

Let

$$a \equiv r_1 \pmod{p}$$

$$2a \equiv r_2 \pmod{p}$$

...

$$\frac{p-1}{2}a \equiv r_{\frac{p-1}{2}} \pmod{p}$$

with

$$-\frac{p}{2} < r_i < \frac{p}{2}$$

for all i .

We claim that

$$\{|r_i|\} = \left\{1, \dots, \frac{p-1}{2}\right\}$$

Indeed, note the bounds of each r_i and none are zero.

Case I: $r_i = r_j$.

$$ai \equiv aj \pmod{p} \implies p|a(i-j) \text{ so } p|i-j.$$

But that means $i-j = 0$ or $i = j$.

Case II: $r_i = -r_j$.

$$ai \equiv -aj \pmod{p} \implies p|(i+j)$$

But for $1 \leq i, j \leq \frac{p-1}{2}$.

$$0 < i+j \leq p-1$$

There is no $0 < i+j < p$ with $p|i+j$ so $r_i = -r_j$ does not occur.

So

$$a \cdot 2a \cdots \frac{p-1}{2}a \equiv (-1)^\nu r_1 \cdot r_2 \cdots r_{\frac{p-1}{2}} \pmod{p}$$

Next, multiplying by inverses result in

$$a^{\frac{p-1}{2}} \equiv (-1)^\nu \pmod{p}$$

But $a^{\frac{p-1}{2}} \equiv (-1)^\nu \pmod{p}$ by Euler's Criterion, so

$$(-1)^\nu \equiv \left(\frac{a}{p}\right) \pmod{p}$$

Hence

$$(-1)^\nu = \left(\frac{a}{p}\right)$$

Corollary 3.2.5.1

$$\left(\frac{-1}{p}\right) = (-1)^{\frac{p-1}{2}} = \begin{cases} 1, & p = 4k + 1 \\ -1, & p = 4k + 3 \end{cases}$$

Corollary 3.2.5.2

Note $1 \cdot 2, \dots, \frac{p-1}{2} \cdot 2 = p - 1$.

To determine the value of Legendre's symbol, we must count how many even numbers $2x$ satisfy $\frac{p}{2} < 2x < p$ to get ν .

Equivalently, we count the number of integers x in the range

$$\frac{p}{4} < x < \frac{p}{2}$$

Let $p = 8k + r$ for $r = 1, 3, 5, 7$.

So

$$\frac{p}{4} < x < \frac{p}{2} \iff 2k + \frac{r}{4} < x < 4k + \frac{r}{2}$$

Since we are only concerned with the parity of ν , it suffices to calculate the number of integers x with

$$\frac{r}{4} < x < \frac{r}{2}$$

All in all

$$\left(\frac{2}{p}\right) = \begin{cases} 1, & r = 1, 7 \\ -1, & r = 3, 5 \end{cases}$$

Lemma 3.2.6

let a be an integer and p an odd prime with $a \equiv 0 \pmod{p}$.

The value of $\left(\frac{a}{p}\right)$ is determined by $p \pmod{2a}$.

Proof (lemma)

We show the case $a > 0$ and note that the other cases are handled in a similar fashion.

Consider $a, 2a, \dots, \frac{p-1}{2}a$ and reduce them modulo p so they lie in the interval $[-\frac{p-1}{2}, \frac{p-1}{2}]$.

Note that each $i \cdot a$ lies in some interval

$$\left(0, \frac{p}{2}\right), \left(\frac{p}{2}, \frac{3p}{2}\right), \dots, \left((b - \frac{1}{2})p, bp\right)$$

with $b = \frac{a}{2}$ since

$$\frac{a}{2}(p-1) < \frac{a}{2}p < \frac{a}{2}(p+1)$$

Note we do not omit any values by taking open intervals as none of them are multiples of p or $\frac{p}{2}$.

Let $i \cdot a \equiv r_i \pmod{p}$ with each $r_i \in [-\frac{p-1}{2}, \frac{p-1}{2}]$.

Note that the negative r_i lie in the intervals of the form $((n - \frac{1}{2})p, np)$ for $n \in \mathbb{N} \setminus \{0\}$.

