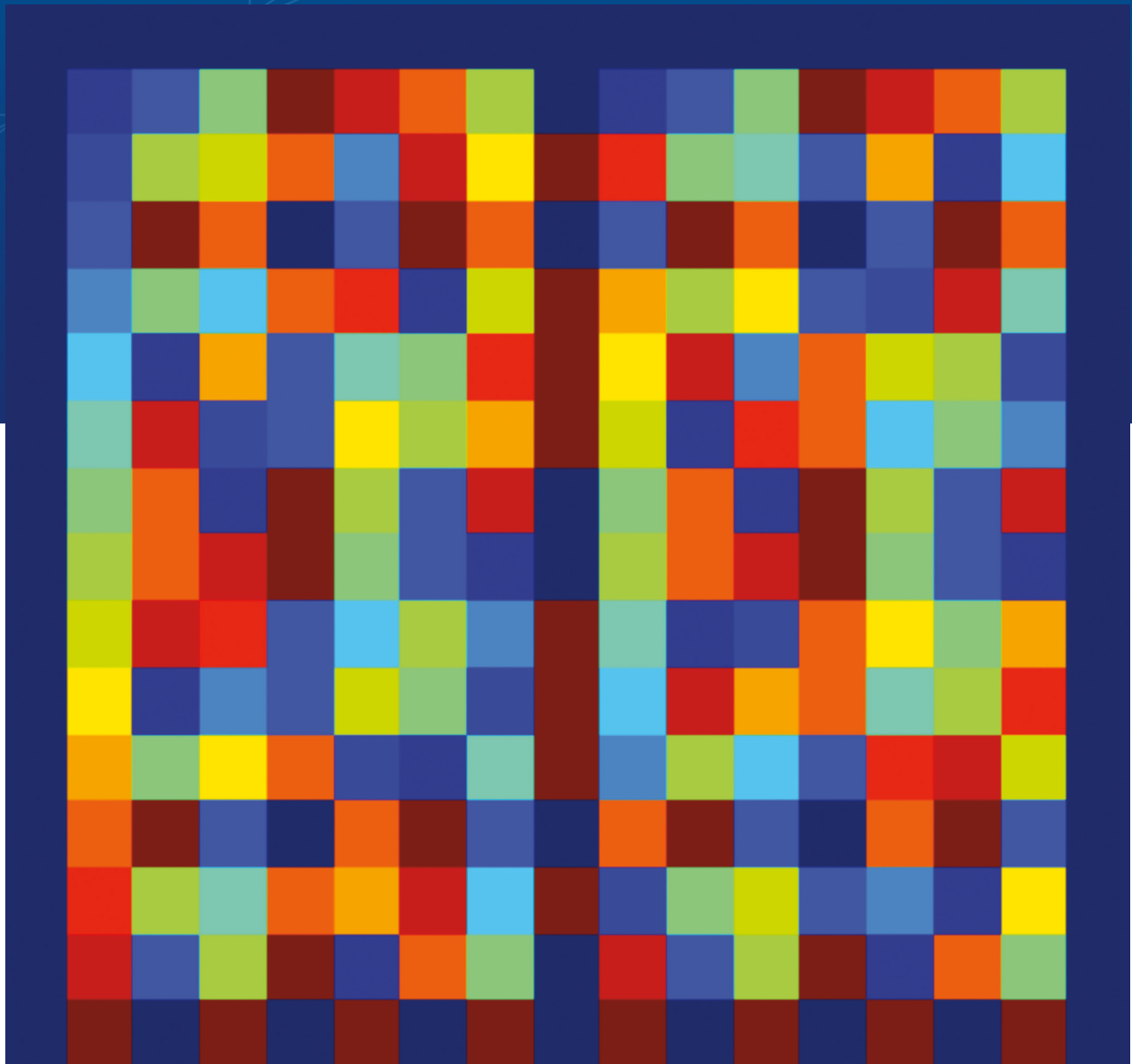


NUMBER THEORY

In Context and Interactive



By Karl-Dieter Crisman

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Gordon College

July 20, 2021

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Other (mathematical) interests include fruitful connections between mathematics and music theory, the use of service-learning in courses at all levels, connections between faith and math, and editing. Non-mathematical interests he wishes he had more time for include playing keyboard instruments and exploring new (human and computer) languages. But playing strategy games and hiking with his family is most interesting of all.

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To my students and the Sage community;
let's keep exploring together.

Acknowledgements

This text evolved over the course of teaching MAT 338 Number Theory for many years at Gordon College, and immense thanks are due to the students through five offerings of this course for bearing with using a text-in-progress. The [Sage Math team](#) and especially the [Sage cell server](#) have made an interactive book of this nature possible online, and the [PreTeXt](#) project (formerly known as Mathbook XML) and [MathJax](#) projects have contributed immensely to its final form, as should be clear. I'm particularly grateful to Rob Beezer's answering questions and upgrading PreTeXt capabilities early and often.

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Finally, no acknowledgement would be complete without recognizing the patience of my family with respect to the days and weeks of travel, from an hour away in New England to as far away as Cape Town and India, in order to learn more about Sage and teach using Sage in the classroom. It was always done with the goal in view of enriching others' lives and not just my own, and I hope I have lived up to that promise.

To Everyone

Welcome to Number Theory! This book is an introduction to the theory and practice of the integers, especially positive integers – the numbers. We focus on connecting it to many areas of mathematics and dynamic, computer-assisted interaction. Let's explore!

Carl Friedrich Gauss, a great mathematician of the nineteenth century, is said to have quipped ¹ that if mathematics is the queen of the sciences, then number theory is the queen of mathematics (hence the title of [E.5.4]). If you don't yet know why that might be the case, you are in for a treat.

Number theory was (and is still occasionally) called 'the higher arithmetic', and that is truly where it starts. Even a small child understands that there is something interesting about adding numbers, and whether there is a biggest number, or how to put together fact families. Well before middle school many children will notice that some numbers don't show up in their multiplication tables much, or learn about factors and divisors. One need look no further than the excellent picture book *You Can Count on Monsters* [E.6.1] by Richard Evans Schwartz to see how compelling this can be.

Later on, perfect squares, basic geometric constructs, and even [logarithms](#) all can be considered part of arithmetic. Modern number theory is, at its heart, just the process of asking these same questions in more and more general situations, and more and more interesting situations.

They are situations with amazing depth. A sampling:

- The question of what integers are possible areas of a right triangle seems very simple. Who could have guessed it would lead to fundamental advances in computer representation of elliptic curves?
- There seems to be no nice formula for prime numbers, else we would have learned it in middle school. Yet who would have foreseen they are so very regular on average?
- Taking powers of whole numbers and remainders while dividing are elementary and tedious operations. So why should taking remainders of tons of powers of whole numbers make online purchases more secure?

This book is designed to explore that fascinating world of whole numbers. It covers all the 'standard' questions, and perhaps some not-quite-as-standard topics as well. Roughly, it covers the following broad categories of topics.

- Basic questions about integers

¹In Wolfgang Sartorius von Waltershausen's rather lengthy and nearly hagiographic ('his undying name ... whom no contemporary nation can place as an equal beside') biography *Gauss zum Gedächtnis*; see the bottom of page 31 at [the Internet Archive](#) (link kindly provided by Neil McKay at the University of New Brunswick).

- Basic congruence arithmetic
- Units, primitive roots, and Euler's function (via groups)
- Basics of cryptography, primality testing, and factorization
- Integer and rational points on conic sections
- The theory and practice of quadratic residues
- Basics of arithmetic functions
- The prime counting function and related matters
- Connecting calculus to arithmetic functions

Finally, it won't take long to notice that the way in which this book is constructed emphasizes connections to other areas of math and encourages dynamic interaction. (See the note [To the Instructor](#).) It is my hope that all readers will find this 'in context and interactive' approach enjoyable.

To the Student

Hi! Not too many students read this bit in textbooks, but I hope you do, and I hope you circle stuff you think is important. In pen.

Doing math without writing in the book (or on something, if you're only using an electronic version) is sort of like reading much literature (like Shakespeare or Homer) or many religious texts (like the Psalms or Vedas) without paying attention to the spoken aspect. It's possible, and we all may have done it (some successfully), but it's sort of missing the point.

So read this book and write in it. My students do. They even like it.

Here are three things that will lead to success with this book.

- You should like exploring numbers and playing with them. If you were the kind of kid who added

$$1 + 2 + 3 + 4 + 5 + 6 + 7 + 8 + 9 + 10 + \dots$$

on your calculator when you were bored to see if there would be an interesting pattern, and actually liked it, you will like number theory. If you then tried

$$2 \cdot 3 \cdot 4 \cdot 5 \cdot 6 \cdot 7 \cdot 8 \cdot 9 \cdot 10 \dots$$

you will really like it.

- I also hope you are open to using computers to explore math and check conjectures. As Picasso said, "They can only give you answers" – but oh what answers! We use the [SageMath](#) system, one that will grow with you and that will always be free to use (for [several meanings](#) of the word [free](#)). You don't have to know how to program to use this, though it's useful. Plus, you are using number theory under the hood anyway if you use the internet much, so why not?
- Finally, you should want to know why things are true. I assume a standard introduction to proof course as background, but different people are ready in different ways for this. If you are reasonably familiar with proofs by induction and contradiction, and have some basic experience with sets and relations, that is a good start. Some good free resources online include *A Gentle Introduction to the Art of Mathematics* [\[E.3.2\]](#) and *Book of Proof* [\[E.3.1\]](#).

Some of the proofs will be hairy, and some exercises challenging. (Not all!) Do not worry; by trying, you will get better at explaining why things are true that you are convinced of. And that is a very useful skill. (Provided you *are* convinced of them; if not, go back to the first bullet point and play with more examples!)

Remark 0.0.1 A final note to the student. As a last note before you dig in, if you think that it is worth exploring the possible truth (see [Section 25.3](#)) of

$$1 + 2 + 3 + 4 + 5 + 6 + 7 + 8 + 9 + 10 + \cdots = -\frac{1}{12},$$

or if as a kid you did

$$2^{3^{4^{5^{6^{7^{8^9 \cdots}}}}}}}$$

to see what would happen, then maybe you should become a mathematician. In that case, click on all links in the text and find a cool problem that interests you!

To the Instructor

Assuming that the reader of this preface is an instructor of an actual course, may I first say thank you for introducing your students to number theory! Secondly of course I'm grateful for your at least briefly considering this text.

In that case, gentle reader, you may be asking yourself, "Why on earth yet another undergraduate number theory text?" Surely all of these topics have been covered in many excellent texts? (See the preface [To Everyone](#) for a brief topic list, and the [Table of Contents](#) for a more detailed one.) And surely there is online content, interactive content, and all the many topics here in other places? Why go to the trouble to write another book, and then to share it? These are excellent questions I have grappled with myself for the past decade.

There are two big reasons for this project. The first is reminiscent of Tertullian's old quote about Athens and Jerusalem; what has arithmetic to do with geometry? (Or calculus, or combinatorics, or anything?) At least in the United States, away from the most highly selective institutions (and in my own experience, there as well), undergraduate mathematics can come across as separate topics connected by some common *logical* threads, and being at least vaguely about 'number' or 'magnitude', but not necessarily part of a *unified whole*.

When I first taught this course, I was dismayed at how few texts really fully tackled the geometry, algebra, and analysis inherent in number theory. Many do one or two (especially algebra, since number theory might often be a second course in abstract algebra), but few attacked all connections. Still, there are some which do, and I even found *Elementary Number Theory* by Jones and Jones [\[E.2.1\]](#) which does a very good job of this, though at a slightly higher level of sophistication than I found my students ready for. Those familiar with it will find that my presentation of certain topics (e.g. arithmetic functions, the zeta function) and some topic order is influenced by it; for certain proofs (especially in Dirichlet series) the proofs there and in [\[E.4.6\]](#) are the only ones I could find! I try to point out all such cases, and I have substantively modified even those in ways more appropriate for typical US undergraduates, as well as with somewhat different emphases.

Given my first goal, I would have happily used that text with some extra details for my students, were it not for the magic and wonder of the internet. How could I not harness this to have my students do approximations to the size of computations that their browsers are constantly doing as they go shopping on the web? Having found [Sage](#), I found it hard to avoid using it whenever I could, and encouraging students to do the same to explore things like Euler's ϕ function (as I encourage yours to do in [Section 9.2](#) by hand).

Interactivity and visualization is becoming common currency in mathematics education. In calculus and lower-level courses this has been true for some

time, but even in abstract algebra there are books like Nathan Carter's *Visual Group Theory* [E.6.2], specialized software projects like [PascGalois](#), and many general applets (including ones from the Wolfram Demonstrations or Maple Möbius projects). This has been coming into number theory too, naturally, beyond the programming projects many books have included. An early number theory text involving explicit programs (and a CD-ROM!) written for extensive course work was [E.4.7], and the first book invoking extensive use of Sage commands was probably the founder's own [E.2.3]. Very recently (in fact, after the unofficial release of this text) the book [E.2.10] (which has similar content and aims to the current work, though at a somewhat higher level) appeared in second edition with complete SageMath worksheets on its [website](#), which can be used on [CoCalc](#) (or on a local [Docker version of CoCalc](#)). Hence the time is more than right for a fully online resource.

So my second goal for this book is to bring online interactivity into a mainstream number theory text. It is wonderful to see students with an interest in the arts respond to the dynamic visualization in Sage **interacts**, while those with interests in computer science love to ask questions about how to view the source code or some of the details of representing large numbers. And all the students have access to computations from simple ones involving the aliquot parts function to the full Riemann formula for the prime number function.

Why should you *not* use this book? First, I make few claims to topical or mathematical originality². The ordering is somewhat different than usual, I include a few topics I haven't seen addressed adequately very often in truly introductory texts (notably a beginning of the geometry of numbers and long-term averages of arithmetic functions), and I have created many visualization and exploration oriented applets.

At the low end of other reasons you might not use it, some topics of great importance which are perfect for beginners (especially partitions and continued fractions) are absent. You can't cover *everything* in a semester, after all, and I have shied away a bit from more purely combinatorial stuff, though I hope to steadily add slightly more in successive editions³. At the high end of preparation, I do not and cannot expect a course in abstract algebra or complex (or even real) analysis for my students, and so this book reflects that reality. Knowing about proofs by induction and contradiction, as well as basics of sets, integers, and relations, is what I can assume. In fact, I have great recommendations for you if you know all your students can do contour integration or are ready to define a number field – see [References and Further Resources](#). Finally, I don't have a corporation behind me.

On the other hand, I think you *should* consider using it. This is class-tested material for standard topics (plenty for a semester-long course at most institutions), and not beholden to any interests beyond being a good resource for instructors in 'mainstream' undergraduate math programs in the United States. There are plenty of exercises (though not a surfeit, so feel free to supplement), fun links, and hopefully a quirky and engaging sense of wonder and exploration. The price is also right. Finally, I don't have a corporation behind me.

Should you choose to use this text, I have only a few recommendations for how to use it (see also my notes [To the Student](#)).

²I have tried hard to credit any non-standard proofs which are essentially in the form I found them, as well as many of those which I have modified for my students' needs. I appreciate forbearance (and notification!) if I have missed any such citations so that I may correct them.

³See [E.2.11] for a nice introduction in a more combinatorial vein, particularly to partition identities.

- Encourage in-class exploration. Put away books, turn off the computers, and just try stuff out. Create your own worksheet to explore (say) the Möbius function or solutions to linear Diophantine equations. In short, make sure your students see mathematics as a dynamic enterprise – particularly because so many of the theorems involved are highly abstract.
- Less is more. I will often pick *one* representative proof in a section, project it on the screen, and then really follow it through on an adjacent blackboard with specific numbers (such as $p = 13$, which is just big enough to be interesting but not so big as to be overwhelming).
- Use computer examples judiciously. Sage (or any other system) can just as easily become a Delphic oracle (pun intended) spewing forth cryptic utterances as a useful tool to help create and solve conjectures. You're possibly doing your students a disservice if you don't use it at all, but despite having written this text with Sage in mind throughout, I don't regard its use as completely essential. Number theory in this form has been around since Euclid, so the past thirty years of mass-market computation is a drop in the bucket of time. If you want a true inquiry-based approach, I like the text *Number Theory through Inquiry* [E.2.5] a lot.
- Note the Sage notes (full list at the [List of Sage notes](#)). Especially if you have more than just a few students who have a little programming experience, this is a perfect course to find projects to challenge them with, such as those in the venerable [E.2.4]. The Sage notes gently remind or give short introductions to some aspects of how to use Sage and [Python](#) (the language Sage is based on). They are not formally structured or arranged, or comprehensive; if you are looking for this, you should supplement your course with a real basic programming text in Python, such as [E.3.7] or [E.3.8]. (The already-initiated should note that as of January 2020 this book has been updated to Sage 9 and Python 3, so some commands, especially those involving `print()`, may not work with certain earlier versions of Sage.)
- Use the exercises, and ones outside the book if you want. There are exercises for each chapter, of varying difficulty levels (in the grand tradition of upper-level math texts, I do *not* provide solutions). In general, assigning daily, collecting weekly seems to be a decent model – though be sure to give students ample warning as to *which* ones will be collected! The last few chapters' material is more advanced, and there are correspondingly fewer possible exercises. I find this to be a good time for a small project in the history of number theory; especially if you have students from several different cultural heritages, having them discover where it comes up in theirs (it nearly always does) has been a perennial favorite.

There are no sections marked as optional, or table of dependencies, though these should be pretty similar to most elementary texts. (I do pretty much everything in my own course, picking results or sections to skip on the fly if time or the students seem to require this.) Here are some minor suggestions, though.

- If you are teaching a shorter course or wish to spend more time on some topic, the chapters on [Beyond Sums of Squares](#) and [More on Prime Numbers](#) are certainly optional in this sense.
- The chapters concerning [Points on Curves](#) and [Long-Term Function Behavior](#) are not optional in my view of number theory, but may be viewed as 'selected topics'.

- The introductory (short) chapters 1 and 18 should *not* be considered optional, but may be emphasized or not to instructor taste. The point is just to motivate what we are doing before getting to formal definitions.
- If you don't like cryptography or believe (like Hardy) that there are no applications to number theory, you can certainly create a nearly application-free course by skipping the chapters on [An Introduction to Cryptography](#) and [Some Theory Behind Cryptography](#).
- I don't consider the last several chapters on the prime counting function and other arithmetic functions connecting to calculus to be optional, but I have the luxury of having mostly juniors and seniors for a full semester. In a quarter course or one aimed more at sophomores (in the United States), one should still at the very least spend a couple days at the end of the course talking about these topics, perhaps discussing sections 21.2 and 21.3, and smatterings of [Chapter 25](#).

As a final note, I hope you enjoy using the text as much as I've enjoyed teaching from it. Everyone should have that day where a student's jaw drops from a cool theorem displayed visually, or when the students are working so intently on an in-class project that they don't even notice the class period end. It's been my privilege to have that happen, and my hope is this text can bring you closer to that goal.

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Chapter 1

Prologue

What is number theory? Briefly, it is the study of the integers and questions arising from them.

Definition 1.0.1 The Integers. The set of **counting numbers** is denoted

$$\mathbb{N} = \{0, 1, 2, 3, 4, \dots\}.$$

Note that in this text, this set begins at zero¹. The **integers** is the set of positive *and* negative counting numbers:

$$\mathbb{Z} = \{\dots, -3, -2, -1, 0, 1, 2, 3, \dots\}.$$

◇

This is a fairly dry definition, though. The best way to find out what this definition means is to try to answer some questions *about* integers!

1.1 A First Problem

Let's start! Suppose you have lots of left-over postage stamps² that are of just a few different denominations. It could be fun to see what amounts you could make from them.

To be concrete, let's assume first that all your stamps are numbered 2¢ and 3¢. Here are two questions we could ask. They are mathematically equivalent, but might take your exploration in two very different directions!

Question 1.1.1 Suppose you only have stamps (or some other currency-like item) available in 2¢ and 3¢ amounts.

- Which denominations of postage can you get by combining just these two kinds of stamps?
- Which denominations can you *not* get with just these two kinds?

¹You can search Mathematics Stack Exchange, Wikipedia, and many other interesting sites for discussions about this. Authors disagree, though number theory texts tend to go with the older tradition of only counting positive integers among the “natural numbers”, both because they count things and because they are a natural set to work with. With the advent of computers and (often) zero-based counting, as well as set theory, there is more variety, and it will be convenient to start at zero here since we integrate the use of a zero-based computer language so much. Apparently the [ISO standard](#) also begins counting at zero.

²Perhaps because you only use email or texting now; too bad for you!

Once you've thought about that, try the same problem with 2¢ and 4¢ stamps. What is the same, what is different? \square

Now let's get to a nontrivial case; what about with 3¢ and 4¢ stamps? In this case, after some experimentation, it looks like only 1, 2, and 5 are not possible, so anything six or above is possible. We call this number (in this case, 6) the **conductor** of the set $\{3, 4\}$.

What we are really asking, as might be clear by now, is which positive integers n are impossible (or possible) to write in the form $n = 3x + 4y$, for nonnegative integers x and y . This is also sometimes called the Frobenius³ or coin problem.

Continue trying this with different small pairs of positive integers (see also [Exercise 1.4.5](#)–[Exercise 1.4.7](#)). For each pair, pay attention to two things:

- What is the conductor of the pair? (You might want to ask *whether* there is a conductor!)
- How *many* numbers lower than the conductor *cannot* be written in this way as a sum with this pair?

1.2 Review of Previous Ideas

Before going further, we need a bit of review. The following three topics may be considered prerequisites for the course.

1.2.1 Well-Ordering

The first principle is both simple and deep. It is a deep property of the positive integers, but we give it its usual name.

Axiom 1.2.1 Well-Ordering Principle. *Any nonempty set of positive integers has a least/smallest element.*

This principle actually holds with any subset of \mathbb{Z} which is bounded below, such as \mathbb{N} (recall [Definition 1.0.1](#)).

Let's use it as an example to prove the following fact which you probably didn't know required proof.

Fact 1.2.2 Consecutive Integers. *There are no integers between 0 and 1.* *Proof.* This proof proceeds by contradiction. Assume there are some such integers, and let

$$S = \{x \in \mathbb{Z} \mid 0 < x < 1\}.$$

This set must then have a least element a , and $0 < a < 1$. If we multiply through by a (which is positive) then we obtain $0 < a^2 < a$.

Thus a^2 is another integer such that $0 < a^2 < 1$, so $a \in S$, but we also know that $a^2 < a$. So a^2 is an element of S which is less than the least element of S . That is a contradiction, so our original assumption was wrong and there are no such integers (i.e. S is empty). \blacksquare

Remark 1.2.3 To review, proofs by **contradiction** and **contrapositive** both start by assuming the negation of the conclusion. A proof by contrapositive uses that assumption to prove the negation of the original assumption. A proof by contradiction, on the other hand, leads to some absurdity, but not necessarily just negating the original assumptions. In the proof above of [Fact 1.2.2](#),

³For a very full discussion, see [\[E.7.20\]](#), but not until after you have started the next chapter of this book!

the contradiction is that you can't have two different smallest elements of a set.

1.2.2 Induction

Sometimes we need a way to prove a statement for all integers n after a certain point, for instance integers greater than or equal to $n = 1$. This is usually called **proof by induction**. Usually there are two steps in a typical 'simple' induction.

1. First we prove the "base case" (often $n = 1$ or $n = 0$).
2. Then we prove the "induction step", that the case $n = k$ implies case $n = k + 1$.

These combine to prove a fact for *all* cases $n \geq 1$.

Example 1.2.4 Archetype for Induction. We shall show that

$$\sum_{i=1}^n i = \frac{n(n+1)}{2}$$

Solution. The base case is to check that $1 = \frac{1(1+1)}{2}$, which is easy. The induction step begins with the assumption that

$$\sum_{i=1}^k i = \frac{k(k+1)}{2}$$

and then proceeds by showing that the formula is still true when k is replaced with $k + 1$. For this proof, to add just one more integer $k + 1$ to the sum means

$$\sum_{i=1}^{k+1} i = \sum_{i=1}^k i + (k+1)$$

(which we can see by rewriting the sum). Then we can just plug in the induction *assumption* to obtain

$$\sum_{i=1}^k i + (k+1) = \frac{k(k+1)}{2} + (k+1) = (k+1) \left(\frac{k}{2} + 1 \right) = \frac{(k+1)(k+2)}{2}$$

which is exactly what is required to finish the induction step, namely

$$\sum_{i=1}^{k+1} i = \frac{(k+1)(k+2)}{2}.$$

□

Relative to some other basic axioms, one can actually take the legitimacy of induction as a final axiom and use that to prove well-ordering ([Axiom 1.2.1](#)) is true. Instructors will wish to note that *the converse is false*⁴. We will not include any such proofs (or a collection of relevant axioms, such as Peano's) here, but note the helpful exposition in [\[E.7.33\]](#).

⁴A counterexample is given by the set of ordinals less than $\omega + \omega$, which is well-ordered but for which induction does not hold.

1.2.3 Divisibility

Definition 1.2.5 If an integer n can be written as a product $kd = n$ of two integers k and d , then we say that d **divides** n , or that n is **divisible** by d , or that d is a **divisor** of n . We write $d \mid n$ to denote that d divides n . \diamond

Example 1.2.6 Divisibility is familiar.

- For instance, the concept that n is even is just the same thing as $2 \mid n$.
- The *divisors* of $n = 8$ are ... $\pm 1, \pm 2, \pm 4, \pm 8$. (Don't forget negative divisors.)
- Very often we can write this generically, so for example $n \mid x + 1$ means that $x + 1$ can be written as the product of n and some other integer m .

We occasionally use the term **proper divisor** to denote a positive divisor of n which is not n . When $n = 8$, we see that 1, 2, and 4 are all proper divisors. \square

There are lots of interesting things to say about divisibility. Let's prove a somewhat unexpected statement using induction and just what we already know.

Example 1.2.7 Show that $4 \mid 5^n - 1$ for $n \geq 0$.

Solution. This proof will proceed by induction. This time the base case will be $n = 0$. We'll try to make the steps clear with separate bullets.

- Base step: If $n = 0$ the formula says that 4 divides $5^0 - 1 = 1 - 1 = 0$, which is definitely true.
- Induction step:
 - Suppose $4 \mid 5^k - 1$. Then, by [Definition 1.2.5](#), $5^k - 1 = 4x$ for some integer x .
 - Hence $5^k = 1 + 4x$ is a fact we could use later.
 - Our goal in this step is to show $4 \mid 5^{k+1} - 1$.
 - Since we need something true about $5^{k+1} - 1$, let's consider 5^{k+1} first. The key observation will be that $5^{k+1} = 5^k \cdot 5$.
 - Using the fact we obtained from the induction *assumption* we can write this as $5^k \cdot 5 = (1 + 4x) \cdot 5$; this means that

$$5^{k+1} - 1 = 5(1 + 4x) - 1 = 20x + 4.$$

- Certainly $20x + 4$ is divisible by 4.
- Thus we have shown that $4 \mid 5^{k+1} - 1$, so we have finished the induction step, and our proof by induction is complete. \square

There are lots of other propositions about divisibility you are probably familiar with from previous courses. Here is a sampler.

Proposition 1.2.8 Divisibility Facts.

1. If $a \mid b$ and $b \mid c$ then $a \mid c$.
2. If $a \mid b$ then $ca \mid cb$.
3. If $c \mid a$ and $c \mid b$ then $c \mid au + bv$ for any integers u, v .

4. If $n > 0$ then all divisors of n are less than or equal to n .

These are not hard to prove (see [Exercise 1.4.1](#)) using **direct proof**, where no indirect or inductive steps are needed. For instance, the second one can be proved by simply noting $b = ka$ for some $k \in \mathbb{Z}$, so that $cb = c(ka) = c(ak) = (ca)k$. The others are similar, and are good practice with using basic algebraic manipulation in proof.

1.3 Where are we going?

Before moving on from these preliminaries and our introductory [Prologue](#), let's step back. What will we cover in this text?

- We have started by exploring basic integer questions, and will continue looking at basic integers at first ([Chapter 1–Chapter 3](#)).
- We'll be essentially *forced* to move to the concepts of congruences and primes by the material ([Chapter 4–Chapter 7](#)).
- Next, we'll explore a more advanced point of view of the concepts of integers and congruences, including groups, to attack cryptography efficiently ([Chapter 8–Chapter 12](#)).
- About halfway through, we'll introduce the ways in which geometry infiltrates number theory ([Chapter 13–Chapter 17](#)).
- Finally, functions and limits will help us illuminate primes in depth, as well as show us how the ideas of calculus really do show up in number theory quite naturally ([Chapter 18–Chapter 24](#)), concluding with an introduction to the legendary Riemann Hypothesis in [Chapter 25](#).

Let's get ready for an exciting exploration of number theory!

1.4 Exercises

1. Prove some or all of the facts in [Proposition 1.2.8](#).
2. Find a counterexample to show that when $a \mid b$ and $c \mid d$, it is not necessarily true that $a + c \mid b + d$.
3. Prove using induction that $2^n > n$ for all integers $n \geq 0$.
4. Prove, by induction, that if c divides integers a_i and we have other integers u_i , then $c \mid \sum_{i=1}^n a_i u_i$.

Exploring the conductor question is a fun way to do new math where you don't already know the answer!

5. Write up a proof of the facts from the first discussion about the conductor idea (in [Section 1.1](#)) with the pairs $\{2, 3\}$, $\{2, 4\}$, and $\{3, 4\}$.
6. What is the conductor for $\{3, 5\}$ or $\{4, 5\}$? Prove these in the same manner as in the previous problem.
7. Try finding a pattern in the conductors. Can you prove something about it for at least certain pairs of numbers, even if not all pairs?
8. What is the largest number d which is a divisor of both 60 and 42?
9. Try to write the answer to the previous problem as $d = 60x + 42y$ for some integers x and y .

10. Get a Sage worksheet account somewhere, such as at <https://cocalc.com> (CoCalc) or at a Sage notebook or Jupyterlab server on your campus, if you don't already have one.
11. Color the 'Paint by Numbers' Sunday comic⁵ from 2006.

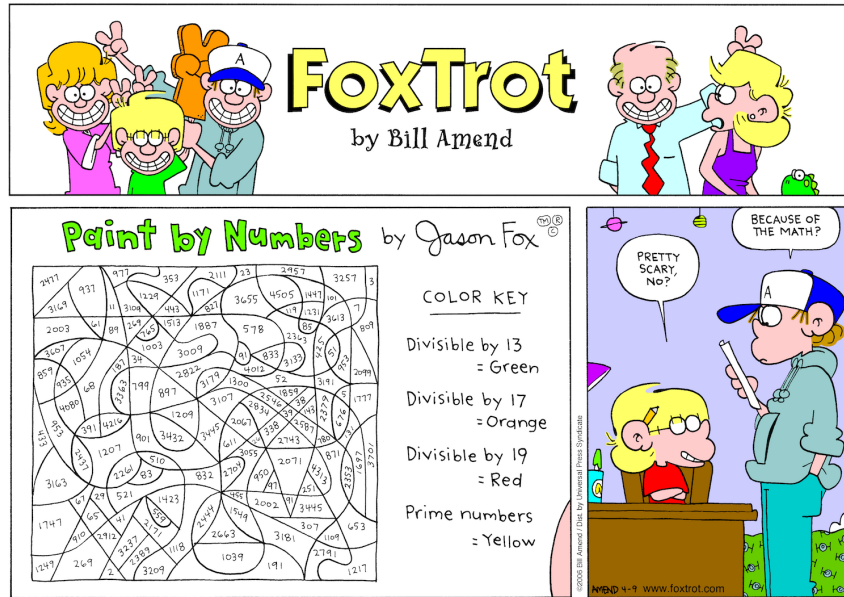


Figure 1.4.1 FOXTROT © Bill Amend. Reprinted with permission of ANDREWS MCMEEL SYNDICATION. All rights reserved.

1.5 Using Sage for Interactive Computation

This text is advertised as having interactive computation, but so far any computation has been your own. How does digital computation (interactive or not) fit in? We'll skip ahead slightly here to see how this will work.

In the interactive version of this text, the areas below are called **Sage cells**, or cells for short. Assuming you're connected to the internet, this very first cell will use SageMath (usually just called Sage) to check whether a given fraction remains a fraction when reduced, or whether it reduces to an integer. Click "Evaluate" to try it out.

38/19

2

Again, if you're viewing this online, go ahead and try changing the numbers, clicking the evaluate button again.

As we go through the text, you'll see *lots* of opportunities to use Sage. Sometimes I'll give you the opportunity to learn a little bit about how to use it in Sage notes, such as the following one.

Sage note 1.5.1 About Sage notes. Sage notes will teach you useful things about basic programming, or more general facts about Sage and Python, the computer language Sage is based on.

⁵Shareable version available online, in lower resolution, or see [the online version of the text for a non-shareable version in higher resolution.](#)

Let's try another computational cell. We haven't defined prime numbers yet (see [Chapter 6](#)), but I figure you know what they are. Here you can check whether an integer is prime.

```
is_prime(3169)
```

True

Sage note 1.5.2 Using commands in Sage cells. Assuming you are using this book online, you can put *any legitimate Sage command* in the cells above. (Try `integrate(x^3,x)` if you know some calculus.) Or you can use these commands in your own Sage worksheet at your local Sage server or with CoCalc, so that you can save your work!

If you are using an offline or hard copy version, I still highly recommend sifting through some of the code and commands; much of it will enlighten the reader. (Then try it out online or on your local computer!)

Finally, let's test some conductor ideas using Sage. In the cell below, Sage will automatically list all the nonnegative numbers up to n that can be written as $n = ax + by$ for nonnegative integers x and y . The default values are $a = 3, b = 4$; you can experiment by changing one or both of these values.

```
@interact
def _(a=(3,[2..10]),b=(4,[2..10]),n=(20,[10..50])):
    list_of_them=list(set([a*x+b*y for x in xrange(n/a+1) for
        y in xrange(n/b+1)]))
    list_of_them=[item for item in list_of_them if item <= n
        ];list_of_them.sort()
    pretty_print(html("The nonnegative integers up to $n=%s$
        which can be"%(str(n))))
    pretty_print(html("written as positive combinations of
        $a=%s$ and $b=%s$ are: "%(str(a),str(b))))
    print(list_of_them)
```

Notice that with the default values above we are definitely getting the same answers as expected from our 'pencil and paper' experiments.

Finally, notice that the algorithm I used in the code is very naive – I just listed all possible combinations under a certain size. It would be interesting to use this to try to verify patterns you may have noticed about the precise size of the conductor, and when it exists.

Summary: Prologue

After reminding ourselves of [The Integers](#), this introductory chapter covers the following main topics.

1. In [Question 1.1.1](#) we introduce the notion of the conductor to get thinking about nontrivial integer questions.
2. We review basic uses of the following principles:
 - The [Well-Ordering Principle](#)
 - Proofs by [Induction](#)
 - Basic facts about [Divisibility](#), of which we will especially use [Proposition 1.2.8](#)
3. We get a brief look at [where we are going](#) in this text.

Finally, after the usual [Exercises](#), there are few notes on [Using Sage for Interactive Computation](#).

Chapter 2

Basic Integer Division

In this chapter, we introduce some concepts of numbers which are familiar, but key for our further study. In particular, we try to understand *why* they work.

- The division algorithm ([Section 2.1](#)),
- The greatest common divisor ([Section 2.2](#)), and
- The Euclidean algorithm ([Section 2.3](#)).

Then we'll put them together with the *Bezout identity* ([Section 2.4](#)).

2.1 The Division Algorithm

2.1.1 Statement and examples

Let's start off with the division algorithm. This is the familiar elementary school fact that if you divide an integer a by a positive integer b , you will always get an integer remainder r that is nonnegative, but less than b .

Equally important, there is *only one possible remainder* under these circumstances.

Theorem 2.1.1 Division Algorithm. *For $a, b \in \mathbb{Z}$ and $b > 0$, we can always write $a = qb + r$ with $0 \leq r < b$ and q an integer. Moreover, given a, b there is only one pair q, r which satisfy these constraints. We call the first element q the quotient, and the second one r the remainder.*

Proof. The proof appears below in [Subsection 2.1.2](#). ■

Finding q and r is easy in small examples like $a = 13, b = 3$.

We have $13 = 4 \cdot 3 + 1$ so $q = 4$ and $r = 1$.

For bigger values it's nice to have the result implemented in Sage.

```
divmod(281376, 29)
```

```
(9702, 18)
```

We can check the correctness of the Sage output by multiplying and adding back together.

```
9702*29+18
```


281376

Sage note 2.1.2 Counting begins at zero. There are several things to note about this early computation. First, note that the answer to `divmod` came in parentheses, a so-called **tuple** data type.

Second, there is another way to approach this computation, more programmatically so that it's easier to reuse. What do you think the `[0]` and `[1]` mean?

```
divmod(281376, 29)[0] * 29 + divmod(281376, 29)[1]
```

281376

To access the first and second parts of the answer (the quotient and remainder), we use square brackets, asking for the *0th and 1st* parts of the tuple `(9702, 18)`! (This operation is called **indexing**.) In Python, the programming language behind Sage (as in many other languages), counting begins at zero.

The discussion in the previous note actually turns out to be an enduring argument in number theory, too. Do we only care about positive numbers, or nonnegative ones as well? We saw this in the stamps example, since one could send a package for free under certain circumstances (campus mail), but might not care about that case. Similarly, are we required to use at least one of each type of stamp, or is it okay (as in our problem) to not use one type?

2.1.2 Proof of the Division Algorithm

One neat thing about the division algorithm is that it is not hard to prove but still uses the [Well-Ordering Principle](#); indeed, it depends on it. The key set is the set of all possible remainders of a when subtracting multiples of b , which we call

$$S = \{a - kb \mid k \in \mathbb{Z}\}.$$

(Note that the set looks the same if we *add* multiples of b , since $k \in \mathbb{Z}$, but for the purposes of exposition it is easier to think of it as subtraction.)

The object of main interest in the proof will be the nonnegative piece of S which we will call $S' = S \cap \mathbb{N}$. For example, if $a = 13, b = 3$, then $S = \{\dots, 19, 16, 13, 10, 7, 4, 1, -2, -5, \dots\}$ while $S' = \{\dots, 19, 16, 13, 10, 7, 4, 1\}$.

Our strategy will be to apply the well-ordering principle to S' . (It is worth thinking briefly about why both S and S' are nonempty.) Give the name r to the smallest element of S' , which must be writeable as $r = a - bq$ (that's the definition of being an element of $S' \subset S$, after all).

Now let's briefly suppose by way of contradiction that $r \geq b$. In that case we could subtract b from r , and then $r - b \in S'$ as well. So r would not be the least element of S' , which is a contradiction. Hence we know that $r < b$. (Note that r is the smallest nonnegative number in S' , just as with our intuition regarding remainders from school.)

We still have to show that r and q are the only numbers fulfilling this statement. Suppose $a = bq' + r'$ for some integers q', r' where $0 \leq r' < b$; clearly if $r = r'$ then we can solve $a - bq = r = r' = a - bq'$ to get $q = q'$ (since $b > 0$), so the only interesting case is if $r \neq r'$. Without loss of generality, we can assume $r < r'$.

In that case, $a - bq = r < r' = a - bq'$, which can be rewritten as $0 < r' - r = b(q - q')$. Since $q, q' \in \mathbb{Z}$, by [Fact 1.2.2](#) $q - q'$ must be at least one if it isn't zero. But then $b = b \cdot 1 \leq r' - r = b(q - q')$ or $b \leq r + b \leq r'$, which contradicts $0 \leq r' < b$. Thus $q - q' = 0$ and hence $q = q'$ and $r = r'$.

It's worth actually trying out the details of this proof with some a and b , say with $a = 26$ and $b = 3$.

As a scholium (see [Exercise 2.5.1](#)) note that if $b < 0$ there can still be a positive remainder, but here we would need $0 \leq r < |b|$ in the theorem.

2.1.3 Uses of the division algorithm

It's kind of fun to prove interesting things about powers using the division algorithm, and likely you did in a previous course. For instance, there is an interesting pattern in the remainders of integers when dividing by 4. If you are online, evaluate the following Sage cell to see the pattern. (It's also easy to just get the remainders of the first ten or so perfect squares by hand.)

```
for i in [0..10]:
    pretty_print(html("The_remainder_of_{i}_squared_with_
        respect_to_4_is_{r}".format(i, divmod(i^2, 4)[1])))
```

Sage note 2.1.3 Repeating commands for different input. The syntax for `i in [0..10]`: just means we want to do the next command for integers from 0 to 10. Such a repetition is called a **loop**.

Another way Python uses to generate the list of different input is the `range` command; try substituting `range(11)` for `[0..10]` in the Sage cell above. Can you discover what the difference is between these?

The rest of the command (all the percent symbols and so forth) is mostly for correct formatting. That includes the indentation in the second line – an essential part of Python and Sage.

This certainly provides strong numerical evidence for the following proposition. But better than that will be the proof!

Proposition 2.1.4 *A perfect square always leaves remainder $r = 0$ or $r = 1$ when divided by 4.*

Proof. Using the division algorithm, we can write $n = 4q + r$. What happens if we square it, $(4q + r)^2$?

Algebraically this yields $16q^2 + 8qr + r^2$. Clearly this is a multiple of 4 plus r^2 . So the only possible remainders of n are the remainders of r^2 , where r is already known to be less than 4!

Now check these yourself to see that the only possibilities are the ones in the statement of the proposition. ■

One cool thing about this proof is that if we just change the proof from using $n = (4q + r)^2$ to one using $n = (mq + r)^2$, we can essentially do the same thing for several divisions at once. If the number we divide by is m , then

$$(mq + r)^2 = m^2q^2 + 2mqr + r^2 = m(mq^2 + 2qr) + r^2,$$

hence all that matters for the final remainder is r^2 , since the rest is already divisible by m .

But we know that there are only b possibilities for r , so it's easy to check all *their* squares. For $m = 6$, the following cell checks for you if you don't want to check them by hand.

```
for i in [0..5]:
    pretty_print(html("The_remainder_of_%s_squared_with_
        respect_to_6_is_%s"%(i, divmod(i^2, 6)[1])))
```

This verifies that $r = 0, 1, 3, 4$ are the only possible remainders of perfect squares when you divide by six.

2.2 The Greatest Common Divisor

It seems intuitive that of all the numbers dividing a number (the divisors of the number), one is biggest. We can carry that idea to two numbers.

Definition 2.2.1 Common Divisors. If we consider the various divisors of two numbers a and b , we say that d is a **common divisor** of a and b if $d \mid a$ and $d \mid b$. If d is the biggest such common divisor, it is called the **greatest common divisor**, or **gcd**, of a and b , written $d = \gcd(a, b)$. \diamond

Example 2.2.2 What are all the common divisors of 6 and 10? What is their gcd? \square

Remark 2.2.3 What is the greatest common divisor of zero and zero? By definition, there is none (or it is infinity?). Some authors (such as [E.2.1]) simply don't allow this case at all; others (like [E.2.4]) define it to be zero without further comment. As for computation, both SageMath and Wolfram Alpha apparently compute it to be zero (perhaps by The Euclidean Algorithm), while one online calculator throws an error.

This text chooses to remain agnostic on this point. However, ring theory and lattice theory both allow for an alternate definition which naturally yields zero as the answer; either consult an abstract algebra text, or see all the answers to this question at Mathematics StackExchange for some good fireside reading after you do your homework for this section.

We now come to a great *definition-theorem*.

Theorem 2.2.4 Characterizing the greatest common divisor. *Let a and b be integers, not both zero. Then the greatest common divisor of a and b is all of the following:*

- *The largest integer d such that $d \mid a$ and $d \mid b$. (This is Definition 2.2.1.)*
- *The number achieved by applying the Euclidean algorithm (a repeated division algorithm) to a and b . (See Section 2.3.)*
- *The smallest positive number which can be written as $ax + by$ for some integers x and y . (See Section 2.4 and Subsection 2.4.2.)*

This is amazing, and the first real indication of the power of having multiple perspectives on a problem. It means that the very theoretical issue of when a gcd exists (and finding it) can be treated as a purely computational problem, *completely independent* of finding divisors in the usual sense. And further, there is a definition purely in terms of addition and multiplication, nothing more complex.

If you need to actually calculate a gcd, you use the algorithm. If you want to prove something about it that has to do with dividing, you use the original definition. And if you need to prove something about it where division is hard to use, you use the third characterization. This sort of idea will come up again and again in this book – that having multiple ways to define something *really helps*.

2.3 The Euclidean Algorithm

The Euclidean algorithm says that to find the gcd of a and b , one performs the division algorithm until zero is the remainder, each time replacing the previous divisor by the previous remainder, and the previous number to be divided (sometimes called dividend) by the previous divisor. The last non-zero remainder is the gcd.

We'll state and prove this momentarily ([Algorithm 2.3.3](#)). Let's try it with a reasonably sized problem.

Example 2.3.1 Let $a = 60$ and $b = 42$.

$$60 = 42 \cdot 1 + 18$$

$$42 = 18 \cdot 2 + 6$$

$$18 = 6 \cdot 3 + 0$$

So $\gcd(60, 42) = 6$. □

This procedure is named after Euclid because of [Proposition VII.2](#) in Euclid's Elements. [There is an amazing complete Java interactive implementation of all the propositions, by David Joyce](#), whose version of this proposition includes some explanation of Euclid's background assumptions. In particular, Euclid basically assumes the [Well-Ordering Principle](#), although of course he didn't think of it in such anachronistic terms.

Historical remark 2.3.2 Euclid's Elements. Euclid, a mathematician in Alexandria during the Hellenistic era, appears to have written the Elements as a compendium of rigorous mathematical knowledge. In addition to being the main geometry textbook in the Western and Islamic worlds for two millennia (as late a teacher as Charles Dodgson a.k.a. Lewis Carroll extolled its virtues [in print in Euclid and His Modern Rivals](#)), there are substantial number-theoretic portions as well. No one really knows how much of the Elements is original to Euclid, but the work as a whole is monumental and well-organized, despite some well-known criticisms (see e.g. the discussion in [\[E.5.5\]](#)).

Try the algorithm on your own by hand for the gcd of 280 and 126. Or, for even more practice, try it with $\gcd(2013, 1066)$ and then check your work with Sage.

`gcd(2013, 1066)`

1

Algorithm 2.3.3 Euclidean algorithm. *To get the greatest common divisor of a and b , perform the division algorithm until you hit a remainder of zero, as below.*

$$a = bq_1 + r_1$$

$$b = r_1q_2 + r_2$$

$$r_1 = r_2q_3 + r_3$$

...

$$r_{n-3} = r_{n-2}q_{n-1} + r_{n-1}$$

$$r_{n-2} = r_{n-1}q_n + 0$$

Then the previous remainder, r_{n-1} , is the greatest common divisor.

Proof. First let's see why this algorithm even terminates. The division algorithm says each r_i is less than the previous one, yet they may not be less than zero. So let's apply the [Well-Ordering Principle](#) to the set of remainders. This set must have a least positive element, and will be the answer. Another way to think about it is that since b is finite, there won't be an infinite number of steps.

Of course, that just gives a number, with no guarantee it has any connection to the gcd. So consider the set of common divisors $d \mid a$ and $d \mid b$. All such d also divide

$$a - q_1b = 1 \cdot a + (-q_1) \cdot b = r_1$$

So these d also divide $r_2 = b - q_2r_1$, and indeed divide all the remainders, even $r_{n-1} = r_{n-3} - q_{n-1}r_{n-2}$. So all common divisors of a and b are divisors of r_{n-1} .

On the other hand, if d divides r_{n-1} , it divides $r_{n-2} = r_{n-1}q_n$, and thus divides $r_{n-3} = r_{n-2}q_{n-1} + r_{n-1}$, and so forth. Hence d divides a and b .

So the set of common divisors of a and b are equal to the set of divisors of r_{n-1} , so this algorithm really does give the gcd. ■

As you might expect, the proof makes more sense if you try it out with actual numbers; for the theoretical view, see [Exercise 2.5.14](#). Especially if you can find a and b for which the algorithm takes four or five steps, you will gain some insight.

2.4 The Bezout Identity

2.4.1 Backwards with Euclid

Now, before we get to the third characterization of the gcd, we need to be able to do the Euclidean algorithm *backwards*. This is sometimes known as the *Bezout identity*.

Definition 2.4.1 Bezout identity. A representation of the gcd d of a and b as a linear combination $ax + by = d$ of the original numbers is called an instance of the **Bezout identity**. (This representation is not unique.) ◇

It is worth doing some examples¹. Perhaps you already have gotten one, probably by trial and error. For instance,

$$6 = -2 \cdot 60 + 3 \cdot 42.$$

The third characterization in [Theorem 2.2.4](#) implies that doing this is *always* possible; $\gcd(a, b) = ax + by$ for some integers x and y . Doing the [Euclidean algorithm](#) backwards is one way to obtain this.

Example 2.4.2 Sometimes it helps visually when starting to write the Euclidean algorithm down one side of a table, and then go *up* the other side of the table to obtain an instance of the Bezout identity.

Here's an example with the gcd of 8 and 5; follow it from top left to the bottom and then back up the right side. The middle column provides the necessary rewriting.

¹For convenience, all examples will be in the form $d = xa + yb$, putting the coefficients first, even though we state this in the other order. The habit of using the letters a, b, d and alphabetical order is too hard to break.

$$\begin{array}{l|l|l}
 8 = 1 \cdot 5 + 3 & 1 \cdot 8 - 1 \cdot 5 = 3 & 1 = 2 \cdot 3 - 1 \cdot 5 = 2 \cdot (8 - 1 \cdot 5) - 1 \cdot 5 = 2 \cdot 8 - 3 \cdot 5 \\
 5 = 1 \cdot 3 + 2 & 1 \cdot 5 - 1 \cdot 3 = 2 & 1 = 1 \cdot 3 - 1 \cdot 2 = 1 \cdot 3 - 1 \cdot (5 - 1 \cdot 3) = 2 \cdot 3 - 1 \cdot 5 \\
 3 = 1 \cdot 2 + 1 & 1 \cdot 3 - 1 \cdot 2 = 1 & 1 = 1 \cdot 3 - 1 \cdot 2 \\
 2 = 2 \cdot 1 + 0 & & \text{Go up this column...}
 \end{array}$$

So $1 = 2 \cdot 8 - 3 \cdot 5$, or $2 \cdot 8 + (-3) \cdot 5$. \square

Example 2.4.3 Usually students need a couple of examples of this to get the way this works, so here is another one. Let's do it with the gcd of 60 and 42.

$$\begin{array}{l|l|l}
 60 = 1 \cdot 42 + 18 & 1 \cdot 60 - 1 \cdot 42 = 18 & 6 = 1 \cdot 42 - 2 \cdot 18 = 1 \cdot 42 - 2 \cdot (60 - 1 \cdot 42) \\
 42 = 2 \cdot 18 + 6 & 1 \cdot 42 - 2 \cdot 18 = 6 & 6 = 1 \cdot 42 - 2 \cdot 18 \\
 18 = 3 \cdot 6 + 0 & & \text{Go up this column...}
 \end{array}$$

Simplifying $1 \cdot 42 - 2 \cdot (60 - 1 \cdot 42)$ (the top line on the right), we get $6 = 3 \cdot 42 + (-2) \cdot 60$ again. \square

This question of the Bezout identity is implemented in Sage as `xgcd(a,b)`, because this is also known as the **eXtended Euclidean algorithm**.

```
xgcd(60, 42)
```

```
(6, -2, 3)
```

Or, $6 = -2 \cdot 60 + 3 \cdot 42$, once again.

Example 2.4.4 Try to get the `xgcd`/Bezout identity for $\text{gcd}(135, 50)$ using this algorithm. You should get $5 = 3 \cdot 135 + (-8) \cdot 50$. Can you get another one a different way?

Try the following Sage cell to check that it works.

```
xgcd(135, 50)[1]*135 + xgcd(135, 50)[2]*50
```

```
5
```

\square

Sage note 2.4.5 Remind how to get list elements. Do you remember what the `[1]` means? What do you think the `[2]` means in this context?

Example 2.4.6 Try to get the `xgcd`/Bezout identity for $\text{gcd}(1415, 1735)$ using this algorithm. Hopefully you get $5 = 103 \cdot 1415 + (-84) \cdot 1735$, though it may take a while! The previous example might help you on your way. \square

Historical remark 2.4.7 Bezout and friends. While [Étienne Bézout](#) did indeed prove a version of the Bezout identity for polynomials, the basics of using the extended Euclidean algorithm to solve such equations was known in Europe to Bachet de Méziriac (see [Historical remark 3.5.2](#)) about four hundred years ago. However, the Indian mathematician Aryabhata about 1500 years ago in his method later called the [Kuttaka](#) used essentially the same algorithm, in fact in a manner more amenable to swift and accurate usage than the one we (and most Western texts) use, with a view toward questions such as [Theorem 3.1.2](#).

2.4.2 Proving the final characterization

The final characterization of the greatest common divisor ([Theorem 2.2.4](#)) is that it is the least positive integer which can be written $ax + by$ for integers x, y . Let's prove that now.

First, we know there are some positive integers which can be written $ax + by$ (just use positive x, y , or negative ones if a or b are negative). So, by the [Well-Ordering Principle](#), we know there is a smallest such positive integer, which we will call $c = au + bv$. Let's also designate the gcd of a and b to be d .

By [Proposition 1.2.8](#), any integer which divides a and b divides any $ax + by$, so it divides $au + bv = c$. In particular, since d is a divisor of both a and b , it must also divide c . So $d \leq c$.

On the other hand, we know from the backward/extended Euclidean algorithm/Bezout identity that d can be written $d = ax' + by'$ for some integers x' and y' . Since c is the smallest such (positive) integer, $c \leq d$. Thus we conclude that $d = c$.

2.4.3 Other gcd questions

We mentioned earlier there are many such linear combinations for any given pair a, b . How might we find *more than one* such representation?

Example 2.4.8 Using Bezout to get another Bezout. We used the backwards Euclidean algorithm to see that $6 = -2 \cdot 60 + 3 \cdot 42$. Let's use that to get another.

- Since 6 is itself a divisor of both 60 and 42, let's pick one (the smaller one!), 42, and write *it* as $42 = 7 \cdot 6$.
- Then we can really write

$$42 = 7 \cdot 6 = 7 \cdot (-2 \cdot 60 + 3 \cdot 42),$$

since after all we just saw that was a way to represent 6!

- Now we plug this back into the original equation:

$$\begin{aligned} 6 &= -2 \cdot 60 + 3 \cdot 42 = -2 \cdot 60 + 3 \cdot (7 \cdot 6) \\ &= -2 \cdot 60 + 3 \cdot (7 \cdot (-2 \cdot 60 + 3 \cdot 42)) \end{aligned}$$

If we simplify it out, that means $6 = -44 \cdot 60 + 63 \cdot 42$, which is indeed correct! \square

So, substituting a Bezout identity into itself yields more and more such identities. How many such identities are there? Is there a general form?

Another interesting question is that some gcds of large numbers are very easy to compute. What makes finding $\gcd(42000, 60000)$ so easy? If you're in a classroom, this is a perfect time to discuss.

On a related note, if $\gcd(a, b) = d$, could you make a guess as to a formula for $\gcd(ka, kb)$ (for $k > 0$)? Can you *prove* it in [Exercise 2.5.16](#)? (Hint: here is where our original definition *or* the Bezout version could be useful.)

2.4.4 Relatively prime

There is one final thing that the linear combination version of the gcd can give us. It is something you may think is familiar, but which can arise very naturally from the Bezout identity.

Consider the *smallest* possible greatest common divisor, which is one. Under what circumstances would a and b have $\gcd(a, b) = 1$? By our characterization, it is precisely when you can write $ax + by = 1$ for some integers x and y .

Think about this, though; if the gcd of a and b is 1, then we could write *any* integer as a (linear) combination of a and b ! This is a property I think people would have come up with no matter how the development of mathematics had gone; namely, identifying pairs of integers such that you can write any number as a (linear) combination of them.

Definition 2.4.9 Relatively Prime. If the greatest common divisor of two numbers is one, we call them **relatively prime** numbers or **coprime** numbers.

Later, we will need to have a term for the situation where, in a collection of several integers, all possible pairs are relatively prime. We will call this **mutually coprime**, **coprime in pairs**, or an analogous term. \diamond

Proposition 2.4.10 *Here are two interesting facts about coprime integers a and b :*

- If $a \mid c$ and $b \mid c$, then $ab \mid c$.
- If $a \mid bc$, then $a \mid c$.

Proof. The first is not too hard to prove, if you think in terms of Bezout. It does need a little cleverness.

- Remember that $1 = ax + by$ for some x, y , by definition of being coprime.
- So $c = cax + cby$.
- Now write $c = kb$ and $c = la$, and substitute them in the *opposite* parts of the previous line.
- This gives $c = (kb)ax + (la)by$, and ab definitely divides both parts of this, so it divides the whole thing by our earlier proposition about divisibility.

We leave the second as an exercise ([Exercise 2.5.19](#)). \blacksquare

It's also useful to try to find *counterexamples*! Can you find an example where $\gcd(a, b) \neq 1$, $a \mid c$ and $b \mid c$, but ab does not divide c ? (See [Exercise 2.5.20](#).)

2.5 Exercises

1. Try stating and proving the division algorithm ([Theorem 2.1.1](#)) but for $b < 0$.
2. Can you find an n such that the possible remainders of a perfect square when divided by n are all numbers between zero and $n - 1$? If you can, how many different such n can you find? If not, can you prove there are none?
3. Write the gcd of 3 and 4 as a linear combination of 3 and 4 in three different ways. (Hint: trial and error.)
4. You can define the gcd of more than two numbers as the greatest integer dividing all of the numbers in your set. So, for instance, $\gcd(20, 30, 70) = 10$. Calculate the gcd of some hard-looking sets of three numbers by listing divisors.

With Sage you can calculate arbitrary gcds like this, so you can check your work in this problem using the same command as before, but with slightly different syntax.

```
gcd([3800, 7600, 1900])
```


1900

5. Find the gcd of the four numbers 1240, 6660, 15540, and 19980 *without Sage*.
6. Prove that $\gcd(a, a + 2) = 1$ if a is odd and $\gcd(a, a + 2) = 2$ if a is even.
7. Let a be a positive integer. What is the greatest common divisor of a and $a + 1$? Prove it.
8. Use the Euclidean algorithm to find the gcd of 51 and 87, and then to write that gcd as a linear combination of 51 and 87.
9. Define the *least common multiple* of a and b to be the smallest positive number which is divisible by both a and b . Prove that the least common multiple of a and b is ab precisely when a and b are coprime.
10. Find the gcd of 151 and 187 using the Euclidean algorithm, then write the gcd as a linear combination of these two numbers in two different ways.
11. Find the gcd of 500000001 and 5000001 in any way you see fit other than asking someone else.
12. In the following interact you can explore the gcd of numbers of the form $5 \cdot 10^n + 1$ for various n . Does the pattern you see continue? How would you find a counterexample, how might you prove it?

```
@interact
def _(m=(3,[1..20]),n=(2,[1..20])):
    pretty_print(html("The gcd of {m} and {n} is {gcd(m,n)}".format(m=5*10^m+1, n=5*10^n+1, gcd=gcd(5*10^m+1,5*10^n+1))))
```

13. Find the gcd of three four digit numbers, none of which is divisible by ten.
14. To make the proof of the Euclidean algorithm, [Algorithm 2.3.3](#), *very* complete, one would want to use induction to replace “and so forth” verbiage. Do so for practice with induction.
15. For nonzero a, b, c , prove that if a and c are coprime, and likewise b and c are coprime, then ab and c are coprime. (Hint: use the [Bezout identity](#).)
16. If $\gcd(a, b) = d$ and $k > 0$ is an integer, prove a formula for $\gcd(ka, kb)$.
17. You probably know the Fibonacci numbers $1, 1, 2, 3, 5, 8, \dots$, where $f_{n+2} = f_{n+1} + f_n$ and we number as $f_1 = 1, f_2 = 1$. Try applying the Euclidean algorithm to a pair of consecutive Fibonacci numbers? As a function or formula of n , how long does it take? (For a more general approach see [\[E.2.1, Exercises 1.17-1.19\]](#).)
18. Try the above exercise again, but with a variant of the Fibonacci numbers where $f_{n+2} = f_{n+1} + 2f_n$. This would start $1, 1, 3, 5, 11, 21, \dots$
19. Prove the second piece of [Proposition 2.4.10](#) that if a and b are coprime, and if $a \mid bc$, then $a \mid c$. (Hint: use the [Bezout identity](#) again. Later you will have the opportunity to prove this with more powerful tools; see [Exercise 6.6.6](#).)
20. Find examples that contradict the conclusions of [Proposition 2.4.10](#) if a and b are *not* coprime (i.e. share a factor greater than 1).
21. Verify that $\gcd(a, b) = \gcd(-a, -b)$. (Contributed by Shawn Feng.)

The next two exercises consider a related concept to relatively prime.

22. We discussed *relatively* prime numbers in this chapter. Write down your own definition of a *prime* number. Then compare it with the book, a few internet sources, or some other authoritative source. Should 1 be considered prime? What about -1 ?
23. Search books and/or the Internet and find at least three *different* proofs that there is no largest prime number. (Ours, [Theorem 6.2.1](#), is the oldest one we know of.) You don't have to understand all the details; they should be fairly different from each other, though. Do any of the proofs generate all primes *in order*?

Summary: Basic Integer Division

Here are some of the main results of this chapter.

1. The [Division Algorithm](#) is a foundational result.
 - We use it immediately to prove a well-known fact in [Proposition 2.1.4](#).
 - Note that the proof in [Subsection 2.1.2](#) uses the [Well-Ordering Principle](#).
2. We review [Common Divisors](#) and the *greatest* common divisor, introducing its characterization in [Theorem 2.2.4](#).
3. The [Euclidean algorithm](#) is foundational for this task; see [Example 2.3.1](#) for a good example.
4. Then we use the previous section's work to prove the [Bezout identity](#).
 - We do [several examples](#).
 - Importantly, we use this notion to introduce the key concept of [Relatively Prime](#), and prove some [facts about this concept](#).

Finally, we have [Exercises](#).

Chapter 3

From Linear Equations to Geometry

So far, we have mostly investigated topics that will seem familiar even to the high school student; for instance, the gcd shows up in adding fractions with unequal denominators.

What makes number theory so interesting is that even a *slight* change in the questions we ask, or the way in which we approach them, can yield completely unexpected insights.

In this section, we will begin this process by going from the simple questions we started with into more subtle ones, largely motivated by a surprising connection with geometry.

3.1 Linear Diophantine Equations

The first goal for this chapter is to completely solve all **linear Diophantine equations** (of two variables¹). This is the question of finding solutions $x, y \in \mathbb{Z}$ of equations of the generic form

$$ax + by = c \text{ for given } a, b, c \in \mathbb{Z}.$$

Historical remark 3.1.1 Diophantine and his equations. These equations have been studied since the late Roman era, most notably by the (Greek speaking) mathematician [Diophantus](#), from whom we derive their name, though we know little else about him. One of the most notable things about Diophantus' work is that it incorporates a proto-algebra which begins to use certain Greek letters for an unknown – an advance which, unfortunately, did not go anywhere for over a millenium.

While Diophantus studied much more complicated equations as well (as we will see), methods for solving equations like $6x + 4y = 2$ were pursued throughout antiquity and the medieval period – see [Historical remark 2.4.7](#).

There are several main cases involved in the solution, as we see in the following theorem.

Theorem 3.1.2 Solutions of Linear Diophantine Equations. *Given integers a, b, c , we wish to find all integer solutions x, y to $ax + by = c$.*

Let $d = \gcd(a, b)$, unless $a = b = 0$ in which case let $d = 0$. We will consider

¹Systems of equations with several variables have a very long pedigree in nearly every culture we have documentation from; see [Exercise 3.6.10](#) for just one exercise, and see [\[E.5.3, Chapter 6\]](#) for some interesting historical examples, particularly the last couple.

cases by ease of generating solutions.

1. When c is not a multiple of d (including if $c \neq d = 0$), there is no solution.
2. When a or b is zero (but not both) and the nonzero one divides c , there are infinitely many solutions that require little work to obtain.
3. When $a, b \neq 0$ and $c = d$, there are infinitely many solutions, but you will need to first obtain one solution in order to generate the others.
4. When $a, b \neq 0$ and c is a nontrivial multiple of d , there are infinitely many solutions that are easiest to generate by means of a solution to $ax + by = d$.

Proof. The details are in the following subsections.

1. When c is not a multiple of d : [Subsection 3.1.1](#)
2. When a or b is zero: [Subsection 3.1.2](#)
3. When $c = d$: [Subsection 3.1.3](#)
4. When c is a nontrivial multiple of d : [Subsection 3.1.4](#)

You should definitely follow the steps with specific simple numbers to see how each proof works. [Examples 3.1.3](#) and [3.1.4](#) are good models. ■

3.1.1 If c is not a multiple of $\gcd(a, b)$

When $d \neq 0$, our previous theorems say that solving $ax + by = c$ is impossible. Can you see why? For instance, try it out with $a = 6$, $b = 9$, and $c = 5$.

Reading the statement of [Theorem 3.1.2](#) carefully shows that this case includes the situation where $a = 0 = b$ but $c \neq 0$. It is also an easy exercise to show this is impossible. You can provide full details of all these things in [Exercise 3.6.8](#). Don't forget the division algorithm!

3.1.2 If a or b is zero

Suppose $b = 0$ – in which case $\gcd(a, b) = a$. (Try $a = 55$ as an example.)

Then we are just solving $ax = c$, so the equation is true because we already assumed that $d = a \mid c$. All pairs $(\frac{c}{a}, y)$ with integer y are solutions.

If $a = 0$ the answer is analogous; write it down for yourself as practice!

3.1.3 If $c = \gcd(a, b)$

Suppose $a, b \neq 0$ and c actually *is* the gcd of a and b ... then there is some work to do. Follow along with $a = 60$, $b = 42$, and $c = 6$ if you wish.

Your first step should be to get that gcd d via the Euclidean algorithm. Then you will be able to go backwards (i.e. using the Bezout identity [2.4.1](#)) to get *one* solution (x_0, y_0) . That is important, since now at least one $ax_0 + by_0 = c$ is known.

The next step is the last one; write down the entire solution set:

$$x = x_0 + \frac{b}{d}n, \quad y = y_0 - \frac{a}{d}n \quad \text{for } n \in \mathbb{Z}!$$

There are three comments to make to finish the proof.

- First, look at the structure of the solutions. The constants a and b have switched their ‘affiliation’ from x and y to y and x . Also note that x and y have \pm involved. It doesn’t really matter which is which (switch $-n$ for n to see why), but if they have the same sign it is wrong. (When in doubt, try something and then check to see if the answers are right.)
- It’s easy to check that any particular solution works.

$$a\left(x_0 + \frac{b}{d}n\right) + b\left(y_0 - \frac{a}{d}n\right) = ax_0 + \frac{abn}{d} + by_0 - \frac{abn}{d}$$

and $ax_0 + by_0 = c$ by hypothesis.

- Why does this give *all* solutions? First note that since the only common divisors of a and b are divisors of d , the integers $\frac{b}{d}$ and $\frac{a}{d}$ must be relatively prime.

Now pick another solution $x = x', y = y'$, and let’s show it has the desired form. Start with

$$ax' + by' = c = ax_0 + by_0$$

and gather terms so that

$$\frac{a}{d}(x' - x_0) = -\frac{b}{d}(y' - y_0).$$

Since $\frac{b}{d}$ divides the right side, it divides the left side as well. Now we use [Proposition 2.4.10](#) and the observation in the previous paragraph to see $\frac{b}{d}$ must divide the $x' - x_0$ factor of the left-hand side, so that there exists an integer k such that

$$x' - x_0 = k\frac{b}{d}, \text{ which means } x' = x_0 + k\frac{b}{d},$$

which is exactly what we just said was the form of all solutions.

Example 3.1.3 An easy example: $6x + 4y = 2$. Trial and error tells us that $6x + 4y = 2$ can be solved with $x_0 = 1, y_0 = -1$. Thus the full answer is

$$x = 1 + \frac{4}{2}n, y = -1 - \frac{6}{2}n$$

which we may rewrite as

$$x = 1 + 2n, y = -1 - 3n, n \in \mathbb{Z}.$$

□

3.1.4 If c is a nontrivial multiple of the gcd

Finally, what if c is not the greatest common divisor but we still have solutions because $d \mid c$? (Follow along in [Example 3.1.4](#) if you wish.)

- First, we can write $c = dm$, where again d is the greatest common divisor.
- In [Subsection 3.1.3](#) we just saw that there must be a solution for $ax + by = d$. Take any solution (x_0, y_0) to this equation.
- By hypothesis, $d = ax_0 + by_0$. Now multiply this by m to obtain

$$c = dm = ax_0m + by_0m = a(x_0m) + b(y_0m)$$

which shows $x = x_0m, y = y_0m$ is a solution to the *original* equation $ax + by = c$.

- Finally, the surprise is that the full solution has the same form as in [Subsection 3.1.3](#):

$$x = x_0m + \frac{b}{d}n, y = y_0m - \frac{a}{d}n$$

It is easy to check and the proof is very similar to the case $c = d$ (see [Exercise 3.6.9](#)). Intuitively, the reason you don't need the m in the fractions is because they will just cancel anyway.

Example 3.1.4 Try to do $15x - 21y = 6$, a slightly harder one. (Hint: $d = 3$; what are c and d ?) \square

3.2 Geometry of Equations

But just proving things are true and using them isn't enough. *Why* is the theorem true, intuitively? I believe the right way to approach this is with geometry, as in the following figure. Then try out the interactive cell below to see how things change with different coefficients.

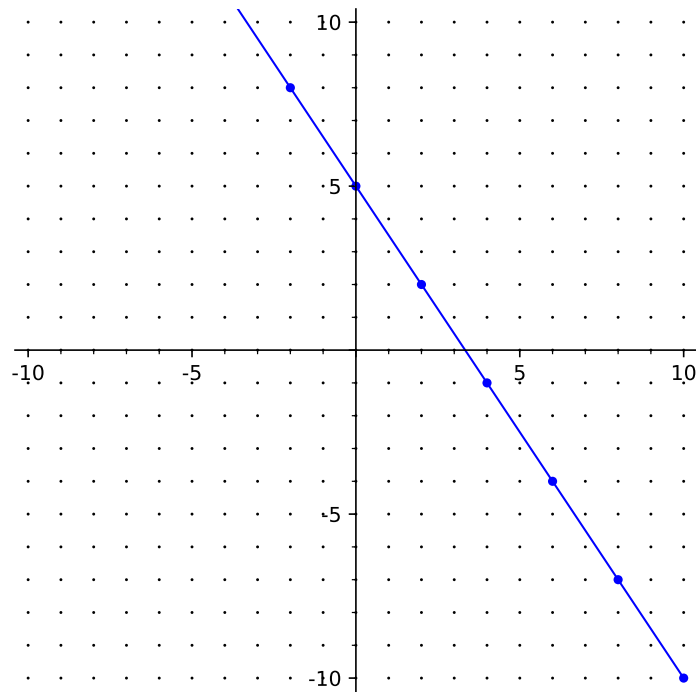


Figure 3.2.1 Solutions to $3x + 2y = 10$ with $x, y \leq 10$

```
@interact
def _(a=slider(-10,10,1,6),b=slider(-10,10,1,4),
c=slider(-20,20,1,2),viewsize=slider(3,20,1,5)):
    p = plot(-(a/b)*x+c/b,-viewsize,viewsize,
            plot_points=200)
    lattice_pts=[[i,j] for i in [-viewsize..viewsize] for j
                in [-viewsize..viewsize]]
    plot_lattice_pts = points(lattice_pts,rgbcolor=(0,0,0),
                             pointsize=2)
    if mod(c,gcd(a,b))==0:
        line_pts = [coords for coords in lattice_pts if
```

```

    a*coords[0]+b*coords[1]==c]
if line_pts==[]:
    plot_line_pts = Graphics()
else:
    plot_line_pts =
        points(line_pts, rgbcolor=(0,0,1),
              pointsize=20)
pretty_print(html("Showing solutions to_%sx+%sy=%s$
    in_this_viewing_window"%(str(a),str(b),str(c))))
show(p+plot_lattice_pts+plot_line_pts,
     figsize=[5,5], xmin=-viewsize, xmax=viewsize,
     ymin=-viewsize, ymax=viewsize)
else:
    pretty_print(html("The gcd of_%s$ and_%s$ is_%s$,
    which does not divide_
    %s$, "%(str(a),str(b),str(gcd(a,b)),str(c))))
    pretty_print(html("so no solutions to_
    %sx+%sy=%s$"%(str(a),str(b),str(c))))
    show(p+plot_lattice_pts,
         figsize=[5,5], xmin=-viewsize, xmax=viewsize,
         ymin=-viewsize, ymax=viewsize)

```

The little gray dots in the graphic above are called the **integer lattice**; this is the collection of all the intersections of the lines $y = m, x = n$ for all integers m, n . There are many mathematical lattices (many quite intimately connected to number theory), but we will focus on this one in this text.

Definition 3.2.2 The **integer lattice** is the set of points (m, n) for $m, n \in \mathbb{Z}$. \diamond

In the graphic, for instance $(-2, 3)$ is probably visible; on the other hand, the point $(-1, 1/2)$ should not have a little dot, because it doesn't have integer values.

This is a good occasion to remind the reader of some familiar terms and notation.

Definition 3.2.3 We consider any ratio of integers $\frac{p}{q}$ with $q \neq 0$ to be a **rational number**, with equivalent ratios such as $\frac{1}{2} = \frac{3}{6}$ identified as in school mathematics². The set of all rationals is denoted \mathbb{Q} . If a (real, \mathbb{R}) number is not writeable in these terms, it is called an **irrational number**. \diamond

To return to the lattice, since $ax + by = c$ may be thought of as a line (in fact, the line

$$y = -\frac{a}{b}x + \frac{c}{b}$$

with slope $-\frac{a}{b}$), we now have a *completely different interpretation* of the most basic number theory question there is, the linear Diophantine equation. It is simply asking, "When (for what a, b, c combinations) does the line hit this lattice? If it does, can you tell me all intersections?" If you play around with the sliders you will quickly see that things work out just as promised in the theorems.

But let's go a little deeper. There are three interesting insights we can get.

- First, [Theorem 3.1.2](#) now expresses a very mysterious geometric idea, depending on whether

$$\gcd(a, b) \mid c$$

²That this is meaningful can be made rigorous using equivalence classes as we will do with modular arithmetic in [Proposition 4.3.2](#), but that is outside the scope of this course.

If so, then this line hits lots of the lattice points; if not, the line *somehow slides between every single one of them!* You can check this by keeping a, b the same and varying c in the interact above.

- Secondly, it makes the proof of why [Theorem 3.1.2](#) gets all of the answers much clearer. If you have one answer (for instance, $(1, -1)$) and go right by the run and down by the rise in $\frac{a}{b}$ (our example was $a = 6, b = 4$), you hit another solution (perhaps here $(-3, 5)$) since it's still all integers and the slope was the line's slope.

But wait, couldn't there be points in between? Sure. So make $\frac{a}{b}$ into lowest terms (e.g. $\frac{3}{2}$), which would be $\frac{a/d}{b/d}$. And this is the 'smallest' rise over run that works to keep you on the line and keep you on integer points.

- Third, it can help clarify the role of the solution which the Bezout identity (extended Euclidean algorithm) gives for $ax + by = c$. Namely, as pointed out in in a 2013 American Mathematical Monthly article by S. A. Rankin [\[E.7.21\]](#), the "solution provided ... lies nearest to the origin." Try the interactive cell at the beginning of this subsection to convince yourself of this!

Although we won't pursue it, there is a question which this formulation in an online text brings up. Namely, given that the 'line's in question are themselves only pixellated approximations whose coordinates may not satisfy $ax + by = c$, what is the connection between the computer graphics and the number theory? See *How to Guard an Art Gallery* [\[E.6.7\]](#), Chapter 4, for an accessible take on this³ from a number-theoretic viewpoint, as well as [Exercise 3.6.23](#).

3.3 Positive Integer Lattice Points

Now that we have the geometric viewpoint, here is a more subtle question:

Question 3.3.1 Assume there exists a solution (hence infinitely many) to $ax + by = c$. How many such solution pairs (x, y) have x and y both positive? \square

This is similar to the conductor question. It is closely related to *integer programming*, something with industrial applications.

³As well as several other topics in this text! But you'll have to read it to find out which ones.

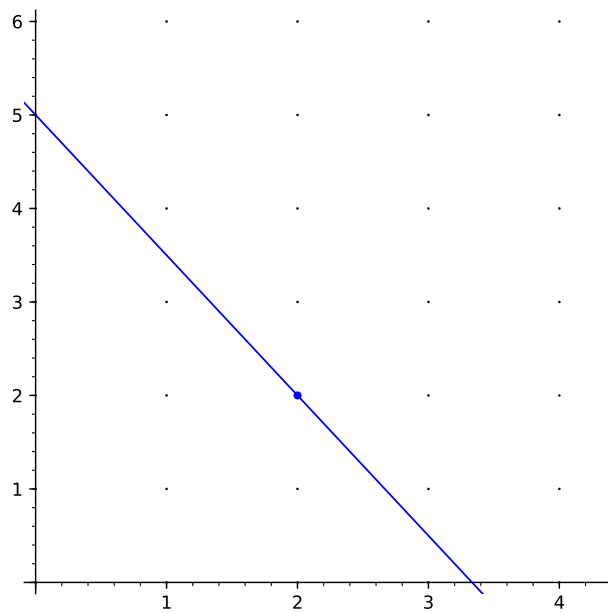


Figure 3.3.2 Positive solutions to $3x + 2y = 10$

```

@interact
def _(a=slider(1,20,1,1), b=slider(1,20,1,1),
    c=slider(1,20,1,4)):
    ym = c/b + 1
    xm = c/a + 1
    p = plot(-(a/b)*x+c/b,-1,xm, plot_points = 200)
    lattice_pts = [[i,j] for i in [0..xm] for j in [0..ym]]
    plot_lattice_pts = points(lattice_pts, rgbcolor=(0,0,0),
        pointsize=2)
    if mod(c,gcd(a,b))==0:
        line_pts = [coords for coords in lattice_pts if
            (coords[0]>0) and (coords[1]>0) and
            (a*coords[0]+b*coords[1]==c)]
        if len(line_pts)==0:
            pretty_print(html( 'Solutions_to_
                $%sx+%sy=%s$: '%(str(a),str(b),str(c))))
            pretty_print(html( 'No_positive_lattice_points_
                at_all!'))
            show(p+plot_lattice_pts, figsize = [5,5], xmin =
                0, xmax = xm, ymin = 0, ymax = ym)
        else:
            plot_line_pts = points(line_pts, rgbcolor =
                (0,0,1), pointsize=20)
            pretty_print(html( 'Solutions_to_
                $%sx+%sy=%s$: '%(str(a),str(b),str(c))))
            pretty_print(html( 'Number_of_positive_lattice_
                points_ = ' + str(len(line_pts))))
            show(p+plot_lattice_pts+plot_line_pts, figsize =
                [5,5], xmin = 0, xmax = xm, ymin = 0, ymax =
                ym)
    else:
        pretty_print(html( 'Solutions_to_
            $%sx+%sy=%s$: '%(str(a),str(b),str(c))))
        pretty_print(html( 'No_positive_lattice_points_at_

```

```

all!'))
show(p+plot_lattice_pts, figsize = [5,5], xmin = 0,
     xmax = xm, ymin = 0, ymax = ym)

```

Let's explore this. How many such points are there in the following cases? Draw pictures by hand, or use the interact above.

- $x + y = 4, x + y = 5, x + y = 6, \dots$
- $2x + y = 4, 2x + y = 5, 2x + y = 6, \dots$
- $2x + 2y = 4, 2x + 2y = 5, 2x + 2y = 6, \dots$
- $3x + y = 4, 3x + y = 5, 3x + y = 6, \dots$

Can you get any good conjectures?

3.3.1 Solution ideas

If you think about the question a little more carefully together with the picture, you may realize that we are really asking about how many integer lattice points lie between the intercepts. So one way to think about an answer would involve the *distance* between solutions.

To be concrete, let's assume that the equation is $ax + by = c$, and $\gcd(a, b) = 1$. Then, using our technique from last time, from the solution (x_0, y_0) we get a new solution $(x_0 + b, y_0 - a)$, so the distance between any two solutions is, by the Pythagorean Theorem,

$$\sqrt{[(x_0 + b) - x_0]^2 + [(y_0 - a) - y_0]^2} = \sqrt{a^2 + b^2}.$$

Our strategy is to ask:

- How many times does that distance fit between the *intercepts* of the line?

Does that strategy make sense? It doesn't give an exact answer, but should give a good ballpark estimate.

Let's calculate these things. You may want to follow it $a = 3, b = 2, c = 4$.

- The intercepts are $\frac{c}{a}$ and $\frac{c}{b}$, respectively.
- Using the Pythagorean Theorem again, we see that the whole length available is

$$\sqrt{\left(\frac{c}{a}\right)^2 + \left(\frac{c}{b}\right)^2} = \frac{c}{ab} \sqrt{a^2 + b^2}.$$

- The *ratio* of this total length and the length between solutions is thus $\frac{c}{ab}$.

That's a nice pat answer. There are two problems with it, though!

1. There is no guarantee that $\frac{c}{ab}$ is an integer! In fact, it usually won't be. For instance, with $2x + 3y = 10$, $\frac{10}{2 \cdot 3} \approx 1.67$. So should the number of points be bigger than or less than this?
2. Secondly, even so it's not clear what the precise connection between $\frac{c}{ab}$ and the actual number of points is. $2x + 3y = 5$ has one, and $2x + 3y = 7$ has one, but $2x + 3y = 6$ doesn't. Yet $\frac{c}{ab}$ is about equal to one for all three of these. In fact, the number of points is thus not even monotone increasing with respect to c increasing, which is rather counterintuitive.

We will have to deal with each of these situations.

3.3.2 Toward the full solution

We can deal with each of these problems. To do so, we introduce a new function:

Definition 3.3.3 Greatest integer function. The *greatest integer function* (also called the *floor* function) is the function which takes a real number x and returns the largest integer below it (or equal to it). We notate it $\lfloor x \rfloor$. \diamond

Example 3.3.4 A few examples should suffice to understand it:

$$\lfloor 1.5 \rfloor = 1, \lfloor 1 \rfloor = 1, \lfloor 1.99 \rfloor = 1, \lfloor 0.99 \rfloor = 0, \lfloor -0.01 \rfloor = -1.$$

□

Now let's use this to rectify our problems.

1. To take care of the integer problem, we will just consider $n = \lfloor \frac{c}{ab} \rfloor$, the greatest integer function applied to $\frac{c}{ab}$.
2. Secondly, we simply recognize that there isn't a nice formula. *On average*, we should expect n lengths between integer points along the line segment in question (and hence as many as $n + 1$ lattice points, since a partition of n intervals has $n + 1$ endpoints associated to it).

Rather than give a general formula, we examine individual cases to show what to expect. This applet can help supplement trying it by hand.

```
@interact
def _(c=[5..12]):
    a = 2
    b = 3
    ym = c/b + 1
    xm = c/a + 1
    p = plot(-(a/b)*x+c/b,-1,xm, plot_points = 200)
    lattice_pts = [[i,j] for i in [0..xm] for j in [0..ym]]
    plot_lattice_pts =
        points(lattice_pts, rgbcolor=(0,0,0), pointsize=2)
    if mod(c,gcd(a,b))==0:
        line_pts = [coords for coords in lattice_pts if
            (coords[0]>0) and (coords[1]>0) and
            (a*coords[0]+b*coords[1]==c)]
        if len(line_pts)==0:
            pretty_print(html('Solutions_to_
                $%sx+%sy=%s$: %(str(a),str(b),str(c))'))
            pretty_print(html('No_positive_lattice_points_at_
                all!'))
            show(p+plot_lattice_pts, figsize = [5,5], xmin =
                0, xmax = xm, ymin = 0, ymax = ym)
        else:
            plot_line_pts = points(line_pts, rgbcolor =
                (0,0,1), pointsize=20)
            pretty_print(html('Solutions_to_
                $%sx+%sy=%s$: %(str(a),str(b),str(c))'))
            pretty_print(html('Number_of_positive_lattice_
                points_=_ ' + str(len(line_pts))))
            show(p+plot_lattice_pts+plot_line_pts, figsize =
                [5,5], xmin = 0, xmax = xm, ymin = 0, ymax =
                ym)
    else:
        pretty_print(html('Solutions_to_
            $%sx+%sy=%s$: %(str(a),str(b),str(c))'))
```

```
pretty_print(html('No_positive_lattice_points_at_
all!'))
show(p+plot_lattice_pts, figsize = [5,5], xmin = 0,
xmax = xm, ymin = 0, ymax = ym)
```

Let's focus on the case where $a, b > 0$ are relatively prime, such as in the graphic with $2x + 3y = c$ for various c . Naturally, if $c < 6$ in this specific example, then $n = \lfloor \frac{c}{ab} \rfloor = 0$, so one might not expect many points. What about in general?

1. The easiest case is when just *one* of the intercepts is a lattice point. Beginning at that point, there is definitely room for the full n lengths to appear, and you're guaranteed to get n lattice points, because we just said the *other* intercept isn't a lattice point, so the n th one must appear before that point. So the formula is just plain old

$$n = \left\lfloor \frac{c}{ab} \right\rfloor.$$

This will happen (where $n = 1$) with $2x + 3y = 8$ (or 9 or 10), for instance.

2. If neither c/a nor c/b is an integer, then you could get n or $n + 1$ lattice points. There's no nice formula beyond this, and often examples will be like $2x + 3y = 7$ with just one lattice point as 'expected'. When the extra point 'fits' is in examples like the case $2x + 3y = 11$, where we have $\frac{11}{2 \cdot 3} - \lfloor \frac{11}{2 \cdot 3} \rfloor$ very close to one, and you do get $\lfloor \frac{11}{2 \cdot 3} \rfloor + 1 = 2$ positive lattice points here.
3. Finally, it's also possible for 'not enough' lattice points to fit; for example, $2x + 3y = 12$ jumps back down to $\lfloor \frac{12}{2 \cdot 3} \rfloor - 1 = 1$ points! This situation (not reaching n points) can occur when both the x - and y -intercepts actually are lattice points, because the intercepts by definition do not have *positive* coordinates. So if c/a and c/b are both integers, then we get precisely

$$n - 1 = \left\lfloor \frac{c}{ab} \right\rfloor - 1$$

lattice points.

As a side note, the number of points not being a monotone nonincreasing function of c should always be expected when c transitions to being a multiple of ab , such as also from $2x + 3y = 5$ to $2x + 3y = 6$. In fact, since the closest solution to the origin of $ax + by = -1$ must be no more than one half the usual distance $\sqrt{a^2 + b^2}$ away (cf. also [E.7.21]), all (positive) solutions of $ax + by = kab$ will yield (positive) solutions to $ax + by = kab - 1$, as will one of the intercepts. See Exercise 3.6.24 to fill in the details.

The excellent book *The Geometry of Numbers* [E.4.16, Section 2.2] gives many more details. For instance, if $\gcd(a, b) \neq 1$, it is not too hard to show that any such line with respect to lattice points is the same as a line $a'x + b'y = c'$ for which $\gcd(a', b') = 1$. Which line would that be?

3.4 Pythagorean Triples

3.4.1 Definition

There are a lot of other interesting questions that one can ask about pure integers, and polynomial equations they might satisfy (so-called Diophantine

equations). However, *answering* many of those questions will prove challenging without additional tools, so we will have to take a detour soon. But one such question is truly ancient, and worth exploring more in this chapter, as a representative of questions involving quadratic terms.

The question we will examine is also quite geometric. We just used the Pythagorean Theorem above, but you'll note that we didn't really care whether the hypotenuse was an integer there. Well, when is it? More precisely:

Question 3.4.1 When are all three sides of a right triangle integers? \square

Definition 3.4.2 We call a triple of integers x, y, z such that $x^2 + y^2 = z^2$ a **Pythagorean triple**. \diamond

There isn't necessarily evidence that Pythagoras thought this way about them. However, **Euclid certainly did**, and so will we. For that matter, we should also think of them as x, y, z that fit on the quadratic curve $x^2 + y^2 = z^2$, given z ahead of time.

Let's try this out for a little bit – on paper or with this applet. When do we get a triple? (Keep in mind that we will always expect the triple $(z, 0, z)$ and $(0, z, z)$ where $0^2 + z^2 = z^2$, but that's not really what we are interested in.)

```
@interact
def _(z=(2,[1..100])):
    f(x,y)=x^2+y^2-z^2
    max = z
    p = implicit_plot(f,(x,-1,max),(y,-1,max),plot_points =
        200)
    lattice_pts = [[i,j] for i in [0..max] for j in [0..max]]
    plot_lattice_pts =
        points(lattice_pts,rgbcolor=(0,0,0),pointsize=2)
    curve_pts = [coords for coords in lattice_pts if
        f(coords[0],coords[1])==0]
    if len(curve_pts)==0:
        show(p+plot_lattice_pts, figsize = [5,5],
            aspect_ratio=1)
    else:
        plot_curve_pts = points(curve_pts, rgbcolor =
            (0,0,1),pointsize=20)
        show(p+plot_lattice_pts+plot_curve_pts, figsize =
            [5,5], aspect_ratio=1)
```

3.4.2 Characterizing Pythagorean triples

When exploring, it can seem quite unpredictable for which z there exists a Pythagorean triple! (We'll return to *that* question later.) Let's see what triples are possible overall.

3.4.2.1 Preliminaries

First, it turns out we really only need to worry about the case when x, y, z are mutually relatively prime ([Definition 2.4.9](#)).

Definition 3.4.3 A Pythagorean triple with x, y, z mutually relatively prime is called a **primitive Pythagorean triple**. \diamond

Proposition 3.4.4 *Any Pythagorean triple with two numbers sharing a factor can be reduced to a primitive triple.*

Proof. If $x = x'a$ and $y = y'a$, for instance, then

$$x^2 + y^2 = (x')^2 a^2 + (y')^2 a^2 = z^2$$

which means that $a^2 \mid z^2$, and hence that $a \mid z$ as well. The other cases are similar. (One can prove the last statement with the gcd and Bezout as well, but I trust you believe it for now. See below in [Proposition 3.7.1](#).) ■

So let's consider just the case of primitive triples. In just a little while we will discover we have the proof of a result, [Theorem 3.4.6](#).

We can start with very elementary considerations of even and odd. By the previous proposition, x and y can't both be even.

I claim they can't both be odd, either. For if they were, we would have $x = 2k + 1$ and $y = 2\ell + 1$ for some integers k, ℓ , and then

$$(2k + 1)^2 + (2\ell + 1)^2 = 4(k^2 + \ell^2 + k + \ell) + 2$$

But this contradicts [Proposition 2.1.4](#) with respect to the remainder of a perfect square when divided by four.

So we may assume without loss of generality that x is odd and y is even, (which means z is odd).

3.4.2.2 An intricate argument

We have now reduced our investigation to the following case: we assume that $\gcd(x, y, z) = 1$, that x, z are odd, and that y is even. Now we will do a somewhat intricate, but familiar, type of argument about factorization and divisibility.

Let's rewrite our situation as

$$y^2 = z^2 - x^2.$$

The right-hand side factors as

$$z^2 - x^2 = (z - x)(z + x).$$

Certainly $z - x$ and $z + x$ are both even, so that $z - x = 2m$ and $z + x = 2n$ for integer m, n . But since their product is a square (y^2), then that product $2m \cdot 2n = 4mn$ is also a perfect square. Since y is even, $y = 2j$ for some $j \in \mathbb{Z}$ and $y^2 = 4j^2$, so $mn = j^2$ is a perfect square.

Let's look at these mysterious factors $m = \frac{z-x}{2}$ and $n = \frac{z+x}{2}$. Are they relatively prime? Well, if they shared a factor, then $x = n - m$ and $z = m + n$ also share that factor. But $\gcd(x, z) = 1$, so there are no such factors and

$$\gcd\left(\frac{z-x}{2}, \frac{z+x}{2}\right) = \gcd(m, n) = 1.$$

As a result, not only do we have $j^2 = mn$, but actually m and n are relatively prime!

At this point we need what may seem to be an intuitive fact about squares and division; if coprime integers make a square when multiplied, then they are each a perfect square. (See [Proposition 3.7.2](#).) So $m = p^2$ and $n = q^2$ for some integers (obviously coprime) p and q .

This clearly implies that $j^2 = p^2 q^2$, so $y = 2pq$. In addition, if we go back to the definitions of m, n above, we obtain $z - x = 2p^2$ and $z + x = 2q^2$.

3.4.2.3 The punch line

Now we can put everything together. We begin with a useful definition.

Definition 3.4.5 We say two integers p, q have **opposite parity** if one is even and the other is odd, and we say they have the **same parity** otherwise. \diamond

Theorem 3.4.6 Characterization of primitive Pythagorean triples.
For a primitive triple x, y, z , we have

$$z = p^2 + q^2, \quad x = q^2 - p^2, \quad \text{and } y = 2pq.$$

Further, since x is odd, p and q must have opposite parity.

Algorithm 3.4.7 We can find all primitive Pythagorean triples by finding coprime integers p and q which have opposite parity, and then using the formula in [Theorem 3.4.6](#). We can obtain all Pythagorean triples by multiplying primitive triples by an integer greater than one.

It's really worth trying to find these *by hand*; it gives one a very good sense of how this all works.

Of course, you could generate some by computer as well ...

```
n=10
Generators=[(p,q) for p in range(1,n) for q in range(p+1,n)
             if (gcd(p,q)==1) and not (mod(p,2)==mod(q,2))]
for pairs in Generators:
    x = pairs[1]^2-pairs[0]^2; y = 2*pairs[0]*pairs[1]; z =
    pairs[0]^2+pairs[1]^2
    print('%s squared plus %s squared is %s squared -
          %s'%(x,y,z,x^2+y^2==z^2))
```

```
3 squared plus 4 squared is 5 squared - True
15 squared plus 8 squared is 17 squared - True
...
15 squared plus 112 squared is 113 squared - True
17 squared plus 144 squared is 145 squared - True
```

Remark 3.4.8 One can find many infinite subfamilies of Pythagorean triples. A nice brief article by Roger Nelsen [\[E.7.18\]](#) shows that there are infinitely many Pythagorean triples giving *nearly* isosceles triangles (where the smaller sides are just one unit different). What families can you find?

Similarly, there are other ways to get the entire family of Pythagorean triples. Theorem 4 of [\[E.7.42\]](#) generates primitive triples via pairs a, b of *odd* coprime positive integers; see [Exercise 3.6.25](#).

3.4.3 Areas of Pythagorean triangles

3.4.3.1 Which areas are possible?

Historically, one of the big questions one could ask about such Pythagorean integer triangles was about its *area*. For *primitive* ones, the legs must have opposite parity (do you remember why?), so the areas will be integers. (For ones which are not primitive, the sides are multiples of sides with opposite parity, so they are certainly also going to have an integer area.)

So what integers work? You all know one such triangle with area 6, and it should be clear that ones with area 1 and 2 can't work (because the sides would be too small and because 2, 1 doesn't lead to a triple); can you find ones with other areas?


```

n=10
Generators=[(p,q) for p in range(1,n) for q in range(p+1,n)
             if (gcd(p,q)==1) and not (mod(p,2)==mod(q,2))]
for pairs in Generators:
    x = pairs[1]^2-pairs[0]^2; y = 2*pairs[0]*pairs[1]; z =
    pairs[0]^2+pairs[1]^2
    print('The primitive triple %s gives a triangle of area %s'
          %((x,y,z),x*y/2))

```

```

The primitive triple (3, 4, 5) gives a triangle of area 6
The primitive triple (15, 8, 17) gives a triangle of area 60
...
The primitive triple (15, 112, 113) gives a triangle of
area 840
The primitive triple (17, 144, 145) gives a triangle of
area 1224

```

It is worth asking why there are no odd numbers in the list so far. In fact, we can prove quite a bit about these things.

Remember that in a primitive triple, x and y can be written as $x = q^2 - p^2$ while $y = 2pq$, for relatively prime opposite parity $q > p$. Then the area *must* be

$$pq(q^2 - p^2) = pq(q + p)(q - p).$$

So can the area be odd? The following proposition helps answer this ([Exercise 3.6.15](#)) and many other questions.

Proposition 3.4.9 *In a primitive Pythagorean triple given by the formula in [Theorem 3.4.6](#), the area of the corresponding triangle is $pq(q^2 - p^2)$. In addition, the four factors of the area*

$$pq(q + p)(q - p)$$

must all be relatively prime to each other.

Proof. We already know that p and q are coprime, and that this is the correct formula for the area.

The factors p and $p + q$ must also share no factors, since any factor they share is shared by $(p + q) - p = q$, but $\gcd(p, q) = 1$. The same argument will work in showing that p and $q - p$ are, as well as q and either sum.

If $q + p$ and $q - p$ share a factor, since they are odd it must be odd, and it must be a factor of their sum and difference $2q$ and $2p$. Since the putative factor is odd, it is coprime to 2, and so we can use [Proposition 2.4.10](#) to say that it is a factor of both p and q , which is impossible unless said factor is 1. ■

So one could analyze a number to see if it is possible to write as a product of four relatively prime integers as a starting point. For example, the only way to write 30 in such a way (assuming no more than one of them is 1) is $30 = 2 \cdot 3 \cdot 5 \cdot 1$. Since $q + p$ must be the biggest, we must set $q + p = 5$. Quickly one can see that $q = 3, p = 2$ works with this, so there is such a triangle. (A quick exercise is to determine the sides of this triangle.) See [Exercise 3.6.16](#).

Trying to see if an integer is the area of a Pythagorean triangle turns out to be a *very deep* unsolved problem. [This linked news update from the American Institute of Mathematics](#) gives some background on the **congruent number problem**, which asks the related question of which Pythagorean triangles with *rational* side lengths give integer areas. [This linked page](#) in particular is interesting from our present point of view.

3.4.3.2 Which areas are square?

But we can ask another question, which led Fermat (see [Historical remark 13.0.4](#)) to some of his initial investigations into this theory.

Question 3.4.10 When is the area of a Pythagorean triple triangle a perfect square? \square

```
@interact
def _(n=20):
    Generators=[(p,q) for p in range(1,n) for q in
                 range(p+1,n) if (gcd(p,q)==1) and not
                 (mod(p,2)==mod(q,2))]
    list = []
    for pairs in Generators:
        x = pairs[1]^2-pairs[0]^2; y = 2*pairs[0]*pairs[1];
        z = pairs[0]^2+pairs[1]^2
        if is_square(x*y/2):
            pretty_print(html('The_primitive_triple_
                               %s,%s,%s_gives_a_triangle_of_square_area_
                               %s$'%(x,y,z,x*y/2)))
            list.append((x,y,z))
        if not list:
            pretty_print(html(r"No_triangles_of_square_area_up_
                               to_%p,%q\leq_%s$!"%(n,)))
```

You'll notice by the empty output that we don't seem to be getting a lot of these. In fact, none. What would we need to do to investigate this?

In the previous section, we noted that each of the factors in the area, $pq(q^2 - p^2) = pq(q + p)(q - p)$, are relatively prime to each other. So if the area is *also* a perfect square, then since the factors are coprime, we use [Proposition 3.7.2](#) again to see they themselves are all perfect squares!

Now we will do something very clever. It is a proof strategy, similar to something the Greeks used occasionally, which Fermat used for many of his proofs, called **infinite descent**. We are going to take that (hypothetical) triangle, and produce a triangle with strictly smaller sides but otherwise with the same properties – including integer sides and square area! That means we could apply the same argument to our new triangle, and then the next one ... But the Well-Ordering Principle ([Axiom 1.2.1](#)) won't allow infinite sets of positive integers less than a certain number – which yields the name of the proof technique! Then (by way of contradiction) the original triangle was impossible to begin with.

So let's make that smaller triangle!

Proposition 3.4.11 *If a primitive Pythagorean triangle with sides x, y, z , where the hypotenuse is z , has area a perfect square, we can create another one of strictly smaller hypotenuse length.*

Proof. We use the same notation as in [Proposition 3.4.9](#). We know that $q + p$ and $q - p$ are (odd) squares. Call them u^2 and v^2 . That means that we can write u and v as $\frac{u+v}{2} + \frac{u-v}{2}$ and $\frac{u+v}{2} - \frac{u-v}{2}$ (which are integers since u and v are odd).

Letting $a = \frac{u+v}{2}$ and $b = \frac{u-v}{2}$, we have that $q + p = (a + b)^2$ and $q - p = (a - b)^2$. Then a little algebra (do it slowly if you don't see it right away) shows that $q = a^2 + b^2$ and $p = 2ab$. These are both squares, so $a^2 + b^2 = q = c^2$ (!), which defines a triangle with area $\frac{ab}{2} = \frac{2ab}{4} = \frac{p}{4}$, another perfect square.

Now let's compare c and z . We have $z = q^2 + p^2 = (c^2)^2 + p^2 = c^4 + p^2$, so

that unless $p = 0$, c is strictly less than z . But $p = 0$ doesn't give a triangle at all! So we have our strictly smaller triangle satisfying the same properties. ■

Corollary 3.4.12 *No Pythagorean triangles can have area a perfect square.*

Proof. If so, we can use the previous proposition infinitely often and violate [Axiom 1.2.1](#), a contradiction. ■

Corollary 3.4.13 *No difference of nonzero perfect fourth powers can be a perfect square. That is,*

$$v^4 - u^4 = t^2$$

cannot be solved in positive integers.

Proof. In the proof of the proposition, we really showed that there is no pair p and q of (coprime) squares such that $q^2 - p^2$ is also a perfect square t^2 ; that is what we started with, after all. So, if $p = u^2$ and $q = v^2$ we have that

$$v^4 - u^4 = t^2$$

is impossible. ■

In [Exercise 3.6.17](#) you will use this to prove the famous first case of [Fermat's Last Theorem](#): There are no three positive integers x, y, z such that

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

See also [Subsection 14.2.2](#).

See [\[E.5.9\]](#) and nearly any generalist math journal for a lot more information on Pythagorean triples; the search is the reward!

3.5 Surprises in Integer Equations

This chapter has discussed linear and quadratic Diophantine equations. As you can see, even relatively simple questions become *much* harder once you have to restrict yourself to integer solutions. And doing it without any more tools becomes increasingly unwieldy.

But there is one final example of a question we can at least touch on. Recall that Pythagorean triples come, at their heart, from the observation that $3^2 + 4^2 = 5^2$. This is an interesting coincidence of powers involving nearby numbers, in this case perfect squares. So too, we can notice that 3^2 and 2^3 are only one apart, and 5^2 and 3^3 are only two units apart; a perfect square and a perfect cube are close together.

As usual, we can think of this graphically, using the integer lattice.

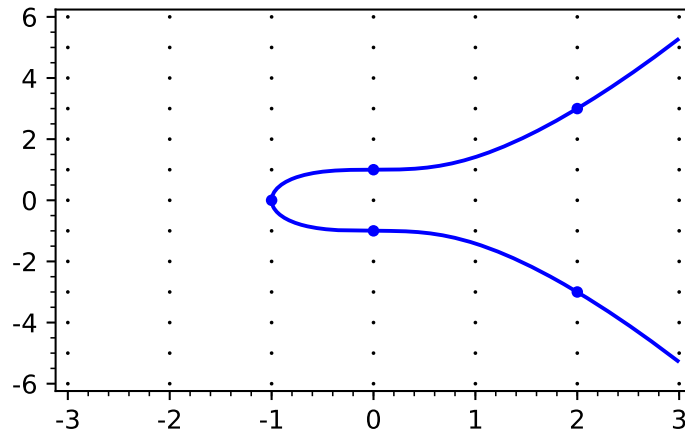


Figure 3.5.1 Solutions to $x^3 = y^2 - 1$

```
@interact
def _(k=(-1,[-25..5])):
    f(x,y)=y^2-x^3+k
    p = implicit_plot(f,(x,-4,4),(y,-8,8),plot_points = 200)
    lattice_pts = [[i,j] for i in [-4..4] for j in [-8..8]]
    plot_lattice_pts =
        points(lattice_pts,rgbcolor=(0,0,0),pointsize=2)
    curve_pts = [coords for coords in lattice_pts if
        f(coords[0],coords[1])==0]
    if len(curve_pts)==0:
        show(p+plot_lattice_pts, figsize = [5,5],
            aspect_ratio=1)
    else:
        plot_curve_pts = points(curve_pts, rgbcolor =
            (0,0,1),pointsize=20)
        show(p+plot_lattice_pts+plot_curve_pts, figsize =
            [5,5])
    if k>0:
        pretty_print(html("Solutions_of_<math>x^3=y^2+<math>s</math>_in_this_
            viewing_window"%k,))
    if k<0:
        pretty_print(html("Solutions_of_<math>x^3=y^2-<math>s</math>_in_this_
            viewing_window"%(-k,))
    if k==0:
        pretty_print(html("Solutions_of_<math>x^3=y^2</math>_in_this_
            viewing_window"))
```

The general form $x^3 = y^2 + k$ in the preceding interact can be known both as a Bachet equation or **Mordell equation**. We will use the latter for the general form and reserve the former only for the special case $k = 2$, where a cube and square are two apart.

Historical remark 3.5.2 Bachet de Méziriac. We will learn more about Mordell in [Section 15.3](#). André Weil in [\[E.5.8\]](#) describes “Claude Gaspard Bachet, sieur de Méziriac” as a “country gentleman ... no mathematician [who somehow] developed an interest in mathematical recreations”, but who in the end provided “a reliable text of Diophantus along with a mathematically sound translation and commentary.”

Just like triangles of Pythagorean triples, this equation is connected to

incredibly deep mathematics. The Bachet/Mordell equation connects directly to objects called **elliptic curves**. Given their importance in cryptography and theory, there is plenty of reason to study such equations; for instance, see [E.4.19, Appendix A] for the connection between congruent numbers (and hence Pythagorean triples) and elliptic curves. Studying them will take us too far afield, unfortunately.

However, some equations of the form $x^3 = y^2 + k$ are solvable by more elementary means. Here are some brief examples to whet your appetite; another such is Proposition 7.6.3. See Section 15.3 for more details on this independently interesting topic.

Historical remark 3.5.3 Bachet equation. We already saw that for $k = 2$ we get the solution $25 + 2 = 27$. The history is interesting; Bachet himself, in his translation and commentary on Diophantus, talked about finding *rational* solutions to what is now ‘his’ equation. Fermat asked the English mathematician John Wallis (most famous for his [infinite product for \$\pi\$](#) and for a [nasty controversy with Thomas Hobbes](#)) whether there were other solutions, and implied there were no others. Euler proved this is the only solution, but using some hidden assumptions so his proof was incomplete; see [Fact 15.3.5](#).)

Example 3.5.4 When $k = -1$, Euler’s [proof in 1738](#) that $9 - 1 = 8$ is the only nontrivial solution is correct, however⁴. He uses the same method of infinite descent we saw in [Proposition 3.4.11](#). (He even shows that there aren’t even any other *rational number* solutions to $x^3 = y^2 - 1$, all in the midst of a paper actually about demonstrating [Exercise 3.6.17](#).) \square

This is also related to a *very* old question which was called Catalan’s conjecture, yet again related to these funny little coincidences about powers of nearby numbers. Try exploring the question with the Sage cell following it.

Question 3.5.5 Catalan’s Conjecture. Eight and nine are consecutive perfect (nontrivial) powers. Are there any others? \square

```
@interact
def _(end_range=10):
    pretty_print(html("Solutions through numbers and powers_
    %s$" % end_range))
    print([(x,p,y,q) for x in range(1,end_range) for y in
    range(1,end_range) for p in range(2,end_range) for q
    in range(2,end_range) if x^p+1==y^q])
```

Historical remark 3.5.6 Catalan’s conjecture – solved. This *was* called Catalan’s conjecture because, as of 2002, the fact that there are no other such powers is Mihailescu’s Theorem! The history of this question goes back to the 1200s and Levi ben Gerson. [This article by Ivars Peterson](#) and [E.4.18] have nice overviews of many important pieces of its history, and [Wolfram MathWorld](#) has an accessible introduction to the mathematics.

3.6 Exercises

For each of the following linear Diophantine equations, either find the form of a general solution, or show there are no integer solutions.

1. $21x + 14y = 147$

2. $21x + 14y = 146$

⁴For a modern take, try [\[E.4.26, Problem 1.6 and Chapter 19\]](#).

3. $30x + 47y = -11$ 4. $30x + 47y = 2$
 5. $4x - 6y = 77$ 6. $4x - 6y = 78$
7. Find all possible solutions to the question in [Exercise 2.5.10](#), now that we have [Theorem 3.1.2](#).
8. Confirm all details in [Subsection 3.1.1](#), including which theorem applies and the case $a = b = 0$.
9. Check the details and complete the proof in [Subsection 3.1.4](#).
10. Find all *simultaneous* integer solutions to the following system of equations. (Hint: do what you would ordinarily do in high school algebra or linear algebra! Then finish the solution as we have done.)

$$\begin{aligned}x + y + z &= 100 \\x + 8y + 50z &= 156\end{aligned}$$

11. Compute the number of *positive* solutions to the linear Diophantine equation $6x + 9y = c$ for various values of c and compare to the three-case analysis at the end of [Subsection 3.3.2](#).
12. Explore the patterns in the *positive* integer solutions to $ax + by = c$ situation in [Section 3.3](#). For sure I want you to do this for the ones I mention there, but try some other values of c and see if you see any broader patterns!
13. Prove that any line $ax + by = c$ which hits the integer lattice but $\gcd(a, b) \neq 1$ is the same as a line $a'x + b'y = c'$ for which $\gcd(a', b') = 1$, and explain why that means that without loss of generality [Theorem 3.1.2](#) doesn't need any more explanations.
14. Find a primitive Pythagorean triple with at least three digits for each side.
15. Use [Proposition 3.4.9](#) to prove that a Pythagorean triple triangle cannot have odd area.
16. Prove that 360 cannot be the area of a primitive Pythagorean triple triangle.
17. Find a way to prove that $x^4 + y^4 = z^4$ is not possible for any three positive integers x, y, z . (Hint: use [Corollary 3.4.13](#); this exercise needs a little cleverness.)
18. We already saw that if x, y, z is a primitive Pythagorean triple, then exactly one of x, y is even (divisible by 2). Assume that it's y , and then prove that y is divisible by 4.
19. Under the same assumptions as in the previous problem, prove that exactly one of x, y, z is divisible by 3. (Combined with the previous exercise, this proves that every area of a Pythagorean triple triangle is divisible by 6. Is it also true that exactly one of x, y, z is divisible by 5?)
20. A Pythagorean triple satisfies $x^2 + y^2 = z^2$. Explore patterns for triples of positive integers which satisfy $x^2 - xy + y^2 = z^2$. If Pythagorean triples correspond to right triangles, what sort of triangles do these triples correspond to?
21. Find a (fairly) obvious solution to the equation $m^n = n^m$ for $m \neq n$. Are there other such solutions?
22. Show that

$$\gcd(x, y)^2 = \gcd(x^2, xy, y^2)$$

which we use in [Proposition 3.7.2](#). You can try this using the set of divisors

definition of gcd, or using the definition $\gcd(a, b, c) = \gcd(\gcd(a, b), c)$.

23. Explore Bresenham's algorithm in print or online. What is the connection to this chapter? How do *non*-solutions to linear Diophantine equations relate to actual solutions, in this context?
24. Assume you have relatively prime integers $a, b > 0$ and a positive integer k . Describe all $k - 1$ positive solutions to $ax + by = kab$, and use [Definition 2.4.1](#) to find k (positive) solutions to $ax + by = kab - 1$.
25. Assume $b > a$ are odd, coprime positive integers. Show that $\left(\frac{b^2 - a^2}{2}, ab, \frac{b^2 + a^2}{2}\right)$ is a primitive Pythagorean triple, and that all such triples are generated this way. (See [Remark 3.4.8](#).)
26. Cultures across Eurasia have variants of the 'Problem of the Hundred Fowl' (see among others [\[E.5.10, Chapter 15\]](#), [\[E.5.1, p. 176\]](#), and [\[E.5.11, Section 1.1.1.3\]](#)). This one is from Abu Kamil⁵ (about 900 AD). Can you find all solutions with positive integers? What if you generalize the prices of the birds? (Finding a general solution was attempted – unsuccessfully – by Chinese mathematicians for generations.)

Suppose ducks cost five coins each, chickens one coin each, but one coin buys twenty sparrows. If you spend one hundred coins to purchase one hundred birds, how many of each did you buy?

3.7 Two facts from the gcd

Here are two facts that seem really obvious but do need proofs. All can be done just with the gcd, using no facts about primes from [Chapter 6](#) as would typically be done. Kudos go to users [Math Gems](#) and [coffeemath](#) at [math.stackexchange.com](#) for most of these clever arguments. See [this question](#) for [Proposition 3.7.1](#) and [this question](#) for [Proposition 3.7.2](#).

Proposition 3.7.1 **When perfect squares divide each other.** *For integers a, z it is true that*

$$a^2 \mid z^2 \implies a \mid z$$

Proof. First, let $d = \gcd(a, z)$. Then we can write $z^2 = a^2 \cdot k$ for some integer k , and immediately write

$$(z')^2 d^2 = (a')^2 d^2 k$$

for some integers z' and a' , by definition of gcd. (That is, $z = z'd$ and $a = a'd$. Also note that z', a' are now relatively prime; it is not hard to prove using the techniques of the previous chapter, or see [Exercise 6.6.7](#).)

Cancelling the d^2 (yes, we *do* assume this property of integers) yields

$$(z')^2 = (a')^2 k.$$

Since $\gcd(a', z') = 1$, we have $a'x + z'y = 1$ for some $x, y \in \mathbb{Z}$; now we substitute for 1 in $a' \cdot 1 \cdot x$ (!) to get

$$a'(a'x + z'y)x + z'y = 1$$

Now we have that $a'^2 x^2 + z'(a'xy + y) = 1$, so that $\gcd((a')^2, z') = 1$ as well. But of course $a' \mid (z')^2$. Clearly if a positive number *is* a divisor, but their greatest *common* divisor is 1, then that number is going to have to be 1

⁵In [\[E.5.3, Section 6-4\]](#) a similar example of Abu Kamil's with five unknowns is given, which he claimed had exactly 2676 solutions in positive integers; today such computations are of high interest in computational geometry on polytopes.

by definition of divisors. So $a' = 1$. (If a' was negative, the same argument for $-a'$ shows $-a' = 1$, so really $a' = \pm 1$.)

Hence $a = a'd = \pm d$, which is a divisor of z , we have the desired result. ■

Proposition 3.7.2 **When the product of coprime numbers is a square.**
If we have integers m, n, j such that $mn = j^2$ and $\gcd(m, n) = 1$, then m and n are also both perfect squares.

Proof. First, we will need a general fact about gcds:

$$\gcd(x, y)^2 = \gcd(x^2, xy, y^2)$$

See [Exercise 3.6.22](#).

We know that $1 = \gcd(m, n) = \gcd(m, n, j)$, so

$$m = m \cdot \gcd(m, n, j) = \gcd(m^2, mn, mj) = \gcd(m^2, j^2, mj)$$

Now we use the fact, so that

$$m = \gcd(m, j)^2.$$

That's a perfect square.

The same argument with n and j yields $n = \gcd(n, j)^2$. ■

(For more 'traditional' proofs, see [Section 6.4](#).)

Summary: From Linear Equations to Geometry

This chapter contains a lot of interesting results about equations involving integers, including a number of geometric interpretations.

1. In [Solutions of Linear Diophantine Equations](#) we solve all equations of the form $ax + by = c$ in integers. There are several cases, the most important being where $c = \gcd(a, b)$ in [Subsection 3.1.3](#).
2. The next section reinterprets these results geometrically, using the [integer lattice](#).
3. Then we try to ask for solutions to $ax + by = c$ where x, y are both positive, continuing our geometric intuition, in [Section 3.3](#).
4. Moving to equations with quadratic terms, we introduce the notion of [Pythagorean triples](#).
 - We prove the [Characterization of primitive Pythagorean triples](#).
 - We also examine the possible *areas* of integer-sided right triangles in [Subsection 3.4.3](#), including the [historically very important question](#) of whether such areas can themselves be a perfect square.
5. In the [last main section](#), we start examining further interesting questions such as the [Bachet equation](#) and [Catalan's Conjecture](#).

Finally, after a good selection of [Exercises](#), we have proofs of [two facts](#) about perfect squares using just the machinery available to us at this time.

Chapter 4

First Steps with Congruence

Our next big goal is a better notion of how to deal with divisibility and remainders, one we are all familiar with. That is the notion of *congruence*!

We will begin by reviewing that notion, and start asking the kinds of questions that one will be able to ask with this notion.

4.1 Introduction to Congruence

Let's start by a little calculation. What is the remainder of 25 when divided by 6?

```
25 % 6
```

1

In general, the command `x % m` computes “ x modulo m ”, which is to say the remainder of x when you divide by m .

An alternate way to do this is with the command `mod(x,m)`.

```
mod(25,6)
```

1

In a moment this will be more desirable, but for now it is less so, because it creates a different kind of Sage object.

Because of the division algorithm, we *know* that there is a *unique* such remainder. If we call it r (so that $r = x \% m$), then $0 \leq r < m$, which is very important. However, lots and lots of different numbers can have the same remainder:

```
[ x % 6 for x in [1, 7, 13, 19, 25, -5, -11, 6001, -17]]
```

```
[1, 1, 1, 1, 1, 1, 1, 1, 1]
```

(See [Sage note 4.6.2](#) for this type of list construction.)

In mathematics, what we often do in such a situation where structure is shared is connect things with a **relation**.

A relation is a very general notion, and basically it exists once you define it; however, we will not pursue this further. Our relation will be called **congruence**, and it is massively important. It is also relatively new! We essentially use the same definitions and notation that the great 19th-century German

mathematician C.F. Gauss (see [Historical remark 14.1.3](#)) came up with just two centuries ago.

Definition 4.1.1 Congruence. We say that a number a is **congruent to** b (another number) **modulo** n , or

$$a \equiv b \pmod{n},$$

precisely if $n \mid (a - b)$. We call n , normally a positive integer greater than one, the **modulus**. The noun form of the relationship is called **congruence**. \diamond

Often we can prove a small helping statement, usually called a lemma.

Lemma 4.1.2 Congruence-Remainder. *Saying $a \equiv b \pmod{n}$ is exactly the same thing as saying a and b leave the same remainder when divided by n .*

Proof. We can sketch the proof. It is a good exercise (see [Exercise 4.7.15](#)) to fill in the details.

- Write $a = nq + r$ and $b = nq' + r'$. (Why is this possible, what are the various symbols?) Then there are two steps (why do they suffice?)
- First, if $r = r'$ then there is a k such that $a - b = nk$, which means $a \equiv b \pmod{n}$. (Why?)
- The other direction is showing if $a - b = nk$ for some $k \in \mathbb{Z}$, then $r = r'$. This is a little harder; try thinking about getting the remainders on one side, and what $r \neq r'$ would imply with respect to n .

■

Example 4.1.3 In our case, saying $25 \equiv 1 \equiv -5 \pmod{6}$ is the same as saying $25 = 4 \cdot 6 + 1$ and $1 = 0 \cdot 6 + 1$ and $-5 = -1 \cdot 6 + 1$. \square

It's fun to use congruence as a conceptual assistant. Here are an example of our previous thinking recast using congruence.

Example 4.1.4 Recall the fact about remainders when dividing by four, [Proposition 2.1.4](#). This is just saying that the only possibilities are

$$x^2 \equiv 0 \text{ or } 1 \pmod{4}$$

Could you try to use this idea to think of possible last (decimal) digits of a perfect square? Which modulus would be helpful? (See [Exercise 4.7.11](#).)

What about cubes; what remainders are possible modulo 4? What last digits are possible? \square

4.2 Going Modulo First

Okay, that's all fun. But we need power, too. Here's an example of such power. Even though I'm not physically present, I can do amazing computations! Let me compute $2^{1000000000} \pmod{3}$! I'll do it instantaneously.

Ready for the answer? It's 1!

Perhaps you don't believe an absent author. We can check it with Sage:

```
%time 2^1000000000 % 3
```

Sage note 4.2.1 Timing your work. In a Sage worksheet, putting `%time` before a command tells you how long it took. Putting `%timeit` instead runs the command many times and gives a ‘best of’ timing. (This does not universally work in the embedded cells in the web version of this book.)

Hmm, but that took more than a few milliseconds – strange that I could do it so fast!

Sage note 4.2.2 Numbers too big for a computer. If I add one more zero, it will throw a very nasty error, like `MemoryError: failed to allocate 1250000024 bytes`, because things are too big. We can quickly go beyond the bounds of what our computers can do in number theory!

Now consider that I did this huge computation *instantaneously* in my head. Surely I must be full of brains, like the Scarecrow in L. Frank Baum’s *Oz* books?

Of course, the reason is not that I am clever, but that congruence can be turned into arithmetic! Unlike the Wizard, I will give away my secret. I just used the following useful property.

Fact 4.2.3 *If $a \equiv b \pmod{n}$, then $a^m \equiv b^m \pmod{n}$ no matter how huge m is.*

Proof. See Exercises 4.7.7 and 4.7.8. ■

Now I do my first congruence computation:

$$2 \equiv -1 \pmod{3} \text{ and } (-1)^{1000000000} = 1,$$

the latter like all even powers of negative one. Ta-dah!

What I’ve done is *first* think of the original number as in the congruence, and then taken its power.

Sage can verify this approach is much faster, and even for much bigger powers. Here we will need to use the `mod(x,m)` syntax:

```
print(mod(2, 3)^1000000000)
print(mod(2, 3)^1000000000000000000000000000000000000000000000030)
```

1
1

Even the presumptively very, very big latter computation should be as fast as your internet connection.

Sage note 4.2.4 Give things names. We can use the `print` function as above with `print(mod(2,3)^1000000000)` to show multiple computations in a cell. Then again, it only prints them to the output, does not save them, and typing `print()` a lot can get annoying.

So instead, we can assign our ‘modulo integer’ a name, like `b`, and then use it to compute. This makes it easy to do lots of interesting tests.

```
b=mod(2000, 31)
b, b^1000, b^2000, b^3000, b^4000
```

(16, 1, 1, 1, 1)

The command in the last line is what prints out in any Sage cell.

Sage note 4.2.5 Making tuples. In this case, we put commas between things so that all of the stuff in the last row prints out. The output is in parentheses because the commas create a *tuple* (a special Python way of making a list with certain nice properties).

Sage note 4.2.6 Types matter. What was computed above is not a trick; I definitely couldn't do 2000^{1000} , or even 16^{1000} , in my head. How does Sage do it? The answer lies in the kind of thing `b` really is, which confirms that Sage is using modular numbers, not normal integers.

```
b=mod(2000,31)
b, type(b)
```

```
(16, <type
'sage.rings.finite_rings.integer_mod.IntegerMod_int'>)
```

In Python, we can ask for the `type` of anything. In this case, we asked to output `b` and then its `type`, which is definitely not an ordinary integer, and can be manipulated much more efficiently.

The preceding notes were a lot of computer business, and especially the last one may have seemed too technical. But if you just skipped it, consider the main point; if the computer thinks it's a good idea to just think of the remainder before you do any arithmetic, maybe we should too.

4.3 Properties of Congruence

There are two main sets of propositions that make arithmetic with congruences possible. The proofs are not hard, and you may skip them on a first reading.

Proposition 4.3.1 Congruence is an equivalence relation. *Congruence is reflexive, symmetric, and transitive, which are the conditions for it to be an equivalence relation.*

- For any $a \in \mathbb{Z}$, $a \equiv a \pmod{n}$.
- If $a \equiv b \pmod{n}$, then $b \equiv a \pmod{n}$.
- If it happens that both $a \equiv b$ and $b \equiv c \pmod{n}$, then $a \equiv c \pmod{n}$ as well.

See any intro-to-proof text for more background. For our purposes, this means all the things you know are true about equality are also true about congruence (with a particular modulus n picked, of course).

Proof. We will show each of the properties, leaving some pieces to the reader (Exercise 4.7.9).

- (Reflexive) For any $a \in \mathbb{Z}$, $a \equiv a \pmod{n}$.
 - The definition of congruence means we want to show $n \mid (a - a)$.
 - But $a - a = 0$. So we claim $n \mid 0$.
 - Any questions?
- (Symmetric) If $a \equiv b \pmod{n}$, then $b \equiv a \pmod{n}$.
 - For the reader!
- (Transitive) If it happens that both $a \equiv b$ and $b \equiv c \pmod{n}$, then $a \equiv c \pmod{n}$ as well.
 - The definition of congruence means we want to show if $n \mid (a - b)$ and $n \mid (b - c)$, then $n \mid (a - c)$ as well.
 - We use the definitions to see $a - b = nk$ and $b - c = n\ell$ for some $k, \ell \in \mathbb{Z}$.

- Add these two equations to get $a - c = n(k + \ell)$, which is the definition of $n \mid (a - c)$.

■

Proposition 4.3.2 Congruence arithmetic is well-defined. *Addition and multiplication modulo n are **well-defined**. That is, if $a \equiv c$ and $b \equiv d$ (modulo some fixed modulus n), then both of these congruences hold:*

1. $a + b \equiv c + d$
2. $ab \equiv cd$

Proof. Let $a \equiv c$ and $b \equiv d$ (modulo some fixed n). We will prove that $a + b \equiv c + d$ and then leave the proof that $ab \equiv cd$ the reader in [Exercise 4.7.10](#).

- There must exist k and ℓ such that $a = c + kn$ and $b = d + \ell n$.
- So $a + b = c + kn + d + \ell n = (c + d) + (k + \ell)n$.
- So $a + b$ and $c + d$ must have the same remainder modulo n .
- By definition then $a + b \equiv c + d$.

■

The impact of the previous result is that if I want to do a computation, I can pick any number with the same remainder modulo n , and the computation will get the same answer. (Hopefully I pick an easier number to work with!) Here is an example.

Example 4.3.3 We collate examples of both propositions here. As an example of what [Proposition 4.3.1](#) implies, $2 \equiv 5 \pmod{n}$ is the same thing as saying $5 \equiv 2 \pmod{n}$. Then transitivity (and a careful use of contradiction) would imply that if $2 \not\equiv 6 \pmod{n}$, then $5 \not\equiv 6 \pmod{n}$ either.

More interesting are examples of [Proposition 4.3.2](#). A basic one is to replace computing $2 \cdot 2 \cdot 2 \cdot 2$ modulo 3 by the choice $-1 \cdot -1 \cdot -1 \cdot -1$ instead, getting the same answer (modulo 3). More impressive might be, instead of adding $16 + 15$ modulo 17, to compute instead $-1 + (-2) = -3$ in the same modulus. \square

It won't always be that clear-cut, but that is the general idea.

4.4 Equivalence classes

Let's make the previous discussion a bit more rigorous by formally breaking up \mathbb{Z} into disjoint subsets; by [Proposition 4.3.2](#) we can pick any element of a subset for computations.

Definition 4.4.1 Assume throughout that we have fixed a modulus n .

- We call *any* number congruent to a a **residue** of a .
- We call the collection of *all* residues of a the **equivalence class** of a .
- We denote this class by the notation

$$[a] = \{\text{all numbers congruent to } a \text{ modulo } n\}$$

(Sometimes this is notated $[a]_n$, but the modulus is nearly always evident from the context.)

◇

Example 4.4.2 For instance, the equivalence class we began with in [Section 4.1](#) is of numbers congruent to 1 modulo 6, which is the set

$$[1] = \{1, 7, 13, 19, 25, -5, -11, 6001, \dots\}$$

perhaps better written as

$$\{1 + 6n \mid n \in \mathbb{Z}\} = [1].$$

□

These congruence classes are an example of a more general construction.

Fact 4.4.3 Any set (not just \mathbb{Z}) that has an equivalence relation on it can be broken up into disjoint subsets called **equivalence classes**. It can be useful to consider these classes as elements of a set of all such classes. Such a set of subsets is called a **partition**.

Proof. We consider this to be background; see any intro-to-proof text. ■

For the relation of congruence modulo n , there are only finitely many classes (since there are only n possible remainders in the division algorithm), which is particularly convenient. The point is you can choose your favorite number in an equivalence class to serve as a *representative* for all of them, including for the purposes of basic arithmetic (by [Proposition 4.3.2](#)). Let's briefly redo part of [Example 4.4.4](#) from this perspective.

Example 4.4.4 To compute $2 \cdot 2 \cdot 2 \cdot 2$ modulo 3, we can note that $2 \equiv -1$ and write

$$2 \cdot 2 \cdot 2 \cdot 2 \equiv -1 \cdot -1 \cdot -1 \cdot -1 \equiv 1,$$

which is that $16 \equiv 1 \pmod{3}$. □

Let's solve the 'magic trick' at the beginning of [Section 4.2](#) using this concept in a slightly different way.

$$2^{1000000000} = (2^2)^{500000000} = 4^{500000000} \equiv 1^{500000000} = 1 \pmod{3}.$$

Example 4.4.5 Here is something which is *not* a legal manipulation.

$$2^{1000000000} \equiv 2^1 \equiv 2.$$

Even though $1000000000 \equiv 1$ modulo 3, clearly the end result is wrong, because $2^1 \not\equiv 1 \pmod{3}$, which we have now seen twice.

In general, we have only seen reduction modulo n in the base of a power; nothing is said about the exponent! (Later, in [Section 10.5](#), we'll see how to do reduction in the exponent under controlled circumstances – with a *different modulus*, using [Euler's Theorem](#).) □

As you saw above, knowing the 'right' residue can be very helpful. Because of this, we make two sets of them for general use.

Definition 4.4.6 We call a set of integers with precisely one for each equivalence class a **complete residue system** or **complete set of residues** for a given modulus.

Usually, we just use the 'normal' remainders; this is called the set of **least nonnegative residues**.

Sometimes we use the set of **least absolute residues**, the collection of representatives of each class which are closest to zero. ◇

Example 4.4.7 For $n = 6$, the set of least nonnegative residues is $\{0, 1, 2, 3, 4, 5\}$, representing the set of equivalence classes $\{[0], [1], [2], [3], [4], [5]\}$. They are easy to think of and understand.

In the same case the least absolute residues are $\{-2, -1, 0, 1, 2, 3\}$, standing

in respectively for $\{[4], [5], [0], [1], [2], [3]\}$. We used these residues (for $n = 3$) in [Example 4.4.4](#). \square

4.5 Why modular arithmetic matters

This has been fun and all. But *why* are we creating so much machinery? There are two reasons.

The first is practical. Simply put, modular arithmetic makes it much easier to solve certain otherwise very difficult problems about integers. The reason is that we can reduce problems about the (infinitely many) integers to checking whether things are possible when we look at the (finitely many) cases modulo n . For instance, we can prove things like these statements without inequalities, calculus, or graphs:

- “The polynomial $x^5 - x + 2$ has no integer roots”. (See [Exercise 9.6.4](#))
- “The curve $x^3 = y^2 - 7$ has no lattice points”. (See [Fact 15.3.3](#).)

The second reason for doing modular arithmetic is theoretical. We get a *new number system!* (See [Chapter 8](#).) It’s a number system which has new problems, new solutions, and new things to explore. And that’s what we’ll be doing from now on.

4.5.1 Starting to see further

In order to accomplish all these goals, we will take some time learning how to do such computations. Here are two generic practical rules for using modular arithmetic.

- First off, always *first* reduce modulo n , then do your arithmetic (add, multiply, exponentiate). We have seen lots of examples of this.
- Secondly, always use the most convenient *residue* (recall [Definition 4.4.6](#)) of a number modulo n .

Example 4.5.1 For example, to add $[22] + [21]$ modulo 23 it might be smarter to use the residues $-1 \in [22]$ and $-2 \in [21]$. The answer $[-3]$ is of course the same as $[22 + 21] = [43] = [20]$ modulo 23.

```
mod(22, 23) + mod(21, 23) == mod(-3, 23)
```

True

\square

Sage note 4.5.2 Checking equality. Use the double equals sign `==` to check if two numerical expressions are equal, not just `=` (which assigns a value to a variable).

Here is a more involved example, which avoids the big numbers which would otherwise occur to do a computation without assistance.

Example 4.5.3 Let’s calculate $4^{20} \pmod{6}$. First we will use least nonnegative residues; write the justification for each step in the margin if you have a print copy!

$$4^{20} \equiv (4^2)^{10} \equiv 16^{10} \equiv 4^{10} \equiv (4^2)^5 \equiv 16^5 \equiv 4^5 \equiv (4^2)^2 \cdot 4 \equiv 4^2 \cdot 4 \equiv 4 \cdot 4 \equiv 4$$

On the other hand, we can avoid using numbers of absolute value bigger than five if we carefully select least absolute residues where appropriate! Recall that

$4 \equiv -2 \pmod{6}$:

$$\begin{aligned} 4^{20} &\equiv (-2)^{20} \equiv ((-2)^2)^{10} \equiv 4^{10} \equiv (-2)^{10} \equiv ((-2)^2)^5 \equiv 4^5 \equiv (-2)^5 \\ &\equiv ((-2)^2)^2 \cdot (-2) \equiv 4^2 \cdot (-2) \equiv (-2)^2 \cdot (-2) \equiv 4 \cdot (-2) \equiv (-2) \cdot (-2) \equiv 4. \end{aligned}$$

□

There are a few things to be aware of when doing this, of course. To remind you of a very important such caveat, recall [Example 4.4.5](#); with exponentiation, you can only replace the *base* with something in the same congruence class. Using the language of [Proposition 4.3.2](#), we say that $[a]^n$ is well-defined, but there is no guarantee that $a^{[n]}$ makes any sense.

Example 4.5.4 Just to make sure you get this, on your own compare

$$2^3 \pmod{5}, 7^3 \pmod{5}, \text{ and } 2^8 \pmod{5}, 7^8 \pmod{5}.$$

The second pair is quite different from the first pair. □

4.5.2 Taking powers

As one example of how modular arithmetic might matter a bit, let's examine the following algorithm for taking ridiculously high powers of numbers (modulo n). We first need the following interesting fact.

Fact 4.5.5 For any integer a :

1. $a^{2^1} = a^2$
2. $a^{2^2} = (a^2)^2$
3. $a^{2^3} = (a^{2^2})^2$

In general,

$$a^{2^n} = \left(a^{2^{n-1}}\right)^2$$

That is to say, each “power of a to a power of 2” is the square of the previous “power of a to the previous power of 2”.

Proof. What does a^{2^n} even mean? By definition,

$$2^n = 2^{n-1} \cdot 2 = 2^{n-1} + 2^{n-1},$$

so a^{2^n} is the same as

$$a^{2^{n-1}+2^{n-1}} = a^{2^{n-1}} \cdot a^{2^{n-1}} = \left(a^{2^{n-1}}\right)^2$$

■

Example 4.5.6 In this case, it will be easier to do examples before stating the algorithm. To compute x^{20} , first we see that 16 is the highest power of 2 less than 20.

- Compute x^2 modulo n .
- Square *that* for $(x^2)^2 = x^{2^2} = x^4$ (modulo n).
- Then square twice more for $x^{2^3} = x^8$ and $x^{2^4} = x^{16}$; we reduce modulo n at each point.

Now write x^{20} as x to a *sum of powers of 2*;

$$x^{20} = x^{16+4} = x^{2^4+2^2} = x^{2^2} \cdot x^{2^4}$$

Then do this final multiplication modulo n as well. You might want to try it to see you get the same thing. \square

Example 4.5.7 Now let's get really explicit, and calculate $2^{23} \pmod{11}$. First,

$$23 = 2^4 + 2^2 + 2 + 1, \text{ so } 2^{23} = 2^{2^4} \cdot 2^{2^2} \cdot 2^2 \cdot 2.$$

Then get the powers of 2 needed:

$$2^2 \equiv 4 \pmod{11}, \quad (2^2)^2 = 4^2 \equiv 5 \pmod{11},$$

$$(2^4)^2 = 5^2 \equiv 3 \pmod{11}, \text{ and } (2^8)^2 = 3^2 \equiv 9 \pmod{11}$$

So we get, as a computation one can do completely without a calculator,

$$2^{2^4} \cdot 2^{2^2} \cdot 2^2 \cdot 2 \equiv 9 \cdot 5 \cdot 4 \cdot 2 \equiv 18 \cdot 20 \equiv 7 \cdot 9 \equiv 63 \equiv -3 \equiv 8 \pmod{11}$$

```
mod(2, 11) ^ 23
```

8

\square

Algorithm 4.5.8 In general, we can compute x^k modulo n :

1. Write the exponent $k = \sum_{i=1}^{\ell} k_i 2^i$, where each $k_i = 0$ or 1. (This is called the *binary representation of k* .)
2. Compute x^2, x^4, x^8 , and so forth as above, each time reducing modulo n .
3. Multiply $\prod_{i=1}^{\ell} x^{k_i 2^i}$ together as in the examples above. Obviously, if $k_i = 0$ (such as for $i = 3$ in the x^{20} example) you skip it, as it just contributes one to the product.

Remark 4.5.9 Those interested in efficiency should note that this requires roughly two times the number of binary digits of your number operations, or about $2 \log_2(n)$ operations, as opposed to normal powers which might require n operations; in addition, you only deal with numbers at most size n^2 , as opposed to gigantic ones, when you mod out after each step, so it requires very little memory.

4.6 Toward Congruences

Recall a question touched on in [Example 4.1.4](#).

Question 4.6.1 What are the possible last digits of a perfect cube? \square

We can think of this more systematically now. For instance, if the last digit of $x > 0$ is 3, then $x = 10m + 3$ for some integer m . That is, $[x] = [3] \pmod{10}$. So the cube would look like

$$x^3 = (10m + 3)^3 = 1000m^3 + 900m^2 + 270m + 27 = 10(\text{stuff} + 2) + 7$$

This would presumably have last digit 7.

We can ask Sage to answer this for all possible last digits very quickly:

```
[mod(i,10)^3 for i in [0..9]]
```

```
[0, 1, 8, 7, 4, 5, 6, 3, 2, 9]
```

Sage note 4.6.2 List comprehensions. This programming structure is known as a **list comprehension**. Think of it as set builder notation

$$\{i^3 \pmod{10} \mid 0 \leq i < 10\}$$

That's the set of all cubes modulo 10, generated by i from 0 to 9. (Sage replaces $[0..9]$ with the list of integers from 0 to 9.)

If you check, what this is doing is getting the (least nonnegative) residue modulo 10 of the cube of every possible last digit. Notice that we also *get* every possible last digit.

It's possible to think of this more generally. Since we just said the last digit is all we cared about, we could think of this as answering a related kind of question. For all last digits d , is there an x such that the following works?

$$x^3 \equiv d \pmod{10}$$

Definition 4.6.3 Any (integer) *equation* with congruence in place of equality is called a **congruence**. \diamond

As a result, the previous calculation says that there is a solution to the congruence $x^3 \equiv d \pmod{10}$ for all possible d . Another way to say this is that every number (equivalence class) modulo 10 has a cube root. For instance, the cube root of $[7]$ is $[3]$.

