# Diophantine approximation, irrationality and transcendence 

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### 6.3.6 The main lemma

The theory which follows is well-known (a classical reference is the book [7] by O. Perron), but the point of view which we develop here is slightly different from most classical texts on the subject. We follow [2, 3, 9]. An important role in our presentation of the subject is the following result (Lemma 4.1 in [8]).

Lemma 81. Let $\epsilon= \pm 1$ and let $a, b, c, d$ be rational integers satisfying

$$
a d-b c=\epsilon
$$

and $d \geq 1$. Then there is a unique finite sequence of rational integers $a_{0}, \ldots, a_{s}$ with $s \geq 1$ and $a_{1}, \ldots, a_{s-1}$ positive, such that

$$
\left(\begin{array}{ll}
a & b  \tag{82}\\
c & d
\end{array}\right)=\left(\begin{array}{cc}
a_{0} & 1 \\
1 & 0
\end{array}\right)\left(\begin{array}{cc}
a_{1} & 1 \\
1 & 0
\end{array}\right) \cdots\left(\begin{array}{cc}
a_{s} & 1 \\
1 & 0
\end{array}\right)
$$

These integers are also characterized by

$$
\begin{equation*}
\frac{b}{d}=\left[a_{0}, a_{1}, \ldots, a_{s-1}\right], \quad \frac{c}{d}=\left[a_{s}, \ldots, a_{1}\right], \quad(-1)^{s+1}=\epsilon . \tag{83}
\end{equation*}
$$

For instance, when $d=1$, for $b$ and $c$ rational integers,

$$
\left(\begin{array}{cc}
b c+1 & b \\
c & 1
\end{array}\right)=\left(\begin{array}{ll}
b & 1 \\
1 & 0
\end{array}\right)\left(\begin{array}{ll}
c & 1 \\
1 & 0
\end{array}\right)
$$

and

$$
\left(\begin{array}{cc}
b c-1 & b \\
c & 1
\end{array}\right)=\left(\begin{array}{cc}
b-1 & 1 \\
1 & 0
\end{array}\right)\left(\begin{array}{cc}
1 & 1 \\
1 & 0
\end{array}\right)\left(\begin{array}{cc}
c-1 & 1 \\
1 & 0
\end{array}\right) .
$$

Proof. We start with unicity. If $a_{0}, \ldots, a_{s}$ satisfy the conclusion of Lemma 81, then by using (82), we find $b / d=\left[a_{0}, a_{1}, \ldots, a_{s-1}\right]$. Taking the transpose, we also find $c / d=\left[a_{s}, \ldots, a_{1}\right]$. Next, taking the determinant, we obtain $(-1)^{s+1}=\epsilon$. The last equality fixes the parity of $s$, and each of the rational numbers $b / d, c / d$ has a unique continued fraction expansion whose length has a given parity (cf. Proposition69). This proves the unicity of the factorisation when it exists.

For the existence, we consider the simple continued fraction expansion of $c / d$ with length of parity given by the last condition in (83), say $c / d=$ $\left[a_{s}, \ldots, a_{1}\right]$. Let $a_{0}$ be a rational integer such that the distance between $b / d$ and $\left[a_{0}, a_{1}, \ldots, a_{s-1}\right]$ is $\leq 1 / 2$. Define $a^{\prime}, b^{\prime}, c^{\prime}, d^{\prime}$ by

$$
\left(\begin{array}{cc}
a^{\prime} & b^{\prime} \\
c^{\prime} & d^{\prime}
\end{array}\right)=\left(\begin{array}{cc}
a_{0} & 1 \\
1 & 0
\end{array}\right)\left(\begin{array}{cc}
a_{1} & 1 \\
1 & 0
\end{array}\right) \cdots\left(\begin{array}{cc}
a_{s} & 1 \\
1 & 0
\end{array}\right)
$$

We have

$$
d^{\prime}>0, \quad a^{\prime} d^{\prime}-b^{\prime} c^{\prime}=\epsilon, \quad \frac{c^{\prime}}{d^{\prime}}=\left[a_{s}, \ldots, a_{1}\right]=\frac{c}{d}
$$

and

$$
\frac{b^{\prime}}{d^{\prime}}=\left[a_{0}, a_{1}, \ldots, a_{s-1}\right], \quad\left|\frac{b^{\prime}}{d^{\prime}}-\frac{b}{d}\right| \leq \frac{1}{2}
$$

