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A. J. van der Poorten; P. G. Walsh

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Department of Computing Science, University of Glasgow mjj@dcs.glasgow.ac.uk

A Note on Jacobi Symbols and Continued Fractions

A. J. van der Poorten and P. G. Walsh

1. INTRODUCTION. It is well known that the continued fraction expansion of a real quadratic irrational is periodic. Here we relate the expansion for \sqrt{rs} , under the assumption that $rX^2 - sY^2 = \pm 1$ has a solution in integers X and Y, to that of $\sqrt{r/s}$ and to the Jacobi symbols $\left(\frac{r}{s}\right)$, which appear in the theory of quadratic residues.

We have endeavoured to make our remarks self-contained to the extent of providing a brief reminder of the background theory together with a cursory sketch of the proofs of the critical assertions. For extensive detail the reader can refer to [5], the bible of the subject. The introductory remarks following in Sections 2-3 below are *inter alia* detailed in [1].

Let p and q denote distinct odd primes. In [3], Friesen proved connections between the value of the Legendre symbol $\left(\frac{p}{q}\right)$ and the length of the period of the continued fraction expansion of \sqrt{pq} . These results, together with those of Schinzel in [6], provided a solution to a conjecture of Chowla and Chowla in [2].

We report a generalization of those results to the evaluation of Jacobi symbols $\left(\frac{r}{s}\right)$, and, in the context of there being a solution in integers X, Y to the equation $rX^2 - sY^2 = \pm 1$, remark on the continued fraction expansion of $\sqrt{r/s}$ vis à vis that of \sqrt{rs} .

Theorem 1. Let r and s be squarefree positive integers with r > s > 1, such that the equation $rX^2 - sY^2 = \pm 1$ has a solution in positive integers X, Y. Suppose the continued fraction expansion of \sqrt{rs} is $[a_0, \overline{a_1, a_2, \ldots, a_l}]$. Then both the length of the period l = 2h, and the 'central' partial quotient a_h , are even, and the continued fraction expansion of \sqrt{rs} is

$$\left[\frac{1}{2}a_h, \overline{a_{h+1}, \ldots, a_l, a_1, \ldots, a_h}\right] = \left[\frac{1}{2}a_h, \overline{a_{h-1}, \ldots, a_1, a_l, a_1, \ldots, a_{h-1}, a_h}\right].$$

Theorem 2. Let r and s be squarefree positive integers with r > s > 1, such that the equation $rX^2 - sY^2 = \pm 1$ has a solution in positive integers X, Y. Denote by l the length of the period of the continued fraction expansion of \sqrt{rs} . Then the following Jacobi symbol equalities hold:

$$\left(\frac{r}{s}\right) = \left(\frac{-1}{s}\right)^{\frac{1}{2}l+1}, \qquad \left(\frac{s}{r}\right) = \left(\frac{-1}{r}\right)^{\frac{1}{2}l}.$$

As an immediate consequence we obtain the following results, which respectively appeared as Theorem 2 and Theorem 5 in [3].

Corollary 1. Let $p \equiv q \equiv 3 \pmod{4}$ be distinct primes and set N = pq. Denote by *l* the length of the period of the continued fraction expansion of \sqrt{N} . Then *l* is even, and

$$\left(\frac{p}{q}\right) = \epsilon (-1)^{\frac{1}{2}l},$$

where $\epsilon = 1$ if p < q and $\epsilon = -1$ if p > q.

Corollary 2. Let $p \equiv 3 \pmod{8}$ and $q \equiv 7 \pmod{8}$ be primes and set N = 2pq. Denote by *l* the length of the period of the continued fraction expansion of \sqrt{N} . Then *l* is even, and

$$\left(\frac{p}{q}\right) = \epsilon (-1)^{\frac{1}{2}l},$$

where $\epsilon = 1$ if 2p < q and $\epsilon = -1$ if 2p > q.

2. CONTINUED FRACTIONS. In this section we recall some basic facts about continued fractions that will be appealed to in the proof of our results.

Given an irrational number α , define its sequence $(\alpha_i)_{i \ge 0}$ of complete quotients by setting $\alpha_0 = \alpha$, and $\alpha_{i+1} = 1/(\alpha_i - a_i)$. Here, the sequence $(a_i)_{i>0}$ of partial quotients of α is given by $a_i = \lfloor \alpha_i \rfloor$ where $\lfloor \cdot \rfloor$ denotes the integer part of its argument. Plainly we have

$$\alpha = a_0 + \frac{1}{a_1 + \frac{1}{a_2 + \frac{1}{a_3 + \frac{1}{a_3 + \frac{1}{a_2 + \frac{1}{a_3 +$$

It is only the partial quotients that matter, so such a continued fraction expansion may be conveniently denoted just by $[a_0, a_1, a_2, a_3, ...]$.

The truncations $[a_0, a_1, \ldots, a_i]$ plainly are rational numbers p_i/q_i . Here, the pairs of relatively prime integers p_i , q_i are given by the matrix identities

$$\begin{pmatrix} a_0 & 1 \\ 1 & 0 \end{pmatrix} \begin{pmatrix} a_1 & 1 \\ 1 & 0 \end{pmatrix} \cdots \begin{pmatrix} a_i & 1 \\ 1 & 0 \end{pmatrix} = \begin{pmatrix} p_1 & p_{i-1} \\ q_i & q_{i-1} \end{pmatrix}$$

and the remark that the empty matrix product is the identity matrix. The alleged correspondence, whereby matrix products provide the *convergents* p_i/q_i , may be confirmed by induction on the number of matrices on noticing the definition

 $[a_0, a_1, \dots, a_i] = a_0 + 1/[a_1, \dots, a_i], \quad [a_0] = a_0.$

Incidentally, it clearly follows from transposing the matrix correspondence that

$$[a_i, a_{i-1}, \dots, a_1] = q_i/q_{i-1}, \text{ for } i = 1, 2, \dots$$
 (1)

The matrix correspondence entails $p_i/q_i = p_{i-1}/q_{i-1} + (-1)^{i-1}/q_{i-1}q_i$ whence, by induction, $\alpha = a_0 + \sum_{i=1}^{\infty} (-1)^{i-1}/q_{i-1}q_i$, and so

$$0 < (-1)^{i-1}(q_i \alpha - p_i) < 1/q_{i+1},$$

displaying the excellent quality of approximation to α provided by its convergents. Conversely, if

$$|q\alpha - p| < 1/2q, \tag{2}$$

then the rational p/q must be a convergent to α .

3. CONTINUED FRACTIONS OF SQUARE ROOTS OF RATIONALS. If $\alpha = \sqrt{N}$, for positive integer N not a square, it is well known and easy to confirm by induction that its complete quotients α_i are all of the shape $\alpha_i = (P_i + \sqrt{N})/Q_i$, with the sequences of integers (P_i) and (Q_i) given sequentially by $P_{i+1} + P_i = a_i Q_i$, and $Q_{i+1}Q_i = N - P_{i+1}^2$, where $\alpha_0 = \sqrt{N}$ entails $P_0 = 0$ and $Q_0 = 1$. Plainly, always $P_i^2 \equiv N \pmod{Q_i}$. Moreover, it is easy to see that the integers P_i all satisfy $0 \le P_i < \sqrt{N}$ and the positive integers Q_i are all less than $2\sqrt{N}$. It follows by the box principle that the continued fraction expansion of \sqrt{N} must be periodic. Much more is fairly clear.

First, note that the generic step in the continued fraction algorithm for $\alpha = \sqrt{N}$ is $\alpha_i = (P_i + \sqrt{N})/Q_i = a_i - (P_{i+1} - \sqrt{N})/Q_i$. Under conjugation $\sqrt{N} \mapsto -\sqrt{N}$, this step transforms to

$$\left(P_{i+1} + \sqrt{N}\right)/Q_i = a_i - \left(P_i - \sqrt{N}\right)/Q_i.$$
(3)

But the 0-th step, ingeniously adjusted by adding $a_0 = P_1$,

$$a_0 + \sqrt{N} = 2a_0 - \left(a_0 - \sqrt{N}\right)$$

is plainly invariant under conjugation. Moreover, because $-1 < P_1 - \sqrt{N} < 0$ we have $(P_1 + \sqrt{N})/Q_1 > 1$. On the other hand $P_1 + \sqrt{N} > 1$ of course entails $-1 < (P_1 - \sqrt{N})/Q_1 < 0$. It's now easy to see, by induction on *i*, that in (3) $-1 < (P_i - \sqrt{N})/Q_i < 0$. So a_i is the integer part of $(P_{i+1} + \sqrt{N})/Q_i$ and (3) is a step in the continued fraction expansion of $a_0 + \sqrt{N}$, and thus of \sqrt{N} .

