An Introduction to Number Theory

J. J. P. Veerman
Preface

This work contains a one year (three terms or two semesters) first course in number theory at the advanced undergraduate to intermediate graduate level. No prior knowledge of number theory is assumed. We do require knowledge and familiarity with the notions of basic linear algebra (matrices, determinants), calculus (integrals), and proof-writing. But beyond that, this text aims to be completely self-contained. Part I covers what students might learn in an advanced undergraduate first course on number theory. Part II discusses the basics of the different branches of number theory (algebraic, analytic, and ergodic or probabilistic) and is pitched at a slightly higher level. Part III discusses some more advanced topics.

Too often, in our opinion, it seems that introductory texts skimp on either the algebraic aspects or the geometric aspects of number theory (sometimes both). We have tried to cover all areas of introductory number theory. In contrast, algebraic texts are often very hard to read for the non-algebraically inclined students due to the barrage of definitions one needs to digest to get to the “meat”. Our approach is pragmatic: we want to understand a broad outline of number theory, so how do we do that most efficiently? For example, when dealing with continued fractions, a geometrical approach greatly clarifies the subject by making it easy to visualize results, and so we adopt that approach. In the study of algebraic integers, we skip or summarize many of the commonly used definitions. For instance, we do not dwell very long on the fact that the integers form a ring. We merely note
that the crucial part is the \textit{distinction} between ring (where multiplication does not have an inverse) and field (where it does). This — together with some other observations — is sufficient to arrive in very few pages at accurate definitions of, say, Euclidean domains. Our approach, then, is to try to uncover number theory by any means, regardless of whether the subject at hand is traditionally seen as part of algebra, analysis, or geometry.

Each chapter consists of some basic material followed by exercises. The exercises are of two types. Some are simple computational routines, to get the students used to the notions described in the text. Others develop the theory a little further. All exercises, including the ones of the latter type, should be easily doable for graduate students. Nonetheless, my recommendation is to have the students work out all the exercises in groups to lessen even more the chance of getting stuck. Nothing discourages self-study more than being stuck in some exercise. If students tend to get stuck in some particular exercise, I hope I will be notified, so I can add more hints in the next edition.

You can’t really learn mathematics without doing it. But on the other hand, you can’t possible invent everything from scratch either. So a good way to design a course, is to give the lay of the land in each chapter, and let students figure out some of the details and corollaries through exercises at the end of the chapter. I wrote these notes aiming for a division of roughly equal parts between blackboard type lecturing and interactive practice for the student of about half-half. This has the additional advantage that the basic and most important material is concise and contained in few pages, and therefore can be consulted with great ease to find important results.

A word on alternate uses of this work. Because of the crossdisciplinary (within mathematics) approach taken, parts of the book can easily be used in other courses. For example, a graduate course on dynamical systems or ergodic theory could contain an 8 week segment consisting of Chapters 6, 9, 10, and 14. Chapters 4, 2, 11, 12, and 13 could easily constitute a short analytic number theory course. Chapters 5, 7, and 8 could start off a course in algebraic number theory.

This work \textit{can} be used at the intermediate undergraduate level, where students still need to train how to write proofs. In that case, I recommend a modest program consisting roughly of the following content. Start with Chapters 1 and 2, followed by Sections 3.1 through 3.4 and 3.6, 4.1 and
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4.2, and finally Chapter 5. If this is the course taken, then the instructor would probably want to gather some extra material on how to write proofs, starting with mathematical induction. Care should be taken that some of the exercises may be a little too advanced for the students at this level.

We advise the reader that underlined words and clauses are indexed.

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Portland, Oregon
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37 \( ABCa_{r+z} \) is the sum of the \( BbCc_j \) along the green line in the \( i-j \) diagram. The red lines indicate where \( p \nmid Bb \) and \( p \nmid Cc_j \). So all contributions except \( BbCc_j \) are divisible by \( p \). Thus \( p \nmid ABCa_{r+z} \).

38 Intuitively we wrap \( \mathbb{R} \) around a circle of length 1, so that points that differ by an integer land on the same point.

39 The Gaussian integers are the lattice points in the complex plane; both real and imaginary parts are integers. For an arbitrary point \( z \in \mathbb{C} \) — marked by \( x \) in the figure, a nearby integer is \( k_1 + ik_2 \) where \( k_1 \) is the closest integer to \( \text{Re}(z) \) and \( k_2 \) the closest integer to \( \text{Im}(z) \). In this case that is \( 2+3i \).

40 A depiction of \( \mathbb{Z}[\sqrt{-6}] \) in the complex plane; real parts are integers and imaginary parts are multiples of \( \sqrt{6} \).

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42 Left, the fundamental domain of \( \mathbb{Z}[\sqrt{-3}] \). Here, \( h = i\sqrt{3} \). Right, one of the 2 isosceles triangles that constitute the fundamental domain of \( \mathbb{Z}[\frac{1}{2}(1+\sqrt{-3})] \). Its height \( d \) equals \( \frac{1}{2}\sqrt{3} \). The point that maximizes the distance to the closest of the 3 corner points lies on the bisector of the top angle at height \( y \).

43 Points in the area red shaded are a distance less than from an integer in \( \mathbb{Z} \). The blue area maps into the red under \( x \to 2x - \sqrt{19}/4 \) indicated by the arrow. We note that \( \sqrt{19}/4 \approx 1.09 \) and \( \sqrt{3}/2 \approx 0.87 \).

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57 $\ell(I)$ is between $\frac{1}{4}$ and $\frac{1}{2}$ of $\ell(J)$. So there are two disjoint images of $I$ under $R^{-1}$ that fall in $J$. 213

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Plot of the function $\ln(x)\ln(1+x)$

If $f$ is analytic on the closed set $S$, then $f$ must be analytic on some open set containing $S$.

Left, a curve. Then two simple, closed curves with opposite orientation. The curve on the right is a union of two simple, closed curves.

In the interior of the curve obtained by concatenating $\gamma$, $p$, $c$, and $-p$, $f$ is analytic. Therefore $\oint_{\gamma} f\,dz - \oint_{c} f\,dz = 0$. If $f$ is also bounded inside $c$, we also have $\oint_{c} f\,dz = 0$.

The curve $\gamma$ goes around $z$ exactly once in counter-clockwise direction. If $d$ is small enough, $z+d$ also lies inside $\gamma$.

$F(z)$ does not depend on the path. So $F(z+d) - F(z) = \int_{c} f \approx f(z)d$

The curve $w$ goes around $z_0$ exactly once in counter-clockwise direction.

$g$ is analytic in $D_R := \{\text{Re} \, z \geq -d_R\} \cap \{|z| \leq R\}$ (shaded). The red curve is given by $C_+(s) = \text{Re}^{ist}$ with $s \in (-\frac{\pi}{2}, \frac{\pi}{2})$. The green curve is given by $C_+(s) = \text{Re}^{ist}$ with $s \in (\frac{\pi}{2}, \frac{3\pi}{2})$. The blue $L_-$ consists of 2 small circular segments plus the segment connecting their left endpoints at a distance $0 < d < d_R$ to the left of the the imaginary axis.

In the proof of Proposition 11.20, $|p(z)|$ must have a minimum $z_0$ in the interior of the disk $|z| < 2R$ and it cannot have a minimum unless at $z_0$ unless it is zero.

The complex plane with $e^{it}$, $-e^{-it}$ and $e^{-it}$ on the unit circle. $\cos t$ is the average of $e^{it}$ and $e^{-it}$ and $i\sin t$ as the average of $e^{it}$ and $-e^{-it}$.

Moving around the origin once in the positive direction increases $\psi$, and thus $\ln z$, by $2\pi$. Discontinuities can be avoided if we agree never to cross the half line or branch cut $L$. 
The functions $g_k$ and $h_k$ of exercise 11.19 for $k \in \{2, 8, 15, 30\}$.

The contour $C$ is the concatenation of $c$ (celeste), $b_1$ (blue), $r_1$ (red), $g$ (green), $p$ (purple), $-g$, $r_2$, and $b_2$. The path $r$ is a semi-circle of radius $R$. The path $p$ is a small circle of radius $r$. See exercise 11.20.

The Riemann-Stieltjes integral (12.1) near $x = 5$ picks up the value $f(5)(\theta(x_{i+1}) - \theta(x_i))$.

Integration over the shaded triangle of area $1/2$ in equation (12.11).

The prime gaps $p_{n+1} - p_n$ divided by $\ln p_{n+1}$ for $n \in \{1, \cdots, 1000\}$.

The functions $\theta(x)/x$ (green), $\psi(x)/x$ (red), and $\pi(x) \ln x/x$ (blue) for $x \in [1, 1000]$. All converge to 1 as $x$ tends to infinity. The $x$-axis is horizontal.

Plot of the function $f(n) := (\lcm(1, 2, \cdots, n))^\frac{1}{n}$ for $n$ in $\{1, \cdots, 100\}$ (left) and in $\{10^4, \cdots, 10^5\}$ (right). The function converges to $e$ indicated in the plots by a line.

The two characters modulo 3 illustrate the orthogonality of the Dirichlet characters.

The set $S$ consists of the natural numbers contained in intervals shaded in the top figure of the form $[2^{2n-1}, 2^{2n})$. The bottom picture is the same but with a logarithmic horizontal scale.

Proof that $\int_0^1 f(x)\,dx$ is between $\sum_{j=1}^k f(j\,dx)\,dx$ and $\sum_{j=0}^{k-1} f(j\,dx)\,dx$ if $f$ is strictly decreasing.

The function $\ln(\ln(x))$ for $x \in [1, 10^{40}]$.

Illustration of the fact that if $h_+(x) = \sup\{f(x), g(x)\}$, then $h_+^{-1}(y) = f^{-1}(y) \cup g^{-1}(y)$. Similarly, if $h_-(x) = \inf\{f(x), g(x)\}$, then $h_-^{-1}(y) = f^{-1}(y) \cap g^{-1}(y)$.

A sequence of functions $f_n(x) = x^{1/n}$ that converge almost everywhere pointwise to $f(x) = 1$ on $[0, 1]$. The convergence is uniform on $U = [\epsilon, 1]$ for any $\epsilon \in (0, 1)$.

The definition of the Lebesgue integral. Let $\{y_i\}$ be a countable partition of the range of $g$. We approximate $\int g\,d\mu$ from below.
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by $\sum_i \mu \left( g^{-1} \left( \{ y : y \geq y_{i+1} \} \right) \right) (y_{i+1} - y_i)$. Then $g$ is integrable if the limit converges as the mesh of the partition goes to zero. The function $y$ in the proof of Lemma 14.9 (ii) is indicated in red. (Here $\mu$ is the Lebesgue measure.)

86 The non-zero values of the function $f_4$ in red.

87 The functions $1_{[a,b]}$ in black and $g_\epsilon$ in red. $\epsilon$ is the width (indicated by two-sided arrows) of the regions where $g_\epsilon$ and the step function do not agree.

88 A plot of $S_j^y(x_0)$ for some fixed $x_0$ for $n \in \{0, \cdots, N\}$.

89 The functions $\mu(X^-_c)$ and $\mu(X^+_c)$.

90 Left: an impression of the function $g(x) = c(x) + x$ where $c(x)$ is taken from figure 53. Left: its inverse $h := g^{-1}$ is well-defined but not Lebesgue measurable. Linear interpolated segments are colored red.

91 The function $f_n$ (in red) in exercise 14.5 is a sum of very thin triangles with height 1. Each triangle is given by $h_n(j,k,x)$ (in black).

92 The functions $f_n$ in exercise 14.6 and the function $g$ (in red) that dominates them.

93 In this figure $r = 2$. We show the function $g_k(x)$ (red) on $[0,1]$ and its intersections. The sum of the rectangles like the one shaded in red give a lower bound for $\int G_k dx$ while the sum of the red and green rectangles give an upper bound.

94 A schematic illustration of the quantities defined in exercises 14.10 and 14.11.

95 A few branches of the Lüroth map $T$ of exercise 14.14. The names of the branches are as indicated in the figure. The Lüroth expansion of $x \in [0,1]$ is $[a_1, a_2, \cdots]$, where the $i$th digit $a_i$ equals $k$ if $T^{i-1}(x)$ falls in the domain of the $k$th branch.

96 A few branches of the $k + 1$st iterate of the Lüroth map $T$ restricted to the interval $I_k$. In red a branch of $T^k$ and in black a few branches of $T^{k+1}$. 

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97 Left: the symmetric difference of two sets $A_1$ and $A_2$ is $A_1 \triangle A_2 := (A_1 \cup A_2) \setminus (A_1 \cap A_2)$. On the right side, we illustrate that $A_3 \triangle A_1$ is contained in $(A_3 \triangle A_2) \cup (A_2 \triangle A_1)$ (green).

98 The group of symmetries of an equilateral triangle, $S_3$, is not commutative. $g_3$ is the clockwise rotation by $2\pi/3$ and $g_2$ is the reflection in the dotted line. In the top row, we perform first $g_3$ and then $g_2$. In the bottom row, the reverse.

99 The graph of the Bring radical as function of (real) $a$.

100 Schematic representation of the exponents of an element of $H_m$ in the proof of Proposition 16.2.

101 Schematic representation of the non-Abelian free group with two generators, $a$ and $b$. In red, the element $a^2b^2ab$.  

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Part 1

Introduction to Number Theory
Chapter 1

A Quick Tour of Number Theory

Overview. We give definitions of the following concepts of congruence and divisor in the integers, of rational and irrational number, and of countable versus uncountable sets. We also discuss some of the elementary properties of these notions.

Before we start, a general comment about the structure of this book may be helpful. Each chapter consists of a “bare bones” outline of a piece of the theory followed by a number of exercises. These exercises are meant to achieve two goals. The first is to get the student used to the mechanical or computational aspects of the theory. For example, the division algorithm in Chapter 2 comes back numerous times in slightly different guises. In Chapter 3, we use solve equations of the type $ax + by = c$ for given $a$, $b$, and $c$, and in Chapter 6, we take that even further to study continued fractions. To recognize and understand the use of the algorithm in these different contexts, it is therefore crucial that the student sufficient practice with elementary examples. Thus, even if the algorithm is “more or less” clear or familiar, a wise student will carefully do all the computational problems in order for it to become “thoroughly” familiar. The second goal of the exercises is to extend the bare bones theory, and fill in some details covered in most textbooks. For instance, in this Chapter we explain what rational and irrational numbers are. However, the proof that the number $e$ is irrational is left to the
exercises. In summary, as a rule the student should spend at least as much time on the exercises as on the theory.

The natural numbers starting with 1 are denoted by $\mathbb{N}$, and the collection of all integers (positive, negative, and 0) by $\mathbb{Z}$. Elements of $\mathbb{Z}$ are also called integers.

### 1.1. Divisors and Congruences

**Definition 1.1.** Given two numbers $a$ and $b$. A multiple $b$ of $a$ is a number that satisfies $b = ac$. A divisor $a$ of $b$ is an integer that satisfies $ac = b$ where $c$ is an integer. We write $a \mid b$. This reads as $a$ divides $b$ or $a$ is a divisor of $b$.

**Definition 1.2.** Let $a$ and $b$ non-zero. The greatest common divisor of two integers $a$ and $b$ is the maximum of the numbers that are divisors of both $a$ and $b$. It is denoted by $\gcd(a, b)$. The least common multiple of $a$ and $b$ is the least of the positive numbers that are multiples of both $a$ and $b$. It is denoted by $\text{lcm}(a, b)$.

Note that for any $a$ and $b$ in $\mathbb{Z}$, $\gcd(a, b) \geq 1$, as 1 is a divisor of every integer. Similarly $\text{lcm}(a, b) \leq |ab|$.

**Definition 1.3.** A number $p > 1$ is prime\(^1\) in $\mathbb{N}$ if its only divisors in $\mathbb{N}$ are $a$ and 1 (the so-called trivial divisors). A number $a > 1$ is composite or reducible if it has more than 2 divisors in $\mathbb{N}$. (The number 1 is neither.)

\(^1\)In a more general context — see Chapter 8 — these are called irreducible numbers, while the term prime is reserved for numbers satisfying Corollary 2.9.
1.1. Divisors and Congruences

An equivalent definition of prime is a natural number with precisely two (distinct) divisors. Eratosthenes' sieve is a simple and ancient method to generate a list of primes for all numbers less than, say, 225. First, list all integers from 2 to 225. Start by circling the number 2 and crossing out all its remaining multiples: 4, 6, 8, etcetera. At each step, circle the smallest unmarked number and cross out all its remaining multiples in the list. It turns out that we need to sieve out only multiples of $\sqrt{225} = 15$ and less (see exercise 2.5). This method is illustrated if Figure 1. When done, the primes are those numbers that are circled or unmarked in the list.

It will turn out that it is more natural to work in $\mathbb{Z}$ where all elements have an additive inverse. We therefore introduce extend the definition of primes to $\mathbb{Z}$ and introduce units.

**Definition 1.4.** A (multiplicative) unit in $\mathbb{Z}$ is a number $a$ such that there is $b \in \mathbb{Z}$ with the property that $ab = 1$. The only units in $\mathbb{Z}$ are 1 and $-1$. All other numbers are non-units. A number $n \neq 0$ in $\mathbb{Z}$ is called composite or reducible if it can be written as a product of two non-units. If $n$ is not 0, not a unit, and not composite, it is a prime or irreducible.

**Remark 1.5.** A concise way to characterize a unit is saying that it is an invertible element.

**Definition 1.6.** Let $a$ and $b$ in $\mathbb{Z}$. Then $a$ and $b$ are relatively prime if $\gcd(a, b) = 1$.

**Definition 1.7.** Let $a$ and $b$ in $\mathbb{Z}$ and $m \in \mathbb{N}$. Then $a$ is congruent to $b$ modulo $m$ if $a + my = b$ for some $y \in \mathbb{Z}$ or $m \mid (b - a)$. We write

$$a \equiv b \pmod{m} \quad \text{or} \quad a = b \mod{m} \quad \text{or} \quad a \in b + m\mathbb{Z}.$$ 

**Definition 1.8.** The residue of $a$ modulo $m$ is the (unique) integer $r$ in $\{0, \cdots, m-1\}$ such that $a \equiv r$. It is denoted by $\text{Res}_m(a)$.

These notions are cornerstones of much of number theory as we will see. But they are also very common in all kinds of applications. For instance, our expressions for the time on the clock are nothing but counting modulo 12 or 24. To figure out how many hours elapse between 4pm and 3am next morning is a simple exercise in working with modular arithmetic, that is: computations involving congruences.
1.2. Rational and Irrational Numbers

We start with a few results we need in the remainder of this subsection.

**Theorem 1.9 (well-ordering principle).** Any non-empty set $S$ in $\mathbb{N} \cup \{0\}$ or in $\mathbb{N}$ has a smallest element.

**Proof.** Suppose this is false. Pick $s_1 \in S$. Then there is another natural number $s_2$ in $S$ such that $s_2 \leq s_1 - 1$. After a finite number of steps, we pass zero, implying that $S$ has elements less than 0 in it. This is a contradiction and so the supposition is false. ■

Note that any non-empty set $S$ of integers with a lower bound can be transformed by addition of a integer $b \in \mathbb{N}_0$ into a non-empty $S + b$ in $\mathbb{N}_0$. Then $S + b$ has a smallest element, and therefore so does $S$. Furthermore, a non-empty set $S$ of integers with an upper bound can also be transformed into a non-empty $-S + b$ in $\mathbb{N}_0$. Here, $-S$ stands for the collection of elements of $S$ multiplied by $-1$. Thus we have the following corollary of the well-ordering principle.

**Corollary 1.10.** Let be a non-empty set $S$ in $\mathbb{Z}$ with a lower (upper) bound. Then $S$ has a smallest (largest) element.

**Definition 1.11.** i) An element $x \in \mathbb{R}$ is called rational if it a root of a degree 1 polynomial with integer coefficients, that is: $qx - p = 0$ where $p$ and $q \neq 0$ are integers.

ii) Otherwise it is called an irrational number.

**Remark 1.12.** Note that the integers themselves are also considered to be rational numbers: they satisfy part (i) above with the leading coefficient, $q$, equal to 1.

The set of integers is denoted by $\mathbb{Z}$, and the rational numbers are denoted by $\mathbb{Q}$. The usual way of expressing a rational number is that it can be written as $\frac{p}{q}$. The advantage of expressing a rational number as the solution of a degree 1 polynomial, however, is that it naturally paves the way to Definitions 1.16 and 1.17.

**Theorem 1.13.** Any interval in $\mathbb{R}$ contains an element of $\mathbb{Q}$. We say that $\mathbb{Q}$ is dense in $\mathbb{R}$. 


1.2. Rational and Irrational Numbers

The crux of the following proof is that we take an interval and scale it up until we know there is an integer in it, and then scale it back down.

**Proof.** Let \( I = (a, b) \) with \( b > a \) any interval in \( \mathbb{R} \). From Corollary 1.10 we see that there is an \( n \) such that \( n > \frac{1}{b-a} \). Indeed, if that weren’t the case, then \( \mathbb{N} \) would be bounded from above, and thus it would have a largest element \( n_0 \). But if \( n_0 \in \mathbb{N} \), then so is \( n_0 + 1 \). This gives a contradiction and so the above inequality must hold.

It follows that \( nb - na > 1 \). Thus the interval \((na, nb)\) contains an integer, say, \( p \). So we have that \( na < p < nb \). The theorem follows upon dividing by \( n \). \( \blacksquare \)

**Theorem 1.14.** \( \sqrt{2} \) is irrational.

**Proof.** Suppose \( \sqrt{2} \) can be expressed as the quotient of integers \( \frac{r}{s} \). We may assume that \( \gcd(r, s) = 1 \) (otherwise just divide out the common factor). After squaring, we get

\[
2s^2 = r^2.
\]

The right-hand side is even, therefore the left-hand side is even. But the square of an odd number is odd, so \( r \) is even. But then \( r^2 \) is a multiple of 4. Thus \( s \) must be even. This contradicts the assumption that \( \gcd(r, s) = 1 \). \( \blacksquare \)

It is pretty clear who the rational numbers are. But who or where are the others? We just saw that \( \sqrt{2} \) is irrational. It is not hard to see that the sum of any rational number plus \( \sqrt{2} \) is also irrational. Or that any rational non-zero multiple of \( \sqrt{2} \) is irrational. The same holds for \( \sqrt{3}, \sqrt{5}, \sqrt{7} \), etcetera. We look at this in exercise 1.7. From there, is it not hard to see that the irrational numbers are also dense (exercise 1.7). In exercise 1.13, we prove that the number \( e \) is irrational. The proof that \( \pi \) is irrational is a little harder and can be found in [28][section 11.17]. In Chapter 2, we will use the fundamental theorem of arithmetic, Theorem 2.11, to construct other irrational numbers. In conclusion, whereas rationality is seen at face value, irrationality of a number may take some effort to prove, even though they are much more numerous as we will see in Section 1.4.

If you think about it, we cannot express the exact numerical value of an irrational number! The only way to do that would be in a decimal (or any other base) expansion. But if such an expansion were finite, of course, the
number would be rational! Thus the question of how well we can approximate irrational numbers by rational ones arises (see exercise 1.16). Here is an important general result which we will have occasion to prove in Chapter 6.

**Theorem 1.15.** Let \( \rho \in \mathbb{R} \) be irrational. Then there are infinitely many \( \frac{p}{q} \in \mathbb{Q} \) such that \( |\rho - \frac{p}{q}| < \frac{1}{q^2} \).

### 1.3. Algebraic and Transcendental Numbers

The set of polynomials with coefficients in \( \mathbb{Z}, \mathbb{Q}, \mathbb{R}, \) or \( \mathbb{C} \) is denoted by \( \mathbb{Z}[x], \mathbb{Q}[x], \mathbb{R}[x], \) and \( \mathbb{C}[x], \) respectively.

**Definition 1.16.** An element \( x \in \mathbb{C} \) is called an algebraic integer if it satisfies \( p(x) = 0 \), where \( p \) is a non-zero polynomial in \( \mathbb{Z}[x] \) with leading coefficient 1.

**Definition 1.17.** An element \( x \in \mathbb{C} \) is called an algebraic number if it satisfies \( p(x) = 0 \), where \( p \) is a non-zero polynomial in \( \mathbb{Z}[x] \). Otherwise it is called a transcendental number.

The transcendental numbers are even harder to pin down than the general irrational numbers. We do know that \( e \) and \( \pi \) are transcendental, but the proofs are considerably more difficult (see [30]). We’ll see below that the transcendental numbers are far more abundant than the rationals or the algebraic numbers. In spite of this, they are harder to analyze and, in fact, even hard to find. This paradoxical situation where the most prevalent numbers are hardest to find, is actually pretty common in number theory.

The most accessible tool to construct transcendental numbers is Liouville’s Theorem. The setting is the following. Given an algebraic number \( y \), it is the root of a polynomial with integer coefficients \( f(x) = \sum_{i=0}^{d} a_i x^i \), where we always assume that the coefficient \( a_d \) of the highest power is non-zero. That highest power is called the degree of the polynomial and is denoted by \( \deg(f) \). Note that we can always find a polynomial of higher degree that has \( y \) as a root. Namely, multiply \( f \) by any other polynomial \( g \).

**Definition 1.18.** We say that \( f(x) = \sum_{i=0}^{d} a_i x^i \) in \( \mathbb{Z}[x] \) is a minimal polynomial in \( \mathbb{Z}[x] \) for \( \rho \) if \( f \) is a non-zero polynomial in \( \mathbb{Z}[x] \) of minimal degree, say \( d \), such that \( f(\rho) = 0 \). We say that the degree of \( \rho \) is \( d \).
1.3. Algebraic and Transcendental Numbers

**Theorem 1.19 (Liouville’s Theorem).** Let $f$ be a minimal polynomial of degree $d \geq 2$ for $r \in \mathbb{R}$. Then

$$\exists c(r) > 0 \text{ such that } \forall \frac{p}{q} \in \mathbb{Q}: \left| r - \frac{p}{q} \right| > \frac{c(r)}{q^d}. $$

**Proof.** Clearly, if $\left| r - \frac{p}{q} \right| \geq 1$, the inequality is satisfied. So assume that $\left| r - \frac{p}{q} \right| < 1$. Now let $f$ be a minimal polynomial for $r$ (see Figure 2), and set

$$K = \max_{t \in [r-1, r+1]} |f'(t)|.$$ 

We know that $f(p/q)$ is not zero, because otherwise $f$ would have a factor $(x - p/q)$. In that case, the quotient $g$ of $f$ and $(x - p/q)$ would not necessarily have integer coefficients, but some integral multiple $mg$ of $g$ would. However, $mg$ would be of lower degree, thus contradicting the minimality of $f$. This gives us that $q^d f(p/q)$ is an integer, because

$$q^d f\left(\frac{p}{q}\right) = \left| \sum_{i=0}^{d} a_i p^i q^{d-i} \right| \geq 1,$$

because it is a non-zero integer. Thus $|f(p/q)| \geq q^{-d}$. Finally, we use the mean value theorem which tells us that for $K$ as above, there is a $t$ between $r$ and $\frac{p}{q}$ such that

$$K \geq |f'(t)| = \left| \frac{f\left(\frac{p}{q}\right) - f(r)}{\frac{p}{q} - r} \right| \geq \frac{q^{-d}}{\left| \frac{p}{q} - r \right|},$$

since $f(r) = 0$. This gives us the desired inequality. \[\blacksquare\]

**Definition 1.20.** A real number $\rho$ is called a Liouville number if for all $n \in \mathbb{N}$, there is a rational number $\frac{p}{q}$ such that

$$\left| \rho - \frac{p}{q} \right| < \frac{1}{q^n}.$$
1. A Quick Tour of Number Theory

It follows directly from Liouville’s theorem that such numbers must be transcendental. Liouville numbers can be constructed fairly easily. The number

$$\rho = \sum_{k=1}^{\infty} 10^{-k!}$$

is an example. If we set \( \frac{p}{q} = \sum_{k=1}^{n} 10^{-k!} \), then \( q = 10^n \). Then

$$\left| \rho - \frac{p}{q} \right| = \sum_{k=n+1}^{\infty} 10^{-k!}.$$

It is easy to show that this is less than \( q^{-n} \) (exercise 1.15).

It is worth noting that there is an optimal version of Liouville’s Theorem. We record it here without proof.

**Theorem 1.21 (Roth’s Theorem).** Let \( \rho \in \mathbb{R} \) be algebraic. Then for all \( \varepsilon > 0 \)

$$\exists c(\rho, \varepsilon) > 0 \text{ such that } \forall \frac{p}{q} \in \mathbb{Q}: \left| \rho - \frac{p}{q} \right| > \frac{c(\rho, \varepsilon)}{q^{2+\varepsilon}},$$

where \( c(\rho, \varepsilon) \) depends only on \( \rho \) and \( \varepsilon \).

This result is all the more remarkable if we consider it in the context of Theorem 1.15.

1.4. Countable and Uncountable Sets

**Definition 1.22.** i) A set \( S \) is **finite** if there is a bijection \( f : \{1, \cdots, n\} \rightarrow S \) for some \( n > 0 \).

ii) A set \( S \) is **countably infinite** if there is a bijection \( f : \mathbb{N} \rightarrow S \).
iii) A set $S$ is **countable** if it is finite or if it is countably infinite. iv) An infinite set for which there is no bijection as in (ii) is called **uncountable**.

**Proposition 1.23.** Every infinite set $S$ contains a countable subset.

**Proof.** Choose an element $s_1$ from $S$. Now $S - \{s_1\}$ is not empty because $S$ is not finite. So, choose $s_2$ from $S - \{s_1\}$. Then $S - \{s_1, s_2\}$ is not empty because $S$ is not finite. In this way, we can remove $s_{n+1}$ from $S - \{s_1, s_2, \ldots, s_n\}$ for all $n$. The set $\{s_1, s_2, \ldots\}$ is countable and is contained in $S$. ■

So countable sets are the **smallest** infinite sets in the sense that there are no infinite sets that contain no countable set. But there certainly are larger sets, as we will see next.

**Theorem 1.24.** The set $\mathbb{R}$ is uncountable.

**Proof.** The proof is one of mathematics’ most famous arguments: Cantor’s diagonal argument [17]. The argument is developed in two steps.

Let $T$ be the set of semi-infinite sequences formed by the digits 0 and 2. An element $t \in T$ has the form $t = t_1t_2t_3 \cdots$ where $t_i \in \{0, 2\}$. The first step of the proof is to prove that $T$ is uncountable. So suppose it is **countable**. Then a bijection $t$ between $\mathbb{N}$ and $T$ allows us to uniquely define the sequence $t(n)$, the unique sequence associated to $n$. Furthermore, they form an exhaustive list of the elements of $T$. For example,

$$
t(1) = 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, \cdots
$$

$$
t(2) = 2, 0, 2, 0, 2, 0, 2, 0, 2, 0, 2, 0, 2, 0, 2, 0, 2, 0, 2, 0, 2, \cdots
$$

$$
t(3) = 0, 0, 0, 2, 2, 2, 2, 2, 2, 2, 2, 2, 2, 2, 2, 2, 2, 2, 2, 2, 2, \cdots
$$

$$
t(4) = 2, 2, 2, 2, 2, 2, 2, 2, 2, 2, 2, 2, 2, 2, 2, 2, 2, 2, 2, 2, 2, \cdots
$$

$$
t(5) = 0, 0, 0, 2, 0, 2, 0, 2, 0, 2, 0, 2, 0, 2, 0, 2, 0, 2, 0, 2, 0, \cdots
$$

$$
t(6) = 2, 0, 0, 0, 2, 0, 2, 0, 2, 0, 2, 0, 2, 0, 2, 0, 2, 0, 2, 0, 2, \cdots
$$

... ... ...

Construct $t^*$ as follows: for every $n$, its $n$th digit differs from the $n$th digit of $t(n)$. In the above example, $t^* = 2, 2, 2, 0, 0, 2, \cdots$. But now we have a contradiction, because the element $t^*$ cannot occur in the list. In other words, there is no **surjection** from $\mathbb{N}$ to $T$. Hence there is no bijection between $\mathbb{N}$ and $T$. 

The second step is to show that there is a subset $K$ of $\mathbb{R}$ such that there is no surjection (and thus no bijection) from $\mathbb{N}$ to $K$. Let $t$ be a sequence with digits $t_i$. Define $f : T \to \mathbb{R}$ as follows

$$f(t) = \sum_{i=1}^{\infty} t_i 3^{-i}.$$ 

If $s$ and $t$ are two distinct sequences in $T$, then for some $k$ they share the first $k-1$ digits but $t_k = 2$ and $s_k = 0$. So

$$f(t) - f(s) = 2 \cdot 3^{-k} + \sum_{i=k+1}^{\infty} (t_i - s_i) 3^{-i} \geq 2 \cdot 3^{-k} - 2 \sum_{i=k+1}^{\infty} 3^{-i} = 3^{-k}.$$ 

Thus $f$ is injective. Therefore $f$ is a bijection between $T$ and the subset $K = f(T)$ of $\mathbb{R}$. If there is a surjection $g$ from $\mathbb{N}$ to $K = f(T)$, then,

$$\mathbb{N} \xrightarrow{g} K \xleftarrow{f} T.$$ 

And so $f^{-1}g$ is a surjection from $\mathbb{N}$ to $T$. By the first step, this is impossible. Therefore, there is no surjection $g$ from $\mathbb{N}$ to $K$, much less from $\mathbb{N}$ to $\mathbb{R}$. \[\blacksquare\]

The crucial part here is the diagonal step, where an element is constructed that cannot be in the list. This really means the set $T$ is strictly larger than $\mathbb{N}$. The rest of the proof seems an afterthought, and perhaps needlessly complicated. You might think that it is much more straightforward to just use the digits 0 and 1 and the representation of the real numbers on the base 2, as opposed to the digits 0 and 2 and the base 3. But if you do that, you run into a problem that has to be dealt with. The sequence $t^*$ might end with an infinite all-ones subsequence such as $t^* = 1, 1, 1, 1, \cdots$. This corresponds to the real number $x = 1.0\cdots$ which might be in the list. To circumvent that problem leads to slightly more complicated proofs (see exercise 1.9).

Meanwhile, this gives us a very nice corollary which we will have occasion to use in later chapters. For $b$ an integer greater than 1, denote by $\{0, 1, 2, \cdots b - 1\}^\mathbb{N}$ the set of sequences $a_1a_2a_3\cdots$ where each $a_i$ is in $\{0, 1, 2, \cdots b - 1\}$. Such sequences are often called words.

**Corollary 1.25.** (i) The set of infinite sequences in $\{0, 1, 2, \cdots b - 1\}^\mathbb{N}$ is uncountable. (ii) The set of finite sequences (but without bound) in $\{0, 1, 2, \cdots b - 1\}^\mathbb{N}$ is countable.
1.4. Countable and Uncountable Sets

Proof. The proof of (i) is the same as the proof that \( T \) is uncountable in the proof of Theorem 1.24. The proof of (ii) consists of writing first all \( b \) words of length 1, then all \( b^2 \) words of length 2, and so forth. Every finite string will occur in the list.

Theorem 1.26. (i) The set \( \mathbb{Z}^2 \) is countable. (ii) \( \mathbb{Q} \) is countable.

Proof. (i) The proof relies on Figure 3. In it, a directed path \( \gamma \) is traced out that passes through all points of \( \mathbb{Z}^2 \). Imagine that you start at \((0,0)\) and travel along \( \gamma \) with unit speed. Keep a counter \( c \in \mathbb{N} \) that marks the point \((0,0)\) with a “1”. Up the value of the counter by 1 whenever you hit a point of \( \mathbb{Z}^2 \). This establishes a bijection between \( \mathbb{N} \) and \( \mathbb{Z}^2 \).

![Figure 3. A directed path \( \gamma \) passing through all points of \( \mathbb{Z}^2 \).](image)

(ii) Again travel along \( \gamma \) with unit speed. Keep a counter \( c \in \mathbb{N} \) that marks the point \((0,1)\) with a “1”. Up the value of the counter by 1. Continue to travel along the path until you hit the next point \((p,q)\) that is not a multiple of any previous and such \( q \) is not zero. Mark that point with the value of the counter. \( \mathbb{Q} \) contains \( \mathbb{N} \) and so is infinite. Identifying each marked point \((p,q)\) with the rational number \( \frac{p}{q} \) establishes the countability of \( \mathbb{Q} \).

Notice that this argument really tells us that the product \((\mathbb{Z} \times \mathbb{Z})\) of a countable set \( \mathbb{Z} \) and another countable set is still countable. The same
holds for any finite product of countable set. Since an uncountable set is strictly larger than a countable, intuitively this means that an uncountable set must be a lot larger than a countable set. In fact, an extension of the above argument shows that the set of algebraic numbers is countable (see exercises 1.8 and 1.24). And thus, in a sense, it forms a small subset of all reals. All the more remarkable, that almost all reals that we know anything about are algebraic numbers, a situation we referred to at the end of Section 1.4.

It is useful and important to have a more general definition of when two sets “have the same number of elements”.

**Definition 1.27.** Two sets $A$ and $B$ are said to have the same cardinality if there is a bijection $f : A \rightarrow B$. It is written as $|A| = |B|$. If there is an injection $f : A \rightarrow B$, then $|A| \leq |B|$.

**Definition 1.28.** An equivalence relation on a set $A$ is a (sub)set $R$ of ordered pairs in $A \times A$ that satisfy three requirements.

- $(a, a) \in R$ (reflexivity).
- If $(a, b) \in R$, then $(b, a) \in R$ (symmetry).
- If $(a, b) \in R$ and $(b, c) \in R$, then $(a, c) \in R$ (transitivity).

Usually $(a, b) \in R$ is abbreviated to $a \sim b$. The mathematical symbol “$\sim$” is an equivalence.

It is easy to show that having the same cardinality is an equivalence relation on sets (exercise 1.22). Note that the cardinality of a finite set is just the number of elements it contains. An excellent introduction to the cardinality of infinite sets in the context of naive set theory can be found in [34].

### 1.5. Exercises

**Exercise 1.1.** Apply Eratosthenes’ Sieve to get all prime numbers between 1 and 200. (Hint: you should get 25 primes less than 100, and 21 between 100 and 200.)

**Exercise 1.2.** Factor the following into prime numbers (write as a product of primes): 393, 16000, 5041, 1111, 1763, 720.

**Exercise 1.3.** Find pairs of primes that differ by 2. These are called twin primes. Do you think there there infinitely many such pairs? See Figure 4.
Conjecture 1.29 (Twin Prime Conjecture). There are infinitely many twin prime pairs\(^2\).

Exercise 1.4. Show that all even integers greater than 3 but smaller than 21 can be written as the sum of two primes. Is this always true?

Conjecture 1.30 (Goldbach Conjecture). Every even number greater than two is a sum of two (positive) primes\(^3\).

Exercise 1.5. Comment on the types of numbers (rational, irrational, transcendental) we use in daily life.
   a) What numbers do we use to pay our bills?
   b) What numbers do we use in computer simulations of complex processes?
   c) What numbers do we use to measure physical things?
   d) Give examples of the usage of the “other” numbers.

Exercise 1.6. Let \(a\) and \(b\) be rationals and \(x\) and \(y\) irrationals.
   a) Show that \(ax\) is irrational if and only if \(a \neq 0\).
   b) Show that \(b + x\) is irrational.
   c) Show that \(ax + b\) is irrational if and only if \(a \neq 0\).
   d) Conclude that \(a\sqrt{2} + b\) is irrational if and only if \(a \neq 0\).

Exercise 1.7. a) Show that \(\sqrt{3}, \sqrt{5}, \text{ et cetera (square roots of primes)}\) are irrational. \((\text{Hint: use Corollary 2.9.})\)
   b) Show that for \(p\) prime, the numbers \(\{a\sqrt{p} + b : a, b \in \mathbb{Z}\}\) are dense in the reals.

---

\(^2\)Still unsolved in 2022.
\(^3\)Still unsolved in 2022.
Lemma 1.31. The countable union of countable sets is countable.

Exercise 1.8. a) Use an pictorial argument similar to that of Figure 3 to show that \( \mathbb{N} \times \mathbb{N} \) (the set of lattice points \((n,m)\) with \(n\) and \(m\) in \(\mathbb{N}\)) is countable.
b) Suppose \(A_i\) are countable sets where \(i \in I\) and \(I\) countable. Show that there is a bijection \(\{1, \cdots, n\} \to I\) or \(\mathbb{N} \to I\).
c) Define \(A'_1 = A_1, A'_2 = A_2 \setminus A'_1, A'_3 = A_3 \setminus (A'_1 \cup A'_2), \) et cetera. Show that there is a bijection \(f_i: \{1, \cdots, n_i\} \to A_i\) or \(f_i: \mathbb{N} \to A_i\) for each \(i\).
d) Show there is a bijection \(F: \mathbb{N} \times \mathbb{N} \to \bigcup_{i \in I} A_i\) given by \(F(n,m) = f_n(m)\).
(Hint: place the elements of \(A'_1\) on \((1,1), (1,2), (1,3), \ldots\); the elements of \(A'_2\) on \((2,1), (2,2), (2,3), \ldots\) and so on. Now use the argument in item (a).)

Exercise 1.9. What is wrong in the following attempt to prove that \([0,1]\) is uncountable?
Assume that \([0,1]\) is countable, that is: there is a bijection \(f\) between \([0,1]\) and \(\mathbb{N}\). Let \(r(n)\) be the unique number in \([0,1]\) assigned to \(n\). Thus the infinite array \((r(1), r(2), \cdots)\) forms an exhaustive list of the numbers in \([0,1]\), as follows:

\[
\begin{align*}
    r(1) & = 0.0000000000\cdots \\
    r(2) & = 0.1010101011\cdots \\
    r(3) & = 0.0001111111\cdots \\
    r(4) & = 0.1111100000\cdots \\
    r(5) & = 0.0001010010\cdots \\
    r(6) & = 0.1000010001\cdots \\
    \vdots & \quad \vdots \\
\end{align*}
\]

(Written as number on the base 2.) Construct \(r^*\) as the string whose \(n\)th digit differs from that of \(r(n)\). Thus in this example:

\[
r^* = 0.111010\cdots,
\]

which is different from all the other listed binary numbers in \([0,1]\).
(Hint: what if \(r^*\) ends with an infinite all ones subsequence?)

Exercise 1.10. The set \(f(T)\) in the proof of Theorem 1.24 is called the middle third Cantor set. Find its construction. What does it look like?
(Hint: locate the set of numbers whose first digit (base 3) is a 1; then the set of numbers whose second digit is a 1.)
1.5. Exercises

Exercise 1.11. The integers exhibit many, many other intriguing patterns. Given the following function:

\[
\begin{cases}
  n \text{ even:} & f(n) = \frac{n}{2} \\
  n \text{ odd:} & f(n) = \frac{3n+1}{2}
\end{cases}
\]

a) (Periodic orbit) Show that \( f \) sends 1 to 2 and 2 to 1.

b) (Periodic orbit attracts) Show that if you start with any positive integer less than 18 and apply \( f \) repeatedly, eventually you fall on the orbit in (a). See Figure 5.

c) Replace “+1” by “−1” and show that now 1 is a fixed point.

d) Show that the system is (c) has another periodic orbit.

Conjecture 1.32 (Collatz conjecture or 3n + 1 problem). The orbit of every positive integer under the map \( f \) defined in exercise 1.11 ends in 2 ↔ 1.4

Exercise 1.12. This exercise prepares for Mersenne and Fermat primes, see Definition 5.13.

a) Use \( \sum_{i=0}^{a-1} 2^{ib} = \frac{2^{a+1}-2b}{2^b-1} \) to show that if \( 2^p - 1 \) is prime, then \( p \) must be prime.

b) Use \( \sum_{i=0}^{a-1} (-2^b)^i = \frac{(-2)^{a+1}-2^a}{(-2)^b-1} \) to show that if \( 2^p + 1 \) is prime, then \( p \) has no odd factor. (Hint: assume \( a \) is odd.)

---

4Still unsolved in 2022. For an interesting survey, see M. Chamberland, A 3x+ 1 survey: Number theory and dynamical systems in [22]
Exercise 1.13. In what follows, we assume that \( e - 1 = \sum_{i=1}^{\infty} \frac{1}{i!} = \frac{p}{q} \) is rational and show that this leads to a contradiction.

a) Show that the above assumption implies that
\[
\sum_{i=1}^{\infty} \frac{q^i}{i!} + \sum_{i=1}^{\infty} \frac{q^i}{(q+i)!} = p(q-1)!. 
\]
(Hint: multiply both sides of by \( q! \).)

b) Show that \( \sum_{i=1}^{\infty} \frac{q^i}{(q+i)!} < \sum_{i=1}^{\infty} \frac{1}{(q+i)^{q+1}} \). (Hint: write out a few terms of the sum on the left.)

c) Show that the sum on the left hand side in (b) cannot have an integer value.

d) Show that the other two terms in (a) have an integer value.

e) Conclude there is a contradiction unless the assumption that \( e \) is rational is false.

Exercise 1.14. Show that Liouville’s theorem (Theorem 1.19) also holds for rational for rational numbers \( \rho = \frac{r}{s} \) as long as \( \frac{p}{q} \neq \frac{r}{s} \).

Exercise 1.15. a) Show that for all positive integers \( p \) and \( n \), we have \( p(n+1)n! \leq (n+p)! \).

b) Use (a) to show that
\[
\sum_{k=n+1}^{\infty} 10^{-k!} \leq \sum_{p=1}^{\infty} 10^{-p(n+1)n!} = 10^{-(n+1)n!} \left( 1 - 10^{-(n+1)n!} \right)^{-1}. 
\]

c) Show that b) implies the affirmation after equation (1.1).

Exercise 1.16. a) Use a calculator to write down the decimal expansion of \( \sqrt{2} \) in 10 decimal places.

b) How close to \( \sqrt{2} \) is the decimal approximation \( \frac{1414}{1000} \)?

c) Compute \( \frac{1393}{985} \) is 10 decimal places. How close is it to \( \sqrt{2} \)? (Hint: compare with Theorem 1.15.)

Exercise 1.17. Show that the inequality of Roth’s theorem does not hold for all numbers. (Hint: Let \( \rho \) be a Liouville number.)

Definition 1.33. Let \( A \) be a set. Its power set \( P(A) \) is the set whose elements are the subsets of \( A \). This always includes the empty set denoted by \( \emptyset \).

In the next two exercises, the aim is to show something that is obvious for finite sets, namely:

Theorem 1.34. The cardinality of a power set is always (strictly) greater than that of the set itself.
1.5. Exercises

Exercise 1.18. a) Given a set $A$, show that there is an injection $f : A \to P(A)$. (Hint: for every element $a \in A$ there is a set $\{a\}$.) b) Conclude that $|A| \leq |P(A)|$. (Hint: see Definition 1.27.)

Exercise 1.19. Let $A$ be an arbitrary set. Assume that there is a surjection $S : A \to P(A)$ and define $R = \{a \in A | a \notin S(a)\}$. (1.2)

a) Show that there is a $q \in A$ such that $S(q) = R$. b) Show that if $q \in R$, then $q \notin R$. (Hint: equation (1.2).) c) Show that if $q \notin R$, then $q \in R$. (Hint: equation (1.2).) d) Use (b) and (c) and exercise 1.18, to establish that $|A| < |P(A)|$. (Hint: see Definition 1.27.)

In the next two exercises we show that the cardinality of $\mathbb{R}$ equals that of $P(\mathbb{N})$. This implies that that $|\mathbb{R}| > |\mathbb{N}|$, which also follows from Theorem 1.24.

Exercise 1.20. Let $T$ be the set of sequences defined in the proof of Theorem 1.24. To a sequence $t \in T$, associate a set $S(t) \in P(\mathbb{N})$ as follows:

$$i \in S \text{ if } t(i) = 2 \text{ and } i \notin S \text{ if } t(i) = 0.$$ (1.2)

a) Show that there is a bijection $S : T \to P(\mathbb{N})$. b) Use the bijection $f$ in the proof of Theorem 1.24 to show there is a bijection $K \to P(\mathbb{N})$. c) Show that (a) and (b) imply that $|P(\mathbb{N})| = |K| = |T|$. (Hint: see Definition 1.27.) d) Find an injection $K \to \mathbb{R}$ and conclude that $|P(\mathbb{N})| \leq |\mathbb{R}|$.

Exercise 1.21. a) Show that there is a bijection $\mathbb{R} \to (0,1)$. b) Show that there is an injection $(0,1) \to T$. (Hint: use usual binary (base 2) expansion of reals.) c) Use (a), (b), and exercise 1.20 (a), to show that $|\mathbb{R}| \leq |P(\mathbb{N})|$. d) Use (c) and exercise 1.20 (d) to show that $|\mathbb{R}| = |P(\mathbb{N})|$.

Exercise 1.22. Show that having the same cardinality (see Definition 1.27) is an equivalence relation on sets.

Exercise 1.23. a) Fix some $n > 0$. Show that having the same remainder modulo $n$ is an equivalence relation on $\mathbb{Z}$. (Hint: for example, -8, 4, and 16 have remainder 4 modulo 12.) b) Show that addition respects this equivalence relation. (Hint: If $a + b = c$, $a \sim d$, and $b \sim b'$, then $d + b' = c'$ with $c \sim c'$.) c) The same question for multiplication.
1. A Quick Tour of Number Theory

Exercise 1.24. a) Show that the set of algebraic numbers is countable.  
(Hint: use Lemma 1.31.)  
b) Conclude that the transcendental numbers form an uncountable set.

Exercise 1.25. Base 60 number systems have a long history and are still 
used (think of the number of minute in an hour). Suppose you do not have 
a good theory of fractions. Why is base 60 convenient? (Hint: what is the 
least common multiple of the numbers 1 through 6?)

Exercise 1.26. a) Show that rectangular grid of \(n\) by \(m\) squares can be 
divided into squares of size \(d\) by \(d\) where \(d\) is a common divisor of \(n\) and 
\(m\).  
b) Show that in (a) the largest \(d\) equals \(\gcd(n, m)\), see Figure 6.

![Figure 6](image)

**Figure 6.** A rectangle of 30 by 12 squares can be subdivided into 
squares non larger than 6 by 6.

Exercise 1.27. Suppose two meshing gear wheels have \(n\) and \(m\) teeth, re-
spectively. Each wheel has one marked tooth.  
a) Show that the positions of the wheels after \(\ell\) teeth are traversed is in-
dicated by the projection of the point \((\ell, \ell)\) on both in a rectangular coor-
dinate system with \(n\) by \(m\) units. See Figure 7. (Hint: each small square 
corresponds to the turn through one tooth on both wheels. Show that the 
first time the marked teeth return exactly to their original position occurs 
when the first wheel has made \(\frac{\text{lcm}(n, m)}{n} = \frac{m}{\gcd(n, m)}\) complete turns 
and the second \(\frac{\text{lcm}(n, m)}{n} = \frac{n}{\gcd(n, m)}\).
Figure 7. Two meshing gear wheels have 30, resp. 12 teeth. Each tiny square represents the turning of one tooth in each wheel. After precisely 5 turns of the first wheel and 2 of the second, both are back in the exact same position.
Overview. We derive the Fundamental Theorem of Arithmetic. The most important part of that theorem says every integer can be uniquely written as a product of primes up to re-ordering of the factors, and up to factors -1. We discuss two of its most important consequences, namely the fact that the number of primes is infinite and the fact that non-integer roots are irrational.

On the way to proving the Fundamental Theorem of Arithmetic, we need Bézout’s Lemma and Euclid’s Lemma. The proofs of these well-known lemma’s may appear abstract and devoid of intuition. To have some intuition, the student may assume the Fundamental Theorem of Arithmetic and derive from it each of these lemma’s (see Exercise 2.9) and things will seem much more intuitive. The reason we do not do it that way in this book is of course that indirectly we use both results to establish the Fundamental Theorem of Arithmetic.

The principal difference between \( \mathbb{Z} \) and \( \mathbb{N} \) is that in \( \mathbb{Z} \) addition has an inverse (subtraction). This makes \( \mathbb{Z} \) a into a ring, a type of object we will encounter in Chapter 5. It will thus save us a lot of work and is not much more difficult to work in \( \mathbb{Z} \) instead of in \( \mathbb{N} \).
2. The Fundamental Theorem of Arithmetic

2.1. Bézout’s Lemma

**Definition 2.1.** The floor of a real number $\theta$ is defined as follows: $\lfloor \theta \rfloor$ is the greatest integer less than or equal to $\theta$. The fractional part $\{ \theta \}$ of the number $\theta$ is defined as $\theta - \lfloor \theta \rfloor$. Similarly, the ceiling of $\theta$, $\lceil \theta \rceil$, gives the smallest integer greater than or equal to $\theta$.

By the well-ordering principle, Corollary 1.10, the number $\lfloor \theta \rfloor$ and $\lceil \theta \rceil$ exist for any $\theta \in \mathbb{R}$. Given a number $\xi \in \mathbb{R}$, we denote its absolute value by $|\xi|$.

**Lemma 2.2.** Given $r_1$ and $r_2$ with $r_2 > 0$, then there are $q_2$ and $r_3$ with $|r_3| < |r_2|$ such that $r_1 = r_2 q_2 + r_3$.

**Proof.** Noting that $\frac{r_1}{r_2}$ is a rational number, we can choose the integer $q_2 = \lfloor \frac{r_1}{r_2} \rfloor$ so that $\frac{r_1}{r_2} = q_2 + e$, where $e \in [0, 1)$ (see Figure 8). The integer $q_2$ is called the quotient. Multiplying by $r_2$ gives the result.

![Figure 8. The division algorithm: for any two integers $r_1$ and $r_2$, we can find an integer $q$ and a real $e \in [0, 1)$ so that $r_1/r_2 = q + e$.]

Note that in this proof, in fact, $r_3 \in \{0, \cdots, r_2 - 1\}$ and is unique. Thus among other things, this lemma implies that every integer has a unique residue (see Definition 1.8). More generally, we just require $|r_3| < |r_2|$, and there is more than one choice for $q_2$. This is typical in the more general context of rings (Chapter 8).

If $|r_1| < |r_2|$, then we can choose $q_2 = 0$. In this case, $e = \frac{r_1}{r_2}$ and we learn nothing new. But if $|r_1| > |r_2|$, then $q_2 \neq 0$ and we have written $r_1$ as a multiple of $r_2$ plus a remainder $r_3$. 
2.1. Bézout’s Lemma

Definition 2.3. Given \( r_1 \) and \( r_2 \) with \( r_2 > 0 \), the computation of \( q_2 \) and \( r_3 \) in Lemma 2.2 is called the **division algorithm**. Note that \( r_3 = \text{Res}_{r_2}(r_1) \) (see Definition 1.8).

Remark 2.4. Lemma 2.2 is also called **Euclid’s division lemma**. This is not to be confused with the Euclidean algorithm of Definition 3.3.

Lemma 2.5. (Bézout’s Lemma) Let \( a \) and \( b \) be such that \( \gcd(a,b) = d \). Then \( ax + by = c \) has integer solutions for \( x \) and \( y \) if and only if \( c \) is a multiple of \( d \).

Proof. Let \( S \) and \( \nu(S) \) be the sets:

\[
S = \{ax + by : x, y \in \mathbb{Z}, ax + by \neq 0\}
\]

\[
\nu(S) = \{|s| : s \in S\} \subseteq \mathbb{N} \cup \{0\}
\]

Then \( \nu(S) \neq \emptyset \) (it contains \( |a| \) and \( |b| \)) and is bounded from below. Thus by the well-ordering principle of \( \mathbb{N} \), it has a smallest element \( n \). Then there is an element \( d \in S \) that has that norm: \( |d| = n \).

For that \( d \), we use the division algorithm to establish that there are \( q \) and \( r \geq 0 \) such that

\[
a = dq + r \quad \text{and} \quad |r| < |d|.
\]  

(2.1)

Now substitute \( d = ax + by \). A short computation shows that \( r \) can be rewritten as:

\[
r = a(1-qx) + b(-qy).
\]

Suppose \( r \neq 0 \). Then this shows that \( r \in S \). But we also know from (2.1) that \( |r| \) is smaller than \( |d| \). This is a contradiction because of the way \( d \) is defined. But \( r = 0 \) implies that \( d \) is a divisor of \( a \). The same argument shows that \( d \) is also a divisor of \( b \). Thus \( d \) is a common divisor of both \( a \) and \( b \).

Now let \( e \) be any divisor of both \( a \) and \( b \). Then \( e \mid (ax + by) \), and so \( e \mid d \). But if \( e \mid d \), then \( |e| \) must be smaller than or equal to \( |d| \). Therefore, \( d \) is the greatest common divisor of both \( a \) and \( b \).

By multiplying \( x \) and \( y \) by \( f \), we achieve that for any multiple \( fd \) of \( d \) that

\[
afx + bfy = fd.
\]
On the other hand, let \( d \) be as defined above and suppose that \( x, y, \) and \( c \) are such that
\[
ax + by = c.
\]
Since \( d \) divides \( a \) and \( b \), we must have that \( d \mid c \), and thus \( c \) must be a multiple of \( d \). ■

2.2. Corollaries of Bézout’s Lemma

Lemma 2.6. (Euclid’s Lemma) Let \( a \) and \( b \) be such that \( \gcd(a, b) = 1 \) and \( a \mid bc \). Then \( a \mid c \).

Proof. By Bézout, there are \( x \) and \( y \) such that \( ax + by = 1 \). Multiply by \( c \) to get:
\[
acx + bcy = c.
\]
Since \( a \mid bc \), the left-hand side is divisible by \( a \), and so is the right-hand side. ■

Euclid’s lemma is so often used, that it will pay off to have a few of the standard consequences for future reference.

Theorem 2.7 (Cancellation Theorem). Let \( \gcd(a, b) = 1 \) and \( b \) positive. Then \( ax = by \) if and only if \( x = y \).

Proof. The statement is trivially true if \( b = 1 \), because all integers are equal modulo 1.

If \( ax = by \), then \( a(x - y) = 0 \). The latter is equivalent to \( b \mid a(x - y) \). The conclusion follows from Euclid’s Lemma. Vice versa, if \( x = y \), then \( (x - y) \) is a multiple of \( b \) and so \( a(x - y) \) is a multiple of \( b \). ■

Used as we are to cancellations in calculations in \( \mathbb{R} \), it is easy to underestimate the importance of this result. As an example, consider solving \( 21x = 35 \cdot 21y \). It is tempting to say that this implies that \( x = 35 \cdot y \). But in fact, \( \gcd(21, 35) = 7 \) and the solution set is \( x = 5 \cdot y \), as is easily checked. This example is in fact a special case of the following corollary.

Corollary 2.8. Let \( \gcd(a, b) = d \) and \( b \) positive. Then \( ax = by \) if and only if \( x = \frac{b}{d} y \).
2.3. The Fundamental Theorem of Arithmetic

Proof. Divide by \(d\) to get \(\frac{a}{d}x = \frac{b}{d}y\) and apply the cancellation theorem.

For the following results, recall the definition of primes in \(\mathbb{Z}\) (Definition 1.4).

Corollary 2.9. For any \(n \geq 1\), \(p\) is prime and \(p \mid \prod_{i=1}^{n} a_i\), if and only if there is \(j \leq n\) such that \(p \mid a_j\).

Proof. If \(p \mid a_j\), then \(p \mid \prod_{i=1}^{n} a_i\). We prove the other direction by induction on \(n\), the number of terms in the product. Let \(S(n)\) be the statement of the corollary. \(S(1)\) says: If \(p\) is prime and \(p \mid a_1\), then \(p \mid a_1\), which is trivially true.

For the induction step, suppose that for any \(k > 1\), \(S(k)\) is valid and let \(p \mid \prod_{i=1}^{k+1} a_i\). Then

\[
p \mid \left( \prod_{i=1}^{k} a_i \right) a_{k+1}.
\]

Applying Euclid’s Lemma, it follows that

\[
p \mid \prod_{i=1}^{k} a_i \quad \text{or, if not, then} \quad p \mid a_{k+1}.
\]

In the former case \(S(k+1)\) holds because \(S(k)\) does. In the latter, we see that \(S(k+1)\) also holds.

Corollary 2.10. If \(p\) and \(q_i\) are prime and \(p \mid \prod_{i=1}^{n} q_i\), then there is \(j \leq n\) such that \(p = q_j\).

Proof. Corollary 2.9 says that if \(p\) and all \(q_i\) are primes, then there is \(j \leq n\) such that \(p \mid q_j\). Since \(q_j\) is prime, its only divisors are 1 and itself. Since \(p \neq 1\) (by the definition of prime), \(p = q_j\).

2.3. The Fundamental Theorem of Arithmetic

The last corollary of the previous section enables us to prove the most important result of this chapter.

Theorem 2.11 (The Fundamental Theorem of Arithmetic). Every non-zero integer \(n \in \mathbb{Z}\)

\(i)\) is a product of powers of primes (up to multiplication by units) and
ii) that product is unique (up to the order of multiplication and up to multiplication by the units).

**Remark 2.12.** The theorem is also called the *unique factorization theorem*. Its statement means that up to re-ordering of the $p_i$ and factors $\pm 1$, every integer $n$ can be uniquely expressed as

$$n = \pm 1 \cdot \prod_{i=1}^{r} p_i^{\ell_i},$$

where the $p_i$ are distinct primes.

**Proof.** First we prove (i). Define $S$ to be the set of integers $n$ that are not products of primes times a unit, and the set $\nu(S)$ their absolute values. If the set $S$ is non-empty, then, by the well-ordering principle (Theorem 1.9), $\nu(S)$ has a smallest element. Let $a$ be one of the elements in $S$ that minimize $\nu(S)$.

If $a$ is prime, then it can be factored into primes, namely $a = a$, which contradicts the assumption. Thus $a$ is a composite number, $a = bc$ and both $b$ and $c$ are non-units. Thus $|b|$ and $|c|$ are strictly smaller than $|a|$. By assumption, both $b$ and $c$ are products of primes. Then, of course, so is $a = bc$. But this contradicts the assumptions on $a$.

Next, we prove (ii). Let $S$ be the set of integers that have more than one factorization and $\nu(S)$ the set of their absolute values. If the set $S$ is non-empty, then, again by the well-ordering principle, $\nu(S)$ has a smallest element. Let $a$ be one of the elements in $S$ that minimize $\nu(S)$.

Thus we have

$$a = u \prod_{i=1}^{r} p_i = u' \prod_{i=1}^{s} p'_i,$$

where at least some of the $p_i$ and $p'_i$ do not match up. Here, $u$ and $u'$ are units. Clearly, $p_1$ divides $a$. By Corollary 2.10, $p_1$ equals one of the $p'_i$, say, $p'_1$. Since primes are not units, $\left|\frac{a}{p_1}\right|$ is strictly less than $|a|$. Therefore, by hypothesis, $\frac{a}{p_1}$ is uniquely factorizable. But then the primes in

$$\frac{a}{p_1} = u \prod_{i=2}^{r} p_i = u' \prod_{i=2}^{s} p'_i,$$

all match up (up to units). \(\blacksquare\)
2.4. Corollaries of the Fundamental Theorem of Arithmetic

Remark 2.13. It is interesting to note that the proof of this theorem depends on two distinct characterizations of primes. In part (i), we use Definition 1.4, which essentially says that primes are numbers that cannot be factored into smaller numbers (the literal meaning of “irreducible”). But for part (ii), we essentially use the fact that if a prime \( p \) divides \( ab \), then it divides \( a \) or \( b \) (or both). Now (through Corollary 2.10) we know both characterizations hold in \( \mathbb{Z} \), but it will turn out that they are not equivalent in general (see Proposition 8.3).

If the reader investigates the arguments carefully, it will become clear that underneath it all lurks the division algorithm in \( \mathbb{Z} \). To wit, we use Corollary 2.10 which Corollary 2.9 which uses Euclid’s lemma which uses Bézout which finally uses the division algorithm. It is precisely this division algorithm that is not available in all rings, and which plays an important role in algebraic number theory, see Chapter 8).

Remark 2.14. The student might reflect on this and conclude that one cannot write 1 as a product of primes. So how come that in Theorem 2.11 we do not make an exception for the number 1 (or -1 for that matter). The answer is this: 1 is a unit times “the empty product” of primes, and this is unique. This piece of apparent sophistry actually turns out to be useful as we will see in Chapter 8 (corollary 8.14).

2.4. Corollaries of the Fundamental Theorem of Arithmetic

The unique factorization theorem is intuitive and easy to use. It is very effective in proving a great number of results. Some of these results can be proved with a little more effort without using the theorem (see exercise 2.6 for an example). We start with two somewhat technical results that we need for later reference.

Lemma 2.15. We have

\[
\forall i \in \{1, \cdots, n\} : \gcd(a_i, b) = 1 \iff \gcd(\prod_{i=1}^{n} a_i, b) = 1.
\]

Proof. The easiest way to see this uses prime power factorization. If \( \gcd(\prod_{i=1}^{n} a_i, b) = d > 1 \), then \( d \) contains a factor \( p > 1 \) that is a prime. Since \( p \) divides \( \prod_{i=1}^{n} a_i \), at least one of the \( a_i \) must contain (by Corollary
2. The Fundamental Theorem of Arithmetic

2.9) a factor \( p \). Since \( p \) also divides \( b \), this contradicts the assumption that \( \gcd(a_i, b) = 1 \). Vice versa, if \( \gcd(a_i, b) = d > 1 \) for some \( i \), then also \( \prod_{i=1}^n a_i \) is divisible by \( d \).

Corollary 2.16. For all \( a \) and \( b \) in \( \mathbb{Z} \) not both equal to 0, we have that \( \gcd(a, b) \cdot \text{lcm}(a, b) = ab \) up to units.

Proof. Given two numbers \( a \) and \( b \), let \( P = \{p_i\}_{i=1}^k \) be the list of all prime numbers occurring in the unique factorization of \( a \) or \( b \). We then have:

\[
a = u \prod_{i=1}^k p_i^{k_i} \quad \text{and} \quad b = u' \prod_{i=1}^k p_i^{\ell_i},
\]

where \( u \) and \( u' \) are units and \( k_i \) and \( \ell_i \) in \( \mathbb{N} \cup \{0\} \). Now define:

\[
m_i = \min(k_i, \ell_i) \quad \text{and} \quad M_i = \max(k_i, \ell_i),
\]

and let the numbers \( m \) and \( M \) be given by

\[
m = \prod_{i=1}^k p_i^{m_i} \quad \text{and} \quad M = \prod_{i=1}^k p_i^{M_i}.
\]

Since \( m_i + M_i = k_i + \ell_i \), it is clear that the multiplication \( m \cdot M \) yields \( ab \).

Now all we need to do, is showing that \( m \) equals \( \gcd(a, b) \) and that \( M \) equals \( \text{lcm}(a, b) \). Clearly \( m \) divides both \( a \) and \( b \). On the other hand, any integer greater than \( m \) has a unique factorization that either contains a prime not in the list \( P \) and therefore divides neither \( a \) nor \( b \), or, if not, at least one of the primes in \( P \) in its factorization has a power greater than \( m_i \). In the last case \( m \) is not a divisor of at least one of \( a \) and \( b \). The proof that \( M \) equals \( \text{lcm}(a, b) \) is similar.

A question one might ask is: how many primes are there? In other words, how long can the list of primes in a factorization be? Euclid provided the answer around 300BC.

Theorem 2.17 (Infinitude of Primes). There are infinitely many primes.

Proof. Suppose the list \( P \) of all primes is finite, so that \( P = \{p_i\}_{i=1}^n \). Define the integer \( d \) as the product of all primes (to the power 1):

\[
d = \prod_{i=1}^n p_i.
\]
2.5. The Riemann Hypothesis

If \( d + 1 \) is a prime, we have a contradiction. So \( d + 1 \) must be divisible by a prime \( p_i \) in \( P \). But then we have

\[
p_i \mid d \quad \text{and} \quad p_i \mid d + 1. \tag{2.2}
\]

But since \((d + 1)(1) + d(-1) = 1\), Bézout’s lemma implies that \( \gcd(d, d + 1) = 1 \), which contradicts equation (2.2).

One of the best known consequences of the fundamental theorem of arithmetic is probably the theorem that follows below. A special case, namely \( \sqrt{2} \) is irrational (see Theorem 1.14), was known to Pythagoras in the 6th century BC.

**Theorem 2.18.** Let \( n > 0 \) and \( k > 1 \) be integers. Then \( n^{\frac{1}{k}} \) is either an integer or irrational.

**Proof.** Assume \( n^{\frac{1}{k}} \) is rational. That is: suppose that there are integers \( a \) and \( b \) such that

\[
n^{\frac{1}{k}} = \frac{a}{b} \quad \implies \quad n \cdot b^k = a^k.
\]

Divide out any common divisors of \( a \) and \( b \), so that \( \gcd(a, b) = 1 \). Then by the fundamental theorem of arithmetic, \( b = \prod_{i=1}^{r} p_i^{m_i} \) and \( a = \prod_{i=s+1}^{r} p_i^{\ell_i} \) (\( a \) and \( b \) share no prime factors) and so

\[
n \prod_{i=1}^{s} p_i^{km_i} = \prod_{i=s+1}^{r} p_i^{\ell_i}.
\]

The primes \( p_i \) on the left and right side are distinct. This is only possible if \( \prod_{i=1}^{s} p_i^{km_i} \) equals 1. But then \( n \) is the \( k \)-th power of an integer. ■

2.5. The Riemann Hypothesis

Analytic continuation will be discussed in more detail in Chapter 11. For now, we note that it is akin to replacing \( e^x \) where \( x \) is real by \( e^z \) where \( z \) is complex. A better example is the series \( \sum_{j=0}^{\infty} z^j \). This series diverges for \(|z| > 1\). But as an analytic function, it can be replaced by \((1 - z)^{-1}\) on all of \( \mathbb{C} \) except at the pole \( z = 1 \) where it diverges.

Analytic continuations are meaningful because they are unique. The reason this is true is roughly as follows (for details, see Theorem 11.22).
Analytic functions are functions that are differentiable, that is to say, whenever the derivative is non-zero, the derivative equals a scaling times a rotation. Equivalently, they are locally given by a convergent power series. If \( f \) and \( g \) are two analytic continuations to a region \( U \) of a function \( h \) given on a region \( V \subset U \), then the difference \( f - g \) is zero on \( V \). One can then show that the power series of \( f - g \) must be zero on the entire region \( U \). Hence, analytic continuations \( f \) and \( g \) are unique.

**Definition 2.19.** The **Riemann zeta function** \( \zeta(z) \) is a complex function defined on \( \{ z \in \mathbb{C} \mid \text{Re} \, z > 1 \} \) by

\[
\zeta(z) = \sum_{n=1}^{\infty} n^{-z}.
\]

On other values of \( z \in \mathbb{C} \) it is defined by the analytic continuation of this function (except at \( z = 1 \) where it has a simple pole).

In analytic number theory, it is common to denote the argument of the zeta function by \( s \), while in other branches of complex analysis \( z \) is the go-to complex variable. We will stick to the latter. Note that

\[
n^{-z} = e^{-\ln n \, \text{Re} \, z - i \ln n \, \text{Im} \, z},
\]

and so \( |n^{-z}| = n^{-\text{Re} \, z} \). Therefore for \( \text{Re} \, z > 1 \) the series is absolutely convergent. More about this in Chapter 11. At this point, the student should remember – or look up in [2] – the fact that absolutely convergent series can be re-arranged arbitrarily without changing the sum. This leads to the following proposition.

**Proposition 2.20 (Euler’s Product Formula).** For \( \text{Re} \, z > 1 \) we have

\[
\zeta(z) := \sum_{n=1}^{\infty} n^{-z} = \prod_{p \text{ prime}} (1 - p^{-z})^{-1}.
\]

There are two common proofs of this formula. It is worth presenting both.

**proof 1.** The first proof uses the Fundamental Theorem of Arithmetic. First, we use the geometric series

\[
(1 - p^{-z})^{-1} = \sum_{k=0}^{\infty} p^{-kz}
\]
2.5. The Riemann Hypothesis

to rewrite the right-hand side of the Euler product. This gives

$$\prod_{p \text{ prime}} (1-p^{-z})^{-1} = \left(\sum_{k_1=0}^{\infty} p_1^{-k_1 z}\right) \left(\sum_{k_2=0}^{\infty} p_2^{-k_2 z}\right) \left(\sum_{k_3=0}^{\infty} p_3^{-k_3 z}\right) \cdots$$

Re-arranging terms yields

$$\cdots = \sum_{k_1, k_2, k_3, \ldots \geq 0} \left(p_1^{k_1} p_2^{k_2} p_3^{k_3} \cdots\right)^{-z}.$$  

By the Fundamental Theorem of Arithmetic, the expression $$\left(p_1^{k_1} p_2^{k_2} p_3^{k_3} \cdots\right)$$ runs through all positive integers exactly once. Thus upon re-arranging again we obtain $$\sum_{n=1}^{\infty} n^{-z}.$$ ■

proof 2. The second proof, the one that Euler used, employs a sieve method. This time, we start with the left-hand side of the Euler product. If we multiply $$\zeta$$ by $$2^{-z}$$, we get back precisely the terms with $$n$$ even. So

$$(1 - 2^{-z}) \zeta(z) = 1 + 3^{-z} + 5^{-z} + \cdots = \sum_{2|n} n^{-z}.$$  

Subsequently we multiply this expression by $$(1 - 3^{-z})$$. This has the effect of removing the terms that remain where $$n$$ is a multiple of 3. It follows that eventually

$$(1 - p_1^{-z}) \cdots (1 - p_\ell^{-z}) \zeta(z) = \sum_{p_1^n \cdots p_\ell^n \nmid n} n^{-z}.$$  

The argument used in Eratosthenes’ sieve (Section 1.1) now serves to show that in the right-hand side of the last equation all terms other than 1 disappear as $$\ell$$ tends to infinity. Therefore, the left-hand side tends to 1, which implies the proposition. ■

The most important theorem concerning primes is probably the following. We will give a proof in Chapter 12.

Theorem 2.21 (Prime Number Theorem). Let $$\pi(x)$$ denote the prime counting function, that is: the number of primes less than or equal to $$x$$ with $$x \geq 2$$. Then

1) $$\lim_{x \to \infty} \frac{\pi(x)}{(x/\ln x)} = 1$$ and 2) $$\lim_{x \to \infty} \frac{\pi(x)}{\int_2^x \ln t \, dt} = 1,$$

where $$\ln$$ is the natural logarithm.
The first estimate is the one we will prove directly in Chapter 12. It turns out the second is equivalent to it (exercise 12.10). However, it is this one that gives the better estimate of \( \pi(x) \). In Figure 9 on the left, we plotted, for \( x \in [2, 1000] \), from top to bottom the functions \( \int_2^x \ln t \, dt \) in blue, \( \pi(x) \) in red, and \( x/\ln x \). In the right-hand figure, we augment the domain to \( x \in [2, 10^5] \) and plot the difference of these functions with \( x/\ln x \). It now becomes clear that \( \int_2^x \ln t \, dt \) is indeed a much better approximation of \( \pi(x) \). From this figure one may be tempted to conclude that \( \int_2^x \ln t \, dt - \pi(x) \) is always greater than or equal to zero. This, however, is false. It is known that there are infinitely many \( n \) for which \( \pi(n) > \int_n^2 \ln t \, dt \). The first such \( n \) is called the Skewes number. Not much is known about this number\(^1\), except that it is less than \( 10^{317} \).

Perhaps the most important open problem in all of mathematics is the following. It concerns the analytic continuation of \( \zeta(z) \) given above.

**Conjecture 2.22 (Riemann Hypothesis).** All non-real zeros of \( \zeta(z) \) lie on the line \( \text{Re} \, z = \frac{1}{2} \).

In his only paper on number theory [55], Riemann realized that the hypothesis enabled him to describe detailed properties of the distribution

\(^1\text{In 2020.}\)
of primes in terms of the location of the non-real zero of \( \zeta(z) \). This completely unexpected connection between so disparate fields — analytic functions and primes in \( \mathbb{N} \) — spoke to the imagination and led to an enormous interest in the subject.\(^2\) In further research, it has been shown that the hypothesis is also related to other areas of mathematics, such as, for example, the spacings between eigenvalues of random Hermitian matrices [50], and even physics [10, 13].

### 2.6. Exercises

**Exercise 2.1.** Apply the division algorithm to the following number pairs. (Hint: replace negative numbers by positive ones.)

a) 110, 7.
b) 51, −30.
c) −138, 24.
d) 272, 119.
e) 2378, 1769.
f) 270, 175560.

**Exercise 2.2.** In this exercise we will exhibit the division algorithm applied to polynomials \( x + 1 \) and \( 3x^3 + 2x + 1 \) with coefficients in \( \mathbb{Q}, \mathbb{R}, \) or \( \mathbb{C} \).

a) Apply long division to divide 3021 by 11. (Hint: 3021 = 11 · 275 − 4.)
b) Apply the exact same algorithm to divide \( 3x^3 + 2x + 1 \) by \( x + 1 \). In this algorithm, \( x^k \) behaves as \( 10^k \) in (a). (Hint: at every step, cancel the highest power of \( x \).)
c) Verify that you obtain \( 3x^3 + 2x + 1 = (x + 1)(3x^2 - 3x + 5) - 4 \).
d) Show that in general, if \( p_1 \) and \( p_2 \) are polynomials such that the degree of \( p_1 \) is greater or equal to the degree of \( p_2 \), then

\[
p_1 = q_2p_2 + p_3,
\]

where the degree of \( p_3 \) is less than the degree of \( p_2 \). (Hint: perform long division as in (b). Stop when the degree of the remainder is less than that of \( p_2 \).)
e) Why does this division not work for polynomials with coefficients in \( \mathbb{Z} \)? (Hint: replace \( x + 1 \) by \( 2x + 1 \).)

**Exercise 2.3.** a) For \( a, b \) in \( \mathbb{Z} \), let \( \gcd(a, b) = 1 \). Show that if \( a \mid c \) and \( b \mid c \), then \( ab \mid c \). (Hint: observe that \( a \mid c \) by and use Euclid’s lemma.)
b) Show that \( ax = m \) has a solution if and only \( \gcd(a, m) \mid c \). (Hint: note that \( ax + my = c \) for some \( y \) and use Bézout.)

\(^2\)This area of research, complex analysis methods to investigate properties of primes, is now called analytic number theory. We take this up in Chapters 11 and 12.
Exercise 2.4. a) Compute by long division that $3021 = 11 \cdot 274 + 7$.

b) Conclude from exercise 2.2 that $3021 = 11(300 - 30 + 5) - 4$. (Hint: let $x = 10$.)

c) Conclude from exercise 2.2 (b) that
\[3 \cdot 16^3 + 2 \cdot 16 + 1 = 17(3 \cdot 16^2 - 3 \cdot 16 + 5) - 4 .
\]
(Hint: let $x = 16$.)

Exercise 2.5. a) Use unique factorization to show that any composite number $n$ must have a prime factor less than or equal to $\sqrt{n}$.

b) Use that fact to prove: If we apply Eratosthenes’ sieve to \( \{2, 3, \ldots, n\} \), it is sufficient to sieve out numbers less than or equal to $\sqrt{n}$.

Exercise 2.6. We give an elementary\(^a\) proof of Corollary 2.16.

a) Show that $a \cdot \frac{b}{\gcd(a, b)}$ is a multiple of $a$.

b) Show that $a \cdot \frac{b}{\gcd(a, b)}$ is a multiple of $b$.

c) Conclude that $\frac{ab}{\gcd(a, b)}$ is a multiple of both $a$ and $b$ and thus greater than or equal to $\text{lcm}(a, b)$.

d) Show that $a / \left( \frac{ab}{\text{lcm}(a, b)} \right) = \frac{\text{lcm}(a, b)}{b}$ is an integer. Thus $\frac{ab}{\text{lcm}(a, b)}$ is a divisor of $a$.

e) Similarly, show that $\frac{ab}{\text{lcm}(a, b)}$ is a divisor of $b$.

f) Conclude that $\frac{ab}{\text{lcm}(a, b)} \leq \gcd(a, b)$.

h) Finish the proof.

\(^a\)The word elementary has a complicated meaning, namely a proof that does not use some at first glance unrelated results. In this case, we mean a proof that does not use unique factorization. It does not imply that the proof is easier. Indeed, the proof in the main text seems much easier once unique factorization is understood.

Exercise 2.7. It is possible to extend the definition of gcd and lcm to more than two integers (not all of which are zero). For example $\gcd(24, 27, 54) = 3$.

a) Compute $\gcd(6, 10, 15)$ and $\text{lcm}(6, 10, 15)$.

b) Give an example of a triple whose $\gcd$ is one, but every pair of which has a $\gcd$ greater than one.

c) Show that there is no triple \( \{a, b, c\} \) whose $\gcd$ equals $abc$, but every pair of which has $\text{lcm}$ less than the product of that pair. (Hint: consider $\text{lcm}(a, b) \cdot c$.)

Exercise 2.8. a) Give the prime factorization of the following numbers: 12, 392, 1043, 31, 128, 2160, 487.

b) Give the prime factorization of the following numbers: $12 \cdot 392$, $1043 \cdot 31$, $128 \cdot 2160$.

c) Give the prime factorization of: $1, 250000, 63^3$, and the product of the last three numbers.
2.6. Exercises

Exercise 2.9. Use the Fundamental Theorem of Arithmetic to prove:

a) Bézout’s Lemma.
b) Euclid’s Lemma.

Exercise 2.10. For positive integers $m$ and $n$, suppose that $m^{\alpha} = n$. Show that $\alpha = a$ with $\gcd(a, b) = 1$ if and only if

$$m = \prod_{i=1}^{x} p_{i}^{k_{i}} \quad \text{and} \quad n = \prod_{i=1}^{x} p_{i}^{\ell_{i}} \quad \forall i : \ ak_{i} = b\ell_{i}.$$  

Exercise 2.11. Let $E$ be the set of even numbers. Let $a, c$ in $E$, then $c$ is divisible by $a$ if there is a $b \in E$ so that $ab = c$. Define a prime $p$ in $E$ as a number in $E$ such that there are no $a$ and $b$ in $E$ with $ab = p$.

a) List the first 30 primes in $E$.
b) Does Euclid’s lemma hold in $E$? Explain.
c) Factor 60 into primes (in $E$) in two different ways.

Exercise 2.12. See exercise 2.11. Show that any number in $E$ is a product of primes in $E$. (Hint: follow the proof of Theorem 2.11, part (i).)

Exercise 2.13. See exercise 2.11 which shows that unique factorization does not hold in $E = \{2, 4, 6, \ldots \}$. The proof of unique factorization uses Euclid’s lemma. In turn, Euclid’s lemma was a corollary of Bézout’s lemma, which depends on the division algorithm. Where exactly does the chain break down in this case?

Exercise 2.14. Let $L = \{p_1, p_2, \cdots \}$ be the list of all (infinitely many) primes, ordered according ascending magnitude. Show that $p_{n+1} \leq \prod_{i=1}^{n} p_i$. (Hint: consider $d = \prod_{i=1}^{n} p_i$ and let $p_{n+1}$ be the smallest prime divisor of $d + 1$. See the proof of Theorem 2.17.)

A much stronger version of exercise 2.14 is the so-called Bertrand’s Postulate. That theorem says that for every $n \geq 1$, there is a prime in $\{n + 1, \ldots, 2n \}$. It was proved by Chebyshev. Subsequently the proof was simplified by Ramanujan and Erdős [1].

Exercise 2.15. Let $p$ and $q$ be primes greater than 3.

a) Show that $\text{Res}_{12}(p) = r$ with $r \in \{1, 5, 7, 11\}$. (The same holds for $q$.)
b) Show that $24 \mid p^2 - q^2$. (Hint: use (a) to show that $p^2 = 24x + r^2$ and check all cases.)
Exercise 2.16. A square full integer is an integer $n$ that has a prime factor and each prime factor occurs with a power at least 2. A square free integer is an integer $n$ such that each prime factor occurs with a power at most 1.

a) If $n$ is square full, show that there are positive integers $a$ and $b$ such that $n = a^2 b^3$.

b) Show that every integer greater than one is the product of a square free number and a square full number.

Exercise 2.17. Let $L = \{p_1, p_2, \ldots \}$ be the list of all primes, ordered according ascending magnitude. The numbers $E_n = 1 + \prod_{i=1}^{p_i} p_i$ are called Euclid numbers.

a) Check the primality of $E_1$ through $E_6$.

b) Show that $E_n = 4$ for all $n$. (Hint: $E_n = 1$ is twice an odd number.)

c) Show that for $n \geq 3$ the decimal representation of $E_n$ ends in a 1. (Hint: look at the factors of $E_n$.)

Exercise 2.18. Twin primes are a pair of primes of the form $p$ and $p + 2$.

a) Show that the product of two twin primes plus one is a square.

b) Show that $p > 3$, the sum of twin primes is divisible by 12. (Hint: see exercise 2.15)

Exercise 2.19. Show that there are arbitrarily large gaps between successive primes. More precisely, show that every integer in $\{n! + 2, n! + 3, \ldots, n! + n\}$ is composite for any $n \geq 2$.

The usual statement for the fundamental theorem of arithmetic includes only natural numbers $n \in \mathbb{N}$ (i.e. not $\mathbb{Z}$) and the common proof uses induction on $n$. We review that proof in the next two problems.

Exercise 2.20. a) Prove that 2 can be written as a product of primes.

b) Let $k > 2$. Suppose all numbers in $\{1, 2, \ldots, k\}$ can be written as a product of primes (or 1). Show that $k + 1$ is either prime or composite.

c) If in (b), $k + 1$ is prime, then all numbers in $\{1, 2, \ldots, k + 1\}$ can be written as a product of primes (or 1).

d) If in (b), $k + 1$ is composite, then there is a divisor $d \in \{2, \ldots, k\}$ such that $k + 1 = dd'$.

e) Show that the hypothesis in (b) implies also in this case, all numbers in $\{1, 2, \ldots, k + 1\}$ can be written as a product of primes (or 1).

f) Use the above to formulate the inductive proof that all elements of $\mathbb{N}$ can be written as a product of primes.
2.6. Exercises

Exercise 2.21. The set-up of the proof is the same as in exercise 2.20. Use induction on $n$. We assume the result of that exercise.

a) Show that $n = 2$ has a unique factorization.

b) Suppose that if for $k > 2$, $\{2, \cdots, k\}$ can be uniquely factored. Then there are primes $p_i$ and $q_i$, not necessarily distinct, such that

$$k + 1 = \prod_{i=1}^{r} p_i = \prod_{i=1}^{r} q_i.$$

c) Show that then $p_1$ divides $\prod_{i=1}^{r} q_i$ and so, Corollary 2.10 implies that there is a $j \leq r$ such that $p_1 = q_j$.

d) Relabel the $q_i$’s, so that $p_1 = q_1$ and divide $n$ by $p_1 = q_1$. Show that

$$\frac{k + 1}{q_1} = \prod_{i=2}^{r} p_i = \prod_{i=2}^{r} q_i.$$

e) Show that the hypothesis in (b) implies that the remaining $p_i$ equal the remaining $q_i$. (Hint: $\frac{k}{q_1} \leq k$.)

f) Use the above to formulate the inductive proof that all elements of $\mathbb{N}$ can be uniquely factored as a product of primes.

Here is a different characterization of gcd and lcm. We prove it as a corollary of the prime factorization theorem.

**Corollary 2.23.** (1) A common divisor $d > 0$ of $a$ and $b$ equals $\text{gcd}(a, b)$ if and only if every common divisor of $a$ and $b$ is a divisor of $d$.

(2) Also, a common multiple $d > 0$ of $a$ and $b$ equals $\text{lcm}(a, b)$ if and only if every common multiple of $a$ and $b$ is a multiple of $d$.

Exercise 2.22. Use the characterization of $\text{gcd}(a, b)$ and $\text{lcm}(a, b)$ given in the proof of Corollary 2.16 to prove Corollary 2.23.
We develop the proof of Theorem 2.17 as it was given by Euler. We start by assuming that there is a finite list \( L \) of \( k \) primes. We will show in the following steps how that assumption leads to a contradiction.

We order the list according to ascending order of magnitude of the primes. So \( L = \{ p_1, p_2, \ldots, p_k \} \) where \( p_1 = 2 \), \( p_2 = 3 \), \( p_3 = 5 \), and so forth, up to the last prime \( p_k \).

a) Show that \( \prod_{i=1}^{k} \frac{p_i}{p_i-1} \) is finite, say \( M \).

b) Show that for \( r > 0 \),
\[
\prod_{i=1}^{k} \frac{p_i}{p_i-1} > \prod_{i=1}^{k} \frac{1 - p_i^{-r-1}}{1 - p_i^{-1}} = \prod_{i=1}^{k} \left( \sum_{j=0}^{r} p_i^{-j} \right).
\]

c) Use the fundamental theorem of arithmetic to show that there is an \( \alpha(r) > 0 \) such that
\[
\prod_{i=1}^{k} \left( \sum_{j=0}^{r} \frac{1}{p_i^j} \right) = \sum_{\ell=1}^{\alpha(r)} \frac{1}{\ell} + R,
\]
where \( R \) is a non-negative remainder.

d) Show that for all \( K \) there is an \( r \) such that \( \alpha(r) > K \).

e) Thus for any \( K \), there is an \( r \) such that
\[
\prod_{i=1}^{k} \left( \sum_{j=0}^{r} \frac{1}{p_i^j} \right) \geq \sum_{\ell=1}^{K} \frac{1}{\ell}.
\]

f) Conclude with a contradiction between a) and e). (Hint: the harmonic series \( \sum \frac{1}{\ell} \) diverges or see exercise 2.24 c.).

Exercise 2.24. In this exercise we consider the Riemann zeta function for real values of \( z \) greater than 1.

a) Show that for all \( x > -1 \), we have \( \ln(1 + x) \leq x \).

b) Use Proposition 2.20 and a) to show that
\[
\ln \zeta(z) = \sum_{p \text{ prime}} \ln \left( 1 + \frac{p^{-z}}{1 - p^{-z}} \right) \leq \sum_{p \text{ prime}} \frac{p^{-z}}{1 - p^{-z}} \leq \sum_{p \text{ prime}} \frac{p^{-z}}{1 - 2^{-z}}.
\]

c) Use the following argument to show that \( \lim_{z \searrow 1} \zeta(z) = \infty \).
\[
\sum_{n=1}^{\infty} n^{-1} > \sum_{n=1}^{\infty} n^{-z} > \int_{1}^{\infty} x^{-z} \, dx.
\]
(Hint: for the last inequality, see Figure 10.)

d) Show that b) and c) imply that \( \sum_{p \text{ prime}} p^{-z} \) diverges as \( z \searrow 1 \).

e) Use (d) to show that — in some sense — primes are more frequent than squares in the natural numbers. (Hint: \( \sum_{n=1}^{\infty} n^{-2} \) converges.)
2.6. Exercises

Figure 10. Proof that $\sum_{n=1}^{\infty} f(n)$ is greater than $\int_{1}^{\infty} f(x) \, dx$ if $f$ is positive and (strictly) decreasing.

Exercise 2.25. a) Let $p$ be a fixed prime. Show that the probability that two independently chosen integers in $\{1, \cdots, n\}$ are divisible by $p$ tends to $1/p^2$ as $n \to \infty$. Equivalently, the probability that they are not divisible by $p$ tends to $1 - 1/p^2$.

b) Make the necessary assumptions, and show that the probability that two two independently chosen integers in $\{1, \cdots, n\}$ are not divisible by any prime tends to $\prod_{p \text{ prime}} (1 - p^{-2})$. (Hint: you need to assume that the probabilities in (a) are independent and so they can be multiplied.)

c) Show that from (b) and Euler’s product formula, it follows that for 2 random (positive) integers $a$ and $b$ to have $\gcd(a, b) = 1$ has probability $1/\zeta(2) \approx 0.61$.

d) Show that for $d > 1$ and integers $\{a_1, a_2, \cdots, a_d\}$ that probability equals $1/\zeta(d)$. (Hint: the reasoning is the same as in (a), (b), and (c).)

e) Show that for real $d > 1$:

$$1 < \zeta(d) < 1 + \int_{1}^{\infty} x^{-d} \, dx = 1 + \frac{1}{d}$$

For the middle inequality, see Figure 11.

f) Show that for large $d$, the probability that $\gcd(a_1, a_2, \cdots, a_d) = 1$ tends to 1.

Exercise 2.26. This exercise is based on exercise 2.25.

a) In the $(-4, \cdots, 4)^2 \setminus \{0, 0\}$ grid in $\mathbb{Z}^2$, find out which proportion of the lattice points is visible from the origin, see Figure 12.

b) Use exercise 2.25 (c) to show that in a large grid, this proportion tends to $1/\zeta(2)$.

c) Use exercise 2.25 (d) to show that as the dimension increases to infinity, the proportion of the lattice points $\mathbb{Z}^d$ that are visible from the origin, increases to 1.
2. The Fundamental Theorem of Arithmetic

**Figure 11.** Proof that $\sum_{n=1}^{\infty} f(n)$ (shaded in blue and green) minus $f(1)$ (shaded in blue) is less than $\int_{1}^{\infty} f(x) \, dx$ if $f$ is positive and (strictly) decreasing to 0.

**Figure 12.** The origin is marked by “\(\times\).” The red dots are visible from \(\times\); between any blue dot and \(\times\) there is a red dot. The picture shows exactly one quarter of \((-4, \cdots, 4) \setminus (0, 0) \subset \mathbb{Z}^2\).

**Exercise 2.27.** We note here that $\zeta(2) = \frac{\pi^2}{6}$.

a) Show that the irrationality of $\pi$ implies that $\zeta(2)$ is irrational.

b) Show that (a) and Proposition 2.20 yield another proof of the infinity of primes.
Overview. A Diophantine equation is a polynomial equation in two or more unknowns and for which we seek to know what integer solutions it has. We determine the integer solutions of the simplest linear Diophantine equation $ax + by = c$. The central element this reasoning is the Euclidean algorithm. That algorithm has much wider applications. We discuss a few of those.

3.1. The Euclidean Algorithm

Lemma 3.1. In the division algorithm of Lemma 2.2, we have $\gcd(r_1, r_2) = \gcd(r_2, r_3)$.

Proof. On the one hand, we have $r_1 = r_2 g_2 + r_3$, and so any common divisor of $r_2$ and $r_3$ must also be a divisor of $r_1$ (and of $r_2$). Vice versa, since $r_1 - r_2 g_2 = r_3$, we have that any common divisor of $r_1$ and $r_2$ must also be a divisor of $r_3$ (and of $r_2$).

Thus by calculating $r_3$, the residue of $r_1$ modulo $r_2$, we have simplified the computation of $\gcd(r_1, r_2)$. This is because $r_3$ is strictly smaller (in absolute value) than both $r_1$ and $r_2$. In turn, the computation of $\gcd(r_2, r_3)$ can be simplified similarly, and so the process can be repeated. Since the $r_i$ form
a monotone decreasing sequence in \( \mathbb{N} \), this process must end when \( r_{n+1} = 0 \) after a finite number of steps. We then have \( \gcd(r_1, r_2) = \gcd(r_n, 0) = r_n \).

**Corollary 3.2.** Given \( r_1 > r_2 > 0 \), apply the division algorithm until \( r_n > r_{n+1} = 0 \). Then \( \gcd(r_1, r_2) = \gcd(r_n, 0) = r_n \). Since \( r_i \) is decreasing, the algorithm always ends.

**Definition 3.3.** The repeated application of the division algorithm to compute \( \gcd(r_1, r_2) \) is called the Euclidean algorithm.

We now give a framework to reduce the messiness of these repeated computations. Suppose we want to compute \( \gcd(188, 158) \). We do the following computations:

\[
188 = 158 \cdot 1 + 30 \\
158 = 30 \cdot 5 + 8 \\
30 = 8 \cdot 3 + 6 \\
8 = 6 \cdot 1 + 2 \\
6 = 2 \cdot 3 + 0
\]

We see that \( \gcd(188, 158) = 2 \). The numbers that multiply the \( r_i \) are the quotients of the division algorithm (see the proof of Lemma 2.2). If we call them \( q_i \), the computation looks as follows:

\[
\begin{align*}
\vdots \\
r_1 &= r_2 q_2 + r_3 \\
r_2 &= r_3 q_3 + r_4 \\
\vdots \\
r_{n-3} &= r_{n-2} q_{n-2} + r_{n-1} \\
r_{n-2} &= r_{n-1} q_{n-1} + r_n \\
r_{n-1} &= r_n q_n + 0
\end{align*}
\]

where we use the convention that \( r_{n+1} = 0 \) while \( r_n \neq 0 \). Observe that with that convention, (3.1) consists of \( n - 1 \) steps. A much more concise form (in part based on a suggestion of Katahdin [35]) to render this computation is as follows.

\[
\begin{array}{ccccccc}
q_n & q_{n-1} & \cdots & q_3 & q_2 \\
0 & r_n & r_{n-1} & \cdots & r_3 & r_2 & r_1
\end{array}
\]

Thus, each step \( r_{i+1} \mid r_i \) is similar to the usual long division, except that its quotient \( q_{i+1} \) is placed above \( r_{i+1} \) (and not above \( r_i \)), while its remainder
3.2. A Particular Solution of \( ax + by = c \)

\( r_{i+2} \) is placed all the way to the left of \( r_{i+1} \). The example we worked out before, now looks like this:

\[
\begin{array}{cccccc}
| & 3 & | & 1 & | & 3 & | 1 & | \\
0 & 2 & | 6 & | 8 & | 30 & | 158 & | 188 |
\end{array}
\]  (3.3)

There is a beautiful visualization of this process outlined in exercise 3.2.

3.2. A Particular Solution of \( ax + by = c \)

Another interesting way to encode the computations done in equations (3.1) and (3.2), is via matrices.

\[
\begin{pmatrix}
  r_{i-1} \\
  r_{i}
\end{pmatrix} =
\begin{pmatrix}
  q_i & 1 \\
  1 & 0
\end{pmatrix}
\begin{pmatrix}
  r_{i} \\
  r_{i+1}
\end{pmatrix}.
\]  (3.4)

Denote the matrix in this equation by \( Q_i \). Its determinant equals \(-1\), and so it is invertible. In fact,

\[
Q_i = \begin{pmatrix} q_i & 1 \\ 1 & 0 \end{pmatrix} \quad \text{and} \quad Q_i^{-1} = \begin{pmatrix} 0 & 1 \\ 1 & -q_i \end{pmatrix}.
\]

These matrices \( Q_i \) are very interesting. We will use them again to study the theory of continued fractions in Chapter 6. For now, as we will see in Theorem 3.4, they give us an explicit algorithm to find a solution to the equation \( r_1x + r_2y = r \gcd(r_1, r_2) \). Note that from Bézout’s lemma (Lemma 2.5), we already know this has a solution. But the next result gives us a simple way to actually calculate a solution. In what follows \( X_{ij} \) means the \((i, j)\) entry of the matrix \( X \).

**Theorem 3.4.** Give \( r_1 \) and \( r_2 \), a solution for \( x \) and \( y \) of \( r_1x + r_2y = r \gcd(r_1, r_2) \) is given by

\[
x = r \left( Q_{n-1}^{-1} \cdots Q_2^{-1} \right)_{2,1} \quad \text{and} \quad y = r \left( Q_{n-1}^{-1} \cdots Q_2^{-1} \right)_{2,2}.
\]
3. Linear Diophantine Equations

**Proof.** Let \( r_i, q_i, \) and \( Q_i \) be defined as above, and set \( r_{n+1} = 0 \). From equation (3.4), we have

\[
\begin{pmatrix}
  r_i \\
  r_{i+1}
\end{pmatrix} = Q_i^{-1} \begin{pmatrix}
  r_{i-1} \\
  r_{i}
\end{pmatrix} \quad \implies \quad \begin{pmatrix}
  r_{n-1} \\
  r_{n}
\end{pmatrix} = r Q_{n-1}^{-1} \cdots Q_2^{-1} \begin{pmatrix}
  r_1 \\
  r_2
\end{pmatrix}.
\]

Observe that \( r_{n+1} = 0 \) and so \( \text{gcd}(r_1, r_2) = r_n \) and

\[
\begin{pmatrix}
  r_{n-1} \\
  r_{n}
\end{pmatrix} = \begin{pmatrix}
  x_{n-1} & y_{n-1} \\
  x_n & y_n
\end{pmatrix} \begin{pmatrix}
  r_1 \\
  r_2
\end{pmatrix}.
\]

The theorem follows immediately by setting \( x = x_n \) and \( y = y_n \). ■

In practice, rather than multiplying all these matrices, it may be more convenient to solve equation (3.1) or (3.2) “backward”, as the expression goes. This can be done as follows. Start with

\[
\text{gcd}(r_1, r_2) = r_n = r_{n-2} - r_{n-1} q_{n-1},
\]

which follows from equation (3.1). The line above it in that same equation gives \( r_{n-1} = r_{n-3} - r_{n-2} q_{n-2} \). Use this to eliminate \( r_{n-1} \) in favor of \( r_{n-2} \) and \( r_{n-3} \). So,

\[
\text{gcd}(r_1, r_2) = r_n = r_{n-2} - (r_{n-3} - r_{n-2} q_{n-2}) q_{n-1} = r_{n-2} (1 + q_{n-1} q_{n-2}) + r_{n-3} (-q_{n-1})
\]

This computation can be done still more efficiently by employing the notation of equation (3.2) again.

<table>
<thead>
<tr>
<th>+</th>
<th>-</th>
<th>+</th>
<th>-</th>
<th>+</th>
<th>···</th>
</tr>
</thead>
<tbody>
<tr>
<td>( q_n )</td>
<td>( q_{n-1} )</td>
<td>( q_{n-2} )</td>
<td>( q_{n-3} )</td>
<td>( q_{n-4} )</td>
<td>···</td>
</tr>
<tr>
<td>( r_n )</td>
<td>( r_{n-1} )</td>
<td>( r_{n-2} )</td>
<td>( r_{n-3} )</td>
<td>( r_{n-4} )</td>
<td>···</td>
</tr>
<tr>
<td>( 1 )</td>
<td>( -q_{n-1} )</td>
<td>( 1 )</td>
<td>( q_{n-1} q_{n-2} )</td>
<td>( -q_{n-1} )</td>
<td>( q_{n-3} (1 + q_{n-1} q_{n-2}) )</td>
</tr>
</tbody>
</table>

The algorithm proceeds as follows. Number the columns from right to left, so that \( r_i \) (in row 1) and \( q_i \) (in row 2) are in the \( i \)th column. (The signs in row “0” serve only to keep track of the signs of the coefficients in row 3 and below.) In the first two rows, the algorithm proceeds from right to left.
3.3. Solution of the Homogeneous equation \( ax + by = 0 \)

From \( r_{i-1} \) and \( r_i \) determine \( q_i \) and \( r_{i+1} \) by \( r_{i-1} = r_i q_i + r_{i+1} \). The division guarantees that these exist, but they may not be unique (see exercise 7.17). In rows 3 and below, the algorithm proceeds from left to right. Each column has at most two non-zero entries. Start with column \( n+1 \) which has only zeroes and column \( n \) which has one 1. The bottom non-zero entry of column \( i \) equals the sum of column \( i+1 \) times \( q_i \) times (-1). The top non-zero entry of column \( i \) equals the sum of the entries in column \( i+2 \). Finally, we obtain that \( r_n = r_2 x + r_1 y \), where \( x \) is the sum of the entries in the 2nd column (rows 3 and below) and \( y \), the sum of the entries (row 3 and below) of the 1st column.

Applying this to the example gives

<table>
<thead>
<tr>
<th></th>
<th>+</th>
<th>-</th>
<th>+</th>
<th>-</th>
<th>+</th>
<th>-</th>
</tr>
</thead>
<tbody>
<tr>
<td>0</td>
<td>2</td>
<td>6</td>
<td>8</td>
<td>30</td>
<td>158</td>
<td>188</td>
</tr>
</tbody>
</table>

Adding the last two lines gives that \( 2 = 158(25) + 188(-21) \).

3.3. Solution of the Homogeneous equation \( ax + by = 0 \)

**Proposition 3.5.** The general solution of the homogeneous equation \( r_1 x + r_2 y = 0 \) is given by

\[
x = k \frac{r_2}{\gcd(r_1, r_2)} \quad \text{and} \quad y = -k \frac{r_1}{\gcd(r_1, r_2)},
\]

where \( k \in \mathbb{Z} \).

**Proof.** On the one hand, by substitution the expressions for \( x \) and \( y \) into the homogeneous equation, one checks they are indeed solutions. On the other hand, \( x \) and \( y \) must satisfy

\[
\frac{r_1}{\gcd(r_1, r_2)} x = -\frac{r_2}{\gcd(r_1, r_2)} y.
\]
The integers $\frac{r_i}{\gcd(r_1, r_2)}$ (for $i$ in $\{1, 2\}$) have greatest common divisor equal to 1. Thus Euclid's lemma applies and therefore $\frac{r_1}{\gcd(r_1, r_2)}$ is a divisor of $y$ while $\frac{r_2}{\gcd(r_1, r_2)}$ is a divisor of $x$.

A different proof of this lemma goes as follows. The set of all solutions in $\mathbb{R}^2$ of $r_1x + r_2y = 0$ is given by the line $\ell := \left\{ t \begin{pmatrix} r_2 \\ -r_1 \end{pmatrix} : t \in \mathbb{R} \right\}$ orthogonal to $\begin{pmatrix} r_1 \\ r_2 \end{pmatrix}$. To obtain all its lattice points (i.e., points that are also in $\mathbb{Z}^2$), both $tr_2$ and $-tr_1$ must be integers. The smallest positive number $t$ for which this is possible, is $t = \frac{1}{\gcd(r_1, r_2)}$.

3.4. The General Solution of $ax + by = c$

**Definition 3.6.** Let $r_1$ and $r_2$ be given. The equation $r_1x + r_2y = 0$ is called homogeneous. The equation $r_1x + r_2y = c$ when $c \neq 0$ is called inhomogeneous. An arbitrary solution of the inhomogeneous equation is called a particular solution. By general solution, we mean the set of all possible solutions of the full (homogeneous or inhomogeneous) equation.

It is useful to have some geometric intuition relevant to the equation $r_1x + r_2y = c$. In $\mathbb{R}^2$, we set $\vec{r} = \begin{pmatrix} r_1 \\ r_2 \end{pmatrix}$, $\vec{x} = \begin{pmatrix} x \\ y \end{pmatrix}$, etcetera. The standard inner product is written as $(\cdot, \cdot)$. The set of points in $\mathbb{R}^2$ satisfying the above inhomogeneous equation thus lie on the line $m \subset \mathbb{R}^2$ given by $(\vec{r}, \vec{x}) = c$. This line is orthogonal to the vector $\vec{r}$ and its distance to the origin (measured along the vector $\vec{r}$) equals $\frac{|c|}{\sqrt{(r,r)}}$. The situation is illustrated in Figure 13.

It is a standard result from linear algebra that the problem of finding all solutions of a inhomogeneous equation comes down to finding one

---

1The word "homogeneous" in daily usage receives the emphasis often on its second syllable ("ho-MODGE-uhnus"). However, in mathematics, its emphasis is always on the third syllable ("ho-mo-GEE-nee-us"). A probable reason for the daily variation of the pronunciation appears to be conflation with the word "homogenous" (having the same genetic structure). For details, see wiktionary.
3.4. The General Solution of $ax + by = c$

solution of the inhomogeneous equation, and finding the general solution of the homogeneous equation.

**Lemma 3.7.** Let $(x^{(0)}, y^{(0)})$ be a particular solution of $r_1x + r_2y = c$. The general solution of the inhomogeneous equation is given by $(x^{(0)} + z_1, y^{(0)} + z_2)$ where $(z_1, z_2)$ is the general solution of the homogeneous equation $r_1x + r_2y = 0$.

![Figure 13. The general solution of the inhomogeneous equation $(\vec{r}, \vec{x}) = c$ in $\mathbb{R}^2$.](image)

**Proof.** Let $\begin{pmatrix} x^{(0)} \\ y^{(0)} \end{pmatrix}$ be that particular solution. Let $m$ be the line given by

$$(\vec{r}, \vec{x}) = c.$$Translate $m$ over the vector $\begin{pmatrix} -x^{(0)} \\ -y^{(0)} \end{pmatrix}$ to get the line $m'$. Then an integer point on the line $m'$ is a solution $\begin{pmatrix} z_1 \\ z_2 \end{pmatrix}$ of the homogeneous equation if and only if $\begin{pmatrix} x^{(0)} + z_1 \\ y^{(0)} + z_2 \end{pmatrix}$ on $m$ is also an integer point (see Figure 13).
Bézout’s Lemma says that \( r_1x + r_2y = c \) has a solution if and only if \( \gcd(r_1, r_2) \mid c \). Theorem 3.4 gives a particular solution of that equation (via the Euclidean algorithm). Putting those results and Proposition 3.5 together, gives our final result.

**Corollary 3.8.** Given \( r_1, r_2, \) and \( c \), the general solution of the equation \( r_1x + r_2y = c \), where \( \gcd(r_1, r_2) \mid c \), is the sum of a particular solution of Theorem 3.4 and the general homogeneous solution of \( r_1x + r_2y = 0 \) of Proposition 3.5.

### 3.5. Recursive Solution of \( x \) and \( y \) in the Diophantine Equation

Theorem 3.4 has two interesting corollaries. The first is in fact stated in the proof of that theorem, and the second requires a very short proof. We will make extensive use of these two results in Chapter 6 when we discuss continued fractions.

**Corollary 3.9.** Given \( r_1, r_2, \) and the successive quotients \( q_2 \) through \( q_n \) as in equation (3.1). Then for \( i \in \{3, \ldots, n\} \), the solution for \( (x_i, y_i) \) in \( r_i = r_1x_i + r_2y_i \) is given by:

\[
\begin{pmatrix}
  r_i \\
  r_{i+1}
\end{pmatrix} = Q_i^{-1} \cdots Q_2^{-1} \begin{pmatrix}
  r_1 \\
  r_2
\end{pmatrix}.
\]

**Corollary 3.10.** Given \( r_1, r_2, \) and the successive quotients \( q_2 \) through \( q_n \) as in equation (3.1). Then \( x_i \) and \( y_i \) of Corollary 3.9 can be solved as follows:

\[
\begin{pmatrix}
  x_i \\
  y_i
\end{pmatrix} = \begin{pmatrix}
  0 & 1 \\
  1 & -q_i
\end{pmatrix} \begin{pmatrix}
  x_{i-1} \\
  y_{i-1}
\end{pmatrix} \quad \text{with} \quad \begin{pmatrix}
  x_1 \\
  y_1
\end{pmatrix} = \begin{pmatrix}
  1 & 0 \\
  0 & 1
\end{pmatrix}.
\]

**Proof.** The initial condition follows, because

\[
\begin{align*}
  r_1 &= r_1 \cdot 1 + r_2 \cdot 0 \\
  r_2 &= r_1 \cdot 0 + r_2 \cdot 1
\end{align*}
\]
Notice that, by definition,
\[
\begin{pmatrix}
  r_i \\
r_{i+1}
\end{pmatrix}
= \begin{pmatrix}
  x_i & y_i \\
x_{i+1} & y_{i+1}
\end{pmatrix}
\begin{pmatrix}
r_1 \\
r_2
\end{pmatrix}.
\]

From Corollary 3.9, we now have that
\[
\begin{pmatrix}
r_i \\
r_{i+1}
\end{pmatrix}
= Q_i^{-1} \begin{pmatrix}
r_{i-1} \\
r_i
\end{pmatrix} \implies \begin{pmatrix}
x_i & y_i \\
x_{i+1} & y_{i+1}
\end{pmatrix}
= Q_i^{-1} \begin{pmatrix}
x_{i-1} & y_{i-1} \\
x_i & y_i
\end{pmatrix}.
\]

From this, one deduces the equations for \(x_{i+1}\) and \(y_{i+1}\).

We remark that the recursion in Corollary 3.10 can also be expressed as
\[
x_{i+1} = -q_i x_i + x_{i-1},
\]
\[
y_{i+1} = -q_i y_i + y_{i-1}.
\]

### 3.6. The Chinese Remainder Theorem

We now present an important generalization of these ideas. First we need a small update of Definition 1.2.

**Definition 3.11.** Let \(\{b_i\}_{i=1}^k\) be non-zero integers. Their greatest common divisor, \(\gcd(b_1, \ldots, b_k)\), is the maximum of the numbers that are divisors of every \(b_i\); their least common multiple, \(\lcm(b_1, \ldots, b_k)\), is the least of the positive numbers that are multiples of every \(b_i\).

Surprisingly, for this more general definition, the generalization of Corollary 2.16 is false. For an example, see exercise 2.7. However, other important properties do generalize.

**Lemma 3.12.** Let \(\{b_i\}_{i=1}^k\) be non-zero integers.

(i) If \(m\) is a common divisor of the \(b_i\), then \(m \mid \gcd(b_1, \ldots, b_k)\).

(ii) If \(M\) is a common multiple of the \(b_i\), then \(\lcm(b_1, \ldots, b_k) \mid M\).

**Proof.** The proof follows from unique factorization and is similar to that of Corollary 2.16. Suppose \(b_j = \prod_{i=1}^r p_i^{k_{ij}}\), where \(k_{ij} \geq 0\). Set
\[
m_i = \min_j k_{ij} \quad \text{and} \quad M_i = \max_j k_{ij},
\]
3. Linear Diophantine Equations

Then
\[ \gcd(b_1, \cdots, b_k) = \prod_{i=1}^{s} p_i^{m_i} \quad \text{and} \quad \text{lcm}(b_1, \cdots, b_k) = \prod_{i=1}^{s} p_i^{M_i}. \]

Any common divisor of the \( b_i \) must be equal to \( \prod_{i=1}^{s} p_i^{\ell_i} \) with \( \ell_i \leq m_i \) and similar for common multiples.

**Theorem 3.13 (Chinese Remainder Theorem).** Let \( n = \prod_{i=1}^{s} b_i \), where \( b_i \) are positive integers such that \( \gcd(b_j, b_i) = 1 \) for \( i \neq j \). The set of solutions of
\[ \forall i \in \{1, \cdots, k\} : z \equiv_{b_i} c_i \]
is given by
\[ z = n \sum_{j=1}^{k} \frac{n}{b_j} x_j c_j \quad \text{where} \quad x_i \text{ satisfies} \quad \frac{n}{b_i} x_i \equiv_{b_i} 1. \]

**Proof.** Note that \( \gcd(n/b_i, b_i) = 1 \). So by Bézout, there are \( x_i \) and \( y_i \) (for \( i \in \{1, \cdots, k\} \)) so that
\[ \frac{n}{b_i} x_i + b_i y_i = 1 \iff \frac{n}{b_i} x_i \equiv_{b_i} 1. \]
For these \( x_i \), we have
\[ \sum_{j=1}^{k} \frac{n}{b_j} x_j \equiv_{b_i} 1. \]
Thus \( z = \sum_{j=1}^{k} \frac{n}{b_j} x_j c_j \) is a particular solution. By Lemma 3.12, the homogeneous equation has solution \( z = n 0 \). The proof is completed by observing that the general solution is the sum of a particular solution plus the solutions to the homogeneous equation.

3.7. Polynomials

In this section, we illustrate that the division and Euclidean algorithms have much wider applications than just the integers, see also exercises 2.2 and 2.4.

**Definition 3.14.** A polynomial \( f \) in \( \mathbb{Q}[x] \) of positive degree is irreducible over \( \mathbb{Q} \) if it cannot be written as a product of two polynomials in \( \mathbb{Q}[x] \) with positive degree. Recall (Definition 1.18) that \( f \) is minimal polynomial in
3.8. Exercises

\[ \mathbb{Q}[x] \text{ for } \rho \text{ if } f \text{ is a non-zero polynomial in } \mathbb{Q}[x] \text{ of minimal degree such that } f(\rho) = 0. \]

**Definition 3.15.** Let \( f \) and \( g \) in \( \mathbb{Q}[x] \). The greatest common divisor of \( f \) and \( g \), or \( \gcd(f, g) \), is a polynomial in \( \mathbb{R}[x] \) with maximal degree that is a factor of both \( f \) and \( g \). The least common multiple of \( f \) and \( g \), or \( \text{lcm}(f, g) \), is a polynomial in \( \mathbb{Q}[x] \) with minimal degree that has both \( f \) and \( g \) as factors.

**Remark 3.16.** If \( \rho \) is minimal for \( \rho \), it must be irreducible, because if not, one of its factors with smaller degree would also have \( \rho \) as a root.

We mention without proof (but see exercise 2.2) that in \( \mathbb{Q}[x] \) the division algorithm holds: given \( r_1 \) and \( r_2 \), then there are \( q_2 \) and \( r_3 \) such that

\[ r_1 = r_2q_2 + r_3 \quad \text{such that } \quad \text{degree}(r_3) < \text{degree}(r_1). \]

**Remark 3.17.** To make this valid without exceptions, we adopt the convention that the degree of a non-zero constant equals 0, while the degree of 0 equals \(-\infty\). For example, if \( r_1 = r_2 = 1 \), the inequality for \( r_3 \) still holds.

The student is likely already familiar with these facts.

It is important to understand that for this to work, division of coefficients is essential. For example, with coefficients in \( \mathbb{Z} \), we cannot express \( 2x^2 + 1 \) as a multiple of \( 3x + 1 \) plus a remainder of smaller degree. However, in \( \mathbb{Q}[x] \) we can divide coefficients and thus follow the reasoning of Section 2.1 and show the following. See also exercise 3.22.

The \( \gcd \) of two polynomials can be computed in the same two ways we have seen before, and the proofs are the same. One is done by factoring both polynomials and multiplying together the common factors to the lowest power as in the proof of Corollary 2.23. Note though that factoring polynomials is hard. The other is applying the Euclidean Algorithm as in equation (3.1). An example is given in exercise 3.22. The relation between \( \text{lcm} \) and \( \gcd \) of two polynomials is the same as in the proof of Corollary 2.23.

**3.8. Exercises**

*Exercise 3.1.* Let \( \ell \) be the line in \( \mathbb{R}^2 \) given by \( y = \rho x \), where \( \rho \in \mathbb{R} \).

a) Show that \( \ell \) intersects \( \mathbb{Z}^2 \) if and only if \( \rho \) is rational.

b) Given a rational \( \rho > 0 \), find the intersection of \( \ell \) with \( \mathbb{Z}^2 \). *(Hint: set \( \rho = \frac{a}{b} \) and use Proposition 3.5.)*
Exercise 3.2. This problem was taken (and reformulated) from [28].
a) Tile a 188 by 158 rectangle by squares using what is called a
greedy algorithm. The first square is 158 by 158. The remaining rec-
tangle is 158 by 30. Now the optimal choice is five 30 by 30 squares.
What remains is an 30 by 8 rectangle, and so on. Explain how this is a
visualization of equation (3.3). See Figure 14.
b) Consider equation (3.1) or (3.2) and use a) to show that
\[ r_1r_2 = \sum_{i=2}^{n} q_ir_i^2. \]
(Hint: assume that \( r_1 > r_2 > 0, \ r_n \neq 0, \) and \( r_{n+1} = 0. \))

\*By “greedy” we mean that at every step, you choose the biggest square possible and as
many of them as possible. In general a greedy algorithm always makes a locally optimal choice.

Figure 14. A ‘greedy’ (or locally best) algorithm to tile the the 188 \times
158 rectangle by squares. The 3 smallest — and barely visible —
squares are 2 \times 2. Note how the squares spiral inward as they get
smaller. See exercise 3.13.

Exercise 3.3. In (3.1), assume that \( r_1 > r_2 > 0. \) What happens if you start
the Euclidean algorithm with \( r_2 = r_1 \cdot 0 + r_3 \) instead of \( r_1 = r_2 \cdot q_2 + r_3? \)
3.8. Exercises

Exercises

Exercise 3.4. Apply the Euclidean algorithm to find the greatest common divisor of the following number pairs. (Hint: replace negative numbers by positive ones. For the division algorithm applied to these pairs \((r_1, r_2)\), see exercise 2.1)

a) 110, 7.
b) 51, −30.
c) −138, 24.
d) 272, 119.
e) 2378, 1769.
f) 270, 175560.

Exercise 3.5. Determine if the following Diophantine equations admit a solution for \(x\) and \(y\). If yes, find a (particular) solution. (Hint: Use one of the algorithms in Section 3.2.)

a1) 110\(x\) + 7\(y\) = 13.
a2) 110\(x\) + 7\(y\) = 5.
b1) 51\(x\) − 30\(y\) = 6.
b2) 51\(x\) − 30\(y\) = 7.
c1) −138\(x\) + 24\(y\) = 7.
c2) −138\(x\) + 24\(y\) = 6.
d1) 272\(x\) + 119\(y\) = 54.
d2) 272\(x\) + 119\(y\) = 17.
e1) 2378\(x\) + 1769\(y\) = 300.
e2) 2378\(x\) + 1769\(y\) = 57.
f1) 270\(x\) + 175560\(y\) = 170.
f2) 270\(x\) + 175560\(y\) = 150.

Exercise 3.6. Find all solutions for \(x\) and \(y\) of the following (homogeneous) Diophantine equations. (Hint: Use one of the algorithms in Section 3.2.)

a) 110\(x\) + 7\(y\) = 0.
b) 51\(x\) − 30\(y\) = 0.
c) −138\(x\) + 24\(y\) = 0.
d) 272\(x\) + 119\(y\) = 0.
e) 2378\(x\) + 1769\(y\) = 0.
f) 270\(x\) + 175560\(y\) = 0.

Exercise 3.7. Find the general solution for \(x\) and \(y\) in all problems of exercise 3.5 that admit a solution. (Hint: use Corollary 3.8.)

Exercise 3.8. Use Corollary 3.10 to express \(x_i\) and \(y_i\) in the successive remainders \(r_i\) in each of the items in exercise 3.4. (Hint: you need to know the \(q_i\) for each item in exercise 3.4.)
Exercise 3.9. Consider the line $\ell$ in $\mathbb{R}^3$ defined by $\ell(\xi) = \begin{pmatrix} r_1 \\ r_2 \\ r_3 \end{pmatrix} \xi$, where $\xi \in \mathbb{R}$ and the $r_i$ are integers.

a) Show that $\ell(\xi) \in \mathbb{Z}^3 \setminus \{0\}$ if and only if $\xi = \frac{t}{\gcd(r_1, r_2, r_3)}$ and $t \in \mathbb{Z}$.

b) Show that this implies that if any of the $r_i$ is irrational, then $\ell$ has no non-zero points in common with $\mathbb{Z}^3$.

Definition 3.18. The sequence $\{F_i\}_{i=0}^{\infty}$ of Fibonacci numbers $F_i$ is defined as follows

$$F_0 = 0, \quad F_1 = 1, \quad \forall i > 1 : F_{i+1} = F_i + F_{i-1}.$$ 

Exercise 3.10. Denote the golden mean, or $\frac{1 + \sqrt{5}}{2} \approx 1.618$, by $g$.

a) Show that $g^2 = g + 1$ and thus for $n \in \mathbb{Z}$: $g^{n+1} = g^n + g^{n-1}$.

b) Show that $F_3 \geq g^1$ and $F_2 \geq g^0$.

c) Use induction to show that $F_{n+2} \geq g^n$ for $n > 0$.

d) Use the fact that $5 \log_{10} \left( \frac{1 + \sqrt{5}}{2} \right) \approx 1.045$, to show that $F_{5k+2} > 10^k$ for $k \geq 0$.

Exercise 3.11. Consider the equations in (3.1) and assume that $r_{n+2} = 0$ and $r_{n+1} > 0$.

a) Show that $r_{n+1} \geq F_2 = 1$ and $r_n \geq F_3 = 2$. (Hint: $r(i)$ is strictly increasing.)

b) Show that $r_1 \geq F_{n+2}$.

c) Suppose $r_1$ and $r_2$ in $\mathbb{N}$ and $\max\{r_1, r_2\} < F_{n+2}$. Show that the Euclidean Algorithm to calculate $\gcd(r_1, r_2)$ takes at most $n - 1$ iterates of the division algorithm.

Exercise 3.12. Use exercises 3.10 and 3.11 to show that the Euclidean Algorithm to calculate $\gcd(r_1, r_2)$ takes at most $5k - 1$ iterates where $k$ is the number of decimal places of $\max\{r_1, r_2\}$. (This is known as Lamé’s theorem.)
3.8. Exercises

Exercise 3.13. Apply the greedy algorithm of exercise 3.2 (a) to the rectangle whose sides have length 1 and $g$ (see exercise 3.10 (a)). At step 0, we start with the $1 \times 1$ square.

a) Use exercise 3.10 (a) to show at that step $i$, you get one $g^{-i} \times g^{-i}$ square (see Figure 15).

b) Use exercise 3.2 (b) to show that $g = \sum_{i=0}^{\infty} g^{-2i}$.

c) Use this construction, but now with a $F_{n+1} \times F_n$ Fibonacci rectangle, to show that $F_{n+1}F_n = \sum_{i=1}^{n} F_i^2$. For $F_i$, see Definition 3.18.

d) Show that in polar coordinates $(r, \theta)$ the red spiral connecting the corners of the squares in Figure 15 is given by $r = Cg^{20/\pi}$ for some $C$. (Note: this is called the golden spiral.)

![Figure 15. The greedy algorithm of exercise 3.2 (a) applied to the golden mean rectangle. The spiral connecting the corners of the square is known as the golden spiral. (In actual fact we used a 55 by 34 rectangle as an approximation. An approximation to a true spiral was created by fitting circular segments to the corners.)](image)

Exercise 3.14. a) Write the numbers 287, 513, and 999 in base 2, 3, and 7, using the division algorithm. Do not use a calculating device. (Hint: start with base 10. For example:

$$287 = 28 \cdot 10 + 7$$

$$28 = 2 \cdot 10 + 8$$

$$2 = 0 \cdot 10 + 2$$

Hence the number in base 10 is $2 \cdot 10^2 + 8 \cdot 10^1 + 7 \cdot 10^0$.

b) Show that to write $n$ in base $b$ takes about $\log_b n$ divisions.
Exercise 3.15. Use Theorem 3.13 to solve:

\[
\begin{align*}
z &= 2 \quad 1 \\
z &= 3 \quad 2 \\
z &= 5 \quad 3 \\
z &= 7 \quad 5
\end{align*}
\]

Exercise 3.16. The Fibonacci numbers \( F_n \) are defined in Definition 3.18.

a) Use the method of equation (3.1) to show that \( \gcd(F_n, F_{n+1}) = 1 \).

b) Determine the \( q_i \) in (a).

c) Use recursion to show that

\[
\begin{pmatrix}
0 & 1 \\
1 & 1
\end{pmatrix}^n = \begin{pmatrix} F_{n-1} & F_n \\ F_n & F_{n+1} \end{pmatrix}.
\]

d) Show that (c) implies that \( F_{n+1}F_{n-1} - F_n^2 = (-1)^n \). (Hint: in (c) take the determinant.)

Exercise 3.17. Use Theorem 3.13 to solve:

\[
\begin{align*}
z &= F_n \\
z &= F_{n+1}
\end{align*}
\]

where \( F_n \) are the Fibonacci numbers of Definition 3.18. (Hint: you need to use exercise 3.16 (a) and (d).)

Exercise 3.18. (The Chinese remainder theorem generalized.) Suppose \( \{b_i\}_{i=1}^n \) are positive integers. We want to know all \( z \) that satisfy

\[
z \equiv b_i \, c_i \quad \text{for} \quad i \in \{1, \ldots, n\}.
\]

a) Set \( B = \lcm(b_1, b_2, \ldots, b_n) \) and show that the homogeneous problem is solved by

\[
z = B \quad 0.
\]

b) Show that if there is a particular solution then

\[
\forall i \neq j : \ c_i = \gcd(b_i, b_j) \ c_j.
\]

c) Formulate the general solution when the condition in (b) holds.

Exercise 3.19. Use exercise 3.18 to solve:

\[
\begin{align*}
z &= 6 \\
z &= 10 \\
z &= 15
\end{align*}
\]

See also exercise 2.7.
3.8. Exercises

Exercise 3.20. There is a reformulation of the Euclidean algorithm that will be very useful in Chapter 6.

a) Rewrite the example in Section 3.1 as follows.

\[
\begin{align*}
30 & = 188 - 1 \\
158 & = 158 - 5 \\
8 & = 30 - 3 \\
6 & = 8 - 1 \\
2 & = 6 - 1 \\
\end{align*}
\]

Note that the right hand side is a fraction minus its integer part.

b) Now rewrite this again as

\[
\begin{align*}
30 & = \frac{1}{158} - 1 \\
158 & = \frac{1}{30} - 5 \\
8 & = \frac{1}{8} - 3 \\
6 & = \frac{1}{6} - 1 \\
\end{align*}
\]

Exercise 3.21. a) Apply the Euclidean algorithm to \((r_1, r_2) = (14142, 10000)\). (Hint: you should get \((q_2, \ldots, q_{10}) = (1, 2, 2, 2, 2, 1, 1, 29)\).)

b) Show that for \(i \in \{2, \cdots, 8\}\):

\[
\frac{r_{i+1}}{r_i} = \frac{1}{q_i} - \left\lfloor \frac{1}{q_i} \right\rfloor,
\]

where \(\lfloor x \rfloor\) is the greatest integer less than or equal to \(x\). (Hint: see also exercise 3.20.)
Exercise 3.22. For this exercise, read Section 3.7 carefully. All polynomials are in \( \mathbb{Q}[x] \) (that is: with coefficients in \( \mathbb{Q} \)). Let \( p_1(x) = x^3 - x^2 + 1 \), \( p_2(x) = x^3 + x^2 \), and \( e(x) = 2 - x \).

a) Use the Euclidean Algorithm to determine \( \gcd(p_1, p_2) \). Hint: We list the steps of the Euclidean algorithm:

\[
\begin{align*}
(x^7 - x^2 + 1) &= (x^3 + x^2) (x^4 - x^3 + x^2 - x + 1) + (-2x^2 + 1) \\
(x^3 + x^2) &= (-2x^2 + 1) (-\frac{1}{2}x - \frac{1}{2}) + (\frac{1}{2}x + \frac{1}{2}) \\
(-2x^2 + 1) &= (\frac{1}{2}x + \frac{1}{2}) (-4x + 4) + (-1) \\
(\frac{1}{2}x + \frac{1}{2}) &= (-1) (-\frac{1}{2}x - \frac{1}{2}) + (0)
\end{align*}
\]

b) Explain why there are polynomials \( g_p \) and \( h_p \) such that

\[
p_1(x)g_p(x) + p_2(x)h_p(x) = e(x).
\]

c) Use “backward solving” to find a particular solution of the equation in (b).

d) Find the general (homogeneous) solution of

\[
p_1(x)g_0(x) + p_2(x)h_0(x) = 0.
\]

e) Use (c) and (d) to give the general solution of the inhomogeneous equation (the one in (b)).

Exercise 3.23. All polynomials are in \( \mathbb{Q}[x] \). Let \( p(x) \) be a polynomial and \( p'(x) \) its derivative.

a) Show that if \( p(x) \) has a multiple root \( \lambda \) of order \( k > 1 \), then \( p'(x) \) has the same root of order \( k - 1 \). (Hint: Differentiate \( p(x) = h(x)(x - \lambda)^k \).)

b) Use exercise 3.22, to give an algorithm to find a polynomial \( q(x) \) that has the same roots as \( p(x) \), but all roots are simple (i.e. no multiple roots). (Hint: you need to divide \( p \) by \( \gcd(p, p') \).)

Exercise 3.24. Assume that every polynomial \( f \) of degree \( d \geq 1 \) has at least 1 root, prove the fundamental theorem of algebra. (Hint: let \( \rho \) be a root and use the division algorithm to write \( f(x) = (x - \rho)q(x) + r \) where \( r \) has degree 0.)

In Proposition 11.20, we will prove that every polynomial with complex coefficients has at least one zero in \( \mathbb{C} \). Together with the result of exercise 3.24, this establishes the following important theorem.

**Theorem 3.19 (Fundamental Theorem of Algebra).** A polynomial in \( \mathbb{C}[x] \) (the set of polynomials with complex coefficients) of degree \( d \geq 1 \) has exactly \( d \) roots, counting multiplicity.

Exercise 3.25. Let \( f \) and \( p \) be polynomials in \( \mathbb{Q}[x] \) with root \( \rho \) and suppose that \( p \) is minimal (Definition 1.18). Show that \( p \mid f \). (Hint: use the division algorithm and 2.4 to write \( f(x) = p(x)q(x) + r(x) \) where \( r \) has degree less than \( g \)).
Chapter 4

Number Theoretic Functions

Overview. We study number theoretic functions. These are functions defined on the positive integers with values in \( \mathbb{C} \). In the context of number theory, the value typically depends on the arithmetic nature of its argument (i.e. whether it is a prime, and so forth), rather than just on the size of its argument. An example is \( \tau(n) \) which equals the number of positive divisors of \( n \).

4.1. Multiplicative Functions

Definition 4.1. Number theoretic functions, arithmetic functions, or sequences are functions defined on the positive integers (i.e. \( \mathbb{N} \)) with values in \( \mathbb{C} \).

Note that outside number theory, the term sequence is the one that is most commonly used. We will use these terms interchangeably.

Definition 4.2. A multiplicative function is a sequence such that \( \gcd(a,b) = 1 \) implies \( f(ab) = f(a)f(b) \). A completely multiplicative function is one where the condition that \( \gcd(a,b) = 1 \) is not needed.

Note that completely multiplicative implies multiplicative (but not vice versa). The reason this definition is interesting, is that it allows us to evaluate the
value of a multiplicative function $f$ on any integer as long as we can compute $f(p^k)$ for any prime $p$. Indeed, using the fundamental theorem of arithmetic,

$$f(n) = \prod_{i=1}^{r} f(p_i^{\ell_i}),$$

as follows immediately from Definition 4.2.

**Proposition 4.3.** Let $f$ be a multiplicative function on the integers. Then

$$F(n) = \sum_{d|n} f(d)$$

is also multiplicative.

**Proof.** Let $n = \prod_{i=1}^{r} p_i^{\ell_i}$. The summation $\sum_{d|n} f(d)$ can be written out using the previous lemma and the fact that $f$ is multiplicative:

$$F(n) = \sum_{\ell_1=0}^{\ell_1} \cdots \sum_{\ell_s=0}^{\ell_s} f(p_{a_1}^{\ell_1}) \cdots f(p_{r}^{\ell_r})$$

$$= \prod_{i=1}^{r} \left( \sum_{\ell_i=0}^{\ell_i} f(p_i^{\ell_i}) \right).$$

Exercise 4.3 provides a visual explanation for the second equality.

Now let $a$ and $b$ two integers greater than 1 and such that $\gcd(a, b) = 1$ and $ab = n$. Then by the unique factorization theorem $a$ and $b$ can be written as:

$$a = \prod_{i=1}^{r} p_i^{\ell_i} \quad \text{and} \quad b = \prod_{i=r+1}^{x} p_i^{\ell_i}.$$

Applying the previous computation to $a$ and $b$ yields that $f(a)f(b) = f(n)$.

Perhaps the simplest multiplicative functions are the ones where $f(n) = n^k$ for some fixed $k$. Indeed, $f(n)f(m) = n^k m^k = f(nm)$. In fact, this is a completely multiplicative function. Thus Proposition 4.3 implies that the functions $\sigma_k$ defined below are multiplicative.

**Definition 4.4.** Let $k \in \mathbb{R}$. The multiplicative function $\sigma_k : \mathbb{N} \to \mathbb{R}$ gives the sum of the $k$-th power of the positive divisors of $n$. Equivalently:

$$\sigma_k(n) = \sum_{d|n} d^k.$$
Note that the multiplicativity of $\sigma_k$ follows directly from Proposition 4.3. Special cases are when $k = 1$ and $k = 0$. In the first case, the function is simply the sum of the positive divisors and the subscript ‘1’ is usually dropped. When $k = 0$, the function is usually called $\tau$, and the function’s value is the number of positive divisors of its argument.

**Theorem 4.5.** Let $n = \prod_{i=1}^{r} p_i^{\ell_i}$ where the $p_i$ are primes. Then for $k \neq 0$

$$\sigma_k(n) = \prod_{i=1}^{r} \left( \frac{p_i^{k(\ell_i + 1)} - 1}{p_i^k - 1} \right),$$

while for $k = 0$

$$\sigma_0(n) = \tau(n) = \prod_{i=1}^{r} (\ell_i + 1).$$

**Proof.** By Proposition 4.3, $\sigma_k(n)$ is multiplicative, so it is sufficient to compute for some prime $p$:

$$\sigma_k(p^\ell) = \sum_{i=0}^{\ell} p_i^{k(i+1)} = \frac{p^{k(\ell + 1)} - 1}{p^k - 1}.$$  

Thus $\sigma_k(n)$ is indeed a product of these terms. ■

However, there are other interesting multiplicative functions beside the powers of the divisors. The Möbius function defined below is one of these, as we will see.

**Definition 4.6.** The **Möbius function** $\mu : \mathbb{N} \to \mathbb{Z}$ is given by:

$$\mu(n) = \begin{cases} 
1 & \text{if } n = 1 \\
0 & \text{if } \exists p > 1 \text{ prime with } p^2 \mid n \\
(-1)^r & \text{if } n = p_1 \cdots p_r \text{ and } p_i \text{ are distinct primes}
\end{cases}.$$  

**Definition 4.7.** We say that $n$ is **square free** if there is no prime $p$ such that $p^2 \mid n$.

**Lemma 4.8.** The Möbius function $\mu$ is multiplicative.

**Proof.** By unique factorization, we are allowed to assume that

$$n = ab \quad \text{where} \quad a = \prod_{i=1}^{r} p_i^{\ell_i} \quad \text{and} \quad b = \prod_{i=r+1}^{s} p_i^{\ell_i}.$$
4. Number Theoretic Functions

If \( a \) equals 1, then \( \mu(ab) = \mu(a)\mu(b) = 1 \mu(b) \), and similar if \( b = 1 \). If either \( a \) or \( b \) is not square free, then neither is \( n = ab \), and so in that case, we again have \( \mu(ab) = \mu(a)\mu(b) = 0 \). If both \( a \) and \( b \) are square free, then \( r \) (in the definition of \( \mu \)) is strictly additive and so \((-1)^r \) is strictly multiplicative, hence multiplicative. ■

4.2. Additive Functions

Also important are the additive functions to which we will return in Chapter 12.

**Definition 4.9.** An additive function is a sequence such that \( \gcd(a, b) = 1 \) implies \( f(ab) = f(a) + f(b) \). A completely additive function is one where the condition that \( \gcd(a, b) = 1 \) is not needed.

Here are some examples.

**Definition 4.10.** Let \( \omega(n) \) denote the number of distinct prime divisors of \( n \) and let \( \Omega(n) \) denote the total number of prime divisors of \( n \). These functions are called the prime omega functions.

So if \( n = \prod_{i=1}^{s} p_i^{\ell_i} \), then

\[
\omega(n) = s \quad \text{and} \quad \Omega(n) = \sum_{i=1}^{s} \ell_i.
\]

The additivity of \( \omega \) and the complete additivity of \( \Omega \) should be clear. By way of example, since \( 72 = 2^3 \cdot 3^2 \), \( \omega(72) = 2 \) while \( \Omega(72) = 5 \).

4.3. Möbius inversion

**Lemma 4.11.** Define \( \varepsilon(n) \equiv \sum_{d|n} \mu(d) \). Then \( \varepsilon(1) = 1 \) and for all \( n > 1 \), \( \varepsilon(n) = 0 \).

**Proof.** Lemma 4.8 says that \( \mu \) is multiplicative. Therefore, by Proposition 4.3, \( \varepsilon \) is also multiplicative. It follows that \( \varepsilon(\prod_{i=1}^{s} p_i^{\ell_i}) \) can be calculated by evaluating a product of terms like \( \varepsilon(p^f) \) where \( p \) is prime. For example, when \( p \) is prime, we have

\[
\varepsilon(p) = \mu(1) + \mu(p) = 1 + (-1) = 0 \quad \text{and} \quad \varepsilon(p^2) = \mu(1) + \mu(p) + \mu(p^2) = 1 - 1 + 0 = 0.
\]
4.3. Möbius inversion

Thus one sees that \( \epsilon(p^\ell) \) is zero unless \( \ell = 0 \). ■

**Lemma 4.12.** For \( n \in \mathbb{N} \), define
\[
S_n \equiv \{(a, b) \in \mathbb{N}^2 : \exists d > 0 \text{ such that } d \mid n \text{ and } ab = d \} \quad \text{and}
\]
\[
T_n \equiv \{(a, b) \in \mathbb{N}^2 : b \mid n \text{ and } a \mid \frac{n}{b} \}.
\]
Then \( S_n = T_n \).

**Proof.** Suppose \((a, b)\) is in \( S_n \). Then \( ab \mid n \) and so
\[
\frac{ab = d}{d \mid n} \implies b \mid n \text{ and } a \mid \frac{n}{b}.
\]
And so \((a, b)\) is in \( T_n \). Vice versa, if \((a, b)\) is in \( T_n \), then by setting \( d \equiv ab \), we get
\[
\left\{ \begin{array}{l}
b \mid n \\
a \mid \frac{n}{b}
\end{array} \right\} \implies d \mid n \text{ and } ab = d.
\]
And so \((a, b)\) is in \( S_n \). ■

**Theorem 4.13.** (Möbius inversion) Let \( F : \mathbb{N} \to \mathbb{C} \) be any number theoretic function and \( \mu \) the Möbius function. Then the following equation holds
\[
F(n) = \sum_{d \mid n} f(d)
\]
if and only if \( f : \mathbb{N} \to \mathbb{C} \) satisfies
\[
f(d) = \sum_{a \mid d} \mu(a) F \left( \frac{d}{a} \right) = \sum_{\{(a, b) : ab = d\}} \mu(a) F(b).
\]

**Proof.** \( \iff \): We show that substituting \( f \) gives \( F \). Define \( H \) as
\[
H(n) \equiv \sum_{d \mid n} f(d) = \sum_{d \mid n} \sum_{a \mid d} \mu(a) F \left( \frac{d}{a} \right).
\]
Then we need to prove that \( H(n) = F(n) \). This proceeds in three steps. For the first step we write \( ab = d \), so that now
\[
H(n) \equiv \sum_{d \mid n} f(d) = \sum_{d \mid n} \sum_{ab = d} \mu(a) F(b) \quad \text{(4.1)}
\]
For the second step we apply Lemma 4.12 to the set over which the summation takes place. This gives:

\[ H(n) = \sum_{b|n} \sum_{a|\frac{n}{b}} \mu(a) F(b) = \sum_{b|n} \left( \sum_{a|\frac{n}{b}} \mu(a) \right) F(b). \]  

(4.2)

Finally, Lemma 4.11 implies that the term in parentheses equals \( \varepsilon \left( \frac{n}{b} \right) \). This equals 0, except when \( b = n \) when it equals 1. The result follows.

\[ \quad \Rightarrow: \text{By the previous part, we already know one solution for } f \text{ if we are given that } F(n) = \sum_{d|n} f(d). \text{ So suppose there are two solutions } f \text{ and } g. \text{ We have:} \]

\[ F(n) = \sum_{d|n} f(d) = \sum_{d|n} g(d). \]

We show by induction on \( n \) that \( f(n) = g(n) \).

Clearly \( F(1) = f(1) = g(1) \). Now suppose that for \( i \in \{1, \ldots, k\} \), we have \( f(i) = g(i) \). Then

\[ F(k+1) = \left( \sum_{d|(k+1), d \leq k} f(d) \right) + f(k+1) = \left( \sum_{d|(k+1), d \leq k} g(d) \right) + g(k+1). \]

The desired equality for \( k+1 \) follows from the induction hypothesis.

\[ \blacksquare \]

**Remark 4.14.** It is important that multiplicativity plays no role in this argument.

### 4.4. Euler’s Phi or Totient Function

**Definition 4.15.** Euler’s phi function, also called the totient function is defined as follows: \( \varphi(n) \) equals the number of integers in \( \{1, \ldots, n\} \) that are relative prime to \( n \) (see Figure 16).

**Lemma 4.16 (Gauss’ Theorem).** For \( n \in \mathbb{N} \): \( n = \sum_{d|n} \varphi(d) \).

**Proof.** Define \( S(d,n) \) as the set of integers \( m \) between 1 and \( n \) such that \( \gcd(m,n) = d \):

\[ S(d,n) = \{ m \in \mathbb{N} : m \leq n \text{ and } \gcd(m,n) = d \}. \]
4.4. Euler’s Phi or Totient Function

Figure 16. The totient function $\varphi(n)$ versus $n$. Its subtle structure is clearly visible, see also exercise 4.7.

Since every for natural number $m \leq n$ has a unique $\gcd(m,n)$ which is a divisor of $n$, we get

$$n = \sum_{d|n} |S(d,n)| .$$

Because the definition of $S_n$ can be rewritten as

$$S(d,n) = \left\{ m \in \mathbb{N} : m \leq n \text{ and } \gcd\left(\frac{m}{d}, \frac{n}{d}\right) = 1 \right\} ,$$

the cardinality $|S(d,n)|$ of $S(d,n)$ is given by $\varphi\left(\frac{n}{d}\right)$. Thus we obtain:

$$n = \sum_{d|n} |S(d,n)| = \sum_{d|n} \varphi\left(\frac{n}{d}\right) .$$

As $d$ runs through all divisors of $n$ in the last sum, so does $\frac{n}{d}$. Therefore the last sum is equal to $\sum_{d|n} \varphi(d)$, which proves the lemma. ■

**Theorem 4.17.** Let $\prod_{i=1}^k p_i^{r_i}$ be the prime power factorization of $n$. Then $\varphi(n) = n \prod_{i=1}^k \left(1 - \frac{1}{p_i}\right)$.

**Proof.** Apply Möbius inversion to Lemma 4.16:

$$\varphi(d) = \sum_{a|d} \mu(a) \frac{d}{a} = \sum_{a|d} \frac{\mu(a)}{a} . \quad (4.3)$$

1There is a conceptually simpler — but in its details much more challenging — proof if you are familiar with the inclusion-exclusion principle. We review that proof in exercise 4.13.
The functions \( \mu \) and \( a \rightarrow \frac{1}{a} \) are multiplicative. It is easy to see that the product of two multiplicative functions is also multiplicative. Therefore \( \varphi \) is also multiplicative (Proposition 4.3). Thus for \( n \) as given,

\[
\varphi(n) = \varphi \left( \prod_{i=1}^{r} p_i^{e_i} \right) = \prod_{i=1}^{r} \varphi \left( p_i^{e_i} \right). \tag{4.4}
\]

So it is sufficient to evaluate the function \( \varphi \) on prime powers. Noting that the divisors of the prime power \( p^\ell \) are \( \{1, p, \ldots, p^\ell\} \), we get from equation (4.3)

\[
\varphi(p^\ell) = p^\ell \sum_{j=0}^{\ell} \frac{\mu(p^j)}{p^j} = p^\ell \left(1 - \frac{1}{p}\right).
\]

Substituting this into equation (4.4) completes the proof. \( \blacksquare \)

From this proof we obtain the following corollary.

**Corollary 4.18.** Euler’s phi function is multiplicative.

### 4.5. Dirichlet and Lambert Series

We will take a quick look at some interesting series without worrying too much about their convergence, because we are ultimately interested in the analytic continuations that underlie these series. For that, it is sufficient that there is convergence in any open non-empty region of the complex plane.

**Definition 4.19.** Let \( f, g, \) and \( F \) be arithmetic functions (see Definition 4.1). Define the Dirichlet convolution of \( f \) and \( g \), denoted by \( f \ast g \), as

\[
(f \ast g)(n) \equiv \sum_{ab=n} f(a)g(b).
\]

This convolution is a very handy tool. Similar to the usual convolution of sequences, one can think of it as a sort of multiplication. It pays off to first define a few standard number theoretic functions.

**Definition 4.20.** We use the following notation for certain standard sequences. The sequence \( \varepsilon(n) \) is 1 if \( n = 1 \) and otherwise returns 0, \( 1(n) \) always returns 1, and \( I(n) \) returns \( n \) (so \( I(n) = n \)).
4.5. Dirichlet and Lambert Series

The function \( \varepsilon \) acts as the identity of the convolution. Indeed,
\[
(\varepsilon * g)(n) = \sum_{ab=n} \varepsilon(a)g(b) = g(n).
\]
Note that \( I(n) \) is the identity as a function, but should not be confused with the identity of the convolution \( (\varepsilon) \). In other words, \( I(n) = n \) but \( I * f \neq f \).

We can now do some very cool things of which we can unfortunately give but a few examples. As a first example, the Möbius inversion of Theorem 4.13
\[
F(n) = \sum_{d|n} f(d) \iff f(d) = \sum_{(a,b) : ab = d} \mu(a)F(b),
\]
can be more succinctly translated as follows:
\[
F = 1 * f \iff f = \mu * F.
\] (4.5)
This leads to the next example. The first of the following equalities holds by Lemma 4.16, the second follows from Möbius inversion (4.5).
\[
I = 1 * \varphi \iff \varphi = \mu * I.
\] (4.6)
And the best of these examples is gotten by substituting the identity \( \varepsilon \) for \( F \) in equation (4.5):
\[
\varepsilon = 1 * f \iff f = \mu * \varepsilon = \mu.
\] (4.7)
Thus \( \mu \) is the convolution inverse of the sequence \((1, 1, 1, \cdots)\). This immediately leads to an unexpected expression for \( 1/\zeta(z) \) of equation (4.8).

**Definition 4.21.** Let \( f(n) \) is an arithmetic function (or sequence). A Dirichlet series is a series of the form \( F(z) = \sum_{n=1}^{\infty} f(n)n^{-z} \). Similarly, a Lambert series is a series of the form \( F(x) = \sum_{n=1}^{\infty} f(n)x^n \).

The prime example of a Dirichlet series is – of course – the Riemann zeta function of Definition 2.19, \( \zeta(z) = \sum 1(n)n^{-z} \).

**Lemma 4.22.** For the product of two Dirichlet series we have
\[
\left( \sum_{n=1}^{\infty} f(n)n^{-z} \right) \left( \sum_{n=1}^{\infty} g(n)n^{-z} \right) = \sum_{n=1}^{\infty} (f * g)(n)n^{-z}.
\]

\(^2\)A very unusual word in mathematics textbooks.
\(^3\)The fact that this follows so easily, justifies the use of the word referred to in the previous footnote.
Proof. This follows easily from re-arranging the terms in the product:

\[
\prod_{a, b \geq 1} \frac{f(a)g(b)}{(ab)^z} = \sum_{n=1}^{\infty} \left( \sum_{ab=n} f(a)g(b) \right) n^{-z}.
\]

We collected the terms with \( ab = n \).

Can we find \( f(n) \) such that \( \frac{1}{\zeta(z)} = \sum f(n)n^{-z} \)? Yes! Because Lemma 4.22 translates \( 1 = \zeta(z) \cdot \frac{1}{\zeta(z)} \) as

\[\varepsilon = 1 \ast f.\]

And equation (4.7) gives that \( f = \mu \), or

\[
\frac{1}{\zeta(z)} = \sum_{n \geq 1} \frac{\mu(n)}{n^z}.
\]

(4.8)

Recall from Chapter 2 that one of the chief concerns of number theory is the location of the non-real zeros of \( \zeta \). At stake is Conjecture 2.22 which states that all its non-real zeros are on the line \( \text{Re} \, z = 1/2 \). The original definition of the zeta function is as a series that is absolutely convergent for \( \text{Re} \, z > 1 \) only. Equation (4.8) converges in that same region, and so establishes that at least in \( \text{Re} \, z > 1 \) there are no zeroes. A (weak) partial result in the direction of the Riemann Hypothesis!

It is also important to establish that the analytic continuation of \( \zeta \) is valid for all \( z \neq 1 \). The next result serves as a first indication that \( \zeta(z) \) can indeed be continued for values \( \text{Re} \, z \leq 1 \).

**Corollary 4.23.** Let \( \zeta \) be the Riemann zeta function and \( \sigma_k \) as in Definition 4.4, then

\[
\zeta(z-k)\zeta(z) = \sum_{n=1}^{\infty} \frac{\sigma_k(n)}{n^z}.
\]

Proof.

\[
\zeta(z-k)\zeta(z) = \sum_{a \geq 1} a^{-z} \sum_{b \geq 1} b^k b^{-z} = \sum_{n \geq 1} n^{-z} \sum_{b \mid n} b^k.
\]

Lemma 4.24. A Lambert series can re-summed as follows:

\[
\sum_{n=1}^{\infty} f(n) \frac{x^n}{1-x^n} = \sum_{n=1}^{\infty} (1 \ast f)(n) x^n.
\]
4.5. Dirichlet and Lambert Series

Proof. First use that
\[ \frac{x^b}{1-x^b} = \sum_{a=1}^{\infty} x^{ab}. \]

This gives that
\[ \sum_{b=1}^{\infty} f(b) \frac{x^b}{1-x^b} = \sum_{b=1}^{\infty} \sum_{a=1}^{\infty} f(b) x^{ab}. \]

Now set \( n = ab \) and collect terms. Noting that \((1 \ast f)(b) = \sum_{b|n} f(b)\) yields the result.

Corollary 4.25. The following equality holds
\[ \sum_{n \geq 1} \varphi(n) \frac{x^n}{1-x^n} = \frac{x}{(1-x)^2}. \]

Proof. We have
\[ \sum_{n \geq 1} \varphi(n) \frac{x^n}{1-x^n} = \sum_{n \geq 1} (1 \ast \varphi)(n) x^n = \sum_{n \geq 1} I(n) x^n. \]

The first equality follows from Lemma 4.24 and the second from Lemma 4.16. The last sum can be computed as \( x \frac{d}{dx} (1-x)^{-1} \) which gives the desired expression.

Figure 17. A one parameter family \( f_t \) of maps from the circle to itself.
For every \( t \in [0,1] \) the map \( f_t \) is constructed by truncating the map \( x \rightarrow 2x \mod 1 \) as indicated in this figure.

The last result is of importance in the study of dynamical systems. In figure 17, the map \( f_t \) is constructed by truncating the map \( x \rightarrow 2x \mod 1 \)
4. Number Theoretic Functions

for \( t \in [0, 1] \). Corollary 4.25 can be used to show that the set of \( t \) for which \( f_t \) does not have a periodic orbit has measure ("length") zero \([66, 67]\), even though that set is uncountable.

4.6. Exercises

Exercise 4.1. Decide which functions are not multiplicative, multiplicative, or completely multiplicative (see Definition 4.2).

a) \( f(n) = 1 \).
b) \( f(n) = 2 \).
c) \( f(n) = \sum_{i=1}^{n} i \).
d) \( f(n) = \prod_{i=1}^{n} i \).
e) \( f(n) = n \).
f) \( f(n) = n^k \).
g) \( f(n) = \sum_{d|n} d \).
h) \( f(n) = \prod_{d|n} d \).

Exercise 4.2. a) Let \( h(n) = 0 \) when \( n \) is even, and 1 when \( n \) is odd. Show that \( h \) is multiplicative.
b) Now let \( H(n) = \sum_{d|n} h(d) \). Show without using Proposition 4.3 that \( H \) is multiplicative. (Hint: write \( a = 2^k \prod_{i=1}^{r} p_i^{\ell_i} \) by unique factorization, where the \( p_i \) are odd primes. Compute the number of odd divisors. Similarly for \( b \).)
c) What does Proposition 4.3 say?

Exercise 4.3. In Figure 18 a large volume in \( \mathbb{R}^3 \) with coordinates \( x, y, \) and \( z \) is chopped up into smaller rectangular boxes of dimensions \( x_i, y_j, \) by \( z_k \) as indicated. See the proof of Proposition 4.3.

a) Show that the volume of the big box equals \( \sum_{i=1}^{n_1} \sum_{j=1}^{n_2} \sum_{k=1}^{n_3} x_i y_j z_k \). (Hint: add the volumes of the small boxes.)
b) Show that the volume of the big box equals \( (\sum_{i=1}^{n_1} x_i) (\sum_{j=1}^{n_2} y_j) (\sum_{k=1}^{n_3} z_k) \). (Hint: compute the dimensions of the big box.)

Exercise 4.4. a) Compute the numbers \( \sigma_1(n) = \sigma(n) \) of Definition 4.4 for \( n \in \{1, \cdots, 30\} \) without using Theorem 4.5.
b) What is the only value \( n \) for which \( \sigma(n) = n \)?
c) Show that \( \sigma(p) = p + 1 \) whenever \( p \) is prime.
d) Use (c) and multiplicativity of \( \sigma \) to check the list obtained in (a).
e) For what values of \( n \) in the list of (a) is \( n \mid \sigma(n) \)? (Hint: 6 and 28.)
4.6. Exercises

Exercise 4.5. a) Compute the numbers \( \sigma_0(n) = \tau(n) \) of Definition 4.4 for \( n \in \{1, \ldots, 30\} \) without using Theorem 4.5.
b) What is the only value \( n \) for which \( \tau(n) = 1 \)?
c) Show that \( \tau(p) = 2 \) whenever \( p \) is prime.
d) Use (c) and multiplicativity of \( \tau \) to check the list obtained in (a).

Exercise 4.6. a) Compute the numbers \( \phi(n) \) of Definition 4.15 for \( n \in \{1, \ldots, 30\} \) without using Theorem 4.17.
b) What is \( \phi(p) \) when \( p \) is a prime?
c) How many positive numbers less than \( pn \) are not divisible by \( p \)?
d) Use (c) and multiplicativity of \( \phi \) to check the list obtained in (a).

Exercise 4.7. Consider Figure 19 and prove the following statements.
a) \( \lim_{i \to \infty} \phi(p_i)/p_i = 1 \). (Hint: use Theorem 4.17.)
b) \( \lim_{i \to \infty} \phi(2p_i)/2p_i = 1/2 \). where \( p_i \) are the odd primes.
c) If \( n_i = \prod p_i \), then \( \lim_{i \to \infty} \phi(n_i)/n_i = 0 \). (Hint: use Theorem 4.17 and Proposition 2.20 plus the fact that \( \sum n^{-1} \) diverges. Note that the \( n_i \) form a useful basis for number systems if you want to minimize division, see exercise 1.25)

Exercise 4.8. a) Compute the numbers \( \mu(n) \) of Definition 4.6 for \( n \in \{1, \ldots, 30\} \).
b) What is \( \mu(p) \) when \( p \) is a prime?
c) Use (c) and multiplicativity of \( \mu \) to check the list obtained in (a).

Exercise 4.9. Let \( \tau(n) \) be the number of distinct positive divisors of \( n \). Answer the following question without using Theorem 4.5.
a) Show that \( \tau \) is multiplicative.
b) If \( p \) is prime, show that \( \tau(p^k) = k + 1 \).
c) Use the unique factorization theorem, to find an expression for \( \tau(n) \) for \( n \in \mathbb{N} \).
4. Number Theoretic Functions

Exercise 4.10. Two positive integers $a$ and $b$ are called amicable if $\sigma(a) = \sigma(b) = a + b$. The smallest pair of amicable numbers is formed by 220 and 284.

a) Use Theorem 4.5 to show that 220 and 284 are amicable.

b) The same for 1184 and 1210.

Exercise 4.11. A positive integer $n$ is called perfect if $\sigma(n) = 2n$.

a) Show that $n$ is perfect if and only if the sum of its positive divisors less than $n$ equals $n$.

b) Show that if $p$ and $2^p - 1$ are primes, then $n = 2^{p-1}(2^p - 1)$ is perfect. (Hint: use Theorem 4.5 and exercise 4.4(c).)

c) Use exercise 1.12 to show that if $2^p - 1$ is prime, then $p$ is prime, and thus $n = 2^{p-1}(2^p - 1)$ is perfect.

d) Check that this is consistent with the list in exercise 4.4.

---

Figure 19. The fraction of numbers in \{1, \ldots, n\} relatively prime to $n$, or $\varphi(n)/n$, versus $n$. 
4.6. Exercises

Exercise 4.12. Draw the following directed graph $G$: the set of vertices $V$ represent 0 and the natural numbers between 1 and 50. For $a, b \in V$, a directed edge $ab$ exists if $\sigma(a) - a = b$. Finally, add a loop at the vertex representing 0. Notice that every vertex has 1 outgoing edge, but may have more than 1 incoming edge.

a) Find the cycles of length 1 (loops). The non-zero of these represent perfect numbers.

b) Find the cycles of length 2 (if any). A pair of numbers $a$ and $b$ that form a cycle of length 2 are called amicable numbers. Thus for such a pair $^{*}$, $\sigma(b) - b = a$ and $\sigma(a) - a = b$.

c) Find any longer cycles. Numbers represented by vertices in longer cycles are called sociable numbers.

d) Find numbers whose path ends in a cycle of length 1. These are called aspiring numbers.

e) Find numbers (if any) that have no incoming edge. These are called untouchable numbers.

f) Determine the paths starting at 2193 and at 562. (Hint: both end in a cycle (or loop).)

As of 2017, about $10^9$ amicable number pairs have been discovered.

A path through this graph is called an aliquot sequence. The so-called Catalan-Dickson conjecture says that every aliquot sequence ends in some finite cycle (or loop). However, even for a relatively small number such as 276, it is unknown (in 2017) whether its aliquot sequence ends in a cycle.
4. Number Theoretic Functions

Exercise 4.13. In this exercise, we give a different proof of Theorem 4.17. It uses the principle of inclusion-exclusion [56]. We state it here for completeness. Let $S$ be a finite set with subsets $A_1, A_2, \ldots$ through $A_r$. Then, if we denote the cardinality of a set $A$ by $|A|$,\[ |S - \bigcup_{i=1}^{r} A_i| = |S| - |S_1| + |S_2| - \cdots + (-1)^r |S_r| , \quad (4.9) \]
where $|S_\ell|$ is the sum of the sizes of all intersections of $\ell$ members of \{$A_1, \cdots, A_r$\}.

Now, in the following we keep to these conventions. Using prime factorization, write $n = \prod_{i=1}^{r} p_i^{k_i}$, \[ A_i = \{ z \in S \mid p_i \text{ divides } z \} . \]
\[ S = \{ 1, 2, \cdots, n \} \quad \text{and} \quad R = \{ 1, 2, \cdots, r \} , \]
\[ I_\ell \subseteq R \quad \text{such that} \quad |I_\ell| = \ell . \]
a) Show that $\phi(n) = |S - \bigcup_{i=1}^{r} A_i|$. (Hint: any number that is not co-prime with $n$ is a multiple of at least one of the $p_i$.)
b) Show that $|A_1| = \frac{n}{p_1}$.
c) Show that $|\bigcap_{i \in I_\ell} A_i| = n \prod_{i \in I_\ell} \frac{1}{p_i}$. (Hint: use Lemma 3.12.)
d) Show that $|S_\ell| = n \sum_{\ell \subseteq R} \prod_{i \in \ell} \frac{1}{p_i}$.
e) Show that the principle of inclusion-exclusion implies that \[ |S - \bigcup_{i=1}^{r} A_i| = n + n \sum_{\ell=1}^{r} (-1)^\ell \sum_{\ell \subseteq R} \prod_{i \in \ell} \frac{1}{p_i} . \]
f) Show that \[ n + n \sum_{\ell=1}^{r} (-1)^\ell \sum_{\ell \subseteq R} \prod_{i \in \ell} \frac{1}{p_i} = n \prod_{i=1}^{r} (1 - \frac{1}{p_i}) . \] Notice that this implies Theorem 4.17. (Hint: write out the product $\prod_{i=1}^{r} (1 - \frac{1}{p_i})$.)

Exercise 4.14. Let $F(n) = n = \sum_{d \mid n} f(n)$. Use the Möbius inversion formula (or $f(n) = \sum_{d \mid n} \mu(d) F(\frac{n}{d})$) to find $f(n)$. (Hint: substitute the Möbius function of Definition 4.6 and use multiplicativity where needed.)

Exercise 4.15. a) Compute the sets $S_n$ and $T_n$ of Lemma 4.12 explicitly for $n = 4$ and $n = 12$.
b) Perform the resummation done in equations 4.1 and 4.2 explicitly for $n = 4$ and $n = 12$. 

Exercise 4.16. Recall the definition of Dirichlet convolution $f * g$ of the arithmetic functions $f$ and $g$ (Definition 4.19).

a) Show that the set $A$ of arithmetic functions with addition forms an Abelian group (see Definition 5.19).

b) Show that Dirichlet convolution is associative, that is:

$$(f * g) * h = f * (g * h).$$

c) Show that Dirichlet convolution is distributive over addition, that is:

$$f * (g + h) = f * g + f * h.$$  

d) The binary operation Dirichlet convolution has an identity $\varepsilon$ (Definition 4.20), defined by

$$f * \varepsilon = \varepsilon * f = f.$$

Show that the function $\varepsilon$ of Lemma 4.11 is the identity of the convolution.

e) Show that Dirichlet convolution is commutative, that is:

$$f * g = g * f.$$

(Note: In this exercise we proved that the set of arithmetic functions with addition and convolution is a commutative ring, see Definitions 5.20 and 5.26. This ring is sometimes called the Dirichlet ring.

Exercise 4.17. Use exercise 4.16 to prove the following:

a) Show that the Dirichlet convolution of two multiplicative functions is multiplicative.

b) Show that the sum of two multiplicative functions is not necessarily multiplicative. (Hint: $\varepsilon + \varepsilon$.)

Exercise 4.18. See Definition 4.10. Define $f(n) \equiv \tau(n^2)$ and $g(n) \equiv 2^{\omega(n)}$.

a) Compute $\omega(n)$, $f(n)$, and $g(n)$ for $n$ equals $10^6$ and $6!$.

b) For $p$ prime, show that $\tau(p^{2k}) = \sum_{d|p} 2^{\omega(d)} = 2k + 1$. (Hint: use Theorem 4.5.)

c) Show that $f$ is multiplicative. (Hint: use that $\tau$ is multiplicative.)

d) Use (d) to show that $g$ is multiplicative.

e) Show that

$$\tau(n^2) = \sum_{d|n} 2^{\omega(d)}.$$
4. Number Theoretic Functions

Exercise 4.19. Let $S(n)$ denote the number of square free divisors of $n$ with $S(1) = 1$ and $\omega(n)$ the number of distinct prime divisors of $n$. See also Definition 4.10.

a) Show that $S(n) = \sum_{d|n} |\mu(d)|$. (Hint: use Definition 4.6.)

b) Show that $S(n) = 2^{\omega(n)}$. (Hint: let $W$ be the set of prime divisors of $n$. Then every square free divisor corresponds to a subset — product — of those primes. How many subsets of primes are there in $W$?)

c) Conclude that $\sum_{d|n} |\mu(d)| = 2^{\omega(n)}$.

Exercise 4.20. Define the Liouville $\lambda$-function by $\lambda(1) = 1$ and $\lambda(n) = (-1)^{\Omega(n)}$.

a) Compute $\lambda(10^7)$ and $\lambda(6!)$.

b) Show that $\lambda$ is multiplicative. (Hint: $\Omega(n)$ is completely additive.)

c) Use Proposition 4.3 to show that $F(n) = \sum_{d|n} \lambda(d)$ is multiplicative.

d) For $p$ prime, show that $\sum_{d|p^k} \lambda(d) = \sum_{i=0}^{k} (-1)^i$ which equals 1 if $k$ is even and 0 if $k$ is odd.

e) Use (c) and (d) to conclude that $F(n) = \sum_{d|n} \lambda(d) = \prod_{p \text{ prime, } p|n} (1 - f(p))$.

Exercise 4.21. Let $f$ be a multiplicative function. Define $q(n) = \sum_{d|n} \mu(d)f(d)$, where $\mu$ is the Möbius function.

a) Show that $f(1) = 1$.

b) Show that $f\mu$ (their product) is multiplicative.

c) Use Proposition 4.3 to show that $q(n)$ is multiplicative.

d) Show that if $p$ is prime, then $q(p^k) = f(1) - f(p) = 1 - f(p)$.

e) Use (c) and (d) to show that $q(n) = \sum_{d|n} \mu(d)f(d) = \prod_{p \text{ prime, } p|n} (1 - f(p))$.

Exercise 4.22. Use exercise 4.21 (e) and the definition of $\omega$ in exercise 4.18 and $\lambda$ in exercise 4.20 to show that $\sum_{d|n} \mu(d)\lambda(d) = 2^{\omega(n)}$.
4.6. Exercises

Exercise 4.23. a) Show that for all \( n \in \mathbb{N} \), \( \mu(n)\mu(n+1)\mu(n+2)\mu(n+3) = 0 \). (Hint: divisibility by 4.)

b) Show that for any integer \( n \geq 3 \), \( \sum_{k=1}^{n} \mu(k!) = 1 \). (Hint: use (a.).)

Exercise 4.24. a) Use Euler’s product formula and the sequence \( \mu \) of Definition 4.6 to show that

\[
\frac{1}{\zeta(z)} = \prod_{p \text{ prime}} (1 - p^{-z}) = \prod_{p \text{ prime}} \left( \sum_{i \geq 0} \mu(p^i) p^{-iz} \right).
\]

b) Without using equation (4.7), prove that the expression in (a) equals \( \sum_{n \geq 1} \mu(n) n^{-z} \). (Hint: since \( \mu \) is multiplicative, you can write a proof re-arranging terms as in the first proof of Euler’s product formula.)

Exercise 4.25. a) Use equation (4.8) to show that

\[
\frac{\zeta(z) - 1}{\zeta(z)} = \sum_{a \geq 1} \frac{\sigma_k(a)}{a^z} \sum_{b \geq 1} \frac{\mu(b)}{b^z}.
\]

b) Show that \( I * \mu = \phi \).

c) Use Lemma 4.22, (a), and (b) to show that

\[
\frac{\zeta(z) - 1}{\zeta(z)} = \sum_{n \geq 1} \frac{\phi(n)}{n^z}.
\]

Exercise 4.26. a) Use Corollary 4.23 to show that

\[
\zeta(z - k) = \sum_{a \geq 1} \frac{\sigma_k(a)}{a^z} \sum_{b \geq 1} \frac{\mu(b)}{b^z}.
\]

b) Show that

\[
\zeta(z - k) = \sum_{n \geq 1} (\sigma_k * \mu)(n) n^{-z},
\]

where \( * \) means the Dirichlet convolution (Definition 4.19).

Exercise 4.27. Show that \( \zeta(z) \) has no zeroes and no poles in the region \( \Re(z) > 1 \). (Hint: use that \( \zeta(z) \) converges for \( \Re(z) > 1 \) and (4.8).)
Chapter 5

Modular Arithmetic and Primes

Overview. We return to the study of primes in \( \mathbb{N} \). This is related to the study of modular arithmetic (the properties of addition and multiplication in \( \mathbb{Z}_b \)), because \( a \in \mathbb{N} \) is a prime if and only if there are no non-trivial divisors or, expressed differently, there is no \( 0 < b < a \) so that \( a = b \cdot 0 \). Modular arithmetic concerns itself with computations involving addition and multiplication in \( \mathbb{Z} \) modulo \( b \), denoted by \( \mathbb{Z}_b \), i.e. calculations with residues modulo \( b \) (see Definition 1.8). One common way of looking at this is to consider integers \( x \) and \( y \) that differ by a multiple of \( b \) as equivalent (see exercise 5.1). We write \( x \sim y \). One then proves that the usual addition and multiplication is well-defined for these equivalence classes. This is done in exercise 5.2.

5.1. Euler’s Theorem and Primitive Roots

The order of an element \( g \) is the smallest positive integer \( k \) such that \( g \ast g \ast \cdots \ast g \), repeated \( k \) times and usually written as \( g^k \), equals \( e \). One can show that the elements \( \{e, g, g^2, \cdots, g^{k-1}\} \) also form a group (Definition 5.19). More details can be found in [26], [52], or [32]. In the case at hand, \( \mathbb{Z}_b \), we have a structure with two operations, namely addition with identity element \( 0 \) and multiplication with identity element \( 1 \). We could therefore define the order of an element in \( \mathbb{Z}_b \) with respect to addition and with respect to
multiplication. As an example, we consider the element 3 in \( \mathbb{Z}_7 \) (see Figure 20):

\[
3 + 3 + 3 + 3 + 3 + 3 = 0 \quad \text{and} \quad 3 \cdot 3 \cdot 3 \cdot 3 \cdot 3 = 1.
\]

The first gives 7 as the additive order of 3, and the second gives 6 for the multiplicative order. For our current purposes, however, it is sufficient to work only with the multiplicative version.

\begin{figure}[h]
\centering
\includegraphics[width=\textwidth]{figure20.png}
\caption{Left, the orbits in \( \mathbb{Z}_7 \) under addition of 3; middle, the orbits under multiplication by 3; and right, the orbit under multiplication by 2. Observe that the multiplicative graphs are not connected and have less symmetries.}
\end{figure}

**Definition 5.1.** The (multiplicative) order of a modulo \( b \), written as \( \text{Ord}_b^\times (a) \), is the smallest positive number \( k \) such that \( a^k \equiv 1 \pmod{b} \). (If there is no such \( k \), the order is \( \infty \).)

Recall that \( \varphi \) denotes Euler’s phi or totient function (Definition 4.15).

**Definition 5.2.**

i) A complete set of residues modulo \( b \) is a set of \( b \) integers in \( \mathbb{Z} \) that has exactly one integer in each congruence class (modulo \( b \)).

ii) A reduced set of residues modulo \( b \) is the subset of (i) of elements that are relatively prime to \( b \) (\( \gcd(a, b) = 1 \)).

As an example, the set \( \{0, 1, 2, \cdots, 11\} \) is a complete set of residues modulo 12, while \( \{1, 5, 7, 11\} \) is a reduced set of residues modulo 12.

**Lemma 5.3.** Suppose \( \gcd(a, b) = 1 \). If the numbers \( \{x_i\} \) form a complete set of residues modulo \( b \) (reduced set of residues modulo \( b \)), then \( \{ax_i\} \) is a complete set of residues modulo \( b \) (reduced set of residues modulo \( b \)).
5.1. Euler’s Theorem and Primitive Roots

Proof. Let \( \{x_i\} \) be a complete set of residues modulo \( b \). Then the \( b \) numbers \( \{ax_i\} \) form complete set of residues unless two of them are congruent. But that is impossible by Theorem 2.7.

Let \( \{x_i\} \) be a reduced set of residues modulo \( b \). Then, as above, no two of the \( \varphi(b) \) numbers \( \{ax_i\} \) are congruent modulo \( b \). Furthermore, Lemma 2.15 implies that if \( \gcd(a, b) = 1 \) and \( \gcd(x_i, b) = 1 \), then \( \gcd(ax_i, b) = 1 \). Thus the set \( \{ax_i\} \) is a reduced set of residues modulo \( b \).

Theorem 5.4 (Euler). Let \( a, b > 1 \) and \( \gcd(a, b) = 1 \). Then \( a^{\varphi(b)} \equiv 1 \mod b \).

Proof. Let \( \{x_i\}_{i=1}^{\varphi(b)} \) be a reduced set of residues modulo \( b \). Then by Lemma 5.3, \( \{ax_i\}_{i=1}^{\varphi(b)} \) is a reduced set of residues modulo \( b \). Because multiplication is commutative, we get

\[
\prod_{i=1}^{\varphi(b)} x_i = b \prod_{i=1}^{\varphi(b)} ax_i = b \prod_{i=1}^{\varphi(b)} x_i
\]

Since \( \gcd(x_i, a) = 1 \), Lemma 2.15 implies that \( \gcd \left( \prod_{i=1}^{\varphi(b)} x_i, a \right) = 1 \). The cancelation theorem applied to the equality between the first and third terms proves the result.

Euler’s theorem says that \( \varphi(b) \) is a multiple of \( \text{Ord}_b^\times (a) \). But it does not say what multiple. In fact, in practice, that question is difficult to decide. It is of theoretical importance to decide when the two are equal.

Definition 5.5. Let \( a \) and \( b \) positive integers with \( \gcd(a, b) = 1 \). If \( \text{Ord}_b^\times (a) = \varphi(b) \), then \( a \) is called a primitive \( \text{root modulo b} \).

For example, the smallest integer \( k \) for which \( 3^k \equiv 1 \mod 7 \) is 6 (see Figure 20). Since \( \varphi(7) = 6 \), we see that 3 is a primitive root of 7. Since multiplication is well-defined in \( \mathbb{Z}_7 \), it follows that \( (3 + 7k)^6 \equiv 3^6 = 1 \mod 7 \). Thus \( \{\cdots - 4, 3, 10, \cdots\} \) are all primitive roots of 7. The only other non-congruent primitive root of 7 is 5. Not all numbers have primitive roots. For instance, 8 has none.

The importance of the notion of primitive root is perhaps more easily remembered via the next lemma.

Lemma 5.6. \( a \) is a primitive root modulo \( b \) if and only if the orbit \( \{a^i \mod b\}_{i=1}^{\varphi(b)} \) contains all reduced residues modulo \( b \).
Proof. If \( a \) is a primitive root, then all values of \( \{ a^i \mod b \}_{i=1}^{\phi(b)} \) must be distinct, because if \( a^i = a^j \) for some \( i > j \) in \( \{1, \ldots, \phi(b)\} \), then \( a^{i-j} \equiv 1 \mod b \), contradicting that \( a \) is a primitive root.

We prove the contrapositive of the other direction. If \( a^i \equiv b \) for some positive \( i \) less than \( \phi(b) \), then \( a^{i+1} \equiv a^i \mod b \), and the numbers start repeating so that \( \{ a^i \mod b \}_{i=1}^{\phi(b)} \) cannot contain all reduced residues modulo \( b \).

The salient fact about prime roots is that we know exactly when they occur. An accessible proof of Theorem 5.7 (i) can be found in [16]chapter 8 and part (ii) in [3]chapter 10.

**Theorem 5.7.** i) An integer \( n \) has a primitive root if and only if \( n \) equals 1, 2, 4, \( p^k \), or \( 2p^k \), where \( p \) is an odd prime and \( k \geq 1 \).

ii) If \( n \) has a primitive root \( g \), then it has \( \phi(\phi(n)) \) primitive roots given by \( g^i \) for every \( i \) such that \( \gcd(i, \phi(n)) = 1 \).

The primitive root also has interesting connections with day-to-day arithmetic, namely the expression of rational numbers in any base. We use base 10 as an example.

**Proposition 5.8.** Let \( a \) and \( n \) greater than 0 and \( \gcd(a, n) = \gcd(10, n) = 1 \).

The expansion of \( a/n \) in base 10 is non-terminating and eventually periodic with period \( p \), where (i) \( p = \text{Ord}_a(10) \) and (ii) \( p \mid \phi(n) \).

**Proof.** The proof proceeds in steps, each of which uses the division algorithm. Start by reducing \( a \) modulo \( n \) and call the result \( r_0 \).

\[
a = nq_0 + r_0,
\]

where \( r_0 \in \{0, \ldots, n-1\} \). Lemma 3.1 implies that \( \gcd(a, n) = \gcd(r_0, n) = 1 \). So in particular, \( r_0 \neq 0 \). The integer part of \( a/n \) is \( q_0 \). The next step is:

\[
\frac{r_1}{n} := \left\{ \frac{10r_0}{n} \right\} \quad \text{or} \quad 10r_0 = nq_1 + r_1,
\]

where again \( r_1 \in \{0, \ldots, n-1\} \).

Note that \( 0 \leq 10r_0 < 10n \) and so \( q_1 \in \{0, \ldots, 9\} \). We now record the first digit “after the decimal point” of the decimal expansion: \( q_1 \). By Lemma 3.1,
we have \( \gcd(10r_0, n) = \gcd(r_1, n) \). In turn, this implies via Lemma 2.15 that \( \gcd(r_0, n) = \gcd(r_1, n) \). And again, we see that \( r_1 \neq 0 \).

The process now repeats itself.

\[
\frac{r_2}{n} := \left\{ \frac{10r_1}{n} \right\} \quad \text{or} \quad 10(10r_0 - nq_1) = nq_2 + r_2,
\]

and we record the second digit after the decimal dot, \( q_2 \in \{0, \cdots 9\} \). By the same reasoning, \( \gcd(r_2, n) = 1 \) and so \( r_2 \neq 0 \). One continues and proves by induction that \( \gcd(r_i, n) = 1 \). In particular, \( r_i \neq 0 \), so the expansion does not terminate.

Since the remainders \( r_i \) are in \( \{1, \cdots n - 1\} \), the sequence must be eventually periodic with (least positive) period \( p \). At that point, we have

\[
10^{k+p}r_0 = n 10^k r_0.
\]

By Theorem 2.7, we can cancel the common factors \( 10^k \) and \( r_0 \), and we obtain that \( 10^p = n 1 \). Since \( p \) is the least such (positive) number, we have proved (i). Item (ii) follows directly from Euler’s Theorem.

Of course, this proposition easily generalizes to computations in any other base \( b \). As an example, we mention that if \( \gcd(a, n) = 1 \) and \( b \) is a primitive root of \( n \), then the expansion of \( a/b \) has period \( \varphi(n) \).

The next result follows by setting \( y = x + k\varphi(b) \) in \( ax^y \) and applying Euler’s theorem. It has important applications in cryptography.

**Corollary 5.9.** Let \( a \) and \( b \) be coprime with \( b > 1 \).

\[
x = \varphi(b) y \implies a^x = b a^y.
\]

**5.2. Fermat’s Little Theorem and Primality Testing**

Euler’s theorem has many other important consequences. It implies what is known as Fermat’s little theorem, although it was not proved by Fermat himself, since, as he writes in the letter in which he stated the result, he feared “its being too long” [16][Section 5.2]. Not an isolated case, it would appear!

**Corollary 5.10 (Fermat’s little theorem).** If \( p \) is prime and \( \gcd(a, p) = 1 \), then \( a^{p-1} = 1 \).
This follows from Euler’s Theorem by noticing that for a prime $p$, $\varphi(p) = p - 1$. There is an equivalent formulation which allows $p$ to be a divisor of $a$. Namely, if $p$ is prime, then $a^p \equiv a \pmod{p}$. Notice that if $p \mid a$, then both sides are congruent to 0.

Primes are of great theoretical and practical value (think of encryption, for example). Algorithms for primality testing are therefore very useful. The simplest test to find out if some large number $n$ is prime, consists of course of applying some version of Eratosthenes’ sieve to the positive integers less than or equal to $\sqrt{n}$. To carry this out, we will have to perform on the order of $\sqrt{n}$ divisions.

Another possibility is to use the converse of Fermat’s little theorem (Corollary 5.10). If $n$ and $p$ are distinct primes, we know that $p^{n-1} \equiv 1 \pmod{n}$. The Fermat primality test for $n$ consists of testing, for example, whether $2^{n-1} \equiv 1 \pmod{n}$. If that fails, we know that $n$ is not prime. However, the converse of Fermat’s little theorem is not true! So even if $2^{n-1} \equiv 1 \pmod{n}$, it could be that $n$ is not prime; we will discuss this possibility at the end of this section. As it turns out, primality testing via Fermat’s little theorem can be done much faster than the naive method, provided one uses fast modular exponentiation algorithms. We briefly illustrate this technique by computing $11^{340}$ modulo 341.

Start by expanding 340 in base 2 as done in exercise 3.14, where it was shown that this takes on the order of $\log_2 340$ (long) divisions.

\[
\begin{align*}
340 &= 170 \cdot 2 + 0 \\
170 &= 85 \cdot 2 + 0 \\
85 &= 42 \cdot 2 + 1 \\
42 &= 21 \cdot 2 + 0 \\
21 &= 10 \cdot 2 + 1 \\
10 &= 5 \cdot 2 + 0 \\
5 &= 2 \cdot 2 + 1 \\
2 &= 1 \cdot 2 + 0 \\
1 &= 0 \cdot 2 + 1
\end{align*}
\]

And so

$340 = 101010100$ in base 2.

Next, compute a table of powers $11^\omega$ modulo 341, as done below. This can be done using very few computations. For instance, once $11^8 \equiv 143 \pmod{341}$
has been established, the next up is found by computing $143^2$ modulo 341, which gives 330, and so on. So this takes about $\log_2 340$ multiplications.

The first column in the table thus obtained now tells us which coefficients in the second we need to compute the result.

\[
\begin{array}{ccc}
0 & 11^1 &= 341 & 11 \\
0 & 11^2 &= 341 & 121 \\
1 & 11^4 &= 341 & 319 \\
0 & 11^8 &= 341 & 143 \\
1 & 11^{16} &= 341 & 330 \\
0 & 11^{32} &= 341 & 121 \\
1 & 11^{64} &= 341 & 319 \\
0 & 11^{128} &= 341 & 143 \\
1 & 11^{256} &= 341 & 330 \\
\end{array}
\]

Again, this takes no more than $\log_2 340$ multiplications. Thus altogether, for a number $n$ and a computation in base $b$, this takes on the order of $2 \log_b n$ multiplications plus $\log_b n$ divisions\(^2\). For large numbers, this is much more efficient than the $\sqrt{n}$ of the naive method.

As mentioned, the drawback is that we can get false positives. While there are partial converses to Fermat’s little theorem, they do not yield computationally efficient improvements (see exercise 5.20).

**Definition 5.11.** The number $n \in \mathbb{N}$ is called a pseudoprime to the base $b$ if $\gcd(b, n) = 1$ and $b^{n-1} \equiv 1 \pmod{n}$ but nonetheless $n$ is composite. (When the base is 2, the clause to the base 2 is often dropped.)

Some numbers pass all tests to every base and are still composite. These are called Carmichael numbers. The smallest Carmichael number is 561. It has been proved [53] that there are infinitely many of them.

**Definition 5.12.** The number $n \in \mathbb{N}$ is called a Carmichael number if it is composite and it is a pseudoprime to every base.

---

\(^2\)Divisions take more computations than multiplications. We do not pursue this here.
The smallest pseudoprime is 341, because $2^{340} \equiv 341 \pmod{341}$ while $341 \equiv 11 \cdot 31$. In this case, one can still show that 341 is not a prime by using a different base: $3^{340} \equiv 56$. Thus by Fermat’s little theorem, 341 cannot be prime.

The reason that the method sketched here is still useful is that pseudoprimes are very much rarer than primes. The numbers below $2.5 \cdot 10^{10}$ contain on the order of $10^9$ primes. At the same time, this set contains only 21853 pseudoprimes to the base 2. There are only 1770 integers below $2.5 \cdot 10^{10}$ that are pseudoprime to the bases 2, 3, 5, and 7. Thus if a number passes these four tests, it is overwhelmingly likely that it is a prime.

5.3. Fermat and Mersenne Primes

Through the ages, back to early antiquity, people have been fascinated by numbers, such as 6, that are the sum of their positive divisors other than itself, to wit: $6=1+2+3$. Mersenne and Fermat primes, primes of the form $2^k \pm 1$, have also attracted centuries of attention. Note that if $p$ is a prime other than 2, then $p^k \pm 1$ is divisible by 2 and therefore not a prime.

**Definition 5.13.** (i) The **Mersenne numbers** are $M_k = 2^k - 1$. A **Mersenne prime** is a Mersenne number that is also prime.

(ii) The **Fermat numbers** are $F_k = 2^{2^k} + 1$. A **Fermat prime** is a Fermat number that is also prime.

(iii) The number $n \in \mathbb{N}$ is called a perfect, if $\sigma(n) = 2n$.

**Lemma 5.14.** (i) If $a \cdot b = k$, then $(2^b - 1) \mid (2^k - 1)$.

(ii) If $ab = k$ and $a$ is odd, then $(2^b + 1) \mid (2^k + 1)$.

**Proof.** We only prove (ii); (i) can be proved similarly. So suppose that $a$ is odd, then

$$2^b = 2^a + 1 - 1 \implies 2^{ab} = 2^{a+1} (-1)^a = 2^{b+1} - 1 \implies 2^{ab} + 1 = 2^{b+1} 0$$

which proves the statement. Notice that this includes the case where $b = 1$. In that case, we have $3 \mid (2^a + 1)$ (whenever $a$ odd).

A proof using geometric series can be found in exercise 1.12. This lemma immediately implies the following.

**Corollary 5.15.** i) If $2^k - 1$ is prime, then $k$ is prime.

ii) If $2^k + 1$ is prime, then $k = 2^r$. 

5.3. Fermat and Mersenne Primes

So candidates for Mersenne primes are the numbers \(2^p - 1\) where \(p\) is prime. This works for \(p \in \{2, 3, 5, 7\}\), but \(2^{11} - 1 = 2047\) is the monkey-wrench. It is equal to \(23 \cdot 89\) and thus is composite. After that, the Mersenne primes become increasingly sparse. For example, 8 of the first 11 Mersenne numbers are prime (\(M_{11}, M_{23}, M_{29}\) are not prime). However, among the first approximately 2.3 million Mersenne numbers, only 45 give Mersenne primes. As of this writing (2021), it is not known whether there are infinitely many Mersenne primes. In 2020, a very large Mersenne prime was discovered: \(2^{82,589,933} - 1\). Mersenne primes are used in pseudo-random number generators.

Turning to primes of the form \(2^k + 1\), the only candidates are \(F_r = 2^{2^r} + 1\). Fermat himself noted that \(F_r\) is prime for \(0 \leq r \leq 4\}, and he conjectured that all these numbers were primes. Again, Fermat did not quite get it right! It turns out that the 5-th Fermat number, \(2^{32} + 1\), is divisible by 641 (see exercise 5.11). In fact, as of this writing in 2017, there are no other known Fermat primes among the first 297 Fermat numbers! Fermat primes are also used in pseudorandom number generators.

Lemma 5.16. If \(2^k - 1\) is prime, then \(k > 1\) and \(2^{k-1}(2^k - 1)\) is perfect.

Proof. If \(2^k - 1\) is prime, then it must be at least 2, and so \(k > 1\). Let \(n = 2^{k-1}(2^k - 1)\). Since \(\sigma\) is multiplicative and \(2^k - 1\) is prime, we can compute (using Theorem 4.5):

\[
\sigma(n) = \sigma(2^{k-1})\sigma(2^k - 1) = \left(\sum_{i=0}^{k-1} 2^i\right) 2^k = (2^k - 1) 2^k = 2n
\]

which proves the lemma. ■

Theorem 5.17 (Euler’s Theorem). Suppose \(n > 0\) is even. Then \(n\) is of the form \(2^{k-1}(2^k - 1)\) where \(2^k - 1\) is prime if and only if \(n\) is perfect.

Proof. One direction follows from the previous lemma. Thus we only need to prove that if an even number \(n\) is perfect, then it is of the form stipulated.

Since \(n\) is even, we may assume \(n = q 2^{k-1}\) where \(k \geq 2\) and \(q\) is odd. Using multiplicativity of \(\sigma\) and the fact that \(\sigma(n) = 2n:\)

\[
\sigma(n) = \sigma(q)(2^k - 1) = 2n = q 2^k
\]

5. Modular Arithmetic and Primes

Thus
\[(2^k - 1) \sigma(q) - 2^k q = 0. \tag{5.1}\]

Since \(2^k - (2^k - 1) = 1\), we know by Bézout that \(\gcd((2^k - 1), 2^k) = 1\). Thus Proposition 3.5 implies that the general solution of the above equation is:
\[q = (2^k - 1)t \quad \text{and} \quad \sigma(q) = 2^k t, \tag{5.2}\]
where \(t > 0\), because we know that \(q > 0\).

Assume first that \(t > 1\). The form of \(q\), namely \(q = (2^k - 1)t\), allows us to identify at least four distinct divisors of \(q\). This gives that
\[\sigma(q) \geq 1 + t + (2^k - 1) + (2^k - 1)t = 2^k (t + 1).\]

This contradicts equation (5.2), and so \(t = 1\).

Now use equation (5.2) again (with \(t = 1\)) to get that \(n = q 2^{k-1} = (2^k - 1) 2^{k-1}\) has the required form. Furthermore, the same equation says that \(\sigma(q) = \sigma(2^k - 1) = 2^k\) which proves that \(2^k - 1\) is prime. □

It is unknown at the date of this writing (2021) whether any odd perfect numbers exist.

5.4. A Divisive Issue: Rings and Fields

\begin{figure}[h]
\centering
\includegraphics{figure21.png}
\caption{Left: the relation \(a\) is an additive inverse mod 6 of \(b\). Right: the relation \(a\) is an multiplicative inverse mod 6 of \(b\).}
\end{figure}

The next result is a game changer! It tells us that there is a unique element \(a^{-1}\) such that \(a a^{-1} = b\) 1 if and only if \(a\) is in the reduced set of residues (modulo \(b\)). Thus division is only well-defined in the reduced set of residues modulo \(b\). So, for example, the reduced set of residues modulo 15 equals \(\{1, 2, 4, 7, 8, 11, 13, 14\}\). In this group, we can multiply and divide all we want. For example, the inverse of 8 in \(\mathbb{Z}_{15}\) is 2 because \(8 \cdot 2 =_{15} 1\).
In fact, this set forms a nice Abelian group (defined below) under multiplication. Another illustration is given in Figure 21 for \( \mathbb{Z}_6 \). On the left, we see that every element has an additive inverse. So, for example, \( 4 + 2 \equiv_6 0 \), and so 4 and 2 are additive inverses. Notice that the relation is symmetric, so the edges in the graph have no arrows on them. However, on the right, we see that only 5 and 1 have a multiplicative inverse. So \( 5^2 \equiv_6 1 \) and similar for 1. Since 7 is a prime, all elements of \( \mathbb{Z}_7 \) except 0 have multiplicative inverses modulo 7 (see Figure 22).

**Figure 22.** Left: the relation \( a \) is an additive inverse mod 7 of \( b \). Right: the relation \( a \) is an multiplicative inverse mod 7 of \( b \).

**Proposition 5.18.** Let \( R \) be a reduced set of residues modulo \( b \). Then

i) for every \( a \in R \), there is a unique \( a' \) in \( R \) such that \( aa' \equiv b \) and \( a'a \equiv b \).

ii) for every \( a \not\in R \), there exists no \( x \in \mathbb{Z}_b \) such that \( ax \equiv b \).

iii) let \( R = \{ x \} \) where \( \varphi(b) \), then also \( R = \{ x^{-1} \} \).

**Proof.** Statement (i): Since \( \gcd(a, b) = 1 \), the existence of a solution follows immediately from Bézout’s Lemma. Namely \( a' \) solves for \( x \) in \( ax + by = 1 \). This solution must be in \( R \), because \( a \), in turn, is the solution of \( a'x + by = 1 \) and thus Bézout’s Lemma implies that \( \gcd(a', b) = 1 \). Suppose we have two solutions \( ax = b \) and \( ay = b \), then uniqueness follows from applying the cancelation Theorem 2.7 to the difference of these equations.

Statement (ii): By hypothesis, \( \gcd(a, b) > 1 \). We have that \( ax = b \) is equivalent to \( ax + by = 1 \), which contradicts Bézout’s lemma.

Statement (iii): This is similar to Lemma 5.3. By (1), we know that all inverses are in \( R \). So if the statement is false, there must be two elements of \( R \) with the same inverse: \( ax = b \). This is impossible by cancellation (Theorem 2.7).
5. Modular Arithmetic and Primes

What this means is that in structures like $\mathbb{Z}_b$, addition and multiplication have a complicated relationship. Under addition, they form a group.

**Definition 5.19.** A **group** is defined as a set $G$ with an operation $*$ satisfying:

i) $G$ is closed under the operation, or all $a, b \in G$, $a \ast b \in G$.

ii) The operation is **associative** or $(a \ast b) \ast c = a \ast (b \ast c)$.

iii) $R$ has an identity element $e$ and for all $a \in G$, $a \ast e = e \ast a = a$.

iv) Each $a \in G$ has an **inverse** $a^{-1}$ such that $a \ast a^{-1} = a^{-1} \ast a = e$.

The group is called **Abelian group** if the operation is commutative or $a \ast b = b \ast a$.

The additive group $\mathbb{Z}_b$ is generated by the element 1, because repeated addition of 1 gives the entire group. This also makes it clear that we can not leave any elements out and still obtain an additive group. But under multiplication, the story is more complicated. There is no multiplicative inverse of 0. But even if we exclude 0, then according to Proposition 5.18, we only get a multiplicative group if $b$ is prime. Indeed, in general we only get a multiplicative group if we further restrict to the reduced set of residues modulo $b$. Let us illustrate the point by showing the tables for multiplication in $\mathbb{Z}_5$ and $\mathbb{Z}_6$. In the latter case, the only multiplicative group consists of the elements 1 and 5.

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<tr>
<th>$\mathbb{Z}_5 \times$</th>
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The optimistic reader might be inclined to think that maybe not all is lost, as long as things work for the most important number system, $\mathbb{Z}$ itself. Alas, a moment’s thought reveals that multiplication in $\mathbb{Z}$, like multiplication in $\mathbb{Z}_b$ for $b$ non-prime, does not have an inverse. Thus our hand is forced, and we define a structure where addition has all the nice properties — in particular, it has an inverse — and where we are a bit more prudent in assigning the characteristics of multiplication.
Definition 5.20. A ring is defined as a set \( R \) which is closed under two operations, usually called addition and multiplication, and has the following properties:

i) \( R \) with addition is an Abelian group (with additive identity 0).

ii) Multiplication in \( R \) is associative (see exercise 5.23).

iii) Multiplication is distributive over addition (that is: \( a(b + c) = ab + bc \) and \( (b + c)a = ba + ca \)).

iv) \( R \) has a (multiplicative) identity denoted by 1 and \( 0 \neq 1 \).

A commutative ring is a ring in which multiplication is commutative.

Remark 5.21. Note that \( \mathbb{N} \) is not a ring, because addition is not invertible. We will from here on out consider the primes as a subset of \( \mathbb{Z} \).

Remark 5.22. We will assume rings to be commutative and drop the adjective “commutative” for brevity, unless needed for clarity.

Remark 5.23. The requirement that \( 0 \neq 1 \) only excludes the 0 ring (\( R = \{0\} \)).

Remark 5.24. An important example of an “almost ring” are the multiples \( n\mathbb{Z} \) in \( \mathbb{Z} \) for \( n > 1 \). Indeed, that set satisfies all the requirements of a ring except that it does not have a multiplicative identity. This is sometimes called a rng.

Definition 5.25. A unit in a ring is an element that has a multiplicative inverse in the ring. This is also called an invertible element.

On the other hand, other important sets, such as \( \mathbb{Q} \), \( \mathbb{R} \), or \( \mathbb{C} \), do have a well-defined multiplicative inverse (again excepting 0) much like \( \mathbb{Z}_p \) for \( p \) prime. Thus we also need to define a structure where multiplication is treated on more equal footing with addition — it has an inverse.

Definition 5.26. A field is a commutative ring for which multiplication by a non-zero number has an inverse. Equivalently, considered as a ring, all non-zero elements are units.

But in generally, the words division and multiplicative inverse have to be used carefully in a ring.

Definition 5.27. Let \( a, b, \) and \( x \) in a ring. We say that \( b \) is a divisor of \( a \) and write \( b \mid a \) if there is a solution \( x \) of \( bx = a \).
The sets $\mathbb{Z}$, $\mathbb{Q}$, and $\mathbb{Z}_p$ are all examples of rings, but of these only $\mathbb{Q}$ and $\mathbb{Z}_p$ with $p$ prime are fields, because all elements are invertible as we saw in Proposition 5.18. The field of the integers modulo a prime $p$ will be from now be denoted by $\mathbb{F}_p$, where $p$ is understood to be a prime.

Rings and fields occur in all kinds of other situations and applications. We already looked at one interesting example of a ring, namely the arithmetic functions with addition and convolution as operations (exercise 4.16). Here are some other examples of rings that are not fields. Real numbers of the form $a + b\sqrt{3}$ where $a$ and $b$ in $\mathbb{Z}$, complex numbers of the form $a + ib$ or those of the form $a + ib\sqrt{6}$ where $a$ and $b$ in $\mathbb{Z}$. Other examples are the $n \times n$ matrices ($n \geq 2$). We have already seen the polynomials with rational coefficients exercise 3.22. They also form a ring. All of these rings have different properties. For instance, the ring of $n \times n$ matrices is not commutative. We will see later that not all rings (that are not fields) have primes.

It is useful to reflect a moment on how the absence of division influences how we think about such sets. It is precisely that curious absence that brings us to the study of primes, integers that have no non-trivial divisors at all. The situation in fields like $\mathbb{Z}_p$ (for prime $p$) or $\mathbb{R}$ is very different! Here multiplication does have an inverse, and thus given $a$ and $b$ not equal to 0, we can always write $a$ as a non-trivial product as follows:

$$a =_p (ab)b^{-1}.$$ 

Here is another interesting observation. If we extend the integers to the rationals $\mathbb{Q}$, we obtain a field. Thus the problem of where the primes are goes away: in $\mathbb{Q}$ (or $\mathbb{R}$) we can always divide (except by 0), and there are no primes. Of course, since, even in mathematics, nothing is perfect, in the rationals we have other problems. If we allow the integers to be arbitrarily divided by other integers, we obtain the field of the rational numbers. It was a source of surprise and mystery to the ancients, that within the rational numbers we still cannot solve for $x$ in $x^2 = 2$, although we can get arbitrarily good approximations. Those ‘gaps’ in the rational numbers, are the irrational numbers. We are then left with the thorny question of whether the reals containing both the rational and the irrational numbers still have gaps. How can we approximate irrational numbers using rational numbers?
How can we calculate with the reals? Well, among other things you have to learn how to take limits, which is a whole other can of worms.

### 5.5. Wilson’s Theorem

We end this chapter with one important application of division in \( \mathbb{Z}_p \).

**Lemma 5.28.** Let \( p \) be prime. Then \( a^2 = p \ 1 \) if and only if \( a = p \ ± 1 \). Equivalently, \( a \in \mathbb{Z}_p \) is its own multiplicative inverse if and only if \( a = p ± 1 \).

**Proof.** We have

\[
a^2 = p \ 1 \iff a^2 - 1 = p \ (a + 1)(a - 1) = p \ 0 \iff p \ | \ (a + 1)(a - 1).
\]

Because \( p \) is prime, Corollary 2.9 says that the last statement holds if and only if either \( p \ | \ a + 1 \) (and so \( a = p - 1 \)) or \( p \ | \ a - 1 \) (and so \( a = p + 1 \)).

Perhaps surprisingly, this last lemma is false if \( p \) is not prime. For example, \( 4^2 =_{15} 1 \), but \( 4 \neq_{15} \pm 1 \).

**Theorem 5.29 (Wilson’s theorem).** If \( p \) prime in \( \mathbb{Z} \), then \( (p - 1)! = p - 1 \). If \( b \) is composite, then \( (b - 1)! \neq ±1 \).

**Proof.** This is true for \( p = 2 \) and 3. If \( p > 3 \), then Proposition 5.18 (3) and Lemma 5.28 imply that every factor \( a_i \) in the product \( (p - 1)! \) other than \(-1\) or \( 1 \) has a unique inverse \( a'_i \) different from itself. The factors \( a'_i \) run through all factors 2 through \( p - 2 \) exactly once. Thus in the product, we can pair each \( a_i \) different from \( ±1 \) with an inverse \( a'_i \) distinct from itself. This gives

\[
(p - 1)! =_p (+1)(-1) \prod a_i a'_i =_p -1.
\]

The second part is easier. If \( b \) is composite, there are least residues \( a \) and \( d \) greater than 1 so that \( ad =_b 0 \). Now either we can choose \( a \) and \( d \) distinct and then \( (b - 1)! \) contains the product \( ad \), and thus it equals zero mod \( b \). Or else this is impossible and there exists \( a \) such that \( a^2 =_b 0 \). But then still \( \gcd((b - 1)!, b) \) is a multiple of \( a \). Then, by Bézout, \( (b - 1)! \mod b \) cannot be equal to \( ±1 \).

Wilson’s theorem could be used to test primality of a number \( n \). However, this takes \( n \) multiplications, which in practice is more expensive than trying to divide \( n \) by all numbers less than \( \sqrt{n} \). Note, however, that if you want to compute a list of all primes between 1 and \( N \), Wilson’s theorem
5. Modular Arithmetic and Primes

can be used much more efficiently. After computing \((k - 1)! \mod k\) to determine whether \(k\) is prime, it takes only 1 multiplication and 1 division to determine whether \(k + 1\) is prime.

5.6. Exercises

Exercise 5.1. a) Let \(m > 0\). Show that \(a \equiv b \mod m\) is an equivalence relation on \(\mathbb{Z}\). (Use Definitions 1.7 and 1.28.)

b) Describe the equivalence classes of \(\mathbb{Z}\) modulo 6. (Which numbers in \(\mathbb{Z}\) are equivalent to 0? Which are equivalent to 1? Et cetera.)

c) Show that the equivalence classes are identified by their residue, that is: \(a \sim b\) if and only if \(\text{Res}_m(a) = \text{Res}_m(b)\).

Note: If we pick one element of each equivalence class, such an element is called a representative of that class. The smallest non-negative representative of a residue class in \(\mathbb{Z}_m\), is called the least residue (see Definition 1.8). The collection consisting of the smallest non-negative representative of each residue class is called a complete set of least residues.

Exercise 5.2. This exercise relies on exercise 5.1. Denote the set of equivalence classes of \(\mathbb{Z}\) modulo \(m\) by \(\mathbb{Z}_m\) (see Definition 1.7). Prove that addition and multiplication are well-defined in \(\mathbb{Z}_m\), using the following steps.

a) If \(a \equiv a' \mod m\) and \(b \equiv b' \mod m\), then \(\text{Res}_m(a) + \text{Res}_m(b) = \text{Res}_m(a') + \text{Res}_m(b')\). (Hint: show that \(a + b = c\) if and only if \(a + b = m\). In other words: the sum modulo \(m\) only depend on \(\text{Res}_m(a)\) and \(\text{Res}_m(b)\) and not on which representative in the class (see exercise 5.1) you started with.)

b) Do the same for multiplication.

Exercise 5.3. Let \(n = \sum_{i=1}^{k} a_i 10^i\) where \(a_i \in \{0, 1, 2, \cdots, 9\}\).

a) Show that \(10^k \equiv 1 \mod 3\) for all \(k \geq 0\). (Hint: use exercise 5.2.)

b) Show that \(n \equiv \sum_{i=1}^{k} a_i \mod 3\).

c) Show that this implies that \(n\) is divisible by 3 if and only the sum of its digits is divisible by 3.

Exercise 5.4. Let \(n = \sum_{i=1}^{k} a_i 10^i\) where \(a_i \in \{0, 1, 2, \cdots, 9\}\). Follow the strategy in exercise 5.3 to prove the following facts.

a) Show that \(n\) is divisible by 5 if and only if \(a_0\) is. (Hint: Show that \(n \equiv 5 a_0\).)

b) Show that \(n\) is divisible by 2 if and only if \(a_0\) is.

c) Show that \(n\) is divisible by 9 if and only if \(\sum_{i=1}^{k} a_i\) is.

d) Show that \(n\) is divisible by 11 if and only if \(\sum_{i=1}^{k} (-1)^i a_i\) is.

e) Find the criterion for divisibility by 4.

f) Find the criterion for divisibility by 7. (Hint: this is a more complicated criterion!)
5.6. Exercises

Exercise 5.5.  a) Determine the period of the decimal expansion of the following numbers: 100/13, 13/77, and 1/17 through long division.
b) Use Proposition 5.8 to determine the period.
c) Check that this period equals a divisor of \( \varphi(n) \).
d) The same questions for expansions in base 2 instead of base 10.

Exercise 5.6.  a) Compute \( 2^{n-1} \mod n \) for \( n \) odd in \( \{3 \cdots 40\} \).
b) Are there any pseudo-primes in the list?

Exercise 5.7.  Assume that \( n \) is a pseudoprime to the base 2.
a) Show that \( 2^n \mod n = 0 \).
b) Show from (a) that \( n | M_n - 1 \). (See Definition 5.13.)
c) Use Lemma 5.14 to show that (b) implies that \( M_n | 2^{M_n-1} - 1 \).
d) Conclude from (c) that if \( n \) is a pseudoprime in base 2, so is \( M_n \).

Exercise 5.8.  a) List \( (n-1)! \mod n \) for \( n \in \{2, \cdots , 16\} \).
b) Where does the proof of the first part of Wilson’s theorem fail in the case of \( n = 16 \)?
c) Does Wilson’s theorem hold for \( p = 2 \)? Explain!
d) Characterize the set of \( n \geq 2 \) for which \( (n-1)! \mod n \) is not in \( \{0, -1\} \).

Exercise 5.9.  a) Compute \( 7^{72} \mod 13 \), using modular exponentiation.
b) Similarly for \( 484^{187} \mod 1189 \).
c) Find \( 100! + 102! \mod 101 \). (Hint: Wilson.)
d) Show that \( 1381! = 1382 \mod 0 \). (Hint: Wilson.)

Exercise 5.10.  a) For \( i \) in \( \{1, 2, \cdots , 11\} \) and \( j \) in \( \{2, 3, \cdots , 11\} \), make a table of \( \text{Ord}_j^i(i) \), \( i \) varying horizontally. After the \( j \)th column, write \( \varphi(j) \).
b) List the primitive roots \( i \mod j \) for \( i \) and \( j \) as in (a). (Hint: the smallest primitive roots modulo \( j \) are: \( \{1, 2, 3, 2, 5, 3, 2, 3, 2\} \).)

Exercise 5.11.  We show that the 5-th Fermat number, \( 2^{32} + 1 \), is a composite number.
a) Show that \( 2^4 = 641 - 5^4 \). (Hint: add \( 2^4 \) and \( 5^4 \).)
b) Show that \( 2^5 = 641 - 1 \).
c) Show that \( 2^{32} + 1 = (2^7)^4 2^4 + 1 = 641 \cdot 0 \).
d) Conclude that \( F_5 \) is divisible by 641.

Exercise 5.12.  a) Compute \( \varphi(100) \). (Hint: use Theorem 4.17.)
b) Show that \( 179^{121} = 100 \cdot 79^{121} \).
c) Show that \( 79^{121} = 100 \cdot 79^{121} \). (Hint: use Theorem 5.4)
d) What are the last 2 digits of \( 179^{121} \)?

The following 5 exercises on basic cryptography are based on [65]. First some language. The original readable message is called the plain text.
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Encoding the message is called encryption. And the encoded message is often called the encrypted message or code. To revert the process, that is: to turn the encrypted message back into plain text, you often need a key. Below we will encode the letters by 0 through 25 (in alphabetical order). We encrypt by using a multiplicative cipher. This means that we will encrypt our text by multiplying each number by the cipher modulo 26, and then return the corresponding letter. For example, if we use the cipher 3 to encrypt the plain text bob, we obtain the encrypted text as follows:

\[1 \rightarrow 3, 14 \rightarrow 3, 1 \rightarrow 3, 42 \rightarrow 3, 3 \rightarrow 3, 16 \rightarrow 3.\]

Exercise 5.13. a) Use the multiplicative cipher 3 to decode DHIM.

b) Show that an easy way to decode is multiplying by 9 (modulo 26). The corresponding algorithm at the number level is called division by 3 modulo 26.

c) Suppose instead that our multiplicative cipher was 4. Encode bob again.

d) Can we invert this encryption by using multiplication modulo 26? Explain why.

Exercise 5.14. Suppose we have an alphabet of \(q\) letters and we encrypt using the multiplicative cipher \(p \in \{0, \ldots, q-1\}\). Use modular arithmetic to show that the encryption can be inverted if and only \(\gcd(p, q) = 1\). (Hint: Assume the encryption of \(j_1\) and \(j_2\) are equal. Then look up and use the Unique Factorization theorem in Chapter 2.)

Exercise 5.15. Assume the setting of exercise 5.14. Assume \(p\) and \(q\) are such that the encryption is invertible. What is the decryption algorithm? Prove it. (Hint Find \(r \in \{0, \ldots, q-1\}\) such that \(rp \equiv q\) 1. Then multiply the encryption by \(r\).)

Exercise 5.16. Work out the last two problems if we encrypt using an affine cipher \((a, p)\). That is, the encryption on the alphabet \(\{0, \ldots, q-1\}\) is done as follows:

\[i \rightarrow a + pi \mod q\]

Work out when this can be inverted, and what the algorithm for the inverse is.

Exercise 5.17. Decrypt the code V'ir Tbg n Frperg.

Theorem 5.30 (Binomial Theorem). If \(n\) is a positive integer, then

\[(a + b)^n = \sum_{i=0}^{n} \binom{n}{i} a^i b^{n-i}\]

where

\[\binom{n}{i} = \frac{n!}{i!(n-i)!}.\]
5.6. Exercises

Exercise 5.18. a) If \( p \) is prime, show that \( \binom{p}{i} \mod p \) equals 0 if \( 1 \leq i \leq p-1 \) and equals 1 if \( i = 0 \) or \( i = p \).

b) Evaluate \( \binom{4}{i} \mod 4 \) and \( \binom{6}{i} \mod 6 \). So where in (a) did you use the fact that \( p \) is prime?

c) Use (a) and the binomial theorem to show that if \( p \) is prime, then we have \( (a+b)^p = p \cdot a^p + b^p \).

Exercise 5.19. Let \( p \) be prime.

a) Show that \( 1^p = p \).

b) Use exercise 5.18 (c) to show that for \( k > 0 \), if \( k^p = p \cdot k \) then \( (k+1)^p = p \cdot k + 1 \).

c) Conclude from (b) that for all \( n \in \mathbb{N} \), \( n^p = p \cdot n \). (Hint: use induction.)

d) Prove that for for all \( n \in \mathbb{Z} \), \( n^p = p \cdot n \). (Hint: \( (-n)^p = (-1)^p n^p \) and assume \( p \) odd. Prove separately for \( p = 2 \).)

e) Use (d) to prove Fermat’s little theorem. (Hint: use cancellation.)

There are partial converses to Fermat’s little theorem. But if our aim is testing for primality, these do not yield computationally efficient improvements. We give the simplest of these results here.

Lemma 5.31. Suppose \( a \) and \( n \) in \( \mathbb{N} \) such that \( a^{n-1} = n \cdot 1 \) and that for all primes that divide \( n-1 \) we have \( a^{(n-1)/p} \neq n \cdot 1 \). Then \( n \) is a prime.

Exercise 5.20. In this exercise, we prove Lemma 5.31. For this purpose, abbreviate \( \text{Ord}_n^p (a) \) by \( o \) and assume the condition of the lemma.

a) Show that \( n-1 = o j \) for some \( j \in \mathbb{N} \).

b) Show that if \( j > 1 \) in (a), there is a prime \( p \) dividing \( j \) such that \( a^{(n-1)/p} = n \cdot a^o/\hat{p} = 1 \).

c) Show that \( j = 1 \) and so \( o = \text{Ord}_n^p (a) = n-1 \).

d) Show that (c) implies the lemma. (Hint: use Euler)

e) Use the lemma to show that 997 is prime. (Hint: 996 has prime divisors 2, 3, and 83.)

Theorem 3.13 and exercise 3.18 show how to solve linear congruences generally. Quadratic congruences are much more complicated. As an example, we look at the equation \( x^2 = p \pm 1 \) in the following exercise.
5. Modular Arithmetic and Primes

Exercise 5.21. a) Show that Fermat’s little theorem gives a solution of $x^2 - 1 = p \equiv 0$ whenever $p$ is an odd prime. (*Hint: consider $x^{p-1}$.*)
b) Use Lemma 5.28 to show that $x^{p-1} \equiv -1$. 
c) Show that Wilson’s theorem implies that for odd primes $p$

\[ (\frac{p+1}{2})^2 = p - 1. \]

(*Hint: the left-hand side gives all reduced residues modulo $p$.*)
d) Use (c) to show that if $p = 4 \equiv 1$ (examples are 13, 17, 29, etc), then \[
\left( \frac{p-1}{2} \right)! \text{ satisfies the quadratic congruence } x^2 + 1 = p 0.\]
e) Show that if $p = 4 \equiv 3$ (examples are 7, 11, 19, etc), then the quadratic congruence $x^2 + 1 = p 0$ has no solutions. (*Hint: we have $x^4 = p 1$ and by Euler $x^{\phi(p)} = p 1$; derive a contradiction if $p = 4 \equiv 3$.)

Exercise 5.22. Given $b > 2$, let $R \subseteq \mathbb{Z}_b$ be the reduced set of residues and let $S \subseteq \mathbb{Z}_b$ be the set of solutions in $\mathbb{Z}_b$ of $x^2 \equiv b \ (2)$ (or self inverses).
a) Show that $S \subseteq R$. (*Hint: Bézout.*)
b) Show that

\[ \prod_{x \in R} x \equiv b \prod_{x \in S} x \equiv b \ 1 \text{ if } S \text{ is empty}. \]

c) Show that if $S$ contains $a$, then it contains $-a$.
d) Show that if $a = b - a$, then $a$ and $-a$ are not in $S$.
e) Show that

\[ \prod_{x \in R} x \equiv b (-1)^m \text{ some } m. \]
f) Show that

\[ \prod_{x \in R} x \equiv b (-1)^{|S|/2}. \]
g) Compute $\prod_{x \in R} x$ in a few cases ($b = 6, 8$), and verify that (f) holds.

Definition 5.32. The $n$th Catalan number $C_n$ equals

\[ \frac{1}{n+1} \left( \begin{array}{c} 2n \\ n \end{array} \right) = \left( \begin{array}{c} 2n \\ n \end{array} \right) - \left( \begin{array}{c} 2n \\ n+1 \end{array} \right). \]
Exercise 5.23. Many common operations in $\mathbb{R}$ are not associative.

a) Compute $2^3$, $4 - 3 - 2$, $4/3/2$. (Hint: depending on how you place the parentheses, you get different answers.) In the last two cases, the problem disappears if we recast the computation in terms of the (associative) operators $+$ and $\times$: compute $4 + (-3) + (-2)$ and $4 \times \frac{1}{3} \times \frac{1}{2}$.

b) Show that the number of monotone lattice paths from $(0,0)$ to $(a,b)$ where $a,b > 0$ equals $\binom{a+b}{a}$. (Hint: place $a+b$ edges of which $a$ are horizontal and $b$ are vertical in any order.)

c) For notational ease, indicate the non-associative operation by $\ast$. Show that the number of ways $\ast_{i=1}^{n+1} a_i$ can be interpreted equals the number of "good paths", that is: monotone lattice paths in $\mathbb{R}^2$ from $(0,0)$ to $(n,n)$ that do not go above the diagonal. (Hint: write the expression so that it has $n$ opening parentheses "(" in it; there are $n$ operations to be performed; reading from left to right, each ( corresponds to a "right" move, each $\ast$ to an "up" move.)

d) Show that there is a bijection from the set of "bad paths", that is: monotone lattice paths in $\mathbb{R}^2$ from $(0,0)$ to $(n,n)$ that touch the line $\ell : y = x + 1$, to the set of monotone paths in $\mathbb{R}^2$ from $(0,0)$ to $(n-1,n+1)$. (Hint: reflect the bad path in $\ell$ as indicated in Figure 23 and show this is invertible.)

e) Use (c) and (d) to show that the number of good paths equals the number of monotone paths from $(0,0)$ to $(n,n)$ minus the number of monotone paths from $(0,0)$ to $(n-1,n+1)$.

f) Use (e) to show that the number of interpretations in (c) equals $C_n$ of Definition 5.32.

---

**Figure 23.** The part to the right of the intersection with $\ell : y = x + 1$ (dashed) of a bad path (in red) is reflected. The reflected part is indicated in green. The path becomes a monotone path from $(0,0)$ to $(n-1,n+1)$. 
5. Modular Arithmetic and Primes

Exercise 5.24. Show that the following sets with the usual additive and multiplicative operations are not fields:

a) The numbers \( a + b\sqrt{3} \) where \( a \) and \( b \) in \( \mathbb{Z} \).

b) The numbers of the form \( a + ib\sqrt{6} \) where \( a \) and \( b \) in \( \mathbb{Z} \).

c) \( \mathbb{Z}_6 \).

d) The 2 by 2 real matrices.

e) The polynomials with rational coefficients.

f) The Gaussian integers, i.e. the numbers \( a + bi \) where \( a \) and \( b \) in \( \mathbb{Z} \).

(Hint: in each case, exhibit at least one element that does not have a multiplicative inverse.)

Exercise 5.25. We revisit the Dirichlet ring of exercise 4.16.

a) Show that given an arithmetic function \( f \), we have that if \( f(1) \neq 0 \)

\[
g * f = \varepsilon \iff \begin{cases} 
g(1) = \frac{1}{f(1)} & \text{if } n = 1 \\ 
g(n) = -\frac{1}{f(1)} \sum_{d|n, d<n} f\left(\frac{n}{d}\right) g(d) & \text{if } n > 1 \\
\end{cases}
\]

(Note: \( g \) is called the Dirichlet inverse of \( f \).)

b) Show that \( f \) is a unit if and only if \( f(1) \neq 0 \).

c) Compute the first 12 terms of the Dirichlet inverse of the Fibonacci sequence (Definition 3.18). (Hint: \( (1, -1, -2, -2, -5, -4, -13, -6, -30, -45, -89, -122) \).

d) Show \( g(n) = -f(n) \) if \( n \) is prime.

e) What is the Dirichlet inverse of the (non-zero) constant function? (Hint: Equation (4.7).)
Chapter 6

Continued Fractions

Overview. The algorithm for continued fractions is really a reformulation of the Euclidean algorithm. However, the reformulated algorithm has had such a spectacular impact on mathematics that it deserves its own name and a separate treatment. One of the best introductions to this subject is the classic \[37\]. A generalization of these ideas can be found in \[9\].

6.1. The Gauss Map

Definition 6.1. The Gauss map (see Figure 24) is the transformation \(T : [0, 1] \to [0, 1]\) defined by

\[
T(\xi) = \frac{1}{\xi} - \left\lfloor \frac{1}{\xi} \right\rfloor = \left\{ \frac{1}{\xi} \right\}
\]

and \(T(0) = 0\), where we have used the notation of Definition 2.1.

Lemma 6.2. Set \(q_i = \left\lfloor \frac{r_{i+1}}{r_i} \right\rfloor\) as in equation (3.1). Then the sequence \(\{r_i\}\) defined by the Euclidean algorithm of Definition 3.3 satisfies:

\[
\begin{align*}
\frac{r_{i+1}}{r_i} &= \frac{1}{r_i/r_{i-1}} - q_i = T \left( \frac{r_i}{r_{i-1}} \right) \quad \text{and} \\
\frac{r_i}{r_{i-1}} &= \frac{1}{q_i + \frac{r_{i+1}}{r_i}}
\end{align*}
\]
Proof. From equation (3.1) or (3.4), we recall that \( \{ r_i \} \) is a decreasing sequence and that
\[
 r_{i-1} = r_i q_i + r_{i+1}
\]
Upon dividing by \( r_i \), we get
\[
 \frac{r_{i-1}}{r_i} = q_i + \frac{r_{i+1}}{r_i} \quad \text{where} \quad q_i = \left\lfloor \frac{r_{i-1}}{r_i} \right\rfloor .
\]
The first equation of the lemma is obtained by subtracting \( q_i \) from both sides, and the second equation is obtained by taking the reciprocal of both sides of the above equation.

In the exercises 3.20 and 3.21, we indicated by example how the Gauss map is related to the Euclidean algorithm. In particular, the lemma implies that
\[
 \frac{r_{i+1}}{r_i} = \frac{1}{r_i/r_{i-1}} - \left\lfloor \frac{1}{r_i/r_{i-1}} \right\rfloor . \tag{6.1}
\]

6.2. Continued Fractions

The beauty of the relation in Lemma 6.2 is that, having sacrificed the value of \( \gcd(r_1, r_2) \) — whose value we therefore may as well set at 1, we have a procedure that applies to rational numbers! There is no reason why this recursive procedure should be restricted to rational numbers. Indeed, very interesting things happen when we extend the procedure to also allow irrational starting values.

Definition 6.3. Here is a modified version of the Euclidean algorithm. In the second equation of Lemma 6.2, write \( \omega_i = \frac{r_{i+1}}{r_i} \) and \( a_i = \left\lfloor \frac{1}{\omega_i} \right\rfloor \) (or, equivalently, \( a_i = \ell \) if \( \omega_i \in \left( \frac{1}{\ell + 1}, \frac{1}{\ell} \right] \)). Extend \( \omega \) to allow for all values in \([0, 1)\).
6.2. Continued Fractions

It is important to note that, in effect, we have set \( a_i \) equal to \( q_i + 1 \). This very unfortunate bit of redefining is done so that the \( q_i \) mesh well with the Euclidean algorithm (see equation (3.2)) while making sure that the sequence of the \( a_i \) in Definition 6.4 below starts with \( a_1 \).

At any rate, with these conventions, the equations of Lemma 6.2 become (see also (6.1)):

\[
\begin{align*}
\omega_{i+1} &= \frac{1}{\omega_i} - a_i = T(\omega_i), \quad a_i = \lfloor 1/\omega_i \rfloor \quad \text{and} \\
\omega_i &= \frac{1}{a_i + \omega_{i+1}}.
\end{align*}
\] (6.2)

The way one thinks of this is as follows. The first equation defines a dynamical system\(^1\). Namely, given an initial value \( \omega_1 \in [0, 1) \), the repeated application of \( T \) gives a string of positive integers \( \{a_1, a_2, \cdots\} \). The string ends if and only if after \( n \) steps \( \omega_n = \frac{1}{\ell+1} \), and so \( \omega_{n+1} = 0 \). We show in Theorem 6.5 that this happens if and only if \( \omega_1 \) is rational. The \( \ell \)th branch of \( T \), depicted in Figure 24, has \( I_{\ell} = (\frac{1}{\ell+1}, \frac{1}{\ell}) \) as its domain. It is easy to see that \( a_i = \ell \) precisely if \( \omega_i \in I_{\ell} \).

If, on the other hand, the \( \{a_i\} \) are given, then we can use the second equation to formally\(^2\) derive a possibly infinite quotient that characterizes \( \omega_1 \). For, in that case, we have

\[
\omega_1 = \frac{1}{a_1 + \frac{1}{a_2 + \frac{1}{a_3 + \ddots}}}.
\] (6.3)

The expression stops after \( n \) steps, if \( \omega_{n+1} = 0 \). Else the expression continues forever, and we can only hope that converges to a limit. We now give some definitions.

**Definition 6.4.** Let \( \omega_1 \in [0, 1) \). The expression

\[
\omega_1 = \frac{1}{a_1 + \frac{1}{a_2 + \frac{1}{a_3 + \ddots}}} \overset{\text{def}}{=} [a_1, a_2, a_3, \cdots] \nonumber.
\]

---

\(^1\)A dynamical system is basically a rule that describes short term changes. Usually the purpose of studying such a system is to derive long term behavior, such as, in this case, deciding whether the sequence \( \{a_i\} \) is finite, periodic, or neither.

\(^2\)Here, “formally” means that we have an expression for \( \omega_1 \), but (1) we don’t yet know if the actual computation of that expression converges to that number, and on the other hand (2) we “secretly” do know that it converges, or we would not bother with it.
is called the continued fraction expansion of \( \omega \). The finite truncations
\[
\frac{p_n}{q_n} = \frac{1}{a_1 + \frac{1}{a_2 + \cdots + \frac{1}{a_n}}} \equiv [a_1, a_2, \ldots, a_n].
\]
are called the continued fraction convergents (or continued fraction approximants) of \( \omega \). The coefficients \( a_i \) are called the continued fraction coefficients.

Let us illustrate this definition with a few examples of continued fraction expansions:
\[
\pi - 3 = [7, 15, 1, 292, 1, 1, 2, \cdots], \\
e - 2 = [1, 2, 1, 4, 1, 1, 6, 1, 1, 8, \cdots], \\
\theta \equiv \sqrt{2} - 1 = [2, 2, 2, 2, \cdots], \\
g \equiv \frac{\sqrt{5} - 1}{2} = [1, 1, 1, 1, \cdots].
\]
For example, \( \pi - 3 \) the sequence of continued fraction convergents starts out as: \( \frac{1}{7}, \frac{15}{106}, \frac{16}{113}, \frac{4687}{33215}, \cdots \). The number \( g \) is also well-known. It is usually called the golden mean. Its continued fraction convergents are formed by the Fibonacci numbers defined in Definition 3.18 and given by \( \{1, 1, 2, 3, 5, 8, 13, 21, \cdots\} \). Namely, the convergents are \( \frac{1}{1}, \frac{1}{2}, \frac{2}{3}, \frac{3}{5}, \frac{5}{8}, \) and so forth.

We have defined continued fraction expansion only for numbers in \( \omega \) in \( [0, 1) \). This can be easily be remedied by adding a “zeroth” digit \( a_0 \) — signifying the floor of \( \omega \) — to it. Thus the expansion of \( \pi \) would then become \( [3; 7, 15, 1, 292, 1, \cdots] \). We do not pursue this further.

**Theorem 6.5.** The continued fraction expansion of \( \omega \in [0, 1) \) is finite if and only if \( \omega \) is rational.

**Proof.** If \( \omega \) is rational, then by Lemma 6.2 and Corollary 3.2, the algorithm ends. On the other hand, if the expansion is finite, namely \( [a_1, a_2, \cdots, a_n] \), then, from equation (6.3), we see that \( \omega \) is rational. \( \blacksquare \)

**Theorem 6.6.** For the continued fraction convergents, we have
\[
\begin{align*}
p_n &= a_np_{n-1} + p_{n-2} \quad \text{with} \quad q_0 = 1, \quad q_0 = 0, \\
q_n &= a_nq_{n-1} + q_{n-2} \quad \text{with} \quad p_{-1} = 1.
\end{align*}
\]
or, in matrix notation,

\[
\begin{pmatrix}
q_n & p_n \\
q_{n-1} & p_{n-1}
\end{pmatrix}
= A_n
\begin{pmatrix}
q_{n-1} & p_{n-1} \\
q_{n-2} & p_{n-2}
\end{pmatrix}
= A_n \cdots A_2 A_1 ,
\]

where

\[
A_i = \begin{pmatrix}
a_i & 1 \\
1 & 0
\end{pmatrix}
\quad \text{and} \quad
A_i^{-1} = \begin{pmatrix}
0 & 1 \\
1 & -a_i
\end{pmatrix}.
\]

**Remark.** We encountered \( A_i \) in Chapter 3 where it was called \( Q_{i+1} \). We changed the name so we have convenient subscript that agrees with the standard notation. Note that the variables \( q_i \) are not the same as the \( q_i \) of Chapter 3.

**Proof.** From Definition 6.4, we have that \( q_1 = a_1 \) and \( p_1 = 1 \) and thus

\[
\begin{pmatrix}
q_1 & p_1 \\
q_0 & p_0
\end{pmatrix}
= \begin{pmatrix}
a_1 & 1 \\
1 & 0
\end{pmatrix}
= A_1 .
\]

We proceed by induction. Suppose that the recursion holds for all \( n \leq k \), then

\[
\begin{aligned}
p_k &= a_k p_{k-1} + p_{k-2} , \\
q_k &= a_k q_{k-1} + q_{k-2} .
\end{aligned}
\tag{6.4}
\]

The definition of the convergents gives:

\[
\frac{p_k}{q_k} = \frac{1}{a_1 + \cdots + \frac{1}{a_k}} \quad \text{and} \quad \frac{p_{k+1}}{q_{k+1}} = \frac{1}{a_1 + \cdots + \frac{1}{a_k + \frac{1}{a_{k+1}}}}.
\]

Thus \( \frac{p_{k+1}}{q_{k+1}} \) is obtained from \( \frac{p_k}{q_k} \) by replacing \( a_k \) by \( a_k + \frac{1}{a_{k+1}} \) or

\[
\begin{aligned}
p_{k+1} &= \left( a_k + \frac{1}{a_{k+1}} \right) p_{k-1} + p_{k-2} , \\
q_{k+1} &= \left( a_k + \frac{1}{a_{k+1}} \right) q_{k-1} + q_{k-2} .
\end{aligned}
\]

Using equation (6.4) gives

\[
\begin{aligned}
p_{k+1} &= p_k + \frac{1}{a_{k+1}} p_{k-1} , \\
q_{k+1} &= q_k + \frac{1}{a_{k+1}} q_{k-1} .
\end{aligned}
\]
The quotient $\frac{p_{k+1}}{q_{k+1}}$ does not change if we multiply only the right-hand side of these equations by $a_{k+1}$ to insure that both $p_{k+1}$ and $q_{k+1}$ are integers. This gives the result.

\section*{Corollary 6.7.}
We have

\begin{enumerate}[(i)]
\item $q_{n+1}p_n - q_np_{n+1} = (-1)^{n+1}$
\item $\frac{p_n}{q_n} - \frac{p_{n+1}}{q_{n+1}} = \frac{(-1)^{n+1}}{q_nq_{n+1}}$
\end{enumerate}

\textbf{Proof.} The left-hand side of the expression in (i) equals the determinant of

\[
\begin{pmatrix}
q_{n+1} & p_{n+1} \\
q_n & p_n
\end{pmatrix},
\]

which, by Theorem 6.6, must equal the determinant of $A_{n+1}\cdots A_2A_1$. Finally, each $A_i$ has determinant -1. To get the second equation, divide the first by $q_{n+1}q_n$.

\section*{Corollary 6.8.}
We have

\begin{enumerate}[(i)]
\item $p_n \geq 2^{\frac{n-1}{2}}$ and $q_n \geq 2^{\frac{n-1}{2}}$
\item $\gcd(p_n, q_n) = 1$
\end{enumerate}

\textbf{Proof.} i) Iterating the recursion in Theorem 6.6 twice, we conclude that

\[
p_{n+1} = (a_na_{n-1} + 1)p_{n-1} + a_np_{n-2} \geq 2p_{n-1} + p_{n-2},
\]

while $p_1 = 1$ and $p_2 \geq 2$. The same holds for $q_n$.

ii) By Corollary 6.7 (i) and Bézout.

\section*{Theorem 6.9.}
For irrational $\omega$, the limit $\lim_{n \to \infty} \frac{p_n}{q_n}$ exists and equals $\omega$. In fact, $|\omega - p_n/q_n| < 1/(q_nq_{n+1})$.

\textbf{Remark 6.10.} The way the convergents approximate $\omega$ is illustrated in Figure 25.
6.2. Continued Fractions

Proof. If we replace \( n \) by \( n - 1 \) in the equality of Corollary 6.7(ii), we get another equality. Adding it to the original equality gives:

\[
\frac{p_{n-1}}{q_{n-1}} - \frac{p_{n+1}}{q_{n+1}} = \frac{(-1)^n}{q_{n-1}q_n} + \frac{(-1)^{n+1}}{q_nq_{n+1}} \quad \text{or}
\]

\[
\frac{p_{n+1}}{q_{n+1}} - \frac{p_{n-1}}{q_{n-1}} = \frac{(-1)^{n+1}}{q_n} \left( \frac{1}{q_{n-1}} - \frac{1}{q_{n+1}} \right).
\]

By Theorem 6.6, the \( q_i \) are positive and strictly increasing, and so the right-hand side of the last equality is positive if \( n \) is even, and negative if \( n \) is odd. Thus the sequence \( \{ \frac{p_n}{q_n} \}_{n \text{ even}} \) is increasing while the sequence \( \{ \frac{p_n}{q_n} \}_{n \text{ odd}} \) is decreasing.

In addition, by substituting \( 2k \) for \( n \) in Corollary 6.7(ii), we see that the decreasing sequence \( \{ \frac{p_n}{q_n} \}_{n \text{ odd}} \) is bounded from below by the increasing sequence, and vice versa. Since a bounded monotone sequence of real numbers has a limit\(^3\), the decreasing sequence has a limit \( \omega_- \). Similarly, the increasing sequence must have a limit \( \omega_+ \). Now we use Corollary 6.7(ii) again to see that for all \( n \), the difference between the two cannot exceed \( \frac{1}{q_{n-1}q_n} \). So \( \omega_+ = \omega_- = \omega \).

Clearly, \( \omega \) lies between \( \frac{p_n}{q_n} \) and \( \frac{p_{n+1}}{q_{n+1}} \), and so the final estimate of the theorem follows from Corollary 6.7(ii).

---

**Figure 25.** This figure illustrates how the convergents \( \frac{p_n}{q_n} \) approach their limit \( \lambda \).

**Corollary 6.11.** Suppose \( \omega \) is irrational. For every \( n > 0 \), we have \( \frac{p_n}{q_n} < \omega < \frac{p_{n+1}}{q_{n+1}} \). If \( \omega \) is rational, the same happens, until we obtain equality of \( \omega \) and the last convergent.

\(^3\)This is the monotone convergence theorem, see for example [51]
6.3. Computing with Continued Fractions

Suppose we have a positive real \( \omega_0 \) and want to know its continued fraction coefficients \( a_i \). By the remark just before Theorem 6.5, we start by setting

\[
a_0 = \lfloor \omega_0 \rfloor \quad \text{and} \quad \omega_1 = \omega_0 - a_0.
\]

After that, we use Lemma 6.2, and get

\[
a_i = \left\lfloor \frac{1}{\omega_i} \right\rfloor \quad \text{and} \quad \omega_{i+1} = \frac{1}{\omega_i} - a_i.
\]

For example, we want to compute the \( a_i \) for

\[
\omega_1 = \frac{1 + \sqrt{6}}{5} \approx 0.6898979 \cdots. \quad (6.5)
\]

If you do this numerically, bear in mind that to compute all the \( a_i \) you need to know the number with infinite precision. This is akin to computing, say, the binary representation of \( \omega_1 \); if we want infinitely many binary digits, we need to know all its decimal digits. To circumvent this issue, we keep the exact form of \( \omega_1 \). This involves some careful manipulations with the square root. Here are the details. Since \( \omega_1 \in (1/2, 1) \), we have \( a_1 = 1 \). Thus

\[
\omega_2 = \frac{5}{1 + \sqrt{6}} - 1 = \frac{4 - \sqrt{6}}{1 + \sqrt{6}}.
\]

To get rid of the square root in the denominator, we multiply both sides by the “conjugate” \( 1 - \sqrt{6} \) of the denominator. Note that \((1 + \sqrt{6})(1 - \sqrt{6})\) gives \(-1 + 6 = 5\). So we obtain

\[
\omega_2 = \frac{4 - \sqrt{6}}{1 + \sqrt{6}} - 1 + \sqrt{6} = -2 + \sqrt{6} \approx 0.45 \in \left( \frac{1}{3}, \frac{1}{2} \right) \quad \Rightarrow \quad a_2 = 2.
\]

Subsequently, we repeat the same steps to get

\[
\omega_3 = \frac{1}{-2 + \sqrt{6}} - 2 = \cdots = -2 + \frac{6}{2} \approx 0.225 \in \left( \frac{1}{5}, \frac{1}{4} \right) \quad \Rightarrow \quad a_3 = 4.
\]

This is beginning to look desperate, but rescue is on the way:

\[
\omega_4 = \frac{2}{-2 + \sqrt{6}} - 4 = \frac{-4}{2} + \sqrt{6} = \omega_2.
\]

Now everything repeats, and thus we know the complete representation of \( \omega_1 \) in terms of its continued fraction coefficients:

\[
\omega_1 = \frac{1 + \sqrt{6}}{5} = [1, 2, 4, 2, 4, 2, 4 \cdots] = [1, 2, 4].
\]
The reverse problem is also interesting. Suppose we just know the continued fraction coefficients \( \{a_i\}_{i=1}^\infty \) of \( \omega_1 \). We can compute the continued fraction convergents by using Theorem 6.6
\[
\begin{pmatrix}
q_n & p_n \\
q_{n-1} & p_{n-1}
\end{pmatrix} = A_n \cdots A_2 A_1 \quad \text{where} \quad A_i = \begin{pmatrix} a_i & 1 \\ 1 & 0 \end{pmatrix}.
\]
Theorem 6.9 assures us that the limit of the convergents \( \{p_n/q_n\}_{i=1}^\infty \) indeed equals \( \omega_1 = [a_1, a_2, \cdots] \). If also \( a_0 > 0 \), add \( a_0 \) to \( \omega_1 \) in order to obtain \( \omega_0 \). So in our example \( \omega_1 = [1, 2, 4] \), this is easy enough to do:

<table>
<thead>
<tr>
<th>( i )</th>
<th>0</th>
<th>1</th>
<th>2</th>
<th>3</th>
<th>4</th>
<th>5</th>
<th>\cdots</th>
</tr>
</thead>
<tbody>
<tr>
<td>( a_i )</td>
<td>-</td>
<td>1</td>
<td>2</td>
<td>4</td>
<td>2</td>
<td>4</td>
<td>\cdots</td>
</tr>
<tr>
<td>( p_i )</td>
<td>0</td>
<td>1</td>
<td>2</td>
<td>9</td>
<td>20</td>
<td>89</td>
<td>\cdots</td>
</tr>
<tr>
<td>( q_i )</td>
<td>1</td>
<td>1</td>
<td>3</td>
<td>13</td>
<td>29</td>
<td>129</td>
<td>\cdots</td>
</tr>
</tbody>
</table>

But, because the \( a_i \) are eventually periodic, we can also opt for a more explicit representation of \( \omega_1 \). The periodic tail can be easily analyzed. Indeed, let
\[
x = \frac{1}{2 + \frac{1}{4 + \frac{1}{x}}} \implies x = \frac{1}{2 + \frac{1}{4 + x}}
\]
After some manipulation, this simplifies to a quadratic equation for \( x \) with one root in \([0, 1)\).
\[
x^2 + 4x - 2 = 0 \implies x = -2 \pm \sqrt{6}.
\]
Select the root in \([0, 1)\) as answer. Now we compute \( \omega_1 \) as follows.
\[
\omega_1 = \frac{1}{1 + \frac{1}{2 + \frac{1}{x}}} = \frac{1}{1 + x} = \frac{1}{-1 + \sqrt{6}} = \frac{1 + \sqrt{6}}{5},
\]
which agrees with our earlier choice of \( \omega_1 \) in equation (6.5).

## 6.4. The Geometric Theory of Continued Fractions

We now give a brief description of the geometric theory of continued fractions. This description allows us to prove one of the most remarkable characteristics of the continued fraction convergents (Theorem 6.14). Another geometric description can be found in exercise 6.11.
The theory consists of constructing successive line segments that approximate the line $y = \omega_1 x$ in the Cartesian plane. The construction is inductive. Here is the first step.

Start with

$$e_{-1} = \begin{pmatrix} 0 \\ 1 \end{pmatrix} \quad \text{and} \quad e_0 = \begin{pmatrix} 1 \\ 0 \end{pmatrix}. \quad (6.6)$$

Although at first sight a little odd, it is the convention that $e_{-1}$ is the basis vector along the $y$-axis and $e_0$ the one along the $x$-axis. To get the first new approximation, define

$$e_1 = a_1 e_0 + e_{-1} = \begin{pmatrix} a_1 \\ 1 \end{pmatrix}, \quad (6.7)$$

where we choose $a_1$ to be the largest integer so that $e_1$ and $e_{-1}$ lie on the same side of $y = \omega_1 x$ (see Figure 26). From the figure, it is easy to see that in particular $e_1 = \begin{pmatrix} a_1 \\ 1 \end{pmatrix}$ and $a_1 = \lfloor 1/\omega_1 \rfloor$, the same as in Definition 6.3.

This way, we can construct $e_n$ as segments whose slopes are $p_n/q_n$. In that sense, $e_n$ can be considered the approximants of $\omega_1$. 

Figure 26. Successive approximations to the line $y = wx$. In green, the vectors $e_i$. In blue, $a_i e_i$ for $i = 1$ and 2. Note that $a_1 = a_2 = 2$ in this figure. Note that $a_1 = \lfloor 1/w \rfloor$. 
There is another way of seeing this. Note that $\omega_1$ lies between the slopes of $e_0$ and $e_1$. Now define the two by two matrix $A_1$ as the matrix corresponding to the coordinate change $T_1$ such that $T_1(e_{-1}) = e_0$ and $T_1(e_0) = e_1$. Thus from equations (6.6) and (6.7), one concludes that the matrix $A_1$ satisfies

$$A_1 \begin{pmatrix} x_2 \\ x_1 \end{pmatrix} = x_1 e_0 + x_2 e_1 \quad \text{and} \quad A_1^{-1} \begin{pmatrix} x_2 \\ x_1 \end{pmatrix} = A_1^{-1}(x_1 e_0 + x_2 e_1).$$

The first equation implies that, indeed, $A_1$ is the matrix we defined earlier (in Theorem 6.6). The second equation says that $A_1^{-1}$ is the coordinate transform that gives the coordinates of a point in terms of the new basis $e_0$ and $e_1$. The new coordinates of the line $\begin{pmatrix} x \\ \omega_1 x \end{pmatrix}$ become

$$A_1^{-1} \begin{pmatrix} x \\ \omega_1 x \end{pmatrix} = t \begin{pmatrix} 1 \\ \omega_1^{-1} - a_1 \end{pmatrix},$$

upon reparametrizing $t = \omega_1 x$. Thus the slope of that line in the new coordinates, $\omega_2$, is the one given by equation (6.2). Since $a_1$ was chosen the greatest integer so that the new slope is non-negative, we obtain that $\omega_1$ is contained in $[0, 1)$.

Since $\omega_2 > 0$, the construction now repeats itself, so that we get

$$e_{n+1} = a_{n+1} e_n + e_{n-1},$$

as long as $\omega_n > 0$. By construction, $\omega_1$ always lies between $\frac{p_n}{q_n}$ and $\frac{p_{n+1}}{q_{n+1}}$.

We obtain the same relations for the components of $e_n$ as those in Theorem 6.6, and so

$$e_n = \begin{pmatrix} q_n \\ p_n \end{pmatrix}.$$
Consider the parallelogram \( p(e_n, e_{n-1}) \) spanned by \( e_n \) and \( e_{n-1} \). The oriented area of \( p(e_n, e_{n-1}) \) is exactly the determinant of the matrix \[
\begin{pmatrix}
q_n & p_n \\
q_{n-1} & p_{n-1}
\end{pmatrix}.
\]

One now obtains Corollary 6.7 again\(^4\).

### 6.5. Closest Returns

Consideration of the line \( \omega x \) in the plane gives us another insight, see Figure 27. The successive intersections with the vertical unit edges are in fact the iterates of the rotation \( R_\omega : x \rightarrow x + \omega \mod 1 \) on the circle starting with initial condition 0. A natural question that arises is: when do these iterates return close to their starting point?

Considering Theorem 6.9, we see that \( R_{q\omega}^n(0) = \omega q_n - p_n \) is very small. In this section, we prove something much better (Theorem 6.14), namely that these iterates are the closest returns.

**Definition 6.12 (Closest Returns).** \( R_{q\omega}^n \) is a closest return if \( R_{q\omega}^n(0) \) is closer to 0 (on the circle) than \( R_{p\omega}^n(0) \) for any \( 0 < n < q \).

![Figure 27](image.png)

**Figure 27.** The line \( y = \omega x \) and (in red) successive iterates of the rotation \( R_{\omega} \). Closest returns in this figure are \( q \) in \( \{2, 3, 5, 8\} \).

---

\(^4\)Geometrically, the proof of that corollary is most easily expressed in the language of exterior or wedge products. These follow the rules of determinant computations. Thus the relevant induction step is the following computation.

\[ e_n \land e_{n-1} = (a_n e_{n-1} + e_{n-2}) \land e_{n-1} = -e_{n-1} \land e_{n-2}. \]
Lemma 6.13. Define $d_n \equiv \omega q_n - p_n$. Then the sequence $\{d_n\}$ is alternating and its absolute value decreases monotonically. In fact, $|d_{n+1}| < \frac{1}{1 + a_{n+1}} |d_{n-1}|$.

![Figure 28](image_url) The geometry of successive closest returns. In this figure, $a_{n+1} = 3$. Note that $|d_{n-1}| > 4d_{n+1}$.

**Proof.** The sequence $\{\omega - \frac{p_n}{q_n}\}$ alternates in sign by construction (see Figure 25). Therefore, so does $\{d_n\}$. Recall that $a_{n+1}$ is the largest integer such that

$$\omega q_{n+1} - p_{n+1} = \omega(a_{n+1}q_n + q_{n-1}) - (a_{n+1}p_n + p_{n-1})$$

$$= (\omega q_{n-1} - p_{n-1}) + a_{n+1}(\omega q_n - p_n),$$

has the same sign as $\omega q_{n-1} - p_{n-1}$. This says that

$$d_{n+1} = d_{n-1} + a_{n+1}d_n.$$

Together with the fact that the $d_n$ alternate, this implies that $d_n$ is decreasing. So from Figure 28, one concludes that $(1 + a_{n+1})|d_{n+1}| < |d_{n-1}|$.

**Theorem 6.14 (The closest return property).** $\frac{p}{q}$ is a continued fraction convergent of $\omega$ if and only if $q = 1$ or

$$|\omega q - p| < |\omega q' - p'|$$

for all $q'$ such that $0 < q' < q$ and for all $p'$.

**Proof.** Note that if $a_1 > 1$, then $q = 1$ is not a continued fraction denominator, but it still (trivially) satisfies the above inequality.

We will first show by induction that the parallelogram $p(e_{n+1}, e_n)$ spanned by $e_{n+1}$ and $e_n$ contains no integer lattice points except on its four vertices. Clearly, this is the case for $p(e_{-1}, e_0)$. Suppose $p(e_n, e_{n-1})$ has the same property. The next parallelogram $p(e_{n+1}, e_n)$ is contained in a union of $a_{n+1} + 1$ integer translates of the previous and careful inspection of Figure 29 shows that it inherits this property.
Next we show, again by induction, that the $R_{q_n}^{p_n}$ are closest returns, and that there are no others. It is trivial that $R_{a_1}^{p_1}$ is a closest return, because by definition, $a_1 \omega < 1$ and $(a_1 + 1) \omega_1 > 1$ (see (6.2)). Now suppose that up to $q = q_n$ the only closest returns are $e_i, i \leq n$. We have to prove that the next closest return is $e_{n+1}$. By Lemma 6.13, $d_{n+1} < d_n$. Now we only need to prove that there are no closest returns for $q$ in \{ $q_{n+1}, q_{n+2}, \ldots, q_{n+1} - 1$ \}.

To that purpose we consider Figure 29. Consider the shaded parallelogram $P$ bounded by the vertical lines $x = 0, x = q_{n+1}$, and two lines with slope $\omega$, one through $e_n$ and one through $e_{n+1} - e_n$. From the first paragraph it follows that the only lattice points in $P$ are the origin and the endpoints of $e_n, e_{n+1} - e_n, e_{n+1}$. Since the segment $c$ is parallel to and larger than $e_n$, we also have that $b > a$. Thus the distance of $e_{n+1} - e_n$ to $\omega x$ is greater than the distance of $e_n$ and $\omega x$. And so there is a band of width $d_n$ around $y = \omega x$ in $P$ that contain no points in $\mathbb{Z}^2$ except the origin, $e_n$, and $e_{n+1}$.

**Corollary 6.15.** If $\frac{p}{q}$ is a continued fraction convergent of $\omega$, then

$$|\omega q_n - p_n| \leq |\omega q' - p'|$$
6.6. Another Interpretation of the Convergents

for all \( q' \) such that \( 0 < q' < q_{n+1} \) and all \( p' \), with equality only if \( q' = q_n \) and \( p' = p_n \).

**Proof.** This follows from the statement of the previous theorem and the fact that there is no closest return for \( q' \) (strictly) between \( q_n \) and \( q_{n+1} \). ■

6.6. Another Interpretation of the Convergents

Given a number \( x_1 \in [0, 1) \), we easily see that the first convergent \( 1/a_1 \) maps to zero under the Gauss map \( T \), that is: \( T(p_1/q_1) = 0 \). Furthermore, since

\[
x_1 = \frac{1}{a_1 + \frac{1}{a_2 + \frac{1}{a_3 + \cdots}}} = \frac{1}{a_1 + x_2},
\]

and \( x_2 \in [0, 1) \), we can conclude that \( x_1 \) lies in the domain \( (\frac{1}{a_1+1}, \frac{1}{a_1}] \) of the \( a_1 \)-branch of \( T \), see Figure 24. More precisely, if \( b_1 : I_1 \rightarrow [0, 1) \) is the branch of \( T \) such that \( x \in I_1 \), then the end point of \( I_1 \) that maps to zero under \( T \) is the first convergent. It is this statement we wish to generalize.

![Figure 30. A few branches of the twice iterated Gauss map \( T^2 \). The points of \( T^{-2}(0) \) (the complete inverse image of 0 under \( T^2 \)) are marked in red. The reader should compare this plot to Figure 24.](image)

To get an idea what iterates of \( T \) look like, let’s have a look at \( T^2 \) in Figure 30. \( T \) has a countable collection of branches with negative slope, each one mapping onto \([0, 1)\). Thus \( T^2 \) has countably many branches (with positive slope) for every single branch \( b : I \rightarrow [0, 1] \) of \( T \). In turn, each of the branches of \( T^2 \) also maps onto \([0, 1)\). And so forth.
Continued Fractions

Proposition 6.16. Given \( x \in (0, 1) \). Let \( b_k : I_k \rightarrow [0, 1] \) be the branch of \( T^k \) such that \( x \in I_k \), then the \( k \)th convergent \( p_k/q_k \) of \( x \) is the (unique) end point of \( I_k \) that maps to zero under \( T^k \).

Proof. From the expression given in Definition 6.4 for \( p_n/q_n = [a_1, a_2, \cdots, a_n] \), we see that \( T([a_1, a_2, \cdots, a_n]) = [a_2, \cdots, a_n] \). Continuing by induction, we find
\[
T^n([a_1, a_2, \cdots, a_n]) = T^{n-1}([a_2, \cdots, a_n]) = \cdots = T([a_n]) = 0.
\]
So the \( n \)th convergent is indeed an \( n \)th pre-image of 0 under \( T \).

Similarly, (6.2) implies that
\[
x = [a_1, a_2, \cdots] = [a_1, a_2, \cdots, a_n, a_{n+1}, \cdots] = [a_1, a_2, \cdots, (a_n + x_{n+1})].
\]
Since \( x_{n+1} \in [0, 1) \), this is a single branch whose domain contains \( x \).

By way of example, we look briefly at the golden mean \( g = [1, 1, \cdots] \approx 0.61803 \cdots \) in this context. The first convergent is \( 1/1 = 1 \). We immediately remark something perhaps a little unexpected: while this convergent is pre-image of 0 that belongs to the same branch as \( g \), it is not that element of \( T^{-1}(0) \) that is closest to 0 under \( T \). The next convergent of \( g \) is \( 1/2 \). The same thing happens: again, the element of \( T^{-2}(0) \) closest to \( g \) is in fact 2/3.

This characterization of convergents is in fact very familiar. Indeed in the usual decimal expansion, based on the map \( T : [0, 1) \rightarrow [0, 1) \) given by \( T(x) = \{10x\} \), the third convergent of the golden mean mentioned above is \( p_3/q_3 = [6, 1, 8] \), more commonly written as 0.618. Note that \( T^3(p_3/q_3) = 0 \) and that \( g \) lies in the domain of the 618 branch of \( T^3 \).

Another interesting observation is that the fact that all slopes of \( T \) are negative, means that the signs of the slopes of \( T^k \) equal \((-1)^k\). So, for odd \( k \) the convergents (the zeroes of the branches) are on the right of the interval of definition of the branch they belong to, and for the \( k \) even they are on the left side. This is convenient, because it implies that \( x \) is always ‘sandwiched’ between two successive convergents.

6.7. Exercises

Exercise 6.1. Give the continued fraction expansion of \( \frac{13}{31}, \frac{31}{64}, \frac{34}{71}, \frac{n-1}{n} \) for \( n > 1, \frac{a_n}{n^2} \) for \( n > 1 \) by following the steps in Section 6.3.
6.7. Exercises

Exercise 6.2. a) Find the continued fraction expansion of the fixed points (i.e. solutions of \( T(x) = x \) for \( T \) in Definition 6.1) of the Gauss map.
b) Use the continued fractions in (a) to find quadratic equations for the fixed points in (a).
c) Derive the same equations from \( T(x) = x \).
d) Give the positive solutions of the quadratic equations in (b) and (c).

Exercise 6.3. Compute the continued fraction expansion for \( \sqrt{n} \) for \( n \) between 1 and 15.

Exercise 6.4. Given the following continued fraction expansions, deduce a quadratic equation for \( x \). (Hint: see Section 6.3.)
a) \( x = [8] = [8, 8, 8, 8, \ldots] \).
b) \( x = [3, 6] = [3, 6, 6, 6, \ldots] \).
c) \( x = [1, 2, 3] = [1, 2, 3, 1, 2, 3, \ldots] \).
d) \( x = [4, 5, 1, 2, 3] = [4, 5, 1, 2, 3, 1, 2, 3, \ldots] \).

Exercise 6.5. In exercise 6.4:
a) solve the quadratic equations (leaving roots intact).
b) give approximate decimal expressions for \( x \).
c) give the first 4 continued fraction convergents.

Exercise 6.6. Derive a quadratic equation for the number with continued fraction expansion: \([\pi], [m, \pi], [\pi, m], [a, b, \pi, m] \).

Exercise 6.7. From the expressions given in Section 6.2, use Theorem 6.6 to compute the first 6 convergents of \( \pi - 3, e - 2, \theta, \) and \( g \).

Exercise 6.8. a) In exercise 6.7, numerically check how close the \( n \)th convergent of \( \omega \) is to the actual value of \( \omega \).
b) Compare your answer to (a) with the decimal expansion approximation using \( i \) digits.
c) In exercise 6.7, check that the increasing/decreasing patterns of the approximants satisfies the one described in the proof of Theorem 6.9.

Exercise 6.9. What does the matrix in Theorem 6.6 correspond to in terms of the Euclidean algorithm of Chapter 3?

Exercise 6.10. Use Lemma 6.13 to show that

\[
|\omega - \frac{p_{2n+1}}{q_{2n+1}}| < \frac{1}{q_{2n+1}} \prod_{i=1}^{n} \frac{1}{1 + \sigma_{2i+1}}.
\]
Exercise 6.11. (Adapted from [4]) Consider the line $\ell$ given by $y = \omega x$ with $\omega \in (0, 1)$ an irrational number. Visualize a thread lying on the line $\ell$ fastened at infinity on one end and at the origin at the other. An infinitely thin pin is placed at every lattice point in the positive quadrant. Since the slope of the thread is irrational, the thread touches none of the pins (except the one at the origin). Now remove the pin at the origin and pull the free end of the thread downward towards $e_0$ (as defined in the text). The thread will touch the pin at $e_0$ and certain other pins with slopes less than $\omega$. Mark the $n$th of those pins as $f_{2n}$ for $n \in \mathbb{N}$. Denote the points of the positive quadrant now lying on or below the thread by $A$. Next, pull the thread up towards $e_{-1}$. Mark the pins the thread touches, starting with $e_{-1}$ as $f_{2n-1}$ for $n \in \mathbb{N}$. Denote the points of the positive quadrant now lying or above the thread by $B$. See Figure 31.

a) Show that $A \cup B$ contain all the lattice points of the positive quadrant.

b) Show that for all $n \in \mathbb{N}$, $f_n = (q_n, p_n)$ where $(q_n, p_n)$ are as defined in the text.

c) Compute the slopes of the upper boundary of the region $A$. The same for the lower boundary of the region $B$.

d) Show that $A$ and $B$ are convex sets.

Figure 31. Black: thread from origin with golden mean slope; red: pulling the thread down from the origin; green: pulling the thread up from the origin.

Figure 32. The placement of $x$ between its convergents $p_n/q_n$ and $p_{n+1}/q_{n+1}$.
Exercise 6.12. Assume $x$ is irrational.

a) Use Corollary 6.7(ii) and Corollary 6.11 to show that

$$\left| x - \frac{p_n}{q_n} \right| < \frac{1}{q_nq_{n+1}}.$$ 

b) Use Lemma 6.13 to show that

$$\left| x - \frac{p_{n+1}}{q_{n+1}} \right| < \left| x - \frac{p_n}{q_n} \right|.$$ 

c) Use (a), (b), and Figure 32 to show that

$$\frac{1}{2q_nq_{n+1}} < |x - \frac{p_n}{q_n}| < \frac{1}{q_nq_{n+1}}.$$  

(Hint: note that $x$ is closer to $\frac{p_{n+1}}{q_{n+1}}$ than to $\frac{p_n}{q_n}$.)


Exercise 6.14. Use exercise 6.12 (a) to prove Theorem 1.15.

Exercise 6.15. a) Let $x \in [0, 1)$ have periodic coefficients $a_i$. Show that $x$ satisfies $x = \frac{ax + b}{cx + d}$ where $a, b, c, d$ are integers. (Hint: see Section 6.3.)

b) Show that $x$ in (a) is an algebraic number of degree 2 (See Definition 1.17).

c) Show that if $x \in [0, 1)$ has eventually periodic coefficients $a_i$, then $x$ is an algebraic number of degree 2.

This is one direction of the following Theorem.

**Theorem 6.17.** The continued fraction coefficients \( \{a_i\} \) of a number $x$ are eventually periodic if and only if $x$ is an algebraic number of degree 2.

It is not known (in 2022) whether the continued fraction coefficients of algebraic numbers of degree 3 exhibit a recognizable pattern.
Exercise 6.16. A natural question that arises is whether you can formulate continued fractions for polynomials in \( \mathbb{Q}[x] \) or \( \mathbb{R}[x] \) (suggested to us by [18]). We try this for the rational function \( f(x) = \frac{x^4 + x^2}{x^4 - x^2 + 1} \). Referring to exercise 3.22 and the definition of \( a_i \) in the remark after Definition 6.3, we see that

\[
\begin{align*}
a_1 &= (x^4 - x^3 + x^2 - x + 1) \\
a_2 &= (-\frac{1}{2}x - \frac{1}{2}) \\
a_3 &= (-4x + 4) \\
\text{and} \quad a_4 &= (-\frac{1}{2}x - \frac{1}{2})
\end{align*}
\]

a) Compute the continued fraction convergents \( \frac{p_n}{q_n} \) for \( n \in \{1, \cdots, 4\} \) of \( f(x) \). (Hint: perform the computations as given in Theorem 6.6.)

b) In (a), you obtained the polynomials of exercise 3.22 up to a factor -1. Why? (Hint: The \( \gcd \) we computed in that exercise is actually -1. As stated in that exercise, we neglect constants when using the algorithm for polynomials. At any rate, in the quotient, the constant cancels.)

c) Is there a theorem like the one in exercise 6.14?

d) Solve for \( y \): \( y = \lfloor x \rfloor \). (Hint: check exercise 6.6)

e) Any ideas for other non-rational functions? (Hint: check the web for Padé approximants.)

Exercise 6.17. What is the mistake in the following reasoning?

We “prove” that countable = uncountable. First we show that a countably infinite product of countably infinite sets is countable.

\[ n = \prod_{i=1}^{\infty} p_i^{e_i} \]

and there are infinitely many primes. Thus we can encode the natural numbers as infinite sequences \( (\ell_1, \ell_2, \ell_3, \cdots) \) of natural numbers. That gives a bijection of infinite product of \( \mathbb{N} \)'s to \( \mathbb{N} \). Therefore an infinite product of \( \mathbb{N} \) is countable.

On the other hand, an infinite number of natural numbers \( [q_1, q_2, \cdots] \) can be used to give the real numbers in \( (0, 1) \) in terms of their continued fraction expansion. This gives of bijection on to the interval. Therefore the infinite product of \( \mathbb{N} \) is uncountable.

Exercise 6.18. Consider Figure 33. The first plot contains the points \( \{(n,n)\}_{n=1}^{50} \) in standard polar coordinates, the first coordinate denoting the radius and the second, the angle with the positive \( x \)-axis in radians. The next plots are the same, but now for \( n \) ranging from 1 to 180, 330, and 2000, respectively.

a) Determine the first 4 continued fraction convergents of \( 2\pi \).

b) Use (a) to explain why we appear to see 6, 19, 25, and 44 spiral arms.

c) Why does the curvature of the individual spiral arms appear to (a) alternate in sign and (b) decrease?
Exercise 6.19. The exercise depends on exercise 6.18. Suppose we restrict the points plotted in that exercise to primes (in \( \mathbb{N} \)) only. Consider the last plot (with 44 spiral arms) of Figure 33.

a) Show that each spiral arm corresponds to a residue class \( i \) modulo 44.

b) Show that if \( \gcd(i, 44) > 1 \), that arm contain no primes (except possibly \( i \) itself), see the left plot of Figure 34.

c) Use Theorem 6.18 below to show that the primes tend (as \( \max p \to \infty \)) to be equally distributed over the co-prime arms.

d) Use Theorem 4.17 to determine the number of co-prime arms. Confirm this in the left plot of Figure 34.

e) Explain the new phenomenon occurring in the right plot of Figure 34.
The following result will be proved in Chapter 13.

**Theorem 6.18 (Prime Number Theorem for Arithmetic Progressions).**

For given $n$, denote by $r$ any of its reduced residues. Let $\pi(x; n, r)$ stand for the number of primes $p$ less than or equal to $x$ such that $\text{Res}_n(p) = r$. Then

$$\lim_{x \to \infty} \frac{\pi(x; n, r)}{\pi(x)} = \frac{1}{\varphi(n)}.$$

**Exercise 6.20.**

a) Visualize the continued fraction expansion of another irrational number $\rho \in (0, 1)$ by plotting a polar plot of the numbers $(n, \frac{2\pi}{\rho} n)$ for various ranges of $n$ as in exercise 6.18.

b) Visualize Theorem 6.18 as in exercise 6.19 (e).

Call $\frac{p}{q}$ is a closest approximation of $\omega$ if

$$|\omega - \frac{p}{q}| < |\omega - \frac{p'}{q'}|$$

for all $q'$ such that $0 < q' < q$ and for all $p'$. In the following two exercises, we show that it is not true that $p/q$ is a closest approximation if and only if it is a continued fraction. See Theorem 6.14.
6.7. Exercises

Exercise 6.21. Set \( \omega = e - 2 \approx 0.71828 \).

a) Compute \( a_1 \) through \( a_4 \) numerically.

b) From (a), compute the convergents \( p_i/q_i \) for \( i \in \{1, 2, 3\} \).

c) Show that \( 1/2 \) (which is not a convergent) is a closest approximant.

d) Show that \( 1/2 \) is not a closest return in the sense of Theorem 6.14.

Exercise 6.22. Set \( \omega = \left[ \frac{3}{2} \right] = -\frac{1}{2}(-3 + \sqrt{13}) \approx 0.302775638 \).

a) Check that \( \omega = \) and that

\[
\begin{align*}
p_0 &= 0, & q_0 &= 1, \\
p_1 &= 1, & q_1 &= 3, \\
p_2 &= 3, & q_2 &= 10, \\
p_3 &= 10, & q_3 &= 33, \\
p_4 &= 33, & q_4 &= 109.
\end{align*}
\]

b) For \( a \in \{1, 2\} \) and \( i \in \{1, 2, 3\} \), (numerically) check which ones of the numbers \( \frac{ap_i + p_0}{aq_i + q_0} \) approximate \( \omega \) better than \( \frac{a}{b} \).

c) Use (b) to show that the continued fraction convergents are not the only closest approximants.

Exercise 6.23. Let \( x^2 - bx - c = 0 \), where \( b \) and \( c \) are positive integers.

a) Show that \( x = \sqrt{c + bx} \) gives the unique positive solution.

b) Use (a) to show that formally

\[
x = \sqrt{c + b\sqrt{c + b\sqrt{c + \cdots}}},
\]

where the square roots extend to infinity.

c) Set \( f(x) := \sqrt{c + bx} \). Show that the sequence \( x_1 = \sqrt{c}, x_2 = \sqrt{c + bx}, \) and so cetera, corresponds to \( x_1 = f(0), x_2 = f(f(0)) \), and so on.

d) Show that these repeated images of 0 under \( f \) converge to the positive solution of (a) by studying figure 35.

Figure 35. Left, the functions \( f(x) = \sqrt{2 + 3x} \) and \( x \). The fixed point \( x^* \) is the solution of \( f(x) = x \) is the value sought in exercise 6.23. Show that for positive \( x, \frac{x^* - f(x)}{x - x^*} \), and that that implies that \( x_n \to x^* \).
Exercise 6.24. Let \( x^2 - bx - c = 0 \), where \( b \) and \( c \) are positive integers. See exercise 6.23.

a) Show that \( x = b + c/x \) for \( x > 0 \), gives the unique positive solution.

b) Use (a) to show that formally

\[
x = b + \frac{c}{b + \frac{c}{b + \cdots}}.
\]

(Note: this is an example of what is known as a generalized continued fraction. In turn, these can be generalized to arbitrary (finite) dimension \( [9] \).)

c) Set \( f(x) := b + c/x \). Show that the sequence \( x_1 = b, x_2 = b + c/b, x_3 = b + \frac{c}{b + c/b} \) et cetera, corresponds to \( x_1 = b, x_2 = f(b), x_3 = f(f(b)), \) and so on.

d) Show that these repeated images of 0 under \( f \) converge to the positive solution of (a) by studying

![Figure 36](image)

Figure 36. The functions \( f(x) = 1 + 3/x \) (red), \( f(f(x)) \) (green), and \( x \) (black). Since \( f(f(x)) \) is increasing slowly, the sequence \{0, f(0), f(f(0)), \cdots\} must converge to the fixed point.
Part 2

Currents in Number Theory: Algebraic, Probabilistic, and Analytic
Chapter 7

Fields, Rings, and Ideals

Overview. The characteristics of $\mathbb{Z}$ are so familiar to us, that it is hard to break through that familiarity to understand what makes things like unique factorization tick. Algebraic number theory and with it large swaths of algebra were developed to deal with more general number systems in order to overcome this problem. So in this chapter, we initially move away from numbers a little to study concepts of abstract algebra. This discipline of mathematics seems to start with a daunting barrage of definitions or nomenclature\(^1\). Here, we look at some of these and relate them as much as possible to their origins in number theory. An excellent introduction to abstract algebra is [52], while [32] is a standard among the more advanced texts.

7.1. Rings of Polynomials

Since one of our aims is to study factorization properties in certain sets of algebraic integers — which are defined through polynomials — we need to start by studying sets of polynomials. Broadly speaking, there are two important cases. The coefficients of the polynomials belong either to a ring such as $\mathbb{Z}$ or — an important special case — they belong to a field such as $\mathbb{Q}$. In what follows we denote a ring by $R$ and a field by $F$.

\(^1\)From Latin *nomen* or ‘name’ and *calare* or ‘to call’. So — taken quite literally — *name-calling*. 
**Definition 7.1.** A ring $\mathbb{R}[x]$ of polynomials is the set of polynomials with coefficients in a (commutative) ring $\mathbb{R}$ without zero divisors\(^2\) (unless otherwise mentioned).

Without the extra requirements, the resulting ring would have very strange properties indeed. For example, if $\mathbb{R}$ consists of the integers modulo 6, then, indeed, very strange factorizations can happen:

$$(2x - 3)(3x + 2) = 6x^2 - 5x - 6 =_6 x.$$  

So, in particular, the degree of the product is not equal to the sum of the degrees of the factors. Dropping commutativity would lead to another strange problem. Given $f \in \mathbb{R}[x]$, we may want to evaluate $f$ at $c \in \mathbb{R}$ by substituting the value $c$ for $x$. Suppose for example that $\mathbb{R}$ is the non-commutative ring of 2 by 2 matrices. Set for some $a \in \mathbb{R}$,

$$f(x) = (x - a)(x + a) = x^2 - a^2.$$  

But if we substitute another 2 by 2 matrix $c$ for $x$ such that the matrices $a$ and $c$ do not commute, then the above equality does not hold anymore.

However, if $\mathbb{R}$ satisfies the two requirements, one can prove that the resulting polynomial ring has no zero divisors, evaluations are safe, and that the degree of a product is additive (see \([32]\) sections 8.5 and 8.6 for details).

**Definition 7.2.** Recall (Definition 1.18) that $f$ is minimal polynomial in $\mathbb{R}[x]$ for $\rho$ if $f$ is a non-zero polynomial in $\mathbb{R}[x]$ of minimal degree such that $f(\rho) = 0$. A polynomial $f$ in $\mathbb{R}[x]$ of positive degree is irreducible over $\mathbb{R}$ if it cannot be written as a product of two polynomials in $\mathbb{R}[x]$ with positive degree. A polynomial $f$ in $\mathbb{R}[x]$ is prime over $\mathbb{R}$ if whenever $f$ divides $gh$ ($g$ and $h$ in $\mathbb{R}[x]$), it must divide $g$ or $h$.

**Definition 7.3.** Let $f$ and $g$ in $\mathbb{R}[x]$. The greatest common divisor of $f$ and $g$, or gcd$(f, g)$, is a polynomial in $\mathbb{R}[x]$ with maximal degree that is a factor of both $f$ and $g$. The least common multiple of $f$ and $g$, or lcm$(f, g)$, is a polynomial in $\mathbb{R}[x]$ with minimal degree that has both $f$ and $g$ as factors.

**Remark 7.4.** If $p$ is minimal for $\rho$, it must be irreducible, because if not, one of its factors with smaller degree would also have $\rho$ as a root.

---

\(^2\)This means that if for $a, b \in \mathbb{R}$, we have that $ab = 0$, then $a = 0$ or $b = 0$, see Definition 8.4.
It turns out that in the special case where the coefficients of the polynomials are taken from a field \( F \), the result is a ring \( F[x] \) that is very reminiscent of the trusty old ring \( \mathbb{Z} \). The underlying reason for this similarity is that in \( F[x] \), the division algorithm works (see exercise 7.1): given \( r_1 \) and \( r_2 \), there are \( q_2 \) and \( r_3 \) such that

\[
r_1 = r_2q_2 + r_3 \quad \text{such that} \quad \deg(r_3) < \deg(r_1).
\]

Recall that the gcd of two polynomials in \( F[x] \) can be computed by factoring both polynomials and multiplying together the common factors to the lowest power as in the proof of Corollary 2.23. Since factoring polynomials is hard, it is often easier to just use the Euclidean algorithm. An example is given in exercise 3.22. The relation between lcm and gcd of two polynomials is the same as in the proof of Corollary 2.23. The minimal polynomials of \( F[x] \) are “like” the primes in \( \mathbb{Z} \). We will see later that this implies unique factorization, and that primes and irreducibles are the same\(^4\). We give a few properties that will be immediately useful\(^5\).

**Proposition 7.5.** Given \( \rho \in \mathbb{C} \) and \( p \in F[x] \) so that \( p(\rho) = 0 \) and \( p' \neq 0 \).

i) \( p \) is minimal for \( \rho \) if and only if \( p \) is irreducible.

ii) If \( p \) is minimal, it has no repeated roots.

**Proof.** If \( p \) is minimal, see Remark 7.4. On the other hand, if \( f \) is irreducible and \( p \) is minimal for \( \rho \), then the division algorithm tells us that there are polynomials \( q \) and \( r \) such that

\[
f = pq + r,
\]

where \( r \) has degree strictly less than \( p \). Since \( p(\rho) = f(\rho) = 0 \), we have \( r(\rho) = 0 \). But since \( p \) is minimal, we must have \( r(x) = 0 \). Thus \( p \mid f \). But \( f \) is irreducible, so \( q \) must be a constant and \( f \) is also minimal. This proves (i).

To prove (ii), suppose that \( p \) has a repeated root \( \alpha \). Since \( p \in F[x] \), we have that also \( p' \) (its derivative) in \( F[x] \). But if

\[
p(x) = (x - \alpha)^2 r(x) \quad \text{then} \quad p'(x) = 2(x - \alpha)r(x) + (x - \alpha)^2 r'(x).
\]

\(^3\)Since remark 3.17, we adopt the convention that the degree of a non-zero constant equals 0, while the degree of 0 equals \(-\infty\).

\(^4\)In fact, the fact that the division algorithm works, makes this ring a Euclidean domain (Definition 8.11).

\(^5\)But in Corollary 8.13 we will get much more: irreducibles equal primes and unique factorization.
The latter is non-zero and of lower degree and still has a root \( \alpha \). This contradicts the minimality of \( p \). ■

An even simpler argument gives the following result.

**Lemma 7.6.** Given \( \rho \in \mathbb{C} \) and \( p \) minimal for \( \rho \) in \( F[x] \). If \( f \in F[x] \) has a root \( \rho \), then \( p \mid f \).

**Proof.** We use again the division algorithm to establish that 

\[ f = pq + r, \]

where \( r \) has degree less than \( p \). Since \( f(\rho) = p(\rho) = 0 \), also \( r(\rho) \) must be zero, contradicting the minimality of \( p \) unless \( r(x) = 0 \). The lemma follows. ■

**Theorem 7.7.** Given \( a(x) \) and \( b(x) \) in \( F[x] \), there are \( g \) and \( h \) in \( F[x] \) satisfying

\[ a(x)g(x) + b(x)h(x) = c(x) \]

if and only if \( c \) is a multiple of \( \gcd(a, b) \).

**Proof.** We paraphrase the proof of Lemma 2.5 with “degree” replacing “absolute value”. Let \( S \) and \( \nu(S) \) be the sets:

\[
S = \{ a(x)g(x) + b(x)h(x) : a(x)g(x) + b(x)h(x) \neq 0 \} \\
\nu(S) = \{ \deg(s) : s \in S \} \subseteq \mathbb{N} \cup \{-\infty, 0\}.
\]

Again \( \nu(S) \) is non-empty, and so by well-ordering, it must have a smallest element, say \( \delta \), the degree of a polynomial \( d(x) \). If \( \delta = 0 \), then \( d(x) \) is a constant \( \gamma \in F \). After dividing by \( \gamma \), we see that \( \gcd(a, b) = 1 \) since no common factor can have degree less than 0.

If \( \delta > 0 \), we use the division algorithm exactly as in the proof of Lemma 2.5 and conclude that \( d(x) \) is a divisor (or factor) of both \( a(x) \) and \( b(x) \).

Suppose \( e \) is a factor of both \( a \) and \( b \). Since \( d(x) = a(x)g(x) + b(x)h(x) \), we see that \( e \) must also be a factor of \( d \). And thus \( d \) is the greatest common divisor.

The proof is finished by repeating the last paragraph of the proof of Lemma 2.5 to show that \( a(x)g(x) + b(x)h(x) = c(x) \) has a solution if and only if \( c \) is a multiple of \( d \). ■
Next, we present a result that holds for more general rings of the form $R[x]$ (though not for all). For simplicity, however, we give the result for $\mathbb{Z}[x]$. It says that if we can factor a polynomial in $\mathbb{Z}[x]$ as a product of polynomials with rational coefficients, then, in fact, those coefficients are integers.

**Lemma 7.8 (Gauss’ Lemma).** Let $A_\ell \in \mathbb{Z}$, and $b_i, c_j \in \mathbb{Q}$. If
\[
\sum_{\ell=0}^{m+n} A_\ell x^\ell = \left( \sum_{i=0}^{m} b_i x^i \right) \left( \sum_{j=0}^{n} c_j x^j \right),
\]
then $b_i, c_j \in \mathbb{Z}$.

**Proof.** Let $A := \gcd(\{A_\ell\})$ and set $a_\ell = A_\ell/A$. In addition, we fix integers $B$ and $C$ such that $Bb_i$ and $Cc_j$ are integers and $\gcd(\{Bb_i\}) = \gcd(\{Cc_j\}) = 1$. We then get
\[
\sum_{\ell=0}^{m+n} ABCa_\ell x^\ell = \left( \sum_{i=0}^{m} Bb_i x^i \right) \left( \sum_{j=0}^{n} Cc_j x^j \right).
\]
We now show that $ABC = \pm 1$ and so all three are $\pm 1$. Given any prime $p$ in $\mathbb{Z}$, let $r$ be the minimum of the index $i$ such that $p \nmid Bb_i$, and $s$ the minimum of the index $j$ such that $p \nmid Cc_j$. From the way the coefficient $ABCa_{r+s}$ is computed, see Figure 37, it immediately follows that $p \nmid ABCa_{r+s}$. Since we can find such $r$ and $s$ for every prime $p$, the result follows.

![Figure 37](image-url)  

**A similar argument gives another useful result.**
Lemma 7.9 (Eisenstein’s Criterion). Let \( a(x) = \sum_{i=0}^{d} a_i x^i \) be a polynomial in \( \mathbb{Z}[x] \) of degree \( d \geq 2 \). If there is a prime \( p \) such that
\[
p \mid a_i \text{ if } i < d \quad \text{and} \quad p \nmid a_d \quad \text{and} \quad p^2 \nmid a_0,
\]
then \( a \) is irreducible over \( \mathbb{Q} \).

Proof. Suppose \( a \) is reducible over \( \mathbb{Q} \), then by Lemma 7.8, it is reducible over \( \mathbb{Z} \). So let \( a(x) = b(x)c(x) \) where \( b \) has degree \( m > 0 \) and \( c \) has degree \( n > 0 \) and \( d = m + n \). Since \( a_d = b_m c_n \) and \( a_0 = b_0 c_0 \), the requirements on the \( a_i \) give, without loss of generality,
\[
p \nmid b_m \quad \text{and} \quad p \mid c_n \quad \text{and} \quad p \nmid b_0.
\]
There is a smallest integer \( s \leq n < d \) such that \( p \nmid c_s \). We compute \( a_s \):
\[
a_s = \sum_{i=0}^{\min(s,m)} b_i c_{s-i}.
\]
All terms on both sides are divisible by \( p \) except \( b_0 c_s \), which is impossible.

We end this section with a note on some notation that can be confusing. We can “adjoin” \( x \) to a ring \( R \) in two ways. If we use square brackets \([\cdot]\), we take \( R[x] \) to be the minimal (smallest) ring that contains both \( R \) and \( x \). On the other hand, parentheses \((\cdot)\) are used to indicate the minimal (smallest) field that contains both \( R \) and \( x \). On the other hand, A little reflection leads to the following definition.
\[
R[x] := \{ f(x) : f \text{ is a polynomial over } R \},
\]
\[
R(x) := \left\{ \frac{f(x)}{g(x)} : f, g \text{ are polynomials over } R \right\}. \tag{7.1}
\]
Here, \( x \) can be a place holder or an actual number. In the former case, \( R(x) \) denotes the rational functions in \( x \), and \( R[x] \) are the polynomials.

The ring of power series (not just polynomials of finite degree) is indicated by \( R[[x]] \). For a field \( F \), the field of quotients or fractions \( F[[x]] \) is written as \( F((x)) \). This field consists of the quotients of power series. Consider \( f(x) = \sum_{i=0}^{m} a_i x^i \) and \( g(x) = \sum_{i=0}^{n} b_i x^i \). Then if \( b_0 \neq 0 \), the quotient \( f/g \) can be formally reduced to a power series:
\[
\frac{f(x)}{g(x)} := c_0 + c_1 x + c_2 x^2 + \cdots = \frac{a_0}{b_0} + \left( \frac{a_1}{b_0} - \frac{a_0 b_1}{b_0^2} \right) x + \cdots. \tag{7.2}
\]
If \( b_0 = 0 \) and \( b_1 \neq 0 \), then employing the same method (exercise 7.2) we get
\[
\frac{f(x)}{g(x)} = \frac{1}{x} \left( \frac{a_0}{b_1} + \left( \frac{a_1}{b_1} - \frac{a_0 b_2}{b_1^2} \right) x + \cdots \right). \tag{7.3}
\]
Continuing this way, we see that the \( F((x)) \) is the set of formal Laurent series (which is how it is usually defined):
\[
F((x)) = \left\{ \sum_{i=n}^{\infty} c_i x^i : n \in \mathbb{Z} \text{ and } c_i \in F \right\}.
\]
For a ring \( R \), the notation \( R((x)) \) is best avoided because it is ambiguous: in this case the field of quotients is not the same as the set of Laurent series over \( R \).

### 7.2. Ideals

**Definition 7.10.** A non-empty subset \( I \) of a ring \( R \) is called an ideal\(^6\) if
i) For all \( i \) and \( j \) in \( I \), \( i \pm j \) is in \( I \) (closed under addition and negatives).
ii) For all \( x \) in \( R \) and \( i \) in \( I \), \( xi \) and \( ix \) are in \( I \) (it “absorbs” products).
The smallest ideal containing the elements \( i \) and \( j \) will be indicated\(^8\) by \( \langle i, j \rangle \).

A principal ideal is an ideal that is generated by a single element, that is: it is of the form \( Ri \). An ideal \( I \) is a maximal ideal if there is no other ideal \( L \) so that \( I \subseteq L \subseteq R \).

To guide our considerations, we look at \( \mathbb{Z} \) first. In \( \mathbb{Z} \) it is clear that for any \( j \in \mathbb{Z} \), the corresponding ideal \( \langle j \rangle \) is given by the set \( j\mathbb{Z} \) of integer multiples of \( j \). The relation \( 3 \mid 15 \) can now be replaced by \( \langle 3 \rangle \supseteq \langle 15 \rangle \).

**Addition of ideals** is defined as in the following example
\[
\langle 6 \rangle + \langle 15 \rangle := \{ n + m : n \in \langle 6 \rangle, m \in \langle 15 \rangle \} = \langle \gcd(6, 15) \rangle.
\]
Notice that the last equality is not trivial. It in fact encodes Bézout’s lemma (Lemma 2.5). In turn, this says that \( \langle 6 \rangle + \langle 15 \rangle \) is the smallest ideal containing both \( \langle 6 \rangle \) and \( \langle 15 \rangle \). We also say that \( \langle 6 \rangle + \langle 15 \rangle \) is the ideal generated by

---

\(^6\)Usually “fraktur” letters (\( a, b, c \)...) are used for ideals. On a blackboard or whiteboard, these are hard to distinguish from normal letters. So instead we will use capital letters to indicate ideals.

\(^7\)One of the two is sufficient if \( R \) is commutative.

\(^8\)In most texts parentheses \( ( \) \) are used. We want to avoid ambiguity with the notation for an \( n \) tuple \( (i, j, \cdots) \).
6 and 15. This is more conveniently written as \( \langle 6, 15 \rangle \). More generally, for ideals \( A \) and \( B \), we have that
\[
A + B := \{ a + b : a \in A, b \in B \}.
\] (7.4)

This example also illustrates the fact that \( \langle 6 \rangle + \langle 15 \rangle \) is a principal ideal. In fact, in \( \mathbb{Z} \), it is easy to see that every ideal \( I \) is principal. One can use Bzout to show that \( I \) is generated by its least positive element. Another non-trivial example of a principal ideal is the set of polynomials \( q \) satisfying \( q(\rho) = 0 \) in the ring of polynomials over a field \( F \). Indeed, we need to refer to Lemma 7.6 to establish that this is the case (work out the details in exercise 7.8).

Next, we look at multiplication of ideals. If ideals are to behave like numbers, then the product of two ideals should also be an ideal. At first glance, one would think the collection of products of one element in \( \langle 6 \rangle \) and one in \( \langle 15 \rangle \) would do the trick. This is indeed the case in \( \mathbb{Z} \) (exercise 7.4). However, in general this construct is not closed under addition (exercise 7.5). Thus we define \( AB \) as the smallest ideal containing the products of one element in \( A \) and one in \( B \), or
\[
AB := \left\{ \sum_{i=1}^{k} a_ib_i : a_i \in A, b_i \in B, k \in \mathbb{N} \right\}.
\] (7.5)

The relation between ring and ideal is very similar to the one between group and normal subgroup (Definition 7.30). In fact, since a ring \( R \) is an Abelian group with respect to addition, any ideal in \( R \) is a normal subgroup. There is one interesting difference: a normal subgroup is also a group. In contrast an ideal (like the even numbers) may not have a multiplicative identity and so it is not a ring (see Remark 5.24). The remainder of this section spells out the relation between rings and their ideals.

**Definition 7.11.** Given two rings \( I \) and \( J \), a ring homomorphism is a map \( f : I \to J \) that preserves addition and multiplication and their respective identities 0 and 1. The kernel of a ring homomorphism is the pre-image of the additive identity 0. A ring isomorphism is a ring homomorphism that is a bijection. The word “ring” is often omitted.

**Proposition 7.12.** i) The quotient \( R/K \) of a ring \( R \) by an ideal \( K \) is a ring. ii) The kernel \( K \) of a ring homomorphism \( f : R \to H \) is an ideal.
7.2. Ideals

Proof. $K$ is an ideal and thus a normal subgroup of the Abelian additive group $R$. Thus $R/K$ is a group under addition (exercise 7.6). We have to show that multiplication is well-defined and is associative, distributive, and has an identity (Definition 5.20).

Multiplication in $R/K$ is well-defined if for all $a, a', b, b'$ in $R$ such that $a - a'$ and $b - b'$ are in $K$, we have

$$(a + K)(b + K) - (a' + K)(b' + K) \subseteq K.$$ 

The left hand side can be expanded as

$$ab - a'b' + (a - a')K + K(b - b') + K \cdot K = (a - a')b + a'(b - b') + (a - a')K + K(b - b') + K \cdot K.$$ 

The absorption property of the product does the rest.

Associativity and distributivity now follow easily. For example, since $[ab]c = a[bc]$ in $R$ and multiplication is well-defined, we must have

$$[(a + K)(b + K)](c + K) = (a + K)[(b + K)(c + K)].$$ 

Similarly for distributivity. Again, by absorption, $(a + K)(1 + K) \subseteq (a + K)$ and so $1 + K$ is the multiplicative identity. This proves (i).

The proof of (ii) is rather trivial. Just use Definitions 7.10 and 7.11. Choose $x$ and $y$ in the kernel of $f$ and conclude that $f(x \pm y) = 0$ and that for any $r \in G$, $f(rx)$ also equals 0. ■

Theorem 7.13 (Fundamental Homomorphism Theorem). If $f : R \to H$ is a surjective ring homomorphism with kernel $K$, then $H$ is (ring) isomorphic to $R/K$.

Proof. Define the map $\varphi : R/K \to H$ by

$$\varphi(K + x) := f(x).$$

We need to prove that (a) $\varphi$ is a bijection, that (b) it preserves addition and that (c) it preserves multiplication.

To prove (a), note that $\varphi$ is onto because $f$ is. So next suppose that $\varphi(K + x) = \varphi(K + y)$. Because $f$ preserves addition, we get $f(x - y) = 0$ and therefore $x - y \in K$. Injectivity follows: because $K + x = (K + (x - y)) + y$ and $K + K = K$, we get $K + x = K + y$. 

The proofs of (b) and (c) are almost identical. We prove only (c).

\[ \varphi(K + x)\varphi(K + y) = f(x)f(y) = f(xy) = \varphi(K + xy). \]

But by the absorbing property of ideals, \((K + x)(K + y) = K + xy\).

The idea that quotients of certain structures are isomorphic to structures they map onto, is important not only in algebra (groups, modules) but also in topology and analysis (quotient spaces). For instance, \(\mathbb{R}/\mathbb{Z}\) with the right topology is homeomorphic to the standard (unit) circle. See Figure 38.

![Figure 38](image)

Figure 38. Intuitively we wrap \(\mathbb{R}\) around a circle of length 1, so that points that differ by an integer land on the same point.

Theorem 7.13 has the surprising consequence, for example, that there are no non-trivial (ring) homomorphisms \(\mathbb{C} \rightarrow \mathbb{R}\) (see exercise 7.7).

**Corollary 7.14.** A ring homomorphism \(f : F \rightarrow R\) where \(F\) is a field is either trivial (zero) or injective.

**Proof.** If \(f\) is not injective, it has a non-trivial kernel, which by Theorem 7.13, is an ideal \(I\) in the field \(F\). So \(I\) contains a non-zero element \(i\). Now pick any \(x \in F\). Then by Definition 7.10 (ii), \(xi^{-1} \cdot i = x\) is in \(I\). Thus \(I = F\), and hence \(f(F) = 0\).

In many common cases, the conclusion if the fundamental homomorphism theorem is intuitively obvious. For example, we did not need it to prove that \(\mathbb{Z}/5\mathbb{Z}\) is isomorphic to \(\mathbb{Z}_5\). However, in Theorem 7.16 below the conclusion is not self-evident and we make essential use of it.

### 7.3. Fields and Extensions

As a first example, let us consider the field \(\mathbb{Q}\) and adjoin the number \(\pi\) (or any other transcendental number). We denote the smallest field containing both \(\mathbb{Q}\) by \(\mathbb{Q}(\pi)\). The pair of fields \((\mathbb{Q}(\pi), \mathbb{Q})\) in this example is called a **field extension**.
extension. $\mathbb{Q}(\pi)$ is the extension field of $\mathbb{Q}$. By equation (7.1), it consists of all quotients of polynomials. Since $\pi$ is transcendental, there exists no polynomial $p$ with rational coefficients so that $p(\pi) = 0$. Thus none of these expressions simplify. Therefore this set is isomorphic to $\mathbb{Q}(x)$. An extension of this nature is also called a transcendental extension.

In order to get something both new and manageable, we should adjoin a number $\alpha$ to the field $\mathbb{Q}$ that requires us to take only finitely many powers of $\alpha$ into account. This is done by taking $\alpha$ to be an algebraic number. Such an extension is called finite or algebraic.

A simple example tells the whole story. Let us take $\alpha = \sqrt{2}$ and study $\mathbb{Q}(\sqrt{2})$. Clearly, $\alpha^2 + \sqrt{2} = 2\alpha\sqrt{2}$, so any polynomial over $\mathbb{Q}$ in $\alpha$ can be rewritten as $a + b\sqrt{2}$ with $a$ and $b$ in $\mathbb{Q}$. Any quotient of polynomials in $\alpha$ can therefore be written as

$$
\frac{a + b\sqrt{2}}{c + d\sqrt{2}} = \frac{(a + b\sqrt{2})(c - d\sqrt{2})}{(c - d\sqrt{2})(c - d\sqrt{2})} = \frac{ac - 2bd}{c^2 - 2d^2} + \frac{(bc - ad)\sqrt{2}}{c^2 - 2d^2}.
$$

Since 2 is square free, the denominator is not zero and hence every element in the field $\mathbb{Q}(\sqrt{2})$ can be written as $e + f\sqrt{2}$ with $e$ and $f$ in $\mathbb{Q}$. This holds is general as the next result shows.

**Proposition 7.15.** Let $F(\rho)$ a finite extension of a field $F$. Suppose $p$ is a minimal polynomial for $\rho$ and has degree $d$. Then, as sets,

$$
F(\rho) = \left\{ \sum_{i=0}^{d-1} a_i \rho^i : a_i \in F \right\}.
$$

**Proof.** Clearly, $\{1, \rho, \cdots, \rho^{d-1}\}$ are independent over $F$ (otherwise the minimal polynomial would have degree less than $d$) and since a field is closed under addition, subtraction, and multiplication, and so $F(\rho)$ must contain all expressions $\sum_{i=0}^{d-1} a_i \rho^i$.

We only need to check that $F(\rho)$ is closed under (multiplicative) inversion. So choose $b_i \in F$ such that $f(x) := \sum_{i=0}^{d-1} b_i x^i$ is not 0. The minimal polynomial $p$ for $\rho$ is irreducible (Proposition 7.5); it can have only trivial factors in common with $f$. Thus by Theorem 7.7, there are polynomials $s$ and $t$ such that

$$
f(x)s(x) + p(x)t(x) = 1.
$$
Using the minimal polynomial, \( s \) can be reduced to have degree less than \( d \). Substitute \( \rho \) for \( x \) in this equation to obtain (since \( p(\rho) = 0 \) and \( f(\rho) \neq 0 \))

\[
s(\rho) = \frac{1}{f(\rho)}.
\]

Thus \( F(\rho) \) is indeed closed under (multiplicative) inversion. ■

All we are doing in this last proof, really, is taking an arbitrary quotient \( f/g \) of polynomials \( f \) and \( g \) in \( \rho \) and reducing it using the minimal polynomial. That insight leads to a sharper result.

**Theorem 7.16.** Let \( F(\rho) \) a finite extension of a field \( F \). Suppose \( p \) is a minimal polynomial for \( \rho \). Then \( F(\rho) \) is ring isomorphic to \( F[\[x]/\langle p(x)\rangle \).

**Proof.** Define a map \( \sigma_p : F[\[x] \to F(\rho) \) as follows. Given a polynomial \( f \),

\[
\sigma_p(f) = f(\rho).
\]

Clearly, \( \sigma_p \) is a ring homomorphism, because

\[
\sigma_p(f \cdot g) = \sigma_p(f)\sigma_p(g) \quad \text{and} \quad \sigma_p(f + g) = \sigma_p(f) + \sigma_p(g).
\]

Since

\[
\sigma_p(\sum_{i=0}^{d-1} a_i x^i) = \sum_{i=0}^{d-1} a_i \rho^i,
\]

Proposition 7.15 shows that \( \sigma_p \) is onto. By Proposition 7.12, the kernel of \( \sigma_p \) is an ideal, and by Lemma 7.6 it is the ideal \( \langle p(x) \rangle \) generated by \( p(x) \). Thus by the fundamental homomorphism theorem, \( F(\rho) \) is isomorphic to \( F[\[x]/\langle p(x)\rangle \). ■

**Remark 7.17.** The map \( \sigma_p \) is called an evaluation map.

This is all very well, but what if we adjoin another algebraic element, \( \beta \), to \( \mathbb{Q}(\alpha) \)? What does \( \mathbb{Q}(\alpha, \beta) \) look like? Are the results we just proved still useful? The answer, miraculously, is yes. And the reason is the primitive element theorem below (Theorem 7.19).

Let us look at an example again. Adjoin \( \beta = \sqrt{3} \) to the previous example \( \mathbb{Q}(\alpha) = \mathbb{Q}(\sqrt{2}) \), and consider \( \mathbb{Q}(\alpha, \beta) \). Since the squares of \( \alpha \) and \( \beta \) are integers, it is clear that every element of \( \mathbb{Q}(\sqrt{2}, \sqrt{3}) \) can be written as

\[
a + b\sqrt{2} + c\sqrt{3} + d\sqrt{6} \quad \text{where} \quad a, b, c, d \in \mathbb{Q}.
\]
7.3. Fields and Extensions

What is not immediately obvious is that 1, \(\sqrt{2}\), \(\sqrt{3}\), and \(\sqrt{6}\) are linearly independent over the rationals, but let us assume that for now (see Lemma 7.32 in the exercises).

**Remark 7.18.** We obtain a 4 dimensional vector space over \(\mathbb{Q}\) with a basis formed by the vectors \(\{1, \sqrt{2}, \sqrt{3}, \sqrt{6}\}\).

Now we make the “inspired guess”\(^9\) that in this example \(\mathbb{Q}(\alpha + \beta)\) is identical to \(\mathbb{Q}(\alpha, \beta)\)! To verify that, set \(\gamma = \sqrt{2} + \sqrt{3}\). Clearly, \(\gamma \in \mathbb{Q}(\alpha, \beta)\) and so

\[\mathbb{Q}(\gamma) \subseteq \mathbb{Q}(\alpha, \beta) .\]

A simple computation indeed yields

\[\gamma^2 = 5 + 2\sqrt{6}, \quad \gamma^3 = 11\sqrt{2} + 9\sqrt{3}, \quad \gamma^4 = 49 + 20\sqrt{6}.\]  

(7.6)

And so \(\gamma^3 - 9\gamma\) generates \(\sqrt{2}\), \(\gamma^3 - 11\gamma\) generates \(\sqrt{3}\), while \(\gamma^2 - 5\) generates \(\sqrt{6}\). Thus

\[\mathbb{Q}(\alpha, \beta) \subseteq \mathbb{Q}(\gamma) .\]

We have established that \(\mathbb{Q}(\gamma) = \mathbb{Q}(\alpha, \beta)\). That we can do this in general, is the content of the primitive element theorem.

**Theorem 7.19 (Primitive Element Theorem).** Every finite extension of an infinite field is a simple extension.

**Remark 7.20.** Any single element that generates the finite extension is called a primitive element.

**Proof.** Let \(F\) be an infinite field and \(K := F(\alpha, \beta, \gamma, \cdots, \delta)\) a finite (algebraic) extension. Suppose we can find a single generator \(\varphi\) for \(\alpha\) and \(\beta\). We can then repeat the argument to find a generator \(\theta\) for \(\varphi\) and \(\gamma\), and so forth. Thus it is sufficient to prove this result for \(F(\alpha, \beta)\).

Let \(p\) and \(q\) be minimal polynomials in \(F[x]\) for \(\alpha\) and \(\beta\), respectively. The roots of \(p\) are \(\{\alpha_i\}_{i=1}^m\) with \(\alpha_1 \equiv \alpha\) and those of \(q\) are \(\{\beta_i\}_{i=1}^n\) with \(\beta_1 \equiv \beta\). Now define for \(c \neq 0\) in \(F\)

\[r(x) := p(\alpha + c\beta - cx) .\]

---

\(^9\)“Inspired guess” is pretentious way of saying that I do not want to say where I got this (but see the proof of Theorem 7.19).
This polynomial has several intriguing properties. First, it is a member of the field \( F(\alpha + c\beta)[x] \), for it has coefficients in \( F(\alpha + c\beta) \). Furthermore, its roots are given by
\[
\alpha_i + c\beta - cx = \alpha_i \iff x_i = \frac{\alpha_i - \alpha_i}{c} + \beta_1.
\]
For \( i = 1 \), we of course get \( \beta = \beta_1 \) as a root. But now, since \( F \) is infinite, we fix a value of \( c \) such that none of the other roots equals \( \beta_i \) for \( i > 1 \).

Since both \( q \in F[x] \subseteq F(\alpha + c\beta)[x] \) and \( r \in F(\alpha + c\beta)[x] \) and both have \( \beta \) as a root, Lemma 7.6 implies that the minimal polynomial \( d \) for \( \beta \) in \( F(\alpha + c\beta)[x] \) must be a divisor of both \( q \) and \( r \). But these two share only one root, and therefore \( d \in F(\alpha + c\beta)[x] \) has degree one:
\[
s(x) = a_1x + a_0 = a_1(x - \beta).
\]
Clearly, the \( a_i \) are in \( F(\alpha + c\beta) \), but then so does \( \beta = a_0/a_1 \), and the same holds for \( \alpha = (\alpha + c\beta) - c\beta \). Thus \( \alpha + c\beta \) generates \( F(\alpha, \beta) \). \( \blacksquare \)

Thus a primitive element generates the whole field extension through addition and multiplication (and their inverses). In contrast, a primitive root (Definition 5.5) is an element of \( \mathbb{F}_p \) (the elements of \( \mathbb{Z}_p \) with addition and multiplication as operations) whose powers generate \( \mathbb{F}_p \).

As mentioned in our last example, \( \mathbb{Q}(\gamma) \) is in fact a vector space over \( \mathbb{Q} \). From (7.6), it is clear that \( \gamma^4 - 10\gamma^3 + 1 = 0 \). Therefore \( \mathbb{Q}(\gamma) \) has four basis vectors, like \( \mathbb{Q}(\alpha, \beta) \), namely \( \{1, \gamma, \gamma^2, \gamma^3\} \) span the space \( \mathbb{Q}(\gamma) \). The scalars are elements of \( \mathbb{Q} \). As such, it is somewhat confusingly denoted by \( \mathbb{Q}(\gamma)/\mathbb{Q} \) in the literature, though this is not to be interpreted as a quotient. The dimension of the vector space is denoted by \( [\mathbb{Q}(\gamma) : \mathbb{Q}] \) and is also commonly called the degree of the extension. Notice that
\[
[\mathbb{Q}(\alpha, \beta) : \mathbb{Q}] = [\mathbb{Q}(\alpha, \beta) : \mathbb{Q}(\alpha)] \cdot [\mathbb{Q}(\alpha) : \mathbb{Q}].
\]
This holds much more generally (see [63] or [33]).

### 7.4. The Algebraic Integers

We look at the ring of all algebraic integers and show that it unsuitable for the study factorization into primes or irreducibles for it has neither primes nor irreducibles.
Theorem 7.21. The set \( \mathcal{A} \) of algebraic integers forms a ring with no zero divisors.

We can take advantage of the fact that algebraic integers are complex numbers, which in turn form a commutative field (and thus a ring) without zero divisors. Many of the properties mentioned in Definition 5.20 as well as the absence of zero divisors are thus automatically satisfied. To make a long story short, we only need to prove that \( \mathcal{A} \) is closed under additive inversion, under addition, and under multiplication. The first is easy. Suppose that \( \theta \in \mathcal{A} \) is a root of \( x^d + a_d - 1 x^{d-1} + \cdots + a_0 \), where the \( a_i \) are in \( \mathbb{Z} \). Then, of course, \( -\theta \) is a root of the same polynomial with the odd \( a_i \) replaced by \( -a_i \). The remaining two criteria have a very interesting constructive proof.

To understand it, we need to define the Kronecker product.

Definition 7.22. Given two matrices \( A \) and \( B \), their Kronecker product \( A \otimes B \) is given by

\[
A \otimes B := \begin{pmatrix}
A_{11}B & A_{12}B & A_{13}B & \cdots \\
A_{21}B & A_{22}B & \cdots & \cdots \\
\vdots & \vdots & \ddots & \vdots
\end{pmatrix}.
\]

Lemma 7.23. Suppose that \( A \) and \( B \) be square matrices of dimension \( a \) and \( b \), respectively and denote by \( I_a \) and \( I_b \) the identity matrices of the appropriate dimension. If \( A \) has eigenpair\(^{10} \) \( (\alpha, x) \) and \( B, \beta, y) \). Then

i) \( A \otimes B \) has eigenpair \((\alpha \beta, x \otimes y)\), and

ii) \( A \otimes I_b + I_a \otimes B \) has eigenpair \((\alpha + \beta, x \otimes y)\).

Proof. We have that

\[
\begin{pmatrix}
A_{11}B & A_{12}B & A_{13}B & \cdots \\
A_{21}B & A_{22}B & \cdots & \cdots \\
\vdots & \vdots & \ddots & \vdots
\end{pmatrix}
\begin{pmatrix}
x_1 y \\
x_2 y \\
\vdots
\end{pmatrix} =
\begin{pmatrix}
A_{11}x_1 y + A_{12}x_2 y + \cdots \\
A_{21}x_1 y + A_{22}x_2 y + \cdots \\
\vdots
\end{pmatrix},
\]

which equals \( Ax \otimes By \) or \( \alpha x \otimes \beta y \). Using Definition 7.22 again, it is easy to check that this in turn equals \( \alpha \beta x \otimes y \). This proves item (i).

\(^{10}\)This means that \( Ax = \alpha x \).
By (i), \( A \otimes I_b \) has eigenpair \((\alpha, x \otimes y)\), and \( I_a \otimes B \) has eigenpair \((\beta, x \otimes y)\). Adding the two gives item (ii).

As an example, consider the matrices
\[
A = \begin{pmatrix} 0 & 2 \\ 1 & 0 \end{pmatrix} \quad \text{and} \quad B = \begin{pmatrix} 0 & 3 \\ 1 & 0 \end{pmatrix},
\]
with eigenvalues \(\pm \sqrt{3}\) and \(\pm \sqrt{2}\). We obtain:
\[
A \otimes B = \begin{pmatrix} 0 & 0 & 0 & 6 \\ 0 & 0 & 0 & 0 \\ 0 & 3 & 0 & 0 \\ 1 & 0 & 0 & 0 \end{pmatrix} \quad \text{and} \quad A \otimes I_b + I_a \otimes B = \begin{pmatrix} 0 & 3 & 2 & 0 \\ 0 & 1 & 0 & 2 \\ 1 & 0 & 0 & 3 \\ 0 & 1 & 1 & 0 \end{pmatrix},
\]
with eigenvalues \(\pm \sqrt{6}\) (of multiplicity 2) and \(\pm \sqrt{3} \pm \sqrt{2}\), respectively. The characteristic polynomials are \((x^2 - 6)^2\) and \(x^4 - 10x^2 + 1\), respectively. The polynomial was obtained earlier from equation (7.6).

**Proof of Theorem 7.21.** We only need to prove that \( \mathcal{A} \) is closed under addition and under multiplication. So let \( \alpha \) and \( \beta \) be in \( \mathcal{A} \). Then \( \alpha \) is a root of a monic polynomial \( p_A(x) \) of degree \( a \) and the same for \( \beta \) and \( p_B(x) \) of degree \( b \). Suppose \( p_A(x) = \sum_{i=0}^{a-1} a_i x^i \). The so-called companion matrix, that is the \( a \times a \) matrix whose characteristic polynomial equals \( p_A \) is
\[
A = \begin{pmatrix} 0 & 0 & \cdots & -a_0 \\ 1 & 0 & \cdots & -a_1 \\ 0 & 1 & \cdots & -a_2 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & \cdots & 0 & 1 -a_{a-1} \end{pmatrix},
\]
and similarly a matrix \( B \) can be defined for \( p_B \). Now form the matrices mentioned in Lemma 7.23 (i) and (ii). Then \( \alpha \beta \) and \( \alpha + \beta \) are roots of these polynomials or of factors of these polynomials. Since a factor (over \( \mathbb{Z} \)) of a monic polynomial is monic, we see that both \( \alpha \beta \) and \( \alpha + \beta \) are algebraic integers. ■
7.5. Rings of Quadratic Numbers and Modules

While, like \( \mathbb{Z} \), the algebraic integers \( A \) form a ring, that ring does not “look” like \( \mathbb{Z} \) at all! We will take this up later when we prove that \( A \) is dense in the complex numbers and has no irreducibles and no primes (Theorem 8.6). So to study factorization, we must look at more restricted collections of algebraic integers.

Examples of more restricted rings of integers are \( \mathbb{Z}(\gamma) \), the ring consisting of numbers of the form \( \sum_{i=0}^{d-1} c_i \gamma^i \) with \( c_i \in \mathbb{Z} \), where \( \gamma \) is algebraic of degree \( d \). To see that \( \mathbb{Z}(\gamma) \) is a ring is trivial, since we do not have to worry about multiplicative inverses, which was the only complication in Proposition 7.15.

We end this section with a slightly confusing definition and a warning in the form of a Lemma.

**Definition 7.24.** Consider the field \( \mathbb{Q}(\gamma) \). The integers of \( \mathbb{Q}(\gamma) \) are those elements in \( \mathbb{Q}(\gamma) \) that are algebraic integers.

This is not necessarily the same as the set \( \mathbb{Z}(\gamma) \)! As an example we will prove the lemma below in exercise 7.20.

**Lemma 7.25.** Let \( j \) be square free. The integers of \( \mathbb{Q}(\sqrt{j}) \) are precisely the elements of the ring \( \mathbb{Z}\left(\frac{1}{2}(1 + \sqrt{j})\right) \) if \( j = -1 \), and \( \mathbb{Z}(\sqrt{j}) \) else.

7.5. Rings of Quadratic Numbers and Modules

Let \( j \) be a non-zero square free integer \( j \in \mathbb{Z} \) (see exercise 2.16) not equal to 0 or 1. Then \( \sqrt{j} \) is a algebraic integer of degree 2. If \( j \) is negative, we can think of \( \mathbb{Z}(\sqrt{j}) \) and \( \mathbb{Q}(\sqrt{j}) \) as subsets of the complex plane. If \( j \) is positive, then they are subset of the real line. In both cases \( \mathbb{Z}(\sqrt{j}) \) and \( \mathbb{Q}(\sqrt{j}) \) are countable (see Theorem 1.26). All elements of \( \mathbb{Z}(\sqrt{j}) \) are algebraic integers of degree 2, because they are roots of

\[
(x - a - b\sqrt{j})(x - a + b\sqrt{j}) = x^2 - 2ax + a^2 - b^2 j = 0, \tag{7.7}
\]

and that degree 2 polynomial cannot be factored over the integers.

We can look at \( Z(\sqrt{j}) \) as having two basis vectors

\[
\begin{pmatrix} 1 \\ 0 \end{pmatrix} = 1 \quad \text{and} \quad \begin{pmatrix} 0 \\ 1 \end{pmatrix} = \sqrt{j}.
\]
The elements of \( \mathbb{Z}[\sqrt{j}] \) are precisely the linear combinations \( a \cdot 1 + b \cdot \sqrt{j} \). Just like a the vector space of remark 7.18! The only difference is that the “scalars” now belong to a ring and not a field. The resulting construction is called a module.

**Definition 7.26.** A module \( M \) (or left module) is a set with the same structure as a finite-dimensional vector space, except that its scalars form a commutative ring \( R \) (and not a field as in a vector space). Scalars multiply the elements of \( M \) from the left. (If in a non-Abelian ring, scalars multiply from the right, the result is called a right module.)

Next, we interpret multiplication by \( \alpha = a + b\sqrt{j} \) in \( \mathbb{Z}[\sqrt{j}] \) when \( \sqrt{j} \) is an algebraic integer of degree 2. Clearly, it is linear, because
\[
\alpha(c+d\sqrt{j}) = c\alpha 1 + d\alpha \sqrt{j}.
\]
Therefore, \( \alpha \) can be seen as a matrix. Identify \( 1 \) with \( \begin{pmatrix} 1 \\ 0 \end{pmatrix} \) and \( \sqrt{j} \) with \( \begin{pmatrix} 0 \\ 1 \end{pmatrix} \). Then the equations \((a+b\sqrt{j})1 = a+b\sqrt{j} \) and \((a+b\sqrt{j})\sqrt{j} = bj + a\sqrt{j} \) can be rewritten as
\[
A \begin{pmatrix} 1 \\ 0 \end{pmatrix} = \begin{pmatrix} a \\ b \end{pmatrix} \quad \text{and} \quad A \begin{pmatrix} 0 \\ 1 \end{pmatrix} = \begin{pmatrix} bj \\ a \end{pmatrix}.
\]
Thus we can use elementary linear algebra to see that
\[
A = \begin{pmatrix} a & bj \\ b & a \end{pmatrix}.
\]
What is interesting here, is that the determinant of \( A \)
\[
\det A = a^2 - b^2 j
\]
is clearly an integer and cannot be zero, because if \( jb^2 - a^2 = 0 \), because \( j \) is square free. The beauty of this is that this allows us to study factorization in complicated rings like \( \mathbb{Z}[\sqrt{j}] \) using the tools of a simpler ring, namely \( \mathbb{Z} \). All we have to do is to phrase factorization in \( \mathbb{Z}[\sqrt{j}] \) in terms of the determinant of \( A \). In number theory, this is known as the norm of \( \alpha \).
7.6. Exercises

Definition 7.27. The field norm, or simply norm$^{11}$, of an element $\alpha$ of $\mathbb{Z}[\sqrt{j}]$ or $\mathbb{Q}[\sqrt{j}]$ is the determinant of the matrix that represents multiplication by $\alpha$. It will be denoted by $N(\alpha)$. The trace of that matrix will be called the trace of $\alpha$ and is denoted by $T(\alpha)$.

A fundamental result about determinants from linear algebra ($\det AB = \det A \det B$) gives a handy rule.

Corollary 7.28. The norm of a ring of quadratic integers is a completely multiplicative function: $N(\alpha \beta) = N(\alpha)N(\beta)$. (See Definition 4.2.)

Remark 7.29. Suppose $\alpha = a + b\sqrt{j}$ in $\mathbb{Z}[\sqrt{j}]$. From equation (7.9), we also get $N(\alpha) = \alpha \overline{\alpha}$ where $\overline{\alpha} = a - b\sqrt{j}$. $\overline{\alpha}$ is called the conjugate of $\alpha$. Note that if $j$ is negative, the conjugate $\overline{\alpha}$ corresponds to the usual complex conjugate of $\alpha$ and so the norm $N(\alpha)$ corresponds to the usual absolute value squared $|\alpha|^2$.

All this can be seamlessly generalized to $\mathbb{Z}[\beta]$ where $\beta$ is some algebraic number of degree $d > 2$. We then get a $d$-dimensional module.

7.6. Exercises

Exercise 7.1. The reader might want to review exercises 3.22 to 3.25 first. Let $f$ and $g$ in $F[x]$. We will show that there are polynomials $q$ and $r$ in $F[x]$ such that

$$f = gq + r \quad \text{and} \quad \deg(r) < \deg(g). \quad (7.10)$$

a) Show that this holds if $\deg(g) > \deg(f)$.

b) Now let $n = \deg(f) \geq \deg(g) = m$ and $f(x) = \sum_{i=0}^{n} a_i x^i$ and $g(x) = \sum_{i=0}^{m} b_i x^i$. Define

$$f_j(x) = f(x) - \frac{a_n}{b_m} x^{n-m} g(x),$$

where $f_j$ has degree $j$. Show that $j \leq n - 1$. (Hint: by assumption, $a_n$ and $b_m$ are not zero.)

c) Show that the computation in (b) can be repeated with $f$ replaced by $f_j$ as long as $j \geq m$. (Hint: we are just formalizing long division here.)

d) Show that $r(x) = f_j(x)$, where $f_j$ is the first of the $f_j$ to have degree less than $m$.

e) Show that the leading term of $q(x)$ in (7.10) is $\frac{a_n}{b_m} x^{n-m}$.

$^{11}$This is another case of assigning a name that gives rise to confusion: the “norm” as defined here can be negative! Nonetheless, this seems to be the most common name for this notion, and so we’ll adhere to it.
Exercise 7.2. We perform long division to divide \( f(x) = a_0 + a_1x + a_2x^2 + \cdots \) by \( g(x) = b_0 + b_1x + b_2x^2 + \cdots \). In contrast to exercise 7.1, now consider the constant term as the leading term, the next leading term is the one linear in \( x \), and so on.

a) Assume \( b_0 \neq 0 \), then \( f - \frac{a_0}{b_0} \) cancels the constant term. So the first term of the quotient equals \( \frac{a_0}{b_0} \). Find the next two terms. \((\text{Hint: see equation 7.2.})\)

b) Assume \( b_0 = 0 \) and \( b_1 \neq 0 \). Divide \( f \) by \( xg(x) = b_1x + b_2x^2 + \cdots \) using the method in (a). Find the first three terms of the quotient. \((\text{Hint: see equation 7.3.})\)

Exercise 7.3. We prove that \( \mathbb{Z}[i] = \mathbb{Q}[i] \).

a) Show that \( \mathbb{Z}[i] \) is the set \( \{a + bi : a, b \in \mathbb{Z}\} \). \((\text{Hint: } i^2 \in \mathbb{Z}.)\)

b) Show that \( \mathbb{Z}(i) \) equals \( \{\frac{(a + bi)}{(c+di)} : a,b,c,d \in \mathbb{Z}\} \).

c) From (b), rewrite \( \mathbb{Z}(i) \) as \( \{r + si : r,s \in \mathbb{Q}\} \).

d) Show that \( \mathbb{R}[i] = \mathbb{C} \).

Exercise 7.4. a) Given two ideals \( \langle a \rangle \) and \( \langle b \rangle \) in \( \mathbb{Z} \). Show that

\[
\langle a \rangle \cdot \langle b \rangle = \left\{ \sum_{i=1}^{k} n_im_ab : n_i, m_i \in \mathbb{Z}, k \in \mathbb{N} \right\}.
\]

b) Use (a) to prove that in \( \mathbb{Z} \)

\[
\langle a \rangle \cdot \langle b \rangle = \langle ab \rangle.
\]

Exercise 7.5. Consider the ideals \( I = \langle 2, x \rangle \) and \( J = \langle 3, x \rangle \) in \( \mathbb{Z}[x] \).

a) Show that

\[
I = g_1(x)2 + g_2(x)x \quad \text{and} \quad J = h_1(x)3 + h_2(x)x,
\]

where \( g_i \) and \( h_i \) are arbitrary elements of \( \mathbb{Z}[x] \).

b) Show that \( 3x \) and \( -2x \) can be written as \( (g_1(x)2 + g_2(x)x)(h_1(x)3 + h_2(x)x) \).

c) Use (b) to show that \( x \) must be in the ideal \( IJ \).

d) Show that \( x \) cannot be written as \( (g_1(x)2 + g_2(x)x)(h_1(x)3 + h_2(x)x) \).

e) Use (d) to show that \( IJ \) is not equal to the “naive” definition of the product of ideals, \( \{ab : a \in I, b \in J\} \).

Definition 7.30. Let \( G \) be a group and \( N \) a group contained in \( G \). Then \( N \) is a normal subgroup of \( G \) if for every \( n \in N \) and every \( x \in G \), also \( x^{-1}nx \in N \). In other words, if \( n \in N \), then every conjugate \( x^{-1}nx \) of an element \( n \) is also in \( N \).
7.6. Exercises

Exercise 7.6. a) Show that for a non-abelian additive group \( G \) with a subgroup \( I \), we have
\[
(a + I) + (b + I) = (a + b - b + I) + (b + I) = (a + b) + (-b + I + b) + I.
\]
b) Show that (a) implies that addition of cosets is well-defined if \( I \) is normal.
c) Let \( I \) be a normal subgroup of a group \( R \), then \( R/I \) is a group. Where in the proof do you need normality. (Hint: check the items in Definition 5.20 (1).)
d) Let \( h : R \to H \) be a homomorphism of groups. Show that \( \ker h \) is a normal subgroup. (Hint: write \( h(x^{-1}nx) = h(x^{-1})h(n)h(x) \). What is \( h(n) \)?)

Exercise 7.7. Show that there is no non-trivial (ring) homomorphism \( \mathbb{C} \to \mathbb{R} \). (Hint: use Corollary 7.14 to show that the kernel of \( f \) is \( \{0\} \). Use \( i^2 = -1 \) to see \( f(i) \) is undefined.)

Exercise 7.8. Let \( \rho \) be an algebraic number with minimal polynomial \( p \).
a) Show that the set of polynomials \( q \) in \( \mathbb{Q}[x] \) such that \( q(\rho) = 0 \) form an ideal. (Hint: use only Definition 7.10.)
b) Show that this is a principal ideal. (Hint: Lemma 7.6.)

Exercise 7.9. a) Solve the polynomial \( \gamma^4 - 10\gamma^2 + 1 = 0 \) using the standard quadratic formula and then taking a square root again. Show that
\[
\gamma = \pm \sqrt{5} \pm 2\sqrt{3}.
\]
b) Show that the root with the two ‘+’ signs equals \( \sqrt{2} + \sqrt{3} \).

Exercise 7.10. a) Show that \( -\frac{1}{2} + \frac{1}{2}\sqrt{3} \) is an algebraic integer. (Hint: compute \( (x + \frac{1}{2} - \frac{1}{2}\sqrt{3})(x + \frac{1}{2} + \frac{1}{2}\sqrt{3}) \).)
b) Use a computation similar to (a) to show that \( -\frac{1}{2} + \frac{1}{2}\sqrt{3} \) satisfies \( x^2 + x - \frac{1}{2} = 0 \).
c) Show that (b) implies that \( -\frac{1}{2} + \frac{1}{2}\sqrt{3} \) is not a algebraic integer. (Hint: what if that number also satisfied \( x^2 + bx + c = 0 \) with \( b \) and \( c \) in \( \mathbb{Z} \)?)

Exercise 7.11. Consider primes \( p \) and \( q \) (in \( \mathbb{Z} \)). Use Lemma 7.23 to find minimal polynomials for \( \sqrt{p}, \sqrt{q} \) and \( \sqrt{p} + \sqrt{q} \).
Exercise 7.12. Let $\rho$ be algebraic integer with minimal polynomial $p(x) = x^d + \sum_{i=0}^{d-1} c_i x^i$ ($c_i \in \mathbb{Z}$).

a) Use Lemma 7.23 to show that for all $a$ and $b$ in $\mathbb{Z}$, $a + b\rho$ is also an algebraic integer of degree at most $d$. (Hint: Let $C$ be the companion matrix for the minimal polynomial for $\rho$; the lemma leads to considering the characteristic polynomial of $aI + bC$.)

b) Show that $q(a + b\rho) = 0$ if $q(x)$ is the polynomial given by

$$q(x) = (x - a)^d + \sum_{i=0}^{d-1} c_i b^{d-i}(x - a)^i.$$

c) Show that if $b \neq 0$, then if $q(x)$ can be factored over the integers by $f(x)g(x)$, then $p(x)$ can be factored by $b^{-d}f(bx + a)g(bx + a)$.

d) Conclude that $q$ is the minimal polynomial for $a + b\rho$ ($b \neq 0$).

Theorem 7.21 and the next two exercises imply the following. Theorem 8.6 provides more information.

**Proposition 7.31.** The set $\mathbb{A}$ forms a integral domain but not a field and $\mathbb{A}$ is dense in $\mathbb{C}$.

Exercise 7.13. a) Show that the algebraic numbers are closed under multiplicative inversion. (Hint: let $d$ be the degree of the polynomial $p$ and consider the polynomial $q(x) := x^d p(x^{-1})$.)

b) Show that if the degree $d$ polynomial $p \in \mathbb{Z}[x]$ is irreducible, then so is $q(x) := x^d p(x^{-1})$. (Hint: $q(x) = f(x)g(x)$ implies $p(x^{-1}) = f(x^{-1})g(x^{-1})$.)

c) Use (b) to prove the following. An algebraic integer $\alpha$ is a unit (invertible) if and only if $\alpha$ has minimal polynomial $p(x) = x^d + \sum_{i=0}^{d-1} a_i x^i$ with $a_0 = \pm 1$. (Hint: in a minimal polynomial, $a_0$ cannot be zero.)

Exercise 7.14. a) For any real $\alpha > 1$, and any $n \in \mathbb{N}$, we can choose $k = \lfloor \alpha^n \rfloor$. Show that

$$k^{\frac{1}{n}} \leq \alpha < (k + 1)^{\frac{1}{n}}.$$

b) Use (a) to show that

$$(k + 1)^{\frac{1}{n}} - k^{\frac{1}{n}} < \alpha \left(2^{\frac{1}{n}} - 1\right).$$

c) Show that the algebraic integers are dense in $\{x \in \mathbb{R} : x \geq 1\}$. (Hint: $k^{1/n}$ is an algebraic integer.)

d) Extend the conclusion in (c) to all of $\mathbb{R}$ by using exercise 7.12 (a).

e) Use (d) and Lemma 7.23 to prove that $\mathbb{A}$ is dense in $\mathbb{C}$.

Exercise 7.15. a) Use the method of Section 7.3 to find the minimal polynomial in $\mathbb{Z}[x]$ for $\sqrt{2} + \sqrt{3} + \sqrt{5}$. (Hint: $x^8 - 40x^6 + 352x^4 - 960x^2 + 576$.)
7.6. Exercises

Exercise 7.16. Suppose \( \rho \in \mathcal{A} \) is not a unit and has minimal (monic) polynomial \( p \) in \( \mathbb{Z}[x] \).

a) Show that \( q(x) = p(x^2) \) has root \( \sqrt{\rho} \).

b) Show that any factor in \( \mathbb{Z}[x] \) of \( q \) is monic.

c) Show that \( \sqrt{\rho} \) is not a unit. (Hint: if it is, then its square must be too.)

d) Conclude that \( \rho \) is not irreducible.

Exercise 7.17. We apply the Euclidean algorithm in \( \mathbb{Z}[\sqrt{-1}] \) to \( 17 + 15i \) and \( 7 + 5i \). Compare with the computations in Section 3.2 and exercise 3.22.

a) Check all computations in the following diagram.

\[
\begin{array}{c|c|c|c|c}
+ & - & + & - \\
\hline
2 + 2i & -2 - i & 3 & 0 \\
0 & -1 + i & -4 & 7 + 5i & 17 + 15i \\
1 & 2 + i & 1 & -6 - 3i & -2 - i \\
\end{array}
\]

b) Check all computations in the following diagram.

\[
\begin{array}{c|c|c|c|c|c}
+ & - & + & - & + \\
\hline
1 + 2i & 1 - i & 1 - i & 2 & 0 \\
0 & 1 + i & -1 + 3i & 3 + 5i & 7 + 5i & 17 + 15i \\
1 & -1 + i & 1 & -2i & -1 + i & -2 + 4i & 1 - 2i \\
\end{array}
\]

c) From the diagram in (a), compute values for \( x \) and \( y \) in \( \mathbb{Z}[\sqrt{-1}] \) such that
\[
-1 + i = (7 + 5i)x + (17 + 15i)y.
\]

(Hint: follow instructions in Section 3.2.)

d) From the diagram in (b), compute values for \( x \) and \( y \) in \( \mathbb{Z}[\sqrt{-1}] \) such that
\[
1 + i = (7 + 5i)x + (17 + 15i)y.
\]

e) Compute \( \text{gcd}(17 + 15i, 7 + 5i) \) (up to invertible elements).

f) Compute \( \text{lcm}(17 + 15i, 7 + 5i) \) (up to invertible elements). (Hint: see Corollary 2.16.)

Exercise 7.18. Find a greatest common divisor and a least common multiple for each of the following pairs of Gaussian integers. (Hint: see exercise 7.17.)

a) \( 7 + 5i \) and \( 3 - 5i \).

b) \( 8 + 38i \) and \( 9 + 59i \).

c) \( -9 + 19i \) and \( 52 + 68i \).
Exercise 7.19. a) Show that the arithmetic functions (Definition 4.1) with the operations addition and Dirichlet convolution (Definition 4.19) form a commutative ring. (Hint: see exercise 4.16).
b) Show that the same does not hold for the multiplicative (Definition 4.1) arithmetic functions. (Hint: see exercise 4.17).
c) Show that the functions \( f : \mathbb{R} \to \mathbb{R} \) together with the operations addition and multiplication form a commutative ring.
d) Is the ring in (c) a domain?
e) Show that the square integrable functions \( f : [0, \infty) \to [0, \infty) \) together with the operations addition and convolution form almost a commutative ring. (Hint: only the multiplicative identity is missing.)
f) Look up Titchmarsh’s convolution theorem and show that it implies that the ring in (e) (with the “Dirac delta function” added) is a domain.

Exercise 7.20. a) Show that all elements of \( \mathbb{Q}[\sqrt{j}] \), \( j \in \mathbb{Z} \), are algebraic numbers. (Hint: see equation (7.7).
b) Now let \( j \) be square free and show that if \( a + b\sqrt{j} \) is an integer of \( \mathbb{Q}[\sqrt{j}] \), then
\[
2a \in \mathbb{Z} \quad \text{and} \quad a^2 - b^2 j \in \mathbb{Z}.
\]
c) Show (b) implies that if \( a \in \mathbb{Z} \), then \( b \in \mathbb{Z} \). (Hint: set \( b = \frac{p}{q} \) where \( \gcd(p, q) = 1 \).
d) Show that (b) implies that if \( a \in \mathbb{Z} + \frac{1}{2} \), then \( 4b^2 j \in 4\mathbb{Z} + 1 \).
e) Show that in (d) we obtain that \( b \in \mathbb{Z} + \frac{1}{2} \) and \( j = 4 \). (Hint: set \( b = \frac{p}{q} \) where \( \gcd(p, q) = 1 \) and conclude that \( q = 2 \). Then show that \( p^2 j = 2n + 1 \) implies that \( j = 4 \).)
f) Use (c) and (e) to show that if \( j = 4 \), the integers of \( \mathbb{Q}[\sqrt{j}] \) are given by
\[
l = \left\{ a + b\sqrt{j} : a, b \in \mathbb{Z} \right\} \cup \left\{ a + \frac{1}{2} + \left( b + \frac{1}{2} \right)\sqrt{j} : a, b \in \mathbb{Z} \right\}.
\]
g) Use (f) to prove Lemma 7.25.

In the remainder of these exercises, we use the following notation. We let \( \{m_1, \ldots, m_n\} \) denote a collection of distinct, square free (non-zero) integers in \( \mathbb{Z} \). In the interest of brevity of notation, we write \( \varepsilon_1 q_1 + \cdots + \varepsilon_n q_n \) as \( (\varepsilon \cdot q)_{(a)} \) in exercise 7.21 and \( \varepsilon_1 a_1 \sqrt{m_1} + \cdots + \varepsilon_n a_n \sqrt{m_n} \) as \( (\varepsilon \cdot a \sqrt{m})_{(a)} \) in exercise 7.22. (If \( m < 0 \), take the root in the upper half plane of \( \mathbb{C} \).) We also set \( S_n = \{-1, +1\}^n \), \( n > 0 \). Our ultimate aim is proving Proposition 7.33. Along the way, though, we will find some interesting gems. Our approach is inspired by [14]; more general results can be found in [59].
7.6. Exercises

**Exercise 7.21.** Define the following polynomial of degree 2\(^n\) in \(x\) with parameters \(q_1\) through \(q_n\):

\[
P_n(x) := \prod_{\epsilon \in S_n} \left( x + (\epsilon \cdot q)_{(n)} \right),
\]

a) Show that for \(n > 1\), \(P_n(x)\) is equal to

\[
P_n(x) = \sum_{\ell,j_1,\ldots,j_n} \kappa_{\ell,j_1,\ldots,j_n} x^{\ell} q_1^{j_1} \cdots q_n^{j_n}
\]

where the \(\kappa\)'s are integers.

b) Show from the definition of \(P_n\) that replacing \(q_i\) by \(-q_i\) leaves \(P_n\) invariant.

c) Show that (b) implies that the powers \(j_i\) are even.

**Exercise 7.22.**

a) Define the polynomial of degree 2\(^n\)

\[
P_n(x) := \prod_{\epsilon \in S_n} \left( x + (\epsilon \cdot a\sqrt{m})_{(n)} \right),
\]

and show that for \(n \geq 1\), \(P_n(x)\) satisfies

\[
P_n(x) = P_{n-1}(x + a_n\sqrt{m_n}) \cdot P_{n-1}(x - a_n\sqrt{m_n}).
\]

b) Use exercise 7.21 (c) to show that \(P_n \in \mathbb{Z}[x]\).

c) Use that \(P_{n-1} \in \mathbb{Z}[x]\) to show that

\[
P_{n-1}(x = a_n\sqrt{m_n}) = \sum_{i=0}^{n-1} b_i \left( x + a_n\sqrt{m_n} \right)^i = \pm \sqrt{m_n} O_{n-1}(x) + E_{n-1}(x)
\]

where \(O_{n-1}\) and \(E_{n-1}\) are in \(\mathbb{Z}[x]\).

d) Show that \(E_{n-1}(x)\) is not the zero polynomial. (Hint: \(x^{2^n}\).) Then show that if \(O_{n-1}(x)\) is zero, we obtain a contradiction as follows.

\[
P_{n-1}(x + a_n\sqrt{m_n}) = P_{n-1}(x - a_n\sqrt{m_n})
\]

implies that the roots of those two polynomials are equal. But

\[
\bigcup_{\epsilon \in S_{n-1}} \left\{ (\epsilon \cdot a\sqrt{m})_{(n-1)} + a_n\sqrt{m_n} \right\} = \bigcup_{\epsilon \in S_{n-1}} \left\{ (\epsilon \cdot a\sqrt{m})_{(n-1)} - a_n\sqrt{m_n} \right\}.
\]

The following lemma (proved in Exercise 7.23) is interesting in its own right, but, as we will see, it also has important applications.

**Lemma 7.32.** Let \(\{m_1, \ldots, m_l\}\) be a collection of distinct, square free integers in \(\mathbb{Z}\). Then for \(a_i \in \mathbb{Z}\), \(\sum_{i=1}^l a_i\sqrt{m_i} = 0\) if and only if \(a_i = 0\) for all \(i\).
Exercise 7.23. This exercise relies heavily on exercise 7.22. Given \( \ell \) distinct square free integers in \( \mathbb{Z} \), \( \{m_1, m_2, \cdots, m_\ell\} \). Assume the lemma is false. Thus let \( r > 1 \) be the smallest integer such that upon re-ordering the \( m_i \), the first \( r \) terms are linearly dependent over \( \mathbb{Z} \):

\[
\sum_{i=1}^{r} a_i \sqrt{m_i} = 0 \quad \text{and} \quad \forall i \ a_i \neq 0. \tag{7.11}
\]

Define the polynomials \( P_j, O_j, \) and \( E_j \) as in exercise 7.22.

a) Show that \( r > 2 \). (Hint: this is trivial if one of the \( m_i \) is negative and one is positive; if they have the same sign, square the relation \( a_1 \sqrt{m_1} = -a_2 \sqrt{m_2} \).)

b) Show that (7.11) implies that \( O_{r-1}(0) = E_{r-1}(0) = 0 \). (Hint: show that \( 0 \) is a root of \( P_r \), so one of its factors \( P_{r-1}(x \pm a \sqrt{m_r}) \) has a root \( 0 \).)

c) Show that (b) implies that there is an \( \varepsilon \in S_{r-1} \) so that

\[
(\varepsilon \cdot a \sqrt{m})_{(r-1)} + a_r \sqrt{m} = 0 \quad \text{and} \quad (\varepsilon \cdot a \sqrt{m})_{(r-1)} - a_r \sqrt{m} = 0.
\]

d) Show that this proves Lemma 7.32. (Hint: adding the equalities in (c) contradicts minimality of \( r \).)

The next exercise is another one of the promised ‘gems’. We find the minimal polynomial for \( \sum_{i=1}^{n} \sqrt{p_i} \) where the \( p_i \) are distinct primes in \( \mathbb{N} \).
Exercise 7.24. Let \( \{p_1, \ldots, p_n\} \) be a collection of positive primes in \( \mathbb{Z} \), and for \( \varepsilon \in S_n \), set
\[
\gamma_{\varepsilon} := (\varepsilon \cdot \sqrt{P})_{(n)}
\]
Furthermore, denote by \( \{m_i\}_{i=1}^{2^n} \) the 2\(^n\) distinct\(^a\) values of \( \prod_{i=1}^n p_i^\delta \) for \( \delta \in \{0, 1\} \) including \( 1 = \prod p_i^0 \).

a) Show that \( \gamma_{\varepsilon} = \sum_{i=1}^{2^n} b_{\ell,i} \varepsilon_i \eta_i \sqrt{m_i} \),
where \( b_{\ell,i} \in \mathbb{Z} \) and \( \eta_i = \pm 1 \) is determined exclusively by \( \varepsilon \) and \( m_i \). (Hint: if \( m_i = p_2 p_5 p_9 \), say, then \( \eta_i = \varepsilon_2 \varepsilon_5 \varepsilon_9 \).)

b) Let \( P = \sum_{k=1}^a \alpha_k x^k \) in \( \mathbb{Z}[x] \). Show that
\[
P(\gamma_{\varepsilon}) = \sum_{i=1}^{2^n} c_{\ell,i} \varepsilon_i \eta_i \sqrt{m_i}.
\]
where \( b_{\ell,i} \in \mathbb{Z} \) and \( \eta_i \) as in (a).

c) Use Lemma 7.32 to show that (b) implies:
\[
\exists \varepsilon \in S_n \text{ such that } P(\gamma_{\varepsilon}) = 0 \implies \forall \varepsilon \in S_n \text{ such that } P(\gamma_{\varepsilon}) = 0.
\]

d) Define the polynomial of degree \( 2^n \)
\[
P_n(x) := \prod_{\varepsilon \in S_n} \left( x + (\varepsilon \cdot \sqrt{P})_{(n)} \right).
\]
Show that \( P_n \) defined in (b) is the minimal polynomial for any of the \( \gamma_{\varepsilon} \).
(Hint: by (c) the minimal polynomial must have degree at least \( 2^n \), and by exercise 7.22 (e), \( P_n \in \mathbb{Z}[x] \).)

\(^a\)Here we use positivity of the primes, because, for instance, \((-2) \cdot (-3) = 2 \cdot 3\). However, if the collection of primes contains no pair \((-p, p)\), this difficulty goes away.

Now we come to the main result of these exercises.

Proposition 7.33. Let \( \{p_1, \ldots, p_n\} \) denote any collection of distinct primes in \( \mathbb{N} \).

i) Let \( \gamma_0 := \gamma_e = 1 = \sum_{i=1}^n \sqrt{p_i} \). Then \( \mathbb{Q}(\sqrt{p_1}, \sqrt{p_2}, \ldots, \sqrt{p_n}) = \mathbb{Q}(\gamma_0) \)

ii) Denote \( F_n = \mathbb{Q}(\sqrt{p_1}, \sqrt{p_2}, \ldots, \sqrt{p_n}) \). The degree \( [F_n : F_{n-1}] \) equals 2 and so \( [F_n : \mathbb{Q}] = 2^n \).

iii) Items (i) and (ii) also hold for \( \{\varepsilon_1 p_1, \ldots, \varepsilon_n p_n\} \) where \( \varepsilon \in S_n \).

The first part of this proposition actually says that \( \gamma_0 \) is a primitive element (see Theorem 7.19) for \( F_n \). Part (ii) says that the fields \( F_n \) form an infinite tower of fields (see definition 7.34), each having degree 2 with respect to the previous field.
**Definition 7.34.** A tower of fields is a (finite or infinite) sequence of successive field extensions $F_1 \subseteq F_2 \subseteq \cdots \subseteq F_n \subseteq \cdots$.

**Exercise 7.25.**

a) Show that $[F_n : \mathbb{Q}] \leq 2^n$. (Hint: see preamble of exercise 7.24.)

b) Show that $[F_n : \mathbb{Q}] = 2^n$. (Hint: use Lemma 7.32.)

The next exercise proves part (i) of Proposition 7.33. Note that by definition of $\gamma_n$, $\mathbb{Q}(\gamma_n) \subseteq F_n$. So all we need to show is the reverse inclusion.

**Exercise 7.26.** Define $P_n$ as in exercise 7.24 (d) and $\gamma_n$ as in item (i) of the proposition.

a) Proceed as in exercise 7.22, but with $a_i \sqrt{m_i}$ replaced by $\sqrt{p_i}$, to show that

$$P_{n-1}(x \pm \sqrt{p_n}) = E_{n-1}(x) \pm \sqrt{p_n} O_{n-1}(x),$$

where $O_{n-1}$ and $E_{n-1}$ are non-zero polynomials in $\mathbb{Z}[x]$.

b) Use (a) and exercise 7.24 (d) to show that $O_{n-1}(\gamma_n) \neq 0$.

c) Show that $P_{n-1}(\gamma_n - \sqrt{p_n}) = 0$. (Hint: from the definition of $P_n$)

d) Show that

$$E_{n-1}(\gamma_n) \pm \sqrt{p_n} O_{n-1}(\gamma_n) = 0,$$

and thus $\mathbb{Q}(\gamma_n)$ contains $\sqrt{p_n}$.

e) Use that fact that the order of the primes is arbitrary to show that $\mathbb{Q}(\gamma_n)$ contains $\sqrt{p_i}$ for any $i \in \{1, \ldots, n\}$.

Finally, we carefully checking the proofs and making sure that adjoining negative primes does not cause any problems. See for example the footnote to exercise 7.24. Note that in this case, we generally get a tower in $\mathbb{C}$, not in $\mathbb{R}$.

**Exercise 7.27.** Check the proofs in exercises 7.22 through 7.26 to make sure that adjoining negative $p_i$ does not cause problems.
Chapter 8

Factorization in Rings

Overview. We now get back to factorization. It is instructive to go back to the discussion of the proof of unique factorization in $\mathbb{Z}$ (Section 2.3) at this point. Our familiarity with $\mathbb{Z}$ may hide underlying structures from us. To circumvent this familiarity, we study factorization in rings. Perhaps unexpectedly, at this level of generality, pretty much anything can happen, as we show in the first section below. We then add various ingredients to rings in an effort to end up with an abstract structure that guarantees unique factorization. Unless mentioned otherwise, we restrict to commutative rings.

8.1. So, How Bad Does It Get?

Recall that even in $\mathbb{Z}$, we have unique factorization up to factor -1 (see remark 2.12). So the best we can reasonably hope for in a general ring is to have unique factorization up to multiplication by units (Definition 5.25) and up to re-ordering. In this section, we dash those hopes. Let us start by revising our basic notions to this more general context.

Definition 8.1. Given a ring $R$ and an element $r$ that is not zero or a unit. Then $r$ is reducible if it is a product of two non-units (or non-invertible elements). If $r$ is not equal to a product of two non-invertible elements it is called irreducible (or not reducible). If whenever $r | ab$, then $r | a$ or $r | b$ (or both), then it is called a prime.
The important observation here is that the two characteristics of primes in \( \mathbb{Z} \) that mentioned in remark 2.13 have been separated, because they do not coincide in general rings: irreducibles and primes become two different things\(^1\).

Next we must realize that in general rings, we cannot necessarily order divisors according to their absolute value as we do in \( \mathbb{Z} \) (see Definition 1.2). Instead, in the new definition we order divisors according to the partial order given by the division relation.

**Definition 8.2.** Let \( R \) be a integral domain and \( \alpha \) and \( \beta \) non-zero elements. A **greatest common divisor** \( g = \gcd(\alpha, \beta) \) is a common divisor of both \( \alpha \) and \( \beta \) such that for any common divisor \( \gamma \) we have \( \gamma | g \). A **least common multiple** \( \ell = \operatorname{lcm}(\alpha, \beta) \) is a common multiple of both \( \alpha \) and \( \beta \) such that for any common multiple \( \gamma \) we have \( \ell | \gamma \).

So given a general ring, pick an arbitrary element, what different identities can it have? Well, it can be irreducible, reducible, a unit, or 0. These categories are mutually exclusive. In addition, every non-zero, non-unit element can also be prime or non-prime. But the primes and irreducibles are not necessarily the same. The next result gives a sample of the truly bizarre behaviors of factorizations in general (commutative) rings.

**Proposition 8.3.**

i) In a ring that is also a field, there are no primes or irreducibles.

ii) The set of algebraic integers \( \mathcal{O} \) form a proper ring (i.e. not a field) that has no irreducibles and no primes.

iii) In the ring \( \mathbb{Z}_6 \), the element 2 is prime, but not irreducible.

iv) In the ring \( \mathbb{Z}[\sqrt{3}] \), the element 3 is irreducible, but not prime.

v) In \( \mathbb{Z}[\sqrt{3}] \), the \( \gcd \) of 4 and \( 2 + 2\sqrt{3} \) does not exist.

vi) In \( \mathbb{Z}_6[x] \), \( 2x(1 + 3h(x))^n \) divides \( 4x^2 \) for any polynomial \( h \) and any \( n \geq 0 \).

**Proof.**

(i) Recall that in a field, every non-zero element is a unit, and so there are no primes or irreducibles.

(ii) Pick any non-zero, non-unit \( \rho \in \mathcal{O} \). According to exercise 7.13 (c), \( \rho \) has minimal polynomial

\[
p(x) = \sum_{i=0}^{d} a_i x^i \quad \text{with} \quad a_d = 1 \quad \text{and} \quad a_0 \neq -1, 0, +1.
\]

\(^1\)And the meaning of “prime” has changed to confuse non-algebraists. But we’re not falling for it!
Set \( a = b = \sqrt{\rho} \). Then \( a \) is a root of \( q(x) = p(x^2) \) by exercise 7.13 (b). Now \( q \in \mathbb{Z}[x] \) is monic and any polynomial factor of \( q \) must also be monic. Therefore is in \( \mathcal{A} \). Since \( \rho = ab \), \( \rho \) is reducible. Clearly, we also have \( \rho \mid ab \). But if \( \rho \) divides \( a \) (or \( b \)), then \( a/\rho \) is in \( \mathcal{A} \). Since \( \mathcal{A} \) is closed under multiplication, its square, which equals \( \rho^{-1} \) would then also be in \( \mathcal{A} \). This contradicts our initial choice of \( \rho \). Hence \( \rho \) cannot divide \( a \) or \( b \), and so \( \rho \) is not prime.

(iii) Suppose \( 2 \mid ab \) in \( \mathbb{Z}_6 \). Then in \( \mathbb{Z} \), \( 2 \) divides \( ab + 6m \). But that means that \( ab \) is even and thus \( a \) (or \( b \)) has a factor 2. But then in \( \mathbb{Z}_6 \), \( 2 \) divides \( a \) (or \( b \)). Therefore \( 2 \) is prime in \( \mathbb{Z}_6 \). On the other hand, \( 2 \cdot 4 =_6 2 \). Since both 2 and 4 are non-invertible, 2 is reducible.

(iv) Suppose the number 3 equals the product \( xy \), where \( x \) and \( y \) in \( \mathbb{Z}[\sqrt{-5}] \). Clearly, \( x \) and \( y \) cannot both be real, because 3 is prime and irreducible in \( \mathbb{Z} \). If both are non-real, then \( b \neq 0 \) and each has absolute value at least \( \sqrt{5} \), and \( |xy| \geq 5 \), a contradiction. If one of them is non-real, then so is their product, another contradiction. Therefore, one of \( x \) or \( y \) must be a unit. This proves that 3 is irreducible in \( \mathbb{Z}[\sqrt{-5}] \). But on the other hand,

\[
(2 + i\sqrt{5})(2 - i\sqrt{5}) = 9 \implies 3 \mid (2 + i\sqrt{5})(2 - i\sqrt{5}).
\]

But since \( \frac{2 + i\sqrt{5}}{3} \notin \mathbb{Z}[\sqrt{-5}] \), 3 does not divide either of these factors.

(v) Since

\[
4 = 2 \cdot 2 = (1 + \sqrt{-3})(1 - \sqrt{-3}),
\]

both 2 and \( (1 + \sqrt{-3}) \) are divisors of 4. They are also divisors of \( (2 + 2\sqrt{-3}) \). However, it is a simple check to see that 2 and \( (1 + \sqrt{-3}) \) do not divide each other. In other words, there is no maximal common divisor in this case.

(vi) Using the binomial theorem, we see that modulo 6

\[
2x \cdot 2x \cdot (1 + 3h(x))^n = 6 \sum_{i=0}^{n} \left( \begin{array}{c} n \\ i \end{array} \right) 3^i h(x)^i = 6 \cdot 4x^2,
\]

because \( 4 \cdot 3^i =_6 0 \) for \( i > 0 \).

\[\square\]

8.2. Integral Domains

In order to “tame” factorizations, the first thing to do is to require the absence of zero divisors.
Definition 8.4. An integral domain or domain is a commutative ring \( R \) with no zero divisors (i.e. if \( a \neq 0 \) and \( b \neq 0 \), then \( ab \neq 0 \)).

Thus, in an integral domain, if we have \( ab = 0 \), then we can conclude that either \( a = 0 \) or \( b = 0 \) or both. This applies to the situation where we have \( a(x - y) = 0 \). If \( a \neq 0 \), we must have \( x = y \). This immediately implies (see Theorem 2.7) the following.

Theorem 8.5 (Cancellation Theorem). In an integral domain, if \( a \neq 0 \), then \( ax = ay \) if and only if \( x = y \). (See also Theorem 2.7.)

Polynomials whose coefficients form an integral domain are themselves an integral domain (see Section 3.7 and Definition 7.1). Other examples are the fields \( \mathbb{F}_p \) of the integers modulo a prime \( p \). In this context, Lagrange’s theorem (Theorem 8.32) is interesting: it says that an degree \( n \) polynomial over a field has at most \( n \) roots. So,

\[
x^2 + 5x + 6 = 110 \quad \implies \quad (x+2)(x+3) = 110.
\]

And this implies that \( x =_{11} 9 \) or \( x =_{11} 3 \). If we work modulo 12, factoring does not solve the problem. For example, \( x^2 + 5x + 6 \) modulo 12 has roots \( \{1, 6, 9, 10\} \).

A (non-Abelian) ring that does have zero divisors are the 2 by 2 matrices with coefficients in \( \mathbb{Z} \). In fact, if \( N = \begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix} \), then \( N^2 = 0 \).

Note that \( \mathbb{C} \) does not have zero divisors. Therefore, the same holds for any subset of \( \mathbb{C} \), such as the set \( \mathcal{A} \) of all algebraic integers. Propositions 7.31 and 8.3 (ii) imply the following remarkable facts.

Theorem 8.6. The set \( \mathcal{A} \) forms a integral domain but not a field and i) \( \mathcal{A} \) is dense in \( \mathbb{C} \), ii) \( \mathcal{A} \) has no irreducibles, iii) \( \mathcal{A} \) has no primes.

It might seem that we have not done much to tame the factorization process. However, the following result indicates that we on the right track.

Theorem 8.7. Any prime \( p \) in an integral domain \( R \) is irreducible.

Proof. Suppose that the prime \( p \) satisfies \( p = ab \). We need to show that \( a \) or \( b \) is a unit. Certainly \( p \neq 0 \) divides \( ab \), and so, from Definition 8.1, \( p \mid a \) or \( p \mid b \). Assume the former. So there is a \( c \) such that \( pc = abc = a \). We then
8.2. Integral Domains

get The cancellation theorem gives, of course, that \( bc = 1 \), and so \( b \) has an inverse and therefore is a unit. Similar if we assume \( p \mid b \).

Like any ring in \( \mathbb{C} \), \( \mathbb{Z}[\sqrt{-5}] \) is an integral domain. So Proposition 8.3 (iv) shows that the converse is false. However, here is an interesting lemma that implies (once again) that \( \mathbb{F}_p \) is a field (see Proposition 5.18). The proof is essentially the same as that of Lemma 5.3.

**Lemma 8.8.** A finite integral domain is a field.

**Proof.** Fix some \( a \neq 0 \) in the integral domain \( R \). Consider the (finitely many) elements \( \{ax\}_{x \in R} \). Either all these elements are all distinct, or two are the same. But if \( ax = ay \), the cancellation theorem gives a contradiction. If they are all distinct, then there is an \( x \) such that \( ax = 1 \in R \). Thus \( a \) has a multiplicative inverse. ■

**Theorem 8.9.** Let \( R \) be an integral domain in which every element has a factorization into irreducibles. Every irreducible is a prime if and only if factorization into irreducibles is always unique.

**Proof.** First, suppose that every irreducible is a prime and assume that the following are two factorizations of \( x \in R \) into irreducibles.

\[
x = up_1 \cdots p_k = u'q_1 \cdots q_l.
\]

Now if \( p_1 \) is a prime, upon relabeling the \( q_i \), it must divide \( q_1 \). Since \( q_1 \) is irreducible, we must have \( p_1 = q_1 \) up to units. Doing finitely many steps, one proves that the factorization is unique.

Next, suppose that \( q \) is irreducible and that there are non-zero \( a \) and \( b \) such that \( q \mid ab \). This implies \( qc = ab \). We factor both sides of this last equation into irreducibles.

\[
uq(p_1 \cdots p_k) = u'(q_1 \cdots q_l)(q_{l+1} \cdots q_m).
\]

By unique factorization, \( q \) must equal to \( q_1 \) (upon relabeling and up to units) and thus it divides \( a \) or \( b \). ■

**Definition 8.10.** An integral domain \( R \) is a unique factorization domain\(^2\) if every element admits a unique factorization into irreducibles. This is often abbreviated to UFD.

\(^2\)The word “domain” serves as a reminder that \( R \) must be an integral domain.
By Theorems 8.7 and 8.9, in a UFD, “prime” and “irreducible” are synonymous. In a UFD, the notions of greatest common divisor and least common multiple are well-defined. The reason these notions are well-defined can be found in the proof of Corollary 2.16. To repeat that argument, suppose that
\[ \alpha = u \prod_{i=1}^{s} p_i^{k_i} \quad \text{and} \quad \beta = u' \prod_{i=1}^{s} p_i^{\ell_i}, \]
where \( u \) and \( u' \) are units and \( k_i \) and \( \ell_i \) in \( \mathbb{N} \cup \{0\} \). Now define:
\[ m_i = \min(k_i, \ell_i) \quad \text{and} \quad M_i = \max(k_i, \ell_i). \]
Then, of course, we have
\[ \gcd(\alpha, \beta) = \prod_{i=1}^{s} p_i^{m_i} \quad \text{and} \quad \text{lcm}(\alpha, \beta) = \prod_{i=1}^{s} p_i^{M_i}. \]
The \( p_i \) are unique up to a unit. And so are the \( \gcd \) and \( \text{lcm} \), since the product of units is a unit.

We still need to be slightly cautious. For instance, in \( \mathbb{Z}[i] \), which is a UFD, the units are \( \pm 1 \) and \( \pm i \). The \( \gcd \) of \( 2i \) and \( -4 \) is \( 2 \) up to units, that is: \( \pm 2 \) or \( \pm 2i \).

8.3. Euclidean Domains

The next step in the taming process, is to make sure there is a division algorithm.

**Definition 8.11.** A Euclidean function on a ring \( R \) is a function \( E : R \setminus \{0\} \to \mathbb{N} \cup \{0\} \) that satisfies:

i) For all \( \rho_1 \) and \( \rho_2 \) in \( R \), there are \( \kappa \) and \( \rho_3 \) in \( R \) such that \( \rho_1 = \kappa \rho_2 + \rho_3 \) and \( E(\rho_3) < E(\rho_2) \) and

ii) For all \( \alpha \) and \( \gamma \) in \( R \setminus \{0\} \), we have \( E(\alpha \gamma) \geq E(\alpha) \).

A Euclidean ring or Euclidean domain is an integral domain \( R \) for which there is a Euclidean function.

In a Euclidean domain, we can perform the division algorithm of Lemma 2.2\(^3\). All statements and proofs in Chapter 2 from Bézout’s Lemma (Lemma 2.5) on, up to and including Corollary 2.16, hold with minor modifications. For example, we need to use \( E(n) \) instead of the norm of \( n \). Theorem 2.7

\(^3\)The name “Euclidean domain” derives from the alternative name of that algorithm, see remark 2.4.
needs the reformulation given by Theorem 8.5. Corollary 2.8 would need to be reformulated (which we omit). Among other things, the unique factorization, and the Euclidean algorithm of Chapter 3, which in turn led us to continued fractions, follow from these. So the consequences of having a Euclidean function are indeed staggering! Exercise 8.12 investigates the relation between the two chapters.

In Euclidean domains the notions of prime and irreducible are again happily reunited.

Proposition 8.12. Let $R$ be a Euclidean domain. If $p \in R$ is irreducible, then $p$ is prime.

Proof. Suppose $p$ is irreducible and $p \mid ab$ and let $g$ be a $gcd(a,p)$. Then there are $h$ and $k$ such that $p = gh$ and $a = gk$. Since $p$ is irreducible, either $g$ or $h$ is a unit. Suppose first that $h$ is a unit. Then $a = gh^{-1}k = ph^{-1}k$ and so $p \mid a$. If, on the other hand, $g$ is a unit, then $g$ divides 1 (the multiplicative identity). Of course, 1 is a common divisor of $a$ and $p$, and thus we also have $gcd(a,p) = 1$. Euclid’s lemma (Lemma 2.6) gives that $p \mid b$. ■

Corollary 8.13. Let $R$ be a Euclidean domain. Then
i) $p \in R$ is prime if and only if $p$ is irreducible.
ii) Every element admits a unique factorization into powers of primes up to re-ordering and products of units.

Proof. Item (i) follows from the previous proposition together with Theorem 8.7. Theorem 8.9 implies item(ii). ■

Polynomial rings over a field, such as $\mathbb{Q}[x]$ or $\mathbb{R}[x]$, are a great examples of Euclidean domains. We already saw in Section 7.1, that the degree is a Euclidean function in these rings.

We finally come to the reason to introduce empty products in Remark 2.14.

Corollary 8.14. A field $F$ is a Euclidean domain and therefore has unique factorization. Namely, every non-zero $x \in F$ is a unit times the empty product of primes. In particular, there are no primes and no irreducible numbers in $F$. 
Proof. We take \( x \) and \( y \) in \( F \) and write \( x = yq + 0 \), where \( q = y^{-1}x \). So every remainder maps to zero\(^4\).

Thus the results in Chapter 2 starting with Theorem 2.17 (the infinitude of primes) do not generalize to all Euclidean domains. The problem in the proof of Theorem 2.17 is that it crucially depends on adding “1” to some number in order to get a “bigger” number. The rest of that Chapter depends on the embedding of the integers in the real numbers (or even \( \mathbb{C} \)).

The last result, together with Definitions 8.11, 8.4, and 5.20, immediately implies the following.

**Corollary 8.15.** We have the following inclusions:

\[
\text{fields} \subseteq \text{Eucl. domains} \subseteq \text{UFDs} \subseteq \text{domains} \subseteq \text{comm. rings} \subseteq \text{rings}.
\]

### 8.4. Example and Counter-Example

As an example we consider the elements of the set \( \mathbb{Z}[\sqrt{-1}] \). These are usually called the Gaussian integers (see Figure 39). From equations 7.8 and 7.9, we can infer that \( \alpha = a + bi \) can be represented in matrix form as:

\[
\alpha = \begin{pmatrix} a & -b \\ b & a \end{pmatrix}
\]

with \( N(\alpha) = a^2 + b^2 \).

It is easy to check that multiplication of these matrices is commutative — after all, multiplication of the underlying complex numbers is commutative.

**Proposition 8.16.** The Gaussian integers form a Euclidean domain with the norm as Euclidean function.

Proof. For \( j \) a square free integer, \( N(\alpha) \) is the square of the absolute value of \( \alpha \), and so it is a positive integer. So the second requirement of Definition 8.11 follows immediately from Corollary 7.28. It remains to prove that the first requirement is satisfied.

Given any \( \rho_1 \) and \( \rho_2 \) in \( \mathbb{Z}[i] \), we can certainly choose \( \kappa \) and \( \rho_3 \) so that

\[
\rho_1 = \kappa \rho_2 + \rho_3.
\]

\(^4\) This is one of reasons we added 0 to the image of \( E \) in Definition 8.11
8.4. Example and Counter-Example

Figure 39. The Gaussian integers are the lattice points in the complex plane; both real and imaginary parts are integers. For an arbitrary point \( z \in \mathbb{C} \) — marked by \( \times \) in the figure, a nearby integer is \( k_1 + ik_2 \) where \( k_1 \) is the closest integer to \( \text{Re}(z) \) and \( k_2 \) the closest integer to \( \text{Im}(z) \). In this case that is 2 + 3i.

(For example, \( \kappa = 0 \) and \( \rho_3 = \rho_1 \).) Dividing by \( \rho_2 \) gives

\[
\rho_1 \rho_2^{-1} = \kappa + \rho_3 \rho_2^{-1}.
\]

We choose \( \kappa \) to be the closest Gaussian integer to \( \rho_1 \rho_2^{-1} \) (indicated by “\( \times \)” in Figure 39). Recalling that in this case, the norm corresponds to the usual absolute value squared, we immediately see from the figure that we can choose \( \kappa \) so that \( N(\rho_3 \rho_2^{-1}) \leq 1/2 \). And thus with that choice, using Corollary 7.28,

\[
N(\rho_3) = N(\rho_3 \rho_2^{-1}) N(\rho_2) \leq \frac{1}{2} N(\rho_2)
\]

(8.2)

which proves the first requirement.

The computation that leads from equation (8.1) to equation (8.2) can also be done explicitly. Let \( \rho_1 = a + bi \) and \( \rho_2 = c + di \). It is an easy computation to see that

\[
\rho_1 \rho_2^{-1} = \frac{ac + bd}{c^2 + d^2} + i \frac{-ad + bc}{c^2 + d^2}.
\]

We want to express this as a Gaussian integer \( \kappa = k_1 + ik_2 \) plus a remainder \( \rho_3 \rho_2^{-1} = \varepsilon_1 + i\varepsilon_2 \) whose norm is less than 1. We choose \( k_1 \) to be the integer closest (or one of the integers closest) to \( \frac{ac + bd}{c^2 + d^2} \), and \( k_2 \), the integer closest to \( \frac{-ad + bc}{c^2 + d^2} \). With those choices, the remainders

\[
\varepsilon_1 = \frac{ac + bd}{c^2 + d^2} - k_1 \quad \text{and} \quad \varepsilon_2 = \frac{-ad + bc}{c^2 + d^2} - k_2
\]

5If there is more than one closest Gaussian integer, pick any one of them.
are each not greater than $\frac{1}{2}$ in absolute value. Thus
\[ \rho_3 = (\varepsilon_1 + i\varepsilon_2)(c + id), \]
with norm $(\varepsilon_1^2 + \varepsilon_2^2)(c^2 + d^2)$ by Corollary 7.28. Since the $\varepsilon_i$ are no greater than $\frac{1}{2}$, (8.2) follows.

The computation in the foregoing proof will be important, and so it is useful to summarize it even more succinctly.

**Definition 8.17.** A fundamental domain of $\mathbb{Z}[i]$ is a simply connected region in $\mathbb{C}$ such that it contains exactly one representative of every set $z + \mathbb{Z}[i]$. Usually one takes the unit square as a fundamental domain for $\mathbb{Z}[i]$.

**Remark 8.18.** For $j$ negative and square free, $N$ is a Euclidean function on $\mathbb{Z}[\sqrt{-j}]$ if and only if in a fundamental domain, the distance to the nearest algebraic integer is strictly less than 1. Note that in $\mathbb{Z}$, to get a small remainder we simply choose the floor of $\rho_1 \rho_2^{-1}$ for the equivalent of $\kappa$ (see the proof of Lemma 2.2). But in the above proof — working the Gaussian integers — it is clear that in general there is no obvious natural choice for $\kappa = k_1 + ik_2$ that makes $N(\varepsilon)$ less than 1. In exercise 8.3, we look in some more detail at the possible choices for $k_1$ and $k_2$. So the Euclidean algorithm applied to, say, $17 + 15i$ and $7 + 5i$ may lead to different computations. We gave an example of this in exercise 7.17.

**Proposition 8.19.** The ring $\mathbb{Z}[\sqrt{-6}]$ does not have the unique factorization (into irreducibles) property. Therefore this ring is not a Euclidean domain.

**Proof.** $\mathbb{Z}[\sqrt{-6}]$ (see Figure 40) is an integral domain, because it is a subring of $\mathbb{C}$. We show that $\mathbb{Z}[\sqrt{-6}]$ does not have unique factorization in two steps. The first step is to observe that
\[ 10 = 2 \cdot 5 = (2 + i\sqrt{6})(2 - i\sqrt{6}). \]
We are done if we show that 2, 5, and $2 \pm i\sqrt{6}$ are irreducible. Assume $2 = \alpha \gamma$, both non-units. Taking the norm\(^6\) (always using Corollary 7.28), we get
\[ 4 = N(\alpha)N(\gamma). \]

---

\(^6\)This part of this proof illustrates how to use the norm to reduce the question whether a number in a Euclidean domain $R$ is irreducible to the same question in $\mathbb{Z}$. 
Thus each of the norms equals 2. But $2 = a^2 + 6b^2$ has no integer solutions, hence 2 is irreducible. The exact same argument applied to 5 gives that

$$25 = N(\alpha)N(\gamma).$$

Each of the norms now must equal 5. But again $5 = a^2 + 6b^2$ has no integer solutions. If we apply the argument to $2 \pm i\sqrt{6}$, we obtain

$$10 = N(\alpha)N(\gamma).$$

Thus either $\alpha$ must have norm 2 and $\beta$ must have norm 5, or vice versa. But the previous arguments show that both are impossible. ■

8.5. Ideal Numbers

In this section, we explain how ideals arise from the study of factorization into primes in rings of algebraic integers. We base this description loosely on the historical record as described in chapter 21 of the excellent book [64]. For the definition and basic properties of ideals, we refer to Section 7.2. We start by reformulating gcd and lcm in the language of ideals.

**Definition 8.20.** Let $A$ and $B$ ideals. The greatest common divisor of $A$ and $B$ is the smallest ideal that contains both of these. It is denoted by $\gcd(A, B)$. The least common multiple of $A$ and $B$ is the largest ideal that is contained in both $A$ and $B$. It is denoted by $\text{lcm}(A, B)$.

Recall that an ideal $\langle j \rangle$ in $\mathbb{Z}$ is maximal if and only if $j$ is prime. For if $j$ is not prime, the ideal generated by a divisor of $j$ contains $\langle j \rangle$. On the other
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hand, consider the ideal \( \langle p, j \rangle \). The fact that it is generated by \( \gcd(p, j) \) is non-trivial: it follows from Bézout (Lemma 2.5).

Now let us see how this pans out in some examples of ideals in rings of algebraic integers. Start by considering the ring \( \mathbb{Z}[\sqrt{-3}] \) of algebraic integers (see equation (7.7)) displayed in the left of Figure 41. We start by showing that this ring does not have the unique factorization property. Knowing that

\[
4 = 2 \cdot 2 = (1 + i\sqrt{3})(1 - i\sqrt{3}),
\]

the proof of that statement is almost verbatim that of Proposition 8.19 (see exercise 8.21. This exercise goes on to show that 4 admits no factorization at all into primes!).

What is interesting here is that the numbers 2 and \( (1 \pm i\sqrt{3}) \) belong to the same maximal ideal.

**Lemma 8.21.** \( I = \langle 2, 1 + i\sqrt{3} \rangle \) is a maximal ideal in \( R = \mathbb{Z}[\sqrt{-3}] \).

**Proof.** \( I \) is depicted in red in the left of Figure 41. It clearly contains both 2 and \( 1 + i\sqrt{3} \). It clearly forms a lattice and so is closed under addition. Next we check the absorption property of the ideal. Denote the two generators by \( x \) and \( y \) for brevity. For any elements \( \alpha, \beta, \) and \( \gamma \) of \( R \), we must have

\[
\alpha(\beta x + \gamma y) = \delta x + \varepsilon y \in I.
\]

It is an easy but tedious exercise to check that for any integers \( a, b, c, \) and \( d \)

\[
(a + ib\sqrt{3}) \cdot 2 + (c + id\sqrt{3}) \cdot (1 + i\sqrt{3}) = (a - b - 2d) \cdot 2 + (c + d + 2b) \cdot (1 + i\sqrt{3}).
\]

And so all these elements lie in the lattice \( I \).

If we add \( I \) any element not in \( I \), then the resulting set contains the differences 1 and \( i\sqrt{3} \) (see Figure 41). Taking the closure under addition, it immediately follows that we obtain all of \( \mathbb{Z}[\sqrt{-3}] \). Thus \( I \) is maximal. 

The upshot is that we are tempted (or, rather, Kummer was [64]) to think of the set \( I \) as the set of multiples of some hidden or “ideal”\(^7\) prime \( Q \). Then both 2 and \( (1 \pm i\sqrt{3}) \) are multiples of this “ideal” number \( Q \) (up to units at least). This way, lo and behold, unique factorization into irreducibles or primes is restored!

\(^7\)Hence the name “ideal”.
8.5. Ideal Numbers

There is more than a grain of truth in this. Recall that the ring $R' = \mathbb{Z}[\frac{1}{2}(1 + i\sqrt{3})]$ is the ring of integers in $\mathbb{Q}(\sqrt{-3})$ (Lemma 7.25). This ring, depicted on the right of Figure 41, contains the units (drawn in green) $1 \pm i\sqrt{3}/2$. Clearly, 2 and $1 + i\sqrt{3}$ are now the same up to a unit. Therefore, this time around 2 generates $I$. In other words, $R'$ contains $R$, and has the same set $I$ as an ideal, only now it is a principal ideal. Indeed, in $R'$, equation (8.3) does not represent distinct factorizations of 4, precisely because in this ring, 2 and $1 + i\sqrt{3}$ differ by a unit.

Finally, we finish this section by checking that indeed the norm is not a Euclidean function for $\mathbb{Z}[\sqrt{-3}]$, while it is for $\mathbb{Z}[\frac{1}{2}(1 + i\sqrt{3})]$. Thus this ring is a Euclidean domain and so, by Corollary 8.13, primes and irreducibles are the same, and factorization is unique. This ring is an important example and has its own name; its elements are called the Eisenstein integers.

**Proposition 8.22.** i) The norm in $\mathbb{Z}[\sqrt{-3}]$ is not a Euclidean function. 
ii) The norm in $\mathbb{Z}[\frac{1}{2}(1 + \sqrt{-3})]$ is a Euclidean function.

**Proof.** According to Remark 8.18, the norm — which in these two cases is positive — is a Euclidean function if and only if it is less than 1 in a fundamental domain. In both cases, the norm of a number is simply the square of the usual absolute value of that number. The fundamental domains are shaded in Figure 41.

Proof of (i). The fundamental domain $D$ is given by a rectangle of height $|h| = \sqrt{3}$ and width 1 (see Figure 42). The diagonals in $D$ have
length $\sqrt{1+3} = 2$ and so we have that the distance to the nearest algebraic integer is between 0 and 1. It equals 1 at the intersection of the diagonals. Thus $N$ fails to be a Euclidean function.

Proof of (ii). The fundamental domain consists of two isosceles triangles, one of which is depicted on the right of Figure 42. Its height $d$ is $\frac{1}{2}\sqrt{3}$ and its base has length 1. We are looking for the point that maximizes the distance to the nearest point of the triangle. That point lies at height $y$ on the bisector of the top-angle and its distance $d - y$ to the three points of the triangle is the same. Thus we compute

$$\frac{1}{2} + y^2 = (d - y)^2 \quad \implies \quad y = \frac{4d^2 - 1}{8d} \quad \implies \quad d - y = \frac{4d^2 + 1}{8d}.$$

This evaluates to $d - y = \frac{\sqrt{3}}{3}$ which is less than 1.

**Figure 42.** Left, the fundamental domain of $\mathbb{Z}[\sqrt{-3}]$. Here, $h = i\sqrt{3}$. Right, one of the 2 isosceles triangles that constitute the fundamental domain of $\mathbb{Z}[\frac{1}{2}(1 + \sqrt{-3})]$. Its height $d$ equals $\frac{1}{2}\sqrt{3}$. The point that maximizes the distance to the closest of the 3 corner points lies on the bisector of the top angle at height $y$.

It is surprising that in the first part of the proof, the criterion of Euclidean fails at only 1 point in the fundamental domain. An analyst might suspect that somehow we can get around the exception because it has measure zero. Note, however, that (8.3) shows that $\mathbb{Z}[\sqrt{-3}]$ does not have have unique factorization and thus there is no Euclidean function (Proposition 8.13).
8.6. Principal Ideal Domains

Definition 8.23. A principal ideal domain is an integral domain in which every ideal is a principal ideal. This is usually abbreviated to PID.

We now complete the containments given in Corollary 8.15.

Theorem 8.24. We have the following inclusions:

fields $\subseteq$ ED's $\subseteq$ PID's $\subseteq$ UFD's $\subseteq$ domains $\subseteq$ comm. rings $\subseteq$ rings.

Proof. In view of Corollary 8.15, we only need to prove (i) that a Euclidean domain is a PID, (ii) that a PID is a UFD, and (iii) that the three categories are not equal. We leave (iii) for the next section.

i) In a Euclidean domain, the trivial ideal $\{0\}$ is of course a principal ideal (as it has only one element). Let $E$ be the Euclidean function in $D$. Fix a non-trivial ideal $I$ and pick $x \in I$ that minimizes $E$ on $I \setminus \{0\}$. Pick any other $y \in I$. Then by the division algorithm

\[ y = xq + r \quad \text{and} \quad E(r) < E(x). \]

But since $y - xq \in I$, $r$ is in $I$, and so $E(r)$ must be zero by the minimality of $x$. Hence $x$ generates $y$.

ii) Suppose $x_0$ is an element of a principal ideal domain $D$ that cannot be written as a product of irreducibles. Then, clearly, there are non-zero non-units $x_1$ and $y_1$ so that $x_0 = x_1y_1$. But by definition of $x_0$, at least one of $x_1$ and $y_1$ cannot be written as a product of irreducibles. Suppose that is $x_1$. Now $x_1$ divides $x_0$, and we get $\langle x_0 \rangle \subseteq \langle x_1 \rangle$. We can apply the same arguments to $x_1$, and so on. Thus we get what is called an (infinite) ascending chain of ideals:

\[ \langle x_0 \rangle \subseteq \langle x_1 \rangle \subseteq \langle x_n \rangle \cdots. \]

We define $I = \bigcup_{i=0}^{\infty} \langle x_i \rangle$. It is easy to see that $I$ is an ideal (Definition 7.10). But because $D$ is a PID, $I$ must have a single generator $p$. The element $p$ must reside in $\langle x_n \rangle$ for some $n$. Since $p$ generates $\langle x_n \rangle$, it must in fact be equal to $x_n$. Thus the ascending chain must end, contradicting the hypothesis on $x_0$, which implies that every element in $D$ can be written as a product of irreducibles.

It is then sufficient by Theorem 8.9 to show that every irreducible $p$ is also prime. Let element $a$ not in $\langle p \rangle$ and consider the ideal $\langle p, a \rangle$. Because
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D is a PID, there is a q that generates this ideal: \( \langle q \rangle = \langle p, a \rangle \). But then we must have

\[ \langle q \rangle = D, \]

because if not, \( p \) has a non-trivial divisor q. In particular, we get that there are x and y so that

\[ 1 = px + ay \quad \Rightarrow \quad \forall b \in D : b = pxb + ayb \]

But this implies that if \( p \mid ab \) and \( p \nmid a \), then we must have \( p \mid b \). Thus \( p \) is prime. \( \blacksquare \)

Common PID’s are \( \mathbb{Z} \) and \( \mathbb{F}[x] \), but these are also Euclidean domains.

8.7. ED, PID, and UFD are Different

PID’s that are not Euclidean domains are a not so easy to come by. Here we show, following [69], that \( \mathbb{Z}[\frac{1+\sqrt{-19}}{2}] \) is an example of this. Recall that by Lemma 7.25, \( \mathbb{Z}[\frac{1+\sqrt{-19}}{2}] \) is the set of integers of \( \mathbb{Q}[\sqrt{-19}] \).

Lemma 8.25. In \( \mathbb{Z}[\frac{1+\sqrt{-19}}{2}] \), the units are \( \pm 1 \), while 2 and 3 are irreducible.

Proof. For brevity, we set \( \theta = \frac{1+\sqrt{-19}}{2} \) and denote \( R = \mathbb{Z}[\theta] \). The norm of \( a+b\theta \) satisfies (see, for example, remark 7.29)

\[ N(a+b\theta) = \left( a + \frac{b}{2} \right)^2 + \frac{19b^2}{4} = a^2 + ab + 5b^2 \in \mathbb{N} \cup \{0\} . \]

We have that the norm of units must be \( \pm 1 \), so

\[ \left( a + \frac{b}{2} \right)^2 + \frac{19b^2}{4} = 1 . \]

Clearly, the only solutions are \( a = \pm 1 \) and \( b = 0 \).

By the multiplicative property of the norm, if 2 is reducible we have

\[ 2 = xy \quad \Rightarrow \quad N(2) = 4 = N(x)N(y) . \]

\( N(x) \) and \( N(y) \) are natural numbers and not equal to 0 or \( \pm 1 \). The only solution is \( N(x) = N(y) = 2 \) which is easily seen to be impossible. Hence 2 is irreducible. The same reasoning works for 3. \( \blacksquare \)

Proposition 8.26. \( \mathbb{Z}[\frac{1+\sqrt{-19}}{2}] \) is not a Euclidean domain.
8.7. ED, PID, and UFD are Different

Proof. We start by assuming that \( R \) is a Euclidean domain (ED) and derive a contradiction. So let \( E \) denote the Euclidean function\(^8\) of Definition 8.11 and let \( m \) be an element of \( R \) that minimizes \( E \) over the set of non-zero, non-unit elements. In a ED, we are allowed to use the division algorithm, so

\[
2 = mq + r \quad \text{with} \quad E(r) < E(m).
\]

From the inequality and the assumption on \( m \), we see that \( r \) must be zero or a unit. So by Lemma 8.25, \( r \in \{0, \pm 1\} \). Now if \( r = 1 \), then \( mq = 2 - r = 1 \) and so \( m \) is invertible, contradicting the assumption on \( m \).

If \( r \) equals 0 or \(-1\), we need to do one more step. In this case, \( mq \) equals 2 or 3. By Lemma 8.25 these numbers are irreducible, and thus \( q \) must be a unit (since \( m \) is not), whence \( m \in \{\pm 2, \pm 3\} \). We apply the division algorithm to \( \theta \):

\[
\theta = mq' + r' \quad \text{with} \quad E(r') < E(m).
\]

So \( \theta - r' \) is divisible by \( m \) where \( r' \in \{0, \pm 1\} \), that is to say: by 2 or 3. But it is easy to see that any of these numbers divided by 2 or 3 are not in \( R \).

Theorem 8.27. The set \( R \) of the integers of \( \mathbb{Q}[\sqrt{-19}] \) is a PID but not a Euclidean domain.

---

\(^8\)Some unknown function, not necessarily the norm.

Figure 43. Points in the area red shaded are a distance less than from an integer in \( \mathbb{Z} \). The blue area maps into the red under \( x \to 2x - \sqrt{19}/4 \) indicated by the arrow. We note that \( \sqrt{19}/4 \approx 1.09 \) and \( \sqrt{3}/2 \approx 0.87 \).
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Proof. Of course, the second part is settled by the previous result. So here we just prove that \( R \) is a PID. So consider any non-zero ideal \( I \) in \( R \) and pick a \( b \in I \) which minimizes the norm \( N(\mathbf{b}) \) on the non-zero elements of \( I \). Now assume \( I \) is not principal, then certainly \( bR \) will not equal \( I \). In this case, we choose any \( a \in I \setminus bR \) and investigate what happens. By the absorption property, we have that
\[
\forall p, q \in R : \quad ap - bq \in I.
\]
We will show, however, that
\[
\exists p, q \in R : \quad ap - bq \neq 0 \quad \text{and} \quad N(ap - bq) < N(b), \quad (8.4)
\]
which contradicts our choice of \( b \), and therefore disproves the assumption that \( I \) is not principal. By the multiplicativity of norms, (8.4) will be proved if
\[
N\left(\frac{ap}{b} - q\right) < 1. \quad (8.5)
\]
Clearly, we can choose \( q \) so that the real part of \( \frac{ap}{b} - q \) is not zero. Then add a multiple of \( i\sqrt{19}/2 \) to \( q \) so that the imaginary part of \( \frac{ap}{b} - q \) is in \((-\sqrt{19}/4, \sqrt{19}/4]\). Note that \( ap/b - q \neq 0 \). If in fact the imaginary part is in \((-\sqrt{3}/2, \sqrt{3}/2)\) (shaded red in Figure 43), then by subtracting an integer (in \( \mathbb{Z} \)) from \( q \) we are done. If, however, the imaginary part of \( ap/b - q \) lands in \([\sqrt{3}/2, \sqrt{19}/4]\), then we multiply both \( p \) and \( q \) by 2 and subtract \( i\sqrt{19}/2 \).

One can check (see exercise 8.24) that the complex map \( g : z \to 2z - i\sqrt{19}/4 \) maps the top blue shaded area in Figure 43 into the area shaded in red. The argument for the lower blue area is identical.

\[\blacksquare\]

Theorem 8.28. The set \( \mathbb{Z}[x] \) is a UFD but not a PID.

Proof. We start by showing that \( I = \langle 2, x \rangle \) is not a principal ideal in \( \mathbb{Z}[x] \). Let \( p \in I \). Then \( p(x) = 2f(x) + xg(x) \) and so \( p(0) = 2n \) for some \( n \in \mathbb{Z} \). If \( p \) generates the ideal \( I \), then we must also have
\[
2 = p(x)a(x) \quad \text{and} \quad x = p(x)b(x).
\]
The first equality implies that \( p \) has degree 0 and \( p(x) = 2n \), while the second then yields that \( x = 2nb(x) \) which is impossible. So \( I \) is not principal.

Given \( f \in \mathbb{Z}[x] \). It is not surprising that any factorization of \( f \) in \( \mathbb{Z}[x] \) is also a factorization in \( \mathbb{Q}[x] \). However, the reverse is also true by Gauss’
8.8. Exercises

lemma (Lemma 7.8). Now \( f \) as an element of \( \mathbb{Q}[x] \) has a unique factorization by Corollary 8.13 and the fact that the degree is a Euclidean function in \( \mathbb{Q}[x] \). Thus the same holds in \( \mathbb{Z}[x] \).

Many results about factorization of rings of quadratic integers are known. We mention a few without proof.

**Proposition 8.29.** [30] For \( d \) square free, the norm in \( \mathbb{Q}(\sqrt{d}) \) is a Euclidean functions if and only if \( d \) is an element of
\[ \{-11, -7, -3, -2, -1, 2, 3, 5, 6, 7, 11, 13, 17, 19, 21, 29, 33, 37, 41, 57, 73\} \].

There are exist quadratic fields, such as \( \mathbb{Q}(\sqrt{69}) \), that are Euclidean but whose norm is not a Euclidean function [19]. Furthermore (Baker-Heegner-Stark Theorem, see [61]), for negative square free \( d \), the integers of \( \mathbb{Q}(\sqrt{d}) \) form a PID and not a Euclidean domain if and only if
\[ d \in \{-163, -67, -43, -19\} \].

It has been conjectured that for positive (square free) \( d \), there are infinitely many values for which the integers of \( \mathbb{Q}(\sqrt{d}) \) have unique factorization.

For \( d \) square free, if the integers of \( \mathbb{Q}(\sqrt{d}) \) are a UFD, then they are also a PID.

8.8. Exercises

**Exercise 8.1.** Use Definition 8.1 (see also Proposition 5.18) to find the units, irreducibles (see Proposition 8.3 (iii), and primes in:
- a) \( \mathbb{Z}_6 \),
- b) \( \mathbb{Z}_7 \), and
- c) \( \mathbb{Z}_8 \).

(Hint: the multiplicative inverses and multiplication tables of \( \mathbb{Z}_6 \) and \( \mathbb{Z}_7 \) are given in Figures 21 and 22 and the tables after Definition 5.19. For \( \mathbb{Z}_8 \), the information is in Figure 44.)
Exercise 8.2. Let \( R \) be an integral domain. Consider the set
\[
R \times \{ R \setminus \{0\} \} = \{ (a, b) : a, b \in R, b \neq 0 \}.
\]
Define an equivalence relation \( \sim \) as follows.
\[
(a, b) \sim (c, d) \quad \text{if} \quad ad = bc.
\]
\( \text{Frac}(R) \) is the collection of equivalence classes with addition and multiplication:
\[
(a, b) + (c, d) = (ad + bc, bd) \quad \text{and} \quad (a, b) \cdot (c, d) = (ac, bd).
\]
It is not hard (but tedious) to show \([26][\text{Chapter 8}]\) that \( \sim \) is indeed an equivalence and that \( \text{Frac}(R) \) is the minimal field containing \( R \). \( \text{Frac}(R) \) is called the \textit{field of fractions} or \textit{field of quotients} of \( R \).

a) Show that addition and multiplication are well-defined in \( \text{Frac}(R) \).
b) What is the field of fractions of \( \mathbb{Z} \)?
c) The identity is not used in the definition of \( \text{Frac}(R) \). What is the “field of fractions” of the “rng” (see remark 5.24) \( m\mathbb{Z} \) where \( m > 1 \) in \( \mathbb{N} \)?
d) Why is it necessary to require that \( R \) has no zero divisors?
Exercise 8.3. We apply the Euclidean algorithm in \( \mathbb{Z}[\sqrt{-1}] \) as in Section 8.4. For the notation, see the proof of Proposition 8.16. Suppose \( \rho \gamma^{-1} \) falls in the unit square depicted in Figure 45. We have drawn four quarter circles of radius 1 in the unit square, denoted by \( a, b, c, \) and \( d. \)

a) Show that we cannot always choose \( \kappa = \kappa_1 + i \kappa_2 \) where \( \kappa_1 \) is the floor of the real part of \( \kappa + \rho \gamma^{-1} \) and \( \kappa_2 \) the floor of the imaginary part. (Hint: Consider the region “northeast” of the quarter circle \( a. \))

b) Compute the coordinates of the points \( A, B, C, \) and \( D \) indicated in the figure. (Hint: Because of the symmetries of the figure, the \( x \) coordinate of \( A \) equals \( 1/2. \) et cetera.)

c) Show that if \( \rho \gamma^{-1} \) falls in the interior of the convex shape \( FACE, \) then there are four possible choices for \( \kappa \) so that \( N(\rho) < N(\gamma). \)

d) Estimate the area of the convex shape \( FACE. \) (Hint: It is contained in a square with sides of length \( BD \) and it contains a square with sides of length \( AC. \))

e) Is it possible that there is only one value for \( \kappa \) so that \( N(\rho) < N(\gamma)? \)

\[ \begin{array}{c}
\text{Figure 45.} \quad \text{Possible values of } \rho \gamma^{-1} \text{ in the proof of Proposition 8.16.}
\end{array} \]

In the following proposition and in exercises 8.4, 8.5, and 8.6, we study the primes in \( \mathbb{Z}[\sqrt{-1}] \) — called Gaussian primes. Recall that the Gaussian integers form a Euclidean domain (Proposition 8.16), and so we have unique factorization and primes and irreducibles are the same (Corollary 8.13). We use the following notation. \( C \) (for “cross”) denotes the set \( \mathbb{Z} \cup i \mathbb{Z} \) minus the origin. Recall that the units in \( \mathbb{Z}[\sqrt{-1}] \) are \( \{ \pm 1, \pm i \} \) and those in \( \mathbb{Z} \) are \( \{ \pm 1 \}. \) The notation \( \pi \) means a prime in \( \mathbb{Z}[\sqrt{-1}], \) whereas \( p \) means a positive prime in \( \mathbb{Z}. \)
Proposition 8.30 (Gaussian Primes). A number $\pi \in \mathbb{Z}[\sqrt{-1}]$ is prime if:

i) $\pi \in C$ and $|\pi|$ equals a prime $p$ in $\mathbb{Z}$ with $p = 4 \cdot 3$,

ii) $\pi \not\in C$ and $|\pi|^2$ equals a prime $p$ in $\mathbb{Z}$ with $p = 2$ or $p = 4 \cdot 1$.

iii) Furthermore, if $\pi$ is reducible then (i) and (ii) cannot hold. (So “if” can be replaced by “if and only if”.)

For an illustration of the Gaussian primes, see Figure 46.

Exercise 8.4. a) Show that $N(\pi) = \pi \bar{\pi} = \prod_i p_i^{k_i}$.

b) Show that $N(\pi)$ equals $p$ or $p^2$ (up to units). (Hint: $\pi$ must divide one of the primes, say $p$, in (a).)

c) Use (b) to show that if $\pi \in C$, then $N(\pi) = p^2$ and so $|\pi| = p$.

d) Use unique factorization in $\mathbb{Z}[\sqrt{-1}]$ to show that if $\pi \not\in C$, then $N(\pi) = p$. (Hint: can $p \cdot p = \pi \cdot \bar{\pi}$?)

Exercise 8.5. a) Use exercise 5.21 (c) to show that if $p = 4 \cdot 1$ and $p$ prime in $\mathbb{Z}$, then there is $m$ such that $p \mid m^2 + 1$.

b) Show that if $p = 4 \cdot 1$, then $p$ is not a prime in $\mathbb{Z}[\sqrt{-1}]$. (Hint: use that $p \mid (m + i)(m - i)$.) Also show that $2$ is not a prime in $\mathbb{Z}[\sqrt{-1}]$.

c) Show that $a^2 + b^2 \not= 4 \cdot 3$. (Hint: compute modulo 4.)

d) Show that if a prime $p$ in $\mathbb{Z}$ does not have residue 1 or 3 modulo 4, then $p = 2$.

e) Use exercise 8.4 (c) and (b) of this exercise to prove Proposition 8.30 (i).

f) Then use exercise 8.4 (d) and (c) and (d) of this exercise to prove part (ii).

Exercise 8.6. a) Show that for a reducible $\gamma$ in $\mathbb{Z}[\sqrt{-1}]$, $N(\gamma)$ is not prime in $\mathbb{Z}$. (Hint: use Corollary 7.28.)

b) Use (a) to show that a reducible $\gamma$ cannot satisfy Proposition 8.30 (ii).

c) Assume $\gamma$ in $C$ and $\gamma = \alpha \bar{\beta}$ up to units. Show that if $\alpha$ and $\beta$ are in $C$, then $|\gamma|$ is not prime in $\mathbb{Z}$.

d) Assume $\gamma$ in $\mathbb{N}$ and $\gamma = \alpha \bar{\beta}$ up to units and that $\alpha$ and $\beta$ are not in $C$. Show that if $\gamma = p$, then $|\alpha| = |\beta|$, and therefore are conjugates (Hint: use Corollary 7.28.). Show that this implies that $N(\gamma)$ has the form $a^2 + b^2$.

e) Show that (c) and (d) and exercise 8.5 (c) imply that $\gamma$ cannot satisfy Proposition 8.30 (i).

f) Extend the reasoning in (d) and (e) to all of $C$. 
Exercise 8.7. Again, we consider numbers in the ring \( R = \mathbb{Z}[\sqrt{-1}] \).

a) Show that if \( b^n - 1 \) is prime in \( \mathbb{Z}[\sqrt{-1}] \), then \( b - 1 \) is a unit.

b) Use (a) to show that \( b \) must be 2 or \( 1 \pm i \).

c) Use Proposition 8.30 (i) to show that if \( b = 2 \), we obtain the usual Mersenne primes (Definition 5.13) as primes in \( \mathbb{Z}[\sqrt{-1}] \).

b) Show that if \( n \) is not prime, then \( b^n - 1 \) is not prime. (\textit{Hint: as in exercise 1.12 (i).})

e) Show that
\[
N((1 \pm i)^n - 1) = 2^n - 2^{1 + \frac{n}{2}} \cos \frac{n\pi}{4} + 1.
\]
(\textit{Hint: (1 \pm i) = 2^{1/2}e^{\pm i\pi/4} and } e^{i\varphi} + e^{-i\varphi} = 2\cos \varphi.)

f) Show that \( (1 \pm i)^n - 1 \) is prime if and only if its norm is prime and \( n \) is odd. (\textit{Hint: use (d) to show that } n \text{ must be odd, and then Proposition 8.30.})

The primes in exercise 8.7 are a generalization of the Mersenne primes of Definition 5.13. These primes in \( \mathbb{Z}[\sqrt{-1}] \) of the form \( (1 \pm i)^n - 1 \) are called Gaussian Mersenne primes. A similar construction works also in the Eisenstein integers \( \mathbb{Z}[\frac{1}{2}(1 + \sqrt{-3})] \); the resulting primes are called Eisenstein Mersenne primes. For more details, see [12].
Exercise 8.8. Given the ring \( R = \mathbb{Z}[\sqrt{-5}] \).

a) Show that 2 is irreducible. (Hint: suppose \( 2 = \beta \gamma \), where \( \beta \) and \( \gamma \) are non-units. Use Corollary 7.28 to see that \( N(\beta) = N(\gamma) = 2 \). Solve for the coefficients of \( \beta \) and \( \gamma \).)

b) Show that 3 is irreducible. (Hint: as (a).)

c) Use (a) and (b) to show that \( 1 \pm i\sqrt{5} \) are irreducible.

d) Show that \( \mathbb{Z}[\sqrt{-5}] \) is a not Euclidean domain. (Hint: Show it does not have unique factorization.)

Exercise 8.9. Given the ring \( R = \mathbb{Z}[\sqrt{2}] \).

a) Show that \( R \) has no zero divisors. (Hint: If \( \alpha \beta = 0 \), then one of the norms must be zero by Corollary 7.28. Solve for the coefficients.)

b) Suppose \( \rho_1 = \kappa \rho_2 + \rho_3 \),

where \( \rho_1 = a + b\sqrt{2} \), \( \rho_2 = c + d\sqrt{2} \), \( \kappa = k_1 + k_2\sqrt{2} \), and \( \rho_3 = e_1 + e_2\sqrt{2} \).

Show that \( \rho_1 \rho_2^{-1} = \frac{ac - 2bd}{c^2 - 2d^2} + \frac{-ad + bc}{c^2 - 2d^2} \sqrt{2} \).

c) Choose \( k_1 \) to be the integer closest to \( \frac{ac - 2bd}{c^2 - 2d^2} \) and \( k_2 \) the one closest to \( \frac{-ad + bc}{c^2 - 2d^2} \sqrt{2} \) . Show that the remainder has norm with absolute value less than 1. (Hint: recall that the norm is \( a^2 - 2b^2 \)).

d) Show that the ring \( \mathbb{Z}[\sqrt{2}] \) is a Euclidean domain (Hint: use Corollary 7.28.)

Exercise 8.10. a) Show that in \( \mathbb{Z}[\sqrt{-5}] \), \( (2 + i\sqrt{5}) \) is irreducible but not prime. (Hint: follow the proof of Proposition 8.3 (iv), except now start with \( 3 \cdot 3 = 9 \) to prove non-primality.)

b) Show that in \( \mathbb{Z}_9 \), 3 is prime but not irreducible. (Hint: follow the proof of Proposition 8.3 (iii).)

c) Find other counterexamples.

Exercise 8.11. a) Solve \( 3x = b \cdot 6x \) where \( b \) is 11, 12, 13, 14, 15.

b) If \( b \) is such that \( \mathbb{Z}_b \) is an integral domain, solve by factoring. c) Use a result in Chapter 5 to show that \( \mathbb{Z}_b \) is an integral domain and hence a field if and only if \( p \) is prime.

d) Give a direct proof that a field is an integral domain. (Hint: if \( a \) and \( b \) are non-zero elements of \( F \), then \( abb^{-1}a^{-1} = 1 \).)
8.8. Exercises

Exercise 8.12. a) Prove Lemmas 2.5 and 2.6 for a Euclidean domain.

b) Theorem 8.5 follows immediately from the absence of zero divisors (Definition 8.4). In Chapter 2, we take the absence of zero divisors in \( \mathbb{Z} \) for granted. Why do we need Euclid’s Lemma (Lemma 2.6) — whose proof uses that division algorithm — to prove Theorem 2.7? (Hint: does the cancellation take place in \( \mathbb{Z} \)?)

In the next exercise, we prove:

**Lemma 8.31.** Let \( d \in \mathbb{Z} \) be square free. \( \alpha \in \mathbb{Z}[\sqrt{d}] \) is a unit if and only if \( N(\alpha) = \pm 1 \).

**Exercise 8.13.** a) Show that if \( \alpha \) is a unit, \( N(\alpha^{-1}) = \frac{1}{N(\alpha)} \).

b) Use (a) to show that the norm of a unit must be \( \pm 1 \).

c) Vice versa, show that if \( N(\alpha) = \pm 1 \), then \( \alpha \) is invertible. (Hint: a matrix with determinant \( \pm 1 \) is invertible. Show that the inverse matrix corresponds to an element of \( \mathbb{Z}[\sqrt{d}] \).)

**Exercise 8.14.** Consider \( \mathbb{Z}[\sqrt{-6}] \) and define \( a_{\pm} = 2 \pm \sqrt{-6} \).

a) Show that \( a_{\pm} a_{\pm} = 10 = 2 \cdot 5 \).

b) Show that \( a_{\pm} \), 2, and 5 are irreducible in \( \mathbb{Z}[\sqrt{-6}] \). (Hint: if \( a_{\pm} = \alpha \beta \) is reducible, then \( N(a_{\pm}) = N(\alpha)N(\beta) \). By Lemma 8.31, we may assume \( N(\alpha) = 2 \). Solve that equation. And so forth.)

c) Show that \( a_{\pm} \), 2, and 5 are not primes. (Hint: for \( a_{\pm} \), use (a)).

d) Show that unique factorization does not hold. (Hint: see (a)).

e) Show that Euclid’s lemma 2.6 does not hold here. (Hint: use Definition 8.2.)

**Exercise 8.15.** a) Which ones of the sets in exercise 5.24 are integral domains?

b) Euclidean domains?

**Exercise 8.16.** a) Show that \( \pm 1 \) and \( \pm 1 \pm \sqrt{2} \) are units of \( \mathbb{Z}[\sqrt{2}] \). (Hint: see Lemma 8.31.)

b) Show if \( \alpha \) is a unit, then for all \( n \in \mathbb{Z} \), \( \alpha^n \) is a unit.

c) Show that \( \mathbb{Z}[\sqrt{2}] \) has infinitely many units.

d) Find solutions of the quadratic equation \( a^2 - 2b^2 = \pm 1 \). (Note: an equation of the form \( a^2 - db^2 = 0 \) where \( d \) is square free, is called Pell’s equation.)

One can show that the set of units of \( \mathbb{Z}[\sqrt{2}] \) is \( \{ \pm (1 + \sqrt{2})^n : n \in \mathbb{Z} \} \).
Exercise 8.17. Given the ring \( R = \mathbb{Z}[\sqrt{10}] \).

a) Show that there is no \( \alpha \in \mathbb{R} \) with \( N(\alpha) = \pm 2 \). (Hint: write \( \alpha = a + b\sqrt{10} \) and try to solve for the coefficients of \( \alpha \) in \( \mathbb{Z}[\sqrt{10}] \).

b) Show that there is no \( \alpha \in \mathbb{R} \) with \( N(\alpha) = \pm 5 \). (Hint: write \( \alpha = a + b\sqrt{10} \). Then in \( \mathbb{Z}_5 \), show that \( a = \pm 5 \). It follows that \( 25k^2 - 10b^2 = \pm 5 \). Divide by 5 and solve in \( \mathbb{Z}_5 \).

c) Use (a) and (b) to show that 2 and 5 are irreducible. (Hint: assume that \( \alpha \) does not have unique factorization.)

d) Use (c) to show that \( \sqrt{10} \) is not an Euclidean domain. (Hint: see Proposition 7.5 and Corollary 8.13.)

e) Suppose \( F \) is a field. Show that the degree of \( \sqrt{10} \) in \( F \) is in \( \{2, 4\} \).

Exercise 8.18. Given a field \( F \), we form the ring \( F[x] \) of polynomials. For this exercise, read Section 3.7 again.

a) Use exercise 7.1 to show that the ring \( F[x] \) is a Euclidean domain with the degree \( d \) (of the polynomial) as a Euclidean function.

b) What goes wrong in (a) if \( F = \mathbb{Z} \)? (Hint: give a counter-example.)

c) What are the “primes” in \( F[x] \)? (Hint: see Proposition 7.5 and Corollary 8.13.)

d) \( p_1(x) = x^2 + 1 \) is reducible over \( \mathbb{C}, \mathbb{R}, \) or \( \mathbb{Q} \)? What about \( p_2(x) = x^2 - 2 \)?

e) Show that the degree in \( R[x] \) is an additive function if \( R \) is a domain.

Exercise 8.19. Given a field \( F \).

a) Show that for any \( \alpha \in F \) and \( p \) in \( F[x] \), there are \( q \) and \( r \) in \( F[x] \) such that \( p(x) = (x - \alpha)q(x) + r(x) \), where \( r(x) \) is a constant. (Hint: the degree is a Euclidean function.)

b) Show that in (a), \( p(\alpha) = 0 \) if and only if \( r = 0 \). (Hint: Substitute \( x = \alpha \).)

c) Use (b) to show that if \( p_n \in F[x] \) of degree \( n \) has a root, then \( p_n(x) = p_{n-1}(x)(x - \alpha) \) where \( p_{n-1} \) has degree \( n - 1 \).

d) Use (c) to show that a degree \( n \) polynomial in \( F[x] \) has at most \( n \) roots.

(Compare with exercises 3.22 and 7.17)

We state the last result of exercise 8.19. It has important applications.

Theorem 8.32 (Lagrange’s Theorem). If \( f \) is a degree \( n \) polynomial with coefficients in a field \( F \), then \( f(x) = 0 \) has at most \( n \) solutions.

Exercise 8.20. Define the product of ideals \( A \) and \( B \) as the smallest ideal containing \( \{ a_ib_i : a_i \in A, b_i \in B \} \).

a) Show that \( AB \) must contain \( \{ \sum_{i=1}^{k} a_ib_i : a_i \in A, b_i \in B, k \in \mathbb{N} \} \).

b) Show that the set in (a) is an ideal.

c) Suppose \( A \) is generated by \( \{ x_i \} \) and \( B \) by \( \{ y_j \} \). Show that \( AB \) is the ideal generated by \( \{ a_ix_j \} \).

d) Use (c) to show that for \( I \) and \( J \) as in exercise 7.5, \( IJ = \langle 6, x \rangle \). (Hint: \( x^2 \) is in \( \langle x \rangle \), and so forth.)
Exercise 8.21. a) Show that 2 and $1 \pm i\sqrt{3}$ are irreducible in $\mathbb{Z}[\sqrt{-3}]$.
(Hint: follow the proof of Proposition 8.19.)
b) Use (a) to show that up to units, there are two factorizations in $\mathbb{Z}[\sqrt{-3}]$ of 4 (see equation (8.3)).
c) Use equation (8.3) to show that 4 is not prime.
d) Show that 2 and $(1 \pm i\sqrt{-3})$ are not prime. (Hint: see Proposition 8.3.)
e) Conclude that 4 does not admit any factorization into primes in $\mathbb{Z}[\sqrt{-3}]$.
f) Show that 2 and $(1 \pm i\sqrt{-3})$ are prime in $\mathbb{Z}[\frac{1}{2}(1 + \sqrt{-3})]$.

Exercise 8.22. a) Modify the first part of the proof of Proposition 8.22 to show that the norm is a Euclidean function for $\mathbb{Z}[\sqrt{-1}]$ and $\mathbb{Z}[\sqrt{-2}]$ but not for $\mathbb{Z}[\sqrt{-n}]$ for $n \geq 3$.
b) Modify the second part of the proof of Proposition 8.22 to show that the distance to the nearest lattice point of $\mathbb{Z}[\frac{1}{2}(1 + \sqrt{j})]$ is less than 1 if $j \in \{-11, -7, -3, -2, -1\}$. (Hint: the height $y$ of the equidistant point in triangle on the left of Figure 42 must be such that $d - y < 1$ where $d = \frac{1}{2}\sqrt{|j|}$.)
c) Show that with Lemma 7.25, this implies that the norm is a Euclidean function for the integers of $\mathbb{Q}[\sqrt{j}]$ where $j \in \{-11, -7, -3, -2, -1\}$.

Exercise 8.23. Use Definition 7.10 to show that $I$ in part (ii) of the proof of Theorem 8.24 is an ideal.

Exercise 8.24. Consider the map $g : \mathbb{C} \to \mathbb{C}$, defined in the proof of part (ii) of Theorem 8.27. a) Show that $g \left(\sqrt{\frac{19}{4}}\right) = 0$.
b) Show that $-\sqrt{\frac{3}{2}} < g \left(\sqrt{\frac{3}{2}}\right) < 0$.
c) Show that (a) and (b) imply that $g$ maps the blue region in Figure 43 into the red region.

Exercise 8.25. Consider the ring $\mathbb{Z}[x]$.
a) Show that the ideal $I := (3, 5x)$ is not principal. (Hint: see proof of Theorem 8.28.)
b) Show by direct computation that $I$ does not generate $\mathbb{Z}[x]$. (Hint: solve $1 = 3f(x) + 5xg(x)$.)
c) Show that (b) also follows directly from (a). (Hint: 1 generates all of $\mathbb{Z}[x] \supset I$.)
d) Find gcd$(3, 5x)$ and lcm$(3, 5x)$.
e) Show that Bézout does not hold in this ring.
Chapter 9

Ergodic Theory

Overview. This time we venture seemingly very distant from number theory. The reason is that we wish to investigate what properties “typical” real numbers have. By “typical” we mean “almost all”; and to define “almost all”, we have to delve fairly deeply into measure theory, one of the backbones of abstract analysis. In this chapter, we will point to the technical problems that need to be addressed, and then quickly state the most important result (the Birkhoff ergodic theorem). In Chapter 10 we will then move to the implications for number theory. The proof of the Birkhoff ergodic theorem will be postponed to Chapter 14.

The ergodic theorem (there are various versions) is arguably one of the most important theorems in mathematics. In essence, it offers a means to replace the study of long-term behavior of complex systems by much simpler statistical reasoning, allowing quantitative predictions for the long term behavior of such a system. Considerations of this nature gave arose out of, and contributed to, an important branch of theoretical physics, namely statistical physics [29,47]. It is also widely applied in number theory, probability theory, functional analysis, and other fields of study. The discussion whether or not ‘physical’ systems tend to be ergodic has had a profound impact on science, in particular physics [29,47]. The use of probabilistic methods to study number theory is often referred to as probabilistic number theory.
9.1. The Trouble with Measure Theory

In analysis we can distinguish short intervals from long ones by looking at their “length” even though both have the same cardinality (see Definition 1.27). The notion of length works perfectly well for simple sets such as intervals. But if we want to consider more general sets — such as Cantor sets — it is definitely very useful to have a more general notion of length, which we denote by measure. However, there is a difficulty in formulating a rigorous mathematical theory of measure for arbitrary sets. The source of the difficulty is that there are, in a sense, too many sets. Recall that the real line is uncountable (see Theorem 1.24). The collection of subsets of the line is in fact the same as the power set (Definition 1.33) $P(\mathbb{R})$ of the real line. And thus the cardinality of the collection of subsets is strictly larger than that of the real numbers (Theorem 1.34), making it a truly very big set.

A reasonable theory of measure for arbitrary subsets of $\mathbb{R}$ should have some basic properties that are consistent with intuitive notions of “length”. If we denote the measure of a set $A$ by $\mu(A)$, then we would like $\mu$ to have the following properties.

1) $\mu : P(\mathbb{R}) \to [0, \infty]$.
2) For any interval $I$: $\mu(I)$ equals the length of $I$.
3) $\mu$ is translation invariant.
4) For a countable collection of disjoint sets $A_i$: $\mu(\bigcup_{i=1}^{\infty} A_i) = \sum_{i=1}^{\infty} \mu(A_i)$.

The problem is that no such function exists. Among all the possible sets, we can construct an — admittedly pretty weird — set for which the last three properties cannot simultaneously hold.

To explain this more easily, let us replace $\mathbb{R}$ by the circle $S = \mathbb{R}/\mathbb{Z}$. Now define an equivalence relation (Definition 1.28) in $S$ as follows: $a \sim b$ if $a - b$ is rational. Each element of $S$ clearly belongs to some equivalence class (it is equivalent to itself), and cannot belong to two distinct equivalence classes, because if $a \sim b$ and $a \sim c$, then also the difference between $b$ and $c$ is rational, and hence they belong to the same class. Note that each equivalence class is countable, and so (see exercise 1.8) there are uncountably many equivalence classes.
9.1. The Trouble with Measure Theory

For every one of these equivalence classes, we pick exactly one representative. The union of these representatives forms a set $V$. A set constructed this way is known as a Vitali set. Now by requirement (1), any set, no matter how exotic its construction, should have a measure that is a real number. We choose $V$ as our set and let its “measure” be equal to some $\varepsilon \in [0, \infty]$. Let $r: \mathbb{N} \to \mathbb{Q}$ be a bijection between $\mathbb{N}$ and the rationals in $S$. Consider the union of the translates

$$\bigcup_{i=1}^{\infty} (V + r_i).$$

By definition of $V$, this union covers the entire circle without any overlaps. So by requirement (2) above, the measure of the union is 1. By requirement (3), each of the translates of $V$ must have the same measure, $\varepsilon$. Since the translates of $V$ are disjoint, requirement (4) implies that

$$1 = \sum_{i=1}^{\infty} \varepsilon,$$

which is clearly impossible!

The construction of the set $V$ just outlined is admittedly a little vague. It is not clear at all how exactly we could choose an individual representative, much less how we could achieve that feat for each of the uncountably many equivalence classes. If we wanted to draw a picture of the set $V$, we’d get nowhere\(^1\). Does this construction $V$ really exist as an honest set? It turns out that one needs to invoke the axiom of choice\(^2\) to make sure that $V$ exists.

The consensus in current mathematics (2020) is to accept the axiom of choice (though the consensus is not unanimous [42]). One consequence of that is that if we want to define a measure, then at least one of those four requirements above needs to be dropped or weakened. The measure theoretic answer to this quandary is to restrict the collection sets for which we can determine a measure. This means, that of the properties (1) through (4), we restrict property (1) to hold only for certain sets. These are called the Lebesgue measurable sets. More generally, not all measures are “length-like”, and so we may drop the second requirement. In that case, we speak of measurable sets.

\(^1\)I tried.

\(^2\)The axiom of choice states that for any set $A$, there exists a function $f : P(A) \to A$ that assigns to each non-empty subset of $A$ assigns an element of that subset. For more details, see [34].
9.2. Measure and Integration

To surmount the difficulty sketched in the previous section so that we can define measure and integration unambiguously turns to be technically very involved. This section serves just to give an idea of that complication and its resolution. The interested student should consult the literature, such as the excellent introduction [7]. In chapter 14, we provide some more details.

Recall that a set \( O \subseteq \mathbb{R} \) is an open set usually means that for all \( x \in O \) there is a positive \( \varepsilon \) so that \( (x - \varepsilon, x + \varepsilon) \) is also contained in \( O \). Closed sets are defined as sets whose complement is an open set. Vice versa, the complement of a closed set is open.

**Definition 9.1.** Consider the smallest collection of sets closed under complementation, countable intersection, and countable union that contains the open sets. These are called the Borel sets.

This is simply a way of saying that the Borel sets are the open sets plus all sets that can be obtained from these by complementations, countable intersections, and countable unions.

**Definition 9.2.** The outer measure of a set \( S \) is

\[
\mu_{\text{out}}(S) = \inf \sum_k f(I_k).
\]

where the infimum is over the countable covers of \( S \) by disjoint open intervals \( I_k \).

It turns out that the outer measure is a measure on the Borel sets. This takes some effort to prove and we refer to the literature ([7] and [38] for a slightly different formulation of essentially those same ideas). To give an idea, one ingredient is that every open sets in \( \mathbb{R} \) is a countable union of disjoint open intervals\(^4\) (see exercise 9.4), so the outer measure of an open sets can be calculated easily. After establishing that the outer measure is a measure on the Borel sets, the theory then proceeds by augmenting the Borel sets by arbitrary sets of outer measure zero.

\(^3\)This is called the standard topology on \( \mathbb{R} \). It is possible to have different conventions for what the open sets in \( \mathbb{R} \) are.

\(^4\)Open sets in \( \mathbb{R}^2 \) are countable disjoint unions of open rectangles, and so forth in \( \mathbb{R}^n, n > 2 \).
9.2. Measure and Integration

**Definition 9.3.** A set $S$ is called Lebesgue measurable if it contains a Borel set $B$ whose outer measure equals $\mu_{\text{out}}(S)$. That outer measure is the Lebesgue measure of $S$. (Thus the measure of an interval equals its length.)

More informally, Lebesgue measurable sets are Borel sets modulo sets of outer measure zero. One can work out that the collection of Lebesgue measurable sets is also closed under complementation, countable intersection, and countable union. As a consequence of these facts, we have the following result.

**Proposition 9.4.** i) A set $S \subset \mathbb{R}$ is Lebesgue measurable if and only if there exist closed sets $C_i \subseteq S$ such that
$$\mu_{\text{out}}(S \cup \bigcup_{i=1}^{\infty} C_i) = 0.$$ ii) A set $S \subset \mathbb{R}$ is Lebesgue measurable if and only if there exist open sets $O_i \supseteq S$ such that
$$\mu_{\text{out}}(\bigcap_{i=1}^{\infty} O_i \setminus S) = 0.$$  

**Proof.** For the first part of this proof, see also exercise 9.1. Observe that every closed set $C_i \subseteq S$ is the complement of an open set $O_i \supseteq S$ and vice versa. So if $\bigcup_{i=1}^{\infty} C_i$ contains nearly all of $S$, then its complement $\bigcap_{i=1}^{\infty} O_i$ very little more than the complement $S^c$ of $S$ and vice versa. Since complementation preserves the Lebesgue measurable sets (by definition 9.3), (i) and (ii) are equivalent.

A countable union of closed sets is Borel. Since the outer measure is a measure on Borel sets, (i) says that $S$ is a Borel set plus something of outer measure zero. This implies Definition 9.3.

Vice versa, Definition 9.3 says that a Lebesgue measurable set consists of a Borel set contained in a countable collection of disjoint open intervals $I_i$ (by Definition 9.2) plus possibly a set $Z$ of outer measure zero. The latter set can be covered by a collection of intervals of arbitrarily small outer measure.

Finally, we can define a measure more generally — i.e. not “length-like” or Lebesgue — as follows and show that it satisfies the above characteristics, if one limits the definition to measurable sets.
9. Ergodic Theory

**Definition 9.5.** A measure $\mu$ is a non-negative function from a collection\(^5\) of $\mu$-measurable sets to $[0, \infty]$ such that $\mu(\emptyset) = 0$ and for every countable sequence of disjoint (measurable) sets $S_i$:

$$\mu\left(\bigcup_{i=1}^{\infty} S_i\right) = \sum_{i=1}^{\infty} \mu(S_i).$$

A couple of remarks are in order. The first is the observation that the measurable sets for some arbitrary measure are not constructed in this theory (except for the Lebesgue measure). Rather, they are part of the definition of measure. Which sets are measurable? The sets on which $\mu$ is defined.

We remark further that this definition implies that in general sub-additivity holds:

$$\mu\left(\bigcup_{i=1}^{\infty} A_i\right) \leq \sum_{i=1}^{\infty} \mu(A_i). \quad (9.1)$$

The reason is that the measure of the union equals the sum of the measures of the disjoint “new” parts $A'_i$ of $A_i$, i.e. $A_i$ minus the intersection of $A_i$ with the $A_j$ where $j < i$. Since $A'_i \cup (A_i \setminus A'_i) = A_i$ and this is a disjoint union, we have $\mu(A'_i) \leq \mu(A_i)$. Hence the sub-additivity.

Thus a Lebesgue measure $\mu$ is a sub-additive function from the (Lebesgue) measurable sets to the positive reals (including infinity) and the measurable sets are constructed so that properties (2), (3), and (4) in Section 9.1 hold, while a more general measure does not have to satisfy (2) and (3). We summarize this as follows.

**Corollary 9.6.** The Lebesgue measure $\mu$ on $\mathbb{R}$ or $\mathbb{R}/\mathbb{Z}$ satisfies the following properties

1) $\mu$ : measurable sets $\rightarrow [0, \infty]$ and $\mu(\emptyset) = 0$.

2) For any interval $I$: $\mu(I)$ equals the length of $I$.

3) $\mu$ is translation invariant.

4) For a countable collection of disjoint sets $A_i$: $\mu\left(\bigcup_{i=1}^{\infty} A_i\right) = \sum_{i=1}^{\infty} \mu(A_i)$.

More generally, a (non Lebesgue) measure satisfies (1) and (3).

We need some more technical terms.

---

\(^5\)The collection of measurable sets must be closed under complementation and countable unions and intersections.
Definition 9.7. If we have a space \( X \) and a collection \( \Sigma \) of measurable sets, then the pair \((X, \Sigma)\) is called a measurable space. A function \( T : X \to X \) is called measurable if the inverse image under \( T \) of any measurable set is measurable. A triple \((X, \Sigma, \mu)\) is called a measure space. A probability measure is a measure that assigns a measure 1 to the entire space.

The Lebesgue integral of a measurable function \( f : X \to \mathbb{R} \) with respect to the measure \( \mu \) is written as

\[
I = \int f \, d\mu.
\]

Assume \( f(x) \) is non-negative. To approximate the Lebesgue integral \( I \), one partitions the range of \( f \) into small pieces \([y_i, y_{i+1}]\). For each such layer, the contribution is the measure of the inverse image \( f^{-1}\left( \{ y : y \geq y_{i+1} \} \right) \) times \( y_{i+1} - y_i \). Sets of measure zero are neglected. Summing all contributions, one obtains an approximation of the Lebesgue integral (see Figures 47 and 85). The Lebesgue integral itself is defined as the limit (if it exists) of these. The Lebesgue integral of a not necessarily non-negative function \( f \) is computed by splitting up \( f \) into its non-negative part \( f^+ \) and its negative part \( f^- \), so that \( f = f^+ + f^- \). The integral of \( f \) is then defined as

\[
I = \int f^+ \, d\mu - \int (f^-) \, d\mu.
\]

We’ll see in Section 14.2 that the domains of \( f^+ \) and \( f^- \) are measurable so that this operation is well-defined. A function \( f \) is called integrable, or \( \mu \)-integrable for clarity, if \( \int |f| \, d\mu \) exists and is finite. It turns out that the Lebesgue integral generalizes the Riemann integral\(^6\) we know from calculus (see exercise 9.6).

\(^6\)Recall that the Riemann integral is approximated by partitioning the domain of \( f \), see Figure 47.
This level of technical sophistication means that the fundamental theorems in measure theory require a substantial mastery of the formalism. Since pursuing all the technicalities would take a considerable effort and would lead us well and far away from number theory, we have suppressed some details in this chapter.

9.3. The Birkhoff Ergodic Theorem

The context here is that we have a measurable transformation $T$ from a measure space $(X, \Sigma, \mu)$ to itself. The situation is quite general. The measure $\mu$ is not necessarily the Lebesgue measure, but we will assume that it is a probability measure, that is: $\int_X d\mu = \mu(X) = 1$.

![Figure 48. The pushforward of a measure $\mu$.](image)

**Definition 9.8.** Let $F : X \to Y$ be a measurable transformation and $\mu$ a measure on $X$. The pushforward $F_*\mu$ of the measure $\mu$ is a measure on $Y$ defined as

$$(F_*\mu)(B) := \mu(F^{-1}(B)),$$

for every measurable set $B$ in $Y$ (see Figure 48).

**Definition 9.9.** Let $T : X \to X$ be measurable. We say that $T$ preserves the (probability) measure $\mu$, or, equivalently, that $\mu$ is an invariant measure, if $T_*\mu = \mu$. That is to say, if for every measurable set $B$, $\mu(T^{-1}(B)) = \mu(B)$.

**Theorem 9.10 (Birkhoff or Pointwise Ergodic Theorem).** Let $T : X \to X$ be a transformation that preserves the probability measure $\mu$. If $f : X \to \mathbb{R}$ is an integrable function, the limit of the time average

$$\langle f \rangle(x) := \lim_{n \to \infty} \frac{1}{n} \sum_{i=0}^{n-1} f(T^i(x))$$
9.3. The Birkhoff Ergodic Theorem

is defined on a set of full measure. It is an integrable function and satisfies
(wherever defined)
\[ \int_X \langle f \rangle(x) \, d\mu = \int_X f(x) \, d\mu. \]

The proof of this theorem requires a more substantial technical mastery of
analysis and we will postpone it to Chapter 14.

Definition 9.11. Let \( T \) be transformation \( T \) of a measure space \( (X, \Sigma, \mu) \)
to itself. A set \( S \in \Sigma \) is called (weakly) invariant if \( T^{-1}(S) = S \) except
possibly for a set of measure zero. We will use the term strictly invariant if
\( T^{-1}(S) = S \).

If no misunderstanding is likely, we may drop the word “weakly”.

Definition 9.12. A transformation \( T \) of a measure space \( X \) to itself is called
ergodic (with respect to \( \mu \)) if it preserves the measure \( \mu \) and if every (weakly)
\( T \)-invariant set has measure 0 or 1.

This is a slight departure from most texts. Usually, ergodicity means
that only strictly invariant sets have measure 0 or 1. It turns out that these
notions are equivalent (see exercise 14.18). This slight change allows us to
give some interesting examples of ergodicity in Section 9.4.

Corollary 9.13. A measure preserving transformation \( T : X \to X \) is ergodic
with respect to a probability measure \( \mu \) if and only if for every integrable
function \( f \)
\[ \lim_{n \to \infty} \frac{1}{n} \sum_{i=0}^{n-1} f(T^i(x)) = \int_X f(x) \, d\mu \]
for all \( x \) except possibly on a set of measure 0.

The proof of this corollary will also be given in Chapter 14. Somewhat
confusingly, this last result is often also called the Birkhoff ergodic theo-
rem. We will also adhere to that usage, just so that we can avoid saying
“the corollary to the Birkhoff ergodic theorem” on many occasions. This
corollary really says that a transformation is ergodic if and only if time av-
erages equal spatial averages. This is a very important result because, as
we will see, spatial averages are often much easier to compute. This has
major implications in physics.
One needs to be careful, because it can happen that a transformation is ergodic with respect to two (or more) different measures.

**Definition 9.14.** Two probability measures \( \mu \) and \( \nu \) are mutually singular if there is a measurable set \( S \) with \( \mu(S) = 1 \) and \( \nu(S) = 0 \), and vice versa.

**Corollary 9.15.** If \( T \) is ergodic with respect to two distinct probability measures \( \mu \) and \( \nu \), then those measures are mutually singular.

**Proof.** If \( \mu \) and \( \nu \) are distinct measures, we can choose \( f \) such that
\[
c_1 = \int_X f \, d\mu \neq \int_X f \, d\nu = c_2.
\]
By Corollary 9.13, the time average \( \langle f \rangle(x) \) must be \( c_1 \) for \( \mu \) almost every \( x \) and so the \( x \) for which the average is \( c_2 \) has \( \mu \) measure 0. The reverse also holds. \( \blacksquare \)

One can furthermore prove that the set of invariant probability measures is non empty and every invariant measure is a convex combination of ergodic measures \([46][\text{chapter 8}]\). This says that, in a sense, ergodic measures are the building blocks of chaotic dynamics. If we find ergodic behavior with respect to some measure \( \mu \), then we understand the statistical behavior for almost all points with respect to \( \mu \). There may be other complicated behavior but this is “negligible” if you measure it with \( \mu \).

### 9.4. Examples of Ergodic Measures

In this section, we consider the piecewise linear map \( T \) with derivative equal to 2, depicted in Figure 49. To fix our thoughts, we set \( A = [0, 1] \) and \( B = [1, 2] \). In this section, we will exhibit uncountably many invariant probability measures \( \mu \) with respect to which \( T \) is ergodic. Note that any two such measures must be mutually singular (Definition 9.14). This situation is by no means exceptional.

We start with the measure \( \delta_0 \) that assigns (full) measure 1 to the point 0 and measure 0 to any (measurable) set not containing 0. As we can see in Figure 49, for any set \( S \)
\[
0 \in S \quad \iff \quad 0 \in T^{-1}(S).
\]
Thus $\delta_0(S) = \delta_0(T^{-1}(S))$, that is: $\delta_0$ is (weakly) $T$-invariant. Since any $T$-invariant set either contains the point 0 or not, such a set trivially has measure either zero or one. By Definition 9.12, $T$ is ergodic with respect to $\delta_0$. Let us check the conclusion of Corollary 9.13. For some very small $\varepsilon > 0$, set

$$f(x) = \begin{cases} 0 & \text{if } x \in [0, \varepsilon) \\ \alpha & \text{if } x \in [\varepsilon, 2] \end{cases}$$

Take some arbitrary $x$. Under iteration by $T$, it will most likely randomly bounce around either in the interval $[0, 1]$ or in the other interval, $[1, 2]$. If $x_0 \in (0, 1)$, then $f(T^n(x_0))$ will nearly always be $\alpha$, and if $x_0 \in [1, 2]$, it will always be $\alpha$. Either way, the time-average is close to $\alpha$. However, the integral $\int_X f(x) \, d\delta_0$ gives $f(0) = 0$! What is going on? See this footnote\(^8\).

Note that, in this example, the set $\{0\}$ has pre-image $\{0\} \cup \{1/2\}$. The second point ($1/2$) carries no measure. Thus $\{0\}$ is invariant but not strictly invariant! Similarly, we can put a discrete measure on any $q$-periodic orbit by giving each point of the orbit a measure $1/q$. With respect to that measure, the transformation will be ergodic, because the only invariant with positive measure is the entire orbit. Again, the invariant set is not strictly invariant (see exercise 14.19).

\(^7\)But not strictly!\(^8\)The set $\{0, 2\}$ has measure 0 with respect to $\delta_0$. Corollary 9.13 tells us to neglect such sets. Thus we must take $x = 0$, and then the summation also gives 0.
The next example is the uniform measure \( \mu_A \) in \( A = [0, 1] \). Each measurable subset of \( A \) has a measure equal to its Lebesgue measure. It is easy to see that this is a probability measure (one that integrates to 1). From Figure 49, we see that the inverse image of an interval \( J \subseteq A \) equals two disjoint intervals of half its length. This shows that \( \mu_A \) is invariant under \( T \).

We will show in Chapter 10 that each \( T \)-invariant set has \( \mu_A \) measure either 0 or 1 (that is: \( \mu_A \) is ergodic), but here is a partial result.

**Proposition 9.16.** Let \( T \) be the map \( x \to 2x \mod 1 \) on \( A = [0, 1] \) and suppose \( \mu \) is the Lebesgue measure. If \( S \subseteq A \) is a \( T \)-invariant set with \( \mu(S) > 0 \), then \( S \) must be dense in \( A \).

**Proof.** Note that \( T \) restricted to the interval \( A = [0, 1] \) is just the doubling map. By the discussion above, the Lebesgue measure \( \mu \) is \( T \)-invariant.

The inverse image \( T^{-1}(S) \) is:

\[
S_0 \cup S_1 := \frac{S + 0}{2} \cup \frac{S + 1}{2},
\]

According to Proposition 9.4 (ii), we can cover \( S \) with an open set \( O \) of measure less than \( \mu(S) + \epsilon \) for any \( \epsilon > 0 \). Using exercise 9.4, we see that we can cover \( S \) with disjoint open intervals of measure less than \( \mu(S) + \epsilon \). Thus we can cover each of \( S_0 \) and \( S_1 \) with open intervals of length no more than half that. By Definition 9.3, \( \mu(S_0) \) and \( \mu(S_1) \) are at most \( \frac{1}{2} \mu(S) \). Since, however, \( S \) is invariant and so \( \mu(S_0) + \mu(S_1) = \mu(S) \), we conclude that \( \mu(S_0) = \mu(S_1) = \frac{1}{2} \mu(S) \).

Iterating this procedure, we get

\[
T^{-2}(S) = S_{00} \cup S_{01} \cup S_{10} \cup S_{11} := \frac{S + 0}{4} \cup \frac{S + 2}{4} \cup \frac{S + 1}{4} \cup \frac{S + 3}{4}.
\]

Each of these contains \( 2^{-2} \) of the measure of \( S \). Similarly, the \( n \)th iterate gives a collection of \( 2^n \) regularly spaced copies of \( 2^{-n}S \). Clearly, the union of these over \( n \) is dense and each little copy must contain a set of positive measure belonging to \( S \).

Note that the complement of an invariant set is also invariant. Thus result implies that if \( S \subseteq [0, 1] \) is an invariant set whose complement \( S^c \) has positive measure, then both are dense. This is equivalent to the following.

**Corollary 9.17.** Let \( T \) be the map \( x \to 2x \mod 1 \) on \( A = [0, 1] \) and suppose \( \mu \) is the invariant Lebesgue measure. If \( T \) is not ergodic, then there must be...
9.4. Examples of Ergodic Measures

an invariant $S$ such that both it and its complement have positive measure and are dense in $A$.

We will see in Chapter 10 that in fact this is not possible, and so $T$ is ergodic with respect to $\mu_A$.

For now note that both $A$ and $B$ are $T$-invariant sets and $\mu_A(A) = 1$ while $\mu_A(B) = 0$. We check Corollary 9.13 again. Let $f$ be

$$f(x) = \begin{cases} 
\alpha & \text{if } x \in \left[\frac{1}{2}, 1\right) \\
0 & \text{else}
\end{cases}$$

For arbitrary $x$ in $[0, 1]$, we expect $T^i(x)$ to hit the interval $[0, \frac{1}{2}]$ half the time on average. So the sum should give $\frac{\alpha}{2}$. Indeed, if we compute the integral $\int f \, d\mu_A$, that is what we obtain.

Now we turn to an at first sight very strange and counter-intuitive example. In the unit interval, we consider the set of $x$ with all possible binary expansions, but now we construct a measure $\nu_p$ that assigns a measure $p \in (0, 1)$ to “0”, and $1 - p$ to “1”. In effect this amounts to assigning a measure $p$ to the interval $[0, \frac{1}{2}]$ and $1 - p$ to $[\frac{1}{2}, 1]$. The interesting case is of course when $p \neq \frac{1}{2}$. So that is what we will assume.

Continuing the construction of the measure $\nu_p$, the set of sequences starting with 00 get assigned a measure $p^2$; the ones starting with 01, a measure $p(1-p)$; 10, a measure $(1-p)p$; and 11, a measure $(1-p)^2$. The sum of these is 1. We now keep going ad infinitum, always keeping the sum of the measures equal to 1, see Figure 50. So $\nu_p$ is a probability measure.

The same reasoning as in Proposition 9.16 shows that an interval $I$ consisting of points whose binary expansion starts with $a = a_1a_2\cdots a_n$ has pre-image $I_0 \cup I_1$, where $I_0$ consists of the points whose expansion starts with 0$a$ and $I_1$, those starting with 1$a$.

$$\nu_p(I_0) + \nu_p(I_1) = p\nu_p(I) + (1-p)\nu_p(I) = \nu_p(I),$$

and so the measure $\nu_p$ is $T$-invariant.

This gives us an uncountable set of $T$-invariant measures $\nu_p$ (one for each $p \in (0, 1)$). For each of these measures, we are in the same situation as Corollary 9.17: if $\nu_p$ is not ergodic, there must be very strange invariant sets. (And in fact, those measures are ergodic.)
9.5. The Lebesgue Decomposition

The examples of invariant measures of Section 9.4 also help to illustrate the following fact [38] which we mention without proof (but see [7]).

**Theorem 9.18 (Lebesgue Decomposition).** Let \( \mu \) be a given measure. An arbitrary measure \( \nu \) has a unique representation as the sum

\[
\nu = \nu_{ac} + \nu_d + \nu_{sc}.
\]

where \( \nu_{ac} \) absolutely continuous with respect to the Lebesgue measure \( \mu \), \( \nu_d \) is a discrete measure, and \( \nu_{sc} \) is singular continuous.

We now define these notions somewhat informally. A measure \( \nu_{ac} \) is absolutely continuous with respect to \( \mu \) if for all measurable sets \( A \), \( \mu(A) = 0 \) implies that \( \nu_{ac}(A) = 0 \). It is usually written as \( \nu_{ac} \ll \mu \). The Radon-Nikodym theorem then implies that \( \nu_{ac} \) has a non-negative, integrable density with respect to \( \mu \). This means that if \( \nu_{ac} \ll \mu \), we can write \( d\nu_{ac} = \rho(x) d\mu \) (see [38]). The density \( \rho \) is also called the Radon-Nikodym derivative of \( \nu_{ac} \) (relative to \( \mu \)) and it is often written as

\[
\frac{d\nu_{ac}}{d\mu} = \rho.
\]

We can use the density to change variables under the integral. For any integrable \( f \)

\[
\int f(x) d\nu_{ac}(x) = \int f(x) \rho(x) d\mu(x).
\]

Thus \( \rho \) is the density of \( \nu_{ac} \) (with respect to \( \mu \)). Often, \( \mu \) is the Lebesgue measure so that \( d\mu(x) = dx \). This is usually the case when we think of common probability measures in statistics, such as the Beta distribution on \([0, 1]\),

\[
d\nu(x) = C x^{a-1} (1-x)^{b-1} \, dx.
\]
This is an example of a measure that is absolutely continuous with respect to the Lebesgue measure. In this case, \( \rho \) is called the probability density, and its integral is \( \nu(x) - \nu(0) \), the cumulative probability distribution. The constant \( C \) is needed to normalize the integral \( \int d\nu = 1 \).

The discrete measure \( \nu_d \) is concentrated on a finite or countable set of \( \mu \)-measure zero. The measure \( \delta_0 \) is an example of this.

Finally, the measure \( \nu_p \) for \( p \neq \frac{1}{2} \) is an example of a singular continuous measure with respect to the Lebesgue measure \( \mu \). This is a measure that is singular with respect to \( \mu \), but, still, single element sets \( \{x\} \) that satisfy \( \mu(\{x\}) = 0 \) also have \( \nu_p \)-measure zero.

Recall that Corollary 9.15 says that if \( p \neq q \) are two numbers in \([0, 1] \), then the measures \( \nu_p \) and \( \nu_q \) are mutually singular, even though they are clearly continuous with respect to one another by the above informal definition. Since this is maybe more than a little counter-intuitive, let us verify that again.

**Lemma 9.19.** Let \( p, q \) distinct numbers in \([0, 1] \). The measures \( \nu_p \) and \( \nu_q \) are mutually singular.

**Proof.** As we saw in Section 9.4, the angle doubling transformation given by \( T \) restricted to the interval \([0, 1] \) is ergodic with respect to each of the two measures. So let \( f(x) = 1 \) on \([0, \frac{1}{2}] \) and 0 elsewhere. Birkhoff’s theorem implies that for \( x \) in a set of full \( \nu_p \)-measure, we have

\[
\lim_{n \to \infty} \frac{1}{n} \sum_{i=0}^{n-1} f(T^i(x)) = \int_X f(x) \, d\nu_p = p.
\]

This means that \( \nu_p \)-almost all \( x \) land in \([0, \frac{1}{2}] \) a fraction \( p \) of the time on average. Thus the set of points that land in \([0, \frac{1}{2}] \) on average a fraction \( q \) of the time has \( \nu_p \) measure zero. But those have full \( \nu_q \) measure. ■

Note that the binary expansion of the \( \nu_p \) typical (that is: in a subset having full measure) \( x \) has on average a fraction of exactly \( p \) zeroes.
9.6. Exercises

Exercise 9.1. Let $S, A_n$ be sets in a space $X$, and $I$ any (possibly uncountable) index set. See Figure 51.

(a) Show that $\left( \bigcap_{n \in I} A_n \right)^c = \bigcup_{n \in I} A_n^c$.
(b) Show that $\left( \bigcup_{n \in I} A_n \right)^c = \bigcap_{n \in I} A_n^c$.
(c) Show that every closed set $C \subseteq S$ is the complement of an open set $O \supseteq S^c$.
(d) Show that for $O$ and $S$ as in (c): $S \setminus O^c = O \setminus S^c$.

(Note: the first two statements are known as the De Morgan laws.)

![Figure 51. The left figure illustrates that $\left( \bigcap_{i} A_i \right)^c = \bigcup_{i} A_i^c$. The right figure illustrates that for an open set $O$ containing $S^c$, $S \setminus O^c = O \setminus S^c$ (shaded in red).]

Exercise 9.2. Reformulate the counter example in Section 9.1 as a counter example in $\mathbb{R}$. (Hint: two numbers in $[0, 1]$ are equivalent if their difference is rational. Let $V \subseteq [0, 1]$ be a set that contains exactly one representative of each class. Let $R$ be the set of rationals in $[-1, 1]$. Then consider the union $U := \bigcup_{r \in R} V + r$. Show that $[0, 1] \subseteq U \subseteq [-1, 2]$.)

Exercise 9.3. a) Show that the rational numbers in $[0, 1]$ can be contained in an open set of arbitrarily small measure. (Hint: for some $\lambda > 1$, put the number $p/q$ in an open interval of length $C \phi(q)^{-1} \lambda^{-q}$, where $\phi$ is the totient function.)

b) Use (a) to show that the rational numbers in $\mathbb{R}$ an be contained in an open set of arbitrarily small measure. (Hint: in each unit interval, choose an appropriate $C$ as defined in (a).)

c) Show there is a closed set in $[0, 1]$ of measure greater than $1 - \varepsilon$ that contains only irrational numbers.

Exercise 9.4. Show that any open set $O$ in $\mathbb{R}$ is a finite or countable union of disjoint open intervals. (Hint: for every $x \in O$ there is an open interval $(a, b) \subseteq O$ that contains $x$. Now let $\alpha = \inf \{ a : (a, b) \subseteq O , x \in (a, b) \}$ and similar for $\beta$. This way we obtain a partitioning of $O$ into open intervals. Each such interval must contain a rational number of which there are countably many.)
9.6. Exercises

In the next exercise, we prove the following Lemma.

**Lemma 9.20.** i) Any set in a probability space \( X \) with outer measure zero is Lebesgue measurable with Lebesgue measure zero.

ii) A countable union of measure 0 sets has measure 0.

**Exercise 9.5.**

a) Show that the empty set has measure zero. *(Hint: see Definition 9.5.)*

b) Prove part (i) of the lemma for a non empty set. *(Hint: a non empty set contains a point which is a Borel set; now apply Definition 9.3.)*

c) Prove part (ii) of the lemma. *(Hint: use equation (9.1).)*

**Exercise 9.6.** Let \( X = [0,1], E \) the set of irrational numbers in \( X \), and \( \mu \) the Lebesgue measure.

a) Show that \( \int_E d\mu = 1. \) *(Hint: approximate the Lebesgue integral as in Section 9.1.)*

b) Show that the Riemann integral \( \int_E dx \) is undefined. *(Hint: look up the exact definition of Riemann integral)*

**Exercise 9.7.** Construct the middle third Cantor set \( C \subset [0,1] \) in the following way (Figure 52). At stage 0, take out the open middle third interval of the unit interval. At stage 1, take out the open middle third interval of the two remaining intervals. At stage \( n \), take out the open middle third interval of each of the \( 2^n \) remaining intervals. The set \( C \) consists of the points that are not removed. See also exercise 1.10.

a) Show that \( C \) consists of all points \( x = \sum_{i=1}^{\infty} a_i 3^{-i} \) where \( \{a_i\}_{i=1}^{\infty} \) are arbitrary sequences in \( \{0,2\}^\mathbb{N} \).

b) Show that the Lebesgue measure of \( C \) is zero.

c) Show that \( C \) is uncountable. *(Hint: look at the proof of Theorem 1.24.)*

![Figure 52. The first two stages of the construction of the middle third Cantor set. The shaded parts are taken out.](image)

**Exercise 9.8.** Construct the set \( C \subset [0,1] \) in the same way as in exercise 9.7, but now at stage \( n \), take out (open intervals of) an arbitrary fraction \( m_n \in (0,1) \) from the middle of each of the remaining intervals.

a) Show that \( C \) is non-empty. *(Hint: find a point that is never taken out.)*

b) Let \( m = 1 - e^{-\alpha} \) for some \( \alpha \in (0,1) \). Compute the Lebesgue measure of \( C \) and its complement. *(Hint: at every stage, consider the length of the set that is left over. You should get that \( \mu(C) = e^{-1/(1-\alpha)} \).)*
We remark that Cantor sets with positive measure such as those in exercise 9.8 are sometimes called fat Cantor sets.

**Exercise 9.9.**  
(a) Show that the Borel sets contain the closed sets. (*Hint: a closed set is the complement of an open set.*)  
(b) Show that the middle third Cantor set (see exercise 9.7) is a Borel set.  
(c) Show that the Cantor sets of exercise 9.8 are Borel sets.  
(d) Show the sets in (c) are Lebesgue measurable.

**Exercise 9.10.** Construct the Cantor function \( c : [0, 1] \to [0, 1] \), also called Devil’s staircase as follows. See also exercise 9.7. See Figure 53.  
Start with stage 0: \( c(0) = 0 \) and \( c(1) = 1 \). At stage 1, set \( c(x) = \frac{1}{2} \) if \( x \in \left[ \frac{1}{3}, \frac{2}{3} \right] \). At stage 2, set \( c(x) = \frac{1}{4} \) if \( x \in \left[ \frac{1}{9}, \frac{2}{9} \right] \) and \( c(x) = \frac{3}{4} \) if \( x \in \left[ \frac{7}{9}, \frac{8}{9} \right] \). Use a computer program to draw 5 or more stages. \( c(x) \) is the continuous function that is the limit of this process.

![Figure 53](image-url)  
**Figure 53.** An impression of the Cantor function of exercises 9.10 and 9.11. The first four stages are drawn in black, the red segments are affine interpolations.
Exercise 9.11. Recall the definition of the Cantor function, \( c : [0, 1] \rightarrow [0, 1] \) (exercise 9.10).

a) Use exercise 9.7 (a) to show that for \( x \) in the Cantor set
\[
x = \sum_{i=1}^{\infty} a_i 3^{-i} \Rightarrow c(x) = \sum_{i=1}^{\infty} a_i 2^{-i}.
\]

b) Show that on any interval not intersecting the Cantor set \( c \) is constant.

c) Show that \( c : [0, 1] \rightarrow [0, 1] \) is onto.

d) Show that \( c \) is non-decreasing.

e) Show that \( c(x) \), is continuous. (Hint: find a proof that a non-decreasing function from an interval onto itself is continuous.)

Since \( c \) is increasing from 0 to 1, we can interpret it as a cumulative distribution function. The measure \( \mu \) of \([a, b] \subseteq [0, 1]\) equals \( c(b) - c(a) \). If \([a, b]\) is inside any of the flat parts, then its measure equals zero. Thus the measure of the complement of the Cantor set is zero, and all measure is concentrated on the Cantor set.

Exercise 9.12. Find the Lebesgue decomposition (Theorem 9.18) of \( c \) in exercise 9.11 interpreted as a measure. Explain!

Exercise 9.13. a) Show that the derivative \( c' \) of the Cantor function \( c \) of exercise 9.10 equals 0 almost everywhere.

b) Show that Lebesgue integration gives
\[
\int_0^1 c'(t) \, dt = 0. \quad (Hint: \ c'(t) = 0 \ on \ a \ set \ of \ full \ measure. \ Then \ use \ the \ informal \ definition \ of \ Lebesgue \ integration \ in \ Section \ 9.2.)
\]

c) Conclude that in this case \( c(1) - c(0) = \int_0^1 c'(t) \, dt \) is false.

The equation in item (c) of exercise 9.13 holds in the case where the function \( c \) admits a derivative everywhere. The interested student should recall the second fundamental theorem of calculus (e.g. [51] [Section 7.1]).

Exercise 9.14. Consider the map \( t : [0, 1] \rightarrow [0, 1] \) given by \( T(x) = \{10x\} \), the fractional part of 10x.

a) Show that the Lebesgue measure \( dx \) is invariant under \( T \).

b) Prove Corollary 9.17 for this map.

c) Show that the frequency with \( T^n(x) \) visits the interval \( I = [0.358, 0.359] \) equals the frequency with which 358 occurs (if that average exists).

d) Assuming ergodicity of \( T \), show that for Lebesgue almost every \( x \), that average equals \( 10^{-3} \). (Hint: use the corollary to Birkhoff’s theorem with \( f(x) = 1 \) on \( I \) and 0 elsewhere.)
Exercise 9.15. a) Show that there exist $x$ in whose decimal expansion the word “358” occurs more often than in almost all other numbers (see exercise 9.14 (d)).
b) Show that the frequency of occurrences of “358” in the decimal expansion of a number $x$ does not necessarily exist.
c) What is the Lebesgue measure of the set of numbers referred to in (a) and (b). (Hint: see exercise 9.14 (d)).

Exercise 9.16. In an interview, Yakov Sinai explained ergodicity as follows. Suppose you live in a city above a shoe store. One day you decide you want to buy a perfect pair of shoes. Two strategies occur to you. You visit the shoe store downstairs every day until you find the perfect pair. Or you can rent a car to visit every shoe store in the city and find the best pair that way. The system is ergodic if both strategies give the same result. Explain Sinai’s reasoning.

Exercise 9.17. a) Fix an integer $b > 1$ and let $w$ be any finite word in $\{0, 1, \ldots, b-1\}^n$ of length $n$. Show that for almost all $x$, the frequency with which that word occurs in the expansion in base $b$ equals $b^{-n}$. (Hint: assume ergodicity of $x \to \{bx\}$ and follow the reasoning in exercise 9.14.)
b) The measure of the set of $x$ for which that frequency is not $b^{-n}$ is zero.

Definition 9.21. Let $b \geq 2$ an integer. A real number in $[0, 1]$ is called normal in base $b$ if its infinite expansion in the base $b$ has the property that all words of length $n$ occur with frequency $b^{-n}$. A number is called absolutely normal if the property holds for every integer $b > 2$.

Exercise 9.18. a) Use exercise 9.17, Corollary 1.25, and Lemma 9.20 to show that the set of words not normal in base $b$ has measure 0.
b) Show that the set of absolutely normal numbers has full measure.

Exercise 9.19. a) Show that the set of numbers that are not normal in base $b > 2$ is uncountable. (Hint: words with a missing digit are a subset of these; see exercise 9.7.)
b) Repeat (a), but now for base 2. (Hint: rewrite in base 4 with digits 00, 01, 10, and 11; follow (a).)

Exercise 9.20. a) Show that the set of absolutely normal numbers is dense. (Hint: follows from exercise 9.18.)
b) Show that numbers with finite expansion in base $b$ are non-normal in base $b$.
c) For any $b > 1$, show that the set of non-normal numbers in base $b$ is also dense. (Hint: rational numbers.)
9.6. Exercises

Exercise 9.21. Show that a rational number is non-normal in any base. (Hint: generalize proposition 5.8 to show that the expansion of a rational number in base $b$ is eventually periodic.)

Exercise 9.22. a) In base 2, construct a number $C_2$ whose expansion is the list of all finite words. Start with the string $s_1$ consisting of all length 1 words in ascending order, “0” and “1”. So $s_1 = 01$. Then obtain $s_2$ consisting of all length 2 words in ascending order. So $s_2 = 0011011$. And so forth. The binary expansion of $C_2$ is: 0. $s_1 s_2 s_2 s_3 \cdots$. (Note: this number in base 2 and its generalizations to base $b$ are usually called Champernowne numbers [15] (Chapter 4).)

d) Challenge: Show that the number $C_b$ whose expansion in base $b$ is the list of all finite words constructed following the method in (a) is normal in base $b$. (Hint: pick a word $w$ of length $n$. Show that $w$ occurs in $1$ out of $b^n$ times in every “level” $k \geq n$.)

c) Numerically compute the first 6 continued fraction convergents for $C_{10} = 0.1234567890\cdots$. (Hint: the fourth continued fraction coefficient equals 135678.)

Though intuitively “obvious”, the details of this proof are very tricky! If you know a simple proof, let me know.

Definition 9.22. A real sequence $\{x_i\}_{i=1}^{\infty}$ is equidistributed modulo 1 (with respect to Lebesgue measure) if its fractional values $\{a_i\}_{i=1}^{\infty}$ are such that for each subinterval $[a, b]$ of $\mathbb{R}/\mathbb{Z}$

$$\lim_{n \to \infty} \frac{|\{a_1, a_2, \cdots a_n\} \cap [a, b]|}{n} = b - a.$$ 

In other words: the frequency of hitting a set is proportional to the Lebesgue measure of that set.

Exercise 9.23. Show that $x$ is normal in base $b > 2$ ($b \in \mathbb{N}$) if and only if the sequence $a_n = \{x b^n\}$ is equidistributed modulo 1, where $\{\}$ means fractional part. (Hint: one direction is obvious; for the other direction, note that for all epsilon $> 0$ and any interval $[c, d]$, there are $b$-adic intervals $I$ and $J$ such that $I \subseteq [c, d] \subseteq J$ and $|J \setminus I| < \epsilon$.)

As with so many issues in number theory, for any of the numbers we care about — such as $e$, $\pi$, $\sqrt{2}$, et cetera — it is not known (in 2021) whether they are normal in any base.

Exercise 9.24. a) Show that a rotation on $\mathbb{R}/\mathbb{Z}$ preserves the Lebesgue measure. (Hint: Corollary 9.6 (iii).)

b) Show that a rotation on $\mathbb{R}/\mathbb{Z}$ by a rational number is not ergodic. (Hint: start with the identity which is a rotation by 0.)
Overview. In this chapter, we consider the three maps from $[0,1)$ to itself that are most important for our understanding of the statistical properties of real numbers. They are: multiplication by an integer $n$ modulo 1, rotation by an irrational number, and the Gauss map that we discussed in Chapter 6. In doing this, we review three standard techniques to establish ergodicity. In this chapter we restrict all measures, transformations, and so on to live in one dimension ($[0,1)$ or $\mathbb{R}/\mathbb{Z}$).

10.1. Invariant Measures

If we wish to prove that a measurable transformation $T : X \to X$ is ergodic, we first need to find an invariant measure. Recall the notions of pushforward of a measure (Definition 9.8) and invariant measure (Definition 9.9).

Lemma 10.1. Let $T : X \to X$ a measurable transformation and $\mu$ a $T$-invariant measure on $X$. Then for every $\mu$-integrable function $f$, we have

$$\int f(x) d\mu(x) = \int f(T(x)) d\mu(x).$$
Proof. Setting $y = Tx$, the definition of the pushforward gives

$$\int_X f(y) dT_\ast \mu(y) = \int_X f(T(x)) d\mu(x).$$

On the other hand, since $\mu$ is invariant, we also have

$$\int_X f(y) dT_\ast \mu(y) = \int_X f(y) d\mu(y).$$

Putting the two together gives the lemma.

In most cases, and certainly in this text, we are interested in invariant measures $\nu$ that are absolutely continuous with respect to the Lebesgue measure (see Section 9.3). Thus $d\nu = \rho(x) dx$. It is often easier to compute with densities than it is with measures. We formulate the pushforward for densities.

Lemma 10.2. The pushforward $T_\ast \rho$ by $T : [0, 1) \to [0, 1)$ of a density $\rho$ is given by

$$T_\ast \rho(y) = \sum_{T(x) = y} \frac{\rho(x)}{|T'(x)|}.$$

This is called the Perron-Frobenius operator.

Proof. The measure of the pushforward $T_\ast \rho$ contained in the small interval $dy$ is $\tilde{\rho}(y) dy$. By Definition 9.8, it is equal to $\sum_{T(x) = y} \rho(x) dx$ where $dx$ is the length of the interval $T^{-1}(dy)$ (see Figure 54). Now the length of $T^{-1}(dy)$

\[ \frac{d}{dy} T^{-1}(y) \] is of course equal to the length of $\frac{d}{dy} T^{-1}(y) dy$. Since

$$\left| \frac{d}{dy} T^{-1}(y) \right| dy = \frac{dy}{|T'(x)|},$$

Figure 54. The inverse image of a small interval $dy$ is $T^{-1}(dy)$.
10.1. Invariant Measures

the result follows.

Thus $T$ preserves an absolute continuous (with respect to the Lebesgue measure) measure with density $\rho$ if and only if

$$\rho(y) = \sum_{T(x) = y} \frac{\rho(x)}{|T'(x)|}. \quad (10.1)$$

The first, and simplest, of the three transformations are the rotations. A rotation $T$ is invertible and $T'(x) = 1$. Therefore, if $\rho(x) = 1$, Lemma 10.2 also yields 1 for its pushforward $T_\ast \rho$, and thus equation (10.1) is satisfied. If instead $T$ is defined as $x \to \tau x \mod 1$, where $\tau$ is any integer other than $\pm 1$ or 0, the situation is different, but still not very complicated. We will call these transformations angle multiplications for short. Now each $y$ has $|\tau|$ inverse images $\{x_1, \ldots, x_\tau\}$ and $T'(x_i) = \frac{1}{\tau}$. So if $\rho(x) = 1$, Lemma 10.2 yields $T_\ast \rho(x) = 1$ for the pushforward.

The situation is slightly more complicated for the Gauss map of Definition 6.1.

**Proposition 10.3.**

i) Rotations and angle multiplying transformations on $\mathbb{R}/\mathbb{Z}$ preserve the Lebesgue measure.

ii) The Gauss map preserves the probability measure

$$d\nu = \frac{1}{\ln 2} \frac{dx}{1 + x}.$$ 

**Proof.** We already proved item (i). For item (ii), notice that

$$\nu([0,x]) = \frac{1}{\ln 2} \int_0^x \frac{1}{1+s} \, ds = \frac{1}{\ln 2} \ln(1+x),$$

so $\nu([0,1]) = 1$ and $\nu$ is as probability measure. It is easy to check that that the inverse image under $T$ of $[0,x]$ is the union of the intervals $\left[\frac{1}{\tau + 1}, \frac{1}{\tau}\right]$ (see
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Figure 55), and so

\[ \nu(T^{-1}([0,x])) = \nu \left( \bigcup_{a=1}^{\infty} \left[ \frac{1}{a+1}, \frac{1}{a} \right] \right) \]

\[ = \frac{1}{\ln 2} \sum_{a=1}^{\infty} \left\{ \ln \left( 1 + \frac{1}{a} \right) - \ln \left( 1 + \frac{1}{a+1} \right) \right\} \]

\[ = \frac{1}{\ln 2} \sum_{a=1}^{\infty} \left\{ \ln \left( \frac{a+1}{a} \right) - \ln \left( \frac{a+1+x}{a+1} \right) \right\} \]

\[ = \frac{1}{\ln 2} \sum_{a=1}^{\infty} \left\{ \ln \left( \frac{a+1}{a} \right) - \ln \left( \frac{a+1+x}{a+1} \right) \right\} \]

\[ = \frac{1}{\ln 2} \ln(1+x) \]

The last equality follows because the sum telescopes.

Figure 55. The interval \([0,x)\) (shaded red) and its pre-image under the Gauss map (shaded blue).

This computation shows that the measure on intervals of the form \([0,x]\) or \((0,x)\) is invariant. Taking a difference, we see that the measure an any interval \((x,y)\) is invariant. Therefore, the same is true for any open set (see 9.4). Thus it is true any Borel set (Definition 9.1). Since Lebesgue measurable sets can be approximated by Borel sets (Proposition 9.4), the result follows.

At the end of this last proof, we needed to jump through some hoops to get from the invariance of the measure of simple intervals to that of all Borel sets. This can be avoided if we prove the invariance of the density directly via equation (10.1). But to do that, you first need to know a tricky sum, see exercise 10.5.
With the invariant measures in hand, we can now turn to proving the ergodicity of the three maps starring in this chapter.

**10.2. The Lebesgue Density Theorem**

**Proposition 10.4.** Given a measurable set $E \subseteq [0, 1]$ with $\mu(E) > 0$, then for all $\epsilon > 0$ there is an interval $I$ such that

$$\frac{\mu(E \cap I)}{\mu(I)} > 1 - \epsilon.$$ 

We will say that the density of $E$ in $I$ is greater than $1 - \epsilon$.

**Proof.** By Proposition 9.4, there are open sets $O_n$ containing $E$ such that $\mu(O_n \setminus E) = \delta_n$, where $\delta_n$ tends to 0 as $n$ tends to infinity. Using property (4) of Corollary 9.6, we see that

$$\mu(O_n) = \mu(O_n \setminus E) + \mu(E) = \mu(E) + \delta_n. \quad (10.2)$$

According to exercise 9.4, for each $n$, there is a collection of disjoint open intervals $\{I_{n,i}\}$ such that $O_n = \cup_i I_{n,i}$.

Now fix an $\epsilon > 0$ and suppose that $\mu(E \cap I) \leq (1 - \epsilon)\mu(I)$ for all intervals. In particular this holds for those intervals belonging to the collection of intervals $\{I_{n,i}\}$. So for any $n$, we have

$$\mu(E \cap O_n) = \mu(E \cap (\cup_i I_{n,i})) = \sum_i \mu(E \cap I_{n,i}) \leq \sum_i (1 - \epsilon)\mu(I_{n,i}).$$

The middle equality follows again from property (4) of Corollary 9.6. Notice that the left-hand side equals $\mu(E)$, since $O_n$ contains $E$, and the right-hand side equals $(1 - \epsilon)\mu(O_n)$ by definition of the intervals $I_{n,i}$. Together with equation (10.2), this gives

$$\mu(E) \leq (1 - \epsilon)\mu(O_n) = (1 - \epsilon)(\mu(E) + \delta_n).$$

If $n$ tends to infinity, $\delta_n$ tends to 0, and thus $\mu(E)$ must be 0. \[\square\]

This is a weak version of a much better theorem. We do not actually need the stronger version, but its statement is so much nicer, it is probably best to remember it and not the proposition. A proof can be found in [57].
Theorem 10.5 (Lebesgue Density Theorem). If $E$ is a measurable set in $\mathbb{R}^n$ with $\mu(E) > 0$, then for almost all $x \in E$

$$\lim_{\varepsilon \to 0} \frac{\mu(E \cap B_\varepsilon(x))}{\mu(B_\varepsilon(x))} = 1,$$

where $B_\varepsilon(x) := \{y \in \mathbb{R}^n : |y - x| < \varepsilon\}$, the open $\varepsilon$ ball centered at $x$. That is: this holds for all $x$ in $E$, except possibly for a set of $\mu$ measure 0.

10.3. Rotations and Multiplications on $\mathbb{R}/\mathbb{Z}$

In this section, we will invoke the Lebesgue density theorem, to prove the ergodicity of multiplications by $\tau \in \{\pm 2, \pm 3, \cdots\}$ modulo 1 and translations by an irrational number $\omega$ modulo 1 on $\mathbb{R}/\mathbb{Z}$. In each case, however, Proposition 10.4 is sufficient. We denote the Lebesgue measure by $\mu$.

Lemma 10.6. Every orbit of an irrational rotation $R_\tau$ is dense in $\mathbb{R}/\mathbb{Z}$.

Proof. We want to show that for all $x$ and $y$, the interval $[y - \delta, y + \delta]$ contains a point of the orbit starting at $x$. Denote by $p_n/q_n$ the continued fraction convergents of $r$ (of Definition 6.4). By Lemma 6.13

$$\lim_{n \to \infty} x + q_n r - p_n = \lim_{n \to \infty} x + d_n = x.$$

Fix $n$ large enough enough, so that the distance (on the circle) between $x$ and $x + q_n r - p_n$ is less than $\delta$. Then the points $x_i := x + iq_n r$ modulo 1 advance (or recede) by less than $\delta$. And thus at least one must land in the stipulated interval (see Figure 56). \hfill \blacksquare

![Figure 56. $\tau$ is irrational and $\frac{p}{q}$ is a convergent of $r$. Then $x + qr$ modulo 1 is close to $x$. Thus adding $qr$ modulo 1 amounts to a translation by a small distance.](image-url)

Theorem 10.7. Irrational rotations modulo 1 are ergodic with respect to the Lebesgue measure.
10.3. Rotations and Multiplications on $\mathbb{R}/\mathbb{Z}$

**Proof.** By Proposition 10.3, the Lebesgue measure is invariant.

Suppose the conclusion of the theorem is false. