

# Course 428 — Sample Paper 2

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Credit will be given for the best 6 questions answered. Logarithmic tables will be available.

1. Show that if  $a, b \in \mathbb{Z}$  and  $\gcd(a, b) = d$  then there exist  $u, v \in \mathbb{Z}$  such that

$$au + bv = d.$$

Show that if  $m, n \in \mathbb{N}$  with  $\gcd(m, n) = 1$  and  $r, s \in \mathbb{Z}$  then there is an  $x \in \mathbb{Z}$  such that

$$x \equiv r \pmod{m}, \quad x \equiv s \pmod{n}.$$

What is the smallest integer  $x > 0$  such that

$$x \equiv 3 \pmod{28}, \quad x \equiv 5 \pmod{101}?$$

**Answer:**

(a) Consider the set  $S$  of integers of the form

$$au + bv \quad (u, v \in \mathbb{Z}).$$

Let  $d$  be the smallest integer  $> 0$  in  $S$ . We claim that

$$d = \gcd(a, b).$$

Firstly,

$$d \mid a;$$

for otherwise we could divide  $a$  by  $d$ ,

$$a = qd + r,$$

with  $0 < r < d$ , and then  $r \in S$ , contradicting the minimality of  $d$ .

Similarly

$$d \mid b.$$

Conversely,

$$e \mid a, b \implies e \mid d.$$

Hence

$$d = \gcd(a, b),$$

and the result follows.

[For an alternative proof, carry out the Euclidean algorithm to compute  $\gcd(a, b)$ :

$$\begin{aligned} a &= bq_1 + r_1, & (0 < r_1 < b), \\ b &= r_1q_2 + r_2, & (0 < r_2 < r_1), \\ r_1 &= r_2q_3 + r_3, & (0 < r_3 < r_2), \end{aligned}$$

until finally

$$r_{n-1} = r_nq_{n+1},$$

with  $r_{n+1} = 0$ .

Then it follows, working backwards, that

$$r_n = \gcd(a, b).$$

It also follows, working backwards, that  $r_n$  can be expressed in the form

$$r_n = r_{i-1}u_i + r_iv_i$$

with  $u_i, v_i \in \mathbb{Z}$ ; and so, finally,

$$r_n = au + bv.]$$

(b) Consider the map

$$\Theta : \mathbb{Z}/(mn) \rightarrow \mathbb{Z}/(m) \times \mathbb{Z}/(n)$$

under which

$$r \bmod mn \mapsto (r \bmod m, r \bmod n).$$

This map is injective. For suppose

$$r \bmod m = s \bmod m, \quad r \bmod n = s \bmod n,$$

ie

$$m \mid r - s, \quad n \mid r - s.$$

Then

$$mn \mid r - s,$$

since  $\gcd(m, n) = 1$ , ie

$$r \bmod mn = s \bmod mn.$$

But each of the two sets  $\mathbb{Z}/(mn)$  and  $\mathbb{Z}/(m) \times \mathbb{Z}/(n)$  contains  $mn$  elements. Hence

$$\Theta \text{ injective} \implies \Theta \text{ surjective.}$$

In other words, given any  $r, s \in \mathbb{Z}$  we can find  $x \in \mathbb{Z}$  such that

$$\Theta(x) = (r, s),$$

ie

$$x \bmod m = r, \quad x \bmod n = s.$$

(c) Let us use the Euclidean Algorithm (slightly modified, to allow negative remainders) to determine  $\gcd(28, 101)$ :

$$101 = 28 \cdot 4 - 11,$$

$$28 = 11 \cdot 3 - 5,$$

$$11 = 5 \cdot 2 + 1.$$

Thus  $\gcd(28, 101) = 1$  (as is obvious anyway by factoring); and working backwards,

$$\begin{aligned} 1 &= 11 - 2 \cdot 5 \\ &= 11 - 2(3 \cdot 11 - 28) \\ &= 2 \cdot 28 - 5 \cdot 11 \\ &= 2 \cdot 28 - 5(4 \cdot 28 - 101) \\ &= 5 \cdot 101 - 18 \cdot 28. \end{aligned}$$

Thus

$$5 \cdot 101 \equiv 1 \pmod{28}, \quad 18 \cdot 28 \equiv -1 \pmod{101}.$$

It follows that

$$n = 3 \cdot 5 \cdot 101 - 5 \cdot 18 \cdot 28$$

satisfies

$$n \equiv 3 \pmod{28}, \quad n \equiv 5 \pmod{101}.$$

The general solution of these simultaneous congruences will be

$$m = n + 28 \cdot 101 q$$

with  $q \in \mathbb{Z}$ .

We have to choose  $q$  so that

$$0 \leq m < 28 \cdot 101,$$

ie

$$m = \left[ \frac{n}{28 \cdot 101} \right] \cdot 28 \cdot 101.$$

Computing,

$$\begin{aligned} n &= 15 \times 101 - 90 \cdot 28 \\ &= 1515 - 2520 \\ &= -1005 \end{aligned}$$

Hence

$$\begin{aligned} m &= 28 \cdot 101 - 1005 \\ &= 2828 - 1005 \\ &= 1823. \end{aligned}$$

[Of course any method of arriving at this result would be valid.]

2. Show that if  $2^m + 1$  is prime then  $m = 2^n$  for some  $n \in \mathbb{N}$ .

Show that the Fermat number

$$F_n = 2^{2^n} + 1,$$

where  $n > 0$ , is prime if and only if

$$3^{2^{2^n-1}} \equiv -1 \pmod{F_n}.$$

Use this test to determine the primality of  $F_3$ .

**Answer:**

(a) If  $r$  is odd then

$$x + 1 \mid x^r + 1.$$

Thus if  $m$  contains an odd factor  $r$ , say  $m = rs$ , then

$$2^s + 1 \mid 2^{rs} + 1.$$

It follows that if  $2^m + 1$  is prime then  $m$  has no odd factors, ie  $m = 2^n$  for some  $n$ .

(b) Suppose  $F_n$  is prime.

We assume the following result.

**Lemma 2.1.** If  $p$  is an odd prime then

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

for any  $a$  coprime to  $p$ .

