

Generalized Lagrange criteria for certain quadratic Diophantine equations

R.A. Mollin

ABSTRACT. We consider the Diophantine equation of the form $x^2 - Dy^2 = \pm 4$, where D is a positive integer that is not a perfect square, and provide a generalization of results of Lagrange with elementary proofs using only basic properties of simple continued fractions. As a consequence, we achieve a completely general, simple criterion for the central norm to be 4 associated with principal norm 8 in the simple continued fraction expansion of \sqrt{D} .

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1. Introduction

In [1], published in 1844, Eisenstein considered the problem of giving necessary and sufficient conditions for the solvability of the Diophantine equation

$$(1.1) \quad |x^2 - Dy^2| = 4 \text{ where } D \equiv 5 \pmod{8}, D \in \mathbb{N}, \text{ and } \gcd(x, y) = 1.$$

Indeed, considerable work has been done by various authors on this problem. For instance, see [2], [9]–[10].

We know that all solutions of Equation (1.1) can be given in terms of the simple continued fraction expansions of $(1 + \sqrt{D})/2$ (see [4, Theorem 5.3.4, p. 246] for instance). When $D \not\equiv 1 \pmod{4}$, D must be even and work has been done in classifying solutions of the equation in terms of the simple continued fraction expansion of \sqrt{D} (see [2] for instance).

In this paper we assume the solvability of $x^2 - Dy^2 = 4$ with $\gcd(x, y) = 1$, where D is a positive integer that is not a perfect square, and link an analogue of

Received January 31, 2005.

Mathematics Subject Classification. Primary: 11D09, 11R11, 11A55. Secondary: 11R29.

Key words and phrases. Quadratic Diophantine equations, Continued Fractions, Central Norms.

The author's research is supported by NSERC Canada grant # A8484.

a result of Lagrange obtained in [7] to the simple continued fraction of \sqrt{D} . In [7], we looked at the fundamental solution $(x, y) = (x_0, y_0)$ of $x^2 - Dy^2 = 1$ and proved that $x_0 \equiv \pm 1 \pmod{D}$ if and only if the central norm is 2 in the simple continued fraction expansion of \sqrt{D} (see below for definitions). This generalized a celebrated result of Lagrange. In this paper we link the fundamental solution of $x^2 - Dy^2 = 4$, $\gcd(x, y) = 1$, with central norms equal to 4, associated with a principal norm of 8, which is an exact analogue of the generalized Lagrange result.

2. Notation and preliminaries

We will be concerned with the simple continued fraction expansions of \sqrt{D} , where D is an integer that is not a perfect square. We denote this expansion by,

$$\sqrt{D} = \langle q_0; \overline{q_1, q_2, \dots, q_{\ell-1}, 2q_0} \rangle,$$

where $\ell = \ell(\sqrt{D})$ is the period length, $q_0 = \lfloor \sqrt{D} \rfloor$ (the *floor* of \sqrt{D}), and $q_1, q_2, \dots, q_{\ell-1}$ is a palindrome. The j th *convergent* of \sqrt{D} for $j \geq 0$ is given by,

$$\frac{A_j}{B_j} = \langle q_0; q_1, q_2, \dots, q_j \rangle,$$

where

$$(2.1) \quad A_j = q_j A_{j-1} + A_{j-2},$$

$$(2.2) \quad B_j = q_j B_{j-1} + B_{j-2},$$

with $A_{-2} = 0$, $A_{-1} = 1$, $B_{-2} = 1$, $B_{-1} = 0$. The *complete quotients* are given by, $(P_j + \sqrt{D})/Q_j$, where $P_0 = 0$, $Q_0 = 1$, and for $j \geq 1$,

$$(2.3) \quad P_{j+1} = q_j Q_j - P_j,$$

$$q_j = \left\lfloor \frac{P_j + \sqrt{D}}{Q_j} \right\rfloor,$$

and

$$D = P_{j+1}^2 + Q_j Q_{j+1}.$$

We will also need the following facts (which can be found in most introductory texts in number theory, such as [4]. Also, see [3] for a more advanced exposition).

$$(2.4) \quad A_j B_{j-1} - A_{j-1} B_j = (-1)^{j-1}.$$

Also,

$$(2.5) \quad A_{j-1}^2 - B_{j-1}^2 D = (-1)^j Q_j.$$

In particular,

$$(2.6) \quad A_{\ell-1}^2 - B_{\ell-1}^2 D = (-1)^\ell.$$

When ℓ is even, $P_{\ell/2} = P_{\ell/2+1}$, so by Equation (2.3),

$$Q_{\ell/2} \mid 2P_{\ell/2},$$

where $Q_{\ell/2}$ is called the *central norm*, (via Equation (2.5)), where

$$(2.7) \quad Q_{\ell/2} \mid 2D.$$

In general, the values Q_j are called the *principal norms*, since they are the norms of the principal reduced ideals in the order $\mathbb{Z}[\sqrt{D}]$, due to the association

between the simple continued fraction expansion of \sqrt{D} and the infrastructure of the underlying real quadratic order (see [3] for instance).