This is definitely not true in \mathbb{Z} ; the usual cube root of 7 (where $7 \neq [7]$) is not even rational! This exemplifies the following fact, which one could consider a driving force in number theory research.

Fact 4.6.4 *Things which are false for the integers might be true in modular arithmetic.*

However, a sort of converse is also worth thinking about, where I will leave “things” vague for now.

Fact 4.6.5 *Things which are true for the integers are normally true in modular arithmetic.*

Now let's try the same question again, but with a different modulus.

```
[mod(i,4)^3 for i in [0..3]]
```

```
[0, 1, 0, 3]
```

This seems to imply that every equivalence class modulo 4 “has a cube root” except $[2]$.

This is suggestive, so maybe we can refine our generalized question.

Question 4.6.6 Given a modulus n and an integer d , identify whether there are solutions to

$$x^3 \equiv d \pmod{n}.$$

Or, for what moduli does d have a cube root modulo n ? \square

Once we've opened things up to one such congruence, the sky's the limit. For instance, let's take a slightly more complex quadratic. Over the integers, there are only two solutions to $x^2 = x$, the familiar $x = 0$ and $x = 1$. This leads to another natural question we can ask in modular arithmetic.

Question 4.6.7 What are solutions to the congruence

$$x^2 \equiv x \pmod{n}$$

for different moduli n ? □

Sage can help us explore this sort of question, such as in the following applet.

```
@interact
def _(n=(2,[0..100])):
    list=[x for x in [0..n-1] if (mod(x,n)==mod(x,n)^2)]
    pretty_print(html(r"The solutions to the congruence
        $x^2\equiv x\pmod{\%s}$" % (n,)))
    pretty_print(html("are "+str(list)))
```

Often, it seems we get the same answers as over the integers. But not always! Can you try to conjecture for which n we *do* get the same answer? (See [Exercise 4.7.19](#).)

We begin to see that there are two aspects of solving congruences, which will come up again and again for us.

- Solving a given congruence
- Figuring out for which moduli a congruence has solutions (or how many or ...)

Much of the course will return to these ideas; sooner, in Chapters 5 and 7, and later in [Chapter 17](#).

4.7 Exercises

1. Give the sets of least absolute residues and least nonnegative residues for $n = 21$.
2. Prove that 13 divides $145^6 + 1$ and 431 divides $2^{43} - 1$ *without* a computer (but definitely using congruence).

It is definitely worth while gaining intuition for modular manipulation by doing a bunch of examples.

3. Compute $7^{43} \pmod{11}$ as in [Subsection 4.5.2](#) *without* using Sage or anything that can actually do modular arithmetic. (You should never have to compute a number bigger than $(11-1)^2 = 100$, so it shouldn't be too traumatic.)
4. Repeat [Exercise 4.7.3](#), but with $6^{25} \pmod{11}$.
5. Repeat [Exercise 4.7.3](#), but with $6^{25} \pmod{12}$. Why is this one easier?
6. Make up an exercise like [Exercise 4.7.3](#) and dare a friend in class to solve it. (Make sure you can solve it before doing so!)
7. Use the properties of congruence (in [Proposition 4.3.2](#)) or the definition to show that if $a \equiv b \pmod{n}$, then $a^3 \equiv b^3 \pmod{n}$.
8. Use the properties of congruence (in [Proposition 4.3.2](#), *not* the definition) and induction to show that if $a \equiv b \pmod{n}$, then $a^m \equiv b^m \pmod{n}$ for any positive m .
9. Finish the details of proving [Proposition 4.3.1](#), especially the second part (symmetric).

10. Finish the details of proving [Proposition 4.3.2](#).
11. Find and prove what the possible last decimal digits are for a perfect square.
12. Prove that if the sum of digits of a number is divisible by 3, then so is the number. (Hint: Write 225 as $2 \cdot 10^2 + 2 \cdot 10 + 5$, and consider each part modulo 3.)
13. Prove that if the sum of digits of a number is divisible by 9, then so is the number.
14. For which positive integers m is $27 \equiv 5 \pmod{m}$?
15. Complete the proof of [Lemma 4.1.2](#) that having the same remainder when divided by n is the same as being congruent modulo n .

Consider [Example 4.5.4](#) in these three extensions.

16. Find some a and n such that $a^n \pmod{5}$ equals $a^{n+5} \pmod{5}$, where $a \neq 0, 1$ and $n \neq 0$.
17. Try to find some a and n such that $a^n \pmod{5}$ equals $a^{n+5} \pmod{5}$, where $a \neq 0, 1$ and $n \neq 0$.
18. Find some a and n such that $a^n \pmod{6}$ equals $a^{n+6} \pmod{6}$, where $a \neq 0, 1$ and $n \neq 0$. Then try to find an example where they are *not* equal.
19. Explore, using the interact after [Question 4.6.7](#) or ‘by hand’, for *exactly* which moduli n the only solutions to $x^2 \equiv x \pmod{n}$ are $x = [0]$ and $x = [1]$.

Summary: First Steps with Congruence

This chapter introduces the extremely important notion of congruence.

1. In [Definition 4.1.1](#) we define $a \equiv b \pmod{n}$, and immediately note in [Lemma 4.1.2](#) that it is the same thing as when two numbers have the same remainder.
2. Before examining more formal properties of congruence, we use Sage to confirm that it is much easier to be [Going Modulo First](#) when you try to compute in a congruence.
3. We must then show that [Congruence is an equivalence relation](#) and that [Congruence arithmetic is well-defined](#), so that we are *justified* in such computations modulo n .
4. Because any equivalence relation partitions its underlying set, we can talk about the [equivalence classes](#) involved here, and about [residue systems](#) that are convenient to compute with.
5. In the next section, we then see some practicalities:
 - In various examples like [4.5.3](#) and [4.5.4](#) it becomes clear how to conveniently compute powers in modular arithmetic (and what you can’t do).
 - The next subsection then shows how to be systematic about this using binary numbers in [Algorithm 4.5.8](#), including several examples. The key is repeated squaring, explained in [Fact 4.5.5](#).
6. Finally, in [Section 4.6](#), many questions are raised that should motivate why we would try to explore things that are like equations, but using congruence (recall [Definition 4.6.3](#)).

As always, there are plenty of computational and theoretical [Exercises](#).

Chapter 5

Linear Congruences

There are many questions one can ask of the integers, and in the preceding material we have already encountered many, especially those asking for solutions of simple equations in one or two variables.

One can ask very similar questions (and many more) about the integers modulo n . So we will focus on *congruences*, which are simply equations modulo n (see [Definition 4.6.3](#)). To exemplify this, consider the following similar ideas:

- $2x + 3y = 5$ (solutions are pairs of integers)
- $2x + 3y \equiv 5 \pmod{7}$ (solutions would be pairs of *equivalence classes* $[x], [y]$ modulo 7)
- $2x + 3y \equiv 5 \pmod{n}$ for any particular n (solutions would be triplets $[x], [y], n$, since it would depend on n)

Try comparing solutions to these by hand; what is similar about them, what is not?

In one sense the latter problems are a big improvement in the level of difficulty. For instance, in the second one you just have to try x, y from 0 to 6 (the least nonnegative residues) in the congruence $2x + 3y \equiv 5 \pmod{7}$.

On the other hand, if the third congruence was modulo $n = 10^{100}$, that would be less desirable, especially if the techniques for \mathbb{Z} proved not to be useful with a congruence.

Finally, if we slapped an x^2 in the middle of the congruence, it might very hard indeed to solve quickly. So in this chapter, we will stay focused on the simplest case, of the analogue to linear equations, known as **linear congruences** (of one variable). This includes systems of such congruences (see [Section 5.3](#)).

5.1 Solving Linear Congruences

Our first goal to completely solve *all* linear congruences $ax \equiv b \pmod{n}$. The most important fact for solving them is as follows.

Proposition 5.1.1 *The linear congruence*

$$ax \equiv b \pmod{n}$$

has a solution precisely when $\gcd(a, n) \mid b$.

Example 5.1.2 Before going on, test yourself by checking which of the following four congruences has a solution and which ones don't.

- $7x \equiv 8 \pmod{15}$
- $6x \equiv 8 \pmod{15}$
- $7x \equiv 8 \pmod{14}$
- $6x \equiv 8 \pmod{14}$

□

Proof of Proposition 5.1.1. The proof is pretty straightforward, as long as we recall when linear *Diophantine* (integer) equations have solutions.

The following are clearly equivalent:

- Solutions x to $ax \equiv b \pmod{n}$
- Solutions x to $n \mid ax - b$
- Solutions x to $ax - b = ny$ (for some $y \in \mathbb{Z}$)
- Solutions x, y to $ax - ny = b$

And we know from [Theorem 3.1.2](#) that this final equation has solutions precisely when $\gcd(a, n) \mid b$. ■

Just like in linear algebra or calculus, though, it's not enough to know *when* you have solutions; you want to actually be able to *construct* solutions. If possible, one wants to construct *all* solutions. In this case, we can do it.

Proposition 5.1.3 *If we can construct one solution to the linear congruence $ax \equiv b \pmod{n}$, we can construct all of them, and we know exactly how many equivalence classes (or remainders) there are of these solutions, which is $d = \gcd(a, n)$.*

Proof. Consider the proof of [Proposition 5.1.1](#) above. We don't care about y (other than that it exists, and it does). So if we have *one* solution to the congruence, that is the same as having a solution x_0, y_0 to the equation $ax - ny = b$.

But we already know what solutions to that look like, from [Theorem 3.1.2](#). Looking just at the x components, the solutions from e.g. [Subsection 3.1.3](#) (using k since n is taken) are

$$x_0 + \frac{n}{d}k \quad k \in \mathbb{Z} \text{ where } d = \gcd(a, n).$$

This argument also gives us the exact number of solutions (modulo n), because letting k go from 0 to $d - 1$ will give all different solutions. ■

Example 5.1.4 Let's solve

$$12x \equiv 15 \pmod{21}.$$

Here, $\gcd(a, n) = 3$ so we will have 3 solutions (up to equivalence modulo 21), all separated by $\frac{n}{d} = \frac{21}{3} = 7$.

We need one solution first. Trying by guess and check small values gives us

- $12(1) = 12 \not\equiv 15$,
- $12(2) = 24 \equiv 3 \not\equiv 15$,
- but $12(3) = 36 \equiv 15 \pmod{21}$.

So we may take $x = 3$ as our x_0 . Then we add 7 a couple times (mod 21) and we see that $x = [3], [10], [17]$ all work. (Or, if you prefer least absolute residues (recall [Definition 4.4.6](#)), then $x = [3], [10], [-4]$ work.)

Alternately,

$$3 + 7k, k \in \mathbb{Z}$$

is the general solution. \square

Remark 5.1.5 The previous example well illustrates that, while there are infinitely many *integers* which may solve a congruence, we will usually only consider the finitely many *classes* of solutions (or finitely many remainders, if you like). However, it is easy to be sloppy and talk about one when you mean the other, so be cautious.

5.2 A Strategy For the First Solution

The previous proposition always works. However, it can be very tedious to find that *first* solution if the modulus is not small. This section is devoted to strategies¹ for *simplifying* a congruence so that finding such a solution is easier.

Fact 5.2.1 Strategies that work for simplifying congruences. *We can do two main types of simplification. First, there are two types of cancellation.*

- *If a , b , and n all are divisible by a common divisor, we can cancel that divisor out (keeping in mind that we still will need our final solution to be modulo n).*
- *If a and b share a common divisor which is coprime to the modulus, we can cancel that divisor from a, b (only).*

See [Propositions 5.2.6](#) and [5.2.7](#) for precise statements and proofs.

Secondly, there are two counterintuitive operations that may lead to a simpler congruence (using least nonnegative residues).

- *We could multiply a and b by something coprime to n . If, after reducing modulo n , that makes a or b smaller, then that was a good idea!*
- *We can add some multiple of n to b . Again, if that happens to make a and (the new) b share a factor, then it was a good idea!*

These four steps may be applied in any order, though typically the first two are done as often as possible. See [Example 5.2.5](#) for why coprime is necessary in two of the steps.

Example 5.2.2 A big example. Let's do a big problem exemplifying all the strategies; we will break it up into possible steps you might do.

$$\text{Solve } 30x \equiv 18 \pmod{33}.$$

1. First, note that all three of the coefficients and modulus are divisible by 3. So right away we should simplify by dividing by 3. *But keep in mind that our final solution will need to be modulo 33, not modulo eleven!* We should still end up with $\gcd(30, 33) = 3$ total solutions, and if we don't, we have messed up somewhere.
2. Now we have $10x \equiv 6 \pmod{11}$. (Again, although this will have one

¹The reader should note that we roughly follow [\[E.2.1, pp. 50-51\]](#) in this, but that an alternate (or supplemental?) approach using the [Bezout identity](#) is followed in texts like [\[E.2.4\]](#) or [\[E.2.13\]](#).

solution modulo 11, we will need to get the other two solutions modulo 33.) Since 10 and 6 are both divisible by 2, and since $\gcd(2, 11) = 1$, we can divide the coefficients (not modulus) by 2 without any other muss.

$$5x \equiv 3 \pmod{11}$$

3. So take $5x \equiv 3 \pmod{11}$, and let's try to replace 3 by *another number congruent to 3 modulo 11* which would allow me to use the above steps again.

- I could try $3 + 11 = 14$, but that gives

$$5x \equiv 14 \pmod{11}$$

and 14 doesn't share a divisor with 5 (from the $5x$).

- If I try $3 + 22 = 25$, giving

$$5x \equiv 25 \pmod{11}$$

then 25 does share a divisor with 5.

4. Now I can go back and reduce $5x \equiv 25 \pmod{11}$ to

$$x \equiv 5 \pmod{11}$$

And that's the answer!

5. Or is it? Remember in the first step that we started modulo 33, and that all the answers will be equivalent modulo 11. So we see that

$$x = 5 + 11k \text{ for } k \in \mathbb{Z}$$

will be the answer, which is the three equivalence classes $\{[5], [16], [27]\}$.

Does it check out?

```
[mod(30*x, 33)==18 for x in [5, 16, 27]]
```

```
[True, True, True]
```

One final observation is that we avoided trial and error as long as possible. At various points we could have done so, but $x = 1$ and $x = 2$ wouldn't have worked right away, and I am lazy... \square

Example 5.2.3 Let's finish the previous example again, but using the other possible counterintuitive strategy. That was the trick to multiply a and b by something which would reduce; ideally it would reduce $[a] \equiv [1]$.

- We were at $5x \equiv 3 \pmod{11}$.
- Multiplying $a = 5$ and $b = 3$ by 9, which is coprime to 11, gives us

$$45x \equiv 27 \pmod{11}.$$

- This reduces to $x \equiv 5$, and gives the same answer as before (provided we remember to get all possible answers *modulo 33*).

\square

Example 5.2.4 Try completely solving one of the following two congruences ([Exercise 5.6.3](#)) on your own now, before moving on. The rest of the [Exercises](#) provide other interesting practice.

- $7x \equiv 8 \pmod{15}$
- $6x \equiv 8 \pmod{14}$

□

Example 5.2.5 Finally, let's see examples of using the strategies poorly.

First, suppose $6x \equiv 12 \pmod{4}$. Then we could divide all terms by 2, yielding $3x \equiv 6 \pmod{2}$, and then reducing everything modulo two we obtain $x \equiv 0$, or that the solution is all even x . If we had instead canceled the 2 from only the $6x \equiv 12$ portion, we would have gotten $3x \equiv 6 \pmod{4}$, which is $-x \equiv 2$ or $x \equiv 2$ modulo four, which is only *half* of the true solutions.

As a similar example, suppose we want to solve $7x \equiv 7 \pmod{12}$. If we used cancellation the solution would obviously be $x \equiv 1$. Set this aside and instead multiply $7x$ and 7 by 2 in order to obtain $14x \equiv 14$ which simplifies to $2x \equiv 2 \pmod{12}$, which now looks like an easy target for cancelling 2 from all three numbers to obtain $x \equiv 1 \pmod{6}$, which is *twice* the true solutions.

The moral of the story is that while some structure is preserved when we don't stick to numbers coprime to the modulus, it's very easy to remove or add spurious solutions, so it must be avoided. □

Here are formal statements and proofs of the propositions we used.

Proposition 5.2.6 Canceling, Part I. *If $d \neq 0$, then $ad \equiv bd \pmod{nd}$ precisely for the same a, b, n as when $a \equiv b \pmod{n}$.*

Proof. Like many such proofs, you basically follow your nose.

First write $ad \equiv bd \pmod{nd}$ as $nd \mid ad - bd$, or $ad - bd = k(nd)$ for some $k \in \mathbb{Z}$. We rewrite this as $d(a - b) = d(kn)$.

Since $d \neq 0$, asserting $d(a - b) = d(kn)$ is equivalent to saying $a - b = kn$, which is of course by definition saying that $a \equiv b \pmod{n}$.

Since all steps were equivalences, both statements are equivalent. ■

Proposition 5.2.7 Canceling, Part II. *If $d \neq 0$ and $\gcd(d, n) = 1$, then $ad \equiv bd \pmod{n}$ precisely for the same a, b, n as when $a \equiv b \pmod{n}$.*

Proof. We already essentially know the direction when we assume $a \equiv b$ from [Proposition 4.3.2](#). I'll sketch the proof of the cancellation direction; see [Exercise 5.6.2](#) and [Exercise 5.6.7](#).

- Use the definitions as above, starting with the ad situation.
- You should have that n divides some stuff, which is itself a product of d and other stuff.
- We had a proposition somewhere about coprimeness and division; what remains should yield us $a \equiv b \pmod{n}$

■

5.3 Systems of Linear Congruences

Here are three interesting problems which may seem totally unrelated at first.

Question 5.3.1 Can you find an answer to any or all of these by trial and error?

- You have lots of volunteers at a huge campaign rally. Because you are

very efficient at moving them, and you want to gauge how to group them when dispatching them to different size venues, you line them up in rows. You choose to group them by fives (with one left over), by sixes (two left over), and by sevens (with three left over). How many helpers are there total?

- You're an ancient sky watcher, and you have discovered that three heavenly bodies come to the region of the sky you care about with great regularity. Comet 1 comes every five years, starting next year. Comet 2 comes every six years, starting two years from now. Comet 3 comes every seven years, starting three years from now. When will they all come in the same year?
- You like math a lot. You want to know what integers x simultaneously solve the following three linear congruences:
 - $x \equiv 1 \pmod{5}$
 - $x \equiv 2 \pmod{6}$
 - $x \equiv 3 \pmod{7}$

□

5.3.1 Introducing the Chinese Remainder Theorem

In [Section 5.2](#), we were able to solve any *one* linear congruence completely. It's a good feeling.

But we know that this is a pretty restricted result. If you've had a course in linear algebra, you've tried to solve big systems over the reals or complex numbers; sometimes in real-life operations research problems, there can be hundreds of thousands of linear equations to solve simultaneously!

It turns out this is true for modular arithmetic too, especially in encryption standards. Can we solve a *system* of linear congruences? Of course, one could ask a computer to do it by simply checking all possibilities.

```
@interact(layout=[[ 'a_1 ', 'n_1 '], [ 'a_2 ', 'n_2 '], [ 'a_3 ', 'n_3 ']])
def _(a_1=(r'\(a_1\) ', 1), a_2=(r'\(a_2\) ', 2),
      a_3=(r'\(a_3\) ', 3), n_1=(r'\(n_1\) ', 5),
      n_2=(r'\(n_2\) ', 6), n_3=(r'\(n_3\) ', 7)):
    try:
        answer = []
        for i in [1..n_1*n_2*n_3]:
            if (i%n_1 == a_1) and (i%n_2 == a_2) and (i%n_3
                == a_3):
                answer.append(i)
        string1 = r"<ul><li>$x\equiv_{%s}\text{\_}(\text{\_}
            }s)$</li>"%(a_1, n_1)
        string2 = r"<li>$x\equiv_{%s}\text{\_}(\text{\_}
            }s)$</li>"%(a_2, n_2)
        string3 = r"<li>$x\equiv_{%s}\text{\_}(\text{\_}
            }s)$</li></ul>"%(a_3, n_3)
        pretty_print(html("The_simultaneous_solutions_to_"))
        pretty_print(html(string1+string2+string3))
        if len(answer)==0:
            pretty_print(html("are_none"))
        else:
            pretty_print(html("all_have_the_form_"))
```

```

        for ans in answer:
            pretty_print(html("%s$_modulo_
                               %s$"%(ans, n_1*n_2*n_3)))
    except ValueError as e:
        pretty_print(html("Make_sure_the_moduli_are_
                           appropriate_for_solving!"))
        pretty_print(html("Sage_gives_the_error_message:"))
        pretty_print(html(e))

```

As one might expect, this is not the most promising solution strategy. If you dig into the code a bit you'll see that many cases aren't even treated properly, which could be very tedious to catch.

However, in considering systems of congruences, there is a famous theorem.

Theorem 5.3.2 Chinese Remainder Theorem. *Consider a general system of k (linear) congruences:*

- $x \equiv a_1 \pmod{n_1}$
- $x \equiv a_2 \pmod{n_2}$
- ...
- $x \equiv a_k \pmod{n_k}$

where all the n_i are mutually coprime. In this case, we have an algorithm for solving the system.

Proof. This will be done in a completely constructive fashion in [Subsection 5.4.1](#) and [Algorithm 5.4.1](#). ■

Historical remark 5.3.3 Ancient Chinese work on remainders. This kind of simultaneous solution was apparently first considered by the Chinese mathematician [Sun Tzu or Sun Zi](#), probably about the same time as the late Greek mathematicians were coming up with what we now call Diophantine equations. Individual cases of such systems were considered by several generations of both Chinese and Indian mathematicians. A *very full* solution algorithm (see [Subsection 5.5.1](#)) was given by [Qin Jiushao](#) in the 13th century. See [\[E.5.10, Part V\]](#) for a *very* comprehensive discussion.

The name comes from the provenance, and is often abbreviated CRT. Whether any actual Chinese rulers used it to decide how many troops they had by lining them up in threes, fours, fives, etc. is questionable. However, many of the example problems in Qin's text mention divination, alignment of different calendars, and the like, so we can assume such problems were of practical as well as theoretical interest. Similar questions of astronomical/astrological importance pepper the history of mathematics. See [Exercise 5.6.22](#) and [Exercise 5.6.23](#).

Finally, note that one can also go much further and do linear algebra modulo n , and this is a lot of what modern cryptography is about, not to mention the modern hard-core computational number theory for which Sage was largely invented. We can't do everything in this text, but you should be aware that *everything* done in linear algebra has very interesting modulo n counterparts, demonstrating again this book's theme of number theory showing the unity of mathematics.

5.3.2 The inverse of a number

To do justice to the proof of [Theorem 5.3.2](#), we need a very useful preliminary concept.

Definition 5.3.4 The Inverse of a Number. The **inverse of a number** a modulo n is the least nonnegative solution of the congruence

$$ax \equiv 1 \pmod{n}.$$

It is sometimes notated a^{-1} . ◇

Example 5.3.5 For example, the inverse of 26 modulo 31 is the least nonnegative solution of

$$26x \equiv 1 \pmod{31}.$$

This is called the **inverse** because you can think of the solution as being equivalent to the idea of $\frac{1}{26}$, or 26^{-1} , in the numbers modulo $n = 31$. □

Note that there is not always an inverse!

Question 5.3.6 Ponder these questions regarding inverses.

- What connection do a and n need if we expect there to exist an inverse of a modulo n ?
- How many inverses modulo n should a have, assuming it has one at all?

□

Example 5.3.7 As a first step, try to find inverses to all the numbers you can modulo 10. Then do it again modulo 11. □

The following Sage command computes the “inverse of 26 modulo 31”.

```
inverse_mod(26, 31)
```

6

Sage note 5.3.8 Getting interactive Sage help. You can look for more information on Sage commands by using question marks. Try `inverse_mod?` and `inverse_mod??` in a notebook, command line interface, or CoCalc. (This also should work as embedded in the web page in your text; let us know if it doesn't.)

The point is that the inverse is definitely something we can compute, just by solving a linear congruence.

5.4 Using the Chinese Remainder Theorem

We will here present a *completely* constructive proof of the CRT ([Theorem 5.3.2](#)). That is, we will not just prove it can be done, we will show how to get a solution to a given system of linear congruences.

Keep in mind that this is a procedure that works. It may have a number of steps, but its power is not to be underestimated. After some careful examples, we'll see some other uses.

5.4.1 Constructing simultaneous solutions

Remember that we are trying to solve the system of equations $x \equiv a_i \pmod{n_i}$. It is important to confirm that all n_i are coprime in pairs (or that the set of moduli is mutually coprime, [Definition 2.4.9](#)). Then the following steps will lead to a solution. You will find basically this proof in any text; I use the notation in [\[E.2.1\]](#), while that in [\[E.2.4\]](#) basically uses the letter m instead of n .

Algorithm 5.4.1 *The following steps not only yield the solution, but mostly indicate the proof as well.*

1. First, let's call the product of the moduli $n_1 n_2 \cdots n_k = N$.
2. Take the quotient N/n_i and call it c_i . It's sort of a "complement" to the i th modulus within the big product N .
3. Now find the inverse of each c_i modulo n_i . That is, for each i , find a solution d_i such that

$$c_i d_i \equiv 1 \pmod{n_i}$$

Notice that this is possible. You can't find an inverse modulo any old thing! But in this case, c_i is the product of a bunch of numbers, all of which are coprime to n_i , so it is also coprime to n_i , as required.

4. For each i , multiply the three numbers $a_i \cdot c_i \cdot d_i$.
5. Now add all these products together to get our final answer,

$$x = a_1 c_1 d_1 + a_2 c_2 d_2 + \cdots + a_k c_k d_k.$$

What remains is to verify that this works. Go back to the last two steps.

- Let us evaluate each of the products in the penultimate step (indexed by i) modulo the various n_j . That looks bad, but most things cancel because each c_j is divisible by n_i (except for c_i itself).
 - When $i \neq j$, the product modulo n_i is thus

$$a_j c_j d_j \equiv 0 \pmod{n_i}.$$

- Otherwise we can use the definition of inverse, and the product is

$$a_i c_i d_i \equiv a_i \cdot 1 \equiv a_i \pmod{n_i}$$

- To check the final step, for each n_i , we can do the entire sum modulo n_i . The previous item shows

$$x \equiv 0 + 0 + \cdots + a_i + \cdots + 0 \pmod{n_i}.$$

So the sum is definitely a simultaneous solution to all the congruences.

Finally, any other solution x' has to still fulfill $x' \equiv a_i \equiv x \pmod{n_i}$, so $n_i \mid x' - x$ for all moduli n_i . Since all n_i are relatively prime to each other, $N \mid x' - x$ too (if $a \mid c$ and $b \mid c$ and $\gcd(a, b) = 1$, then $ab \mid c$). So $x' \equiv x \pmod{N}$, which means x is the only solution modulo N !

Clearly this needs an example.

Example 5.4.2 A first CRT example. Let's look at how to solve our original system from [Question 5.3.1](#) using this method. First we write our simultaneous congruences:

- $x \equiv 1 \pmod{5}$
- $x \equiv 2 \pmod{6}$
- $x \equiv 3 \pmod{7}$

We'll follow along with each of the steps in Sage. First, I'll make sure I know all my initial constants (printing them to verify). This is step 1.


```

n_1, n_2, n_3 = 5,6,7
a_1, a_2, a_3 = 1,2,3
N = n_1*n_2*n_3
print(n_1, n_2, n_3)
print(a_1, a_2, a_3)
print(N)

```

```

5 6 7
1 2 3
210

```

Next, I'll put down all the c_i , the complements to the moduli, so to speak. Remember, $c_i = N/n_i$. This is step 2 above.

```

n_1, n_2, n_3 = 5,6,7
a_1, a_2, a_3 = 1,2,3
N = n_1*n_2*n_3
c_1, c_2, c_3 = N/n_1, N/n_2, N/n_3
print(c_1, c_2, c_3)

```

```

42 35 30

```

Now we need to solve for the inverse of each c_i modulo n_i . One could do this by hand. For instance,

$$42d_1 \equiv 2d_1 \equiv 1 \pmod{5} \text{ yielding } d_1 = 3, \text{ since } 2 \cdot 3 = 6 \equiv 1 \pmod{5}.$$

But that is best done on homework for careful practice; in the text, we might as well use the power of Sage.

```

d_1=inverse_mod(42,5);
d_2=inverse_mod(35,6);d_3=inverse_mod(30,7)
print(d_1,d_2,d_3)

```

```

3 5 4

```

That was step 3. Now I'll create each of the big product numbers, as well as their sum, which is steps 4 and 5.

```

n_1, n_2, n_3 = 5,6,7
a_1, a_2, a_3 = 1,2,3
N = n_1*n_2*n_3
d_1=inverse_mod(42,5); d_2=inverse_mod(35,6);
d_3=inverse_mod(30,7)
print(a_1*c_1*d_1, a_2*c_2*d_2, a_3*c_3*d_3)
print(a_1*c_1*d_1+a_2*c_2*d_2+a_3*c_3*d_3)

```

```

126 350 360
836

```

Of course, we don't recognize 836 as our answer. But that is because the solution is only unique modulo N :

```

n_1, n_2, n_3 = 5,6,7
N = n_1*n_2*n_3
print(N)
print(mod(836, N))

```

210

206

Now we see our friend 206, as expected if you successfully tried [Question 5.3.1](#). \square

Sage note 5.4.3 Printing it out. When using Sage cells, you might not want only the things in the last line returned to you as output. You can use the `print` function to get them to print out, as we have done in [the preceding example 5.4.2](#).

```
a,b,c = 1,2,3
print(a)
print(a,b,c)
```

```
1
1 2 3
```

This is actually capability in Python itself, not just Sage, so if you have previous experience with Python (or perhaps other languages), it is very important to note `print()` is a *function*. That means the thing to be printed must be in parentheses, such as `print(3)`. Previously (in Sage versions previous to 9.0, and anything else based on Python 2) syntax such as `print 3` was allowed, and experienced Sage users may need some time to adjust. If you are new to Sage, no worries!

Example 5.4.4 Let's try some more interesting moduli for an example to do on your own. Can you follow the template?

- $x \equiv 1 \pmod{6}$
- $x \equiv 11 \pmod{35}$
- $x \equiv 3 \pmod{11}$

 \square

Sage can also approach this in a similar way, as we saw earlier.

```
@interact(layout=[[ 'a_1 ', 'n_1 '], [ 'a_2 ', 'n_2 '], [ 'a_3 ', 'n_3 ']])
def _(a_1=(r'\(a_1\)',1), a_2=(r'\(a_2\)',2),
      a_3=(r'\(a_3\)',3), n_1=(r'\(n_1\)',5),
      n_2=(r'\(n_2\)',6), n_3=(r'\(n_3\)',7)):
    try:
        answer = []
        for i in [1..n_1*n_2*n_3]:
            if (i%n_1 == a_1) and (i%n_2 == a_2) and (i%n_3
                == a_3):
                answer.append(i)
        string1 = r"<ul><li>$x\equiv_{%s}\text{\_}(\text{\_}
            )%s)$</li>"%(a_1,n_1)
        string2 = r"<li>$x\equiv_{%s}\text{\_}(\text{\_}
            )%s)$</li>"%(a_2,n_2)
        string3 = r"<li>$x\equiv_{%s}\text{\_}(\text{\_}
            )%s)$</li></ul>"%(a_3,n_3)
        pretty_print(html("The_simultaneous_solutions_to_"))
        pretty_print(html(string1+string2+string3))
        if len(answer)==0:
            pretty_print(html("are_none"))
        else:
```

```

        pretty_print(html("all_have_the_form_"))
    for ans in answer:
        pretty_print(html("%s$ modulo_
            %s$" %(ans, n_1*n_2*n_3)))
    except ValueError as e:
        pretty_print(html("Make_sure_the_moduli_are_
            appropriate_for_solving!"))
        pretty_print(html("Sage_gives_the_error_message:"))
        pretty_print(html(e))

```

5.4.2 A theoretical but highly important use of CRT

The following proposition is an example of one of the many useful things we can do with the CRT.

Proposition 5.4.5 Converting to and from coprime moduli. *Suppose that $X \equiv Y \pmod{N}$, and $N = \prod m_i$, where $\gcd(m_i, m_j) = 1$ for all $i \neq j$. Then we have two directions of equivalence between a congruence and a system of congruences.*

- *Certainly if N divides $X - Y$, so does a factor of N , so $X \equiv Y \pmod{m_i}$ for each of the relatively prime factors of N . Thus, solutions to the “big” congruence are also solutions to a system of many little ones.*
- *But the CRT allows me to reverse this process. The moduli in question are all coprime to each other, so if we are given a solution pair (X_i, Y_i) to each of the congruences*

$$X_i \equiv Y_i \pmod{m_i}$$

then when combined they will give one (!) solution of

$$X \equiv Y \pmod{N}$$

As a result, *any question about a congruence* is really a question about several congruences, but with smaller moduli (indeed, *simpler* moduli in a specific sense; see [Proposition 6.5.1](#) for a strong statement of this). We will use this fact again and again in the remainder of the text, and it is a huge reason why the [Chinese Remainder Theorem](#) is so intensely powerful.

5.5 More Complicated Cases

Solving linear congruences is a completely solved problem (up to computer power). Although one does not usually cover all extensions in an introductory course, the following subsections will introduce some, without full detail.

5.5.1 Moduli which are not coprime

What happens if, in a system of congruences, we don’t have the enviable situation where all the n_i are relatively prime? Let’s go back to the interact from before one last time, with some moduli which are not pairwise coprime, and see if we get anything.

```

@interact(layout=[[ 'a_1 ', 'n_1 ' ], [ 'a_2 ', 'n_2 ' ], [ 'a_3 ', 'n_3 ' ]])
def _(a_1=(r'\(a_1\)', 1), a_2=(r'\(a_2\)', 2),

```

```

a_3=(r'\(a_3\)',3), n_1=(r'\(n_1\)',5),
n_2=(r'\(n_2\)',6), n_3=(r'\(n_3\)',7):
try:
    answer = []
    for i in [1..n_1*n_2*n_3]:
        if (i%n_1 == a_1) and (i%n_2 == a_2) and (i%n_3
            == a_3):
            answer.append(i)
    string1 = r"<ul><li>$x\equiv_%s_\text{_(mod_
        }%s)$</li>"%(a_1,n_1)
    string2 = r"<li>$x\equiv_%s_\text{_(mod_
        }%s)$</li>"%(a_2,n_2)
    string3 = r"<li>$x\equiv_%s_\text{_(mod_
        }%s)$</li></ul>"%(a_3,n_3)
    pretty_print(html("The_simultaneous_solutions_to_"))
    pretty_print(html(string1+string2+string3))
    if len(answer)==0:
        pretty_print(html("are_none"))
    else:
        pretty_print(html("all_have_the_form_"))
        for ans in answer:
            pretty_print(html("%s$_modulo_
                $$$"%(ans,n_1*n_2*n_3)))
except ValueError as e:
    pretty_print(html("Make_sure_the_moduli_are_
        appropriate_for_solving!"))
    pretty_print(html("Sage_gives_the_error_message:"))
    pretty_print(html(e))

```

As previously mentioned, Qin discovered a very general method for getting answers in this situation. From his method, he seems to have been aware that an answer exists as long as $\gcd(n_i, n_j)$ divides $a_i - a_j$ for all i and j , though he did not explicitly state (and certainly did not prove) it. [V.-A. Lebèsque](#) was the first to rediscover this in the modern era, in 1859.

5.5.2 The case of coefficients

Another case is that of congruences not of the form $x \equiv a \pmod{n}$, but of the form $Ax \equiv B \pmod{n}$. What can we say when there are coefficients for the variable in our linear system?

If you have simultaneous congruences with coefficients,

$$A_i x \equiv B_i \pmod{N_i}$$

then first write their individual solutions in the form $x \equiv a_i \pmod{n_i}$. Then you can use the CRT to get a solution of that system, which is also a solution of the ‘big’ system.

Example 5.5.1 For instance, try now to solve this system:

- $2x \equiv 2 \pmod{5}$
- $5x \equiv 4 \pmod{6}$
- $3x \equiv 2 \pmod{7}$

Surprised? Don’t forget to get back to the original modulus! □

See also [Example 6.5.2](#) for combining these ideas with those of [Proposition 5.4.5](#).

5.5.3 A practical application

Finally, there is a practical application. Suppose you are adding two *very* large numbers – too big for your computer! How would you do it? The answer is one can use the CRT, in particular the ideas of [Proposition 5.4.5](#).

- First, pick a few mutually coprime moduli *smaller* than the biggest you can add on your computer.
- Then, reduce your two numbers x and y modulo those moduli and add the two huge numbers in each of those moduli.
- Then the CRT allows you to put $x + y$ modulo each of the moduli back together for a complete solution!

Needless to say, we won't do an actual example of this. See [\[E.2.4, Chapter 3.3\]](#) for a basic example and a reference.

5.6 Exercises

1. Why do the latter two strategies in [Fact 5.2.1](#) need no additional proof?
2. Complete the outline of the proof of [Proposition 5.2.7](#), including “the direction when we assume $a \equiv b$ ”.
3. Solve one or both of the congruences in [Example 5.2.4](#).
4. In [Proposition 5.1.1](#) and [Proposition 5.1.3](#), we found solutions to $ax \equiv b \pmod{n}$ in the form of congruence classes modulo n . But since $\gcd(a, n) = d$ is so important here, it could be worth asking about congruence classes modulo n/d instead.

Well, for a general congruence $ax \equiv b \pmod{n}$, how many congruence classes $\pmod{n/d}$ do we get? Prove it. (A good approach is to pick a specific problem and try it, then see if you get the same answer in general.)

5. Answer the questions in [Question 5.3.6](#).
6. Write down two linear congruences modulo n which do *not* have solutions when $n = 15$, but *do* have solutions when $n = 16$. (You do *not* have to solve them, but should explain how you know they do or do not have solutions.)
7. Come up with a counterexample to [Proposition 5.2.7](#) when $\gcd(d, n) \neq 1$.

For each of the following linear congruences, find all of its solutions.

- | | |
|--------------------------------------|---|
| 8. $15x \equiv 9 \pmod{25}$ | 9. $6x \equiv 3 \pmod{9}$ |
| 10. $14x \equiv 42 \pmod{50}$ | 11. $15x \equiv 42 \pmod{50}$ |
| 12. $13x \equiv 42 \pmod{50}$ | 13. $980x \equiv 1540 \pmod{1600}$ |
14. Solve the simultaneous system below. ([\[E.2.1, Exercise 3.8\]](#))
 - $x \equiv 1 \pmod{4}$
 - $x \equiv 2 \pmod{3}$
 - $x \equiv 3 \pmod{5}$
 15. Solve the simultaneous system below.
 - $x \equiv 2 \pmod{3}$
 - $x \equiv 4 \pmod{5}$
 - $x \equiv 6 \pmod{13}$

16. Find an integer that leaves a remainder of 9 when it is divided by either 10 or 11, but that is divisible by 13.
17. When eggs in a basket are removed two, three, four, five, or six at a time, there remain, respectively, one, two, three, four, or five eggs. When they are taken out seven at a time, none are left over. Find the smallest number of eggs that could have been contained in the basket. (Brahmagupta, 7th century AD – and many other variations in other cultures)
18. Find a problem on the internet about pirates quarreling over treasure (or monkeys over bananas) that could be solved using the CRT, and solve it.
19. Solve the system $4x \equiv 2 \pmod{6}$, $3x \equiv 5 \pmod{7}$, $2x \equiv 4 \pmod{11}$.
20. Solve the congruence $5x \equiv 22 \pmod{84}$.
21. Solve the simultaneous system $x \equiv 4 \pmod{6}$, $x \equiv 7 \pmod{15}$. Note that this doesn't fit our pattern, but you should still be able to solve this, since there are only two congruences. (Hint: trial and error.)
22. Solve Master Sun's only such problem: $x \equiv 2 \pmod{3}$, $x \equiv 3 \pmod{5}$, $x \equiv 2 \pmod{7}$. (This same problem shows up again in Fibonacci's *Liber Abaci*.)
23. Solve one of Qin's problems (adapted from [E.5.10, Chapter 22]). Does it seem any more realistic than any 'word problems' you did in high school?
Thieves have stolen rice, measured in *ge* (today, about 100 milliliters), from three identical full containers. The first thief stole all but one *ge* from the first container with a ladle containing 19 *ge*; the second one left fourteen *ge* after stealing with a shoe which could hold 17 *ge*; the third left only one *ge*, using a bowl which held 12 *ge*. How much rice was lost, and how much did each thief take?

Summary: Linear Congruences

In this chapter we begin the process of shifting from solving equations as 'sentences for equality' to solving congruences as 'sentences for congruence'. We start with the simplest context, linear congruences.

1. In [Proposition 5.1.1](#) and [Proposition 5.1.3](#) we have a full characterization of solutions to the basic linear congruence $ax \equiv b \pmod{n}$.
2. To use the previous section in situations where a solution exists, we need [Strategies that work for simplifying congruences](#). The cancellation propositions [5.2.6](#) and [5.2.7](#) are key tools.
3. It is an ancient question as to how to solve *systems* of linear congruences, and the [Chinese Remainder Theorem](#) is the prime tool for this. We also introduce [The Inverse of a Number](#) in this section.
4. In [the next section](#) we then make this explicit in [Algorithm 5.4.1](#), and practice it. In the future the corollary [Proposition 5.4.5](#) will prove very useful.
5. In [the last section](#) there are several more advanced topics which we briefly mention to inspire readers, but do not pursue – notably, Qin's solution for the situation when we have [Moduli which are not coprime](#).

There are once again many [Exercises](#), but it is worth mentioning that this is a chapter where making up your own congruences (or systems of congruences) is a great way to get extra practice.

Chapter 6

Prime Time

Now it's time to introduce maybe the most important concept in the whole course. It's one you are almost certainly already pretty familiar with. That is the concept of *prime* numbers.

Although we'll take a somewhat traditional route to introduce them, consider what precedes this chapter. We attacked linear congruences as far as we could via the concept of 'relatively prime'/'coprime'. But the thought should be gnawing at us of whether there is something deeper than simply not sharing factors other than one; what are the factors that are (or are not) shared in the first place? As mathematicians, we always want to ask whether there is a *simpler* notion available, or one that explains more.

We will see the fruit of this for linear congruences in [Section 6.5](#), using the most powerful tool in our arsenal, [Theorem 6.3.2](#). But once we have unleashed the power of primes, we will see and use them everywhere, such as in [Chapters 22](#) and [12](#). Examining them more closely will lead to us some of the deepest mathematics of the book in [Chapters 21](#) and [25](#).

So let's get started!

6.1 Introduction to Primes

6.1.1 Definitions and examples

Definition 6.1.1 A positive integer p greater than 1 is called **prime** if the only positive divisors of p are 1 and p itself. \diamond

Definition 6.1.2 If an integer $n > 1$ is not prime, it is called **composite**. \diamond

The first few primes are 2, 3, 5, 7, 11, ... That means 4, 6, 8, 9, 10, 12 ... are composite. But figuring out which numbers are prime is notoriously difficult, to the point that educational websites sometimes offer tricky games with this as the goal – try [Is This Prime](#) if you think you are good at it! Indeed, we will spend significant time later on the question of deciding primality, such as in [Chapter 12](#) and [Chapter 21](#). So below, we introduce a few Sage functions for exploring the primes.

Here are answers to questions you might have about primes that Sage could answer.

- Is a given number prime?

```
is_prime(6) # Is my number a prime?
```


False

- Is it at least a *power* of a prime?

```
is_prime_power(25) # Is my number a prime power?
```

True

- List some primes for me!

```
PR = prime_range(100) # What are all primes up to but
not including 100?
print(PR)
```

```
[2, 3, 5, 7, 11, 13, 17, 19, 23, 29, 31, 37, 41, 43,
47, 53, 59, 61, 67, 71, 73, 79, 83, 89, 97]
```

- List the first n primes ...

```
PFN = primes_first_n(100) # What are the first 100
primes?
print(PFN)
```

```
[2, 3, 5, 7, 11, 13, 17, 19, 23, 29, 31, 37, 41, 43,
47, 53, 59, 61, 67, 71, 73, 79, 83, 89, 97, 101,
103, 107, 109, 113, 127, 131, 137, 139, 149, 151,
157, 163, 167, 173, 179, 181, 191, 193, 197, 199,
211, 223, 227, 229, 233, 239, 241, 251, 257, 263,
269, 271, 277, 281, 283, 293, 307, 311, 313, 317,
331, 337, 347, 349, 353, 359, 367, 373, 379, 383,
389, 397, 401, 409, 419, 421, 431, 433, 439, 443,
449, 457, 461, 463, 467, 479, 487, 491, 499, 503,
509, 521, 523, 541]
```

- Give me prime factors.

```
# What are the prime factors of a number?
factor( 2 * 3 * (2*3+1) * (2*3*(2*3+1)+1) *
(2*3*(2*3+1)*(2*3*(2*3+1)+1)+1) )
```

```
2 * 3 * 7 * 13 * 43 * 139
```

Sage note 6.1.3 Making comments. Sometimes we might want to have notes about the code included without being actual code. In the Python language, such comments must come after # signs.

6.1.2 Prime fun

Before getting to the serious material, let's have a little fun to start us thinking along the lines of what's to come. For instance, did you ever try to see if there was a formula for primes?

```
f(x)=x^2+x+41
@interact
```

```
def _(n=(0,[0..39])):
    pretty_print(html("Is_$$s$_for_$x=%s$,_which_is_$$s$,_a_
        prime_number?"%(f(x),n,f(n))))
    print(is_prime(f(n)))
```

It looks like a simple polynomial can get the primes for us! Of course, I'm cheating a little, as the next two sets of commands show.

```
f(x)=x^2+x+41
f(40)
```

```
1681
```

```
is_prime(f(40)), factor(1681)
```

```
(False, 41^2)
```

This example is due to Euler¹. For this form of polynomial it is the best known², but you may have thought (based on the scanty evidence of this one example) that one could eventually find a polynomial which just gives primes. Quite the opposite is true!

Fact 6.1.4 *There is no non-constant polynomial $f(x)$ with integer coefficients such that $f(x)$ is prime for all integers x .*

Proof. What is the reason no such polynomial can exist? It turns out to be *directly related* to our previous work on congruences. Namely, if $f(a) = p$ for some a , then suppose $b \equiv a \pmod{p}$. By well-definedness of addition and subtraction, we then have $f(b) \equiv f(a) \pmod{p}$ as well (since f is a polynomial!), so

$$f(b) \equiv f(a) \equiv p \equiv 0 \pmod{p}, \text{ which implies } p \mid f(b).$$

Since we assume $f(b)$ is actually prime, then $f(b) = p$ as well.

But then the problem arises that

$$f(a) = f(a + np) = p \text{ for all } n \in \mathbb{Z},$$

which contradicts the well-known calculus fact that all non-constant polynomials have $\lim_{x \rightarrow \infty} f(x) = \infty$ or $-\infty$. So f must be constant. ■

It might be a big surprise to some readers to see that limits and calculus can be used in number theory! It is nice to see it at such an early stage, but there will be more later, such as in Chapters 24 and 20.

There are other single-variable polynomials that do happen to generate a number of primes; an impressive one follows. Among other sites, [Mathworld](#) has lots and lots more information.

```
g(x)=8*x^2-488*x+7243
for n in [0..30]:
    print(g(n), is_prime(g(n)))
```

```
7243 True
```

```
6763 True
```

```
6299 True
```

```
5851 True
```

¹See [E.4.26, Chapter 11] or [E.4.8, Section 1.8] for a connection to Remark 13.3.4.

²See references in the previous footnote.

```

...
43 True
-37 False
-101 False
-149 False
-181 False
-197 False

```

One can ask the opposite question of finding functions which *do not* make many primes. The same website mentions the following polynomial, which takes an astounding long time to generate even two primes.

```

h(x)=x^6+1091
for n in [0..3906]:
    if is_prime(h(n)):
        print((n,h(n)))

```

```

(0, 1091)
(3906, 3551349655007944406147)

```

Finally, it is an important (and, to me, somewhat frightening) fact that [Fact 6.1.4](#) is not true for *systems* of *multivariate* polynomials; that is, some such systems have only prime output for integer input. See e.g. [Wikipedia](#) for the astounding details, including a polynomial *inequality* that generates only primes.

6.2 To Infinity and Beyond

6.2.1 Infinite primes

At this point it's a good idea to mention that the search for 100, or 1000, or however many prime numbers is not hopeless! That is the content of Euclid's famous theorem on the infinitude of the primes (Elements [Proposition IX.20](#)).

Strictly speaking, he proves that no matter what n is, there is always a bigger prime $p > n$. This is not the same as proving there is an actual "infinitely large set of primes" in the sense of [Cantor's](#) infinite cardinalities! But we still say there are infinitely many prime numbers.

As usual, Joyce's [web version of the original](#) is a great resource. There are *many* proofs³ of this theorem, some of which would be corollaries of theorems later in this text. Most use some form of proof by contradiction, but there are exceptions, such as [Saidak's proof](#) [[E.7.22](#)], which we will mention again in [Section 21.1](#) (see also [Exercise 21.5.3](#)). One notable [proof by Furstenberg](#) uses point-set topology, though this has been [interpreted in a non-topological way](#) as well. There is even a proof using regular languages/expressions ([\[E.7.39\]](#)) suitable for use in an upper-level computer science course on computational models.

Here is a slightly modernized version of Euclid's proof.

Theorem 6.2.1 Infinitude of Primes. *There is no upper bound on the size of the collection of prime numbers.*

Proof. Suppose that we have found exactly $n > 0$ prime numbers, p_1, p_2, \dots, p_n . Find the smallest positive integer N which is a multiple of all of these simultaneously (we know at least one such number exists, since you could multiply

³So many that it is hopeless to keep up with all of them. I have a stack of recent proofs in my office I originally intended to occasionally add to the references, but it quickly grew out of proportion to other topics in the book!

them all together).

Then either $N + 1$ is prime, or it is not⁴. If $N + 1$ is prime, then it is certainly different from the others, so we have increased the size of the set of primes.

If on the other hand $N + 1$ is not prime, then it has some nontrivial factor; in fact, it has a *prime* divisor p . (This distinction does actually require proof, and is Euclid's Book 7, Proposition 31, but we will let it follow immediately from [Theorem 6.3.2](#) instead.) We claim p is not one of the p_i already known.

If it were, then if p is a divisor of both N and $N + 1$, which means it is a divisor of 1 (see [Exercise 2.5.7](#)). This is absurd (*ἄτοπον*, literally ‘out of place’). Can you recall why?

So p is not one of the original list, and is prime, so we have found a larger list than before. ■

There are two things worth pointing out about this proof. First, Joyce points out that Euclid doesn't bother to mention that N is in fact the product of the primes in question. If one didn't have the concept of primality, and instead started with a set of mutually coprime positive integers (recall [Definition 2.4.9](#)) then an analogous proof would show the (weaker but still interesting) result that there is no upper bound on the size of such a set.

Secondly, as is typical, Euclid only proves this with a small n , rather than with some modern stand-in for infinity like ellipses. See [Figure 6.2.2](#)⁵. Those interested in math history will be interested in how Wallis used this to his advantage in the [Hobbes-Wallis controversy](#).

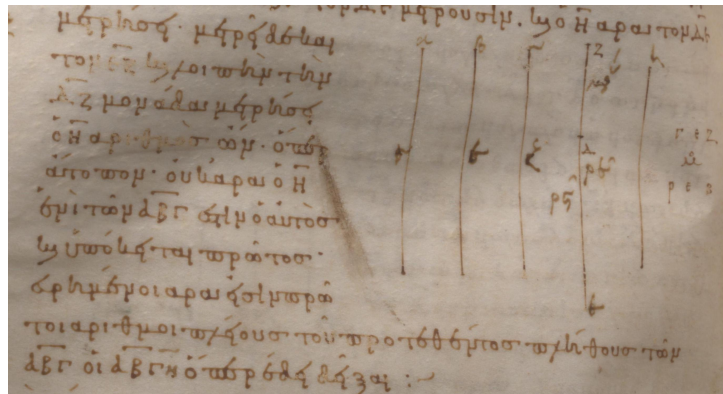


Figure 6.2.2 Part of proof of Euclid IX.20 (Image courtesy of the Clay Mathematics Institute. No commercial use allowed.)

6.2.2 The sieve of Eratosthenes

Much later in the text we will talk some about efficient ways to tell if a number is prime, or even to generate new prime numbers (see [Chapter 12](#), for example). For now, we will use something usually known as the Sieve of Eratosthenes.

Algorithm 6.2.3 Sieve of Eratosthenes. *To check whether a number $n > 1$ is composite or prime, it suffices to divide by all primes $p \leq \sqrt{n}$. Anything that isn't divisible by these is prime.*

⁴Euclid used line segments to indicate magnitudes, including integer ones like what we call $N + 1$. So this claim looks like $\delta \delta\eta EZ \eta\tau\omicron\upsilon \pi\rho\omega\tau\acute{o}\varsigma \acute{\epsilon}\sigma\tau\upsilon \eta \acute{\omicron}\upsilon$ in the original, where EZ is the line segment.

⁵See [the Clay Math Institute website](#) for more images from [this manuscript](#), held at the Bodleian, which is well over a millennium old.

Proof. If n is not prime (composite), we can write $n = de$ for integers d and e both strictly between 1 and n . If both $d, e > \sqrt{n}$, then

$$n = de > (\sqrt{n})^2 = n,$$

a contradiction. ■

This is indeed an algorithm, because it provides a specific procedure to identify primes up to a specific limit.

Example 6.2.4 To get all prime numbers up through 100, it suffices to remove any numbers divisible by 2, 3, 5, or 7, as $\sqrt{100} < 11$. □

Historical remark 6.2.5 Eratosthenes. Eratosthenes was a contemporary of Archimedes, and no slouch. He is best known for estimating the size of the Earth fairly accurately, amazingly so for the time. (Along the way, that puts the lie to those who would claim everyone thought the earth was flat until Columbus.)

Finding tighter results, like the smallest prime above a certain number, requires more advanced techniques like the ones in [Section 12.2](#). An interesting, but completely impractical, fact (see [\[E.7.34\]](#)) is that the smallest prime exceeding n is the smallest nontrivial divisor of $n!^{n!} - 1$.

6.3 The Fundamental Theorem of Arithmetic

6.3.1 Preliminaries and statement

Our biggest goal for this chapter, and the motive for introducing primes at this point, is the Fundamental Theorem of Arithmetic, or FTA. It should probably be called the Fundamental Theorem of Number Theory, but in older usage one said “arithmetic”, and the name has stuck.

Definition 6.3.1 A **factorization** of an integer is a way of writing it as a product of integers. This nearly always refers to one of two things, which are mentioned explicitly if there is danger of ambiguity:

- A product of *prime* numbers is called a **prime factorization**.
- A product into positive powers of (distinct) primes is called a **prime power factorization**.

◇

Theorem 6.3.2 Fundamental Theorem of Arithmetic. *The following are true:*

- *Every integer $N > 1$ has a prime factorization.*
- *Every such factorization of a given n is the same if you put the prime factors in nondecreasing order (uniqueness).*

More formally, we can say the following. Any positive integer $N > 1$ may be written as a product

$$N = \prod_{i=1}^n p_i$$

of primes, and further, if we can write a different such product

$$N = \prod_{j=1}^m q_j$$

then $m = n$ and a reordering of the q_j will make them the same as the p_i .

Proof. We will prove this in [Subsection 6.3.2](#). ■

Example 6.3.3 For instance:

- $30 = 2 \cdot 3 \cdot 5$
- $24 = 2 \cdot 3 \cdot 2 \cdot 2 = 2 \cdot 2 \cdot 2 \cdot 3$

Clearly (from normal experience) the only possible factorizations than these would just put the primes in a different order. Why doesn't this work for $N = 1$? (See [Exercise 6.6.24](#).) As it happens, Euclid did not even consider one to be a number in the same sense as the others; see [Joyce's commentary](#). □

Example 6.3.4 Usually we will implicitly assume the primes are in nondecreasing order, and write 3^2 instead of $3 \cdot 3$ (with the primes now necessarily in increasing order), so the following notation is common to express a prime power factorization:

$$N = \prod_{i=1}^n p_i^{e_i}.$$

Sometimes when the context is clear, one can even write $N = \prod p$ or $N = \prod p^e$.

Using the same numbers as in the previous example:

- $30 = 2^1 \cdot 3^1 \cdot 5^1$
- $24 = 2^3 \cdot 3^1$

□

Example 6.3.5 Just to get this down, practice writing the following as a product of such *prime powers*.

- $N = 12100$
- $N = 1250$
- $N = 3072$

See [Exercise 6.6.14](#). □

6.3.2 Proof of the FTA

This theorem is quite old, and of course Euclid has a [nice proof of it](#), along with various lemmata (the [plural of lemma](#), though I'll also use "lemmas" in this text) that he needs to get there. The key ingredients are:

- If a number is prime, that *is* the prime factorization.
- If a number is composite, then it is by definition divisible by some smaller positive number other than one. (Euclid used the stronger fact that it is divisible by a *prime* in his proof of [Infinitude of Primes](#).)
- This process can be continued, but only finitely often.
- Any *other* way in which you can write the same number as a product of primes is just a reordering of the one obtained in the previous step.

The last step requires the following lemma, which is [Euclid's Book 7, Proposition 30](#).

Lemma 6.3.6 *If a prime p divides a product ab , then p divides at least one of a or b .*

Proof. Left to reader in [Exercise 6.6.3](#); this is very closely related to [Proposition 2.4.10](#). ■

Corollary 6.3.7 *If a prime p divides a finite product of numbers, then p divides at least one of them, i.e.*

$$p \mid \prod_{k=1}^{\ell} a_k \text{ implies } p \mid a_k \text{ for at least one } k$$

Proof. By induction, left to reader in [Exercise 6.6.4](#). ■

Okay, now we need the details.

Proof of Theorem 6.3.2. Let's use induction on the size of N . So our base case is $N = 2$, which is of course prime so it has (the) unique factorization 2^1 .

For the induction step, first suppose we have proved that all numbers up to N can be written as a product of primes (uniquely or not). Then we look at $N + 1$ to continue the induction.

- If $N + 1$ is prime, that is its prime factorization, as with 2.
- If not, then by definition $N + 1$ is composite, so $N + 1 = ab$, where $1 < a, b < N + 1$. (*Note why a, b are smaller!* Recall the proof of the [Sieve 6.2.3](#).) In this case, by the induction hypothesis, a and b have prime decompositions $\prod p_i$ and $\prod q_j$, since they are less than $N + 1$ but not 1, and so $N + 1 = \prod p_i \prod q_j$.

By induction, this shows that a prime factorization exists for all numbers up to $N + 1$. It remains to be shown that such a factorization is unique.

So first rewrite our factorization in a given order (such as nondecreasing):

$$N + 1 = \prod p_i, \quad p_i \leq p_{i+1}.$$

Now let's look at another possible representation, possibly with different primes:

$$N + 1 = \prod q_j.$$

At this point we need [Corollary 6.3.7](#). By assumption, p_1 divides $N + 1$. Hence, by the corollary, p_1 divides at least one of the q_j . But the only positive divisors of a prime are itself and 1, and p_1 is prime (not one), so $p_1 = q_j$.

Cancel these from both products to get two different representations of (the integer) $\frac{N+1}{p_1}$ as a product of primes. By the induction hypothesis, since this number is less than $N + 1$, these representations *are* unique up to reordering, so multiplying both by p_1 to get $N + 1$ must also be unique up to reordering.

By induction, we are done. ■

Two comments about this proof are in order. First, some students may wonder about this induction proof, because in the induction hypothesis we do not simply assume a single N has a (unique) factorization (as in [Example 1.2.4](#)), but that all $n \leq N$ do. But this is just an artifact⁶ of the statement we are proving. The logical induction statement is not that “ N has a factorization”, but that “all numbers less than N have a factorization”.

Second, if you are familiar with other algebraic structures, it is very important to note that other algebraic systems may *not* have unique factorization into primes, or even have a notion of prime elements! Even some structures very similar to the integers fail this; many interesting examples of this are just beyond the level of this course. For those who *must* know what this means now, try [Exercise 6.6.30](#).

⁶In my view, there is no pedagogical need for a separate notion of ‘strong induction’.

6.4 First consequences of the FTA

The impact of the FTA is so great, I cannot overstate its significance. This section collates a few examples, but you will see similar ones throughout the text, as well as in the next section, when we connect the theorem back to congruences.

Most importantly, lots of theorems now have *reasons*, not just proofs. This distinction is an important point about mathematics! The difference boils down to the fact that $\gcd(a, b) = 1$ can be interpreted as saying a and b do not share any common *prime* factors. You will (re)prove a few things in the [Exercises 6.6](#) to try this insight out. Here is a first example to give the feel.

Example 6.4.1 If $a \mid c$, $b \mid c$, and $\gcd(a, b) = 1$, then $a = \prod p_i$ and $b = \prod q_j$ but none of the p_i can be any of the q_j (or the gcd would include that prime).

Since by the FTA $c = \prod r_k^{e_k}$, where the r_k are distinct, the p_i must be some of the collection of r_k s and the q_j must be some of the rest, so that $\prod p_i q_j$ still divides c .

So if $a \mid c$, $b \mid c$, and $\gcd(a, b) = 1$, then $ab \mid c$, which is part of [Proposition 2.4.10](#). \square

As another example, the proofs from [Section 3.7](#) become far simpler. We can prove [Proposition 3.7.1](#) here, and save [Proposition 3.7.2](#) for [Exercise 6.6.12](#).

Example 6.4.2 Let's show that $a^2 \mid z^2$ implies $a \mid z$.

Solution. To begin, let's write $a = \prod p^e$. Then

$$a^2 = \prod p^e \cdot \prod p^e = \prod p^{e+e} = \prod p^{2e}$$

Similarly,

$$z = \prod q^f \text{ implies } z^2 = \prod q^{2f}$$

If these two numbers divide each other, then we can separate the product by each prime, so that for each p ,

$$p^{2e} \mid q^{2f}$$

for some q ; in fact we must have $q = p$ for each such case⁷. But then $p^{2f} = p^{2e} p^{(2f-2e)}$ and this can be viewed as $2e \leq 2f$, so $e \leq f$ as well.

This is true for all the primes p dividing a , so $p^e \mid p^f = q^f$ for all such p ; multiplying these together shows that

$$a = \prod p^e \mid \prod p^f \mid \prod q^f = z$$

as desired. \square

The reader should note that for such proofs, the implicit use of [Corollary 6.3.7](#) is crucial along with the FTA.

Nearly as important, *computing* many kinds of things becomes easier. If we let $a = \prod_{i=1}^n p_i^{e_i}$ and $b = \prod_{i=1}^n p_i^{f_i}$, where it's possible that e_i or f_i is zero at times, then we can often get formulas for various combinations of a and b .

Definition 6.4.3 Given two numbers $x \leq y$, we let the **maximum** and **minimum** be defined by

$$\max(x, y) = y \text{ and } \min(x, y) = x$$

⁷To be pedantic, the set of prime factors q of z^2 contains the set of prime factors p of a^2 .

with an obvious extension to a min or max of a set consisting of more than two numbers. \diamond

Then we have formulas of the following kind.

Example 6.4.4 Product formula:

$$ab = \prod_{i=1}^n p_i^{e_i+f_i}$$

Greatest common divisor formula:

$$\gcd(a, b) = \prod_{i=1}^n p_i^{\min(e_i, f_i)}$$

Determining a quotient formula, assuming $b \mid a$, is [Exercise 6.6.8](#):

$$a/b = \prod_{i=1}^n p_i^{???}$$

\square

Another use of the FTA is to help us do in a *systematic* way results that were probably first obtained by extremely ad-hoc methods. As an example, it is likely that you have seen a proof that $\sqrt{2}$ is irrational, and it probably used mostly the concept of “evenness”. But we can prove that $\sqrt{m} \notin \mathbb{Q}$ (for m not an integer perfect square) in a very similar fashion.

Most deeply, it gives us a *canonical* way to describe every integer in terms of simpler integers, and gives a measure of simplicity. We’ll exploit this some much later, such as in [Chapter 24](#).

Next are some ways to calculate these concepts in Sage. Simply replace the numbers below with ones you are interested in.

```
prime_divisors(693)
```

```
[3, 7, 11]
```

```
factor(693)
```

```
3^2 * 7 * 11
```

Note that the first of these functions gives just a list of the prime divisors, while the second one gives the full prime power factorization.

Finally, let’s note that depending on the context, we might not need the full power of the computational and theoretical tools in this section. To demonstrate that, let’s introduce some useful additional notation.

Definition 6.4.5 For p prime, we say that $p^k \parallel n$ precisely when $p^k \mid n$ but p^{k+1} does not divide n . \diamond

Definition 6.4.6 We write $n!$ for the product of the integers from 1 to n , called n **factorial**. \diamond

Example 6.4.7 We can demonstrate these by saying $5^2 \parallel 75$ and $6! = 720$. \square

The prime factorization of a number can now separately give useful information about it.

Example 6.4.8 How many final zeros does twenty factorial have?

Solution. Either by hand or with help, we can see what the biggest powers

of 2 and 5 in $20!$ are.

```
factor(factorial(20))
```

```
2^18 * 3^8 * 5^4 * 7^2 * 11 * 13 * 17 * 19
```

Since $2^{18} \parallel 20!$ and $5^4 \parallel 20!$, we can conclude that $20!$ ends with exactly 4 zeros merely from the prime factorization, which we could certainly get without multiplying it out (though in this case Sage does that first).

We can check this result:

```
factorial(20)
```

```
2432902008176640000
```

□

6.5 Applications to Congruences

6.5.1 Factoring the modulus

The reason the fundamental theorem is so useful for congruences is that prime powers (for different primes) are automatically relatively prime to each other. So in using the Chinese Remainder Theorem ([Theorem 5.3.2](#)) we don't have a spend time looking for coprime factors; we can just factor into prime powers using the [Fundamental Theorem of Arithmetic](#). So here is a useful repositioning of [Proposition 5.4.5](#).

Proposition 6.5.1 Converting to and from prime powers. *Suppose that $X \equiv Y \pmod{N}$, and $N = \prod p_i^{e_i}$. Then we have an equivalence between this congruence and a related system of congruences.*

- *Certainly if N divides $X - Y$, so does every factor of N , so $X \equiv Y \pmod{p_i^{e_i}}$ for each of the prime power factors of N . (Once again, solutions to the “big” congruence are also solutions to a system of many little ones.)*
- *Conversely, the prime powers in a factorization are all coprime to each other, so if we are given a solution pair (X_i, Y_i) to each of the congruences*

$$X_i \equiv Y_i \pmod{p_i^{e_i}}$$

then when combined they will give a solution of

$$X \equiv Y \pmod{N}.$$

That means that *any question about congruences* is really a *question about systems of congruences modulo prime powers*. We will use this fact again and again in the remainder of the text, and it is a huge reason why the CRT is so intensely powerful.

Similarly, referring to [Subsection 5.5.2](#), what if one has *one* complicated congruence with coefficients and a composite modulus N ?

$$Ax \equiv B \pmod{N}$$

Just take $N = p_1^{e_1} \cdots p_k^{e_k}$ and then solve all the congruences $Ax \equiv B \pmod{p_i^{e_i}}$ first. Then use the [Chinese Remainder Theorem](#) to ‘patch’ them together for a final solution. This is a little tedious, but certainly doable.

Example 6.5.2 Let's solve the following congruence using the method in the previous paragraph:

$$21x \equiv 33 \pmod{180}.$$

Here are some steps:

- Create the individual congruences
- Solve them
- Put them back together

□

6.5.2 Moduli that are prime powers

When it comes to *linear* congruences, these consequences of the [Chinese Remainder Theorem](#) and [Fundamental Theorem of Arithmetic](#) suggest that we reconsider the prime power case with a more subtle tool. Assume that in solving a bunch of congruences

$$x \equiv a_j \pmod{n_j}$$

we would like to start by solving congruences

$$x \equiv a_j \pmod{p^e}$$

where p^e divides n_j .

The general approach, then, is to first solve modulo p , in the hope that this could lead to a solution modulo p^e . Consider the following extended example, divided into two parts.

Example 6.5.3 Prime Power Congruences. One reason we might want to solve such a congruence is for finding an inverse (recall [Definition 5.3.4](#)) for various purposes, so suppose we want to find the inverse of 4 modulo $49 = 7^2$. That is solving $4x \equiv 1 \pmod{49}$.

First, let $f(x) = 4x - 1$. The only solution of $4x \equiv 1 \pmod{7}$ is clear; it is $x = [2]$. How might we get solutions $\pmod{49}$ from this? We delineate relevant steps.

- First, any solution of $4x \equiv 1 \pmod{7^2}$ is also a solution of $4x \equiv 1 \pmod{7}$. So $x \equiv 2 + 7k \pmod{49}$ for some k , since $[2] = \{2 + 7k \mid k \in \mathbb{Z}\}$.
- Plugging $2 + 7k$ in the original congruence yields

$$4x \equiv 4(2 + 7k) \equiv 4 \cdot 2 + 4 \cdot 7k \equiv 1 \pmod{49},$$

or, rearranging (but keeping everything unmultiplied),

$$1 - 4 \cdot 2 \equiv 4 \cdot 7k \pmod{7^2}.$$

- Now, we know that $7 \mid 1 - 4 \cdot 2$, because we already know that 2 solved our original congruence:

$$1 \equiv 4 \cdot 2 \pmod{7}.$$

So we can cancel out 7 from the entire congruence (as in [Proposition 5.2.6](#)) to get that

$$\frac{1 - 4 \cdot 2}{7} \equiv 4k \pmod{7}.$$

This simplifies to $-1 \equiv 4k \pmod{7}$.

- By inspection $-1 \equiv 4k$ has the solution $k \equiv 5 \pmod{7}$. Using this k and plugging it back in to get a solution to $4x \equiv 1 \pmod{7^2}$, we get

$$2 + 7k = 2 + 7 \cdot 5 = 37 \pmod{7^2}$$

as the solution.

And indeed $4 \cdot 37 = 148 \equiv 1 \pmod{49}$. \square

Example 6.5.4 Let's do it all again, more tersely, to get an inverse modulo 7^3 , i.e. a solution to $4x \equiv 1$ modulo $7^3 = 343$.

- I already know that $[37]$ is the solution to $4x \equiv 1 \pmod{7^2}$. That means that a solution to $4x \equiv 1 \pmod{7^3}$ must look like $37 + 7^2\ell$ (for some integer ℓ).
- Plugging this in gives me $4(37 + 7^2\ell) \equiv 1 \pmod{7^3}$, which rearranges to

$$4 \cdot 7^2\ell \equiv 1 - 4 \cdot 37 \pmod{7^3}.$$

- Since we know that 37 solves $4x \equiv 1 \pmod{7^2}$, that means (by definition of congruence) that

$$7^2 \mid 1 - 4 \cdot 37,$$

so we can divide “all three sides” of the last congruence by 7^2 , which yields

$$4\ell \equiv \frac{1 - 4 \cdot 37}{7^2} \equiv \frac{-147}{7^2} \equiv -3 \equiv 4 \pmod{7}.$$

- Solving this yields $\ell \equiv 1 \pmod{7}$, so

$$x \equiv 37 + 7^2 \cdot 1 \equiv 86 \pmod{343}.$$

And a quick check shows $4 \cdot 86 = 344 \equiv 1 \pmod{343}$ works. \square

You can do this as often as you like, and (properly interpreted) it will yield all solutions of your congruence modulo p^e , one step at a time. We'll see a generalization of this in [Section 7.2](#).

6.6 Exercises

1. A number such as 11, 111, 1111 is called a **repunit**. Clearly eleven is a prime repunit. Find two more, say how you found them, and how you confirmed they are prime. (Bonus: Do the same exercise in a base other than decimal – or unary or binary!)
2. Find the prime numbers less than 100 using the Sieve of Eratosthenes ([6.2.3](#)). Make sure you actually draw it! Every math student should do this once, and *only* once.
3. Prove [Lemma 6.3.6](#); if a prime p divides a product ab , then p divides at least one of a or b .
4. Prove [Corollary 6.3.7](#); if a prime p divides any finite product of numbers, then p divides at least one of them.
5. Assuming that $\gcd(a, b) = 1$, $a \mid c$, and $b \mid c$, then $ab \mid c$ as well, using the FTA. (This was proved earlier *without* it; see [Proposition 2.4.10](#).)
6. Prove that if $\gcd(a, b) = 1$ and $a \mid bc$ then $a \mid c$ as well, using the FTA. (This was proved earlier *without* it; see [Exercise 2.5.19](#) and [Propo-](#)

sition 2.4.10.)

7. Prove using the FTA that if $\gcd(a, b) = d$ then $\gcd\left(\frac{a}{d}, \frac{b}{d}\right) = 1$.
8. Assuming $a = \prod_{i=1}^n p_i^{e_i}$, $b = \prod_{i=1}^n p_i^{f_i}$, and $b \mid a$, find a formula to fill in the question marks and prove it using the [Fundamental Theorem of Arithmetic](#):

$$a/b = \prod_{i=1}^n p_i^{??}$$

9. How would you describe a factorization of a *rational* number? Do you think you could extend the [Fundamental Theorem of Arithmetic](#) to this case? If so, how? If not, why would it not be appropriate?
10. Show that if a and b are positive integers and $a^3 \mid b^2$, then $a \mid b$.
11. Show that if $p^a \parallel m$ and $p^b \parallel n$, then $p^{a+b} \parallel mn$.
12. Prove [Proposition 3.7.2](#) using the FTA; if $\gcd(m, n) = 1$ and mn is a perfect square, then so are m and n .
13. By hand, find the prime factorizations of 36, 756, and 1001. Use these to find the gcd of each pair of these three numbers.
14. Do the prime factorizations in [Example 6.3.5](#).
15. By hand, find the gcd of $2^2 \cdot 3^5 \cdot 7^2 \cdot 13 \cdot 37$ and $2^3 \cdot 3^4 \cdot 11 \cdot 31^2$.
16. By any method you like, find the prime factorizations of $2^{24} - 1$ and $10^8 - 1$, as well as their gcd.

[Exercise 2.5.9](#).

17. Find the pairwise least common multiples in [Exercises 6.6.13–6.6.15](#).
18. Find a formula for the lcm using [Theorem 6.3.2](#) by filling in the question marks:

$$\text{lcm}(a, b) = \prod_{i=1}^n p_i^{??}$$

19. Prove that if $a, b > 0$ then $\gcd(a, b)\text{lcm}(a, b) = ab$ using the FTA.

Here are a few other interesting results that can be shown using prime factorizations as in [Section 6.4](#).

20. Is it possible for $n!$ to end in exactly five zeros?
21. Find a proof that $\sqrt{2}$ is irrational, and show exactly where it uses the [Fundamental Theorem of Arithmetic](#) (or how it avoids using it). Explain whether or not a similar proof to the one you found would work for showing $\sqrt{3}$ and $\sqrt{6}$ are irrational.
22. Show that $\log_{10}(5)$ is irrational.
23. Show that $3^{2/3}$ is irrational.
24. How would [Theorem 6.3.2](#) fail if we allowed $n = 1$ to have a prime factorization? What if we allowed 1 as a prime number?
25. Prove that the only solutions of $x^2 \equiv x \pmod{p}$ are $x = [0]$ and $x = [1]$, if p is a prime. (Refer to [Question 4.6.7](#); this and the next exercise answer [Exercise 4.7.19](#).)
26. Try to decide for *exactly* which composite moduli n the previous question is true. (Refer to the interact in [Question 4.6.7](#); this and the previous exercise answer [Exercise 4.7.19](#).)

27. Find solutions to $3x - 4 \equiv 0 \pmod{25}$ and $\pmod{125}$ using the method in [Subsection 6.5.2](#), starting with modulus five.
28. Find solutions to $4x - 1 \equiv 0 \pmod{121}$ and $\pmod{1331}$ using the method in [Subsection 6.5.2](#), starting with modulus eleven.
29. Fill in the details of [Example 6.5.2](#).
30. Let $\mathbb{Z}[\sqrt{-5}]$ be the set of all numbers of the form $a + b\sqrt{-5}$ for $a, b \in \mathbb{Z}$. Find two factorizations of $N = 6$ in this set (known as a ring), for which none of the factors are ± 1 , nor for which any two factors differ by a (multiplicative) factor of ± 1 .

Summary: Prime Time

We can't wait any longer! In this chapter we talk all about prime numbers.

1. First, we define prime and composite numbers in [Definition 6.1.1](#) and [Definition 6.1.2](#). There is a lot of [Prime fun](#) to be had trying to find formulas for primes, or using Sage to compute.
2. The foundational result enabling the rest of our usage of primes is Euclid's proof of [Infinitude of Primes](#), and the [Sieve of Eratosthenes](#) is a practical way to use this knowledge.
3. We define prime factorization in [Definition 6.3.1](#). Then the great theorem saying this is both always possible *and unique* is the [Fundamental Theorem of Arithmetic](#). Some of the details of its proof are important on their own, such as [Corollary 6.3.7](#).
4. The following section gives many formulas that come directly as [First consequences of the FTA](#).
5. Finally, we make explicit the procedure for [Converting to and from prime powers](#) in solving congruences, along with several interesting examples such as [Example 6.5.3](#) and [Example 6.5.4](#).

In the [Exercises](#), the ones that practice the conceptual basis of the [Fundamental Theorem of Arithmetic](#) are the best.

Chapter 7

First Steps With General Congruences

One can say a lot more about solving congruences. However, congruences also play a crucial role in solving all manner of other number-theoretic problems.

In this chapter we collate a significant number of interesting results that the congruence framework affords us. Among them are some of the most important results we have access to at this early stage, including Fermat's Little Theorem and Lagrange's Theorem on polynomials.

7.1 Exploring Patterns in Square Roots

Just as in high school algebra one moved from linear functions to quadratics (and found there was a *lot* to say about them!), this is the next natural step in number theory. We will focus on congruences. We haven't abandoned integers! But it turns out that questions about quadratic polynomials with integers are much, much harder, and are better pursued after studying the relatively simple (and computable) cases of quadratic congruences. Much later, we will return to a full investigation of this.

You may recall that we looked at one particular quadratic congruence in [Question 4.6.7](#) and [Exercise 4.7.19](#), and saw that the solution depended at least partly on the modulus in [Exercises 6.6.25](#) and [6.6.26](#). So we will examine these slightly simpler-sounding questions keeping in mind the structure of the modulus, not so much the actual answers.

Question 7.1.1 Consider the following questions, even if the term 'square root' seems a bit odd right now.

- For what prime p does -1 have a square root?
- For what integers n does 1 have more square roots than just ± 1 ?

□

As we will precisely define in [Definition 13.3.1](#), these questions are equivalent to the following quadratic congruence questions.

- Is there a solution to

$$x^2 \equiv -1 \pmod{p} \text{ or } x^2 + 1 \equiv 0 \pmod{p} ?$$

- Are there more than the two obvious solutions to

$$x^2 \equiv 1 \pmod{n} \text{ (or equivalently } x^2 - 1 \equiv 0 \pmod{n}\text{)?}$$

Let's look at each of these in turn. If you are online, you may use the following interact, but they are merely an aid. It is quite possible to use pencil and paper to explore these as well.

- An interact for which primes -1 has a square root:

```
@interact
def _(p=(13, prime_range(10, 100))):
    pretty_print(html("Values of  $x^2+1 \pmod{s}$ "%(p,)))
    pretty_print(html("<ul>"))
    for m in [0..p-1]:
        pretty_print(html(r"<li>${s}^2+1 \equiv \text{\text{\_}
            (mod\_)}s$</li>"%(m, mod(m,p)^2+1, p)))
    pretty_print(html("</ul>"))
```

- An interact for when 1 has more square roots than just ± 1 – a rather tricky question:

```
@interact
def _(n=(12, [10..100])):
    pretty_print(html("Values of  $x^2-1 \pmod{s}$ "%(n,)))
    pretty_print(html("<ul>"))
    for m in [0..n]:
        pretty_print(html(r"<li>${s}^2-1 \equiv \text{\text{\_}
            (mod\_)}s$</li>"%(m, mod(m,n)^2-1, n)))
    pretty_print(html("</ul>"))
```

What do you get? See [Exercise 7.7.1](#). To keep track of results, writing ideas in the margin of a physical book or in a small text document on a computer are both awesome.

7.2 From Linear to General

In this section, we will take two ideas we already used with linear congruences, and see how they can be modified to apply in any polynomial situation. (Note that, as in [Fact 6.1.4](#), we only consider polynomials with integer coefficients.)

7.2.1 Combining solutions

One of the most important things we can do is study congruences with prime (power) modulus, because we can combine their solutions to get solutions for any congruences when we combine the [Chinese Remainder Theorem](#) and [Fundamental Theorem of Arithmetic](#) (recall [Proposition 6.5.1](#)). Even more interestingly, we can combine the *numbers* of solutions.

Informally, if you want to get the total number of solutions of a polynomial congruence, just write the modulus as a product of prime powers $n = \prod_{i=1}^k p_i^{e_i}$, find out how many solutions the congruence has with each prime power modulus, then multiply those numbers for the total number of solutions.

Example 7.2.1 For instance, if $f(x) \equiv 0$ has 2 solutions modulo 3, 1 solution modulo 5, and 3 solutions modulo 7, it would have $2 \cdot 1 \cdot 3 = 6$ solutions modulo $105 = 3 \cdot 5 \cdot 7$. \square

We will state this for the general case of a coprime factorization of n , though again the prime power factorization is usually the most useful.

Fact 7.2.2 Let n_1, n_2, \dots, n_k be a set of k mutually coprime moduli. Suppose that for some polynomial $f(x)$ you know that there are N_i (congruence classes of) solutions to

$$f(x) \equiv 0 \pmod{n_i}.$$

Then the congruence

$$f(x) \equiv 0 \pmod{\prod_{i=1}^k n_i} \text{ has } \prod_{i=1}^k N_i \text{ total solutions.}$$

Proof. For all i , among the N_i solutions to the i th congruence choose a solution a_i , so that

$$f(a_i) \equiv 0 \pmod{n_i}.$$

Since the moduli n_i for these congruences are coprime, we can use the [Chinese Remainder Theorem](#) to obtain one number a such that $a \equiv a_i \pmod{n_i}$ for all i .

Since (integer) polynomials are *exclusively* made up of addition and multiplication on integers, and addition and multiplication are well-defined, we also have $f(a) \equiv f(a_i) \equiv 0 \pmod{n_i}$, so as promised we have a solution

$$f(a) \equiv 0 \pmod{\prod_{i=1}^k n_i}.$$

Each such set of a_i will yield a solution, and if $\{a_i\}_{i=1}^k \neq \{b_i\}_{i=1}^k$ then if $a_j \not\equiv b_j \pmod{n_j}$ they certainly are not equivalent modulo $\prod_{i=1}^k n_i$ either.

Now multiply how many solutions there are for each n_i to get the total number of combinations of solutions. If there are N_i solutions modulo n_i , we would get $\prod_{i=1}^k N_i$. There aren't any *additional* answers, because any answer to the 'big' congruence automatically also satisfies the 'little' ones; if $\prod_{i=1}^k n_i \mid f(a)$, then certainly $n_i \mid f(a)$ as well. \blacksquare

7.2.2 Prime power congruences

We have already discussed prime power congruences in [Subsection 6.5.2](#). Recall that in [Examples 6.5.3](#) and [6.5.4](#) we took the (obvious) solution of $4x \equiv 1 \pmod{7}$ (namely, $x = [2]$), and got solutions $\pmod{49}$ and even $\pmod{343}$ from it relatively easily.

But that is essentially the same as asking for solutions to $4x - 1 \equiv 0$, a linear congruence. Let's see if we can generalize this method for more general polynomial congruences.

The key was taking the *already known* fact $7 \mid 1 - 4 \cdot 2$ and then cancelling out 7 from the entire congruence to get that

$$\frac{1 - 4 \cdot 2}{7} \equiv 4k \pmod{7}.$$

We were able to solve the resulting congruence $-1 \equiv 4k \pmod{7}$, which had solution $k \equiv 5 \pmod{7}$. Finally, we plugged that back in to get a solution to $4x \equiv 1 \pmod{7^2}$, which was

$$2 + 7k = 2 + 7 \cdot 5 = 37 \pmod{7^2}$$

as the solution.

Can we use this approach to get solutions to more advanced congruences as well, like the simple quadratics we've started exploring in this chapter? The answer is yes, with a minor caveat. The preceding discussion was just a basic form of the following.

Theorem 7.2.3 Hensel's Lemma. *For p prime and $e \geq 2$, suppose you already know a solution equivalence class $x_{e-1} \pmod{p^{e-1}}$ of the (polynomial) congruence*

$$f(x) \equiv 0 \pmod{p^{e-1}}$$

Assume the technical condition that $\gcd(p, f'(x_{e-1})) = 1$. Then there is also a solution¹ to

$$f(x) \equiv 0 \pmod{p^e}$$

of the form

$$x_e = x_{e-1} + kp^{e-1}$$

where k satisfies

$$\frac{f(x_{e-1})}{p^{e-1}} + k \cdot f'(x_{e-1}) \equiv 0 \pmod{p}.$$

Proof. If p and $f'(x_{e-1})$ are relatively prime, then by [Proposition 5.1.1](#) any linear congruence of the form $f'(x_{e-1})k \equiv b \pmod{p}$ with coefficient $a = f'(x_{e-1})$, unknown k , and known b can be solved (uniquely modulo p , given the gcd condition). Since x_{e-1} is a known zero of $f(x)$ for modulus p^{e-1} , we know that as an *integer* (not modulo anything) $p^{e-1} \mid f(x_{e-1})$.

This means that $-\frac{f(x_{e-1})}{p^{e-1}}$ exists in \mathbb{Z} , so if we set $b = -\frac{f(x_{e-1})}{p^{e-1}}$ there will indeed be a solution k to the congruence $\frac{f(x_{e-1})}{p^{e-1}} + k \cdot f'(x_{e-1}) \equiv 0 \pmod{p}$. Then the only question becomes why $x_e = x_{e-1} + kp^{e-1}$ is actually a solution to $f(x) \equiv 0 \pmod{p^e}$.

To see this, think of f as a polynomial with terms of the form $c_i x^i$, e.g. $f(x) = \sum_{i=0}^n c_i x^i$. Then $f(x_{e-1} + kp^{e-1})$ can be expanded out term-by-term in the following form:

$$f(x_e) = f(x_{e-1} + kp^{e-1}) = \sum_{i=0}^n c_i (x_{e-1} + kp^{e-1})^i.$$

Let's break this down on a term-by-term basis in the sum. Each term will look like

$$c_i (x_{e-1} + kp^{e-1})^i = c_i x_{e-1}^i + c_i (x_{e-1}^{i-1} \cdot kp^{e-1}) \cdot i + \text{terms with at least } p^{(e-1)2}.$$

Since $e \geq 2$ in this context, the extra terms (from Taylor or binomial series²) involving $p^{(e-1)2}$ will be divisible by at least p^e and hence be trivial in that modulus. Thus, each term in the sum will be equivalent to

$$c_i x_{e-1}^i + c_i \cdot i x_{e-1}^{i-1} \cdot kp^{e-1} \pmod{p^e}.$$

Now add up the terms of the sum for all i to find out something about $f(x_e)$. Summing up the $c_i x_{e-1}^i$ will give us $f(x_{e-1})$, while summing up $i x_{e-1}^{i-1}$ is adding terms that look like the *derivative* of polynomials, so the sum of $c_i \cdot i x_{e-1}^{i-1} \cdot kp^{e-1}$ yields $f'(x_{e-1}) \cdot kp^{e-1}$. Summarizing this paragraph,

$$f(x_e) \equiv f(x_{e-1}) + f'(x_{e-1}) \cdot kp^{e-1} \pmod{p^e}.$$

By hypothesis $p^{e-1} \mid f(x_{e-1})$, and obviously $p^{e-1} \mid f'(x_{e-1}) \cdot kp^{e-1}$ and p^e ; so by necessity $p^{e-1} \mid f(x_e)$ as well. Now recall [Proposition 5.2.6](#), where we

are allowed to cancel a nonzero divisor from “all three sides” of a congruence. Then we have that

$$f(x_e)/p^{e-1} \equiv \frac{f(x_{e-1})}{p^{e-1}} + f'(x_{e-1}) \cdot k \pmod{p};$$

but the right-hand expression is divisible by p by our original hypothesis, so $f(x_e)/p^{e-1} \equiv 0 \pmod{p}$. Using [Proposition 5.2.6](#) again we multiply everything by p^{e-1} and obtain

$$f(x_e) \equiv 0 \pmod{p^e}$$

as desired. ■

Historical remark 7.2.4 Hensel’s Lemma. The German mathematician Kurt Hensel was a grandson of the famous pianist and composer Fanny Mendelssohn; he was apparently the first one to use the term [Fermat’s Little Theorem](#) for the result we will see in [Theorem 7.5.3](#). The lemma as presented here is only the finite case of his use of it to develop the p -adic numbers, which one may think of power series expansions of modular arithmetic. See [\[E.2.15\]](#) for a good project introducing them.

Let’s use [Hensel’s Lemma](#) to take solutions to $x^2 + 1 \equiv 0 \pmod{5}$ and turn them into solutions modulo 25 and 125. By inspection, the solutions to this congruence modulo 5 are $[2], [3]$ (or $[\pm 2]$).

Example 7.2.5 First let’s tackle $x^2 + 1 \equiv 0 \pmod{25}$. By the preceding remark and the lemma, solutions modulo 25 will look like $3 + k \cdot 5$ or $2 + k \cdot 5$. Further, $f'(x) = 2x$, so for either solution modulo 5 the technical derivative condition is met.

Let $x_1 = 3$. Then the condition for k is

$$\frac{f(x_1)}{5} + k \cdot (2x_1) \equiv 0 \pmod{5}$$

which simplifies to $2 + 6k \equiv 0$, which solves to $k \equiv -2 \equiv 3$. Then our solution to the congruence modulo 25 would be

$$x_2 = x_1 + 3 \cdot 5 \equiv 3 + 3 \cdot 5 \equiv 18 \pmod{25}$$

And indeed $18^2 + 1 = 325$ is divisible by twenty-five.

Now try the same procedure with $x_1 = 2$ to get the solution $x_2 \equiv 7$ in [Exercise 7.7.3](#). (If you get stuck, see [Example 16.1.3](#).) □

Example 7.2.6 We can try the same process with $e = 3$. Taking (from the previous example, or the affiliated exercise) $x_2 \equiv 7$ yields, as a condition for k ,

$$\frac{7^2 + 1}{25} + 2 \cdot 7k \equiv 0 \pmod{5}.$$

This reduces to $14k \equiv -2 \pmod{5}$, which gives $k = 2$. Indeed,

$$x_3 = x_2 + 2 \cdot 5^2 \equiv 7 + 2 \cdot 5^2 = 57$$

yields

$$57^2 + 1 = 3250 \equiv 0 \pmod{125}.$$

It’s good practice to try the same process with $x_1 = 18$ instead in [Exercise 7.7.3](#). □

¹Given these conditions, it will be the only one of this form.

²One way or another one of these series will have to enter in, unfortunately; [\[E.2.1, Section 4.3\]](#) has more of a binomial theorem-esque treatment, while [\[E.2.13, Theorem 4.7\]](#) and [\[E.5.1, Theorem 6.2\]](#) more explicitly invoke Taylor series.

This is a very powerful technique. What is most interesting is that this is even interpretable as Newton's method in calculus. How? Note that the result above can be rearranged as

$$x_e = x_{e-1} - \frac{f(x_{e-1})}{f'(x_{e-1})}$$

since $p^{e-1} \mid f(x_{e-1})$ and the technical condition is tantamount to saying $f'(x_{e-1})$ has an inverse. (Unlike in the Newton case, it is also possible for there to be solutions here if $\gcd(p, f'(x_{e-1})) \neq 1$, but only if $\frac{f(x_{e-1})}{p^{e-1}}$ itself is also divisible by p . We omit details of this case, which then yields additional solutions for each successive e .)

If you didn't notice this, don't feel bad! When we had the linear congruence $f(x) = 4x - 1$ in Examples 6.5.3 and 6.5.4, the derivative was just $f'(x) = 4$ and it was not at all obvious that anything more than a trick was involved. Still, it's another fascinating place where ideas from calculus can invade the world of number theory.

7.3 Congruences as Solutions to Congruences

We need to start applying these ideas more. In Section 7.1 we explored the number of solutions to $x^2 - 1 \equiv 0 \pmod{n}$ for arbitrary n . It should be clear we expect *at least* two solutions once we move past the trivial case $n = 2$, but why are there sometimes more?

Could we ever get a comprehensible answer to that question? Online, try the following interact to see if you find any patterns.

```
@interact
def _(n=(12,[10..110])):
    counter = 0
    pretty_print(html("Values of  $x^2 - 1 \pmod{n}$ "))
    pretty_print(html("<ul>"))
    for m in [0..n]:
        pretty_print(html(r"<li> $\%s^2 - 1 \equiv \%s \pmod{\%s}$ " % (m, mod(m, n)^2 - 1, n)))
        if mod(m, n)^2 - 1 == 0:
            counter += 1
    pretty_print(html("</ul>"))
    pretty_print(html(r"There are  $\%s$  solutions to  $x^2 - 1 \equiv 0 \pmod{\%s}$ ." % (counter, n)))
```

Since $x^2 - 1$ is a polynomial, our knowledge of Fact 7.2.2 suggests we should try to answer this by looking at different *prime power* moduli first, then multiply the answers.

The key idea we will use is this. For a prime p ,

$$p \mid x^2 - 1 = (x - 1)(x + 1) \text{ implies } x \equiv \pm 1 \pmod{p}.$$

More generally, $p^e \mid (x - 1)(x + 1)$ implies p divides $x - 1$ or $x + 1$. So we should just look at various p^e .

If p is odd (and hence greater than two), the two possibilities $p \mid x - 1$ and $p \mid x + 1$ are mutually exclusive, so all the factors of p in p^e divide the *same* factor of $x^2 - 1$. So $p^e \mid (x + 1)$ or $p^e \mid (x - 1)$ are the only possibilities ($x \equiv [\pm 1]$) and there are two solutions.

However, if $p = 2$ then simultaneously having $2 \mid x - 1$ and $2 \mid x + 1$ is definitely possible, so there could be more than two solutions. We examine three cases.

- We know that ± 1 are still the only solutions modulo 2^2 and 2^1 . In the latter case $+1 \equiv -1$, so then there is actually only *one* solution.
- However, modulo 2^3 it's possible that $2 \mid (x + 1)$ and $2^2 \mid (x - 1)$, or vice versa, so that $2^2 \pm 1 = 3, 5$ are also solutions to the congruence.
- When the modulus is a higher power of 2 this sort of thing can happen, too. For instance, when $e = 5$ one could have $2 \mid (x + 1)$ and $2^4 \mid (x - 1)$. However, it's not possible that $2^2 \mid (x + 1)$ and $2^3 \mid (x - 1)$ because numbers two apart can't both be divisible by four. So the only other possibility is that $2 \mid (x + 1)$ and $2^{e-1} \mid (x - 1)$, or vice versa, which is a total of four solutions. (See [Exercise 7.7.15](#) to confirm these do all give solutions.)

That means we get a very intriguing answer.

Fact 7.3.1 *Let k be the number of different odd primes that divide n . Consider the congruence $x^2 - 1 \equiv 0 \pmod{n}$. Then:*

- *There are 2^k solutions if n is odd.*
- *There are $1 \cdot 2^k = 2^k$ solutions if n is divisible by 2 but not by 4.*
- *There are $2 \cdot 2^k = 2^{k+1}$ solutions if n is divisible by 4 but not by 8.*
- *There are $4 \cdot 2^k = 2^{k+2}$ solutions if n is divisible by 8.*

Proof. Use [Fact 7.2.2](#) and the argument above. ■

What does this have to do with the title of this section? Let's recast the result.

Fact 7.3.2 *We can list all possible solutions to $x^2 - 1 \equiv 0 \pmod{n}$ based on k , the number of odd primes that divide n , and based on the equivalence class of n modulo 8.*

- *There are 2^k solutions if $n \equiv 1 \pmod{2}$, or when $n \equiv 1, 3, 5, 7 \pmod{8}$.*
- *There are 2^k solutions if $n \equiv 2 \pmod{4}$, or when $n \equiv 2, 6 \pmod{8}$.*
- *There are $2 \cdot 2^k = 2^{k+1}$ solutions if $n \equiv 4 \pmod{8}$.*
- *There are $4 \cdot 2^k = 2^{k+2}$ solutions if $n \equiv 0 \pmod{8}$.*

This is only the first of many such results.

7.4 Polynomials and Lagrange's Theorem

We've seen several times in this chapter that although one can have theorems of various kinds for congruences, polynomials seems to behave very nicely – even to the point of allowing us to prove statements about the *integer* output of polynomials!

At the same time, it's clear that for good behavior, there is no substitute for prime moduli; the results in the previous sections really confirm this. So how can we combine polynomials and prime modulus? The answer was given by [Joseph-Louis Lagrange](#).

Theorem 7.4.1 Lagrange's Theorem for Polynomials. *If p is prime and $f(x)$ is a degree d , integer coefficient, non-trivial polynomial (i.e. f not*

identically zero or with all coefficients divisible by p), then there are at most d congruence classes of solutions of $f(x) \equiv 0$ modulo p .

Proof. This proof is fairly detailed, so feel free to try it out with specific numbers. It proceeds via induction on the degree d of the polynomial.

First, consider the case where there are *no* solutions to $f(x) \equiv 0 \pmod{p}$. Then there is nothing further to prove, since $0 \leq d$ for any polynomial. This actually proves a base case, for if the degree is $d = 0$ then $f(x) = c$ for $c \neq 0$. (If $c = 0$ we have the trivial polynomial, which is the excluded case.)

For another base case, suppose that the degree $d = 1$. Then we have $ax + b \equiv 0 \pmod{p}$, which is the same as $ax \equiv -b \pmod{p}$. In this case $\gcd(a, p) = 1$ and there is exactly one solution by [Proposition 5.1.3](#) (if $ax + b$ is actually going to have a linear term, otherwise $p \mid a$).

Now we'll use some induction. Let's assume that all polynomials with degree e less than d have at most e solutions modulo p , and try to examine a generic polynomial f of degree d :

$$f(x) = a_d x^d + a_{d-1} x^{d-1} + \cdots + a_1 x + a_0.$$

We already dealt with the case where f has no solutions, so assume further that $f(b) \equiv 0 \pmod{p}$ for at least one congruence class $[b]$. Consider the following expansion of $f(x) - f(b)$:

$$\begin{aligned} f(x) - f(b) &\equiv f(x) \equiv \\ &(a_d x^d + a_{d-1} x^{d-1} + \cdots + a_1 x + a_0) - (a_d b^d + a_{d-1} b^{d-1} + \cdots + a_1 b + a_0) = \\ &a_d (x^d - b^d) + a_{d-1} (x^{d-1} - b^{d-1}) + \cdots + a_1 (x - b) \end{aligned}$$

Now recall the factorization³

$$(x^k - b^k) = (x - b)(x^{k-1} + \cdots + b^{k-1}).$$

Apply it to the previous formula to factor our $x - b$:

$$(x - b) \cdot (\text{A bunch of other Stuff}).$$

Note that “Stuff” is strictly of degree *less than* d .

Now we can write $f(x) \equiv 0$ in two ways, recalling that $f(b) \equiv 0$:

- $f(x) \equiv 0$
- $f(x) \equiv f(x) - f(b) \equiv (x - b) \cdot \text{Stuff}(x)$

Therefore

$$f(x) \equiv (x - b) \cdot \text{Stuff}(x) \equiv 0 \pmod{p}$$

implies that p divides the product of $x - b$ and the stuff. Crucially, by [Lemma 6.3.6](#) we know p divides one of these two factors.

Since the “Stuff” function must be a polynomial of degree less than d , there are at most $d - 1$ solutions to it modulo p if p divides “Stuff”. If p divides $x - b$ instead, that is only one more solution for $f(x)$, so there are a total of at most d solutions available for $f(x)$, including $x \equiv b$.

Finally, $f(x)$ was an arbitrary polynomial of degree d , so the induction statement is proved, and by induction, the theorem works for any non-trivial polynomial. ■

We just saw this result isn't true for general moduli. In [Fact 7.3.1](#) we got

³We could have used this to prove [Fact 4.2.3](#). See also [Exercise 7.7.6](#).

as many as 2^{k+2} solutions to $x^2 - 1 \equiv 0$ for moduli that looked like $8p_1p_2 \cdots p_k$. We would expect only *two* with [Lagrange's Theorem for Polynomials!](#)

But there cannot be more than two solutions to the $x^2 \pm 1$ problems modulo a *prime*. If we find two solutions, we have all of them. This proves to be quite useful to keep things from going crazy when we are trying to investigate congruences; if we keep the modulus prime, we will be okay.

Of course, not every polynomial has the full number of solutions that [Theorem 7.4.1](#) allows; consider $x^n \equiv 0 \pmod{p}$. We might not even get two in interesting instances of a quadratic polynomial; for example, $x^2 + 1 \equiv 0$ doesn't have a solution modulo three (just try all three options to check). The following interact investigates this a bit more.

```
@interact
def _(n=(13, prime_range(100))):
    counter = 0
    pretty_print(html("Zero values of  $x^2+1 \pmod{n}$ "))
    pretty_print(html("<ul>"))
    for m in [0..n-1]:
        if mod(m,n)^2+1==0:
            pretty_print(html(r"<li>${s}^2+1 \equiv {s} \text{ (mod } {s})$</li>"%(m, mod(m,n)^2+1, n)))
            counter += 1
    pretty_print(html("</ul>"))
    pretty_print(html(r"There are ${s} solutions to  $x^2+1 \equiv 0 \pmod{{s}}$ . "%(counter, n)))
```

Maybe it's not so surprising that sometimes $x^2 + 1 \equiv 0$ has no solutions, since $x^2 + 1 = 0$ doesn't have any real solutions either. Could there be connections or parallels between these cases?

7.5 Wilson's Theorem and Fermat's Theorem

Polynomials aren't the only types of formulas we will see. Here, we introduce two famous theorems about other types of congruences modulo p (a prime) that will come in very handy in the future.

7.5.1 Wilson's Theorem

Theorem 7.5.1 Wilson's Theorem. *If p is a prime, then*

$$(p-1)! \equiv -1 \pmod{p},$$

where the exclamation point here indicates the factorial.

Proof. If $p = 2$ this is very, very easy to check. So assume $p \neq 2$, hence $p - 1$ is even. Now we will think of all the numbers from 1 to $p - 1$, which will be multiplied to make the factorial. (We will put the example $p = 11$ in bullets to help follow.)

For each n such that $1 < n < p - 1$, we know that n has a unique inverse modulo p . Pair up all the numbers between (not including) 1 and $p - 1$ in this manner.

- If $p = 11$, we pair up (2, 6), (3, 4), (5, 9), and (7, 8).

Then multiplying out $(p-1)$ factorial, we can reorder the terms using the pairs,

and notice much cancellation:

$$\begin{aligned}(p-1)! &\equiv 1 \cdot 2 \cdot 3 \cdots (p-2) \cdot (p-1) \equiv 1 \cdot a \cdot a^{-1} \cdot b \cdot b^{-1} \cdots (p-1) \\ &\equiv 1 \cdot 1 \cdot 1 \cdots 1 \cdot (p-1) \equiv (p-1) \equiv -1 \pmod{p}\end{aligned}$$

- For instance, if $p = 11$, we pair up

$$10! \equiv 1 \cdot 2 \cdots 9 \cdot 10 \equiv 1 \cdot (2 \cdot 6) \cdot (3 \cdot 4) \cdot (5 \cdot 9) \cdot (7 \cdot 8) \cdot 10$$

which simplifies to

$$10! \equiv 1 \cdot 1 \cdot 1 \cdot 1 \cdot -1 \pmod{p}$$

Beautiful!

The only loose end is that perhaps some number pairs up with itself, which would mess up that all the numbers pair off nicely. However, in that case, $a^2 \equiv 1 \pmod{p}$, so by definition $p \mid (a-1)(a+1)$; since p is a prime greater than two, it must divide one (and only one) of these factors (recall [Lemma 6.3.6](#)). In these cases $a \equiv 1$ or $a \equiv p-1$. But we were not pairing off 1 or $p-1$, so this can't happen. ■

[Exercise 7.7.7](#) is to show that the conclusion of Wilson's theorem fails for $p = 10$. That is, that $(10-1)! \not\equiv -1 \pmod{10}$. So does it work or not for other moduli?

```
@interact
def _(n=range_slider(2,100,1,(3,9))):
    for modulus in [n[0]..n[1]]:
        pretty_print(html(r"${(s-1)!} \equiv_{\%s} \%(mod_{%s})" % (modulus, mod(factorial(modulus-1), modulus), modulus)))
```

Remark 7.5.2 See [Exercise 7.7.11](#) once you have explored this for a while. For nice combinatorial proofs, see [Subsection 7.8.2](#) or [\[E.7.27\]](#). If you are *really* curious, see [Wikipedia](#) or [Alexander Walker's blog](#) for a generalization due to Gauss; a somewhat different approach to generalization is taken in [\[E.7.28\]](#).

7.5.2 Fermat's Little Theorem

If one explores a little with powers of numbers modulo p a prime, one usually notices some pattern of those powers. This is the best-known, and soon we'll reinterpret it in a powerful way.

Theorem 7.5.3 Fermat's Little Theorem. *If $\gcd(a, p) = 1$ for p a prime, then*

$$a^{p-1} \equiv 1 \pmod{p}.$$

Proof. Sketch of proof (to fill in, see [Exercise 7.7.10](#)):

- If $\gcd(a, p) = 1$ and p is prime, show that $\{a, 2a, 3a, \dots, (p-1)a, pa\}$ is a complete residue system \pmod{p} .
 - That is, show that the set $\{[a], [2a], [3a], \dots, [pa]\}$ is the same as the complete set of residues $\{[0], [1], [2], \dots, [p-1]\}$, though possibly in a different order.
- If p is prime and p does not divide a , show that

$$a \cdot 2a \cdot 3a \cdots (p-1)a \equiv 1 \cdot 2 \cdot 3 \cdots (p-1) \pmod{p}.$$

- Now use [Wilson's Theorem](#) and multiply by -1 .



Like with most important theorems, there are many other ways to prove it as well; in [Section 7.8](#) we'll provide a counting-based proof. See [\[E.7.40\]](#) for an analysis of interrelationship with a focus on mechanizing proof. We'll see a more abstract approach after we introduce the concept of **groups** in [Chapter 8](#); see [Exercise 9.6.2](#).

So despite the innocuous appearance of this result as a corollary of another theorem, do not be fooled; it is incredibly powerful. As an example, it provides the primary tool in Fermat's proof that $2^{37} - 1$ is not prime⁴; imagine discovering this factorization by hand!

```
print(2^37-1)
print(factor(2^37-1))
```

```
137438953471
223 * 616318177
```

7.6 Epilogue: Why Congruences Matter

Although we will spend some significant time working on solving congruences, I don't want to lose sight of deeper questions. To see how congruences help address them, recall the search in [Section 7.1](#) for primes p such that

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

has a solution. The table given by the following interact is organized a little more; if online, try to find a pattern in which p yield solutions and which do not.

```
import itertools

@interact
def _(n=20):
    yeslist=[]
    nolist=[]
    for p in prime_range(3,n):
        res = 0
        for res in [0..p]:
            if mod(res,p)^2+1 == 0:
                yeslist.append(p)
                break
        else:
            nolist.append(p)
    t = [['exist', 'do_not_exist']] + [[a,b] for (a,b) in
        itertools.zip_longest(yeslist,nolist)]
    for item in t:
        for i in range(len(item)):
            if item[i] is None:
                item[i]=''
    pretty_print(html(r"Solutions to  $x^2 \equiv -1 \pmod{p}$  for  $2 \leq p \leq %s$ :" % n))
    pretty_print(html(table(t, header_row = True, frame =
```

⁴For more on this story see [\[E.5.8, page 57\]](#); for more on this type of number see [Definition 12.1.6](#).

```
True)))
```

Question 7.6.1 Do you see a pattern related to some kind of congruence? (This one should be more apparent than in [Section 7.3](#); see also [Exercise 7.7.12](#).)

□

The reason I point this kind of thing out is not just because I can, but because it shows simple congruence patterns can have a big result. We will prove a result about *integers*, assuming something about *congruences*.

Recall our brief search through Mordell/Bachet curves in [Section 3.5](#). Let's look at the particular case $x^3 = y^2 - 7$.

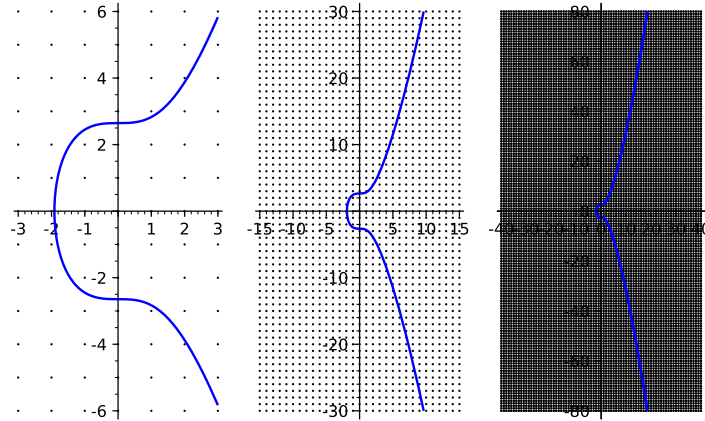


Figure 7.6.2 Solutions of $x^3 = y^2 - 7$ in several viewing windows

It's amazing how the curve slips between every integer lattice point... So it seems that a perfect square can't *ever* be exactly seven more than a perfect cube. Is this true? Here's where congruences come into play.

Proposition 7.6.3 **Showing a Mordell curve has no integer point.** *There are no integers x, y such that $x^3 = y^2 - 7$, so there are no integer points on this curve.*

As a prefatory note, this proof will depend upon the results of our exploration at the beginning of this section. We will eventually *prove* these conjectures in [Fact 13.3.2](#), which will allow us to claim full proof of this statement in [Fact 15.3.3](#). However, you may want to try to find an “elementary” proof of the conjecture in [Exercise 7.7.12](#).

Proof of Proposition 7.6.3. For convenience, we will rewrite $x^3 = y^2 - 7$ as $y^2 = x^3 + 7$. To begin the proof, first consider the case where x is even. Then $2 \mid x$, so $8 \mid x^3$. That means $y^2 \equiv 7 \pmod{8}$.

```
[i^2 for i in Integers(8)]
```

```
[0, 1, 4, 1, 0, 1, 4, 1]
```

Unfortunately, the only perfect squares mod (8) seem to be 0, 1, and 4. So this is not possible.

What about if x is odd? Then y must be even, since x^3 and 7 are odd. So let's examine whether $x \equiv 1 \pmod{4}$ or $x \equiv 3 \pmod{4}$, the next two options.

- If $x \equiv 3 \pmod{4}$, then $x^3 \equiv 27 \equiv 3 \pmod{4}$, so $x^3 + 7 \equiv 10 \equiv 2 \pmod{4}$. But we already know from earlier that perfect squares are only 0 or 1 modulo 4, so that's not possible.

- So it must be the case that $x \equiv 1 \pmod{4}$.

Now we do a trick^a like that of completing the square:

$$y^2 = x^3 + 7 \Rightarrow y^2 + 1 = x^3 + 8 \Rightarrow y^2 + 1 = (x + 2)(x^2 - 2x + 4)$$

Let's analyze this carefully in the following argument.

- If $x \equiv 1 \pmod{4}$, then $x + 2 \equiv 3 \pmod{4}$.
- So not only is $x + 2$ an odd number, but also it must be divisible by a prime q of the form $4n + 3$. (Otherwise all its primes look like $4n + 1 \equiv 1 \pmod{4}$, the product of which would also be $\equiv 1 \pmod{4}$.)
- If q divides $x + 2$, it (naturally) divides $(x + 2)(x^2 - 2x + 4)$ as well. But if it divides $(x + 2)(x^2 - 2x + 4)$, it must then divide $y^2 + 1$, since they're equal.
- However, our exploration at the start of this section suggested that a prime of the form $4n + 3$ can't divide $y^2 + 1$!
- So, assuming it is true that only primes of the form $4n + 1$ can divide perfect squares plus one ($y^2 + 1$), then $x \equiv 1 \pmod{4}$ doesn't work either.

■

^aDavenport in [E.4.10] and Conrad credit this proof to the same Lebesgue mentioned in the rediscovery of Qin's generalized Chinese Remainder Theorem in Subsection 5.5.1.

Enough said; congruences are amazingly powerful.

7.7 Exercises

1. Before reading beyond Section 7.1, pick one of these, and really do some exploration and write about it. See Section 7.6 for another interactive applet for the first question.
 - Do exploration to try to find a criterion for which primes p there are square roots of -1 . You will have to examine primes less than 10 by hand to make sure you are right!
 - Do exploration to find out anything you can about how many square roots of 1 there are for a given n .
2. Figure out how many solutions $x^2 \equiv x \pmod{n}$ has for $n = 5, 6, 7$, and then compute how many solutions there are modulo 210.
3. Finish finding the solutions to the congruences in Examples 7.2.5–7.2.6. Do you notice anything about the answers that suggests a shortcut for finding these particular additional solutions?
4. Find all solutions to $x^2 + 8 \equiv 0 \pmod{121}$ using the method above in Theorem 7.2.3.
5. Solve $f(x) = x^3 - x^2 + 2x + 1 \equiv 0 \pmod{5^e}$ for $e = 1, 2, 3$.
6. Use summation notation to properly prove

$$(x^k - b^k) = (x - b)(x^{k-1} + bx^{k-2} + \dots + b^{k-1}).$$

7. Show that the conclusion of Wilson's Theorem fails for $p = 10$, and check that it holds for $p = 11$ by computing $10!$ and then reducing.

8. Suppose we have the same setup as in [Wilson's Theorem](#), modulo a prime p . What is the value of $(p - 2)!$ as a function of the modulus?
9. Use [Fermat's Little Theorem](#) to help you calculate each of the following *very* quickly:
 - $512^{372} \pmod{13}$
 - $3444^{3233} \pmod{17}$
 - $123^{456} \pmod{23}$
10. Prove [Fermat's Little Theorem](#) using the steps in [Theorem 7.5.3](#) (a standard one in many texts), or any way you would like.
11. Prove that [Wilson's Theorem](#) always fails if the modulus is not prime. Hint: use the fact that the modulus n then has factors m other than 1 or n .
12. Prove that it is impossible for $p \mid x^2 + 1$ if a prime p has $p \equiv 3 \pmod{4}$ – that is, if p is of the form $4n + 3$. (Hard⁵.)
13. Prove that $x^2 + y^2 = p$ has no (integer) solutions for prime p with that same form $4n + 3$.
14. Show that $y^2 = x^3 + 999$ has no (integer) solutions (See [\[E.2.13, Chapter 10 Review Exercise 5\]](#), [Exercise 15.7.7](#)). You may assume [Fact 13.3.2](#).
15. In solving $x^2 - 1 \equiv 0 \pmod{2^e}$ for $e > 3$ for [Fact 7.3.1](#), find the exact form of the two solutions other than ± 1 .

7.8 Counting Proofs of Congruences

Some number theoretic results require essentially no number theory for their proof, but may be tackled using basic ideas from **combinatorics**, the discipline of counting well. The essential idea in all of these types of proofs is to find two (or more) ways to count something you care about; with skill (or luck), equating these will lead to an algebraic formula that might be quite challenging to verify with mere manipulation. Although in this text we do not really address partitions, additive number theory, or other beautiful combinatorial elements of the discipline, it is worth showing two classic proofs, by counting pictures, of the classic theorems in [Section 7.5](#). Both appear in [\[E.2.11\]](#), where I learned of them, though they are both significantly older. In this section, I will try to put them in a unified context in an attempt to lend insight.

7.8.1 Counting motivation

In both cases we will have a natural question about objects situated on a circle, which may be naturally rotated by $2\pi/n$ radian (or $360/n$ degrees). Since such an object will certainly look the same after doing this rotation n times ($2\pi/360^\circ$), we can call this a n -action, and call the initial rotation a basic n -rotation⁶.

In particular, we will want to look at classes of such objects that share some obvious similarity when rotated in this fashion. As an example, consider configurations of n equally spaced points around a circle, two separate pairs

⁶If you absolutely must know, see [\[E.2.13, Theorem 4.12\]](#) or [\[E.5.1, Theorem 8.6\]](#) for a somewhat more general statement proved using [Fermat's Little Theorem](#), which [\[E.2.13\]](#) later uses to prove [Proposition 7.6.3](#).

⁶This notation is not standard, and is only for use in this section.

of which are connected by a line segment. You can think of this as ways of cutting a round birthday cake, using two cuts going between n equally-spaced candles along the edge⁷. Figure 7.8.1 shows a few examples for $n = 7$; notice how the two cuts on the left are rotations of each other, while the others clearly are not.

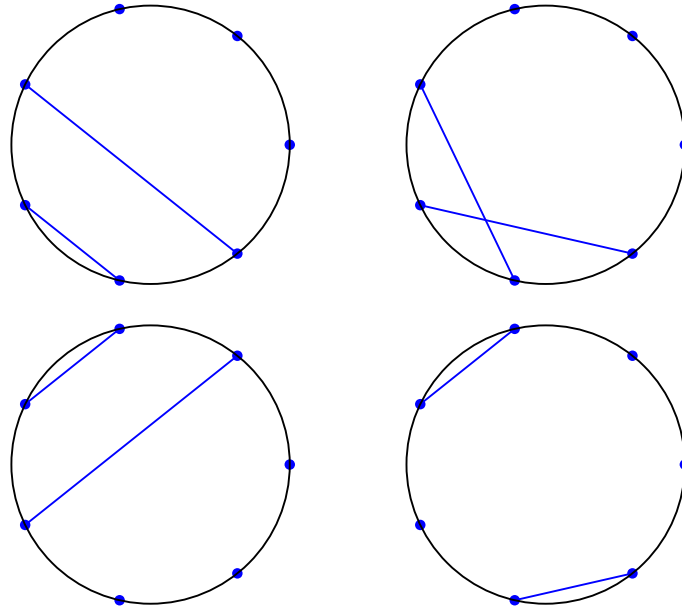


Figure 7.8.1 Several configurations of two lines on a 7-point circle

Now consider any object of this type, and suppose the object looks the same after some smallest nonzero number $k \leq n$ of basic n -rotations⁸. Then of course that will still be the case after *another* k of them, and so forth for any multiple km of k . But we also know that after n basic n -rotations the object is the same.

Now use the [Division Algorithm](#). We have that $n = kq + r$ for some $0 \leq r < k$. Since we just noted the object is the same after kq basic n -rotations, then applying just r of them must also bring it back to its original configuration as well – except we said $r < k$, which is impossible by hypothesis unless $r = 0$. So k must be a proper divisor of n .

That this is possible can be noted in [Figure 7.8.2](#), where the left-hand cuts would now be preserved by a mere $k = 3$, not only $n = 6$, basic 6-rotations.

⁷I don't recommend using this at an actual party, since the three or four pieces will likely be quite unequal in size and shape.

⁸That such a number exists is guaranteed by the [Well-Ordering Principle](#) as usual.

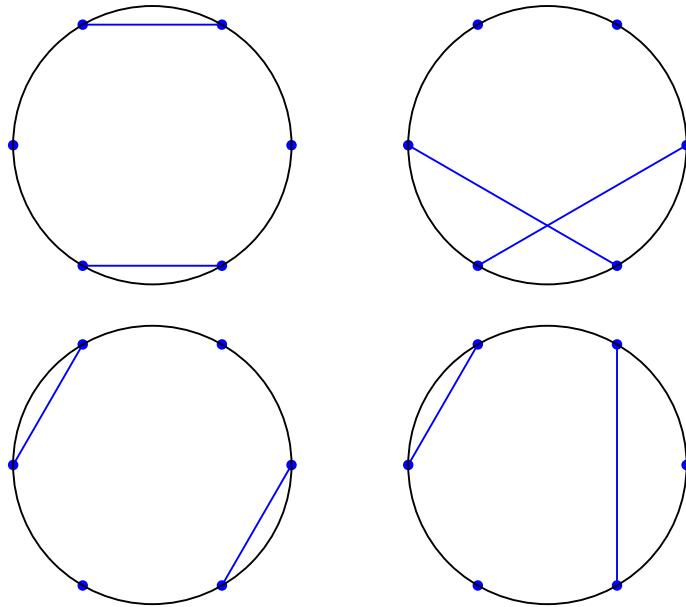


Figure 7.8.2 Several configurations of two lines on a 6-point circle

But when $n = p$ is *prime*, there are no proper divisors except 1 itself! So the only configurations which could be rotated non-trivially would be ones that are identical under any number of basic p -rotations at all.

Finally, that means that all the configurations which *cannot* be rotated non-trivially must generate p different configurations when rotated – configurations which are necessarily different from any others’ rotations, so that they partition the set of all the configurations. This yields the key fact we will use in both proofs.

Fact 7.8.3 *If p is prime, then the set of configurations which change non-trivially under a basic p -rotation can be divided into subsets, each of size p . So p divides the size of this set.*

7.8.2 The combinatorial proofs

Solomon Golomb provided the following creative proof of [Fermat’s Little Theorem](#) as a classroom note⁹ in [\[E.7.41\]](#). The proof is of the statement in the form we will see later in [Exercise 9.6.3](#):

$$a^p \equiv a \pmod{p}.$$

It has been reused in many texts and spread throughout the internet as the ‘pearl’ or ‘necklace’ proof¹⁰.

Combinatorial proof of Theorem 7.5.3. Suppose that at each of p equally spaced points around a circle we have a different color bead, with a colors available. “Since each of the beads can be chosen” in a different ways, there are a^p possible colorings.

However, if we use only one color of bead, then that coloring doesn’t change

⁹Thanks to JSTOR, you can access the original publicly at <https://www.jstor.org/stable/2309563>. On a side note, it is amazing today to think that a professor at MIT was the editor of the classroom notes section of the Monthly in 1956. Times have changed.

¹⁰It is worth noting that the case $n = 2$ may be thought of stating a fact about musical chords on a p -note scale; see [this excellent introduction](#) if you know a little group theory.

under a basic p -rotation. So the total number of relevant configurations in [Fact 7.8.3](#) is $a^p - a$, which implies that $p \mid a^p - a$ or

$$a^p \equiv a \pmod{p}.$$

■

Over a century ago, Robert Carmichael (whom we will meet again in [Definition 12.2.9](#)) gave the following very interesting proof¹¹. As Golomb points out in his article, it is of a very similar nature to the previous one, which motivates the unified presentation here.

Combinatorial proof of Theorem 7.5.1. We start with Carmichael's introduction.

Let p points be distributed at equal intervals on the circumference of a circle. The whole number of p -gons which can be formed by joining up these p points in every possible order is evidently

$$\frac{1}{2p}p(p-1)\cdots 3\cdot 2\cdot 1.$$

Indeed, if we start by picking one of p starting points on the circle, then there are $p!$ ways to join the rest in some order, but we then need to divide by the number of starting points of such a configuration, as well as the two directions we could have chosen to start. Further, to use [Fact 7.8.3](#) we need to subtract the ones like the one on the left in [Figure 7.8.4](#), of which there are $\frac{p-1}{2}$ since from a starting point that is the number of distances (right or left) one can go to the next point (and from then on it continues identically so that any rotation will keep it unchanged).

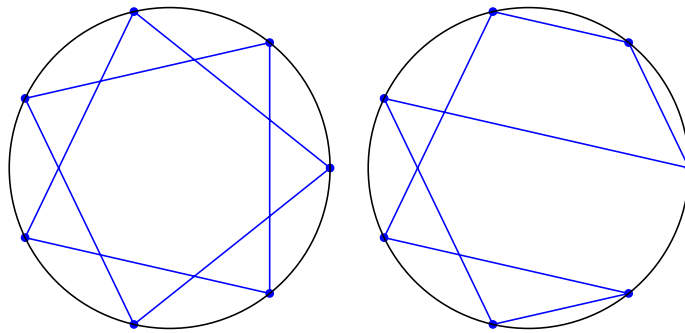


Figure 7.8.4 Connecting 7 points on a circle various ways

So we have that

$$\frac{1}{2p}p(p-1)(p-2)\cdots 3\cdot 2\cdot 1 - \frac{1}{2}(p-1) \equiv 0 \pmod{p};$$

multiplying by two and simplifying yields

$$(p-1)! - p + 1 \equiv 0 \pmod{p}$$

which immediately implies

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

as desired. ■

¹¹The textbook it occurs in is now available freely via [Project Gutenberg](#) of [Wilson's Theorem](#).

Remark 7.8.5 For those who know a little graph theory, this proof may be streamlined. The number of *directed* cyclic graphs on these points is $(p-1)!$, and similarly there would be exactly $p-1$ directed cyclic graphs which remain unchanged under a basic p -rotation.

Remark 7.8.6 As a note to instructors, though we do not define group actions in this text, of course a n -action is really a \mathbb{Z}_n -action, using the terminology of [Definition 8.1.1](#). Indeed, these computations are all just special cases of the [Burnside Lemma/Cauchy-Frobenius Theorem](#), but without the annoyance of having to actually compute very many fixed points, and without the bother of determining the number of orbits.

These are certainly not the only combinatorial proofs of congruences. See [\[E.7.27\]](#) for a recent proof of [Wilson's Theorem](#) using two different ways of counting the functions of the set $\{1, 2, \dots, p\}$ onto itself. Like many presentations of these two theorems, it uses [Fermat's Little Theorem](#) to prove [Wilson's Theorem](#), rather than the other way around as we did it in [Section 7.5](#).

Golomb only asks what we (and [\[E.2.11\]](#)) show explicitly; where did we use that p is prime? It is of course in the division algorithm, when finding how many basic n -rotations suffice to preserve the figure. The beauty of the proofs in this section is that they rely directly only on the division algorithm and primality, nothing more.

Summary: First Steps With General Congruences

Although we cannot as easily fully solve more general congruences than linear ones, there are many useful and elementary results to explore.

1. As a prelude, we explore [Question 7.1.1](#) about when we have square roots of ± 1 , modulo n .
2. Can we use some of the methods from linear congruences for polynomials?
 - We can combine solutions to polynomials in a similar way to the Chinese Remainder Theorem ([Fact 7.2.2](#)).
 - In [Hensel's Lemma](#) we see how to use a solution modulo a prime power to create a solution modulo a higher power of the same prime.
3. A key approach in solving congruences is to remember that the nature of the solutions may *also* be expressed in terms of a congruence. [Fact 7.3.2](#) is a first good example of this, giving a complete analysis of square roots of one.
4. We next see in [Lagrange's Theorem for Polynomials](#) that when our modulus is prime, solutions of polynomials are limited more closely by our previous experience.
5. Two towering theorems giving *theoretical* tools to harness more complex congruences are [Wilson's Theorem](#) and [Fermat's Little Theorem](#).
6. Finally, we explore Mordell curves again in an effort to motivate a deeper understanding of [Epilogue: Why Congruences Matter](#).

The [Exercises](#) focus on polynomial congruences, but include a little [practice of Fermat's Little Theorem](#). After this we have alternate *combinatorial* proofs provided of [Fermat's Little Theorem](#) and [Wilson's Theorem](#); see especially the section on [Counting motivation](#).

Chapter 8

The Group of Integers Modulo n

This chapter does not do any number theory, per se. Yet it is at the heart of the text. We introduce two powerful methods to deal with integers modulo n – visualizing them graphically, and the language of group theory.

There is no prerequisite in either case; do not feel worried if you have not encountered algebraic structures like groups before. We will only take and introduce what we need, and refer back to fundamental properties often.

8.1 The Integers Modulo n

8.1.1 Definition

It is time for us to finally define what we have been working with for quite a while now.

Definition 8.1.1 Integers Modulo n . For a positive integer n , the set of equivalence classes of integers modulo n is called the **integers modulo n** . We denote it \mathbb{Z}_n . That is,

$$\mathbb{Z}_n = \{[0], [1], [2], \dots, [n-2], [n-1]\}.$$

In the case where $n = p$ is a prime, we usually write \mathbb{Z}_p . (For those who have had an abstract algebra course, this may be different notation than you have used, but we will consistently use this one.) \diamond

This friendly number system will become a good acquaintance, if not friend, throughout the rest of the course. We'll explore it soon, but first let's see some of the basic properties.

As it turns out, \mathbb{Z}_n has several very interesting properties. Like all of our number systems in this class, you can add and multiply elements of \mathbb{Z}_n (we call something like that a **ring**). This is true because of our earlier proof of well-definedness for addition and multiplication in [Proposition 4.3.2](#).

As a first step in visualizing, we can make an addition table. (See [Figure 8.1.2](#) or the interact after it.) This is not very interesting. But in some sense, it is interesting that it isn't interesting. Does that make any sense?

+	[0]	[1]	[2]
[0]	[0]	[1]	[2]
[1]	[1]	[2]	[0]
[2]	[2]	[0]	[1]

Figure 8.1.2 Addition table for \mathbb{Z}_3

```
@interact
def addition_table_(n=(11,[2..50])):
    P=[[mod(a,n)+mod(b,n) for a in [0..n-1]] for b in
        [0..n-1]]
    pretty_print(html("The_addition_table_for_modulus_
        %s"%(n,)))
    pretty_print(html(table(P, header_row = True, frame =
        True)))
```

The top row and left column may be considered as a list of a and b . Any ideas about patterns here?

It's also possible to make a multiplication table. (See [Figure 8.1.3](#) or the interact after it.) This makes things a little more interesting.

×	[0]	[1]	[2]
[0]	[0]	[0]	[0]
[1]	[0]	[1]	[2]
[2]	[0]	[2]	[1]

Figure 8.1.3 Multiplication table for \mathbb{Z}_3

```
@interact
def _(n=(11,[2..50])):
    P=[[mod(a,n)*mod(b,n) for a in [0..n-1]] for b in
        [0..n-1]]
    pretty_print(html("The_multiplication_table_for_modulus_
        %s"%(n,)))
    pretty_print(html(table(P, frame=True)))
```

Again, notice that the columns and rows are both from 0 to $n - 1$; this is standard. For now we'll usually just use the set of least nonnegative residues to represent \mathbb{Z}_n ; recall that this is $\{[0], [1], [2], \dots, [n - 2], [n - 1]\}$.

Are there any patterns you notice here?

There is at least one observation that is curious. For some moduli, the only zeros are where we expect them, in the top row and left column. For others, they are in other spots.

8.1.2 Visualization

What's even better is to see this visually! I still can't get over how easy it is for me to do this in Sage (and other math programs), such as in the following graphic and interact. It is so cool that my (non-mathematician) wife says, "What's that – it's neat!" I wish more people could experience this joy of beauty in math.

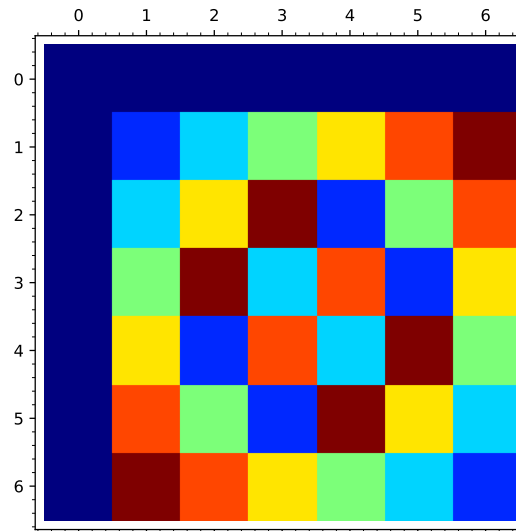


Figure 8.1.4 Colored multiplication table for $n = 7$

```
@interact
def multiplication_table_plot(n=(7,[2..50])):
    P=matrix_plot(matrix(n,[mod(a,n)*mod(b,n) for a in
        xrange(n) for b in xrange(n)]),cmap='jet')
    show(P,figsize=7)
```

How does one interpret this graphic? The a row and b column give the color corresponding to $a \cdot b \pmod{p}$. That means the first (0th) column is the color for $a \cdot 0 = 0$ and the second (1st) column gives the colors of each element $a \cdot 1 = a$ of \mathbb{Z}_n . Since zero times anything is zero, that gives us a lot of that color (deep blue in the default) along two edges.

Can you see the difference between prime and composite moduli better now?

8.1.3 Inverses

Let's focus on the tables/graphs for when $n = p$ a prime. There's at least one interesting observation we can make about them. *Every* row and every column (other than the ones corresponding to 0) has the entry 1 in it. (That's the deepest nonzero blue in the default coloring.)

You can't necessarily say this about other numbers, so let's translate this into notation.

Fact 8.1.5 *When p is prime, every nonzero element of \mathbb{Z}_p has an inverse.*

Proof. If $\gcd(a, n) = 1$, then $ax \equiv b \pmod{n}$ has a unique solution in \mathbb{Z}_n . So if $n = p$ is prime, then $\gcd(a, p) = 1$ always, except for $a \equiv 0$.

Now we let $b = 1$, and finding x becomes the same as finding the *inverse* number of a (recall [Definition 5.3.4](#)). So for prime moduli, every non-zero element has a unique inverse in \mathbb{Z}_p . ■

(In algebraic nomenclature, this means \mathbb{Z}_p is a **field**, yet another example of bizarre but fun math terminology.)

What was the command again to get an inverse?

```
inverse_mod(26, 31)
```

6

It turns out there is an even easier way to get at this in Sage than the one I used last time! In retrospect, it makes sense.

```
c = mod(26, 31)
c^-1
```

6

```
c = mod(26, 31)
c*c^-1
```

1

Go back to the graphics or tables. Can you “see” that there is (exactly one) inverse for every non-zero element of \mathbb{Z}_p ?

8.2 Powers

Let’s continue to restrict ourselves to looking at \mathbb{Z}_p , the integers modulo some prime p , for a bit longer. This will enable us to get a little more detailed in our exploration. We eventually want to explore solutions to congruences modulo primes and prime powers.

Let’s begin by exploring powers. Powers are particularly important, since polynomials are constructed from them. The following interact allows exploration of powers a^n modulo p for various primes p and bases a . Notice I have *not* yet brought in the colors.

```
@interact(layout=[[ 'p', 'a' ]])
def _(p=(7, prime_range(50)), a=(3, [0..50])):
    b=mod(a, p)
    top=ceil(2*p/10)*10
    pretty_print(html("If we look at some of the powers of_
    %s"%(a,)))
    pretty_print(html("modulo the prime_ %s, we get: "%(p,)))
    pretty_print(html("<ul>"))
    for m in [0..top]:
        pretty_print(html(r"<li>%s^{s}\equiv_s\text{(mod_
        )s}$</li>"%(a, m, b^m, p)))
    pretty_print(html("</ul>"))
```

Do you see any patterns? It’s probably a little early to try to come up with potential theorems, but there should be at least some patterns you see. Do you maybe even see any theorems we have already proved in here?

One of the biggest patterns is hard to see in this format, but is the simplest. Given a prime p , you should get the same answers for $a \equiv a' \pmod{p}$. (Recall this fact was the core of the proof of [Fact 6.1.4](#).) So we should really just restrict ourselves to looking at $0 \leq a < p$.

8.2.1 Returning to visualizing

Still, this is a lot of data to assimilate. Is there some way to think about it differently?

This next interact is *super-cool*, because it combines the short, *color-coded* format with the much less familiar material of powers.

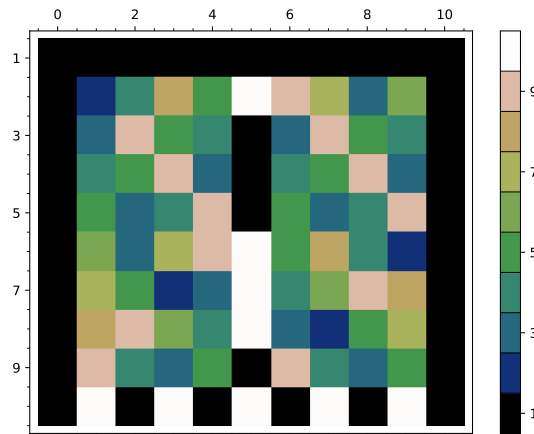


Figure 8.2.1 Colored table of powers modulo $n = 11$

```
import matplotlib.pyplot as plt
from matplotlib.ticker import IndexLocator, FuncFormatter
@interact
def power_table_plot(p=(11,prime_range(100)[2:])):
    mycmap = plt.get_cmap('gist_earth',p-1)
    myloc = IndexLocator(floor(p/5),.5)
    myform = FuncFormatter(lambda x,y: int(x+1))
    cbaropts = { 'ticks':myloc, 'drawedges':True,
                 'boundaries':srange(.5,p+.5,1)}
    P=matrix_plot(matrix(p-1,[mod(a,p)^b for a in range(1,p)
                              for b in srange(p)]), cmap=mycmap,colorbar=True,
                  colorbar_options=cbaropts, ticks=[myloc,myloc],
                  tick_formatter=[None,myform])
    show(P,figsize=6)
```

The default coloring needs some explanation, as they are not the same as in the previous example. The a row and b column gives the color corresponding to $a^b \pmod{p}$, where the colors are given by the colorbar on the right. From this we see that the first (0th) column is all the color for $a^0 = 1$, and the second (1th) column gives the colors of each element $a^1 = a$ of \mathbb{Z}_p . For instance, since $3^4 \equiv 4 \pmod{7}$ in the initial example, it has the color of the color corresponding to 4.

(As far as I know, this representation first appears in Wagon and Bressoud's excellent computational number theory text [E.4.7]. The [PascGalois](#) project has related visualizations.)

Sage note 8.2.2 Colorful options. If you don't like the colors, you can change the word in the quotes in the command `mycmap = plt.get_cmap(...)` (currently 'gist_earth'); for instance, 'gray' gives a grayscale plot, which is most appropriate for certain vision-impaired users. Some others you could try are 'Oranges' or 'hsv' or ... Well, see the next Sage cell if you *really* want to know all of them!

```
for c in colormaps:
    print(c)
```

```

Blues
BrBG
BuGn
...
tab20b_r
tab20c_r

```

What color patterns can you see here? To say it another way, what potential theorems do you see? (Again, do you see any that we already have discussed?)

In a classroom or self-study situation, I strongly recommend thinking about this until coming up with some nice potential theorem regarding whether there are any patterns in $a^b \pmod{p}$ that hold for all p or all a or all b , or *something*.

8.3 Essential Group Facts for Number Theory

Many of the bookkeeping issues which arise in number theory can be made much easier by changing our language and introducing a small amount of abstraction. That abstraction is the concept of **group**. These notes will introduce this concept in the most basic way possible, with only the minimum needed to translate many difficult arguments into simpler language.

8.3.1 Step-by-step notions to the definition

We will take an approach that starts with the familiar and adds properties until we reach our goal.

8.3.1.1 Sets

Sets are just what you think. They are collections of (mathematical) stuff.

In our uses of groups, we will exclusively be concerned with sets that are collections of numbers, like P , the set of primes, and \mathbb{Z} , the set of integers, or \mathbb{Z}_n , the set of equivalence classes of integers modulo n . But it's helpful to think more generally.

8.3.1.2 Binary operations

A **binary operation** is a set with a multiplication table on it. That's it.

Usually books call it $*$ or something like that, and then define a binary operation on the set S to be a function from $S \times S$ to S .

- Usually this would be (say) normal addition or multiplication on numbers, though it could also be subtraction.
- On the other hand, if S is the set of continuous functions on \mathbb{R} , the operation could be composition of functions, $f \circ g$.

Notice that if our set is \mathbb{Q} and our operation is division, we don't have a full table. The essential thing is that it's a set with a table or rule for the operation.

8.3.1.3 Closed operations

A binary operation is called **closed** if you don't get anything outside the set with your operation. This is important because it's easy to break this.

- If you are *adding* two positive numbers, for instance, you always get a new positive number.
- Is this still true if you subtract two positive numbers from each other?
- This also can happen with division, right? You have to look at \mathbb{Q} , and then you have to be careful because of the previous point.
- For a more complicated example, let S be the set of 2×2 matrices with determinant 1; if you add two of them, your determinant might change a lot.
- On the other hand, if you *multiply* two such matrices, you're golden; the determinant will still be 1.

8.3.1.4 Associative operations

An operation is **associative** if it doesn't matter how you put parentheses in.

This is not an algebra course, so I won't harp on this – everything we do will satisfy it in obvious ways. But it's worth noting that exponentiation is *not* associative, so it's not a trivial condition.

Example 8.3.1

$$2^{(2^3)} = 2^8 = 256 \text{ but } (2^2)^3 = 4^3 = 64.$$

□

8.3.1.5 Identity

Much more important is whether your operation has an **identity element**.

You have seen this many times before in addition and multiplication.

$$a + 0 = a = 0 + a \text{ and } a \cdot 1 = a = 1 \cdot a.$$

When we turn this into abstract math, we say that an identity for a general operation $*$ on a set S is an element, conveniently called e , which has the very nice property that if you $*$ by it, you get the same thing back.

- That is, $e * a = a = a * e$ for any $a \in S$.
- The identity matrix under matrix multiplication is another example.
- By the way, if there is an identity, there's only one, which is sometimes useful to know.

Example 8.3.2 Here is a more interesting example. Let your set be the set of all rotations of a square which leave it facing the same way. That is, rotation by 90 degrees to the left, 180 degrees right, etc. (Think of a child's block sorter.)

- The binary operation combining two (possibly different) rotations would be to first do one rotation, and then the other one.
- Then an identity element e of this is just *to leave the block alone!*

This is sort of weird at first, but an extremely important example.

□

8.3.1.6 Inverses

Almost there! Let's keep thinking about that last example. Say I turn the block 90 degrees to the right, then I realize I made a horrible mistake and want to get back to the original position. Is there anything I can do, short of buying a new square block?

Of course there is! Just turn it back 90 degrees to the *left*. So if I call the first move $90R$ and the second one $90L$, I can say that $90R * 90L = e$, since the net effect is the same.

Generalizing this, if a is an element of your set S and there is another element a' such that

$$a * a' = e = a' * a,$$

then we call a' an inverse of a .

- The absolute prototype of this is negative numbers. That is, for any number n , if you add $-n$, then you get zero!
- The same thing happens a lot; for matrix multiplication, the inverse matrix would be the operation inverse.
- For rational numbers (not including zero, of course), the reciprocal would be the multiplicative inverse.

But notice that in both of these cases not every mathematical object *has* an inverse with respect to every operation! A matrix with determinant zero does not have an inverse matrix. In \mathbb{Q} under multiplication, zero has no inverse.

8.3.2 What is a group?

Definition 8.3.3 Group. If a set and binary operation on that set is closed and associative with identity and inverses for *every* element, we call that set a **group**. \diamond

Example 8.3.4 The most excellent examples of this are the following:

- $\mathbb{R}, \mathbb{Q}, \mathbb{Z}$ under addition with zero as identity
- The sets \mathbb{R} and \mathbb{Q} *except* zero (written as $\mathbb{R} \setminus \{0\}$ and $\mathbb{Q} \setminus \{0\}$, respectively) under multiplication with 1 as identity
- \mathbb{Z}_n under addition with $[0]$ as identity. For example, in \mathbb{Z}_3 , every element has an inverse; $[0]' = [0]$, $[1]' = [2]$, and $[2]' = [1]$, because $[0] + [0] = [0] = [1] + [2]$.

□

Remark 8.3.5 If we are talking about any old group, we just call it G .

Also, after a while, it gets boring to always type $*$, and instead we just use normal multiplication notation, writing $x * y = xy$.

Example 8.3.6 A preview of what's to come. We noted that $\mathbb{Q} \setminus \{0\}$ is a group under multiplication, with 1 as the identity. Is there something analogous for \mathbb{Z}_n ?

Indeed there is, and we will see it soon. But notice that things will be more complicated.

- For instance, in \mathbb{Z}_3 , both $[1]$ and $[2]$ have multiplicative inverses (in fact, themselves), so $\mathbb{Z}_3 \setminus \{[0]\}$ is a (multiplicative) group, just like $\mathbb{Q} \setminus \{0\}$.
- But in \mathbb{Z}_4 , both $[0]$ and $[2]$ do not have multiplicative inverses, so it would not make sense to say that $\mathbb{Z}_4 \setminus \{[0]\}$ is a group.

That extra complication is one reason we need to think hard about these things!

□

8.3.3 Properties of groups we will need

The reason for introducing groups in a course which does not presume previous exposure to algebra is that it just makes things simpler. We will start here with familiar facts in a new guise, and then work our way to some facts which will prove invaluable.

8.3.3.1 Solutions to equations

Since a group has inverses, we can solve very simple ‘linear’ equations in them. This is stated as

$$a * x = b \text{ is solved by } x = a' * b (= a^{-1} * b).$$

For instance, over \mathbb{R} , $a + x = b$ always has a solution for any real numbers a, b . We just take $x = (-a) + b$, where $-a$ is the inverse for the group operation of a (as mentioned above).

More important to us is the fact that in \mathbb{Z}_n , there are solutions. The operation is still $+$, so we have $a + x \equiv b \pmod{n}$ solved by $x \equiv ((-a) + b) \pmod{n}$.

This doesn’t seem much more interesting, but you will see soon why this concept is so important.

8.3.3.2 Inverses of product

We can give a formula of sorts for the inverse in any group; see [Exercise 8.4.8](#).

Fact 8.3.7 *The inverse of ab is $b^{-1}a^{-1}$.*

Proof. First, b^{-1} and a^{-1} exist, so $(b^{-1})(a^{-1})$ exists. Next, if $ab \cdot x = 1$, then

$$(b^{-1}a^{-1})(ab)x = (b^{-1}a^{-1}) \cdot 1 = b^{-1}a^{-1};$$

we use associativity to simplify

$$(b^{-1}a^{-1})(ab)x = (b^{-1})(a^{-1}a)bx = (b^{-1} \cdot 1 \cdot b)x = 1 \cdot x = x,$$

which gives $x = b^{-1}a^{-1}$.

(Keep in mind that in our main example $ab \cdot x \equiv 1$ is the notion of equality we are using in finding and using these inverses.) ■

8.3.3.3 Finite groups

A group can have finitely many or infinitely many elements. Most of our normal ones, such as $\mathbb{Z}, \mathbb{Q}, \mathbb{R}$, matrix groups, are infinite.

But the ones we’ll use in this text will mostly have finitely many elements. This is because we are counting each equivalence class, like $[0], [1], [2]$ in $(\text{mod } 3)$ arithmetic, as just one element.

A group with finitely many elements is called, unimaginatively, a **finite group**.

8.3.3.4 Order of a group

Definition 8.3.8 The number of elements of a finite group is called the **order** of the group.

For any old group G , we use $|G|$ as notation for its order. \diamond

Example 8.3.9 So if we are talking about \mathbb{Z}_3 , it has 3 elements, so it has order 3 (unsurprisingly) and we write $|\mathbb{Z}_3| = 3$. \square

8.3.3.5 Order of an element

This is a tougher concept. Suppose you have some element, such as $[1] \in \mathbb{Z}_3$. If you just keep adding $[1]$ to itself, eventually you get back to zero, right? After all,

$$[1] + [1] + [1] \equiv [0] \pmod{3}.$$

Take a finite group G with order $|G| = n$. We will bring the concept of order to elements, not just groups.

First, list all elements of the group:

$$\{e = x_1, x_2, \dots, x_n\}$$

Now let's take an element x , and start operating on it by itself. What I mean by this is listing $x, x*x = x^2, x^3, \dots$ (Don't be confused by the power notation alternating with addition notation; \mathbb{Z}_n has two operations, so we keep $+$ there, but in a general group we use multiplicative notation.)

Here is the key. There are only finitely many elements in the group, so by x^{n+1} at the latest, at least two of these 'powers' will be *equal*. (This argument, that if you fit $n+1$ objects into n slots then there must be a repeat, is called the **pigeonhole principle**, among other names.)

To be concrete, let's say $x^s = x^t$, with $s < t$. Now we can do a very curious thing. Take the *inverse* of x , written x^{-1} . If we multiply *it* together s times, we get $(x^{-1})^s$ which we can write x^{-s} . Then multiply $x^s = x^t$ by x^{-s} ;

$$x^{-s}x^s = x^{-s}x^t, \text{ or } e = x^{t-s}.$$

We are almost there! This means there is a positive integer k such that $x^k = e$. By the Well-Ordering Principle ([Axiom 1.2.1](#)), there is a *least* such integer. This integer, associated to a specific element of the group, is what we have been aiming for.

Definition 8.3.10 For a group element $x \in G$, the least (positive) integer k such that $x^k = e$ is called the **order** of the element x . We write it $|x|$, by analogy with the order of a group. \diamond

Example 8.3.11 For example, in \mathbb{Z}_6 , look at the element $[4]$. We see that

$$[4] + [4] + [4] + [4] + [4] + [4] \equiv [0] \pmod{6}, \text{ but } [4] + [4] + [4] \equiv [0] \pmod{6} \text{ too.}$$

So while 6 might look like a possibility for the order of $[4]$, we see that clearly 3 is actually the smallest (positive) number of times to add $[4]$ to get $[0]$. So $|[4]| = 3$. \square

8.3.3.6 The connection

Here comes the coolest part, where we connect the two concepts of order. We will definitely use [Theorem 8.3.12](#) in proving various theorems.

Take a look at any old element $x \in G$. If x has order m , then there are (at least) m distinct elements of G ,

$$\{x, x^2, x^3, \dots, x^{m-1}, e\}.$$

Now take *any* other element not in this subset, y , and look at the set

$$\{xy, x^2y, x^3y, \dots, x^{m-1}y, ey = y\};$$

Note that these are also all distinct elements of the group. Are any of them also included in the first set (powers of x)?

Suppose that some $x^s y$ is the same as some x^t . That would mean $x^s y = x^t$, so multiplying by x^{-t} we get

$$x^{s-t} y = e$$

That would mean $y = x^{t-s}$, a contradiction since we said y isn't a power of x . Hence the new elements form a disjoint set from the previous set.

Now find an element z not in either set, and do the same thing. Then the set

$$\{xz, x^2z, x^3z, \dots, x^{m-1}z, ez = z\}$$

will be disjoint from the other sets, and all its elements will still be distinct. Since G is finite, eventually doing this process again and again will fill out G completely.

Theorem 8.3.12 Lagrange's Theorem on Group Order. *The order of any element x of G divides the order of the group itself. We can write this as*

$$|x| \mid |G|$$

Proof. Examine the above argument. We have a number of subsets of G , all of size m , which exactly fill out G , which has size n . This forces that m divides n as integers. ■

Example 8.3.13 For example, above we saw that $[4] \in \mathbb{Z}_6$ has order 3, and of course \mathbb{Z}_6 itself has order 6. You can check for yourself that 3 divides 6, so that $|[4]| \mid |\mathbb{Z}_6|$. □

We already had a theorem with Lagrange's name, but that doesn't usually stop whoever names theorems from giving them names. Lagrange was one of the most important mathematicians of the eighteenth century; see [Historical remark 16.3.7](#) for more about him.

8.3.3.7 Cyclic groups

There is another, simpler concept to keep in mind.

- If G has order $|G| = n$ and there is some element $x \in G$ such that x has order $|x| = n$ as well, then it must go through all the possible other elements of G before hitting $x^n = e$.
- This element, whose powers run through all n elements of G , is called a **generator** of the group.
- Any group that has a generator (again, an element whose powers hit *all* elements of the group) is called a **cyclic group**.

It is pretty clear, I hope, that \mathbb{Z}_n is a cyclic group with generator $[1]$, for any n . But not every group is cyclic! See Exercises [8.4.9](#) and [8.4.10](#).

There can be more than one generator; going back to \mathbb{Z}_6 , note that

$$[1] + [1] + [1] + [1] + [1] + [1] \equiv [0] \text{ and } [5] + [5] + [5] + [5] + [5] + [5] \equiv [0].$$

Other elements are in between (e.g. $[2] \equiv [1] + [1] \equiv [5] + [5] + [5] + [5]$).

8.3.3.8 Abelian groups

This won't come up too much, but it is important to note that most of the groups we will encounter in this course have one additional special property.

Namely, it doesn't matter what order you do the operation in. (Such an operation is called **commutative**.)

- For instance, clearly (in *any* \mathbb{Z}_n) it is true that $[1] + [2] = [2] + [1]$, or really for any elements at all.
- Not all groups have this property; you may recall that multiplying matrices in two different orders may yield two different answers.
- If your group has this property, then it is clear that [Fact 8.3.7](#) reduces to $(ab)^{-1} = a^{-1}b^{-1}$.

Any group which has this property, that $a * b = b * a$ for all $a, b \in G$, is called an **Abelian group**. Just keep it in mind!

8.4 Exercises

1. Write out the addition table for \mathbb{Z}_{11} completely, by hand.
2. Write out the multiplication table for \mathbb{Z}_{11} completely, by hand.
3. Find some conjecture/pattern to state about multiplication tables, based on any of the interacts in this chapter.
4. Find some conjecture/pattern to state about values of $a^n \pmod{p}$, for p prime and $0 \leq n < p$ you discovered using the interact in [Subsection 8.2.1](#). This could be *anything* profounder than

$$a^0 \equiv 1 \pmod{p} \text{ or } 1^n \equiv 1 \pmod{p}$$

for all prime p and for all n , but should at least be some pattern you tested for a number of values.

5. Give an example of a non-closed binary operation.
6. In [Example 8.3.2](#), what is the order of the group element which is rotation by ninety degrees to the left? What is the order of rotation by 180 degrees?
7. Consider a similar setup to [Example 8.3.2](#), but with a regular hexagon. If R is rotation of the hexagon by sixty degrees to the right, verbally describe R^{-1} . How would you describe R^3 verbally? What is the order of R ?
8. Without using other resources, explain why [Fact 8.3.7](#) is known as the “socks and shoes” property.
9. Give an informal argument that \mathbb{Q} is not cyclic.
10. Give an example of a cyclic group which is not finite.
11. (Only if you have some experience with matrices.) Find two 2×2 matrices A and B which have non-zero determinant such that $A \cdot B \neq B \cdot A$. Conclude that the group of 2×2 matrices with non-zero determinant is *not* Abelian. (It *is* a group, because all such matrices have an inverse matrix.)

Summary: The Group of Integers Modulo n

In this chapter, it is high time to introduce a few algebraic innovations that allow a unified presentation of our ideas about modular arithmetic.

1. Most importantly, we officially define [Integers Modulo \$n\$](#) and reconfigure

what an inverse is in [Fact 8.1.5](#). We not only make tables of operations, but in [Subsection 8.1.2](#) we start visualizing them!

2. We will see later that the visualization of *powers* in [Figure 8.2.1](#) is extremely powerful.
3. In the final section, we build our way up to the definition of a group in [Definition 8.3.3](#), so that in the future we can use the important ideas of the [Order of an element](#) of a group and [Lagrange's Theorem on Group Order](#).

The [Exercises](#) give a chance to try some algebraic theory we otherwise avoid in this course.

Chapter 9

The Group of Units and Euler's Function

9.1 Groups and Number Systems

There is a lot that the integers modulo n can teach us. We can approach new horizons by rethinking the problems we have just studied.

9.1.1 Solving linear equations – again

What is a group, again? As we saw in [Section 8.3](#), a group is *any* ‘number system’ where we can solve linear equations.

Example 9.1.1 Here are some familiar group examples.

- The integers modulo n , \mathbb{Z}_n , is a group under addition. As an example, $3 + x \equiv 2 \pmod{4}$ has a solution.

Namely, we use the (group) inverse, $-3 \equiv 1$, to solve it, so that

$$x \equiv 2 + (-3) \equiv 2 + 1 \equiv 3 \pmod{4}$$

is the solution.

- Similarly, we can solve equations like $\frac{2}{3} \cdot x = 5$ over the rational numbers. Why? Because $\frac{2}{3}$ has a (group) inverse in the group $\mathbb{Q} \setminus \{0\}$ (under multiplication), namely $(\frac{2}{3})^{-1} = \frac{3}{2}$, and

$$x = 5 \cdot \frac{3}{2}$$

does indeed solve this equation.

□

Let us use this idea to help us with solving *congruences* modulo n . Using the above framework, I should be able to solve

$$43x \equiv 2 \pmod{997}$$

by using something like $a = 43^{-1}$, the notation we saw before.

That would get us

$$x \equiv 2a \equiv 2 \cdot 43^{-1} \pmod{997}.$$

Let's try this in Sage.

```
a=mod(43,997)
x=2*a^-1
print("a is %s"%a)
print("a^-1 is %s"%a^-1)
print("2a^-1 is %s"%x)
```

```
a is 43
a^-1 is 371
2a^-1 is 742
```

This checks out, of course:

```
mod(43*742,997)
```

2

We can similarly try to solve with a composite modulus:

$$53y \equiv 29 \pmod{100}$$

using $b = 53^{-1}$, so that

$$y \equiv 29 \cdot b \equiv 29 \cdot 53^{-1} \pmod{100}.$$

```
y=29*mod(53,100)^-1
print("y is %s"%y)
```

```
y is 93
```

```
y=29*mod(53,100)^-1
53*y
```

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9.1.2 A new group

9.1.2.1 The group of units

So solving this should often be possible. But it can't *always* work, otherwise I could use it to solve something like

$$52y \equiv 29 \pmod{100}$$

and we already know this does not have a solution. We can't just use this idea willy-nilly; indeed, there isn't a 52^{-1} in this case.

Hence we introduce a new group – and it's even a simple set to define.

Definition 9.1.2 We let U_n , the **group of units modulo n** , be the set of equivalence classes $[a]$ modulo n such that $\gcd(a, n) = 1$. \diamond

This will be the set where we *are* allowed to do inverses, and hence to solve things easily. Recall [Definition 5.3.4](#) and [Question 5.3.6](#).

Example 9.1.3 Before going on, figure out for yourself the elements of U_5 and U_8 . \square

Now, naming something doesn't guarantee it's useful, or that it performs as claimed! So we need to check some things from [Definition 8.3.3](#).

Proposition 9.1.4 *The group of units is really a group.*

Proof. First, this is certainly a set. Since we earlier proved that any two elements of a residue class have the same gcd with a modulus, the definition makes sense, and we know how to check if something is in it.

Next, the set is associative with respect to multiplication, because it's really the same as multiplication over \mathbb{Z} . The identity element $[1]$ is likewise inherited from \mathbb{Z} . We have inverses because we only allow elements that will have solutions to $ax \equiv 1$ according to [Proposition 5.1.1](#); see also [Question 5.3.6](#) and [Exercise 5.6.5](#).

Finally, we do need to check whether the multiplication is *closed* on this set. After all, it's not obvious that if $ax \equiv 1$ and $bx \equiv 1$ have solutions, then so does $(ab)x \equiv 1$! But if $\gcd(a, n)$ and $\gcd(b, n)$ are both 1, then ab will also be coprime to n , which is all that is needed¹. All in all, that means U_n really and truly is a group. ■

9.1.2.2 More facts and examples

The terminology **units** makes sense too. If you are in a number system with addition *and* multiplication, then a unit is an element that has a multiplicative inverse.

Example 9.1.5 Here are some examples of units.

- In the integers, ± 1 are the units.
- More unusual is the set of complex numbers (!), which are all units (except zero). In fact, the inverse of $r(\cos(\theta) + i\sin(\theta))$ is

$$\frac{1}{r}(\cos(-\theta) + i\sin(-\theta)).$$

- And U_n is the set of all the integers modulo n that have multiplicative inverses. By our previous investigations, we know this is when $ax \equiv 1 \pmod{n}$ has a solution. Since multiplication *is* the operation, there are inverses!

□

Naturally, it can take a while to list all the elements of U_n , but it's worth doing. Try it for $n = 10$, $n = 11$, and $n = 12$ by hand (see [Exercise 9.6.1](#)).

Sage has commands to list the group of units and give the order of the group. Try them interactively here, or individually below.

```
@interact
def _(n=22):
    pretty_print(html("The units of  $\mathbb{Z}_{%s}$  are"%n))
    pretty_print(html(
        Integers(n).list_of_elements_of_multiplicative_group()
    ))
    pretty_print(html("There are  $%s$  of them."%Integers(n).unit_group_order()))
```

Sage note 9.1.6 Reminder to try things out. Remember, you can use these yourself by using these commands, or by cutting and pasting them in a Sage or Jupyter notebook, CoCalc, or command line interface. They are

¹Try proving this two ways, using tools in [Chapter 3](#) and then those in [Chapter 6](#).

tedious to type, though!

```
Integers(50).list_of_elements_of_multiplicative_group()
```

```
[1, 3, 7, 9, 11, 13, 17, 19, 21, 23, 27, 29, 31, 33, 37,
 39, 41, 43, 47, 49]
```

```
Integers(50).unit_group_order()
```

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9.2 The Euler Phi Function

We give the size of the group of units (mod n) a special name.

Definition 9.2.1 We give the order of U_n the name $\phi(n)$. That is, by definition,

$$\phi(n) = |U_n|.$$

◇

This is the so-called Euler ϕ function. It can also be written phi, it is pronounced 'fee', and it's occasionally notated φ just for fun. We'll meet Euler many times in this text; see [Historical remark 13.0.3](#).

Remark 9.2.2 Since modulo one everything is one, we say $U_1 = \{[1]\}$ and $\phi(1) = 1$ since $\gcd(1, 1) = 1$, despite the fact that also everything is zero. If this bothers you, you are nearly at the algebraic notion of a field mentioned toward the end of [Section 8.1](#), and may wish to read some discussions of [the field with one element](#).

One of the most fun things to do with basic number theory is to explore new concepts with pencil and paper – because it really is tractable.

Question 9.2.3 Do you see any patterns on the value of $\phi(n)$? □

9.2.1 Euler's theorem

So far this is a relatively abstract concept. What follows is not abstract at all, but very, very useful! Let's follow the following argument to see what we can find out about $\phi(n)$.

Recall the notion of the order of an element ([Definition 8.3.10](#)). So any random element $[a] \in U_n$ (for some n) has an order.

Example 9.2.4 For instance, the order of $[2]$ in U_7 is 3, because $[2]^1$ and $[2]^2$ are not 1, but $[2]^3 \equiv 8 \equiv 1 \pmod{7}$. □

This means we can apply the things we learned about orders, in particular [Theorem 8.3.12](#) of Lagrange. It stated that the order of any element of a finite group divides the order of the group itself.

Think about what this implies for orders in $|U_n|$. First, $|a|$ divides $|U_n|$. (For instance, in [Example 9.2.4](#), 3 divides 6.) That can be rewritten as

$$|a| \mid \phi(n), \text{ or } \phi(n) = k|a|$$

for some positive integer k .

Finally, let's apply this fact to powers of a .

$$a^{\phi(n)} = a^{k|a|} = (a^{|a|})^k \equiv 1^k \equiv 1 \pmod{n}$$

This is very interesting; without it, all we would know is that $a^{|a|} \equiv 1$ because that's the definition of what 'order' means. With it, we have proved one of the many celebrated theorems of Leonhard Euler:

Theorem 9.2.5 Euler's Theorem. *If $\gcd(a, n) = 1$, then $a^{\phi(n)} \equiv 1 \pmod{n}$.*

Proof. See the preceding paragraphs. ■

Try verifying Euler's Theorem for $n = 12$ and $n = 11$ for some simple a such as $a = 3$ or $a = 5$. Can you see how to recover Fermat's Little Theorem from Euler's Theorem, as a special case? (See [Exercise 9.6.2](#).)

9.3 Using Euler's Theorem

Euler's Theorem has many uses, especially theoretical ones we will use throughout. We will begin with its use in some computations we are already familiar with; see [Section 10.5](#) for some more interesting computational uses.

9.3.1 Inverses

We can use it to compute inverses mod (n) , with just a little cleverness. If

$$a^{\phi(n)} \equiv 1 \pmod{n},$$

then certainly multiplying both sides by a^{-1} yields

$$a^{\phi(n)-1} \equiv a^{-1} \pmod{n}.$$

We can check this using Sage.

```
@interact
def _(a=3, n=10):
    a=mod(a, n)
    try:
        b = a^-1
        pretty_print(html(r"%s^{-1} is %s and %s^{\phi(%s)-1}=%s^{-1} is also %s"%(a, b, a, n, a, euler_phi(n), a^(euler_phi(n)-1))))
    except:
        pretty_print(html("Don't forget to pick an $a$ that actually has an inverse modulo $n$!"))
```

Example 9.3.1 Let's pick a congruence we wanted to solve earlier, like

$$53y \equiv 29 \pmod{100}$$

and try to solve it this way. Instead of all the stuff we did before, we could just multiply both sides by the inverse of 53 in this form.

$$53y \equiv 29 \pmod{100}$$

$$53^{\phi(100)-1} \cdot 53y \equiv 53^{\phi(100)-1} \cdot 29 \pmod{100}$$

Now using [Theorem 9.2.5](#), we get

$$1 \cdot y \equiv 29 \cdot 53^{\phi(100)-1} \pmod{100}.$$

One could conceivably do this power by hand using our tricks for powers; using a computer, it would look like the following in Sage.

```
mod(29*53^(euler_phi(100)-1),100)
```

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This answer jells with our previous calculation. Better, I didn't have to solve a *different* linear congruence in order to solve my original one; I just had to have a way to do multiplication mod (n) . \square

Sage note 9.3.2 Euler phi in Sage. Notice that Sage has a command to get the Euler phi function, namely `euler_phi(n)`. This doesn't have the direct connection to the group, but is easier to use than `Integers(n).unit_group_order()`.

9.3.2 Using Euler's theorem with the CRT

We can use this to do [Chinese Remainder Theorem](#) systems much more easily, as long as we have access to ϕ .

Remember the algorithm for the CRT, where we tried to solve systems like this:

- $x \equiv a_1 \pmod{n_1}$
- $x \equiv a_2 \pmod{n_2}$
- ...

There, we had to calculate many solutions to congruences of the form

$$\frac{N}{n_i}x \equiv 1 \pmod{n_i}.$$

(This was to get the d_i numbers.) Our new information means that this inverse is just

$$\left(\frac{N}{n_i}\right)^{-1} \equiv \left(\frac{N}{n_i}\right)^{\phi(n_i)-1},$$

since we are looking at a congruence modulo n_i .

So the things in the final solution which looked like

$$a_i \cdot \frac{N}{n_i} \cdot \left(\frac{N}{n_i}\right)^{-1}$$

can be thought of as

$$a_i \cdot \frac{N}{n_i} \cdot \left(\frac{N}{n_i}\right)^{\phi(n_i)-1} = a_i \left(\frac{N}{n_i}\right)^{\phi(n_i)},$$

which is much cooler and simpler! So the answer to the general system is just

$$x \equiv \sum_{i=1}^k a_i \left(\frac{N}{n_i}\right)^{\phi(n_i)} \pmod{N}.$$

```
a_1, a_2, a_3 = 1, 2, 3
n_1, n_2, n_3 = 5, 6, 7
N=n_1*n_2*n_3
print(N)
```

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```

print(euler_phi(n_1), euler_phi(n_2), euler_phi(n_3))
print(mod(a_1*(N/n_1)^(euler_phi(n_1)) +
          a_2*(N/n_2)^(euler_phi(n_2)) +
          a_3*(N/n_3)^(euler_phi(n_3)),N))

```

```

4 2 6
206

```

Sage note 9.3.3 More complex list comprehension. It's possible to do the previous work more concisely, no matter how many congruences you have, if you know a little Python and recall from [Sage note 4.6.2](#) the little something called a 'list comprehension'.

```

a_1, a_2, a_3 = 1, 2, 3
n_1, n_2, n_3 = 5, 6, 7
N = n_1 * n_2 * n_3
sum([mod(a*(N/n)^(euler_phi(n)), N) for (a, n) in
     [(a_1, n_1), (a_2, n_2), (a_3, n_3)]])

```

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But that's not necessary for our purposes.

Example 9.3.4 We can do this one step even better. Take a huge system like

- $3x \equiv 7 \pmod{10}$
- $2x \equiv 5 \pmod{9}$
- $4x \equiv 1 \pmod{7}$

Can we find solutions for this using the same mechanism? Yes, and without too much difficulty now.

Since one can solve $bx \equiv c \pmod{n}$ with

$$x \equiv b^{\phi(n)-1} \cdot c,$$

any likely system of congruences with coprime moduli

$$b_i x \equiv c_i \pmod{n_i}$$

where N is the product of the moduli could be solved by

$$x \equiv \sum_{i=1}^k \left(b_i^{\phi(n_i)-1} c_i \right) \left(\frac{N}{n_i} \right)^{\phi(n_i)} \pmod{N}.$$

Let's use this to solve this system; we print a few intermediate steps.

```

c_1, c_2, c_3 = 7, 5, 1
m_1, m_2, m_3 = 10, 9, 7
M = m_1 * m_2 * m_3
b_1, b_2, b_3 = mod(3, M), mod(2, M), mod(4, M)
d_1, d_2, d_3 = mod(M/m_1, M), mod(M/m_2, M), mod(M/m_3, M)
print(b_1, b_2, b_3)
print(d_1, d_2, d_3)
print(b_1^(euler_phi(m_1)-1)*c_1*d_1^(euler_phi(m_1)) +
      b_2^(euler_phi(m_2)-1)*c_2*d_2^(euler_phi(m_2)) +
      b_3^(euler_phi(m_3)-1)*c_3*d_3^(euler_phi(m_3)))

```

```

3 2 4
63 70 90
79

```

Notice that we make as much stuff modulo M to begin with as possible. Even for bigger numbers, asking Sage to first make things modular is a big help – it takes essentially no time! \square

Example 9.3.5 We can demonstrate this with much larger examples, picking essentially random large primes m_i to compute with.

- $3x \equiv 7 \pmod{m_1}$
- $2x \equiv 5 \pmod{m_2}$
- $4x \equiv 1 \pmod{m_3}$

In the first one, we choose primes in the ten thousands.

```

c_1,c_2,c_3 = 7,5,1
m_1,m_2,m_3 = random_prime(10000), random_prime(20000),
               random_prime(30000)
M=m_1*m_2*m_3
b_1,b_2,b_3 = mod(3,M),mod(2,M),mod(4,M)
d_1,d_2,d_3 = mod(M/m_1,M),mod(M/m_2,M),mod(M/m_3,M)
print("Our primes are %s, %s, and %s"%(m_1,m_2,m_3))
print(b_1^(euler_phi(m_1)-1)*c_1*d_1^(euler_phi(m_1)) +
      b_2^(euler_phi(m_2)-1)*c_2*d_2^(euler_phi(m_2)) +
      b_3^(euler_phi(m_3)-1)*c_3*d_3^(euler_phi(m_3)))

```

It's worth trying to time this – recall that we can use `%time` for this in notebooks, see [Sage note 4.2.1](#). The second example uses primes in the millions range.

```

c_1,c_2,c_3 = 7,5,1
m_1,m_2,m_3 = random_prime(10^8), random_prime(2*10^8),
               random_prime(3*10^8)
M=m_1*m_2*m_3
b_1,b_2,b_3 = mod(3,M),mod(2,M),mod(4,M)
d_1,d_2,d_3 = mod(M/m_1,M),mod(M/m_2,M),mod(M/m_3,M)
print("Our primes are %s, %s, and %s"%(m_1,m_2,m_3))
b_1^(euler_phi(m_1)-1)*c_1*d_1^(euler_phi(m_1)) +
b_2^(euler_phi(m_2)-1)*c_2*d_2^(euler_phi(m_2)) +
b_3^(euler_phi(m_3)-1)*c_3*d_3^(euler_phi(m_3))

```

\square

9.4 Exploring Euler's Function

One of the neatest things about $\phi(n)$, beyond it being quite useful for things we are familiar with (congruences), is that it is a prototype for the many functions there are in number theory. So we will look at it in a bit more depth.

Let's get some more conjectures about values of $\phi(n)$. Finding patterns is fun!

One pattern we saw is [Theorem 9.2.5](#), that if $\gcd(a, n) = 1$, then $a^{\phi(n)} \equiv 1 \pmod{n}$. But there are some other places one might look for patterns, now that one has done some number theory. These are questions the Fundamental

Theorem of Arithmetic just begs us to ask, regarding a possible formula.

Question 9.4.1 One can ask:

- Given a prime p , is there a formula for $\phi(p^e)$?
- If m and n are coprime, is there a relation between $\phi(mn)$ and $\phi(m)$ and $\phi(n)$?

□

What happens in the latter case for $n = 15$ and $m = 16$? Can you do it *by hand*?

There are a lot of other interesting questions one can ask about this function which aren't directly related to a formula.

Question 9.4.2 For instance, one can ask:

- When does $\phi(n) \mid n$?
- When (if ever) does $\phi(m) \mid \phi(n)$? (See [Exercise 9.6.18.](#))
- Given m , for how many integers n it is true that $\phi(n) = m$?
- Are there infinitely many n for which $\phi(n)$ ends in zero? (See [Exercise 9.6.17.](#))

□

One can also ask questions about new, related functions. For instance, let $f(n) = \phi(n)/n$. Can you find a formula? Where is this function equal to certain values, such as $f(n) = 1/2$? (See [Exercise Group 9.6.14–16.](#))

Quite surprisingly, there is an *additive* result as well – try adding up

$$\sum_{d \mid n} \phi(d)$$

for small values of n to seek a pattern! (Try it interactively below.)

```
@interact
def _(n=range_slider(2,150,1,(2,20))):
    top = n[1]
    bottom = n[0]
    cols = ((top-bottom)//10)+1
    T = [cols*['n$',r'\phi(n)$']]
    list = [[i,euler_phi(i)] for i in range(n[0],n[1])]
    list.extend((10-(len(list)%10))*[' ',' '])
    for k in range(10):
        t = [item for j in range(cols) for item in
             list[k+10*j] ]
        T.append(t)
    pretty_print(html(table(T,header_row = True, frame =
        True)))
```

Remark 9.4.3 Before moving on to some proofs in the next section, we *highly* encourage all readers to explore many questions – perhaps using the interact above. It's simply not the same to just prove, and even less so to read a someone else's proof. To really understand these (or other) things in mathematics, one must get a feel for them “by hand”.

9.5 Proofs and Reasons

In this text, we try to strike a balance between exploration and proof. The point is that number theory is *both* of these things. Exploration is wonderful, but we will see a number of times where we really do need the proof to avoid error. Nonetheless, do not start this section before really trying things!

In a good proof, the *techniques* will not just prove that things are true, but lend *insight* into why they are true. The proofs here have this trait.

9.5.1 Computing prime powers

With some effort above, you should have seen a pattern for $\phi(p^e)$. Let's prove this.

Fact 9.5.1

$$\phi(p^e) = p^e - p^{e-1} = \left[1 - \frac{1}{p}\right] p^e$$

Proof. What we want is the number of positive numbers (!) coprime to p^e and less than p^e .

The most important point is that any number which is not coprime to p^e must share a prime factor with it, which must be p . Likewise, any number divisible by p is not coprime to p^e , so this is a necessary and sufficient condition.

Now we just need to count these numbers. But all the numbers less than or equal to p^e which have a factor of p are just the multiples of p , which occur every p th element. Since p^e itself is the p^{e-1} th such multiple, there are exactly p^{e-1} such integers *not* coprime to p^e .

Subtract; there are

$$p^e - p^{e-1}$$

elements which *are* coprime. ■

9.5.2 Multiplicativity

The most interesting proof is that of the following fact² about ϕ applied to certain products. Later (Definition 18.1.2) we will see this has proved that ϕ is **multiplicative**.

Fact 9.5.2 *If $\gcd(m, n) = 1$, then $\phi(mn) = \phi(m) \cdot \phi(n)$.*

Proof. Take the integers from 1 to mn and arrange them in an array like so – n rows, m columns:

$$\begin{array}{ccccccc} 1 & 2 & 3 & \dots & m \\ m+1 & m+2 & m+3 & \dots & 2m \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ (n-1)m+1 & (n-1)m+2 & (n-1)m+3 & \dots & nm \end{array}$$

Notice that only some of the columns contain elements of U_m , namely, the columns with $km + \ell$ where $\gcd(\ell, m) = 1$. The others necessarily share nontrivial factors with m , so we focus on the $\phi(m)$ columns like this where all elements are coprime to m .

Now within *each* such column, I claim there are all possible classes in \mathbb{Z}_m . Why?

²We use a standard proof such as in [E.2.4] or [E.2.1]; it is also possible to use Fact 9.5.4 and Proposition 23.4.11 as in [E.2.13] or [E.5.1], but for this particular function this strategy seems more illuminating.

- Suppose that two elements of the ℓ column are the same equivalence class. Then $km + \ell \equiv k'm + \ell \pmod{n}$.
- In that case we cancel ℓ to get $km \equiv k'm \pmod{n}$ (modulo n as always), and we can also cancel m , since we already know it is coprime to n . That leads to $k \equiv k'$. (See also [Section 9.7](#).)

In particular, each class is only represented once in each column.

That means that each relevant column has exactly $\phi(n)$ elements in it which are coprime to n (though which rows these elements are in will depend upon the column). In total we have $\phi(m)\phi(n)$ of them! ■

Example 9.5.3 It can be easier to see with an example, say $n = 15$. Try the following interact if you are online. The elements that are units modulo mn are marked with exclamation points.

```
@interact
def _(m=(5,[2..10]),n=(3,[2..10])):
    T = [['$[%s]${%i}' for i in [1..m]]]
    for k in range(n):
        t = []
        for i in [1+k*m..m+k*m]:
            if gcd(i,m*n)==1:
                t.append('%s$!{%i}' % i)
            else:
                t.append('%s${%i}' % i)
        T.append(t)
    pretty_print(html(table(T, header_row=True, frame=True)))
```

Warning! If you pick an m and n which aren't coprime, you'll see how the exclamation points don't come in the right amounts or the right places for the proof.

Again, since there are $\phi(m)$ columns with $\phi(n)$ elements in them, all coprime to both m and n , that means there are $\phi(m)\phi(n)$ elements coprime to mn , which proves what we wanted. □

9.5.3 Addition Formula

If you were diligent in your exploration, you will have discovered that

$$\sum_{d|n} \phi(d) = n.$$

We will prove this carefully, using subsets. We will gain insight of a combinatorial nature – that there are two ways to count n , one of which is precisely about finding numbers coprime to divisors of n .

To really understand this proof, it is best to follow along with $n = 15$.

Fact 9.5.4

$$\sum_{d|n} \phi(d) = n$$

Proof. In order to show this, we will take the set $\{1, 2, 3, \dots, n\}$ and partition it into subsets of numbers that each have the same gcd with n . If we can show there are $\phi(d)$ numbers having each possible gcd, then that totals up to n .

Indeed, the only possibilities for greatest common divisor with n are the k various divisors $\{d_i\}_{i=1}^k$ of n , so that each subset corresponds to one of these

divisors. Our subsets then look like

$$\{a \in \mathbb{Z} \mid 0 \leq a \leq n-1, \gcd(a, n) = 1 = d_1\}, \dots$$

$$\{a \in \mathbb{Z} \mid 0 \leq a \leq n-1, \gcd(a, n) = d_k\}.$$

Let's look at these sets more carefully. Each one consists of numbers sharing divisor d_i with n . So, if we wanted to, we could divide *all* the numbers in the i th set

$$\{a \in \mathbb{Z} \mid 0 \leq a \leq n-1, \gcd(a, n) = d_i\}$$

by their common factor d_i .

That new set will be the set of positive numbers $b \leq \frac{n}{d_i}$ also coprime to $\frac{n}{d_i}$. So the size of the subset of numbers having $\gcd d_i$ with n is the same as the number of these b coprime to $\frac{n}{d_i}$.

More precisely, if we look at *all* the original subsets in question, they have the same sizes as the following sets:

$$\{b \in \mathbb{Z} \mid 1 \leq b \leq n/d_i, \gcd(b, n/d_i) = 1\}, \dots$$

$$\{b \in \mathbb{Z} \mid 1 \leq b \leq n/n, \gcd(b, n/n) = \gcd(b, 1) = 1\}.$$

These new sets $\{b \in \mathbb{Z} \mid 1 \leq b \leq n/d_i, \gcd(b, n/d_i) = 1\}$ themselves are different from before (and possibly not disjoint). But their *sizes* (or cardinalities) are the same as before, and the old sets *were* all disjoint, so we conclude that

$$n = \phi(n) + \phi(n/d_1) + \phi(n/d_2) + \dots + \phi(1).$$

But the set of numbers $\frac{n}{d_i}$ for *all* divisors d_i of n is *also* the set of all divisors of n , so we can rewrite the sum as desired!

$$n = \sum_{d|n} \phi(d)$$

■

Some readers will want to know this will be revisited in a far more sophisticated way in [Example 23.2.4](#).

9.5.4 Even more questions

There are lots of other interesting questions to tackle. Go back to the beginning of [Section 9.4](#) and look at some of the questions you didn't yet explore. You now have the tools you need to tackle such questions, and even to prove things about them. The structure of ϕ is very regular!

9.6 Exercises

1. Compute the group of units U_n for $n = 10, 11, 12$.
2. Prove [Theorem 7.5.3](#) as a corollary of [Theorem 9.2.5](#).
3. Prove that if p is prime, then $a^p \equiv a \pmod{p}$ for every integer a .
4. Use [Exercise 9.6.3](#) to prove the polynomial $x^5 - x + 2$ has no integer roots (see [Section 4.5](#) for context).
5. Formally prove that $\phi(p) = p - 1$ for prime p , by deciding which $[a] \in \{[0], [1], [2], \dots, [p-2], [p-1]\}$ have $\gcd(a, p) = 1$.

6. Verify Euler's Theorem by hand for $n = 15$ for all relevant a (note that $\phi(15) = 8$, and remember that $a^8 = ((a^2)^2)^2$ so we can use modulo reduction at each squaring).
7. Get the inverse of 29 modulo 31, 33, and 34 using Euler's Theorem.
8. Evaluate without a calculator $11^{49} \pmod{21}$ and $139^{112} \pmod{27}$.
9. Solve the congruence $33x \equiv 29 \pmod{127}$ and $\pmod{128}$.
10. Solve as many of the systems of congruences we already did [Exercises 5.6](#) using the [Chinese Remainder Theorem](#) and Euler's Theorem as you need in order to understand how it works. Follow the models closely if necessary.
11. Use the facts from [Section 9.5](#) to create a general formula for $\phi(N)$ where $N = \prod_{i=1}^k p_i^{e_i}$. Then prove it by induction.
12. Conjecture and prove a necessary (or even sufficient) criterion for when $\phi(n)$ is even. (Thanks to Jess Wild.)
13. Compute the ϕ function evaluated at 1492, 1776, and 2001.

Let $f(n) = \phi(n)/n$.

14. Show that $f(p^k) = f(p)$ if p is prime.
15. Find the smallest n such that $f(n) < 1/5$.
16. Find all n such that $f(n) = 1/2$.
17. Prove whether there are infinitely many values of ϕ that end in zero.
18. *Conjecture* whether there are any relations between m and n that might lead $\phi(m)$ to divide $\phi(n)$.
19. Look up the *Carmichael conjecture* about ϕ . What does it say, and what is the current status³ of this conjecture?

9.7 The Conductor, solved

Do you remember [A First Problem](#) from the prologue? Somewhat surprisingly, perhaps, the same train of ideas from the proof that ϕ is multiplicative ([Fact 9.5.2](#)) can lead us finally to a nice proof of a formula for the conductor of any pair of relatively prime integers m, n . And this will be a concrete formula and proof we can actually understand!

Example 9.7.1 As before, let us take a concrete example, for $m = 3, n = 5$. The first row indicates that each column is in one of the three equivalence classes modulo 3. The ones which can be written $mx + ny$ are underlined.

[0]	[1]	[2]
0	1	2
<u>3</u>	4	<u>5</u>
<u>6</u>	7	<u>8</u>
<u>9</u>	<u>10</u>	<u>11</u>
<u>12</u>	<u>13</u>	<u>14</u>

Figure 9.7.2 Example of conductor analysis

In each column, look at the lowest number that *can* be represented. Do all of these have something in common? You may also want to see any commonalities

³Be wary of [commercials mentioning it](#); see [the May 2019 Notices of the AMS!](#)

in the numbers which cannot be represented.

To complement the table, try the following interact if you are online. This time elements that do have a representation as $mx + ny$ for nonnegative x, y are indicated with exclamation points, by analogy with [Example 9.5.3](#).

```
@interact
def _(m=(3,[2..10]),n=(5,[2..10])):
    them = set([m*x+n*y for x in srange(n) for y in
                srange(m)])
    T = [['<m>[%s]</m>%i' for i in [0..m-1]]]
    for k in range(n):
        t = []
        for i in [0+k*m..m-1+k*m]:
            if i in them:
                t.append('%s_!%i')
            else:
                t.append('<m>%s</m>%i')
        T.append(t)
    pretty_print(html(table(T, header_row=True, frame=True)))
```

□

In each column – that is to say, in each residue class modulo m – the lowest number that *can* be represented is a multiple of the other number n . We can justify this. If $mx + ny$ is representable, then since $x, y \geq 0$ we can just subtract off multiples of m until the number is just a multiple of n , which is obviously representable.

Now let's consider those multiples of n , but regarded modulo m (so, in different columns). Those must all land in *different* residue classes modulo m , presumably not in the same order as the usual order:

$$\{[0], [n], [2n], [3n], \dots, [(m-2)n], [(m-1)n]\} = \{[0], [1], \dots, [m-1]\};$$

in the example above it was

$$\{[0], [5], [10]\} = \{[0]_3, [2]_3, [1]_3\}.$$

To see this⁴, consider that if

$$kn \equiv k'n \pmod{m}$$

then we can just cancel n since $\gcd(m, n) = 1$, and so

$$k \equiv k' \pmod{m}.$$

Significantly, all numbers in each residue class (modulo m) greater than kn are also representable, since they are by definition a multiple of m greater than kn ; since all residue classes are represented, this means there is a greatest number beyond which all are representable (the conductor).

So what *is* the conductor? All these multiples of n are representable, so the largest numbers which are *not* representable in each class modulo m must be $kn - m$. The biggest of *those* is clearly the one with the biggest k , which is $(m-1)n$, so

$$(m-1)n - m$$

is the *biggest* number that can't be represented.

⁴Showing this fact was actually part of our proof of [Fermat's Little Theorem](#), done in [Exercise 7.7.10](#), but for completeness we include it now.

Alternately, we can write

$$(m-1)n - m + 1 = mn - n - m + 1 = (m-1)(n-1)$$

for the *smallest* number above which all *are* represented, and we have a formula for the conductor.

We can summarize the entire discussion above as a proof of the first half of a solution⁵ to [Exercise 1.4.7](#).

Fact 9.7.3 *Given m, n positive coprime integers, the conductor exists and is $(m-1)(n-1)$. Exactly half the integers less than the conductor cannot be represented (and so half of them can be).*

Proof. See above for the formula for the conductor. Then we want to show that exactly *half* of the numbers below the conductor, including the (obviously) representable 0, are in fact representable. We will do this by pairing up the numbers from 0 to $(m-1)n - m$ in a way such that each pair adds up to $(m-1)n - m$. One of each pair will be representable, yielding the conclusion. (That the numbers arrange in *pairs* follows from noting that since $\gcd(m, n) = 1$, at least one of m, n is odd, so there are an even number of integers from 0 to $(m-1)n - m$.)

Suppose that $0 \leq z \leq (m-1)n - m$ is representable, so that

$$z = mx + ny, m, n > 0.$$

Then consider the ‘complement’

$$z' = (m-1)n - m - z = m(-1-x) + n(m-1-y).$$

(In [Example 9.7.1](#) we could consider $z = 5$ and $z' = 2$, where $x = 0, y = 1$.)

We can bound the difference between m and y , or to be more precise $m-1$ and y . If $m-1 \leq y$, then by construction $z \geq n(m-1)$, but we are assuming z is *less* than the conductor. So

$$m-1 \geq m-1-y \geq 0.$$

Certainly $(-1-x) < 0$, so it sure looks like $z' = m(-1-x) + n(m-1-y)$ is not representable.

Of course, it's possible that z' could be written in a representable way by adding ms and subtracting ns . However, because m and n are coprime (think back to our methods in [Section 3.1](#)), the minimum possible number of each of these needed to do this would be n added ms , and m subtracted ns . Then we could write

$$z' = m(n-1-x) + n(-1-y),$$

but this has the problem now that $-1-y < 0$.

Finally, we can invert this argument to ensure this is a one-to-one correspondence between representable numbers and the rest. By [Definition 2.4.1](#), any positive number z' which is *not* representable must still have a representation as $mx + ny$, just that either x or y (but not both) positive. Pick the representation $z' = mx + ny$ with the smallest positive x (which exists by [Axiom 1.2.1](#)). Then by the argument in the previous paragraph, we know z' can also be written as $m(x-n) + n(y+m)$ where now $x-n < 0$, since x was the smallest positive option for the coefficient of m . Since z' isn't representable, then $y+m > 0$.

⁵See [\[E.2.1, Exercise 1.25, solution\]](#) for an argument based on the geometric ideas we explored in [Section 3.3](#).

We can rewrite this as $0 < -y < m$ and $0 < x < n$. Then the ‘complement’ can be represented as follows, where in the last line we add mn to the first term and subtract it from the second term:

$$\begin{aligned} z &= (m-1)n - m - z' = (m-1)n - m - [mx + ny] \\ &= m(-1-x) + n(m-1-y) \\ &= m(-1-x) + mn + n(m-1-y) - mn \\ &= m(n-1-x) + n(-1-y). \end{aligned}$$

Since $x - n < 0$, we know $n > x$ which means $n - x - 1 \geq 0$; since similarly $-y > 0$ we know that $-1 - y \geq 0$, so z really is representable, and we have completed the proof. ■

Summary: The Group of Units and Euler's Function

This chapter uses the groups viewpoint of [Chapter 8](#) to introduce the important topic of units.

1. After an example revisiting solving linear congruences, we introduce [The group of units](#) in [Definition 9.1.2](#). Yes, we check it is a group.
2. In [Definition 9.2.1](#) the Euler ϕ function is introduced, along with the incredibly important [Euler's Theorem](#) about powers of a number modulo n .
3. We then use Euler's Theorem in [Section 9.3](#) to do computations with [Inverses](#) and the Chinese Remainder Theorem.
4. Explore! In [Section 9.4](#) you are encouraged to think about not just a formula for ϕ , but more sophisticated properties thereof.
5. In the last major section of this chapter, we then prove the most important formulas.
 - In [Fact 9.5.1](#) we get a formula for $\phi(p^e)$.
 - In [Fact 9.5.2](#) we see that ϕ is multiplicative, which should allow for a general formula in [Exercise 9.6.11](#).
 - In [Fact 9.5.4](#) there is a remarkable *addition* formula.

There are many computational [Exercises](#), and we especially encourage trying to explore enough to make conjectures like in [Exercise 9.6.18](#). Finally, in [Section 9.7](#) we finally solve the questions originally raised in [Question 1.1.1](#).

Chapter 10

Primitive Roots

There is deeper structure in the group of units than one might at first suspect. This chapter explores that structure.

To start off, remember our search for patterns in the powers of $a \pmod{n}$? That is, we looked for patterns in $a^b \pmod{n}$. One of the things we discovered was Fermat's Little Theorem, which was that the first and last columns of the following graphic were the same color (representing one).

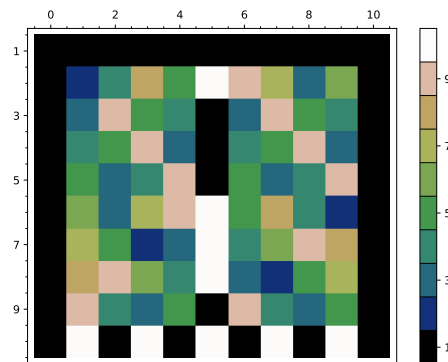


Figure 10.0.1 Colored table of powers modulo $n = 11$

There is lots left to discover, though. Can you find more by using the following interact?

```
import matplotlib.pyplot as plt
from matplotlib.ticker import IndexLocator, FuncFormatter
@interact
def power_table_plot(p=(13,prime_range(5,50))):
    mycmap = plt.get_cmap('gist_earth',p-1)
    myloc = IndexLocator(floor(p/5),.5)
    myform = FuncFormatter(lambda x,y: int(x+1))
    cbaropts = { 'ticks':myloc, 'drawedges':True,
                 'boundaries':srange(.5,p+.5,1)}
    P=matrix_plot(matrix(p-1,[mod(a,p)^b for a in range(1,p)
                              for b in srange(p)]), cmap=mycmap, colorbar=True,
                  colorbar_options=cbaropts, ticks=[myloc,myloc],
                  tick_formatter=[None,myform])
    show(P,figsize=6)
```


Sage note 10.0.2 Reminder for colormaps. Remember, to get a gray-scale plot, just change the part with `plt.get_cmap('gist_earth',...)` to use 'gray', or some other colormap (see [Sage note 8.2.2](#)) of your choice.

Have you made the observation that sometimes we get *all* colors in a single row? This means that (at least sometimes) $a^b \pmod n$ goes through *every single number* when we do enough powers a^b .

It turns out that this concept has a name, and is the last of the big concepts of basic congruence number theory.

10.1 Primitive Roots

10.1.1 Definition

Definition 10.1.1 We say that $a \in U_n$ is a **primitive root** of n when a^b runs through all elements of U_n for $1 \leq b \leq \phi(n)$. \diamond

Or, you can say the row corresponding to a primitive root hits all the possible colors in the visualization! For *composite* n , this won't mean all colors per se, just all colors that represent units. (See the colorbar below.) So for such moduli, we shrink the number of rows down for this visualization; it has rows only for the elements of U_n .

By the way, can you 'see' [Euler's Theorem](#) in this graphic? (Don't forget that it generalizes [Fermat's Little Theorem](#).) Try exploring it in the interact as well, which allows not just for prime moduli but composite ones as well.

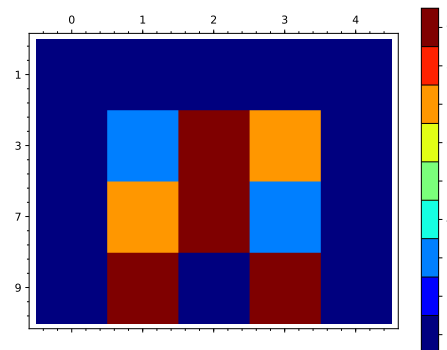


Figure 10.1.2 Colored table of powers (of units) modulo $n = 10$

```
import matplotlib.pyplot as plt
from matplotlib.ticker import IndexLocator, FuncFormatter
@interact
def power_table_plot(modulus=(10, srange(3, 50))):
    Zm = Integers(modulus)
    ls = Zm.list_of_elements_of_multiplicative_group()
    mycmap = plt.get_cmap('jet', modulus-1)
    myloccb = IndexLocator(ceil(modulus/10), .5)
    myloc = myloccb
    myform = FuncFormatter(lambda x, y:
        ls[min(int(x), len(ls)-1)])
    cbaropts = { 'ticks':myloccb, 'drawedges':True,
        'boundaries':srange(.5, modulus+.5, 1)}
    P=matrix_plot(matrix(euler_phi(modulus),
        [mod(a, modulus)^b for a in range(1, modulus) for b in
        srange(euler_phi(modulus)+1) if gcd(a, modulus)==1]),
```

```

cmap=mycmap, colorbar=True,
colorbar_options=cbaropts, ticks=[None,myloc],
tick_formatter=[None,myform])
show(P,figsize=6)

```

Sage note 10.1.3 Filtering list comprehensions. We are only looking at units here. Where does this show up in the code? The syntax `[x for y in range(1,mod) if func(x)]` takes list comprehensions to another level, by ‘filtering’. This allows us to remove from the list anything which doesn’t fit what we want. In this case, we removed non-units; `gcd(a,mod)==1` was required.

10.1.2 Two characterizations

Proposition 10.1.4 *There are two equivalent ways to characterize/define a primitive root of n among numbers such that $\gcd(a, n) = 1$.*

- We say that a is a **primitive root** of n if a^b yields every element of U_n .
- We say that a is a **primitive root** of n if the order of a is $\phi(n)$.

Proof. Why are these true? Recalling the terminology from Section 8.3, the first one means that U_n is a **cyclic group** (one all of whose elements are powers of a specific element), and that a is a **generator** of that group. This is the more advanced point of view.

The second point of view also uses the group idea of the order of an element. Remember, this is the smallest number of times you can multiply something by itself and get 1 as a result. What would this idea mean without using the terminology of groups? With that viewpoint, k is the order of a if $a^k \equiv 1 \pmod{n}$ and $a^b \not\equiv 1$ for $1 \leq b < k$. ■

10.1.3 Finding primitive roots

As a first exercise, the gentle reader should figure out the orders of some elements of some small groups of units. For $n \in \{5, 7, 8, 9, 10, 12, 14, 15\}$, try exploring U_n . There should be at least some primitive roots.

Question 10.1.5 In exploring U_n for some $n \in \{5, 7, 8, 9, 10, 12, 14, 15\}$:

- Were *all* elements primitive roots?
- Did all of these groups have primitive roots?
- Is it particularly fun to look for them?

□

It’s useful to try looking for primitive roots by hand. However, it’s better to know whether one should *bother* to look, and hence to try to prove things about orders in general.

10.2 A Better Way to Primitive Roots

10.2.1 A useful lemma

In order to find primitive roots, we might want a better approach than simply trying every single power of a for every a until we find one. Let’s walk through an example to motivate a new approach, using a small modulus.

Example 10.2.1 A motivating example. Let's take a number n such that $\phi(n)$ has some, but not too many, factors – say, $n = 11$, $\phi(11) = 10$. Okay, we know that *every* element $a \in U_{11}$ will have

$$a^{10} \equiv 1 \pmod{11},$$

but which elements don't reach the unit *before* the tenth power?

We know by [Theorem 8.3.12](#) that the order of an element has to divide $\phi(11) = 10$, so we could try a^2 and a^5 ; no other a^k could yield 1. In fact, if those aren't $\equiv 1$, there aren't any other possible orders out there, so that a would work as a primitive root.

- Let's try this with $a = 2$.

$$2^2 \equiv 4 \not\equiv 1 \pmod{11} \text{ and } 2^5 = 32 \equiv -1 \not\equiv 1 \pmod{11},$$

so 2 must be a primitive root.

- What about with $a = 3$?

$$3^2 = 9 \not\equiv 1 \pmod{11},$$

so that seems promising, but

$$3^5 = 9 \cdot 9 \cdot 3 \equiv (-2)^2 \cdot 3 \equiv 12 \equiv 1 \pmod{11}$$

so 3 cannot be a primitive root modulo eleven (and in fact has order five).

The moral is that we didn't have to check *all* ten possible powers of $a = 2$ or $a = 3$ to decide whether a was a primitive root modulo eleven. If you aren't confident of this idea, try using this strategy to determine which of $a = 4, 5, 6$ is a primitive root (exactly one of them is). \square

Now we formalize and rephrase our strategy slightly more efficiently.

Sage note 10.2.2 How Sage does primitive roots. As far as I understand, the following strategy is how even Sage tests for finding primitive roots, at least for basic cases. You can check for yourself by looking at the [code from the component program, PARI](#); look for `is_gener_expo` and `is_gener_Fp`.

Lemma 10.2.3 Testing for Primitive Roots. *An element $a \in U_n$ is a primitive root if and only if*

$$a^{\phi(n)/q} \not\equiv 1 \text{ in } U_n \text{ for each prime } q \mid \phi(n).$$

Proof. If a is in fact a primitive root, then $\phi(n)$ is the *smallest* number k such that $a^k \equiv 1$, so certainly for numbers smaller than $\phi(n)$, like $\phi(n)/q$, those powers shouldn't be $\equiv 1$.

On the other hand, if a isn't a primitive root, then its order k must be a proper divisor of $\phi(n)$.

Now look at the prime divisors q of $\phi(n)/k$. For such a divisor,

$$q \mid \phi(n)/k \text{ so } qk\ell = \phi(n) \text{ for some } \ell \in \mathbb{Z}.$$

That means $\phi(n)/q = k\ell$ and so the power $\phi(n)/q$ in the statement is actually a multiple of the order k . Since $a^k \equiv 1$, then certainly

$$a^{k\ell} = a^{\phi(n)/q} \equiv 1 \pmod{n}$$

as well, which completes the proof. \blacksquare

This proof is a little terse, so let's unpack this test. Essentially, we change two things from the initial idea of trying *all* divisors of $\phi(n)$:

- Instead of trying powers which are divisors of $\phi(n)$, we try powers which are $\phi(n)$ divided by divisors. So 2^5 becomes $2^{10/2}$ and 3^2 becomes $3^{10/5}$. That seems like it's not doing anything other than rewriting, but at least it organizes things differently.
- Then, instead of having to try all $\phi(n)/d$, we use a trick to just need *prime* divisors d . (See the proof.)

Doing some examples slowly will help it make sense. Once you have done so, try the interact.

```
@interact
def _(n=(19,[2..100]),a=3):
    phi=euler_phi(n)
    pds=prime_divisors(phi)
    if gcd(a,n)!=1:
        pretty_print(html("Make_sure_a_and_n_are_
            relatively_prime!"))
    else:
        a = mod(a,n)
        pretty_print(html("Is_%s_a_primitive_root_of_
            %s?"%(a,n)))
        pretty_print(html(r"The_prime_divisors_of_
            \phi(%s)=%s_are_%s"%(n, euler_phi(n),
            ', '.join([str(pd) for pd in pds]))))
        pretty_print(html("The_powers_are_'_and_
            '.join([r'%s^{s/s}\equiv_
            %s'%(a,phi,pd,a^(phi/pd)) for pd in pds]))))
        pretty_print(html("And_the_order_of_a=%s_is_
            <tt>a.multiplicative_order()</tt>=%s"%( a ,
            a.multiplicative_order()))))
```

10.2.2 Using the test lemma

If you tried various n and various attempts at primitive roots a above, you will see that [Lemma 10.2.3](#) really works. Make sure you are trying a that are actually coprime to n , though! As it turns out, there aren't very many test powers to try, since $\phi(n)$ in general doesn't have a lot of prime divisors, even if n is a fairly large prime.

Why not try it by hand for $n = 17$? There is only one prime divisor of $\phi(17)$, which makes things easier. Fill in this table, where PR means primitive root.

a	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
PR?	No															No

The lemma also makes easy some statements that would otherwise be quite hard. For instance, you should ([Exercise 10.6.2](#)) see how to use the test lemma to prove that if a is a primitive root of n , then so is a^{-1} (modulo n).

Here's something harder, to show the power of this approach.

Proposition 10.2.4 *If a is a primitive root of n , then so is $n - a$ if $4 \mid \phi(n)$.*

Proof. Let's think in terms of powers. If $a^{\phi(n)/q} \not\equiv 1$, then

$$(n - a)^{\phi(n)/q} \equiv (-a)^{\phi(n)/q} \equiv (-1)^{\phi(n)/q} a^{\phi(n)/q}.$$

So, as long as $\phi(n)/q$ is even for all prime divisors of $\phi(n)$, the two powers (the one of a and the one of $n - a$) come to the same thing.

Since $\phi(n)$ is already assumed to be even, the only possible odd $\phi(n)/q$ comes from $q = 2$, but $\phi(n)$ is assumed to be divisible by four, so $\phi(n)/q$ will be even. ■

Example 10.2.5 If you did the table at the beginning of this subsection properly, you will note that 3 and 14 are a pair of primitive roots of seventeen. There should be three other such pairs.

On the other hand, from the proof we can see that if $\phi(n)$ is even, but *not* divisible by four, then we expect that if a is a PR then $n - a$ will not be. For example, since two is a primitive root of eleven in [Example 10.2.1](#), we expect that nine is not; try computing this yourself. □

10.3 When Does a Primitive Root Exist?

Recall your experimentation in [Subsection 10.1.3](#). You should have discovered that there is not *always* a primitive root.

Fact 10.3.1 *There is no primitive root for $n = 12$.*

Proof. See [Exercise 10.6.4](#). ■

This is also the case for $n = 8$ ([Exercise 10.6.3](#)). So, when *do* we have primitive roots?

10.3.1 Primitive roots of powers of two

We'll start this investigation by proving that most powers of 2 do *not* have primitive roots. The following should give you an error.

```
power=25
primitive_root(2^power)
```

```
Traceback (most recent call last):
...
ValueError: no primitive root
```

Proposition 10.3.2 *For $k > 2$, there are no elements of U_{2^k} that have order $\phi(2^k) = 2^{k-1}$, because the highest order they can have is 2^{k-2} .*

Proof. Assume $n = 2^k$ for $k > 2$. (For $n = 2$ and $n = 4$, there are primitive roots – check this if you haven't already). In [Exercise 10.6.3](#) we show that $n = 8$ does not have a primitive root. In particular, each element of U_8 has order $2^{3-2} = 2$, so that $a^2 \equiv 1 \pmod{8}$ for all $a \in U_8$.

Think of $n = 8 = 2^3$ as a base case for induction on $k \geq 3$. Now assume by induction that for $n = 2^k$ it is true that no element has order higher than 2^{k-2} . I.e.,

$$a^{2^{k-2}} \equiv 1 \pmod{2^k}.$$

By definition of divisibility, that means for *any* odd number a , we have that

$$a^{2^{k-2}} = 1 + 2^k \cdot m$$

for some integer m .

Next, let's look at what happens to everything in modulus 2^{k+1} . We want that

$$a^{2^{(k+1)-2}} = a^{2^{k-1}} \equiv 1 \pmod{2^{k+1}}.$$

While it's easy to get 2^{k+1} from 2^k , the only way to easily get $a^{2^{k-1}}$ from $a^{2^{k-2}}$ is by squaring. (Recall [Fact 4.5.5](#) where we found powers quickly by using $(a^{2^e})^2 = a^{2^{e+1}}$.)

So we write $a^{2^{k-1}}$ as a square, substitute the above, and look at the remainders.

$$\begin{aligned} a^{2^{k-1}} &= \left(a^{2^{k-2}}\right)^2 = (1 + 2^k m)^2 = 1 + 2^{k+1} m + 2^{2k} m^2 \\ &= 1 + 2^{k+1}(m + 2^{k-1} m^2) \equiv 1 \pmod{2^{k+1}} \end{aligned}$$

By induction we are done; because the highest possible order of an element is less than ϕ , there are no primitive roots modulo 2^k for $k > 2$. (Remember by [Lagrange's Theorem on Group Order](#) in any case the order is a power of two.) ■

```
primitive_root(64)
```

```
Traceback (most recent call last):
```

```
...
```

```
ValueError: no primitive root
```

Fact 10.3.3 *It turns out that ± 5 have order 2^{k-2} in U_{2^k} .*

Proof. We won't prove this, but it is easy if you use just a little group theory. ■

One can also demonstrate this fact computationally for a given example.

```
@interact
def _(power=5):
    a = mod(5, 2^power)
    pretty_print(html("Powers of 5 modulo 2^{%s} are" % power))
    print([a^i for i in [1..2^(power-1)]])
```

10.3.2 Two important lemmas

There follow two important lemmas¹ about order in the group of units used for working with primitive roots, whose proofs are valuable exercises.

10.3.2.1 How the lemmas work

Lemma 10.3.4 *Suppose p is prime and the (multiplicative) order of a modulo p is d . If b and d are coprime, then a^b also has order d modulo p .*

Proof. See [Exercise 10.6.6](#). ■

Lemma 10.3.5 *Suppose p is prime and d divides $p-1$ (and hence is a possible order of an element of U_p). There are at most $\phi(d)$ incongruent integers modulo p which have multiplicative order d modulo p .*

Proof. See [Exercise 10.6.7](#). ■

Before using them a lot, we should unpack these results a little bit. Here is a first taste.

¹Or lemmata, but who's counting?

Fact 10.3.6 *If there is one primitive root of n , then there are actually $\phi(\phi(n))$ of them.*

Proof. We will only deal with the case of $n = p$ prime (see [Exercise 10.6.10](#) for the rest).

In [Lemma 10.3.4](#), let the order of a be $p - 1$. Then a is a primitive root modulo p , and so is a^b for every b coprime to $p - 1$. Since there are $\phi(p - 1)$ of these, it satisfies the claim. By the [Lemma 10.3.5](#), there can't be more. ■

It works; let's check this out interactively.

```
@interact
def _(p=(41, prime_range(100))):
    a=mod(primitive_root(p), p)
    pretty_print(html("$%s$ is a primitive root of %s$,
        with order %s$" % (a, p, p-1)))
    L=[(i, a^i, (a^i).multiplicative_order()) for i in
        range(2, p-1) if gcd(i, p-1)==1]
    for item in L:
        pretty_print(html(r"%s^{%s} \equiv %s$ also has
            order %s$ (and %s \gcd(%s, %s)=1$" % (a, item[0],
                item[1], item[2], item[0], p-1)))
```

10.3.2.2 How the lemmas (don't) fail

To continue, let's pick a non-prime number we know something about to see how many numbers we have with a given order.

We saw in [Proposition 10.3.2](#) that powers of two (past 4) do not have primitive roots, but U_{2^k} does have lots of elements with the next smallest possible order. So, for example, for $n = 32$ we can look at whether powers b coprime to that order (8) of such an element are in fact also elements with the same order.

```
@interact
def _(n=5):
    pretty_print(html("Modulo %2^%s" % n))
    a=mod(5, 2^n)
    L=[(i, a^i, (a^i).multiplicative_order()) for i in
        range(1, a.multiplicative_order()) if
        gcd(i, a.multiplicative_order())==1]
    for item in L:
        pretty_print(html(r"%s^{%s} \equiv %s$ has order
            %s$ (and %s \gcd(%s, %s)=1$" % (a, item[0],
                item[1], item[2], item[0],
                a.multiplicative_order()))
```

The interact confirms that this is true; in fact [Lemma 10.3.4](#) should be true whether p is prime or not, though I won't ask you to prove it.

[Lemma 10.3.5](#) also seems to be working; there are exactly $\phi(8) = 4$ powers here, each of which has order eight. The problem in deciding if there are primitive roots, though, is that there might be another element of the same non-maximal order as the powers of a above which is not one of them! This code shows them for powers of two.

```
@interact
def _(n=5):
    pretty_print(html("Modulo %2^%s" % n))
```


But here is the list of sets for $n = 32$; there aren't any for the highest possible order, and all the other sets have orders exact multiples of $\phi(d)$.

```

for d in divisors(euler_phi(32)):
    L=[]
    for a in range(1,32):
        if mod(a,2)==1 and
            mod(a,32).multiplicative_order()==d:
            L.append(a)
    if len(L)==euler_phi(d):
        pretty_print(html(r"There are \phi(%s) elements
of order %s" % (len(L), d, d)+str(L)))
    else:
        pretty_print(html(r"There are \neq \phi(%s)
elements of order %s" % (len(L), d, d)+str(L)))

```

As always, doing an entire example manually is very instructive too. \square

For another set of ideas, recall that if g is a primitive root of p , by definition $g^{p-1} \equiv 1$ but no previous positive power is. Assuming p is an odd prime, then $p-1$ is even, and we could try to separate out the odd and even powers

$$g, g^3, g^5, \dots \text{ and } g^2, g^4, g^6, \dots$$

and compare them or their products.

Question 10.4.3 Let g be a primitive root of p .

- Can you see why the inverse of an even power of a primitive root is also an even power?
- Do you think an odd power (greater than one) of a primitive root g could be a *different* primitive root g' ? Why or why not? What about even powers of a given primitive root – could they be primitive roots, at least in principle?

\square

Finally, for those with more experience with groups, a good exercise would be to see whether [Claim 10.4.4](#) converts into a statement about the number of elements of each order of *any* cyclic group.

Now let's prove our claim.

Claim 10.4.4 *If p is prime, the number of elements of U_p of order d is $\phi(d)$ (where of necessity d is a positive divisor of $\phi(p) = p-1$).*

Proof. Assume that p is prime. For any of the divisors d of $p-1$ (not just $p-1$ itself), consider the possible number of elements of U_p with that order,

$$|\{a \in U_p \mid a \text{ has order } d\}|.$$

By [Lemma 10.3.5](#), this quantity is clearly between zero and $\phi(d)$. On the other hand, by [Lemma 10.3.4](#), once we find one a with order d , then all the powers of a coprime to d also have that order (and are distinct), so there are at least $\phi(d)$ of them.

In particular, the cardinality of the set of elements of U_p of order d is always either zero or $\phi(d) > 0$, so the entire proof boils down to finding at least one element a with order d for each potential order d . (The reason we just need to consider $d \mid p-1$ is [Theorem 8.3.12](#) that the order of any element of a group divides the order of the group, so the only possible orders of elements in U_p are positive divisors of $p-1$.)

Suppose that at least one of the sets for some divisor d' (such as the set of primitive roots, if $d' = p - 1$) is empty. Then on the one hand, *every* element of U_p has *some* order, so

$$p - 1 = \sum_{d|p-1} |\{a \in U_p \mid a \text{ has order } d\}| \leq 0 + \sum_{d|p-1, d \neq d'} \phi(d).$$

On the other hand, [Fact 9.5.4](#) with $n = p - 1$ tells us that

$$\sum_{d|p-1, d \neq d'} \phi(d) < \sum_{d|p-1} \phi(d) = p - 1.$$

Combining these two inequalities yields $p - 1 < p - 1$, an absurdity. ■

The proof above makes it evident that the real place primality is used in the crucial lemmas [10.3.5](#) and [10.3.4](#). If you are still curious to see how this works, you can explore more online in the following interact; when there is not a primitive root, somehow the ‘extra’ elements of U_n which ‘would have’ had order $\phi(n)$ are distributed nicely among the remaining potential orders.

```
@interact
def _(n=(25,[0..100])):
    for d in divisors(euler_phi(n)):
        L=[]
        for a in range(1,n):
            if gcd(a,n)==1 and
                mod(a,n).multiplicative_order()==d:
                L.append(a)
        if len(L)==euler_phi(d):
            pretty_print(html(r"There are \phi(%s)
elements of order %s
"%(len(L),d,d)+str(L)))
        else:
            pretty_print(html(r"There are \neq\phi(%s)
elements of order %s
"%(len(L),d,d)+str(L)))
```

10.5 A Practical Use of Primitive Roots

We will soon begin talking about cryptography and related matters. Before we do so, we will preview our computational needs by using primitive roots to solve some congruences in a cool way.

Suppose you want to solve a more involved congruence than the basic ones we have tackled thus far. A general form that we might want to solve would look like

$$a^b \equiv c \pmod{n}$$

where either a or b might be a variable, and n would be prime or a prime power. Here are two examples:

- $x^3 \equiv 5 \pmod{17}$
- $5^x \equiv 17 \pmod{19}$

You can think of the first one as finding a higher root modulo n , and the second one as finding a *logarithm* modulo n .

As we will see below, our general strategy will be to find a primitive root g of n (when this is possible) and write both as powers of g , e.g. $a = g^i$ and $c = g^j$ for some $i, j \in \mathbb{Z}$. Then our congruence will become

$$g^{ib} \equiv g^j \pmod{n}$$

and thinking of it as solving in the exponents ib and j will be productive.

10.5.1 Finding a higher root

With that as introduction, let's examine one way to solve the first congruence using this idea.

First, find a primitive root modulo 17. Obviously we could just ask Sage and its builtin command `primitive_root`, or use [Lemma 10.2.3](#) with trial and error. In the not too distant past, the back of every number theory text had a table of primitive roots!

```
primitive_root(17)
```

3

Now what we will do is try to represent *both* sides of

$$x^3 \equiv 5 \pmod{17}$$

as powers of that primitive root.

The easy part is representing x^3 ; we just say that $x \equiv 3^i$ for some (as yet unknown) i , so

$$x^3 \equiv (3^i)^3 \equiv 3^{3i}.$$

The harder part is figuring out what power of 3 gives 5. Again, there is no shortcut, though number theory texts in the past had huge tables of them, and their powers (for easy reference). In practice, one would have all powers of a given primitive root available for use ahead of time.

```
a=mod(3,17)
L=[(i,a^i) for i in range(2,17)]
for item in L:
    if item[1]!=5:
        pretty_print(html(r"%s^{%s}\equiv_%s\not\equiv_
5"%(a,item[0],item[1])))
    else:
        pretty_print(html(r"%s^{%s}\equiv_%s$-_-
hooray!"%(a,item[0],item[1])))
    break
```

By substituting the primitive roots in for x^3 and 5, we transform

$$x^3 \equiv 5 \pmod{17}$$

into the congruence

$$3^{3i} \equiv 3^5 \pmod{17}.$$

This is a much more familiar type of problem. How would we have solved this in high school? You would solve it this way, with equations (not congruences):

$$3^{3i} = 3^5 \Rightarrow 3i = 5 \Rightarrow i = 5/3.$$

We will try to do something very similar here.

What is very important is that this congruence is, in some sense, really no longer a congruence in \mathbb{Z}_{17} . To be precise, everything in sight is really in U_{17} , a cyclic group of order $\phi(17) = 16$. But a cyclic group of order 16 would just be the same as thinking modulo sixteen! So we can take out the exponents, just like in precalculus, but do things (mod 16):

$$3i \equiv 5 \pmod{16}.$$

(See [Exercise 10.6.14](#) to justify doing this manipulation.)

A little guess and check (or more powerful methods earlier in the book) show that $i = 7$ suffices, so that $x = 3^7 \equiv 11 \pmod{17}$ is the solution. And we figured it out without taking every cube out there!

Indeed, doing just that confirms our result. We take all cubes starting at 2, and the one corresponding to 11 is what we want:

```
[mod(i,17)^3 for i in range(2,17)]
```

```
[8, 10, 13, 6, 12, 3, 2, 15, 14, 5, 11, 4, 7, 9, 16]
```

Note the use of `range` from [Sage note 2.1.3](#). Why do you think we used it here?

Example 10.5.1 If we change the congruence to a fourth power $x^4 \equiv 5 \pmod{17}$, the only change is that now we have to solve $4i \equiv 5 \pmod{16}$. However, there are no such solutions since $\gcd(4, 16) = 4 \nmid 5$, and we confirm this by seeing that 5 does not show up in this list:

```
[mod(i,17)^4 for i in range(2,17)]
```

```
[16, 13, 1, 13, 4, 4, 16, 16, 4, 4, 13, 1, 13, 16, 1]
```

□

Example 10.5.2 Finally, let's try solving the closely related $x^3 \equiv 7 \pmod{19}$. Here, a primitive root is 2, and it turns out that $2^6 \equiv 7$, so we may attempt a solution. We obtain

$$2^{3i} \equiv 2^6 \pmod{19} \Rightarrow 3i \equiv 6 \pmod{18},$$

which definitely does have solutions.

In fact, there are three solutions (2, 8, 14) to the reduced congruence

$$i \equiv 2 \pmod{6}$$

so there are three solutions ($2^2, 2^8, 2^{14}$) to the original congruence. Let's check this:

```
a = mod(2,19)
[(a^b)^3 for b in [2, 8, 14]]
```

```
[7, 7, 7]
```

□

A similar strategy can work for higher degree congruences. (See [\[E.2.4, Theorem 8.17\]](#) for a general statement on when such solutions exist, which we will omit for the sake of space.)

Example 10.5.3 If we try solving $x^6 \equiv 8 \pmod{49}$, we'll need a primitive root of 49; 3 works. I can find out what power 3^i of 3 yields 8:

```
x = mod(primitive_root(49), 49)
L=[(i, x^i) for i in range(2, euler_phi(49))]
for item in L:
    if item[1]!=8:
        pretty_print(html(r"%s^{%s}\equiv_%s\not\equiv_
            8"%(x, item[0], item[1])))
    else:
        pretty_print(html(r"%s^{%s}\equiv_%s$-
            hooray!"%(x, item[0], item[1])))
    break
```

Looks like it's 3^{36} . So we write $x = 3^i$ for some as yet unknown i , and get

$$3^{6i} \equiv 3^{36} \pmod{49},$$

which gives us

$$6i \equiv 36 \pmod{\phi(49) = 42}$$

which *itself* reduces to

$$i \equiv 6 \pmod{7}.$$

So $i = 6, 13, 20, 27, 34, 41$ all work, which means that $x = 3^i \equiv 43, 10, 16, 6, 39, 33$ all should work.

```
[mod(d, 49)^6 for d in [43, 10, 16, 6, 39, 33]]
```

```
[8, 8, 8, 8, 8, 8]
```

□

10.5.2 Discrete logarithms

Similarly, we can try to solve logarithmic examples like

$$5^x \equiv 17 \pmod{19}.$$

Indeed, solving this problem is an example of what is called a **discrete logarithm** problem. Such problems are apparently very, very hard to solve quickly, but (!) no one has ever actually *proved* this.

Example 10.5.4 Let's solve $5^x \equiv 17 \pmod{19}$. As we noted in [Example 10.5.2](#), a primitive root modulo 19 is 2, and we can check that $5 \equiv 2^{16} \pmod{19}$ and $17 \equiv 2^{10} \pmod{19}$. Then, replacing these, we see that

$$2^{16x} \equiv 2^{10} \pmod{19}$$

yields

$$16x \equiv 10 \pmod{18}.$$

Since each of the numbers in this latter congruence is even, we can reduce this to $8x \equiv 5 \pmod{9}$, which further reduces to the easy-to-solve $-x \equiv 5 \pmod{9}$.

Taking $x \equiv -5 \equiv 4$, and keeping in mind the original modulus of 18, that suggests that we could let $x \equiv 4, 13$ in solving the original congruence. And indeed

$$5^4 \equiv 5^{13} \equiv 17 \pmod{19}$$

as desired:

$\text{mod}(5, 19)^{13}, \text{mod}(5, 19)^4$

(17, 17)

□

Sage note 10.5.5 Reminder on equality. To check whether two things are equal, remember that you can just use `==` with the two expressions and see if you get `True` or `False`.

Example 10.5.6 Let's try to solve $16^x \equiv 13 \pmod{19}$.

Again, 2 is a primitive root of 19, and obviously $16 = 2^4$. It might look harder to represent 13; of course we could do it with the computer, but note that $13 + 19 = 32 = 2^5$. Sometimes we really can do them by hand!

Thus our congruence becomes

$$2^{4x} \equiv 2^5 \pmod{19}$$

which yields

$$4x \equiv 5 \pmod{18}.$$

However, since $\gcd(4, 18) = 2 \nmid 5$, by [Proposition 5.1.1](#) this latter congruence has no solutions, so neither does the original congruence. (It turns out that 16 has only order 9 as an element of U_{19} , and evidently 13 is not one of the elements in the subgroup generated by 16.) □

10.6 Exercises

1. Find primitive roots of 18, 23, and 27 (one for each modulus) using [Lemma 10.2.3](#) to test various numbers.
2. If a is a primitive root of n , prove that a^{-1} is also a primitive root of n .
3. Show that there is no primitive root for $n = 8$.
4. Show that there is no primitive root for $n = 12$.
5. Find two primitive roots of 81 using the Euler ϕ criterion [Lemma 10.2.3](#) (that is, by hand).
6. Prove [Lemma 10.3.4](#). Suppose p is prime and the order of a modulo p is d . Prove that if b and d are coprime, then a^b also has order d modulo p . Hint: actually write down the powers of a^b , and figure out which ones could actually be 1. Lagrange's (group) [Theorem 8.3.12](#) could also be useful.
7. Prove [Lemma 10.3.5](#). Suppose p is prime and d divides $p - 1$ (and hence is a possible order of an element of U_p). Prove that at most $\phi(d)$ incongruent integers modulo p have order d modulo p . Hint: Lagrange's (polynomial) [Theorem 7.4.1](#).
8. Find the orders of *all* elements of U_{13} , including of course the primitive roots, if they exist. Then verify [Claim 10.4.4](#) for $p = 13$.
9. Challenge: Assuming p is prime, and without using [Claim 10.4.4](#), prove that there are exactly $\phi(p - 1)$ primitive roots of p if there is at least one.
10. Finish the proof of [Fact 10.3.6](#) for the case of composite n .
11. Challenge: Assume that a is an odd primitive root modulo p^e , where p is an odd prime (that is, both a and p are odd). Prove that a is also a primitive root modulo $2p^e$.

12. Solve $x^6 \equiv 4 \pmod{29}$.
13. Solve $x^4 \equiv 4 \pmod{99}$ by writing this as the combination of two congruences which *can* be solved with primitive roots, and then using [Subsection 5.4.1](#) to put them back together.
14. Prove this crucial key to solving congruences by looking at the exponents in [Section 10.5](#): If $x \equiv y \pmod{\phi(n)}$ and $\gcd(a, n) = 1$, show that $a^x \equiv a^y \pmod{n}$. Hint: [Theorem 9.2.5](#).

Find all solutions to the following. Making a little table of powers of a primitive root modulo 23 first would be a good idea.

15. $x^3 \equiv 2 \pmod{23}$ 16. $3^x \equiv 2 \pmod{23}$
 17. $x^4 \equiv 2 \pmod{23}$ 18. $13^x \equiv 5 \pmod{23}$
 19. $3x^5 \equiv 1 \pmod{23}$ 20. $3x^{14} \equiv 2 \pmod{23}$
21. For which positive integers a is the congruence $ax^4 \equiv 2 \pmod{13}$ solvable?
22. Conjecture what the product of *all* primitive roots modulo p (for a prime $p > 3$) is, modulo p . Prove it! (Hint: one of the results in [Subsection 10.3.2](#) and thinking in terms of the computational exercises might help.)

10.7 All the Primitive Roots

There is more to the primitive root story, but we won't cover the rest in detail. The complete story of which n have groups of units U_n that are cyclic is given by Sage. Recall from [Sage note 5.3.8](#) that the question mark gives us information.

```
a=pari(5)
a.znprimroot?
```

Signature: a.znprimroot()

Docstring:

```
Returns a primitive root (generator) of
(\mathbb{Z}/n\mathbb{Z})^*,
whenever this latter group is cyclic (n = 4 or n = 2p^k
or n = p^k,
where p is an odd prime and k >= 0). If the group is not
cyclic,
the result is undefined. If n is a prime power, then the
smallest
positive primitive root is returned. This may not be
true for n =
2p^k, p odd.
```

```
Note that this function requires factoring p-1 for p as
above, in
order to determine the exact order of elements in
(\mathbb{Z}/n\mathbb{Z})^*: this is likely to be costly
if p is
large.
```

Init docstring: ...

File: /tmp/...

Type: method

Notice that we already showed that bigger powers of two do not have primitive roots, so we have seen parts of both what does and what doesn't have a primitive root.

To make this result somewhat more plausible, the following cell demonstrates [Exercise 10.6.11](#) – that an *odd* primitive root for a prime power is also a primitive root for twice that modulus.

```
@interact
def _(n=(7^2,prime_range(100)+[i^2 for i in
prime_range(3,25)]+[i^3 for i in prime_range(3,12)])):
a=mod(primitive_root(n),n)
if mod(a,2)==0:
    for i in range(1,euler_phi(n)):
        if gcd(i,euler_phi(n))==1:
            a=a^i
            if mod(a,2)==1:
                break
pretty_print(html("%s$_is_a_primitive_root_of_$s$,
hence_has_order_$s$"%(a,n,euler_phi(n))))
pretty_print(html(r"The_order_of_$s$_in_
$\mathbb{Z}_{%s}$_is_also_
$s$"%(a,2*n,mod(a,2*n).multiplicative_order()))
pretty_print(html("Compare_the_powers:"))
print([a^i for i in range(1,euler_phi(n)+1)])
a = mod(a,2*n)
print([a^i for i in range(1,euler_phi(2*n)+1)])
```

This is also consistent with what we already know, since $\phi(2p^e) = \phi(p^e)$. Do the patterns in the interact help you think how you might solve the exercise?

Finally, to really stretch yourself, how do you think you would get from a primitive root modulo p to one modulo p^e ? How would you show that other numbers do *not* have one?

Summary: Primitive Roots

This chapter uses groups to uncover one of the most profound insights of [Figure 10.0.1](#).

1. We begin by defining primitive roots in [Definition 10.1.1](#), and immediately recharacterizing in terms of group theory in [Proposition 10.1.4](#).
2. A simpler way to test for whether a number is a primitive root is [Lemma 10.2.3](#).
3. In the next section we see some examples of numbers which do *not* have primitive roots. More importantly, we tackle the key Lemmas [10.3.4](#) and [10.3.5](#) to understand the group U_p for p prime. An example of something we win from this is [Fact 10.3.6](#).
4. Then we prove the famous result that [Primitive Roots Exist for Primes](#).
5. We conclude the chapter by using primitive roots to help solve interesting congruences, like higher degree polynomials in [Subsection 10.5.1](#) and discrete analogues of the logarithm in [Subsection 10.5.2](#).

There is the usual variety of [Exercises](#), and a short appendix about [All the Primitive Roots](#).

Chapter 11

An Introduction to Cryptography

We are now ready for some applications. This chapter introduces cryptography, as well as the prototype for a cool mathematical encryption system and other similar topics. In [Chapter 12](#), we will also discuss practical issues in implementing these – namely, finding *huge* primes and factoring *huge* composite numbers.

By ‘huge’ I mean something substantially bigger than the output of the following commands.

```
print(next_prime(randrange(2^100)))  
print(next_prime(randrange(2^200)))
```

```
82823055428384472362413881743  
760484670368065451826384290635929664594981544625732757532239
```

Those are peanuts by today’s standards. But with the tools we’ve developed up to this point, we are ready for them.

11.1 What is Cryptography?

Cryptography is not just the science of making (and breaking) codes, as a dictionary might have it. It is the *mathematical* analysis of the tools of secrecy, from both the perspective of someone keeping a secret and that of the person trying to figure it out. Sometimes it is also called *cryptology*, while sometimes that term is reserved for a wider meaning.

There are two kinds of codes.

- There are codes which disguise information and are intended to remain secret! (Especially for those needing private communication.)
- There are codes encapsulating information in a convenient format, not needing secrecy. (Especially to allow for error checking.)

Mathematicians use the word **code** to indicate information is being stored, reserving the term **cipher** to talk about a way to protect that information. So, what we do when learning about this is some of each, though mostly about ciphers.

11.1.1 Encoding and decoding

There are many ways to **encode** a message. The easiest one for us (though not used in practice in exactly this way) will be to simply represent each letter of the English alphabet by an integer from 1 to 26. It is also easy to represent both upper- and lowercase letters from 1 to 52.

We'll use the following embedded cell to turn messages into numbers and vice versa. You encode a plaintext message (no spaces, in quotes, for our examples) and decode a positive integer.

```
def encode(s): # Input must be in quotes!
    s = str(s).upper()
    return sum((ord(s[i])-64)*26^i for i in range(len(s)))

def decode(n):
    n = Integer(n)
    list = []
    while n != 0:
        if n%26==0:
            list.append(chr(64+26))
            n -= 1
        else:
            list.append(chr(n%26+64))
            n //=26
    return ''.join(list)
```

Sage note 11.1.1 Definitions. This cell should not have any output. The code `def` followed by a function name and input variable name (and colon) just tells Sage to define a new (computer, not necessarily mathematical) function. Then the commands after the first line of each definition say what to do, including what to send back to the user, the `return` statement. As long as nothing goes wrong, no output is required – you told Sage to do something, and it did it.

This is a very handy way to make new mathematical functions too. Even something as basic as `def f(x): return x^2` could be useful, though in this simple case Sage gives you many more tools if you use the syntax `f(x) = x^2` instead. Try to watch the Sage code throughout, especially in the final few chapters like [Section 23.3](#), for usage of the `def` statement to make new functions.

Let's try to encode the letter "q".

```
encode('q')
```

17

Sage note 11.1.2 Always evaluate your definitions. If the previous cell doesn't work, then you may need to evaluate the first one in this section again. If anything in this chapter ever gives a `NameError` about a global name `encode`, you probably need to reevaluate some previous cell. Most likely, the one with `def encode!`

The process of decoding (or to **decode**) is similar.

```
decode(17)
```

'Q'

This should be straightforward. Too straightforward, perhaps. What are some issues here?

- First, notice that I didn't bother separating lower and uppercase letters.
- Also, no matter how complicated you get, with just a one-to-one correspondence, there are only a few possibilities for each letter. So if you know the human language in question, you can just start guessing which encrypted number stands for its most common letter.
- Can you think of other drawbacks? (See [Exercise 11.8.14](#).)

That means that, in practice, we need to do a few other things. One thing that is commonly done is to make longer blocks of letters, and then turn *those* into numbers. After all, presumably there are a lot more three-letter (or longer) possible blocks of letters in English than would make it too easy to decrypt them. (Can you think of exceptions, though?)

For pairs, we will represent the first letter as a number from 1 to 26, and the second letter as 26 times the letter number (think of it as base 26). Remember that A=1, B=2, etc.

Now compare the following two encodings of "The best day of the year" and see which one might be easier to decipher.

```
[encode(letter) for letter in 'Thebestdayofthisyear']
```

```
[20, 8, 5, 2, 5, 19, 20, 4, 1, 25, 15, 6, 20, 8, 9, 19, 25,
 5, 1, 18]
```

```
print(encode('cb'))
print(decode(3+26*2))
```

```
55
CB
```

```
[encode(pair) for pair in
 ['th', 'eb', 'es', 'td', 'ay', 'of', 'th', 'is', 'ye', 'ar']]
```

```
[228, 57, 499, 124, 651, 171, 228, 503, 155, 469]
```

Whereas there are many 5s in the first encoding, which you could guess were Es, the second one has only one repeat (though knowing English, one might guess it was 'Th'). For this reason, it's important to point out we haven't made anything secret yet, we've just encoded.

With three letter blocks, there are then already $26^3 = 17576$ possibilities.

```
print(encode('zab'))
print(decode(26+1*26+2*26^2))
```

```
1404
ZAB
```

One could use this to encode the phrase INT HEB EGI NNI GWA STH EWO RDX. In this case, we use an extra X to fill out the space from a famous quote; much more sophisticated filler can be used in real cryptography.

To be fair, when filler of this type is used, it would more often be used in the middle to confuse things. In addition, one might recombine the message in various ways. We will, however, usually keep our whole message together as one item, since we want to understand the mathematical aspects most, rather than real cryptography.

11.2 Encryption

We will spend most of our time talking about **enciphering**, or **encrypting**, messages. Such **encryption** is the difficult part, after all, the details of which we want to keep secret.

What is cool about modern ciphers is that we actually *expect* that any eavesdropper will know how we do the encryption; they just don't know the **key**, which is the specific numbers we use to perform our mathematical encryption.

Reversing this process (hopefully only done by the person you want to receive your message!) is called **decryption**. Sometimes you need a different set of numbers to decrypt, in which case we distinguish between the **encryption key** and the **decryption key**.

Sage note 11.2.1 Reminder to evaluate definitions. Don't forget to evaluate the first cell of commands so we can use words as messages instead of just numbers.

```
def encode(s): # Input must be in quotes!
    s = str(s).upper()
    return sum((ord(s[i])-64)*26^i for i in range(len(s)))

def decode(n):
    n = Integer(n)
    list = []
    while n != 0:
        if n%26==0:
            list.append(chr(64+26))
            n -= 1
        else:
            list.append(chr(n%26+64))
        n //=26
    return ''.join(list)
```

11.2.1 Simple ciphers

In the past, one would usually assume that both the sender and the receiver keep their keys secret (seems reasonable!), which is called **symmetric key cryptography**. The symmetry is that both people need to keep it secret. One early example of this supposedly goes back to C. Julius Caesar. To encrypt a message, first convert it to numbers, and then add three to each number ('wrapping around' as in modular arithmetic if needed), and convert back to letters.

```
message='MathIsCool'
secret=[encode(letter) for letter in message]
secret
```

```
[13, 1, 20, 8, 9, 19, 3, 15, 15, 12]
```

It's pretty clear that 1=A here, for instance. Now let's add three to each. The second letter should get to 4=D, for instance.

```
code=[(x+3)%26 for x in secret]
print(code)
print(''.join([decode(m) for m in code]))
```

```
[16, 4, 23, 11, 12, 22, 6, 18, 18, 15]
PDWKLVFRRO
```

What did I do here? Again, this is just modular arithmetic, modulo 26, so I added 3 mod (26).

11.2.2 Decryption and inverses

How will I decrypt it, if I get this mysterious message? Here is the main point about mathematical ciphers; they need to come from operations that have *inverses*! So in number theoretic ciphers, they'll need to come from (somehow) invertible operations.

In this case, the operation is modular addition, which certainly has inverses. If your encoded numerical message is x , your key is a , and you are working modulo (n), then your encrypted message m is

$$m \equiv x + a \pmod{n}$$

To get x back, you just use the additive inverse to a modulo n , which is $-a$.

Since -3 is the inverse of 3, this one is easy to decipher.

```
''.join([decode((x-3)%26) for x in code])
```

```
'MATHISCOOL'
```

We could list the key here as a pair (a, n) , with $a = 3$ and $n = 26$.

As noted above, one can do something similar with bigger numbers, in blocks of two. In the next Sage cell, the code requires a message with an even number of letters; can you make it more flexible?

```
message='Mathiscool'
secret=[encode(message[2*i:2*i+2]) for i in
        range(len(message)/2)]
secret
```

```
[39, 228, 503, 393, 327]
```

11.2.3 Getting more sophisticated

Let's do something a little more interesting to encrypt our 'secret' about how cool math is. What else has inverses?

Well, sometimes multiplication mod (n) does! We could make a cipher that gets m by performing

$$m \equiv ax + b \pmod{n}.$$

Here, let's choose $a = 5$ and $b = 18$; we'll use $n = 677$, the next prime after 26^2 , since we have blocks of two letters each.

```
n = next_prime(26^2)
code=[(5*x+18)%n for x in secret]
print(code)
print(''.join([decode(m) for m in code]))
```

```
[213, 481, 502, 629, 299]
EHMRHSEXMK
```

Now the key is listed as a triple, $(a, b, n) = (5, 18, 677)$. How do we invert this?

To get from $ax + b$ back to x , ordinarily we would subtract b and then divide by a . Now we are working over \mathbb{Z}_n , so is that possible? We'll need our first 'extra' condition.

Fact 11.2.2 *To make modular encryption by a linear function workable, we need $\gcd(a, n) = 1$. In that case there is a number a' such that*

$$a(a') \equiv 1 \pmod{n},$$

so we can decode via

$$m \mapsto a'(m - b) \equiv x \pmod{n}.$$

To decode this particular example, then, we need to first subtract 18, then multiply by an inverse to 5 (mod 677) (which turns out to be 271):

```
''.join([decode(271*(x-18)%677) for x in code])
```

```
'MATHISCOOL'
```

You should get 'MathIsCool' or whatever message you originally used. For convenience, you can use the cell below to do this in just one step, picking your own a and b along with your own (even length) message.

```
message='hiphiphooray'
a = 5
b = 18
secret=[encode(message[2*i:2*i+2]) for i in
        range(len(message)/2)]
n = 677
ainv = mod(a,n)^-1
code=[(a*x+b)%n for x in secret]
print(''.join([decode(m) for m in code]))
print(''.join([decode(ainv*(x-b)%n) for x in code]))
```

```
EUSQHDDYLOSU
HIPHIPHOORAY
```

The proof of the pudding is in the eating. There's no way I get the original message back unless this works! Can you modify the Sage cell above to break your message into groups of three letters instead?

11.2.4 Linear algebra and encryption

There is another way of using blocks of size two or more, which we won't pursue very far, but which is a big piece of how standard encryption works (see [here](#) and [here](#)). Let's look at our message again.

```
message='Mathiscool'
secret=[encode(letter) for letter in message]
secret
```

```
[13, 1, 20, 8, 9, 19, 3, 15, 15, 12]
```

Now, in blocks of two, I will *change my numbers* by turning the first one into the *sum* of the numbers modulo 26 and leaving the second one alone. So for the second block (20,8), I will change that block to (28,8), which modulo 26 becomes (2,8).

```
[(secret[i]+secret[i+1])%26 if i%2==0 else secret[i] for i
 in range(len(secret))]
```

```
[14, 1, 2, 8, 2, 19, 18, 15, 1, 12]
```

This turns out to be the same thing as multiplying the corresponding list of *vectors* of length two by a matrix!

$$\begin{pmatrix} 1 & 1 \\ 0 & 1 \end{pmatrix}$$

To invert this cipher, we would need an inverse to this matrix *modulo 26*. (People don't do something quite so naive, as there aren't too many inverses modulo 26, but for our purposes this suffices.)

In any case, this is another connection to the rest of mathematics! And it is a huge reason why linear algebra over finite algebraic structures is *very* important in security.

11.2.5 Asymmetric key cryptography

Finally there is another type of encryption, which is rather different. There exists the possibility that *everybody* knows the key to encrypt, while only the legitimate person knows how to decrypt. This is called **asymmetric key cryptography**.

This idea may seem odd. But in practice today, people really do just post their encryption keys on the Internet! [In the live book, this links](#) the public key of a fairly well-known open-source software advocate, for example.

In theory, anyone who wants to send Person XYZ a secure message could use this key, but only Person XYZ can decrypt it – convenient! Such an implementation of an asymmetric system is called **public-key** cryptography, although of course it's only the encryption key that is actually public.

In this chapter, we will see examples of both symmetric and asymmetric systems, but the main point is to lead up to the mathematics of basic public key systems.

11.3 A Modular Exponentiation Cipher

To prepare for discussion of a famous public-key system, we will first discuss a (symmetric) system that leads to it. This system needs yet another invertible number theory procedure, one that we have used enough to be quite comfortable with.

That procedure is *modular exponentiation* as cipher. Recall that we have methods to solve modular exponential congruences (such as using primitive roots). That gives us tools sufficient to implement these subtle techniques.

Sage note 11.3.1 Another reminder to evaluate definitions. Don't forget to evaluate the commands below so we can use words as messages instead of just numbers.

```
def encode(s): # Input must be in quotes!
    s = str(s).upper()
    return sum((ord(s[i])-64)*26^i for i in range(len(s)))

def decode(n):
    n = Integer(n)
    list = []
    while n != 0:
        if n%26==0:
            list.append(chr(64+26))
            n -= 1
        else:
            list.append(chr(n%26+64))
    n //=26
    return ''.join(list)
```

11.3.1 The Diffie-Hellman method

In the cell below, we will pick a few numbers relevant to this method. To use it, we will need a prime number p , and some legitimate exponent e that won't mess things up too badly. (Also, suppose our secret is still that math is cool.)

What do I mean by 'won't mess things up too badly?' Recall from [Subsection 10.5.1](#) that when we solved

$$x^3 \equiv 5 \pmod{17} \text{ as } 3^{3i} \equiv 3^5 \pmod{17}$$

we ended up in the world of $\phi(17) = 16$ and solved

$$3i \equiv 5 \pmod{16}.$$

This required a solution i to exist, which wouldn't happen for all possible choices of numbers in a congruence!

In order to keep using these ideas easily, we will pick an exponent *coprime* to $\phi(p)$.

Now, here is the algorithm (see also [Algorithm 11.3.3](#)). I just take my message (as a number) and raise it to the e power modulo p . It's as simple as that!

In the cell below, we pick a convenient e and p .

```
p=29 # a prime number
e=9 # a number coprime to euler_phi(p)=p-1=28
message='MathIsCool '
secret=[encode(letter) for letter in message]
code=[mod(x,p)^e for x in secret]
print(code)
print(''.join([decode(m) for m in code]))
```

```
[5, 1, 23, 15, 6, 11, 21, 26, 26, 12]
EAWOFKUZZL
```

Here I picked $p = 29$ since it's close to 26, and more or less arbitrarily picked an exponent $e = 9$ (though it does have to be coprime to $28 = \phi(29)$).

Note the steps. I first had to encode “MathIsCool” to numbers. Then I *exponentiated* each number in the coded version, modulo 29. To be precise, I sent each number

$$a \mapsto a^9 \pmod{29}.$$

Remark 11.3.2 Notice that decoding the secret message code is not so useful anymore! (What would we do with the number 28 as an output, for instance?) So we usually just stick with the numbers.

Leaving aside for the moment that the letter A will now have the unfortunate property that it always stays 1, and hence basically unencrypted (this is because we are doing a toy example), how on earth would we ever decrypt this? Do we have a way to invert

$$a^9 \pmod{29}$$

in any way?

Naturally, we do! We will use exponentiation *again* to do so. We just need something that solves

$$(a^9)^f \equiv a \pmod{29},$$

or more concisely

$$a^{9f} \equiv a^1 \pmod{29}.$$

(We can think of f as a power that inverts the original power 9.)

From our discussion in [Section 10.5](#), solving this congruence is tantamount to solving

$$9f \equiv 1 \pmod{28}$$

and we know we can find this. In the cell below, we do it computationally, but you could do this one ‘by hand’.

```
f=mod(e,p-1)^-1 # the multiplicative inverse mod p-1 (!) to
our encryption power
print(f)
print(''.join([decode(x^f) for x in code]))
```

25

MATHISCOOL

This method of encryption is known as the Diffie-Hellman method (named after its originators, who proposed it in the mid-70’s); see [Historical remark 11.4.1](#) and [Historical remark 11.3.5](#).

11.3.2 A bigger example

Now we will do a more real example of this. Notice how important it was that we chose an initial exponent e that was coprime to $\phi(p) = p - 1$.

```
message='heymathiscooleverybody'
secret=encode(message)
secret
```

13044594485924740120065295822374

For convenience, I’ll just take the next prime bigger than my message.

```
p=next_prime(secret)
print(p)
print(factor(p-1))
```

```
13044594485924740120065295822453
2^2 * 3^2 * 11 * 17 * 8273 * 234219716629408326624607
```

Next, I pick an exponent. Not every exponent will work! Beforehand I factored $p - 1$ so I could find something coprime to it.

```
e=10103 # a number coprime to p-1
code=mod(secret,p)^e
code
```

```
9687827625907130820812107474110
```

The encrypted message is now just one number. Now we need the decryption key. Luckily, that's just as easy as taking an inverse modulo $p - 1$:

```
f=mod(e,p-1)^-1
print(f)
print(''.join(decode(code^f)))
```

```
5098792796685815968933767514883
HEYMATHISCOOLEVERYBODY
```

Here is one more extended Sage example; why not try your own message? Here, the interesting point is that I allow Sage to pick a prime *for* me using `next_prime()`. (If it fails, try changing `e` to something coprime to $p - 1$.)

```
message='mathisreallycoolanditshouldntbeasecret '
secret=encode(message)
p=next_prime((secret)^5)
e=677 # hopefully coprime to p-1
code=mod(secret,p)^e
f=mod(e,p-1)^-1
pretty_print(html("My_encoded_message_is_$$$"secret))
pretty_print(html("A_big_prime_bigger_than_that_is_$$$"p))
pretty_print(html("And_I_chose_exponent_$$$"e))
pretty_print(html("The_encrypted_message_is_$$$"code))
pretty_print(html("The_inverse_of_$$$_is_$$$"(e,f)))
pretty_print(html("And_the_decrypted_message_turns_out_to_
    be:"))
print(''.join(decode(code^f)))
```

11.3.3 Recap

Here is the formal explanation of our first awesome encryption scheme.

Algorithm 11.3.3 Diffie-Hellman Encryption. *To encrypt using this method, do the following.*

- Turn your message into a number x .
- Pick a prime p (presumably greater than x).
- Pick an exponent e such that $\gcd(e, p - 1) = 1$.
- Encrypt to a secret message by taking

$$m = x^e \pmod{p}.$$

Here are the steps for decryption.

- Find an inverse modulo $p - 1$ to e , and call it f .
- Decrypt (if you want) by taking

$$m^f \equiv x \pmod{p}$$

- Celebrate in your opponent's destruction.

Proof. Why does this work? First, note that our condition on f is equivalent to

$$ef \equiv 1 \pmod{p - 1}.$$

Then we can simply compute that

$$m^f \equiv (x^e)^f \equiv x^{ef} \equiv x^1 \equiv x \pmod{p}$$

which verifies that we get the original message back. ■

Feel free to use the following Sage cells to see what happens with your own short messages.

```
@interact
def _(message='mathiscool',e=677):
    secret=encode(message)
    p=next_prime(100*(secret))
    if gcd(e,p-1) != 1:
        pretty_print(html("Looks_like_$$s$$_isn't_coprime_to_
            the_prime!_Try_another_one."%e))
    else:
        code=mod(secret,p)^e
        try:
            f=mod(e,p-1)^-1
        except:
            pretty_print(html("Looks_like_$$s$$_is_not_
                coprime_to_the_prime_we_chose,_%s$$(e,p))
            pretty_print(html("My_encoded_message_is_
                $$s$$(secret))
            pretty_print(html("A_big_prime_bigger_than_that_is_
                $$s$$(p))
            pretty_print(html("And_I_chose_exponent_%s$$(e))
            pretty_print(html("The_encrypted_message_is_
                $$s$$(code))
            pretty_print(html("The_inverse_of_$$s$$_is_
                $$s$$(e,f))
            pretty_print(html("And_the_decrypted_message_turns_
                out_to_be:"))
            print(''.join(decode(code^f)))
```

Or you can choose a prime on your own.

```
@interact
def _(message='hi',p=991,e=677):
    secret=encode(message)
    if is_prime(p) and gcd(p,e)==1 and p>secret:
        e=677 # hopefully coprime to p-1
        code=mod(secret,p)^e
        try:
            f=mod(e,p-1)^-1
        except:
            pretty_print(html("Looks_like_$$s$$_is_not_
```

```

        coprime_to_the_prime_we_chose,_%s$"%(e,p))
    pretty_print(html("My_encoded_message_is_
        %s$"%secret))
    pretty_print(html("A_big_prime_bigger_than_that_is_
        %s$"%p))
    pretty_print(html("And_I_chose_exponent_%s$"%e))
    pretty_print(html("The_encrypted_message_is_
        %s$"%code))
    pretty_print(html("The_inverse_of_%s$%s_is_
        %s$"%(e,f)))
    pretty_print(html("And_the_decrypted_message_turns_
        out_to_be:"))
    print(''.join(decode(code^f)))
    elif not is_prime(p):
        pretty_print(html("Pick_a_prime_%p$!"))
    elif p <= secret:
        pretty_print(html("Make_sure_your_prime_is_bigger_
            than_your_secret,_%s$"%secret))
    else:
        pretty_print(html("Make_sure_that_gcd(p,e)=1$!"))

```

Sage note 11.3.4 Compute what you need. Remember, you can always compute anything you need. For instance, if you for some reason didn't pick a big enough prime, you can use the following command to find one.

```
next_prime(11058)
```

```
11059
```

Historical remark 11.3.5 Diffie and Hellman. In 2015, Whitfield Diffie and Martin Hellman won the Turing Award for their contribution, the highest award in computer science.

11.3.4 A brief warning

Remember, the key that makes it all work (thanks to [Fermat's Little Theorem](#)/[Euler's Theorem](#)) is that exponents of congruences mod n live in the world of congruences mod $\phi(n)$, as long as they are numbers coprime to $\phi(n)$. That's why $\text{gcd}(e, p-1) = 1$ is important.

Here's an example of how not choosing your exponent wisely can go wrong.

```

message='hi' # needs to be in quotes
secret=encode(message)
p=991 # needs to be bigger than secret
e=2 # NOT coprime to p-1
code=mod(secret,p)^e
code

```

```
95
```

Sage note 11.3.6 Change values right in the code. Some Sage cells have little text boxes or sliders for interacting. But you can use any of them to change the values we are playing with; try changing the variable `message` in the preceding cell to encode your own secret.

Assuming you followed along, so far, so good; it got encrypted. But what happens when we try to decrypt?

```
f=mod(e,p-1)^-1
message,secret,code,decode(code^f) # prints all the steps
```

```
Traceback (most recent call last):
...
ZeroDivisionError: inverse of Mod(2, 990) does not exist
```

You should have gotten an error (in fact, a `ZeroDivisionError`, which should sound relevant). It turns out not even to be possible to go backwards. Be warned that you must know the mathematics to use cryptography wisely.

11.4 An Interesting Application: Key Exchange

There is a quite useful application of Diffie-Hellman called **key exchange**. In fact, this is the original application they had in mind.

Historical remark 11.4.1 Diffie-Hellman controversy. There is a little controversy over exactly whom to credit for originating the concept of public-key cryptography. Researchers at the British intelligence unit GCHQ published a number of internal papers on methods similar to those in this chapter, and Ralph Merkle previously published a paper introducing the notion. However, the specific mathematics are due to Diffie and Hellman, who were the first to publish in a public venue, so it seems reasonable to keep the traditional name.

11.4.1 Diffie-Hellman Key Exchange

Here is the basic concept of key exchange. Two people trying to pass information (universally called Alice and Bob) want to decide on a secret key for using some encryption routine. Since all we really care about are the numbers, once we've encoded, we should just assume the key is a number.

Unfortunately, Alice and Bob know that someone may be listening in on their decision. Instead of trying to send a secret key only one of them has chosen, they try to create a secret key *together* using (essentially) public means. Here's how it works.

Algorithm 11.4.2 Diffie-Hellman key exchange. *Here are the steps.*

- *First, Alice and Bob jointly pick a big prime p and a base for exponentiation g , presumably with $1 < g < p$. This doesn't need to be secret.*
- *Now, they each secretly choose an exponent; maybe Alice chooses m and Bob chooses n .*
- *The key step: Each of them exponentiates g to their secret power, modulo p .*
- *Then they pass off these numbers to each other, and once again exponentiate the other person's number to their own secret power, modulo p .*

The resulting numbers are the same and give the secret key.

Proof. The two numbers are $(g^m)^n = g^{mn}$ and $(g^n)^m = g^{nm}$, which are the same, and certainly are so modulo p . ■

Example 11.4.3 Alice and Bob pick $p = 991$ and $g = 55$, and then (separately) pick $m = 130$ and $n = 123$. Then they compute the powers g^m and g^n modulo p .

```
p=991
g=mod(55,p)
m=130
n=123
Alice_does=g^m
Bob_does=g^n
print("Alice_does", Alice_does)
print("Bob_does", Bob_does)
```

```
Alice does 722
Bob does 114
```

Alice and Bob have different numbers now, but after doing their powers after the exchange, the numbers should be the same.

```
Bob_does^m, Alice_does^n
```

```
(877, 877)
```

Note the code takes one power to the m and the other power to the n . \square

Thus, now they have a secret key ($g^{mn} = g^{nm}$) they can easily compute but which a spy in the middle cannot. Feel free to try this with your own numbers you pick!

```
@interact
def _(p=(991, prime_range(1000)), g=55, m=130, n=123):
    g=mod(g,p)
    pretty_print(html("If_you_jointly_picked_p=%s_and_base_
    $g=%s"%(p,g)))
    pretty_print(html("Then_separately_picked_secret_powers_
    $m=%s_and_$n=%s"%(m,n)))
    pretty_print(html(r"Your_publicly_traded_info_would_be_
    $s^{%s}\equiv_%s_and_$s^{%s}\equiv_
    %s"%(g,m,g^m,g,n,g^n)))
    pretty_print(html(r"But_the_secret_joint_key_would_be_
    $s^{%s\cdot%s}\equiv_%s"%(g,m,n,g^(m*n))))
```

This number g^{mn} can now be used in some *symmetric* encryption system as a key for both Alice and Bob.

11.4.2 In the Middle

Having a key that isn't directly communicated should help protect from any potential Eve who might be listening in. (That's Eve for eavesdropping, believe it or not – also a universal person in these stories.) That is good news.

On the down side, if Eve is not only listening, but actually has access to Alice and Bob's transmissions and can change them, she can still cause trouble. Eve can in this situation add *her own* exponent, ℓ , to the game, so that she pretends to have secret key $g^{m\ell}$ with Alice and secret key $g^{n\ell}$ with Bob. Both of their keys' security is now compromised.

Such a situation is historically known as a "Man in the Middle" attack. There is no obvious way to stop such an attack with this algorithm, if Eve has that much power. (See [Exercise 11.8.5](#).)

11.5 RSA Public Key

Sage note 11.5.1 We keep reminding you. Remember, this cell contains the command used to make numbers from letters (and vice versa), so always evaluate the cell before doing any en/decoding.

```
def encode(s): # Input must be in quotes!
    s = str(s).upper()
    return sum((ord(s[i]) - 64) * 26^i for i in range(len(s)))

def decode(n):
    n = Integer(n)
    list = []
    while n != 0:
        if n % 26 == 0:
            list.append(chr(64 + 26))
            n -= 1
        else:
            list.append(chr(n % 26 + 64))
            n //= 26
    return ''.join(list)
```

In order to deal with some of the issues of symmetric systems, we will now introduce the most famous public-key system. Recall that this means we have an encryption key that is easy for anybody at all to use, but is very difficult to undo unless you know the secret. (Sometimes this is called a **trapdoor** system, because it's easy to fall in but it's hard to get back out unless you know where the secret passageway is!)

Historical remark 11.5.2 Who is RSA? The formal name for the system in this section is “Rivest, Shamir, Adleman” or RSA, for Ron Rivest, Adi Shamir, and Leonard Adleman, who developed it in the late 1970s. The acronym continues to be the name of the [security company they cofounded](#). Like the Diffie-Hellman protocol, the British intelligence unit GCHQ also developed it in earlier (then-classified) documents.

11.5.1 The background

The idea behind RSA is to make Diffie-Hellman, which relies only upon [Theorem 7.5.3](#) and primes, into a system which involves Euler's Theorem ([9.2.5](#)). We want to do so, but not so heavily as to make the computation too expensive. (With the advent of mobile devices, it turns out that this has once again become a big issue, so much so that even RSA or similar methods are being replaced with more sophisticated ones involving curves like those coming from the Mordell equation (recall [Section 15.3](#)), known as elliptic curves. See [\[E.4.19\]](#) for an excellent full introduction to this at about the level of this text, which could help in answering [Exercise 25.9.10](#); a more targeted approach is in [\[E.2.10, Chapter 18.6\]](#)).

It turns out that the easiest way to keep computation easy while sticking with exponentiation is to choose as a modulus a large integer n with only *two* prime factors, instead of *one* large prime p as we did before. For instance:

```
p=89
q=97
n=p*q
```



```
print("Multiply the primes %s and %s to get our modulus %s" % (p, q, n))
```

Multiply the primes 89 and 97 to get our modulus 8633

Exponents here live in the world of $\phi(n)$. We can easily compute this using [Fact 9.5.2](#) (so that $\phi(n) = (p-1)(q-1)$). So the computations are going to be easy for us, assuming we know p and q .

But they will not be so easy to compute without that knowledge, for which we need to have the prime decomposition of n . In particular, for reasonably large n , that means $\phi(n)$ is essentially secret to anyone who isn't tough enough to factor n .

Remark 11.5.3 At least that's what people currently believe; if it isn't true, we are in deep trouble security-wise, as we will see later.

As an example, in the early 1600s, Fermat believed $2^{32} + 1$ was prime. It took until 1732 and the genius of Euler to factor $2^{32} + 1$ as follows¹, which shows the one hundred sixteenth prime is the *smaller* of two factors.

```
2^32+1, factor(2^32+1), nth_prime(116)
```

```
(4294967297, 641 * 6700417, 641)
```

Hence $n = 2^{32} + 1$ wouldn't have been a bad n to choose in the early 1700s, since it would take a *lot* of trial and error to get to the one hundred sixteenth prime!

11.5.2 The practice of RSA

That's the preliminaries. From now on, we do exactly the same thing as before, choosing an e coprime to $\phi(n)$, etc. This time, though, instead of keeping e secret, we let anybody know it (along with n , which we have to let people know anyway).

Example 11.5.4 With the same primes, let's choose $e = 71$, because that is coprime to $\phi(89 \cdot 97) = \phi(89)\phi(97) = 88 \cdot 96 = 8448$.

```
p=89
q=97
n=p*q
phi=euler_phi(n)
e=71
print("Multiply the primes %s and %s to get our modulus %s" % (p, q, n))
print("Are e=%s and phi(%s)=%s coprime?" % (e, n, phi))
print(gcd(e, phi)==1)
```

```
Multiply the primes 89 and 97 to get our modulus 8633
Are e=71 and phi(8633)=8448 coprime?
True
```

We compute an inverse mod $\phi(n)$ just as before, which will be (as before) our decryption key. Since we are able to compute $\phi(n)$, it isn't hard to get an inverse for e . If you only knew n , though, it would be very hard to do this (for reasonably large n); or at least, it is supposed to be hard to compute $\phi(n)$

¹Weil points out in [\[E.5.8, II.IV\]](#) that Fermat had the tools to do this (see the discussion at the end of [Subsection 7.5.2](#)), but apparently just completely neglected to use them, so convinced was he of his correctness.

without factoring n , though it has yet to be proven.

```
f=mod(e, phi)^-1; f
```

119

Now, just like with Diffie-Hellman, I raise my message (number) to the power e to encrypt, and raise to the power f to decrypt an encrypted message. Here are all the steps together!

```
@interact
def _(message='hi', p=89, q=97, e=71):
    secret=encode(message)
    n = p*q
    phi = (p-1)*(q-1)
    if gcd(n,e)==1 and n>secret:
        code=mod(secret, n)^e
        try:
            f=mod(e, phi)^-1
            pretty_print(html("My_encoded_message_is_
                %s"%secret))
            pretty_print(html(r"A_big_product_of_primes_
                bigger_than_that_is_
                $pq=%s\cdot%s=%s"%(p, q, n)))
            pretty_print(html(r"(which_means_my_secret_
                $\phi(n)=\phi(%s\cdot%s)=(%s-1)(%s-1)$_is_
                %s$"%(p, q, p, q, phi)))
            pretty_print(html("And_I_chose_exponent_%s"%e))
            pretty_print(html(r"The_encrypted_message_is_
                %s^{%s}\equiv%s"%(secret, e, code)))
            pretty_print(html("The_inverse_of_%s_modulo_
                %s_is_%s"%(e, phi, f)))
            pretty_print(html("And_the_decrypted_message_
                turns_out_to_be:"))
            print(''.join(decode(code^f)))
        except:
            pretty_print(html(r"Looks_like_%s_is_not_
                coprime_to_$\phi(%s)=%s"%(e, n, phi)))
    elif gcd(phi, e)!=1:
        pretty_print(html(r"Make_sure_that_
            $gcd(\phi(n), e)=1$!"))
    elif n <= secret:
        pretty_print(html("My_encoded_message_is_
            %s"%secret))
        pretty_print(html(r"Make_sure_that_$pq=%s\cdot_
            %s=%s_is_bigger_than_your_secret"%(p, q, n)))
```

□

11.5.3 Why RSA works

Now we have an encryption method where anyone can encrypt. The modulus n (not written as pq) and e are both published, and anyone who wants to send a message of length n or less just exponentiates. You just have to be sure that $\phi(n)$ and e are coprime for it to be defined properly.

Algorithm 11.5.5 RSA encryption algorithm. *In order to encrypt a*

message x via RSA with public key (n, e) , you do

$$x^e \pmod{n}.$$

In order for the owner of the key to decrypt a message m , they do

$$m^{e^{-1}} = m^f \pmod{n}$$

for any f solving $ef \equiv 1 \pmod{\phi(n)}$.

Proof. Assume the original message was x and that this is coprime to n . Since

$$ef \equiv 1 \pmod{\phi(n)}$$

we have $ef = k\phi(n) + 1$ for some integer k . Hence by [Euler's Theorem](#) we have

$$(x^e)^f = x^{ef} = x^{k\phi(n)+1} = \left(x^{\phi(n)}\right)^k x^1 \equiv 1^k x \equiv x \pmod{n}.$$

So it all works out, we recover the original message.

Interestingly, because $n = pq$ is a product of *different* primes, we don't actually need the coprime hypothesis for the message, which is nice not to have to check. Suppose $p \mid x$ but $\gcd(q, x) = 1$, for example. Then modulo p we have $(x^e)^f \equiv x$ because both are zero, while modulo q we do a bit more computation to see

$$(x^e)^f = x^{k\phi(n)+1} = x^{k\phi(p)\phi(q)+1} \equiv \left(x^{\phi(q)}\right)^{k\phi(p)} x^1 \equiv x.$$

By (essentially) the [Fundamental Theorem of Arithmetic](#) that suffices to show they are equivalent modulo $n = pq$ as well. (If $pq \mid x$, then $x \equiv 0$ so things aren't very interesting.) ■

And if someone nefarious were to try to decrypt this, they would need access to f somehow, or something equivalent to it mathematically. That would mean solving

$$ef \equiv 1 \pmod{\phi(n)}$$

for f without actually knowing what $\phi(n)$ is!

Naturally, that is pretty easy to compute in the cases above. But in real life?

```
p=next_prime(randrange(2^50))
q=next_prime(randrange(2^50))
n=p*q # needs to be bigger than secret
print("The first part of my key, %s, is the product of my
secret primes"%n)
```

```
The first part of my key, 38755768000801386581770958669,
is the product of my secret primes
```

The n in the cell above is the product of two primes – but would you like to try to compute $\phi(n)$ by hand? Without knowing the actual primes, it could be very difficult to figure out $\phi(n)$, which you probably need to get f .

Realistic examples have much larger primes than this, say 100 digits. But let's see what would happen next in a 'real' example.

```
message='mathiscool' # needs to be in quotes
secret=encode(message) # needs to be less than n
print("My message is %s numerically"%secret)
```

My message is 68408084029415 numerically

Hopefully the randomness of the p and q I picked didn't keep n from being greater than the numerical value of the message.

Now we pick the other piece of our key, e . Believe it or not, it doesn't really seem to matter (though no one has proved this) what e is. Documentation for a widely used RSA implementation says this:

```
-F4|-3: The public exponent to use, either 65537 or 3. The default
is 65537.
```

The documentation used to also recommend 17, which I figure is easier to use than 65537 but less obvious than 3. Let's check that it's coprime to the modulus of the key.

```
phi=euler_phi(n)
e=17 # needs to be coprime to phi
print("And_I_can_check_whether_e=17_is_coprime_to_phi(%s)"%n)
print(gcd(phi,e)==1)
```

```
And I can check whether e=17 is coprime to
phi(674932867331573648976699887017)
True
```

If you get False above (I did once in a while during testing), then just pick a different e . (Only evaluate the following cell if you have to!)

```
e=65537 # needs to be coprime to phi
print("Second_try_-_is_e=65537_coprime_to_phi(%s)?"%n)
print(gcd(phi,e)==1)
```

```
Second try - is e=65537 coprime to
phi(674932867331573648976699887017)?
True
```

Once we have our key, away we go!

```
code=mod(secret,n)^e
print("My_encoded_message_is_%s"%secret)
print("A_big_product_of_primes_bigger_than_that_is_n=%s"%n)
print("And_I_chose_exponent_%s"%e)
print("The_encrypted_message_is_%s^%s_congruent_to_%s"%(secret,e,code))
```

```
My encoded message is 68408084029415
A big product of primes bigger than that is
n=674932867331573648976699887017
And I chose exponent 65537
The encrypted message is 68408084029415^65537 congruent to
114588857979006420962953343720
```

Crack that! Who knows what $\phi(n)$ is?

But if I know it, I can calculate the inverse of e :

```
f=mod(e,phi)^-1
print("My_original_primes_were_%s_and_%s"%(p,q))
print("So_phi(n)=_(%s-1)(%s-1)=_%s"%(p,q,phi))
print("Which_makes_f=_%s"%f)
print("And_the_decrypted_message_turns_out_to_be:")
```

```
print(''.join(decode(code^f)))
```

My original primes were 607345217933711 and 1111283743416647
 So $\phi(n) = (607345217933711-1)(1111283743416647-1) =$
 674932867331571930347738536660
 Which makes $f = 668815557671456976556345023213$
 And the decrypted message turns out to be:
 MATHISCOOL

11.6 RSA and (Lack Of) Security

We are now ready to discuss some elementary security issues regarding RSA. Remember, we aren't learning to be security experts here, and far more powerful techniques are available! But these are some underlying fundamentals.

Sage note 11.6.1 A final reminder to evaluate definitions. If you're online, don't forget to evaluate the commands in the Sage cell below so we can use words as messages instead of just numbers.

```
def encode(s): # Input must be in quotes!
    s = str(s).upper()
    return sum((ord(s[i])-64)*26^i for i in range(len(s)))

def decode(n):
    n = Integer(n)
    list = []
    while n != 0:
        if n%26==0:
            list.append(chr(64+26))
            n -= 1
        else:
            list.append(chr(n%26+64))
        n //=26
    return ''.join(list)
```

11.6.1 Beating the man in the middle

First, remember one problem with Diffie-Hellman key exchange ([Section 11.4](#)). Someone who can control your messages can actually fake them. This can't happen with public-key systems (at least not as easily). Here's why.

Suppose I want to let someone verify I am who I say I am. In a public-key system, I never need to let f get known, so I encode my signature *with* f itself as the exponent!

First, I just turn my signature into a number. I'll just use the first three letters in order to keep the encoding small enough to use small primes.

```
signature='Cri'
code=encode(signature)
print(code)
```

6555

Then I raise it to the power of the *secret key* f , the inverse of the *public key* e .

```
p=89
q=97
n=p*q
phi=euler_phi(n)
e=71
f=mod(e, phi)^-1
secret=mod(code, n)^f
secret
```

5422

Now anyone in the world can check my signature by raising this version of the signature to the public power e modulo n .

```
print(secret^e)
print(decode(secret^e))
```

6555

CRI

The reason this works is because

$$ef \equiv 1 \pmod{\phi(n)}$$

and $ef = fe$ in a commutative setting:

$$(Name^f)^e = (Name)^{ef} \equiv Name^1 \equiv Name \pmod{n}$$

Naturally, implementing this is somewhat more complex in real life (e.g. padding is used), but it is one major digital signing method implemented on many secure systems.

Interestingly, this concept also can be used in the opposite way². Suppose that someone sends a message using their public signature as above – a message which later turns out to implicate him or her in illegal activity, a scandal, offensive behavior, etc. The author may wish to repudiate this message, but (at least in principle) the digital signature cannot be repudiated in the same way as other types of messages. (Of course, one can always say that one's private key was stolen, so it's not foolproof!)

11.6.2 A cautionary tale

Lest you think we are now completely secure, let me warn you about one possible problem. Remember how we said above that it seems not to matter too much what e is? Well, that is sort of true, and sort of untrue.

Suppose we chose to send a message using the following primes and randomly (maybe) chosen exponent e . (Notice that if $\gcd(e, \phi(pq)) \neq 1$, this code wouldn't have worked at all.)

```
message='hiphop'
secret=encode(message)
p=197108347
q=591324977
e=52665067560570823
n=p*q
phi=(p-1)*(q-1)
code=mod(secret, n)^e
```

²I am indebted to my colleague, Russ Tuck, for this observation.

```
f=mod(e,phi)^-1
print("My_encoded_message_is_%s"%secret)
print("A_big_product_of_primes_bigger_than_that_is_
      pq=(%s)(%s)=%s"%(p,q,n))
print("(which_means_my_secret_
      phi(n)=phi((%s)(%s))=(%s-1)(%s-1)_is_%s"%(p,q,p,q,phi))
print("And_I_chose_exponent_%s"%e)
print("The_encrypted_message_is_%s^%s_congruent_to_
      %s"%(secret,e,code))
print("The_inverse_of_%s_modulo_%s_is_%s"%(e,phi,f))
print("And_the_decrypted_message_turns_out_to_be:")
print(''.join(decode(code^f)))
```

```
My encoded message is 197108322
A big product of primes bigger than that is
  pq=(197108347)(591324977)=116555088756283019
(which means my secret
  phi(n)=phi((197108347)(591324977))=(197108347-1)(591324977-1)
  is 116555087967849696)
And I chose exponent 52665067560570823
The encrypted message is 197108322^52665067560570823
congruent to 109598935674432155
The inverse of 52665067560570823 modulo 116555087967849696
  is 103781564699780695
And the decrypted message turns out to be:
HIPHOP
```

The above cell just does the RSA algorithm for a particular case, verifying it works.

Now suppose Alice has sent Bob this message using Bob's impressive RSA key (above) of

$$(n, e) = (116555088756283019, 52665067560570823).$$

Let me impersonate Eve, trying to snoop. On a hunch (or, as [E.2.3] puts it, after attending a seminar at a decryption conference), I figure I don't have much to lose by just trying random arithmetic, so I decide to just keep taking eth powers of the encrypted text (which was already raised to the eth power once).

```
trial_decrypt=code
for i in [1..25]:
  trial_decrypt=trial_decrypt^e
  print(''.join(decode(trial_decrypt)))
```

```
UUQUIAHESLLQ
IFTZCXXTCULDA
HREHHYCUZMWQ
...
DNBDDHIMUTSM
HIPHOP
CPTAXZGBUIVCA
...
DNBDDHIMUTSM
HIPHOP
CPTAXZGBUIVCA
...
```

What's this? You should see a meaningful message appear. Eve would barely have to do anything to decrypt this!

11.6.3 The explanation

This circumstance may seem mysterious, but it really is related to mathematics we already used a number of times before. Remember that we could find an inverse for a modulo n by just taking powers of a , because

$$a^{-1} \equiv a^{\phi(n)-1} \pmod{n}$$

Similarly, for any possible message m and public key e , there will always be some power k of e such

$$m^{e^k} \equiv m^1 \pmod{n}$$

which is the same as

$$e^k \equiv 1 \pmod{\phi(n)}$$

For this to happen, we would have to coincidentally have that not only $\gcd(e, n) = 1$ (which we always pick), but also that $\gcd(e, \phi(n)) = 1$. Then Euler's [Theorem 9.2.5](#) says that the order of e modulo $\phi(n)$ is a divisor of $\phi(n)$, so we will sometimes find e where that order is a *small* divisor of $\phi(n)$.

Of course, in real life this would only happen randomly, so you could just protect against it by checking the order of e modulo $\phi(n)$. Here's how I created this not-quite-random example!

```
g = 7 # Pick something coprime to n
print(gcd(g, phi))
i = mod(g, phi) # look at it mod phi(n)
print(i.multiplicative_order())
print(factor(i.multiplicative_order()))
```

```
1
4567854373940
2^2 * 5 * 11 * 13 * 37 * 1879 * 22973
```

```
j=i^( 11 * 13 * 37 * 1879 * 22973) # take it to as high a
    power I can to reduce the order
print(j.multiplicative_order()) # make sure this is small
print(gcd(j, phi)) # check we still have the right gcd
print(j)
```

```
20
1
52665067560570823
```

What was the problem here? The issue is that we had an n such that its group of units had elements of tiny order in *its* group of units. (Two levels deep here!)

More precisely, we had an n with a $\phi(n)$ such that $U_{\phi(n)}$ had elements of very small order in it, so that

$$e^{\text{verysmallorder}} \equiv 1 \pmod{\phi(n)}$$

was possible. How can we avoid this?

11.6.4 A solution

When we found elements of big order (primitive roots, for prime modulus) in [Chapter 10](#), we relied on having the original modulus p being prime. We did not tell the whole story, but we did do enough of what happens with other moduli to know that we should suspect that choosing n factoring as a small number of primes to powers should make it easy to find elements of big order in the group of units. (For instance, we saw that 2^n had elements pretty close to being primitive roots.)

And we do know something about $\phi(n)$. Namely, since $n = pq$ is the product of two primes, we know that $\phi(n) = (p-1)(q-1)$ is also the product of two numbers. It would be too much to hope for *those* to be prime! After all, $p-1$ and $q-1$ will both be even, since p and q will be odd primes.

However, it's possible to pick p and q so that $p-1 = 2p'$ and $q-1 = 2q'$, where p' and q' are both prime. In that case

$$\phi(n) = \phi(pq) = \phi(p)\phi(q) = 2p'2q' = 4p'q'$$

so that $\phi(n)$ at least is four times a product of (still big) prime numbers.

We will not prove it, but it turns out this is enough to guarantee the existence of elements of orders $p'-1$ and $q'-1$ in $U_{\phi(pq)}$, just like we had elements of order $p-1$ in U_p . To be precise, we get elements of order

$$p'-1 = \frac{p-1}{2} - 1 \text{ and } q'-1 = \frac{q-1}{2} - 1$$

if $\frac{p-1}{2}$ and $\frac{q-1}{2}$ are both prime. Here is an example of this with very small p and q , where we at least have elements of order four.