Applying this with  $p = F_n$ ,

$$3^{2^{2^n}-1} \equiv \left(\frac{3}{p}\right) \pmod{p}.$$

Since

$$F_n \equiv 1 \pmod{5}$$

it follows by Gauss' Reciprocity Law that

$$\left(\frac{3}{p}\right) = \left(\frac{p}{3}\right).$$

But

$$2^{2^n} \equiv 1 \pmod{3}$$

(since  $3^2 \equiv 1$ ),

$$p = F_n \equiv 2 \pmod{3}.$$

Thus

$$\left(\frac{p}{3}\right) = \left(\frac{2}{3}\right) = -1.$$

It follows that

$$3^{2^{2^n}-1} \equiv -1 \pmod{p}.$$

(c) Conversely, suppose

$$3^{2^{2^n-1}} \equiv -1 \pmod{F_n}.$$

Suppose  $F_n$  is composite, say

$$F_n = qr,$$

where  $q$  is prime. Then

$$3^{2^{2^n-1}} \equiv -1 \pmod{q}.$$

It follows that the order of  $3 \pmod{q}$  is  $2^{2^n}$ . But we know that

$$3^{q-1} \equiv 1 \pmod{q}.$$

It follows that

$$2^{2^n} \mid q - 1,$$

ie

$$F_n - 1 \mid q - 1,$$

which is impossible since  $q < F_n$ ,

(d) Since

$$F_3 = 2^{2^3} + 1 = 2^8 + 1 = 257,$$

we must compute

$$3^{2^7} = 3^{128} \pmod{257}.$$

We know that the order of  $3 \pmod{257}$  divides 256, ie it is a power of 2. And

$$3^{256} \equiv 1 \pmod{257} \implies 3^{128} \equiv \pm 1 \pmod{257};$$

while

$$3^{128} \equiv 1 \pmod{257} \iff 3^{64} \equiv \pm 1 \pmod{257}.$$

We have to show that this is not the case.

Now

$$3^5 = 3 \cdot 81 = 243.$$

Thus

$$3^5 \equiv -14 \pmod{257}.$$

Hence

$$3^{10} \equiv 14^2 = 196 \equiv -61 \pmod{257},$$

and so

$$3^{12} \equiv -9 \cdot 61 = -549 \equiv -35 \pmod{257}.$$

Thus

$$3^{14} \equiv -315 \equiv 58 \pmod{257},$$

and

$$3^{16} \equiv 522 \equiv 8 = 2^3 \pmod{257},$$

Hence

$$3^{32} \equiv 2^6 \pmod{257},$$

and so

$$3^{64} \equiv 2^{12} = 4096 = 4 \cdot 1024 \equiv 4 \cdot -4 = -16 \pmod{257}.$$

So

$$3^{128} \equiv 16^2 \equiv -1 \pmod{257},$$

and we conclude that  $F_3$  is prime.

3. Define the Jacobi symbol  $\left(\frac{m}{n}\right)$  for  $m \in \mathbb{N}$ ,  $n \in \mathbb{Z}$  with  $m$  odd. Assuming Gauss' Law of Quadratic Reciprocity, show that if  $m, n \in \mathbb{N}$  are both odd then

$$\left(\frac{m}{n}\right) \left(\frac{n}{m}\right) = (-1)^{\frac{m-1}{2} \frac{n-1}{2}}.$$

Prove that the odd number  $n \in \mathbb{N}$  is prime if and only if

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

for all  $a$  coprime to  $n$ .

**Answer:**

(a) If

$$m = p_1 \cdots p_r, \quad n = q_1 \cdots q_s,$$

with  $p_i, q_j$  prime, then the Jacobi symbol is defined by

$$\left(\frac{m}{n}\right) = \prod_{1 \leq i \leq r, 1 \leq j \leq s} \left(\frac{p_i}{q_j}\right).$$

(b) Gauss' Law states that

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

It follows that

$$\left(\frac{m}{n}\right) \left(\frac{n}{m}\right) = \prod_{i,j} \left(\frac{p_i - 1}{2} \frac{q_j - 1}{2}\right).$$

**Lemma 3.1.** *If  $u, v$  are odd then*

$$\frac{uv - 1}{2} \equiv \frac{u - 1}{2} + \frac{v - 1}{2} \pmod{2}.$$

*Proof.* If  $u, v$  are odd then

$$(u - 1)(v - 1) \equiv 0 \pmod{4},$$

ie

$$(uv - 1) \equiv (u - 1) + (v - 1) \pmod{4},$$

or

$$\frac{uv - 1}{2} \equiv \frac{u - 1}{2} + \frac{v - 1}{2} \pmod{2}.$$

which is evident. □

*Repeated application of this Lemma gives*

$$\begin{aligned} \frac{m - 1}{2} &\equiv \sum_i \frac{p_i - 1}{2}, \\ \frac{n - 1}{2} &\equiv \sum_j \frac{q_j - 1}{2}. \end{aligned}$$

*Multiplying these together,*

$$\begin{aligned} \frac{m - 1}{2} \frac{n - 1}{2} &= \sum_{i,j} \frac{p_i - 1}{2} \frac{q_j - 1}{2} \\ &= \left(\frac{m}{n}\right) \left(\frac{n}{m}\right). \end{aligned}$$



(c) Suppose  $n$  is prime. Then

$$a^{n-1} \equiv 1 \pmod{n} \implies a^{\frac{n-1}{2}} \equiv \pm 1 \pmod{n}.$$

Suppose  $\left(\frac{a}{n}\right) = 1$ . Then

$$a \equiv b^2 \implies a^{\frac{n-1}{2}} \equiv b^{n-1} \equiv 1 \pmod{n}.$$

Now the equation

$$x^{\frac{n-1}{2}} = 1$$

in the finite field  $\mathbb{F}_n = \mathbb{Z}/(n)$  has at most  $(n-1)/2$  roots. But there are  $(n-1)/2$  quadratic residues. Hence

$$a^{\frac{n-1}{2}} \equiv 1 \pmod{n} \iff \left(\frac{a}{n}\right) = 1.$$

Conversely, suppose this holds for all  $a$  coprime to  $n$ ; and suppose  $n$  is not prime.

Then  $n$  must be square-free. For suppose

$$n = p^e q,$$

where  $p$  is prime and  $\gcd(p, q) = 1$ .

By hypothesis

$$a^{n-1} \equiv 1 \pmod{n}$$

for all  $a$  coprime to  $n$ . Hence

$$a^{n-1} \equiv 1 \pmod{p^e},$$

ie the order of  $a \pmod{p^e}$  divides  $n-1$ .

Since  $\phi(p^e) = p^{e-1}(p-1)$ , the order of

$$a \in (\mathbb{Z}/p^e)^\times$$

divides  $p^{e-1}(p-1)$ ; and it is easy to see that there are elements whose order is divisible by  $p$ , eg  $a = 1 + p$  is such an element, since

$$a^{p-1} \equiv 1 + (p-1)p \equiv 1 - p \pmod{p^2},$$

so the order of  $a$  does not divide  $p-1$ .

By the Chinese Remainder Theorem we can find  $a$  such that

$$a \equiv 1 + p \pmod{p^e}, \quad a \equiv 1 \pmod{q}.$$

Then  $a$  is coprime to  $n$ , and  $p$  divides the order of  $a \pmod{n}$ .