From $\operatorname{gcd}(c, d)=\operatorname{gcd}\left(c^{\prime}, d^{\prime}\right)=1, c / d=c^{\prime} / d^{\prime}$ and $d>0, d^{\prime}>0$ we deduce $c^{\prime}=c, d^{\prime}=d$. From the equality between the determinants we deduce $a^{\prime}=a+k c, b^{\prime}=b+k d$ for some $k \in \mathbf{Z}$, and from

$$
\frac{b^{\prime}}{d^{\prime}}-\frac{b}{d}=k
$$

we conclude $k=0,\left(a^{\prime}, b^{\prime}, c^{\prime}, d^{\prime}\right)=(a, b, c, d)$. Hence 82) follows.

Corollary 84. Assume the hypotheses of Lemma 81 are satisfied.
a) If $c>d$, then $a_{s} \geq 1$ and

$$
\frac{a}{c}=\left[a_{0}, a_{1}, \ldots, a_{s}\right] .
$$

b) If $b>d$, then $a_{0} \geq 1$ and

$$
\frac{a}{b}=\left[a_{s}, \ldots, a_{1}, a_{0}\right] .
$$

The following examples show that the hypotheses of the corollary are not superfluous:

$$
\begin{gathered}
\left(\begin{array}{ll}
1 & b \\
0 & 1
\end{array}\right)=\left(\begin{array}{ll}
b & 1 \\
1 & 0
\end{array}\right)\left(\begin{array}{ll}
0 & 1 \\
1 & 0
\end{array}\right) \\
\left(\begin{array}{cc}
b-1 & b \\
1 & 1
\end{array}\right)=\left(\begin{array}{cc}
b-1 & 1 \\
1 & 0
\end{array}\right)\left(\begin{array}{ll}
1 & 1 \\
1 & 0
\end{array}\right)\left(\begin{array}{ll}
0 & 1 \\
1 & 0
\end{array}\right)
\end{gathered}
$$

and

$$
\left(\begin{array}{cc}
c-1 & 1 \\
c & 1
\end{array}\right)=\left(\begin{array}{ll}
0 & 1 \\
1 & 0
\end{array}\right)\left(\begin{array}{cc}
1 & 1 \\
1 & 0
\end{array}\right)\left(\begin{array}{cc}
c-1 & 1 \\
1 & 0
\end{array}\right) .
$$

Proof of Corollary 84. Any rational number $u / v>1$ has two continued fractions. One of them starts with 0 only if $u / v=1$ and the continued fraction is $[0,1]$. Hence the assumption $c>d$ implies $a_{s}>0$. This proves part a), and part b) follows by transposition (or repeating the proof).

Another consequence of Lemma 81 is the following classical result (Satz 13 p. 47 of [7]).

Corollary 85. Let $a, b, c$, $d$ be rational integers with $a d-b c= \pm 1$ and $c>d>0$. Let $x$ and $y$ be two irrational numbers satisfying $y>1$ and

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

Let $x=\left[a_{0}, a_{1}, \ldots\right]$ be the simple continued fraction expansion of $x$. Then there exists $s \geq 1$ such that

$$
a=p_{s}, \quad b=p_{s-1}, \quad c=q_{s}, \quad r=q_{s-1}, \quad y=x_{s+1}
$$

Proof. Using lemma 81, we write

$$
\left(\begin{array}{ll}
a & b \\
c & d
\end{array}\right)=\left(\begin{array}{cc}
a_{0}^{\prime} & 1 \\
1 & 0
\end{array}\right)\left(\begin{array}{cc}
a_{1}^{\prime} & 1 \\
1 & 0
\end{array}\right) \cdots\left(\begin{array}{cc}
a_{s}^{\prime} & 1 \\
1 & 0
\end{array}\right)
$$

with $a_{1}^{\prime}, \ldots, a_{s-1}^{\prime}$ positive and

$$
\frac{b}{d}=\left[a_{0}^{\prime}, a_{1}^{\prime}, \ldots, a_{s-1}^{\prime}\right], \quad \frac{c}{d}=\left[a_{s}^{\prime}, \ldots, a_{1}^{\prime}\right]
$$