It follows that the sequence of steps detailing the continued fraction expansion of $a_0 + \sqrt{N}$ is inverted by conjugation, that since it has a fixed point the entire tableaux must be periodic, and that, with *l* the length of the period, we must have

$$a_0 + \sqrt{N} = \left[\overline{2a_0, a_1, a_2, \dots, a_{l-1}} \right], \tag{4}$$

moreover with the word $a_1a_2 \cdots a_{l-1}$ a palindrome.

Lemma. The symmetry just mentioned entails that for even period length *l* there is a 'central' step, at $h = \frac{1}{2}l$,

$$\alpha_h = \left(P_h + \sqrt{N}\right)/Q_h = a_h - \left(P_{h+1} - \sqrt{N}\right)/Q_h,$$

invariant under conjugation. So $P_{h+1} = P_h$, and $a_h = 2P_h/Q_h$. It follows that $Q_h|2N$. Conversely, if N is squarefree and $Q_j|2N$, where $j \neq 0$, then l is even and 2j = l.

Proof: Plainly $Q_h|N - P_h^2$ and $Q_h|2P_h$ entails $Q_h|2N$. As regards the converse, it suffices to notice that $Q_j|N - P_j^2$ and $Q_j|2N$ implies $Q_j|2P_j^2$. The only possible square factor of Q_j is 4, since N is squarefree and $Q_j|2N$, so it follows that $Q_j|2P_j$; say $2P_j/Q_j = a_j$. Thus, $\alpha_j = (P_j + \sqrt{N})/Q_j = a_j - (P_j - \sqrt{N})/Q_j$ is a step in the continued fraction expansion of \sqrt{N} invariant under conjugation. It therefore must be the central such step, and this is what we were to show.

Again by induction, or otherwise, one can confirm that

$$egin{pmatrix} p_1 & p_{i-1} \ q_i & q_{i-1} \end{pmatrix} egin{pmatrix} 1 & P_{i+1} \ 0 & Q_{i+1} \end{pmatrix} = egin{pmatrix} p_1 & Nq_i \ q_i & p_i \end{pmatrix};$$

which entails in particular that $p_i^2 - Nq_i^2 = (-1)^{i+1}Q_{i+1}$. In other words, the Q_{i+1} arise from the convergents as just indicated.

Conversely, one sees that when $x^2 - Ny^2 = t$ with $|t| < \sqrt{N}$ then, if t > 0, $|x/y - \sqrt{N}| < 1/2y^2$, whilst if t < 0 then $|y/x - 1/\sqrt{N}| < 1/2x^2$. In either case it follows from the remark following (2) that x/y is a convergent to \sqrt{N} , whence t is $(-1)^{i+1}Q_{i+1}$, some i.

4. PROOF OF THE THEOREMS

Proof of Theorem 1. Set N = rs. By the definitions of the sequences (P_i) and (Q_i) we have

$$(P_h + \sqrt{N})/Q_h = [a_h, a_{h+1}, a_{h+2}, \dots] = [a_h, \overline{a_{h+1}, \dots, a_l, a_1, a_2, \dots, a_h}].$$

Let (X, Y) be a positive integer solution to $rX^2 - sY^2 = \pm 1$. Then $(sY)^2 - NX^2 = \pm s$, so because $s < \sqrt{N}$ it follows that sY/X is a convergent to \sqrt{rs} , and, more to the point, s is some Q_i for \sqrt{N} . Since, trivially, s|N = rs, we see that the lemma entails that $i = \frac{1}{2}l = h$, whence $sY/X = p_{h-1}/q_{h-1}$. Here $Q_h = s$ is squarefree by hypothesis and, since now it divides N, the

Here $Q_h = s$ is squarefree by hypothesis and, since now it divides N, the argument given at the lemma entails that $Q_h | P_h$. Thus $P_h / Q_h = \frac{1}{2}a_h$ is an integer, and so

$$\sqrt{rs} / Q_h = \sqrt{r/s} = \left[\frac{1}{2}a_h, \overline{a_{h+1}, \dots, a_l, a_1, \dots, a_h}\right]$$

Finally, our remark at (1), or, if one prefers, the observation at (4) that the word $a_1a_2 \cdots a_{l-1}$ is a palindrome, provides the given formulation of the expansion.

Proof of Theorem 2. We saw in the proof of Theorem 1 that the data entails $sY/X = p_{h-1}/q_{h-1}$. Thus

$$p_{h-1}^2 - Nq_{h-1}^2 = (-1)^h Q_h$$
 is $(sY)^2 - rsX^2 = (-1)^h s$,

and so $sY^2 - rX^2 = (-1)^h$, from which the desired conclusions follow.