```
n = 7*11
phi = euler_phi(n)
[mod(i, phi).multiplicative_order() for i in [1..phi] if
 gcd(i, phi)==1]
```

```
[1, 4, 2, 4, 4, 2, 4, 2, 2, 4, 2, 4, 4, 2, 4, 2]
```

Going backwards, we are looking for prime numbers p', q' such that $2p' + 1, 2q' + 1$ are also prime, and then we use $p = 2p' + 1$ and $q = 2q' + 1$ in RSA, finding an exponent that has big order in $U_{\phi(n)}$. In this example, $p' = 5$ and $q' = 3$.

Such primes p' and q' are called **Germain primes**, for French mathematician Sophie Germain. The primes p and q are then called **safe primes**, presumably because they might be 'safe' to use under some circumstances.

Historical remark 11.6.2 Sophie Germain. Germain was the only female number theorist of note before the twentieth century, and is definitely an important figure. She is most well-known today for proving cases of [Fermat's Last Theorem](#) and (more importantly) developing a general strategy for attacking it for the first time. During Napoleon's invasion of various German territories, she intervened to ensure Gauss' safety, as she had corresponded with him under an assumed name for some time on this problem. Her significant work on an early problem in mathematical physics, while eventually winning an award, was largely ignored during her lifetime by the French mathematical establishment.

Research into security of number-theoretic cryptography is ongoing. There are practical points as well; as just one example, [one ePrint](#) discovered that 0.2% of a large set of public keys have "secret keys [which] are accessible to anyone

who takes the trouble” to try to find them. Other studies have found even more – often because of poor randomness.

Another interesting vulnerability is that there is a significant (in practice, not in theory) chance that two RSA keys will share a (prime) factor. In [another study](#) it was found that not only did a nontrivial number of apparently unrelated keys share a factor (enabling their complete factorization), many keys were the same! These would still be hard to factor, but as the authors says, “[g]iven cryptographic key sizes, we would not expect to see devices generate a single duplicated key for the population sizes we examined if the keys were generated with sufficient entropy.” This chapter is just a small taste of issues to consider, and no substitute for having a real security professional!

11.7 Other applications

The methods of Diffie-Hellman and RSA are just the most typical and famous encryption systems used in introductory number theory texts; there is a huge amount of active research into the mathematics of cryptography, much of which uses rather more advanced mathematics. The important point is that we have observed some of the basic issues to consider in such systems.

A good next system to check out which has mathematics at the same level is the El-Gamal system (see [Exercise 11.8.12](#)). After reading Chapter 17 you may wish to explore the system mentioned in [Subsection 17.5.3](#). For something slightly more advanced, see the very brief discussion of elliptic curves in cryptography at the beginning of [Subsection 11.5.1](#).

There are also tons of other cryptographic applications which are not directly about encryption. Two of my favorites are finding ways to flip a coin over the Internet and how to find out if someone makes more money than you without them revealing their actual salary. For now, we just share one secret.

11.7.1 Secret sharing

Suppose that a company with a particular trade secret has three employees with clearance to know details of this secret process. However, the company wants to avoid one of the three being bought off by a competitor and revealing it in an act of corporate espionage.

The company needs to devise a system where, in order to actually gain access to the details of the trade secret, one needs *two* of the people involved. In a movie, you would have an impressive safe with three locks; each person would have a separate key to one of the locks, and the safe would be constructed so that any two of the keys would open it.

But real cryptography is not the movies! For one thing, the data is probably electronic, so it’s really something we need to do digitally. Cryptography provides the perfect way to deal with these issues. What we will do is indeed give each person a key – a digital encryption key, of course³.

Algorithm 11.7.1 Secret Sharing. *Suppose the trade secret is digitally represented as a large number K . Here are steps to create three different keys so that access to any two of these will allow access to K .*

- Choose some prime $p > K$.
- Choose three numbers $m_1 < m_2 < m_3$ which are:

³The following description of this [threshold scheme](#) is a simplified exposition based on the one in the book where I first learned it, [\[E.2.4, Chapter 7.6\]](#); see [\[E.4.21, Section 4.6\]](#) for a [related scheme](#).

- mutually coprime and coprime to p , i.e. $\gcd(m_i, m_j) = 1$ and $\gcd(m_i, p) = 1$.
- AND such that

$$m_1 m_2 > p m_3$$

- Let $M = m_1 m_2$.
- Now choose some $t < M/p$ at random. Then the keys are as follows:
 - We have a modified secret

$$K_0 = K + tp$$

- Person i gets the key

$$k_i = K_0 \pmod{m_i}$$

Proof. What good do these do us? Well, the [Chinese Remainder Theorem](#) allows us to reconstruct K_0 modulo $m_i m_j$ with any two keys k_i and k_j . That may not seem like a lot; that just gives us things to within multiples of $m_i m_j$.

But by our choice of $M = m_1 m_2 > p m_3$, we know that $M/p > m_3$ (and hence $M/p > m_i$ as well). So

$$K_0 = K + tp < p + tp = (t + 1)p \leq (M/p)p = M$$

And certainly if $K_0 < M$, then $K_0 < m_i m_j$, since M is the *smallest* such product. So the [Chinese Remainder Theorem](#) allows us to reconstruct K_0 uniquely, and then $K = K_0 - tp$!

Finally, note that just one person doesn't have enough information to get K , since that just tells that

$$K_0 \equiv k_i \pmod{m_i},$$

so that

$$K_0 = k_i + \ell m_i$$

for all ℓ modulo m_i . ■

Obviously, we'll want to see this in action.

Example 11.7.2 Suppose your secret was $K = 5$. Let's pick $p = 13$, and numbers 17, 19, 16.

```
K=5
p=13
m1 , m2 , m3=17 , 19 , 16
```

We'll check quickly that $m_1 m_2 > p m_3$:

```
m1 * m2 > p * m3
```

True

So $M = 17 \cdot 19 = 323$, and we can pick $t = 12$ more or less randomly as being less than $M/p = 323/13 = 20\frac{11}{13}$.

```
M=m1*m2
t=12
print(M)
print(M/p > t)
```

```
323
True
```

So $K_0 = K + tp = 5 + 12 \cdot 13 = 161$:

```
K_0=K+t*p
print(K_0)
```

```
161
```

This gives keys k_i , which are K_0 modulo m_i . Note that in our example, we can check all the conditions in the proof by hand, but with industrial-size numbers that would not be possible.

```
k1,k2,k3 = mod(K_0, m1), mod(K_0, m2), mod(K_0, m3)
print(k1, k2, k3)
```

```
8 9 1
```

The three keys are now 8, 9, 1 for moduli 17, 19, 16.

Now let's actually reconstruct the secret K . First, let's see that any two people do have enough information. We do the [Chinese Remainder Theorem](#) on each pair:

```
# First line: turn modular integers back into integers
k1, k2, k3 = ZZ(k1), ZZ(k2), ZZ(k3)
print(CRT(k1,k2,m1,m2))
print(CRT(k1,k3,m1,m3))
print(CRT(k2,k3,m2,m3))
```

Now we subtract tp from these outcomes.

```
161-t*p
```

```
5
```

Great!

One might suspect that a lone person, without one of the other secret sharers, might be able to just 'guess' which of the various solutions was right in this very small example.

```
print([k1+i*m1 for i in [0..10]])
print([k2+i*m2 for i in [0..10]])
print([k3+i*m3 for i in [0..10]])
```

```
[8, 25, 42, 59, 76, 93, 110, 127, 144, 161, 178]
[9, 28, 47, 66, 85, 104, 123, 142, 161, 180, 199]
[1, 17, 33, 49, 65, 81, 97, 113, 129, 145, 161]
```

As you can see, without all the information it would not be so clear which is the correct K_0 . If you get only one chance, you might not want to try to be lucky! \square

As a note, we should point out that this secret sharing method doesn't just protect against someone defecting. It also provides protection against one of the three becoming incapacitated somehow. If all three were necessary to unlock the secret, the company is one illness or death or resignation away from its secret being irretrievably lost without a system of this type.

Finally, it is not terribly hard to extend this to a system that works by sharing a secret among n individuals in such a way that only k of them are needed to access the secret. For full details, I recommend [E.2.4, Chapter 7.6]; Example 11.7.2 was originally based on [E.2.4, Example 7.8].

11.8 Exercises

1. Do all the encryptions and/or encodings in Sections 11.1 and 11.2 'by hand'.
2. Encrypt your name using an affine method ($ax + b$) with key $(5, 6, 29)$ (don't worry about letters), and decrypt BXHBI.
3. Create your own $ax + b \pmod{n}$ system of encryption and bring an encrypted message to class (or a friend also interested in number theory).
4. Use the Diffie-Hellman method of encryption to encrypt a short (three to five character) message with a $26 < p < 50$ 'by hand' (i.e. without Sage but with a calculator). Be prepared to explain your choice of e and p , and calculate that $ef \equiv 1 \pmod{p-1}$ by hand.
5. Draw a diagram and show that if Eve has control of both communications in Diffie-Hellman key exchange (Algorithm 11.4.2), she can intercept and decrypt *all* messages.
6. Do this two-parter:
 - Suppose you discovered that the message 4363094, where $p = 7387543$, actually represented the (numerical) message 2718. What steps might you take to try to discover e ?
 - Suppose that you discovered in the previous part by hard work that $e = 35$. Now quickly decrypt the message 6618138.
7. Pick two primes between 1000 and 2000 and create an RSA public key (n, e) for them. What is the decryption key f ? Show your work.
8. Suppose that $n = 9211$ and $e = 539$.
 - Encrypt a (short) message.
 - Find the decryption key f for this situation, and decrypt your message.
 - Use f to sign your name!
9. Come up with your own RSA public-key system by choosing p and q and e as appropriate, but with $n > 10000$; then encrypt a short numerical message and hand in *only* the public key (n, e) and the encrypted message. (Your instructor's job will be to crack it!)
10. Construct a secret and share it in the way described in Algorithm 11.7.1.
11. Learn about a symmetric key cryptosystem in common use. Do you own any devices which use it?
12. Learn about the El-Gamal public key encryption method. How is it implemented? What mathematics used there is similar to what is used in

this chapter? What is different?

13. Learn about the Advanced Encryption Standard. How is the mathematics used there different from what is used in this chapter?
14. Examine the code for `encode` and `decode` throughout, or have your instructor explain it. If you were trying to encode real human communication, what improvements would you like to make to these? Could you implement them, and how?
15. In [Example 11.7.2](#), explain *mathematically* the necessity of the Sage comment # First line: turn modular integers back into integers just before the invocation of the [Chinese Remainder Theorem](#) with CRT.

Summary: An Introduction to Cryptography

A major application of number theory is ensuring privacy of many different types of communication. This chapter introduces the mathematics of cryptography at the level we have reached thus far.

1. We begin with a brief, non-rigorous introduction to [Encoding and decoding](#), as distinct from encryption.
2. We then dive into a few mathematically elementary [Encryption](#) techniques which use congruence, keeping the mathematics as the main focus.
3. A first method which helps motivate the mathematics of public-key methods is [Diffie-Hellman Encryption](#).
4. This is immediately used to show a real application: [Diffie-Hellman key exchange](#).
5. The next long section gives a lot of detail about the most famous public key method, the [RSA encryption algorithm](#).
6. In [Section 11.6](#) we then examine some of the mathematical weaknesses of RSA, including the notions of Germain and safe primes.
7. There are many other interesting topics in the practice of cryptography, but we only cover [Secret Sharing](#) for now.

In the [Exercises](#) it is worth doing the ones where you create a small encryption and trying to have someone else break it.

Chapter 12

Some Theory Behind Cryptography

Cryptography is fun in and of itself. However, there are powerful theoretical issues at play throughout – as evidenced by the ever-increasing number of publications in this area.

Certainly we can only touch on basic questions in this text, but the reader will be gratified to see how much variety there is even thus restricted. We pick two of the many theoretical questions to address.

- How do we find all these big primes, anyway?
- How can we be sure it's not so easy to break the codes – such as by factoring big numbers?

12.1 Finding More Primes

As we have seen, it is not terribly hard to find lots of small primes. One can use [Sieve of Eratosthenes](#), or make numbers coprime to known primes and then factor them.

The problem is that almost every effort to find lots of *big* primes has been stymied. Primes simply do not follow nice enough rules to enable easy detection, despite the fact that they seem to follow *very* nice rules on average – a fact we will explore in later chapters.

12.1.1 Fermat primes

Here is an interesting historical example. Recall ([Subsection 11.5.1](#)) that our friend Pierre de Fermat thought that numbers of the form $2^{2^n} + 1$ would always be prime – numbers such as 5, 17, and 257.

Definition 12.1.1 We call numbers of the form $F_n = 2^{2^n} + 1$ **Fermat numbers**. \diamond

However, as we mentioned in [Subsection 11.5.1](#), in 1732 Euler proved that F_n is not prime if $n = 5$. (See William Dunham's [\[E.5.5\]](#) for an engaging take on the story.) Evaluate the following cell, which quickly produces numbers a bit long for print!


```

for n in [0..7]:
  pretty_print(html("If $n=%s$, then
    $2^{2^n}+1=2^{2^s}+1=%s$ factors as
    %s"%(n,n,2^(2^n)+1, factor(2^(2^n)+1))))

```

For example,

$$2^{2^7} + 1 = 59649589127497217 \cdot 5704689200685129054721.$$

Nobody knows if there are any more primes¹ in the sequence F_n past $n = 4$. Even the prime factors of elements of the sequence seem to be *quite* large; see for instance the end of [Subsection 12.6.1](#) for F_8 , or [Subsection 17.5.2](#) for even more information. A very accessible article about the properties a prime divisor of a Fermat number is [\[E.7.43\]](#), where the authors prove directly that 37 can never divide any F_n .

There is a special test called Pépin's test that tests Fermat numbers for primality. It is equivalent to checking whether 3 is a primitive root of $2^{2^n} + 1$. Proving it is just a little beyond us right now, so we will not address it yet; see [Fact 17.5.1](#) for the statement and proof.

12.1.2 Primes from Fermat numbers

However, we can at least prove what seems obvious in the computation after [Definition 12.1.1](#) – namely, that lots of primes arise as factors of Fermat numbers, even when F_n isn't itself prime. First, we need a lemma.

Lemma 12.1.2 *Suppose $\ell = jk$ is even, and k is an even factor. Then $2^\ell - 1$ factors as*

$$2^\ell - 1 = 2^{jk} - 1 = (2^j + 1) \left((2^j)^{k-1} - (2^j)^{k-2} + (2^j)^{k-3} - \dots + (2^j) - 1 \right)$$

Proof. Multiply and/or apply a little induction. (See [Exercise 12.7.1](#).) ■

Example 12.1.3 For instance, $2^6 - 1 = 63$ factors as

$$2^{3 \cdot 2} - 1 = (2^3 + 1)(2^3 - 1)$$

which corresponds to the factorization $9 \cdot 7$.

Similarly, $2^{12} - 1 = 4095$ factors as

$$2^{3 \cdot 4} - 1 = (2^3 + 1)(2^9 - 2^6 + 2^3 - 1)$$

which corresponds to the factorization $9 \cdot 455$. □

Proposition 12.1.4 Fermat numbers are coprime. $F_n = 2^{2^n} + 1$ and $F_m = 2^{2^m} + 1$ are coprime if $m \neq n$.

Proof. First, notice that any two Fermat numbers are very closely related to each other; if $n < m$, then $F_n - 1$ divides $F_m - 1$. In fact, one is a power of the other:

$$2^{2^m} = \left(2^{2^n}\right)^{2^{m-n}}$$

Because of this, using [Lemma 12.1.2](#) with $j = 2^n$ and $k = 2^{m-n}$ (which is certainly even), we get

$$2^{2^m} - 1 = \left(2^{2^n} + 1\right) \left(\left(2^{2^n}\right)^{2^{m-n}-1} - \left(2^{2^n}\right)^{2^{m-n}-2} + \dots + \left(2^{2^n}\right)^1 - 1 \right)$$

¹See the witty article [\[E.7.24\]](#) for an argument that we shouldn't expect many!

This implies the divisibility relationship

$$F_n = 2^{2^n} + 1 \mid 2^{2^m} - 1 = F_m - 2$$

so any number d that divides F_n also divides $F_m - 2$. Now we do a standard trick (see also [Exercise 2.5.6](#)). Combine all of the above facts to see that any divisor of F_n which also divides F_m must divide $F_m - (F_m - 2) = 2$, so a common divisor of F_n and F_m could only be two or one.

But both Fermat numbers are odd, so the gcd must be 1. ■

12.1.3 Mersenne primes

Another early attempt at finding big primes was an idea of Marin Mersenne.

Historical remark 12.1.5 Marin Mersenne. Mersenne was a Minim monk who not only acted as a clearinghouse for scientific knowledge in early 17th century France (particularly between [Pascal](#), [Fermat](#), [Descartes](#), [Roberval](#), and their friends) but also wrote major theological and music theoretical treatises of his own. See [Figure 19.4.12](#).

Mersenne suggested² that one try searching for primes of the form $2^p - 1$, where p is itself prime.

Definition 12.1.6 In general, numbers of the form $M_n = 2^n - 1$ are called **Mersenne numbers**. If they are prime, they are called **Mersenne primes**. ◇

Using a variant of [Lemma 12.1.2](#) (see [Exercise 12.7.2](#)), it is not too hard to prove that if n is composite then M_n is too; see [Exercise 12.7.7](#). Further, not every M_p for prime p is prime either; evaluate the following Sage cell to verify this.

```
for p in prime_range(100):
    pretty_print(html("If  $p={}$ , then  $2^p-1=2^{\{s\}}-1={}$ 
        factors_as_{}" .format(p, p, 2^p-1, factor(2^p-1))))
```

Certainly the computation above doesn't always give primes (recall for instance the discussion at the end of [Subsection 7.5.2](#)), but it's not a bad source.

Historical remark 12.1.7 GIMPS. You can help the world search for more Mersenne primes if you leave your personal computer on and connected to the Internet, via the [Great Internet Mersenne Prime Search](#) (GIMPS). Random computers in labs at the University of Central Missouri and UCLA have found some of the largest known primes this way.

The most recent one (as of this writing in January 2021) was found in [December 2018!](#) The largest known such primes are *very* large; this one has nearly twenty-five million digits, and the folks at Numberphile made a [very amusing video](#) unwrapping a book containing a previous record holder of 'only' twenty-two million digits. GIMPS even won a monetary prize for finding these huge primes; they shared it with many of the people who made it possible.

Historical remark 12.1.8 The Skylake bug. These primes are far too large, and are not common enough, to use for most serious applications³, but nonetheless they help us investigate ideas about primes. A less obvious but

²For more on the precise nature of his suggestion, its provenance, and the 'rule' by which he seems to have tried to decide which of these numbers should be considered, see Stillman Drake's article *The rule behind 'Mersenne's numbers'* in *Physis* Volume 13, Number 4, and [Vittorio Boria's dissertation](#), *Marin Mersenne: Educator of scientists*.

interesting application is that searching for very large primes can also help more mundane hardware testing.

A good example of this is that [computing the GIMPS program uncovered a bug in a major Intel chip](#). Number theory can push our hardware (and software!) beyond our imagination. (See also [Historical remark 22.3.9](#).)

Implementing a program like this on normal computers is conceivable is because of a special test which applies just to numbers of the form $2^p - 1$.

Algorithm 12.1.9 Lucas-Lehmer test. *Let $x_0 = 4$ and let p be prime (greater than 2). To test whether $2^p - 1$ is prime, create the list of numbers*

$$x_{n+1} = \text{residue of } x_n^2 - 2 \text{ modulo } 2^p - 1$$

Do this $p-2$ times; if the result x_{p-2} is divisible by $2^p - 1$ (i.e., is zero modulo $2^p - 1$), then $2^p - 1$ is in fact prime.

Example 12.1.10 With $p = 5$ and $2^p - 1 = 31$, we would start with $x_0 = 4$; doing it $5 - 2 = 3$ times gives:

1. $4^2 - 2 = 14$ modulo 31 is 14
2. $14^2 - 2 = 194$ modulo 31 is 8
3. $8^2 - 2 = 62$ modulo 31 is 0

And of course 31 is indeed prime. □

You can try the test, naively implemented in Sage, in the following cell.

```
@interact
def _(p=(71, prime_range(100))):
    test = 4
    num = 2^p-1
    for i in range(p-2):
        test=(test^2-2)%num
    pretty_print(html("The test says "+str(bool(test==0))))
    pretty_print(html("And in fact $2^{%s}-1=%s$ primality_
is_"%(p, num)+str(is_prime(num))))
```

Proving [Algorithm 12.1.9](#) is slightly beyond our capabilities in this text.

12.1.4 Primes from Mersenne numbers

We *can* prove the lesser result that Mersenne numbers are coprime, which (just as with the Fermat numbers) can give us a lot of interesting prime *factors*.

Proposition 12.1.11 Mersenne numbers are coprime. *Mersenne numbers $2^p - 1$ and $2^q - 1$ with coprime exponents are themselves coprime.*

Proof. By way of contradiction, let $d > 1$ be the gcd of the two numbers $2^p - 1$ and $2^q - 1$. Let's investigate the order of $2 \neq 1$ in U_d . (Before reading more, think about why 2 is even in this group.)

By definition of divisibility,

$$2^p \equiv 1 \pmod{d} \text{ and } 2^q \equiv 1 \pmod{d}$$

By group theory (use [Theorem 8.3.12](#)) we know that $2^k \equiv 1$ means that k is a multiple of the order $|2|$ of the element 2. Thus p and q both are multiples of $|2|$.

³Though see [United States patent 6307935](#), which explicitly uses them to directly encrypt onto a special elliptic curve.

Since p and q are coprime, though, the only possibility for $|2|$ is that $|2| = 1$. This is a contradiction, so our assumption that $d > 1$ was wrong. ■

See [this linked video featuring Holly Krieger, by Numberphile](#) for an interesting take on this. Namely, all Mersenne numbers after $2^6 - 1$ (even the ones where p is not prime!) have a new prime divisor.

12.2 Primes – Probably

Primality testing is full of little tidbits like those in the previous section, and tantalizingly devoid of easy methods that work for all special cases. Indeed, none of these paths lead us to reliable, reasonably fast discovery of large primes for cryptographic purposes, nor do other computationally infeasible methods like using Wilson’s Theorem or other even stranger formulas (some of which appear later in this text).

Instead, what is typically done is to pick a number, and then use tests on it that do *not* guarantee primality!

Why would this work? The idea is that if a given number passes *enough* tests that do not guarantee primality *but* have a quite low false positive rate in practice, then the probability the number you have is composite is lower than the (very low) chance that your computer made an arithmetic error due to cosmic rays (though one still has to be careful of bugs like the one described in the discussion before [Algorithm 12.1.9](#)).

This is astonishing, but true. Then if you end up with a number that likely to be prime, you can always confirm its primality with one of the various slower tests I will not describe.

12.2.1 Pseudoprimes

We start this discussion with our visual representation of powers (see [Subsection 8.2.1](#)).

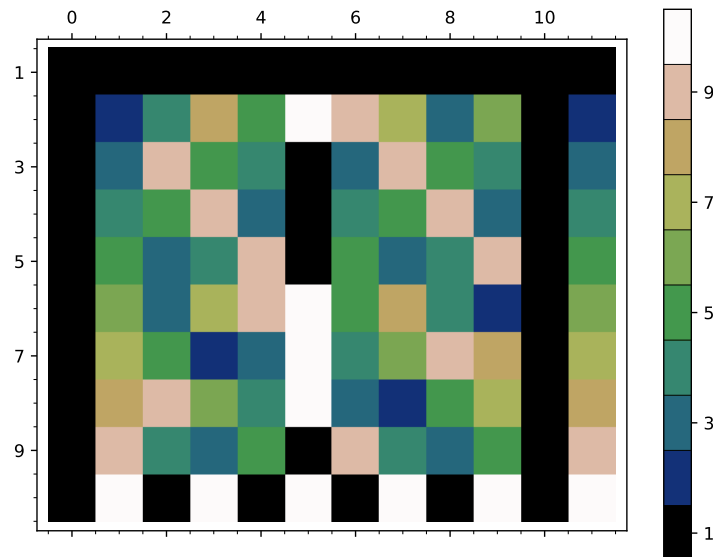


Figure 12.2.1 Colored table of powers modulo $n = 11$

Notice again here that [Fermat’s Little Theorem](#) is visible in the second-to-last column. The graphic has been expanded, so that the last column is a slight

restatement thereof, true for all a :

$$a^p \equiv a \pmod{p}.$$

(See [Exercise 12.7.3](#) and [Exercise 9.6.3](#).) Go ahead and confirm it in the interactive version.

```
import matplotlib.pyplot as plt
from matplotlib.ticker import IndexLocator, FuncFormatter
@interact
def power_table_plot(p=(11, prime_range(100)[2:])):
    mycmap = plt.get_cmap('gist_earth', p-1)
    myloc = IndexLocator(floor(p/5), .5)
    myform = FuncFormatter(lambda x, y: int(x+1))
    cbaropts = { 'ticks':myloc, 'drawedges':True,
                 'boundaries':srange(.5, p+.5, 1)}
    P=matrix_plot(matrix(p-1, [mod(a, p)^b for a in range(1, p)
                               for b in srange(p+1)]), cmap=mycmap, colorbar=True,
                  colorbar_options=cbaropts, ticks=[myloc, myloc],
                  tick_formatter=[None, myform])
    show(P, figsize=6)
```

This is a useful criterion, as it works for all input, including multiples of the modulus. We can now use it to state a test for possible primality:

Fact 12.2.2 *If there is an a such that $a^n \not\equiv a \pmod{n}$, then n must be composite.*

So if $a^n \equiv a \pmod{n}$ for a given n , it's at least possible that n is prime.

Definition 12.2.3 If $a^n \equiv a \pmod{n}$, we say n passes the **base a test**. \diamond

It turns out that everyone from the ancient Chinese to Leibniz used this test for the base $a = 2$ to assert numbers are prime. And it doesn't do a bad job. As some former students pointed out, it's sort of like internet date matching for primes; it doesn't always work but can succeed reasonably often.

```
@interact
def _(n=100):
    pretty_print(html("Here are the numbers through %s that pass the base 2 test"%n))
    pretty_print(html("along with whether they are actually prime"))
    for i in [2..n]:
        if mod(2^i, i)==2:
            pretty_print(html(r"$2^{%s} \equiv 2 \pmod{\%s}$ and the primality of %s is %s"%(i, i, i, is_prime(i))))
```

We can change the numbers in the range of the preceding interact to check for more – say up to 1000, which allows exploring the following question.

Question 12.2.4 Are there any numbers which satisfy the base a test and are *not* prime? \square

To the surprise of many in the world of numbers, the answer is yes. The numbers $n = 341$, $n = 561$, and $n = 645$ turn out to fall in that category (for base $a = 2$).

```
print("We factor 341 and get %s"%factor(341))
print("We factor 561 and get %s"%factor(561))
```



```

fails_the_base_p_test: "%p))
for pr in prime_range(next_prime(p)):
    if mod(pr, 561)^561 != pr:
        pretty_print(html(r"%s^{561} \equiv %s \pmod{"
                           (mod_}561)}" % (pr, mod(pr, 561)^561)))

```

It appears that $p^{561} \equiv p \pmod{561}$ for every prime p ! Let's prove it.

Fact 12.2.8 *The number 561 is a pseudoprime for every integer base a .*

Proof. We know that

$$561 = 3 \cdot 11 \cdot 17,$$

so by [Fact 7.2.2](#) (and, ultimately, the [Chinese Remainder Theorem](#))

$$a^{561} \equiv a \pmod{561}$$

if and only if $a^{561} \equiv a$ holds for the prime power factors 3, 11, 17; so we will check them.

Remember, the exponents for these congruences live in the $(\text{mod } \phi(p))$ world, so we just need to check what 561 is in each of those worlds. We get:

- $561 \equiv 1 \pmod{16 = 17 - 1}$ so $a^{561} \equiv a^1 \pmod{17}$
- $561 \equiv 1 \pmod{2 = 3 - 1}$ so $a^{561} \equiv a^1 \pmod{3}$
- $561 \equiv 1 \pmod{10 = 11 - 1}$ so $a^{561} \equiv a^1 \pmod{11}$

That is, for $p = 3, 11, 17$ we see

$$a^{561} \equiv a^1 \pmod{p}$$

Using [Proposition 5.4.5](#), this congruence is *always* true!

By the way, we note that a^{560} is not congruent to 1, which explains why we use $a^n \equiv a$ for these definitions. ■

Definition 12.2.9 We call a number which is pseudoprime to every base a , but is not a prime number a **Carmichael number**, in honor of the first person to actually produce such numbers, Robert Carmichael (in 1912). ◇

So is 561 a Carmichael number? We saw the factorization above, but here it is again:

```
factor(561)
```

```
3 * 11 * 17
```

The proof of [Fact 12.2.8](#) suggests that to find a Carmichael number n , we might want to look at n which are a product of primes p_i such that $n - 1 \equiv 1$ in the exponent world of p_i . It turns out that this is true, and one can prove something even more specific.

Proposition 12.2.10 Korselt's Theorem. *Carmichael numbers are precisely those composite n for which n is a product of at least two distinct primes p_i (no squares)*

$$n = p_1 p_2 p_3 \cdots p_k \text{ with } p_i \neq p_j$$

such that

$$p_i - 1 \mid n - 1$$

for all the prime factors.

Proof. Prime numbers satisfy almost all the conditions trivially. To show that 561 is a Carmichael number we used this idea in the form $n \equiv 1 \pmod{\phi(p_i)}$ for all three prime factors, and essentially the same argument applied to any number satisfying the hypotheses is a Carmichael number.

We will not prove the other half of this theorem (that all Carmichael numbers have this form). It is not hard, however, using a slight variant on the Euler ϕ function one can acquire from investigating U_n for composite n . ■

Example 12.2.11 Evaluate this Sage cell to see the previous result applied to identify another Carmichael number.

```
n=29341
pretty_print(html("%s$_is_composite_with_factorization_
  %s$, _but"%(n, factor(n))))
for fact, pow in factor(n):
  pretty_print(html(r"%s^{s}\equiv_{s}\text{\_ (mod\_
    }s)"%(fact, n, mod(fact, n)^n, n)))
pretty_print(html("and"))
for fact, pow in factor(n):
  pretty_print(html(r"%s\equiv_{s}\text{\_ (mod\_
    }\phi(%s)=%s)"%(n, mod(n, euler_phi(fact)), fact,
    euler_phi(fact))))
```

□

12.3 Another Primality Test

For a long time it was open whether we might be lucky and show there are only finitely many Carmichael numbers. However, as was proved [in the mid-nineties](#), there are infinitely many Carmichael numbers.

So now what? Can we find other ways to reliably get primes?

12.3.1 Another pattern

To answer this, we turn to another result visible in our modular power graphic.

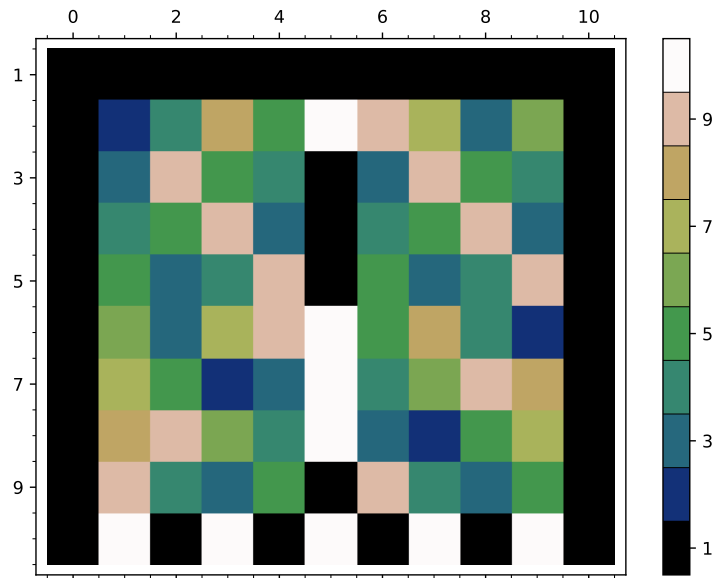


Figure 12.3.1 Colored table of powers modulo $n = 11$

As usual, Fermat's Little Theorem is the right-hand column. What's that pattern in the middle column? Can you confirm it in the interactive version?

```
import matplotlib.pyplot as plt
from matplotlib.ticker import IndexLocator, FuncFormatter
@interact
def power_table_plot(p=(11, prime_range(100)[2:])):
    mycmap = plt.get_cmap('gist_earth', p-1)
    myloc = IndexLocator(floor(p/5), .5)
    myform = FuncFormatter(lambda x, y: int(x+1))
    cbaropts = { 'ticks':myloc, 'drawedges':True,
                 'boundaries':srange(.5, p+.5, 1)}
    P=matrix_plot(matrix(p-1, [mod(a,p)^b for a in range(1,p)
                               for b in srange(p)]), cmap=mycmap, colorbar=True,
                  colorbar_options=cbaropts, ticks=[myloc, myloc],
                  tick_formatter=[None, myform])
    show(P, figsize=6)
```

Theorem 12.3.2 The Square Root of Fermat's Little Theorem.

$$a^{(p-1)/2} \equiv \pm 1 \pmod{p} \text{ for any odd prime modulus } p \nmid a$$

Proof. Since $a^{p-1} \equiv 1$ we know that $a^{(p-1)/2}$ is a solution to $x^2 \equiv 1$. (Note that p is odd so $(p-1)/2$ makes sense.)

As in [Section 7.3](#), we can rewrite and factor the congruence $x^2 \equiv 1$ as $p \mid x^2 - 1 = (x+1)(x-1)$. Given that p is an odd prime, that means $p \mid x-1$ or $p \mid x+1$.

Then $x \equiv \pm 1 \pmod{p}$. (This is restated in [Subsection 16.1.1](#).) Since $a^{(p-1)/2}$ is one such solution, then $a^{(p-1)/2} \equiv \pm 1 \pmod{p}$. ■

What is the use for us of this theorem? Think similarly to the pseudoprime situation. Imagine we are testing some number n for primality, but we then find that

$$a^{(n-1)/2} \not\equiv \pm 1 \pmod{n},$$

then that number is definitely not prime.

Let's try this on our pesky Carmichael number, once again starting with base $a = 2$. (Remember that we already know $2^{561-1} \equiv 1$ since 561 is a pseudoprime.)

```
mod(2, 561) ^ ((561-1)/2)
```

1

Not again! Try another base – maybe $a = 3$?

```
mod(3, 561) ^ ((561-1)/2)
```

441

Phew, this works, as $3^{(561-1)/2} \not\equiv \pm 1$ (and 561 is not prime). So this criterion *does* help us test at least a little better.

12.3.2 Miller's test

A slightly stronger variant of this test is called **Miller's test base a** for primality, after American computer scientist Gary Miller.

Algorithm 12.3.3 Miller's test for base a . *We will proceed by repeatedly dividing and then checking a congruence.*

- *Begin with $n - 1$; divide it by two, and then check the power*

$$a^{(n-1)/2} \pmod{n}.$$

If the result is -1 we say n passes Miller's test. If the result is not ± 1 , we say it fails Miller's test (since if n is prime, the result would certainly be ± 1). If the result is $+1$, we continue.

- *If we have arrived at a point where we can no longer divide $n - 1$ by two, we say n passes Miller's test. Otherwise, assuming $a^{(n-1)/2} \equiv 1$, we continue by dividing the power itself by two and then taking a to that new power. Once again, if the result is -1 we say n passes the test, and if it is not ± 1 , we say it fails.*
- *If the result is $+1$ and we can continue dividing the power by two, do so and check the result, as often as need be. If we arrive at the point where we have divided $n - 1$ by all possible powers of two and the result is still ± 1 , then we say n passes the test.*

Example 12.3.4 Let's see a few examples of this. First, the number 1387 is a pseudoprime base 2 – but it does not pass Miller's test, which is good since it's composite. Try the following cell to see exactly what happens.

```
n=1387
pretty_print(html("We know %s$ is composite because it
  factors as %s$"%(n, factor(n))))
pretty_print(html("Let's check %2^{(s-1)/2}$ modulo %s$:
  it's %s$"%(n, n, mod(2, n) ^ ((n-1)/2))))
```

Looking good ... But let's try another pseudoprime number (the Mersenne number M_{11} , in fact) to see if it passes, just to be sure.

```
n=2047
pretty_print(html("We know %s$ is composite because it
  factors as %s"%(n, factor(n))))
pretty_print(html("Let's check $2^{(s-1)/2}$ modulo %s:
  it's %s"%(n, n, mod(2, n)^((n-1)/2))))
```

As we can see, this shows that $n = 2047$ passes the first part of Miller's test base 2, and that there is no further to go because $(2047 - 1)/2 = 1023$ is odd. So, as far as we know thus far, 2047 is prime (though actually it is the lowest Mersenne number with prime exponent not to be prime).

Let's try [Algorithm 12.3.3](#) with another number, 1009.

```
n=1009
pretty_print(html("We know %s$ is prime because it factors
  as %s"%(n, factor(n))))
pretty_print(html("Let's check $2^{(s-1)/2}$ modulo %s:
  it's %s"%(n, n, mod(2, n)^((n-1)/2))))
pretty_print(html("Let's check $2^{(s-1)/2/2}$ modulo %s:
  it's %s"%(n, n, mod(2, n)^((n-1)/2/2))))
```

This passes Miller's test the first time, but the algorithm keeps going since our first computation was $\equiv 1$. The second time we got $\equiv -1$, so we stop and hope the number is prime. (It is, in this case!) \square

12.4 Strong Pseudoprimes

Since composite numbers can pass Miller's test too, nomenclature can get frustrating if we don't organize. So we come up with another name.

Definition 12.4.1 We call a composite number n that passes Miller's test base a a **strong pseudoprime base a** . \diamond

The bad news is that strong pseudoprimes exist, as we saw above with $n = 2047$. In fact, we can prove a theorem about them analogous to [Fact 12.2.7](#), and which implies it (see [Corollary 12.4.3](#)).

Theorem 12.4.2 *If n is a pseudoprime base 2, then $2^n - 1$ is a strong pseudoprime base 2.*

Proof. As per our convention, let n be composite and odd, but it passes the base two test:

$$2^n \equiv 2 \pmod{n}.$$

Since n is odd, we can cancel 2 in the congruence, and get

$$2^{n-1} \equiv 1 \pmod{n}.$$

Rewrite this as $2^{n-1} - 1 = nk$ for some integer k .

Since $2^{n-1} - 1$ is odd, then so is k necessarily. Now comes some final manipulation to prepare to apply Miller's test to $2^n - 1$:

$$(2^n - 1) - 1 = 2^n - 2 = 2(2^{n-1} - 1) = 2nk.$$

Now use the preceding equation as the exponent in Miller's test and a clever reduction:

$$2^{[(2^n-1)-1]/2} = 2^{2nk/2} = 2^{nk} = (2^n)^k \equiv 1^k \equiv 1 \pmod{2^n - 1}.$$

Since $[(2^n - 1) - 1]/2 = 2^{n-1} - 1$ is odd, the number passes Miller's test.

All that remains is to show $2^n - 1$ is composite if n is composite; this is a fairly straightforward extension of [Lemma 12.1.2](#) (see [Exercise 12.7.7](#)). ■

Corollary 12.4.3 *If n is a pseudoprime base 2, so is $2^n - 1$. (This is [Fact 12.2.7](#).)*

Proof. All we need is that $(\pm 1)^2 = 1$. ■

Corollary 12.4.4 *There are infinitely many strong pseudoprimes (and hence pseudoprimes) base 2.*

Proof. Take your favorite pseudoprime, and keep subtracting one from two to the power of the previous (strong) pseudoprime. ■

Example 12.4.5 For instance, we now know that $2^{341} - 1$ must fall in that category. If you try the cell below you will see that the (very large) second number is odd, which confirms it.

```
n=2^341-1
print(mod(2,n)^((n-1)/2))
print((n-1)/2)
```

□

But there are *not* any ‘strong Carmichael numbers’! In fact:

Theorem 12.4.6 *If n is an odd composite positive integer, then n passes Miller's test for at most $(n - 1)/4$ bases a between 1 and $n - 1$.*

Although the proof is accessible to us at this point, we will not provide it for the sake of space. It counts numbers of solutions of $x^\ell - 1$ modulo various prime powers and combines them with the Chinese Remainder Theorem to give a good counting argument.

Needless to say, no one could use the base a test for enough bases to prove primality for any realistic n ! But Michael Rabin used this fact to suggest a test for a *probable prime* with probability of failure less than $(\frac{1}{4})^k$ for any desired k .

Algorithm 12.4.7 Miller-Rabin (probabilistic) primality test. *Run Miller's test for k different bases less than $n - 1$. If a number passes all of them, the probability of failure is less than $(\frac{1}{4})^k$.*

For 100 bases, this is the probability that would come out.

```
(1./4)^100
```

```
6.22301527786114e-61
```

So if you run the test for 100 bases, you are in pretty decent shape.

You can also always use some slow test to prove primality. That is what is called a **certificate of primality**, and although you may not believe it, programs that reliably generate reasonably large (100-200 digits, right now) primes and can verify it are hot items on the virtual shelves of those who care about such things.

Finally, let's see this in action. Remember that we wanted keys larger than 1024 bits for at least a semblance of security in RSA? Here we go with a start:

```
p=next_probable_prime(randrange(2^1024))
q=next_probable_prime(randrange(2^1024))
n=p*q
pretty_print(html(p))
```

```
pretty_print(html(q))
pretty_print(html(n))
```

The p and q we get above are just probable primes. Verifying them could take a little longer! Here, we try it with just one of them.

```
p=next_probable_prime(randrange(2^1024))
%time is_prime(p)
```

```
CPU times: user 1.35 s, sys: 0 ns, total: 1.35 s
Wall time: 1.35 s
```

```
True
```

Sage note 12.4.8 Reminder about timing. Don't forget, you could use `%time is_prime(p)` to time this operation in a worksheet or Sage command line.

12.5 Introduction to Factorization

Let's take a last crack at issues directly related to cryptography. (That doesn't mean that other stuff we do in this text is unrelated – oh no! Especially the geometry is connected. But we will not make direct connections.)

We will focus on the main *attack* on the RSA algorithm, namely finding nontrivial factorizations, or **factorization**.

12.5.1 Factorization and the RSA

Let's look at another toy RSA problem to get a sense of what is going on. First, I choose a modulus $n = 899$. I will also use Sage to verify it has two prime factors, without telling you what they are.

```
n=899
print("There are %s prime factors and their powers are %s_
and %s."%(len(n.factor()), n.factor()[0][1],
n.factor()[1][1]))
```

```
There are 2 prime factors and their powers are 1 and 1.
```

Then I choose an exponent to raise my secret message by ...

```
e=13
print("We choose n=%s and exponent e=%s, and verify that_
gcd(e, phi(n))=1: %s"%(n, e, 1==gcd(e, euler_phi(n))))
```

```
We choose n=899 and exponent e=13, and verify that
gcd(e, phi(n))=1: True
```

I haven't told you $\phi(n)$, but this guarantees it is coprime to my (public) encryption key, which I have chosen to be $e = 13$. Now we can encode our message, $x = 11$.

```
x=11
message=mod(x, n)^e
message
```

21

Now, how could we hope to crack this sinister message? (Assume that Sage doesn't have enough power to compute `euler_phi(899)` directly.) Well, we *do* know $n = 899$ and that $e = 13$. That could help. Remember, if we knew p and q , we could easily calculate $\phi(n)$ without even using Sage, which should be enough.

Question 12.5.1 Can you quickly now factor $n = 899$ *without* using Sage?

Solution. Hint: be smart about it. Think strategically; how should I have chosen a public modulus n to make this hard to do? How should p and q relate? \square

Hopefully you figured out p and q . Then we just need to find an inverse modulo $\phi(n) = (p-1)(q-1)$ to get our *decryption* key.

Sage note 12.5.2 Trying your primes yourself. You can fill in the values you got for p and q here to make things work. Try it!

```
p=
q=
f=inverse_mod(e,(p-1)*(q-1))
f
```

When we decrypt, we should get the original message $x = 11$ again.

```
message^f
```

This simple example makes it clear why factorization, not just looking for primes, might be important. To be truthful, many researchers in factorization simply do it to stay one step ahead of the other side, who is presumably also researching factorization – so to some extent it is an arms race.

But factorization is also inherently interesting mathematically! Here is an interesting statement, as an example.

Fact 12.5.3 *If I know $\phi(n)$ and n , and know that n is a product of exactly two distinct primes, I can easily compute them both.*

Proof. Of course, if we know $\phi(n)$, we already can crack the code, but who cares; maybe we are given $\phi(n)$ and n and want the factorization. Here is the short proof.

Suppose the (as yet unknown) primes are p and q . Then expand our formula to

$$\phi(n) = (p-1)(q-1) = pq - p - q + 1 = n - (p+q) + 1$$

We now can represent both $p+q$ and pq as formulas in n and $\phi(n)$:

- $p+q = n - \phi(n) + 1$
- $pq = n$

Where might we have a formula with $p+q$ and pq ? That should seem familiar ...

$$(x-p)(x-q) = x^2 - (p+q)x + pq$$

So we can simply use the quadratic formula on this expression to get the values for p and q !

$$p, q = \frac{(p+q) \pm \sqrt{(p+q)^2 - 4pq}}{2} = \frac{n - \phi(n) + 1}{2} \pm \frac{\sqrt{(n - \phi(n) + 1)^2 - 4n}}{2}$$

■

Example 12.5.4 Continuing the example above,

$$x^2 - (899 - 840 + 1)x + 899 = x^2 - 60x + 899 = 0$$

gives

$$x = \frac{60 \pm \sqrt{60^2 - 4(1)(899)}}{2(1)} = 30 \pm \frac{\sqrt{3600 - 3596}}{2} = 30 \pm 1 = 29, 31.$$

□

12.5.2 Trial division

The first, and oldest, method of factoring is one you already know, and maybe used a few minutes ago – **trial factorization**, or **trial division**. It is the method we used with the [Sieve of Eratosthenes](#); you just try each prime number, one by one.

In [Algorithm 6.2.3](#), do you remember what the highest number you would have to try is in order to factor a given n by trial division? (Can you prove it?)

The following algorithm does this very naively (and slowly, even for trial division). Let's try to talk through what each step does.

Sage note 12.5.5 Code for trial division. This is one of the few places where it really is important to follow the code. That said, the details of the syntax are not as important as the algorithm – unless you want to harness the power of computers more effectively!

```
def TrialDivFactor(n): # We define the function
    p = next_prime(1) # We start off by testing the
                     # next prime after 1
    top = ceil(math.sqrt(n)) # This was proved to be the
                             # biggest number we need
    while p < top: # As long as the prime is less
                  # than that bound, we keep going
        if mod(n,p)==0: # In this case, p divides n and
                        # we're done!
            break # This is Python's way of saying
                  # we are done searching
        p=next_prime(p) # Otherwise, we try the next
                        # prime until we're done looking
    if n==1: # We probably could have checked
            # for this right away
        print("1_is_not_prime") # Well, 1 is not a prime!
    elif p==n: # If we get all the way through
              # and end with a prime...
        print(n,"is_prime") # Then our number was prime
    elif mod(n,p)==0: # But otherwise... (!)
        print(n,"factors_as",p,"times",n/p) # We have a
        # factorization!
    else: # And finally...
        print(n,"is_prime") # We must have gotten
        # lucky.
```

Algorithm 12.5.6 Trial Factorization. To factor n , first enumerate the primes in ascending order p_1, p_2, \dots, p_k , where p_k is the largest prime less than or equal to \sqrt{n} . For each prime in order, check whether $p_i \mid n$. If it does,

terminate by returning p_i and n/p_i ; otherwise n must be prime.

Now let me verify it works on easy examples. Remember, we are just looking for factors at this point, not complete factorizations.

```
for z in range(1,18):
    TrialDivFactor(z)
```

```
1 is not prime
2 is prime
3 is prime
4 factors as 2 times 2
...
17 is prime
```

Okay, so this seems reasonable. But it's a little more problematic when you try to do large numbers, where large means "bigger than you can do by hand, but nowhere close to the size we looked at in general." I'll actually time⁴ how long it takes.

```
TrialDivFactor(6739815371)
timeit('TrialDivFactor(6739815371)')
```

```
6739815371 factors as 13099 times 514529
5 loops, best of 3: 76 ms per loop
```

Sage actually implements this in a much faster way, primarily by using optimized integers and a special version of Python that allows turning it into *much* faster code in the C language (Cython). Notice that the command returns just a single factor – giving another slight speedup.

```
print(6739815371.trial_division())
timeit('6739815371.trial_division()')
```

```
13099
625 loops, best of 3: 43 μs per loop
```

That's roughly one thousand times faster for the initial example! Naturally, it's possible to speed up even more. Sometimes getting the full factorization slows us back down; after all, one has to check that the remaining factor is prime (or factor it, if it isn't), so checking this is worth it too.

```
print(6739815371.factor())
timeit('6739815371.factor()')
```

```
13099 * 514529
625 loops, best of 3: 23 μs per loop
```

Even for the following smaller number it takes some actual time – here is where one sees the difference between different implementations of the same algorithm.

```
timeit('TrialDivFactor(997*991)')
```

```
125 loops, best of 3: 1.63 ms per loop
```

⁴Unfortunately Sage interacts do not currently support using `timeit` in an interact properly.


```
timeit('(997*991).trial_division()')
```

625 loops, best of 3: 3.26 μ s per loop

```
timeit('(997*991).factor()')
```

625 loops, best of 3: 8.5 μ s per loop

12.5.3 Starting in the middle

So much for trial division! But we have other tools at our disposal.

Some of you might have tried something other than straight trial factorization when attacking $n = 899$ from our earlier problem. Reason this way; since we know that someone is trying to protect a secret, they probably are not going to pick a number with primes like 3 and 5 in it. After all, that would be too easy to factor.

In fact, it stands to reason that the primes p and q should be relatively large compared to n – so why not start in the middle?

This was Fermat's idea for factoring larger numbers. However, he didn't just start with primes in the middle; for one thing, if your number is even somewhat big and you don't have a computer or huge list of primes, how would you know where to start? So Fermat became clever, as always, and used an algebraic identity to help himself along.

Fact 12.5.7 Write $n = ab$, with $a > b$, and assume n is odd. Then we can write n as a difference of two square numbers.

Proof. Namely, n is the difference of the squares of $s = \frac{a+b}{2}$ and $t = \frac{a-b}{2}$:

$$s^2 - t^2 = \left(\frac{a+b}{2}\right)^2 - \left(\frac{a-b}{2}\right)^2 = \frac{a^2}{4} - \frac{a^2}{4} + \frac{b^2}{4} - \frac{b^2}{4} + \frac{2ab}{4} + \frac{2ab}{4} = ab = n.$$

■

Remark 12.5.8 Why is it fine to assume n is odd in these circumstances?

This may seem like an obscure identity to us, but at the time (and even well into the last century) such identities were the bread and butter of algebra, before we had tools like computers to help us along.

So what Fermat did⁵ was try this identity backwards. Here is his strategy.

Algorithm 12.5.9 The Fermat factorization algorithm. To find a factor for a number n , begin by seeking a perfect square s^2 bigger than n , but still as close as possible. Now, do the following until you succeed, increasing s by one each time.

- Check whether $s^2 - n$ is itself a perfect square t^2 .
- That means we essentially turned

$$s^2 - t^2 = n \text{ around into } s^2 - n = t^2.$$

Once you succeed, then s and t are not the factors of n ; rather, they are

$$a = s + t \text{ and } b = s - t.$$

⁵At least in the general case; see [E.5.8, II.IV] for his approach for special numbers, such as

Proof. It should be clear why a and b are the factors. But how do we know this algorithm terminates?

Assuming you started with s as instructed, eventually you will reach $s = (n + 1)/2$, which is much larger than \sqrt{n} . But then $((n + 1)/2)^2 - n = \frac{n^2 + 2n + 1 - 4n}{4} = ((n - 1)/2)^2$. You should check that this gives us the trivial factorization $n = n \cdot 1$, though! (See [Exercise 12.7.11](#)) ■

Here is an implementation – again, assuredly slow, but at least verbose in its explanation – of this strategy. We simply start with the next s above the square root of n , and just keep trying $s^2 - n$ again and again for bigger and bigger s .

```
def FermatFactor(n, verbose=False):
    if n%2==0:
        raise TypeError("Input_must_be_odd!")
    s=ceil(math.sqrt(n))
    top=(n+1)/2
    while is_square(s^2-n)==0:
        if verbose:
            print(s, "squared_minus", n, "is", s^2-n, "which_is_
                not_a_perfect_square")
        s=s+1
    t=sqrt(s^2-n)
    print("Fermat_found_that", s, "squared_minus", t, "squared_
        equals", n)
    if s^2==n:
        print("So", n, "was_already_a_perfect_
            square", "s", "times", s)
    elif s<top:
        print("So", s+t, "times", s-t, "equals", (s-t)*(s+t), "which_
            is", n)
    elif s==top:
        print("So_Fermat_did_not_find_a_factor, _which_
            means", n, "is_prime!")
```

Example 12.5.10 Before we move on, let's try to factor 143 and 93 using this algorithm. Remember, we start with $s^2 - n$, where s is the next integer above \sqrt{n} , and see if it is a perfect square; then we increase s by one each time.

After you attempt this by hand, you can see what Sage does with them to check.

```
FermatFactor(143, verbose=True)
```

```
Fermat found that 12 squared minus 1 squared equals 143
So 13 times 11 equals 143 which is 143
```

Well, we struck gold on the first try here! That happens if your number is the product of two primes which are two apart. (Such primes are known as twin primes, and have some interesting stories. Among other things, calculating with them helped find a bug in the Pentium computer chip in 1995; see [Subsection 22.3.2](#).)

```
FermatFactor(93, verbose=True)
```

```

10 squared minus 93 is 7 which is not a perfect square
11 squared minus 93 is 28 which is not a perfect square
...
Fermat found that 17 squared minus 14 squared equals 93
So 31 times 3 equals 93 which is 93

```

As you can see, we probably would have been better off with trial division for $n = 93$. It's obvious that it's divisible by 3, but that takes a long time to reach from the middle. \square

12.6 A Taste of Modernity

Now, these methods are the beginnings of how people *really* factor big numbers. Typically, one does trial division up to a certain size (maybe the first few hundred or thousand primes), then perhaps some modification of Fermat to make sure that there aren't any factors close to the square root if you are attacking something like RSA where that would otherwise be advantageous.

Then what?

There are many answers to this question, some of which involve cool things called **continued fractions** or **number fields**. See [Exercises 12.7.13–12.7.15](#) to investigate these, starting with a simpler (but related) algorithm to Lenstra's in [Exercise 12.7.13](#). See [\[E.5.2, Chapter 9\]](#) for an elementary approach to [Exercise 12.7.15](#).

Another important modern technique that is beginning to show up in introductory textbooks is Lenstra's elliptic curve method; see once again either [\[E.4.19\]](#) or [\[E.2.10, Chapter 18.7\]](#) for details at the level of this text.

We won't touch more on those topics, but [Algorithm 12.4.7](#) brought up a concept important in factoring, not just finding primes. Namely, we could come up with some *probabilistic/random* methods. That's right, we are going to try to find a factor *randomly*!

12.6.1 The Pollard Rho algorithm

Here is the essence of this random (or 'Monte Carlo') approach; it is highly recursive, like many good algorithms.

Algorithm 12.6.1 Generic routine for "random" factoring. *Follow these steps.*

- Pick some polynomial that will be easy to compute mod (n).
- Plug in an essentially random seed value. (Often the seed is 2 or 3.)
- Compute the polynomial's value at the seed.
- If that has a non-trivial gcd with n , we have a factor. Otherwise, plug the new value back into the polynomial, and repeat (and hope it eventually succeeds).

Below is code for the method we'll discuss in this section. It has a modification to the generic algorithm which I will discuss below.

```

def PollardRhoFactor(n, kstop=50, seed=2):
    d=1
    a, b=seed, seed
    k=1
    def f(x):

```

```

    return (x^2+1)%n
while (d==1 or d==n):
    a = f(a)
    b = f(f(b))
    d=gcd(a-b,n)
    k=k+1
    if k>kstop:
        print("Pollard_Rho_breaking_off_after_%s_
              rounds"%k)
        break
if d>1:
    print("Pollard_Rho_took_%s_rounds"%k)
    print("The_number_it_tried_in_the_last_round_was_%s,_
          which_shares_factor_%s"%(a-b,d))
    print("And_%s_is_a_factor_of_%s_since_%s*_
          %s=%s"%(d,n,d,n/d,d*(n/d)))

```

The essence of the method is that by plugging in the values of the polynomial modulo n , we are generating a ‘pseudo-random’ sequence of numbers.

- $x_0 \equiv 2 \pmod{n}$
- $x_1 \equiv f(x_0) \pmod{n}$
- $x_2 \equiv f(x_1) \pmod{n}$
- $x_{i+1} \equiv f(x_i)$, all \pmod{n} .

Such a ‘pseudo-random’ sequence might be *better* than the sequences we used for trial division or Fermat factorization, precisely because it will likely hit some small(ish) factors and some fairly large factors, a good mix. It might also be good that it could give us numbers which, although not a factor of n , might at least *share* a factor with n .

A first choice of seed and polynomial might be $x_0 = 2$ and $f(x) = x^2 + 1$. These choices could be different, but they are typical; [John Pollard’s original paper](#) used $f(x) = x^2 - 1$, for instance.

Example 12.6.2 Let’s try computing what we get for some specific numbers. Picking $n = 8051$ as in [\[E.2.4, Example 3.25\]](#), we get results as in the following interact.

```

var('x')
@interact
def _(seed=2,n=8051,poly=x^2+1,trials=(10,[2..50])):
    f(x)=poly
    for i in range(trials):
        pretty_print(html("$x_{%s}=%s$"%(i,seed)))
        seed = (ZZ(f(seed)) % ZZ(n))
        pretty_print(html("$x_{%s}=%s$"%(i+1,seed)))

```

Notice that for $n = 8051$, the term $x_4 \equiv x_{19} \pmod{n}$, so the sequence, while seeming fairly random, will not come up with every possible divisor. With seed 3, $x_{13} \equiv x_{28}$ is the first repeat; if instead we change the modulus to 8053, there is no repeat through x_{50} . So you can see the output will be hard to predict. \square

Although the outputs of $x_{i+1} = f(x_i)$ might already seem to be fairly random, we will not actually try to find common divisors of these numbers with n . Instead, we will try to see if all the *differences* $x_i - x_j$ share a common factor

with n , using the (highly efficient to compute) greatest common divisor. That gives a lot more opportunities to find a common factor than just comparing with x_i ! And hopefully it's just as (or more) 'random', and just as effective at finding factors.

However, having all possible differences to check might slow things down too much. So instead there is a final modification to the algorithm.

First, since there are finitely many possible outcomes modulo any particular modulus d , the sequence of results will eventually repeat not just modulo n , but for any d . In particular, suppose d is a divisor of n such that $\gcd(x_i - x_j, n) = d$ for a specific pair x_i and x_j with $j > i$.

Now consider the values of the sequence of x_ℓ modulo d . Because polynomials are well-defined in modular arithmetic, we have that

$$x_i \equiv x_j \pmod{d}$$

implies that, for any m we have

$$x_{m+i} \equiv f^m(x_i) \equiv f^m(x_j) \equiv x_{m+j} \pmod{d}$$

as well. When we let $m = j - i$, this becomes

$$x_j \equiv x_{2j-i} \pmod{d}$$

which means the sequence (modulo d , the common divisor, not n) repeats itself every $j - i$ terms (after i , of course, if $j - i < i$).

Now let s be an integer such that $s(j - i) \geq i$. Then $x_{s(j-i)}$ appears after the periodic behavior (modulo d) begins, so

$$x_{s(j-i)} \equiv x_{s(j-i)+(j-i)} \equiv \cdots \equiv x_{s(j-i)+s(j-i)} \pmod{d}.$$

If we now let $k = s(j - i)$ this congruence means

$$x_k \equiv x_{2k} \pmod{d}$$

so d is a divisor of $x_{2k} - x_k$ specifically, not just $x_i - x_j$.

Finally, this means instead of checking all possible differences for a common divisor, we only have to check $\gcd(x_{2k} - x_k, n)$ for all k in the algorithm.

Algorithm 12.6.3 Pollard Rho factoring algorithm. *Follow these steps.*

- *Pick some polynomial $f(x)$ that will be easy to compute (mod n) (such as $x^2 + 1$, though other quadratics might be used).*
- *Plug in an essentially random seed value x_0 . (Often the seed is 2 or 3.)*
- *Compute the polynomial's value at the seed, $f(x_0) = x_1$.*
- *Continue plugging in $f(x_i) = x_{i+1}$, modulo n .*
- *For each k we check whether*

$$1 < \gcd(x_{2k} - x_k, n) = d < n.$$

Since the algorithm doesn't always find a factor for any given combination of seed, number, and polynomial, there is nothing to prove per se. However, probabilistically (just like with Miller-Rabin) it should succeed for k in the neighborhood of the size of the square root of the smallest factor of n . (This is also the justification for introducing the algorithm in the original papers introducing this method and its variants.) So if n has a big, but not too big, divisor, this test should help us find that divisor.

Example 12.6.4 Let's try this with $n = 9991$. Keeping $x^2 + 1$ and seed 2, the numbers we would get for the first six rounds are

$$x_0 = 2, x_1 = 5, x_2 = 26, x_3 = 677, x_4 = 8735, x_5 = 8950$$

$$x_6 = 4654, x_7 = 9220, x_8 = 4973, x_9 = 3005, x_{10} = 8153.$$

This gives differences as follows:

- $x_2 - x_1 = 26 - 5 = 21$
- $x_4 - x_2 = 8735 - 26 = 8709$
- $x_6 - x_3 = 4654 - 677 = 3977$
- $x_8 - x_4 = 4973 - 8735 = -3762$
- $x_{10} - x_5 = 8153 - 8950 = -797$

These factor as follows:

```
factor(21), factor(8709), factor(3977), factor(3672),
factor(797)
```

```
(3 * 7, 3 * 2903, 41 * 97, 2^3 * 3^3 * 17, 797)
```

That is an impressive list of eight different prime factors that could potentially be shared with 9991 in just five iterations. These differences have the following gcds with 9991:

```
gcd(9991, 21), gcd(9991, 8709), gcd(9991, 3977),
gcd(9991, 3672), gcd(9991, 797)
```

```
(1, 1, 97, 1, 1)
```

Indeed the *third* one already caught a *common* divisor with 9991.

```
PollardRhoFactor(8051)
```

```
Pollard Rho took 4 rounds
The number it tried in the last round was -3977, which
shares factor 97
And 97 is a factor of 9991 since 97 * 103=9991
```

□

Remark 12.6.5 This method is called the Pollard rho method because (apparently) a very imaginative eye can interpret the x_i eventually repeating (mod d) (in the example, $d = 97$) as a tail and then a loop, i.e. a Greek ρ . John Pollard actually has another method named after him, the $p-1$ method, which we will not explore; however, it is related to some of the more advanced methods we mentioned in the introduction to this section.

Example 12.6.6 Sometimes the rho method doesn't come up with an answer quickly, or at all.

```
PollardRhoFactor(991*997)
```

```
Pollard Rho breaking off after 51 rounds
```

Here we took 50 rounds without success, using the seed 2. Because of the ρ repetition, it will never succeed. So what do you do then – bring out the

really advanced methods? Not at all – just as with primality testing, you just change your starting point to try again!

```
PollardRhoFactor(991*997, seed=3)
```

```
Pollard Rho took 15 rounds
The number it tried in the last round was 74775, which
  shares factor 997
And 997 is a factor of 988027 since 997 * 991=988027
```

□

12.6.2 More factorization

In general, there are other such probabilistic algorithms, and they are quite successful with factoring numbers which might have reasonably sized but not gigantic factors.

Historical remark 12.6.7 Factoring Fermat. The big success of this algorithm was the 1980 factorization of F_8 (the eighth Fermat number) by Pollard and Richard Brent (see [Brent's website](#)). They used one of several variants of the method, due to Brent, to find the previously unknown prime factor⁶ 1238926361552897. Finding this factor of F_8 took, in total, 2 hours on a UNIVAC 1100/42 (which for the time period was very fast, indeed).

Interestingly, the other (much larger) factor was not proven to be prime until significantly later; and as of this writing (January 2021) even F_{12} [has not been fully factored!](#) See [Subsection 17.5.2](#) for even more information.

Things don't automatically work quickly even with today's far more powerful hardware.

```
PollardRhoFactor(2^(2^8)+1, 1000000) # one million rounds!
```

```
Pollard Rho breaking off after 1000001 rounds
```

Hmm, what now? Let's change the seed.

```
PollardRhoFactor(2^(2^8)+1, 1000000, seed=3)
```

```
Pollard Rho breaking off after 1000001 rounds
```

No one method will factor every number quickly. Luckily, we have bigger guns at our disposal in Sage (especially in the component program Pari), that polish thing off rather more quickly.

```
factor(2^(2^8)+1)
```

```
1238926361552897 * 93...321
```

That is a little better than two hours on a mainframe, or even on your computer, I hope you'll agree.

Real factorization algorithms use several different methods to attack different types of factors. We can try to simulate this in a basic way by creating a Sage interact. Evaluate the first cell to define things (don't forget to keep the rho method defined); then you can evaluate the second cell, which is the interact.

⁶If you want to memorize this historic number, Brent provides the phrase "I am now entirely persuaded to employ the method, a handy trick, on gigantic composite numbers" to help you remember it.

```

def TrialDivFactor(n):
    p = next_prime(1)
    top = ceil(math.sqrt(n))
    while p < top:
        if mod(n,p)==0:
            break
        p=next_prime(p)
    if n==1:
        print("1_is_not_prime")
    elif p==n:
        print(n,"is_prime")
    elif mod(n,p)==0:
        print(n,"factors_as",p,"times",n/p)
    else:
        print(n,"is_prime")

def FermatFactor(n,verbose=False):
    if n%2==0:
        raise TypeError("Input_must_be_odd!")
    s=ceil(math.sqrt(n))
    top=(n+1)/2
    while is_square(s^2-n)==0:
        if verbose:
            print(s,"squared_minus",n,"is",s^2-n,"which_is_
                not_a_perfect_square")
        s=s+1
    t=sqrt(s^2-n)
    print("Fermat_found_that",s,"squared_minus",t,"squared_
        equals",n)
    if s^2==n:
        print("So",n,"was_already_a_perfect_
            square",s,"times",s)
    elif s<top:
        print("So",s+t,"times",s-t,"equals",(s-t)*(s+t),"which_
            is",n)
    elif s==top:
        print("So_Fermat_did_not_find_a_factor,_which_
            means",n,"is_prime!")

```

```

@interact
def _(n=991*997,method=['trial','Fermat','Pollard_Rho']):
    if method=='trial':
        TrialDivFactor(n)
    if method=='Fermat':
        FermatFactor(n)
    if method=='Pollard_Rho':
        PollardRhoFactor(n)

```

Sage note 12.6.8 Building interacts. An interact is just a Sage/Python function, except with `@interact` before it. There are many different input widgets you can use; this one demonstrates using a list and an input box which takes any input. See the [interact documentation](#) or [Quickstart](#) for many examples and more details.

If you think this sort of thing is cool, the [Cunningham Project](#) is a place to

explore. I particularly like their Most Wanted lists. The idea is this:

The Cunningham Project seeks to factor the numbers $b^n \pm 1$ for $b = 2, 3, 5, 6, 7, 10, 11, 12$, up to high powers n .

Another interesting resource is Sage developer Paul Zimmermann's [Integer Factoring Records](#). Finally, Wagstaff's *The joy of factoring* [E.4.12] has *tons* of awesome examples and procedures – far too many, really, as well as an excellent discussion of how to speed up trial division, etc.

12.7 Exercises

1. Check the multiplication needed in [Lemma 12.1.2](#).
2. Prove the statement of [Lemma 12.1.2](#) in the case that ℓ is odd. Hint: the factorization you find will be similar, but have a subtle change.
3. Explain why the extension to Fermat's Little Theorem just before [Fact 12.2.2](#) (or [Exercise 9.6.3](#)) is true.
4. Check that 1729 and 2821 are Carmichael numbers.
5. Find a Carmichael number of the form $7 \cdot 23 \cdot p$ for a prime p ; include all reasoning.
6. Use either the Fermat or Mersenne coprime facts [12.1.4, 12.1.11](#) to provide a different proof that there are infinitely many primes.
7. Prove that if n is composite then so is M_n . Hint: [Exercise 12.7.2](#).

For the next two exercises, pick some 4-6 digit numbers that don't share a factor with $30030 = 2 \cdot 3 \cdot 5 \cdot 7 \cdot 11 \cdot 13$. (Try *not* to do this by just multiplying other, larger primes, or the following exercises will be less interesting.)

8. Find factors of the numbers you picked using trial division ([Algorithm 12.5.6](#)).
9. Find factors of the numbers you picked using Fermat Factorization ([Algorithm 12.5.9](#)).
10. Try to create a number that takes five steps to factor using both Fermat *and* trial division. (Can you do seven steps?)
11. Verify the last bit of the proof of [The Fermat factorization algorithm](#).
12. Try using the [Pollard Rho factoring algorithm](#) on a large number you create out of a few big primes (not *too* big!) with different seeds. Can you get it to take longer than a few turns? Get your prize numbers; now try factoring again with this method where you have changed the polynomial to $x^3 + 1$ or something else other than $x^2 + 1$.

There are many, many methods of factoring to explore! Try looking up some of them in the following exercises. Be warned that some of these are pretty deep, though there are good undergraduate-focused explanations out there for all of them.

13. Investigate the Pollard $p - 1$ algorithm. How is it similar to the methods mentioned in this chapter, how is it different? (See [\[E.4.19\]](#) or [\[E.2.10\]](#) for connecting it to Lenstra's elliptic curve algorithm.)
14. (Hard.) Find out what a continued fraction is. Then investigate the continued fraction factorization algorithm. How is it similar to the methods mentioned in this chapter, how is it different?
15. (Quite hard.) Find out what a quadratic number field is. Then investigate the quadratic sieve factorization algorithm. How is it similar

to the methods mentioned in this chapter, how is it different? What does it have to do with [Algorithm 12.5.9](#)?

16. In *17 Lectures on Fermat Numbers: From Number Theory to Geometry* by Michal Krizek, Florian Luca, and Lawrence Somer, the example is given that 6 is pseudoprime base 4. Find two other pseudoprimes base 4; obviously they should be greater than 4, but you shouldn't have to look beyond 50, either.

Summary: An Introduction to Cryptography

There are many mathematical issues that arise in analyzing even these basic cryptographic systems – especially ones dealing with primes and composites.

1. Two impractical, but historically important, sources of new prime numbers are [Fermat primes](#) and [Mersenne primes](#).
2. The road to modern primality testing starts with the notion of [Pseudo-primes](#). It isn't the end of the road, because we still have prime impostors in [Subsection 12.2.2](#).
3. Hence we dig further into [Miller's test for base \$a\$](#) , which comes from our observations of how powers work in modular arithmetic.
4. Finally, in [Section 12.4](#) we see a modern, *probabilistic* primality test .
5. Factoring is very important in testing the security of cryptography. We examine some very basic techniques, including [The Fermat factorization algorithm](#).
6. We see just a bit of more modern methods in [Section 12.6](#), which should prepare you for more advanced ideas.

As always, there are [Exercises](#) to practice, but also to understand the theory better.

Chapter 13

Sums of Squares

We have now more or less exhausted a lot of what we can do with linear questions, and even gone beyond to many nonlinear ones. With that in mind, we return to other considerations. As a warmup for this and ensuing chapters, consider the following question.

Question 13.0.1 Take a positive integer n (or zero) and try to write it as $n = a^2 + b^2$ for $a, b \in \mathbb{Z}$. For which n is this possible, for which is it not? \square

It seems that Albert Girard already knew the answer to this question in the first quarter of the 17th century, and Fermat discovered it a couple years later as well. A full proof of the answer to this question did not come until Euler (no surprise here) about six score years after that.

Historical remark 13.0.2 Albert Girard. [Girard](#) is an interesting figure, less well-known than his contemporaries. He apparently was the first to use our modern notation for trigonometric functions, and spent his adult life in the Netherlands escaping religious persecution as a Protestant in France.

Historical remark 13.0.3 Leonhard Euler. Euler is well known for being a rather conventional religious family man amidst the Enlightenment court of Frederick the Great, and for taking a lot of teasing from Voltaire and the king (among other things, for being partly blind at the time). See [\[E.5.6\]](#) for much more about him and his work¹ at the level of this text, or over one third of [\[E.5.8\]](#) for a detailed perspective by an eminent number theorist, or simply browse the [Euler Archive](#).

There is a lot more to say about someone universally acknowledged as one of the greatest mathematicians of all time, but we already have plenty of Euler's work in this book for you to peruse.

Historical remark 13.0.4 Pierre de Fermat. We've already seen Fermat's work several times (such as [Subsubsection 3.4.3.2](#), [Theorem 7.5.3](#), and [Subsection 12.1.1](#)), and we'll see another glimpse of him in [Question 15.6.5](#). About the man himself we know less, mostly that he was a jurist in southern France who didn't travel much, but corresponded a fair amount about his mathematics, which included prototypes for both differential and integral calculus! As with most things about Fermat's personal life, it's less well known that he also had a religious side; in [\[E.7.12\]](#) a well-known classicist translates a moving poem about the dying Christ written in honor of one of Fermat's friends. See [\[E.5.8, Chapter II\]](#) for many mathematical, and some personal, details.

¹There is an immense recent English-language biography about him, but I do not actually recommend it for most readers.

So try out [Question 13.0.1!](#) Some things to think about while you try this:

- Are any special types of numbers easier to write in this way than others?
- Is there any way of generating new such numbers from old ones?
- If some types of numbers are *not* a sum of squares, how might you prove this?

A separate question to at least keep track of is this.

Question 13.0.5 *Assuming you can indeed write it in this way, how many ways you can write a number as a sum of squares?* \square

This chapter is completely devoted to continuing to address questions about writing numbers as a sum of two squares. It will lead us a little far afield, *of necessity*, to ask (and start to answer) questions about congruences again. Much of this chapter will be devoted to a *geometric* proof that certain numbers are indeed representable as a sum of two squares. This chapter is a perfect illustration of one of the main themes of this text – the *unity* of mathematics.

13.1 Some First Ideas

13.1.1 A first pattern

Let's assume you've done some exploration on your own. Here's a first pattern that you may have noticed, similarly to patterns in the past.

Fact 13.1.1 *If $n \equiv 3 \pmod{4}$, then n is not writeable as a sum of squares.*

Proof. You should be able to prove this pretty easily based on things you already know about squares modulo 4. (See [Exercise 13.7.1](#)) \blacksquare

The next thing to note is that Sage has a nice command to tell us an answer.

```
two_squares(29)
```

```
(2, 5)
```

If a representation doesn't exist, we get an error. If it does, Sage returns two numbers (a, b) such that $a^2 + b^2 = \text{your number}$.

In the next cell, I pick a number for which $n \equiv 1 \pmod{4}$, but this number *cannot* be written in this form. Thus [Fact 13.1.1](#) doesn't just take care of all cases.

```
two_squares(21)
```

```
Traceback (most recent call last):
...
ValueError: 21 is not a sum of 2 squares
```

Fact 13.1.2 *There are positive integers with remainders 0, 1, and 2 when divided by four, but which are not representable as a sum of two squares.*

Proof. Show that 12, 21, and 6 are not. (See [Exercise 13.7.2](#)) \blacksquare

You can use this interact to explore while avoiding the errors.

```
@interact
def _(n=29):
    try:
```

```

a,b = two_squares(n)
pretty_print(html("We can write_
    ${0}=${1}^2+{2}^2$".format(n,a,b)))
except ValueError:
    pretty_print(html("${0}$ is not a sum of two_
        squares".format(n)))

```

Sage note 13.1.3 Handling errors. Most computer languages have a way to “handle” errors if we don’t want to think of them as errors. In Python, this is the `try/except` syntax you see above. Basically, we are trying to use the `two_squares` command, but if it hiccups, we instead just print a nice message.

Remark 13.1.4 We have already addressed a very special case of writing numbers as a sum of squares. In fact, in [Theorem 3.4.6](#) we saw a precise characterization of when a *perfect square* is a sum of two squares. We will mention this again briefly in [Subsection 14.2.2](#).

13.1.2 Geometry

Next, we can interpret this question very differently, relying on our geometric intuition. [Figure 13.1.5](#) helps us visualize the problem.

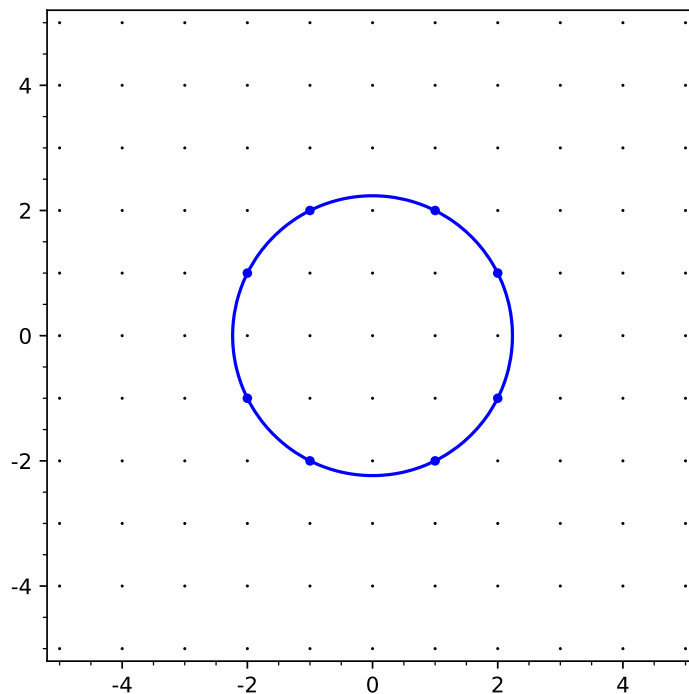


Figure 13.1.5 Five as a sum of squares

In [Figure 13.1.5](#), $n = a^2 + b^2$, then n is the square of the radius of a circle which has (a, b) as the coordinates of a point. So the sum of squares problem is actually a geometric one! Try it interactively below.

```

@interact
def _(n=(5, list(range(100)))):
    viewsize=ceil(math.sqrt(n))+2

```

```

g(x,y)=x^2+y^2
p = implicit_plot(g-n, (-viewsize,viewsize),
                 (-viewsize,viewsize), plot_points = 100)
lattice_pts = [[i,j] for i in [-viewsize..viewsize] for
               j in [-viewsize..viewsize]]
plot_lattice_pts =
    points(lattice_pts, rgbcolor=(0,0,0), pointsize=2)
curve_pts = [coords for coords in lattice_pts if
             g(coords[0], coords[1])==n]
if len(curve_pts)==0:
    show(p+plot_lattice_pts, figsize = [5,5], xmin =
        -viewsize, xmax = viewsize, ymin = -viewsize,
        ymax = viewsize, aspect_ratio=1)
else:
    plot_curve_pts = points(curve_pts, rgbcolor =
                           (0,0,1), pointsize=20)
    show(p+plot_lattice_pts+plot_curve_pts, figsize =
        [5,5], xmin = -viewsize, xmax = viewsize, ymin =
        -viewsize, ymax = viewsize, aspect_ratio=1)

```

That is, we can rewrite Questions 13.0.1 and 13.0.5 like this.

Question 13.1.6

- Which circles around the origin do (or do not) have lattice points?
- If a circle has lattice points, how many does it have?

□

We will choose to address these questions by connecting to geometry. There are many ways; for instance, in Section 20.1 we will connect to calculus ideas in number theory.

13.1.3 Connections to some very old mathematics

The following identity was, separately, already known to Diophantus (remember Diophantine equations?) around 250, to Brahmagupta (about whom more in Historical remark 15.5.6 and Section 15.6) around 600, and to Leonardo of Pisa (known also as Fibonacci) around 1250.

Fact 13.1.7 Brahmagupta-Fibonacci identity.

$$(a^2 + b^2)(c^2 + d^2) = (ac - bd)^2 + (ad + bc)^2$$

Proof. Multiply and cancel; see Exercise 13.7.6. ■

This sort of identity may seem amazing to us, but to people used to needing lots of symbolic manipulation, it was just part of a toolkit by the time number theory began ascending with Fermat or Euler.

Historical remark 13.1.8 Fibonacci. **Leonardo of Pisa** grew up among Italian merchants in North Africa and learned much mathematics there; we have seen him a few times already in his eponymous numbers (Exercise 2.5.17) and in Exercise 5.6.22. However, while it seems pretty clear Fibonacci borrowed extensively from the Islamic mathematical heritage for many of his problems, not only was his *Liber Abaci* very influential for spreading our modern decimal system into Europe (from India via the Islamic world), but he did nontrivial original number theory work as well (see [E.5.3, Section 8-4]).

What is useful about this identity is that it implies the following.

Fact 13.1.9 Products of numbers writeable as sums of squares can also be written as sums of squares!

Proof. Use 13.1.7 above. ■

```
@interact
def _(m=(13,[0..100]),n=(8,[0..100])):
    try:
        a,b = two_squares(m)
        c,d = two_squares(n)
        pretty_print(html(r"We know we can write
            ${6}={0}\cdot{1}$ as
            $({2}^2+{3}^2)({4}^2+{5}^2)$".format(m, n, a, b,
            c, d, m*n)))
        pretty_print(html(r"But it is also writeable as
            $({0}\cdot{1}-{2}\cdot{3})^2+_
            ({0}\cdot{3}+{1}\cdot{2})^2=_
            {4}^2+{5}^2={6}$".format(a, c, b, d,
            abs(a*c-b*d), a*d+b*c,m*n)))
    except ValueError:
        pretty_print(html("Please pick numbers that are both
            writeable as a sum of two squares"))
```

A final question for the reader is to ponder why this means that we can really reduce the question to whether *primes* are writeable as a sum of squares.

13.2 At Most One Way For Primes

Most of the rest of this chapter is dedicated to proving what we can about how to write numbers as sums of squares. We will begin our proofs by talking about *how many* ways we can write some numbers as a sum of squares. Namely, we'll connect sums of squares to factorization.

Remember that the [Brahmagupta-Fibonacci identity](#) says that if two numbers are sums of two squares, so is their product. Remarkably, we can sort of do this backwards.

First, we need to say what we might mean by writing a number as a sum of squares in two essentially different ways. Compare

$$13 = 3^2 + 2^2 = 2^2 + 3^2$$

to the situation

$$25 = 5^2 + 0^2 = 3^2 + 4^2.$$

We say the latter ways are **essentially different**, because they involve two different pairs of nonnegative integers.

It is not a coincidence that 13 is prime, while the number 25 which has two ways to be written is composite.

Fact 13.2.1 *If an odd number N is writeable in two essentially different (nonnegative) ways as a sum of two squares, then $N = yz$, where $y, z > 1$ and y, z are themselves writeable as sums of two squares.*

Proof. Assume first that

$$N = a^2 + b^2 = c^2 + d^2$$

with a, c odd and b, d even nonnegative integers. Then, assuming $a \geq c$ and $d \geq b$, let

$$k = \gcd(a - c, d - b) \text{ and } n = \gcd(a + c, d + b).$$

Both k and n are even, and

$$\ell = \frac{a-c}{k} = \frac{d+b}{n} \text{ and } m = \frac{a+c}{n} = \frac{d-b}{k}.$$

Then we get that

$$N = \left[\left(\frac{k}{2}\right)^2 + \left(\frac{n}{2}\right)^2 \right] (\ell^2 + m^2).$$

There are some details remaining here, especially in terms of verifying all these numbers exist, but they mostly just use the definitions of gcd and parity. See [Exercise Group 13.7.8–11](#). ■

Example 13.2.2 Let's examine $N = 25$. First, what are a, b, c, d ?

Once you have computed them, you should confirm that $k = \gcd(2, 4) = 2$, $n = \gcd(8, 4) = 4$ which means $\ell = 1$ and $m = 2$. This yields

$$25 = \left[\left(\frac{2}{2}\right)^2 + \left(\frac{4}{2}\right)^2 \right] (1^2 + 2^2) = 5 \cdot 5.$$

So 25 is a product of numbers, each themselves writeable as a sum of two squares. □

Remark 13.2.3 This method for factoring is apparently due to Euler; see [Wikipedia](#), which references [\[E.5.3\]](#). An interesting generalization for the situation where one has two different ways to write an odd integer as a sum of the form $mx^2 + ny^2$ for positive m, n may be found in [\[E.7.30\]](#).

It is now nearly trivial to prove the following.

Proposition 13.2.4 *A prime is writeable in zero or one (positive) way as a sum of two squares.*

Proof. This is clear for $p = 2$. It remains to consider the case of p odd. If p is writeable in two different ways, it factors by [Fact 13.2.1](#). But prime numbers don't factor nontrivially, so there must be just one way to do it.

Note that there could be zero ways to write p . If $p > 2$ odd happens to be $p \equiv 3 \pmod{4}$, [Fact 13.1.1](#) says as much, so the use of [Fact 13.2.1](#) in the first paragraph is really only being applied to $p \equiv 1 \pmod{4}$. ■

For example, in [Figure 13.2.5](#) we see that thirteen is only writeable as $3^2 + 2^2$ (or $2^2 + 3^2$).

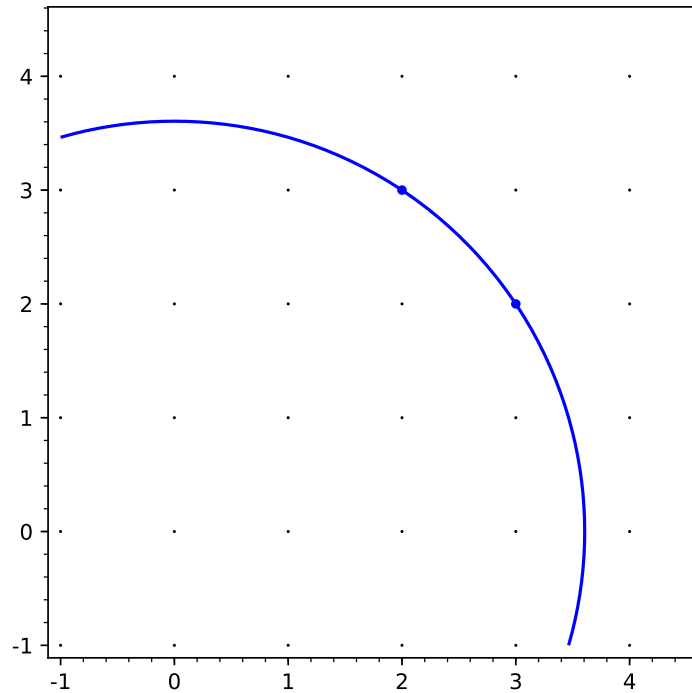


Figure 13.2.5 Thirteen in just one way

We can confirm [Proposition 13.2.4](#) visually in many cases, in that each of the circles with radius squared a prime either has no lattice points, or its only positive lattice points are (a, b) and (b, a) for one a and b .

```
@interact
def _(n=(5, prime_range(150))):
    viewsize=ceil(math.sqrt(n))+.5
    g(x,y)=x^2+y^2
    p = implicit_plot(g-n, (-1,viewsize), (-1,viewsize),
        plot_points = 100)
    lattice_pts = [[i,j] for i in [-1..viewsize] for j in
        [-1..viewsize]]
    plot_lattice_pts = points(lattice_pts, rgbcolor=(0,0,0),
        pointsize=2)
    curve_pts = [coords for coords in lattice_pts if
        g(coords[0],coords[1])==n]
    if len(curve_pts)==0:
        show(p+plot_lattice_pts, figsize = [5,5], xmin = -1,
            xmax = viewsize, ymin = -1, ymax = viewsize,
            aspect_ratio=1)
    else:
        plot_curve_pts = points(curve_pts, rgbcolor =
            (0,0,1), pointsize=20)
        show(p+plot_lattice_pts+plot_curve_pts, figsize =
            [5,5], xmin = -1, xmax = viewsize, ymin = -1,
            ymax = viewsize, aspect_ratio=1)
```

13.3 A Lemma About Square Roots Modulo n

We'll continue our formal investigation of what numbers are sums of two squares by taking a look at a seemingly unrelated lemma about square roots. In [Section 14.1](#) we'll see that square roots of negative one (thinking of $-1 \in \mathbb{Z}$, not \mathbb{Z}_n) are connected to sums of squares as well, so it is not completely implausible to connect roots and these sums.

Before we do this, let's codify something we already have discussed since [Question 7.1.1](#) at various times, e.g. in [Fact 7.3.1](#) or [Section 7.6](#).

Definition 13.3.1 We say that a number a has a **square root modulo n** if there is some number x with

$$x^2 \equiv a \pmod{n}.$$

◇

As an example using this framework, here is an alternate proof of [Exercise 7.7.12](#).

Fact 13.3.2 For an odd prime p , the only way there is a square root of -1 modulo p is if $p \equiv 1 \pmod{4}$.

Proof. We will use group theory to prove this.

Assume there is a square root f , so that

$$f^2 \equiv -1 \pmod{p}.$$

Then the order of f in U_p is four, since

$$f^4 = (f^2)^2 \equiv (-1)^2 = 1.$$

We know that the order

$$|U_p| = p - 1$$

but then Lagrange's (group theory) [Theorem 8.3.12](#) says that four divides $p - 1$.

Given that, the only possible kind of prime p solving this is the form $4k + 1$. ■

Remember, this means there can't be a square root of minus one if $p \equiv 3 \pmod{4}$. Of course, it also only means that there *might* be one if $p \equiv 1 \pmod{4}$, so we certainly need the following lemma to confirm there *is* one. (See its use in [Subsection 16.1.1](#), where we combine everything into [Fact 16.1.2](#).)

Lemma 13.3.3 For an odd prime $p \equiv 1 \pmod{4}$, there actually does exist a square root of -1 modulo p . That is, there is an f such that

$$f^2 \equiv -1 \pmod{p}.$$

Before we start the proof, recall [Wilson's Theorem](#), which states that

$$(p - 1)! \equiv -1 \pmod{p} \text{ for primes.}$$

Do you remember our proof? We *paired up* all the numbers from 2 to $p - 2$ in pairs of multiplicative inverses $(\text{mod } p)$, thus:

$$(p - 1)! = 1 \cdot 2 \cdot 2^{-1} \cdot 3 \cdot 3^{-1} \cdots (p - 1) \equiv (p - 1) \equiv -1 \pmod{p}.$$

Our strategy for this proof will be similar, using all numbers from 1 to $p - 1$, but paired up in a different way.

Proof of Lemma 13.3.3. Pair up the numbers from 1 to $p - 1$ in a product, in

pairs of additive inverses (mod p):

$$(p-1)! = 1 \cdot (p-1) \cdot 2 \cdot (p-2) \cdot 3 \cdot (p-3) \cdots \frac{p-1}{2} \cdot \frac{p+1}{2} =$$

$$\left[1 \cdot 2 \cdot 3 \cdots \frac{p-1}{2} \right] \cdot \left[(p-1) \cdot (p-2) \cdots \frac{p+1}{2} \right].$$

This makes sense because $(p-1)/2$ is an integer halfway between 1 and p , as p is odd.

If we rethink things (mod p), we can rewrite this in a more suggestive way. Let $(1 \cdot 2 \cdot 3 \cdots \frac{p-1}{2})$ be called f . This is also $(\frac{p-1}{2})!$, of course. Then, keeping in mind that $\frac{p+1}{2} = p - \frac{p-1}{2}$,

$$\left[1 \cdot 2 \cdot 3 \cdots \frac{p-1}{2} \right] \cdot \left[(p-1) \cdot (p-2) \cdots \frac{p+1}{2} \right]$$

$$\equiv f \cdot \left[-1 \cdot -2 \cdot -3 \cdots -\frac{p-1}{2} \right]$$

$$\equiv f \cdot (-1)^{\frac{p-1}{2}} \left[1 \cdot 2 \cdot 3 \cdots \frac{p-1}{2} \right] \equiv (-1)^{\frac{p-1}{2}} f^2.$$

Remember that our hypothesis is $p \equiv 1 \pmod{4}$. Then $p = 4k + 1$ for integer k , so $\frac{p-1}{2} = 2k$ is even and by [Wilson's Theorem](#)

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

■

What is neat about this proof is that it shows there are precisely *two* square roots of negative one – as Lagrange's (polynomial) [Theorem 7.4.1](#) suggests. We even have a formula for them:

$$f = \pm \left(\frac{p-1}{2} \right)!,$$

where the exclamation point here indicates the factorial. Especially given the proof, an imaginative mind² might call this, “The square root of [Wilson's Theorem](#),” by analogy with [Theorem 12.3.2](#).

Somehow this is a satisfying answer. We can check that these really are square roots of -1 using Sage.

```
@interact
def _(p=(13,[q for q in prime_range(200) if q%4==1])):
    f=mod(factorial((p-1)/2),p)
    pretty_print(html(r"The potential square roots of  $-1$ 
        are  $\pm \frac{p-1}{2}!$  = %s, %s \text{
        (mod %s) "%(p, f, -f, p)))
    pretty_print(html(r"And we can compute that
         $0^2 \equiv 1$  and  $2^2 \equiv 3$  modulo
         $4$  ".format(f, f^2, -f, (-f)^2, p)))
```

Remark 13.3.4 A class act. An observant reader may have noticed that when $p \equiv 3 \pmod{4}$ the [Proof of Lemma 13.3.3](#) can still be used, *mutatis mutandis*, to show that $\pm (\frac{p-1}{2})!$ are square roots of 1 modulo p . (See [Exercise 13.7.24](#).) Of course, we already know everything about those; they are just

²Such as that of Abraham Holleran, to whom I am indebted for this point.

± 1 modulo p , as you can test out below.

```
@interact
def _(p=(11,[q for q in prime_range(200) if q%4==3])):
    f=mod(factorial((p-1)/2),p)
    pretty_print(html(r"The potential square roots of $1$ are
        $\pm\left(\frac{s-1}{2}\right)! \equiv s, s \pmod{s}$"
        (mod_)%s)"%(p, f, -f, p)))
    pretty_print(html(r"And we can compute that
        $\{0\}^2 \equiv \{1\}$ and $\{2\}^2 \equiv \{3\}$ modulo
        $\{4\}$".format(f, f^2, -f, (-f)^2, p)))
```

Here comes the interesting part. If you play around with the interact, you will notice that sometimes $\left(\frac{p-1}{2}\right)! \equiv 1$, and sometimes $\left(\frac{p-1}{2}\right)! \equiv -1$. It's not immediately evident whether there is a pattern here.

But there *is* a formula. Foreshadowing [Definition 14.1.2](#), if we define the number system $\{a + b\frac{1+\sqrt{-p}}{2} \mid a, b \in \mathbb{Z}\}$ (ignoring whether that actually makes sense to do), one can define a special group (recall [Definition 8.3.3](#)) called the **ideal class group** of this number system. The order of this group is denoted by h . Nearly miraculously, if $p > 3$ of this type, then

$$\left(\frac{p-1}{2}\right)! \equiv (-1)^{(h+1)/2} \pmod{p}.$$

The default setting of the interact above is for $p = 11$, and checking [this list](#) we see that $h = 1$ and indeed $\left(\frac{11-1}{2}\right)! = 120 \equiv -1 = (-1)^{(1+1)/2}$ modulo 11, while for $p = 23$ we have $h = 3$ and $\left(\frac{23-1}{2}\right)! = 39916800 \equiv 1 = (-1)^{(3+1)/2}$ modulo 23.

There is a similar, but more complicated, formula when $p \equiv 1 \pmod{4}$. And by 'complicated', I mean that if you've read this far, you've already guessed this is one of the most advanced remarks of the text. The class number being greater than one is closely related to the factorization question raised in [Exercise 6.6.30](#); note that the class number for $p = 5$ in this setting is 2. For more on all this (accessible if you've had a decent introduction to rings and fields), see [\[E.4.26, Chapters 10 and 26\]](#).

13.4 Primes as Sum of Squares

In the past few sections, one of the many things you may have conjectured about sums of squares is that *every* prime of the form $p = 4k + 1$ can be represented as the sum of two squares. Combined with [Fact 13.1.9](#), limiting the question to primes should be sufficient to finish analyzing the question for any positive number. (See [Theorem 13.5.5](#) for the final steps putting this all together.)

It turns out it is *true* that $p = 4k + 1$ can always be written as a sum of squares, and we will spend most of the remainder of this chapter proving it. At the end of the chapter, we'll add in [Fact 13.1.1](#) about primes of the form $p = 4k + 3$ to see exactly which numbers can be thus represented.

Remark 13.4.1 To keep with the theme of the unity of mathematics, we do this *geometrically*, not algebraically as in most texts, though the core ideas are similar with both proofs. We roughly follow [\[E.2.1, Chapter 10.6\]](#), but expanded greatly to avoid any direct reference to Hermann Minkowski's theorem on lattice points in a convex symmetric set. Interestingly, [\[E.4.16, Theorems](#)

4.3 and 8.3] only *states* this and [Lagrange's four square theorem](#), precisely because although Minkowski's Theorem provides a general framework for existence of such points geometrically, one still requires information about quadratic residues to provide lattice points to work on in the first place.

Figure 13.4.2 (and the interact following it) will help us get ready.

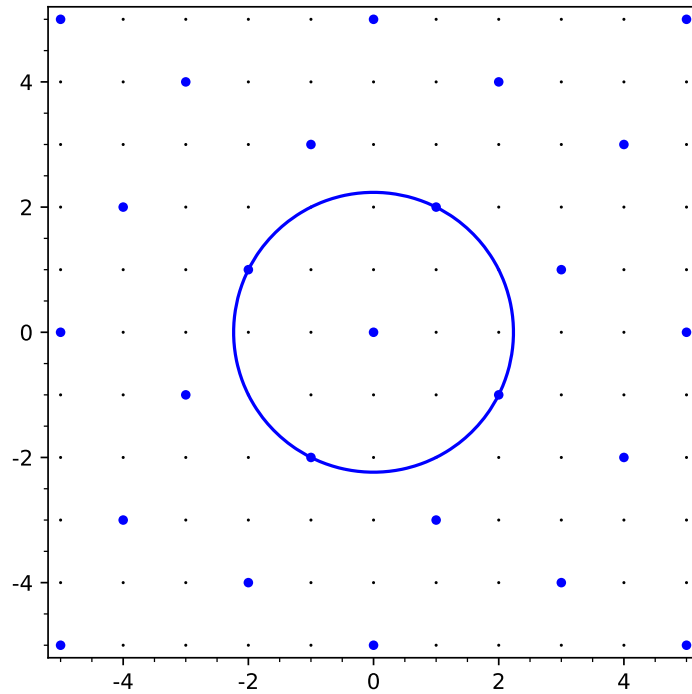


Figure 13.4.2 An additional lattice

To be precise, I've used this square root of -1 to create the regularly spaced grid of blue points. You can think about it as a bunch of corners of parallelograms.

Remark 13.4.3 Sometimes we call things like the set of blue dots a **lattice**, though in this text I will usually use the word lattice only to refer to the usual integer lattice of the black dots. A general lattice is something related to a concept from linear algebra – vectors generated by a basis, except instead of being vectors over \mathbb{Q} or \mathbb{R} , they are over \mathbb{Z} .

Here is how I constructed the blue grid. First, assume that p is our prime and pick $f = \left(\frac{p-1}{2}\right)!$ as a square root of negative one (or its additive inverse, if you prefer); we can use the residue modulo p for convenience. Then the blue points are of the form $(a, af + bp)$ for all integers a, b .

```
@interact
def _(p=(5,[q for q in prime_range(200) if q%4==1])):
    f=mod(factorial((p-1)/2),p)
```

```

viewsize=ceil(math.sqrt(p))+2
g(x,y)=x^2+y^2
plot1 = implicit_plot(g-p, (-viewsize,viewsize),
    (-viewsize,viewsize), plot_points = 100)
grid_pts = [[i,j] for i in [-viewsize..viewsize] for j
    in [-viewsize..viewsize]]
plot_grid_pts =
    points(grid_pts, rgbcolor=(0,0,0), pointsize=2)
lattice_pts = [coords for coords in grid_pts if
    (coords[1]-f*coords[0])%p==0]
plot_lattice_pts = points(lattice_pts, rgbcolor =
    (0,0,1), pointsize=20)
show(plot1+plot_grid_pts+plot_lattice_pts, figsize =
    [5,5], xmin = -viewsize, xmax = viewsize, ymin =
    -viewsize, ymax = viewsize, aspect_ratio=1)

```

For one final preliminary, let's define one more thing for any old point (x, y) in the integer lattice (and especially for our blue dots).

Definition 13.4.4 We call the **norm** of a point (x, y) the sum of squares, $N(x, y) = x^2 + y^2$. \diamond

13.4.2 Primes which are sums of squares

We are now ready to state our big theorem for the section. (See [Fact 14.1.8](#) for a quite different proof.)

Theorem 13.4.5 *Every prime p of the form $4k + 1$ can be written as a sum of squares.*

Proof. The proof is fairly long. Here is the strategy; the first step will be detailed in [Subsection 13.4.3](#) and [Subsection 13.4.4](#).

Suppose we find some blue dot $(a, af + bp)$ such that

$$0 < N(a, af + bp) = a^2 + (af + bp)^2 < 2p.$$

Then we know, modulo p , that

$$N(a, af + bp) = a^2 + (af + bp)^2 \equiv a^2 + (af)^2 \equiv a^2 + a^2 f^2 \equiv a^2 - a^2 \equiv 0 \pmod{p},$$

so p in fact divides the norm of the point $(a, af + bp)$.

So we have that $0 < a^2 + (af + bp)^2 < 2p$ and that $p \mid a^2 + (af + bp)^2$, meaning the only possibility is $p = a^2 + (af + bp)^2$, which gives p explicitly written as a sum of perfect squares. \blacksquare

Example 13.4.6 For instance, with $p = 5$, we have that $f = \binom{5-1}{2}! = 2! = 2$, so we need to find a point $(a, 2a + 5b)$ such that

$$a^2 + (2a + 5b)^2 < 2p.$$

Guess and check with $a = 1$ and $b = 0$ gives us

$$N(1, 2 \cdot 1 + 5 \cdot 0) = 1^2 + (2 \cdot 1 + 5 \cdot 0)^2 = 5 < 2 \cdot 5 = 10$$

so this point should work, and this does give the correct statement that

$$5 = 1^2 + 2^2.$$

\square

What remains to be shown is that there actually *is* such a blue dot.

13.4.3 Visualizing the proof

To prove the theorem that for any $p = 4k + 1$ we can write it as a sum of squares, we need to prove there is a blue dot (somewhere) that is not at the origin but also has norm smaller than $2p$. We will prove this by heavy reference to graphics, but all claims also make sense algebraically. Sometimes we need help to be able to think about more involved proofs.

We include a variation on the graphic in [Figure 13.4.7](#) to make this visually clear. The bigger circle is the one we care about now – it has formula $x^2 + y^2 = 2p$, so radius $\sqrt{2p}$. If we find a blue point inside the disk bounded by that circle, but not at the origin, then the argument in the proof sketch given for [Theorem 13.4.5](#) shows this point must be on the smaller circle.

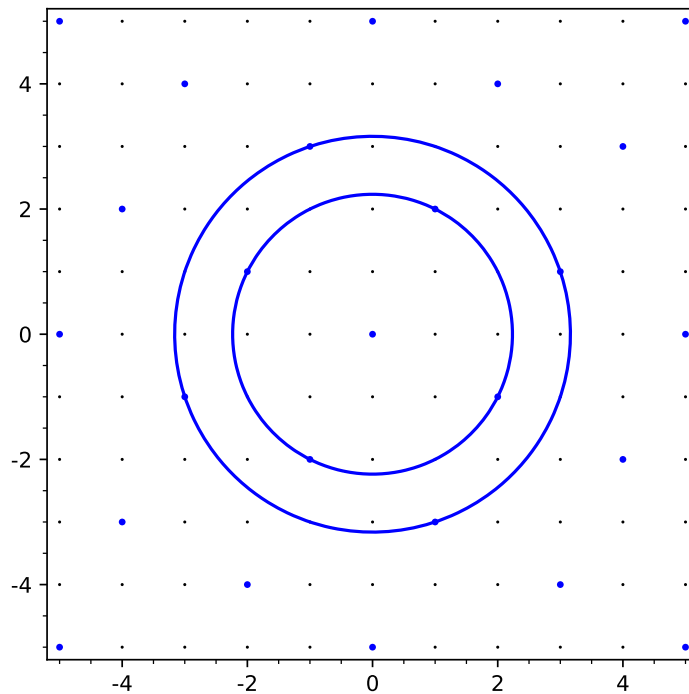


Figure 13.4.7 The lattice with the second circle

Here is an interactive version.

```
@interact
def _(p=(5,[q for q in prime_range(200) if q%4==1])):
    f=mod(factorial((p-1)/2),p)
    viewsize=floor(sqrt(2*p))+2
    g(x,y)=x^2+y^2
    plot1 = implicit_plot(g-p, (-viewsize,viewsize),
        (-viewsize,viewsize), plot_points = 100)
    plot2 = implicit_plot(g-2*p, (-viewsize,viewsize),
        (-viewsize,viewsize), plot_points = 100)
    grid_pts = [[i,j] for i in [-viewsize..viewsize] for j
        in [-viewsize..viewsize]]
    plot_grid_pts =
        points(grid_pts,rgbcolor=(0,0,0),pointsize=2)
    lattice_pts = [coords for coords in grid_pts if
```



```
(coords[1]-f*coords[0])%p==0]
plot_lattice_pts = points(lattice_pts, rgbcolor =
(0,0,1),pointsize=10)
show(plot1+plot2+plot_grid_pts+plot_lattice_pts, figsize
= [5,5], xmin = -viewsize, xmax = viewsize, ymin =
-viewsize, ymax = viewsize, aspect_ratio=1)
```

Very strangely, the best way to do this is by considering the *areas* of the various circles, and showing that they are so big you just *must* have a blue point in their interior (but not at the origin). Let's see how this works.

The area of the bigger circle, which has radius $\sqrt{2p}$, is $\pi(\sqrt{2p})^2 = 2\pi p$. Since $\pi > 2$, we have that $2\pi > 2(2) = 4$, which means that the area of the bigger circle is bigger than $4p$.

What we do now is to create a **sublattice** of the blue dots, which we will color green. (This is just a subset of a lattice which still otherwise satisfies the conditions for being a lattice.) To create the green sublattice, take all blue dots, and just double their coordinates. Naturally, each green dot is still a blue dot, including the origin. See [Figure 13.4.8](#).

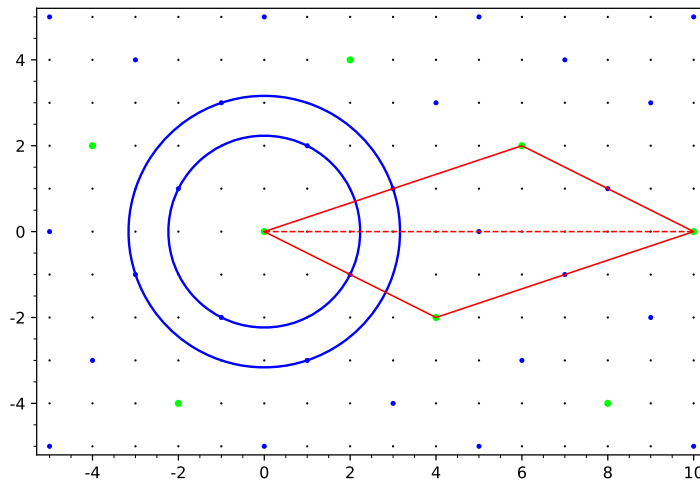


Figure 13.4.8 The lattice with two circles and triangles

Next, we take a look at certain triangles made by the different colored dots; continue following [Figure 13.4.8](#), or see the interact at the end of this subsection.

Compare the *thinnest* such triangles one can form, with respect to the vertical axis.

- The thinnest triangle made by *blue* dots would be of height one. A typical one would have vertices the origin and the points $(p,0)$ (with $a = p, b = -f$) and $(-f,1)$ (with $a = -f, b = k$ where $f^2 + 1 = kp$ as above).
- The thinnest triangle made by the *green* dots has height two. It has width $2p$ (from the origin to $(2p,0)$, the previous point doubled); the apex is the point $(-2f,2)$, which is $(-f,1)$ doubled.

This triangle has area $4p/2$. (Note that depending on whether f is positive or negative this triangle might be above or below the x -axis.)

Now consider the parallelogram with the solid red lines made of two of these triangles – from the origin to $(-2f,2)$ to $(2p,0)$ to $(2p+2f,-2)$ and

back. (Recall that f is a square root of -1 modulo p .) This quadrilateral has area $4p$, which means its area is *smaller* than that of the bigger circle.

In [Figure 13.4.8](#) we have $p = 5$ and $f = -3$. To see this all interactively, evaluate the interact; click `triangles_on` to see the green dot triangle and parallelogram outlined in red.

```
@interact
def _(p=(5,[q for q in prime_range(200) if q%4==1]),
    triangles_on=False):
    f=mod(factorial((p-1)/2),p)
    viewsize=2*p
    g(x,y)=x^2+y^2
    plot1 = implicit_plot(g-p, (-viewsize,viewsize),
        (-viewsize,viewsize), plot_points = 100)
    plot2 = implicit_plot(g-2*p, (-viewsize,viewsize),
        (-viewsize,viewsize), plot_points = 100)
    plot3 = line([[0,0], [2*p-2*Integer(f),2], [2*p,0],
        [2*Integer(f),-2], [0,0]], rgbcolor=(1,0,0))
    plot4 = line2d([[0,0], [2*p,0]], rgbcolor=(1,0,0),
        linestyle='--')
    grid_pts = [[i,j] for i in [-viewsize..viewsize] for j
        in [-viewsize..viewsize]]
    plot_grid_pts =
        points(grid_pts,rgbcolor=(0,0,0),pointsize=2)
    lattice_pts = [coords for coords in grid_pts if
        (coords[1]-f*coords[0])%p==0]
    plot_lattice_pts = points(lattice_pts, rgbcolor =
        (0,0,1),pointsize=10)
    plot_lattice_pts2 = points([[2*coords[0],2*coords[1]]
        for coords in lattice_pts], rgbcolor =
        (0,1,0),pointsize=20)
    if triangles_on:
        show(plot1+plot2+plot3+plot4 + plot_grid_pts +
            plot_lattice_pts+plot_lattice_pts2, xmin =
            -viewsize/2, xmax = viewsize, ymin =
            -viewsize/2, ymax = viewsize/2, aspect_ratio=1)
    else:
        show(plot1+plot2+plot_grid_pts + plot_lattice_pts +
            plot_lattice_pts2, xmin = -viewsize/2, xmax =
            viewsize, ymin = -viewsize/2, ymax = viewsize/2,
            aspect_ratio=1)
```

The last stage of the proof is very visual. Before we move on, make sure you believe all the claims of this stage, especially the claims about areas. Those are the ones we will analyze more closely to finish the proof of [Theorem 13.4.5](#). Remember always that we are trying to prove that there is a blue point contained inside the disk bounded by the bigger blue circle, but away from the origin.

13.4.4 Finishing the proof

Let's take stock.

- We've created circles of various sizes to find points in, and two lattices to examine.
- The area of the circle is *more* than the area ($4p$) of the smallest parallelogram made by green dots.

To finish the proof, we need to find a blue point other than the origin interior to the bigger blue circle of radius $\sqrt{2p}$. The gist of the argument splits into two parts.

First, we will pursue [Claim 13.4.11](#):

- Because all points inside the parallelogram (not just green, blue, or lattice points) will “repeat” outside of it in another parallelogram, $4p$ is the biggest area of a region that you can have and *not* “repeat” some point. (This parallelogram is often called a **fundamental region** in more general treatments.)
- So, the interior of the circle, having a bigger area, must have two points (not necessarily blue points, just points on the plane) which are “repeated” by translation of this parallelogram.

We will expand on exactly what “repeat” means momentarily.

Secondly, we show why the previous claim leads to a proof in [Claim 13.4.12](#):

- We start with the two points from [Claim 13.4.11](#) in the disk bounded by the circle (points which are not necessarily on any lattice, blue, green, or even black).
- Then we use elementary geometry to construct a blue point (namely, one of the form $(a, af + bp)$) which is strictly in the interior of the disk bounded by the circle of radius $\sqrt{2p}$. In particular, this point is *not* the origin.

The argument in [Theorem 13.4.5](#) now finishes the proof.

Let’s begin the final push to prove the two claims with a fact and a definition which explain what sort of points we are looking for.

Fact 13.4.9 *Let L be the parallelogram with vertices $(0, 0)$, $(-2f, 2)$, $(2p, 0)$, and $(2p + 2f, -2)$ and its interior (where f is a square root of -1 modulo p). Any plane region is the union of its intersection with all possible translations of L by rigidly moving L so that the origin is translated to another green point.*
Proof. We are not going to prove topological facts in this text, nor explore the further depths of lattices. So it suffices to note that every green point $(2a, 2af + 2bp)$ can serve as the leftmost vertex of a unique parallelogram not just congruent to, but translated from, L , and that by construction these cannot overlap (other than possibly along their edges). ■

Definition 13.4.10 We say that two distinct points v, w in a plane region are “repeated” if they are both rigid translations of the same point in L , where the allowed translations are those described in [Fact 13.4.9](#). ◇

We now prove the two remaining claims to finish the proof of [Theorem 13.4.5](#), after which we encourage the reader to explore the large interact in [Example 13.4.13](#) which ends the section.

Claim 13.4.11 *Consider the circle of radius $\sqrt{2p}$ centered at the origin. The interior of the disk bounded by this circle has two points “repeated” by shifting the parallelogram L .*

Proof. Recall from [Fact 13.4.9](#) that the disk is composed of all its intersections with different parallelograms congruent to L .

Suppose that there are *not* two points “repeated” within the disk (not including the boundary circle). Then every point thereof is a translation of a different point of L . One can make this a one-to-one function from the disk to L by sending each point in the disk to the corresponding one in L .

Because each such move is rigid, this function is area-preserving³, which

means the area of the disk must be less than or equal to that of L .

However, at the end of [Subsection 13.4.3](#) we asserted the opposite! So by way of contradiction we have our two points. ■

Claim 13.4.12 *Given two points v, w (in the interior of the circle of radius $\sqrt{2p}$ centered at the origin) which “repeat” from L , we can construct a point, not the origin, of the form $(a, af + bp)$.*

Proof. Given how we defined “repetition”, we know that the line segments from v and w to the leftmost vertex of their respective translations of L must themselves be rigid translations of each other, hence the line segment connecting v and w can be translated to a segment connecting the origin and another green point. Give this point the name⁴ $v - w$.

Since $v - w$ is of the form $(2a, 2af + 2bp)$ by definition, then the point halfway between it and the origin (or “ $(v - w)/2$ ”) is a blue point of the form $(a, af + bp)$, and clearly not the origin since $v - w$ itself is not the origin. It remains to show that this blue point is in the interior of the circle.

To see this, consider the distance d between v and w . By definition of a circle, it cannot possibly be further than twice the radius, so d is strictly less than $2\sqrt{2p}$. But then $v - w$ cannot be more than d units from the origin, so the point $(a, af + bp)$, being exactly half that distance from the origin, is less than distance $\sqrt{2p}$ to the origin. By definition $(a, af + bp)$ is in the interior of the larger circle, as desired. ■

Example 13.4.13 In [Figure 13.4.14](#) we see the picture of how [Claims 13.4.11](#) and [13.4.12](#) find the blue point in the circle. The black points are v and w , the arrows point between v and w and from the origin to $v - w$, and the midpoint of the second arrow is indeed blue.

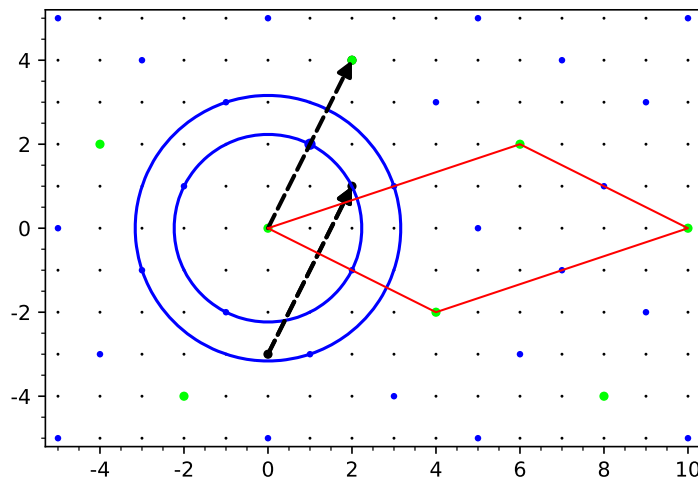


Figure 13.4.14 How to find the lattice point on the circle

□

³If you looked at this footnote because you want a proof of this, recall we do not prove topological facts in this text! Next you’ll be wanting a proof of the Jordan curve theorem from first principles. More seriously, we have to draw the line somewhere, and I find pedagogically that students would find proving assertions of this kind similar to proving $1 + 1 = 2$ using Russell and Whitehead as a text. Convincing students that proving [Fact 1.2.2](#) is useful is hard enough.

⁴In fact, as vectors of course this *is* the point, but we minimize formal use of vectors in this text.

Sage note 13.4.15 Examining code is good for you. The next Sage cell makes [Figure 13.4.14](#) interactive. But don't just use it to view the proof for other primes; examine the code itself.

This is *by far* the longest code we've seen up to this point. It is a brute force check of all movements of all points in the parallelogram to find two points in the bigger circle. Can you think of ways to make it more efficient?

```
@interact
def _(p=(5,[q for q in prime_range(200) if q%4==1])):
    f=Integer(mod(factorial((p-1)/2),p))
    big = math.floor(math.sqrt(2*p))
    viewsize=2*p
    g(x,y)=x^2+y^2
    plot1 = implicit_plot(g-p, (-viewsize,viewsize),
        (-viewsize,viewsize), plot_points = 100)
    plot2 = implicit_plot(g-2*p, (-viewsize,viewsize),
        (-viewsize,viewsize), plot_points = 100)
    plot3 = line([[0,0], [2*p-2*f,2], [2*p,0], [2*f,-2],
        [0,0]], rgbcolor=(1,0,0))
    plot4 = line2d([[0,0],[2*p,0]], rgbcolor=(1,0,0),
        linestyle='--')
    grid_pts = [[i,j] for i in [-viewsize..viewsize] for j
        in [-viewsize..viewsize]]
    plot_grid_pts =
        points(grid_pts,rgbcolor=(0,0,0),pointsize=2)
    lattice_pts = [coords for coords in grid_pts if
        (coords[1]-f*coords[0])%p==0]
    plot_lattice_pts = points(lattice_pts, rgbcolor =
        (0,0,1),pointsize=10)
    big_lattice_pts = [[2*coords[0],2*coords[1]] for coords
        in lattice_pts]
    plot_lattice_pts2 = points(big_lattice_pts, rgbcolor =
        (0,1,0),pointsize=20)
    w = []
    v = []
    mw = []
    for i in [1..2*p-1]:
        for coords in [l for l in big_lattice_pts if
            l!=[0,0]]:
            if (i+coords[0])^2+(coords[1]-1)^2 < 2*p:
                for coords2 in [k for k in big_lattice_pts
                    if k!=[0,0] and k!=coords]:
                    if (i+coords2[0])^2 + (coords2[1]-1)^2 <
                        2*p:
                        w = [i+coords[0], coords[1]-1]
                        v = [i+coords2[0], coords2[1]-1]
                        vmw = [v[0]-w[0],v[1]-w[1]]
                        break
                if w: break
            if w: break
    if not v:
        for i in [j for j in [f..p+f]]:
            for coords in [l for l in big_lattice_pts if
                l!=[0,0]]:
                if (i+coords[0])^2+(coords[1]-1)^2 < 2*p:
                    for coords2 in [k for k in
                        big_lattice_pts if k!=[0,0] and
                            k!=coords]:
```

```

        if (i+coords2[0])^2 +
            (coords2[1]-1)^2 < 2*p:
            w = [i+coords[0], coords[1]-1]
            v = [i+coords2[0], coords2[1]-1]
            vmw = [v[0]-w[0], v[1]-w[1]]
            break
        if w: break
    if w: break
if not v:
    for i in [j for j in [p-f..2*p-f]]:
        for coords in [l for l in big_lattice_pts if
            l!=[0,0]]:
            if (i+coords[0])^2+(coords[1]+1)^2 < 2*p:
                for coords2 in [k for k in
                    big_lattice_pts if k!=[0,0] and
                    k!=coords]:
                    if (i+coords2[0])^2+(coords2[1]+1)^2
                        < 2*p:
                        w = [i+coords[0], coords[1]+1]
                        v = [i+coords2[0], coords2[1]+1]
                        vmw = [v[0]-w[0], v[1]-w[1]]
                        break
                    if w: break
            if w: break
P1=point(v,pointsize=20,rgbcolor=(0,0,0))
P2=point(w,pointsize=20,rgbcolor=(0,0,0))
Z=point(vmw,pointsize=20,rgbcolor=(0,0,0))
plot4 = arrow(w,v,rgbcolor=(0,0,0), thickness=1,
    linestyle='--', arrowsize=3)
plot5 = arrow((0,0),vmw,rgbcolor=(0,0,0), thickness=1,
    linestyle='--', arrowsize=3)
plot6 = point((vmw[0]/2,vmw[1]/2),pointsize=30)
show(plot1+plot2+plot3+plot4 + P1+P2+Z+plot4+plot5+plot6
    + plot_grid_pts + plot_lattice_pts +
    plot_lattice_pts2, figsize = [5,5], xmin =
    -viewsize/2, xmax = viewsize, ymin = -viewsize/2,
    ymax = viewsize/2, aspect_ratio=1)

```

Believe it or not, we've concluded the proof – whew!

Why was this so hard? I can think of three reasons.

- First, we are trying to prove something about squares by proving something about square roots. It works, but it means there will be many steps.
- Secondly, we are not just algebraically proving it exists by solving an equation; we are forced to prove our square root exists with *inequalities*, which brings another set of complications.
- Third, we chose to examine those inequalities geometrically to gain insight, so our proofs must use that insight – worthwhile, but stretching.

Historical remark 13.4.16 Hermann Minkowski. Many more theorems of this kind, such as [Lagrange's four square theorem](#), can be proved using similar techniques, which we are intentionally avoiding stating in their full generality. The names of Minkowski and Blichfeldt are associated with theorems using various symmetries and the notion of convexity in order to apply things more generally. Those who have had some physics may have heard of

Minkowski before, as his work nearly beat Einstein to the notion of special relativity; his geometric framework for space-time gave Einstein the necessary apparatus to generalize to curved spacetime and general relativity.

13.5 All the Squares Fit to be Summed

There is one loose end. What are *all* the numbers we can represent as a sum of squares?

For instance, why are some composite numbers of the form $4k+1$ *not* writeable as the sum of two squares? Also, many even numbers are representable – how do we tell *which* even numbers are writeable? We conclude our discussion by proving the full statement, after a couple of preliminary lemmas.

Lemma 13.5.1 *If N has only primes of the form $4k+1$ and 2 as factors, it is writeable as a sum of two squares.*

Proof. Each of those primes is representable, so we can use [Fact 13.1.9](#) to write all intermediate products as a sum of squares. Hence all such products are representable. ■

Example 13.5.2 Consider this:

$$\begin{aligned} 442 &= 2 \cdot 13 \cdot 17 = (1^2 + 1^2)(3^2 + 2^2) \cdot 17 \\ &= \left[(1 \cdot 3 - 1 \cdot 2)^2 + (1 \cdot 2 + 1 \cdot 3)^2 \right] (4^2 + 1^2) \\ &= (1^2 + 5^2)(4^2 + 1^2) = (1 \cdot 4 - 5 \cdot 1)^2 + (1 \cdot 1 + 5 \cdot 4)^2 = 1^2 + 21^2. \end{aligned}$$

□

Lemma 13.5.3 *If the powers of prime factors of N of the form $4k+3$ are only even powers, then N is writeable as a sum of two squares.*

Proof. First, p^2 (even if p is not prime) is trivially always representable, since $p^2 = p^2 + 0^2$. Now, rather than using [Fact 13.1.9](#), let P be the product of all prime factors of the form $4k+3$, which is necessarily a perfect square $P = Q^2$, given that all the powers are even. We can simply multiply this by $N/Q^2 = a^2 + b^2$, which is possible by [Lemma 13.5.1](#) since Q^2 removes all primes of the form $4k+3$ in the prime factorization. This yields $(aQ)^2 + (bQ)^2$. ■

Example 13.5.4 Consider this:

$$\begin{aligned} 35802 &= 442 \cdot 3^4 = (1^2 + 21^2) 3^2 \cdot 3^2 \\ &= 1^2 \cdot 3^2 \cdot 3^2 + 21^2 \cdot 3^2 \cdot 3^2 = 9^2 + 189^2 \end{aligned}$$

□

Theorem 13.5.5 *N can be written as a sum of two perfect squares precisely if it has only even powers (including zeroth powers) of any primes of the form $4k+3$.*

Proof. From [13.5.1](#) and [13.5.3](#), the only case left to consider if N has a prime of the form $p = 4k+3$, but to an odd power. This seemed to be the bottleneck in our exploration.

By way of contradiction, suppose that it is possible to write

$$N = a^2 + b^2.$$

First, divide this equation by any factors of p common to N , a , and b to get

$$M = c^2 + d^2$$

The power of p we divided by (so that $N = Mp^\ell$) must be an even power, since each term on the right-hand side is a perfect square and can only contribute even powers of primes by the [Fundamental Theorem of Arithmetic](#).

Since N had an odd power of p , we know M still has an odd power of p dividing it, yet $p \nmid c, d$.

Take everything modulo p to get the congruence

$$0 \equiv c^2 + d^2 \pmod{p}.$$

Since $p \nmid c$, we can multiply this congruence by $(c^{-1})^2$ to get

$$0 \equiv 1 + (c^{-1}d)^2 \pmod{p} \Rightarrow -1 \equiv (c^{-1}d)^2 \pmod{p}$$

This is a contradiction, as by [Fact 13.3.2](#) there is no square root of -1 modulo p for $p = 4k + 3$, finishing the proof! ■

Example 13.5.6 This theorem fully explains why $21 = 7 \cdot 3$ and the others mentioned in [Fact 13.1.2](#) cannot be written as a sum of squares. □

If the whole theorem still seems too neat and dried, it can be instructive to get insight by plugging in different n below. When do you get an error, when not?

```
n=20
print(factor(n))
print(two_squares(n))
```

```
2^2 * 5
(2, 4)
```

(As a bonus, can you turn this into an interactive cell? See [Sage note 12.6.8](#).)

13.6 A One-Sentence Proof

There is a completely different approach to this problem which has gained some notoriety. Often one wants multiple approaches in order to understand a problem more deeply; here, we have picked a geometric approach.

It happens that D. Zagier provided the culmination of a series of proofs using only sets and functions, and that proof takes *only one sentence* to write down! This is reproduced from the famous article [\[E.7.2\]](#) with the following title:

Proposition 13.6.1 A One-Sentence Proof that Every Prime $p \equiv 1 \pmod{4}$ is a Sum of Two Squares.

Proof. The involution on the finite set

$$S = \{(x, y, z) \in \mathbb{N}^3 \mid x^2 + 4yz = p\}$$

defined by

$$(x, y, z) \rightarrow \begin{cases} (x + 2z, z, y - x - z) & \text{if } x < y - z \\ (2y - x, y, x - y + z) & \text{if } y - z < x < 2y \\ (x - 2y, x - y + z, y) & \text{if } x > 2y \end{cases}$$

has exactly one fixed point, so $|S|$ is odd and the involution defined by $(x, y, z) \rightarrow (x, z, y)$ also has a fixed point. ■

In [Exercise Group 13.7.19–23](#), you will be asked to verify the various statements that this proof depends on. Although perhaps it is not the easiest single sentence after all, it is still fun – fun enough that you can watch a couple [videos about it](#) from Numberphile!

13.7 Exercises

1. Prove that if $n \equiv 3 \pmod{4}$, then n cannot be written as a sum of two squares ([13.1.1](#)).
2. Prove [Fact 13.1.2](#).
3. Show that if $n \equiv 7 \pmod{8}$, then n cannot be written as a sum of *three* perfect squares. (See also [Exercise 14.4.6](#).)
4. Find two numbers that can be written as a sum of three squares in two essentially different ways (not just $1^2 + 0^2 + 0^2 = 0^2 + 1^2 + 0^2$ or even $3^2 + 4^2 + 1^2 = 0^2 + 5^2 + 1^2$). (See also [Exercise 14.4.4](#).)
5. Find as many integers n as possible which are only writeable as a sum of squares via $n = a^2 + a^2 = 2a^2$, i.e. n is not writeable as a sum of *distinct* squares.
6. Verify [Fact 13.1.7](#) by hand (i.e. write all the algebra out).
7. Let $r_2(n)$ be the number of different ways to write $n \geq 0$ as a sum of two squares, where *every* different way (not just essentially different) is counted. For instance,

$$r_2(2) = 4 \text{ because } (-1, 1), (-1, -1), (1, 1), (1, -1) \text{ all work.}$$

Prove that

$$r_2(2^m) = 4 \text{ for all } m \geq 1.$$

Let N be odd, and let $N = a^2 + b^2$ and $N = c^2 + d^2$, where the pairs (a, b) and (c, d) are both positive and not the same or just switched in order. Verify the following to finish the proof of [Fact 13.2.1](#).

8. It's okay to assume that a and c are odd and b and d are even, with $a \geq c$ and $d \geq b$.
9. If this is the case, show that $k = \gcd(a-c, d-b)$ and $n = \gcd(a+c, d+b)$ are both even.
10. Assuming the previous two exercises, show that $\frac{a-c}{k} = \frac{d+b}{n}$ and $\frac{d-b}{k} = \frac{a+c}{n}$.
11. Assuming everything else works, show that N is in fact the product of the terms in question; this will involve a fair amount of cancellation!
12. Using the tools of this chapter, for each of the numbers 5095, 5096, 5097, 5098, and 5099, either write it as a sum of two perfect squares or explain why it is impossible to do so.

Pick four random (to you) three digit numbers which are *not* of the form $4k+3$.

13. Decide whether these numbers are a sum of two squares without using Sage.
14. Pick two of those numbers and write them in all possible ways as a sum of two squares.
15. Show a positive integer k is the *difference* of two squares if and only if $k \not\equiv 2 \pmod{4}$.

16. Prove that if $n \equiv 12 \pmod{16}$, then n cannot be written as a sum of two squares.
17. Is there any congruence condition modulo 6 for which a number cannot be written as a sum of two squares?
18. Referring to the proof of the main theorem (especially in [Subsection 13.4.3](#)): Check that the pictures you get from some other primes with these lattices really work.

Check every piece of the Zagier proof ([Proposition 13.6.1](#)).

19. The set S is finite. Try figuring out what S is for $p = 5$ or $p = 13$, the smallest such primes.
 20. Each (x, y, z) has exactly one of the three things to go to.
 21. The function in question is an **involution**. That is, if you take the output and apply the function a second time, you get your original (x, y, z) back (this is a little tougher).
 22. If (x, y, z) goes to (x, y, z) then it turns out that $(x, y, z) = (1, 1, \frac{p-1}{4})$ (you will probably need to use the definition of S for this, and remember that we assume $p \equiv 1 \pmod{4}$).
 23. That if the map $(x, y, z) \rightarrow (x, z, y)$ has a point which is fixed (the output is same as input) then this, combined with the definition of S , means that p is writeable as the sum of two squares.
24. Prove the assertion about $\pm (\frac{p-1}{2})!$ in [Remark 13.3.4](#).

Summary: Sums of Squares

This chapter examines the question of what numbers may be written as a sum of two perfect (integer) squares.

1. First an exploration of the problem is in order, including a geometric interpretation and the famous identity [Fact 13.1.7](#).
2. In [Proposition 13.2.4](#) we show that prime numbers may essentially only be written in one way as such a sum.
3. Defining the square root of a number, modulo n , is the content of [Definition 13.3.1](#), which we then immediately use to find out when -1 has a square root.
4. The proof of [Theorem 13.4.5](#) that primes of the form $4k+1$ can be written as a sum of squares is a real geometric treat.
5. In the penultimate section we prove [Theorem 13.5.5](#), which explains why even though 21 can be written as $4k+1$, it *cannot* be written as a sum of squares.
6. We finish with [A One-Sentence Proof](#) of the main theorem of this chapter.

The [Exercises](#) give practice filling in many of the smaller details of the proofs.

Chapter 14

Beyond Sums of Squares

There are many fascinating topics that sums of squares connect to. This chapter gives some interesting points of view on several.

14.1 A Complex Situation

14.1.1 A new interpretation

Let's see another to interpret sums of squares. Suppose first that, as before,

$$n = a^2 + b^2.$$

Then, if we let the symbol i stand for a (putative) square root of negative one, so that $-1 = i^2$, we could legitimately factor the equation:

$$n = a^2 - (i^2b^2) = (a + bi)(a - bi)$$

Example 14.1.1 For instance, we could *factor* the prime number thirteen!!!

```
print(3^2+2^2)
print((3+2*i)*(3-2*i))
```

13
13

□

It turns out that there is a beautiful connection between the theory of numbers representable as a sum of two squares and the following beautiful definition.

Definition 14.1.2 Gaussian integers. The **Gaussian Integers** $\mathbb{Z}[i]$ may be defined as the set

$$\mathbb{Z}[i] = \{a + bi \mid a, b \in \mathbb{Z}\}$$

This does assume that we can have such a symbol i with $i^2 = -1$; typically this is considered to thus be a subset of the so-called **complex numbers**, denoted \mathbb{C} . ◇

Historical remark 14.1.3 Carl Friedrich Gauss. These are named after our friend Gauss, who explored them a great deal, though others were at least incipiently aware of them.

There are so many stories about Gauss that one can hardly know where to begin. The most-quoted one is his quick solution to summing the numbers from

1 to 100 as a child; however, some of his most important work was in physics and magnetism. As an adolescent he kept a fascinating notebook of stunning results. He also was one contributor to the beginnings of modern statistics, proved the fundamental theorem of algebra, helped survey a large part of Germany, and in his own way mentored a number of important mathematicians, including Eisenstein (see Section 17.2), Riemann (see Chapter 24) and Germain (see Subsection 11.6.4, and below).

Gauss will come up again in Section 17.4 regarding solving congruences, and when we continue exploring prime numbers in Section 21.2. Annoyingly, he only published some of his many results (notably in number theory); most relevant here is that Gaussian integers is something he actually *did* publish about.

If we bring back our lattice of integer points, we can think of such numbers as being points on the lattice, where the coordinate point $(3, 2)$ corresponds to $3 + 2i$, one of the ‘factors’ of 13. I’ll plot both ‘factors’ below.

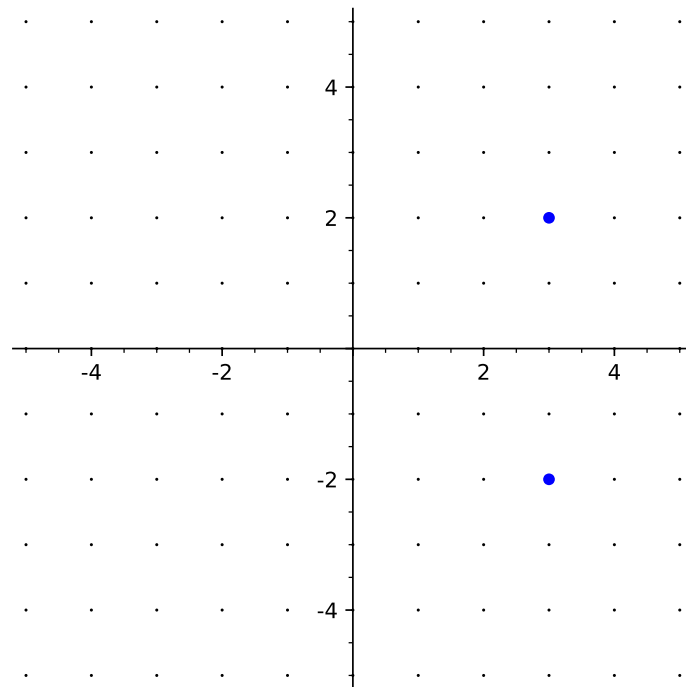


Figure 14.1.4 Factors of 13 as a Gaussian integer

There are many amazing questions to ask about this, and wonderful connections to abstract algebra. For example, the factorization

$$a^2 + b^2 = (a + bi)(a - bi)$$

requires i , a “square root of negative one” over the integers, so we shouldn’t be surprised that writing as a sum of squares has a connection with “square roots modulo n ”. This connection is actually more direct than we have seen, and we will show some of it in the next section.

14.1.2 Revisiting the norm

How can we decide whether the verb “to factor” is legitimate to use in a given number system? In the Gaussian integers, the reason we can is that *prime* numbers can be defined for this new system as well.

Fact 14.1.5 Prime numbers in the Gaussian integers, or **Gaussian primes**, are of three possible forms:

- Given a prime $p \in \mathbb{Z}$ of the form $p = 4n + 3$, $\pm p \in \mathbb{Z}[i]$ is prime.
- Given a prime $p \in \mathbb{Z}$ of the form $p = 4n + 3$, $\pm p \cdot i \in \mathbb{Z}[i]$ is also prime.
- Given a prime $p \in \mathbb{Z}$ not of the form $p = 4n + 3$, any factors $a + bi$ and $a - bi$ in $\mathbb{Z}[i]$ corresponding to writing $p = a^2 + b^2$ are prime (recall [Theorem 13.5.5](#)).

The last point can be confusing. Since a and b could be positive or negative, and may be distinct, it can be useful to think of the primes thus generated as $\pm a \pm bi, \pm b \pm ai$. In [Figure 14.1.4](#) this means that not only $3 \pm 2i$, but also $-3 \pm 2i, 2 \pm 3i$, and $-2 \pm 3i$ are *all* Gaussian primes. This is related to the notion of **associates** in ring theory; see also the end of this subsection.

Viewing these Gaussian primes is fun. Many authors have created beautiful graphics¹ such as the one in [Figure 14.1.6](#).

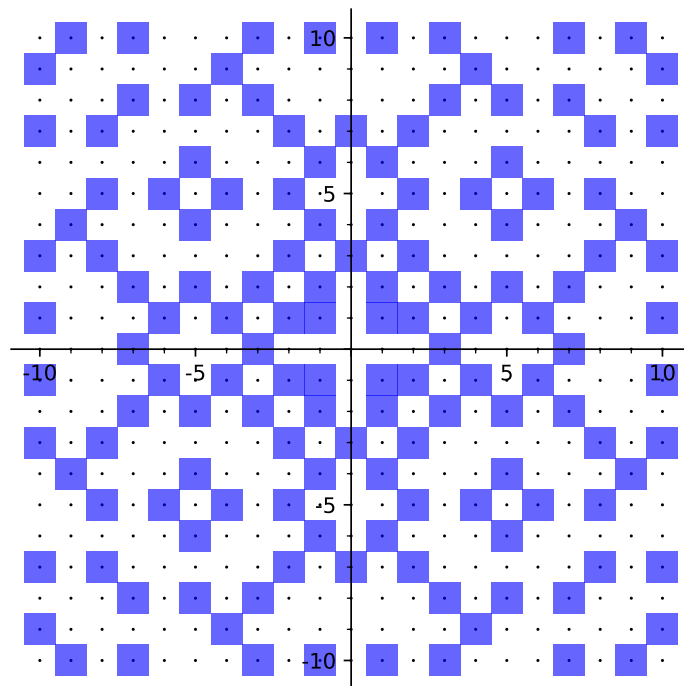


Figure 14.1.6 Plot of Gaussian primes with coordinates less than 10 in absolute value

You can keep exploring the beauty of this pattern in the following interact.

```
@interact
def _(viewsize=10):
    lattice_pts = [[i,j] for i in [-viewsize..viewsize] for
                   j in [-viewsize..viewsize]]
    plot_lattice_pts =
        points(lattice_pts, rgbcolor=(0,0,0), pointsize=2)
    GG.<I> = GaussianIntegers()
    Gaussian_primes = [ x for x in lattice_pts if
```

¹You can even order [serving napkins](#) with them as the design online. The internet is amazing.