From $c>d$ and corollary 84 , we deduce $a_{s}^{\prime}>0$ and

$$
\frac{a}{c}=\left[a_{0}^{\prime}, a_{1}^{\prime}, \ldots, a_{s}^{\prime}\right]=\frac{p_{s}^{\prime}}{q_{s}^{\prime}}, \quad x=\frac{p_{s}^{\prime} y+p_{s-1}^{\prime}}{q_{s}^{\prime} y+q_{s-1}^{\prime}}=\left[a_{0}^{\prime}, a_{1}^{\prime}, \ldots, a_{s}^{\prime}, y\right]
$$

Since $y>1$, it follows that $a_{i}^{\prime}=a_{i}, p_{i}^{\prime}=q_{i}^{\prime}$ for $0 \leq i \leq s$ and $y=x_{s+1}$.

### 6.3.7 Simple Continued fraction of $\sqrt{D}$

An infinite sequence $\left(a_{n}\right)_{n \geq 1}$ is periodic if there exists a positive integer $s$ such that

$$
\begin{equation*}
a_{n+s}=a_{n} \quad \text { for all } n \geq 1 \tag{86}
\end{equation*}
$$

In this case, the finite sequence $\left(a_{1}, \ldots, a_{s}\right)$ is called a period of the original sequence. For the sake of notation, we write

$$
\left(a_{1}, a_{2}, \ldots\right)=\left(\overline{a_{1}, \ldots, a_{s}}\right) .
$$

If $s_{0}$ is the smallest positive integer satisfying (86), then the set of $s$ satisfying (86) is the set of positive multiples of $s_{0}$. In this case $\left(a_{1}, \ldots, a_{s_{0}}\right)$ is called the fundamental period of the original sequence.

Theorem 87. Let $D$ be a positive integer which is not a square. Write the simple continued fraction of $\sqrt{D}$ as $\left[a_{0}, a_{1}, \ldots\right]$ with $a_{0}=\lfloor\sqrt{D}\rfloor$.
a) The sequence $\left(a_{1}, a_{2}, \ldots\right)$ is periodic.
b) Let $(x, y)$ be a positive integer solution to Pell's equation $x^{2}-D y^{2}= \pm 1$. Then there exists $s \geq 1$ such that $x / y=\left[a_{0}, \ldots, a_{s-1}\right]$ and

$$
\left(a_{1}, a_{2}, \ldots, a_{s-1}, 2 a_{0}\right)
$$

is a period of the sequence $\left(a_{1}, a_{2}, \ldots\right)$. Further, $a_{s-i}=a_{i}$ for $1 \leq i \leq s-1$ 9).
c) Let $\left(a_{1}, a_{2}, \ldots, a_{s-1}, 2 a_{0}\right)$ be a period of the sequence $\left(a_{1}, a_{2}, \ldots\right)$. Set $x / y=\left[a_{0}, \ldots, a_{s-1}\right]$. Then $x^{2}-D y^{2}=(-1)^{s}$.
d) Let $s_{0}$ be the length of the fundamental period. Then for $i \geq 0$ not multiple of $s_{0}$, we have $a_{i} \leq a_{0}$.

If ( $a_{1}, a_{2}, \ldots, a_{s-1}, 2 a_{0}$ ) is a period of the sequence $\left(a_{1}, a_{2}, \ldots\right)$, then

$$
\sqrt{D}=\left[a_{0}, \overline{a_{1}, \ldots, a_{s-1}, 2 a_{0}}\right]=\left[a_{0}, a_{1}, \ldots, a_{s-1}, a_{0}+\sqrt{D}\right] .
$$

Consider the fundamental period $\left(a_{1}, a_{2}, \ldots, a_{s_{0}-1}, a_{s_{0}}\right)$ of the sequence ( $a_{1}, a_{2}, \ldots$ ). By part b) of Theorem 87 we have $a_{s_{0}}=2 a_{0}$, and by part d), it follows that $s_{0}$ is the smallest index $i$ such that $a_{i}>a_{0}$.