Hence

$$p \mid n - 1,$$

which is absurd.

Thus

$$n = p_1 p_2 \cdots p_r,$$

with distinct primes  $p_i$ .

We can certainly find an  $a$  with

$$\left(\frac{a}{n}\right) = -1,$$

eg by the Chinese Remainder Theorem we can find  $a$  such that  $a$  is a quadratic non-residue mod  $p_1$  and a quadratic residue modulo the other  $p_i$ . Then

$$a^{\frac{n-1}{2}} \equiv -1 \pmod{n},$$

and so

$$a^{\frac{n-1}{2}} \equiv -1 \pmod{p_i}$$

for each  $i$ .

Suppose

$$2^e \parallel n - 1,$$

ie  $2^e \mid n - 1$  but  $2^{e+1} \nmid n - 1$ . [In other words,

$$n - 1 = 2^e m,$$

where  $m$  is odd. Note that in the following argument, we are only concerned with the power of 2 dividing the order of an element; if you like we are concerned with the 2-adic value of the order.]

Then the order of  $a \pmod{n}$  is divisible by  $2^e$ ; hence the order of  $a \pmod{p_i}$  is also divisible by  $2^e$ . Thus

$$2^e \mid p_i - 1,$$

ie

$$p_i \equiv 1 \pmod{2^e}$$

for each  $i$ .

But now choose  $a$  so that it is a quadratic non-residue mod  $p_1$  and mod  $p_2$  but a quadratic residue modulo the other  $p_i$ . Then

$$\left(\frac{a}{n}\right) = (-1)(-1)1 \cdots 1 = 1.$$

Hence

$$a^{\frac{n-1}{2}} \equiv 1 \pmod{n},$$

and so

$$a^{\frac{n-1}{2}} \equiv 1 \pmod{p}.$$

Thus if

$$2^f \parallel \text{order}(a \pmod{p})$$

then

$$f \leq e - 1;$$

while on the other hand, since  $2^e \mid p - 1$ ,

$$a^{\frac{p-1}{2}} \equiv -1 \pmod{p} \implies f \geq e.$$

We conclude that  $n$  must be prime.

Remarks:

(a) I've removed the part of this question which read:

*Apply this test to determine the primality (or otherwise) of 10013.*

*I think I gave this question as homework in an earlier year when the course covered computer methods for primality testing and factorisation. I guess I expected the student to write a computer program to solve this question. I certainly don't see any way of solving it 'by hand' in the time available in an exam!*

*Running the program `/usr/games/factor 10013` on the Maths computer system tells me that*

$$10013 = 17 \cdot 19 \cdot 31.$$

Recall that if  $p$  is an odd prime then

$$\left(\frac{2}{p}\right) = \begin{cases} 1 & \text{if } p \equiv \pm 1 \pmod{8}, \\ -1 & \text{if } p \equiv \pm 3 \pmod{8}. \end{cases}$$

Since

$$10013 \equiv 5 \equiv -3 \pmod{8}$$

it follows that

$$\left(\frac{2}{10013}\right) = -1.$$

Thus if  $n = 10013$  is prime then

$$2^{5006} \equiv -1 \pmod{10013}.$$

It is easy to compute this, knowing the factorisation of  $n$ .

The order of  $2 \pmod{17}$  is 5 since

$$2^4 = 16 \equiv -1 \pmod{17}.$$

The order of  $2 \pmod{31}$  is 5 since

$$2^5 = 32 \equiv 1 \pmod{31}.$$

It remains to compute the order of  $2 \pmod{19}$ . This order divides  $19 - 1 = 18$ . Since it is not 2 or 3, it must be 6, 9 or 18.

We have

$$2^6 = 64 \equiv 7 \pmod{19}.$$

Hence

$$2^9 \equiv 8 \cdot 7 = 56 \equiv -1 \pmod{19}.$$

Thus the order of  $2 \pmod{19}$  is 18.

Since

$$5006 \pmod{5} = 1, \quad 5006 \pmod{18} = 2,$$

it follows that

$$2^{5006} \begin{cases} \equiv 1 \pmod{17}, \\ \equiv 2 \pmod{19}, \\ \equiv 1 \pmod{31}. \end{cases}$$

So certainly

$$2^{5006} \not\equiv -1 \pmod{10013}.$$

In fact this argument shows that

$$2^{10012} \begin{cases} \equiv 1 \pmod{17}, \\ \equiv 4 \pmod{19}, \\ \equiv 1 \pmod{31}. \end{cases}$$

So

$$2^{10012} \not\equiv 1 \pmod{10013},$$

and 10013 fails even Fermat's primality test.

- (b) The method suggested in the question is a perfectly sensible probabilistic primality test, since it is easy to compute  $\left(\frac{a}{n}\right)$  using the generalised Reciprocity Law given earlier in the question. It could be used as an alternative to the standard Miller-Rabin probabilistic primality test.

Let us recall the Miller-Rabin test for the primality of  $n$ .

Let

$$n - 1 = 2^e m,$$

where  $m$  is odd.

If  $n$  is prime then

$$a^{2^e m} \equiv 1 \pmod{n} \implies a^{2^{e-1} m} \equiv \pm 1 \pmod{n}.$$

If now

$$a^{2^{e-1} m} \equiv 1 \pmod{n}$$

then

$$a^{2^{e-2} m} \equiv \pm 1 \pmod{n}.$$

Continuing in this way, we conclude that if  $\gcd(a, n) = 1$  then either

$$a^{2^f m} \equiv -1 \pmod{n}$$

for some  $f \in [0, e - 1]$ , or else

$$a^m \equiv 1 \pmod{n}.$$

Conversely, if this is true for all  $a$  coprime to  $n$  then  $n$  must be prime.

The proof is very similar to that in the question, and depends in the same way on the power of 2 dividing the order of  $a$  modulo different numbers. To simplify the discussion, let us write

$$v(a, n) = e$$

if the order of  $a \pmod n$  is  $r$  and

$$2^e \parallel r.$$

It is not difficult to see that

$$a^{2^f m} \equiv -1 \pmod n \iff v(a, n) = f + 1.$$

But if  $p \mid n$  then

$$a^{2^f m} \equiv -1 \pmod n \implies a^{2^f m} \equiv -1 \pmod p \implies v(a, p) = f + 1.$$

Thus

$$v(a, p) = v(a, n)$$

if  $p \mid n$ . In particular,  $v(a, p)$  is the same for all primes dividing  $n$ .

But it is easy to see that this cannot be the case if two distinct primes  $p, q \mid n$ .

For by the Chinese Remainder Theorem we can find  $a$  which is a quadratic residue mod  $p$  and a quadratic non-residue mod  $q$ .

Then

$$a^{\frac{p-1}{2}} \equiv 1 \pmod p, \quad a^{\frac{q-1}{2}} \equiv -1 \pmod q.$$

On the other hand, we can find  $b$  which is a quadratic non-residue mod  $p$  and a quadratic residue mod  $q$ . Then

$$b^{\frac{p-1}{2}} \equiv -1 \pmod p, \quad b^{\frac{q-1}{2}} \equiv 1 \pmod q.$$

But it follows from these that

$$v(a, p) < v(b, p), \quad v(a, q) > v(b, q),$$

which is clearly incompatible with

$$v(a, p) = v(a, q), \quad v(b, p) = v(b, q).$$

It only remains to deal with the case

$$n = p^e.$$

But as we saw in our proof, it is easy to find  $a$  in this case such that

$$a^{n-1} \not\equiv 1 \pmod n.$$

4. Show that every irrational number  $\alpha \in \mathbb{R} \setminus \mathbb{Q}$  has an infinity of rational approximations  $x/y$  with

$$\left| \alpha - \frac{x}{y} \right| < \frac{1}{y^2}.$$

Find five such approximations for  $\sqrt{2}$ .

Suppose  $m > 1$  is square-free. Show that the equation

$$x^2 - my^2 = 1$$

has an infinity of solutions.

**Answer:**

(a) Choose any integer  $N > 0$ , and consider the remainders

$$\{0\alpha\}, \{1\alpha\}, \{2\alpha\}, \dots, \{N\alpha\},$$

where

$$\{x\} = x - [x].$$

These  $N + 1$  numbers lie in the interval  $[0, 1)$ . Let us divide this interval into  $N$  equal parts

$$[0, 1/N), [1/N, 2/N), \dots, [(N-1)/N, 1).$$

Two of the remainders, say  $\{r\alpha\}$ ,  $\{s\alpha\}$  with  $r < s$ , must fall into the same sub-interval.

But then

$$|\{s\alpha\} - \{r\alpha\}| < \frac{1}{N}.$$

In other words,

$$|s\alpha - [s\alpha] - (r\alpha - [r\alpha])| < \frac{1}{N}.$$

On setting

$$x = [s\alpha] - [r\alpha], \quad y = s - r,$$

this can be written

$$|y\alpha - x| < \frac{1}{N},$$

from which the result follows since

$$y \leq N.$$

(b) We can get approximants to  $\sqrt{2}$  from its continued fraction:

$$\sqrt{2} = 1 + (\sqrt{2} - 1),$$

and

$$\begin{aligned}\frac{1}{\sqrt{2} - 1} &= \sqrt{2} + 1 \\ &= 2 + (\sqrt{2} - 1).\end{aligned}$$

Thus

$$\sqrt{2} = [1, 2, 2, 2, \dots].$$

The approximants are

$$\frac{p_n}{q_n}$$

where

$$p_n = a_n p_{n-1} + p_{n-2}, \quad q_n = a_n q_{n-1} + q_{n-2},$$

with

$$p_0 = a_0 = 1, \quad q_0 = 1, \quad p_1 = a_0 a_1 + 1 = 2, \quad q_1 = a_1 = 1.$$

The first 6 approximants are

$$\begin{aligned}\frac{1}{1}, \\ \frac{2}{1}, \\ \frac{2 \cdot 2 + 1}{2 \cdot 1 + 1} &= \frac{5}{3}, \\ \frac{2 \cdot 5 + 2}{2 \cdot 3 + 1} &= \frac{12}{7}, \\ \frac{2 \cdot 12 + 5}{2 \cdot 7 + 3} &= \frac{29}{17}, \\ \frac{2 \cdot 29 + 12}{2 \cdot 17 + 7} &= \frac{70}{41}.\end{aligned}$$

These all satisfy

$$\begin{aligned}|\alpha - \frac{p_n}{q_n}| &< \frac{1}{q_n q_{n+1}} \\ &< \frac{1}{q_n^2}.\end{aligned}$$



(c) Here is an alternative solution to Pell's equation

$$x^2 - my^2 = 1$$

based on the fact that the continued fraction for  $\sqrt{m}$  is periodic:  
say

$$\sqrt{m} = [a_0, \dots, a_{\ell-1}, \dot{a}_n, \dots, \dot{a}_{n+k}],$$

ie the continued fraction for  $\sqrt{m}$  starts with an initial sequence of length  $\ell$ , followed by a repeated sequence of length  $k$ .

Let  $p_n/q_n$  be the successive approximants, so that

$$p_n = a_n p_{n-1} + p_{n-2}, \quad q_n = a_n q_{n-1} + q_{n-2};$$

and let

$$\alpha_n = [a_n, a_{n+1}, \dots],$$

so that

$$\sqrt{m} = [a_0, \dots, a_{n-1}, \alpha_n] = \frac{u_n}{v_n},$$

where

$$u_n = \alpha_n p_{n-1} + p_{n-2}, \quad v_n = \alpha_n q_{n-1} + q_{n-2}.$$

Then

$$\alpha_n = \alpha_{n+k}$$

if  $n \geq \ell$ , or more generally

$$\alpha_n = \alpha_{n+kj}$$

for  $j \geq 0$ .

We know that

$$p_n q_{n-1} - q_n p_{n-1} = (-1)^n.$$

[This is readily proved by induction on  $n$ .] Thus if we set

$$M_n = \begin{pmatrix} p_{n-1} & p_{n-2} \\ q_{n-1} & q_{n-2} \end{pmatrix}$$

then

$$\det M_n = (-1)^{n-1}.$$

In particular  $M_n$  is unimodular, ie its inverse is also an integer matrix.

Now

$$M_n \begin{pmatrix} \sqrt{m} \\ 1 \end{pmatrix} = \begin{pmatrix} u_n \\ v_n \end{pmatrix}$$

Since

$$\alpha_{n+k} = \alpha_n$$

if  $n \geq \ell$ ,

$$u_{n+k}/v_{n+k} = u_n/v_n$$

Thus

$$\begin{pmatrix} u_{n+k} \\ v_{n+k} \end{pmatrix} = \lambda \begin{pmatrix} u_n \\ v_n \end{pmatrix}$$

for some  $\lambda$ .