```

GG(x[0]+x[1]*I).is_prime() ]
plot_Gaussian_primes =
sum([polygon([(G[0]+1/2,G[1]+1/2),
(G[0]+1/2,G[1]-1/2), (G[0]-1/2,G[1]-1/2),
(G[0]-1/2,G[1]+1/2)],alpha=.6) for G in
Gaussian_primes])
show(plot_Gaussian_primes+plot_lattice_pts,
aspect_ratio=1)
pretty_print(html("Plot_of_Gaussian_primes_with_
coordinates_less_than_{0}_in_absolute_
value".format(viewsize)))

```

The basic reason this even makes sense is that we can use the Euclidean algorithm here. First, let's use the *same definition of norm* as we used in [Definition 13.4.4](#) for the points, so that $N(x + iy) = x^2 + y^2$.

Example 14.1.7 The norm of $3 + 2i$ is $3^2 + 2^2 = 13$ while the norm of $13 = 13 + 0i$ is 169. \square

The difference is that instead of saying simply that $a = bq + r$ for $r < b$, we will need to compare the *norms* of r and b . Namely, you can write two Gaussian integers a and b as $a = bq + r$, where $0 \leq N(r) < N(b)$. Continue this process just as in [Euclidean algorithm](#), and it ends by the [Well-Ordering Principle](#) to define $\gcd(a, b)$. In this case ± 1 and $\pm i$ are all possible stopping points if a and b don't share a factor.

Further, if g and h are "relatively prime" Gaussian integers ($\gcd(g, h) = \pm 1$ or $\pm i$), then there are other such integers x and y such that $gx + hy = 1$. So we have a Bezout identity as well to play with.

Computing with Gaussian integers this way is possible in Sage.

```

ZZI.<I> = GaussianIntegers()
(1+I).is_prime()

```

True

Crucially, I am skipping whether we actually have **unique factorization** in $\mathbb{Z}[i]$. This is true, and is used below in [Fact 14.1.8](#), but properly belongs in an abstract algebra course.

14.1.3 A different approach to sums of squares

The Gaussian integers allow a quite different approach to the fact primes of the form $4n + 1$ can be written as a sum of squares. We *could* use complex numbers instead of geometry. Unfortunately, it requires us to take an algebraic fact on faith instead of the fact we proved using geometry; there are no shortcuts. Still, it's worth looking at.

Fact 14.1.8 *If $p \equiv 1 \pmod{4}$ is prime, then p can be written as a sum of two squares. (This is [Theorem 13.4.5](#).)*

Proof. We already know, from the proof of [Lemma 13.3.3](#) that

$$f = \left(\frac{p-1}{2}\right)!$$

is a square root of -1 modulo p . But now, instead of doing geometry, let's look at what that means.

By definition of

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

we know that $p \mid f^2 + 1$. Since $f^2 + 1$ is $f^2 - i^2$, let's factor:

$$f^2 + 1 = (f + i)(f - i).$$

Clearly $p = p + 0i$ does not divide either $f + i$ or $f - i$ evenly in $\mathbb{Z}[i]$, but it does divide their product. So (crucially!), *if we assume the [Fundamental Theorem of Arithmetic](#) still holds for Gaussian integers*, then p factors in $\mathbb{Z}[i]$ and has a prime divisor of the form $a + bi$ (in the sense of [Subsection 14.1.2](#)) dividing $f + i$ or $f - i$.

Given that $a + bi \mid p$, it's not hard to show that then $a - bi$ also must divide p . We'll skip this (but see the discussion after [Fact 14.1.5](#) for ideas).

To finish up, combine these facts to see that

$$(a + bi)(a - bi) \mid p^2 \Rightarrow a^2 + b^2 \mid p^2$$

and the factor $a^2 + b^2$ is not equal to one, since $a + bi$ was a proper divisor of p . Since p is an integer prime, the only possibility is

$$a^2 + b^2 = p.$$

■

To emphasize that the assumption about [Theorem 6.3.2](#) really matters, see [Exercise 6.6.30](#).

Remark 14.1.9 As a final note to the complex point of view, one may note that there is a way to view Pythagorean triples as Gaussian integers as well. In this case one notes that if $a^2 + b^2 = c^2$, then $a + bi$ could represent the triple in question, and moreover one can use [Fact 13.1.7](#) to combine two such triples.

Most remarkably, a variant of this operation applied to *primitive* triples can be used to put a *group multiplication* on that set! See [\[E.7.29\]](#) for more details, such as the multiplication involved and the structure of the group, which an inquiring reader may wish to relate to [Remark 3.4.8](#) and similar facts. (See also [Exercise 15.7.21](#).)

14.2 More Sums of Squares and Beyond

There are many interesting questions one can ask about sums of squares we have not even touched upon. Each of these is very worthy of independent study by undergraduates, and also ideal for computer exploration.

14.2.1 Summing more squares

Fact 14.2.1 Sums of three squares. *A positive integer may be written as a sum of three squares if and only if it does not have the form of a product of an even power of two times an odd number which is congruent to seven modulo eight.*

Proof. We will skip the proof, but see [Exercise 14.4.4](#) and [Exercise 14.4.6](#). ■

One might think at this point that even an arbitrary sum of squares might not represent every number, but we have this result (see also [Exercise 14.4.7](#)), first conjectured by our old friend Bachet.

Fact 14.2.2 Lagrange's four square theorem. *Any nonnegative integer may be written as a sum of four squares.*

Proof. There are algebraic proofs using facts similar to [Fact 14.1.8](#), and also geometric proofs using (Minkowskian, see [Remark 13.4.1](#)) ideas similar to

those in [Subsection 13.4.4](#). Both types of proof are interesting, because on the one hand an algebraic proof can use the extension of the complex numbers called the **quaternions**², while on the other hand a geometric proof shows that geometric ideas can still work in more than two dimensions. ■

One can generalize in many ways.

Example 14.2.3 For example, one can ask how *many* ways one can write a number as a sum of three, four, etc. squares. In [Exercise 13.7.7](#) we defined $r_2(n)$ as giving the number of ways to write n as a sum of two squares; the equivalent functions here would be $r_k(n)$ for $n \geq 1$. In that case, Lagrange's four square theorem above could be more succinctly stated as

$$r_4(n) \geq 1 \text{ for all } n \geq 0$$

But in general one may want to be able to compute this, or to give bounds for it as a function of n . If you just can't wait to learn more about the sort of things known about $r_k(n)$, see [Theorem 25.8.1](#). □

14.2.2 Beyond squares

There are other directions one can generalize our questions. For instance:

Question 14.2.4 What numbers can be written as a sum of ...

- Two *cubes*?
- Three cubes?
- k cubes?

□

It turns out that *any* number can be written as a sum of at most nine cubes. In the first half of the twentieth century, American mathematician L. E. Dickson proved this, and with the assistance of very substantial tables generated by hand by some of his assistants (*before* the advent of the digital computer!) he showed that every number except 23 and 239 can be represented by eight or fewer cubes!

Alternately, one could keep the number of powers the same, but change the powers.

Question 14.2.5 What numbers can be written as a sum of ...

- Two cubes?
- Two fourth powers?
- Two n th powers?

□

The reader should feel free to explore this in [Exercise 14.4.8](#). Note that the answers for odd powers will be very different if one allows negative numbers! For a recent example of theory working with massive computation, see [this article](#) about writing 33 as a sum of three cubes³.

Now it is time to recall our discussions in [Section 3.4](#), alluded to in [Remark 13.1.4](#). In that situation, we essentially were looking for integer solutions

²See [this excellent video](#) by 3blue1brown (Grant Sanderson).

³To be precise, $8866128975287528^3 + (-8778405442862239)^3 + (-2736111468807040)^3 = 33$. The status of all positive integers less than 100 is now known; see [here](#).

to

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

In fact, we characterized such triples x, y, z in [Theorem 3.4.6](#).

But we can reinterpret this as a question in this context – when is a *perfect square* a sum of two squares? In that case, the previous question can be further specialized:

Question 14.2.6 What perfect ...

- Cubes can be written as a sum of two cubes?
- Fourth powers can be written as a sum of two fourth powers?
- What about n th powers? What (integer) solutions are there to this?

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

□

Ordinarily, as author I would now send the reader to explore some of these questions in [Exercise 14.4.9](#). However, as we saw in [Exercise 3.6.17](#) (see the discussion at [Corollary 3.4.13](#)), Fermat already proved that other than trivial solutions (such as writing $0^4 + (-1)^4 = 1^4$) there were no solutions in the case $n = 4$. This is the simplest case of [Fact 14.2.7](#). Euler *nearly* proved the same statement for $n = 3$, but made a hidden assumption – the same one we will examine shortly in discussing [Fact 15.3.5](#) (as there, see [\[E.4.14\]](#) for a correct proof).

There is a huge field which developed from these observations, but we will not digress much further upon it. If you recall the discussion in [Subsection 11.6.4](#), it turns out Germain originally investigated n in the case where it is one of the numbers now known as Germain primes (recall [Subsection 11.6.4](#)); see [\[E.5.2, Chapter 11\]](#) for an accessible introduction to her plan.

Much of the field of algebraic number theory developed from pursuing this question in the nineteenth and early twentieth centuries. Finally in 1995 Andrew Wiles, along with his former student Richard Taylor, proved the following result via a very deep investigation of (among other things) elliptic curves (recall the brief mention in [Section 3.5](#)).

Fact 14.2.7 Fermat’s Last Theorem. *For $n > 2$, there are no three positive integers x, y, z such that*

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

Proof. Hanc marginis exiguitas non caperet. ■

14.2.3 Waring’s problem

The English mathematician Edward Waring⁴ asked for an outrageous generalization of these questions of sums of powers, which is still an active area of research called **Waring’s Problem**. The most important result is truly spectacular.

Fact 14.2.8 Hilbert-Waring Theorem. *For each positive integer power m , there is a number $g(m)$ such that every nonnegative integer can be written as a sum of $g(m)$ m th powers.*

There is even a potential formula that

$$g(m) = 2^m + \left\lfloor \left(\frac{3}{2} \right)^m \right\rfloor - 2$$

⁴According to [\[E.5.3, Section 11-1\]](#), John Wilson of [Wilson’s Theorem](#) was his student.

This has been verified for m out to many millions, and is conjectured to always be true. The aforementioned Dickson notes that this formula was first conjectured by Euler's son, Johann Albrecht. See [E.2.16, Section 7.6] for a nice exposition of this, and see [E.4.26, Chapter 5] for Fact 14.2.8 itself.

On the other hand, the question of finding the *smallest* integer $G(m)$ (for a given m) such that every *sufficiently large* number can be written as a sum of that many m th powers is still wide open. Perhaps you will explore it? (See e.g. Exercise 14.4.10 and Exercise 14.4.11.)

14.3 Related Questions About Sums

There is yet another generalization that will serve better as a lead-in to the next chapters. Think about the following two problems.

- What numbers can be written as $x^2 + 2y^2$? (Think of it as $x^2 + y^2 + y^2$.)
- What numbers can be written as $x^2 + 3y^2$?

These are very natural generalizations to the “two squares” question. How could we approach them? Here's one type of idea.

Fact 14.3.1 *No number*

$$n \equiv 5 \text{ or } n \equiv 7 \pmod{8}$$

can be written as $x^2 + 2y^2$.

Proof. Try all numbers modulo 8 and see what is possible! (See Exercise 14.4.3.) ■

Already Fermat (unsurprisingly) claimed a partial converse to Fact 14.3.1. He stated that any *prime* number p which satisfies $p \equiv 1$ or $p \equiv 3 \pmod{8}$ could be written as a sum of a square and twice a square.

This time, Euler wasn't the one who proved it! But you could almost imagine that by factoring

$$x^2 + 2y^2 = (x - \sqrt{2}iy)(x + \sqrt{2}iy)$$

you could start proving such things. When might a square root of two exist modulo p ...

Here are some numbers which can be written in this form.

```
@interact
def _(n=10):
    pretty_print(html("Using  $a$  and  $b$  up to  $n$ "))
    L=[a^2+2*b^2 for a in [0..n] for b in [0..n]]
    L.sort(); print(L)
```

In Exercise 14.4.12, you will try to discover a similar pattern for $x^2 + 3y^2$. See also Section 15.4.

14.4 Exercises

1. Look up the concepts of ‘Gaussian moat’, ‘Gaussian zoo’, and/or ‘Gaussian prime spiral’ and tell what you think!
2. Look up ‘Eisenstein integers’. Can you find any interesting theorems along these lines which they prove? What would Eisenstein *primes* look like?

What about “Eisenstein triples”? (See [E.7.17] and Exercise 3.6.20.)

3. Finish proving Fact 14.3.1.
4. Find numbers writeable in two essentially different ways as a sum of three squares (not just $1^2+0^2+0^2 = 0^2+1^2+0^2$ or even $3^2+4^2+1^2 = 0^2+5^2+1^2$). (This was also Exercise 13.7.4.)
5. Show that two (separate) instances of Pythagorean triples can yield an answer to the previous exercise in a clever way. (Thanks to Samuel Paquette.)
6. Show that an odd number which is congruent to seven modulo eight may not be written as a sum of three squares, obviously without using Fact 14.2.1. (This was also Exercise 13.7.3.)
7. Research Lagrange’s four-square theorem and write an essay about it; which proof do you prefer?
8. Write a program in Sage (or another language) to explore which numbers may be written as a sum of two cubes, two fourth powers, and so forth.
9. Write a program in Sage (or another language) to verify Fermat’s Last Theorem for some small x, y, z and n .
10. Write a program in Sage (or another language) to compute $g(m)$ and/or $G(m)$ in the Hilbert-Waring Theorem for small m .
11. For which m do results in this chapter give us information about $g(m)$ or $G(m)$? Be as specific as possible.
12. Look for a pattern, similar to the one we found for sums of squares, for which primes can be written in the form $x^2 + 3y^2$. Prove that the primes *not* of this form are impossible.
13. Yet another possible generalization of Pythagorean triples is to ask when the sum of two perfect powers of the same degree is a perfect square, or $x^n + y^n = z^2$. Explain why this is not so interesting when n is even, and why when $n = 3$ we already have seen at least one solution. Then do some experiments to conjecture whether there are solutions for prime $n > 3$. (See [E.4.23, p. 255].)

Summary: Beyond Sums of Squares

In this chapter, we examine some optional (but amazing) additional questions and directions the sums of squares can take us.

1. Gauss reimaged many questions. His introduction of Gaussian integers, a complex-valued analogue to our integers is not just related to sums of squares, but provides its own interesting questions, such as those of what complex prime numbers might look like in Fact 14.1.5.
2. The next section includes brief discussion of the topics surrounding three amazing facts – Lagrange’s four square theorem, Fermat’s Last Theorem, and the Hilbert-Waring Theorem.
3. We prepare to think about other sum questions that could be interpreted geometrically in Section 14.3.

In keeping with its overall feel, the Exercises have more programming exercises than usual, and some exploration.

Chapter 15

Points on Curves

We have already seen a lot of the geometric viewpoint of number theory; think about [Section 13.4](#), for instance.

The goal of the next several chapters is to examine what other questions can one ask of a purely geometric nature – or how far geometry can go in answering other questions.

This chapter returns to the notion of finding specific types of points on graphs of number-theoretic equations. But instead of looking at lines as we did before, there are a variety of *curves* we can consider.

For instance, our previous discussion about the sum of two squares was essentially interpreted as asking when the curve $x^2 + y^2 = n$ has an (integer) lattice point on it or not. We have completely answered this question.

But if we were considering $x^2 + y^2 = n$ to be about a circle of radius \sqrt{n} , then $x^2 + 2y^2 = n$ must be about an ellipse! Here is a visualization of points on a couple of these ellipses.

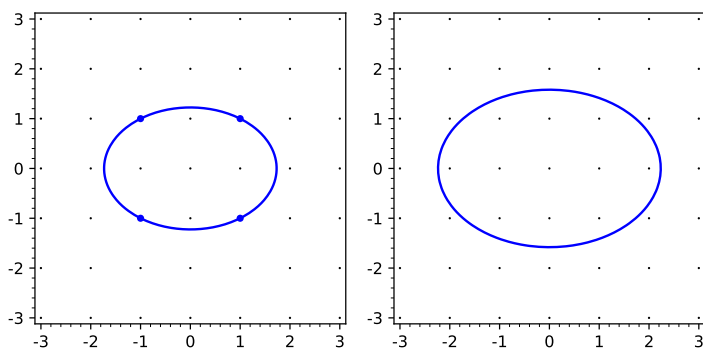


Figure 15.0.1 Integer points $x^2 + 2y^2 = n$ for $n = 3, 5$

Notice that one of them has integer points, while the other does not. Try more below.

```
var('x,y')
@interact
def _(n=3):
    plot1=implicit_plot(x^2+2*y^2-n, (x,-n,n), (y,-n,n),
        plot_points=100)
    grid_pts = [[i,j] for i in [-n..n] for j in [-n..n]]
    plot_grid_pts =
        points(grid_pts, rgbcolor=(0,0,0), pointsize=2)
```

```

lattice_pts = [coords for coords in grid_pts if
                (2*coords[1]^2+coords[0]^2)==n]
plot_lattice_pts = points(lattice_pts, rgbcolor =
                          (0,0,1),pointsize=20)
show(plot1 + plot_grid_pts + plot_lattice_pts,
      figsize=[5,5],aspect_ratio=1)
pretty_print(html("The_ellipse_<math>x^2+2y^2=<math>s"%n))

```

Questions like this are at the heart of modern number theory – plus, there are such nice pictures! It turns out this investigation will have surprising connections to calculus and group theory too.

With that in view, you may want to try to find integer points on the following curves. Each exemplifies a type we will discuss in this chapter.

1. $x^3 = y^2 + 2$
2. $x^2 + 2y^2 = 9$
3. $x^2 - 2y^2 = 1$

What we will do is to slowly try to make our way to finding *integer* solutions to some more difficult Diophantine equations, using an idea about *rationals* which simplifies Pythagorean triple geometry. We'll then return to the integer setup once we've gotten this background.

15.1 Rational Points on Conics

15.1.1 Rational points on the circle

Remember that in [Section 3.4](#) we thought of Pythagorean triples as solutions to

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

Now, let's divide the whole Pythagorean thing by z^2 :

$$\frac{x^2}{z^2} + \frac{y^2}{z^2} = 1 \Rightarrow \left(\frac{x}{z}\right)^2 + \left(\frac{y}{z}\right)^2 = 1.$$

Since we can always get any two rational numbers to have a common denominator, what that means is the Pythagorean problem is the same as finding all *rational* solutions to the simpler formula

$$a^2 + b^2 = 1,$$

which *seems* to be a very different problem. Let's investigate this.

```

var('x,y')
@interact
def _(slope=-2/3):
    plot1=implicit_plot(x^2+y^2-1, (x,-1.5,1.5),
                       (y,-1.5,1.5), plot_points=100)
    plot2=plot(slope*(x-1),x,-1.5,1.5)
    plot3=point(((slope^2-1)/(slope^2+1),
                -2*slope/(slope^2+1)), rgbcolor=(1,0,1),
                pointsize=20)
    show(plot1+plot2+plot3 + point((1,0), rgbcolor=(0,0,0),
                                   pointsize=20), figsize=[5,5], aspect_ratio=1)

```

In the interact above, the blue line intersects the circle $x^2 + y^2 = 1$ in the point $(1, 0)$ and has rational slope denoted by `slope`. If you change the variable `slope`, then the line will change.

It is not a hard exercise to see that the line through two rational points on a curve will have rational slope, nor what its formula is, so that *every* rational point on the circle is gotten by intersecting $(1, 0)$ with a line with rational slope. This is not necessarily visible in [Figure 15.1.1!](#)

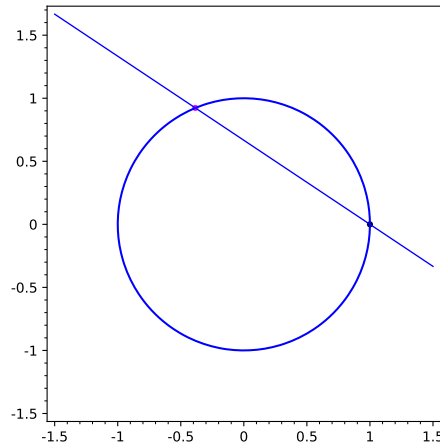


Figure 15.1.1 Intersecting a circle with a line of slope $-2/3$

It is a little harder to show that intersecting such a line with the circle always gives a rational point, but this is also true! It is also far more useful, as it gives us a technique to find *all* rational points and hence *all* Pythagorean triples.

Fact 15.1.2 *All lines with rational slope through $(1, 0)$ intersect the unit circle in a second rational point.*

Proof. In fact, we can do even better than prove this; we can get a formula for the points.

First, any line with slope t has formula $y = t(x - 1)$. We can then obtain all intersections with the circle $x^2 + y^2 = 1$ by plugging in y , so:

$$x^2 + (t(x - 1))^2 = 1 \Rightarrow x^2 + t^2x^2 - 2xt^2 + t^2 = 1$$

We will skip the algebra (see [Exercise 15.7.1](#)) showing that the quadratic formula yields the two answers $\frac{t^2 \pm 1}{t^2 + 1}$.

Note that $\frac{t^2 + 1}{t^2 + 1} = 1$ gives the point $(1, 0)$ which we already knew. The other, new, point is $\frac{t^2 - 1}{t^2 + 1} = x$; plugging this in gives $y = t \left(\frac{t^2 - 1}{t^2 + 1} - 1 \right) = \frac{-2t}{t^2 + 1}$.

In summary, every rational slope t gives us the point $\left(\frac{t^2 - 1}{t^2 + 1}, \frac{-2t}{t^2 + 1} \right)$. ■

Even the inputs $t = 0$ and $t = \infty$ have an appropriate interpretation in this framework. Such a description of the (rational) points of the circle is called a **parametrization**. Plug in various t and see what you get!

Remark 15.1.3 You could start the whole process with $(-1, 0)$ or $(0, 1)$, use all lines through it with rational slopes, and get a different parametrization.

15.1.2 Parametrization in general

But will this always work? Certainly not every curve gets rational points by intersecting rational slope lines with it.

Example 15.1.4 Consider the curve given by $y = x^3$ and the point $(0, 0)$. A rational slope line through that point would be $y = \frac{p}{q}x$. Substituting we get

$$\frac{p}{q}x = x^3 \implies \frac{p}{q}x - x^3 = 0 \implies x \left(\frac{p}{q} - x^2 \right) = 0$$

which clearly will have irrational x -coordinates for most choices of the slope p/q . \square

In the quadratic context it works, though! Here is an amazing fact we will not prove.

Fact 15.1.5 *Suppose you have a curve given by a quadratic equation with rational coefficients which contains at least one rational point. Then all lines with rational slope (including vertical¹ lines) through that point on the curve intersect the curve in only rational points, and all rational points on the curve are generated in this way.*

Example 15.1.6 Here's an example with $x^2 + 3y^2 = 1$.

As in the proof of [Fact 15.1.2](#), the line going through $(1, 0)$ has equation $y = t(x - 1)$. Here, the ellipse has equation $x^2 + 3y^2 = 1$, so that we must solve the equation

$$x^2 + 3t^2(x - 1)^2 = 1 \implies x^2 + 3t^2x^2 - 6t^2x + 3t^2 - 1 = 0$$

for x to find a parametrization of x in terms of t . The following picture might help visualize the process.

¹The long reason for this is projective space; the short and not-quite-rigorous reason is that $\infty = 1/0$ is a rational fraction, right? ... Right?

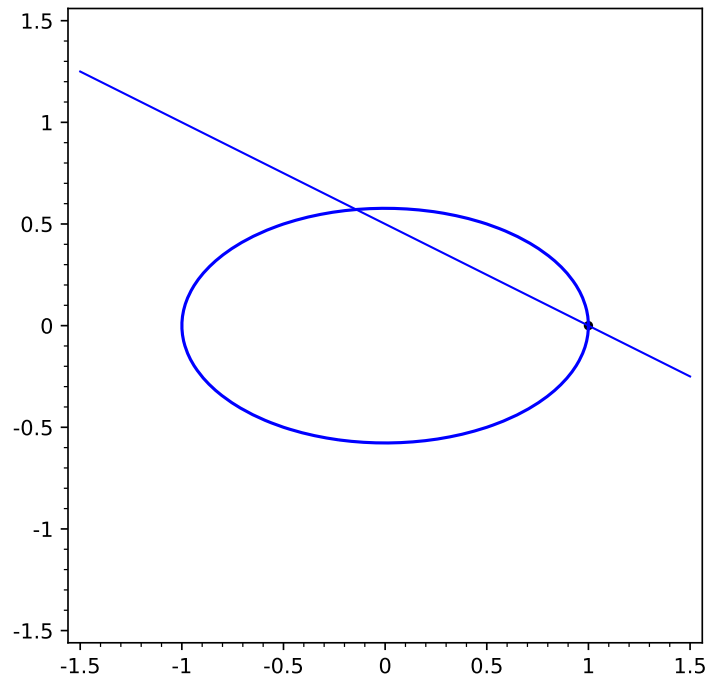


Figure 15.1.7 Intersecting an ellipse with a line of slope $-1/2$

Solving this equation seems daunting. Here are two strategies (see [Exercise 15.7.2](#) to try them).

- We *already know* that there is a solution $x = 1$, so that $x - 1$ must be a factor of the expression! So we could factor it out if we wished.
- Alternately, we could use the quadratic formula and discard the solution $x = 1$.

In either case you should get

$$x = \frac{3t^2 - 1}{3t^2 + 1}, y = \frac{-2t}{3t^2 + 1}$$

Now you can find all kinds of interesting solutions like $(\frac{11}{13}, \frac{-4}{13})$. \square

Where does this go? One place these solutions lead is to *integer* solutions of three-variable equations. In the previous example, since x and y have a common denominator, we can just multiply through by the square of that denominator to get

$$11^2 + 3(-4)^2 = 13^2.$$

One could consider this to be an integer point on the *surface* given by $x^2 + 3y^2 = z^2$, which you may play around with in the following interact if you are online.

```
var('x,y')
@interact
def _(viewsize=15):
    plot1=plot3d(sqrt(x^2+3*y^2), (x,-viewsize,viewsize),
                (y,-viewsize/2,viewsize/2))
    grid_pts = [[i,j,k] for i in [-viewsize..viewsize] for j
                in [-viewsize..viewsize] for k in [0..viewsize]]
    lattice_pts = [coords for coords in grid_pts if
```

```
(coords[0]^2+3*coords[1]^2==coords[2]^2)]
plot_lattice_pts = point3d(lattice_pts, rgbcolor =
(1,0,0),pointsize=40)
show(plot1+plot_lattice_pts)
```

That is a rather non-obvious solution to this equation in *three* variables, to say the least, and only one of many that this method can help us find.

15.1.3 When curves don't have rational points

However, the rational slope method does *not* always work. Namely, you need *at least one* rational point to start off with! And what if there isn't one that exists? It turns out that Diophantus already knew of some such curves.

Fact 15.1.8 *The circle $x^2 + y^2 = 15$ has no rational points.*

Proof. First, note this is a much stronger statement than what we already know, which is that this curve has no *integer* points (see [Fact 13.1.1](#)). The way to prove this is to correspond this to *integer points* on the surface $x^2 + y^2 = 15z^2$.

Every rational point on the circle can be written using a common denominator as $(p/q, r/q)$ for some $p, r, q \in \mathbb{Z}$, where $\gcd(p, q) = 1 = \gcd(r, q)$. Then simply multiplying through by q gives integer points $(x, y, z) = (p, r, q)$ on the surface. (This isn't a one-to-one correspondence, as the surface point $(0, 0, 0)$ shows.)

But now consider the whole equation $p^2 + r^2 = 15q^2$ modulo 4. The reader should definitely check that there are *no* legitimate possibilities! (See [Exercise 15.7.5](#); don't forget that the rational points are written in lowest terms.) ■

As we can see experimentally in the interact below, there are *no* rational points on a circle of radius $\sqrt{15}$ because there are no *integer* points on the corresponding surface other than ones with $x, y = 0$ – and those correspond to $z = 0$, which would give a zero denominator on the circle. Here is a place where rational points are illuminated by questions of integer points rather than vice versa.

```
var('x,y')
@interact
def _(viewsize=15):
    plot1=plot3d(sqrt(x^2+y^2)/sqrt(15), (x,0,viewsize),
(y,0,viewsize))
    grid_pts = [[i,j,k] for i in [0..viewsize] for j in
[0..viewsize] for k in [0..3*viewsize]]
    lattice_pts = [coords for coords in grid_pts if
(coords[0]^2+coords[1]^2==15*coords[2]^2)]
    plot_lattice_pts = point3d(lattice_pts, rgbcolor =
(1,0,0),pointsize=40)
    show(plot1+plot_lattice_pts)
```

Let's do another example.

Example 15.1.9 Try to find rational points on the ellipse $2x^2 + 3y^2 = 1$.

Solution. A rational point would correspond to integer points on $2x^2 + 3y^2 = z^2$. You can try looking at it modulo four, but that goes nowhere. Instead, given the three as a coefficient, look at it modulo 3!

In this case it reduces to

$$2 \equiv (zx^{-1})^2 \pmod{3}$$

This is impossible since $[0], [1], [2]$ all square to $[0]$ or $[1]$ in \mathbb{Z}_3 . \square

The point is that, at least sometimes, modular arithmetic and going back and forth between integer and rational points helps us *find* points, or prove there *are no such* points.

15.2 A tempting cubic interlude

It is interesting that our investigation of rational points, initially motivated by integer points like Pythagorean triples, inevitably led back to integer points. Soon we will look at some remarkable properties that sets of integer points on certain curves have, and whether any such points even exist.

But before moving on, it is worth looking at some interesting tidbits relating to another type of equation, $x^3 + ay^3 = b$.

For the first example, consider that sometimes mathematicians like to explore hard questions for their own sake. Sometimes proofs are very challenging, indeed. Then again, sometimes a very easy proof is missed.

One example of this is the equation $x^3 - 117y^3 = 5$. At one point a well-known number theorist specializing in Diophantine equations asserted this was known to have few solutions. A few years later, using field theory, this was proved.

Two years later, a note was published in an obscure Romanian journal showing that if one reduces the original equation modulo nine, a simple congruence is obtained which one can show has no solutions just by trying all possibilities by hand (you can try it in [Exercise 15.7.6](#)). (See [this MathOverflow question](#) for background.)

Another interesting story related to this is that of Henry Dudeney's "Puzzle of the Doctor of Physic", related by Andrew Bremner of Arizona State University in [\[E.7.15\]](#). Dudeney was one of the most famous puzzle constructors of a century ago, and this puzzle is a doozy.

Question 15.2.1 Find the (rational) diameters of two spheres whose combined volume is that of two spheres of diameters one foot and two feet. \square

This is equivalent to finding rational points on the curve $x^3 + y^3 = 9$. The puzzle itself gives the points $(1, 2)$ and $(2, 1)$, so the question is whether one can find any *other* such points. Bremner takes the reader through a geometric tour of trying to intersect this curve with various lines with rational slope in the hope of finding a proper solution to this problem.

[Figure 15.2.2](#) gives a potential first step, using the *tangent* line to the curve at $(2, 1)$.

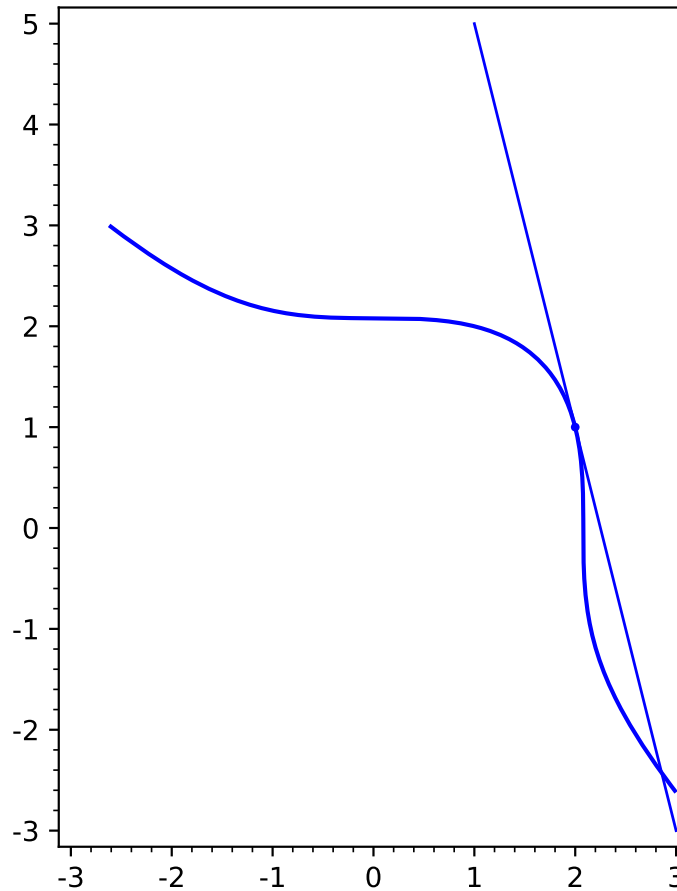


Figure 15.2.2 Finding a rational point on Dudeney’s curve

It turns out that this point is not acceptable as a solution (why?). In fact, it takes several more steps of connecting points to arrive at a solution, namely

$$\left(\frac{415280564497}{348671682660}, \frac{676702467503}{348671682660} \right)$$

which does seem a bit excessive but is sure fun².

There are endless variations on such questions. If we consider Dudeney’s problem as an example of summing two perfect squares to make a perfect cube, we have a more general question that Diophantus and al-Karaji explored for their rational solutions.

We are now ready to begin our discussion of more integer points on curves. As mentioned before, we’ll try to find integer points on the following types of curves:

- $x^3 = y^2 + 2$ (sometimes called the *Bachet* equation)
- $x^2 + 2y^2 = 9$ (a well-known friend, the ellipse)
- $x^2 - 2y^2 = 1$ (a hyperbola with surprising connections to $\sqrt{2}$)

²For an even more fun puzzle that swept the internet a few years back, see [this Quora answer](#), based on a [paper by Bremner and Macleod](#).

15.3 Bachet and Mordell Curves

Let's start by talking about $x^3 = y^2 + 2$ as a type of curve. Recall from [Historical remark 3.5.3](#) that Bachet de Méziriac first asserted this had one positive integer solution in 1621, very early in the development of modern number theory.

Example 15.3.1 What is that solution? (Even if you don't remember, you should be able to find it quickly.) \square

Recall also that Fermat, Wallis, and Euler also studied this equation and gave various discussions and proofs of the uniqueness of its solution. As we first saw in [Section 3.5](#), this equation is actually one of a more general class of equations called the *Mordell* equation:

$$x^3 = y^2 + k, \quad k \in \mathbb{Z}.$$

Historical remark 15.3.2 Louis Mordell. Louis Mordell was an early 20th-century American-born British mathematician. He proved some remarkable theorems about this class of equations. We have already seen that these are nontrivial, and that some have no solution ([Proposition 7.6.3](#), or see below [Fact 15.3.3](#)). Even deciding whether there are no solutions or not turns out to be quite tricky; [Helmut Richter has a somewhat old website](#) with some tables of what *is* known about integer solutions.

Notice that Mordell's set of curves are not quadratic/conic, but rather a set of cubic curves. Actually, as mentioned before, they are examples of a special type of elliptic curves, which makes them more mysterious (and, as it happens, more useful for cryptography – we allude to this briefly in [Subsection 11.5.1](#)).

One of Mordell's remarkable theorems states that, for a given k , the equation can only have *finitely many* integer points (in fact, there are even useful bounds for how many that depend only on the prime factorization of k). At the same time, Mordell curves are apparently “simple” enough that they can still have infinitely many *rational* points (see [Theorem 15.3.6](#)). Gerd Faltings won a Fields Medal for proving that higher-degree curves cannot have infinitely many rational points. If you are online, see which points you can find in the interact below.

```
var('x,y')
@interact
def _(k=(2,[-15..15]),viewsize=10):
    g(x,y)=x^3-y^2
    plot1 = implicit_plot(g-k, (-viewsize,viewsize),
        (-viewsize,viewsize), plot_points = 100)
    grid_pts = [[i,j] for i in [-viewsize..viewsize] for j
        in [-viewsize..viewsize]]
    plot_grid_pts =
        points(grid_pts,rgbcolor=(0,0,0),pointsize=2)
    lattice_pts = [coords for coords in grid_pts if
        (coords[0]^3-coords[1]^2==k)]
    plot_lattice_pts = points(lattice_pts, rgbcolor =
        (0,0,1),pointsize=20)
    show(plot1+plot_grid_pts+plot_lattice_pts, figsize =
        [5,5], xmin = -viewsize, xmax = viewsize, ymin =
        -viewsize, ymax = viewsize)
    pretty_print(html("Integer_points_on_the_Mordell_
        equation_<math>x^3=y^2+s</math>_in_this_window"%k))
```

15.3.1 Verifying points don't exist

Proving things about Mordell's equation is quite tricky, but once in a while there is something you can do. For instance, we can verify something we can see in the interact above.

Fact 15.3.3 *There are no integer solutions to $x^3 = y^2 - 7$.*

Proof. Recall that we nearly finished the proof of this in [Proposition 7.6.3](#)! We had reduced to showing that

$$y^2 + 1 = (x + 2)(x^2 - 2x + 4)$$

was impossible if no prime of the form $p = 4n + 3$ could divide $y^2 + 1$.

This is not possible, because [Fact 13.3.2](#) implies there are no square roots of -1 modulo p for this type of p . ■

[Fact 15.3.3](#) is a simple version of the following far more general statement.

Theorem 15.3.4 *If the following hold:*

- $M \equiv 2 \pmod{4}$,
- $N \equiv 1 \pmod{2}$, and
- all prime divisors p of N are of the form $4k + 1$.

Then there is no solution to

$$x^3 = y^2 - (M^3 - N^2).$$

Proof. The proof basically follows the same outline as [Proposition 7.6.3](#) with [Fact 15.3.3](#). See [Exercise 15.7.8](#). ■

One can prove lots of similar statements using only congruence considerations³. The previous theorem is [\[E.4.9, Theorem 14.1.2\]](#), and that text has several other interesting variants. See [Conrad's notes](#) and [\[E.2.8, Theorem 7.4C.1\]](#) for even more special cases. See [Subsection 17.5.4](#) for some other examples (without proof) of how knowing when square roots exist helps solve Mordell equations.

But there is a larger point to make, based on the very specific conditions on M and N . Namely, if we want to prove anything about such equations with methods we *currently* have access to in this text, we have no hope of getting any interesting *general* results.

15.3.2 More on Mordell

Let's see what I mean by "no hope" here by returning to Bachet's original equation, $x^3 = y^2 + 2$. What are some naive things we can say?

- It should be clear that x and y must have the same parity.
- If they are both even then x^3 is divisible by 4, but $y^2 + 2 \equiv 2 \pmod{4}$, which is impossible.
- So x and y are both odd.

That doesn't really narrow things down much.

Now, Euler *nearly* proves the following fact.

Fact 15.3.5 *The only positive solution to the Bachet equation is $x = 3, y = 5$.*

³As one might expect, with more power more can be done. See [\[E.2.16, Section 11.6\]](#) or [\[E.4.9, Section 14.2\]](#) for results using the class number from [Remark 13.3.4](#).

Proof. Proving this is already a little sophisticated, and is closely connected to the use of complex numbers in [Section 14.1](#). Here we will give the idea behind Euler’s ‘proof’.

In examining $a^2 + b^2$, we factored it as $(a + bi)(a - bi)$ using a square root of negative 1 (relative to \mathbb{Z}). Similarly, we would like to factor the $y^2 + 2$. But it can’t be done in $\mathbb{Z}[i]$.

Instead, we could try to use the square root of -2 , and define

$$\mathbb{Z}[\sqrt{-2}] = \{a + b\sqrt{-2} \mid a, b \in \mathbb{Z}\}$$

Then

$$x^3 = (y - \sqrt{-2})(y + \sqrt{-2})$$

We haven’t done anything with cubes yet ...

Here is the tricky bit. In the integers, if $x^3 = pq$ and $\gcd(p, q) = 1$, then p and q must both be perfect (integer) cubes. So Euler *assumes this works* in $\mathbb{Z}[\sqrt{-2}]$ as well, and that the factors of $y^2 + 2$ are “coprime” (whatever that means in this new number system). (A very nice discussion of this is in [\[E.4.14\]](#), including a full proof in its appendix.)

Then some basic algebraic manipulation of

$$y - \sqrt{-2} = (a + b\sqrt{-2})^3$$

and divisibility considerations end up showing that $b \mid 1$ and $a = \pm b$, which ends up implying $y = \pm 5$ and $x = 3$. (We will not take this further; see [Exercise 15.7.10](#).) ■

Where’s the problem? It turns out you *can* say that if a product of coprime numbers is a cube, then the factors are cubes in this situation; however, it requires some (geometrically motivated) proof, just like with $\mathbb{Z}[i]$. In his 1765 “Vollständige Anleitung zur Algebra”, sections 187-188 and 191, Euler explicitly says that this just works – in *any* number system with $\mathbb{Z}[\sqrt{c}]$. He solves the original Bachet equation in section 193, and solves $x^3 = y^2 + 4$ using the same technique in section 192, without realizing he had not proved this implicit assumption. (This is the same assumption he tacitly made in examining [Fermat’s Last Theorem](#) for the case $n = 3$.)

But we shouldn’t be too hard on Euler! He was one of the first people to even consider some essentially random new number system obtained by adjoining \sqrt{c} (for some integer c) to the integers. And as noted in [Example 3.5.4](#), in 1738 he gave a correct *and full* proof of the observation that 8 and 9 is the only time a perfect square is preceded by a perfect cube, which is Mordell’s equation for $k = -1$. (See also [Question 3.5.5](#).)

If you are interested in more information about how to prove cases of Mordell’s equation, there are many good resources, including a nice one [on Keith Conrad’s website](#). But even finding a bound on the *size* of solutions to Mordell’s equation for a given k is tricky.

- Mordell, Siegel, and Thue all had a part after World War I in showing there are finitely many solutions for a given k , but said nothing about how big x and y might be.
- An early bound on the size of the numbers was that

$$|x| < e^{10^{10}|k|^{10^4}}$$

which is of course ridiculously huge.

- More recent conjectures are that x has absolute value less than $e^C |k|^{2+\epsilon}$, where ϵ is as small as you want and C seems to pretty close to one, probably less than two.

We cannot close discussion of this topic without a final very famous result carrying Mordell's name. Recall that these curves can have infinitely many *rational* points, even if they have finitely many (or zero) integer points. The following is a bit of a surprise, then; the rational points can still be *described* finitely.

Theorem 15.3.6 Mordell's Theorem. *Essentially, the set of (rational) points on a Mordell curve is a combination of finitely many "cyclic" (recall Fact 14.2.7) groups (in a very specific way I will not describe), and so it can be described using finitely many of the rational points.*

If you like, the number of rational points might be infinite, but not *too* infinite.

15.4 Points on Quadratic Curves

On the other hand, finding lattice points on a *quadratic* curve is much more tractable. This is because we understand conic sections so well, after having worked with them for two thousand years!

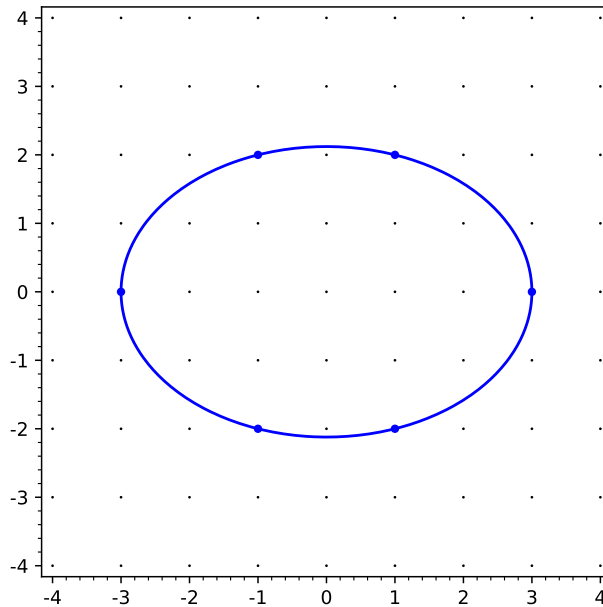


Figure 15.4.1 Integer points on $x^2 + 2y^2 = 9$

In Figure 15.4.1 we see our second prototype, $x^2 + 2y^2 = 9$. You can see that, in addition to the obvious solution where $y = 0$, there is the (nearly as obvious, because the numbers are small, but still interesting) solution $x = 1, y = 2$.

In general, for our purposes an ellipse is special because there are only finitely many lattice points to check. So much for the computational problem – just get a fast computer!

However, in this chapter I'd like to just start investigating where a general theory for such things might come from. After all, it gets harder to check with "industrial strength" ellipses, and we want theorems. This section gives two

hints of an algebraic nature; we will take a third, more geometric hint, a bit further in the end of the chapter.

15.4.1 Transforming conic sections

Although it's being removed from the curriculum nowadays, students in high school mathematics or first-year college calculus often learn how to use matrices to transform one conic section to another of the same type.

Example 15.4.2 We can get from the circle $x^2 + y^2 = 9$ to the ellipse $x^2 + 2y^2 = 9$ by multiplying the vector (x, y) by the matrix $\begin{pmatrix} 1 & 0 \\ 0 & 1/\sqrt{2} \end{pmatrix}$; that would not stretch the x -axis, but shrinks the y axis by the appropriate amount. \square

Since this approach uses matrices with non-integer coefficients, it might not seem promising to use matrices. However, one can also think of *both* conics in such a transformation as coming from matrices.

Compare the following so-called **quadratic forms**:

$$(x \ y) \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = x^2 + y^2$$

$$(x \ y) \begin{pmatrix} 1 & 0 \\ 0 & 2 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = x^2 + 2y^2.$$

Fermat's question essentially asked what integers n can be represented as the first one; Gauss was interested in extending this to ask numbers are representable in by a more general expression of the form $ax^2 + 2bxy + cy^2$. This generalizes the sum of squares where $a = 1 = c, b = 0$, and is achieved by using the matrix $\begin{pmatrix} a & b \\ b & d \end{pmatrix}$ instead. It turns out that many such expressions represent precisely the *same* sets of integers (recall [Section 14.3](#)).

The [Sage reference manual](#) uses our example to demonstrate. Consider two seemingly unrelated expressions:

$$(x \ y) \begin{pmatrix} 1 & 0 \\ 0 & 2 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = x^2 + 2y^2 \text{ and } (x \ y) \begin{pmatrix} 1 & 1 \\ 1 & 3 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = x^2 + 2xy + 3y^2$$

By the theory of quadratic forms, Fermat's result (recall the discussion around [Fact 14.3.1](#)) that a prime number congruent to 1 or 3 modulo 8 can be written as a sum of a square and twice a square should apply to the second expression as well.

As an example, both should represent the number 11. Clearly $11 = 3^2 + 2 \cdot 1^2$ works for the first one, but what about $x^2 + 2xy + 3y^2$? One can try this out in the interact below.

```
var('x,y')
@interact(layout=[[ 'a', 'b'], ['c', 'd'], ['output']])
def _(a=1,b=1,c=1,d=3,output=11):
    viewsize=ceil(math.sqrt(output)+1)
    g(x,y)=a*x^2+(b+c)*x*y+d*y^2
    plot1 = implicit_plot(g-output, (x,-viewsize,viewsize),
        (y,-viewsize,viewsize), plot_points = 200)
    grid_pts = [[i,j] for i in [-viewsize..viewsize] for j
        in [-viewsize..viewsize]]
    plot_grid_pts =
        points(grid_pts, rgbcolor=(0,0,0), pointsize=2)
```

```

lattice_pts = [coords for coords in grid_pts if
    (a*coords[0]^2 + (b+c)*coords[0]*coords[1] +
    d*coords[1]^2 == output)]
plot_lattice_pts = points(lattice_pts, rgbcolor =
    (0,0,1),pointsize=20)
show(plot1+plot_grid_pts+plot_lattice_pts, figsize =
    [5,5], xmin = -viewsize, xmax = viewsize, ymin =
    -viewsize, ymax = viewsize, aspect_ratio=1)
pretty_print(html("Integer_lattice_points_on_
    $%sx^2+%sxy+%sy^2=%s$"%(a,b+c,d,output)))

```

Looks like $x = 2, y = 1$ will do it!

In this case, the mystery is not deep; we can go between the two expressions with the coordinate transformation

$$x^2 + 2xy + 3y^2 = (x + y)^2 + 2y^2.$$

In general there is some very deep theory involved in deciding which integers can be represented by various forms, which is another place where lie the beginnings of algebraic number theory, just like with the Gaussian integers. But we'll let it rest there.

15.4.2 More conic sections

Let's trace back to looking for integer points on a given curve. Assuming that ellipses are doable by simply counting, what is next?

The parabola comes to mind. A straightforward parabola could look like $ny = mx^2$; this can be thought of more directly as $y = ax^2$, with $a = m/n$ in lowest terms.

Then I can just check all $x \in \mathbb{Z}$ such that $n \mid mx^2$. Since $\gcd(m, n) = 1$ (again, lowest terms), we would just need to check that $n \mid x^2$ (so if n is prime, $n \mid x$ suffices).

Example 15.4.3 If $y = mx^2$ for integer m , any x will do. That makes sense; integer input had better give integer output, which would be a lattice point! \square

Example 15.4.4 If $2y = x^2$, we just look at it as requiring $2 \mid x$. Then any even x will yield a lattice point, and odd x will not.

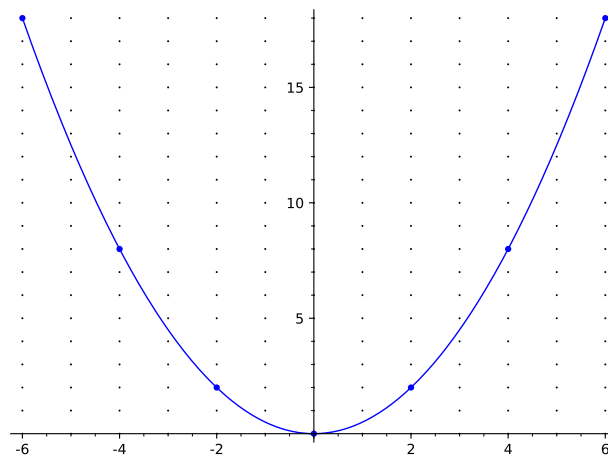


Figure 15.4.5 Integer points on $2y = x^2$

□

It is not hard to come up with simple divisibility criteria for other parabolas. Try the following interact to check your own hypotheses.

```
@interact
def _(m=1,n=2):
    viewsize=3*n
    f(x)=(m/n)*x^2
    plot1 = plot(f,-viewsize,viewsize)
    grid_pts = [[i,j] for i in [-viewsize..viewsize] for j
                 in [0..viewsize^2*(m/n)]]
    plot_grid_pts =
        points(grid_pts,rgbcolor=(0,0,0),pointsize=2)
    lattice_pts = [coords for coords in grid_pts if
                  (m*coords[0]^2==n*coords[1])]
    plot_lattice_pts = points(lattice_pts, rgbcolor =
                              (0,0,1),pointsize=20)
    show(plot1+plot_grid_pts+plot_lattice_pts, figsize =
         [5,5], xmin = -viewsize, xmax = viewsize, ymin = -1,
         ymax = (m/n)*viewsize^2)
```

One might think this is all there is to say about points on the parabola. But before we go on, I want to point out something very interesting.

Look at [Figure 15.4.6](#). In both graphics we examine $2y = x^2$ and look at some lines. In the first one I create a line (solid red) through two integer points on the conic, in the other I create the tangent line through one integer point. Then in both cases I translate this line so it goes through the points $(0,0)$ and $(-2,2)$ of the parabola.

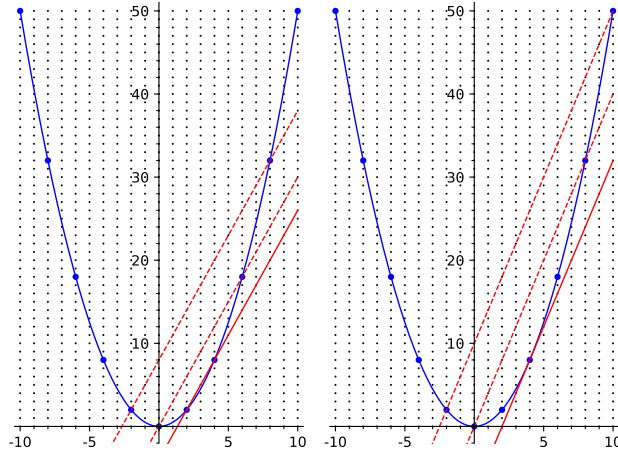


Figure 15.4.6 More integer points on $2y = x^2$

In both cases the dashed line intersects the parabola in a second point. But in these examples the new point has *integer* coordinates! Could this be coincidence?

15.5 Making More and More and More Points

Recall from [Fact 15.1.5](#) that the following two strategies should give new *rational* points on a conic section. We will give these strategies names.

Algorithm 15.5.1 Getting New Rational Points. *Two ways to obtain new rational points on a conic from rational points you already have are:*

- *Connect two points with a secant line, and then make a line with the same slope but through another (rational) point. We call this **adding** points.*
- *Find the tangent line through a point, and then make a line with the same slope but through another point. We call this **doubling** a point.*

Fact 15.5.2 *The set of rational points on a conic section is an Abelian group. Assuming you have a point selected as an identity element, the group operation on two points P and Q is given by the first, “adding points”, operation [Algorithm 15.5.1](#). That is, you connect P and Q by a secant line of slope m , and then connect the identity to a fourth point $P + Q$ with a line of slope m . Adding a point P to itself uses the slope of the tangent line at P , the second, “doubling points”, operation in [Algorithm 15.5.1](#).*

15.5.1 Toward integer points

More germane to our investigation, our limited experience in the previous section suggests these processes may often give you integer points. This is not a coincidence; in general, we should try to add or double points to get (new) integer points.

As we are only guaranteed *rational* points, this doesn’t always work. Below, I try this on the ellipse from the beginning of [Section 15.4](#).

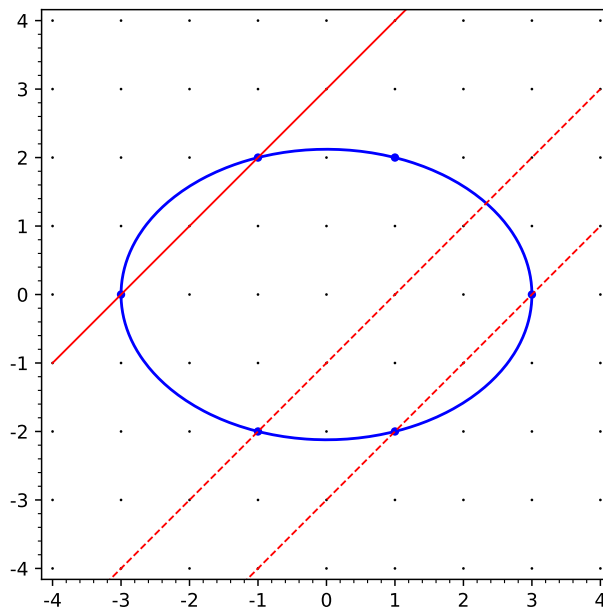


Figure 15.5.3 Trying to find more integer points on an ellipse

Rotten luck. But in some circumstances, this strategy works very well indeed. [Figure 15.5.4](#) gives an example of the simple family of hyperbolas $x^2 - dy^2 = 1$ where $d = 2$.

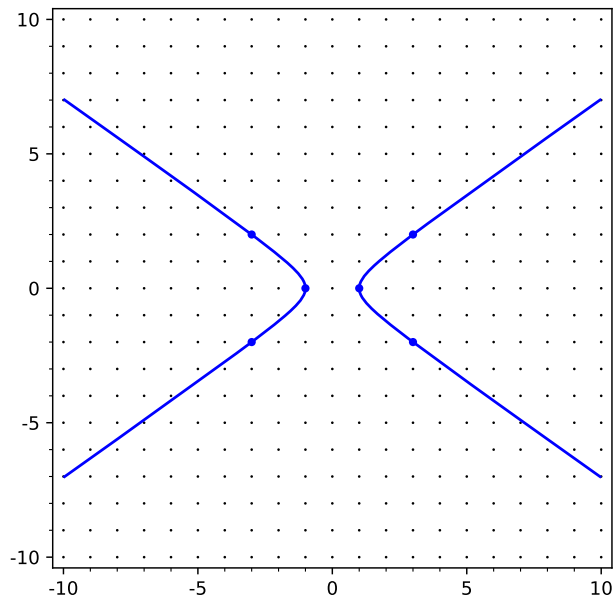


Figure 15.5.4 The hyperbola $x^2 - 2y^2 = 1$

So let's try the strategy of [Algorithm 15.5.1](#). What happens when we take the tangent line to the curve $x^2 - 2y^2 = 1$ at the point $(3, 2)$, and then create a new line with the same slope through $(1, 0)$? See [Figure 15.5.5](#).

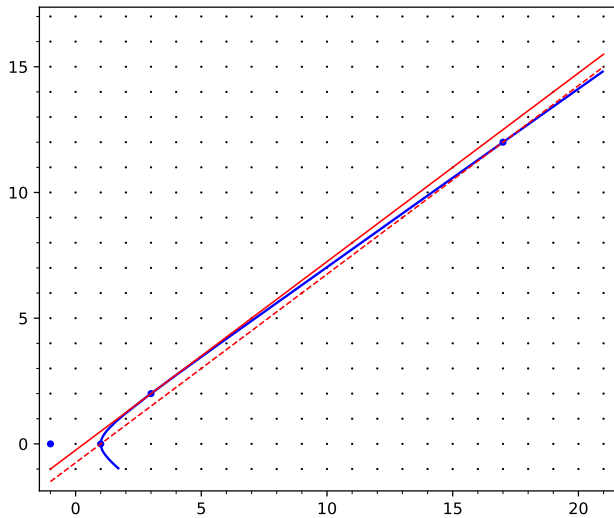


Figure 15.5.5 The hyperbola $x^2 - 2y^2 = 1$ with more points

It intersects in a new integer point, amazing! And if we repeat the process with the new point, we get another one – use the interact to see. Hmm ...

```
d=2
var('x,y')
@interact
def _(x_0=3,y_0=2,lattice=False,auto_update=False):
    g(x,y)=x^2-d*y^2
    x_1,y_1=x_0^2+2*y_0^2,2*x_0*y_0
    plot1 = implicit_plot(g-1,(x_0-4,x_1+4),(x_0-4,x_1+4),
```

```

    plot_points = 200)
grid_pts = [[i,j] for i in [x_0-4..x_1+4] for j in
             [x_0-4..x_1+4]]
plot_grid_pts = points(grid_pts, rgbcolor=(0,0,0),
                       pointsize=2)
lattice_pts = [coords for coords in grid_pts if
               (coords[0]^2-d*coords[1]^2==1)]
plot_lattice_pts = points(lattice_pts, rgbcolor =
                          (0,0,1),pointsize=20)
line1 = plot((x_0/(2*y_0))*(x-x_0)+y_0,x_0-4,x_1+4,
             color='red')
line2 = plot((x_0/(2*y_0))*(x-1),x_0-4,x_1+4,
             color='red', linestyle='--')
if lattice:
    show(plot1 + plot_grid_pts + plot_lattice_pts +
         line1 + line2, figsize = [5,5], xmin = x_0-4,
         xmax = x_1+4, ymin = y_0-4, ymax = y_1+4,
         aspect_ratio=1)
else:
    show(plot1+plot_lattice_pts+line1+line2, figsize =
         [5,5], xmin = x_0-4, xmax = x_1+4, ymin = y_0-4,
         ymax = y_1+4, aspect_ratio=1)
pretty_print(html("The_new_points_are_<math>x_1</math>=%s_<math>and_</math>
                  <math>y_1</math>=%s"%(x_1,y_1)))

```

As it turns out, this is quite an old idea. Finding integer solutions to this hyperbola is called solving **Pell's equation**, and has been studied in this form since the seventeenth century. But a process very similar to this was already rigorously discussed by Brahmagupta centuries before *that*!

Historical remark 15.5.6 Brahmagupta. [Brahmagupta](#) is one of the earliest Indian mathematicians we have records from, though as was typical for mathematicians around the world for over a millennium, he was the head of an astronomical observatory. In addition to working on Pell's equation (see for example [Wikipedia](#)), we saw earlier the [Brahmagupta-Fibonacci identity](#), and he also had prescient results in approximation and geometry.

Historical remark 15.5.7 Stigler's Law. In the event, Pell did not have anything to do with these equations; it was all based on a misunderstanding. But names stick. In mathematics this phenomenon of not naming things after the actual discoverer is sometimes called Boyer's law, more generally Stigler's law of eponymy (which are themselves self-referential).

15.5.2 A surprising application

The particular equation $x^2 - 2y^2 = 1$ was studied by Greeks such as Theon of Smyrna (though not in this generality) to shed light on $\sqrt{2}$. Why would solutions to this equation help?

Well, imagine that (x, y) fulfill the equation. Then divide and rearrange the original equation to get

$$\frac{x^2}{y^2} = 2 + \frac{1}{y^2}$$

If you can find a solution to this equation with a big y , then $\frac{x^2}{y^2}$ should be pretty close to 2, which means x/y itself is pretty close to $\sqrt{2}$.

Let's see this in action. We already tried to find integer points on the curve in the following interact.

```

var('x,y')
@interact
def _(viewsize=slider(10,20,1),d=2):
    f(x,y)=x^2-d*y^2
    plot1 = implicit_plot(f-1, (-viewsize,viewsize),
        (-viewsize,viewsize), plot_points = 200)
    grid_pts = [[i,j] for i in [-viewsize..viewsize] for j
        in [-viewsize..viewsize]]
    plot_grid_pts =
        points(grid_pts, rgbcolor=(0,0,0), pointsize=2)
    lattice_pts = [coords for coords in grid_pts if
        (coords[0]^2-d*coords[1]^2==1)]
    plot_lattice_pts = points(lattice_pts, rgbcolor =
        (0,0,1), pointsize=20)
    show(plot1+plot_grid_pts+plot_lattice_pts, figsize =
        [5,5], xmin = -viewsize, xmax = viewsize, ymin =
        -viewsize, ymax = viewsize, aspect_ratio=1)
    pretty_print(html("Points_on_the_curve_<math>x^2-{}sy^2=1</math>".format(d)))

```

The easy one for $d = 2$ was $(3, 2)$. And after all, $\frac{3}{2} = 1.5$ isn't too far from $\sqrt{2} \approx 1.414$. There seems to be another point if we zoom out, but that would be a tedious way to compute them ...

Example 15.5.8 What if we double the point and take the tangent at $(3, 2)$? (See [Algorithm 15.5.1](#).) Then we take that slope, and make a new line through the “base” point (in this case, $(1, 0)$).

Then the next point we get is $(17, 12)$. (See [Exercise 15.7.14](#).) Indeed, $17^2 - 2 \cdot 12^2 = 1$ and $17/12 \approx 1.417$, already correct to three significant digits. Those Greeks! \square

15.6 The Algebraic Story

15.6.1 Computing the hyperbola

Now we can use our geometric intuition to reveal what is happening algebraically here. The algebra is not hard, but a little dense; follow this proof closely.

Proposition 15.6.1 *Doubling integer points on the hyperbola $x^2 - 2y^2 = 1$ yields more integer points.*

Proof. Algebraically, if $x^2 - 2y^2 = 1$, then the tangent line at any point (x_0, y_0) other than $(\pm 1, 0)$ is given by implicit differentiation to be $y' = \frac{x_0}{2y_0}$. So we start there.

What is the line through $(1, 0)$ with that same slope? It's

$$y = \frac{x_0}{2y_0}(x - 1),$$

of course. Let's check where else this intersects the hyperbola, if at all.

Start off with plugging the line into the hyperbola:

$$\begin{aligned}
 x^2 - 2y^2 - 1 &= x^2 - 2\left(\frac{x_0}{2y_0}(x - 1)\right)^2 - 1 = \\
 \left(1 - \frac{x_0^2}{2y_0^2}\right)x^2 + \left(\frac{x_0^2}{y_0^2}\right)x + \left(-1 - \left(\frac{x_0^2}{2y_0^2}\right)\right) &= 0.
 \end{aligned}$$

This can be simplified and then *solved*, unbelievably (via the quadratic formula or factoring out $x - 1$):

$$(2y_0^2 - x_0^2)x^2 + 2x_0^2x + (-2y_0^2 - x_0^2) = 0$$

$$x = \frac{-2x_0^2 - 4y_0^2}{-2x_0^2 + 4y_0^2} = \frac{x_0^2 + 2y_0^2}{x_0^2 - 2y_0^2} = x_0^2 + 2y_0^2$$

Finally, do a slick substitution of the original point:

$$y = \frac{x_0}{2y_0}(x - 1) = \frac{x_0}{2y_0}(x_0^2 + 2y_0^2 - (x_0^2 - 2y_0^2)) = 2x_0y_0.$$

To recap, given a point (x_0, y_0) we have achieved a new point $(x_0^2 + 2y_0^2, 2x_0y_0)$. ■

Now let's try this with actual points in Sage! I have provided both a numerical and a graphical interact.

```
@interact
def _(x_0=17, y_0=12):
    x_1=x_0^2+2*y_0^2
    y_1=2*x_0*y_0
    pretty_print(html("Initial_point_was_$(%s,%s)$;_new_
        point_is_$(%s,%s)$."%(x_0,y_0,x_1,y_1)))
    pretty_print(html(r"And_indeed_$$s^2-2\cdot s^2$ equals_
        $$s$"%(x_1,y_1,x_1^2-2*y_1^2)))
```

```
d=2
var('x,y')
@interact
def _(x_0=3, y_0=2, lattice=False, auto_update=False):
    g(x,y)=x^2-d*y^2
    x_1,y_1=x_0^2+2*y_0^2,2*x_0*y_0
    plot1 = implicit_plot(g-1, (x_0-4,x_1+4),
        (x_0-4,x_1+4),plot_points = 200)
    grid_pts = [[i,j] for i in [x_0-4..x_1+4] for j in
        [x_0-4..x_1+4]]
    plot_grid_pts = points(grid_pts, rgbcolor=(0,0,0),
        pointsize=2)
    lattice_pts = [coords for coords in grid_pts if
        (coords[0]^2-d*coords[1]^2==1)]
    plot_lattice_pts = points(lattice_pts, rgbcolor =
        (0,0,1), pointsize=20)
    line1 = plot((x_0/(2*y_0))*(x-x_0)+y_0, x_0-4, x_1+4,
        color='red')
    line2 = plot((x_0/(2*y_0))*(x-1), x_0-4, x_1+4,
        color='red', linestyle='--')
    if lattice:
        show(plot1 + plot_grid_pts + plot_lattice_pts +
            line1 + line2, figsize = [5,5], xmin = x_0-4,
            xmax = x_1+4, ymin = y_0-4, ymax = y_1+4,
            aspect_ratio=1)
    else:
        show(plot1+plot_lattice_pts+line1+line2, figsize =
            [5,5], xmin = x_0-4, xmax = x_1+4, ymin = y_0-4,
            ymax = y_1+4, aspect_ratio=1)
    pretty_print(html("The_new_points_are_$(x_1=%s$)_and_
```

```
$y_1=%s$(x_1,y_1))
```

Awesome!

15.6.2 Yet more number systems

As mentioned earlier, Brahmagupta knew how to do this. Of course, he did it both without our geometric interpretation (which was only made possible by Descartes and Fermat's introduction of coordinate systems, though at least Fermat when he examined these was not thinking geometrically) and also without the benefit of symbolically representing $\sqrt{2}$, which provides this alternate description of what we did.

Fact 15.6.2 *If (x_0, y_0) is a solution to $x^2 - 2y^2 = 1$, then so is (x_1, y_1) where*

$$(x_0 + \sqrt{2}y_0)^2 = x_1 + \sqrt{2}y_1.$$

If you were to do the algebra out here to get a formula for (x_1, y_1) in terms of (x_0, y_0) , you'd get exactly the same answer as we did above ([Exercise 15.7.16](#)).

Moreover, notice that once again we seem to have created a new number system, though this time we have added to the integers the square root of a positive, not negative number! (And yes, it turns out that finding solutions to this equation is related to $\mathbb{Z}[\sqrt{2}] \dots^4$)

Furthermore, the "point doubling" procedure *precisely* corresponds to multiplying a group element by 2. That is to say:

$$[5] + [5] \equiv 3 \pmod{7} \text{ is the same type of operation as } (3, 2) + (3, 2) = (17, 12).$$

It turns out that there is a more general formula that corresponds to taking the line through two (integer) points and then creating a line with the same slope that goes through the original point $(1, 0)$:

Example 15.6.3 *If both (x_1, y_1) and (x_2, y_2) are solutions of $x^2 - 2y^2 = 1$, then so is*

$$(x_1x_2 + 2y_1y_2, x_1y_2 + y_1x_2).$$

If you apply this to two points opposite each other on the same branch of the hyperbola, such as $(3, 2)$ and $(3, -2)$, you will get

$$(3 \cdot 3 + 2 \cdot 2 \cdot (-2), 3 \cdot (-2) + 3 \cdot 2) = (1, 0).$$

In this sense, if we treat $(1, 0)$ as an identity element in the sense of group identity, then $(3, -2)$ may be considered the additive inverse of $(3, 2)$. \square

```
@interact(layout=[[ 'x_0 ', 'y_0 '], [ 'x_1 ', 'y_1 ' ],
  [ 'auto_update ']])
def _(x_0=3, y_0=2, x_1=17, y_1=12, auto_update=False):
    if x_0 != x_1:
        x_3, y_3=x_1*x_0+2*y_1*y_0, x_1*y_0+y_1*x_0
        pretty_print(html("Initial_points_were_(%s,%s)_and_
          (%s,%s);_new_point_is_
          (%s,%s)."%(x_0,y_0,x_1,y_1,x_3,y_3)))
        pretty_print(html(r"And_indeed_%s^2-2\cdot%s^2$_
          equals_%s"%(x_3,y_3,x_3^2-2*y_3^2)))
    elif y_0==y_1:
```

⁴For more details connecting the topics of this section more directly to abstract algebra, see [\[E.2.7, Sections 5.3-5.4\]](#); for a more geometric viewpoint, see the same author's *Numbers and Geometry*, Chapters 4 and 8.

```

x_3, y_3=x_0^2+2*y_0^2, 2*x_0*y_0
pretty_print(html("Initial_points_were_$(%s,%s)_and_
$(%s,%s);_new_point_is_
$(%s,%s)."%(x_0,y_0,x_1,y_1,x_3,y_3)))
pretty_print(html(r"And_indeed_$$s^2-2\cdot s^2$
equals_$$s$"%(x_3,y_3,x_3^2-2*y_3^2)))
else:
print("Input_correct_numbers!")

```

This procedure ends up working for any n . Just change all the 2s above to ns . Let's see this "by hand" for $n = 3$, where we solve $x^2 - 3y^2 = 1$ with

$$2^2 - 3 \cdot 1^2 = 1.$$

That is, I use

$$x' = x^2 + 3y^2 \text{ and } y' = 2xy$$

```

@interact
def _(x=2,y=1, auto_update=False):
    x,y=x*x+3*y*y, x*y+y*x
    pretty_print(html(r"$s^2-3\cdot s^2=%s$"%(x, y,
    x^2-3*y^2)))
    pretty_print(html("New_point_is_$(%s,%s)$"%(x, y)))

```

15.6.3 The general solution (any n)

The general solution, given two points (x_1, y_1) and (x_2, y_2) , would be, for $n > 0$ and *not* a perfect square,

$$x' = x_1x_2 + ny_1y_2 \text{ and } y' = x_1y_2 + x_2y_1.$$

Even more generally, the same formula works for combining solutions of *two* different equations like the Pell.

Fact 15.6.4

$$\text{If } x_0^2 - ny_0^2 = k \text{ and } x_1^2 - ny_1^2 = \ell$$

$$\text{then } x = x_0x_1 + ny_0y_1, y = x_0y_1 + y_0x_1 \text{ solves } x^2 - ny^2 = k\ell.$$

Proof. See [Exercise 15.7.17](#). ■

This is particularly nice if $k = \ell = -1$, because getting a solution for that would then give a solution to the Pell equation!

Brahmagupta used analogous techniques for his time (and more sophisticated things) to solve very hard ones, as did the later English mathematicians who answered the following challenges of Fermat.

Question 15.6.5 Find nontrivial solutions to these equations:

- $x^2 - 61y^2 = 1$.
- $x^2 - 109y^2 = 1$.

Solution. Fermat knew that the smallest solution to the second one is

$$x = 158070671986249, y = 15140424455100,$$

which we can check below. The great mathematician André Weil [\[E.5.8, II.XIII\]](#) finds that Fermat's comment to his counterparts that the numbers 61 and 109 were ones selected to not give too much trouble was 'mischievously' said; do you agree? □

$$158070671986249^2 - 109 \cdot 15140424455100^2$$

1

Considering that Brahmagupta says that finding the solution $x = 1151, y = 120$ to the equation $x^2 - 92y^2 = 1$ within a year proved the person “was a mathematician”, we can be very thankful for computers!

15.7 Exercises

1. Do the algebra which we skipped in [Fact 15.1.2](#).
2. Do the algebra which we skipped in [Example 15.1.6](#).

Find a parametrization (similar to [Fact 15.1.2](#)) for rational points on the following curves.

3. The ellipse $x^2 + 3y^2 = 4$.
4. The hyperbola $x^2 - 2y^2 = 1$.
5. Finish proving ([Fact 15.1.8](#)) that $x^2 + y^2 = 15$ cannot have any rational points, including the claim about writing x and y in terms of p, q, r .
6. Finish the proof that $x^3 - 117y^3 = 5$ has no integer solutions, looking modulo nine.
7. Show that the equation $x^3 = y^2 - 999$ has no integer solutions. (This is also [Exercise 7.7.14](#).)
8. Fill in some (or all) of the details of [Theorem 15.3.4](#).
9. Use [Theorem 15.3.4](#) to come up with three Mordell curves we haven't yet mentioned which have no integer solutions.
10. Fill in the details of divisibility to finish Euler's ‘proof’ of [Fact 15.3.5](#).
11. Look up the current best known bound on the number of integer points on a Mordell equation curve.
12. Get the tangent line at $(2, 1)$ to the Dudeney curve (see [Question 15.2.1](#)) and find the point of intersection; why can it not give an answer to the original problem?
13. Research Boyer's or Stigler's laws. What is the most egregious example of this, in your opinion?
14. Fill in the details of [Example 15.5.8](#), and then find an integer point with even bigger values than in that example.
15. Show that the Pell equation with $d = 1$ ($x^2 - y^2 = 1$) has only two integer solutions. Generalize this to when d happens to be a perfect square.
16. Show that algebraically expanding the identity in [Fact 15.6.2](#) to solve for x_1, y_1 yields the formulas for x and y in the proof of [Proposition 15.6.1](#).
17. Verify that if

$$x_0^2 - ny_0^2 = k \text{ and } x_1^2 - ny_1^2 = \ell$$

then

$$x = x_0x_1 + ny_0y_1, \quad y = x_0y_1 + y_0x_1 \text{ solves } x^2 - ny^2 = k\ell.$$

18. Explain why the previous problem reduces to the method from [Section 15.5](#) where we were trying to use a tangent line to find more integer solutions.

19. Find a non-trivial integer solution to $x^2 - 17y^2 = -1$, and use it to get a nontrivial solution to $x^2 - 17y^2 = 1$.
20. Recreate the geometric constructions in [Section 15.5](#) using tangent lines on the hyperbola with $x^2 - 5y^2 = 1$, and use it to find three (positive) integer points on this curve with at least two digits for both x and y . Yes, you will have to find a non-trivial solution on your own; it's not hard, there is one with single digits.
21. Recall [Remark 14.1.9](#) that the set of primitive Pythagorean triples can form a group, which evidently might be related to the graphs of circles $x^2 + y^2 = c^2$. Find the article [\[E.7.38\]](#) connecting the same set, as a group *under a different multiplication*, to the hyperbolas $x^2 - y^2 = a^2$, and compare this to the story in [Section 15.6](#). Which ones seems more interesting, or more computable?

Summary: Points on Curves

There is surprising depth, but also surprisingly accessible questions, when investigating integer and rational points on simple nonlinear curves.

1. We start with rational points on conics. [Fact 15.1.2](#) gives a famous parametrization of the points on the unit circle, though we also see in [Fact 15.1.8](#) that some conics don't have any rational points at all.
2. In [Section 15.2](#) we explore a few more fun, though less crucial, cubic questions.
3. The next section begins our exploration of integer points, including facts such as [Fact 15.3.5](#) about some curves with none or one.
4. Then in [Section 15.4](#) the conic (quadratic) cases begin.
5. We use hyperbolas to bring in the wonderful geometric [Algorithm 15.5.1](#) for using existing points to get us more and more of them.
6. Can this strategy be made algebraic? The final section does so, culminating in the most general proposition [Fact 15.6.4](#) of this type we present.

The [Exercises](#) focus a lot on filling in proof details, as well as the excitement of exploring for actual integer points.

Chapter 16

Solving Quadratic Congruences

We have been doing a lot of work until now with squares. It is almost time to see one of the great theorems of numbers, which gives us great insight into the nature of squares in the integer world – and whose easiest proof involves lattice points!

This theorem ([Quadratic Reciprocity](#), in the next chapter) will come from our trying to find the solution to a useful general problem, which I like to think of as the last piece of translating high school algebra to the modular world. That is the task of solving **quadratic congruences**, the modular equivalent to the well-known quadratic equations.

Recall that a (single-variable) quadratic expression is one of the form $ax^2 + bx + c$, and a quadratic equation would be of the form $ax^2 + bx + c = 0$. In high school, students worldwide typically use the so-called quadratic formula to solve this:

$$x = \frac{-b \pm \sqrt{b^2 - 4ac}}{2a}.$$

Indeed, this formula goes back in one form or another nearly four millennia (see the end of [this article](#) for just one reference to an Old Babylonian problem of this type).

Example 16.0.1 The presence of the square root in the general formula does not mean every solution requires irrational numbers. Often there are solutions of simpler types.

We can solve $x^2 - 5x + 4 = 0$ over the positive integers fairly easily, as

$$x^2 - 5x + 4 = (x - 4)(x - 1) = 0 \text{ implies } x = 4 \text{ or } x = 1.$$

The equation $4x^2 + 4x + 1 = 0$ requires us to move to the rational numbers (\mathbb{Q}), since

$$4x^2 + 4x + 1 = (2x + 1)^2 = 0 \text{ implies } 2x + 1 = 0 \text{ so } x = -\frac{1}{2}.$$

On the other hand, sometimes we need to even go beyond the real numbers. The solutions of something like $x^2 + 5x + 5 = 0$ will still be real, as the radical in the quadratic formula gives $\sqrt{5^2 - 4 \cdot 1 \cdot 5} = \sqrt{5}$. But solving $x^2 + 5x + 7 = 0$ requires

$$\frac{-5 \pm \sqrt{5^2 - 4 \cdot 1 \cdot 7}}{2 \cdot 1} = -\frac{5}{2} \pm \frac{\sqrt{-3}}{2}$$

which only makes sense in the complex numbers \mathbb{C} (recall [Definition 14.1.2](#)). \square

The previous example may be considered in a different way. Namely, for different number systems like \mathbb{Z} or \mathbb{R} , we may ask which quadratic expressions have a solution in the system. Then if we let a quadratic congruence be something of the form

$$ax^2 + bx + c \equiv 0 \pmod{n}$$

we can ask for which groups \mathbb{Z}_n there exists a solution!

Example 16.0.2 Since $x^2 - 5x + 4 = (x - 4)(x - 1)$, we should be able to solve it as a congruence for any n , but we might wonder whether the other examples would have solutions always since they don't have integer solutions.

Consider $4x^2 + 4x + 1 \equiv 0 \pmod{5}$; this is equivalent to $-x^2 - x + 1 \equiv 0$, and simple guess and check reveals that $x \equiv 2$ is a solution!

We leave it to the reader to check that $x^2 + 5x + 5 \equiv 0$ has a (very) simple solution if considered modulo $n = 5$. Perhaps most interestingly, $x^2 + 5x + 7 \equiv 0 \pmod{n}$ has solutions for no fewer than four different $1 < n < 20$. (See [Exercise 16.8.1](#).) \square

This chapter will see how far we can extend all of these concepts to the modular world. We will begin by considering the notion of square root in that context.

16.1 Square Roots

16.1.1 Recalling existing answers

To use the quadratic formula in full generality, one needs to know whether one can take square roots (for example, if they are complex, you won't have a real solution). So too, our first task for modular arithmetic will be finding such square roots.

Given our work in [Chapter 7](#), e.g. [Fact 7.2.2](#), it should be sufficient to solve

$$x^2 \equiv n \pmod{p^e},$$

finding square roots modulo p^e where p is prime. In most cases, we can proceed as in [Examples 7.2.5](#) and [7.2.6](#) to reduce to finding solutions to $x^2 \equiv n \pmod{p}$, though since $f'(x) = 2x$ our version of [Hensel's Lemma](#) is not strong enough to fully reduce when $p = 2$. We will ignore this caveat and focus on solving for square roots modulo a prime.

We have already done some of this! We restate here a fact in the proof of [Theorem 12.3.2](#) and the combination of [Fact 13.3.2](#) and [Lemma 13.3.3](#).

Fact 16.1.1 *The congruence $x^2 \equiv 1 \pmod{p}$, for p prime, always has the solution(s) $x \equiv \pm 1$. So if $p = 2$ there is one solution, and otherwise 1 has two square roots modulo p .*

Fact 16.1.2 *The congruence $x^2 \equiv -1 \pmod{p}$, for p prime, does not always have solutions. It does precisely when $p = 2$ (where $x \equiv 1$) and when $p \equiv 1 \pmod{4}$, which has the two solutions*

$$x \equiv \pm \left(\frac{p-1}{2} \right)!$$

where again the exclamation point here indicates the factorial.

16.1.2 Finding more answers

We know the full answer (any modulus) for square roots of $+1$ from [Fact 7.3.1](#). What about finding out when -1 has a square root for *non*-prime moduli? We can ask Sage about this:

```
var('x')
@interact
def _(n=50):
    for i in [2..n]:
        sols = [sol[0] for sol in solve_mod([x^2==-1],i)]
        l = len(sols)
        if l!=0:
            pretty_print(html("$x^2=-1\\text{{_ (mod_)}%s}$\_has\_
                %s$\_solutions, \_$$%s$"%(i,l,sols)))
```

Let's see a few examples of how to be more systematic about this.

Example 16.1.3 Prime power modulus. For instance, let's go from p to p^2 by trying a bit of [Example 7.2.5](#) from earlier. Here, $f(x) = x^2 + 1$ is what we want a solution for. If we are looking (mod 25), then we already know that (mod 5) we have $x \equiv 2$ as a solution. Then a solution (mod 25) will look like $2 + k(5)$ (again recall [Example 7.2.5](#)).

Remembering that $f'(x) = 2x$, in fact it will satisfy

$$\frac{2^2 + 1}{5} + k(2 \cdot 2) \equiv 0 \pmod{5}$$

which is $1 + 4k \equiv 0$, which has solution $k \equiv 1$; hence a solution (mod 25) should be $2 + 1(5) \equiv 7$. And indeed $7^2 + 1 = 50$ is divisible by 25 as expected!

(Notice that $5 \nmid f'(2) = 4$, so the technical condition is granted; otherwise we'd have $1 \equiv 0$ to solve!) \square

Example 16.1.4 Composite moduli. Suppose I want solutions to $x^2 \equiv -1 \pmod{14}$. I should immediately note that although $x^2 \equiv -1 \pmod{2}$ has a solution, $x^2 \equiv -1 \pmod{7}$ does *not* (it's a prime of the form $4k + 3$) so there will be no solutions modulo 14 either.

But if I am looking (mod 65), since $65 = 5 \cdot 13$ and $x^2 \equiv -1$ has solutions both (mod 5) and (mod 13), I can use the [Chinese Remainder Theorem](#) to combine them:

- $x \equiv 2 \pmod{5}$
- $x \equiv 5 \pmod{13}$

We combine them thus:

$$\begin{aligned} x &\equiv 2 \cdot 13 \cdot (13^{-1} \pmod{5}) + 5 \cdot 5 \cdot (5^{-1} \pmod{13}) \\ &\equiv 26 \cdot 2 + 25 \cdot 8 \equiv 252 \equiv 57 \pmod{65} \end{aligned}$$

And that also is consistent with the computations in the Sage interact above! \square

As we can see, we can usually obtain a complete answer to this and similar questions by using [Theorem 7.2.3](#) and [Theorem 5.3.2](#).

Algorithm 16.1.5 *To solve a polynomial modulo a given modulus n , the following information suffices, granted the technical condition for the first bullet that $\gcd(p, f'(x)) = 1$ for a solution x modulo a prime factor¹ $p \mid n$.*

- If we can solve, for a given prime p ,

$$f(x) \equiv 0 \pmod{p},$$

we can solve

$$f(x) \equiv 0 \pmod{p^e}.$$

- If we can solve, for coprime integers p and q , $f(x) \equiv 0 \pmod{p}$ and \pmod{q} , then we can solve

$$f(x) \equiv 0 \pmod{pq}.$$

Returning to square roots, it should be clear that, as far as just determining *whether* a solution exists, all we need to examine is prime moduli and powers of two. Everything else is taken care of by previous work.

To avoid the complication of powers of two, and because of a similar complication in completing the square in [Algorithm 16.2.4](#), in the rest of this chapter and the next we will focus on the case of odd moduli. It can be a useful classroom exercise to explore both when solutions exist and the actual square roots modulo 2^e ; else see [\[E.2.1, Theorem 7.14, Examples 7.13-14\]](#).

16.2 General Quadratic Congruences

The equation $x^2 + k$ is not the only quadratic game in town. What about other quadratics, such as $x^2 + 2x + 1$? It turns out that we can use something you are already familiar with to reduce the whole game to the following.

Question 16.2.1 For what primes p is there a solution to $x^2 \equiv k \pmod{p}$? □

Let's confirm this with a look at general quadratic congruences.

First let's try computing. As an example, take $x^2 - 2x + 3 \pmod{9}$. The Sage function `solve_mod` works, if a little naively.

```
solve_mod([x^2-2*x+3==0], 9)
```

```
[(5,), (6,)]
```

Sage note 16.2.2 Commands of more sophistication. Notice that the `solve_mod` command is more complicated than `divmod`. `solve_mod` returns a list of tuples, where a tuple of length one has a comma to indicate it's a tuple. (If you tried to solve a multivariate congruence you would find it returns a longer tuple.)

The result shows that $x^2 - 2x + 3 \equiv 0 \pmod{9}$ has two solutions. But how might I solve a general quadratic congruence?

16.2.1 Completing the square solves our woes

The key is completing the square! First let's do an example.

Example 16.2.3 Completing the square for $x^2 - 2x + 3$ is done by

$$x^2 - 2x + 3 = \left(x^2 - 2x + \left(\frac{2}{2} \right)^2 \right) + 3 - \left(\frac{2}{2} \right)^2 = (x - 1)^2 + 2,$$

¹Why not prime power factor? Because in the construction of [Theorem 7.2.3](#) solutions modulo p^e are also solutions modulo p . So if p divides $f'(x_e)$ for a solution x_e , it will already divide $f'(x)$ for a solution modulo p .

so solving the original congruence reduces to solving

$$(x - 1)^2 \equiv -2 \pmod{n}$$

Then assuming I have a square root s of $-2 \pmod{n}$, I just compute $s + 1$ and I'm done! Go ahead and try this for a few different n , including of course $n = 9$, with Sage.

```
solve_mod([x^2==-2], 9)
```

```
[(4, ), (5, )]
```

□

Should you not have particularly enjoyed completing the square in the past, here is the basic idea for modulus n .

Algorithm 16.2.4 Completing the square modulo n . *To complete the square for $ax^2 + bx + c \equiv 0$, the key thing to keep in mind is that we do not actually divide by $2a$, but instead multiply by $(2a)^{-1}$. Here are the steps.*

- *Multiply by four and a : $4a^2x^2 + 4abx + 4ac \equiv 0$*
- *Factor the square: $(2ax + b)^2 - b^2 + 4ac \equiv 0$*
- *Isolate the square: $(2ax + b)^2 \equiv b^2 - 4ac$*

So to solve, we'll need that $2a$ is a unit (more or less requiring that n is odd), and then to find all square roots of $b^2 - 4ac$ in \mathbb{Z}_n .

Fact 16.2.5 *The full solution to*

$$ax^2 + bx + c \equiv 0 \pmod{n}$$

is the same as the set of solutions to

$$x \equiv (2a)^{-1}(s - b) \pmod{n}, \text{ where } s^2 \equiv b^2 - 4ac \pmod{n}.$$

Note that this means $\gcd(2a, n) = 1$ must be true and that $s^2 \equiv b^2 - 4ac$ must have a solution.

Example 16.2.6 Let's do all this with $x^2 + 3x + 5 \equiv 0 \pmod{n}$. Notice that $b^2 - 4ac = 9 - 20 = -11$, so this equation does *not* have a solution over the integers, or indeed over the real numbers. Does it have a solution in \mathbb{Z}_n for some n , though?

```

L = [(n, solve_mod([x^2== -11], n)) for n in prime_range(3, 100)]
for l in L:
    L1 = [m[0] for m in l[1]]
    modulus = l[0]
    pretty_print(html(r"Modulo_%s$, %x^2\equiv -11$ has the
        solutions:_%s"%(modulus, L1)))
    if L1 != []:
        try:
            LS = [mod(2*1, modulus)^(-1)*(m-3) for m in L1]
            pretty_print(html(r"For each of these, %x\equiv
                (2\cdot 1)^{-1}(s-3)$:_%s"%(LS)))
            LS = [ls^2+3*ls+5 for ls in LS]
            pretty_print(html("And %x^2+3x+5$ gives for each
                of these:_%s\n\n"%(LS)))
        except ZeroDivisionError:
            pretty_print(html("Since 2 doesn't have an
                inverse modulo_%s$, we can't use
                this.\n\n"%modulus))

```

□

In the previous example, note that we could not proceed as over the rational numbers by writing

$$x^2 + 3x + 5 = \left(x - \frac{3}{2}\right)^2 + \left(5 - \left(\frac{3}{2}\right)^2\right)$$

since there is no element $3/2 \in \mathbb{Z}_n$; this motivates part of the multiplication by $4a$ in [Algorithm 16.2.4](#).

16.3 Quadratic Residues

As the previous section makes clear, my belief is that finding when square roots exist (mostly for odd modulus) is the core of finding a complete solution. The remainder of this chapter and most of the next will focus on resolving this question.

16.3.1 Some definitions

We first introduce two definitions, a little more formal in nature.

Definition 16.3.1 Assume that $a \not\equiv 0 \pmod{p}$, for p a prime.

- If there *is* a solution of $x^2 \equiv a \pmod{p}$ we say that a is a **quadratic residue** of p (or a **QR**).
- If there *is not* a solution of $x^2 \equiv a \pmod{p}$ we say that a is a **quadratic nonresidue** of p .

Although some authors also define this notion for composite moduli (as does Sage, see [Sage note 16.3.3](#)), we will go with the majority of them and reserve these terms for prime moduli. ◇

Note that this is the same thing as saying that a does or does not have a square root modulo p , but the focus changes to a instead of the square root itself.

It is not so easy at all to determine even *when* something is a QR, much less to compute the square roots, so we will take some significant time on this.

Remark 16.3.2 By the way, the terminology is explained by the fact (recall [Section 4.4](#)) that the equivalence classes $[a]$ are called residues, so one which is a perfect square is justly called quadratic².

Sage note 16.3.3 Quadratic residues. Sage can calculate these for us, of course.

```
quadratic_residues(17)
```

```
[0, 1, 2, 4, 8, 9, 13, 15, 16]
```

Notice that Sage counts zero as a quadratic residue (since $0^2 = 0$ always); there are technical reasons not to consider it as one in our theoretical treatment, as will be seen soon.

A separate function gives the smallest nonresidue, in case you need it.

```
least_quadratic_nonresidue(17)
```

```
3
```

16.3.2 First try for new square roots

To get more of a flavor for this, let's explore for which p it is true that $x^2 \equiv 2 \pmod{p}$ has a solution. Or, to put it another way, when does two have a square root modulo p ?

First do some by hand; for what primes up to 20 does 2 have a square root?

Once you've done this, *then* evaluate the next Sage cell to look at more data.

```
@interact
def _(odd_primes_up_to=50):
    for p in prime_range(3, odd_primes_up_to):
        solutions=solve_mod([x^2==2], p)
        if len(solutions)!=0:
            pretty_print(html(r"$x^2 \equiv 2 \pmod{
                }s$ has solutions $s$ and
                $$$"(p, solutions[0][0], solutions[1][0])))
        else:
            pretty_print(html("No solutions modulo $$$"p))
```

Question 16.3.4 What do you think? Do you see any patterns in when a square root of two exists?

As it turns out, it is *quite* hard to prove any such patterns you may find without the benefit of powerful theoretical machinery. Which means it is hard to even know *whether* there is a solution to a given congruence without such machinery!

²The now-standard terminology for nonresidues can cause confusion. For example, at this writing (January 2021) the [Wikipedia page for a related concept](#) used both 'quadratic nonresidue' and 'non-quadratic residue'. But the [Google Ngram Viewer](#) suggests that most academic mathematicians now use 'quadratic nonresidue'. Then again, some older papers (including one by Sylvester) definitely use the term, as well as [at least one instance on the OEIS](#) and *some* newer books, so perhaps there is an interesting paper on the linguistics of higher mathematics waiting to be written.

16.3.3 Some history

In fact, it is even hard to conjecture patterns for harder cases unless you are quite clever. Euler was one of the first to do so. In a very unusual paper, he included nary a proof, just closely related conjectures to this question.

We list here three links related to the paper. Note that if you read it carefully, you will have hints to a solution of [Question 16.3.4](#) in the previous subsection; look for numbers of the form $a^2 - 2b^2$.

- [Euler archive](#) listing for original paper
- Euler archive [translation](#) of the paper into English
- Euler’s work in this paper [explained by Ed Sandifer](#) (focusing on the cases $a^2 + nb^2$)

Next, look at two tables made by the great Italian-French mathematician Lagrange, courtesy of the French National Library and its online repository, [Gallica](#). (The license does not allow for commercial use of these images.)

TABLE III.
Formule des nombres proposés..... $t^2 + au^2$.
Formule de leurs diviseurs impairs, et premiers à a ... $py^2 \pm 2qyz + rz^2 = 4an + b$.

VALEURS DE		VALEURS CORRESPONDANTES DE	
a	p	b	
1	1	1	
2	1	1, 3	
3	1	1, -5	
5	1	1, 9	
7	2	3, 7	
6	1	1, 7	
7	2	5, 11	
7	1	1, 9, 11, -3, -5, -13	
10	1	1, 9, 11, 19	
10	2	7, 13, -3, -17	
11	1, 3	1, 3, 5, 9, 15, -7, -13, -17, -19, -21	
13	1	1, 9, 17, 25, -3, -23	
13	2	7, 11, 15, 19, -5, -21	
14	1, 2	1, 9, 15, 23, 25, -17	
15	3	3, 5, 15, 19, 27, -11	
15	1	1, 19, -11, -29	
15	3	17, 23, -7, -13	
17	1, 2	1, 9, 13, 21, 25, 33, -15, -19	
17	3	3, 7, 11, 23, 27, 31, -5, -29	
19	1, 4	1, 5, 7, 9, 11, 17, 23, 25, 33, -3, -13, -15, -21, -27, -29, -31, -33, -37	
19	1	1, 25, 37	
21	2	11, 23, -13	
21	3	19, 31, -29	
21	5	5, 17, 41	
22	1	1, 9, 15, 23, 25, 31, -7, -17, -39, -41	
22	2	13, 19, 21, 29, 35, 43, -3, -5, -27, -37	
23	1, 3	1, 3, 9, 13, 25, 27, 29, 31, 35, 39, 41, -5, -7, -11, -15, -17, -19, -21, -23, -27, -31, -33, -37, -43, -45	
26	1, 3	1, 3, 9, 17, 25, 27, 35, 43, 49, 51, -23, -29	
26	2, 5	5, 7, 15, 21, 31, 37, 45, 47, -11, -19, -33, -41	
26	1, 5	1, 5, 9, 13, 25, 33, 45, 49, 53, 57, -7, -23, -35, -51	
20	2, 3	3, 11, 15, 19, 27, 31, 39, 45, 47, 55, -17, -21, -37, -41	
30	1	1, 31, 49, -11	
30	2	17, 23, 47, -7	
30	3	13, 37, 43, -53	
30	5	11, 29, 59, -19	

In [Figure 16.3.5](#), Lagrange is referring to integers of the form $t^2 + au^2$, and then what form their divisors can have. That this corresponds to what we have seen is clear in that $a = 1$ just means that primes can divide a sum of squares if they are themselves of the form $y^2 + z^2$ when they are of the form $4n + 1$. (See the discussion around [Theorem 13.5.5](#).) For more on these tables and their history, see the excellent book *Mathematical Masterpieces* [\[E.5.7\]](#).

Figure 16.3.5 Lagrange’s Table III from “Recherches d’arithmétique”

D'ARITHMÉTIQUE.

TABLE IV.

Formule des nombres proposés..... $t^2 - at$.
Formule de leurs diviseurs impairs, et premiers à a ... $py^2 \pm 2qy - rz^2 = 4an + b$.

VALEURS DE a	VALEURS CORRESPONDANTES DE	
	p	b
1	1	± 1
2	± 1	± 1
3	1	1
5	± 1	$\pm 1, \pm 9$
6	1	1, -5
7	± 1	1, 5, -3
10	± 1	1, -9, 3
11	± 1	$\pm 1, \pm 9$
13	± 1	$\pm 3, \pm 13$
14	1	1, 5, 9, -7, -19
15	± 1	1, -5, -9, 7, 19
17	± 1	$\pm 1, \pm 3, \pm 9, \pm 17, \pm 23, \pm 25$
19	1	1, 9, 11, 23, -5, -13
21	± 1	1, -9, -11, -25, 5, 13
22	1	1, -11
23	± 1	1, 11
26	3	7, -17
29	± 1	7, 17
30	3	7, 17
31	± 1	$\pm 1, \pm 9, \pm 13, \pm 15, \pm 19, \pm 21, \pm 25, \pm 33$
33	1	1, 5, 9, 17, 25, -3, -15, -27, -31
37	± 1	1, -5, -9, -17, -25, 3, 15, 27, 31
41	1	1, 25, 37, -5, -17, -41
43	± 1	1, -25, -37, 5, 17, 41
47	1	1, 3, 9, 25, 27, -7, -13, -21, -29, -39
53	± 1	1, -3, -9, -25, -27, 7, 13, 21, 29, 39
59	1	1, 9, 13, 25, 29, 41, -7, -11, -15, -19, -43
61	± 1	1, -9, -13, -25, -29, -41, 7, 11, 15, 19, 43
67	± 1	$\pm 1, \pm 9, \pm 17, \pm 23, \pm 25, \pm 49$
71	± 2	$\pm 5, \pm 11, \pm 19, \pm 21, \pm 37, \pm 45$
73	± 1	$\pm 1, \pm 5, \pm 7, \pm 9, \pm 13, \pm 23, \pm 25, \pm 33, \pm 35, \pm 45, \pm 49, \pm 51, \pm 53, \pm 57$
79	1	1, 19, 49, -29
83	± 1	1, -19, -49, 29
87	3	17, -7, -14, -37
91	± 2	-17, 7, 13, 37

In Figure 16.3.6, Lagrange is referring to divisors of integers of the form $t^2 - au^2$ instead. When $a = 2$, this should correspond to primes for which one may have a square root of two. Note that the formulas for the divisors are for $4an + b$, so that when $a = 2$, the table says that we will have (odd) prime divisors of the form $8n \pm 1$ (and only that form). Does this correspond with your pattern searching in the previous subsection? See also Theorem 42 of Euler’s paper, and Theorem 16.7.1 where we will confirm this pattern.

Figure 16.3.6 Lagrange’s Table IV from “Recherches d’arithmétique”

Historical remark 16.3.7 Joseph-Louis Lagrange. Originally from what is now Italy, Lagrange was Euler’s successor in Berlin in the court of Frederick the Great, after Euler went back to Russia under the stable (if despotic) regime of Catherine the Great. One interesting point to make about him is that Lagrange gave *proofs* of many of the patterns in quadratic forms (what numbers look like $a^2 + b^2$, $a^2 + 2b^2$, etc.) that Fermat and Euler talked about.

Although he isn’t always mentioned quite as highly in the undergraduate literature as his contemporaries Euler or Gauss, note that we’ve already seen two of his theorems (7.4.1 and 8.3.12), and Euler himself anointed him as the best mathematician in Europe. Later he moved to France and remained quite influential (as well as managing to survive the Terror, which was not true for all academics at the time). And if you ever read any science fiction or space stuff that talks about stable places to orbit being called Lagrange points – that’s him too!

16.4 Send in the Groups

What made the theory of quadratic residues/square roots work out best in the end was a couple of key innovations of the French mathematician Adrien-Marie Legendre; Gauss in particular made great use of them.

Historical remark 16.4.1 Adrien-Marie Legendre. Legendre was Lagrange’s successor in Paris. Like many mathematicians of the eighteenth century, Legendre worked in many areas, including function theory and mathematical physics. Notably, as increased professionalization of studies of higher mathematics came about in post-Revolutionary French engineering studies (a development historian of mathematics Judith Grabiner argues led to rigorization of calculus), he wrote a widely used geometry textbook.

While approaching the topic historically can be beneficial, since we have the advantage of having developed the basics of groups and primitive roots, we will be able to simplify the exposition of quadratic residues a great deal by (somewhat anachronistically) using these concepts.

16.4.1 Quadratic residues form a group

Definition 16.4.2 Consider the set of all non-zero quadratic residues modulo some prime p . We call this the **group of quadratic residues** Q_p . \diamond

This terminology suggests that I have a proof in my pocket for the following theorem.

Theorem 16.4.3 *The set of (non-zero) quadratic residues Q_p modulo a prime p really is a group, and is even a subgroup of the group of units U_p .*

Proof. We will proceed by showing the group axioms hold under multiplication. Since we exclude zero and p is prime, Q_p is a subset of U_p essentially by definition, which will imply it is a subgroup of U_p as well.

Let's look at the three main axioms.

- It is clear that $1 \in Q_p$, since $1 \equiv 1^2$. So there is an identity.
- Next, if a and b are both in Q_p (with $a \equiv s^2$ and $b \equiv t^2$), then ab is also a quadratic residue (since $(st)^2 \equiv s^2t^2 \equiv ab$).
- All that remains is to check that this set has inverses under multiplication.

To show this last point, assume that $a \equiv s^2 \in Q_p$, and consider s^{-1} as an element of U_p . Then

$$(s^{-1})^2 a \equiv (s^{-1})^2 s^2 \equiv (s \cdot s^{-1})^2 \equiv 1.$$

So *by definition* of inverses

$$(s^{-1})^2 = a^{-1},$$

which means that if $a \in Q_p$ then $a^{-1} \in Q_p$ as well. \blacksquare

Remark 16.4.4 For those with some additional algebraic background, it turns out Q_p is in fact a **quotient group** of U_p as well, but we will not delve further into this here.

16.4.2 Quadratic residues connect to primitive roots

You might be wondering how this piece of U_p connects to the most important thing we've seen so far about U_p . Recall that U_p was *cyclic*, that it had a generator whose powers gave us all units modulo p . We called such an element a **primitive root** of p (recall [Chapter 10](#)).

```
g=mod(primitive_root(19),19); g
```

2

So let's compare the primitive root's powers and the quadratic residues. Shouldn't be too hard ... if you aren't computing this with Sage, just try it by hand with an even smaller modulus, like seven or eleven.

```
g=mod(primitive_root(19),19)
L=[g^n for n in range(1,19)]
```

```
print(L)
print(quadratic_residues(19))
```

```
[2, 4, 8, 16, 13, 7, 14, 9, 18, 17, 15, 11, 3, 6, 12, 5,
 10, 1]
[0, 1, 4, 5, 6, 7, 9, 11, 16, 17]
```

Note the pattern of which elements of U_{19} (as powers of the primitive root) are quadratic residues! This exemplifies a major fact.

Fact 16.4.5 For odd prime modulus p , the quadratic residues are precisely the even powers of a primitive root g .

Proof. Certainly $g^{2n} = (g^n)^2$, so the even powers of g are QRs.

Now we need the other set inclusion. Suppose that $a \in Q_p$ and $a = s^2$. Then first note that s and a are themselves still powers of g (by definition of g). So let $s = g^n$ and $a = g^m$ for some n, m . Then we have the implication

$$a = g^m \equiv g^{2n} \pmod{p} \implies m \equiv 2n \pmod{p-1}.$$

This is only possible if m is even since $p-1$ and $2n$ are even. ■

Example 16.4.6 This is a very strong statement, because it does not depend upon the primitive root! For example, if $p = 11$, one can verify both 2 and 8 are primitive roots modulo eleven; then they are clearly nonresidues, and moreover are odd powers of each other:

$$8^1 \equiv 2^3 \text{ and } 2^1 \equiv 8^7 \pmod{11}.$$

□

This fact will turn out to be a fantastically useful *theoretical* way to find Q_p . It will show up in lots of proofy settings. Here is a first example, a very nice result about when a composite number is a QR.

Proposition 16.4.7 If $n = ab$ is a factorization (not necessarily nontrivial) of n , then n is a QR of p precisely when either both a and b are QRs of p or both a and b are not QRs of p .

Proof. Modulo p , write $a \equiv g^i$ and $b \equiv g^j$ for some i, j . Then $n = ab \equiv g^{i+j}$, and $i+j$ is even when i and j have the same parity. Because of [Fact 16.4.5](#), this is exactly the same thing as the conclusion of the proposition. ■

Hence if one of a, b is a QR and the other one isn't, neither is $n = ab$.

Example 16.4.8 Let's assume that we have the pattern observed in [Question 16.3.4](#) and try to decide whether 21 is a QR (mod 23).

Our first step is to try to make 21 a product of two numbers we already know something about. Since $21 \equiv -2 \pmod{23}$, we can look at -1 and 2 separately. Then recall that -1 is not a QR (since $23 \equiv 3 \pmod{4}$) but 2 is, from our explorations. So we would conjecture 21 is not a QR either.

```
quadratic_residues(23)
```

```
[0, 1, 2, 3, 4, 6, 8, 9, 12, 13, 16, 18]
```

We can use the same trick for other numbers congruent to -2 modulo p . For instance, I can immediately decide that $-2 \equiv 9$ is a QR (mod 11) by the fact that neither -1 nor 2 is a QR modulo 11.

```
quadratic_residues(11)
```


[0, 1, 3, 4, 5, 9]

We will soon revisit this idea in [Proposition 17.1.1](#). □

There is yet another way to view the tension between primitive roots and quadratic residues. Before moving on to the next interactive graphic, try to answer the following question.

Question 16.4.9 Do you see why a quadratic residue automatically can't be a primitive root? (This follows from results earlier in this chapter; see [Exercise 16.8.10](#).) □

Now try our familiar graphic again, this time concentrating on which rows correspond to primitive roots and which ones to quadratic residues.

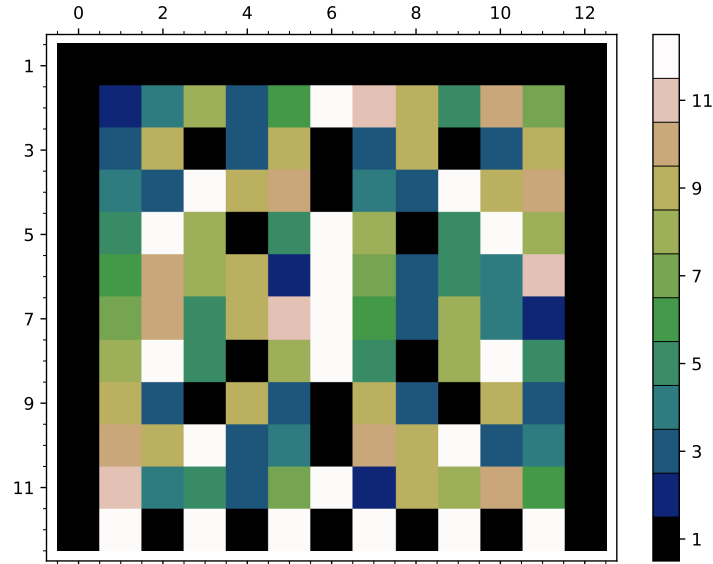


Figure 16.4.10 Colored table of powers modulo $n = 13$

The second column (labeled 1) contains all the residues, and by definition the quadratic residues are the colors located in the third column (labeled 2 as they are squares). See how that column is symmetric about the middle of the rows, with two of each of the QR colors appearing. Further, these are the same colors as the ones appearing in *every other* column in rows with a primitive root (the rows with every color represented); naturally, the order may be quite different. Finally, the second column's color in each row that has every color (including black) *never* shows up in the third column (the one for squares); this corresponds to the fact that a primitive root can't be a quadratic residue.

Try it out interactively until the connection between the known facts and the graphical pattern seems plausible.

```
import matplotlib.pyplot as plt
from matplotlib.ticker import IndexLocator, FuncFormatter
@interact
def power_table_plot(p=(13, prime_range(50)[2:])):
    mycmap = plt.get_cmap('gist_earth', p-1)
    myloc = IndexLocator(floor(p/5), .5)
    myform = FuncFormatter(lambda x, y: int(x+1))
    cbaropts = { 'ticks': myloc, 'drawedges': True,
                 'boundaries': srange(.5, p+.5, 1)}
    P=matrix_plot(matrix(p-1, [mod(a,p)^b for a in range(1,p)
```

```

for b in xrange(p+1)], cmap=mycmap, colorbar=True,
colorbar_options=cbaropts, ticks=[myloc, myloc],
tick_formatter=[None, myform])
show(P, figsize=6)

```

These observations may not seem as interesting, but they will pay off; in the next section we will obtain a crucial criterion for *computing* quadratic residues by observing a similar pattern!

16.5 Euler's Criterion

As it happens, [Fact 16.4.5](#) is a *terrible* way to actually find quadratic residues for a given p in general, since it involves finding a primitive root and listing lots of powers. We need both theory and practice.

There is a much easier way. First recall our observation in [Theorem 12.3.2](#):

$$a^{(p-1)/2} \equiv \pm 1 \text{ for all } a \text{ not divisible by } p.$$

We visualized it as the middle column in this graphic.

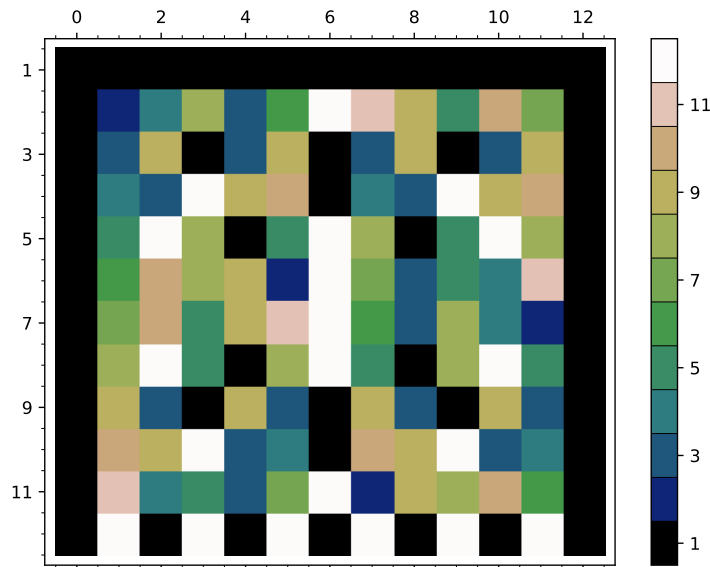


Figure 16.5.1 Colored table of powers modulo $n = 13$

But as so often in mathematics, solving one question leads to another; after all, [Theorem 12.3.2](#) didn't say *when* we got plus or minus 1, just that these are the only possibilities. Observe carefully above which rows start with the colors corresponding to squares (the column labeled 2), comparing them to whether the middle column is black or white.

Don't go on until you have tried this (interactively below, or even by hand with $p = 7$ or $p = 11$). It's important to understand what is being asked before looking for patterns.

```

import matplotlib.pyplot as plt
from matplotlib.ticker import IndexLocator, FuncFormatter
@interact
def power_table_plot(p=(13, prime_range(50)[2:])):
    mycmap = plt.get_cmap('gist_earth', p-1)

```

```

myloc = IndexLocator(floor(p/5),.5)
myform = FuncFormatter(lambda x,y: int(x+1))
cbaropts = { 'ticks':myloc, 'drawedges':True,
             'boundaries':srange(.5,p+.5,1)}
P=matrix_plot(matrix(p-1,[mod(a,p)^b for a in range(1,p)
                          for b in srange(p+1)]), cmap=mycmap,colorbar=True,
              colorbar_options=cbaropts, ticks=[myloc,myloc],
              tick_formatter=[None,myform])
show(P,figsize=6)

```

Hopefully you did notice a pattern. Let's formalize it as follows.

Theorem 16.5.2 Euler's Criterion. *If p is an odd prime, then for all integers a not a multiple of p , the sign of the following expression determines whether a is a QR.*

$$a^{(p-1)/2} \equiv \pm 1 \pmod{p}$$

We obtain $+1$ if a is a QR, otherwise -1 .

Proof. Let g be a primitive root of p , so that $a \equiv g^i$ for some i . Then if we let $h = g^{(p-1)/2}$, [Fermat's Little Theorem](#) shows that

$$h^2 = g^{p-1} \equiv 1 \pmod{p}.$$

Since g is a primitive root, $h \equiv 1$ is impossible, so $h \equiv -1$. But then

$$a^{(p-1)/2} \equiv (g^i)^{(p-1)/2} \equiv (g^{(p-1)/2})^i \equiv h^i \equiv (-1)^i.$$

This is $+1$ when i is even and -1 when i is odd. Finally, according to [Fact 16.4.5](#), this is precisely when a is a quadratic residue and nonresidue, respectively. ■

Example 16.5.3 This immediately gives the result in [Fact 16.1.2](#) that -1 has a square root modulo an odd prime p precisely when $p \equiv 1 \pmod{4}$, because $(-1)^{(p-1)/2} = +1$ precisely when $(p-1)/2$ is even, or $p \equiv 1 \pmod{4}$. That is *much* easier than our previous ad-hoc way of doing it! □

Example 16.5.4 Let's use this to confirm, for $p = 17$, two of the values implicit in the list we obtained in [Sage note 16.3.3](#).

First, that list included 2 as a QR. Since $(p-1)/2 = 8$, the calculation is fairly simple:

$$2^8 = 16^2 \equiv (-1)^2 \equiv 1 \pmod{17},$$

as expected.

Can we confirm that 3 should not be on the list? Using [Euler's Criterion](#), we have

$$3^8 = 9^4 \equiv (-8)^4 \equiv 8^4 \equiv 16^3 \equiv (-1)^3 \equiv -1 \pmod{17},$$

which correctly shows 3 is not a quadratic residue. □

We will now greatly amplify the power of our work thus far.

16.6 Introducing the Legendre Symbol

Consider the lowly notion of congruence, along with its symbol \equiv . It is easy to explain; yet Gauss revolutionized number theory and made it more accessible to others with it.

In Legendre's research into questions of residues, he discovered that certain powers were always either ± 1 , omitting multiples of what we would today call

the modulus. Some of what he found was essentially [Theorem 16.5.2](#). This enabled the great innovation of Legendre's we alluded to earlier.

What of the plus or minus 1; why is this so innovative? To quote an article [\[E.7.5\]](#) on this subject, if one has a *symbol* for it, it becomes

... more than a notational convenience ... Legendre reifies this concept, and makes it into an object of independent study.

—Steven H. Weintraub

In our modern terms, Legendre takes advantage of the fact that $a = g^i$ is an even power exactly when a is a QR, and $(-1)^i = 1$ precisely when i is even (and hence precisely when a is a QR). This is the so-called **Legendre symbol**. (However, he did not use the term QR, just the symbol³.)

Definition 16.6.1 We write $\left(\frac{a}{p}\right)$ for the Legendre symbol. Given that p is an odd prime, for a coprime to p we set

$$\left(\frac{a}{p}\right) = 1 \text{ if } a \text{ is a QR modulo } p, \text{ and } \left(\frac{a}{p}\right) = -1 \text{ otherwise.}$$

We define the Legendre symbol of a modulo p to be zero if $p \mid a$. \diamond

Example 16.6.2 We can now restate the main content of [Fact 16.1.2](#): For odd p , we have that $\left(\frac{-1}{p}\right) = 1$ if and only if $p \equiv 1 \pmod{4}$. \square

Example 16.6.3 We can also restate [Example 16.5.4](#) as $\left(\frac{2}{17}\right) = 1$ and $\left(\frac{3}{17}\right) = -1$. \square

The command in Sage is pretty straightforward. We use it, and then demonstrate it via an interact.

```
legendre_symbol(-2, 11)
```

1

```
@interact
def _(p=(17, prime_range(50))):
    for n in [q for q in quadratic_residues(p) if q != 0]:
        pretty_print(html(r"%s$_is_a_QR_of_$$_and_$$_
            $\left(\frac{\%s}{\%s}\right)=\%s$"%(n, p, n,p,
            legendre_symbol(n,p))))
```

Remark 16.6.4 A brief note is in order regarding the special status of zero in [Definition 16.3.1](#), especially since Sage includes zero as a QR.

First, this recognizes the special case that only $0^2 = 0$, while $1 = 1^2 = (-1)^2$ (and everything else) usually have two square roots modulo a prime.

A deeper reason is that this status allows us to conveniently ignore the only integer from 0 to $p-1$ which is *not* in U_p . In fact, the multiplicative property [Proposition 16.4.7](#) ensures you can consider $x \mapsto \left(\frac{x}{p}\right)$ to be a function from U_p to $\{1, -1\}$ of the kind we call a **group homomorphism**. (Indeed, it gets us from a cyclic group of order $p-1$ to a cyclic group of order 2, with “kernel” the cyclic subgroup of order $(p-1)/2$ that we already mentioned in

³Unfortunately, despite the suggestion of “a on p” for pronouncing it, there does not seem to be a standard way to read this aloud.

Theorem 16.4.3.)

Here's a final introductory experiment with Legendre symbols. What is the sum of all Legendre symbols for a given (odd) prime? (As usual, you can do this by hand for small primes if you aren't computing.)

```
@interact
def _(p=(19,prime_range(100)[1:])):
    L = [legendre_symbol(a,p) for a in [0..p-1]]
    pretty_print(html(r"All Legendre symbols
    $\left(\frac{a}{p}\right)$ can be listed: "%p))
    print(L)
    pretty_print(html("And they sum up to %s$"%sum(L)))
```

This is cool, and a nice example of the kind of fun one can have experimenting. What do you think? Do you think we can prove it? Try doing so in [Exercise 16.8.8](#). (For harder exercises of this type, see [\[E.4.6, Exercise 9.7\]](#).)

16.7 Our First Full Computation

We will now complete our investigations begun in [Subsection 16.3.2](#) by calculating $\left(\frac{2}{p}\right)$ using Euler's Criterion. (There are many proofs of the following fact; a nice one using only the existence of a primitive root is [\[E.7.16\]](#).)

Theorem 16.7.1 **When Two is a Quadratic Residue.** *The quadratic residue of two modulo an odd prime p is as follows.*

- $\left(\frac{2}{p}\right) = 1$ if $p \equiv \pm 1 \pmod{8}$
- $\left(\frac{2}{p}\right) = -1$ if $p \equiv \pm 3 \pmod{8}$

Proof. We will show this by writing $(p-1)!$ in two different ways below in [Proof 16.7.1](#). ■

Example 16.7.2 It is easiest to approach the proof first with an example. We will take $p = 11$.

We can write

$$\begin{aligned} (11-1)! &= 10! = 1(2)(3)(4)(5)(6)(7)(8)(9)(10) \\ &= (2 \cdot 4 \cdot 6 \cdot 8 \cdot 10) \cdot (1 \cdot 3 \cdot 5 \cdot 7 \cdot 9) \\ &= 2^5 \cdot (1 \cdot 2 \cdot 3 \cdot 4 \cdot 5) \cdot (1 \cdot 3 \cdot 5 \cdot 7 \cdot 9). \end{aligned}$$

Notice that 1, 3, 5 repeat; these are all the odd numbers less than or equal to $\frac{11-1}{2} = 5$.

Now we will try to create $10!$ again from the numbers on the right after we have factored out 2. In this case, the only ones repeated are 1, 3, 5, so we are almost there.

But observe that $-1, -3, -5 \equiv 10, 8, 6$, which are exactly the missing pieces of $10!$. So I will factor out -1 from those three, thus:

$$\begin{aligned} 10! &= 2^5 \cdot (1 \cdot 2 \cdot 3 \cdot 4 \cdot 5) \cdot (1 \cdot 3 \cdot 5 \cdot 7 \cdot 9) \\ &\equiv 2^5 \cdot (1 \cdot 2 \cdot 3 \cdot 4 \cdot 5) \cdot (-1)^3 \cdot (-1 \cdot -3 \cdot -5) \cdot (7 \cdot 9) \\ &\equiv 2^5 \cdot (-1)^3 \cdot (1 \cdot 2 \cdot 3 \cdot 4 \cdot 5) \cdot (10 \cdot 8 \cdot 6)(7 \cdot 9) \equiv (-1)^3 \cdot 2^5 \cdot (10!) \pmod{11}. \end{aligned}$$

Finally, cancel $10!$ from the first and last element of the preceding chain of congruences, and we get

$$1 \equiv 2^5(-1)^3 \implies 2^{(11-1)/2} \equiv 2^5 \equiv (-1)^3 \equiv -1 \pmod{11}$$

and so 2 is not a QR of 11. \square

Proof of Theorem 16.7.1. Proving the general case basically follows the procedure in the previous example to its natural conclusion; there was nothing special in the above argument about $p = 11$.

After writing $(p-1)!$ and factoring out $2^{(p-1)/2}$, the “repeated” numbers will be the odd numbers between 1 and $(p-1)/2$. Clearly the only “missing” numbers are even ones between $(p-1)/2$ and p , which are just congruent to the negatives of the “repeated” odd numbers, so the same argument as above with $(p-1)!$ will work.

It remains to check when we have a QR and when we do not.

- If $p \equiv 3 \pmod{4}$, like $p = 11$, then $(p-1)/2$ is odd so there will be

$$\left(\frac{p-1}{2} - 1\right) \frac{1}{2} + 1 = \frac{p+1}{4}$$

repeated factors, as 1, 3, 5 above.

- If $p \equiv 1 \pmod{4}$ (like $p = 17$), on the other hand, then $(p-1)/2$ is even and there are exactly

$$\left(\frac{p-1}{2}\right) \frac{1}{2} = \frac{p-1}{4}$$

repeated factors (in that case, 1, 3, 5, 7).

In either case, whether the number of repeated factors ($(p+1)/4$ or $(p-1)/4$, respectively) is even or odd determines whether 2 is a quadratic residue.

Now we simply confirm the formula given in [Theorem 16.7.1](#) in all four possible cases:

- If $p \equiv 1 \pmod{4}$ and $\frac{p-1}{4}$ is even, $\left(\frac{2}{p}\right) = 1$. These conditions imply $p \equiv 1 \pmod{8}$, so 2 is a QR when $p \equiv 1 \pmod{8}$.
- If $p \equiv 1 \pmod{4}$ and $\frac{p-1}{4}$ is odd, $\left(\frac{2}{p}\right) = -1$. These conditions imply $p \equiv 5 \pmod{8}$, so 2 is not a QR when $p \equiv 5 \pmod{8}$.
- If $p \equiv 3 \pmod{4}$ and $\frac{p+1}{4}$ is even, $\left(\frac{2}{p}\right) = 1$. These conditions imply $p \equiv 7 \pmod{8}$, so 2 is a QR when $p \equiv 7 \pmod{8}$.
- If $p \equiv 3 \pmod{4}$ and $\frac{p+1}{4}$ is odd, $\left(\frac{2}{p}\right) = -1$. These conditions imply $p \equiv 3 \pmod{8}$, so 2 is not a QR when $p \equiv 3 \pmod{8}$.

■

The following Sage cell shows off [Theorem 16.7.1](#), incidentally confirming a computation in [Example 16.5.4](#).

```
@interact
def _(p = (17, prime_range(3, 100))):
    l = legendre_symbol(2, p)
    r = p%8
    pretty_print(html(r"The prime_%s\equiv_%s\text{\_}(\text{\_} mod _
```

$$\left(\frac{2}{s}\right) = \left(\frac{2}{p}\right) \left(\frac{2}{r}\right) \left(\frac{2}{p}\right) \left(\frac{2}{l}\right)$$

In the next chapter, we will vastly expand our repertoire of Legendre symbols, and see many applications.

16.8 Exercises

- Fill in all the details of [Example 16.0.2](#) for the congruences $x^2 + 5x + 5 \equiv 0 \pmod{5}$ and $x^2 + 5x + 7 \equiv 0 \pmod{n}$.
- Prove that if $e > 1$, then there is no solution to

$$x^2 \equiv -1 \pmod{2^e}.$$

Use our knowledge of squares modulo 4.

- For what n does -1 have a square root modulo n ? (Hint: use prime factorization and the previous problem along with results earlier in the chapter.)
- Clearly 4 has a square root modulo 7. Find all square roots of 4 modulo 7^3 without using Sage or trying all 343 possibilities. Why is this exercise not as challenging as it seems, and what would you do to make it harder?
- Solve $x^2 + 3x + 5 \equiv 0 \pmod{15}$ using completion of squares and trial and error for square roots.

Solve the following congruences without using a computer.

- $x^2 + 6x + 5 \equiv 0 \pmod{17}$
- $5x^2 + 3x + 1 \equiv 0 \pmod{17}$
- Prove that if p is an odd prime

$$\sum_{a=1}^{p-1} \left(\frac{a}{p}\right) = 0.$$

- Explore and conjecture a formula for

$$\sum_{a \in Q_p} a,$$

possibly dependent upon some congruence class for p .

- Show that a quadratic residue can't be a primitive root if $p > 2$.
- Show that if p is an odd prime, then there are exactly $\frac{p-1}{2} - \phi(p-1)$ residues which are neither QRs nor primitive roots. (Hint: don't think too hard – just do the obvious counting up.)
- Use [Euler's Criterion](#) to find all quadratic residues of 13.
- Evaluate Legendre symbols for all $a \neq 0$ where $p = 7$, using [Euler's Criterion](#).
- Explore for a pattern for when -5 is a quadratic residue. Try *not* to use any fancy criteria, but just to seek a pattern based on the number.
- Use [Euler's Criterion](#) and the ideas of [Proof 16.7.1](#) to prove that 3 has a square root modulo p if $p \equiv 1 \pmod{12}$. (See [Proposition 17.3.4](#) for full details of $\left(\frac{3}{p}\right)$.)

16. Explore for a pattern for, given p , how many pairs of *consecutive* residues are both actually quadratic residues. Then connect this idea to the following formula, which you should evaluate for the same values of p :

$$\sum_{a=1}^{p-2} \left(\frac{a}{p}\right) \left(\frac{a+1}{p}\right)$$

(A harder problem is to prove your evaluation works for all p .)

Summary: Solving Quadratic Congruences

This chapter continues discussion of quadratic entities, but returns to the context of solving congruences. Just like in high school algebra, one can move from solving linear to quadratic!

1. [Section 16.1](#) continues our usual practice of review and exploration, this time by reminding us of many square roots modulo n we have already found.
2. Next, we become systematic in finding an equivalent to the quadratic formula, by [Completing the square modulo \$n\$](#) .
3. The next section introduces the important definition of quadratic residues in [Definition 16.3.1](#), along with some examples and history.
4. It turns out that the set of (non-zero) quadratic residues for a given modulus is a group ([Theorem 16.4.3](#)), and we immediately use this in [Fact 16.4.5](#) to characterize them in a way that we will use again and again.
5. We then reinterpret the middle column of [Figure 16.5.1](#) as the incredibly useful [Euler's Criterion](#).
6. The second-to-last section gives us a symbolic way to treat quadratic residues, via the Legendre symbol ([Definition 16.6.1](#)).
7. Finally, we bring all of this together in computing [When Two is a Quadratic Residue](#).

The [Exercises](#) give a wide variety of practice, from solving full congruences to interesting theory and getting lists of residues.

Chapter 17

Quadratic Reciprocity

So far, we have determined at least when *some* quadratic congruences have solutions, but at the pace set thus far, most cases should seem beyond reach. We certainly won't want to use [Theorem 16.5.2](#) directly for every single one.

It turns out that finding out when numbers have square roots (mod p) is not hopeless – quite the opposite is true! After raising our spirits with some simple but powerful observations, we will make our way to the great theorem that is the title of this chapter. Using it, we will derive almost effortlessly results regarding quadratic residues that originally took a great deal of work.

17.1 More Legendre Symbols

Let's begin by calculating some more individual Legendre symbols. Now that we have seen a little bit of harder theory, we may appreciate some straightforward techniques that can work in lucky circumstances. (Seeing that these techniques are limited may also motivate our theoretical work in the remainder of the chapter.)

First, recall we proved the following as [Proposition 16.4.7](#):

Proposition 17.1.1 *If $n = ab$ is a factorization (not necessarily nontrivial) of n , then n is a QR of p precisely when either both a and b are QRs of p or both a and b are not QRs of p . In terms of Legendre symbols:*

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

Example 17.1.2 Let's try to compute $\left(\frac{8}{19}\right)$. Here, factoring will help;

$$\left(\frac{8}{19}\right) = \left(\frac{4}{19}\right) \cdot \left(\frac{2}{19}\right).$$

Since 4 is a perfect square, its symbol is one, and by [Theorem 16.7.1](#) we know that two is not a QR modulo 19. Multiplication yields $1 \cdot -1 = -1$, so eight doesn't have a square root there either. \square

There is another useful computational fact that comes from the observation that $x^2 \equiv a \pmod{n}$ if and only if $x^2 \equiv a + n \pmod{n}$.

Proposition 17.1.3

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

Example 17.1.4 What is $\left(\frac{62}{19}\right)$? On the one hand,

$$\left(\frac{62}{19}\right) = \left(\frac{62 - 19 - 19 - 19}{19}\right) = \left(\frac{5}{19}\right)$$

but we don't know this yet either. On the other hand,

$$\left(\frac{62}{19}\right) = \left(\frac{62 + 19}{19}\right) = \left(\frac{81}{19}\right)$$

Since 81 is a perfect square in any modulus, the symbol equals 1. \square

We can use these ideas to calculate a lot more Legendre symbols! Here is some more practice.

Example 17.1.5 Before continuing, alternately try each of these strategies until you either get to a perfect square or a number we already know is (or isn't) a residue. (See also [Exercise 17.7.3](#).)

- $\left(\frac{55}{17}\right)$
- $\left(\frac{83}{17}\right)$
- $\left(\frac{45}{17}\right)$
- $\left(\frac{41}{31}\right)$
- $\left(\frac{27}{31}\right)$
- $\left(\frac{22}{31}\right)$

\square

Sage note 17.1.6 Check your work. You can always check your work, if you wish, using Sage.

It turns out you can resolve some theoretical questions with these techniques.

Fact 17.1.7 *There are always consecutive quadratic residues for $p > 5$.*

Proof. First, we know that 1, 4, 9 are all quadratic residues. Thus, if at least one of 2, 5, 10 was *also* a QR, then we could guarantee that there were *always* consecutive quadratic residues somewhere!

As it turns out, if $p = 5$ this doesn't work, because the only (nonzero) QRs are ± 1 for that prime. But if $p = 7$, then $a = 1$ and $a = 9 \equiv 2$ are consecutive.

Now suppose $p > 7$ is prime. Then at least *one* of 2, 5, 10 *must* be a QR, since one of these things must be true:

- 2 could be a QR
- 5 could be a QR

- If 2 and 5 both aren't, then the computation

$$\left(\frac{10}{p}\right) = \left(\frac{2}{p}\right) \left(\frac{5}{p}\right) = (-1)(-1) = 1$$

means 10 is a QR!

■

Thus we see that calculation and theory must go hand in hand; they are not separate.

17.2 Another Criterion

Now, we might want to do something more general than just try to compute Legendre symbols one by one. Notice that what we did in using the [Euler's Criterion](#) to find $\left(\frac{2}{p}\right)$ was to look at numbers of the form $2x$ and factor out 2. So one might ask whether something like this *calculation* could work with general a and numbers like ax to find a better *theoretical* result.

It turns out that this is true. We are going to follow the steps of Gauss' protege Gotthold Eisenstein here to find a way to evaluate $\left(\frac{a}{p}\right)$ for p an odd prime and $\gcd(a, p) = 1$. It will be slow, and we won't see the payoff until we prove [Theorem 17.4.1](#), but it *will* give us good practice in thinking about the numbers themselves.

Historical remark 17.2.1 Gotthold Eisenstein. Gotthold [Eisenstein](#) was yet another brilliant young mathematician who came out of nowhere but died young because he couldn't find a job which could help him financially enough to deal with his chronic illness. His work in several areas of algebra and function theory is still considered forward-looking. Of particular interest for this text is the [Eisenstein integers](#), a generalization of the [Gaussian integers](#) (see [Exercise 14.4.2](#)).

I say "yet another" because this is similar to the story of Niels Abel (after whom Abelian groups are named), and quite likely would have been the story of Évariste Galois if he hadn't been killed in a duel first; unfortunately, their mathematics is mostly outside the bounds of this text.

17.2.1 Laying the foundation

First, let's introduce a new set and look at a couple of properties. I *strongly* advise following along with a prime like $p = 11$ or $p = 13$.

Definition 17.2.2 Fix an odd prime p . Let E be the set of positive even numbers less than p . That is,

$$E = \{2, 4, 6, \dots, p-1\}.$$

Next, given a coprime to p , let the set of multiples of a by even numbers be denoted

$$aE = \{2a, 4a, 6a, \dots, (p-1)a\}.$$

Finally, find the *remainder* of each element of aE modulo p , as a nonnegative integer. The set of all such remainders we call \overline{aE} ; for convenience we may write $ae - kp = r_{a,e}$ for the remainder (and quotient k). \diamond

The construction of this should ring bells, because just as in [Theorem 16.7.1](#) and [Lemma 13.3.3](#) we could potentially factor out $(p-1)/2$ factors of a from a

product of the elements of aE . (Also, here and elsewhere we are not considering the numbers in aE as elements of \mathbb{Z}_p , but as integers.)

Claim 17.2.3 Consider the set of (least nonnegative) remainders modulo p of numbers of the form $(-1)^x x$ for $x \in aE$. Then as sets we have

$$\{ \text{Remainder of } (-1)^x x \mid x \in aE \} = E.$$

Proof. First, we claim both sets only contain even numbers. Recall that everything in aE is less than p .

- If x is even, then $(-1)^x x$ is just x , which will then be the remainder.
- If x is odd, then $(-1)^x x = -x$ has remainder $p - x$, which (as the difference of two odds) is also even.

It remains to show the elements of the set in question are all different.

Suppose any two such numbers were the same; then for some even numbers e and e' , and quotients k and k' , we have

$$(-1)^{ae-kp}(ae-kp) \equiv (-1)^{ae'-k'p}(ae'-k'p) \pmod{p}.$$

We can reduce this further by ignoring multiples of p , and even further by observing that $\gcd(a, p) = 1$ so we can cancel a from the remaining congruence. Then

$$e \equiv \pm e'.$$

If e and e' are different then $e \not\equiv e'$, so the only option would be $e \equiv -e'$. This directly yields $e + e' \equiv 0$. But numbers in E are positive and less than p , so $0 < e + e' < 2p$. Since p is odd we also cannot have the sum of two evens $e + e' = p$, so the only remaining choice is that $e = e'$. ■

Example 17.2.4 For instance, with $p = 11$ and $a = 3$ we get

$$E = \{2, 4, 6, 8, 10\} \text{ and } aE = \{6, 1, 7, 2, 8\}.$$

The set in the claim is then

$$\{(-1)^6 6, (-1)^1 1, (-1)^7 7, (-1)^2 2, (-1)^8 8\} \equiv \{6, 10, 4, 2, 8\}.$$

□

17.2.2 Getting the new criterion

Now we will try to use this set to arrive at something similar to [Euler's Criterion](#). Our goal would be to use it (since we know it corresponds to Legendre symbols), but with something different and hopefully easier to compute. Still, we would need to arrive at $a^{(p-1)/2}$ in the end, so let's follow some steps that might lead us in that direction.

As mentioned above, the most crucial thing to notice is that the desired exponent $(p-1)/2$ is exactly the number of elements in E . So a first step would be to *multiply* all the elements of aE :

$$\prod_{e \in E} ae = a^{(p-1)/2} \prod_{e \in E} e.$$

Now let us reduce modulo p ; recall the notation $r_{a,e}$ for the remainder of ae in [Definition 17.2.2](#). This gives a *congruence*:

$$\prod_{e \in E} r_{a,e} \equiv a^{(p-1)/2} \prod_{e \in E} e.$$

Focus temporarily just on the product of es on the right hand side. Using [Claim 17.2.3](#) and factoring out all the powers of (-1) , we can write

$$\prod_{e \in E} e \equiv \prod_{e \in E} (-1)^{r_{a,e}} r_{a,e} \equiv (-1)^{\sum_{e \in E} r_{a,e}} \prod_{e \in E} r_{a,e}.$$

Now substitute everything in the congruences. We obtain

$$\prod_{e \in E} r_{a,e} \equiv a^{(p-1)/2} \prod_{e \in E} e \equiv a^{(p-1)/2} (-1)^{\sum_{e \in E} r_{a,e}} \prod_{e \in E} r_{a,e}.$$

Now if we cancel the product of the remainders and note that dividing and multiplying by powers of (-1) is the same thing, we can connect to [Theorem 16.5.2](#):

$$a^{(p-1)/2} \equiv (-1)^{\sum_{e \in E} r_{a,e}}.$$

Example 17.2.5 For instance, with $p = 11$ and $a = 3$ we can write $\prod_{e \in E} ae$ in two different ways, using first simple reduction and then [Example 17.2.4](#):

$$6 \cdot 12 \cdot 18 \cdot 24 \cdot 30 \equiv 6 \cdot 1 \cdot 7 \cdot 2 \cdot 8$$

$$6 \cdot 12 \cdot 18 \cdot 24 \cdot 30 \equiv 3^5 \cdot 2 \cdot 4 \cdot 6 \cdot 8 \cdot 10 \equiv 3^5 (-1)^{6+1+7+2+8} \cdot 6 \cdot 1 \cdot 7 \cdot 2 \cdot 8.$$

Checking, we see that $6 + 1 + 7 + 2 + 8$ is even. So by [Theorem 16.5.2](#) a should be a QR modulo p , and $11 + 11 + 3 = 25 = 5^2$ so in this case it is easy to verify by hand that $\left(\frac{3}{11}\right) = 1$. \square

More generally, we have the following fact.

Fact 17.2.6

$$\left(\frac{a}{p}\right) = (-1)^{\sum_{e \in E} r_{a,e}}$$

Proof. Use [Euler's Criterion](#) and the above steps. \blacksquare

What have we done? We have reduced evaluating the Legendre symbol (and hence deciding whether things have square roots modulo p) to calculating the *parity* of a certain sum. Given that in the previous chapter we had to calculate fairly large powers of modular integers, this could be an important improvement.

Remark 17.2.7 Transforming such computations to a simple parity (or other) check is very common in algebra and number theory.

17.2.3 The final form

[Fact 17.2.6](#) is still somewhat unwieldy, so there is a final simplification.

Recall that these $r_{a,e}$ come from remainders of $e \in E$. Indeed, we could have used [Division Algorithm](#) directly in defining them:

$$ae = p \left\lfloor \frac{ae}{p} \right\rfloor + r_{a,e}$$

So if we add up all the remainders, we get

$$\sum_{e \in E} r_{a,e} = \sum_{e \in E} ae - p \sum_{e \in E} \left\lfloor \frac{ae}{p} \right\rfloor$$

But we only care about the *parity* of this sum! So we can remove the whole piece with e in it, as that's all even, and we can replace the $-p$ by 1, since they are the same modulo 2. This leaves the following much simpler criterion.

Theorem 17.2.8 Eisenstein's Criterion for the Legendre Symbol. Let p and a be as throughout, and $E = \{2, 4, 6, \dots, p-1\}$; then

$$\left(\frac{a}{p}\right) = (-1)^{\sum_{e \in E} \lfloor \frac{ae}{p} \rfloor}.$$

Remark 17.2.9 The name of the criterion is long to avoid confusion with *another* famous criterion that Eisenstein discovered. (See David Cox's excellent 2011 Monthly article [E.7.4], which won the Lester R. Ford award, on whether Theodor Schönemann deserves the credit for *that* criterion.)

Example 17.2.10 To continue Example 17.2.5 where $p = 11$ and $a = 3$, let's compute this exponent:

$$\left\lfloor \frac{6}{11} \right\rfloor + \left\lfloor \frac{12}{11} \right\rfloor + \left\lfloor \frac{18}{11} \right\rfloor + \left\lfloor \frac{24}{11} \right\rfloor + \left\lfloor \frac{30}{11} \right\rfloor = 0 + 1 + 1 + 2 + 2 = 6.$$

Once again this is even, so 3 is confirmed to be a QR modulo 11. \square

Example 17.2.11 Let's try to compute the exercise in Example 17.1.5 where $p = 17$ and $a = 45 \equiv 11$. Then we need to compute this exponent:

$$\begin{aligned} \left\lfloor \frac{22}{17} \right\rfloor + \left\lfloor \frac{44}{17} \right\rfloor + \left\lfloor \frac{66}{17} \right\rfloor + \left\lfloor \frac{88}{17} \right\rfloor + \left\lfloor \frac{110}{17} \right\rfloor + \left\lfloor \frac{132}{17} \right\rfloor + \left\lfloor \frac{154}{17} \right\rfloor + \left\lfloor \frac{176}{17} \right\rfloor \\ = 1 + 2 + 3 + 5 + 6 + 7 + 9 + 10 = 43. \end{aligned}$$

This is odd, so 45 is not a QR modulo 17. \square

This very abstruse-seeming criterion will actually be the key to proving the soon-to-come Theorem 17.4.1. See Laubenbacher and Pengelley's article [E.7.8] for an excellent exposition, which I have expanded on significantly above.

17.3 Using Eisenstein's Criterion

Let's calculate for a bit using this criterion. It says that we can tell whether a number a has a square root modulo p simply by checking whether $\sum_{\text{even } e, 0 < e < p} \left\lfloor \frac{ae}{p} \right\rfloor$ is even or odd. So let's apply it to evaluating $\left(\frac{3}{p}\right)$ for odd primes p . Equivalently, we can answer this question, which we only began answering in Exercise 16.8.15.

Question 17.3.1 When does 3 have a square root modulo p ? \square

If you liked some of the integer-point counting arguments earlier, you will like this. For the case $a = 3$, we care about

$$\sum_{\text{even } e, 0 < e < p} \left\lfloor \frac{3e}{p} \right\rfloor.$$

Said another way, we are adding the integer parts of $\frac{y}{p}$ for y a multiple of six that is less than $3(p-1)$.

Example 17.3.2 Let's try with $p = 7$: We have

$$\left\lfloor \frac{6}{7} \right\rfloor + \left\lfloor \frac{12}{7} \right\rfloor + \left\lfloor \frac{18}{7} \right\rfloor = 0 + 1 + 2 = 3$$

so Theorem 17.2.8 asks for $(-1)^3 = -1$, so $\left(\frac{3}{7}\right) = -1$ and $3 \not\equiv s^2 \pmod{7}$ for any s .

What about with $p = 11$? Calculating the exponent gives

$$\left\lfloor \frac{6}{11} \right\rfloor + \left\lfloor \frac{12}{11} \right\rfloor + \left\lfloor \frac{18}{11} \right\rfloor + \left\lfloor \frac{24}{11} \right\rfloor + \left\lfloor \frac{30}{11} \right\rfloor = 0 + 1 + 1 + 2 + 2 = 6$$

This is even, and we already saw several times that this correctly implies 3 is a QR. \square

What will a fact like this look like in general? All we care about is the *parity* of this sum. So, we can really ignore the terms in the sum that are 0 or 2, as they won't *change* the parity! That means we are really only looking at $\left\lfloor \frac{3e}{p} \right\rfloor$ for $3e$ that are between p and $2p$, since ones less than p go to zero and there can't be any number bigger than $3p$ if we only let e go up to $e = p - 1$.

This means we are considering precisely even e such that $p < 3e < 2p$, or all integers y such that the multiples of 6 give

$$p < 6y < 2p \Rightarrow \frac{p}{6} < y < \frac{2p}{3}.$$

Notice we have reduced the entire computation to finding the *parity* of the *cardinality* of this small set of integers.

It should be clear that as we think of different p , the change in the set of y would come when p moves above or below a multiple of six. So it seems reasonable to look at primes of the form $p = 6k + r$ when examining this. That gives

$$\begin{aligned} \frac{p}{6} < y < \frac{2p}{3} &\Rightarrow \frac{6k+r}{6} < y < \frac{6k+r}{3} \Rightarrow k + \frac{r}{6} < y < 2k + \frac{r}{3} \\ &\Rightarrow \frac{r}{6} < y < k + \frac{r}{3}. \end{aligned}$$

(This works because the cardinality of the sets will be the same if we subtract integers from the endpoints.)

Claim 17.3.3 *Both of the parities we are adding can be easily computed:*

- *The parity of k .*
- *The parity of the size of the set of integers y such that $\frac{r}{6} < y < \frac{r}{3}$.*

The sum of these two parities should be the parity of the set between $\frac{r}{6}$ and $k + \frac{r}{3}$.

Proof. We will actually compute both parities directly. The parity of k has two options.

- If k is even, then $k = 2\ell$ and $p = 6k + r = 12\ell + r$.
- If not, then $k = 2\ell + 1$ and $p = 6k + r = 12\ell + 6 + r$.

To compute the second part, we first note that for prime p , the only possible residues r modulo 6 are $r = 1$ or $r = 5$.

- If $r = 1$, we are looking for y such that $\frac{1}{6} < y < \frac{1}{3}$, of which there are none.
- If $r = 5$, we are looking for y such that $\frac{5}{6} < y < \frac{5}{3}$, of which there is one. ■

Proposition 17.3.4 *Three is a quadratic residue (or not) in the following circumstances.*

- $\left(\frac{3}{p}\right) = 1$ if $p \equiv \pm 1 \pmod{12}$

- $\left(\frac{3}{p}\right) = -1$ if $p \equiv \pm 5 \pmod{12}$

Proof. Combine the facts in [Claim 17.3.3](#). We see that

- If $p = 12\ell + 1$ we add two even numbers, so 3 is a QR.
- If $p = 12\ell + 5$, we add an even number and 1, so 3 is *not* a QR.
- If $p = 12\ell + 6 + 1 = 12\ell + 7$, we add an odd and zero, so 3 is *not* a QR.
- If $p = 12\ell + 6 + 5 = 12\ell + 11$, we add an odd and 1, which is even, so 3 is a QR.

■

Try it!