We now establish the proofs of the corollaries.

Proof of Corollary 1. With N = pq divisible by a prime congruent to 3 modulo 4, it is plain that $U^2 - NV^2 = -1$ has no solution in nonzero integers U, V. Thus the period of \sqrt{pq} has even length l = 2h, say. Hence there is a solution in relatively prime integers x, y for $x^2 - pqy^2 = \pm Q_h$ with some Q_h dividing 2pq, and $1 < Q_h < 2\sqrt{pq}$.

However, it is plain that $x^2 - pqy^2 \equiv 2 \pmod{4}$ is impossible so Q_h must be one of p or q; say $Q_h = q$. But $x^2 - pqy^2 = \mp q$ implies x = qY, y = X, giving a solution in integers X, Y to $pX^2 - qY^2 = \pm 1$, satisfying the conditions of Theorem 2.

Proof of Corollary 2. As in the proof of Corollary 1, $U^2 - 2pqV^2 = -1$ is impossible in nonzero integers U, V, so there is a solution in relatively prime integers x, y for $x^2 - 2pqy^2 = \pm Q_h$, for some Q_h dividing 4pq, and $1 < Q_h < 2\sqrt{2pq}$.

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It's easy to see that the possibilities modulo 8 are $x^2 - 2pqy^2 = \pm 2p$ or $x^2 - 2pqy^2 = \pm q$ and that either yields integers X, Y satisfying $2pX^2 - qY^2 = \pm 1$. Thus again the hypotheses of Theorem 2 are satisfied, and the result follows by noticing that the Jacobi symbol $\left(\frac{2}{q}\right) = 1$ for $q \equiv 7 \pmod{8}$.

5. CLOSING REMARKS. Suppose we know both that

$$\sqrt{r/s} = \left[\frac{1}{2}a_h, \overline{a_{h+1}, \dots, a_l, a_1, \dots, a_h}\right]$$
 and $\sqrt{rs} = \left[a_0, \overline{a_1, \dots, a_h, a_{h+1}, \dots, a_l}\right]$.

The two expansions have the same 'tail', that is, they differ only in a finite number of initial partial quotients. Thus the numbers \sqrt{rs} and $\sqrt{r/s}$ are *equivalent* and one sees, for example from the matrix correspondence, that there are integers X, Y, U, and V satisfying $VX - UY = \pm 1$ and so that $(U\sqrt{r/s} + B)(X\sqrt{r/s} + Y) = \sqrt{rs}$. But, removing the surd from the denominator yields

$$\frac{(rUX - sVY) + (VX - UY)\sqrt{rs}}{rX^2 - sY^2} = \sqrt{rs}.$$

It follows that rUX - sVY = 0 and, this is the point, $rX^2 - sY^2 = \pm 1$. So the shape of the two continued fraction expansions, and first principles, shows that there is a solution in integers X, Y to $rX^2 - sY^2 = \pm 1$.

We might also recall a cute result mentioned by Nagell [4]. Namely, given an integer N, consider the collection of all equations $aX^2 - bY^2 = \pm 1$ with integers a and b so that ab = N. Nagell's remark is that at most two of that collection of diophantine equations can have a solution. One of us happened to have been reminded of this fine fact by Dmitri Mit'kin at a meeting at Minsk, Belarus in 1996.

Proof: The cases $N \le 0$ or $N = \Box$ are uninteresting and trivial, so we suppose that N is positive and is not a square. Then we have at least one equation with a solution, namely $1 \cdot X^2 - NY^2 = 1$. Further, if the length *l* of the period of \sqrt{N} is odd then also $NX^2 - 1 \cdot Y^2 = 1$ has a solution. If there is some other equation with a solution, say $aX^2 - bY^2 = \pm 1$ with a > b > 1, then, as we saw above, $(bY)^2 - NX^2 = \mp b$ so l = 2h, $b = Q_h$, and $\mp 1 = (-1)^{h+1}$. Thus there is at most one 'other' equation, and if it has a solution then *l* is not odd.

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Centre for Number Theory Research, Macquarie University, Sydney 2109, Australia alf@mpce.mq.edu.au

University of Ottawa, 585 King Edward St., Ottawa, Ontario, Canada K1N-6N5 gwalsh@mathstat.uottawa.ca