It follows that

$$M_{n+k} \begin{pmatrix} \sqrt{m} \\ 1 \end{pmatrix} = \lambda M_n \begin{pmatrix} \sqrt{m} \\ 1 \end{pmatrix}.$$

Hence if we set

$$M = M_n^{-1} M_{n+k} = \begin{pmatrix} a & b \\ c & d \end{pmatrix}$$

then

$$M \begin{pmatrix} \sqrt{m} \\ 1 \end{pmatrix} = \lambda \begin{pmatrix} \sqrt{m} \\ 1 \end{pmatrix},$$

ie

$$a\sqrt{m} + b = \lambda\sqrt{m}, \quad c\sqrt{m} + d = \lambda.$$

Eliminating  $\lambda$ ,

$$a\sqrt{m} + b = \sqrt{m}(c\sqrt{m} + d),$$

ie

$$(b - cm) + (a - d)\sqrt{m} = 0.$$

Thus

$$b = cm, \quad a = d.$$

But

$$\det M = ad - bc = \pm 1,$$

according as  $k$  is even or odd; and so

$$a^2 - mb^2 = \pm 1.$$

Since we can replace  $k$  by  $kj$ , this gives a solution — in fact an infinity of solutions — of Pell's equation

$$x^2 - my^2 = 1.$$

5. Determine the ring  $A$  of integers in the field  $\mathbb{Q}(\sqrt{5})$ , and show that the Fundamental Theorem of Arithmetic holds in this ring.

The Fibonacci numbers  $u_i$  are defined by the recursion relation

$$u_0 = 0, u_1 = 1, u_{i+1} = u_i + u_{i-1}.$$

Suppose  $p \neq 5$  is a prime number. Show that

$$p \mid u_{p-1} \text{ if } p \equiv \pm 1 \pmod{5},$$

while

$$p \mid u_{p+1} \text{ if } p \equiv \pm 2 \pmod{5},$$

**Answer:**

(a) We assume the following result.

**Lemma 5.1.** *The algebraic number  $\alpha$  is an algebraic integer if and only if its minimal polynomial  $m(x)$  over  $\mathbb{Q}$  has integer coefficients.*

Suppose

$$\alpha = u + v\sqrt{5} \in \bar{\mathbb{Z}}$$

where  $u, v \in \mathbb{Q}$ .

Then  $\alpha$  satisfies the equation

$$(x - u)^2 = 5v^2,$$

ie

$$f(x) = x^2 - 2ux + (u^2 - 5v^2) = 0.$$

If  $v = 0$  then the minimal polynomial of  $\alpha$  is

$$m(x) = x - u;$$

so  $\alpha \in \bar{\mathbb{Z}}$  if and only if  $u \in \mathbb{Z}$ .

If  $v \neq 0$  then  $f(x)$  must be the minimal polynomial of  $\alpha$ . Thus

$$\alpha \in \bar{\mathbb{Z}} \iff 2u, u^2 - 5v^2 \in \mathbb{Z}.$$

Hence

$$u = \frac{a}{2},$$

with  $a \in \mathbb{Z}$ . Also

$$5v^2 - \frac{a^2}{4} \in \mathbb{Z},$$

and so

$$5v^2 = \frac{c}{4},$$

with  $c \in \mathbb{Z}$ . It follows that

$$v = \frac{b}{2}$$

with  $b \in \mathbb{Z}$ .

But now

$$u^2 - 5v^2 = \frac{a^2 - 5b^2}{4}.$$

Thus

$$a^2 - 5b^2 \equiv 0 \pmod{4}.$$

Since

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

this holds if and only if  $a, b$  are both odd or both even.

We conclude that the integers in  $\mathbb{Q}(\sqrt{5})$  are the numbers of the form

$$\frac{a + b\sqrt{5}}{2},$$

where  $a, b \in \mathbb{Z}$  and  $a \equiv b \pmod{2}$ .

In other words, the integers are the numbers

$$m + n\theta \quad (m, n \in \mathbb{Z})$$

where

$$\theta = \frac{1 + \sqrt{5}}{2}.$$

6. Define an *ideal*  $\mathfrak{a}$  in a commutative ring  $A$ .

What is meant by saying that  $\mathfrak{a}$  is *prime*?

Show that a maximal ideal is necessarily prime. Does the converse hold?

Sketch the proof that in a number ring every ideal is a product of prime ideals, unique up to order.

**Answer:**

(a) An ideal  $\mathfrak{a} \subset A$  is a non-empty subset such that

i.  $a, b \in \mathfrak{a} \implies a + b \in \mathfrak{a}$ ;

ii.  $a \in A, b \in \mathfrak{a} \implies ab \in \mathfrak{a}$ .

(b) The ideal  $\mathfrak{a} \neq A$  is prime if

$$ab \in \mathfrak{a} \implies a \in \mathfrak{a} \text{ or } b \in \mathfrak{a}.$$

[An alternative, equivalent, definition is: The ideal  $\mathfrak{p} \neq A$  is prime if

$$\mathfrak{ab} \subset \mathfrak{p} \implies \mathfrak{a} \subset \mathfrak{p} \text{ or } \mathfrak{b} \subset \mathfrak{p}$$

for any two ideals  $\mathfrak{a}, \mathfrak{b} \subset A$ .]

(c) Suppose the ideal  $\mathfrak{a} \subset A$  is maximal; and suppose

$$ab \in \mathfrak{a}.$$

Consider the ideal

$$\mathfrak{a}' = \mathfrak{a} + (a) = \{x + ay : x \in \mathfrak{a}, y \in A\}.$$

Evidently

$$\mathfrak{a} \subset \mathfrak{a}' \subset A.$$

Hence, from the maximality of  $\mathfrak{a}$ ,

$$\mathfrak{a}' = \mathfrak{a} \text{ or } A.$$

Thus if  $a \notin \mathfrak{a}$  then  $\mathfrak{a}' = A$ . In that case,  $1 \in \mathfrak{a}'$ , ie

$$x + ay = 1$$

for some  $x \in \mathfrak{a}, y \in A$ . But then, multiplying by  $b$ ,

$$b = bx + (ab)y,$$

Since  $x, ab \in \mathfrak{a}$  it follows that

$$b \in \mathfrak{a}.$$

Thus  $\mathfrak{a}$  is prime.

(d) No. The ideal  $(0) \subset \mathbb{Z}$  is prime but not maximal.

(e) i. Suppose  $A$  is a number ring.

**Lemma 6.1.** *As an abelian group,  $A$  is finitely-generated:*

$$A \cong \mathbb{Z}^r.$$

*It follows from this that every ideal  $\mathfrak{a} \subset A$  is also finitely-generated as an abelian group.*

**Lemma 6.2.** *Every non-zero ideal  $\mathfrak{a} \in A$  contains a non-zero rational integer  $n \in \mathbb{Z}$ .*

**Lemma 6.3.** *If  $\mathfrak{a} \in A$  is a non-zero ideal then the quotient-ring  $A/\mathfrak{a}$  is finite.*

*We define the norm of a non-zero ideal  $\mathfrak{a} \subset A$  as*

$$|\mathfrak{a}| = \#(A/\mathfrak{a}),$$

*and set*

$$|(0)| = 0.$$

**Lemma 6.4.** *A finite integral domain is a field.*

**Lemma 6.5.** *Every non-zero prime ideal  $\mathfrak{p} \subset A$  is maximal.*

**Lemma 6.6.** *Every non-zero ideal  $\mathfrak{a} \subset A$  contains a product of maximal ideals:*

$$\mathfrak{p}_1 \cdots \mathfrak{p}_r \subset \mathfrak{a}.$$

*Proof.* We argue by induction on  $|\mathfrak{a}|$ .