```
@interact
def _(p=prime_range(5,50)):
    L = solve_mod(x^2==3,p)
    pretty_print(html(r"%s\equiv%s\text{(mod)}12)$\_and\_
        \left(\frac{3}{%s}\right)=%s"%(p,p%12,p,
            legendre_symbol(3,p))))
    if L:
        pretty_print(html(r"And\_it\_turns\_out\_%s^2\equiv\_
            %s,\_ %s^2\equiv\_ %s\text{(mod)}
            %s)"%(L[0][0],L[0][0]^2,L[1][0],L[0][0]^2,p)))
```

Compare to [Exercise 16.8.15](#) as well as [Example 16.5.4](#).

17.4 Quadratic Reciprocity

Now, if we had to do this prime by prime, it would still be horrible. Instead, we will end up computing *all* Legendre symbols $\left(\frac{a}{p}\right)$ with $a \neq -1, 2$ by reducing them to $\left(\frac{-1}{p}\right)$ or $\left(\frac{2}{p}\right)$ using techniques from [Section 17.1](#) and the main theorem of the chapter.

As we've already alluded more than once, it is venerable. Parts were conjectured and proved by Euler, and all of it was conjectured by Legendre in terms of remainders (some commentators say he proved it as well). Carl Friedrich Gauss provided no fewer than eight proofs over the course of his lifetime. See [Subsection 17.6.3](#) for a few more comments.

17.4.1 The theorem

Theorem 17.4.1 Quadratic Reciprocity. *If p and q are odd primes not equal to each other, then*

$$\left(\frac{p}{q}\right) \left(\frac{q}{p}\right) = (-1)^{\left(\frac{p-1}{2}\right)\left(\frac{q-1}{2}\right)}.$$

Proof. See [Section 17.6](#). ■

Remark 17.4.2 Note that the exponent has fractions, not Legendre symbols! We can multiply them to rewrite the exponent in a way some authors prefer:

$$\left(\frac{p}{q}\right) \left(\frac{q}{p}\right) = (-1)^{\frac{(p-1)(q-1)}{4}}.$$

Example 17.4.3 Computing with QR. We immediately apply this to vastly simplify the calculations in [Section 17.3](#). Let $q = 3$ and $p > 3$.

Let's write the theorem out for this case. Since $(3 - 1)/2 = 1$, we have

$$\left(\frac{3}{p}\right) \left(\frac{p}{3}\right) = (-1)^{(p-1)/2}, \text{ or } \left(\frac{3}{p}\right) = (-1)^{(p-1)/2} \left(\frac{p}{3}\right).$$

There are two parts to this:

- Since $1 \in Q_3$ and $2 \notin Q_3$, the Legendre symbol on the right is:

$$\left(\frac{p}{3}\right) = 1 \text{ if } p \equiv 1 \pmod{3} \text{ and } \left(\frac{p}{3}\right) = -1 \text{ if } p \equiv 2 \pmod{3}.$$

- We can also compute the power of -1 :

$$(-1)^{(p-1)/2} = 1 \text{ if } p \equiv 1 \pmod{4} \text{ and } (-1)^{(p-1)/2} = -1 \text{ if } p \equiv 3 \pmod{4}.$$

Combine these together and we get that $\left(\frac{3}{p}\right) = 1$ exactly when one of these two cases occurs:

- $p \equiv 1 \pmod{3}$ and $p \equiv 1 \pmod{4}$
- $p \equiv 3 \pmod{4}$ and $p \equiv 2 \pmod{3}$

This is precisely $p \equiv 1, 11 \equiv \pm 1 \pmod{12}$ as in [Proposition 17.3.4!](#) \square

It's amazing that this can work so easily. Compare to all of [Example 16.5.4](#), [Exercise 16.8.15](#), and [Proposition 17.3.4](#).

17.4.2 Why is this theorem different from all other theorems?

17.4.2.1 What does it mean?

What does the term “quadratic reciprocity” even mean?

It means that there is a *reciprocating* relationship¹ between Legendre symbols, and hence between whether there is a square root of two primes modulo each other.

One way to think of this relation is to assert that the following table is *almost* symmetric about the (empty) diagonal – and that we have a simple formula for finding where it *isn't* symmetric.

¹There are vast generalizations of these laws that take the reciprocation to a very deep level; see [\[E.4.23, Chapter 19\]](#) for an accessible and engaging take on quadratic reciprocity in this context.

$p \backslash q$	3	5	7	11	13	17	19	23	29	31	37
3		-1	-1	1	1	-1	-1	1	-1	-1	1
5	-1		-1	1	-1	-1	1	-1	1	1	-1
7	1	-1		-1	-1	-1	1	-1	1	1	1
11	-1	1	1		-1	-1	1	-1	-1	-1	1
13	1	-1	-1	-1		1	-1	1	1	-1	-1
17	-1	-1	-1	-1	1		1	-1	-1	-1	-1
19	1	1	-1	-1	-1	1		-1	-1	1	-1
23	-1	-1	1	1	1	-1	1		1	-1	-1
29	-1	1	1	-1	1	-1	-1	1		-1	-1
31	1	1	-1	1	-1	-1	-1	1	-1		-1
37	1	-1	1	1	-1	-1	-1	-1	-1	-1	

Figure 17.4.4 Quadratic reciprocity as near symmetry of table of $\left(\frac{p}{q}\right)$

Try making bigger tables (represented as matrices) in the Sage cell below.

```

ls=prime_range(3,40)
M=matrix(len(ls),[legendre_symbol(a,b) for a in ls for b in
ls])
show(block_matrix(2,[0, matrix(1,len(ls),ls),
matrix(len(ls),1,ls), M]))

```

Remark 17.4.5 Here is another way to say it. For odd primes p and q ,

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

except when $p \equiv q \equiv 3 \pmod{4}$. Or see [Remark 17.4.2](#) for yet another way; both are often how [Theorem 17.4.1](#) is stated in texts.

17.4.2.2 What does it do?

What does quadratic reciprocity do?

It makes computation of Legendre symbols $\left(\frac{a}{p}\right)$ very, very easy if you have a prime factorization of a (and all the intermediate steps). You just need to use the following facts we already proved, in addition to quadratic reciprocity.

- $\left(\frac{-1}{p}\right) = 1 \iff p \equiv 1 \pmod{4}$
- $\left(\frac{2}{p}\right) = 1 \iff p \equiv \pm 1 \pmod{8}$

Algorithm 17.4.6 Any Legendre symbol can be computed using the following steps, not necessarily in this order and often multiple times:

- Factor the top and use [Proposition 16.4.7](#), then computing each one separately.
- Reduce modulo the bottom and/or use [Proposition 17.1.3](#) to get convenient tops (especially perfect squares).
- When you get to an odd prime on the top and bottom, use [Theorem 17.4.1](#).
- When the top is -1 or 2 , use [Example 16.6.2](#) or [Theorem 16.7.1](#) to finish your computation.

Proof. Read the chapter up to this point, plus the proof of [Theorem 17.4.1](#). ■

Example 17.4.7 Let's calculate $\left(\frac{99}{167}\right)$.

- Since they are coprime factors, $\left(\frac{99}{167}\right) = \left(\frac{9}{167}\right) \cdot \left(\frac{11}{167}\right)$.
- Since both 11 and 167 are prime and congruent to 3 modulo four, $\left(\frac{9}{167}\right) \cdot \left(\frac{11}{167}\right) = \left(\frac{3^2}{167}\right) \cdot -\left(\frac{167}{11}\right)$
- Reducing, we get $\left(\frac{3^2}{167}\right) \cdot -\left(\frac{167}{11}\right) = -1 \cdot \left(\frac{2}{11}\right)$
- Finally, we use [Theorem 16.7.1](#) and note that $11 \equiv 3 \pmod{8}$ to get $-1 \cdot \left(\frac{2}{11}\right) = -1 \cdot -1 = 1$ and we see that ninety-nine is a QR modulo one hundred sixty-seven.

□

Example 17.4.8 In a classroom experience, try these. (Else, see [Exercise 17.7.16](#).)

- $\left(\frac{83}{103}\right)$
- $\left(\frac{219}{383}\right)$
- $\left(\frac{646}{877}\right)$

And we can check them, of course.

```
print(legendre_symbol(83,103))
print(legendre_symbol(219,383))
print(legendre_symbol(646,877))
```

```
1
1
-1
```

□

We can also come up with congruence criteria like above for other primes. See the exercises, such as [17.7.19](#) and [17.7.20](#).

17.4.2.3 The Jacobi symbol

What else does quadratic reciprocity do? Indirectly, it allows us to compute Legendre symbols $\left(\frac{a}{p}\right)$ *without* factoring a .

Definition 17.4.9 Let n be an *odd* number which factors as

$$n = p_1^{e_1} p_2^{e_2} \cdots p_k^{e_k}.$$

Then the **Jacobi symbol**, $\left(\frac{a}{n}\right)$, is just the product of the relevant Legendre symbols:

$$\left(\frac{a}{n}\right) = \left(\frac{a}{p_1}\right)^{e_1} \left(\frac{a}{p_2}\right)^{e_2} \cdots \left(\frac{a}{p_k}\right)^{e_k}$$

◇

Amazingly, the Jacobi symbol [has all the same properties](#) the Legendre

symbol has – even quadratic reciprocity and the values for $a = -1, 2$ (see [Exercise 17.7.12](#)). Moreover, if $\left(\frac{a}{n}\right) = -1$ then a is not a QR of n . (Showing all this essentially just uses [Chinese Remainder Theorem](#) and [Hensel's Lemma](#), but we will not go into details here.)

The only thing *not* the same as for Legendre symbols is this:

Fact 17.4.10 *If n is not prime, then $\left(\frac{a}{n}\right) = 1$ does not necessarily imply a is a QR of n .*

Proof. See [Exercise 17.7.13](#). ■

Sage note 17.4.11 Names of functions may vary. In Sage, this is named after yet another generalization called the Kronecker symbol.

```
print(kronecker_symbol(8, 15))
print(quadratic_residues(15))
```

```
1
[0, 1, 4, 6, 9, 10]
```

The goal of introducing the Jacobi symbol is not to use the definition to do anything. That would be pointless.

Instead, you can use the Jacobi symbol to help calculate Legendre symbols! After all, they follow *almost* all the same rules. You'd only need to factor here in order to make sure you don't have an even number in the denominator of the symbol.

It turns out this leads to an algorithm which needs only about the square of the number of digits of p steps to evaluate a given symbol. Generically this is far fewer steps than one would need if one had to factor first (as far as we currently know).

Some examples, like $\left(\frac{83}{103}\right)$, would be just as fast doing it either way. But others would be much slower, because you'd have to factor several times. Here's an example; note that 943 is not prime.

Example 17.4.12

$$\begin{aligned} \left(\frac{943}{997}\right) &= \left(\frac{997}{943}\right) \text{ since } 997 \equiv 1 \pmod{4} \\ &= \left(\frac{54}{943}\right) = \left(\frac{2}{943}\right) \left(\frac{27}{943}\right) = (+1) \left(\frac{27}{943}\right) \text{ since } 943 \equiv -1 \pmod{8} \\ &= - \left(\frac{943}{27}\right) \text{ since both are } \equiv 3 \pmod{4} \\ &= - \left(\frac{25}{27}\right) = -1 \text{ because } 25 = 5^2 \end{aligned}$$

And we can check this out with Sage:

```
kronecker_symbol(943, 997)
```

```
-1
```

□

Compare this example with having to first factor 943 and then still do the whole reciprocity dance. Also, this strategy is much easier to implement on a computer for automatic evaluation. (By the way, factoring $943 = 23 \cdot 41$ is itself not a gimme 'by hand'.)

Before we go on, if you haven't tried to compute lots of things with quadratic reciprocity, don't go on until you do. You won't appreciate the power and usefulness of the proof until you've struggled with some 'by hand'. It's just the way these things are.

Example 17.4.13 To put this into practice, let's redo $\left(\frac{646}{877}\right)$:

$$\begin{aligned} \left(\frac{646}{877}\right) &= \left(\frac{2}{877}\right) \left(\frac{323}{877}\right) = (-1) \left(\frac{323}{877}\right) \text{ since } 877 \equiv 5 \pmod{8} \\ &= -\left(\frac{877}{323}\right) = -\left(\frac{231}{323}\right) \text{ since } 877 \equiv 1 \pmod{4} \\ &= -\left(-\left(\frac{323}{231}\right)\right) = \left(\frac{92}{231}\right) \text{ since both are } \equiv 3 \pmod{4} \\ &= \left(\frac{4}{231}\right) \left(\frac{23}{231}\right) = (+1) \left(\frac{23}{231}\right) \text{ because } 4 = 2^2 \\ &= -\left(\frac{231}{23}\right) = -\left(\frac{1}{231}\right) = -1 \text{ since both are } \equiv 3 \pmod{4}. \end{aligned}$$

Check again with Sage:

```
kronecker_symbol(646, 877)
```

-1

□

17.5 Some Surprising Applications of QR

What else can quadratic reciprocity do? The answer is, a *lot*. This section collates various interesting applications of QR, as well as some places where being able to efficiently calculate quadratic residues by its means is generally helpful.

17.5.1 Factoring, briefly

As an example, it can help us with factoring large integers n ; Gauss used it. The process itself is a little too long to describe here, but it's important to get the flavor.

The essential idea is that if a is a QR of n , then a is a QR of any prime $p \mid n$. QRs often have congruence conditions associated with them, so n must obey *all* of the congruence conditions for $\left(\frac{a}{p}\right)$ for all the p which divide it. This might be a lot of conditions, which narrows the field considerably.

Then we can use a variant on the Fermat factoring method to check for possible a for which a prime divisor p of n definitely is or definitely is not a QR (again, quadratic reciprocity can help), and then one can compute Legendre/Jacobi symbols of possible $p \mid n$ to reduce to just having to check a very few bigger possible prime factors.

17.5.2 Primality testing

Another application is that it can help us check primality. For instance, a test similar in spirit to the [Miller-Rabin \(probabilistic\) primality test](#), but

which uses Legendre/Jacobi symbols, is the [Solovay-Strassen test](#). (See [Exercise 17.7.22](#).)

A specific example where quadratic reciprocity is helpful is with the so-called Fermat numbers. Recall ([Subsection 12.1.1](#)) that Euler blasted the following conjecture of Fermat's out of the water by disproving it for $n = 5$:

$$F_n = 2^{2^n} + 1 \text{ is always prime for } n \geq 0.$$

But what about bigger F_n ; surely they are inaccessible to the usual factoring techniques?

Analogously to Mersenne numbers ([Subsection 12.1.3](#)), for which the [Lucas-Lehmer test](#) can check for primality (remember GIMPS?), there is a test called Pépin's test which can check for primality of Fermat numbers. (Pépin did this work in the late 1800s.) It turns out that no bigger Fermat numbers have turned out to be prime, all the way through $n = 31$. See the [Distributed Search for Fermat Number Divisors](#) or <http://www.prothsearch.com/fermat.html> for which Fermat numbers still need more factors², or [the relevant member of the excellent Prime Pages](#).

Here is the test implemented naively in Sage:

```
@interact
def _(n=(1,[1..6])):
    F=2^(2^n)+1
    pretty_print(html("The_$$sth_Fermat_number_is_
    $$s$"%(n,F)))
    test = mod(3,F)^((F-1)/2)
    if test == -1:
        pretty_print(html(r"Since_3^{(s-1)/2}\equiv_s$,
        this_Fermat_number_is_prime"%(F, test)))
    else:
        pretty_print(html(r"Since_3^{(s-1)/2}\equiv_s$,
        this_Fermat_number_is_not_prime"%(F, test)))
```

You can already see from this code that it is checking Euler's criterion modulo F_n , and looking for a negative answer. Why would this test primality? Let's formally state and prove the criterion.

Fact 17.5.1 Pépin's Test. *For $n > 0$, $F_n = 2^{2^n} + 1$ is prime exactly when*

$$3^{2^{2^n}-1} \equiv -1 \pmod{2^{2^n} + 1}$$

Proof. We will try to connect this with [Euler's Criterion](#). Note that $(F_n - 1)/2 = 2^{2^n-1}$, the power of three in the statement.

First, let's assume F_n is prime. Since F_n is one more than a multiple of four, clearly

$$F_n \equiv 1, 5, \text{ or } 9 \pmod{12}.$$

Let's examine a few cases.

- If $F_n \equiv 1 \pmod{12}$, then $3 \mid 2^{2^n} = F_n - 1$, which cannot be true.
- If $F_n \equiv 9 \pmod{12}$, then F_n is a number greater than three which is divisible by three – but it's prime, so that's not possible.
- So $F_n \equiv 5 \pmod{12}$.

Since F_n is prime, that means by [Proposition 17.3.4](#) we know 3 is not a QR mod F_n . (Quadratic reciprocity is implicit here, though we happened to calculate

²As of this writing (January 2021) F_{20} has been known to be composite for over thirty years, yet *we still do not know any of its factors*.

this before we had stated it.) Thus [Theorem 16.5.2](#) should give that $3^{(F_n-1)/2} = -1$.

For the converse, let's assume that [Euler's Criterion](#) gives this answer of -1 for $a = 3$. Then square both sides to get

$$3^{F_n-1} \equiv 1 \pmod{p}$$

for all primes p dividing F_n . Now, what order does 3 have here?

- Since $F_n - 1 = 2^{2^n}$, that means 3 has order some power of 2 (in U_p).
- But 3 can't have order 2^{2^n-1} (or less), because it isn't the identity when taken to that power.
- So it must have order 2^{2^n} .

The only way 3 can have *that* big an order is if p is at least $2^{2^n} + 1 = F_n$. So since $p \mid F_n$, they must be equal! ■

Remark 17.5.2 Interestingly, Mersenne numbers can sometimes also be shown to be composite using quadratic residues. For instance, $2^p - 1$ with exponent $p \equiv 3 \pmod{4}$ which is itself a Germain prime must be composite. See [\[E.2.13, Theorem 7.6\]](#), and see [\[E.2.4, Exercises 9.1.37-40\]](#) for many more criteria like this.

17.5.3 Yes, even cryptography

Suppose we have two primes p and q that are both of the form $4n + 3$. Then it should (probabilistically) be possible to find a number a such that

$$\left(\frac{a}{p}\right) = -1 = \left(\frac{a}{q}\right) \text{ so that } \left(\frac{a}{pq}\right) = 1$$

where the latter symbol is a Jacobi symbol (recall [Definition 17.4.9](#)).

Then the [Goldwasser-Micali cryptosystem](#) uses the fact that it isn't obvious whether a Jacobi symbol which equals one implies a is actually a quadratic residue to create a public-key cryptosystem.

Now, does this really use quadratic reciprocity? It's true that decryption is possible using criteria like Euler's if you have the factorization $n = pq$, and the Legendre/Jacobi symbol would be multiplicative with or without [Theorem 17.4.1](#). But to my mind one wouldn't have even had the thought to create such a system (or even the Jacobi symbol itself) without the full theorem, so it seems appropriate to mention this application here.

17.5.4 Solving equations

There is even more! As one example, quadratic reciprocity (or at least the Legendre symbol, which we most easily compute using reciprocity) helps us solve Mordell equations. For instance, [Fact 15.3.3](#) and similar facts implicitly use $\left(\frac{-1}{p}\right)$. The next easiest cases use $\left(\frac{2}{p}\right)$ and multiplicativity. But more advanced ones need to compute more complicated square roots. Here are two examples, without proof.

- The equation $x^3 = y^2 + 16$ has no integer solutions. (Uses $\left(\frac{-8}{p}\right)$.)
- The equation $x^3 = y^2 - 46$ has no integer solutions. (Uses $\left(\frac{-18}{p}\right)$.)

There are many others solvable with the help of knowledge of values of the Legendre symbol. See for example [E.4.6, Theorem 9.12] or [E.2.8, Section 7.4C], the latter of which explicitly uses quadratic reciprocity.

17.5.5 Artin's conjecture

Let's return to the test for F_n 's primality in Fact 17.5.1. A careful look at the proof shows that 3 is a primitive root for F_n , if F_n is prime. Thus, if we had infinitely many Fermat primes (and not just five of them), we'd have an integer which is a primitive root of infinitely many primes.

Such would provide a proof of at least one *explicit* case for the following long-standing question.

Conjecture 17.5.3 Artin's Conjecture. *Every nonsquare integer except -1 is a primitive root for infinitely many primes.*

This conjecture is interesting for several reasons.

- Although it is mostly believed to be true, currently there are *no* integers known to be a primitive root for infinitely primes.
- Weirder, it is known that at least one of 3, 5, or 7 is a primitive root for infinitely many primes) but we don't know which one!
- Weirdest, it has been proved that there are *at most two* exceptions to this conjecture, yet we also know of no integers which do not satisfy it!

That is, there are at most two nonsquare integers which are not a primitive root for infinitely many primes, yet we do not have a single specific integer which we can prove that for.

There is some historical connection as well. Gauss spent some time investigating the patterns of repetitions in simple decimal expansions of fractions, like $\frac{1}{3} = .333\dots$ or $\frac{2}{7} = .285714285714\dots$. It turns out that this is directly connected to whether 10 is a primitive root for a given prime (see Exercise 17.7.21). Likewise, when Euler found that $F_5 = 4294967297$ was composite (recall Subsection 12.1.1) he would have been helped along quite a bit by information about this conjecture, as his proof looked directly at factors of powers of 2 (plus one) and their possible form, not powers of 3.

```
@interact
def _(n=(1,[1..6])):
    F = 2^(2^n)+1
    a = mod(3,F)
    if a.multiplicative_order()==F-1:
        pretty_print(html("$3$_is_a_primitive_root_of_
            $F_{%s}=%s$" % (n,F)))
    else:
        pretty_print(html("Not_prime,_no_primitive_root!"))
```

We can use these ideas to find another possible way to attack Artin's Conjecture. It's not directly related to reciprocity per se, but still connects all our theoretical ideas of the last several sections.

Example 17.5.4 We put this in the form of several steps. Verifying several facts in these steps is left to Exercise Group 17.7.8–11.

Recall from the very end of Section 11.6 that if q and $p = 2q+1$ are both odd primes, then we call q a Germain prime. In that case, every residue of p other than $a = -1$ and $a = 0$ is a primitive root or a QR. One way to interpret this is

as complementing [Fact 16.4.5](#), which characterizes even powers of a primitive root as being QRs; namely, for p nearly all odd powers must be primitive roots.

Such a prime p must be of the form $p \equiv 3 \pmod{4}$. This follows because q is odd so $q = 2k + 1$ for some integer k , yielding

$$p = 2(2k + 1) + 1 = 4k + 3.$$

(This is how we know that -1 , which is clearly not a primitive root, also isn't a QR; recall [Fact 16.1.2](#).)

In this case, not only are all residues other than $0, -1$ either a primitive root or a QR, but a is one of these things precisely when $p - a$ is the other. We know that

$$1^2, 2^2, 3^2, \dots, q^2$$

are all different modulo p , and of course all of these are QRs (and so not primitive roots).

Here is the key; that means that the additive inverses of perfect squares, $p - k^2$, for $2 \leq k \leq q$, must all be primitive roots. The smallest of these, $p - 4$, must thus be a primitive root for any such (safe; recall [Subsection 11.6.4](#)) prime $p = 2q + 1$. \square

So if there were infinitely many such Germain primes, we would also have an explicit example of Artin's conjecture ... but, so far, no such luck.

The [largest currently known](#) (as of this writing, discovered in early 2016) Germain prime, due to James Scott Brown, is

$$2618163402417 \cdot 2^{1290000} - 1$$

which is a number with close to four hundred thousand digits. (The previous record had about half as many, so this is a huge advance.)

```
@interact
def _(q=(11,[r for r in prime_range(3,100) if
is_prime(2*r+1)])):
    p = 2*q+1
    a=mod(p-4,p)
    if a.multiplicative_order()==p-1:
        pretty_print(html("-4$_is_a_primitive_root_of_
            $s$"%p))
    else:
        pretty_print(html("Mistake!"))
```

17.6 A Proof of Quadratic Reciprocity

You are most likely now exhausted by the many applications and uses of quadratic reciprocity. Now we must prove it.

Recall the statement ([Theorem 17.4.1](#)): For odd primes p and q , we have that

$$\left(\frac{p}{q}\right) \left(\frac{q}{p}\right) = (-1)^{\frac{p-1}{2} \frac{q-1}{2}}$$

That is to say, the Legendre symbols are the same unless p and q are both of the form $4k + 3$.

Before beginning, let's recall the tools we will need on our journey. First, p and q are odd primes in the context of this proof. Also, we will use the

criterion of Eisenstein's 17.2.8 used earlier in the chapter. With that in mind, let

$$R = \sum_{\text{even } e, 0 < e < p} \left\lfloor \frac{qe}{p} \right\rfloor$$

be the exponent in question, so that

$$\left(\frac{q}{p} \right) = (-1)^R.$$

17.6.1 Re-enter geometry

The key to our proof will be *geometrically* interpreting $\left\lfloor \frac{qe}{p} \right\rfloor$. We can think of it as being the biggest integer less than $\frac{qe}{p}$, which means we can think of it as an *integer height*.

The following features are present in the next graphic, which should clarify how we'll think of it geometrically. Each type of object is highlighted with a different color.

- The line through the origin with slope q/p (dotted blue).
- All the grid points in (not on) the box of width p and height q (box red, points black).
- Points with *even* x -coordinate corresponding to the highest that one can get while staying under the line of slope q/p (points blue).
- The box of width $\frac{p-1}{2}$ and height $\frac{q-1}{2}$ (green), which we'll need in a moment.

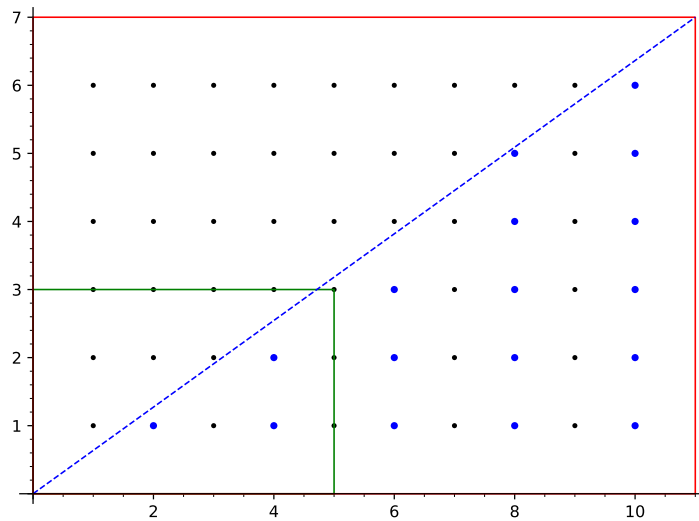


Figure 17.6.1 Representing $\left\lfloor \frac{qe}{p} \right\rfloor$ geometrically

It should be clear that each blue stack has the same height as $\left\lfloor \frac{qe}{p} \right\rfloor$ for some even e . Check that for the case ($p = 11, q = 7$) in [Figure 17.6.1](#) we should have a total of

$$\left\lfloor \frac{7 \cdot 2}{11} \right\rfloor + \left\lfloor \frac{7 \cdot 4}{11} \right\rfloor + \left\lfloor \frac{7 \cdot 6}{11} \right\rfloor + \left\lfloor \frac{7 \cdot 8}{11} \right\rfloor + \left\lfloor \frac{7 \cdot 10}{11} \right\rfloor =$$

$$\left\lfloor \frac{14}{11} \right\rfloor + \left\lfloor \frac{28}{11} \right\rfloor + \left\lfloor \frac{42}{11} \right\rfloor + \left\lfloor \frac{56}{11} \right\rfloor + \left\lfloor \frac{70}{11} \right\rfloor =$$

$$1 + 2 + 3 + 5 + 6 = 17 \equiv 1 \pmod{2},$$

which makes sense since 7 and 11 are both congruent to 3 modulo four, so the Legendre symbols would be opposing.

The core point of the overall proof is to convince ourselves of the following *geometric* claim:

Claim 17.6.2 *The number of blue points (which is R) has the same parity as the total number of positive points in and on the green box which are under the dotted line.*

Proof. See [Subsection 17.6.2](#). ■

Along with Eisenstein, we call this second number μ . One may note that

$$\mu = \sum_{f=1}^{(p-1)/2} \left\lfloor \frac{qf}{p} \right\rfloor.$$

When I first saw this proof, it seemed pretty opaque. I highly recommend getting online and trying the interactive version of the graphic below to convince yourself of the plausibility of [Claim 17.6.2](#), or at the very least that R and μ really are given as claimed.

```
@interact
def _(p=(11, prime_range(3, 100)), q=(7, prime_range(3, 100))):
    E = [2, 4..p-1]
    plot4 = plot((q/p)*x, (x, 0, p), linestyle='--')
    plot3 = line([[0, 0], [p, 0], [p, q], [0, q], [0, 0]],
                 rgbcolor=(1, 0, 0))
    plot2 = line([[0, 0], [(p-1)/2, 0], [(p-1)/2, (q-1)/2],
                 [0, (q-1)/2], [0, 0]], color='green')
    grid_pts_1 = [[i, j] for i in [1..p-1] for j in [1..q-1]]
    grid_pts_2 = [[i, j] for i in [1..(p-1)/2] for j in
                  [1..(q-1)/2]]
    plot_grid_pts =
        points(grid_pts_1, rgbcolor=(0, 0, 0), pointsize=10)
    lattice_pts1 = [coords for coords in grid_pts_1 if
                   (coords[0]*q-coords[1]*p>0 and coords[0]<p and
                    coords[0] in E)]
    if len(lattice_pts1)!=0:
        plot_lattice_pts1 = points(lattice_pts1, rgbcolor =
                                   (0, 0, 1), pointsize=20)
    else:
        plot_lattice_pts1 = Graphics()
    show(plot2+plot3+plot4 + plot_grid_pts +
         plot_lattice_pts1, xmax=p, ymax=q, ymin=0)
    forms = '$'+'+'.join([r'\left\lfloor\frac{\%s\cdot\%s}{\%s}\right\rfloor'%(q,e,p) for e in E])+'$'
    pretty_print(html("The_blue_dots_represent_"+forms))
    forms2 = '$'+'+'.join([r'\left\lfloor\frac{\%s}{\%s}\right\rfloor'%(q*e,p) for e in E])
    forms3 = '+'.join(['%s'%(floor(q*e/p)) for e in
                       E])+r'='\equiv%\text{\_}\pmod{\_}\%2)$'+sum([floor(q*e/p) for e in
                       E]),sum([floor(q*e/p) for e in E])%2)
    pretty_print(html("This_simplifies_to_
                      "+forms2+'='+forms3))
```

Once the geometry is out of the way, we are almost there.

Claim 17.6.3 *Suppose that we have proved Claim 17.6.2. Then we can quickly prove Quadratic Reciprocity.*

Proof. Essentially all we do is take the previous claim and use it for both Legendre symbols; then we add and get the result. Let's see Claim 17.6.2 in action for each symbol.

- First, to get $\left(\frac{q}{p}\right)$, we can safely ignore R to just focus on the number (indeed, parity) of μ , the number of positive lattice points below the dotted line in and on the green box.
- The same argument applies to $\left(\frac{p}{q}\right)$; we can safely ignore the exponent

$$R' = \sum_{\text{even } e', 0 < e' < q} \left\lfloor \frac{pe'}{q} \right\rfloor$$

and instead focus on the number (indeed, parity) of positive lattice points in and on the green box *to the left of* the dotted line, which we may for convenience call μ' .

A useful way to think about this is that the previous two steps switch the role of the vertical and horizontal axes.

Now consider the total exponent of -1 we expect from $\left(\frac{q}{p}\right)\left(\frac{p}{q}\right)$. It will be the sum of those two amounts $\mu + \mu'$ – which, geometrically, is the number of (positive, still) points in and on the green box. (There is no overlap, because q and p are coprime, so there are no lattice points *on* the dotted line until we get to (p, q) , which is well outside the green box.)

How many total points is this? The green box, by design, has dimensions $\frac{p-1}{2}$ and $\frac{q-1}{2}$, so that would mean

$$\frac{p-1}{2} \cdot \frac{q-1}{2} \equiv \sum_{\text{even } e, 0 < e < p} \left\lfloor \frac{qe}{p} \right\rfloor + \sum_{\text{even } e', 0 < e' < q} \left\lfloor \frac{pe'}{q} \right\rfloor \pmod{2},$$

so that

$$\left(\frac{q}{p}\right)\left(\frac{p}{q}\right) = (-1)^{R+R'} = (-1)^{\frac{p-1}{2} \cdot \frac{q-1}{2}}.$$

■

17.6.2 Proving proper parity

So to finish the proof via Claim 17.6.2, we must show that the number of blue points (points under the line with even x -coordinate) has the same parity as the number of positive points in the green box under the line. Equivalently, we will show $R \equiv \mu \pmod{2}$.

In the next graphic, there is a lot going on, all of which we will use for the proof (note especially the new, green, points). We will clarify each of the pieces below.

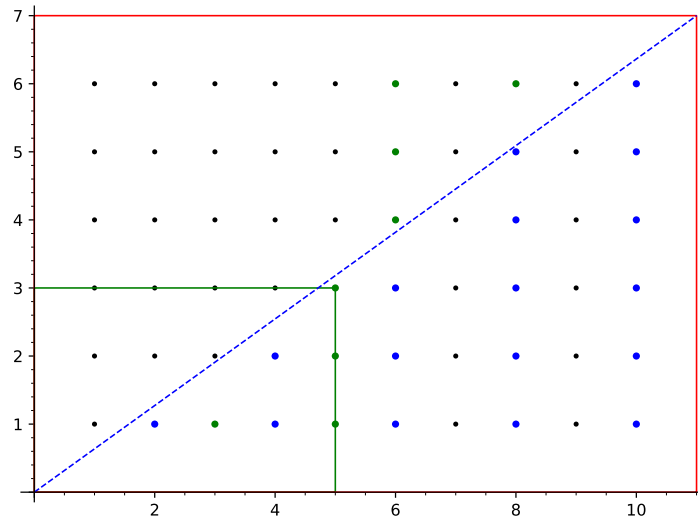


Figure 17.6.4 The full picture of proof of QR

Combined with our previous knowledge, can you check the blue and green dots in the small triangle represent

$$\mu = \left\lfloor \frac{7 \cdot 1}{11} \right\rfloor + \left\lfloor \frac{7 \cdot 2}{11} \right\rfloor + \left\lfloor \frac{7 \cdot 3}{11} \right\rfloor + \left\lfloor \frac{7 \cdot 4}{11} \right\rfloor + \left\lfloor \frac{7 \cdot 5}{11} \right\rfloor ?$$

Let's take a closer look at the two sets of green dots.

- One set is on top, the lattice points with *even* x -coordinates *greater* than $\frac{p-1}{2}$ which have y -coordinate *less* than q which are *above* the dotted line.
- The other set is similar, but on the bottom, with *odd* positive x -coordinates *less* than $\frac{p-1}{2}$ which have positive y -coordinate and are below the line.

You can think of the first set as filling in the even columns greater than $\frac{p-1}{2}$, while the latter set fills in the triangle for odd columns less than $\frac{p-1}{2}$ (in both cases, strictly inside the red box of size p by q). To further understand this, in the interactive form of the text you may wish to try q relatively large compared to p to see this more clearly. Try several different values!

```
@interact
def _(p=(11, prime_range(3, 100)), q=(7, prime_range(3, 100))):
    E = [2, 4..p-1]
    plot4 = plot((q/p)*x, (x, 0, p), linestyle='--')
    plot3 = line([[0, 0], [p, 0], [p, q], [0, q], [0, 0]],
                rgbcolor=(1, 0, 0))
    plot2 = line([[0, 0], [(p-1)/2, 0], [(p-1)/2, (q-1)/2],
                [0, (q-1)/2], [0, 0]], color='green')
    grid_pts_1 = [[i, j] for i in [1..p-1] for j in [1..q-1]]
    grid_pts_2 = [[i, j] for i in [1..(p-1)/2] for j in
                [1..(q-1)/2]]
    plot_grid_pts =
        points(grid_pts_1, rgbcolor=(0, 0, 0), pointsize=10)
    lattice_pts1 = [coords for coords in grid_pts_1 if
                    (coords[0]*q-coords[1]*p>0 and coords[0]<p and
                    coords[0] in E)]
    lattice_pts2 = [coords for coords in grid_pts_1 if
                    (coords[0]*q-coords[1]*p<0 and coords[0]>(p-1)/2 and
```

```

    coords[1]<q and coords[0] in E]]
lattice_pts3 = [coords for coords in grid_pts_1 if
    (coords[0]*q-coords[1]*p>0 and coords[0]<=(p-1)/2
    and coords[0] not in E)]
if len(lattice_pts1)!=0:
    plot_lattice_pts1 = points(lattice_pts1, rgbcolor =
        (0,0,1),pointsize=20)
else:
    plot_lattice_pts1 = Graphics()
if len(lattice_pts2)!=0:
    plot_lattice_pts2 = points(lattice_pts2, rgbcolor =
        (0,.5,0),pointsize=20)
else:
    plot_lattice_pts2 = Graphics()
if len(lattice_pts3)!=0:
    plot_lattice_pts3 = points(lattice_pts3, rgbcolor =
        (0,.5,0),pointsize=20)
else:
    plot_lattice_pts3 = Graphics()
show(plot2+plot3+plot4 + plot_grid_pts+plot_lattice_pts1
    + plot_lattice_pts2 + plot_lattice_pts3,
    xmax=p,ymax=q,ymin=0)
forms = r'\mu='+'+'.join([r'\left\lfloor\frac{%s\cdot
    %s}{%s}\right\rfloor'%(q,e,p) for e in
    [1..(p-1)/2]])+'$'
pretty_print(html("The blue and green dots in the small
    triangle represent"))
pretty_print(html("the sum "+forms))

```

The key observation is that these two sets of green dots *are symmetric images* – they are simply rotated around the point

$$\left(\frac{p}{2}, \frac{q}{2}\right).$$

This makes sense, since with p and q odd, this would change odd to even and vice versa.

So in order to say that μ has the same parity as R (which is our goal to finish the proof), we just have to show that either set of green points has the same parity as that of the set of blue points outside the green box. Again, refer to the interactive graphic and try it with different primes for best understanding.

Claim 17.6.5 *Either set of green points has the same parity as the set of blue points outside the green box.*

Proof. There are $q - 1$ points in each column of points outside the green box. In particular, there an *even* number of points in each such column.

So whether the number of blue points in a given column is even or odd, it is guaranteed that the parity of the green points in that same column is *also* even or odd, respectively. So the parity of the green points outside the green box is the same as the parity of the blue points outside the green box. ■

This means the parity of the points inside the triangle (μ) is the same as that of the blue points (R), which is what we wanted to prove!

17.6.3 Postlude

It's really quite amazing how we needed to understand congruence, parity, some geometry, and of course the idea of a quadratic residue in the first place

to prove this. As of right now, [there is a list of well over two hundred proofs](#) of this theorem. The very shortest might be [one by G. Rousseau](#), and [there is a nice list online](#) of “favorite proofs” by various mathematicians.

So this is one proof where it is appropriate to say Q.E.D.

17.7 Exercises

1. Evaluate the Legendre symbols for $p = 11$ and $a = 2, 3, 5$ using [Eisenstein’s Criterion for the Legendre Symbol](#).
2. Use the previous problem, your knowledge of $\left(\frac{-1}{11}\right)$ and of perfect squares to evaluate all other Legendre symbols $\left(\frac{a}{11}\right)$ for $p = 11$.
3. Do any Legendre symbols in [Example 17.1.5](#) which you didn’t already do.
4. Make up several hard-looking Legendre symbols $\left(\frac{a}{29}\right)$ (modulo $p = 29$) that are easy to solve by adding p or by factoring a . Then solve them.
5. Use the multiplicative property of the Legendre symbol³ to give a congruence condition for when $\left(\frac{-2}{p}\right) = \pm 1$.
6. For $0 < a, b < p$, prove that at least one of a, b , and ab is a quadratic residue of p .
7. In [Exercise 16.8.9](#), you explored $\sum_{a \in Q_p} a$. Now suppose $p \equiv 1 \pmod{4}$; prove that the sum of the quadratic residues of p and the sum of the quadratic nonresidues are the same by computing both. (See [\[E.7.31\]](#) for a more complex but analogous statement for the case $p \equiv 3 \pmod{4}$, along with an elementary proof thereof.)

In [Example 17.5.4](#) there are a number of small issues which need proof; here, you have the opportunity to finish them off.

8. Let p be a prime of the form $p = 2q + 1$, where q is prime (recall that q is called a Germain prime in this case). Show that *every* residue from 1 to $p - 2$ is either a primitive root of p or a quadratic residue. (Hint: Use [Euler’s Criterion](#), and ask yourself how many possible orders an element of U_p can have.)
9. Prove: if $p \equiv 3 \pmod{4}$, and if $a \not\equiv \pm 1, 0$, then a is a QR modulo p if and only if $p - a$ is not a QR.
10. Prove that for any prime p , if $1 < i, j < \frac{p}{2}$ and $i \neq j$, then $i^2 \not\equiv j^2 \pmod{p}$. (Hint: factor!)
11. Verify the previous exercise for $p = 23$.
12. Prove that if $\left(\frac{2}{n}\right)$ is the Jacobi symbol instead of the Legendre symbol, it is still true that $\left(\frac{2}{n}\right) = 1$ precisely when $n \equiv \pm 1 \pmod{8}$. (Remember, n has to be odd by [Definition 17.4.9](#).)
13. Verify [Fact 17.4.10](#) by coming up with four Jacobi symbols which evaluate to 1, but for which you verify a is not a quadratic residue of n . (For your first one, why not use $\left(\frac{3}{35}\right)$?)
14. Learn about the Goldwasser–Micali public key encryption method. How is it implemented? What mathematics from this chapter is used?

³See [\[E.2.15, Section 50\]](#) to see an approach using the Minkowskian methods of [Subsection 13.4.1](#), connecting more explicitly to other algebraic structures related to the [Gaussian integers](#).

15. Make up and compute some Legendre symbols that seem pretty hard by using the Jacobi symbol instead.
16. If you didn't do them already, do the exercises in [Example 17.4.8](#).
17. Evaluate five non-obvious Legendre symbols $(\frac{a}{p})$ for $p = 47$ using quadratic reciprocity.
18. Find congruence criteria for p for when $a \in Q_p$ for $a = -3, 6,$ and 9 . (Hint: Don't do any extra work – use what you know!)
19. Use quadratic reciprocity to find a congruence criterion for when 5 is a quadratic residue for an odd prime $p > 5$.
20. Use quadratic reciprocity to prove the surprising statement that -5 is a quadratic residue for exactly those primes for whom the sum of the ones and tens digit is odd. (Did you conjecture this when you completed [Exercise 16.8.14](#)? See [\[E.7.10\]](#) about a story behind this unusual result.)
21. Use Sage to explore why repetition in the decimal expansion of $\frac{a}{p}$ is related to whether 10 is a primitive root modulo p .
22. Explore the Solovay-Strassen primality test. Try implementing it well enough to check whether a number *other* than 221 is prime.
23. Compute two nontrivial (that is, not obviously perfect square) Jacobi symbols for the odd composite number $n = 35$; then do the same for $n = 943$.

Summary: Quadratic Reciprocity

Here, we harness the power of the Legendre symbol to find a deep correlation between solutions of two seemingly unrelated congruences – a correlation that enables us to tell very quickly whether *any* quadratic congruence has a solution!

1. [Section 17.1](#) reinterprets and extends some of our work with quadratic residues in terms of the Legendre symbol.
2. Next, there is a long buildup to the challenging, but rewarding, power of [Eisenstein's Criterion for the Legendre Symbol](#).
3. We use this criterion to compute when 3 is a quadratic residue in [Proposition 17.3.4](#).
4. The next section has the core of the chapter. Not only do we state [Quadratic Reciprocity](#), we interpret it (such as in [Figure 17.4.4](#)) and show how to use it efficiently to compute (such as in [Example 17.4.7](#)). Finally, we introduce the Jacobi symbol in [Definition 17.4.9](#).
5. [Section 17.5](#) gives several interesting applications.
6. [Section 17.6](#) has a geometric proof of the main theorem.

The [Exercises](#) encourage not just computation of a wide variety of Legendre symbols using quadratic reciprocity, but filling in gaps in proofs (such as about Germain primes) and proving your own facts about when certain numbers are quadratic residues.

Chapter 18

An Introduction to Functions

The further one goes into number theory, the more one needs to think about the functions involved *as functions*, and not just as handy computational shorthand.

Question 18.0.1 What properties do number-theoretic functions (such as $\phi(n)$) have? What can we do with them? \square

Most of the remainder of the text deals with such questions. This short chapter introduces some of the questions we will ask through the lens of one function we have done a fair amount with, and then through the eyes of one we have examined in less detail.

The Euler function, like many we have seen and will see, is an example of an **arithmetic function**. An arithmetic function is a function with the positive integers as its domain, usually going to integer, real, or complex values.

Remark 18.0.2 We pronounce this word with the stress on the *third* syllable in number theory when used as an adjective, but (as usual) on the second syllable when used as a noun.

A-rith-*me*-tic functions show up when studying the higher a-*rith*-me-tic.

We'll spend a lot of time with three types of questions regarding arithmetic functions. For any given function, we wish to find or examine the following.

- We want to have as explicit formulas as possible for our functions, which are often defined implicitly or in terms of counting.
- We wish to find relational formulas, either between our function and other functions, or especially among different values of the function itself.
- We desire to see what the long-term or aggregate behavior of the functions is; in practice this usually involves summation of various kinds.

In this chapter, we will start the process, but it will recur throughout the remainder of the text.

18.1 Three Questions for Euler phi

It's easier to say useful things about some functions than others! To begin, let's go back and remind ourselves of some of the nice properties of one particular function we *did* study in some detail. In the next chapter, we'll start exploring some functions that we have not yet encountered.

That function is, naturally, the Euler ϕ function. Recall that $\phi(n)$ gives the size of the set

$$\{k \mid 0 < k \leq n, \gcd(k, n) = 1\}$$

of residues modulo n which are coprime to n . Also don't forget we can use Sage to calculate it.

```
euler_phi(25)
```

```
20
```

18.1.1 Formulas

Of course, such small values can be calculated by hand. But what about larger ones? Surely we don't want to have to check every number up to n just to compute $\phi(n)$.

And indeed, in [Exercise 9.6.11](#) you should have gotten a formula. Do you remember it? The following Sage cell is a hint.

```
print(factor(275))
print(euler_phi(275))
print(275*(1-1/5)*(1-1/11))
```

```
5^2 * 11
200
200
```

Fact 18.1.1 *If n is the product of prime powers $n = \prod_{i=1}^k p_i^{e_i}$ then we have the formula*

$$\phi(n) = n \prod_{i=1}^k \left(1 - \frac{1}{p_i}\right)$$

Proof. Do [Exercise 9.6.11](#)! ■

If you are in a classroom setting, you may want to discuss whether it seems likely that arbitrary arithmetic functions have formulas.

18.1.2 Relations

One piece of getting a formula for ϕ is the rather interesting property ϕ has ([Fact 9.5.2](#)) that if m, n are coprime then $\phi(m)\phi(n) = \phi(mn)$. This is an important general property an arithmetic function may have.

Definition 18.1.2 We say that $f(n)$ is **multiplicative** if

$$f(m)f(n) = f(mn) \text{ when } m, n \text{ are coprime.}$$

◇

The terminology is kind of bad, because of course the function only ‘multiplies’ for coprime integer inputs, but since relative primality is such a fundamental concept this seems okay nonetheless. We can test this property in the following Sage cell.

```
@interact
def _(a=25, b=11):
    pretty_print(html(r"$\phi(%s)=%s\text{\_and\_
```

```

    }\phi(%s)=%s"%(a, euler_phi(a), b, euler_phi(b)))
if gcd(a,b)==1:
    pretty_print(html(r"And_\phi(%s\cdot%s)=%s\cdot_
        %s=%s$, _their_product!"%(a, b, euler_phi(a),
            euler_phi(b), euler_phi(a*b))))
else:
    pretty_print(html(r"But_%s$_and_%s$_aren't_
        coprime, _so_\phi(%s\cdot%s)=%s\neq_%s\cdot_
        %s"%(a, b, a, b, euler_phi(a*b), euler_phi(a),
            euler_phi(b))))

```

So ϕ is multiplicative. Do you think this is an unusual property to have?

Again, in a class setting you may wish to discuss whether it seems likely that arithmetic functions might have some property along these lines.

18.1.3 Summation (and limits)

One thing that might be useful to look at in a function is its behavior in the long term. In calculus, we certainly talk a lot about things like asymptotes, even asymptotes other than horizontal and vertical ones. Unfortunately, arithmetic functions don't often look that great in this way.

For instance, let's look at the plot of ϕ .

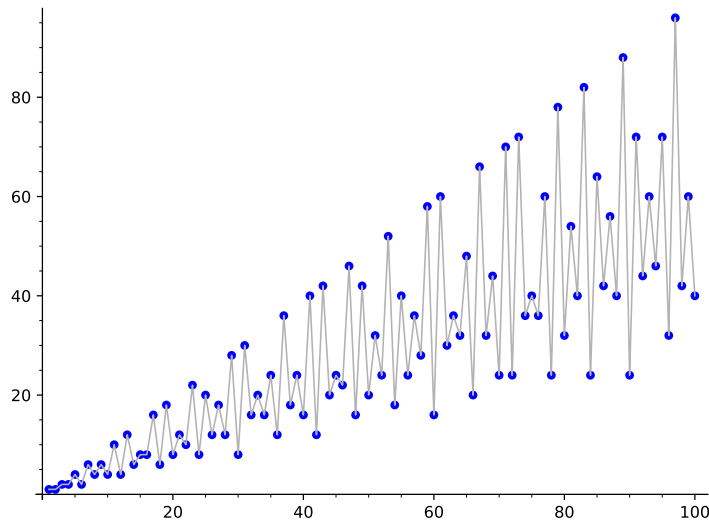


Figure 18.1.3 The Euler phi function from 1 to 100 (`plot(euler_phi, 1, 100)`)

This doesn't look like it's "going" anywhere.

That said, there is some regularity; we could look at the highest or lowest points, at least. Certainly prime numbers p will always have the formula $\phi(p) = p - 1$, and that is a nice graph; the lower limit seems reasonably regular as well. Try to think about how one might encapsulate such observations in terms of limits.

One strategy that is sometimes used to "smooth" such behavior in places like analyzing stock prices is trying to calculate "averages" – that is, sum it up and divide. We are not ready for this with ϕ (see [Section 20.5](#)).

However, there was a different interesting property about summation of $\phi(n)$, namely [Fact 9.5.4](#). To recall, what was the sum of $\phi(d)$ over the set of divisors d of n ?

```
@interact
def _(n=275):
    pretty_print(html("%s$_factors_as_
        %s"%(n, latex(factor(n)))))
    pretty_print(html("Its_divisors_are_
        %s"%latex(divisors(n))))
    pretty_print(html(r"The_sum_of_\phi_of_the_divisors_is_
        %s"%sum([euler_phi(d) for d in divisors(n)])))
```

Ah yes, it was just that $\sum_{d|n} \phi(d) = n$. Even if we can't say something about limiting behavior yet, this kind of summation must be getting us closer!

As a final classroom discussion point, what kind of behavior do you think could happen when summation of arithmetic functions is considered? What about limits? Could you get anything you can get in calculus, or should some things not be possible?

18.2 Three Questions, Again

Hopefully your appetite is whetted a bit by the previous section, and especially the discussion opportunities about what you think might be possible.

So let's start exploring these questions with *new* functions.

Definition 18.2.1 Let $r(n)$ be the number of (all!) ways to write n as a sum of (two) squares. (This was called $r_2(n)$ when first encountered¹ in [Exercise 13.7.7](#).) \diamond

Example 18.2.2 For instance, $r(25) = 12$. Why? Because you can write it using the pairs

$$(\pm 3, \pm 4), (\pm 4, \pm 3), (\pm 5, 0) \text{ and } (0, \pm 5).$$

Remember, we count *all* solutions, positive or negative, and in any particular order possible, in determining the value of $r(n)$. \square

18.2.1 Formulas

In [Exercise 13.7.7](#), we saw that $r(2^m) = 4$. But we didn't discuss it enough to question whether there might be a formula that was easier to compute than the process of counting all possible sums!

As an encouragement to our search for answers to our three questions, I will give you a (totally unmotivated!) formula. To see what it looks like, we use an extension of the [Fundamental Theorem of Arithmetic](#).

Fact 18.2.3 Write the prime factorization of n as

$$n = 2^d p_1^{e_1} \cdots p_k^{e_k} q_1^{f_1} \cdots q_\ell^{f_\ell}$$

where we write primes of the form $4k + 1$ as p , and primes of the form $4k + 3$ as q . Then

$$r(n) = \begin{cases} 0 & \text{if any } f_j \text{ is odd} \\ 4 \prod_{i=1}^k (e_i + 1) & \text{otherwise} \end{cases}.$$

¹Although we briefly considered other r_k in [Example 14.2.3](#), and we will see another example in the remarkable [Theorem 25.8.1](#), it is usually more convenient to simplify the notation.

Proof. Unfortunately, it turns out that every single proof of this is not very short. They all either go into some detail regarding factorization of Gaussian integers (recall our allusion to this in [Fact 14.1.8](#)), or they do some lengthy divisibility and congruence analysis. So we will skip the proof. ■

To use this, notice that the empty product (no primes of the form $4k + 1$) is 1, just like a sum over zero elements is zero. To prove [Exercise 13.7.7](#), we note that if $r(2^m)$ then all e_i and f_j are zero, then we are in the second case and we just get $4 \cdot 1$ for the product.

Sage note 18.2.4 Review quiz. You can use various tools we've already seen to compute this with Sage, such as factoring and multiplication. Try it!

18.2.2 Relations

We just saw an impressive relation among values of $\phi(n)$. As an example of it, $\phi(5)\phi(3) = \phi(15)$, since the inputs are coprime. Similarly, there are some relations with multiplying for r , though it certainly isn't multiplicative.

Example 18.2.5 Indeed, now that we have a formula, we can compute this.

- For instance,

$$r(3)r(5) = r(15)$$

because both sides are zero!

- For the same reason, $r(8)r(7) = r(56)$.
- On the other hand,

$$r(25)r(13) = 12 \cdot 8 = 96 \neq 24 = r(325)$$

- Similarly, $r(25)r(4) = 12 \cdot 4 = 48 \neq 12 = r(100)$.

In these examples, the inputs are relatively prime but it doesn't multiply. What might still be true? See [Exercise Group 18.3.1–2](#). □

Sage note 18.2.6 Explore here. Feel free to explore here!

18.2.3 Limits (and summation)

In [Subsection 18.1.3](#) we saw that (for ϕ) even though we couldn't yet address long term behavior, we could at least see some patterns, and could say something about summing values. In this subsection, we will try to directly address *long-term, average* behavior for $r(n)$.

To be precise, we will talk about *limits* with functions. Yes, limits in number theory!

Observe the following graphic. It has as its basic content the circle with radius \sqrt{n} and blue lattice points representing all pairs (x, y) such that $x^2 + y^2 \leq n$. There is a little box of area one around each such lattice point.

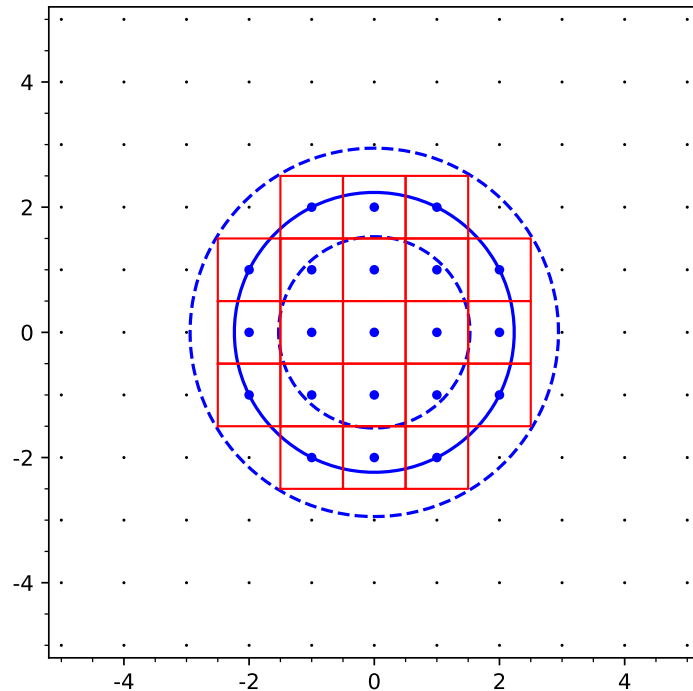


Figure 18.2.7 Plotting sums of squares up to five

As you might expect, the boxes *roughly* cover the circle, but certainly not exactly. So what does this have to do with $r(n)$?

Each unit box around each lattice point can be thought of as standing in for a representation (as a sum of squares) of a given integer less than or equal to n . Adding up *all* the areas would thus give a number, as a summation:

$$\sum_{k=0}^n r(k).$$

So the area of the boxes can give us information about r .

Here, there are 21 boxes with a circle of radius $\sqrt{5} \approx 2.24$, giving a ratio of area of boxes to the square of the radius about 4.2. Try it interactively below.

```
@interact
def _(n=(5,[1..100])):
    viewsize=ceil(math.sqrt(n))+2
    a=(math.sqrt(n)+1/math.sqrt(2))^2
    b=(math.sqrt(n)-1/math.sqrt(2))^2
    g(x,y) = x^2+y^2
    P=Graphics()
    P += implicit_plot(g-n, (-viewsize,viewsize),
        (-viewsize,viewsize), plot_points = 200)
    P += implicit_plot(g-a, (-viewsize,viewsize),
        (-viewsize,viewsize), linestyle='--',plot_points =
        200)
    P += implicit_plot(g-b, (-viewsize,viewsize),
        (-viewsize,viewsize), linestyle='--',plot_points =
        300)
    grid_pts = [[i,j] for i in [-viewsize..viewsize] for j
        in [-viewsize..viewsize]]
    P += points(grid_pts,rgbcolor=(0,0,0),pointsize=2)
```

```

lattice_pts = [coords for coords in grid_pts if
                (coords[1]^2+coords[0]^2<=n)]
P += points(lattice_pts, rgbcolor = (0,0,1),pointsize=20)
squares=[line([[k-1/2,l-1/2],
               [k+1/2,l-1/2],[k+1/2,l+1/2],
               [k-1/2,l+1/2],[k-1/2,l-1/2]]), rgbcolor=(1,0,0)) for
          [k,l] in lattice_pts]
for object in squares:
    P += object
show(P, figsize = [5,5], xmin = -viewsize, xmax =
      viewsize, ymin = -viewsize, ymax = viewsize,
      aspect_ratio=1)
pretty_print(html("There are %s$ boxes with a circle of
                  radius %s$"%(len(squares),math.sqrt(n))))
pretty_print(html("The ratio of the area of boxes to the
                  square of the radius is
                  %\approx %s$"%(len(squares)/(math.sqrt(n)^2))))

```

Fact 18.2.8 *Observe that the boxes neither cover nor are covered by the circle in question. However, we can say two things about them.*

- *These boxes will entirely cover a disk of radius \sqrt{n} minus half the diagonal length of the boxes, namely $\frac{1}{\sqrt{2}}$, which is the inner circle above.*
- *Likewise, they are completely contained in a disk of radius \sqrt{n} plus half the diagonal length of the boxes.*

Proof. Geometry. ■

Let's use this fact to create a double inequality in terms of the area covered by two circles and the squares:

$$\pi \left(\sqrt{n} - \frac{1}{\sqrt{2}} \right)^2 \leq \sum_{k=0}^n r(k) \leq \pi \left(\sqrt{n} + \frac{1}{\sqrt{2}} \right)^2.$$

If we divide by n and simplify a bit, then factor, we obtain two more:

$$\pi \frac{n - \sqrt{2n} + 1/2}{n} \leq \frac{1}{n} \sum_{k=0}^n r(k) \leq \pi \frac{n + \sqrt{2n} + 1/2}{n},$$

$$\pi \left(1 - \sqrt{\frac{2}{n}} + \frac{1}{2n} \right) \leq \frac{1}{n} \sum_{k=0}^n r(k) \leq \pi \left(1 + \sqrt{\frac{2}{n}} + \frac{1}{2n} \right).$$

We're almost at something interesting.

- First, the limit as n goes to ∞ of the lower *and* upper bounds with each of these inequalities exists. In fact, the limit of the bounds in both cases is π .
- Then, the beloved squeeze theorem from calculus implies that

$$\lim_{n \rightarrow \infty} \frac{1}{n} \sum_{k=0}^n r(k) = \pi.$$

- Finally, note that $r(0) = 1$, so its presence or absence will not affect the average in the limit at all.

We can interpret this line of thought as proving and saying:

Fact 18.2.9 *The average number of representations of a positive integer as a sum of squares is π .*

WHAT?!

But it's true. And there's more to come.

18.3 Exercises

We see in [Subsection 18.2.2](#) that r is not multiplicative. But could some related properties still be true?

1. Look at the cases where zero is involved. State the broadest possible multiplicativity result you can for this case.
2. Look at the second two examples in [Subsection 18.2.2](#). There seems to be a specific *sort* of relationship in the precise way in which these examples are *not* multiplicative. What is that relationship? Can you prove it? (Hint: first compare the results, only then the individual inputs.)
3. For a fixed $p(x)$, let $Z_{p(x)}(n)$ be the number of solutions of the polynomial congruence $p(x) \equiv 0 \pmod{n}$. Use facts from earlier in the text to show that this function is multiplicative. Connect this to the question of whether $-1 \in Q_n$.
4. Let the function g be given by

$$g(n) = \begin{cases} 0 & n \text{ is even} \\ 1 & n \equiv 1 \pmod{4} \\ -1 & n \equiv 3 \pmod{4} \end{cases}.$$

Show that the function $g(n)$ is multiplicative.

5. Compute $r(n)$ for $0 \leq n \leq 10$ and compare the sum to 10π .
6. Compute $r(n)$ for $n = 100, 300, \text{ and } 900$. Can you write down all the actual sums of squares for these?

Summary: An Introduction to Functions

This short chapter introduces us to arithmetic functions, and raises some interesting questions we can ask about them.

1. In [Section 18.1](#) we review the formula and relations for the familiar Euler ϕ function, while also asking it where it is going.
2. In [Section 18.2](#) we ask the same questions of a *new* function, which culminates in the surprising [Fact 18.2.9](#).

The [Exercises](#) just give a little chance to think about functions, in preparation for the next several chapters.

Chapter 19

Counting and Summing Divisors

Among all the possible arithmetic functions one could discuss, there is one family which is both truly ancient and part of cutting-edge research. We'll let ourselves be inspired by the summations in the previous chapter, by summing the simplest functions of all and seeing what we get.

19.1 Exploring a New Sequence of Functions

Definition 19.1.1 For $n > 0$, let $\sigma_k(n)$ be defined as the sum of the k th power of the (positive) divisors of n , thus:

$$\sigma_k(n) = \sum_{d|n} d^k.$$

◇

Before doing *any* computing, think about what special information about a number σ_1 and σ_0 might encode.

Remark 19.1.2 Incidentally, very (very) often one will see $\sigma_0(n)$ written as $\tau(n)$, sometimes also as $d(n)$. Usually $\sigma_1(n)$ is written simply $\sigma(n)$, though Euler apparently used $\int n$ in his writings (can you think why?).

Hopefully, you realized σ_1 is adding all the divisors of n (including n itself), and that σ_0 is the *number* of (positive) divisors of n .

Now, get ready to explore! Try to figure out as much as you can about these functions. If you're in a group in a class, you can certainly save time by dividing up the initial computations among yourselves, then sharing that information so you have a bigger data set to look at.

Question 19.1.3 Can you find some or all of the following for these functions?

- A formula, at least for some input types.
- See if at least a limited form of multiplicativity (recall [Definition 18.1.2](#)) holds.

You might also want to look at questions like these.

- Can two different n yield the same σ_k (for a given k)? If so, when – or when not? Can they be consecutive?

- Is it possible to say anything about when one of these functions yields even results – or ones divisible by three, four, ... ?
- Clearly the size of these functions somehow is related to the size of n – for instance, it is obvious that $\sigma_0(n) = \tau(n)$ can't possibly be bigger than n itself! So how big *can* these functions get, relative to n ? How small?
- Can anything be said about congruence values of these functions? (This is a little harder.)

If you come up with a new idea, why not challenge someone else to prove it? See [Exercise Group 19.6.2–4](#) for past examples. \square

19.2 Conjectures and Proofs

Remark 19.2.1 Don't read this section until you have tried some of the exploration in the previous section!

In the last section we defined some new functions, and asked some questions about them. You can try them by hand, or use computation to explore them further.

Sage note 19.2.2 Syntax for sigma. Here is the syntax for doing this in Sage. However, for this function it is better to try it out by hand first!

```
sigma(12, 1), sigma(12, 0)
```

```
(28, 6)
```

If you do not put the second argument in, Sage just computes $\sigma_1 = \sigma$ by default.

```
sigma(12)
```

```
28
```

What were some of your conjectures? It is quite likely that you (or others, if in a class setting) discovered some of these:

- $\sigma_1(p) = p + 1$ if p is prime.
- $\sigma_0(p^e) = e + 1$ if p^e is a prime power.
- σ_i is in fact multiplicative for $i = 0, 1$.

If you dug a little deeper, or had a little more time to spend, your conjectures may have also included some *like* these:

- $\sigma_1(p^e) = 1 + p + p^2 + \cdots + p^e$ for p^e a prime power.
- $\sigma_1(2^e) = 2^{e+1} - 1$.
- $\sigma_0(n)$ is odd precisely if n is a perfect square.

Let's prove the most important of these things, as well as mention a few other useful formulas.

19.2.1 Prime powers

Again, usually one will have discovered various formulas that are special cases of the following, among others. It's surprisingly easy to find the patterns!

Fact 19.2.3 *If p^e is a perfect prime power, then*

$$\sigma_0(p^e) = e + 1 \text{ and } \sigma_1(p^e) = 1 + p + p^2 + \cdots + p^e = \frac{p^{e+1} - 1}{p - 1}.$$

Proof. There isn't much to prove here, once discovered. Both formulas come from the same fundamental observation.

- All possible divisors of a prime power must have only that prime as divisors, by the [Fundamental Theorem of Arithmetic](#). So, these divisors are just other (smaller) powers of that prime.
- There are exactly $e + 1$ of these divisors, and these divisors are the ones summed up in the σ_1 formula.

The fraction formula for σ_1 is just the usual geometric summation formula familiar from precalculus, or perhaps calculus. ■

19.2.2 Multiplicativity

It's a bit harder to prove the following. See [Definition 18.1.2](#) to remind yourself of the definition of multiplicative.

Fact 19.2.4 *For any i , $\sigma_i(n)$ is multiplicative. That is,*

$$\sigma_i(mn) = \sigma_i(m)\sigma_i(n) \text{ when } \gcd(m, n) = 1.$$

This automatically leads to many facts, such as this one.

Theorem 19.2.5 *If we factor $n > 0$ as*

$$n = p_1^{e_1} p_2^{e_2} \cdots p_k^{e_k},$$

then we have formulas

$$\sigma_0(n) = \prod_{i=1}^k (e_i + 1) \text{ and } \sigma_1(n) = \prod_{i=1}^k \left(\frac{p_i^{e_i+1} - 1}{p_i - 1} \right).$$

We will *not* prove this fact directly! It is possible, and might make a good challenge exercise. But it is not *efficient*.

Instead, we will prove below a theorem that exemplifies a general principle.

Principle 19.2.6 *In the long run, it is better to prove general results for sums of arithmetic functions than to do each one by itself.*

Otherwise we do an endless line of proofs like the ones we did for ϕ (recall [Fact 9.5.2](#)), but for every arithmetic function.

19.2.3 A very powerful lemma

Let $\sum_{d|n}$ denote the sum over all positive divisors (including 1 and n) of n . Then we have the following result, the proof of which will be easier than the corresponding proof for Euler's function.

Theorem 19.2.7 *If g is multiplicative and $f(n)$ is defined as*

$$f(n) = \sum_{d|n} g(d)$$

then f is also multiplicative.

Proof. We follow here [E.2.1]. Let m and n be coprime; we are interested in $f(mn)$.

Basically, this all boils down to asking what the divisors of mn look like. Any divisor of mn must be the product of some divisor a of m and some divisor b of n .

The previous observation is just about multiplication and divisibility, not even coprimeness. But that guarantees that a and b are coprime as well, given that m and n are. So each divisor $d \mid mn$ gives us a (unique) pair of (coprime) divisors a and b of m and n .

Instead of summing over all divisors of mn , we can instead sum over each divisor of n for each divisor of m . In symbols,

$$f(mn) = \sum_{a|m} \sum_{b|n} g(ab).$$

Now we can use all the facts we have at hand (coprimeness, multiplicativity, etc.) to finish it off.

$$\begin{aligned} f(mn) &= \sum_{a|m} \sum_{b|n} g(ab) = \sum_{a|m} \sum_{b|n} g(a)g(b) \\ &= \left(\sum_{a|m} g(a) \right) \left(\sum_{b|n} g(b) \right) = f(m)f(n). \end{aligned}$$

■

Corollary 19.2.8 *Since $g(n) = n^i$ is clearly multiplicative, it is true that*

$$\sum_{d|n} g(d) = \sum_{d|n} d^i = \sigma_i(n)$$

is also multiplicative.

The special cases $i = 0$ and $i = 1$ of the corollary confirm that $\sigma_0 = \tau$ and $\sigma_1 = \sigma$ are indeed multiplicative. Since it will be convenient later (see [Definition 23.3.1](#) and following), we give separate names to these two special cases of n^i .

Definition 19.2.9 Let us set the following two arithmetic functions:

- $u(n) = 1$ is the *unit* function
- $N(n) = n$ is the *identity* function

◇

19.3 The Size of the Sum of Divisors Function

For the rest of this chapter, we will focus on $\sigma_1 = \sigma$ itself, since the sum of divisors function has a deep richness of its own. We could ask questions about evenness, other patterns, and so forth.

This short section asks a particularly interesting question. Try the following interactive cell.

```
@interact
def _(n=range_slider(1,150,1,(1,20))):
    top = n[1]
    bottom = n[0]
    cols = ((top-bottom)//10)+1
    T = [cols*['n$',r'\sigma(n)$',r'\sigma(n)/n$']]
    list = [[i, sigma(i), (sigma(i)/i).n(digits=3)] for i in
            range(bottom, top+1)]
    list.extend((10-(len(list)%10))*['', ''])
    for k in range(10):
        t = [item for j in range(cols) for item in
            list[k+10*j]]
        T.append(t)
    pretty_print(html(table(T, header_row = True, frame =
        True)))
```

This table helps you see possibilities for the *relative* size of $\sigma(n)$ with respect to n itself. Alternately, we have the following.

Question 19.3.1 For any given n , what is the constant C_n such that $\sigma(n) = C_n \cdot n$? How big can this get? \square

The spread of these ratios, for n under one hundred fifty, certainly goes both above and below 2. If you look carefully, you will see that only one of the numbers above has a sum of divisors without 1 or 2 as the integer part. What is it?

Instead of simply trying larger and larger input numbers, we might use a little theory to get a higher ratio. To wit, if a number has lots of small prime divisors, we might think it has lots of factors. So taking big powers of these would have even more small prime divisors and might get us big ratios.

```
@interact
def _(n=[1..15]):
    pretty_print(html(r"Try_
    $2^{\%s}\cdot 3^{\%s}\cdot 5^{\%s}=\%s$"%(n, n, n,
    2^n*3^n*5^n)))
    pretty_print(html(r"Then_ $\sigma(\%s)=\%s=\%s\cdot_
    \%s\approx_{\%s}\cdot_{\%s}$"%(2^n*3^n*5^n,
    sigma(2^n*3^n*5^n),
    sigma(2^n*3^n*5^n)/(2^n*3^n*5^n), 2^n*3^n*5^n,
    (sigma(2^n*3^n*5^n)/(2^n*3^n*5^n)).n(digits=3),
    2^n*3^n*5^n)))
```

You'll notice that although we quickly get a ratio above 3 (so that $\sigma(n) >$), we don't seem to get much further. Why?

A helpful thing to think about with this is the following rewrite, using the formula for $\sigma(n)$ with the usual writing of $n = \prod_{i=1}^k p_i^{e_i}$:

$$\frac{\sigma(n)}{n} = \frac{\prod_{i=1}^k \left(\frac{p_i^{e_i+1} - 1}{p_i - 1} \right)}{\prod_{i=1}^k p_i^{e_i}} = \prod_{i=1}^k \frac{p_i - (1/p_i^{e_i})}{p_i - 1} \approx \prod_{i=1}^k \frac{p_i}{p_i - 1}$$

Based on this, we should expect this approximation to be very close when e_i are all quite large. Then for large numbers, since $\frac{p}{p-1} > 1$, if we multiply by

enough of these we will get very large numbers and so $\sigma(n)/n$ will be greater than any given C , and then $\sigma(n) > Cn$.

Of course, $p = 2$ is the best for this since $\frac{2}{2-1} = 2$, but the other primes will hopefully be useful for this as well. For instance, $n = 2^{10}3^{10}$ will have

$$\sigma(n)/n = \frac{2 - 1/2^{10}}{2 - 1} \cdot \frac{3 - 1/3^{10}}{3 - 1} \approx \frac{2}{2 - 1} \cdot \frac{3}{3 - 1} = 3$$

so certainly $\sigma(6^{10})$ will be nearly $3 \cdot 6^{10}$.

If we multiply it by 5 as well that should do it, and that gives the results we saw in the previous cell:

$$\frac{2 - 1/2^{10}}{2 - 1} \cdot \frac{3 - 1/3^{10}}{3 - 1} \cdot \frac{5 - 1/5}{5 - 1} \approx \frac{2}{2 - 1} \cdot \frac{3}{3 - 1} \cdot \frac{5}{5 - 1} = 2 \cdot \frac{3}{2} \cdot \frac{5}{4} = \frac{15}{4} = 3.75$$

We can check out some of these ideas, and how much bigger we can get.

```
print((sigma(6^10)/(6^10)).n())
print((sigma(5*6^10)/(5*6^10)).n())
```

```
2.99851822943128
3.59822187531753
```

```
print((sigma(2^4*3^4*5^4*7)/(2^4*3^4*5^4*7)).n(digits=3))
```

```
4.13
```

```
N = prod([p^4 for p in primes_first_n(100)])
print((sigma(N)/N).n(digits=3))
```

```
10.9
```

Continuing this for more primes suggests the following.

Fact 19.3.2 *For any positive C , there is a positive integer n such that*

$$\sigma(n) > Cn.$$

The argument outlined above is not completely rigorous, but is good enough for now. Trying to prove it this way could bring the distribution of primes to the table, so doing so might not be trivial. (As it happens, one can prove this in a very elementary way; see [E.4.5, Section 3.6].)

19.4 Perfect Numbers

19.4.1 A perfect definition and theorem

Definition 19.4.1 When the ratio $\frac{\sigma(n)}{n}$ is exactly 2, we say n is a **perfect number**. \diamond

This is a big definition, and it goes back at least to Euclid, who [defines the notion](#) at the beginning of the number-theoretic books of the Elements. It is easy to see this is the same thing as n being the sum of all of its proper divisors¹, which is Euclid’s characterization. Indeed, the [Greek](#) is *τέλειος ἀριθμός*, which might better be translated as “complete number”, as is done in many

¹Historically these were called **aliquot parts** in this context.

languages. In modern English usage, ‘completeness’ captures the concept of being comprised of everything (and hence *also* being without flaw) better than ‘perfection’, but in English these numbers are universally called perfect.

Euclid only mentions this concept again over one hundred propositions later, where he proves that certain numbers are, in fact, perfect. (A careful reader will notice that the primes in question are, in fact, the Mersenne primes of [Definition 12.1.6!](#)) Such a conclusion is a fitting end, as William Dunham says in his book, *Journey through Genius* [\[E.5.5\]](#).

Theorem 19.4.2 *If n is a number such that $2^n - 1$ is prime, then the (even) number $2^{n-1}(2^n - 1)$ is perfect.*

Proof. [Euclid’s proof](#) (in the link) of this is worth looking at. ■

Many centuries later, Euler proved the converse; we will prove them together. (See also Chapter 1 of Dunham’s *Euler: The Master of Us All* [\[E.5.6\]](#).)

Theorem 19.4.3 Characterization of Even Perfect Numbers. *If N is an even number, it is perfect if and only if it is the product of a power 2^{n-1} and a prime of the form $2^n - 1$ (for the same n).*

Proof. First, assume that $2^n - 1$ is prime. Then the factors of $N = 2^{n-1}(2^n - 1)$ are coprime, so

$$\sigma(2^{n-1}(2^n - 1)) = \sigma(2^{n-1})\sigma(2^n - 1) = (2^n - 1)(2^n - 1 + 1)$$

The steps are because of multiplicativity and the formulas we had earlier (see [Theorem 19.2.5](#)) for σ of powers of two and primes. But then

$$(2^n - 1)(2^n - 1 + 1) = 2^n(2^n - 1) = 2[2^{n-1}(2^n - 1)]$$

so that the sum of divisors is exactly twice the original number.

Now for the converse, which is somewhat longer. Let us start with an even perfect number N , which is perforce divisible by some power of two.

Looking ahead, call this power the $(n - 1)$ th power! Then our even perfect number may be written as $N = 2^{n-1}q$, where q is the (odd) quotient.

Let’s divide the rest of the proof into several pieces. First, two facts.

- We know that this number is perfect, so

$$\sigma(2^{n-1}q) = 2 \cdot 2^{n-1}q = 2^n q$$

- We also know how to compute σ , so

$$\sigma(2^{n-1}q) = \sigma(2^{n-1})\sigma(q) = (2^n - 1)\sigma(q)$$

We can combine these observations to see that

$$2^n q = (2^n - 1)\sigma(q)$$

Note that this means $2^n - 1 \mid q$, since q is the only odd part of the left-hand side (implicitly using some of [Theorem 6.3.2](#)). Let’s write

$$(2^n - 1)m = q.$$

Substituting, we have

$$2^n(2^n - 1)m = (2^n - 1)\sigma(q) \Rightarrow 2^n m = \sigma(q)$$

Since m and q both divide q , by the definition of σ we have

$$\sigma(q) \geq q + m = (2^n - 1)m + m = 2^n m$$

Since these two divisors (q and m) alone add up to $\sigma(q)$, it must be true that q has exactly these two divisors, so it is prime. *That* means $m = 1$, and $q = 2^n - 1$, and so the perfect number N equals $2^{n-1}(2^n - 1)$. Great! ■

We will leave the question about whether there are *odd* perfect numbers to [Section 19.5](#).

19.4.2 Speculation and more terminology

There are many things people have claimed about numbers of this type. A Hellenistic Roman in the first century in Gerasa² named Nichomachus claimed that the n th perfect number had n decimal digits. Nicomachus was more concerned with mystical claims about perfect numbers (which many repeated, see [\[E.4.5, Chapter 3\]](#)), but this mathematical assertion continued to be made for over a thousand years by most commentators. However, knowing what we do about Mersenne primes (recall [Definition 12.1.6](#)), we see that the fifth possible n is 13, so that the next perfect number,

$$(2^{13} - 1) \cdot 2^{12},$$

was very large and so lay mysterious for a long time. It was apparently discovered in the fifteenth century.

$$(2^{13} - 1) \cdot 2^{12}$$

33550336

Until the early modern period, such numbers were basically inaccessible.

Number theorists (often of the amateur variety, but certainly not always) have come up with all kinds of other names for various concepts related to $\sigma(n)/n$.

Definition 19.4.4 Recall that if $\sigma(n) = 2n$, then n is perfect.

- If $\sigma(n) = kn$ for some integer k , then we say that n is **k -perfect**.
- Or, if $\sigma(n) > 2n$, then n is **abundant**.
- If $\sigma(n) < 2n$, we say n is **deficient**.

◇

As it will turn out, these things are not really good characterizations of what it means to have “too many” or “too few” divisors. However, in recognition of the Greeks’ contributions we keep this allusive and fairly standard terminology. (Nichomachus is responsible for the two latter names, and they seem to have stuck, since medieval commentators such as Boethius waxed rhapsodic over them – see [\[E.4.5, Section 2.1\]](#).) As examples, [Exercise 19.6.7](#) asks for a 3-perfect number, if one exists, and [Exercise 19.6.17](#) asks for a 4-perfect number.

Definition 19.4.5 Here are some less well-known, but nonetheless interesting, terms.

- A number is **pseudoperfect** if it is the sum of *some* of its divisors (other than itself).
- A number n is **superabundant** if the ratio $\sigma(n)/n$ for n is bigger than the value of the ratio for all smaller $m < n$.
- A number is **weird** if it is abundant but not pseudoperfect. (There is a famous paper of Erdős on this topic.)

◇

²Interestingly, this is the same place as one setting of the Biblical story of the demons called “Legion” who went into swine.

There are many questions one can ask about these and other definitions; see [Exercise Group 19.6.15–21](#). One cheeky such question is this.

Question 19.4.6 Is a perfect number pseudoperfect? □

19.4.3 The abundancy index

It's time to give a name to the mysterious ratio at the core of this section.

Definition 19.4.7 The ratio $\frac{\sigma(n)}{n}$ may be called the **abundancy index** of n . ◇

A beautiful thing is that once you name a concept, you can ask questions about it. Here's another largely open question which seems like it should be easy...

Question 19.4.8 Rather than asking which integers can be gotten, which *rational* numbers can be gotten as $\frac{\sigma(n)}{n}$? □

```
@interact
def _(n=(20,[1..200])):
    cols = ceil(n/10)
    T = [cols*['n$',r'\sigma(n)/n$']]
    list = [[i,(sigma(i)/i)] for i in range(1,n+1)]
    list.extend((10-(len(list)%10))*[' ',' '])
    for k in range(10):
        t = [item for j in range(cols) for item in
             list[k+10*j]]
        T.append(t)
    pretty_print(html(table(T,header_row = True, frame =
        True)))
```

There are some interesting theorems about this already known. For one thing, the abundancy index is the same thing as $\sigma_{-1}(n)$.

Fact 19.4.9

$$\sigma_{-1}(n) = \frac{\sigma(n)}{n}$$

Proof. We have that

$$\sigma(n)/n = \left(\sum_{d|n} d \right) / n$$

Now note that for every $d | n$, the quotient is also an integer divisor d' of n . So

$$\sigma(n)/n = \sum_{d|n} \frac{1}{d'}$$

This is the same list as the original divisor list, so reordering gives

$$\sigma(n)/n = \sum_{d|n} \frac{1}{d} = \sigma_{-1}(n)$$

■

Fact 19.4.10 Clearly all such numbers are in the interval $[1, \infty)$. Here are some more known facts about the abundancy index.

- If $m | n$, then $\sigma_{-1}(n) \geq \sigma_{-1}(m)$.

- If $\sigma_{-1}(n) = \frac{a}{b}$ in lowest terms, then $b \mid n$.
- If r is “caught” between $\sigma(n)$ and n (such that $n < r < \sigma(n)$) and is relatively prime to n , then r/n is not an abundancy index.

Proof. We skip the proof, but proving the first two facts is left as [Exercise 19.6.22](#). ■

Holdener and Stanton picturesquely call rational numbers which are not abundancies **abundancy outlaws**. The end of [this hyper-linked paper \[E.7.11\]](#) has a nice list of which numbers thus far have been found, and which have not.

19.4.4 Amicable Numbers

Another interesting idea of summing divisors is still of ancient provenance, though not quite as old as Euclid.

Definition 19.4.11 A pair of positive integers m, n such that $\sigma(n) = \sigma(m) = m + n$ is called a pair of **amicable** numbers. ◇

Clearly any perfect number is amicable (or ‘friendly’) with itself. As with perfect numbers, we can characterize them as pairs of numbers whose proper divisors add to each other.

The smallest pair of unequal amicable numbers is (220, 284). This was known by the time of late Greek antiquity, where Iamblichus’ commentary on Nichomachus seems to be the first reference; the connection was already a somewhat mystical one in terms of friendship, based on the mutual summation to each other. Similarly to perfect numbers, some Islamic writers likewise cherished these in a mystical sense (see for instance [\[E.5.3, Section 5-3\]](#)).

Eventually early modern European commentators mentioned them, or at least this pair, in related contexts. See if you can find it in the following image³ from an appendix of sorts to the *Harmonie Universelle*, Mersenne’s monumental compendium of practical and theoretical music.

³Courtesy of the French National Library and its online repository, [Gallica](#). The license does not allow for commercial use of these images. This image is actually a pastiche of parts of observation 13, in order not to give away the answers to some exercises!

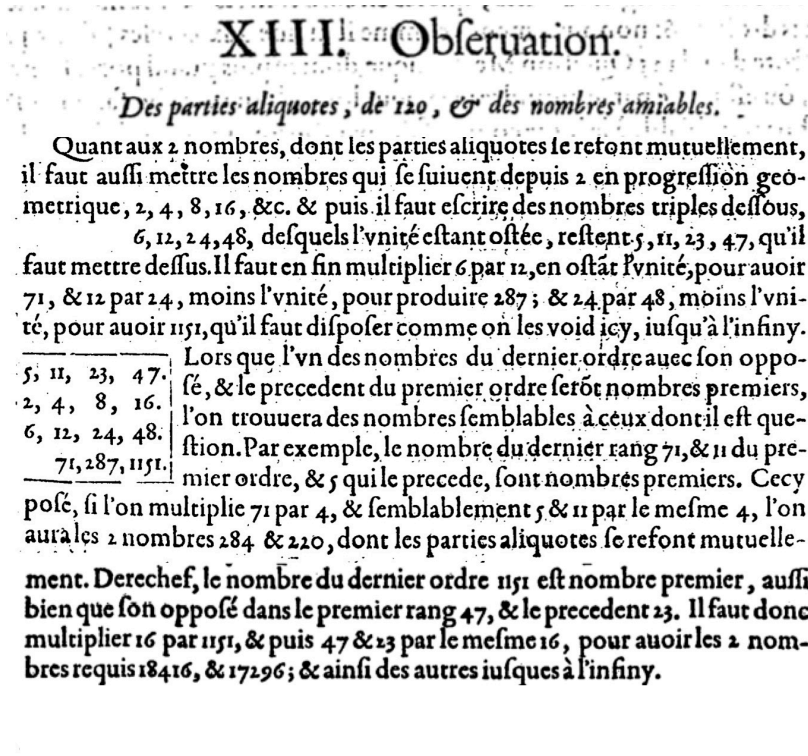


Figure 19.4.12 Excerpts from *Nouvelle Observations* regarding amicable numbers

Strictly mathematical advances on this topic came from work in the Islamic world inspired by the Greek sources. Thabit ibn Qurra worked on many questions related to σ (see [Exercise 19.6.29](#)); just as [Theorem 19.4.2](#) is a formula of sorts, dependent upon the existence of certain types of primes, his [Algorithm 19.4.14](#) may also be judged thusly.

Historical remark 19.4.13 Thabit ibn Qurra. The ninth-century Arab doctor and mathematician [Thabit ibn Qurra](#) was probably responsible for a number of Arabic translations of Greek mathematics in his time in the “House of Wisdom” of the Caliphs of Baghdad. Interestingly, he did not include a single example of either perfect numbers or amicable numbers, despite clearly being in control of effective information about them. He made important contributions to the question of the parallel postulate in geometry.

Algorithm 19.4.14 Get Amicable Numbers. *Here is one way to get amicable numbers.*

- Make a list of numbers of the form $p_n = 3 \cdot 2^n - 1$ and $q_n = 9 \cdot 2^{2n-1} - 1$.
- Then check if p_{n-1} , p_n , and q_n are all prime.
- If so, then $2^n p_{n-1} p_n$ and $2^n q_n$ are an amicable pair.

Proof. Since only primes and powers of two are involved, it’s easy to calculate σ in this case, so proving it is left as an exercise (see [Exercise 19.6.21](#)). ■

Several centuries later, al-Farisi and ibn al-Banna seem to have independently used Thabit’s formula to exhibit the second known amicable pair, 18416 and 17296. Even more impressively, at the beginning of the seventeenth century the otherwise obscure Persian mathematician [Muhammad Baqir Yazdi](#) used this same formula to obtain the pair 9363584 and 9437056, where $n = 7$.

See [E.5.11, Section 2.6] for many more details of this era. You can try the formula yourself in the following Sage cell.

```
@interact
def _(n=[2..20]):
    pretty_print(html("We have  $p_{%s} = %s$  and  $p_{%s} = %s$ "%(n-1, 3*2^(n-1)-1, n, 3*2^n-1)))
    pretty_print(html("And  $q_{%s} = %s$  as well."%(n, 9*2^(2*n-1)-1)))
    if is_prime(3*2^n-1) and is_prime(3*2^(n-1)-1) and is_prime(9*2^(2*n-1)-1):
        pretty_print(html("Then the pair  $(%s, %s)$  is amicable!"%(2^n*(3*2^(n-1)-1)*(3*2^n-1), 2^n*(9*2^(2*n-1)-1))))
    else:
        pretty_print(html("Doesn't give an amicable pair"))
```

At about the same time as Yazdi, Fermat and Descartes both worked on this question (which is where Mersenne learned of it), and independently rediscovered both the formula and these pairs (see [E.5.8, II.IV]). Later, Euler expanded the Thabit/Fermat formula significantly and found several *dozen* new pairs. But it turns out that the next *smallest* pair, one everyone had missed by attempting to find a formula, was found by a sixteen-year old Italian boy in 1860!

```
sigma(1184), sigma(1210), 1184+1210
```

```
(2394, 2394, 2394)
```

Apparently he came up with this by trial and error, though no one knows for sure. The internet can provide [some of the most current data](#) on these pairs, though sadly the best website is now out of service. The hope is that there are infinitely many such pairs, but there is currently no proof of this conjecture. At any rate, it can't be *too* infinite; Nguyen and Pomerance have shown that, however many there are, the sum of their reciprocals is no greater than 215.

19.5 Odd Perfect Numbers

19.5.1 Are there odd perfect numbers?

Let's return to a question alluded to earlier -- one whose answer is still unknown after two and a half millennia:

Question 19.5.1 Does there exist an odd perfect number? □

Yikes!

We do know some things about the question. Here are some fairly easy facts.

Theorem 19.5.2 **Odd perfect numbers aren't simple.** *Here are simple forms of numbers that can't be perfect.*

- An odd perfect number cannot be a prime power.
- An odd perfect number cannot be a product of exactly two prime powers.
- An odd perfect number cannot be a product of exactly three prime powers unless the first two are 3^e and 5^f .

Proof. We leave many details to [Exercise 19.6.24](#). The easiest way to approach this is by cases and subcases, using the computation from [Section 19.3](#) that

$$\frac{\sigma(n)}{n} = \prod_{i=1}^k \frac{p_i - 1/p_i^{e_i}}{p_i - 1} < \prod_{i=1}^k \frac{p_i}{p_i - 1}$$

when n is a product of the prime powers $p_i^{e_i}$.

- An odd perfect number cannot be a prime power. This is easy; using the computation for $k = 1$ would require $2 = \frac{\sigma(n)}{n} < \frac{p}{p-1}$. Even for $p = 2$, $2 < p/(p-1)$ isn't possible; since we are looking for an *odd* perfect number, it definitely won't be possible!
- An odd perfect number cannot be a product of exactly *two* prime powers. Use the same idea, but now with the biggest possible values for odd primes.
- An odd perfect number cannot be a product of exactly *three* prime powers unless the first two are 3^e and 5^f . This proof is slightly longer.

- Suppose that 3 is not the smallest prime involved. Then the biggest that

$$\frac{p_1}{p_1 - 1} \cdot \frac{p_2}{p_2 - 1} \cdot \frac{p_3}{p_3 - 1}$$

can be is

$$\frac{5}{4} \cdot \frac{7}{6} \cdot \frac{11}{10} = \frac{77}{48}$$

and this fraction is still less than 2.

- Suppose that 5 is not the second-smallest prime involved (assuming 3 is the smallest). We again get a contradiction.

This proof is from [\[E.2.8, Section 3.3A\]](#), which has even more details – including a full elementary proof that an odd perfect number must have *four* different prime factors! ■

19.5.2 The abundancy index and odd perfect numbers

What is particularly interesting about this is that we can connect odd perfect numbers to a *non-integer* abundancy index in a surprising way! The connection below is due to P. Weiner in [\[E.7.14\]](#).

We begin with a useful lemma, which answers questions very closely related to [Exercises 19.6.11](#) and [19.6.12](#).

Lemma 19.5.3 *If n and $\sigma(n)$ are both odd, then n is a perfect square.*

Proof. If n is odd, it is a product of odd prime powers. Let's look at σ as applied to each piece, thanks to multiplicativity.

If $\sigma(n)$ is odd, then each factor $1 + p + p^2 + \cdots + p^e$ is odd. Such a factor of $\sigma(n)$ is a sum of odd numbers, which is only odd if there is an odd number of them.

Since there are $e + 1$ summands, e must be even for every primes p dividing n , which finishes proving the lemma. ■

Theorem 19.5.4 *If $\frac{5}{3}$ is the abundancy index of N , then $5N$ is an odd perfect number.*

Proof. Assume this works for some N . Then $3\sigma(N) = 5N$.

Let's look at divisors. First, $3 \mid N$. So if N is even, then $6 \mid N$, so by

Fact 19.4.10,

$$\sigma_{-1}(N) \geq \sigma_{-1}(6) = 2 > \frac{5}{3},$$

which is impossible. If N is not even, then N is odd, so $3\sigma(N) = 5N$ is odd, which implies $\sigma(N)$ itself is odd.

Since $3 \mid N$ and using Lemma 19.5.3, we see that we must have that $3^2 \mid N$. Let's return to the divisors. We know that $5 \nmid N$, because otherwise

$$\sigma_{-1}(N) \geq \sigma_{-1}(3^2 \cdot 5) = \frac{26}{15} > \frac{5}{3}$$

which is again impossible.

Now we can compute directly that

$$\sigma_{-1}(5N) = \sigma_{-1}(5)\sigma_{-1}(N) = \frac{6}{5} \frac{5}{3} = 2!$$

■

19.5.3 Even more about odd perfect numbers, if they exist

Naturally, all of this is somewhat elementary; there are many more criteria. They keep on getting more complicated, so I can't list them all, but here is a selection, including information from a [big computer-assisted search](#)⁴ going on right now.

Fact 19.5.5 *An odd perfect number must (as of 2021):*

- Be greater than 10^{1500} . (The [most recent announcement](#) says researchers have 'pushed the computation to 10^{2000} ', and [you can help try to factor some desired numbers to help compute up to \$10^{2100}\$](#) .)
- Have at least 101 prime factors (not necessarily distinct).
- Have at least 10 distinct prime factors. (This is new and relies on heavy computation by Pace Nielsen in [Odd perfect numbers, Diophantine equations, and upper bounds in *Mathematics of Computation*](#).)
- Have a largest prime factor at least 10^8 .
- Have a second largest prime exceeding 10000.
- Have the sum of the reciprocals of the prime divisors of the number between about 0.6 and 0.7.
- Have the sum of the reciprocals of odd perfect numbers be finite (since the sum of the reciprocals of all perfect numbers is finite!). In fact, the sum of the reciprocals of odd perfects must be less than 2×10^{-150} (see [\[E.7.6\]](#)), and that of all perfects is less than about 0.0205.
- Obey the rule that if n is an odd perfect number, then $n \equiv 1 \pmod{12}$ or $n \equiv 9 \pmod{36}$.

For another introduction to the problem focusing on 'near-misses'/'spoofs', see [this article in Quanta magazine](#).

As an appropriate way to finish up this at times overwhelming overview, since Euler finished the characterization of *even* perfect numbers, let us present

⁴There was another search at [oddperfect.org](#) but they seem to have let their domain lapse, so it is unclear whether it is still a going concern.

his own criterion for odd perfects! (See also the [linked article \[E.7.19\]](#) by Euler expert Ed Sandifer.)

Proposition 19.5.6 *An odd perfect number must be of the form $p^e m^2$, where m is odd, p is prime, and p and e are both $\equiv 1 \pmod{4}$.*

19.6 Exercises

- Review the proof of [Fact 9.5.2](#) that $\phi(n)$ is multiplicative. Can you think of a way to modify it *directly* to prove that σ or σ_0 are multiplicative?

My students discovered various facts about the functions in this chapter on their own; why not you?

- Conjecture and prove a formula for the difference between $\sigma_k(p)$ and $\sigma_k(p^2)$. (Thanks to Becca Brule and Olivia Gray.)
- Conjecture and prove a necessary (or even sufficient) criterion for when $5 \mid \sigma_2(2k)$. (Thanks to Andrew Kwiatkowski and Daniel Brito.)
- Come up with some new (to you) conjecture about one of these functions you observed from the data, and which isn't mentioned in this book. Tell what led you to this conjecture.
- Read [Euclid's original proof](#) that certain even numbers are perfect and write it down in modern notation.
- Do you think perfect numbers as defined in [Definition 19.4.1](#) should be called perfect? Why or why not? Establish a connection to GIMPS.
- Please find a number such that $\sigma(n) = 3n$. (This was apparently first done in Robert Recorde's *Whetstone of Witte* in 1557, where we also find the equals sign for the first time.)
- Could there be a function $g(n)$ which is multiplicative, where $g(2n) = 0$, $g(n) = a_1 = 1$ if $n \equiv 1 \pmod{8}$, $g(n) = a_2$ if $n \equiv 3 \pmod{8}$, $g(n) = a_3$ if $n \equiv 5 \pmod{8}$, and $g(n) = a_4$ if $n \equiv 7 \pmod{8}$?
- Let $\tau_o(n)$ and $\sigma_o(n)$ be the same as τ and σ but where only *odd* divisors of n are considered; let τ_e and σ_e be similar for even divisors of n . Evaluate these functions for $n = 1$ to 12, and decide whether each of them is multiplicative or not (either proving it, or showing not by counterexample).
- Use the estimate toward the end of [Section 19.3](#) for σ to find numbers for which $\sigma(n) > 5n$ and $\sigma(n) > 6n$. (Possibly long.)
- Discover and prove conditions for which $\tau(n)$ and $\sigma(n)$ are even and odd numbers.
- Show that if n is odd then $\tau(n)$ and $\sigma(n)$ have the same parity.
- For which types of n is $\tau(n) = 4$?
- Prove that if $n \equiv 7 \pmod{8}$, then $8 \mid \sigma(n)$.

Here are facts about various definitions beyond perfect numbers in [Subsection 19.4.2](#).

- Show that every prime power is deficient.
- Show that a multiple of an abundant number is abundant.
- Find a 4-perfect number.
- Compute "by hand" σ_{-1} for the numbers up to 30. Come up with and prove a criterion for when $\sigma_{-1} = 2$.

19. Find three pseudoperfect numbers less than 100.
20. Find a weird number less than 100.
21. In the proof of [Algorithm 19.4.14](#), confirm that if p_n , p_{n-1} , and q_n are prime, then the numbers in question are amicable.
22. Prove the first and second facts about the abundancy index in [Fact 19.4.10](#).
23. Find five numbers that must be abundancy outlaws based on the facts (don't just copy from the list).
24. Fill in the details in the proof of [Theorem 19.5.2](#) (that odd perfect numbers need at least three prime divisors, and that 3 and 5 would need to be the first two if there were exactly three).
25. Read the article linked right after [Fact 19.5.5](#) about Euler and *odd* perfect numbers, and restate and reprove his criterion in modern notation.
26. There are always more connections. Here are some activities about a formula one would have likely never guessed:

$$\left(\sum_{d|n} \tau(d) \right)^2 = \sum_{d|n} \tau(d)^3.$$

First, test it out by hand with $n = 6$ and $n = 8$. Then try it with bigger numbers below:

```
@interact
def _(n = 24):
    divs = divisors(n)
    pretty_print(html("The divisors of %s$ are %s$" % (n, divs)))
    pretty_print(html("And %s\tau$ of each of them is %s$" % ([sigma(div, 0) for div in divs])))
    pretty_print(html("The sums of the cubes and the square of the sum are %s$ and %s$, respectively!" % (sum([sigma(div, 0)^3 for div in divs]), sum([sigma(div, 0) for div in divs]^2))))
```

Start a proof by noting that it's clearly true for a prime power $n = p^e$, for which $\tau(p^f) = f + 1$, and all divisors of n look like such a power of p .

Continue the proof by examining the proof that σ_i is multiplicative for what can be said about the divisors of mn , and how a sum over divisors $d | mn$ can be a product of two different sums over divisors of m and n .

27. Use [Theorem 19.4.3](#) to show that the even perfect number is actually the sum of the positive integers up through its involved Mersenne prime p . (This is actually true for any number of this form in the theorem, but the theorem guarantees that any even perfect number has this form! See [\[E.7.37\]](#) for the interesting corollary that every even perfect number ends in 6 or 28.)
28. Don't read this exercise before you do [Exercise 19.6.7!](#) (A reading knowledge of French is presumed.)

Mersenne eventually published a method of Fermat's for finding 3-perfect numbers, some time after a "heated exchange of letters" among several mathematicians (including Descartes) about multiply perfect numbers (see Vittoria Boria's 1989 dissertation, *Marin Mersenne: Educator of Scientists*). Use the following image (as usual, courtesy BNF/Gallica) to recreate his method and obtain another 3-perfect number. Warning: it

might be pretty large!

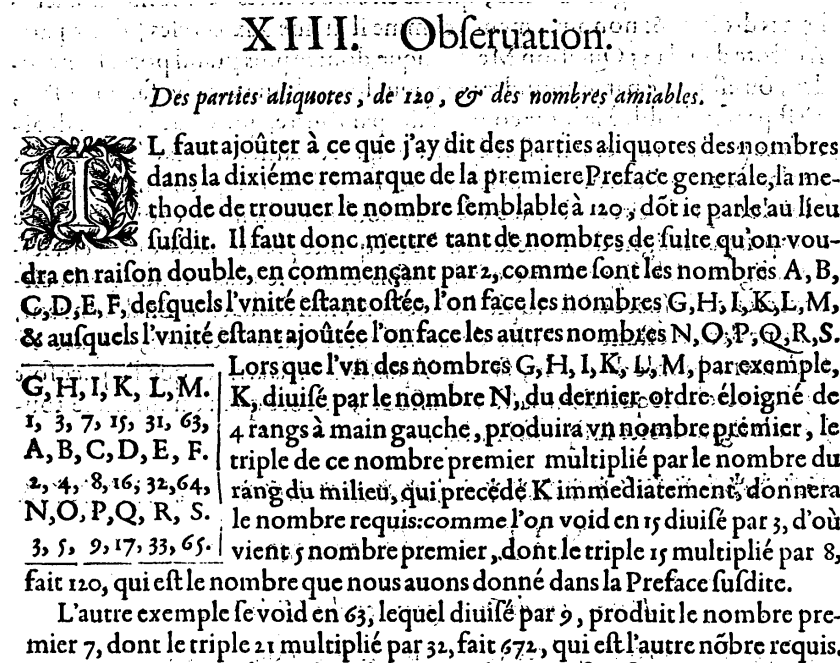


Figure 19.6.1 Excerpt from *Nouvelle Observations* regarding triply perfect numbers

29. Find an odd abundant number by multiplying a bunch of distinct odd numbers. Then do some historical research to find out whether [de Bouvelles](#), was the first person to find one, in 1510, whether [\[E.4.5, Section 3.6\]](#) is correct that he did it, but in 1509, or whether [ibn Tahir Al-Baghdadi](#) actually did it first in the eleventh century.
30. Suppose that, as in [Theorem 19.4.3](#), you have a power of the form 2^{n-1} . Whether or not $2^n - 1$ is prime, one can still investigate what happens when we multiply 2^{n-1} by prime numbers p greater than or less than $2^n - 1$. Is this number now deficient or abundant? What is the value of $\sigma(n) - 2n$?

Investigate this question for $n = 3$ and $n = 5$, each time with two primes greater than and less than $2^n - 1$. There is a consistent answer, and even a formula in terms of p and n . (See [\[E.5.11, Section 2.5\]](#) for [Thabit ibn Qurra's](#) and [Muhammad Yazdi's](#) discoveries along these lines.)

Summary: Counting and Summing Divisors

This chapter investigates the surprisingly wealth of questions arising from one of the oldest arithmetic functions.

1. We first define $\sigma(n)$ in [Definition 19.1.1](#), and encourage a lot of exploration!
2. The next section proves a number of important facts about these sums, including multiplicativity as a corollary of the quite general [Theorem 19.2.7](#).
3. [Section 19.3](#) explores the size of the sum of divisors function.
4. We next turn to a [Characterization of Even Perfect Numbers](#). There are many interesting definitions here, and we even discuss an ancient way to [Get Amicable Numbers](#).

5. Finally, we learn not only that [Theorem 19.5.2](#), but that no one really is sure whether they exist at all!

There is a very broad variety of [Exercises](#) looking at all the definitions, and their variations, related to summing divisors, ending with some interesting historical ones.

Chapter 20

Long-Term Function Behavior

We will now move on to think of these same functions in a different way from the previous chapter. We will examine different *limits* in number theory, and how integrals and calculus are inextricably bound up with this sort of question.

If, after this chapter, you are interested in more of this kind of material, definitely check out¹ Stopple's excellent [E.4.5], to which I am indebted for many of the ideas here, or the more challenging book [E.4.6] by Apostol.

Finally, note that some proficiency in calculus is helpful in understanding the results in this chapter, though a proper course is not necessarily a prerequisite.

20.1 Sums of Squares, Once More

Our motivational example will be the one we discussed in Section 18.1. Recall that $r(n)$ denotes the (total) number of ways to represent n as a sum of squares, so that $r(3) = 0$ but $r(9) = 4$ and $r(5) = 8$. Then we saw in Fact 18.2.9, more or less rigorously, that

$$\lim_{n \rightarrow \infty} \frac{1}{n} \sum_{k=1}^n r(k) = \pi.$$

20.1.1 Errors, not just limits

As it happens, we can say something far more specific than just this limit. Recall one of the intermediate steps in our proof.

$$\pi \left(1 - \sqrt{\frac{2}{n}} + \frac{1}{2n} \right) \leq \frac{1}{n} \sum_{k=0}^n r(k) \leq \pi \left(1 + \sqrt{\frac{2}{n}} + \frac{1}{2n} \right)$$

Notice that if I subtract the limit, π , from the bounds, I can think of this in terms of an *error*. Using absolute values, we get, for large enough n ,

$$\left| \frac{1}{n} \sum_{k=0}^n r(k) - \pi \right| \leq \pi \left(\frac{\sqrt{2}}{\sqrt{n}} + \frac{1}{2n} \right) \leq Cn^{-1/2}$$

¹Two other books with useful presentations are the terse one in [E.2.9] and the more intuitive, if shorter, one in [E.2.11]. [E.2.8, Section 3.8] has a deep but idiosyncratic presentation, as evidenced by its *starting* with what we give as Proposition 24.6.7!

where the value of C is not just $\pi\sqrt{2}$, but something a little bigger because of the $\frac{1}{2n}$ term.

In the next two cells we set up some functions and then plot the actual number of representations compared with the upper and lower bound implied by this analysis. We include a static image at the end, but encourage you to explore.

```
def r2(n):
    n = prime_to_m_part(n,2)
    F = factor(n)
    ret = 4
    for a,b in F:
        if a%4==3:
            if b%2==1:
                return 0
            else:
                n = prime_to_m_part(n,a)
        else:
            ret = ret * (b+1)
    return ret

def L(n):
    ls = []
    out = 0
    for i in range(1,n+1):
        out += r2(i)
        ls.append((i,out/i))
    return ls
```

```
@interact
def _(n=100):
    P = line(L(n))
    P += plot(pi+pi*sqrt(2)/sqrt(x),x,3,n,color='red')
    P += plot(pi-pi*sqrt(2)/sqrt(x),x,3,n,color='red')
    P += plot(pi,x,3,n,color='red',linestyle='--')
    show(P)
```

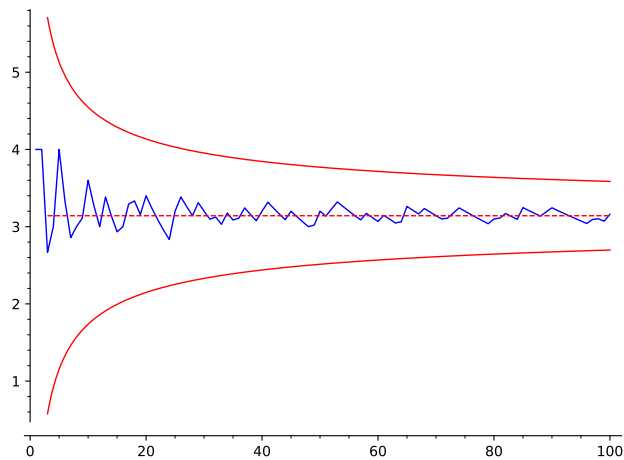


Figure 20.1.1 Error bounds for average of sum of squares

Note that the actual number is well within the bounding curves given by the red lines, even for small n . This shows a general rule of thumb that, typically, the constant we *prove* will be a lot bigger than necessary. New research is about improving such bounds.

20.1.2 Landau notation

It turns out there is a nice notation for how ‘big’ an error is.

Definition 20.1.2 Big Oh. We say that $f(x)$ is $O(g(x))$ (“eff of eks is Big Oh of gee of eks”) if there is some positive constant C and some positive number x_0 for which

$$|f(x)| \leq Cg(x) \text{ for all } x > x_0.$$

This is known as **Landau notation**. \diamond

See [Exercise Group 20.6.1–5](#) for some practice with this. In practice in this text, we will focus on C and elide details of x_0 unless it is crucial to the narrative.

Example 20.1.3 The average number of representations of an integer as a sum of squares is π , and if you do the average up to N , then the *error* will be no worse than some constant times $1/\sqrt{N}$. So the sum’s error is Big Oh of $1/\sqrt{N}$, or $O(x^{-1/2})$.

It is unknown in this case just how small the error term really is. In 1906 it was shown that it is $O(x^{-2/3})$ (note that this is a *more* accurate statement, see [Exercise 20.6.5](#)). See [Figure 20.1.4](#) for a visual representation, where $C = \pi$.

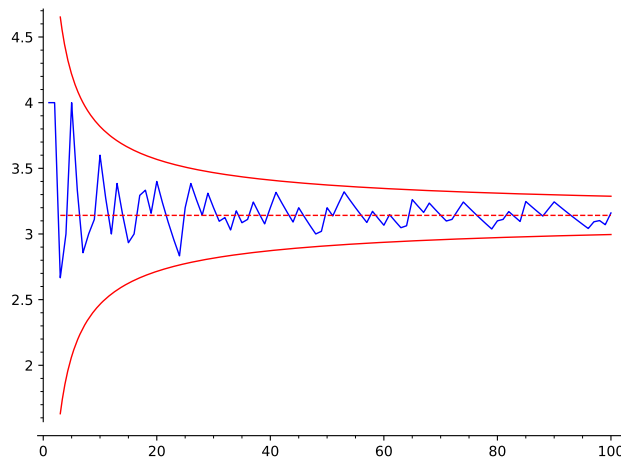


Figure 20.1.4 Better bound for average of sum of squares

It is also known that the error term is *not* as close as $O(x^{-3/4})$; see [\[E.7.25\]](#) for much more information at an accessible level. \square

Now let’s apply these ideas to the divisor summation functions τ and σ from [Definition 19.1.1](#) in the previous chapter. (We will use these common alternate notations – τ for σ_0 and σ for σ_1 – from [Remark 19.1.2](#) throughout this chapter.) Namely, consider the following interesting question.

Question 20.1.5 What is the “average” number of divisors of a positive integer? What is the “average” sum of divisors of a positive integer? \square

It turns out that clever combinations of many ideas from the course as well as calculus ideas will help us solve these questions! We will start with τ in [Section 20.2](#), and address σ starting in [Section 20.4](#). Finally, answering these

questions will motivate us to ask the (much harder) similar questions one can ask about prime numbers, starting in [Chapter 21](#).

20.2 Average of Tau

20.2.1 Beginnings

Let's begin by observing [Figure 20.2.1](#), which plots the average for τ up to $n = 100$.

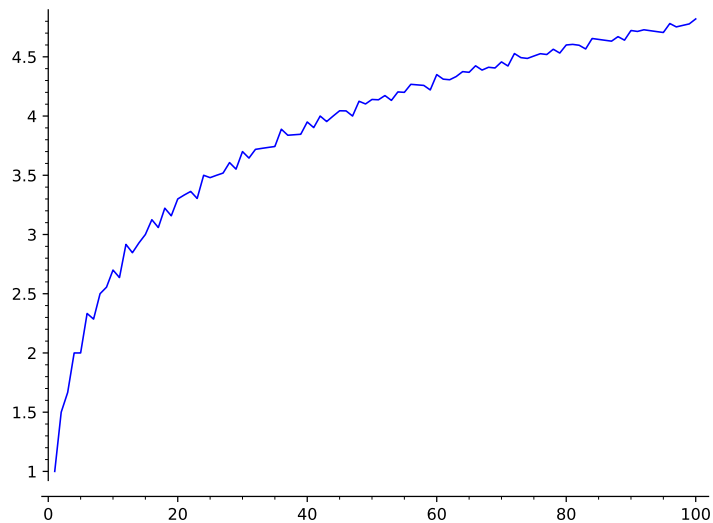


Figure 20.2.1 Average of τ , number of divisors

Sage note 20.2.2 Try to be efficient. Observe the following two cells. The first cell records the successive sums of τ in a variable `out` (for ‘output’), so that we don’t have to recalculate the entire sum each time we compute the average value for a different input value. We record the actual averages sequentially in a separate list `ls`.

Then the interactive cell is very simple indeed. Try being efficient in your programming!

```
def L(n):
    ls = []
    out = 0
    for i in range(1,n+1):
        out += sigma(i,0)
        ls.append((i,out/i))
    return ls
```

```
@interact
def _(n=100):
    P = line(L(n))
    show(P)
```

These graphics shows how the average value of τ up to n changes as we let n get bigger. This isn’t enough data to tell whether there is a limiting value for the average value of $\tau(n)$, even if you look out to the first 1000 integers,

but it's suggestive. Part of the unpredictability is from primes; every prime number contributes just 2 to the total (and so reduces the average value)!

Nonetheless, thinking about this might lead us to look a little deeper. For example, the 'trend' is concave down. So let's look at comparing it with various concave down functions. (The following interact supports multiplied constants with them as well.)

```
@interact
def _(n=100,C=.5,f=[x^(1/2), x, x^(1/3), x^(1/4), log(x),
  log(log(x)), x^(1.5), x^2]):
  f(x) = f
  P = line(L(n), legend_label=r'average_of_\tau$')
  P += plot(C*f,(x,1,n), color='black', linestyle='--',
    legend_label='$s%s$'%(RDF(C), latex(f(x))))
  show(P)
```

At the very least I can estimate that the average value is Big Oh of a certain function. But how does it go on?

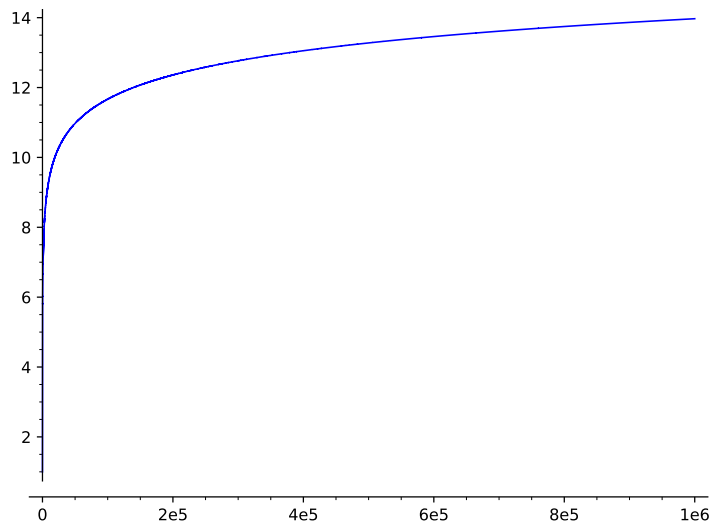


Figure 20.2.3 Average of τ to one million

In [Figure 20.2.3](#) we have our graph of averages of $\tau(n)$ versus n , out to one million. Certainly this looks akin to some fractional exponent function. On the other hand, it seems to grow more slowly than $\sqrt{x} = x^{1/2}$, our initial estimate in the interact, so if it is, the exponent must be pretty small. (If you are familiar with semilog or log-log plots and are willing to look up how to do them in Sage, see [Exercise 20.6.7](#) and then try to plot this on those axes.)

20.2.2 Heuristics for tau

We'll start with a heuristic, going right back to the sieve of Eratosthenes.

In that algorithm ([6.2.3](#)), we proved that in order to test whether n is prime, you just have to check all numbers up through \sqrt{n} . This is because any divisor $\sqrt{n} < d < n$ implies the existence of a divisor $\frac{n}{d}$ such that

$$1 = \frac{n}{n} < \frac{n}{d} < \frac{n}{\sqrt{n}} = \sqrt{n}.$$

So the absolute most number of divisors possible (for a given n) is if *every* number d less than \sqrt{n} was a divisor, and then all the $\frac{n}{d} > \sqrt{n}$ you get were also divisors.

This is a silly idea beyond such small n , but let's go with it anyway. Even if all those divisors were there, you would have $\tau(n) = 2 \lfloor \sqrt{n} \rfloor \leq 2\sqrt{n}$ so that $\tau(n)$ is $O(\sqrt{n})$.

Example 20.2.4 For $n = 24$ this idea is actually true. We can line these up in pairs as $(1, 24)$, $(2, 12)$, $(3, 8)$, $(4, 6)$, and that gives $2 \cdot \lfloor \sqrt{24} \rfloor = 8$ total divisors. \square

That estimate is very important! It means we can get a sense of a first bound on the average value of τ . At the very least we have that

$$\frac{1}{n} \sum_{k=1}^n \tau(k) \leq \frac{1}{n} \sum_{k=1}^n 2\sqrt{k}.$$

20.2.3 Using sums to get closer

Let's rewrite this inequality in a more suggestive form by noting $k = n(k/n)$:

$$\frac{1}{n} \sum_{k=1}^n \tau(k) \leq \sum_{k=1}^n \frac{1}{n} 2\sqrt{n(k/n)}.$$

This form looks an awful lot like a Riemann sum with $x = k/n$ and $\Delta x = \frac{1}{n}$. To review, recall writing a [Riemann sum](#) for $\int_0^1 x^2 dx$ in the form

$$\frac{1}{n} \left(\frac{1}{n}\right)^2 + \frac{1}{n} \left(\frac{2}{n}\right)^2 + \cdots + \frac{1}{n} \left(\frac{n}{n}\right)^2.$$

(If you need a calculus refresher, there are several great free calculus texts in the [American Institute of Mathematics list of approved textbooks](#).)

Doing the same type of summation for the function $2\sqrt{nx}$ would give

$$\sum_{k=1}^n \frac{1}{n} 2\sqrt{n(k/n)} \approx \int_0^1 2\sqrt{nx} dx = 2\sqrt{n} \int_0^1 \sqrt{x} dx = \frac{4}{3} \sqrt{n}.$$

That certainly suggests that the average of τ might be $O(\sqrt{n})$ with $C = 4/3$.

To make this rigorous, we will need to make a slight change of point of view in order to ensure it will be viewed as a left-hand sum of an increasing function (and hence the Riemann sum is less than the actual value of the integral).

Namely, consider that

$$\frac{1}{n} \sum_{k=1}^n 2\sqrt{k} = \sum_{k=0}^{n-1} \left(\frac{1}{n}\right) 2\sqrt{k+1} = \sum_{k=0}^{n-1} \left(\frac{1}{n}\right) 2\sqrt{n(k/n)+1} \leq \int_0^1 2\sqrt{nx+1} dx$$

This integral evaluates to

$$\frac{4}{3} \sqrt{n} \left[\left(1 + \frac{1}{n}\right)^{3/2} - \left(\frac{1}{n}\right)^{3/2} \right].$$

The big extra factor on the right can be shown to be decreasing as a function of n (using derivatives), and hence is always less than 2 for positive integers (plug in $n = 1$ to see), so the entire expression will always be less than $\frac{8}{3} \sqrt{n}$.

Thus one can write

$$\frac{1}{n} \sum_{k=1}^n \tau(k) \leq \frac{1}{n} \sum_{k=1}^n 2\sqrt{k} \leq \frac{8}{3}\sqrt{n}$$

so that the average value is bounded by a constant times \sqrt{n} and is hence $O(\sqrt{n})$. This implies, *perhaps*, that the average number of divisors goes steadily up! (If so, it guarantees that the trend is, on the whole, concave down.)

20.2.4 But Big-Oh isn't enough

However, we might also want to know what the average value of τ *is*. The preceding subsections only tell us what it's less than! In the next interact, it seems that it's hard to find the "right" value of C so that the average value would be the same order as \sqrt{n} .

```
def L(n):
    ls = []
    out = 0
    for i in range(1, n+1):
        out += sigma(i, 0)
        ls.append((i, out/i))
    return ls

P = line(L(1000000))

@interact
def _(a=.02, n=2):
    show(P + plot(a*x^(1/n), (x, 1, 10^6),
        color='red', linestyle='--'))
    pretty_print(html(r"Blue is the average value of
    $\tau$"))
    pretty_print(html("Red is $s^{1/%s}$"%(a, n)))
```

Try $x^{1/3}$ in the interact; it doesn't seem to make matters any better.

In fact, one can show that $\tau(n) = O(\sqrt[3]{n})$ as well. Here are the steps one might take. We make fleshing out the details [Exercise 20.6.10](#) (adapted from [\[E.4.5, Section 3.5\]](#)):

- First, note that τ is multiplicative.
- For a given prime p , note that $\tau(p^x) = x + 1$ grows much more slowly than $(p^x)^{1/3} = p^{x/3}$, which is exponential in x .
 - What value do each of these have at $x = 0$?
 - Take derivatives of both functions at $x = 0$ to show that the growth statement is definitely true for $p \geq 23$.
 - Show that for each prime p less than 23 there is an x_p such that the growth statement is true after x_p .
- Put these pieces of information together to show that τ is $O(x^{1/3})$.

20.3 Digging Deeper and Finding Limits

So where *does* the number of divisors function go? To answer this, we will look at a very different graph!

The fundamental observation we will use is that $\tau(n)$ is precisely the same as the number of positive pairs of integers (x, y) such that $xy = n$. Before going on, spend some time convincing yourself of this.

Then, if we translate $xy = n$ to a graph of $y = n/x$ and (x, y) to a lattice point, we get the visualization² in Figure 20.3.1.

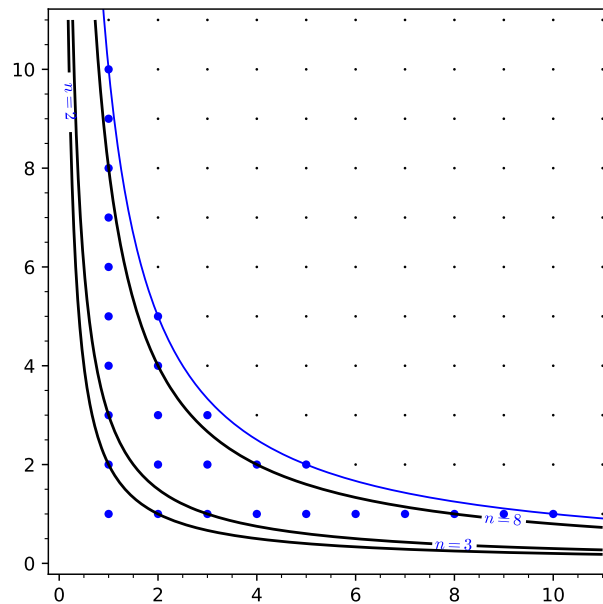


Figure 20.3.1 Lattice points and hyperbolas

20.3.1 Moving toward a proof

To be more in line with our previous notation, we will say that $\tau(n)$ is exactly given by the number of positive integer points $(d, \frac{n}{d})$ with the property that $d\frac{n}{d} = n$. Now we can interpret $\sum_{k=1}^n \tau(k)$ as the number of lattice points *on or under* the hyperbola $y = n/x$.

This is a *completely* different way of thinking of the divisor function! We can see it for various sizes in the interact below.

```
@interact
def _(n=(15, list(range(2, 50)))):
    viewsize=n+1
    g(x)=1/x
    P=Graphics()
    P += plot(n*g, (x, 0, n+1))
    P += plot(2*g, (x, 0, n+1), linestyle="--")
    if n>7:
        P += plot((n-5)*g, (x, 0, n+1), linestyle="--")
    grid_pts = [[i, j] for i in [1..viewsize] for j in
                 [1..viewsize]]
```

²See texts such as [E.4.5] or [E.2.11], though probably I like [E.2.11, Figure 15-5] best as inspiration since it includes several of the curves at once as I do here.

```

P += points(grid_pts, rgbcolor=(0,0,0), pointsize=2)
lattice_pts = [coords for coords in grid_pts if
               (coords[0]*coords[1]<=n)]
P += points(lattice_pts, rgbcolor = (0,0,1), pointsize=20)
show(P, ymax=viewsize, aspect_ratio=1)

```

So what we will do is try to look at the lattice points as approximating an area! Just like with the sum of squares function (recall [Subsection 18.2.3](#) and [Section 20.1](#)), we will exploit the geometry. For each lattice point involved in $\sum_{k=1}^n \tau(k)$, we put a unit square to the lower right³.

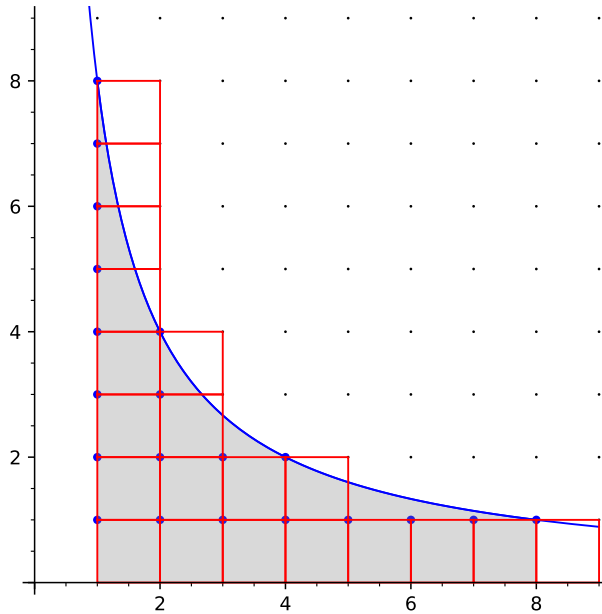


Figure 20.3.2 Lattice points, hyperbolas, and squares

In examining this graph, we will interpret the lattice points as two different sums.

- We can think of it as $\sum_{k=1}^n \tau(k)$ – adding up the lattice points along each *hyperbola*.
- We can think of it as $\sum_{j=1}^n \left\lfloor \frac{n}{j} \right\rfloor$, or adding up the lattice points in each vertical column.

The area of the squares can then be thought of as another Riemann-type sum, similar to our summation of τ .

It should be clear that the area, an estimate for the sum, is “about”

$$\int_1^n \frac{n}{x} dx = n \log(x) \Big|_1^n = n \log(n) - n \log(1) = n \log(n)$$

where the logarithm is the ‘natural’ one.

Definition 20.3.3 Throughout this text we use $\log(n)$ to mean the natural logarithm with base e . \diamond

³See [\[E.4.5, Figure 4.3\]](#).

Why is this integral actually a *good* estimate, though? The answer is in the *error!*

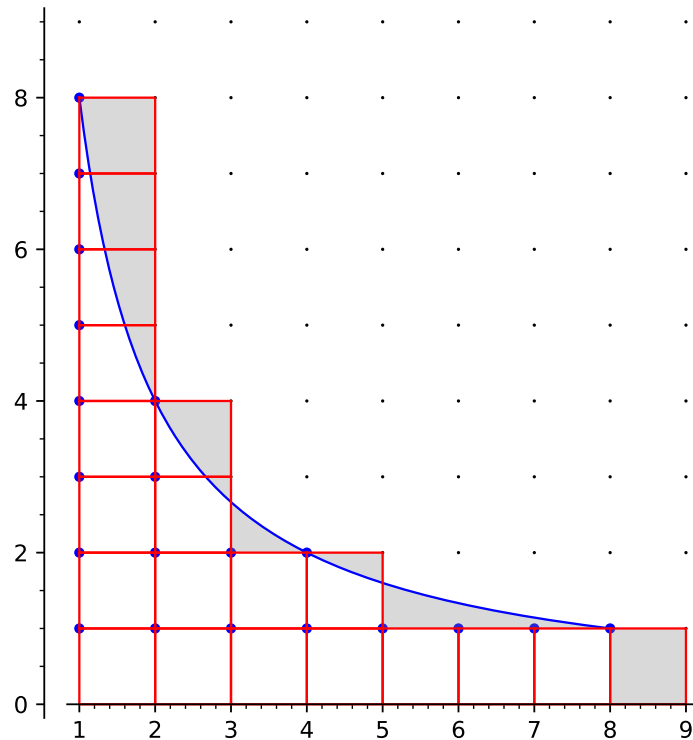


Figure 20.3.4 Lattice points, squares, and error

Look at the shaded difference between the area under the curve (which is $n \log(n)$) and the area of the red squares (which is the sum of all the τ values).

- All the areas where the red squares are above the hyperbola add up to less than n , because they are all 1 in width or less, and do not intersect vertically (they stack, as it were).
- Similarly, all the areas where the hyperbola is higher add up to less than n , because they are all 1 in height or less, and are horizontally non-intersecting.

(Actually, we would expect they would cancel quite a bit ... and they do, as we will see. We don't need that yet.)

I find these points to be easier to see if you try a few different options in the interact below.