Now, the number of ax with $x \in \mathbb{Z}$ satisfying $(n - \frac{1}{2})p < ax < np$ is the same as the number of x satisfying

$$\left(n - \frac{1}{2}\right) \frac{p}{a} < x < n \frac{p}{a}$$

Let $p \equiv r \pmod{4a}$ so $p = 4ak + r$ with $0 \leq r < 4a$. ν is the number of integers in the intervals:

$$\left(2k + \frac{r}{2a}, 4k + \frac{r}{a}\right), \left(6k + \frac{3r}{2a}, 8k + \frac{2r}{a}\right), \dots, \left((2c-1)2k + \frac{(2c-1)r}{2a}, 4ck + \frac{cr}{a}\right)$$

with

$$c = \begin{cases} b, & b \in \mathbb{Z} \\ b - \frac{1}{2}, & \text{else} \end{cases}$$

Since we are again only concerned with the parity of ν , we count the integers in the intervals

$$\left(\frac{r}{2a}, \frac{r}{a}\right), \left(\frac{3r}{2a}, \frac{2r}{a}\right), \dots, \left(\frac{(2c-1)r}{2a}, \frac{cr}{a}\right)$$

So the parity of ν depends only on a, r but not k ! In other words, we have shown that the legendre's symbol depends only on $p \pmod{4a}$.

Theorem 3.2.7 (Quadratic Reciprocity)

Let p, q be distinct odd primes, then

$$\left(\frac{p}{q}\right) \cdot \left(\frac{q}{p}\right) = (-1)^{\frac{p-1}{2} \cdot \frac{q-1}{2}} = \begin{cases} -1, & p \equiv q \equiv 3 \pmod{4} \\ 1, & \text{else} \end{cases}$$

Proof (Quadratic Reciprocity)

Let p, q be as in the statement.

We will show the equivalent statement that

$$\left(\frac{p}{q}\right) = \begin{cases} -\left(\frac{q}{p}\right), & p \equiv q \equiv 3 \pmod{4} \\ \left(\frac{q}{p}\right), & \text{else} \end{cases}$$

If $p \equiv q \pmod{4}$ then $4|p - q$ so $p = 4a + q$ for some integer a .

$$\left(\frac{p}{q}\right) = \left(\frac{4a + q}{q}\right) = \left(\frac{4}{q}\right) \left(\frac{a}{q}\right) = \left(\frac{a}{q}\right)$$

By Fermat's Little Theorem.

Similarly,

$$\left(\frac{q}{p}\right) = \begin{cases} -\left(\frac{a}{p}\right), & p \equiv 3 \pmod{4} \\ \left(\frac{a}{p}\right), & p \equiv 1 \pmod{4} \end{cases}$$

So the conjecture certainly holds when $p \equiv q \pmod{4}$.

Now, if $p \not\equiv q \pmod{4}$, then $p \equiv -q \pmod{4}$.

So $4|p + q$ and $p + q = 4a$ for some integer $a > 0$.

$$\left(\frac{p}{q}\right) = \left(\frac{4a - q}{q}\right) = \left(\frac{a}{q}\right)$$

Also,

$$\left(\frac{q}{p}\right) = \left(\frac{a}{p}\right)$$

Having considered both cases, we conclude the proof.

4 Pythagorean Triple

4.1 Pythagorean Triple

Definition 4.1.1 (Pythagorean Triple)

$x, y, z \in \mathbb{Z}$ solutions to

$$x^2 + y^2 = z^2$$

We say it is primitive if $\gcd(x, y, z) = 1$

Theorem 4.1.1 (Classification of Primitive Pythagorean Triples)

$x, y, z \in \mathbb{Z}$ are primitive Pythagorean Triples if and only if

$$\begin{aligned}z &= \frac{A+B}{2} = U^2 + V^2 \\x &= \frac{B-A}{2} = V^2 - U^2 \\y &= \sqrt{AB} = 2UV\end{aligned}$$

with $\gcd(U, V) = 1, V > U > 0$ and U, V having opposite parity.

Note if $x^2 + y^2 = z^2$ and $\gcd(x, y, z) = 1$ then $\gcd(x, y) = \gcd(x, z) = \gcd(y, z) = 1$

Recall that if x, y, z is a primitive pythagorean triple, without loss of generality x, y are odd, even respectively.

Proof

Now $x^2 + y^2 = z^2 \implies y^2 = z^2 - x^2 = (z-x)(z+x) = AB$ with A, B both even since x, z are both odd.

Let $d = \gcd(A, B)$ so $2|d$ as both A, B are even. So write $d = 2d_0$

But

$$\begin{aligned}d|A, d|B &\implies d|A+B \wedge d|B-A \\ &\implies d_0|z \wedge d_0|x\end{aligned}$$

However, $\gcd(x, z) = 1 \implies d_0 = 1 \implies d = 2$

$$\begin{aligned}
A &= 2A_0 \\
B &= 2B_0 \\
y^2 &= AB \\
&= (2A_0)(2B_0) \\
\left(\frac{y}{2}\right)^2 &= A_0B_0 \\
\gcd(A_0, B_0) &= 1 \\
\implies A_0 &= U^2 \\
B_0 &= V^2
\end{aligned}$$

So $A = 2U^2, B = 2V^2, \gcd(U, V) = 1, 0 < U < V$

And so

$$\begin{aligned}
z &= \frac{A+B}{2} = U^2 + V^2 \\
x &= \frac{B-A}{2} = V^2 - U^2 \\
y &= \sqrt{AB} = 2UV
\end{aligned}$$

with $\gcd(U, V) = 1, V > U > 0$ and U, V having opposite parity.

Note the converse is trivial to check for validity of Pythagorean Triple.

let $b = \gcd(x, y, z)$ with x, y, z specified by the above.

So

$$\begin{aligned}
b|x &\implies b|x+z = zV^2 \\
b|z &\implies b|z-x = 2U^2
\end{aligned}$$

But $\gcd(2, b) = 1$ since $x = V^2 - U^2$ is odd.

So by Euclid's Proposition, $b|V^2 \wedge b|U^2 \implies b = 1$ as $\gcd(U, V) = 1$

Hence $\gcd(x, y, z) = 1$.

Theorem 4.1.2 (Fermat's Last Theorem)

Let $n \geq 3 \in \mathbb{Z}$.

There are no positive integer solutions x, y, z to

$$x^n + y^n = z^n$$

Proof (General Case)

in 1995 by Andrew Wiles and Richard Taylor

Proof (Fermat's Case, $n = 4$)

We consider

$$x^4 + y^4 = z^2$$

and show that it has no positive integer solution.

We will apply a minimality argument.

Let x, y, z be a solution with z minimal.

We will then show that there is a smaller solution for $x', y', z' < z$, contradicting the minimality of z .

We have $\gcd(x, y) = 1$, otherwise there would be a smaller solution.

Hence x^2, y^2, z is a Primitive Pythagorean triple, as

$$\gcd(x, y) = 1 \implies \gcd(x^2, y^2, z) = 1$$

Thus, by the classification of Primitive Pythagorean triples,

$$x^2 = V^2 - U^2$$

$$y^2 = 2UV$$

$$z = U^2 + V^2$$

Now, $x^2 \equiv 1 \pmod{2} \implies x^2 \equiv 1 \pmod{4}$.

Thus $V^2 \equiv 1 \pmod{4}, U^2 \equiv 0 \pmod{4}$.

In other words, V is odd, U is even.

But U is even implies that $U = 2r, 0 < r \in \mathbb{Z}$. Substituting into our previous work shows that

$$x^2 = V^2 - 4r^2$$

as well as

$$y^2 = 4rV \implies \left(\frac{y}{2}\right)^2 = rV$$

But $\gcd(r, V) = 1$ as $\gcd(U, V) = 1$ hence $r = t^2, V = S^2$ as rV is a square.

Note that $V > 0 \implies S > 0$.

Substituting again, we see that

$$x^2 = S^4 - 4t^4$$

So $x, 2t^2, S^2$ form a Primitive Pythagorean Triple as

$$\gcd(r, V) = 1 \implies \gcd(S^2, t^2) = 1 \implies \gcd(x, 2t^2, S^2) = 1$$

Now then, there is some U', V' such that

$$x = V'^2 - U'^2$$

$$2t^2 = 2U'V'$$

$$S^2 = U'^2 + V'^2$$

with $\gcd(U', V') = 1$, U', V' having opposite parity and $V' > U' > 0$.
But then $t^2 = U'V'$ so

$$U' = X^2, V' = Y^2$$

since $U'V'$ is a square and they are coprime.

Now, substituting, we have

$$X'^4 + Y'^4 = S^2$$

with $U', V' > 0 \implies X, Y, S > 0$.

But then X', Y', s is a solution to our original equation with $S < z$ which contradicts the minimality of z .

5 Sums of Two Squares

Let $A, B, a, b, c, d \in \mathbb{Z}$

$$\begin{aligned}A &= a^2 + b^2 \\ B &= c^2 + d^2\end{aligned}$$

Note, by cancellation

$$AB = (ac - bd)^2 + (ad + bc)^2$$

5.1 Complex Numbers

Definition 5.1.1 (Complex Exponential)

$$e^z = \sum_{n=0}^{\infty} \frac{z^n}{n!}$$

Where $e^u + v = e^u \cdot e^v$, for all $u, v \in \mathbb{C}$.

Theorem 5.1.1 (Euler's Identity)

$$e^{i\varphi} = \cos \varphi + i \sin \varphi$$

Proof

By definition

$$e^{i\varphi} = 1 + (i\varphi) + \frac{(i\varphi)^2}{2!} + \dots = \left(1 - \frac{\varphi^2}{2!} + \frac{\varphi^4}{4!} + \dots\right) + i \left(\varphi - \frac{\varphi^3}{3!} + \frac{\varphi^5}{5!}\right) = \cos \varphi + i \sin \varphi$$

5.2 Primes that are Sums of Squares

Proposition 5.2.1

Let $p \equiv 3 \pmod{4}$ be prime.

Then p is not a sum of squares.

$$\neg \exists a, b \in \mathbb{Z}, p = a^2 + b^2$$

Theorem 5.2.2 (Euler)

If $p \equiv 1 \pmod{4}$ is prime, then p is a sum of squares.

$$p = a^2 + b^2, a, b \in \mathbb{Z}$$

with a, b unique up to order and sign.

Proof (existence)

$p \equiv 1 \pmod{4} \implies \exists z \in \mathbb{Z}$ such that

$$z^2 \equiv -1 \pmod{p}$$

since $\left(\frac{-1}{p}\right) = 1$ if $p \equiv 1 \pmod{4}$.

So $p|z^2 + 1$, which by definition means $z^2 + 1 = mp < \frac{p^2}{4} + 1$, which means $m < p$.

Note $m \geq 1$ since $z^2 + 1$ is positive.

We can take $\frac{-p}{2} < z < \frac{p}{2}$, hence $z^2 + 1 < \frac{p^2}{4} + 1$

Now, we show that if $mp = x^2 + y^2$ and if $m > 1$, then there is some $r, x', y' \in \mathbb{Z}$ such that

$$rp = (x')^2 + (y')^2$$

with $1 \leq r < m$.

If so, the repeat until we get

$$p = X^2 + Y^2$$

so $r = 1$.

Assume $m > 1$, otherwise we are done.

Let $\frac{-m}{2} < u, v \leq \frac{m}{2}$ such that

$$u \equiv x \pmod{m}$$

$$v \equiv y \pmod{m}$$

Thus $u^2 + v^2 \equiv x^2 + y^2 \equiv 0 \pmod{m}$

So there is some $r \in \mathbb{Z}$, $u^2 + v^2 = rm$.

if $r = 0$, then $u = v = 0 \implies x \equiv y \equiv 0 \pmod{m}$.

But $mp = x^2 + y^2$ so if $x \equiv y \equiv 0 \pmod{m}$

$$m^2|x^2 + y^2 = mp \implies m|p$$

But $1 \leq m < p$, contradicting primality of p .

Furthermore,

$$r = \frac{u^2 + v^2}{m} \leq \frac{2\left(\frac{m}{2}\right)^2}{m} = \frac{m}{2} < m$$

in other words, $r < m$.

Next,

$$mp \cdot mr = (x^2 + y^2)(u^2 + v^2) = (xu + yv)^2 + (xv - yu)^2$$

with $xu + yv \equiv x^2 + y^2 \equiv 0 \pmod{m}$ so $m|xu + yv$

Also, $xv - yu \equiv xy - yx \equiv 0 \pmod{m}$ so $m|xv - yu$.

Thus dividing by m^2 , we have

$$rp = \left(\frac{xu + yv}{m}\right)^2 + \left(\frac{xv - yu}{m}\right)^2$$

both being integers.

So we have reached our goal and we are done.

Proof (uniqueness)

Say $p = x^2 + y^2 = X^2 + Y^2$, where $x, y, X, Y \in \mathbb{Z}$.

Then we wish to show $x = \pm X, y = \pm Y$ or $y = \pm X, x = \pm Y$.

We have by assumption

$$p \equiv 1 \pmod{4} \implies \exists h \in \mathbb{Z}, h^2 \equiv -1 \pmod{p}$$

So

$$p = x^2 + y^2 = (x + hy)(x - hy) \pmod{p} \implies p|(x + hy)(x - hy) \implies p|x + hy \vee p|x - hy$$

as $x^2 - h^2y^2 \equiv x^2 + y^2 \pmod{p}$.

We have $x \equiv \pm hy \pmod{p}$.

Also

$$p = X^2 + Y^2 \equiv (X + hY)(X - hY) \implies \dots \implies X \equiv \pm hY \pmod{p}$$

If $p = x^2 + y^2$, then $p = (\pm x)^2 + (\pm y)^2$.

So we can assume $x \equiv hy \pmod{p}$ (if not, we replace $y \rightarrow -y$, etc) and $X \equiv hY \pmod{p}$.

Thus

$$p^2 = (x^2 + y^2)(Y^2 + X^2) = (xY - yX)(xX + yY)$$

but $xY - yX \equiv hyY - hyY \equiv 0 \pmod{p}$ and $xX + yY \equiv h^2yY + yY \equiv 0 \pmod{p}$.

Thus $\frac{xY - yX}{p}, \frac{xX + yY}{p} \in \mathbb{Z}$.

dividing by p^2 gives

$$1 \equiv (xY - yX)^2 + (xX + yY)^2$$

Therefore either $xY - yX = \pm 0$ and $xX + yY = 1$ or vice versa.

Note $\gcd(x, y) = \gcd(X, Y) = 1$.

But $x|xY$, so $x|yX$ and by Euclide $x|X$.

Likewise, $X|x$ so $x = \pm X$.

Similarly, $y = \pm Y$.

In the other case, $xX = -yY$.

But $x|xX$ so $x|-yY$ and by Euclide $x|Y$.

Likewise $Y|x$.

Repeating gets us $x = \pm Y$.

6 Continued Fractions

6.1 Continued Fractions

Let $\alpha \in \mathbb{R}$, we can write

$$\alpha = q_0 + \alpha'$$

where $q_0 \in \mathbb{Z}, 0 \leq \alpha' < 1$, if $\alpha' > 0$.

Let $\alpha' = \frac{1}{\alpha_1}$ with $\alpha_1 > 1$.

Hence

$$\alpha = q_0 + \frac{1}{\alpha_1}, \alpha_1 > 1$$

We can repeat on α to get a continued fraction, note this process terminates if and only if α is rational.

This is due to the Euclidean Algorithm.

6.2 General Continued Fraction

Then general, finite continued fraction is in the form

$$q_0 + \frac{1}{q_1 + \frac{1}{q_2 + \dots \frac{1}{q_n}}}$$

Note for $n = 1$, we have

$$q_0 + \frac{1}{q_1} = \frac{q_0 q_1 + 1}{q_1}$$

If $n = 2$ we have

$$\begin{aligned} q_0 + \frac{1}{q_1 + \frac{1}{q_2}} &= q_0 + \frac{q_2}{q_1 q_2 + 1} \\ &= \frac{q_0 q_1 q_2 + q_0 + q_2}{q_1 q_2 + 1} \end{aligned}$$

Continuing forwards, $n = 3$

$$\begin{aligned} q_0 + \frac{1}{q_1 + \frac{1}{q_2 + \frac{1}{q_3}}} &= q_0 + \frac{q_2 q_3 + 1}{q_1 q_2 q_3 + q_1 + q_3} \\ &= \frac{q_0 q_1 q_2 q_3 + q_0 q_1 + q_0 q_3 + q_2 q_3 + 1}{q_1 q_2 q_3 + q_1 + q_3} \end{aligned}$$

Definition 6.2.1

$$[q_0, \dots, q_n]$$

denote the numerator of

$$q_0 + \frac{1}{q_1 + \dots + \frac{1}{q_n}}$$

So inductively, we have that

$$\begin{aligned} [q_0] &= q_0 \\ [q_0, q_1] &= q_0q_1 + 1 \\ [q_0, q_1, q_2] &= q_0q_1q_2 + q_0 + q_2 \\ [q_0, q_1, q_2, q_3] &= q_0q_1q_2q_3 + q_0q_1 + q_0q_3 + q_2q_3 + 1 \end{aligned}$$

Lemma 6.2.1

The denominator of the above is

$$[q_1, \dots, q_n]$$

Proof (Induction)

True for $n = 1$: $[q_0, q_1] = q_0q_1 + 1$, $[q_1] = q_1$.

Inductively

$$\begin{aligned} q_0 + \frac{1}{q_1 + \dots + \frac{1}{q_n}} &= q_0 + \frac{1}{\frac{[q_1, \dots, q_n]}{[q_2, \dots, q_n]}} \\ &= \frac{q_0[q_1, \dots, q_n] + [q_2, \dots, q_n]}{[q_1, \dots, q_n]} \end{aligned}$$

Theorem 6.2.2 (Euler's Rule)

$[q_0, \dots, q_n]$ is equal to a sum of all possible products obtained from $q_0q_1 \dots q_n$ by omitting no terms, omitting consecutive pairs of terms, two pairs of consecutive terms, and so on.

Proof (Induction)

True for $n = 0, 1$.

$$[q_0] = q_0.$$

$$[q_0, q_1] = \underbrace{q_0q_1}_{\text{erase nothing}} + \underbrace{1}_{\text{erase first pair of terms}}$$

Inductively,

$$[q_0, \dots, q_n] = \underbrace{q_0[q_1, \dots, q_n]}_{\text{sum of products with } q_0} + \underbrace{[q_2, \dots, q_n]}_{\text{sum of products omitting } q_0, q_1}$$

The first term, we never erase q_0q_1 while the second one we definitely do.

Note that

$$[q_0, \dots, q_n] = [q_n, \dots, q_0]$$

Corollary 6.2.2.1 (forwards recursion)

$$[q_0, \dots, q_n] = [q_n, \dots, q_0] = q_n[q_{n-1}, \dots, q_0] + [q_{n-2}, \dots, q_0] = q_n[q_0, \dots, q_{n-1}] + [q_0, \dots, q_{n-2}]$$

6.3 Convergents to a Continued Fraction

Definition 6.3.1

Let

$$\frac{A}{B} = q_0 + \frac{1}{q_1 + \dots} \in \mathbb{Q}$$

be a finite continued fraction.

The fraction that one gets by stopping at q_m rather than q_n , $0 \leq m \leq n$ is called the m -th convergent to $\frac{A}{B}$ and is given by

$$\frac{A_m}{B_m}$$

with $A_m = [q_0, \dots, q_m]$, $B_m = [q_1, \dots, q_m]$.

Proposition 6.3.1 (forwards recursion for q_0, \dots, q_m)

$$A_m = q_m A_{m-1} + A_{m-2}$$

and also

$$B_m = q_m B_{m-1} + B_{m-2}$$

we can take $m \geq 0$ by taking

$$\frac{A_0}{B_0} = \frac{q_0}{1}$$

Theorem 6.3.2

$$A_m B_{m-1} - B_m A_{m-1} = (-1)^{m-1}, m \geq -1$$

Proof (induction)

true for $m = -1$.

$$A_{-1} B_{-2} - B_{-1} A_{-2} = 1 = (-1)^{-2}$$

Next, assume the result holds for $m - 1$, consider the m case:

$$\begin{aligned} A_m B_{m-1} - B_m A_{m-1} &= (q_m A_{m-1} + A_{m-2}) B_{m-1} - (q_m B_{m-1} + B_{m-2}) A_{m-1} \\ &= A_{m-2} B_{m-1} - B_{m-2} A_{m-1} \\ &= -(A_{m-1} B_{m-2} - B_{m-1} A_{m-2}) \\ &= (-1)^{m-1} \end{aligned}$$

6.4 Infinite Continued Fractions

$\alpha \in \mathbb{R} \setminus \mathbb{Q}$, the procedure

$$\alpha = q_0 + \frac{1}{\alpha_1}, \alpha_1 > 1$$

repeated produces a continued fraction for α .

$$\alpha = \frac{[q_0, \dots, \alpha_{n+1}]}{[q_1, \dots, q_n \alpha_{n+1}]}$$

Forward Recursion gives

$$[q_0, \dots, q_n, \alpha_{n+1}] = \alpha_{n+1} [q_0, \dots, q_n] + [q_0, \dots, q_{n-1}]$$

and

$$[q_1, \dots, q_n, \alpha_{n+1}] = \alpha_{n+1} [q_1, \dots, q_n] + [q_1, \dots, q_{n-1}]$$

As before, we have convergents $\frac{A_m}{B_m}$.

$$\frac{A_0}{B_0} = \frac{q_0}{1}, \frac{A_1}{B_1} = \frac{q_0 q_1 + 1}{q_1}, \dots$$

where $A_{-2} = 0, B_{-2} = 1, A_{-1} = 1, B_{-1} = 0$.

By our work above

$$\alpha = \frac{\alpha_{n+1} A_n + A_{n-1}}{\alpha_{n+1} B_n + B_{n-1}}, n \geq -1, \alpha_0 = \alpha$$

Theorem 6.4.1

$$\left| \alpha - \frac{A_n}{B_n} \right| < \frac{1}{B_n B_{n+1}}$$

Proof

$$\begin{aligned} \alpha - \frac{A_n}{B_n} &= \frac{\alpha_{n+1}A_n + A_{n-1}}{\alpha_{n+1}B_n + B_{n-1}} - \frac{A_n}{B_n} \\ &= \frac{B_n A_{n-1} - A_n B_{n-1}}{B_n(\alpha_{n+1}B_n + B_{n-1})} \\ &= \frac{(-1)^n}{B_n(\alpha_{n+1}B_n + B_{n-1})} \end{aligned}$$

Note that $\alpha_{n+1} = q_{n+1} + \frac{1}{\alpha_{n+2}}$.
Taking absolute value

$$\begin{aligned} \left| \alpha - \frac{A_n}{B_n} \right| &= \frac{1}{B_n(\alpha_{n+1}B_n + B_{n-1})} \\ &< \frac{1}{B_n(q_{n+1}B_n + B_{n-1})} \\ &= \frac{1}{B_n B_{n+1}} \end{aligned}$$

Futhermore,

$$\begin{aligned} B_{n+1}(\alpha_{n+2}B_{n+1} + B_n) &> B_n(\alpha_{n+1}B_n + B_{n-1}) \\ &= B_n \left(B_{n+1} + \frac{B_n}{\alpha_{n+2}} \right) \end{aligned}$$

We need

$$\alpha_{n+2}(B_{n+1})^2 > \frac{B_n^2}{\alpha_{n+2}}$$

which is true as $\alpha_{n+2} > 1, B_{n+1} > B_n$.

So these differences are monotonically decreasing.

Corollary 6.4.1.1

Note that

$$B_0 = 1, B_1 = q_1, B_2 = q_2 q_1 + q_0 > q_1$$

continued, we see

$$B_m = q_m B_{m-1} + B_{m-2} \geq B_{m-1} + B_{m-2} > B_{m-1}$$

So B_m is strictly increasing.

It follows that $\frac{A_n}{B_n} \rightarrow \alpha$.

6.5 Purely Periodic Continued Fractions

We can recursively define the continued fraction in terms of itself, and even better with forwards recursion.

$$\alpha = \frac{\alpha A_n + A_{n-1}}{\alpha B_n + B_{n+1}}$$

Definition 6.5.1 (Quadratic Irrational)

$\alpha \in \mathbb{R}$ is a Quadratic Irrational if it is an irrational root of a polynomial

$$ax^2 + bx + c$$

with $a, b, c \in \mathbb{Z}, a \neq 0$.

Definition 6.5.2 (Conjugate)

$\alpha \in \mathbb{R}$ a Quadratic Irrational, then

$$\alpha'$$

is the other root and defined to be the Conjugate

Definition 6.5.3 (Reduced)

α is said to be reduced if $\alpha > 1$ and

$$-1 < \alpha' < 0$$

Theorem 6.5.1 (Galois)

α has a purely periodic continued fraction representation if and only if α is reduced.

Proof (\implies)

Say α is purely periodic.

$$\alpha = \frac{\alpha A_n + A_{n-1}}{\alpha B_n + B_{n-1}}$$

So

$$B_n \alpha^2 + \alpha(B_{n-1} - A_n) - A_{n-1} = 0$$

We have

- (i) $\alpha > 1$ since $q_0 > 1$, as the first partial quotient appears repeatedly
- (ii) α is irrational due to periodicity

Consider

$$\begin{aligned} \beta &= q_n + \frac{1}{q_{n-1} + \frac{1}{\dots + \frac{1}{q_0 + \beta}}} \\ &= \frac{\beta[q_n, \dots, q_0] + [q_n, \dots, q_1]}{\beta[q_{n-1}, \dots, q_0] + [q_{n-1}, \dots, q_1]} \\ &= \frac{A_n \beta + B_n}{A_{n-1} \beta + B_{n-1}} \\ &\implies \end{aligned}$$

$$A_{n-1} \beta^2 + \beta(B_{n-1} - A_n) - B_n = 0$$

Hence, if α is one solution of

$$B_n X^2 + X(B_{n-1} - A_n) - A_{n-1} = 0$$

then $\frac{-1}{\beta}$ is the other solution.

Note $\beta > 1$ since $q_n > 1$, hence the expression above gives the desired other root, ie α is reduced.

6.6 Application to \sqrt{N}

Theorem 6.6.1

Let $N \in \mathbb{Z}^+$ be a positive integer, but not a perfect square.

Then \sqrt{N} is irrational.

Let $q_0 = \lfloor \sqrt{N} \rfloor$ be the integer part of \sqrt{N} .

Then $\sqrt{N} + q_0$ is reduced and hence has a purely periodic continued fraction.

Proof

First, note $\sqrt{N} + q_0$ is the root of

$$(x - q_0)^2 - N = x^2 - 2q_0x + q_0^2 - N$$

Furthermore, $\sqrt{N} + q_0$ is irrational.

Then $\alpha = \sqrt{N} + q_0 > 1$ and

$$\alpha' = -\sqrt{N} + q_0 < 0$$

So α is reduced.

Note palindriomic nature.

6.7 Pell's Equation

$N \in \mathbb{Z}^+$ not a square.

Find positive $x, y \in \mathbb{Z}^+$ with

$$x^2 - Ny^2 = 1$$

Solutions can be found via continued fractions for \sqrt{N} .

$$x - \sqrt{N}y = \frac{1}{x + \sqrt{N}y} \iff \left(\frac{x}{y} - \sqrt{N} \right) = \frac{1}{y(x + \sqrt{N}y)}$$

Note that

$$\frac{1}{y(x + \sqrt{N}y)} < \frac{1}{2y^2\sqrt{N}}$$

this suggests that $\frac{x}{y}$ is a continued fraction approximation to \sqrt{N} .

Take advantage of large $2q_0$'s. Indeed, let $\frac{A_n}{B_n}, \frac{A_{n-1}}{B_{n-1}}$ occuring before the $2q_0$ partial quotient.

$$\sqrt{N} = \frac{(\sqrt{N} + q_0)A_n + A_{n-1}}{(\sqrt{N} + q_0)B_n + B_{n-1}}$$

clearing denominator

$$\sqrt{N} \left((\sqrt{N} + q_0)B_n + B_{n-1} \right) = (\sqrt{N} + q_0)A_n A_{n-1}$$

collecting terms

$$NB_n + \sqrt{N}(q_0B_n + B_{n-1}) = q_0A_n + A_{n-1} + \sqrt{N}A_n$$

If $a + b\sqrt{N} = c + d\sqrt{N}$ with integer variables, and N is not a square, then $a = c, b = d$ otherwise N is rational.

Hence comparing integer and \sqrt{N} components:

$$\begin{aligned} NB_n = q_0A_n + A_{n-1} &\implies A_{n-1} = NB_n - q_0A_n \\ q_0B_n + B_{n-1} = A_n &\implies B_{n-1} = A_n - q_0B_n \end{aligned}$$

But

$$A_nB_{n-1} - A_{n-1}B_n = (-1)^{n-1}$$

So

$$A_n(A_n - q_0 B_n) - (NB_n - q_0 A_n)B_n = A_n^2 - NB_n^2$$

Thus

$$A_n^2 - NB_n^2 = \begin{cases} 1, & n \equiv 1 \pmod{2} \\ -1, & n \equiv 0 \pmod{2} \end{cases}$$

We can take A_{2n+1}, B_{2n+1} which reverses parity and would guarantee a solution.