If  $\mathfrak{a}$  is prime, the result is immediate.

If not then there exist elements  $a, b \in A$  such that

$$ab \in \mathfrak{a}, \quad a, b \notin \mathfrak{a}.$$

Then

$$(\mathfrak{a} + (a))(\mathfrak{a} + (b)) \subset \mathfrak{a}.$$

By the inductive hypothesis,

$$\mathfrak{p}_1 \cdots \mathfrak{p}_r \subset \mathfrak{a} + (a), \quad \mathfrak{q}_1 \cdots \mathfrak{q}_s \subset \mathfrak{a} + (b).$$

Then

$$\mathfrak{p}_1 \cdots \mathfrak{p}_r \mathfrak{q}_1 \cdots \mathfrak{q}_s \subset \mathfrak{a}.$$

□

*Suppose  $A$  is an integral domain with field of fractions  $k$ . A fractional ideal is a non-empty subset  $\mathfrak{a} \subset k$  such that  $c\mathfrak{a}$  is an ideal in  $A$  for some non-zero  $c \in k$ .*

If  $\mathfrak{a}$  is a fractional ideal then we set

$$\mathfrak{a}^{-1} = \{c \in k : c\mathfrak{a} \subset A\}.$$

It is easy to see that  $\mathfrak{a}^{-1}$  is a fractional ideal, and that

$$A \subset \mathfrak{a}^{-1}.$$

The non-zero fractional ideal  $\mathfrak{a}$  is said to be invertible if

$$\mathfrak{a}\mathfrak{a}^{-1} = A.$$

This is the same as saying that there is a fractional ideal  $\mathfrak{b}$  such that

$$\mathfrak{a}\mathfrak{b} = A.$$

The ideal  $\mathfrak{a} \subset A$  is invertible if and only if there is an ideal  $\mathfrak{b} \subset A$  such that

$$\mathfrak{a}\mathfrak{b} = (c),$$

where  $c \in A$  is non-zero.

If  $c \in A$ ,  $c \neq 0$  and

$$(c) = \mathfrak{a}_1 \cdots \mathfrak{a}_r$$

then the ideals  $\mathfrak{a}_1, \dots, \mathfrak{a}_r$  are all invertible.

We assume again that  $A$  is a number ring.

**Lemma 6.7.** If  $\mathfrak{p} \subset A$  is maximal then

$$\mathfrak{p}^{-1} \neq A.$$

*Proof.* Choose  $c \in \mathfrak{p}$ ,  $c \neq 0$ . Then there exist maximal ideals  $\mathfrak{p}_1, \dots, \mathfrak{p}_r$  such that

$$\mathfrak{p}_1 \cdots \mathfrak{p}_r \subset (c).$$

Let us assume that  $r$  is minimal.

Since

$$\mathfrak{p}_1 \cdots \mathfrak{p}_r \subset (c) \subset \mathfrak{p},$$

one of  $\mathfrak{p}_i = \mathfrak{p}$ . Let us assume that  $\mathfrak{p}_1 = \mathfrak{p}$ .

Choose  $a \in \mathfrak{p}_2 \cdots \mathfrak{p}_r$ ,  $a \notin (c)$ . Then

$$a\mathfrak{p} \subset (c) \text{ but } a \notin (c).$$

It follows that

$$ac^{-1} \in \mathfrak{p}^{-1} \text{ but } ac^{-1} \notin A.$$

□

**Lemma 6.8.** *Every maximal ideal  $\mathfrak{p} \subset A$  is invertible.*

*[This is the main Lemma, and the only one that makes use of the fact that  $A$  consists of algebraic integers.]*

*Proof.* Clearly

$$A \subset \mathfrak{p}^{-1},$$

so

$$\mathfrak{p}\mathfrak{p}^{-1} = \mathfrak{p} \text{ or } A.$$

In the second case  $\mathfrak{p}$  is invertible. Suppose then that

$$\mathfrak{p}\mathfrak{p}^{-1} = \mathfrak{p};$$

and suppose  $\alpha \in \mathfrak{p}^{-1}$ . Then

$$\alpha\mathfrak{p} \subset \mathfrak{p}.$$

It follows that  $\alpha$  is an algebraic integer, ie

$$\alpha \in k \cap \bar{Z} = A.$$

Thus

$$\mathfrak{p}^{-1} \subset A.$$

But we saw earlier that this was not the case; hence  $\mathfrak{p}$  is invertible.  $\square$

**Lemma 6.9.** *Every non-zero ideal  $\mathfrak{a} \subset A$  is expressible as a product of prime ideals.*

*Proof.* We argue by induction on  $|\mathfrak{a}|$ . If  $\mathfrak{a}$  is prime there is nothing to prove. Otherwise (from a Lemma above) we can find maximal ideals  $\mathfrak{p}_1, \dots, \mathfrak{p}_r$  such that

$$\mathfrak{p}_1\mathfrak{p}_2 \cdots \mathfrak{p}_r \subset \mathfrak{a}.$$

Let us assume that this is a minimal solution, ie there is no such product with  $< r$  maximal ideals.

We know that  $\mathfrak{p}_1$  is invertible. Hence

$$\mathfrak{p}_2 \cdots \mathfrak{p}_r \subset \mathfrak{p}_1^{-1}\mathfrak{a}.$$

But  $\mathfrak{p}_1^{-1}\mathfrak{a}$  is strictly larger than  $\mathfrak{a}$ , since otherwise

$$\mathfrak{p}_2 \cdots \mathfrak{p}_r \subset \mathfrak{a},$$



contrary to the minimality of  $r$ .

Thus

$$|p_1^{-1}\mathfrak{a}| < |\mathfrak{a}|,$$

and so, by the inductive hypothesis,

$$\mathfrak{p}_1^{-1}\mathfrak{a} = \mathfrak{q}_1 \cdots \mathfrak{q}_s,$$

with  $\mathfrak{q}_1, \dots, \mathfrak{q}_s$  maximal.

But then, multiplying by  $\mathfrak{p}$ ,

$$\mathfrak{a} = \mathfrak{p}_1 \mathfrak{q}_1 \cdots \mathfrak{q}_s.$$

□

**Lemma 6.10.** *The expression of a non-zero ideal  $\mathfrak{a} \subset A$  as a product of maximal ideals is unique up to order.*

*Proof.* We argue by induction on the minimal number of ideals in such an expression.