```
@interact
def _(n=(8, list(range(2, 25)))):
    viewsize=n+1
    g(x)=1/x
    P1 = Graphics()
    P1 += plot(n*g,(x,0,n), ymax=viewsize, aspect_ratio=1,
              xmin=0, xmax=n+1)
    P1 += plot(pieces([[j,j+1], floor(n/j)] for j in
                     [1..n-1]]), (x,1,n), fill=n/x, fillalpha=.3,
              linestyle='') + plot(1,(x,n,n+1), fill=True,
              fillalpha=.3, linestyle='')
    P2 = plot(n*g,(x,0,n+1), ymax=viewsize, aspect_ratio=1)
```

```

P2 += plot(n*g,(x,1,n),fill=True,fillalpha=.3)
grid_pts = [[i,j] for i in [1..viewsize] for j in
             [1..viewsize]]
P1 += points(grid_pts,rgbcolor=(0,0,0),pointsize=2)
P2 += points(grid_pts,rgbcolor=(0,0,0),pointsize=2)
lattice_pts = [coords for coords in grid_pts if
               (coords[0]*coords[1]<=n)]
P1 += points(lattice_pts, rgbcolor =
             (0,0,1),pointsize=20)
P2 += points(lattice_pts, rgbcolor =
             (0,0,1),pointsize=20)
squares=[line([[k,l],[k+1,l],[k+1,l-1],[k,l-1],[k,l]],
              rgbcolor=(1,0,0)) for [k,l] in lattice_pts]
for object in squares:
    P1 += object
    P2 += object
show(graphics_array([P1,P2]))
pretty_print(html(r"Error_between_sum_of_\tau(n)_up_
through_\%s$, _and_\%s\log(\%s)\%"(n,n,n)))

```

We can summarize this discussion in the following three implications.

Fact 20.3.5

- The error $\sum_{k=1}^n \tau(k) - n \log(n)$ is a positive real number less than n minus a (different positive real) number less than n .
- So the error is certainly $O(n)$ (less than some multiple of n as n gets huge).
- So, the error in the average is less than some constant as n gets huge!
I.e.,

$$\frac{1}{n} \sum_{k=1}^n \tau(k) - \log(n) = O(1)$$

(Recall we use $\log(n)$ to mean the natural logarithm.)

We can verify this graphically by plotting the average value against $\log(n)$.

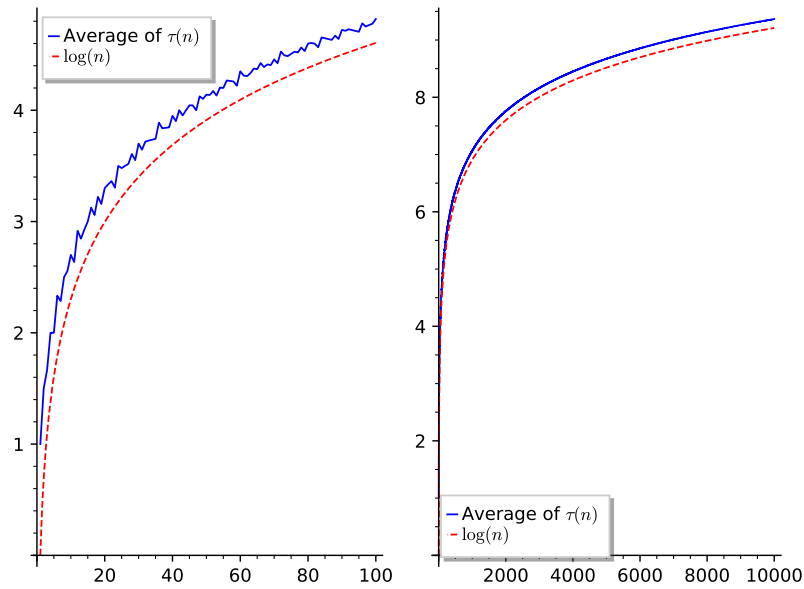


Figure 20.3.6 Average of τ versus \log

Lookin' good! There does seem to be some predictable error. What might it be? Drawing inspiration from [E.4.5, Figure 4.5], we plot it:

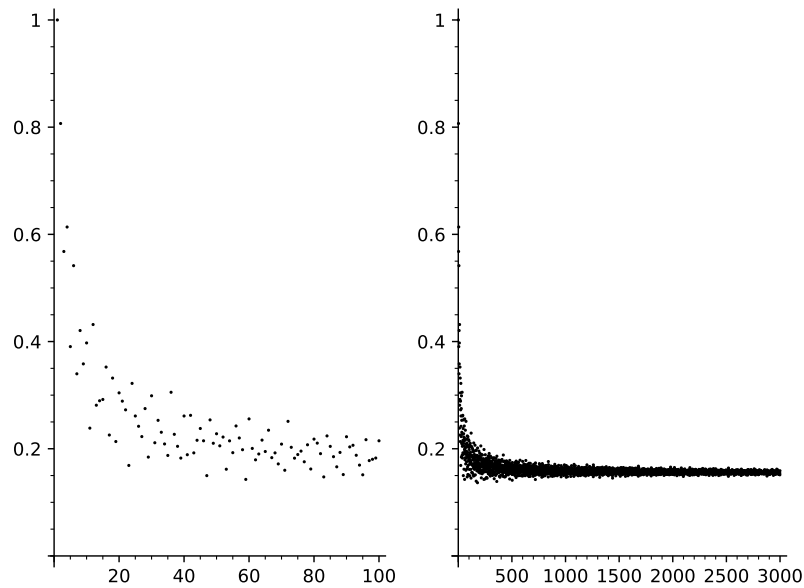


Figure 20.3.7 Error of τ versus \log

Observe Figure 20.3.7. Keeping $x = 0$ in view, the error seems to be somewhat less than 0.2, although it clearly bounces around a bit. The long-term value seems to settle roughly between 0.15 and 0.16, as x gets large. So will this give us something more precise?

20.3.2 Getting a handle on error

To answer this, we will try one more geometric trick.

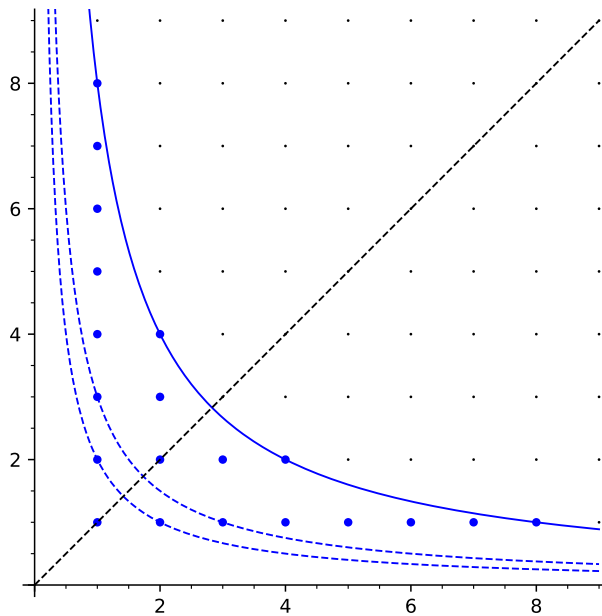


Figure 20.3.8 Lattice points, τ , and symmetry

Notice we have now divided the lattice points up into three parts, two of which are ‘the same’:

- The ones on the line $y = x$.
- The lattice points above the line and below the hyperbola.
- The lattice points to the right of the line and below the hyperbola.

Try it interactively, and perhaps see if there is a formula for how many of each type there are.

```
@interact
def _(n=(8, list(range(2, 25)))):
    viewsize=n+1
    g(x)=1/x
    P=Graphics()
    P += plot(n*g, (x, 0, n+1))
    P += plot(2*g, (x, 0, n+1), linestyle="--")
    if n>7:
        P += plot((n-5)*g, (x, 0, n+1), linestyle="--")
    grid_pts = [[i, j] for i in [1..viewsize] for j in
        [1..viewsize]]
    P += points(grid_pts, rgbcolor=(0, 0, 0), pointsize=2)
    lattice_pts = [coords for coords in grid_pts if
        (coords[0]*coords[1]<=n)]
    P += points(lattice_pts, rgbcolor = (0, 0, 1), pointsize=20)
    P += plot(x, (x, 0, viewsize),
        linestyle="--", rgbcolor=(0, 0, 0))
    show(P, ymax=viewsize, aspect_ratio=1)
```

Now let’s count. First, there are exactly $\lfloor \sqrt{n} \rfloor \leq \sqrt{n}$ points on the line. At each integer y -value d up to $y = \sqrt{n}$, there are $\lfloor n/d \rfloor - d$ to the right of the line and below the hyperbola. Analogously, at each integer x -value d up

to $x = \sqrt{n}$, there are $\lfloor n/d \rfloor - d$ points to the left of the line and below the hyperbola. (These numbers are all nonnegative since $d \leq \sqrt{n}$.)

Combine these computations as sums over the divisors d less than n and remove the floors to get an easier approximation:

$$\sum_{k=1}^n \tau(k) = \lfloor \sqrt{n} \rfloor + \sum_{d \leq \sqrt{n}} (\lfloor n/d \rfloor - d) + \sum_{d \leq \sqrt{n}} (\lfloor n/d \rfloor - d) \leq \sqrt{n} + 2 \sum_{d \leq \sqrt{n}} (n/d - d).$$

Because the floor of any number is less than the number itself by at most one for each d , the total error gained using this inequality is at most the number of terms in the sum, or $1 + 2\sqrt{n} = O(\sqrt{n})$.

Next we rewrite this using the formula for the sum of the first ℓ integers (Example 1.2.4), using $\ell = \lfloor \sqrt{n} \rfloor$ and subsuming all the \sqrt{n} pieces:

$$\begin{aligned} \sum_{k=1}^n \tau(k) &\leq 2n \sum_{d \leq \sqrt{n}} \frac{1}{d} - 2 \sum_{d \leq \sqrt{n}} d + O(\sqrt{n}) \\ &= 2n \sum_{d \leq \sqrt{n}} \frac{1}{d} - 2 \left(\frac{\lfloor \sqrt{n} \rfloor (\lfloor \sqrt{n} \rfloor + 1)}{2} \right) + O(\sqrt{n}). \end{aligned}$$

Once⁴ $n \geq 4$, the difference between $\frac{n}{2}$ and $\left(\frac{\lfloor \sqrt{n} \rfloor (\lfloor \sqrt{n} \rfloor + 1)}{2} \right)$ is once again far less in size than $O(\sqrt{n})$ (and negative to boot), so using some of the work in Exercise Group 20.6.1–5 we finally get that

$$\begin{aligned} \sum_{k=1}^n \tau(k) &= 2n \sum_{d \leq \sqrt{n}} \frac{1}{d} - n + O(\sqrt{n}) \implies \\ \frac{1}{n} \sum_{k=1}^n \tau(k) &= 2 \sum_{d \leq \sqrt{n}} \frac{1}{d} - 1 + O(1/\sqrt{n}). \end{aligned}$$

20.3.3 The end of the story

We're almost at the end of the story! It's been a while since we explored the long-term average of τ in Subsection 20.2.1; at that point, you likely convinced yourself that $\log(n)$ is close to the average value of τ .

So now we just need to relate the sum $2 \sum_{d \leq \sqrt{n}} \frac{1}{d} - 1$ to $\log(n)$. I wish to emphasize just how small the error term $O(1/\sqrt{n})$ is!

⁴These computations are just one of the many places where George Jennings caught subtle inaccuracy or incompleteness in wording, which has improved the text greatly.

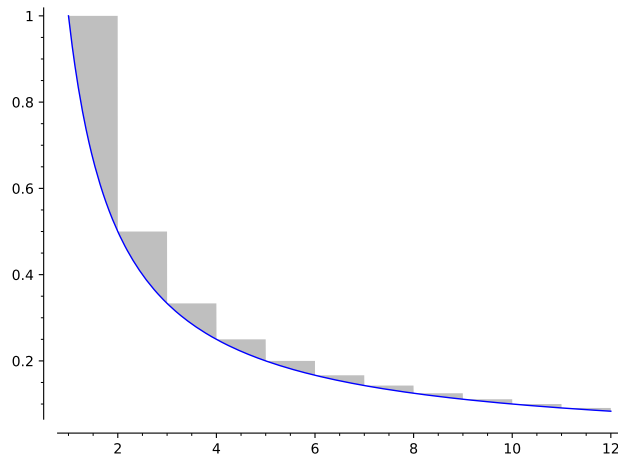


Figure 20.3.9 Difference between harmonic series and log

Figure 20.3.9 shows the *exact* difference between $\sum_{k=1}^{m-1} \frac{1}{k}$ and $\log(m)$. Clearly, even as $m \rightarrow \infty$, the total area is simply the sum of a bunch of nearly-triangles with width exactly one and no intersection of height (again this idea), with total height less than 1. So the difference between $\sum_{k=1}^{m-1} \frac{1}{k}$ and $\log(m)$ will be finite as $m \rightarrow \infty$.

This number is very important! First of all, it clearly is related to the archetypal *divergent* series from calculus, the **harmonic series**

$$\sum_{k=1}^{\infty} \frac{1}{k}$$

However, this constant has taken on a life of its own.

Definition 20.3.10 The number γ , or the Euler-Mascheroni constant, is defined by

$$\gamma = \lim_{m \rightarrow \infty} \left(\sum_{k=1}^{m-1} \frac{1}{k} - \log(m) \right)$$

◇

Remark 20.3.11 You have almost certainly never heard of this number, but it is very important. There is even an entire book, by Julian Havil [E.4.15] about this number. It's a pretty good book, in fact!

Among other crazy properties, γ is the derivative of a generalization of the factorial function, called Gamma (Γ). I am not making this up.

Most baffling of all, γ is not known to be either rational or irrational. Maybe you will solve this mystery?

Consider the area corresponding to γ compared to its finite approximations. Notice that the “missing” part of the area (since we can't actually view all the way out to infinity) must be less than $1/m$, since it will be the part lower than all the pieces we can see in the graphic for any given m . So γ is within $O(1/m)$ of any given *finite* approximation $\sum_{k=1}^{m-1} \frac{1}{k} - \log(m)$. Adapted to our context, we have

$$\sum_{d \leq \sqrt{n}} \frac{1}{d} = \log(\sqrt{n}) + \gamma + O(1/\sqrt{n}).$$

Now we put it all together! We know from above that

$$\frac{1}{n} \sum_{k=1}^n \tau(k) = 2 \sum_{d \leq \sqrt{n}} \frac{1}{d} - 1 + O(1/\sqrt{n}).$$

Further, we can substitute for $\sum_{d \leq \sqrt{n}} \frac{1}{d}$ as in our discussion of γ , and then take advantage of the log fact that $2 \log(z) = \log(z^2)$. Then we get

$$\frac{1}{n} \sum_{k=1}^n \tau(k) = \log(n) + (2\gamma - 1) + O(1/\sqrt{n}).$$

That is exactly the asymptote and type of error that I have depicted in [Figure 20.3.12](#)!

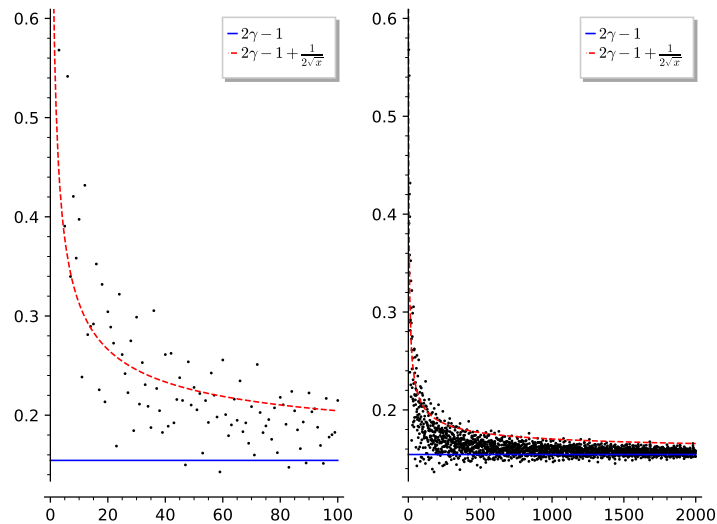


Figure 20.3.12 Reassessing the error in τ

It’s not hard to prove that the average of τ grows at least as fast as $\log(n)$, so this is a fairly sharp result. (It’s even possible to show that the error in the average is $O(1/\sqrt[3]{x})$, but is *not* $O(1/\sqrt[4]{x})$; once again see [\[E.7.25\]](#) for much more information.)

20.4 Heuristics for the Sum of Divisors

20.4.1 Numbers instead of points

Could this type of argument conceivably be used for $\sigma = \sigma_1$?

The answer is **yes!** Consider the following rewrite of the sum of sigmas, which are themselves the sum of divisors:

$$\sum_{n \leq x} \sigma(n) = \sum_{n \leq x} \sum_{q|n} q = \sum_{q, d \text{ such that } qd \leq x} q = \sum_{d \leq x} \sum_{q \leq \frac{x}{d}} q.$$

We have changed from a sum of sums of *divisors* (which might not be consecutive, and makes σ annoying to compute) to a sum of sums of *consecutive integers*⁵.

⁵Most proofs of the ideas in this section are quite terse, which was inappropriate for my students; I have drawn from [\[E.4.5, Chapter 4.4\]](#), [\[E.2.9, Section 22\]](#), and [\[E.4.6, Theorem 3.4\]](#).

We can think about this graphically again. Instead of comparing *points* on a hyperbola with *points* in columns or rows, though, we will compare *numbers* at points on a hyperbola with *numbers* at points in rows. We can think of it as summing up a *weighted* set of points. Consider [Figure 20.4.1](#).

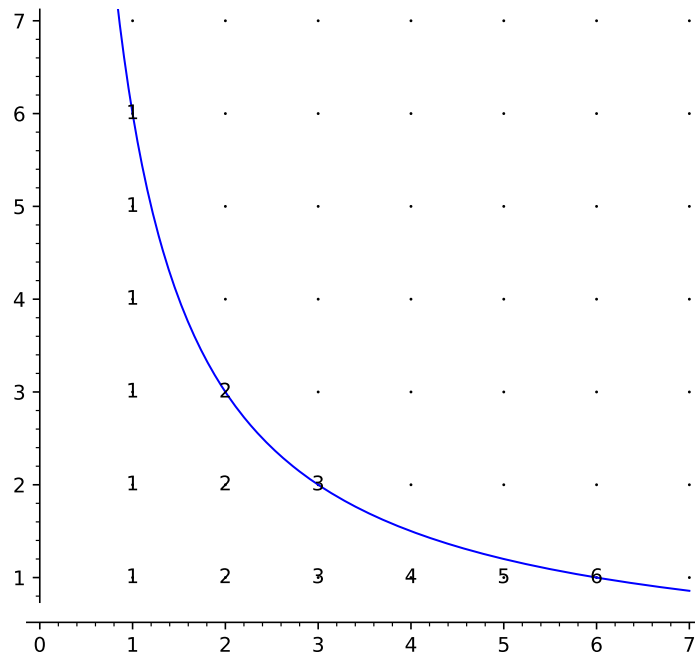


Figure 20.4.1 Labeled lattice points for σ

Example 20.4.2 In [Figure 20.4.1](#) we see (by following hyperbolas $xy = n$, up through the graphed one $xy = 6$) that

$$\sum_{k=1}^6 \sigma(k) = 1 + (1+2) + (1+3) + (1+2+4) + (1+5) + (1+2+3+6).$$

Then we can rearrange this to go along rows instead as

$$(1+2+3+4+5+6) + (1+2+3) + (1+2) + 1+1+1,$$

which means we can think of it as a sum of sums from 1 to the length of each row. \square

Use the following interact to confirm that each row is, $\lfloor \frac{n}{k} \rfloor$ in length, as with τ .

```
@interact
def _(n=(6, list(range(2, 50)))):
    viewsize=n+1
    g(x)=1/x
    P=Graphics()
    P += plot(n*g, (x, 0, n+1))
    grid_pts = [[i, j] for i in [1..viewsize] for j in
                 [1..viewsize]]
    P += points(grid_pts, rgbcolor=(0, 0, 0), pointsize=2)
    lattice_pts = [coords for coords in grid_pts if
                  (coords[0]*coords[1]<=n)]
```

```

for thing in lattice_pts:
    P += text(thing[0], thing, rgbcolor=(0, 0, 0))
show(P, ymax=viewsize, aspect_ratio=1)

```

Let's take stock of the graphic and σ .

- Each row has $\lfloor \frac{n}{k} \rfloor$ integers.
- Adding up the first j integers (from one to j) has formula

$$\frac{j(j+1)}{2} = \frac{j^2}{2} + \frac{j}{2}$$

(recall again [Example 1.2.4](#)).

- The most wrong $\frac{|j|(j+1)}{2}$ can be from $\frac{j(j+1)}{2}$ is $j+1 = O(j)$ (this is simple algebra).

If we combine all this information, we get

$$\begin{aligned} \sum_{n \leq x} \sigma(n) &= \sum_{d \leq x} \sum_{q \leq \frac{x}{d}} q = \sum_{d \leq x} \left[\frac{1}{2} \left\lfloor \frac{x}{d} \right\rfloor^2 + \frac{1}{2} \left\lfloor \frac{x}{d} \right\rfloor \right] \\ &= \sum_{d \leq x} \left[\frac{1}{2} \left(\frac{x}{d} \right)^2 + \frac{1}{2} \left(\frac{x}{d} \right) + O\left(\frac{x}{d} \right) \right]. \end{aligned}$$

20.4.2 Order calculations and more

But this is actually possible to analyze! First, we perform some order calculations.

We already saw that $\sum_{d \leq x} \frac{1}{d} = \log(x) + O(1)$, so

$$\sum_{d \leq x} \frac{1}{2} \left(\frac{x}{d} \right) = \frac{1}{2} O(x \log(x)) = O(x \log(x)).$$

(See [Exercise 20.6.15](#).) Also, $\sum_{d \leq x} O\left(\frac{x}{d}\right)$ must be

$$O\left(x \sum_{d \leq x} \frac{1}{d}\right) = O(x \log(x)).$$

Next, let's get more information about $\sum_{d \leq x} \left[\frac{1}{2} \left(\frac{x}{d} \right)^2 \right]$. Recall that the (convergent) improper integral $\int_x^\infty \frac{dy}{y^2}$ approximates $\sum_{d > x} \frac{1}{d^2}$.

Since both converge, and by the same pictures as above, the error is certainly $O(1/x^2)$. Then I can rewrite things as

$$\begin{aligned} \sum_{d \leq x} \frac{1}{d^2} &= \sum_{d=1}^{\infty} \frac{1}{d^2} - \sum_{d > x} \frac{1}{d^2} \\ &= \sum_{d=1}^{\infty} \frac{1}{d^2} - \int_x^\infty \frac{1}{y^2} dy + O(1/x^2) = \sum_{d=1}^{\infty} \left(\frac{1}{d^2} \right) - \frac{1}{x} + O(1/x^2). \end{aligned}$$

Thus the whole crazy double sum can be approximated as follows, quite accurately:

$$\begin{aligned} \sum_{n \leq x} \sigma(n) &= \frac{x^2}{2} \sum_{d \leq x} \left(\frac{1}{d^2} \right) + \frac{x}{2} \sum_{d \leq x} \frac{1}{d} + O(x \log(x)) \\ &= \frac{x^2}{2} \left(\sum_{d=1}^{\infty} \left(\frac{1}{d^2} \right) - \frac{1}{x} + O(1/x^2) \right) + O(x \log(x)) \\ &= \frac{x^2}{2} \sum_{d=1}^{\infty} \left(\frac{1}{d^2} \right) - \frac{x}{2} + O(x \log(x)). \end{aligned}$$

And the average value of σ must be this divided by x , namely

$$\frac{1}{x} \sum_{n \leq x} \sigma(n) \text{ is } \frac{x}{2} \sum_{d=1}^{\infty} \frac{1}{d^2} + O(\log(x)).$$

Since we know that the series converges, this means the average value of σ increases quite linearly, with an error (at most) increasing logarithmically! This might be a shock – that one could actually get something fairly accurate like this relatively easily using calculus ideas like improper integrals and (implicitly) the integral test for infinite series. But check out the data!

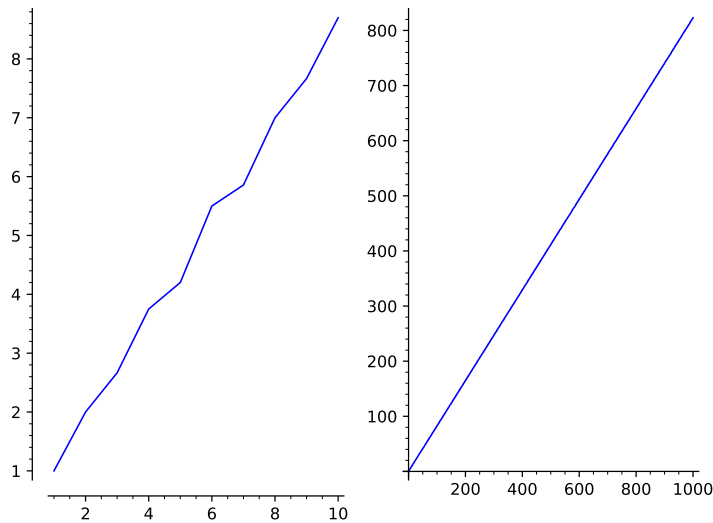


Figure 20.4.3 Plotting average of σ for $n = 10, 1000$

Of course, one might ask what the slope of this line is! It would have to be $m = \frac{1}{2} \sum_{d=1}^{\infty} \frac{1}{d^2}$. Have you seen this constant before? (In a calculus class, you should have proved that it does converge.)

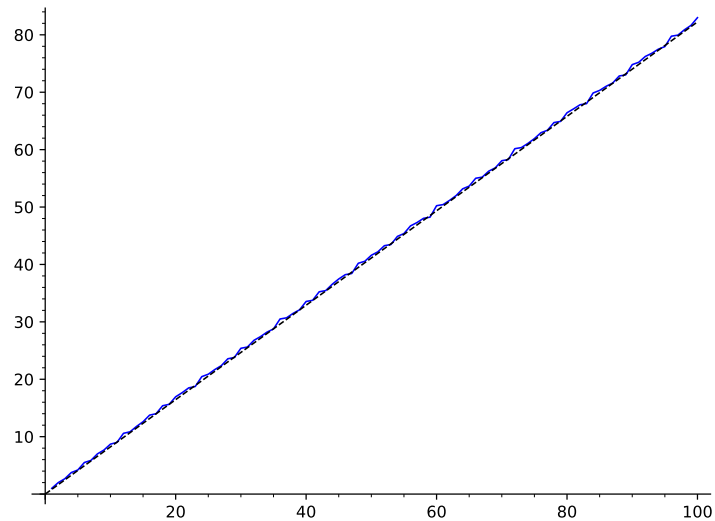


Figure 20.4.4 Comparing average of σ with a line

Finding a summation of this was the so-called [Basel problem](#), which Euler solved and showed is $\frac{\pi^2}{6}$. So the slope is $\frac{\pi^2}{12}$. Amazing! (See also [Section 24.4](#).)

20.5 Looking Ahead

Let's recap.

- The average value of $\tau(n)$ was $\log(n) + 2\gamma - 1$.
- The average value of $\sigma(n)$ was $(\frac{1}{2} \sum_{d=1}^{\infty} \frac{1}{d^2}) n$.
 - Because of Euler's amazing solution to the Basel problem, we know that

$$\sum_{d=1}^{\infty} \frac{1}{d^2} = \frac{\pi^2}{6}$$

so the constant in question is $\frac{\pi^2}{12}$.

We end with the question of yet another average value. What might happen with the ϕ function? You can try out various ideas in the following interact. Note that a is the coefficient and n is the power of a model ax^n .

```
def L(n):
    ls = []
    out = 0
    for i in range(1,n+1):
        out += euler_phi(i)
        ls.append((i,out/i))
    return ls

LS = L(1000)
P = line(LS)
@interact
def _(a=.01,n=2,view=(50,[25,50,..500])):
    show(P+plot(a*x^n,0,view, color='black',linestyle="--"),
         xmin=1,xmax=view, ymax=LS[view][1])
```

```
pretty_print(html(r"Blue_is_the_average_value_of_
    $\phi$"))
pretty_print(html("Red_is_$$$s_x^{%s}$$$"(latex(a),n)))
```

Hopefully you started finding something interesting. However, we aren't ready to prove anything about this case quite – yet!

20.6 Exercises

We start with some exercises testing understanding of Landau notation.

1. Show that $\sigma(n)$ is $O(n^2)$ (compare to the sum of all integers up to n).
2. Use the formula for the sum of the first n perfect squares (often encountered in a Transition to Proof course or when first doing definite integrals in Calculus) and the previous exercise to show that the average value of $\sigma(n)$ is Big Oh of n^2 . (This can be loosey-goosey.)
3. Show that if g and h are both $O(f)$ for some f , then $g + h$ is also $O(f)$.
4. Show that if g is $O(f)$ for some f , then if $b > 0$ we have that g is $O(bf)$ and bg is $O(f)$.
5. Show that if g is $O(f)$ for some f and if $f(x) \leq h(x)$ for x large enough, then g is also $O(h)$.
6. Find a formula for the average value of the u and N functions (up through n), where $u(n) = 1$ for all n and $N(n) = n$ for all n (recall [Definition 19.2.9](#)).
7. As suggested at the end of [Subsection 20.2.1](#), if you are familiar with semilog and log-log plots and how to use them to find possible formulas, look up how to use them in Sage and modify the examples to explore whether the average value of τ could be a power function, exponential, or something else.
8. At the start of [Subsection 20.2.1](#) we plot the cumulative average value of τ . Note that because

$$\tau(5) = 2 = \frac{\tau(1) + \tau(2) + \tau(3) + \tau(4)}{4}$$

this value is the same for $n = 4, 5$. Is there ever an $n > 5$ where this happens again?

9. Finish off all calculus details in the argument in [Subsection 20.2.3](#).
10. Finish the details of the proof that τ is $O(\sqrt[3]{x})$
11. Show that $\tau(n)$ is *not* $O(1)$. (Hint: that means there is no constant C such that $\tau(n) \leq C$ always.)
12. Suppose that for an arithmetic function f it is known that $\frac{1}{n} \sum_{k=1}^n f(k) = O(1)$; why is it still possible that $f(n)$ is not $O(1)$?
13. Show that $\tau(n)$ is not $O(\log(n))$, even though it is known that $\frac{1}{n} \sum_{k=1}^n \tau(k) = O(\log(n))$. (Hint: look at numbers of the form 6^k , and compare τ of these to any given multiple of the natural logarithm using calculus.)
14. Finish all calculus details of the proof of σ 's average size in [Section 20.4](#).
15. Finish the details of the first computation of Big Oh in [Subsection 20.4.2](#).

16. Find absolute bounds for $\phi(n)$ (simple polynomial or log formulas in terms of n).
17. Use data, graphs, whatever to conjecture what type of growth the average value of ϕ has up to n . Is it logarithmic, linear, quadratic, exponential, something else? Bonus if you find a coefficient for the growth!

Summary: Long-Term Function Behavior

Here, we investigate – and prove – what the long-term behavior of several important functions is.

1. The first section reviews our computation of the sum-of-squares function from the point of view of *error*, including the important concept of **Big Oh**.
2. In [Section 20.2](#) we begin examining the τ function from this perspective, though without conclusive results.
3. In [Section 20.3](#) we then carefully use geometry and limits to show that the average value grows logarithmically, and can even give fairly accurate information about the error.
4. [Section 20.4](#) does the same thing, but now for the sum of divisors function.
5. Finally, [Section 20.5](#) gives a short summary and then asks (but does not answer) the same questions for ϕ .

The [Exercises](#) focus mainly on understanding Landau notation and filling in details of the proofs.

Chapter 21

The Prime Counting Function

Up to now, our examples of arithmetic functions $f(n)$ have been clearly based on some property of the number n itself, such as its divisors, the numbers coprime to it, and so forth.

However, there is one function of prime importance which, as far as we yet know, bears no particularly obvious relation to the input – yet *in the aggregate* bears amazing relations to the input! It is the most mysterious one of all.

Definition 21.0.1 The **prime counting function** $\pi(x)$ is defined, for all positive numbers x , as the number of primes less than or equal to x , denoted

$$\pi(x) = \#\{p \leq x \mid p \text{ is prime}\}.$$

◇

21.1 First Steps

It might seem at first there is very little we can say about this function; after all, thus far we've seen no particular pattern in the primes themselves (other than that they are nearly all odd). You may wish to see what the function looks like to confirm this sense. It is a not particularly smoothly increasing function with no upper bound (recall [Theorem 6.2.1](#)).

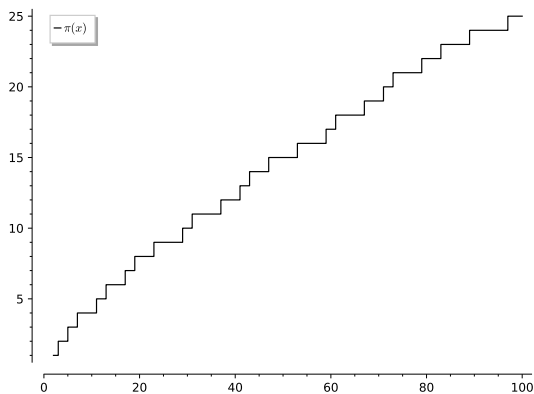


Figure 21.1.1 Plot of prime pi function (`plot(prime_pi, 2, 100)`)

Sage note 21.1.2 Syntax for counting primes. The syntax for this function is `prime_pi(n)`.

21.1.1 A funky formula

Given the skepticism of the paragraphs so far this chapter, you may be surprised to learn there are *exact formulas for this function, as well as for the n th prime*. The following formula (for $n > 3$) is one of my favorites (see the Appendix of the exhaustive Hardy and Wright, [E.2.2], and also [Exercise 21.5.1](#)):

$$\pi(n) = -1 + \sum_{j=3}^n \left((j-2)! - j \left\lfloor \frac{(j-2)!}{j} \right\rfloor \right).$$

Can you see why this is not useful in practice? So there is plenty left for us to discuss.

On the other hand, it works! We can confirm this by using the following code (non-interactive).

```
def primeish(n):
    if n==1:
        return 0
    elif n==2:
        return 1
    elif n==3:
        return 2
    else:
        result = -1
        fact = 1
        for j in range(3,n+1):
            fact = fact*(j-2)
            result += (fact - j*floor(fact/j))
        return result

import math
def plotprimeish(n):
    n = int(math.floor(n))
    return primeish(n)

pretty_print(html("The_number_of_primes_up_to_20000_this_
    formula_gives_is_$$$"%primeish(20000)))
pretty_print(html("The_real_function_in_Sage_gives_
    $$$"%prime_pi(20000)))
pretty_print(html("And_let's_compare_plots:"))
plot(lambda x:plotprimeish(x), (x,2,100)) +
    plot(prime_pi, 2,100, color='black')
```

Sage note 21.1.3 Cython. It's possible to significantly speed up many such computations by converting to [Cython](#), a way to take Python/Sage and turn it into the much-faster compiled language C. For a project, try to speed this function up using Cython!

Sage note 21.1.4 Not all algorithms are equal. Don't forget that just because an algorithm works, doesn't guarantee it will be useful in practice! However, it's often useful to get something correct first, and only then try to optimize.

21.1.2 A very low bound

On a more computationally feasible note, one can find a very rudimentary (lower) bound on this function. Recall that unadorned logarithms are the natural log.

Fact 21.1.5 *There are at least*

$$\left\lfloor \frac{\log(\log(x)/\log(2))}{\log(2)} \right\rfloor + 1 = \lfloor \log_2(\log_2(x)) \rfloor + 1$$

primes less than or equal to x .

Proof. In [Saidak's proof \[E.7.22\]](#) of the infinitude of the primes, he constructs the sequence

$$2, (2) + 1, (2(2 + 1)) + 1, (2(2 + 1)(2(2 + 1) + 1)) + 1, \dots$$

Then he shows, similarly to Euclid's proof, that there is at least one *new* prime divisor in each element of the sequence (even if not necessarily a larger one). So the n th prime can be no bigger than the n th term of this sequence. (See [Exercise 21.5.3](#).)

By induction, we see that this term (and hence the n th prime) is less than or equal to $2^{2^{n-1}}$.

- The case $n = 1$ is clear, since the first prime is 2.
- The n th term is the previous terms multiplied together, plus 1, which by induction is less than

$$2^{2^0} 2^{2^1} \dots 2^{2^{n-2}} + 1 = 2^{1+2+4+\dots+2^{n-2}} + 1 = 2^{2^{n-1}-1} + 1 \leq 2^{2^{n-1}}$$

(this uses the same type of technique as in [Subsection 4.5.2](#)).

So when $\pi(x) = n$, the n th term in the sequence is $2^{2^{\pi(x)-1}}$, which can't be less than n itself (the n th prime is certainly at least n). If we rewrite this as $2^{2^{\pi(x)-1}} \geq n$, we can take two logs to get

$$\log(\log(2^{2^{\pi(x)-1}})) = \log(2^{\pi(x)-1} \log(2)) = (\pi(x)-1) \log(2) + \log(\log(2)) \geq \log(\log(n)).$$

This yields the given statement¹, with the floor function accounting for the fact that π takes only integer values. ■

As you can see below, this is not a very useful bound, considering there are actually 25 primes less than 100, not three! Each of the inequalities in the proof was in a sense 'wasteful'. Note also that the floor function is only necessary for $x < 5$.

¹See also [\[E.2.1, Corollaries 2.7 and 2.8\]](#) for this proof, but connected more directly to Euclid's proof of the infinitude of primes.

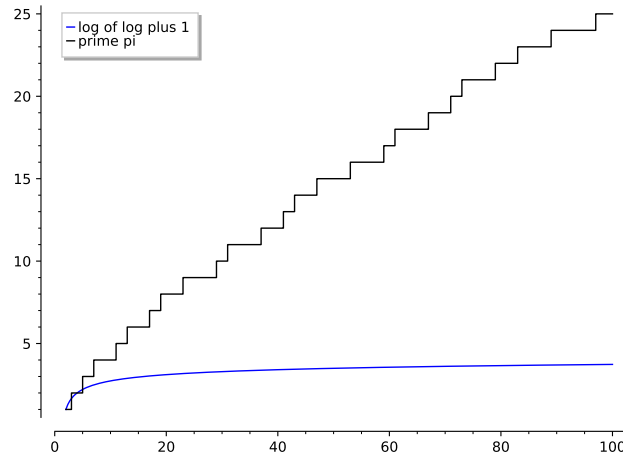


Figure 21.1.6 Plot of prime π versus $\log \log$

21.1.3 Knowledge from nowhere

Finally, although it may not seem evident, you should know that it is not necessary to actually find all the first n primes (even of a particular type) to compute how many there are, at least not always.

Definition 21.1.7 Let $\phi(n, a)$ to be the number of positive integers less than n which are not divisible by any of the first a primes. (We can label these primes p_1 through p_a for convenience.) \diamond

Try [Exercise 21.5.2](#) to see how this function works.

It is possible to develop the recursive formula

$$\phi(n, a) = \phi(n, a - 1) - \phi\left(\left\lfloor \frac{n}{p_a} \right\rfloor, a - 1\right)$$

which allows use of a type of inductive argument to compute $\phi(n, a)$ without having to use many computational resources. It is then not too hard to use a counting argument to prove that

$$\pi(n) = \pi(\sqrt{n}) + \phi(n, \pi(\sqrt{n})) - 1.$$

This is the typical way to calculate π in software without actually counting primes, and with some speedups it can be quite efficient.

Interestingly, this is also how one finds the n th prime². You use an approximation to the n th prime like $n \log(n)$ and then check values of $\pi(n)$ near that point to see where the value changes, which should lead you exactly to the prime you seek. (Recall [Sage note 4.2.1](#) about `%time` when using the following cell.)

```
%time nth_prime(10^7)
```

²The paper [\[E.7.36\]](#) has a result too delightful not to share, that there is a specific irrational number close to three which can generate the n th prime. It is of course just as useful as [Subsection 21.1.1](#), since we have to determine the digits of this constant experimentally!

21.2 Some History

Somewhat remarkably, given how long humans have been studying primes, the first people we know of compiling substantial data about them are Gauss and Legendre, around 1800.

Legendre first tried to estimate $\pi(x)$. He said that $\pi(x) \approx \frac{x}{\log(x)-A}$, where he fudges the constant $A \approx 1.08366$. More precisely, he claimed that $\pi(x)$ is *asymptotic* to this function.

Definition 21.2.1 We say that two functions $f(x)$ and $g(x)$ are **asymptotic** to each other when

$$\lim_{x \rightarrow \infty} \frac{f(x)}{g(x)} = 1$$

Essentially, in the long run these functions get as close to each other as you like, on a percentage basis. \diamond

Here is another way to think about this. Think of the average chance of a number of size x being prime; Legendre guessed this was of the form $\frac{1}{\log(x)-A}$. This general notion was based on a lot of data he had collected, and the constant A he finally settled on seemed to give the best match to the data. (See also [Figure 21.2.4](#) below.)

Not long after this, Gauss came up with a solution that was more elegant – and despite not being ‘fitted’ to the data in the same way, was correct. *And he didn’t tell anyone for over fifty years!* Gauss’ conjecture was that

$$\lim_{x \rightarrow \infty} \frac{\pi(x)}{x/\log(x)} = 1$$

Or, using our new term, $\pi(x)$ is asymptotic to $\frac{x}{\log(x)}$.

21.2.1 The first really accurate estimate and errors

In fact, Gauss makes this estimate even more precise. Here is the general idea.

First, reinterpret the proportion as suggesting that $1/\log(x)$ integers near x are prime. If we do that, then we can think of $1/\log(x)$ as a **probability density function**. What do we do with such functions? We *integrate* the function to get the cumulative amount!

That is, we should expect that $\pi(x) \approx \int_2^x \frac{dt}{\log(t)}$ or equivalently

$$\lim_{x \rightarrow \infty} \frac{\pi(x)}{\int_2^x \frac{dt}{\log(t)}} = 1.$$

Definition 21.2.2 We give the name **logarithmic integral**³ to the (convergent) integral $Li(x) = \int_2^x \frac{dt}{\log(t)}$. \diamond

That a function as rigid as π would be close to an integral function should sound like it has a 100% probability of being crazy! But Gauss was no fool, and the accuracy is astounding.

³There is also a definition for this integral $\int_0^x \frac{dt}{\log(t)}$, which has a properly defined value (beyond the level of this course) despite the integrand going to negative infinity. The form used for the prime counting function is traditionally the one with lower bound 2, for reasons clear in the rest of this text. There are no divergence issues at stake.

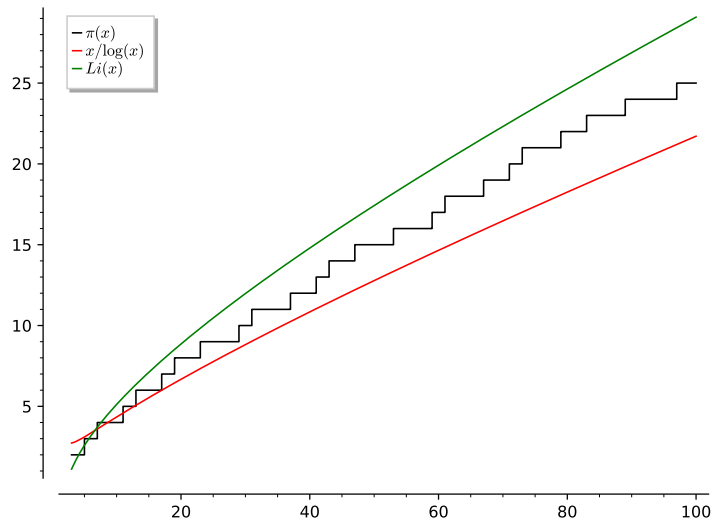


Figure 21.2.3 Plot of prime pi function versus log integral

```
@interact
def _(n=100):
    show(plot(prime_pi, 3, n, color='black',
              legend_label=r'\pi(x)$') +
          plot(x/log(x), 3, n, color='red',
              legend_label=r'x/\log(x)$') + plot(Li, 3, n,
              color='green', legend_label='Li(x)$'))
```

Notice how much closer $Li(x)$ is to the actual value of $\pi(x)$ than the $x/\log(x)$ estimate. It's usually closer by several orders of magnitude, as you can try verifying numerically in the following interact.

```
@interact
def _(n=[100, 1000, 1000000, 1000000000]):
    P = prime_pi(n)
    pretty_print(html(r"\pi(%s)=%s"%(n, prime_pi(n))))
    pretty_print(html(r"The_error_with_%s/\log(%s)_is_
    $\approx_%s"%(n, n, P-(n/\log(n)).n()))))
    pretty_print(html(r"The_error_with_Li(%s)_is_$\approx_
    %s"%(n, (P-Li(n)).n()))))
```

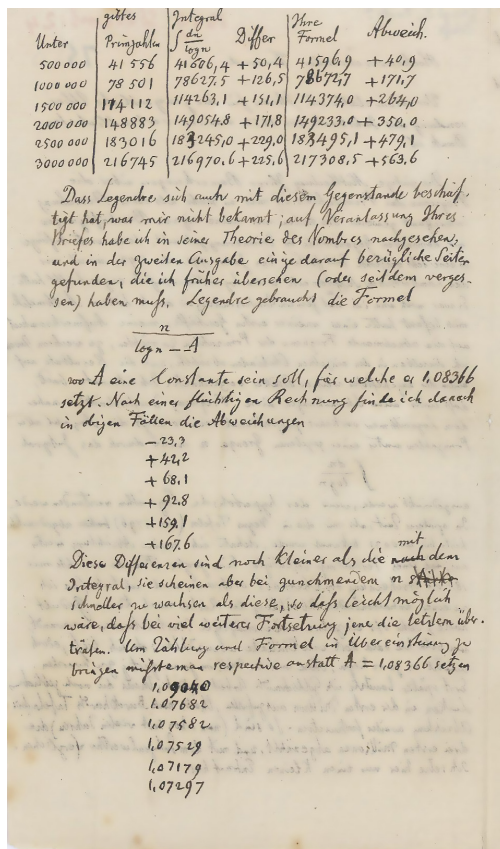


Figure 21.2.4 Excerpt from Gauss' letter to Encke on prime numbers

One of the brilliant aspects of the internet is how much easier it is to find source material of such things. Courtesy of the digitization center at the [State and University Library of Göttingen](#) (the university where Gauss worked), you can see a scan of the actual letter in question⁴.

In [Figure 21.2.4](#), Gauss is comparing his calculations of the number of primes with his formula, as well as those of his correspondent and Legendre. Whether or not you can read Gauss' (quite legible) German, you can still note how in the last set of numbers he is essentially doing data science on Legendre's formula, with A as the modeling variable, using more and more detailed training sets!

21.2.2 Exploring Li

Can we try for some more analysis? Since we saw that $x/\log(x)$ didn't seem to be as good an approximation, we'll leave it out for now. This graphic show two representative 1000-wide stretches, and the following interact allows you to explore more of them.

⁴Thanks to Martin Liebethuth for helpful correspondence; another helpful article on this, by Yuri Tschinkel, is in [the Bulletin of the AMS](#).

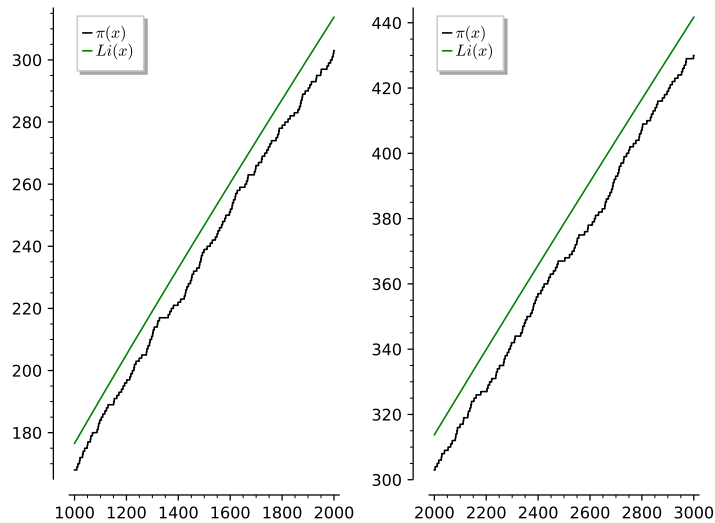


Figure 21.2.5 Compare prime π and Li over two ranges

```
@interact
def _(n=1000):
    P = plot(prime_pi, 3, n,
             color='black', legend_label=r'\pi(x)')
    P += plot(Li, 3, n, color='green', legend_label='$Li(x)')
    show(P, xmin=max(n-1000, 0), ymin=prime_pi(max(n-1000, 0)))
```

Based on this evidence, it seems clear that $Li(x)$, even if it's a good approximation, should not ever be less than the actual count of primes. And yet, the English mathematician John Littlewood proved the following result.

Fact 21.2.6 *For any number x , there is an $x' > x$ such that*

$$Li(x') < \pi(x').$$

Historical remark 21.2.7 Skewes' Number. As remarkable as this seems, Littlewood's student Stanley Skewes proved the following even more amazing fact:

The first time this happens is no higher than

$$10^{10^{10^{1000}}}.$$

In Skewes' original paper, this bound had a 34 instead of 1000 in the last exponent⁵, but that result relied upon a special assumption (the so-called **Riemann Hypothesis**, see [Chapter 25](#)). Both of these bounds are known as **Skewes' number**.

We have known since the 1960's that there is an actual run of integers where Li is smaller starting near 1.53×10^{1165} . Today we know that the first time this "switch" happens is no higher than 1.4×10^{316} (see [\[E.7.23\]](#) and a follow-up from 2015 for the state of the art). Of course, we haven't even gotten remotely near those bounds with computers, although computation is necessary to help *obtain* these bounds.

⁵Actually, the exact bound was $e^{e^{e^{79}}}$.

This uncertainty sounds terrible, but actually is *good* news. After all, if π beats Li once in a while, then Li must be a great approximation indeed! So, just how great is it?

21.3 The Prime Number Theorem

It turns out $Li(x)$ is a pretty good approximation indeed.

21.3.1 Stating the theorem

Theorem 21.3.1 Prime Number Theorem. *If $\pi(x)$ is the number of primes $p \leq x$, then*

$$\lim_{x \rightarrow \infty} \frac{\pi(x)}{Li(x)} = 1.$$

In fact, the first bound also has this property (see [Exercise 21.5.6](#)):

$$\lim_{x \rightarrow \infty} \frac{\pi(x)}{x/\log(x)} = 1.$$

Historical remark 21.3.2 The Prime Number Theorem. The [Prime Number Theorem](#) was conjectured by [Bernhard Riemann](#) in his only paper on number theory. It was proved about 100 years after the initial investigations of Gauss by the French and Belgian mathematicians Jacques Hadamard and Charles-Jean de la Vallée-Poussin. They made good use of the analytic methods we are slowly approaching.

Any proof is this is well beyond the bounds of this text. One of several modern versions is in the analytic number theory text [\[E.4.6\]](#) by Apostol; see also [\[E.2.9\]](#). Additionally, as a series of exercises (!) in that book, one can also explore a proof⁶ due to Selberg and Erdős that is “elementary”, in the sense of not using complex-valued integrals. There is a well-known exposition of a very similar proof in [\[E.2.2\]](#), and another in [\[E.4.4\]](#).

Later, we’ll see that many better approximations to $\pi(x)$ exist which come out of this sort of thinking. Notice how the approximations in the next interactive cell take the logarithmic integral and subtract various correction factors in the attempt to get closer.

```
@interact
def _(n=100):
    P = plot(prime_pi, 3, n,
            color='black', legend_label=r'\pi(x)')
    P += plot(Li, 3, n, color='green', legend_label='$Li(x)$')
    P += plot(lambda x: Li(x) - sqrt(prime_pi(x)), 3, n,
            color='orange', legend_label=r'$Li(x) - \sqrt{\pi(x)}$')
    P += plot(lambda x: Li(x) - .5*Li(sqrt(x)), 3, n,
            color='red',
            legend_label=r'$Li(x) - \frac{1}{2}Li(\sqrt{x})$')
    P += plot(lambda x: Li(x) - sqrt(x)/log(x), 3, n,
            color='purple',
            legend_label=r'$Li(x) - \sqrt{x}/\log(x)$')
    show(P, xmin=max(n-1000, 0), ymin=prime_pi(max(n-1000, 0)))
```

⁶There is an interesting controversy behind this proof which is worth looking up. Selberg was an early Fields medalist, and Erdős was one of the most prolific mathematicians of all time.

21.3.2 Chebyshev's contributions

Although we cannot explore the theorem itself in depth, we can try to understand some of the intermediate steps. This is a good place to highlight the contributions of the great Russian mathematician Chebyshev.

Historical remark 21.3.3 Pafnuty Chebyshev. [Chebyshev](#) (Чебышёв) was a prominent Russian mathematician of the mid-19th century, but his most important legacy may be bringing the native Russian tradition into international prominence. (Recall that Euler worked in Russia for much of his life, but alongside other Swiss scientists.) In addition to fundamental advances in this type of number theory, he worked on the theory of orthogonal polynomials which is used so much today in applications, and probability theory underlying modern statistics.

He was the first person to prove a conjecture known (even today!) as Bertrand's Postulate, after the French mathematician who first proposed it.

Theorem 21.3.4 Bertrand's Postulate. *For any integer $n \geq 2$, there is a prime between n and $2n$.*

Proof. It is actually quite possible to prove this at the level we have reached, but [any proof is long enough](#) to take us a little far afield. ■

Try testing it yourself below!

```
@interact
def _(n=25):
    pretty_print(html("%s$ is a prime between %s$ and %s$"%(next_prime(n), n, 2*n)))
```

On a related note, although this proves you can't have too long of stretches without prime numbers, you can certainly have arbitrary stretches of composite numbers. See [Exercise 21.5.7](#) for an easy example. Paul Nahin, in [\[E.7.13\]](#), describes the following more clever example, a cute result of Louis A. Graham.

Fact 21.3.5 *Multiply all the primes p from 2 to $n+1$ to get $N = \prod_{2 \leq p \leq n+1} p$. Then we have n consecutive composite integers from $N - (n+1)$ to $N - 2$.*

Proof. We know that N is a multiple of a prime factor⁷ of each number x from 2 to $n+1$. For each such x and prime factor p_x , [Proposition 1.2.8](#) guarantees that $N - x$ is also a multiple of p_x . ■

Try testing it yourself below!

```
@interact
def _(n=5):
    N = prod(prime_range(n+2))
    pretty_print(html("The numbers between %s$ and %s$ are all composite"%(N-(n+1), N-2)))
    L = [N-(n+1)..N-2]
    print([N-(n+1)..N-2])
    pretty_print(html("have factors"))
    print([l.divisors()[1] for l in L])
    pretty_print(html("and there are %s$ of them"%(len(L))))
```

More immediately germane to our task of looking at $\pi(x)$ and its value, Chebyshev proved the first substantial result on the way to the Prime Number Theorem, validating Legendre's intuition.

⁷In fact, all such factors.

Theorem 21.3.6 Big Oh of Prime Pi. *It is true both that:*

- $\pi(x)$ is $O\left(\frac{x}{\log(x)}\right)$ and
- $\frac{x}{\log(x)}$ is $O(\pi(x))$.

Interestingly, this is *not* the same as the Prime Number Theorem; see [Exercise 21.5.8](#).

What we will show here is the gist of a smaller piece of this theorem.

Proposition 21.3.7 *For all positive x , $\pi(x) < 2\frac{x}{\log(x)}$.*

Proof. We follow Stopple's presentation in Section 5.2 of [\[E.4.5\]](#) closely in sketching out most of a proof of this below; see also [\[E.2.11\]](#) for a very similar proof. It is a little longer than some of our other proofs. It uses some very basic combinatorial ideas and calculus facts, however, so it is a great example of several parts of mathematics coming together.

First, it's not hard to verify this for $x < 1000$, as the following figure demonstrates.

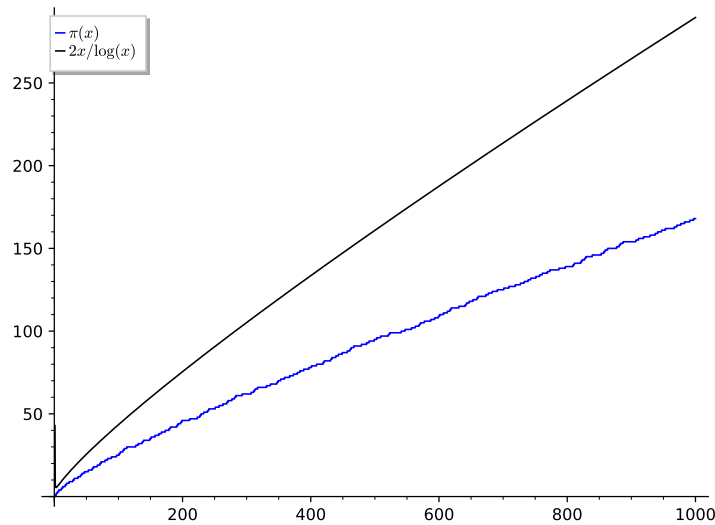


Figure 21.3.8 Plot of prime pi function versus $2x/\log(x)$

Now we'll proceed by induction, in an unusual way. We'll assume it is true for n , and prove it is true for $2n$. This needs a little massaging for odd numbers, but *is* a legitimate induction method.

With this in mind, we first assume that $\pi(n) < 2\frac{n}{\log(n)}$. Now what?

Below, in [Lemma 21.3.9](#) we look at the *product* of all the primes (if any) between n and $2n$, which we write as

$$P = \prod_{n < p < 2n} p.$$

In that result some combinatorial thinking leads to the following estimate:

$$n^{\pi(2n) - \pi(n)} < P \leq \frac{(2n)!}{n!n!} < 2^{2n}$$

These bounds show that P is between a certain power of n and a certain power of 2.

Now we will manipulate this to get the final result. Begin by taking log of both ends to get

$$(\pi(2n) - \pi(n)) \log(n) < 2n \log(2)$$

Now divide out and isolate to get

$$\pi(2n) < \frac{2n \log(2)}{\log(n)} + \pi(n) < \log(2) \frac{2n}{\log(n)} + 2 \frac{n}{\log(n)} = \frac{\log(2) + 1}{\log(n)} 2n.$$

In [Exercise 21.5.10](#) you will show that, as long as $n > 1000$, we have the inequality

$$\frac{\log(2) + 1}{\log(n)} < \frac{2}{\log(2) + \log(n)} = \frac{2}{\log(2n)}$$

Now we can put it all together to see that

$$\pi(2n) < \frac{\log(2) + 1}{\log(n)} 2n < 2 \frac{2n}{\log(2n)},$$

which is exactly what the proposition would predict.

To rescue this for $2n + 1$, we need another calculus comparison. First, from above we have

$$\pi(2n + 1) \leq \pi(2n) + 1 < \frac{\log(2) + 1}{\log(n)} 2n + 1.$$

Since $2 \frac{2n+1}{\log(2n+1)} > \frac{4n}{\log(2n+1)}$, it will suffice then to show

$$(2 + 2 \log(2)) \frac{n}{\log(n)} + 1 < \frac{4n}{\log(2n + 1)}.$$

Since $n > 1000$ and $\frac{n}{\log(n)}$ is increasing, $\frac{1}{n/\log(n)} < 0.007$, so

$$(2 + 2 \log(2)) \frac{n}{\log(n)} + 1 < (2 + 2 \log(2) + 0.007) \frac{n}{\log(n)} < 3.394 \frac{n}{\log(n)}.$$

To finish it suffices to show that in this range

$$3.394 \frac{n}{\log(n)} < \frac{4n}{\log(2n + 1)}.$$

Showing the last (purely calculus) steps is [Exercise 21.5.11](#). ■

Lemma 21.3.9 *Let the product of all the primes between n and $2n$ be written*

$$P = \prod_{n < p < 2n} p$$

Then we can bound it as

$$n^{\pi(2n) - \pi(n)} < P \leq \frac{(2n)!}{n!n!} < 2^{2n}$$

Proof. Think of all the primes in question. On the one hand, each of these primes p is greater than n , and there are $\pi(2n) - \pi(n)$ of them. So

$$n^{\pi(2n) - \pi(n)} < P.$$

On the other hand, each of these primes is greater than n *but* they are all in the list of numbers from n to $2n$, so their product divides

$$\frac{(2n) \cdot (2n - 1) \cdot (2n - 2) \cdots (n + 1)}{n \cdot (n - 1) \cdot (n - 2) \cdots 1}$$

That is to say P is a factor of a binomial coefficient

$$P \mid \frac{(2n) \cdot (2n-1) \cdot (2n-2) \cdots (n+1)}{n \cdot (n-1) \cdot (n-2) \cdots 1} = \frac{(2n)!}{n!n!}$$

and in particular,

$$P \leq \frac{(2n)!}{n!n!}$$

We are now ready for the conceptual key of the proof, which uses the combinatorial leitmotif of counting things in two different way. Namely, we reinterpret this factorial fraction as the number of ways to choose n things from a collection of $2n$ things! And the number of ways to choose n things is certainly less than the number of ways to pick *any* old collection out of $2n$ things, which is 2^{2n} (because you either pick it or you don't).

Since we showed both bounds, this concludes the proof. ■

21.4 A Slice of the Prime Number Theorem

We end this chapter with a substantial piece of a real proof in the direction of the Prime Number Theorem, courtesy of a function also first introduced by Chebyshev. The argument is dense, but requires nothing beyond calculus and a willingness to allow a lot of algebraic and integral manipulation for the purposes of estimation. (See [a good calculus text](#) to review integral concepts.)

21.4.1 Functions to know

First, we'll review the main function. Think of the prime counting function π as a so-called **step function**, where every time you hit a new prime you add 1. The picture reminds you of this attribute.

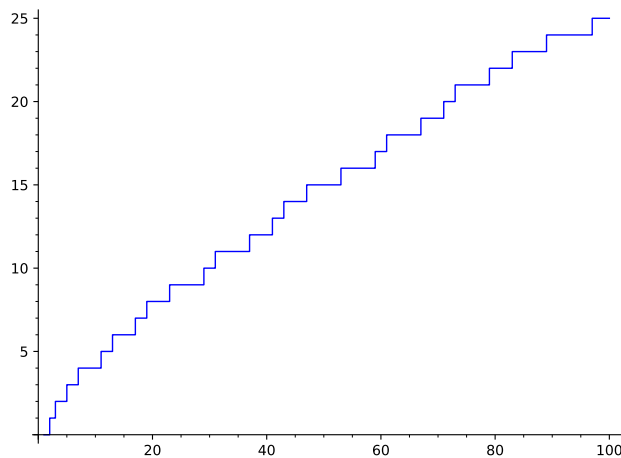


Figure 21.4.1 Plot of prime pi function

Let's define a new function in that spirit. Instead of adding 1 each time x hits a prime, we will add $\log(p)$ (recall that this is the natural logarithm) each time we hit a prime p . Of course, this value we add will get bigger as p gets bigger.

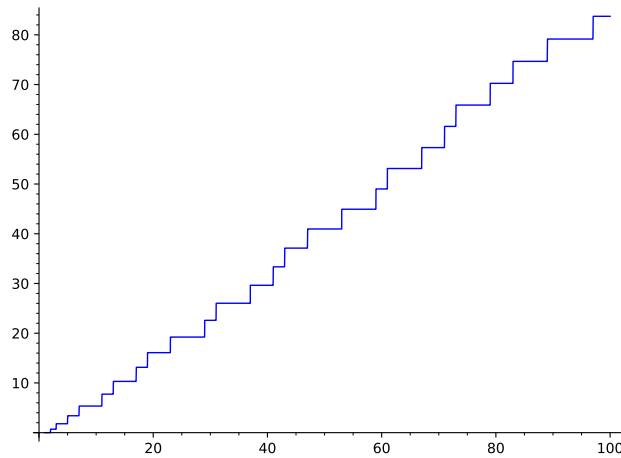


Figure 21.4.2 Plot of Chebyshev theta function

Definition 21.4.3 We call the function given by this formula Chebyshev’s theta function:

$$\Theta(x) = \sum_{p \leq x} \log(p).$$

◇

Sage note 21.4.4 Python can do math too. We include an interactive version so you can see the code.

```
def theta(x): return sum(math.log(p) for p in
    prime_range(1, floor(x)+1))
@interact
def _(n=100):
    show(plot(theta, 1, n))
```

The syntax `math.log` is referring to Python’s builtin calculation of the natural logarithm, accessible in the [math module](#). This is sometimes faster and easier to use than Sage’s more powerful capabilities, because if you put an integer in Sage’s logarithm, it will normally not approximate it. All we want here is an easy approximation, so this should be faster.

Earlier in this chapter we noted that the Prime Number Theorem is logically equivalent to the limit $\lim_{x \rightarrow \infty} \frac{\pi(x)}{x/\log(x)} = 1$. There are actually many such logical equivalences. One of them involves Θ :

$$\lim_{x \rightarrow \infty} \frac{\Theta(x)}{x} = 1$$

This is certainly numerically plausible. Here is a plot of both limits, along with the constant function 1.

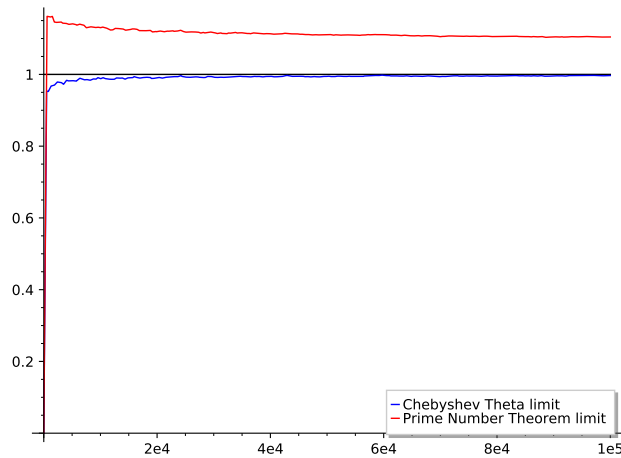


Figure 21.4.5 Plot of Chebyshev theta function limits

In the interact below, there is an option for an Li versus $x/\log(x)$ version of the theorem. Note how much better the prime number theorem limit looks with the Li version.

```
def theta(x): return sum(math.log(p) for p in
    prime_range(1, floor(x)+1))
def pnt(n): return prime_pi(n)*log(n)/n
def pntli(n): return prime_pi(n)/Li(n)
def thox(n): return theta(n)/n
@interact
def _(end=100000, PNT=['log', 'Li']):
    P = plot(1, (1, end), color='black')
    P += plot(thox, (1, end), legend_label='Chebyshev_Theta')
    if PNT == "log":
        P +=
            plot(pnt, (1, end), color='red', legend_label='Prime_
                Number_Theorem')
    if PNT == "Li":
        P +=
            plot(pntli, (1, end), color='red', legend_label='Prime_
                Number_Theorem')
    show(P)
```

As usual, proving such things completely is beyond the level of this course, but we *can* prove the following partial implication.

Proposition 21.4.6 *If the Prime Number Theorem is true, then it is also true that $\Theta(x)/x$ approaches 1.*

Proof. The rest of this section is the proof. ■

21.4.2 Getting a formula with sleights of hand

In order to prove this implication, we will first need a formula telling us more about $\Theta(x)$. Our strategy⁸ will be to first turn $\Theta(x)$ into an even more hopelessly complicated sum, but then use calculus trickily to get something usable by summing up *integrals*.

In order to do this, we need two subsidiary functions. First, recall the notation $\lfloor x \rfloor$ for the greatest integer less than x . Secondly:

⁸This is an expansion of the terse approach taken in [E.4.6, Theorems 4.3 and 4.4].

Definition 21.4.7 We let $a(n)$ be the prime number indicator function defined by

$$a(n) = \begin{cases} 1 & \text{if } n \text{ is prime} \\ 0 & \text{otherwise} \end{cases}.$$

Another way to say this is

$$a(n) = \pi(n) - \pi(n - 1).$$

◇

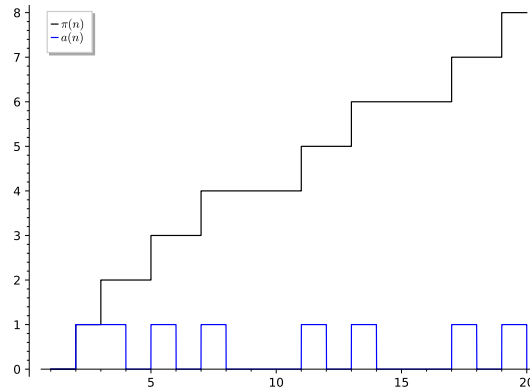


Figure 21.4.8 Prime π versus a indicator function

One can get the indicator function just by writing `prime_pi(x)-prime_pi(x-1)`.

For convenience we write $m = \lfloor x \rfloor$. Then we can rewrite these step functions as weighted sums of $a(n)$:

$$\pi(x) = \sum_{n=1}^m a(n) \text{ and } \Theta(x) = \sum_{n=1}^m a(n) \log(n).$$

Our goal is to rearrange Θ to be a sum of terms involving π . First we turn Θ into a difference of sums by rearranging (and using $\log(1) = 0$):

$$\begin{aligned} \Theta(x) &= \sum_{1 \leq n \leq x} a(n) \log(n) = \sum_{n=1}^m a(n) \log(n) = \\ &= \sum_{n=2}^m [\pi(n) - \pi(n - 1)] \log(n) = \sum_{n=2}^m \pi(n) \log(n) - \sum_{n=1}^{m-1} \pi(n) \log(n + 1) \end{aligned}$$

This difference of sums can be combined into a single sum, with just two left over terms⁹.

$$\Theta(x) = \sum_{n=2}^{m-1} \pi(n) [\log(n) - \log(n + 1)] + \pi(m) \log(m) - \pi(1) \log(2).$$

To continue, we will rewrite almost all of this as single integral. We use a few key facts:

- The difference which appears in the the sum in the immediately preceding Θ formula can be considered as an integral, $-(\log(n + 1) - \log(n)) = -\int_n^{n+1} \frac{dt}{t}$.

⁹Students a little more familiar with calculus may want to compare this process to integration by parts, but in a discrete context, sometimes called **Abel summation**.

- We have that $\pi(x)$ is constant on the interval $[[x], x]$, and in particular on any given interval $[n, n+1)$, so it may be factored out of any integral from n to $n+1$.
- We can rearrange and add sums and integrals as usual.
- Note that $\pi(1) = 0$, so the second extra term is zero.

This yields the following rewrite.

$$\begin{aligned}\Theta(x) &= -\sum_{n=2}^{m-1} \left[\pi(n) \int_n^{n+1} \frac{dt}{t} \right] + \pi(m) \log(m) \\ &= -\sum_{n=2}^{m-1} \left[\pi(n) \int_n^{n+1} \frac{dt}{t} \right] + \pi(m) \log(m) - \pi(x) \log(x) + \pi(x) \log(x) \\ &= -\int_2^m \frac{\pi(t) dt}{t} + \pi(x) \log(x) - \int_m^x \frac{\pi(t) dt}{t} = \pi(x) \log(x) - \int_2^x \frac{\pi(t) dt}{t}.\end{aligned}$$

Now we have a formula for Θ which will allow us to prove something.

21.4.3 Finish the proof

We can divide the formula $\Theta(x) = \pi(x) \log(x) - \int_2^x \frac{\pi(t) dt}{t}$ by x :

$$\frac{\Theta(x)}{x} = \frac{\pi(x) \log(x)}{x} - \frac{\int_2^x \frac{\pi(t) dt}{t}}{x}.$$

Given that the Prime Number Theorem says that $\lim_{x \rightarrow \infty}$ of the fraction with $\pi(x)$ in it is 1, proving that $\lim_{x \rightarrow \infty} \frac{\Theta(x)}{x}$ is also 1 is equivalent to proving

$$\lim_{x \rightarrow \infty} \frac{1}{x} \int_2^x \frac{\pi(t)}{t} dt = 0.$$

Now, the Prime Number Theorem also implies that $\frac{\pi(t)}{t}$ and $\frac{1}{\log(t)}$ are asymptotic (recall [Definition 21.2.1](#)), so that their averaging integrals

$$\frac{1}{x} \int_2^x \frac{\pi(t)}{t} dt \text{ and } \frac{1}{x} \int_2^x \frac{dt}{\log(t)}$$

clearly are also asymptotic.

This reduces our proof to showing that the average value of $1/\log(t)$ tends to zero. Since integrals have a graphical interpretation, we now use the following graph of the integral limit to finish the proof!

Consider that one possible upper sum for the integral of $1/\log(t)$ between 2 and 9 is the area of the two rectangles shown below, one with area $\frac{1}{\log(2)}(\sqrt{9}-2)$ and the other with area $\frac{1}{\log(\sqrt{9})}(9-\sqrt{9})$. (Of course $\sqrt{9} = 3$ but this form is more useful here.)

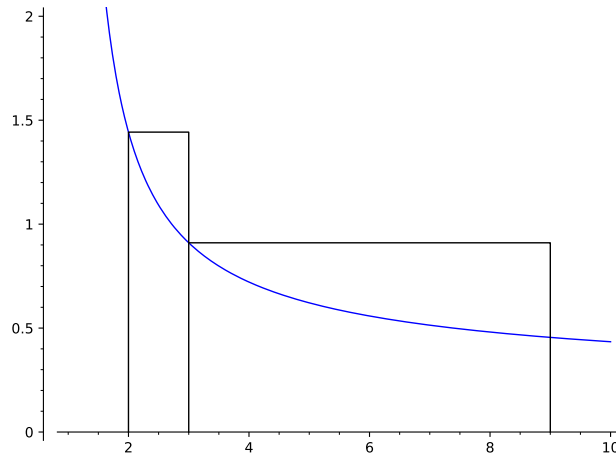


Figure 21.4.9 Estimating integrals for proof

In general, the same argument should hold, so a possible *overestimate* of $\int_2^x dt/\log(t)$ is

$$\frac{1}{\log(2)}(\sqrt{x} - 2) + \frac{1}{\log(\sqrt{x})}(x - \sqrt{x})$$

and we want the limit as $x \rightarrow \infty$ of $\frac{1}{x}$ times that quantity.

Now is the time to recklessly use logarithmic identities:

$$\begin{aligned} & \frac{1}{x} \left(\frac{1}{\log(2)}(\sqrt{x} - 2) + \frac{1}{\log(\sqrt{x})}(x - \sqrt{x}) \right) \\ &= \frac{1}{\log(2)x^{1/2}} - \frac{2}{x \log(2)} + \frac{1}{\log(\sqrt{x})} - \frac{1}{\log(\sqrt{x})x^{1/2}} \\ &= \frac{1}{\log(2)x^{1/2}} - \frac{2}{x \log(2)} + \frac{2}{\log(x)} - \frac{2}{\log(x)x^{1/2}} \end{aligned}$$

This last expression has positive powers of x and their logs in the denominators, so it pretty clearly goes to zero as $x \rightarrow \infty$.

If the algebra doesn't convince you, perhaps an interactive graph will. Below, black is the overestimate to the integral and red is $1/x$ times the integral.

```
@interact
def _(top=(16,[n^2 for n in [2..10]])):
    f(x)=1/log(x)
    P=plot(f,1,top+1)
    P += line([(2,0),(2,f(2))),(math.sqrt(top),f(2)),
              (math.sqrt(top),0)], rgbcolor='black')
    P += line([(math.sqrt(top),f(math.sqrt(top))),
              (top,f(math.sqrt(top))), (top,0)], rgbcolor='black')
    P +=
        line([(2,0),(2,f(2)),(2+(math.sqrt(top)-2)/top,f(2)),
              (2+(math.sqrt(top)-2)/top,0)], rgbcolor='red')
    P += line([(math.sqrt(top),f(math.sqrt(top))),
              (math.sqrt(top)+(top-math.sqrt(top))/top,
              f(math.sqrt(top))), (math.sqrt(top) +
              (top-math.sqrt(top))/top,0)], rgbcolor='red')
    P.show(ymax=2)
```

The picture confirms our analytic proof that the limit of $\frac{\theta(x)}{x}$ is the same as that of $\frac{\pi(x)}{x/\log(x)}$, which is what we desired!

21.5 Exercises

1. Consider [Wilson's Theorem](#) and consider what will happen to $(j - 2)!$ modulo primes and composites (this is [Exercise 7.7.8](#)). Use this to prove the bizarre formula in [Section 21.1](#).
2. Calculate $\phi(n, a)$ (recall [Definition 21.1.7](#)) for various composite n between 10 and 100 for $a = 2, 3, 4$ and compare to $\phi(n)$.
3. Without looking at any links, reconstruct the proof of the infinitude of primes mentioned in the first paragraph of the proof of [Fact 21.1.5](#).
4. Come up with two functions $f(x)$ and $g(x)$ that both go to infinity as $x \rightarrow \infty$, such that $f(x)$ is always ahead of $g(x)$, but f and g are asymptotic (to each other).
5. Come up with two functions $f(x)$ and $g(x)$ that both go to infinity as $x \rightarrow \infty$, but that switch the lead infinitely often and f and g are asymptotic.
6. Show that the two limits in the [Prime Number Theorem](#) are really equivalent. That is, show that if $\lim_{x \rightarrow \infty} \pi(x)/Li(x) = 1$, then the other limit with $x/\log(x)$ is also 1, and vice versa.
7. Find an arbitrarily long sequence of consecutive composite numbers using factorials.
8. Come up with two functions $f(x)$ and $g(x)$ such that $f(x)$ is $O(g(x))$ and $g(x)$ is $O(f(x))$, but they are *not* asymptotic.
9. Use [Proposition 21.3.7](#) to show that $\lim_{x \rightarrow \infty} \pi(x)/x = 0$.
10. Show that if $n > 1000$ then

$$\frac{\log(2) + 1}{\log(n)} < \frac{2}{\log(2) + \log(n)} = \frac{2}{\log(2n)}$$

To do this, you should compare $2 \log(n)$ and $(\log(2) + 1)(\log(2) + \log(n))$ and *their derivatives* for $n = 1000$ and up, then divide the two expressions appropriately. You will need to justify the calculus fact that if $f(x_0) > g(x_0)$ and $f' > g'$ for $x \geq x_0$, then $f > g$ for $x \geq x_0$ as well. See [any calculus textbook](#) for review of how derivatives work.

11. Verify that $3.394 \frac{n}{\log(n)} < \frac{4n}{\log(2n+1)}$ for $n > 1000$. (See the previous problems; you will need to verify that the derivative of $\frac{\log(n)}{\log(2n+1)}$ is positive in that range.) Also confirm that $\frac{n}{\log(n)}$ is increasing.

Summary: The Prime Counting Function

Here, we harness the power of the Legendre symbol to find a deep correlation between solutions of two seemingly unrelated congruences – a correlation that enables us to tell very quickly whether *any* quadratic congruence has a solution!

1. [Section 21.1](#) introduces the prime counting function $\pi(x)$.
2. [Section 21.2](#) gives some history and cool graphics to help suggest there is some regularity in this behavior.
3. In the next section we state the [Theorem 21.3.1](#), and show that $\pi(x)$ is $O(x/\log(x))$ in [Proposition 21.3.7](#).
4. Then in [Section 21.4](#) we see a small piece of the methods one might use in proving the whole theorem.

The [Exercises](#) help fill in details of the proofs and give experience thinking about asymptotic behavior.

Chapter 22

More on Prime Numbers

This chapter serves two purposes. First, there are all kinds of interesting facts about prime numbers, and this chapter collates some of the ones I personally find amazing. What are your favorites?

Secondly, exploring the wonderful world of primes will start us heading back toward other arithmetic functions, especially toward developing the language we'll need to explore $\pi(x)$ more rigorously.

There are lots of resources beyond this for exploring primes! One interesting resource is [Numberphile's YouTube channel for prime videos](#). Paulo Ribenboim has several well-known books about them, such as *The Little Book of Bigger Primes* [E.4.17].

But for usability, I have to mention one of the best web sites about primes. This is the [Prime Pages](#), hosted at the University of Tennessee, Martin. It's just amazingly full of useful information, but also quite user-friendly and usable for people with a large variety of backgrounds. In particular, the '[Top Twenty's Complete Index](#)' page has links to the top twenty of just about every prime type you can imagine, a cornucopia of information. My personal favorite is the [prediction of when the first billion digit prime will surface](#).

22.1 Prime Races

One of Chebyshev's more interesting observations was that our familiar categories of primes – the classes $4k + 1$ and $4k + 3$ – don't always seem to have the 'same size'. Before moving on, try solving the next question by hand.

Question 22.1.1 How many primes of each type there are up to $n = 10$, $n = 20$, and $n = 50$? Try making a table. \square

You can try it by hand, or we can, as always, use computational power below to try to see more. (We saw this computation in a different context way back in [Section 7.6](#).)

```
import itertools

@interact
def _(n=7):
    L = itertools.zip_longest([p for p in prime_range(n+1)
                              if p%4==1],[p for p in prime_range(n+1) if p%4==3])
    L = [['',l[1]] if l[0] is None else l for l in L]
    T = [['r'$p\equiv_{1}\text{{}_{{}}(mod_{{}})4}$',r'$p\equiv_{3}\text{{}_{{}}(mod_{{}})4}$']
```

```
(mod_}4)$' ]]
pretty_print(html(table(T+L, header_row=True,
frame=True)))
```

```
@interact
def _(k=100):
    p1 = 0
    p3 = 0
    for i in prime_range(k):
        if i%4==1:
            p1 += 1
        if i%4==3:
            p3 += 1
    pretty_print(html("Up to $k=%s$, there are"%k))
    pretty_print(html(r"%s primes $p \equiv 1 \pmod{4}$
and "%p1))
    pretty_print(html(r"%s primes $p \equiv 3 \pmod{4}$."%p3))
```

Question 22.1.2 Do you detect the bias Chebyshev did? Do you think it will persist? □

22.1.1 Infinitude of types of primes

Of course, for this question to make sense, we need to make sure this ‘prime race’ won’t suddenly run out of gas. We know there are infinitely many primes, but what about each *type* of prime?

Fact 22.1.3 *There are infinitely many primes congruent to 3 modulo 4 and there are infinitely many primes congruent to 1 modulo 4.*

Proof. See the following two Propositions 22.1.4 and 22.1.5. ■

It turns out that proving the first part of the proposition is nearly as easy as proving the [Infinitude of Primes](#). But the second part seems to require something equivalent to the idea of a square root of -1 existing modulo some primes but not modulo others (recall [Fact 16.1.2](#)). These proofs are standard; we follow the notation in [\[E.2.1\]](#).

Proposition 22.1.4 Infinitude of primes 3 (mod 4). *There is no largest prime congruent to 3 modulo 4.*

Proof. We’ll prove this by contradiction. Suppose p_1, p_2, \dots, p_k is the (finite) set of all primes congruent to 3 modulo 4.

Form the product of all these primes, together with four; then subtract one to let

$$m = 4p_1p_2 \cdots p_k - 1.$$

What are the prime divisors of this number?

- Clearly none of the p_i can be a prime divisor, since m is congruent to -1 modulo all the p_i .
- Since m is not even, it is also not divisible by a power of 2.
- If m were a product only of primes congruent to 1 modulo 4, then it would have to be 1 modulo 4 itself (since any product of 1s is 1).

- That is false, so there must be a prime congruent to 3 modulo 4 which divides it, which cannot be on the original list of p_i .

This contradicts our assumption of having the full set of such primes, so that assumption must have been wrong. ■

Proposition 22.1.5 Infinitude of primes 1 mod 4. *There is no largest prime congruent to 1 modulo 4.*

Proof. As usual, suppose there are finitely many primes p_i which are congruent to 1 modulo 4. Let's form the modified product

$$m = (2p_1p_2 \dots p_k)^2 + 1.$$

What are its prime divisors?

For the same reasons as in the proof of [Proposition 22.1.4](#), it is clear that m is odd and that it is also not divisible by any of the p_i . Initially, one might assume one could also modify that argument to show that at least one of the primes p which divides m is not 3 modulo 4.

Unfortunately, as 3^2 is congruent to 1 modulo 4, this argument fails. However, we can use an indirect argument.

For any prime divisor p of m and for $x = 2p_1p_2 \dots p_k$, we have $m = x^2 + 1 \equiv 0 \pmod{p}$. So -1 is a quadratic residue modulo p , by definition of quadratic residues! Because of [Fact 13.3.2](#), this can only happen if $p \equiv 1 \pmod{4}$. (Compare with [Theorem 13.5.5](#), where even powers of primes of the form $4k + 3$ were allowed; here, they are completely prohibited.)

Since this p wouldn't be one of the p_i , its existence contradicts the assumption that we already had all such primes. ■

22.1.2 Back to bias

Now that we know we will always have primes of both kinds, let's return to the prime race. From what we've seen previously, it looks like the $4k + 3$ -type primes will always stay ahead. But that's not quite right. The next Sage cell computes one place where they fall behind.

```
def prime_race_up_to_n(n):
    p1 = 0
    p3 = 0
    for i in prime_range(n):
        if i%4==1:
            p1 += 1
        if i%4==3:
            p3 += 1
    pretty_print(html(r"Up to $n=%s$, there are: <ul><li>%s_
primes_<math>p \equiv 1 \pmod{4}</math></li><li>%s_
primes_
<math>p \equiv 3 \pmod{4}</math>$.</li></ul>"%(n, p1, p3)))

@interact
def _(n=[26860, 26862, 26864, 26880]):
    prime_race_up_to_n(n)
```

There are other n for which we have such an 'inversion' as well, and it can be fun to look for them. The next such time is over six hundred thousand, for a little while; after that, you have to look at n over twelve million. Indeed, there is a theorem that there are *infinitely* many times where this will happen, and that the 'wrong' team will get ahead by at least a specified amount.

Fact 22.1.6 *No matter how far out you go, there exists an n where the $4k+1$ team is ahead at n by*

$$\frac{1}{2} \frac{\sqrt{n}}{\log(n)} \log(\log(\log(n))).$$

You may not be surprised to learn that this result is also due to Littlewood, the early contributor in studying the race between π and Li back in [Fact 21.2.6](#). That his result is highly nontrivial is seen in the following graphic, which plots the difference between the ‘teams’ up to the first place the $4k+1$ type is ahead.

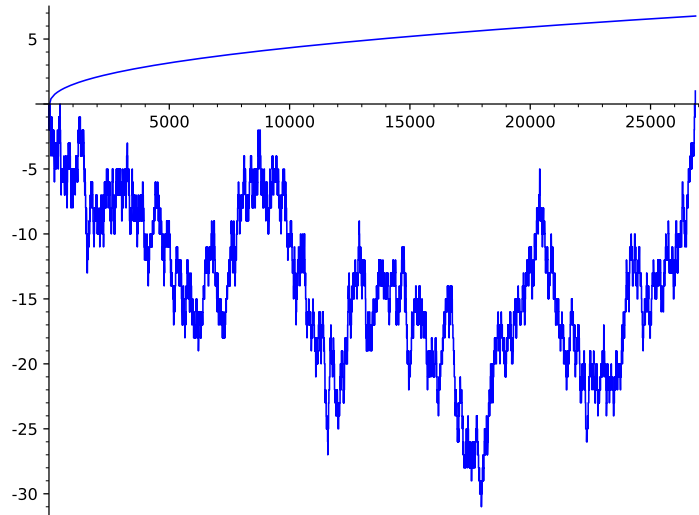


Figure 22.1.7 Difference in prime teams up through $n = 26862$

Try the interactive version to see what happens beyond that.

```
@interact
def _(n=26862):
    L = []
    p1 = 0
    p3 = 0
    for i in prime_range(n):
        if i%4==1:
            p1 += 1
            L.append([i, p1-p3])
        if i%4==3:
            p3 += 1
            L.append([i, p1-p3])
    P = plot(1/2*sqrt(x)/log(x)*log(log(log(x))),
            (x, 10, n+10))
    P += plot_step_function(L)
    show(P)
```

Even though we can see the difference surge to become positive a few times, it seems hopeless for the $4k+1$ team to ever get ahead by as much as the extremely slowly growing $\log(\log(\log(x)))$. But it does.

22.1.3 Other prime races

There are many races we can check out, and mathematicians have. (Indeed, this section is indebted to the excellent expository article [\[E.7.3\]](#), which has a host of recent references.) What is the pattern here, for modulus eight?

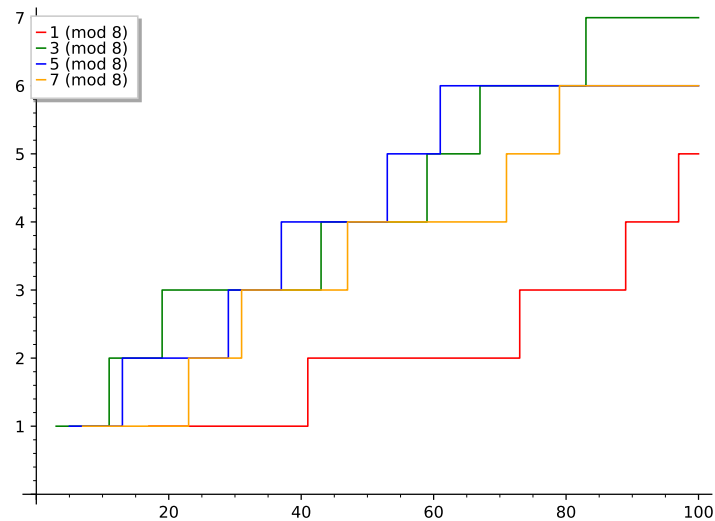


Figure 22.1.8 Difference in prime teams modulo eight

It might be a little tough to see, so feel free to use the interactive version below if you are online.

```
@interact
def _(n=100):
    p1,p3,p5,p7=0,0,0,0
    L1 = []
    L3 = []
    L5 = []
    L7 = []
    for i in prime_range(n):
        if i%8==1:
            p1 += 1
            L1.append([i,p1])
        elif i%8==3:
            p3 += 1
            L3.append([i,p3])
        elif i%8==5:
            p5 += 1
            L5.append([i,p5])
        elif i%8==7:
            p7 += 1
            L7.append([i,p7])
    L1.append([n,p1])
    L3.append([n,p3])
    L5.append([n,p5])
    L7.append([n,p7])
    P = Graphics()
    P += plot_step_function(L1,color='red',legend_label='1_
(mod_8)')
    P += plot_step_function(L3,color='green',legend_label='3_
(mod_8)')
    P += plot_step_function(L5,color='blue',legend_label='5_
(mod_8)')
    P +=
        plot_step_function(L7,color='orange',legend_label='7_
(mod_8)')
```

```
show(P, xmin=max(0, n-1000), ymin=max(0, L1[-1][1]-100))
```

It turns out there are several types of theorems/conjectures one can make about such races. The key observation (which we will not explain here) is that the ‘slow’ teams are the residue classes $[a]$ such that $nk + a$ can be a perfect square (see [Exercise 22.4.2](#)). In the two examples we showed graphically, only $4k + 1$ and $8k + 1$, respectively, are possible perfect (odd) squares, and they are the ‘slow’ teams. See also [Exercise 22.4.3](#).

Nonetheless, for any a, b coprime to each other and to n ,

$$\lim_{x \rightarrow \infty} \frac{\text{Number of } p \equiv a \pmod{n} \text{ less than } x}{\text{Number of } p \equiv b \pmod{n} \text{ less than } x} = 1$$

so the teams can’t get too far away from each other, at least not on a percentage basis. The more specific result that the numerator and denominator are both asymptotic to $\frac{Li(x)}{\phi(n)}$ is often called the prime number theorem for arithmetic progressions, and it was also proved by Vallée-Poussin. (See also [Subsection 22.2.1](#).)

With such a close connection to [Chapter 21](#), at this point you won’t be surprised to learn that, even though some teams are usually ahead, that just like with π and Li , each team does get ahead in the race infinitely often. But if you “count right” (and assume some other technical but important hypotheses), the proportion of the time the ‘wrong’ teams are ahead in the race is very small. (See the article [\[E.7.3\]](#) for more details.)

22.2 Sequences and Primes

22.2.1 Primes in sequences

There is an interesting question implicit in the prime races. To legitimize doing the first prime race, we proved that there are infinitely many primes of the forms $4k + 1$ and $4k + 3$. However, we then proceeded to do prime races for several other such forms. Is it legitimate to do so?

The answer is yes, as proved in this *major* theorem of 1837 that introduced limiting and calculus methods to the study of number theory.

Theorem 22.2.1 Dirichlet’s Theorem on Primes in an Arithmetic Progression. *If $\gcd(a, b) = 1$, then there are infinitely many primes of the form $ax + b$ for x an integer.*

Proof. The proof of this theorem is far beyond the level of this text, but [\[E.4.6\]](#) is a standard resource for this. ■

That is, $ax + b$ defines a progression of numbers separated always by a , and this theorem says there are infinitely many primes in any such progression that makes sense in terms of relative primeness. It is a weak version of a prime race; it just says that it makes sense to do them, though (as we saw) there is much more information one can glean from them.

```
@interact
def _(a=8, b=7, n=100):
    if gcd(a, b) != 1:
        pretty_print(html("Oops! The progression won't have many primes if"))
        pretty_print(html("$a$ and $b$ share a common factor!"))
    else:
```

```

pretty_print(html("Primes_of_the_form_%sx+%s_up_to_
    $$$:"%(a,b,n)))
for x in prime_range(n):
    if x%a==b:
        print(x)

```

We have already proved this for $a = 4$. It is easy to prove for $a = 2$! (See [Exercise 22.4.4](#).)

It is also possible to prove the theorem for $b = 1$, or $b = -1$, without developing much bigger tools. In the article [\[E.7.1\]](#) a lot of factoring and expanding is used, and a much more recent article by Xianzu Lin [\[E.7.7\]](#) is similarly elementary; see also [\[E.2.16, Theorem 5.3.4\]](#). One can even prove Dirichlet's theorem without Dirichlet's methods for any b such that $b^2 \equiv 1 \pmod{a}$, but doing so involves some high-level details about polynomial factorization (see [Murty and Thain's paper](#) for details).

Historical remark 22.2.2 Lejeune Dirichlet. Johann Peter Gustav Lejeune Dirichlet, as his name suggests, was from a world where ethnicity and state borders were not necessarily the same. He was born into a part of Germany occupied by Napoleon, whose defeat sent it back to Prussia; as a young man, he studied and worked in Paris, but spent most of his professional career in Prussia (including Berlin and Göttingen).

In addition to the theorem in this section, Dirichlet made major contributions to the solution of [Fermat's Last Theorem](#) and introduced [Dirichlet Series](#). He also worked in fluid dynamics and trigonometric series; it was in the latter research that he introduced functions that are nowhere continuous, which eventually were determined to not be integrable under the definitions then available. Naturally, this paper was written in French, in a German journal.

22.2.2 Sequences in primes

We can also look at the opposite question. Instead of considering whether primes exist in a given arithmetic progression, are there arithmetic progressions made of solely of primes?

Question 22.2.3 Can you get a (finite) sequence of the form

$$ak + b, k = 0, 1, 2, 3, \dots, n$$

where all entries are prime? □

It's easy to find short arithmetic progressions in the primes. We say such a progression has length $n + 1$ in the above notation.

- 3, 5, 7 is an arithmetic progression of length 3, where $a = 2$.
- 41, 47, 53, and 59 is an arithmetic progression of length 4, where $a = 6$.

Longer ones get harder to find. Can you find a progression of length 5? (This is [Exercise 22.4.5](#); there is a small one where the differences and starting number are both less than 10. See also [Exercise 22.4.6](#).)

```

@interact
def _(p = prime_range(200), n=110):
    L = [p,p+n,...p+4*n]
    for z in L:
        if is_prime(z):
            print(z)

```

```

else:
    print(factor(z))
    break

```

Fact 22.2.4 *There is such a sequence of length 10 starting at 199, with differences of 210.*

Question 22.2.5 Can find *arbitrarily long* such sequences in the primes? \square

Once again, the answer is yes! This is a theorem of Ben Green and Terry Tao, which was a significant piece of Tao's 2006 Fields Medal (though he probably would have won it even without this, remarkable as it may seem). How might one *prove* this? That might seem mysterious, so we give the gist of an approach.

Remember how there seem to be fewer primes the further out we go, even in an arithmetic subsequence (e.g. prime mod 4 or mod 8)? That isn't a coincidence. There is a technical way to measure this:

$$\lim_{n \rightarrow \infty} \frac{\pi(n)}{n} = 0.$$

This follows from Chebyshev's estimate in [Theorem 21.3.6](#), and is called having **zero density**. We can try estimating this for π with specific numbers:

- $\pi(100)/100 = 1/4 = 0.25$
- $\pi(200)/200 = 0.23$
- $\pi(1000)/1000 = 0.168$, or under 17%.
- $\pi(1000000)/1000000 \approx 0.0785$, or under 8%.

Now, if you have a collection of numbers which has **positive density** (i.e. the limit is positive, not zero), it is a theorem from 1974 (by Endre Szemerédi) that you can get arithmetic progressions of arbitrary length in such sets. Sadly, even our data suggests the primes are indeed approaching zero density.

But Green and Tao managed to show this type of method still works for the primes! You can't get arithmetic progressions in just any old set with zero density; but somehow, although there are not many primes, there are just enough for things to work.

If you are interested in the current status of really long sequences, see [the primerecords.dk website](#). The first example of length 27 was found recently, on September 23, 2019; evaluate the following cell to see the whole thing.

```

difference=81292139*2*3*5*7*11*13*17*19*23
start=224584605939537911
for n in [0..26]:
    print(start+n*difference, is_prime(start+n*difference))

```

```

224584605939537911 True
...
696112717486210091 True

```

There are also only ten known 26-length sequences, as of this writing (2020), and there are no known 28-length sequences (though they must exist, by the Green/Tao theorem). They must even obey the following ridiculous bound (published in a followup to the original paper).

Fact 22.2.6 A sequence of length k must occur before

$$2^{2^{2^{2^{2^{2^{2^{100k}}}}}}}}$$

How do people find such lists? For that, we need a new notation.

Definition 22.2.7 For a prime p , we call the **primorial** the number

$$p\# = \prod_{q \leq p, q \text{ prime}} q$$

where the “p sharp” or “p hash”¹ denotes p primorial. ◇

Armed with primorials, one usually finds such lists by the following method.

- First, for some fixed p , compute a large set of primes of the form $a \cdot p\# + 1$, keeping track of the a values in question.
- Next, find arithmetic progressions among the values of a from your list (not the values of $a \cdot p\# + 1$).
- If you find a bunch of a values in a progression of the form $k + \ell \cdot n$, then you’ve also found a progression of primes of the form $(k \cdot p\# + 1) + (\ell \cdot p\#)n$.

If you want to, you can even sign up to find a length 27 sequence at [the PrimeGrid distributed search!](#)

22.3 Types of Primes

There are many types of primes we have encountered up to this point. For instance:

- Germain ([Subsection 11.6.4](#))
- Mersenne ([Subsection 12.1.3](#))
- repunit ([Exercise 6.6.1](#))

Notice that for *many* of these types, we don’t know if there are finitely many or not! Are there any conjectures for how often certain types of primes might appear?

22.3.1 Twin primes

Consider primes in an arithmetic progression $ax + b$. Can one say anything about the constants involved in these progressions? Since b is pretty arbitrary, we would focus on a . Here are some natural questions along these lines.

Question 22.3.1 Consider the following for small values of a .

- Find some primes that look like $2x + b$ for some b and several consecutive x . How many x in a row can you do?
- How about for $3x + b$?
- What about $4x + b$?
- Are the primes you get in these cases ever *consecutive*?

□

¹Officially, this should be called an octothorp(e).

Hopefully it's pretty clear that you can't do every possible combination of b and a , nor can every such progression go on indefinitely! Why?

Thinking about this and the Sieve of Eratosthenes led the French mathematician Alphonse de Polignac to the following.

Conjecture 22.3.2 Polignac's Conjecture. *Every even number is the difference between consecutive primes in infinitely many ways.*

We have no proof of this. In fact, even the most basic case of Polignac's conjecture is one of the most celebrated open questions in number theory – celebrated enough that [well-known comedian Stephen Colbert interviewed Fields medalist Tao about it](#).

Conjecture 22.3.3 Twin prime conjecture. *There are infinitely many consecutive odd prime numbers.*

Definition 22.3.4 Pairs of primes p and q such that $p + 2 = q$ are called **twin primes**. ◇

There are lots of twin primes. The following cell computes twin prime pairs, numbered by which twin prime pair it is. The pair 17 and 19 is the fourth pair, for example.

```
def twin_primes_upto(n):
    v = prime_range(n+1)
    L = []
    counter = 0
    for i in range(len(v)-1):
        if v[i+1]-v[i]==2:
            counter += 1
            L.append((v[i],v[i+1],counter))
    return L

twin_primes_upto(100)
```

```
[(3, 5, 1),
 (5, 7, 2),
 (11, 13, 3),
 (17, 19, 4),
 (29, 31, 5),
 (41, 43, 6),
 (59, 61, 7),
 (71, 73, 8)]
```

We can use similar searching to try to see whether there are enough that there are infinitely many such pairs. Here are two sample graphics.

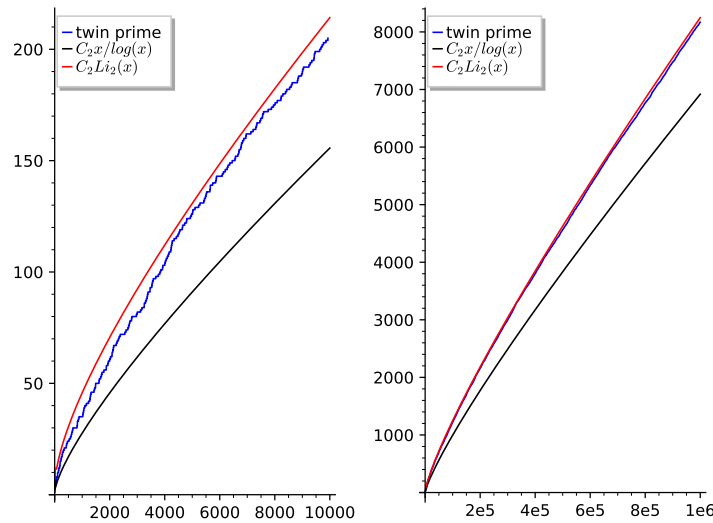


Figure 22.3.5 Estimating number of twin primes through $n = 10000$ and $n = 1000000$

You can see in the preceding graphic that it's certainly possible to approximate the twin prime counting function in a similar way to how we approximated the prime counting function π . There is a mysterious constant C_2 I've used; it will be explained below.

22.3.2 Heuristics for twin primes

To explain how to get to twin primes, there is a nice little rule of thumb; see e.g. [E.4.5] for what follows. Even though we definitely do *not* have a proof, we can still give you a good idea of how these ideas come about.

First, one might want to estimate how many primes there are up to a certain point to start. The problem is we should use a different idea than just looking at tables! What can we say that is a little smarter?

- About half the numbers less than n are not divisible by 2.
- About $2/3$ the numbers less than n are not divisible by 3.
- About $4/5$ the numbers less than n are not divisible by 5.
- Etc. for each prime less than $\sqrt{n} \dots$

If we take this thinking to its logical extreme, you might even expect that

$$\prod_{p < \sqrt{x}} \left(1 - \frac{1}{p}\right)$$

is a good approximation of the probability that a given number x is prime. Unfortunately, it isn't. In fact, this product turns out to be asymptotic to $2e^{-\gamma}/\log(x)$ (recall that γ from Definition 20.3.10).

Still, this kind of thinking is still helpful, and might help us make ideas for how many *twin* primes there are – especially if we keep in mind this isn't really a probability. After all, if $p > 2$ is prime, then with one hundred percent probability the next number is not prime! And for p and $p + 2$ to be both prime, they must also both be odd; so if p is odd, then $p + 2$ is much more likely than a random number to be prime.

So we do the following analysis instead. (See Exercises 22.4.11 and 22.4.12.)

- Although one would expect for $1/4$ of all pairs separated by two to both be odd, $n + 2$ has the same parity as n so we should expect $1/2$ the pairs to both be odd.
- The chances that n and $n + 2$ are both not divisible by three is $1/3$.
- The chances that n and $n + 2$ are both not divisible by five is $3/5$.
- And so forth.

So, having gotten a little more sophisticated, we might expect that

$$\frac{1}{2} \prod_{p < \sqrt{x}, p > 2} \left(1 - \frac{2}{p}\right)$$

is a decent approximation of the probability that a given pair of consecutive odd numbers are both prime.

This doesn't look so recognizable yet, but we can do some algebra to turn this into something that looks better and has logarithms, just like in the prime number theorem. If we substitute

$$\left(1 - \frac{2}{p}\right) = \left(1 - \frac{1}{(p-1)^2}\right) \left(1 - \frac{1}{p}\right)^2$$

then the approximation of the number of twin primes less than x looks more like this:

$$\frac{1}{2} \prod_{p < \sqrt{x}, p > 2} \left(1 - \frac{1}{(p-1)^2}\right) \prod_{p \text{ prime}} \left(1 - \frac{1}{p}\right)^2$$

Finally, if we now use the earlier suggestion about the right-hand side being more or less the square of the number of primes, we come up with a reasonable suggestion that looks more familiar.

$$\frac{1}{2} \prod_{p < \sqrt{x}, p > 2} \left(1 - \frac{1}{(p-1)^2}\right) \left(\frac{x}{\log(x)}\right)^2$$

Remark 22.3.6 The constant part of this formula is finite, and known as the **twin prime constant**:

$$C_2 = 2 \prod_{p > 2} \left(1 - \frac{1}{p-1}\right)^2.$$

The graphs in [Subsection 22.3.1](#) use this constant (which is built-in in Sage) as well as a logarithmic integral version of the preceding analysis.

There is some inconsistency in the literature about whether the 2 in front of the formula for C_2 is part of the twin prime constant or not.

This also leads to a conjecture of Hardy and Littlewood.

Conjecture 22.3.7 *The number of ways to write an even number $2k$ as a sum of primes is also asymptotic to $\frac{1}{2} \prod_{p < \sqrt{x}, p > 2} \left(1 - \frac{1}{(p-1)^2}\right) \left(\frac{x}{\log(x)}\right)^2$.*

This would provide a very overwhelming proof of the following old suggestion, going back to correspondence between Euler and Prussian/Russian mathematician Christian Goldbach.

Conjecture 22.3.8 Goldbach Conjecture. *Any even number can be written in at least one way as a sum of two primes.*

In fact, there are two such conjectures, with the other one suggesting that *any* positive integer may be written as a sum of *three* primes. There is a [proof claimed](#) for the latter ‘weak’ conjecture, but it has not appeared in a peer-reviewed journal yet.

Historical remark 22.3.9 The Pentium bug. Returning to the twin prime constant, computing it (as in the Sage cell below) led to a very interesting real-life application.

```
2*twinprime.n()
```

```
1.32032363169374
```

Computing this constant to arbitrary precision led to the discovery of the [infamous Pentium chip bug](#), where some floating-point calculations would be incorrect in high decimal places. This is a quite surprising ‘application’ of number theory! (It turns out manufacturers do use number-theoretic computations to stress-test their products. See also [Historical remark 12.1.8](#).)

Historical remark 22.3.10 Twin prime status. It is still unknown whether there are infinitely many twin prime pairs. In a 2013 result that shocked the mathematics world, (then) [unknown mathematician Yitang Zhang](#) [proved](#) that there exists some N less than seventy million such that there are infinitely many pairs of primes separated by exactly N . This was a huge improvement over previous results, and further work of an [unusually collaborative nature](#) have now reduced this bound to $N \leq 246$, but the effort has not continued progress. A [related result about polynomials](#) was proved in 2019, but this doesn’t seem to have led closer to a final resolution, either.

As we finish this subsection, we must mention another constant affiliated with twin primes. Although there may really be infinitely many pairs, the sum of their reciprocals

$$\sum_{p,p+2 \text{ both prime}} \frac{1}{p} + \frac{1}{p+2}$$

is still a finite constant. At the very least means twin primes must be pretty rare. This (possibly infinite) sum is called **Brun’s constant**.

Sage note 22.3.11 Sage can change. Originally, this constant was included in Sage. However, as nearly every digit of the constant is conjectural, it was removed as a built-in.

```
brun.n(digits=5)
```

```
Traceback (most recent call last):
...
NameError: name 'brun' is not defined
```

Because Sage is open source, you can follow discussions about decisions and additions to Sage functionality on the [Sage developer Trac](#) or sometimes on the [Github organization](#).

22.3.3 Other types of primes

In the quest toward [Polignac’s Conjecture](#), researchers have dubbed primes (not necessarily consecutive) with spacing $N = 4$ **cousin primes** and those $N = 6$ apart **sexy primes**. In another result of similar vintage to Zhang’s

(and also collaborative like its refinement), we know (conditional upon the so-called “generalized [Elliott-Halberstam conjecture](#)”, which is closely related to our investigations in [Subsection 22.2.2](#)) that [at least one of the classes of twin, cousin, or sexy primes is infinite](#)². This is a very special case of exploring something called **prime constellations**; see [Exercise 22.4.13](#).

In addition, there are many other heuristics like the ones above. Here is a sampling of those we don’t have space or expertise in this text to dig further into.

- As one example, consider the chance that n and $2n + 1$ are both not divisible by a given prime p . Probabilistically, this is basically the same chance as that n and $n + 2$ are both not divisible by p , so it turns out that Germain primes might also be distributed in the same fashion as twin primes.
- Using similar ideas, one can get a heuristic that Mersenne primes are distributed as

$$e^\gamma \log(\log(x)) / \log(2).$$

This is known as Wagstaff’s conjecture.

- Bizarrely, one can use the same idea to get a heuristic for **factorial primes**. These are primes of the form $n! \pm 1$, like 5, 7, 23, and 719. It’s conjectured that there are $e^\gamma \log(n)$ such primes less than n .
- These rules of thumb even seem to apply to the so-called **primorial primes** – primes of the form $p\# \pm 1$, like 3, 5, 7, 29, 31, 211, etc. It’s truly weird, yet also cool.

There is so much to explore! There is never a lack of questions for mathematicians to explore when it comes to prime numbers.

22.4 Exercises

1. Explain why, to show that any number can be written as a sum of three primes, it suffices to prove [Conjecture 22.3.8](#).
2. In [Subsection 22.1.3](#) a statement is made about residue classes $[a]$ such that $nk + a$ can be a perfect square. What is another name for such a ?
Also, the claim is made that, “In the two examples we showed graphically, only $4k + 1$ and $8k + 1$, respectively, are possible perfect (odd) squares.” Either prove this claim or find the reference for when that is proved in the book.
3. What ‘teams’ would you expect to be in the lead long-term for a modulo ten prime race? Why? Compute a value where the ‘wrong’ team is in the lead, if you can!
4. Prove [Dirichlet’s Theorem on Primes in an Arithmetic Progression](#) for the case $a = 2$.
5. Find an arithmetic progression of primes of length five with less than ten between primes.
6. Find an arithmetic progression of primes of length six or seven, starting at a number less than ten.
7. Prove that there can be only one set of “triple primes” – that is, three consecutive odd primes.

²Go to the video of Tao’s interview with Colbert, linked just before [Conjecture 22.3.3](#), again to see Colbert’s quite amusing reaction to this fact.

8. Find the value of $23\#$.
9. Compute some twin primes greater than one thousand.
10. Show that $\left(1 - \frac{2}{p}\right) = \left(1 - \frac{1}{(p-1)^2}\right) \left(1 - \frac{1}{p}\right)^2$.
11. What form must n have for n and $n + 2$ to both *not* be divisible by three?
12. Which residues modulo five must n avoid for n and $n + 2$ to both *not* be divisible by five?
13. Search a few resources to learn about “prime constellations” and write a report. [The Prime Pages](#) or [Tomás Oliveira e Silva](#)’s very nice graphs of “admissible” constellations are a good place to start.
14. Find a definition for [palindromic primes](#) (base 10, say) and report on the current known status. Are there infinitely many, or a way to generate them programmatically?
15. Search in a good book (see the [general E.2](#) or [specialized E.4](#) references) or the internet for an amazing fact about primes. Describe it in a way your classmates (or peers, if you’re not in a course) will understand.

Summary: More on Prime Numbers

What else can we say about prime numbers? This chapter collates some of the most interesting questions.

1. In [Section 22.1](#) we see some exciting action in asking who wins various prime races!
2. The next section states and gives examples of many facts about primes in sequence, including [Dirichlet’s Theorem on Primes in an Arithmetic Progression](#) and the Green-Tao theorem on sequences in primes.
3. How many [Types of Primes](#) do you know? One of the most intriguing questions is why so many of the questions in this section are completely unanswered.

The [Exercises](#) gives practice in searching for interesting patterns in the primes.

Chapter 23

New Functions from Old

We are heading toward the end of the text. There are even more interesting functions out there; just as important, there are more interesting ways to start connecting these functions to calculus.

As a prelude, let us introduce an interesting function. Letting p be running just over primes, we let

$$D(N) = \prod_{p \leq N} \left(1 - \frac{1}{p}\right)$$

and then expand the expression as a sum of unit fractions. As an example,

$$D(3) = (1 - 1/2)(1 - 1/3) = \left(\frac{1}{1} - \frac{1}{2} - \frac{1}{3} + \frac{1}{6}\right).$$

Before starting this chapter, try expanding D (as above, without adding the fractions) for bigger and bigger values of N . What patterns do you find?

- What denominators show up?
- Which ones don't?
- For the ones that do, what are the values of the numerator?
- Can you predict the value of the numerator for some types of denominators? (E.g., primes, perfect squares, prime powers, etc.)

The function unveiled by this is quite important in expanding our roster of arithmetic functions and unlocking their secrets, as well as in connecting to calculus.

23.1 The Moebius Function

23.1.1 Möbius mu

Let's define the function which gives the numerator associated with denominator n in the products above.

Definition 23.1.1 Moebius mu. Let $N = 2 \cdot 3 \cdot 5 \cdots q$ be the product of

the first few primes, up to q . Then we define $\mu(d)$ as follows:

$$\prod_{p|N} \left(1 - \frac{1}{p}\right) = \sum_{d|N} \frac{\mu(d)}{d}.$$

The product is over *prime* factors of N but the sum is over *all* factors of N . \diamond

It is not at all obvious that μ will have the same value regardless of N , and much of the rest of this section will confirm this.

Historical remark 23.1.2 August Möbius. Yes, this is the same August Moebius (or Möbius) as the Moebius strip; however, it was not he, but [Johann Listing](#) who first discovered that object. On the other hand, his work with this function and the [Möbius Inversion Formula](#) has stood the test of time. A student of Gauss, Möbius' positions were mostly directorships of major observatories and professor of astronomy. See [\[E.7.26\]](#) for some historical details of the function, including Euler's discovery of the same general idea via infinite products.

Example 23.1.3 Using the example in the chapter introduction,

$$D(3) = (1 - 1/2)(1 - 1/3) = \left(\frac{1}{1} - \frac{1}{2} - \frac{1}{3} + \frac{1}{6}\right)$$

implies that $\mu(2) = -1 = \mu(3)$ while $\mu(6) = 1 = \mu(1)$. \square

There is no product of $(1 - 1/p)$ that will yield a four in the denominator, since $(1 - 1/2)$ only occurs once in such a product. So $\mu(4) = 0$, as the example above already implies.

23.1.2 A formula

Before describing this function further, let's think more about the product $\prod_{p < N} \left(1 - \frac{1}{p}\right)$.

- First, as the comment at the end of the last subsection points out, it seems to create denominators with each prime factor to just the first power. We couldn't get a square or cube of any given p in the denominator.
- Similarly, the numerators really can only be products of 1 and -1 . For a moment, think about why there are no other numerators available.
- Finally, the number of prime factors in the denominator should be the same as the number of times -1 is part of the product in the numerator.

This essentially proves the following proposition.

Proposition 23.1.4 *If $n = p_1^{e_1} p_2^{e_2} \cdots p_k^{e_k}$ then a nice formula for $\mu(n)$ is*

$$\mu(n) = \begin{cases} 0 & \text{if any } e_i > 1 \\ (-1)^k & \text{otherwise} \end{cases}.$$

Proof. See above. \blacksquare

23.1.3 Another definition

The μ function is so important that we will want several more approaches as well. It is a mark of an important concept that there are ways to define it from many directions.

One important way that μ is *often* defined is via a recurrence relation. That is, one defines

$$\mu(1) = 1, \text{ and } \sum_{d|n} \mu(d) = 0.$$

Now, we haven't proved this identity yet, and probably the reader hasn't even noticed it. But if we can prove the identity works for μ , then since $\mu(1) = 1$ is true, this would give an alternate definition.

Proposition 23.1.5 Recursive definition of μ . *We can define μ by setting $\mu(1) = 1$ and*

$$\sum_{d|n} \mu(d) = 0.$$

Proof. Let's rewrite the sum $\sum_{d|n} \mu(d) = 0$ by trying to omit the $\mu(d)$ that equal zero. If we do this, the sum reduces to the long, but correct,

$$\sum_{d|n} \mu(d) = \sum_{\substack{\text{all divisors } d \text{ with just one or zero} \\ \text{of each prime factor } p_i \text{ of } n}} (-1)^{\text{the number of primes dividing } d}.$$

Now let's set up a little notation. First, let's borrow from [Definition 23.3.3](#) the notation $\omega(d)$ for the number of distinct prime divisors of a divisor d of n . Next, for convenience we will write $k = \omega(n)$ for the number of (again, distinct) prime divisors of n itself.

Then the crazy sum $\sum_{d|n} \mu(d)$ becomes easier to write:

$$\sum_{\substack{\text{all divisors } d \text{ with just one or zero} \\ \text{of each prime factor } p_i \text{ of } n}} (-1)^{\omega(d)}.$$

If at this point you are asking yourself why I bothered introducing k , you may want to think about that briefly while reading the next formula:

$$\sum_{\substack{\text{all divisors } d \text{ with just one or zero} \\ \text{of each prime factor } p_i \text{ of } n}} (-1)^{\omega(d)} = \sum_{d \text{ that work}} (1)^{k-\omega(d)} (-1)^{\omega(d)}.$$

Note that $(k - \omega(d)) + \omega(d) = k$.

Let's step back for a rationale for all this manipulation. Consider each of the divisors d with no square factors (the ones in question that we are indexing by). Each of these have $\omega(d)$ of the prime factors of n ; that means that they do *not* have the other $k - \omega(d)$ possible prime factors available to us from n . So in the expression $(1)^{k-\omega(d)} (-1)^{\omega(d)}$ we are, in some sense, picking a subset (of size $\omega(d)$) of the primes dividing n and multiplying by 1 for each of those; likewise we multiply by -1 for each possible prime *not* picked.

This is a combinatorial point of view, which means we can count all this picking another way. Instead, consider just picking a subset of $\{1, 2, \dots, k\}$ and assigning ± 1 respectively; that would be the same thing. However, we can reinterpret that as picking a particular term in the full expansion of the k th power of the binomial $1 + (-1)$:

$$(1 + (-1))^k = (1 + (-1))(1 + (-1)) \cdots (1 + (-1)) \text{ (k times, for } 2, 3, \dots, p_k).$$

Summing all the possible terms must be the same as calculating this power, so an easy computation finishes the proof:

$$\sum_{d \text{ that work}} (-1)^{\omega(d)} = (1 + (-1))^k = 0.$$

■

Sage note 23.1.6 Check your work again. Remember, we can always check calculations like this with our computational assistant.

```
moebius(30) + moebius(15) + moebius(10) + moebius(6) +
moebius(5) + moebius(3) + moebius(2) + moebius(1)
```

0

Fact 23.1.7 *The function μ is multiplicative.*

Proof. We will postpone a formal proof of this to a much bigger theorem, from which this result ([Corollary 23.4.15](#)) will fall “for free”. ■

Let’s check it:

```
print(gcd(111, 41))
print(moebius(111)*moebius(41)==moebius(41*111))
```

1

True

23.2 Inverting Functions

The main point of the Moebius function is the following famous theorem.

Theorem 23.2.1 Möbius Inversion Formula. *If $f(n) = \sum_{d|n} g(d)$, then*

$$g(n) = \sum_{d|n} \mu(d) f\left(\frac{n}{d}\right).$$

Proof. The proof is delayed to [Subsection 23.2.2](#). ■

We can interpret this result briefly as follows. Suppose you sum an arithmetic function over the set of the (positive) divisors of n to create a new function of n . Then summing *that* function over divisors, along with μ , gives you back the original function.

The reason we care about this is that we are able to *use* the μ function to get *new*, useful, arithmetic functions via this theorem. In particular, we can “invert” all of our usual arithmetic functions, and this will lead to some very powerful applications.

Example 23.2.2 If we apply this theorem to

$$\tau(n) = \sum_{d|n} 1 = \sum_{d|n} u(n)$$

(recall [Definition 19.2.9](#)) then it implies

$$\sum_{d|n} \mu(d) \tau\left(\frac{n}{d}\right) = 1.$$

This is worth checking by hand or with Sage. Somehow, mysteriously, the number of divisors weighted by the μ function nearly balances out. □

23.2.1 Some useful notation

In order to better understand what this theorem is saying, let’s introduce some notation.

Definition 23.2.3 Dirichlet product. Let f and g be arithmetic functions. Then we define the new function $f \star g$, the **Dirichlet product**, via the formula

$$(f \star g)(n) = \sum_{de=n} f(d)g(e) = \sum_{d|n} f(d)g\left(\frac{n}{d}\right).$$

◇

Example 23.2.4 For example, if we recall $u(n) = 1$ and $N(n) = n$ from [Definition 19.2.9](#)¹, then

$$(\phi \star u)(n) = \sum_{d|n} \phi(d)u\left(\frac{n}{d}\right) = \sum_{d|n} \phi(d) = n = N(n).$$

We saw this originally in [Fact 9.5.4](#), but now we can write it concisely as $\phi \star u = N$ and see it is part of a bigger context. (See also [Fact 23.3.2](#).) □

This notation, like all the best notation, practically demands that we restate the inversion theorem in a very insightful way:

$$\text{If } f = g \star u, \text{ then } g = f \star \mu.$$

23.2.2 Proof of Moebius inversion

Now we are ready to prove the [Möbius Inversion Formula](#), following the standard proof, as for example in [\[E.2.1\]](#).

Let's expand the formula for $g(n)$ the theorem would give, in terms of g itself.

$$\sum_{d|n} \mu(d)f\left(\frac{n}{d}\right) = \sum_{d|n} \mu(d) \left[\sum_{e|\frac{n}{d}} g(e) \right].$$

Each time $g(e)$ appears in this sum, it has a coefficient of $\mu(d)$. How often does this happen, and what is d anyway?

If $e | \frac{n}{d}$, then $e | n$, which means $\frac{n}{e}$ is an integer. However, this integer must have at least a factor of d “left” in it (after division by e). Why? Since e divides $\frac{n}{d}$, we have $ed | n$, in which case certainly $d | \frac{n}{e}$.

So $g(e)$ shows up once for each $d | \frac{n}{e}$, with coefficient $\mu(d)$. Thus,

$$\sum_{d|n} \mu(d)f\left(\frac{n}{d}\right) = \sum_{e|n} \left(\sum_{d|\frac{n}{e}} \mu(d) \right) g(e).$$

Here comes the final step. Unless $\frac{n}{e} = 1$, we have $\sum \mu(d) = 0$. So the only subsum in this double sum that sticks around is the term for $\frac{n}{e} = 1$, or when $e = n$.

Thus the whole sum collapses to $g(n)$, as desired!

23.3 Making New Functions

23.3.1 First new functions

In order to see what good this does, let's see what happens when we mess around and make Dirichlet products with functions we know. We already know two of these functions, and I give you a third.

¹See also [Definition 23.3.1](#).

Definition 23.3.1 We define a new simple arithmetic function to go along with those from [Definition 19.2.9](#).

- $u(n) = 1$ for all n
- $N(n) = n$ for all n
- $I(n) = \begin{cases} 1 & n = 1 \\ 0 & n > 1 \end{cases}$

◇

In the next computational cell, we define these using Sage (recall [Sage note 11.1.1](#)), as well as a Dirichlet product function.

```
def u(n): return 1
def N(n): return n
def I(n): return floor(1/n)
def DirichletProduct(f,g,n): return sum(f(d)*g(n/d) for d in
divisors(n))
```

Now let's see what we get! For instance, what happens if we look for the inverse of N ? (You can try it by hand too, of course.)

```
@interact
def _(n=10):
    H = [['i$', r'$(N\star\mu)(i)$']]
    T = [(i, DirichletProduct(N, moebius, i)) for i in [1..n]]
    pretty_print(html(table(H+T, header_row=True, frame=True
    )))
```

Maybe this is a surprise! But this makes sense, if you remember [Example 23.2.4](#) just previously about $N = \phi \star u$. Let's confirm that fact numerically as well.

```
@interact
def _(n=10):
    H = [['i$', r'$(\phi\star u)(i)$']]
    T = [(i, DirichletProduct(u, euler_phi, i)) for i in [1..n]]
    pretty_print(html(table(H+T, header_row=True, frame=True
    )))
```

We summarize these explanations as follows.

Fact 23.3.2 *We may identify the following Dirichlet products as known functions.*

- $\phi \star u = N$
- $N \star \mu = \phi$

Both parts of [Fact 23.3.2](#) can be connected to work from much earlier. The first part is another proof of [Fact 9.5.4](#), while the second part gives an alternate proof for our formula for ϕ from [Exercise 9.6.11](#):

$$\phi(n) = (N \star \mu)(n) = \sum_{d|n} N(d) \mu\left(\frac{n}{d}\right) = \sum_{e|n} N\left(\frac{n}{e}\right) \mu(e) = n \sum_{e|n} \frac{\mu(e)}{e} = n \prod_{p|n} \left(1 - \frac{1}{p}\right).$$

The middle step follows if we let $e = n/d$, since that sum will also go through all divisors of n . The last step follows from our initial definition of μ in [Definition 23.1.1](#).

23.3.2 More new functions

Next, please try computing the Moebius inversions of our old friends, σ and τ , *by hand* for several values. (Hint: try primes and perfect powers first, as they don't have many divisors!)

You can try something out here in Sage as well.

If you are online, in the next few cells one can try this interactively. (If you get an error, you'll need to evaluate the earlier cell after [Definition 23.3.1](#).)

```
@interact
def _(n=10):
    H = [['i$',r'$(\tau\star_\mu)(i)$']]
    T = [(i,DirichletProduct(lambda y:
        sigma(y,0),moebius,i)) for i in [1..n]]
    pretty_print(html(table(H+T, header_row=True, frame=True
        )))
```

```
@interact
def _(n=10):
    H = [['i$',r'$(\sigma\star_\mu)(i)$']]
    T = [(i,DirichletProduct(sigma,moebius,i)) for i in
        [1..n]]
    pretty_print(html(table(H+T, header_row=True, frame=True
        )))
```

There is a load of fun to be had here. We could try to see what $\mu \star \mu$ is, or $u \star u$. Could there be a formula for $|\mu|$, or could we calculate $|\mu| \star u$?

```
@interact
def _(n=10):
    H = [['i$',r'$(\mu\star_\mu)(i)$']]
    T = [(i,DirichletProduct(moebius,moebius,i)) for i in
        [1..n]]
    pretty_print(html(table(H+T, header_row=True, frame=True
        )))
```

```
@interact
def _(n=10):
    H = [['i$',r'$(u\star_u)(i)$']]
    T = [(i,DirichletProduct(u,u,i)) for i in [1..n]]
    pretty_print(html(table(H+T, header_row=True, frame=True
        )))
```

It turns out you can define all kinds of other functions. We already saw the first of these informally in our discussion of the Moebius function in [Proposition 23.1.5](#).

Definition 23.3.3 If

$$n = \prod_{i=1}^k p_i^{e_i}$$

then we can give the name $\omega(n) = k$ to the number of unique prime divisors of an integer. (This is sometimes called $\nu(n)$ in the literature.) \diamond

Definition 23.3.4 If $n = \prod_{i=1}^k p_i^{e_i}$, we summarize the parity of the total powers of primes dividing a number as

$$\lambda(n) = (-1)^{e_1+e_2+\dots+e_k}.$$

This is called **Liouville's function**. \diamond

In both cases, you might want to try a few values to see what these functions look like. See [Exercise 23.5.1](#), or pursue these ideas:

- What is the value for primes?
- What is the \star product of this with something – say, u ?

Finally, we provide some Sage cells to try things out; the first one defines our functions, and the interact lets you explore. Then again, you should try them not just with Sage, but also *by hand*; this is part of the allure of number theory. The sky's the limit. Enjoy!

```
def u(n): return 1
def N(n): return n
def I(n): return floor(1/n)
def omega(n): return len(n.prime_divisors())
def liouville(n): return (-1)^sum([z[1] for z in n.factor()])
def DirichletProduct(f,g,n): return sum(f(d)*g(Integer(n/d))
    for d in divisors(n))
```

```
@interact
def _(n=10, f=[liouville, u, N, moebius, omega, I],
    g=[liouville, u, N, moebius, omega, I]):
    H = [['i$', r'$(%s\star_%s)(i)$'%(f,g)]]
    T = [(i, DirichletProduct(f,g,i)) for i in [1..n]]
    pretty_print(html(table(H+T, header_row=True, frame=True
        )))
```

23.4 Generalizing Moebius

There is a more serious side to the panoply of new functions, though. This is our key to arithmetic functions. We will now turn to algebra again, with a goal of generalizing the Moebius result.

23.4.1 The monoid of arithmetic functions

Definition 23.4.1 A **commutative monoid** is a set with multiplication (an operation) that has an identity, is associative and commutative. \diamond

You can think of a commutative monoid as an Abelian group without requiring inverses. (That means it's not necessarily a group, though it could be; see [Definition 8.3.3](#).)

Theorem 23.4.2 *Let A be the set of all arithmetic functions. Then \star turns the set A into a commutative monoid.*

Proof. The function $I(n)$, which is equal to zero except when $n = 1$, plays the role of identity. Then one would need to prove the following three statements.

- $f \star g = g \star f$
- $(f \star g) \star h = f \star (g \star h)$
- $f \star I = f = I \star f$

We include one of the proofs. The others are similar – see [Exercise 23.5.2](#). Note that for the second one, one can use the fact that $dc = n, ab = d$ implies $abc = n$.

Proof of commutativity:

$$\begin{aligned} (f \star g)(n) &= \sum_{d|n} f(d)g\left(\frac{n}{d}\right) = \sum_{de=n} f(d)g(e) \\ &= \sum_{de=n} g(e)f(d) = \sum_{e|n} g(e)f\left(\frac{n}{e}\right) = (g \star f)(n) \end{aligned}$$

■

Can you think of other commutative monoids? What sets have an operation and an identity, but no inverse?

23.4.2 Bringing in group structure

Let's get deeper in the algebraic structure behind the \star operation. Remember, $f \star g$ is defined by

$$(f \star g)(n) = \sum_{de=n} f(d)g(e).$$

This structure is so neat is because it actually allows us to generalize the idea behind the Moebius function!

Theorem 23.4.3 *If f is an arithmetic function and $f(1) \neq 0$, then f has an inverse in the set A under the operation \star . We call this inverse f^{-1} . It is given by the following recursive definition:*

$$\begin{cases} f^{-1}(1) = \frac{1}{f(1)} & n = 1 \\ \sum_{d|n} f^{-1}(d)f\left(\frac{n}{d}\right) = \sum_{de=n} f^{-1}(d)f(e) = 0 & n > 1 \end{cases}.$$

Proof. As in all the best theorems, there is really nothing to prove. The definitions for $n > 1$ are equivalent ways of representing the same thing. We can always get the next value of $f^{-1}(n)$ by knowledge of $f^{-1}(d)$ for $d | n$, and that is enough for an induction proof, since we do have a formula given for $f^{-1}(1)$. (See [Exercise 23.5.9](#)) ■

Corollary 23.4.4 *This can be immediately used to show that the Moebius function μ is $\mu = u^{-1}$ (and hence $u = \mu^{-1}$).*

Corollary 23.4.5 *Since $\omega(1) = 0$, the function ω has no inverse.*

This is a good time to try to figure out what the inverse of N or ϕ is *with paper and pencil*. See [Exercises Exercise 23.5.4](#) and [Exercise 23.5.5](#).

In general, we can also say that

$$f \star f^{-1} = I = f^{-1} \star f$$

There is another, more theoretical, implication too, hearkening back to [Section 8.3](#).

Corollary 23.4.6 *The subset of A which consists of all arithmetic functions with $f(1) \neq 0$ is actually a group.*

Remark 23.4.7 Much of this chapter is done in slightly variant ways in introductory books, at a similar level. For a higher-level but useful and readable account of the *ring theory* of arithmetic functions (including valuations and derivations), see [\[E.2.8, Chapters 3 and 4\]](#). For good exercises see [\[E.4.6, Chapter 2\]](#) or [\[E.2.9, Chapter 2\]](#); for instance, the latter asks for identifying the idempotents of A .

23.4.3 More dividends from structure

This new way of looking at things yields an immediate slew of information about arithmetic functions. The following results will yield dividends about number theory and analysis/calculus (no, we haven't forgotten that!) in the next chapter on [Infinite Sums and Products](#).

Fact 23.4.8 *The Moebius inversion formula that if $f = g \star u$ then $g = f \star \mu$ can be proved concisely by*

$$g = g \star I = g \star u \star \mu = f \star \mu$$

(We need no parentheses, since \star is associative).

Fact 23.4.9 *Conversely, if $g = f \star \mu$, then*

$$f = f \star I = f \star \mu \star u = g \star u$$

so the inversion formula is true in both directions.

Proposition 23.4.10 *If g and h are multiplicative, then $f = g \star h$ is also multiplicative.*

Proof. See [Exercise 23.5.8](#). ■

The next result has a long proof, but most of it is following the definitions and keeping careful track of indices. See [\[E.2.1, Exercise 8.20\]](#) or [\[E.2.13, Chapter 5.3\]](#) for similar approaches.

Proposition 23.4.11 *If f is multiplicative and $f(1) \neq 0$, then f^{-1} is also multiplicative.*

Proof. This basically can be done by induction, but each step is somewhat involved so we will break this into several lemmata. Throughout, recall that the inverse is defined by

$$f^{-1}(1) = \frac{1}{f(1)}$$

and, for $n > 1$, the condition

$$\sum_{d|n} f^{-1}(d) f\left(\frac{n}{d}\right) = \sum_{de=n} f^{-1}(d) f(e) = 0.$$

First, in [Lemma 23.4.12](#) we will show that $f^{-1}(1)$ behaves well.

Then, assuming as an inductive hypothesis that f^{-1} is multiplicative for inputs less than mn , with $\gcd(m, n) = 1$, we will show in [Lemma 23.4.13](#) that

$$f^{-1}(mn) = - \sum_{\substack{(ac)(bd)=(m)(n) \\ ab < mn, a|m, b|n}} f^{-1}(a) f^{-1}(b) f(c) f(d)$$

Finally, in [Lemma 23.4.14](#) we will show how to rewrite this as

$$f^{-1}(mn) = f^{-1}(m)f^{-1}(n)$$

which finishes the induction argument. \blacksquare

Lemma 23.4.12 *We know that both $f^{-1}(1) = \frac{1}{f(1)}$ and $f(1) = 1 = f^{-1}(1)$.*

Proof. Left to the reader in [Exercise 23.5.10](#); use everything you know about f . \blacksquare

Lemma 23.4.13 *Assume as above that f^{-1} is multiplicative for inputs less than mn , with $\gcd(m, n) = 1$. Then*

$$f^{-1}(mn) = - \sum_{\substack{(ac)(bd)=(m)(n) \\ ab < mn, a|m, b|n}} f^{-1}(a)f^{-1}(b)f(c)f(d).$$

Proof. Assume that $m, n > 1$ and coprime. By the definition of inverse, we have

$$0 = (f^{-1} \star f)(mn) = \left[\sum_{x < mn, xy=mn} (f^{-1}(x)f(y)) \right] + f^{-1}(mn)f(1).$$

By assumption, every function in this expression (both f and f^{-1}) is multiplicative on the values in question, with the possible exception of $f^{-1}(mn)$.

We can use this effectively because each summand is for a divisor $x \mid mn$, which we can write as $xy = mn$. Since m and n are coprime, both x and y are themselves products of coprime divisors dividing m and n respectively.

So let $x = ab$ and $y = cd$, where $a, c \mid m$ and $b, d \mid n$. Then, as everything is multiplicative, $f^{-1}(x)f(y) = f^{-1}(a)f^{-1}(b)f(c)f(d)$.

Since by the previous lemma $f(1) = 1$, we can subtract the summation from both sides of the equation whose left-hand side is zero at the beginning of this lemma's proof, yielding

$$f^{-1}(mn) = - \sum_{\substack{(ac)(bd)=(m)(n) \\ ab < mn, a|m, b|n}} f^{-1}(a)f^{-1}(b)f(c)f(d).$$

\blacksquare

Lemma 23.4.14 *Under the same hypotheses as before, $f^{-1}(mn) = f^{-1}(m)f^{-1}(n)$.*

Proof. We now write all this in terms of things we already can evaluate.

If the sum in question were summed over every $ab \leq mn$ instead of $ab < mn$, it would easily simplify as a product:

$$\sum_{\substack{(ac)(bd)=(m)(n) \\ a|m, b|n}} f^{-1}(a)f^{-1}(b)f(c)f(d) = \sum_{ac=m} f^{-1}(a)f(c) \sum_{bd=n} f^{-1}(b)f(d)$$

The sum in [Lemma 23.4.13](#) only lacks the term with $a = m, b = n$, in fact. So

$$\begin{aligned} & \sum_{\substack{(ac)(bd)=(m)(n) \\ ab < mn, a|m, b|n}} f^{-1}(a)f^{-1}(b)f(c)f(d) = \\ & \left[\sum_{ac=m} f^{-1}(a)f(c) \sum_{bd=n} f^{-1}(b)f(d) \right] - (f^{-1}(m)f^{-1}(n)f(1)f(1)) \end{aligned}$$

Now we can plug this back into the previous characterization of $f^{-1}(mn)$:

$$f^{-1}(mn) = - \left[\sum_{ac=m} f^{-1}(a)f(c) \sum_{bd=n} f^{-1}(b)f(d) - f^{-1}(m)f^{-1}(n)f(1)f(1) \right]$$

Since $m, n > 1$, the individual sums may be rewritten as

$$(f^{-1} \star f)(m) = I(m) = 0 = I(n) = (f^{-1} \star f)(n)$$

That means we achieve the desired result

$$f^{-1}(mn) = f^{-1}(m)f^{-1}(n)f(1)f(1) = f^{-1}(m)f^{-1}(n)$$

■

Finally, we get the following promised corollary from the beginning of the chapter, [Fact 23.1.7](#).

Corollary 23.4.15 *The function μ is multiplicative.*

Proof. This follows since u is multiplicative (trivially) and $\mu = u^{-1}$. ■

23.5 Exercises

1. Factoring by hand, compute the first 24 values of λ and ω (recall [Definition 23.3.4](#) and [Definition 23.3.3](#)).
2. Finish the proof that the set of arithmetic functions is a commutative monoid in [Theorem 23.4.2](#).
3. Show that if $f = g \star u$ (equivalently, if $g = f \star \mu$), then f and g are either both multiplicative or both not. Strategy hint: Use [Proposition 23.4.11](#).
4. Do enough calculations without using electronic devices to discover a formula (in terms of functions we already know) for the inverse of N .
5. Do enough calculations without using electronic devices to discover a formula (in terms of functions we already know) for the inverse of ϕ .
6. Show that the inverse of $\lambda(n)$ from [Definition 23.3.4](#) is a variant of another of our new functions.
7. Can you identify $\omega \star \mu$ as anything familiar? (Recall [Definition 23.3.3](#).) If yes, then try to prove it; if not, explain why you think it is new to us.
8. Prove [Proposition 23.4.10](#) that using the Dirichlet product on two multiplicative functions stays multiplicative.
9. Complete all details of the proof of [Theorem 23.4.3](#) defining inverses under the \star product.
10. Prove [Lemma 23.4.12](#).
11. Come up with another good exercise for this chapter and have a friend try it!

Summary: New Functions from Old

In this chapter, we see a lot more arithmetic functions, and how to tackle them systematically.

1. Which definition of the μ function do you prefer – [Definition 23.1.1](#), [Proposition 23.1.4](#), or the [Recursive definition of \$\mu\$](#) ?
2. The next section puts the Möbius function into context, including the definition of the [Dirichlet product](#).

3. Finally, we prove quite general results about combining arithmetic functions, including [Proposition 23.4.10](#).

The [Exercises](#) are particularly interesting because you have the chance to see that many combinations of functions give ones you already know.

Chapter 24

Infinite Sums and Products

We are almost at the very frontiers of serious number theory research now. In order to start to understand this, we will need to introduce two final concepts:

- [Euler Products](#)
- [Dirichlet Series](#)

These concepts both deeply involve infinitely applied operations, and are what this chapter is about. If you wish, think of this chapter as the ‘infinite’ version of the previous chapter on new functions.

24.1 Products and Sums

In order to motivate bringing infinite processes to this part of number theory, let’s step back a bit. Many functions we have already seen may be thought of in two ways – *either* as a product *or* as a sum.

24.1.1 Products

Let $p \mid n$ as an indexing tool denote the set of primes which divide $n = \prod_{p \text{ prime}} p^e$ (recall [Example 6.3.4](#)). Then we have the following *product* representation of two familiar arithmetic functions. (Recall [Theorem 19.2.5](#) and [Fact 18.1.1](#).)

$$\sigma(n) = \prod_{p \mid n} \left(\frac{p^{e+1} - 1}{p - 1} \right) = \prod_{p \mid n} (1 + p + p^2 + \cdots + p^e)$$

$$\phi(n) = n \prod_{p \mid n} \left(1 - \frac{1}{p} \right)$$

Both of these functions therefore may be thought of as (finite) products.

As a related example, we explicitly wrote out the product for the abundancy index in [Section 19.3](#).

$$\frac{\sigma(n)}{n} = \frac{\prod_{p \mid n} \left(\frac{p^{e+1} - 1}{p - 1} \right)}{\prod_{p \mid n} p^e} = \prod_{p \mid n} \frac{p - (1/p^e)}{p - 1}$$

Alternately, to avoid fractions:

$$\frac{\sigma(n)}{n} = \frac{\prod_{p|n} (1 + p + p^2 + \cdots + p^e)}{\prod_{p|n} p^e} = \prod_{p|n} (1 + p^{-1} + p^{-2} + \cdots + p^{-e})$$

Note that $\frac{\phi(n)}{n} = \prod_{p|n} \left(1 - \frac{1}{p}\right)$.

24.1.2 Products that are sums

On the other hand, these *products over primes* are also *sums over divisors*; this is true either by definition or by theorem, depending on how you look at it.

It's clear with σ that this is the case, since we defined (in [Definition 19.1.1](#))

$$\sigma(n) = \sum_{d|n} d$$

We can even cleverly add up the divisors in the opposite order to get the slightly more felicitous

$$\sigma(n) = \sum_{d|n} \frac{n}{d} = n \sum_{d|n} \frac{1}{d}.$$

This led us directly to writing $\frac{\sigma(n)}{n} = \sum_{d|n} \frac{1}{d}$ in [Fact 19.4.9](#); now we can also write it as $\sum_{d|n} \frac{\mu(d)}{d}$.

With ϕ we have something to prove to make this connection, but not much. In [Fact 23.3.2](#) we saw that $\phi \star u = N \Rightarrow \phi = N \star \mu$. Equivalently, we have Möbius-inverted [Fact 9.5.4](#) to obtain, from $\sum_{d|n} \phi(d) = n$, the formula

$$\sum_{d|n} d\mu\left(\frac{n}{d}\right) = \phi(n)$$

By adding the divisors in the opposite order (alternately, by noting \star is commutative) we can write

$$\phi(n) = \mu \star N = \sum_{d|n} \mu(d) \left(\frac{n}{d}\right) = n \sum_{d|n} \frac{\mu(d)}{d},$$

which allows us to also write the fraction as

$$\frac{\phi(n)}{n} = \sum_{d|n} \frac{\mu(d)}{d}.$$

Now, in some sense we already knew all this. Great, some arithmetic functions can be represented either as a sum over divisors or as a product over primes, depending on what you need from them. So what?

The genius of Euler was to *directly connect* these ideas.

Fact 24.1.1 *We can equate sums over divisors and products over primes to obtain special formulas. Given $n = \prod_p \text{prime } p^e$, we have*

$$\frac{\phi(n)}{n} = \sum_{d|n} \frac{\mu(d)}{d} = \prod_{p|n} \left(1 - \frac{1}{p}\right)$$

$$\frac{\sigma(n)}{n} = \prod_{p|n} \left(1 + \frac{1}{p} + \frac{1}{p^2} + \cdots + \frac{1}{p^e}\right) = \sum_{d|n} \frac{1}{d}.$$

Well, this was almost the genius; his *real* genius was to take these ideas to the limit!

One can't *really* take these expressions to infinity as they stand – one would get massive divergence. So what can we do? To analyze this, we will define new, related functions which preserve the summation, but allow for convergence.

24.2 The Riemann Zeta Function

24.2.1 A fundamental function

The most important such infinite process is the following fundamental function. It is one of the most studied, yet most mysterious functions in all of mathematics.

Definition 24.2.1 Riemann zeta function. We define the **zeta function** (denoted ζ) as the sum of the infinite series

$$\zeta(s) = \sum_{n=1}^{\infty} \frac{1}{n^s} = 1 + \frac{1}{2^s} + \frac{1}{3^s} + \dots$$

as a function of s .

For now we'll keep the domain of ζ to be only the s where this series converges. Later, in [Subsection 25.3.1](#), we'll see that it will be useful to think about what ζ might mean for other values of s . \diamond

Here we plot the function for a few positive values of s .

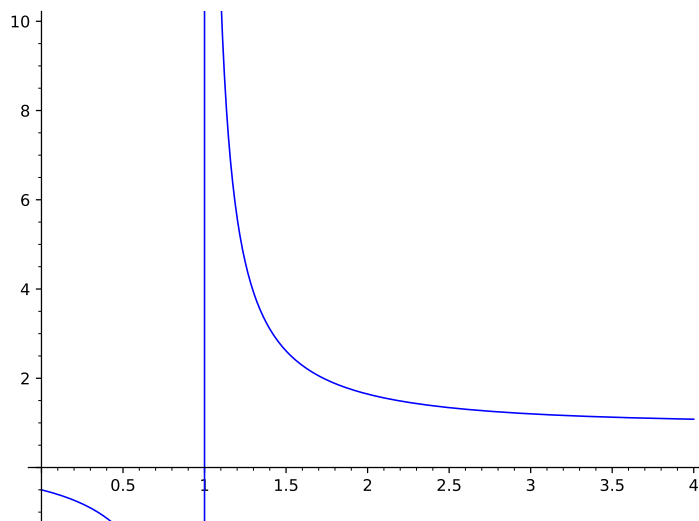


Figure 24.2.2 The Riemann zeta function (`plot(zeta, 0, 4, ymin=-1, ymax=10)`)

Historical remark 24.2.3 Bernhard Riemann. Riemann, the quietly devout son of a Lutheran pastor, made ground-breaking contributions in nearly every area of mathematics. He did it in analysis (Riemann sums), in geometry (Riemannian metrics, later used by Einstein), in function theory (Riemann surfaces) – and in one paper that changed the course of number theory. He died quite young (around 40), but unlike some of his contemporaries had achieved wide recognition in his own lifetime for his advances.

24.2.2 Motivating the Zeta function

The motivation for this definition comes from this function with the case $s = 1$.

We begin with the second formula in [Fact 24.1.1](#):

$$\prod_{p|n} \left(1 + \frac{1}{p} + \frac{1}{p^2} + \cdots + \frac{1}{p^e} \right) = \sum_{d|n} \frac{1}{d}.$$

Try computing both sides of this and seeing how they come together for a few fairly composite n , like 12, 16, 18, 20, or 30.

```
@interact
def _(n=[30,20,18,24,12,16]):
    str = '$$'+'+_+'.join([r'\frac{1}{%s}'%d for d in
        divisors(n)])+'=%s$$'%sum([1/d for d in divisors(n)])
    str2 = '$$' +
        '.join([r'\left('+'+'.join([r'\frac{1}{%s^{%s}}'%
            (p,k) for k in [0..e]])+r'\right)' for (p,e) in
            factor(n)]) + '%s$$'%prod([sum([p^(-k) for k in
            [0..e]]) for (p,e) in factor(n)])
    pretty_print(html(str))
    pretty_print(html("compare_to_"+str2))
```

Notice how *every* integer d formable by a product of the prime powers dividing n shows up *precisely* once (as a reciprocal) in the sum. This gives us a way into introducing limits.

What would happen if we introduced infinity in each term of the product, for instance?

$$\left(1 + \frac{1}{2} + \frac{1}{2^2} + \frac{1}{2^3} + \cdots \right) \left(1 + \frac{1}{3} + \frac{1}{3^2} + \frac{1}{3^3} + \cdots \right)$$

By analogy, we *should* get a sum with exactly one copy of the reciprocal of each number divisible by only 2 and 3, e.g.

$$\sum_{2|n \text{ or } 3|n} \frac{1}{n}.$$

```
@interact
def _(e=(1,[0..6]),f=(2,[0..6])):
    n = 2^e*3^f
    pretty_print(html("You_picked_
        %s=2^{%s}3^{%s}"%(n,e,f)))
    str = '$$'+'+_+'.join([r'\frac{1}{%s}'%d for d in
        divisors(n)])+'=%s$$'%sum([1/d for d in divisors(n)])
    str2 = '$$' + '.join([r'\left('+'+_+
        '.join([r'\frac{1}{%s^{%s}}'%
            (p,k) for k in [0..e]])+r'\right)' for (p,e) in factor(n)]) +
        '%s$$'%prod([sum([p^(-k) for k in [0..e]]) for
            (p,e) in factor(n)])
    pretty_print(html(str))
    pretty_print(html("compare_to_"+str2))
```

There is no reason this wouldn't continue to work for many prime factors.

Because every integer is *uniquely represented* as a product of prime powers ([Fundamental Theorem of Arithmetic](#)), this implies that we might multiply out

the left-hand side of an *infinite* product of *infinite* sums to get

$$\prod_p \left(1 + \frac{1}{p} + \frac{1}{p^2} + \frac{1}{p^3} + \cdots \right) = \sum_{n=1}^{\infty} \frac{1}{n}.$$

Since each of the multiplied terms on the left is an infinite geometric series, we can simplify the product slightly to write

$$\prod_p \left(\frac{1}{1 - 1/p} \right) = \sum_{n=1}^{\infty} \frac{1}{n}.$$

24.2.3 Being careful

So much for Euler's contribution, a very impressive one. The only problem with all this is that both of these things clearly diverge!

Thus we cannot use a simple equality (=) for this discussion. Nonetheless, Euler's intuition is spot on, and we *will* be able to fix this issue quite satisfactorily. For now, we can say is that, in some sense, the harmonic series is also an infinite product:

$$\zeta(1) = \sum_{n=1}^{\infty} \frac{1}{n} \text{ “=” } \prod_p \left(\frac{1}{1 - 1/p} \right) = \prod_p \left(\frac{1}{1 - p^{-1}} \right).$$

To make this rigorous, we should start talking about convergence. Recall this informal version of the integral test for series (see for example [Active Calculus](#)).

Proposition 24.2.4 Integral test for series convergence. *Assume f is a positive decreasing function going to zero as $x \rightarrow \infty$. Then the series $\sum_{i=1}^n f(i)$ converges if and only if the integral $\int_1^{\infty} f(x)dx$ converges.*

How does this apply to our situation? The improper integral in the case of $\zeta(s)$ is

$$\int_1^{\infty} x^{-s} dx.$$

As an example, in calculus one might have shown that $\sum_{n=1}^{\infty} \frac{1}{n^2}$ converges by evaluating $\int_1^{\infty} \frac{dx}{x^2}$.

The general integral evaluates as

$$\int_1^{\infty} x^{-s} dx = \left. \frac{-x^{-s+1}}{1-s} \right|_1^{\infty} = \frac{1}{1-s} \left(1 - \lim_{x \rightarrow \infty} \frac{1}{x^{s-1}} \right).$$

For s a real number, this converges precisely when $s > 1$ (since that keeps x in the denominator), which begins to inform us about ζ .

Fact 24.2.5 *The infinite sum $\zeta(s)$ converges for all $s > 1$.*

But why is the (infinite) product equal to this infinite sum too? Is this product even *meaningful*? After all, it is *not* true in general that if a partial product equals a partial sum, then the 'full' sum is the 'full' product.

One has to carefully set up the convergence. If we can show that the product converges to the sum, then *both* will converge. Then it will make sense to say that

$$\zeta(s) = \sum_{n=1}^{\infty} \frac{1}{n^s} = \prod_p \left(\frac{1}{1 - p^{-s}} \right)$$

24.3 From Riemann to Dirichlet and Euler

In order to see this (the convergence of the infinite product), let's instead observe our other main example of a sum over divisors equalling a product over primes working. When we compared them for ϕ above, we got

$$\sum_{d|n} \frac{\mu(d)}{d} = \prod_{p|n} \left(1 - \frac{1}{p}\right)$$

```
@interact
def _(e=(1,[0..3]),f=(2,[0..3]),g=(0,[0..3])):
    n = 2^e*3^f*5^g
    pretty_print(html("You_picked_
        $%s=2^{%s}3^{%s}5^{%s}$"%(n,e,f,g)))
    str = '$$'+'+'.join([r'\frac{%s}{%s}'%(moebius(d),d) for
        d in divisors(n)])+'=%s$$'%sum([moebius(d)/d for d
        in divisors(n)])
    str2 = '$$'+'+'.join([r'\left(1-\frac{1}{%s}\right)'\%p
        for (p,e) in factor(n)])+'=%s$$'%prod([1-1/p for
        (p,e) in factor(n)])
    pretty_print(html(str))
    pretty_print(html("compare_to_"+str2))
```

We could make the powers far higher, or include more primes, and it would still work. Going to both limits, this would lead to the series

$$\sum_{n=1}^{\infty} \frac{\mu(n)}{n^s}.$$

24.3.1 Dirichlet series

We give such series a name. The following definition is *purely formal*, considered without considering issues such as convergence. (See [E.2.8, Chapter 4.6] for an interesting formal viewpoint on the set of these series.)

Definition 24.3.1 Dirichlet Series. In general, for an arithmetic function $f(n)$, its **Dirichlet series** is

$$F(s) = \sum_{n=1}^{\infty} \frac{f(n)}{n^s}.$$

◇

Answer the following three questions to see if you understand this definition. (See [Exercise 24.7.1](#).)

- For what arithmetic function is the Riemann zeta function the Dirichlet series?
- What would the Dirichlet series of N be?
- What about the Dirichlet series of I ?

Note that this already indicates some level of connection between arithmetic functions. These are connections which may not have been evident otherwise.

24.3.2 Euler products

For our purposes, the very important thing to note about such series is that they often can be expanded as infinite products.

Definition 24.3.2 Euler Products. In general, for an arithmetic function $f(n)$, its Dirichlet series is said to have an **Euler product** if the series can be written as an infinite product in the following manner:

$$\sum_{n=1}^{\infty} \frac{f(n)}{n^s} = \prod_p \left(\text{a formula involving } f(p) \text{ and } p^s \right).$$

◇

Example 24.3.3 Euler product for Riemann zeta function. We have already suggested one for the zeta function:

$$\zeta(s) = \sum_{n=1}^{\infty} \frac{1}{n^s} = \prod_p \left(\frac{1}{1 - p^{-s}} \right).$$

□

Based on the logic of this section, we have a potential new Euler product for the Dirichlet series of the Moebius function:

$$\sum_{n=1}^{\infty} \frac{\mu(n)}{n^s} = \prod_p \left(1 - \frac{1}{p^s} \right) = \prod_p (1 - p^{-s})$$

At least, we can consider this wherever it makes sense. See [E.4.6, Chapter 11.5] or [E.2.1, Chapter 9.8] for some criteria, or simply below at Theorem 24.5.4.

In the next section, we justify more of this discussion, and connect our wonderful results about Dirichlet products of finite arithmetic functions to deep properties of their Dirichlet series.

24.4 Multiplication

At the end of the previous section, you may have noticed something surprising. The Euler products we obtained for the Riemann ζ function and the Dirichlet series of the Möbius function are multiplicative inverses of each other:

$$\prod_p \frac{1}{1 - p^{-s}} = 1 / \left(\prod_p (1 - p^{-s}) \right).$$

We can check this numerically as well; in the following examples, we use $s = 2$.

```
sum([moebius(n)/n^2 for n in [1..10000]]).n()
```

```
0.607926897331474
```

```
1/zeta(2).n()
```

```
0.607927101854027
```

They agree up to quite a few digits when we approximate both representations of the number, so that is a start at reasonability!

Finally, recall from our exploration of the average value of σ in [Section 20.4](#) that $\zeta(2) = \frac{\pi^2}{6}$ (though there we just used this as a sum, and didn't call it $\zeta(2)$). Compare this computation with the ones above.

```
1/(pi^2/6).n()
```

```
0.607927101854027
```

Remark 24.4.1 Zeta has interesting values at integers, not just for $s = 2$. Euler calculated many even values of ζ , which all look like π^{2n} times a rational number (see any description of the [so-called Bernoulli numbers](#)). However, it was only in 1978 that $\zeta(3)$ was shown to be *irrational*. It was then named Apéry's constant after the man who proved this, Roger Apéry.

To compare with the situation for even n , as of this writing it is still only known that *at least one* of the next four odd values ($\zeta(5), \zeta(7), \zeta(9), \zeta(11)$) is irrational¹. See [Wadim Zudilin's website](#) for many links, though this page hasn't been updated for some time.

Let's reinterpret this coincidence about the just a little bit. Assuming we can prove that all this makes sense (which we haven't, yet), we have the following two analogous facts.

Fact 24.4.2 *The arithmetic functions u and μ are inverses as arithmetic functions; that is, $u \star \mu = I$.*

The Dirichlet series of these functions are also inverses, as ordinary functions:

$$\prod_p \frac{1}{1-p^{-s}} = 1 / \left(\prod_p (1-p^{-s}) \right)$$

Alternately, $\sum_{n=1}^{\infty} \frac{\mu(n)}{n^s} = 1/\zeta(s)$

This analogy is not a coincidence.

Theorem 24.4.3 *Use the following notation:*

- Take $f(n)$ and $g(n)$ to be two arithmetic functions.
- Let $h = f \star g$ be their Dirichlet product.
- Let F, G, H be the corresponding Dirichlet series (in the variable s).

Then if the series F and G converge absolutely for any particular s , then H converges and $H = FG$ for that s as well.

Proof. First, we need there is a key fact you may or may not have seen in calculus, related to absolute convergence (see for example [Active Calculus](#)). Roughly speaking, when series converge *absolutely*, you can mess around with them with a lot with impunity. See, for instance, Mertens' Theorem on convergence of Cauchy products. Interestingly, neither [\[E.4.6\]](#) nor [\[E.2.1, Theorem 9.6\]](#) say much more about this in their presentation of this standard proof. See [Exercise 24.7.3](#) if you have *not* encountered this!

In any case, since F and G *do* converge absolutely, we can and will mess around a lot with the product

$$F(s)G(s) = \sum_{n=1}^{\infty} \frac{f(n)}{n^s} \sum_{m=1}^{\infty} \frac{g(m)}{m^s}.$$

In particular, we can group the products by the terms $\frac{f(n)g(m)}{n^s m^s}$ (the same way

¹And various other similar facts.

we did in proving things about \star in [Subsection 23.4.3](#)), without loss of equality.

We can further group by when n and m are complementary divisors of the same number (I suggest using specific numbers to try this out). This gives

$$F(s)G(s) = \sum_{d=1}^{\infty} \sum_{nm=d} \frac{f(m)g(n)}{d^s}.$$

Notice that the inner sum is precisely the Dirichlet \star product (except divided by d^s). So we may rewrite this as

$$F(s)G(s) = \sum_{d=1}^{\infty} \frac{(f \star g)(d)}{d^s}.$$

The numerators are the definition of h , so this is just $H(s)$, as desired. (In [\[E.4.6, Theorem 11.5\]](#) the additional detail that *any* Dirichlet series with these values must be the one for $f \star g$ is proved, which requires a uniqueness result for the series we will omit.) ■

This is a quite remarkable and deep connection between the discrete/algebraic point of view and the analytic/calculus point of view. It is a shame that this is not exploited more in the standard calculus curriculum, though see [\[E.6.8\]](#) for a very good resource for those who wish to do so.

24.5 More series and convergence

24.5.1 A series for Euler phi and a general theorem

We can now feel confident applying these amazing facts to calculate the Dirichlet series of ϕ in terms of the Riemann ζ function. We'll see a few facts along the way which could serve as templates for many such investigations.

Fact 24.5.1 *Call P the Dirichlet series for ϕ ; it converges for $s > 2$.*

Proof. From [Fact 23.3.2](#), we recall that $\phi \star u = N$. Also, we know from earlier in this chapter that ζ is absolutely convergent for $s > 1$.

Then the Dirichlet series of ϕ is absolutely convergent as well, as

$$0 < \sum_{n=1}^{\infty} \frac{\phi(n)}{n^s} \leq \sum_{n=1}^{\infty} \frac{n}{n^s} = \sum_{n=1}^{\infty} \frac{1}{n^{s-1}}$$

which converges by the integral test if $s > 2$. ■

Fact 24.5.2 *The series for N may also be written as $\zeta(s-1)$.*

Proof. This follows just from writing it down, as each term in the infinite sum is like that of ζ but with a different exponent after cancelling. ■

We can do even better than this to get a single formula for the series P .

Fact 24.5.3 *The series for ϕ , $P(s)$, evaluates as*

$$P(s) = \sum_{n=1}^{\infty} \frac{\phi(n)}{n^s} = \frac{\zeta(s-1)}{\zeta(s)}$$

Proof. Recall that the Riemann zeta function is just the Dirichlet series for u ; the previous fact is that the series for N is $\zeta(s-1)$.

Apply [Theorem 24.4.3](#) to the series for ϕ and u . When you multiply these two series it should give the series for N , and we already showed it all converges. Substitute in the formulas to get $P(s)\zeta(s) = \zeta(s-1)$ for $s > 2$, which suffices

to prove the fact. ■

We can check this with Sage at any particular point if we wish.

```
sum([euler_phi(n)/n^3 for n in [1..10000]]) .n()
```

```
1.36837198604112
```

```
(zeta(2)/zeta(3)) .n()
```

```
1.36843277762021
```

It turns out that such Euler products (and hence nice computations) show up quite frequently.

Theorem 24.5.4 *If $\sum_{n=1}^{\infty} \frac{f(n)}{n^s}$ converges absolutely and f is multiplicative, then*

$$\sum_{n=1}^{\infty} \frac{f(n)}{n^s} = \prod_p \left(1 + \frac{f(p)}{p^s} + \frac{f(p^2)}{p^{2s}} + \dots \right).$$

Proof. Doing this is [Exercise 24.7.2](#). We have a proof that Moebius μ 's Dirichlet series converges to its Euler product in the next subsection; the proof of this is very similar, just more general. ■

24.5.2 A missing step: Convergence of Dirichlet series

Before we start using all these facts in the next section, we have to acknowledge there is a missing step thus far. Namely, we haven't demonstrated much about convergence of these series *or* products, much less that they converge to *each other*. Although it is fun to play around, and numerical experimentation will convince you they are very likely, we need more to really use these tools with abandon.

Our goal in this subsection is to prove for the Moebius μ function that its Dirichlet series converges to the Euler product. Proofs for most other such functions (such as the Riemann zeta function) are similar enough to leave more general proofs to a graduate course.

Fact 24.5.5 *For $s > 1$ we have*

$$\sum_{n=1}^{\infty} \frac{\mu(n)}{n^s} = \prod_p \left(1 - \frac{1}{p^s} \right) = \prod_p (1 - p^{-s})$$

Proof. This proof follows the outline of [\[E.2.1, Theorem 9.3a\]](#) closely; see also [\[E.2.1, Theorem 9.2\]](#). First we will come up with a way to write a partial product as a specific sum. Then we will use this to get a precise error between partial products and the infinite sum, and finally bound said error by something going to zero, the final step of which we separate out as an independent claim.

We will begin with the identity we already know as defining μ in [Definition 23.1.1](#):

$$\sum_{d|n} \frac{\mu(d)}{d} = \prod_{p|n} (1 - p^{-1}).$$

Assuming we multiply these products out through the k th prime, we get

$$\prod_{i=1}^k \left(1 - \frac{1}{p_i} \right) =$$

$$1 - \frac{1}{p_1} - \frac{1}{p_2} - \cdots + \frac{1}{p_1 p_2} + \frac{1}{p_1 p_3} + \cdots - \frac{1}{p_1 p_2 p_3} - \frac{1}{p_1 p_2 p_4} - \cdots = \sum_{\substack{n \text{ squarefree} \\ \text{only } p_i | n, 1 \leq i \leq k}} \frac{\mu(n)}{n}.$$

This certainly suggests the entire fact is true.

Next, let's introduce the set

$$A_k = \{n \mid n = p_1^{e_1} p_2^{e_2} \cdots p_k^{e_k}, e_i \geq 0\}$$

This is the set of all integers built out of the first k primes. Since $\mu(n) = 0$ unless it has no higher prime powers, then in this notation the big right hand side sum is equal to

$$\prod_{i=1}^k \left(1 - \frac{1}{p_i}\right) = \sum_{\substack{n \text{ squarefree} \\ \text{only } p_i | n, 1 \leq i \leq k}} \frac{\mu(n)}{n} = \sum_{n \in A_k} \frac{\mu(n)}{n}.$$

Since the [Fundamental Theorem of Arithmetic](#) gives all these relations, I can replace p_i with p_i^s with no harm and write

$$\prod_{i=1}^k (1 - p_i^{-s}) = \sum_{n \in A_k} \frac{\mu(n)}{n^s}.$$

Our next step is to get a bound on the *difference* between the infinite product and infinite series,

$$\prod_{i=1}^k (1 - p_i^{-s}) - \sum_{n=1}^{\infty} \frac{\mu(n)}{n^s}$$

By the work we just did, this is $\sum_{n \notin A_k} \frac{\mu(n)}{n^s}$. This is the difference between the *infinite* sum and the partial product through the k th prime. Further, we know this error is finite for any given allowable s , because it's bounded by $\pm\zeta$, and ζ converges absolutely for $s > 1$ (recall the comparison test for infinite series).

Let's put absolute values on this error bound:

$$\left| \prod_{i=1}^k (1 - p_i^{-s}) - \sum_{n=1}^{\infty} \frac{\mu(n)}{n^s} \right| = \left| \sum_{n \notin A_k} \frac{\mu(n)}{n^s} \right|$$

To get a more explicit bound, we now deduce that any $n \notin A_k$ must be $n > p_k$, since n cannot have any of the first k primes as factors. Armed with this, the following [Claim 24.5.6](#) will finish the proof:

$$\left| \sum_{n \notin A_k} \frac{\mu(n)}{n^s} \right| \leq \sum_{n > p_k} \frac{1}{n^s}$$

The latter error $\sum_{n > p_k} \frac{1}{n^s}$ must go to zero as $k \rightarrow \infty$, since this is the tail of a convergent infinite series. That means that the partial products converge to the series; we know that is finite, so everything converges and we have our Euler product for this Dirichlet series! \blacksquare

Claim 24.5.6 *With all notation as in Fact 24.5.5, we have*

$$\left| \sum_{n \notin A_k} \frac{\mu(n)}{n^s} \right| \leq \sum_{n \notin A_k} \left| \frac{\mu(n)}{n^s} \right| \leq \sum_{n > p_k} \left| \frac{\mu(n)}{n^s} \right| \leq \sum_{n > p_k} \frac{1}{n^s}$$

Proof. The first inequality follows if we can put the absolute value inside the summation. This is an extended triangle inequality, which is only legitimate if the final thing converges; however, we already showed this at the end of the proof of the main fact.

The second inequality is due to the fact that any $n \notin A_k$ must be bigger than p_k , so the set of *all* integers above p_k would just yield a bigger sum (since all terms are now positive after the first step).

The final inequality uses that $\mu = 0, 1, -1$ always. ■

24.6 Four Facts

We are now ready to work with four applied facts which we can prove, using these tools. Some have other types of proofs, but number theory combined with calculus really provides a unified framework for a huge number of problems.

- In [Subsection 24.6.1](#), we will show that the probability that a random integer lattice point is ‘visible’ from the origin is $\frac{6}{\pi^2}$; this is [Proposition 24.6.2](#).
- In [Subsection 24.6.2](#), we see that the Dirichlet series for $f(n) = |\mu(n)|$ is $\zeta(s)/\zeta(2s)$; this is [Proposition 24.6.3](#).
- In [Subsection 24.6.4](#), we compute the average value of $\phi(n)$ to be $\frac{3n}{\pi^2}$; this is [Proposition 24.6.7](#).
- In [Subsection 24.6.3](#), we see that the **prime harmonic series** $\sum_{n=1}^{\infty} \frac{1}{p_n}$ diverges, with p_n the n th prime; this is [Proposition 24.6.4](#).

24.6.1 Random integer lattice points

The following graphic will indicate what it means to have a point visible from the origin; is there a point *directly* between it and the origin or not? To rephrase, what is the probability that a point in the integer lattice has a line connecting the point to the origin that does not hit any other point? (We will explicitly avoid any discussion of why such infinitary probabilities are defined in this introductory text.)

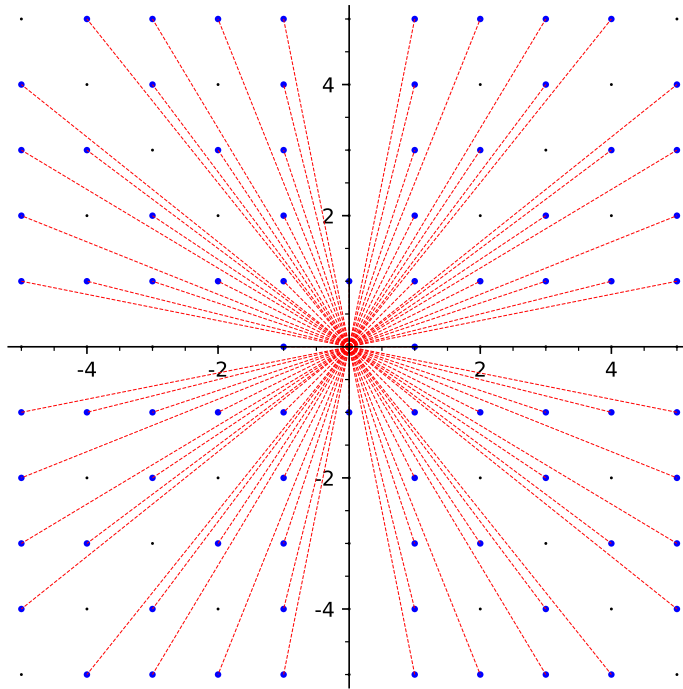


Figure 24.6.1 Integer lattice points visible from the origin through $n = 5$

For this example, the probability is about 0.66, but the theoretical probability will not be two-third! We will as usual want an interactive version too.

```
@interact
def _(viewsize=(5,[3..25])):
    var('x,y')
    P=Graphics()
    grid_pts = [[i,j] for i in [-viewsize..viewsize] for j
                  in [-viewsize..viewsize]]
    P += points(grid_pts, rgbcolor=(0,0,0), pointsize=2)
    lattice_pts = [coords for coords in grid_pts if
                   (gcd(coords[0], coords[1])!=1)]
    P += points(lattice_pts, rgbcolor = (0,0,1),
                pointsize=10)
    linesegs=[line([[0,0],[spot[0],spot[1]]],
                   rgbcolor=(1,0,0), linestyle="--", thickness=.5) for
              spot in lattice_pts]
    for object in linesegs:
        P += object
    show(P, figsize = [5,5], xmin = -viewsize, xmax =
          viewsize, ymin = -viewsize, ymax = viewsize,
          aspect_ratio=1)
    pretty_print(html(r"Probability_in_view_is_\approx_\
%$"%( Integer(len(lattice_pts)) /
        Integer(len(grid_pts))).n()))
    pretty_print(html(r"Theoretical_probability_is_\
$1/\zeta(2)\approx_\%$"%(1/zeta(2)).n()))
```

Note that the probabilities estimated by this interact vary wildly. Especially at a prime distance one should expect the computed probability to be higher

than the theoretical one; why?

It should be pretty clear from the pictures that if x and y have a nontrivial common divisor d then, $(\frac{x}{d}, \frac{y}{d})$ is right on the line of sight from the origin to (x, y) so that it is blocked off. This is most clearly so for $d = \gcd(x, y)$, so the following fact is the same thing as asking for the probability that two randomly chosen integers are relatively prime.

Proposition 24.6.2 *The chances that a random integer lattice point is visible from the origin is $\frac{6}{\pi^2}$.*

Proof. We will prove the statement about coprime random integers, or at least we will prove as much of it as we can without discussing infinite combinations of independent chances. We will also make an assumption about distribution of primes to simplify the proof; one can consider this a sketch, if necessary.

First, we know that $\gcd(x, y) = 1$ is true precisely if x and y are never simultaneously congruent to zero modulo p , for any prime p . (If there were such a p , of course it would be a divisor; by the [Fundamental Theorem of Arithmetic](#) we need only consider primes.)

For any given prime p , the chances that two integers will *both* be congruent to zero is

$$\frac{1}{p} \cdot \frac{1}{p}.$$

This works because the probabilities are independent, since p is fixed, so we can just multiply probabilities.

Hence the probability that at least one of x or y will *not* be divisible by p is

$$1 - \frac{1}{p} \cdot \frac{1}{p} = 1 - \frac{1}{p^2} = 1 - p^{-2}.$$

(This may remind you of the so-called birthday problem in probability.)

Now comes our assumption. We will suppose that if $p \neq q$ are both prime, then the probability that any given integer is divisible by p has nothing to do with whether it is divisible by q . (Such properties are not true in general; if n is divisible by 4 it has a 100% likelihood of being divisible by 2, while if n is prime, it has almost no chance of being even.)

In such a case the probabilities are independent, so that (even in this infinitary case)

$$\prod_p (1 - p^{-2}) = 1 / \prod_p \frac{1}{1 - p^{-2}} = 1 / \zeta(2) = \frac{6}{\pi^2}.$$

We may note (as in the more extended discussion in [\[E.2.1, Chapter 9.4\]](#)) by using [Fact 24.4.2](#) that this is also the value of the Dirichlet series of μ evaluated at $s = 2$. ■

This implies that a random pair of integers, selected from a large enough bound, will be relatively prime about 61% of the time. See [this Numberphile video](#) for a real-time experiment on Twitter² doing something analogous with *triples* in order to estimate Apéry's constant $\zeta(3)$.

$(6/\pi^2) \cdot n()$

0.607927101854027

²Sounds like an extra-credit project to me.

24.6.2 Dirichlet for the absolute Moebius

Proposition 24.6.3 *The Dirichlet series for $|\mu(n)|$ is $\zeta(s)/\zeta(2s)$.*

Proof. With all the tools we've gained, the proof³ is nearly completely symbolic at this point!

First, we have the following from the definition of Moebius in [Definition 23.1.1](#), or from [Fact 24.5.5](#):

$$\sum_{n=1}^{\infty} \frac{|\mu(n)|}{n^s} = \prod_p \left(1 + \frac{1}{p^s}\right).$$

Next, let us write $x = \frac{1}{p^s}$; then we can use the basic identity $(1+x) = \frac{1-x^2}{1-x}$ to rewrite the right-hand side as

$$\prod_p \left(1 + \frac{1}{p^s}\right) = \frac{\prod_p \left(1 - \frac{1}{p^{2s}}\right)}{\prod_p \left(1 - \frac{1}{p^s}\right)}.$$

Now we just invert both numerator and denominator to get familiar friends:

$$\frac{\prod_p \left(1 - \frac{1}{p^{2s}}\right)}{\prod_p \left(1 - \frac{1}{p^s}\right)} = \frac{\prod_p 1/\left(1 - \frac{1}{p^s}\right)}{\prod_p 1/\left(1 - \frac{1}{p^{2s}}\right)}$$

which means the sum will be $\zeta(s)/\zeta(2s)$. ■

Let's try this out computationally.

```
@interact
def _(s=[2,3,4,5]):
    S = sum([abs(moebius(n))/n^s for n in [1..10000]])/n()
    S2 = zeta(RR(s))/zeta(2*RR(s))
    pretty_print(html("The approximation is %s$ while the
zeta computation is %s$."%(S,S2)))
```

Computing these series doesn't stop here, of course! For example, something analogous can be said about the Dirichlet series for multiples $f(n)|\mu(n)|$ for certain types of f ; see [\[E.4.6, Exercise 11.13\]](#) for a precise statement.

24.6.3 The prime harmonic series

The divergence of the series created from the reciprocals of prime numbers is not necessarily a particularly obvious fact. Certainly it diverges much, much slower than the harmonic series (recalled before [Definition 20.3.10](#)), which already diverges very slowly. [Euler showed this in 1737.](#)

```
@interact
def _(n=[10,100,1000,10000,100000,1000000]):
    out = sum([RealField(100)(1/p) for p in
primes_first_n(n)])
    pretty_print(html("The sum of the reciprocals of the
first %s$ primes is %s$ approx %s$"%(n,out)))
```

³This result is the first half of [\[E.2.1, Exercise 9.14\]](#), where it is then applied to the Liouville λ function of [Definition 23.3.4](#) in an interesting way.

This proof doesn't actually use Dirichlet series, but has in common with them themes of convergence and estimation, so it is appropriate to include here.

Proposition 24.6.4 Prime harmonic series diverges. *Let p_n be the n th prime. Then the following series, which we call the **prime harmonic series**, diverges:*

$$\sum_{n=1}^{\infty} \frac{1}{p_n}$$

Proof. This is a fairly expanded form of the proofs in [E.2.1, Theorem 9.2] and [E.4.6, Theorem 1.13], which the latter attributes to Clarkson in the *Proceedings of the AMS*.

As with many other occasions to prove series divergence, we will focus on the 'tail's beyond a point that keeps getting further out. In this case, we'll choose the 'tail' beyond the first k primes,

$$T = \sum_{n>k} \frac{1}{p_n}.$$

By examining certain terms in this, and assuming (falsely) that it can be made finite, we will obtain a contradiction.

First, let's consider numbers of the form

$$p_1 p_2 p_3 \cdots p_k r + 1 = p_k \# \cdot r + 1$$

(Recall the primorial notation from Definition 22.2.7.) Such a number cannot be divisible by any of those first k primes, so by the Fundamental Theorem of Arithmetic any number like $p_k \# \cdot r + 1$ may be factored as

$$p_{n_1} p_{n_2} \cdots p_{n_\ell},$$

where all $n_i > k$ (some may be repeated).

Return to the 'tail'. Since this $p_k \# \cdot r + 1$ factors with ℓ factors, then *somewhere* in the ℓ th power of the 'tail' we have the following term:

$$T^\ell = \left(\sum_{n>k} \frac{1}{p_n} \right)^\ell = \frac{1}{p_1 p_2 p_3 \cdots p_k r + 1} + \cdots$$

Now assume that in fact the prime harmonic series converges; we will derive a contradiction.

First, for some k , the 'tail' T is less than $\frac{1}{2}$, i.e. $T = \sum_{n>k} \frac{1}{p_n} < \frac{1}{2}$. Since each term is positive, $T > 0$ and a geometric series involving the ℓ th powers of T is very precisely bounded:

$$0 \leq \sum_{\ell=1}^{\infty} T^\ell = \sum_{\ell=1}^{\infty} \left(\sum_{n>k} \frac{1}{p_n} \right)^\ell \leq \sum_{\ell=1}^{\infty} \frac{1}{2^\ell} = 2.$$

Now we bring in the first discussion in this proof; every single term of the form $\frac{1}{p_1 p_2 p_3 \cdots p_k r + 1}$ will appear *somewhere* within this sum of the ℓ th powers, though naturally ℓ in each case will depend heavily upon r .

So the series of reciprocals of *just these* special terms is bounded.

$$0 < \sum_{r=1}^{\infty} \frac{1}{p_1 p_2 p_3 \cdots p_k r + 1} \leq \sum_{\ell=1}^{\infty} \left(\sum_{n>k} \frac{1}{p_n} \right)^\ell \leq 2.$$

A bounded series of all positive number should converge (e.g. by comparison).

Here comes the contradiction. The same series is bounded below as follows, for each integer k .

$$\begin{aligned} \sum_{r=1}^{\infty} \frac{1}{p_1 p_2 p_3 \cdots p_k r + 1} &> \sum_{r=1}^{\infty} \frac{1}{p_1 p_2 p_3 \cdots p_k r + p_1 p_2 p_3 \cdots p_k} \\ &= \frac{1}{p_1 p_2 p_3 \cdots p_k} \sum_{r=1}^{\infty} \frac{1}{r + 1} \end{aligned}$$

This series certainly *diverges*, as a multiple of the tail of the harmonic series!

Since no matter how big k is (and hence how far out in the ‘tail’ we go) we report that a certain series both converges and diverges, we have a contradiction. Hence our original assumption that we could choose k to make T finite was false, and the prime harmonic series must diverge! ■

24.6.4 The average value of Euler phi

Finally, here is a really nice result to end with. Thinking about the average value of ϕ will put together many themes from this text.

You may recall [Section 20.5](#), and in particular [Exercise 20.6.17](#), where you were asked to conjecture regarding this question. As there, it’s useful here to try to graph the average values first; here I have included the correct long-term average as well.

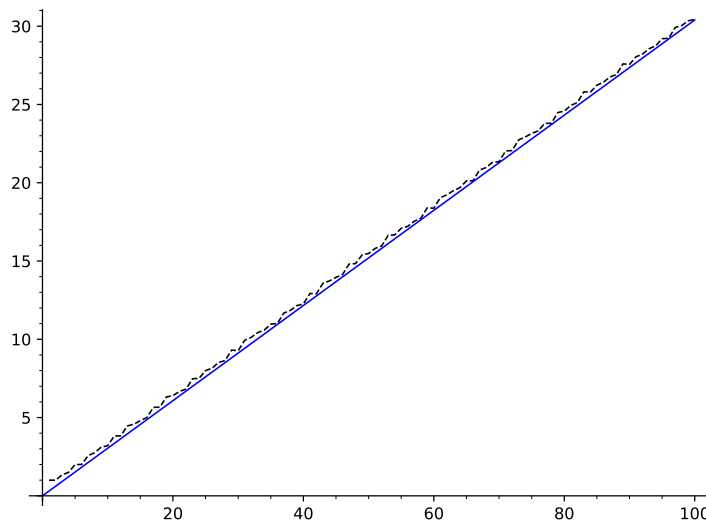


Figure 24.6.5 Average value of ϕ versus $\frac{3}{\pi^2}x$

Before formally proving this, let’s look at a significant picture for conceptualizing the proof. This is similar to what we used for the average of τ and σ in [Chapter 24](#).

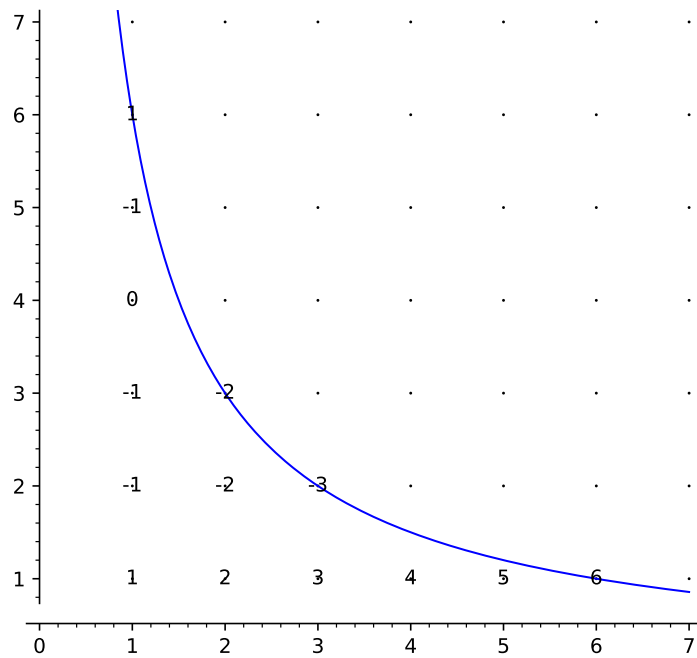


Figure 24.6.6 Integer lattice with labeled points

The text at each lattice point is the value of horizontal coordinate, multiplied by a factor of Moebius of the vertical coordinate. You can try it interactively if you are online.

```
@interact
def _(n=(6, list(range(2, 50)))):
    viewsize=n+1
    g(x)=1/x
    P=Graphics()
    P += plot(n*g, (x, 0, n+1))
    grid_pts = [[i, j] for i in [1..viewsize] for j in
                 [1..viewsize]]
    P += points(grid_pts, rgbcolor=(0, 0, 0), pointsize=2)
    lattice_pts = [coords for coords in grid_pts if
                  (coords[0]*coords[1]<=n)]
    for thing in lattice_pts:
        P += text(moebius(thing[1])*thing[0],
                 thing, rgbcolor=(0, 0, 0))
    show(P, ymax=viewsize, aspect_ratio=1)
```

We will crucially use two earlier facts in the proof:

- From above (e.g. [Fact 24.4.2](#)),

$$\sum_{n=1}^{\infty} \frac{\mu(n)}{n^2} = \frac{1}{\zeta(2)} = \frac{6}{\pi^2}$$

- From the previous chapter (e.g. [Fact 23.3.2](#)),

$$\phi = \mu \star N \Rightarrow \phi(n) = \sum_{d|n} \mu(d) \frac{n}{d}$$

This proof is based loosely on [E.4.6, Theorem 3.7]. See [E.2.8, Theorem 3.8.1] for a more detailed approach which is rewarded with a very nice error estimate – unusual in that it *starts* its discussion of averages with this example! Both books have much more related material, including useful (if difficult) exercises such as finding a bound for the sum of *reciprocals* of ϕ .

Proposition 24.6.7 *The long-term average value of ϕ is given by*

$$\lim_{n \rightarrow \infty} \frac{\frac{1}{n} \sum_{k=1}^n \phi(k)}{\frac{3}{\pi^2} n} = 1$$

Proof. Consider the summation function for ϕ , $\sum_{k=1}^n \phi(k)$. As in Chapter 20, we will think of it as summing things up in two different ways.

In particular, look at the summation once we have replaced with the Moebius sum inside:

$$\sum_{k=1}^n \phi(k) = \sum_{k=1}^n \sum_{d|k} \mu(d) \frac{k}{d}$$

Now instead of considering it as a sum over divisors for each k , we can think of it as summing for each divisor over the various hyperbolas $xy = k$. This yields

$$\sum_{k=1}^n \sum_{d|k} \mu(d) \frac{k}{d} = \sum_{d=1}^n \mu(d) \left(\sum_{k=1}^{\lfloor \frac{n}{d} \rfloor} k \right)$$

Now let's examine the terms of this sum. We will several times use Landau notation as in Definition 20.1.2.

Knowing about the sum of the first few consecutive integers (also used at the end of Subsection 20.3.2), we see that

$$\left(\sum_{k=1}^{\lfloor \frac{n}{d} \rfloor} k \right) = \frac{1}{2} \left(\frac{n}{d} \right)^2 + O\left(\frac{n}{d} \right).$$

If we plug that in the double sum, we get

$$\sum_{k=1}^n \phi(k) = \frac{1}{2} n^2 \sum_{d=1}^n \frac{\mu(d)}{d^2} + nO\left(\sum_{d=1}^n \frac{\mu(d)}{d} \right).$$

Let's examine this.

- The first term goes to $\frac{6}{\pi^2}$ as $n \rightarrow \infty$. Further, its error is $O(1/n)$, because $\mu(n)/n^2 < 1/n^2$ and $\int x^{-2} dx = -x^{-1}$.
- The second term is certainly $O(n \log(n))$, since it is n times a sum which is less than something $O(\log(n))$ (namely, ζ).

Plugging everything in, we get that

$$\sum_{k=1}^n \phi(k) = \frac{1}{2} n^2 \frac{6}{\pi^2} + O(\text{stuff less than } n^2)$$

Dividing by n and taking the limit, we get the asymptotic result.

$$\begin{aligned} & \lim_{n \rightarrow \infty} \frac{\frac{1}{n} \sum_{k=1}^n \phi(k)}{\frac{3}{\pi^2} n} \\ &= \lim_{n \rightarrow \infty} \frac{\frac{1}{2} \frac{n^2}{n} \frac{6}{\pi^2} + \frac{1}{n} O(\text{stuff less than } n^2)}{\frac{3}{\pi^2} n} \end{aligned}$$

$$= \lim_{n \rightarrow \infty} \frac{\frac{3}{\pi^2}n + O(\text{stuff less than } n)}{\frac{3}{\pi^2}n} = 1.$$

■

24.7 Exercises

1. Write down your answers to the three questions about the definition of Dirichlet series after [Definition 24.3.1](#).
2. Prove [Theorem 24.5.4](#) in full generality, following that of [Fact 24.5.5](#). (This is a good technical exercise in convergence.)
3. Look up, or prove from scratch, that the ‘alternating harmonic series’ $\sum_{k=1}^{\infty} \frac{(-1)^{k+1}}{k}$ is convergent, but not absolutely convergent. Look up, or prove from scratch, the *value* of this series; then find a rearrangement of it that sums to precisely *half* the usual value. (Extra credit if you do so without referencing anything connected to the university IUPUI.)

The sum of the reciprocals of all primes is a very nuanced thing; here are some additional exercises about it.

4. Learn more about the notion of **zero density** (recall [Subsection 22.2.2](#)). Then find other (ordered) subsets of the positive integers like $P = \{ \text{primes} \}$ such that the sum of the reciprocals of the set diverges, but the set has zero density in the integers.
5. Use Sage or other computational tools to conjecture the rate of *growth* of the function

$$f(x) = \sum_{p \leq x} \frac{1}{p}$$

where p is of course prime. Hint: Typically one needs lumber to print a book, such as [\[E.4.5\]](#) (but don’t peek there until you’re really stuck!).

6. Recall ω from [Definition 23.3.3](#) and $f(x)$ from the previous question. Confirm numerically that the average value to x (in the sense of [Chapter 20](#)) of ω is about the same as the size of $f(x)$. Give a reason why $\sum_{p \leq x} \frac{1}{p}$ should be related to $\sum_{n \leq x} \omega(n)$.
7. Find an exercise about averages of arithmetic functions, Dirichlet series, or Euler products in [\[E.4.6, Chapters 3 and 11\]](#) and create a Sage cell to verify the result computationally. Then do the actual exercise, and report back comparing the two experiences.
8. Following [\[E.7.35\]](#), let a point r, s be b -visible from the origin (b a positive integer) if it lies on the graph of some $y = ax^b$ for $a \in \mathbb{Q}$ and there is no other lattice point between that point and the origin on the curve. Theorem 1 of their paper is that the proportion of b -visible points is $\frac{1}{\zeta(b+1)}$. Verify this experimentally using graph paper or a computer for $b = 2$.

Summary: Infinite Sums and Products

Our penultimate chapter asks what happens if we take our formulas for arithmetic functions and add infinity to the mix.

1. The first section, [Section 24.1](#), examines the connection between products and sums for arithmetic functions.
2. Then we define the [Riemann zeta function](#) and examine some of its basic properties.

3. What happens more generally when we go to infinity? We get [Dirichlet Series](#) and [Euler Products](#).
4. The next section examines multiplication of these infinite series and products in [Theorem 24.4.3](#).
5. We then investigate how these infinite processes work with the ϕ function, as well as show technical details of convergence in [Fact 24.5.5](#).
6. In the final section we can now prove [Four Facts](#) of high interest, including my favorite, [Proposition 24.6.2](#).

The [Exercises](#) begin winding down, as we give more conceptual activities.

Chapter 25

Further Up and Further In

If you survived this book, hooray! You made it. You did a great job making it through a whole arc of number theory accessible at the undergraduate level.

Although we really did see a lot of the problems out there, there are many we *did not* see all the way through. We *were* able to prove some things about them. Here are just a few problems we started touching on.

- Solving higher-degree polynomial congruences, like $x^3 \equiv a \pmod{n}$. ([Chapter 7](#))
- Knowing how to find the *first* nontrivial integer point on hard things like the Pell (hyperbola) equation $x^2 - ny^2 = 1$. ([Chapter 15](#))
- Writing a number not just in terms of a sum of squares, but a sum of cubes, or a sum like $x^2 + 7y^2$. ([Chapter 14](#))
- The Prime Number Theorem, and finding ever better approximations to $\pi(x)$. ([Chapter 21](#))

It's this last one we will focus on in this extended postscript, for it takes us to the very frontiers of the deepest questions about numbers.

25.1 Taking the PNT Further

Recall Gauss' approximating function for $\pi(x)$, the logarithmic integral function ([Definition 21.2.2](#)). Let's remind ourselves just how well it performs.

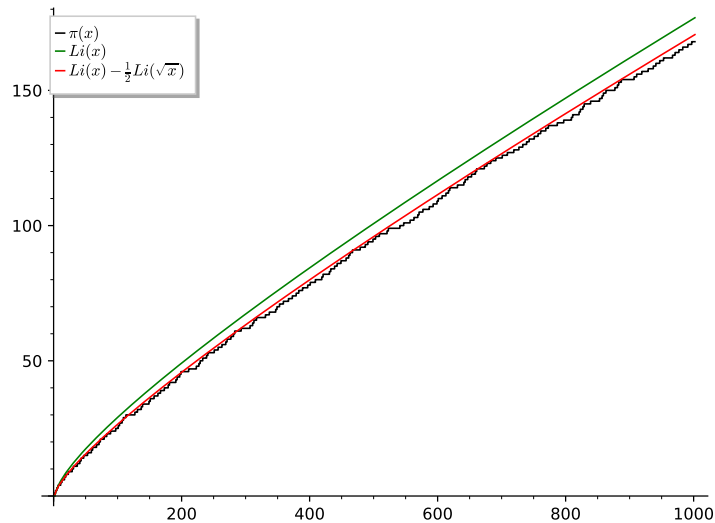


Figure 25.1.1 Prime counting function along with Gauss and another

As we can see, it wasn't too bad of an estimate. But, as mathematicians, we hope we could get a little closer. At the end of [Subsection 21.3.1](#) we tried (among several other things) the fairly weird amended function

$$Li(x) - \frac{1}{2}Li(\sqrt{x}).$$

This was indeed a better approximation (in red in the graphic above). You can try it interactively below.

```
@interact
def _(n=(1000,(1000,10^6))):
    P = plot(prime_pi,n-1000,n, color='black',
             legend_label=r'\pi(x)')
    P += plot(Li,n-1000,n, color='green',
             legend_label='$Li(x)')
    P += plot(lambda x: Li(x) - .5*Li(sqrt(x)), n-1000,n,
             color='red',
             legend_label=r'$Li(x) - \frac{1}{2}Li(\sqrt{x})$')
    show(P)
```

This second estimate seems better. One might think one could keep adding and subtracting

$$\frac{1}{n}Li(x^{1/n})$$

to get even closer, with this start to the pattern.

As it turns out, that is *not* quite the right pattern. In fact, the minus sign comes from $\mu(2)$, not from alternating powers of -1 . You may try it interactively below:

```
@interact
def _(n=(1000,(1000,10^6)),k=(3,[1..10])):
    P = plot(prime_pi,n-1000,n, color='black',
             legend_label=r'\pi(x)')
    P += plot(Li,n-1000,n, color='green',
             legend_label='$Li(x)')
    F = lambda x: sum([Li(x^(1/j))*moebius(j)/j for j in
```

```
[1..k]])
P += plot(lambdax: Li(x) - .5*Li(sqrt(x)),n-1000,n,
color='red',
legend_label=r'$Li(x)-\frac{1}{2}Li(\sqrt{x})$')
P += plot(F,n-1000,n,color='blue',
legend_label=r'$\sum_{j=1}^s \frac{\mu(j)}{j} Li(x^{1/j})$')
show(P)
```

From anything one can see in the preceding interact, this set of approximations doesn't seem to add any of accuracy beyond $k = 3$. In fact, at $x = 1000000$, taking the approximation with the sum $\sum_{j=1}^3 \frac{\mu(j)}{j} Li(x^{1/j})$ is essentially the same as going all the way to infinity in $\sum_{j=1}^{\infty} \frac{\mu(j)}{j} Li(x^{1/j})$. More importantly, both of these are clearly not integers, so this type of analysis alone will not yield a *computable, exact* formula for $\pi(x)$. So here are some questions we might raise.

- Where does the Moebius μ in that approximation come from anyway?
- Since this wasn't enough, what else is involved in the error

$$|\pi(x) - Li(x)|?$$

- Are there connections with things *other* than just $\pi(x)$?
- What does this have to do with winning a million dollars?

25.2 Improving the PNT

The table shows the errors in Gauss' and our new estimate for every hundred thousand up to a million. Clearly Gauss is not exact (recall [Figure 21.2.4](#)), but the other error is not always perfect either.

i	$\pi(i)$	$\pi(i) - Li(i)$	$\pi(i) - \sum_{j=1}^3 \frac{\mu(j)}{j} Li(x^{1/j})$
100000	9592	-36.71	3.882
500000	41538	-67.50	7.087
1000000	78498	-129.0	-31.00

Figure 25.2.1 Errors between $\pi(x)$, the log integral, and a Möbius estimate

We can build an interactive table of some results if we are online.

```
@interact
def _(k=(3,[2..11])):
    F = lambda x: sum([Li(x^(1/j))*moebius(j)/j for j in
[1..k]])
    T = [['i$', r'$\pi(i)$', '$Li(i)$', r'$\pi(i)-Li(i)$',
r'$\pi(i)-\sum_{j=1}^s \frac{\mu(j)}{j} Li(x^{1/j})$']
Li(x^{1/j})$'%k]]
    for i in [100000,200000..1000000]:
        T.append([i, prime_pi(i), Li(i).n(digits=7),
(prime_pi(i)-Li(i)).n(digits=4),
(prime_pi(i)-F(i)).n(digits=4)])
    pretty_print(html(table(T,header_row = True, frame =
True)))
```

After the [Prime Number Theorem](#) was proved, mathematicians wanted to get a better handle on the remaining *error* between the log integral and $\pi(x)$. In particular, the Swedish mathematician [Helge Von Koch](#) made a very interesting contribution in 1901.

Conjecture 25.2.2 *The (absolute value of the) error in the PNT is less than*

$$\frac{1}{8\pi}\sqrt{x}\log(x).$$

This seems to work, broadly speaking. You can try it interactively after the static graphic.

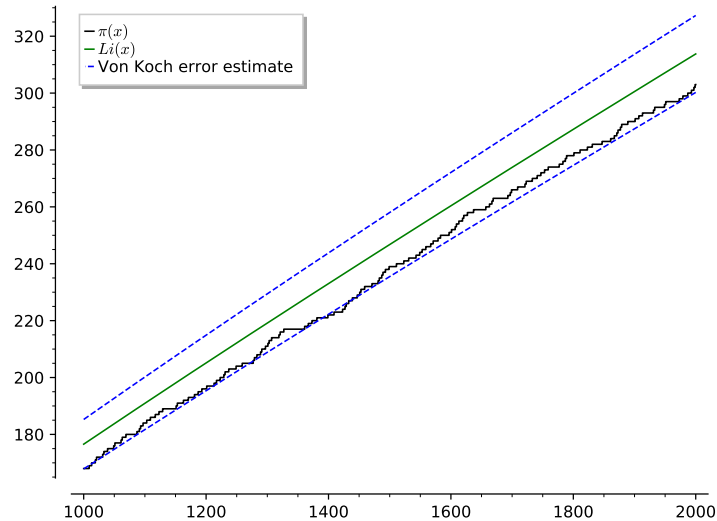


Figure 25.2.3 Von Koch estimate of error in prime number theorem

```
@interact
def _(n=(5000,(1000,10^6))):
    P = plot(prime_pi,n-1000,n, color='black',
             legend_label=r'\pi(x)')
    P += plot(Li,n-1000,n, color='green',
             legend_label='$Li(x)$')
    P += plot(lambda x: Li(x) -
             1/(8*pi)*sqrt(x)*log(x),n-1000,n,
             color='blue',linestyle='--', legend_label="Von_Koch_
             error_estimate")
    P += plot(lambda x: Li(x) +
             1/(8*pi)*sqrt(x)*log(x),n-1000,n,
             color='blue',linestyle='--')
    show(P)
```

Given the observed data, the conjecture seems plausible, if not even open to improvement. Though we should remember that Li and π switch places infinitely often, see [Fact 21.2.6](#)! Of course, a conjecture is not a theorem, but luckily Von Koch had one of those as well.

Theorem 25.2.4 *The truth of the error estimate*

$$|\pi(x) - Li(x)| \leq \frac{1}{8\pi}\sqrt{x}\log(x)$$

for the prime number theorem is equivalent to saying that $\zeta(s)$ equals zero precisely where Riemann thought it would be zero in 1859 (see [Conjecture 25.3.7](#)).

This may seem like an odd statement. After all, ζ is just about reciprocals of all numbers, and can't directly measure primes. (And what do I mean by "thought it would be"?) But in fact, the original proofs of the PNT also used the ζ function in essential ways. So Von Koch was just formalizing the exact estimate it could give us for the error.

25.3 Toward the Riemann Hypothesis

Riemann, though, was after bigger fish. He didn't just want an error term. He wanted an *exact* formula for $\pi(x)$, one that could be *computed*. Computed by hand, or by machine, if such a machine came along, as close as one pleased. And this is where $\zeta(s)$ becomes important, because of the Euler product formula:

$$\sum_{n=1}^{\infty} \frac{1}{n^s} = \prod_p \frac{1}{1-p^{-s}}$$

Somehow ζ *does* encode everything we want to know about prime numbers. And Riemann's paper, "[On the Number of Primes Less Than a Given Magnitude](#)", is the place where this magic really does happen. (The paper is also available in translation in the appendix of [\[E.4.4\]](#).) Seeing just how it happens is our goal to close the book.

We'll begin by plotting ζ , to see what's going on. As you can see, $\zeta(s)$ doesn't seem to hit zero very often. Maybe for negative s ...

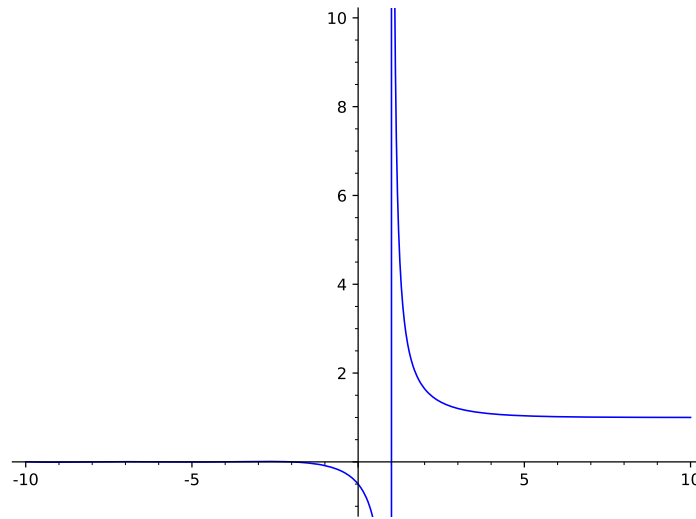


Figure 25.3.1 The zeta function on $[-10,10]$ (`plot(zeta, -10, 10, ymax=10, ymin=-1)`)

25.3.1 Zeta beyond the series

Wait a minute! What was that plot? Shouldn't ζ diverge if you put negative numbers in for s ? (Recall our definition in [Definition 24.2.1](#).) After all, then for $s = -1$ we'd get things like

$$\sum_{i=1}^{\infty} n$$

and somehow I don't think that converges.

But it turns out that we can evaluate $\zeta(s)$ for nearly any *complex* number s we desire.

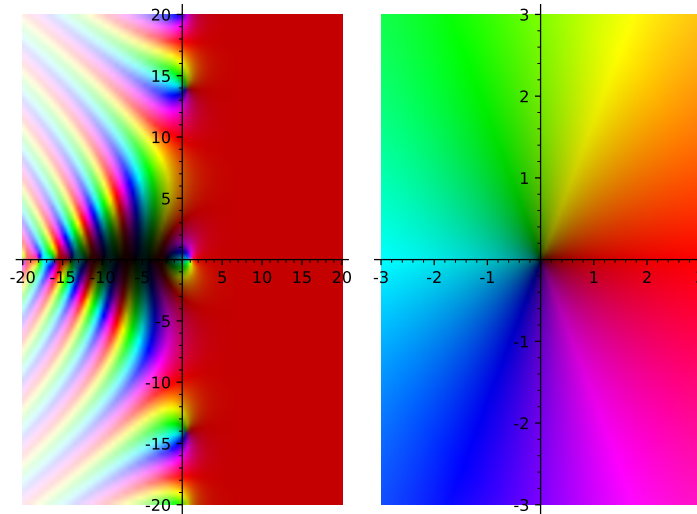


Figure 25.3.2 Zeta on the complex plane (`graphics_array([complex_plot(zeta, (-20,20), (-20,20)), complex_plot(lambda z: z, (-3,3), (-3,3))])`)

The right-hand graphic gives a color to every point in the complex plane. The left-hand graphic then color-codes the outputs of ζ at each point in the plane by matching them to the appropriate color (as a complex number) for the output.

The important point here isn't the picture itself, but *that* there is a picture. To wit, ζ can be defined for (nearly) any complex number as input. Why would that be the case? One way to see that we could define this function for complex values comes by trying to define each term $\frac{1}{n^s}$ in $\zeta(s) = \sum_{n=1}^{\infty} \frac{1}{n^s}$ more precisely.

Suppose we let s be a complex number, using the long-standing notational convention

$$s = \sigma + it$$

Then we can rewrite this term as

$$\frac{1}{n^s} = n^{-s} = e^{-s \log(n)} = e^{-(\sigma+it) \log(n)} = e^{-\sigma \log(n)} e^{-it \log(n)}$$

Now we use a fact you may remember from calculus, which is very easy to prove with Taylor series. (See [Exercise 25.9.1](#)):

$$e^{ix} = \cos(x) + i \sin(x)$$

Applying this, we get

$$\frac{1}{n^s} = e^{-\sigma \log(n)} e^{-it \log(n)} = n^{-\sigma} (\cos(t \log(n)) - i \sin(t \log(n)))$$

Using this analysis, if $\sigma > 1$, since \cos and \sin always have absolute value less than or equal to one, we still have the same convergence properties as with regular series. So if we take the imaginary and real parts separately, we can rewrite

$$\zeta(s) = \sum_{n=1}^{\infty} \frac{1}{n^s} = \sum_{n=1}^{\infty} \frac{\cos(t \log(n))}{n^{\sigma}} + i \sum_{n=1}^{\infty} \frac{\sin(t \log(n))}{n^{\sigma}}$$

That doesn't explain the part of the complex plane to the left of $\sigma = 1$ of the picture above. All I will say is that it is possible to extend ζ there, and Riemann did it. (In fact, Riemann is largely responsible for advanced complex analysis.) As an example, $\zeta(-1) = -\frac{1}{12}$, which is *very* close to saying that

$$\zeta(-1) = 1 + 2 + 3 + 4 + 5 + 6 + 7 + 8 + 9 + 10 + \cdots = -\frac{1}{12}.$$

```
zeta(-1)
```

```
-1/12
```

Investigate further whether this has any meaning in [Exercise 25.9.2](#)¹.

25.3.2 Zeta on some lines

Let's get a sense for what the ζ function looks like. First, observe a three-dimensional plot of its absolute value for σ between 0 and 1 (which will turn out to be all that is important for our purposes). The code for this is `plot3d(lambda x,y: abs(zeta(x+i*y)),(0,1),(-20,20), plot_points=100) + plot3d(0,(0,1),(-20,20), color='green',alpha=.5)`.

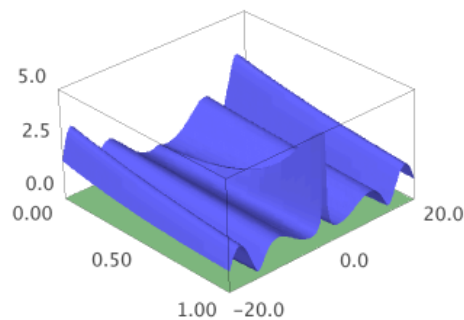


Figure 25.3.3 3d plot of Riemann zeta

To get a better idea of what is happening, we next compare two different plots (first static, then interactive). One is a one-dimensional plot of $|\zeta|$ for different inputs with the same σ . On the other side is the two-dimensional colored complex plot of $\zeta(\sigma + it)$, where σ is the real part, chosen by you, and then we plot t out as far as requested. The line which we are viewing on the complex plane in the first graphic is dashed in the second one.

¹You may wish to view some dueling videos on this topic at [Numberphile](#), a [rebuttal](#), or [another excellent attempt](#).

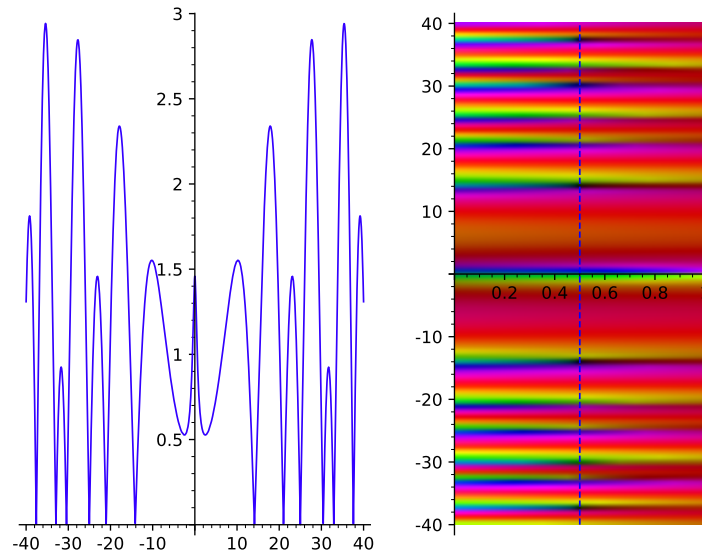


Figure 25.3.4 Two different 2d plots of Riemann zeta

```

var('t')
@interact
def _(sig=slider(.01, .99, .01, 0.5, label=r'\(\sigma\)'),
    end=slider(2,100,1,40, label=r'end_of_\(t\)')):
    p = plot(lambda t: abs(zeta(sig+t*i)), -end,end,
            rgbcolor=hue(0.7),ymin=0)
    q = complex_plot(zeta,(0,.99),(-end,end),
                    aspect_ratio=1/end) + line([(sig,-end),(sig,end)],
                    linestyle='--')
    show(graphics_array([p,q]),figsize=[5,3])

```

You'll notice that the only places the function has absolute value zero (which means the only places it hits zero) are when $\sigma = 1/2$.

Remark 25.3.5 It is not really possible to fully visualize a complex function of complex input. So we often pick some line in the complex plane, such as where the real part equals 1 (sort of like $x = 1$) or where the imaginary part equals 1 (sort of like $y = 1$); then we either treat this as input to a parametric curve, or similarly look at the output and in one way or another reduce it to one real number, and plot it in the plane.

Another way to visualize ζ in a useful way is with the parametric graph of each vertical line in the complex plane as mapped to the complex plane. You can think of this as where an infinitely thin slice of the complex plane is “wrapped” to.

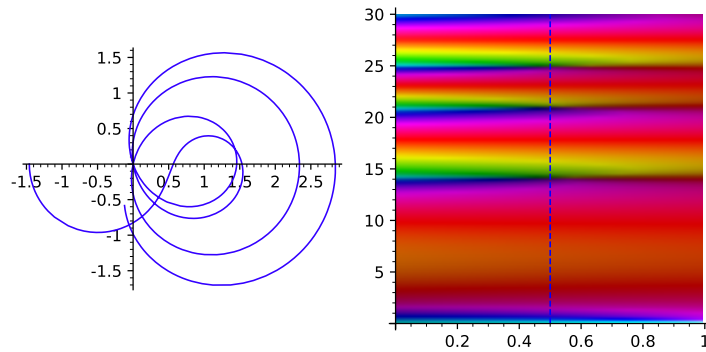


Figure 25.3.6 Plotting a line of Riemann zeta

This image is reasonably famous, because the *only* time the curve seems to hit the origin at all is precisely at $\sigma = 1/2$, and at $\sigma = 1/2$ the curve seems to hit the origin *lots* of times. For any other σ the curve just misses the origin, somehow, which I highly encourage you to try interactively below.

```
@interact
def _(sig=slider(.01, .99, .01, 0.5, label=r'\(\sigma\)')):
    end=30
    p = parametric_plot((lambda t: zeta(sig+t*i).real(),
        lambda t: zeta(sig+t*i).imag()), (0, end),
        rgbcolor=hue(0.7), plot_points=300)
    q = complex_plot(zeta, (0, .99), (0, end),
        aspect_ratio=1/end) + line([(sig, 0), (sig, end)],
        linestyle='--')
    show(graphics_array([p, q]), figsize=[5, 3])
```

Now it's true that ζ is also zero at negative even integer input, but these are well understood. The pictures demonstrate the mysterious part. And so we have the following crucial question – where is $\zeta(s) = 0$?

Conjecture 25.3.7 Riemann Hypothesis. *All the zeros of $\zeta(s) = \zeta(\sigma + it)$ where $t \neq 0$ are on $\sigma = 1/2$.*

The importance of this problem is evidenced by it having been selected as one of the seven [Millennium Prize](#) problems by the Clay Math Institute (each holding a million-dollar award), as well as having many recent popular books devoted to it². My feeling is that any number theory course should at least briefly give a taste of its significance, even though the full scope is beyond any first course.

25.4 Connecting to the Primes

The last few sections of this final chapter are devoted to seeing why the Riemann Hypothesis might be related to the distribution of prime numbers. In this, we will loosely follow the very interesting exposition of *Prime Obsession* by John Derbyshire, [\[E.4.1\]](#).

For motivation, think of Von Koch's result [Theorem 25.2.4](#) connecting the RH to a bound on the error between $\pi(x)$ and the log integral. Our goal is more detailed, however.

²Two aimed at starting from scratch for students, not just a general reader, are [\[E.4.2\]](#) and [\[E.4.3\]](#).

We'll pursue this connection in three steps.

1. Our first step is to see the connection between $\pi(x)$ and $\mu(n)$ (25.4.1).
2. Then we'll see the connection between these and ζ (25.5).
3. Finally, we'll see how the zeros of ζ come into play (25.6).

25.4.1 Connecting to Moebius

Let's begin by defining a new function. Here is its graph.

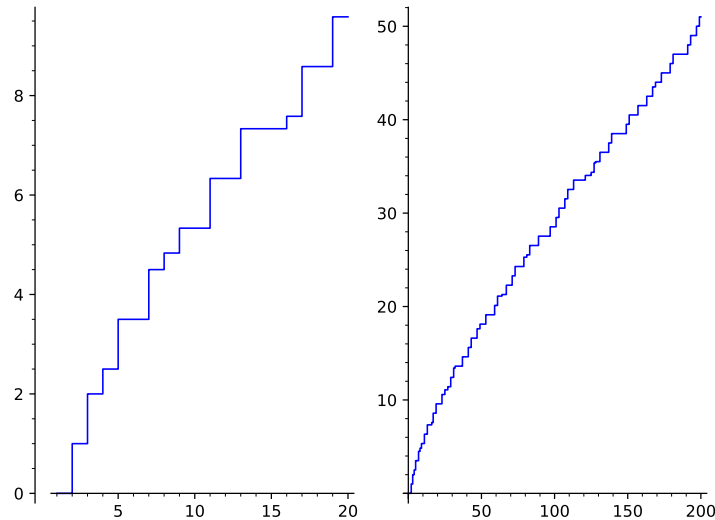


Figure 25.4.1 The J function on two ranges

If you are reading this online, evaluate the following cell to define it, as well as to plot a bit of it in any range you prefer.

```
def J(x):
    end = floor(log(x)/log(2))
    out = 0
    for j in [1..end]:
        out += 1/j*prime_pi(x^(1/j))
    return out

@interact
def _(end=[20, 40..2000]):
    L1 = [(n, J(n)) for n in [1..end]]
    plot_step_function(L1).show()
```

Riemann called this function f . Following [E.4.4] and [E.4.1], we will call it $J(x)$. It is very similar to $\pi(x)$ in its definition, so it's not surprising that it looks similar.

Definition 25.4.2 We define

$$J(x) = \pi(x) + \frac{1}{2}\pi(\sqrt{x}) + \frac{1}{3}\pi(\sqrt[3]{x}) + \frac{1}{4}\pi(\sqrt[4]{x}) + \cdots = \sum_{n=1}^{\infty} \frac{1}{n}\pi\left(x^{1/n}\right)$$

◇

This looks like it's an infinite sum, but for any given x , it is finite. For instance, let's calculate $J(20)$:

$$J(20) = \pi(20) + \frac{1}{2}\pi(\sqrt{20}) + \frac{1}{3}\pi(\sqrt[3]{20}) + \frac{1}{4}\pi(\sqrt[4]{20}) = 8 + \frac{2}{2} + \frac{1}{3} + \frac{1}{4} = 9\frac{7}{12}$$

because $\sqrt[5]{20} \approx 1.8$ and $\pi(\sqrt[5]{20}) \approx \pi(1.8) = 0$, so the sum ends there, and we can see that on the graph.

Okay, so we have this new function. Yet another arithmetic function. So what?

Ah, but what have we been doing to all our arithmetic functions to see what they can do, to get formulas for them? We've been *Moebius inverting* them, naturally! (Recall [Section 23.2](#).) In this case, Moebius inversion could be really great, since it would give us information about the thing being added, which is the all-important $\pi(x)$.

The only thing standing in our way is that

$$J(x) = \sum_{n=1}^{\infty} \frac{1}{n} \pi(x^{1/n})$$

is not a sum over divisors. But it turns out that, just like when we took the limits of the sum over divisors $\sum_{d|n} \frac{1}{d}$, we got $\sum_{n=1}^{\infty} \frac{1}{n}$, we can do the same thing with Moebius inversion.

Fact 25.4.3 *If $\sum_{n=1}^{\infty} f(x/n)$ and $\sum_{n=1}^{\infty} g(x/n)$ both converge absolutely, then*

$$g(x) = \sum_{n=1}^{\infty} f(x/n) \iff f(x) = \sum_{n=1}^{\infty} \mu(n)g(x/n).$$

We can use this by setting $g = J$ with $f(x/n) = \frac{1}{n}\pi(x^{1/n})$. Applying this, we achieve a very important result writing $\pi(x)$ in terms of J :

$$\pi(x) = \sum_{n=1}^{\infty} \mu(n) \frac{J(x^{1/n})}{n} = J(x) - \frac{1}{2}J(\sqrt{x}) - \frac{1}{3}J(\sqrt[3]{x}) - \frac{1}{5}J(\sqrt[5]{x}) + \frac{1}{6}J(\sqrt[6]{x}) + \dots$$

Remark 25.4.4 If that last use of Moebius inversion looked a little sketchy, it does to me too, but I cannot find a single source where it's complained about that $f(x/n) = \frac{1}{n}\pi(x^{1/n})$ is really a function of x and n , not just x/n . In any case, the result is correct, via a somewhat different explanation of this version of inversion in a footnote in Edwards' discussion of this matter in [\[E.4.4\]](#).

25.5 Connecting to Zeta

25.5.1 Turning the golden key

Now, this looks just as hopeless as before. How is J going to help us calculate π , if we can only calculate J in terms of π anyway?

Here is where Riemann "turns the Golden Key", as Derbyshire puts it. Because ζ has an Euler product over the *set of primes*, we can just possibly connect it to each prime. It turns out this will in fact connect ζ to J . This is the goal of the rest of the current section.

In the next section, we will see how the zeros of ζ give us an *exact* formula for J ; then we will finally plug J back into the Moebius-inverted formula for π to get an exact formula for π in [Section 25.7](#). Here is a plot of that formula, as a foretaste.

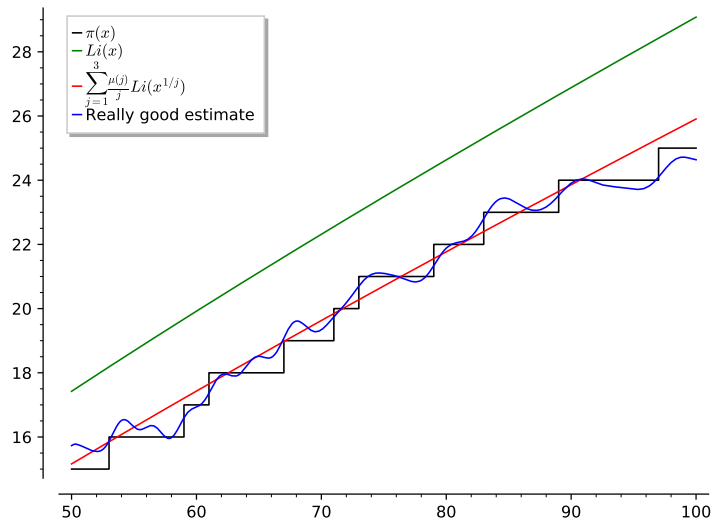


Figure 25.5.1 $\pi(x)$, $Li(x)$, and something better than Li

We can see above that this has the potential to be a *very* good approximation, even given that I did limited calculations here. The most interesting thing is the gentle waves you should see; this is quite different from the other types of approximations we had, and seems to have the potential to mimic the more abrupt nature of the actual $\pi(x)$ function much better in the long run. (See [E.4.3] for more details along these lines, connecting to Fourier series, which we will not pursue.)

25.5.2 Detailing the connections

Now let's connect J and ζ . Recall the Euler product for ζ again:

$$\zeta(s) = \prod_p \frac{1}{1 - p^{-s}}$$

The trick to getting information about primes out of this, as well as connecting to J , is to take the *logarithm* of the whole thing. This will turn the product into a sum, something we can work with much more easily³:

$$\log(\zeta(s)) = \sum_p \log\left(\frac{1}{1 - p^{-s}}\right) = \sum_p -\log(1 - p^{-s})$$

Adding just fractions would have perhaps allowed using a geometric series to make this a sum, but what could we do with a sum of logarithms?

Question 25.5.2 What can we do with $-\log()$ of some sum, not a product?

Solution. We can use its Taylor series!

$$-\log(1 - x) = \sum_{k=1}^{\infty} \frac{x^k}{k}$$

□

³This reminds me of the old joke about Noah's ark and logarithms. So, after the ark lands, all the animals are ... having baby animals, let's say. Except the snakes. No baby snakes. Noah asks what the problem is – they seem to be missing the point. Snakes say, no worries, just give us a wooden bench or sawhorse or something. Noah wonders what's up, but gives it to them. Next morning, tons of baby snakes! Naturally Noah has to ask where the magic was. "Simple; adds need a log table to multiply."

So we plug it in:

$$\log(\zeta(s)) = \sum_p \sum_{k=1}^{\infty} \frac{(p^{-s})^k}{k}$$

Now we will manipulate this in two big steps. First we'll rewrite the fraction as an integral, and then we will try to somehow add up the integrals.

Standard improper integral work ([Exercise 25.9.3](#)) from second-semester calculus shows that we can rewrite the summands:

$$\frac{(p^{-s})^k}{k} = \frac{s}{k} \int_{p^k}^{\infty} x^{-s-1} dx.$$

That means we can rewrite the logarithm of ζ as

$$\begin{aligned} \log(\zeta(s)) &= \sum_p \sum_{k=1}^{\infty} \frac{(p^{-s})^k}{k} \\ &= \sum_p \sum_{k=1}^{\infty} \frac{s}{k} \int_{p^k}^{\infty} x^{-s-1} dx = s \sum_p \sum_{k=1}^{\infty} \int_{p^k}^{\infty} \frac{1}{k} x^{-s-1} dx. \end{aligned}$$

This is a very large sum of integrals. We can rewrite this as a single integral, but we will need to pay close attention.

First, we can unify all these integrals from p^k to ∞ by making them all have the same endpoints. This is done somewhat artificially, by writing

$$\int_{p^k}^{\infty} \frac{1}{k} x^{-s-1} dx = \int_1^{p^k} \frac{1}{k} \cdot 0 \cdot x^{-s-1} dx + \int_{p^k}^{\infty} \frac{1}{k} x^{-s-1} dx$$

This yields the integral of a piecewise-defined function, but it for every k and p it is defined from 1 to ∞ .

Now comes the most surprising part. What function would I get if I added up all those integrals in the double sum for $\log(\zeta(s))$, $\sum_p \sum_{k=1}^{\infty} \frac{(p^{-s})^k}{k}$? To see this, let us add up *all* of the piecewise integrands, organizing by the powers k for any given prime p .

1. Whenever x reaches $p^1 = p$, the sum of all those functions would add $\frac{1}{1}x^{-s-1}$. Adding up all of these for all p means the total function would include

$$\pi(x)x^{-s-1} \dots$$

2. Whenever x reaches p^2 , the sum of all those functions would add $\frac{1}{2}x^{-s-1}$. This, however, is the same thing as when \sqrt{x} hits a prime, so we can add it to the previous point. The total function would include

$$\frac{1}{2}\pi(\sqrt{x})x^{-s-1} \dots$$

3. When x reaches a cube of a prime, the sum adds $\frac{1}{3}x^{-s-1}$. This is the same thing as adding a new part when $\sqrt[3]{x}$ hits a prime, that is adding

$$\frac{1}{3}\pi(\sqrt[3]{x})x^{-s-1}$$

And so forth for each k . In short, adding up all these piecewise integrands seems to give a big integrand

$$\left(\pi(x) + \frac{1}{2}\pi(\sqrt{x}) + \frac{1}{3}\pi(\sqrt[3]{x}) + \dots \right) x^{-s-1}.$$

But this sum of all the piecewise integrands is $J(x)$, multiplied by x^{-s-1} . Hence

$$\log(\zeta(s)) = s \sum_p \sum_{k=1}^{\infty} \int_{p^k}^{\infty} \frac{1}{k} x^{-s-1} dx = s \int_1^{\infty} J(x) x^{-s-1} dx.$$

This completes our connection of ζ and J .

25.6 Connecting to Zeros

25.6.1 Where are the zeros?

Our next goal is to see how this connection

$$\log(\zeta(s)) = s \int_1^{\infty} J(x) x^{-s-1} dx$$

relates to the zeros of the ζ function (and hence the Riemann Hypothesis).

```
L = lcalc.zeros_in_interval(10,100,0.1)
[l[0] for l in L]
```

```
[14.1347251, 21.0220396, ..., 98.8311942]
```

We see all the zeros for $\sigma = 1/2$ between 0 and 100; there are 29 of them.

We will connect to ζ by means of a very powerful analogy, the one which Euler used to prove $\zeta(2) = \frac{\pi^2}{6}$ (see the end of [Subsection 20.4.2](#)) and which, correctly done, does yield the right answer.

Begin the analogy by recalling basic algebra. The Fundamental Theorem of Algebra states that *every* polynomial factors over the complex numbers. For instance,

$$f(x) = 5x^3 - 5x = 5(x-0)(x-1)(x+1).$$

If we take the logarithm of such a factorization, we can say things like

$$\log(f(x)) = \log(5) + \log(x-0) + \log(x-1) + \log(x+1)$$

Then if it turned out that $\log(f(x))$ was useful to us for some other reason R , it would be reasonable to say that we can get information about the otherwise-mysterious R from adding up information about the zeros of f (and the constant 5), because of the addition of $\log(x-r)$ for all the roots r .

You can't really do this with arbitrary functions, of course. Disappointingly, ζ is definitely a function where this doesn't work, mostly because $\zeta(1)$ diverges so badly, no matter how you define the complex version of ζ .

But it so happens that ζ is very close to a function you *can* analyze this way, $(s-1)\zeta(s)$. Applying the logarithm factoring idea to $(s-1)\zeta(s)$ (and doing lots of relatively hard complex integrals, or some other formal business with difficult convergence considerations) allows us to essentially invert the equation

$$\log(\zeta(s)) = s \int_1^{\infty} J(x) x^{-s-1} dx$$

to the even more surprising formula

$$J(x) = Li(x) - \sum_{\rho} Li(x^{\rho}) - \log(2) + \int_x^{\infty} \frac{dt}{t(t^2-1)\log(t)} \quad (25.6.1)$$

25.6.2 Analyzing the connection

It is hard to overestimate the importance of the formula (25.6.1). Each piece comes from something inside ζ itself, inverted in this special way.

- First, $Li(x)$ comes from the fact that we needed $(s-1)\zeta(s)$ to apply this inversion, not just $\zeta(s)$. In fact, this particular inversion can be seen by integrating, as it's true that

$$s \int_1^\infty Li(x)x^{-s-1} dx = -\log(s-1)$$

so one can see that $s-1$ and Li seem to correspond.

- Second, each $Li(x^\rho)$ comes from each of the zeros of ζ on the line $\sigma = 1/2$ in the complex plane. This is the part which most closely corresponds to the factoring.
- The constant term $\log(2)$ comes from the constant when you do the factoring, similarly to the 5 in the example above using $f(x) = 5x^3 - 5x$.
- Finally, the integral in (25.6.1) comes from the zeros of ζ at $-2n$ we mentioned just before the statement of 25.3.7.

To give you a sense of how complicated (25.6.1) really is, here is a plot of just one small piece of it.

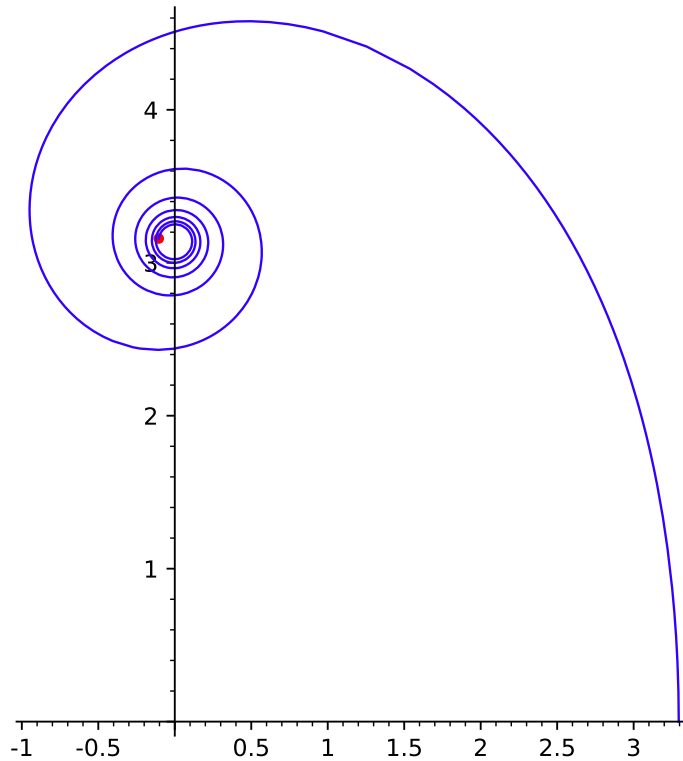


Figure 25.6.1 Plot of $Li(20^{1/2+it})$

This is the plot of $Li(20^{1/2+it})$ up through the *first* zero of ζ above the real axis. It's beautiful, but also forbidding. After all, it takes that much twisting and turning to get to Li of the first zero, what is in store if we have to add up over all *infinitely many* of them to calculate $J(20)$?

So at the very least, it would be helpful to know *where* all of those mysterious zeros live! This is why the Riemann Hypothesis is so important; it pins them down quite dramatically.

25.7 The Riemann Explicit Formula

Now we are finally ready to see Riemann's result, by plugging in the formula (25.6.1) for J into the Moebius inverted formula for π we saw just before [Remark 25.4.4](#):

$$\pi(x) = J(x) - \frac{1}{2}J(\sqrt{x}) - \frac{1}{3}J(\sqrt[3]{x}) - \frac{1}{5}J(\sqrt[5]{x}) + \frac{1}{6}J(\sqrt[6]{x}) + \dots$$

It is true that Riemann did not prove the following formula fully rigorously, and indeed one of the provers of the [Prime Number Theorem](#) mentioned taking *decades* as part of that effort just to prove all the statements Riemann made in this one paper. Nonetheless, it is certainly Riemann's formula for $\pi(x)$, and an amazing one:

Fact 25.7.1 Riemann explicit formula.

$$\pi(x) = \sum_{n=1}^{\infty} \frac{\mu(n)}{n} \left[Li(x^{1/n}) - \sum_{\rho} \left(Li(x^{\rho/n}) + Li(x^{\bar{\rho}/n}) \right) + \int_{x^{1/n}}^{\infty} \frac{dt}{t(t^2-1)\log(t)} \right]$$

It is worth making two points about the transition to this formula. First, if you're wondering where the $\log(2)$ from (25.6.1) went, it went to 0 because $\sum_{n=1}^{\infty} \frac{\mu(n)}{n} = 0$, though this is very hard to prove. (In fact, it is a consequence of the [Prime Number Theorem](#); see [Exercise 25.9.5](#).)

Secondly, each ρ is a zero above the real axis, and then $\bar{\rho}$ is the corresponding one below the real axis. The summation is over every single zero not on the real axis. In particular, these ρ are conjectured by the Riemann Hypothesis to all have real part equal to $1/2$, which would make things particularly tidy.

Now let's see this formula in action.

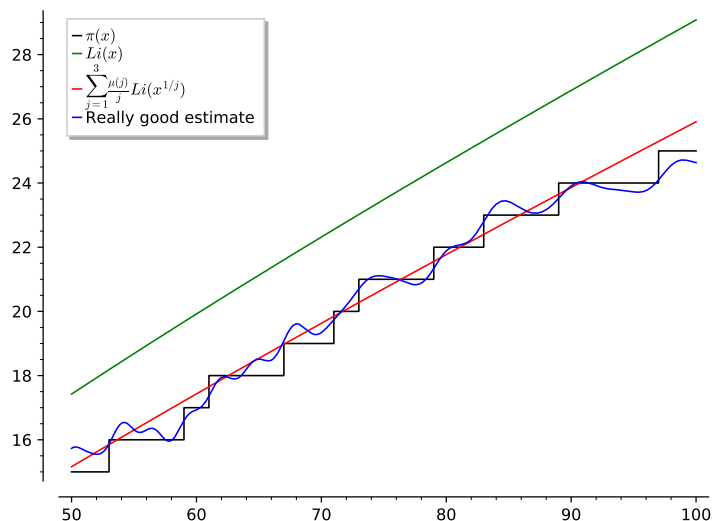


Figure 25.7.2 $\pi(x)$, $Li(x)$, and something better than Li

This graphic shows just how good it can get. Again, notice the waviness, which allows it to approximate $\pi(x)$ not just once per “step” of the function,

but *along* the steps. Try it out interactively below (where we make it somewhat less accurate for the sake of computational speed).

```
import mpmath
var('y')
L = lcalc.zeros_in_interval(10,50,0.1)
@interact
def _(n=(100,(60,10^3))):
    P = plot(prime_pi,n-50,n, color='black',
            legend_label=r'\pi(x)')
    P += plot(Li,n-50,n, color='green',
            legend_label='$Li(x)$')
    G = lambda x: sum([mpmath.li(x^(1/j)) * moebius(j)/j for
                      j in [1..3]])
    P += plot(G,n-50,n, color='red', legend_label =
            r'\sum_{j=1}^{\infty} \frac{\mu(j)}{j} Li(x^{1/j})')
    F = lambda x: sum([(mpmath.li(x^(1/j))-log(2) +
                      numerical_integral(1/(y*(y^2-1)*log(y)),
                      x^(1/j),oo)[0]) * moebius(j)/j for j in [1..3]]) -
            sum([mpmath.ei(log(x)*((0.5+l[0]*i)/j)) +
                mpmath.ei(log(x)*((0.5-l[0]*i)/j))].real for l in L
                for j in [1..3]])
    P += plot(F,n-50,n,color='blue', legend_label='Really_
            good_estimate',plot_points=50)
    show(P)
```

We can also just check out some numerical values.

```
import mpmath
var('y')
L = lcalc.zeros_in_interval(10,300,0.1)
F = lambda x: sum([(mpmath.li(x^(1/j))-log(2) +
                    numerical_integral(1/(y*(y^2-1)*log(y)),x^(1/j),oo)[0]
                    ) * moebius(j)/j for j in [1..3]]) -
            sum([mpmath.ei(log(x)*((0.5+l[0]*i)/j)) +
                mpmath.ei(log(x)*((0.5-l[0]*i)/j))].real for l in L for
                j in [1..3]])
var('y')
L = lcalc.zeros_in_interval(10,300,0.1)
F = lambda x: sum([(mpmath.li(x^(1/j))-log(2) +
                    numerical_integral(1/(y*(y^2-1)*log(y)),x^(1/j),oo)[0]
                    ) * moebius(j)/j for j in [1..3]]) -
            sum([mpmath.ei(log(x)*((0.5+l[0]*i)/j)) +
                mpmath.ei(log(x)*((0.5-l[0]*i)/j))].real for l in L for
                j in [1..3]])
@interact
def _(n=300):
    print(F(n))
    print(prime_pi(n))
    print(Li(n.n()))
    print(Li(n.n()) - 1/2*Li(sqrt(n.n())) -
          1/3*Li((n.n())^(1/3)))
```

Many wonderful facts would follow from the truth of the Riemann Hypothesis, or from a natural generalization.

Fact 25.7.3 Consequences of the (generalized) Riemann Hypothesis.
The following follow from the Riemann Hypothesis or a generalization for things

like general Dirichlet series.

- The Dirichlet series of the Möbius function would be the multiplicative inverse of the zeta function for lots more complex values than just the real ones we proved it for in .
- The value (not just average) of $\sigma(n)$ would have the following bound once n is big enough:

$$\sigma(n) < e^\gamma \log(\log(n))$$

- The biggest gap between consecutive prime numbers could not be too big (to be precise, $O(\sqrt{p} \log(p))$).
- We would know exactly what it means for a congruence class of prime to win the ‘prime races’ (see Section 22.1).
- Artin’s conjecture (Conjecture 17.5.3) on primitive roots follows from a generalization as well.

So can you prove that there are no other zeros other than those on the critical line to contribute to these approximations to $\pi(x)$? If so, welcome to the future of number theory!

25.8 Epilogue

The Riemann zeta function and counting primes is truly only the beginning of research in modern number theory. Let’s see just a little more of its future.

For instance, research in finding and counting points on curves (as in Chapter 15) leads to more complicated series like ζ , called L -functions. There is a version of the Riemann Hypothesis for them, too (see Fact 25.7.3 for some connections). Even without that, they gives truly interesting, strange, and beautiful results, particularly when counting points on the elliptic curves we mentioned at various points in text; a notable success of this was in the proof of Fermat’s Last Theorem. You may wish to continue with books like [E.4.19] or [E.4.5, Section 12.4] or [E.4.24, Chapters 13-15], or perhaps start doing Exercise 25.9.9 with an internet search.

Here is a recent result of interest. Recall from Example 14.2.3 that the notation $r_{12}(n)$ should denote the number of ways to write n as a sum of twelve squares. Here, order and sign both matter, so $(1, 2)$ and $(2, 1)$ and $(-2, 1)$ are all different.

Theorem 25.8.1 *As we let p run through the set of all prime numbers, the distribution of the fraction*

$$\frac{r_{12}(p) - 8(p^5 + 1)}{32p^{5/2}}$$

is precisely as this circular function in the long run:

$$\frac{2}{\pi} \sqrt{1 - t^2}$$

Proof. Needless to say, this result is **far** beyond the level of this text – but maybe you will make the next contribution? Initially this result is a corollary of the proof of the Sato-Tate conjecture by Barnet-Lamb, Geraghty, Harris, and Taylor; that proof crucially used the so-called “Fundamental Lemma” of Gérard Laumon and Ngô Bảo Châu, the latter of whom won the Fields Medal based on proving it in very full generality. ■

Sage note 25.8.2 Into the future. The following graphic is based on one due to William Stein, the original founder and developer of Sage, in personal communication.

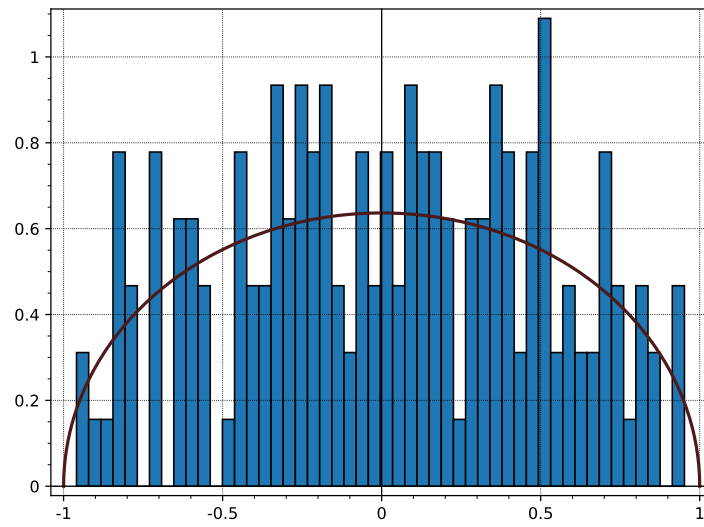


Figure 25.8.3 Distribution of modified twelve squares fraction (Sato-Tate)

Try it interactively below. The higher the number, the closer the values should group to the distribution; change the number of bins in the histogram to see it more clearly.

```
def sqrt2():
    PI = float(pi)
    return plot(lambda x: (2/PI)*math.sqrt(1-x^2), -1,1,
               plot_points=200,
               rgbcolor=(0.3,0.1,0.1), thickness=2)

delta = delta_qexp(10^5)

@interact
def delta_dist(bins=(20,[10..150]), number =
               [500,1000,..,delta.prec()]):
    D = delta[:number]
    w = [float(D[p])/(2*float(p)^(5.5)) for p in
         prime_range(number + 1)]
    show(histogram(w, bins=bins, density=True) + sqrt2(),
         frame=True, gridlines=True)
```

What an amazing result. These ideas are at the forefront of all types of number theory research today, and my hope is that you will enjoy exploring more of it, both with paper and pencil and using tools like Sage!

25.9 Exercises

1. Prove that $e^{ix} = \cos(x) + i \sin(x)$ using Taylor series. Try to include proofs of the convergence of everything involved.
2. Many books have a chain of reasoning interpreting the value $\zeta(-1) = \frac{1}{12}$. Find a *physical* one and summarize the argument. (The [Specialized](#)

- References and [Other References](#) may have some suggestions.) Do you buy that adding all positive integers could possibly have a meaning?
3. Show all details for the improper integrals in [Section 25.5](#). You may wish to have a [refresher](#) from any calculus textbook.
 4. Differentiate the function $h(x) = x^x$. Why is this question appropriate for this chapter?
 5. Verify numerically that $\sum_{n=1}^{\infty} \frac{\mu(n)}{n} \rightarrow 0$; first try a calculator, then a computer. How close can you get to zero before your computer gives up?
 6. Read one of the several excellent introductions to the Riemann Hypothesis intended for the “general reader”. (Some are listed in the [Specialized References](#).)
7. How are elliptic curves used in cryptography? (Peruse [Chapters 11–12](#) for references.)
 8. Find out more about [Mordell’s Theorem](#) and its connection to this chapter and/or to [Fermat’s Last Theorem](#).
 9. What is the Birch-Swinnerton-Dyer Conjecture? Find out as much about it as you can. (See the [Specialized References](#), for instance.)
10. Answer one of these questions, or all of them.
 - What is a partition of a number?
 - What are continued fractions?
 - What is a number field?
 11. What else do you want to know about numbers? What are you inspired to discover?

Summary: Further Up and Further In

The final chapter in the book gives just a sense of possibly the most important open question in mathematics.

1. In [Section 25.1](#) and [Section 25.2](#), we begin the process of asking how to improve our estimates of primes.
2. The next section gives us enough background (and pictures!) to understand at least the gist of the [Riemann Hypothesis](#), one of the Millennium Prize Problems.
3. Sections [25.4](#), [25.5](#), and [25.6](#) all lead up to seeing the [Riemann explicit formula](#) in [Section 25.7](#).
4. The [Epilogue](#) reminds us that this book is just the beginning.

The [Exercises](#) lead you even further into the future of your number theory exploration!

Appendix A

List of Sage notes

There are many great Sage references. But for the convenience of users of this text, we collect all the many Sage notes from the text here in one place.

Sage note 1.5.1	About Sage notes
Sage note 1.5.2	Using commands in Sage cells
Sage note 2.1.2	Counting begins at zero
Sage note 2.1.3	Repeating commands for different input
Sage note 2.4.5	Remind how to get list elements
Sage note 4.2.1	Timing your work
Sage note 4.2.2	Numbers too big for a computer
Sage note 4.2.4	Give things names
Sage note 4.2.5	Making tuples
Sage note 4.2.6	Types matter
Sage note 4.5.2	Checking equality
Sage note 4.6.2	List comprehensions
Sage note 5.3.8	Getting interactive Sage help
Sage note 5.4.3	Printing it out
Sage note 6.1.3	Making comments
Sage note 8.2.2	Colorful options
Sage note 9.1.6	Reminder to try things out
Sage note 9.3.2	Euler phi in Sage
Sage note 9.3.3	More complex list comprehension
Sage note 10.0.2	Reminder for colormaps
Sage note 10.1.3	Filtering list comprehensions
Sage note 10.2.2	How Sage does primitive roots
Sage note 10.5.5	Reminder on equality
Sage note 11.1.1	Definitions
Sage note 11.1.2	Always evaluate your definitions
Sage note 11.2.1	Reminder to evaluate definitions
Sage note 11.3.1	Another reminder to evaluate definitions
Sage note 11.3.4	Compute what you need
Sage note 11.3.6	Change values right in the code
Sage note 11.5.1	We keep reminding you
Sage note 11.6.1	A final reminder to evaluate definitions
Sage note 12.4.8	Reminder about timing

(Continued on next page)

Sage note 12.5.2	Trying your primes yourself
Sage note 12.5.5	Code for trial division
Sage note 12.6.8	Building interacts
Sage note 13.1.3	Handling errors
Sage note 13.4.15	Examining code is good for you
Sage note 16.2.2	Commands of more sophistication
Sage note 16.3.3	Quadratic residues
Sage note 17.1.6	Check your work
Sage note 17.4.11	Names of functions may vary
Sage note 18.2.4	Review quiz
Sage note 18.2.6	Explore here
Sage note 19.2.2	Syntax for sigma
Sage note 20.2.2	Try to be efficient
Sage note 21.1.2	Syntax for counting primes
Sage note 21.1.3	Cython
Sage note 21.1.4	Not all algorithms are equal
Sage note 21.4.4	Python can do math too
Sage note 22.3.11	Sage can change
Sage note 23.1.6	Check your work again
Sage note 25.8.2	Into the future

Appendix B

List of Historical Remarks

For convenience, below we collect some of the short historical remarks in the text. We hope these, and the many places where the history was part and parcel of the main text, whetted the reader's appetite for more investigations!

There is a huge number of places to learn about the history of number theory – including many of the books and articles in the [References and Further Resources](#), especially the [Historical References](#). Another excellent compendium of resources about mathematics history more generally is [the MacTutor site](#).

Historical remark 2.3.2	Euclid's Elements
Historical remark 2.4.7	Bezout and friends
Historical remark 3.1.1	Diophantine and his equations
Historical remark 3.5.2	Bachet de Méziriac
Historical remark 3.5.3	Bachet equation
Historical remark 3.5.6	Catalan's conjecture – solved
Historical remark 5.3.3	Ancient Chinese work on remainders
Historical remark 6.2.5	Eratosthenes
Historical remark 7.2.4	Hensel's Lemma
Historical remark 11.3.5	Diffie and Hellman
Historical remark 11.4.1	Diffie-Hellman controversy
Historical remark 11.5.2	Who is RSA?
Historical remark 11.6.2	Sophie Germain
Historical remark 12.1.5	Marin Mersenne
Historical remark 12.1.7	GIMPS
Historical remark 12.1.8	The Skylake bug
Historical remark 12.6.7	Factoring Fermat
Historical remark 13.0.2	Albert Girard
Historical remark 13.0.3	Leonhard Euler
Historical remark 13.0.4	Pierre de Fermat
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Appendix C

Notation

This is a quick guide to possibly unfamiliar notation. Page numbers or references usually refer to the first appearance of a notation with that meaning, occasionally to a definition.

Symbol	Description	Page
\mathbb{Z}	(ring of) integers	1
\mathbb{N}	counting numbers (starting at zero)	1
$a \mid b$	a is a divisor of b	4
$\gcd(a, b)$	greatest common divisor of a and b	12
$\lfloor x \rfloor$	greatest integer (floor) function	29
$a \equiv b \pmod{n}$	a is congruent to b modulo n	44
$[a]$	the equivalence class of a modulo some fixed n	47
a^{-1}	multiplicative inverse of a number modulo some fixed n	64
$\prod_{i=1}^n p_i$	product of unspecified, possible identical, primes	78
$\prod p$	short form for product of primes	79
$\prod q$	alternate short form for product of primes	79
$\prod_{i=1}^n p_i^{e_i}$	product of unspecified distinct prime power	79
$\prod p^e$	short form for product of prime powers	79
$p^k \parallel n$	for p prime, $p^k \mid n$ but p^{k+1} does not divide n	82
$n!$	n factorial	82
\mathbb{Z}_n	(ring of) integers modulo n	107
$A \setminus \{a\}$	the set of all elements in A except $a \in A$	114
$ G $	order of a group G	116
$ x $	order of a group element $x \in G$	116
U_n	group of units modulo n	122
$\phi(n)$	order of the group of units of n (Euler function)	124
$\varphi(n)$	alternate notation for Euler ϕ function	124
F_n	Fermat number $2^{2^n} + 1$	185
M_n	Mersenne number $2^n - 1$	187
$r_2(n)$	number of different ways to write n as a sum of two squares	234
$\mathbb{Z}[i]$	Gaussian integers $\{a + bi \mid a, b \in \mathbb{Z}\}$	237
\mathbb{C}	complex numbers	237

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Symbol	Description	Page
$r_k(n)$	number of different ways to write n as a sum of k perfect squares	242
QR	abbreviation for ‘quadratic residue’	276
Q_p	group of quadratic residues of p	280
$\left(\frac{a}{p}\right)$	Legendre symbol, for p an odd prime	285
aE	multiples of positive even numbers less than p by a	293
\overline{aE}	set of nonnegative remainders of elements of aE modulo p	293
$r_{a,e}$	remainder modulo p of the element ae of aE	293
$\left(\frac{a}{n}\right)$	Jacobi symbol, n odd	301
R	sum $\sum_{\text{even } e, 0 < e < p} \left\lfloor \frac{qe}{p} \right\rfloor$ in proof of quadratic reciprocity	307
μ	sum $\sum_{f=1}^{(p-1)/2} \left\lfloor \frac{qf}{p} \right\rfloor$ in proof of quadratic reciprocity	309
$r(n)$	alternate notation for $r_2(n)$	318
$\sigma_k(n)$	sum of k th powers of divisors of n	323
$\tau(n)$	number of (positive) divisors of n	323
$\sigma(n)$	sum of (positive) divisors of n	323
$u(n)$	unit function	326
$N(n)$	identity function	326
$\sigma^{-1}(n)$	abundancy index of n	331
$O(g(x))$	‘Big Oh’ notation that a function is less in absolute value than $Cg(x)$, for some constant C	343
$\log(n)$	natural (base e) logarithm	349
γ	Euler-Mascheroni gamma constant, limit of difference between the harmonic series and natural logarithm	355
Γ	Gamma function factorial extension	355
$\pi(x)$	prime counting function	363
$\phi(n, a)$	number of integers coprime to first a primes	366
p_a	the a th prime	366
$Li(x)$	logarithmic integral $\int_2^x \frac{dt}{\log(t)}$	367
$\Theta(x)$	Chebyshev theta function	376
$a(n)$	prime number indicator function	378
$p\#$	primorial (product of primes up to p)	391
C_2	twin prime constant	394
$\mu(n)$	Moebius function of n	399
$f \star g$	Dirichlet product of f and g as arithmetic functions	403
$I(n)$	Dirichlet product identity function	404
$\omega(n)$	number of unique prime divisors of n	406
$\nu(n)$	alternate notation for $\omega(n)$	406
$\lambda(n)$	Liouville’s function	406
$\zeta(s)$	Riemann zeta function	415
$J(x)$	auxiliary function in Riemann explicit formula	444

Appendix D

List of Figures

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Appendix E

References and Further Resources

E.1 Introduction to the References

There are so many resources I used in preparation of this book it would be very hard to list all of them. Still, I have a lot of recommendations for further reading, places for instructors to look for alternate examples, proofs, exercises, etc., and most of these are books I have actively used at some point. I attempted to include a canonical website for each book, though be aware that especially publisher pages may change at short notice. I've also included some valuable articles I have benefited from.

E.2 General References

There are many good introductory number theory texts.

- [1] Gareth A. and J. Mary Jones, *Elementary Number Theory*, Springer, London, (2005). ([Website](#))
A good introduction with an emphasis on groups, containing interleaved exercises with full answers.
- [2] G. H. Hardy and E. M. Wright, *An Introduction to the Theory of Numbers*, fifth edition, Oxford, (1979) ([Website](#) for expanded sixth edition)
A highly regarded text with copious notes, but sometimes more than a little hard to parse with its consecutively numbered theorems and very dense prose.
- [3] William Stein, *Elementary Number Theory: Primes, Congruences, and Secrets*, Springer, (2008) ([Website](#))
Freely available and the first Sage-enabled number theory text, by the founder of Sage (a number theorist).
- [4] Ken Rosen, *Elementary Number Theory and its Applications*, Pearson, (2011). ([Website](#))
A venerable text with programming exercises that still wear well.
- [5] David C. Marshall, Edward Odell, Michael Starbird, *Number Theory through Inquiry*, Mathematical Association of America, Washington, (2007). ([Website](#))

The topics are very standard, but the approach is quite different; no proofs, only statements. This turns out to be a highly effective pedagogy; see [the Academy of Inquiry Based Learning](#) for more information.

- [6] R. P. Burn, *A pathway into number theory*, Cambridge, (1996) ([Website](#))
A very fun inquiry-driven text before there were such things, with a lot of extremely good examples, especially in things like quadratic forms.
- [7] John Stillwell, *Elements of Number Theory*, Springer, (2003) ([Website](#))
More algebraically oriented, with good material on the Pell equation and Gaussian integers – noteworthy for a good treatment of Conway’s river concepts.
- [8] Harold Shapiro, *Introduction to the Theory of Numbers*, Dover, (2008) (No website)
Incredibly comprehensive, at a fairly high level. Good material on averages and odd perfection, immense bibliography and notes in style of [\[E.2.2\]](#), and also inquiry-driven “do-it-yourself” sections. Appears to be out of print.
- [9] Anthony Gioia, *The Theory of Numbers*, Dover, (2001) (No website)
Surprisingly detailed and high-level but has good coverage of several unusual topics such as geometry of numbers.
- [10] Marty Erickson, Anthony Vazzana, David Garth, *Introduction to Number Theory*, second edition, CRC, (2016). ([Website](#))
Enough material for two courses, some fairly advanced, and newly endowed with downloadable Sage worksheets for use with local or online [CoCalc](#).
- [11] George Andrews, *Number Theory*, Dover, (1994) ([Website](#))
Yet another nice reprint from Dover, this one with (as one would expect of the author) great combinatorial content.
- [12] H. M. Edwards, *Higher Arithmetic: An Algorithmic Introduction to Number Theory*, American Mathematical Society, (2006) ([Website](#))
Not so algorithmic, but very, *very* concrete and constructive. Squares are \square s, which grows on the reader.
- [13] Neville Robbins, *Beginning Number Theory*, Jones and Bartlett, (2006) (No website)
An out-of-print standard text with many similar topics and interesting historical comments.
- [14] Oystein Ore, *Invitation to Number Theory*, Mathematical Association of America, (1967) ([Website](#))
An older text that is still worth the conversational tone.
- [15] Duff Campbell, *An Open Door to Number Theory*, American Mathematical Society/MAA Press, (2018), ([Website](#))
Careful emphasis throughout on getting a novice student ready for abstract algebra/algebraic number theory, with $\mathbb{Q}[\sqrt{d}]$ coherent in an elementary text. Don’t miss continued fractions in the service of the Bezout identity and the many interesting projects, including one on the p -adic numbers.
- [16] Róbert Freud and Edit Gyarmati, *Number Theory*, American Mathematical Society, (2020), ([Website](#))
See my review for [MAA reviews](#) of this relatively ambitious text. Could be very interesting to use for a two-semester algebra sequence that *starts* with number theory.

E.3 Proof and Programming References

The first few books here are good resources for an introduction to proof, which should cover anything needed as a prerequisite for this text.

In addition to the many good programming exercises in several books in the [General References](#), the latter books will give you an introduction to the programming side of things.

- [1] Richard Hammack, *Book of Proof*, (2018). ([Website](#))
A quality middle-of-the-road introduction to proof, used reasonably widely and covering all standard topics for a proof transition course.
- [2] Joseph Fields, *A Gentle Introduction to the Art of Mathematics*, (2013). ([Website](#))
The title is pretty accurate; this is a quite gentle open text usable for self-study.
- [3] Edward Burger, *Extending the Frontiers of Mathematics*, Key College, (2007) ([Website](#))
This book is not necessarily just an introduction to proof, but has a wonderful attitude to conjecture. Essentially, one should view every proof as an opportunity to extend, and every disproof as a chance to rescue.
- [4] Gregory Bard, *Sage for Undergraduates*, American Mathematical Society, (2015) ([Website](#))
This is a very good guide to Sage for anyone starting out with basic college math knowledge; the author has taught using Sage for some time. Did I mention it is freely downloadable as well as available in print?
- [5] Craig Finch, *Sage: Beginner's Guide*, Packt, (2011) ([Website](#))
This guide is not free, but is comprehensive (for the time it was written) and has the unique perspective of someone not involved in the Sage community.
- [6] Paul Zimmermann et al., *Computational Mathematics with SageMath*, SIAM/the authors, (2018) ([Website](#))
This is an updated English edition of a very comprehensive book originally written in French. Includes everything from numerics to graph theory. Available for free at the [INRIA](#) website.
- [7] Allen Downey, *Think Python*, O'Reilly, (2012) ([Website](#))
A very good introduction to programming from scratch in Python, usable from the website or as a hard-copy text.
- [8] Zed Shaw, *Learn Python the Hard Way*, Addison-Wesley, (2013) ([Website](#))
A preternaturally idiosyncratic take on how to program, but well worth the effort to learn things the hard way if you have the time to push through it.

E.4 Specialized References

Number Theory is a huge field, and even at an introductory level there are many wonderful resources to be aware of. I have used many of the following in one way or another in preparation of this text, and if you are intrigued by a specific facet of number theory, I encourage you to get these from your library! Most of these are more specialized, but a few are not really texts but intended for the “casual” reader.

- [1] John Derbyshire, *Prime Obsession*, Joseph Henry Press, (2003) ([Website](#))
A marvelous achievement of bringing the Riemann Hypothesis to the (determined) lay reader while simultaneously making you care about post-Napoleonic Europe. If I do [say so myself](#).
- [2] Roland van der Veen and Jan van de Craats, *The Riemann Hypothesis*, Mathematical Association of America, (2016). ([Website](#))
Interesting lecture notes leading to a basic understanding of the Riemann Hypothesis, based on a high-school enrichment program in the Netherlands.
- [3] Barry Mazur and William Stein, *Prime Numbers and the Riemann Hypothesis*, Cambridge University Press, (2016). ([Website](#))
This book goes straight for the jugular of the Riemann Hypothesis, starting from scratch. That requires a lot of investment, but you won't find it from the perspective of working number theorists in other books, either.
- [4] H. M. Edwards, *Riemann's Zeta Function*, Dover, (2001) ([Website](#))
Still useful comprehensive first text on this important topic.
- [5] Jeffrey Stopple, *A Primer of Analytic Number Theory*, Cambridge, (2003). ([Website](#))
Very innovative book on exactly what it says; second half not necessarily for every US undergraduate, but easiest introduction to Birch-Swinnerton-Dyer I could find! Covers most traditional material, too, and has copious entertaining historical notes.
- [6] Tom Apostol, *Introduction to Analytic Number Theory*, Springer, (1976). ([Website](#))
The canonical "undergraduate" analytic number theory book. Monumental but very difficult; zillions of interesting results in exercises.
- [7] Stan Wagon and David Bressoud, *A Course in Computational Number Theory*, Wiley, (2008). ([Website](#))
Contains Mathematica code to visualize and explore a lot of interesting number theory, and is very consistent with the computational viewpoint throughout.
- [8] Paul Pollack, *Not Always Buried Deep*, American Mathematical Society, (2009). ([Website](#))
Definitely a second course in number theory, as the subtitle says, with good material on arithmetic progressions and the Hilbert-Waring problem (the latter is difficult to find in a textbook).
- [9] Şaban Alaca and Kenneth S. Williams, *Introductory algebraic number theory*, Cambridge University Press, (2003). ([Website](#))
As the title says, and one appropriate for an undergraduate library.
- [10] Harold Davenport, *The Higher Arithmetic*, Cambridge University Press, (2008). ([Website](#))
Another well-known general resource, with a very good description of how to find if a rational conic has a rational point (which directly connects to integer points on conics as well).
- [11] Stephen Richards, *A Number for Your Thoughts*, S. P. Richards, (1982) (No website)
Many very interesting topics for the general reader, from repunits to all sorts of other topics. Intriguing story must lie behind the essentially identical book by a different author several years later.
- [12] Samuel S. Wagstaff, Jr., *The Joy of Factoring*, American Mathematical

- Society, (2013). ([Website](#))
The title says it all, and more accessible to college students than one would think. By one of the leaders in the field.
- [13] George Andrews and Kimmo Eriksson, *Integer Partitions*, Cambridge University Press, (2004). ([Website](#))
A brilliant, accessible, inventive book which makes me very sad there is only enough time for so many topics in a one-semester course. Indispensable for bringing partitions to undergraduates.
- [14] Richard Friedberg, *An Adventurer's Guide to Number Theory*, Dover, (1995) ([Website](#))
Very conversational and enjoyable; not really a textbook. Key feature is a detailed discussion of how Euler missed what is essentially unique factorization in a certain number field for two of his more interesting results – and he does it without actually proving unique factorization!
- [15] Julian Havil, *Gamma: Exploring Euler's Constant*, Princeton, (2009). ([Website](#))
This book turns out to be about both Γ the function and γ the constant (recall [Definition 20.3.10](#)), and includes a description of Apéry's tomb (see [Remark 24.4.1](#) with regard to $\zeta(3)$).
- [16] C. D. Olds, Anneli Lax, Giuliana Davidoff, *The Geometry of Numbers*, Mathematical Association of America, (2000) ([Website](#))
Delightful introduction to and inspiration for many of the lattice topics pursued in this text. The second half goes fairly deep, and is more than worth pursuing as a directed study with undergraduates.
- [17] Paulo Ribenboim, *The Little Book of Bigger Primes*, Springer, (2004) ([Website](#))
This book has incredible amounts of interesting detail regarding many of the prime topics considered here. An example: a discourse on whether the pseudoprime criterion base 2 was really discovered by ancient Chinese mathematicians.
- [18] Paulo Ribenboim, *My Numbers, My Friends*, Springer, (2000) ([Website](#))
Based on a series of lectures, this book is rather higher level, but has correspondingly more truly interesting material, including an entire chapter inspired by 1093 and a very early prime-generating algorithm by a certain Pocklington.
- [19] Thomas R. Shemanske, *Modern Cryptography and Elliptic Curves: A Beginner's Guide*, American Mathematical Society, (2017) ([Website](#))
This really *is* a beginner's guide, which developmentally arrives at addition on projective elliptic curves. The focus on cryptography is clear with Lenstra's ECM algorithm as payoff, but BSD is also reasonably described. But why mention safe primes and not Germain primes?
- [20] Martin H. Weissman, *An Illustrated Theory of Numbers*, American Mathematical Society, (2017), ([Website](#))
Lushly illustrated, including for nonstandard topics like Conway's topograph and Gaussian/Eisenstein. Emphasis on dynamical point of view, even for Euler's Theorem. Well-researched historical notes, and linked Jupyter notebooks on the website.
- [21] Benjamin Hutz, *An Experimental Introduction to Number Theory*, American Mathematical Society, (2018), ([Website](#))
Many in-depth topics somewhat beyond a standard semester course, such as height and Diophantine approximation. Unique is covering dynamical

systems on polynomials over \mathbb{Q} . The intriguing exploratory exercises lack pseudocode.

- [22] Alasdair McAndrew, *Introduction to Cryptography with Open-Source Software*, CRC, (2011), ([Website](#))
I have not read this, but with full sections on DES and AES, elliptic curves, and “El Gamal in Sage”, I think it could be a good complement on the application side to many of the texts in these references.
- [23] Avner Ash and Robert Gross, *Fearless Symmetry*, Princeton, (2008), ([Website](#))
Astonishingly, builds up in a conversational tone from practically nothing to Galois representations coming from elliptic curves and the connection to Fermat’s Last Theorem. Explicitly connects quadratic reciprocity to quadratic curves, for instance. Highly recommended.
- [24] Avner Ash and Robert Gross, *Elliptic Tales*, Princeton, (2012), ([Website](#))
A followup to [\[E.4.23\]](#), which attempts to explain elliptic curves from the ground up through to their L -functions and the Birch-Swinnerton-Dyer conjecture.
- [25] Lasse Rempe-Gillen and Rebecca Waldecker, *Primality Testing for Beginners*, American Mathematical Society, (2014), ([Website](#))
Although it does cover a lot of basic number theory, the unusual main focus is making the proof of Agrawal, Kayal, and Saxena that deciding whether a number is prime is in the computational complexity class P directly accessible to (talented) high school and university students.
- [26] Paul Pollack, *A Conversational Introduction to Algebraic Number Theory*, American Mathematical Society, (2017), ([Website](#))
Definitely requires a good ring and field background, but also truly conversational. It starts with a *very* thorough treatment of quadratic number fields, then starts over, meanwhile making reference to a startling number of both original papers from the nineteenth century and very recent Monthly articles.

E.5 Historical References

Number Theory is also a very old field, as should be clear from using this book. Here I have collated references intended both for mathematicians and the fabled ‘educated laity’. (Note that many of the other books referenced here have significant historical content, notably [\[E.4.5\]](#).)

- [1] Jim Tattersall, *Elementary Number Theory in Nine Chapters*, Cambridge University Press, (2005) ([Website](#))
Oodles of class-tested historical material and many, many exercises, including a welter of them on topics surrounding amicable numbers.
- [2] John J. Watkins, *Number Theory: A Historical Approach*, Princeton, (2013). ([Website](#))
A very nice historically-oriented approach to elementary number theory. Includes Sage material in an appendix.
- [3] Oystein Ore, *Number Theory and Its History*, Dover, (1948). ([Website](#))
Another conversational classic by Ore, with plenty of historical goodies.
- [4] Jay Goldman, *The Queen of Mathematics*, AK Peters, (1997) ([Website](#))
A truly historical sojourn through much of number theory up through

the early twentieth century, with extensive primary source material and investigation of Gauss' monumental work. Sadly, largely beyond the level of this text.

- [5] William Dunham, *Journey Through Genius*, Wiley, (1990). ([Website](#))
This is intended for those without calculus, but has many great number-theoretic bits all the same.
- [6] William Dunham, *Euler: The Master of Us All*, Mathematical Association of America, (1999). ([Website](#))
This book has some nice discussion of Euler's number theory alongside many other historical vignettes with real math power.
- [7] A. Knoebel et al., *Mathematical Masterpieces: Further Chronicles by the Explorers*, Springer, (2007). ([Website](#))
Collection of additional classroom resources focused on primary source material, including the Basel problem and quadratic reciprocity.
- [8] André Weil, *Number Theory: An approach through history From Hammarapi to Legendre*, Birkhäuser, (1984). ([Website](#))
Absolutely first-rate mathematician's insider view into the contributions of Fermat and Euler. Plenty of opinions and connections to modern mathematics, though sadly it will never be updated to connect Wiles' work on elliptic curves to Fermat's legacy.
- [9] Waclaw Sierpinski, *Pythagorean Triangles*, Dover, (2013). ([Website](#))
In general it's accessible to a student using this book, though as a reprint of a fifty-year-old book it (as a recent *College Mathematics Journal* review put it) could use 'certain updates'.
- [10] Ulrich Libbrecht, *Chinese Mathematics in the Thirteenth Century*, Dover, (1973). (No website)
Reprint of MIT Press original publication (now out of print), an extremely thorough discussion of Qin Jiushao's entire mathematical opus within its cultural context. About half the book is a monograph on the Chinese Remainder Theorem, hence its inclusion in this set of references.
- [11] Alireza Djafari Naini, *Geschichte der Zahlentheorie im Orient*, Verlag Klose und Co., (1982). (No website)
Special focus on number theory in the medieval era in the Islamic world, especially Persian mathematicians. Many explicit examples, and comparisons with Diophantus and more modern sources.

E.6 Other References

Some books are just interesting, even if they are not primarily about number theory. I enjoyed all of these a great deal and recommend them.

- [1] Richard Evans Schwartz, *You Can Count on Monsters*, A K Peters, (2010) ([Website](#))
This delightful picture book has a different monster for each *prime* number, with bizarre combinations for composites. Personal experience says it satisfies for ages three and up.
- [2] Nathan Carter, *Visual Group Theory*, Mathematical Association of America, (2009). ([Website](#))
Visualize group theory; gorgeous pictures.
- [3] John H. Conway and Richard Guy, *The Book of Numbers*, Springer,

- (1996). ([Website](#))
A joyous and pictorially engaging romp.
- [4] Arthur T. Benjamin and Ezra Brown (eds.), *Biscuits of Number Theory*, Mathematical Association of America, (2009). ([Website](#))
A very good compendium of many articles (published throughout the years) most appropriate for teachers of undergraduate number theory.
- [5] Kerins et al., *Famous Functions in Number Theory*, American Mathematical Society, (2015). ([Website](#))
Aimed at bringing number theory to in-practice or pre-practice educators, this has a very nice treatment of arithmetic functions. Once you've heard of summation and Moebius inversion as 'parent' and 'child' relationships, you'll never think of them the same again.
- [6] Kerins et al., *Applications of Algebra and Geometry to the Work of Teaching*, American Mathematical Society, (2015). ([Website](#))
Aimed at bringing algebra and geometry to in-practice or pre-practice educators; manages to bring Gaussian and Eisenstein integers and some quadratic forms in at the ground level.
- [7] T. S. Michael, *How to Guard an Art Gallery*, Johns Hopkins, (2009) ([Website](#))
The subtitle is "and other discrete mathematical adventures", and that about says it. Covers a surprising amount of number theory in very visual ways.
- [8] Robert Young, *Excursions in Calculus: An Interplay of the Continuous and Discrete*, Mathematical Association of America, (1992) ([Website](#))
Unfortunately no longer in print, but a very good source of ideas for connecting what we usually think of as the continuous world of calculus and various discrete topics (not just number theory, though this shows up in several chapters).
- [9] Dora Musielak, *Prime Mystery: The Life and Mathematics of Sophie Germain*, AuthorHouse, (2015) ([Website](#))
The title says it all, and probably the most comprehensive resource on this intriguing mathematician out there. As is typical for a samizdat, it could use more editing and probably speculates a bit much, but given how little we know about Germain still impressive.
- [10] Alan Beardon, *Mathematical Exploration*, Cambridge, (2016) ([Website](#))
Part of the [AIMS](#) Library Series, this book includes plenty of fun, directed, proto-research on topics like families of Pythagorean triples and the conductor. Explore!
- [11] Apostolos Doxiadis, *Uncle Petros and Goldbach's Conjecture*, Bloomsbury, (2000) ([Website](#))
This 'novel of mathematical obsession' is a *Bildungsroman* of sorts that does a surprisingly good job of also introducing the still-unproven conjecture that any even number greater than four is the sum of two odd primes.

E.7 Useful Articles

Throughout the text, I've attempted to reference articles in so-called 'generalist' mathematics publications which have been useful or intriguing. See also the collection [\[E.6.4\]](#), where some of these appear.

- [1] Ivan Niven and Barry Powell, *Primes in Certain Arithmetic Progressions*, The American Mathematical Monthly, June–July 1976, **83** no. 6, 467–469.
- [2] D. Zagier, *A One-Sentence Proof That Every Prime $p \equiv 1 \pmod{4}$ Is a Sum of Two Squares*, The American Mathematical Monthly, February 1990, **97** no. 2, 144–144.
- [3] Andrew Granville and Greg Martin, *Prime Number Races*, The American Mathematical Monthly, January 2006, **113** no. 1, 1–33.
- [4] David A. Cox, *Why Eisenstein Proved the Eisenstein Criterion and Why Schönemann Discovered It First*, The American Mathematical Monthly, January 2011, **118** no. 1, 3–21.
- [5] Steven H. Weintraub, *On Legendre’s Work on the Law of Quadratic Reciprocity*, The American Mathematical Monthly, March 2011, **118** no. 3, 210–216.
- [6] Jonathan Bayless and Dominic Klyve, *Reciprocal Sums as a Knowledge Metric: Theory, Computation, and Perfect Numbers*, The American Mathematical Monthly, November 2013, **120** no. 9, 822–831.
- [7] Xianzu Lin, *Infinitely Many Primes in the Arithmetic Progression $kn - 1$* , The American Mathematical Monthly, January 2015, **122** no. 1, 48–51.
- [8] Reinhard Laubenbacher and David Pengelley, *Eisenstein’s Misunderstood Geometric Proof of the Quadratic Reciprocity Theorem*, The College Mathematics Journal, January 1994, **25** no. 1, 29–34.
- [9] Roger B. Nelsen, *Proof Without Words: Square Triangular Numbers and Almost Isosceles Pythagorean Triples*, College Mathematics Journal, May 2016, **47** no. 3, 179–179.
- [10] David Lowry-Duda, *Unexpected Conjectures about -5 Modulo Primes*, College Mathematics Journal, January 2015, **46** no. 1, 56–57.
- [11] William G. Stanton and Judy A. Holdener, *Abundancy “Outlaws” of the Form $\frac{\sigma(N)+t}{N}$* , Journal of Integer Sequences, **10**
- [12] D. R. Slavitt, *Give Way To God, or The Dying Christ – Pierre de Fermat*, The Mathematical Intelligencer, Summer 2012, **34** no. 2, 3–5.
- [13] Paul Nahin, *The Mysterious Mr. Graham*, The Mathematical Intelligencer, Spring 2016, **38** no. 1, 48–51.
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- [15] Andrew Bremner, *Positively prodigious powers or how Dudeney done it?*, Mathematics Magazine, April 2011, **84** no. 2, 120–125.
- [16] Rafael Jakimczuk, *The Quadratic Character of 2*, Mathematics Magazine, April 2011, **84** no. 2, 126–127.
- [17] Russell A. Gordon, *Properties of Eisenstein Triples*, Mathematics Magazine, February 2012, **85** no. 1, 12–25.
- [18] Roger B. Nelsen, *Proof Without Words: Infinitely Many Almost-Isosceles Pythagorean Triples Exist*, Mathematics Magazine, April 2016, **89** no. 2, 103–104.
- [19] C. Edward Sandifer, *How Euler Did It: Odd Perfect Numbers*, MAA Online, November 2006
- [20] Matthias Beck, *How to change coins, $M^{\mathcal{E}}M$ ’s, or chicken nuggets: The linear Diophantine problem of Frobenius*, in Resources for Teaching Dis-

- crete Mathematics: Classroom Projects, History Modules, and Articles (B. Hopkins, ed.), Mathematical Association of America, 2009, 65–74.
- [21] S. A. Rankin, *The Euclidean Algorithm and the Linear Diophantine Equation $ax+by = \gcd(a, b)$* , The American Mathematical Monthly, June–July 2013, **120** no. 6, 562–564.
- [22] F. Saidak, *A new proof of Euclid’s theorem*, The American Mathematical Monthly, December 2006, **113** no. 10, 937–938.
- [23] Yannick Saouter and Patrick Demichel, *A sharp region where $\pi(x) - li(x)$ is positive*, Mathematics of Computation, October 2010, **79** no. 272, 2395–2405.
- [24] Kent Boklan and John Conway, *Expect at Most One Billionth of a New Fermat Prime!*, The Mathematical Intelligencer, 2017, **39** no. 1, 3–5.
- [25] Bruce Berndt et al., *The Circle Problem of Gauss and the Divisor Problem of Dirichlet—Still Unsolved*, The American Mathematical Monthly, February 2018, **125** no. 2, 99–114.
- [26] William Dunham, *The Early (and Peculiar) History of the Möbius Function*, Mathematics Magazine, April 2018, **91** no. 2, 83–91.
- [27] Enrique Treviño, *An Inclusion-Exclusion Proof of Wilson’s Theorem*, The College Mathematics Journal, November 2018, **49** no. 6, 367–377.
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- [31] Christian Aebi and Grant Cairns, *Sums of Quadratic Residues and Non-residues*, The American Mathematical Monthly, February 2017, **124** no. 2, 166–169.
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Number theory is a beautiful subject, where intuition from our earliest years can lead to subtle, yet still unsolved problems. *Number Theory: In Context and Interactive* covers standard topics such as systems of congruences, primitive roots, and arithmetic functions, while encouraging a sense of wonder with graphical and handwritten explorations right up through stating the Riemann Hypothesis. The online version of this book has dozens of interactive graphics and other exploratory code using the open source software *SageMath*.

Karl-Dieter Crisman has taught Number Theory to undergraduates at Gordon College for 15 years. Their response to free interactive computation to help solidify these concepts has been overwhelming and gratifying. Their support, and that of the SageMath and PreTeXt open source communities, led to the creation of this book.

“An invaluable resource for my students.”

—Mike Janssen, Dordt University

“The embedded Sage demos were particularly useful for helping students visualize certain concepts.”

—Mike Spivey, University of Puget Sound

“I was very happy and fortunate to have your text available [during the COVID pivot] . . . I plan to continue to use this innovative open text.”

—Ben Coté, Western Oregon University

“Really spot on for what we needed . . . I’m confident that we’ll use it again.”

—Matt DeLong, Marian University

Cover: In the foreground, a matrix of the powers of integers in modular arithmetic shows hidden surprises. Using different color schemes to represent the numbers can help us visualize theorems about the group of units. In the background, the prime counting function is well approximated by the undulations of the Riemann explicit formula in terms of the (still-mysterious) zeros of the Riemann zeta function.