We will be considering Diophantine equations $x^2 - Dy^2 = 1, 4$. The *fundamental solution* of such an equation means the (unique) least positive integers $(x, y) = (x_0, y_0)$ satisfying it.

In the following (which we need in the next section), and all subsequent results, the notation for the A_j, B_j, Q_j and so forth apply to the above-developed notation for the continued fraction expansion of \sqrt{D} .

Theorem 1 ([6]). *Let D be a positive integer that is not a perfect square. Then $\ell = \ell(\sqrt{D})$ is even if and only if one of the following two conditions occurs:*

- (1) *There exists a factorization $D = ab$ with $1 < a < b$ such that the following equation has an integral solution (x, y) :*

$$(2.8) \quad |ax^2 - by^2| = 1.$$

Furthermore, in this case, each of the following holds, where $(x, y) = (r, s)$ is the fundamental solution of Equation (2.8):

- (a) $Q_{\ell/2} = a$.
 - (b) $A_{\ell/2-1} = ra$ and $B_{\ell/2-1} = s$.
 - (c) $A_{\ell-1} = r^2a + s^2b$ and $B_{\ell-1} = 2rs$.
 - (d) $r^2a - s^2b = (-1)^{\ell/2}$.
- (2) *There exists a factorization $D = ab$ with $1 \leq a < b$ such that the following equation has an integral solution (x, y) with xy odd:*

$$(2.9) \quad |ax^2 - by^2| = 2.$$

Moreover, in this case each of the following holds, where $(x, y) = (r, s)$ is the fundamental solution of Equation (2.9):

- (a) $Q_{\ell/2} = 2a$.
- (b) $A_{\ell/2-1} = ra$ and $B_{\ell/2-1} = s$.
- (c) $2A_{\ell-1} = r^2a + s^2b$ and $B_{\ell-1} = rs$.
- (d) $r^2a - s^2b = 2(-1)^{\ell/2}$.

We will require the following dual results, which are our original generalizations of the results of Lagrange that inspired the work herein. Both are proved in [7].

Theorem 2. *If (x_0, y_0) is the fundamental solution of*

$$(2.10) \quad x^2 - Dy^2 = 1,$$

where $D > 2$ is not a perfect square, then the following are equivalent:

- (1) $x_0 \equiv 1 \pmod{D}$.
- (2) *If $\ell = \ell(\sqrt{D})$, then $\ell \equiv 0 \pmod{4}$, and $Q_{\ell/2} = 2$.*
- (3) *There is a solution to the Diophantine equation*

$$(2.11) \quad x^2 - Dy^2 = 2.$$

Theorem 3. *If (x_0, y_0) is the fundamental solution of*

$$(2.12) \quad x^2 - Dy^2 = 1,$$

where $D > 2$ is not a perfect square, then the following are equivalent:

- (1) $x_0 \equiv -1 \pmod{D}$.

- (2) If $\ell = \ell(\sqrt{D})$, then $\ell \equiv 2 \pmod{4}$, and $Q_{\ell/2} = 2$.
- (3) There is a solution to the Diophantine equation

$$(2.13) \quad x^2 - Dy^2 = -2.$$

There is also the following result on central norms that we proved in [8]:

Theorem 4. *Suppose that $D = 4^d c$, where c is not a perfect square, c is odd, $d \geq 1$, $\ell = \ell(\sqrt{D})$, and $\ell' = \ell(\sqrt{c})$. If ℓ is even, then $Q_{\ell/2} = 4^d$ if and only if*

$$(2.14) \quad \frac{A_{\ell/2-1}}{2^d} + B_{\ell/2-1}\sqrt{c} = A_{\ell'-1} + B_{\ell'-1}\sqrt{c},$$

in the simple continued fraction expansions of \sqrt{D} , respectively \sqrt{c} . Moreover, when this occurs, $\ell' \equiv \ell/2 \pmod{2}$.

Lastly, we will require the following in the next section.

Theorem 5. *Let $D > 1$ be an integer that is not a perfect square and suppose that $\ell = \ell(\sqrt{D})$ is even. Then each of the following holds:*

$$(2.15) \quad Q_{\ell/2}A_{\ell-1} = A_{\ell/2-1}^2 + B_{\ell/2-1}^2D,$$

$$(2.16) \quad Q_{\ell/2}B_{\ell-1} = 2A_{\ell/2-1}B_{\ell/2-1}.$$

Proof. This is a consequence of [5, Lemma 3.3, p. 323]. □

3. Central norms 4 associated with norm 8

The following is the analogue of Theorems 2–3, and provides a criterion for the central norm to be 4, associated with norm 8, in the process.

Theorem 6. *Let $D > 16$ be an integer that is not a perfect square, and let $\ell = \ell(\sqrt{D})$. Also, assume that (x_0, y_0) is the fundamental solution of*

$$(3.1) \quad x^2 - Dy^2 = 4 \text{ with } \gcd(x, y) = 1.$$

Then the following are equivalent:

- (1) $x_0 \equiv \pm 2 \pmod{D/2}$.
- (2) $\ell \equiv 0 \pmod{4}$, $Q_{\ell/2} = 4$, and there is a solution to the Diophantine equation

$$(3.2) \quad X^2 - DY^2 = \pm 8 \text{ with } \gcd(X, Y) = 1,$$

where the \pm signs correspond to those in part (1).

Proof. First we assume that part (1) holds. If $x_0/2 \equiv -1 \pmod{D/4}$, then by Theorem 3, $\ell' = \ell(\sqrt{D/4}) \equiv 2 \pmod{4}$, $Q_{\ell'/2} = 2$ and there is a solution to the equation

$$(3.3) \quad X^2 - DY^2/4 = -2.$$

Hence, $D/4$ is odd, since otherwise the solvability of Equation (3.1) would imply that $D/4 \equiv 0 \pmod{8}$, which contradicts the solvability of Equation (3.3). Moreover, if $x_0/2$ is even, then $4(x_0/4)^2 - y_0^2D/4 = 1$, so part (1) of Theorem 1 tells us that $Q_{\ell/2} = 4$; or $x_0/2$ is odd and $2(x_0/2)^2 - y_0^2D/2 = 2$ and part (2) of Theorem 1 tells us that $Q_{\ell/2} = 4$. Therefore, we may invoke Theorem 1 to conclude that

$$\ell \equiv 2\ell' \equiv 0 \pmod{4}.$$

Since $D \equiv 4 \pmod{8}$, Theorem 4 allows us to conclude that

$$\frac{A_{\ell/2-1}}{2} + B_{\ell/2-1}\sqrt{D/4} = A_{\ell'-1} + B_{\ell'-1}\sqrt{D/4},$$

and Theorem 5 also tells us that

$$A_{\ell'-1} + B_{\ell'-1}\sqrt{D/4} = \frac{\left(A_{\ell'/2-1} + B_{\ell'/2-1}\sqrt{D/4}\right)^2}{2},$$

so we have,

$$A_{\ell/2-1} + B_{\ell/2-1}\sqrt{D} = \left(A_{\ell'/2-1} + B_{\ell'/2-1}\sqrt{D/4}\right)^2.$$

It follows that

$$\left(A_{\ell'/2-1} + B_{\ell'/2-1}\sqrt{D/4}\right)^3 = X + Y\sqrt{D}$$

is a primitive element with norm -8 , where

$$\begin{aligned} X &= A_{\ell'/2-1}^3 + 3A_{\ell'/2-1}B_{\ell'/2-1}^2D/4, \\ Y &= 3A_{\ell'/2-1}^2B_{\ell'/2-1}/2 + B_{\ell'/2-1}^3D/8, \end{aligned}$$

which are both integers since $A_{\ell'/2-1}B_{\ell'/2-1}$ is odd. This completes the case where $x_0 \equiv -2 \pmod{D/4}$. If $x_0 \equiv 2 \pmod{D/4}$, then we may invoke Theorem 2 to argue in a similar fashion to the above. Thus, we have shown that part (1) implies part (2).

Assume part (2) holds. Then the solvability of Equation (3.2) implies that D is even and implies the solvability of the $(X/2)^2 - Y^2D/4 = \pm 2$. Then using the solvability of Equation (3.1), we may invoke Theorems 2 and 3 to get that $x_0/2 \equiv \pm 1 \pmod{D/4}$, which secures the result. \square

Example 1. If $D = 4 \cdot 19 = 76$, then $\ell = 12$, $Q_{\ell/2} = 4$, $Q_{\ell/4} = Q_3 = 8$, $x_0 = 340 = A_{\ell/2-1} \equiv -2 \pmod{D/2}$, and the fundamental solution of $X^2 - DY^2 = -8$ is $(A_2, B_2) = (26, 3)$.

If $D = 4 \cdot 127$, then $\ell = 32$, $Q_{\ell/2} = 4$, $Q_6 = 8$, $A_{\ell/2-1} = A_{15} = x_0 = 9461248 \equiv 2 \pmod{D/2}$, and the fundamental solution of $X^2 - DY^2 = 8$ is $(A_5, B_5) = (4350, 193)$.

Remark 1. Note that when $D > 256$, the solution of Equation (3.2) means that $Q_j = 8$ for some j in the simple continued fraction expansion of \sqrt{D} , where j is odd when there is a minus sign and j is even when there is a plus sign. This may be seen using results from [3], for instance, where the continued fraction algorithm may be employed — see [3, Theorem 2.1.2, p. 44]. The latter tells us that all norms of principal (reduced) ideals in $\mathbb{Z}[\sqrt{D}]$ must appear as one of the Q_j . The existence of the primitive element of norm -8 implies the existence of a primitive reduced ideal of norm 8. The “reduced” part merely means (in this case), that $8 < \sqrt{D}/2$, namely $D > 256$. When $D < 256$ we still have the solvability of the equation but Q_j does not necessarily equal 8 for any j . For instance, if $D = 28$, then $\ell = 4$, $Q_{\ell/4} = 4$, but $Q_j \neq 8$ for any j . Moreover, $(X, Y) = (90, 17)$ is the solution of the equation. Also, the solvability of Equation (3.2) cannot be removed from condition (2) of Theorem 6. For instance, if $D = 320$, $Q_{\ell/2} = Q_2 = 4$, but $x_0 = 18 \not\equiv \pm 2 \pmod{D/2}$. This tells us that this is a criterion, not merely for

central norm 4, rather as asserted in the header for the section, a criterion for central norm 4 associated with norm 8.

Remark 2. It is not a difficult task to show that the solvability of Equation (3.1), means that $x_0 \equiv \pm 2 \pmod{D}$ is not possible for odd D , which must in the case of that solvability, be congruent to 5 modulo 8. In other words, there is no analogue of Theorem 6 in the order $\mathbb{Z}[(1 + \sqrt{D})/2]$, nor in the order $\mathbb{Z}[\sqrt{D}]$ for odd D . Theorems 2–3 provide the desired generalization of Lagrange to orders wherein D may be odd. The result by Lagrange is that for a prime $D = p > 2$, with (x_0, y_0) the fundamental solution of the Pell Equation $x^2 - Dy^2 = 1$, then $x_0 \equiv 1 \pmod{p}$ if and only if $p \equiv 7 \pmod{8}$. Theorems 2–3 deliver the palatable fact that when $\ell(\sqrt{D})$ is even, then $x_0 \equiv \pm 1 \pmod{D}$ if and only if $Q_{\ell/2} = 2$. The following is the analogous fact derived from Theorem 6.

Theorem 7. *If D is a positive nonsquare integer, and (x_0, y_0) is the fundamental solution of Equation (3.1), then $x_0 \equiv \pm 2 \pmod{D/2}$ if and only if $Q_{\ell/2} = 4$ and $Q_j = 8$ for some j .*

The following is the analogue of another result in [7].

Theorem 8. *If $D = 4c$, c is odd, $\ell(\sqrt{D}) = \ell$ is even with $Q_{\ell/2} = 4$, and $Q_j = 8$ for some j , then the following hold:*

- (1) $c \equiv 3, 7 \pmod{16}$, if and only if j is even.
- (2) $c \equiv 11, 15 \pmod{16}$ if and only if j is odd.

Proof. First, we observe that it is a consequence of the results in [7] and in this paper that the only odd primes that may divide D in Theorem 6 are *only* those of the form $p \equiv \pm 1 \pmod{8}$ or *only* those of the form $p \equiv 1, 3 \pmod{8}$, and $D/4 \not\equiv 1 \pmod{4}$.

Since $A_{j-1}^2 - DB_{j-1}^2 = (-1)^j 8$, the following Jacobi symbol identity holds where $D/4 = c$:

$$1 = \left(\frac{A_{j-1}^2}{c} \right) = \left(\frac{(-1)^j 8}{c} \right) = \left(\frac{(-1)^j}{c} \right) \left(\frac{2}{c} \right) = (-1)^{(4j(c-1) + c^2 - 1)/8},$$

from which one easily deduces the results. □

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DEPARTMENT OF MATHEMATICS AND STATISTICS, UNIVERSITY OF CALGARY, CALGARY, ALBERTA,
T2N 1N4, CANADA

ramollin@math.ucalgary.ca <http://www.math.ucalgary.ca/~ramollin/>

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