Suppose

$$\mathfrak{a} = \mathfrak{p}_1 \cdots \mathfrak{p}_r = \mathfrak{q}_1 \cdots \mathfrak{q}_s.$$

Then

$$\mathfrak{q}_1 \subset \mathfrak{p}_1 \cdots \mathfrak{p}_r \implies \mathfrak{q}_1 = \mathfrak{p}_i$$

for some  $i$ .

We may suppose, after re-ordering the  $\mathfrak{p}_i$  if necessary, that  $\mathfrak{q}_1 = \mathfrak{p}_1$ . Hence, multiplying by  $\mathfrak{p}_1^{-1}$ ,

$$\mathfrak{p}_1^{-1}\mathfrak{a} = \mathfrak{p}_2 \cdots \mathfrak{p}_r = \mathfrak{q}_2 \cdots \mathfrak{q}_s,$$

and the result follows by the inductive hypothesis. □

7. Show that the integral

$$\Gamma(s) = \int_0^\infty e^{-x} x^{s-1} dx$$

converges for all  $s \in \mathbb{C}$  with  $\Re(s) > 0$ .

Show how  $\Gamma(s)$  can be extended to a meromorphic function in the whole of  $\mathbb{C}$ , and determine its poles and zeros.

**Answer:**

(a) If  $x \in [0, \infty)$  then

$$|x^s| = x^\sigma$$

where  $\sigma = \Re(s)$ . Since

$$e^{-x}x^n \rightarrow 0 \text{ as } x \rightarrow \infty$$

for all  $n$ , the integral converges at the top for all  $s$ .

At the bottom,

$$|x^{s-1}| < x^{-(1+\epsilon)}$$

if  $\Re(s) > \epsilon$ . Hence the integral converges at the bottom if  $\Re(s) > 0$ .

(b) If  $\Re(s) > 0$  then, on integrating by parts,

$$\begin{aligned} \Gamma(s+1) &= \int_0^\infty e^{-x}x^s dx \\ &= [-e^{-x}x^s]_0^\infty + s \int_0^\infty e^{-x}x^{s-1} dx \\ &= s \int_0^\infty e^{-x}x^{s-1} dx \\ &= s \Gamma(s). \end{aligned}$$

Thus

$$\Gamma(s) = \frac{\Gamma(s+1)}{s}.$$

Now the right-hand side is meromorphic in  $\Re(s) > -1$ , with a single simple pole at  $s = 0$ ; so this formula defines an analytic continuation of  $\Gamma(s)$  to  $\Re(s) > -1$ .

But repeating this argument, for any integer  $r > 0$ ,

$$\Gamma(s) = \frac{\Gamma(s+r)}{s(s+1)\cdots(s+r-1)},$$

defining an analytic continuation of  $\Gamma(s)$  to  $\Re(s) > -r$ .

In this way  $\Gamma(s)$  is extended to a meromorphic function in the whole plane  $\mathbb{C}$ , with poles at  $s = 0, -1, -2, \dots$

We assume the following result:

**Lemma 7.1.** For all  $s \in \mathbb{C} \setminus \mathbb{Z}$ ,

$$\Gamma(s) \Gamma(1-s) = \frac{\pi}{\sin \pi s}.$$

[This identity can be established in various ways. Perhaps the neatest is via the identity

$$\int_0^1 t^{u-1}(1-t)^{v-1} dt = \frac{\Gamma(u)\Gamma(v)}{\Gamma(u+v)},$$

which can be established by expressing  $\Gamma(u)\Gamma(v)$  as a double integral.]

It follows from this result that  $\Gamma(s)$  has no zeros, since  $\sin \pi s$  has no poles.

8. Show that the series

$$\zeta(s) = 1 + 2^{-s} + 3^{-s} + \dots$$

converges for all  $s \in \mathbb{C}$  with  $\Re(s) > 1$ .

Does it converge for any  $s$  with  $\Re(s) = 1$ ?

Show how  $\zeta(s)$  can be extended to a meromorphic function in  $\Re(s) > 0$ .

**Answer:**

(a) If  $s = \sigma + it$  then

$$n^s = e^{s \log n} = e^{\sigma \log n} e^{it \log n}.$$

Hence

$$|n^s| = e^{\sigma \log n} = n^\sigma.$$

Now

$$\sum n^{-\sigma}$$

converges if  $\sigma > 1$ , by comparison with

$$\int x^{-\sigma} = \left[ \frac{1}{1-\sigma} x^{1-\sigma} \right].$$

[We are using the fact that if  $f(x)$  is increasing and  $> 0$  then  $\sum f(n)$  and  $\int f(x)dx$  converge or diverge together.]

It follows that

$$\sum n^{-s}$$

is absolutely convergent for  $\Re(s) > 1$ .

(b) The series

$$\sum n^{-s}$$

does not converge for any  $s$  on the real line  $\Re(s) = 1$ .  
The result is obvious if  $s = 1$ , so we may suppose that

$$s = 1 + it,$$

where  $t \neq 0$ .

We have

$$\begin{aligned} n^{-s} &= \frac{1}{n} n^{-it} \\ &= \frac{1}{n} e^{-it \log n}. \end{aligned}$$

Thus

$$\Re(n^{-s}) = \frac{1}{n} \cos(t \log n);$$

so it is sufficient to show that

$$\sum_n \frac{1}{n} \cos(t \log n)$$

is divergent.

Choose a large integer  $m$ , and consider the terms in the interval

$$2m\pi \leq t \log n \leq (2m + 1/4)\pi,$$

ie

$$e^{2m\pi/t} \leq n \leq e^{(2m+1/4)\pi/t} = e^{2m\pi/t} e^{\pi/4t}$$

Within this range,

$$\cos(t \log n) \geq \cos \pi/4 = 1/\sqrt{2},$$

while

$$\frac{1}{n} > e^{-(2m+1/4)\pi/t} = C e^{-2m\pi/t},$$

where

$$C = e^{-\pi/4t}.$$

The length of the interval is

$$C' e^{2m\pi/t},$$

where

$$C' = e^{\pi/4t} - 1 > 0.$$

Thus the number of integers in the interval is

$$> C'e^{2m\pi/t} - 1.$$

Hence the contribution of these terms — all positive — is

$$\begin{aligned} &> \frac{CC'}{\sqrt{2}} - \frac{C}{\sqrt{2}}e^{-2m\pi/t} \\ &> \frac{CC'}{2} \end{aligned}$$

for sufficiently large  $M$ .

We conclude that the series is not convergent.