From b) and c) in Theorem 87, it follows that the fundamental solution $\left(x_{1}, y_{1}\right)$ to Pell's equation $x^{2}-\overline{D y^{2}}= \pm 1$ is given by $x_{1} / y_{1}=\left[a_{0}, \ldots, a_{s_{0}-1}\right]$,

[^0]and that $x_{1}^{2}-D y_{1}^{2}=(-1)^{s_{0}}$. Therefore, if $s_{0}$ is even, then there is no solution to the Pell's equation $x^{2}-D y^{2}=-1$. If $s_{0}$ is odd, then $\left(x_{1}, y_{1}\right)$ is the fundamental solution to Pell's equation $x^{2}-D y^{2}=-1$, while the fundamental solution $\left(x_{2}, y_{2}\right)$ to Pell's equation $x^{2}-D y^{2}=1$ is given by $x_{2} / y_{2}=\left[a_{0}, \ldots, a_{2 s-1}\right]$.

It follows also from Theorem 87 that the $\left(n s_{0}-1\right)$-th convergent

$$
x_{n} / y_{n}=\left[a_{0}, \ldots, a_{n s_{0}-1}\right]
$$

satisfies

$$
\begin{equation*}
x_{n}+y_{n} \sqrt{D}=\left(x_{1}+y_{1} \sqrt{D}\right)^{n} . \tag{88}
\end{equation*}
$$

We shall check this relation directly (Lemma 92 ).
Proof. Start with a positive solution $(x, y)$ to Pell's equation $x^{2}-D y^{2}= \pm 1$, which exists according to Proposition 75. Since $D y \geq x$ and $x>y$, we may use lemma 81 and corollary 84 with

$$
a=D y, \quad b=c=x, \quad d=y
$$

and write

$$
\left(\begin{array}{cc}
D y & x  \tag{89}\\
x & y
\end{array}\right)=\left(\begin{array}{cc}
a_{0}^{\prime} & 1 \\
1 & 0
\end{array}\right)\left(\begin{array}{cc}
a_{1}^{\prime} & 1 \\
1 & 0
\end{array}\right) \cdots\left(\begin{array}{cc}
a_{s}^{\prime} & 1 \\
1 & 0
\end{array}\right)
$$

with positive integers $a_{0}^{\prime}, \ldots, a_{s}^{\prime}$ and with $a_{0}^{\prime}=\lfloor\sqrt{D}\rfloor$. Then the continued fraction expansion of $D y / x$ is $\left[a_{0}^{\prime}, \ldots, a_{s}^{\prime}\right]$ and the continued fraction expansion of $x / y$ is $\left[a_{0}^{\prime}, \ldots, a_{s-1}^{\prime}\right]$.

Since the matrix on the left hand side of (89) is symmetric, the word $a_{0}^{\prime}, \ldots, a_{s}^{\prime}$ is a palindrome. In particular $a_{s}^{\prime}=a_{0}^{\prime}$.

Consider the periodic continued fraction

$$
\delta=\left[a_{0}^{\prime}, \overline{a_{1}^{\prime}, \ldots, a_{s-1}^{\prime}, 2 a_{0}^{\prime}}\right] .
$$

This number $\delta$ satisfies

$$
\delta=\left[a_{0}^{\prime}, a_{1}^{\prime}, \ldots, a_{s-1}^{\prime}, a_{0}^{\prime}+\delta\right] .
$$

Using the inverse of the matrix

$$
\left(\begin{array}{cc}
a_{0}^{\prime} & 1 \\
1 & 0
\end{array}\right) \quad \text { which is } \quad\left(\begin{array}{cc}
0 & 1 \\
1 & -a_{0}^{\prime}
\end{array}\right)
$$

we write

$$
\left(\begin{array}{cc}
a_{0}^{\prime}+\delta & 1 \\
1 & 0
\end{array}\right)=\left(\begin{array}{cc}
a_{0}^{\prime} & 1 \\
1 & 0
\end{array}\right)\left(\begin{array}{ll}
1 & 0 \\
\delta & 1
\end{array}\right)
$$

Hence the product of matrices associated with the continued fraction of $\delta$

$$
\left(\begin{array}{cc}
a_{0}^{\prime} & 1 \\
1 & 0
\end{array}\right)\left(\begin{array}{cc}
a_{1}^{\prime} & 1 \\
1 & 0
\end{array}\right) \cdots\left(\begin{array}{cc}
a_{s-1}^{\prime} & 1 \\
1 & 0
\end{array}\right)\left(\begin{array}{cc}
a_{0}^{\prime}+\delta & 1 \\
1 & 0
\end{array}\right)
$$

is

$$
\left(\begin{array}{cc}
D y & x \\
x & y
\end{array}\right)\left(\begin{array}{ll}
1 & 0 \\
\delta & 1
\end{array}\right)=\left(\begin{array}{cc}
D y+\delta x & x \\
x+\delta y & y
\end{array}\right)
$$

It follows that

$$
\delta=\frac{D y+\delta x}{x+\delta y}
$$

hence $\delta^{2}=D$. As a consequence, $a_{i}^{\prime}=a_{i}$ for $0 \leq i \leq s-1$ while $a_{s}^{\prime}=a_{0}$, $a_{s}=2 a_{0}$.

This proves that if $(x, y)$ is a non-trivial solution to Pell's equation $x^{2}-$ $D y^{2}= \pm 1$, then the continued fraction expansion of $\sqrt{D}$ is of the form

$$
\begin{equation*}
\sqrt{D}=\left[a_{0}, \overline{a_{1}, \ldots, a_{s-1}, 2 a_{0}}\right] \tag{90}
\end{equation*}
$$

with $a_{1}, \ldots, a_{s-1}$ a palindrome, and $x / y$ is given by the convergent

$$
\begin{equation*}
x / y=\left[a_{0}, a_{1}, \ldots, a_{s-1}\right] \tag{91}
\end{equation*}
$$

Consider a convergent $p_{n} / q_{n}=\left[a_{0}, a_{1}, \ldots, a_{n}\right]$. If $a_{n+1}=2 a_{0}$, then 73 ) with $x=\sqrt{D}$ implies the upper bound

$$
\left|\sqrt{D}-\frac{p_{n}}{q_{n}}\right| \leq \frac{1}{2 a_{0} q_{n}^{2}}
$$

and it follows from Corollary 79 that $\left(p_{n}, q_{n}\right)$ is a solution to Pell's equation $p_{n}^{2}-D q_{n}^{2}= \pm 1$. This already shows that $a_{i}<2 a_{0}$ when $i+1$ is not the length of a period. We refine this estimate to $a_{i} \leq a_{0}$.

Assume $a_{n+1} \geq a_{0}+1$. Since the sequence $\left(a_{m}\right)_{m \geq 1}$ is periodic of period length $s_{0}$, for any $m$ congruent to $n$ modulo $s_{0}$, we have $a_{m+1}>a_{0}$. For these $m$ we have

$$
\left|\sqrt{D}-\frac{p_{m}}{q_{m}}\right| \leq \frac{1}{\left(a_{0}+1\right) q_{m}^{2}}
$$

For sufficiently large $m$ congruent to $n$ modulo $s$ we have

$$
\left(a_{0}+1\right) q_{m}^{2}>q_{m}^{2} \sqrt{D}+1
$$

Corollary 79 implies that $\left(p_{m}, q_{m}\right)$ is a solution to Pell's equation $p_{m}^{2}-D q_{m}^{2}=$ $\pm 1$. Finally, Theorem 87 implies that $m+1$ is a multiple of $s_{0}$, hence $n+1$ also.

### 6.3.8 Connection between the two formulae for the $n$-th positive solution to Pell's equation

Lemma 92. Let $D$ be a positive integer which is not a square. Consider the simple continued fraction expansion $\sqrt{D}=\left[a_{0}, \overline{a_{1}, \ldots, a_{s_{0}-1}, 2 a_{0}}\right]$ where $s_{0}$ is the length of the fundamental period. Then the fundamental solution $\left(x_{1}, y_{1}\right)$ to Pell's equation $x^{2}-D y^{2}= \pm 1$ is given by the continued fraction expansion $x_{1} / y_{1}=\left[a_{0}, a_{1}, \ldots, a_{s_{0}-1}\right]$. Let $n \geq 1$ be a positive integer. Define $\left(x_{n}, y_{n}\right)$ by $x_{n} / y_{n}=\left[a_{0}, a_{1}, \ldots, a_{n s_{0}-1}\right]$. Then $x_{n}+y_{n} \sqrt{D}=\left(x_{1}+y_{1} \sqrt{D}\right)^{n}$.

This result is a consequence of the two formulae we gave for the $n$-th solution ( $x_{n}, y_{n}$ ) to Pell's equation $x^{2}-D y^{2}= \pm 1$. We check this result directly.

Proof. From Lemma 81 and relation (89), one deduces

$$
\left(\begin{array}{cc}
D y_{n} & x_{n} \\
x_{n} & y_{n}
\end{array}\right)=\left(\begin{array}{cc}
a_{0} & 1 \\
1 & 0
\end{array}\right)\left(\begin{array}{cc}
a_{1} & 1 \\
1 & 0
\end{array}\right) \cdots\left(\begin{array}{cc}
a_{n s_{0}-1} & 1 \\
1 & 0
\end{array}\right)\left(\begin{array}{cc}
a_{0} & 1 \\
1 & 0
\end{array}\right) .
$$

Since

$$
\left(\begin{array}{cc}
D y_{n} & x_{n} \\
x_{n} & y_{n}
\end{array}\right)\left(\begin{array}{cc}
0 & 1 \\
1 & -a_{0}
\end{array}\right)=\left(\begin{array}{cc}
x_{n} & D y_{n}-a_{0} x_{n} \\
y_{n} & x_{n}-a_{0} y_{n}
\end{array}\right)
$$

we obtain

$$
\left(\begin{array}{cc}
a_{0} & 1  \tag{93}\\
1 & 0
\end{array}\right)\left(\begin{array}{cc}
a_{1} & 1 \\
1 & 0
\end{array}\right) \ldots\left(\begin{array}{cc}
a_{n s_{0}-1} & 1 \\
1 & 0
\end{array}\right)=\left(\begin{array}{cc}
x_{n} & D y_{n}-a_{0} x_{n} \\
y_{n} & x_{n}-a_{0} y_{n}
\end{array}\right)
$$

Notice that the determinant is $(-1)^{n s_{0}}=x_{n}^{2}-D y_{n}^{2}$. Formula (93) for $n+1$ and the periodicity of the sequence $\left(a_{1}, \ldots, a_{n}, \ldots\right)$ with $a_{s_{0}}=2 a_{0}$ give :

$$
\left(\begin{array}{cc}
x_{n+1} & D y_{n+1}-a_{0} x_{n+1} \\
y_{n+1} & x_{n+1}-a_{0} y_{n+1}
\end{array}\right)=\left(\begin{array}{cc}
x_{n} & D y_{n}-a_{0} x_{n} \\
y_{n} & x_{n}-a_{0} y_{n}
\end{array}\right)\left(\begin{array}{cc}
2 a_{0} & 1 \\
1 & 0
\end{array}\right)\left(\begin{array}{cc}
a_{1} & 1 \\
1 & 0
\end{array}\right) \ldots\left(\begin{array}{cc}
a_{s_{0}-1} & 1 \\
1 & 0
\end{array}\right) .
$$

Take first $n=1$ in (93) and multiply on the left by

$$
\left(\begin{array}{cc}
2 a_{0} & 1 \\
1 & 0
\end{array}\right)\left(\begin{array}{cc}
0 & 1 \\
1 & -a_{0}
\end{array}\right)=\left(\begin{array}{cc}
1 & a_{0} \\
0 & 1
\end{array}\right) .
$$

Since

$$
\left(\begin{array}{cc}
1 & a_{0} \\
0 & 1
\end{array}\right)\left(\begin{array}{cc}
x_{1} & D y_{1}-a_{0} x_{1} \\
y_{1} & x_{1}-a_{0} y_{1}
\end{array}\right)=\left(\begin{array}{cc}
x_{1}+a_{0} y_{1} & \left(D-a_{0}^{2}\right) y_{1} \\
y_{1} & x_{1}-a_{0} y_{1}
\end{array}\right) .
$$

we deduce

$$
\left(\begin{array}{cc}
2 a_{0} & 1 \\
1 & 0
\end{array}\right)\left(\begin{array}{cc}
a_{1} & 1 \\
1 & 0
\end{array}\right) \cdots\left(\begin{array}{cc}
a_{s_{0}-1} & 1 \\
1 & 0
\end{array}\right)=\left(\begin{array}{cc}
x_{1}+a_{0} y_{1} & \left(D-a_{0}^{2}\right) y_{1} \\
y_{1} & x_{1}-a_{0} y_{1}
\end{array}\right) .
$$

Therefore

$$
\left(\begin{array}{cc}
x_{n+1} & D y_{n+1}-a_{0} x_{n+1} \\
y_{n+1} & x_{n+1}-a_{0} y_{n+1}
\end{array}\right)=\left(\begin{array}{cc}
x_{n} & D y_{n}-a_{0} x_{n} \\
y_{n} & x_{n}-a_{0} y_{n}
\end{array}\right)\left(\begin{array}{cc}
x_{1}+a_{0} y_{1} & \left(D-a_{0}^{2}\right) y_{1} \\
y_{1} & x_{1}-a_{0} y_{1}
\end{array}\right) .
$$

The first column gives

$$
x_{n+1}=x_{n} x_{1}+D y_{n} y_{1} \quad \text { and } \quad y_{n+1}=x_{1} y_{n}+x_{n} y_{1},
$$

which was to be proved.

### 6.3.9 Records

For large $D$, Pell's equation may obviously have small integer solutions. Examples are

For $D=m^{2}-1$ with $m \geq 2$ the numbers $x=m, y=1$ satisfy $x^{2}-D y^{2}=1$,
for $D=m^{2}+1$ with $m \geq 1$ the numbers $x=m, y=1$ satisfy $x^{2}-D y^{2}=$ -1 ,
for $D=m^{2} \pm m$ with $m \geq 2$ the numbers $x=2 m \pm 1$ satisfy $y=2$, $x^{2}-D y^{2}=1$,
for $D=t^{2} m^{2}+2 m$ with $m \geq 1$ and $t \geq 1$ the numbers $x=t^{2} m+1$, $y=t$ satisfy $x^{2}-D y^{2}=1$.

On the other hand, relatively small values of $D$ may lead to large fundamental solutions. Tables are available on the interne

For $D$ a positive integer which is not a square, denote by $S(D)$ the base 10 logarithm of $x_{1}$, when $\left(x_{1}, y_{1}\right)$ is the fundamental solution to $x^{2}-D y^{2}=1$. The integral part of $S(D)$ is the number of digits of the fundamental solution $x_{1}$. For instance, when $D=61$, the fundamental solution $\left(x_{1}, y_{1}\right)$ is

$$
x_{1}=1766319049, \quad y_{1}=226153980
$$

and $S(61)=\log _{10} x_{1}=9.247069 \ldots$

[^1]An integer $D$ is a record holder for $S$ if $S\left(D^{\prime}\right)<S(D)$ for all $D^{\prime}<D$.
Here are the record holders up to 1021:

| $D$ | 2 | 5 | 10 | 13 | 29 | 46 | 53 | 61 | 109 |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $S(D)$ | 0.477 | 0.954 | 1.278 | 2.812 | 3.991 | 4.386 | 4.821 | 9.247 | 14.198 |


| $D$ | 181 | 277 | 397 | 409 | 421 | 541 | 661 | 1021 |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $S(D)$ | 18.392 | 20.201 | 20.923 | 22.398 | 33.588 | 36.569 | 37.215 | 47.298 |

Some further records with number of digits successive powers of 10 :

| $D$ | 3061 | 169789 | 12765349 | 1021948981 | 85489307341 |
| :---: | :---: | :---: | :---: | :---: | :---: |
| $S(D)$ | 104.051 | 1001.282 | 10191.729 | 100681.340 | 1003270.151 |

### 6.3.10 A criterion for the existence of a solution to the negative Pell equation

Here is a recent result on the existence of a solution to Pell's equation $x^{2}-D y^{2}=-1$

Proposition 94 (R.A. Mollin, A. Srinivasan ${ }^{11]}$. Let $d$ be a positive integer which is not a square. Let $\left(x_{0}, y_{0}\right)$ be the fundamental solution to Pell's equation $x^{2}-d y^{2}=1$. Then the equation $x^{2}-d y^{2}=-1$ has a solution if and only if $x_{0} \equiv-1(\bmod 2 d)$.

Proof. If $a^{2}-d b^{2}=-1$ is the fundamental solution to $x^{2}-d y^{2}=-1$, then $x_{0}+y_{0} \sqrt{d}=(a+b \sqrt{d})^{2}$, hence

$$
x_{0}=a^{2}+d b^{2}=2 d b^{2}-1 \equiv-1 \quad(\bmod 2 d) .
$$

Conversely, if $x_{0}=2 d k-1$, then $x_{0}^{2}=4 d^{2} k^{2}-4 d k+1=d y_{0}^{2}+1$, hence $4 d k^{2}-4 k=y_{0}^{2}$. Therefore $y_{0}$ is even, $y_{0}=2 z$, and $k(d k-1)=z^{2}$. Since $k$ and $d k-1$ are relatively prime, both are squares, $k=b^{2}$ and $d k-1=a^{2}$, which gives $a^{2}-d b^{2}=-1$.

### 6.3.11 Arithmetic varieties

Let $D$ be a positive integer which is not a square. Define $\mathcal{G}=\{(x, y) \in$ $\left.\mathbf{R}^{2} ; x^{2}-D y^{2}=1\right\}$.

[^2]The map

$$
\begin{array}{clc}
\mathcal{G} & \longrightarrow & \mathbf{R}^{\times} \\
(x, y) & \longmapsto & t=x+y \sqrt{D}
\end{array}
$$

is bijective: the inverse of that map is obtained by writing $u=1 / t, 2 x=$ $t+u, 2 y \sqrt{D}=t-u$, so that $t=x+y \sqrt{D}$ and $u=x-y \sqrt{D}$. By transfer of structure, this endows $\mathcal{G}$ with a multiplicative group structure, which is isomorphic to $\mathbf{R}^{\times}$, for which

$$
\begin{array}{ccc}
\mathcal{G} & \longrightarrow & \mathrm{GL}_{2}(\mathbf{R}) \\
(x, y) & \longmapsto\left(\begin{array}{cc}
x & D y \\
y & x
\end{array}\right) .
\end{array}
$$

is an injective group homomorphism. Let $G(\mathbf{R})$ be its image, which is therefore isomorphic to $\mathbf{R}^{\times}$.

A matrix $\left(\begin{array}{ll}a & b \\ c & d\end{array}\right)$ respects the quadratic form $x^{2}-D y^{2}$ if and only if

$$
(a x+b y)^{2}-D(c x+d y)^{2}=x^{2}-D y^{2}
$$

which can be written

$$
a^{2}-D c^{2}=1, \quad b^{2}-D d^{2}=D, \quad a b=c d D
$$

Hence the group of matrices of determinant 1 with coefficients in $\mathbf{Z}$ which respect the quadratic form $x^{2}-D y^{2}$ is the group

$$
G(\mathbf{Z})=\left\{\left(\begin{array}{cc}
a & D c \\
c & a
\end{array}\right) \in \mathrm{GL}_{2}(\mathbf{Z})\right\}
$$

According to the work of Siegel, Harish-Chandra, Borel and Godement, the quotient of $G(\mathbf{R})$ by $G(\mathbf{Z})$ is compact. Hence $G(\mathbf{Z})$ is infinite (of rank 1 over $\mathbf{Z}$ ), which means that there are infinitely many solutions to the equation $a^{2}-D c^{2}=1$.

This is not a new proof of Proposition 75, but an interpretation and a generalization. Such results are valid for arithmetic varietie $\$^{12}$.

[^3]
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[^0]:    ${ }^{9}$ One says that the word $a_{1}, \ldots, a_{s-1}$ is a palindrome. This result is proved in the first paper published by Evariste Galois at the age of 17:
    Démonstration d'un théorème sur les fractions continues périodiques.
    Annales de Mathématiques Pures et Appliquées, 19 (1828-1829), p. 294-301.
    http://archive.numdam.org/article/AMPA_1828-1829_-19_-294_0.pdf.

[^1]:    ${ }^{10}$ For instance:
    Tomás Oliveira e Silva: Record-Holder Solutions of Pell's Equation http://www.ieeta.pt/~tos/pell.html.

[^2]:    ${ }^{11}$ Pell equation: non-principal Lagrange criteria and central norms; Canadian Math. Bull., to appear

[^3]:    ${ }^{12}$ See for instance Nicolas Bergeron, "Sur la forme de certains espaces provenant de constructions arithmétiques", Images des Mathématiques, (2004). http://people.math.jussieu.fr/~bergeron/Recherche_files/Images.pdf