(c) We can use Riemann-Stieltjes integration by parts to continue  $\zeta(s)$  analytically to  $\Re(s) > 0$

Let

$$f(x) = [x], \quad g(x) = x - [x].$$

Then

$$g(x) = x - f(x),$$

and so

$$\begin{aligned} \sum_1^N n^{-s} &= 1 + \int_1^N x^{-s} df(x) \\ &= 1 + \int_1^N x^{-s} dx - \int_1^N x^{-s} dg(x). \end{aligned}$$

Now

$$\int_1^N x^{-s} dx = \frac{1 - N^{-s+1}}{s-1} \rightarrow \frac{1}{s-1} \text{ as } N \rightarrow \infty$$

if  $\Re(s) > 1$ , while

$$\begin{aligned} \int_1^N x^{-s} dg(x) &= [x^{-s}g(x)]_1^N + s \int_1^N x^{-s-1}g(x)dx \\ &\rightarrow 1 + s \int_1^\infty x^{-s-1}g(x)dx \end{aligned}$$

Thus

$$\zeta(s) = \frac{1}{s-1} + s \int_1^\infty x^{-s-1}g(x)dx$$

if  $\Re(s) > 1$ .

Since  $g(x)$  is bounded, the integral on the right is convergent in  $\Re(s) > 0$ , and defines a holomorphic function there. This formula therefore defines an analytic continuation of  $\zeta(s)$  to  $\Re(s)$ , as a meromorphic function with a single simple pole at  $s = 1$  (with residue 1).

9. Outline the proof of Dirichlet's Theorem, that there are an infinity of primes in any arithmetic sequence  $dn + r$  with  $\gcd(r, d) = 1$ .

**Answer:**

- (a) Let  $\chi$  be a character of the group  $(\mathbb{Z}/d)^\times$ . We extend  $\chi$  to a function on  $\mathbb{Z}/(d)$  by setting

$$\chi(a) = 0 \text{ if } \gcd(a, d) > 1;$$

and we then extend this to a function

$$\chi : \mathbb{Z} \rightarrow \mathbb{C}.$$

- (b) We define the corresponding  $L$ -function by

$$L_\chi(s) = \sum_n \frac{\chi(n)}{n^{-s}}.$$

- (c) This series converges absolutely for  $\Re(s) > 1$ , and so defines a holomorphic function there.
- (d) If  $\chi \neq \chi_0$ , the principal character mod  $d$  (corresponding to the trivial character of  $(\mathbb{Z}/d)^\times$ ) then

$$\sum_{0 \leq n \leq d} \chi(n) = 0.$$

[This follows from the orthogonality of the characters.]

- (e) If  $\chi \neq \chi_0$  then the series converges for  $\Re(s) > 0$ , and so defines a holomorphic function there.

[This follows from the fact that the partial sums

$$S(x) = \sum_{0 \leq n \leq x} \chi(n)$$

are bounded. For

$$\begin{aligned} L_\chi(s) &= \int_{1-}^{\infty} x^{-s} dS(x) \\ &= [x^{-s} S(x)]_{1-}^{\infty} + s \int x^{-s-1} S(x) dx \\ &= s \int x^{-s-1} S(x) dx \end{aligned}$$

and the integral on the right converges for  $\Re(s) > 0$ , since  $S(x)$  is bounded.]

- (f) The  $L$ -function can also be analytically continued to  $\Re(s) > 0$  if  $\chi = \chi_0$ , but in this case the function has a simple pole at  $s = 1$ . [This follows on setting

$$T(x) = \frac{\phi(d)}{d} x - S(x).$$

For  $T(x)$  is bounded, and

$$\begin{aligned} L_{\chi_0}(s) &= \int_{1-}^{\infty} x^{-s} dS(x) \\ &= \int_{1-}^{\infty} x^{-s} (\phi(d/d) dx - \int_{1-}^{\infty} x^{-s} dT(x)) \\ &= \frac{\phi(d)}{d} \frac{1}{s-1} + s \int_1^{\infty} x^{-s-1} T(x) dx, \end{aligned}$$

on integrating by parts. Since  $T(x)$  is bounded, the integral is convergent in  $\Re(s) > 0$  and defines a holomorphic function there.]

- (g)  $L_\chi(s)$  satisfies the Euler Product Formula

$$L_\chi(s) = \prod_p \left( 1 - \frac{\chi(p)}{p^s} \right)^{-1}$$

for  $\Re(s) > 1$ .

- (h) It follows by logarithmic differentiation that

$$\frac{L'_\chi(s)}{L_\chi(s)} = - \sum_p \log p p^{-s} + h_\chi(s),$$

where  $h_\chi(s)$  is holomorphic in  $\Re(s) > 1/2$ .

(i) The characters of a finite abelian group  $G$  form a basis for the functions on  $G$ .

In particular, we can find a linear combination

$$f(n) = \sum_{\chi} c_{\chi} \chi(n)$$

of the characters of  $(\mathbb{Z}/d)^{\times}$  such that

$$f(n) = \begin{cases} 1 & \text{if } n = r, \\ 0 & \text{if } n \neq r. \end{cases}$$

Since

$$\sum_{0 \leq n \leq d} \chi(n) = \begin{cases} 0 & \text{if } \chi \neq \chi_0, \\ \phi(d) & \text{if } \chi = \chi_0, \end{cases}$$

it follows that

$$c_{\chi_0} = \frac{1}{\phi(d)}.$$

(j) If now we take the same linear combination of the  $L$ -functions we see that

$$\sum_{\chi} c_{\chi} \frac{L'_{\chi}(s)}{L_{\chi}(s)} = - \sum_{p \equiv r \pmod{d}} \log pp^{-s} + h(s),$$

where  $h(s)$  is holomorphic in  $\Re(s) > 1/2$ .

10. If there are only a finite number of primes  $p \equiv r \pmod{d}$  then the function on the right is holomorphic in  $\Re(s) > 1/2$ .

However, the term on the left corresponding to  $\chi_0$  has a simple pole at  $s = 1$  since  $L_{\chi_0}(s)$  has a pole there.

11. The proof is not quite complete, since if any of the  $L$ -functions had a zero at  $s = 1$  this would contribute a pole on the left, which might cancel out the pole from the  $\chi_0$  term.

**Lemma 11.1.**  $L_{\chi}(1) \neq 0$  for any  $L$ -function.

With this the proof of Dirichlet's Theorem is complete.

[I gave a proof of the Lemma in the course, but there was a gap in it; it was only valid if  $\chi$  is non-real.



If  $\chi$  is real (but  $\neq \chi_0$ ), ie

$$\chi(n) = \pm 1$$

for all  $n$ , then a rather complicated calculation shows that

$$L_\chi(1) > 0,$$

and so completes the proof of the Theorem.]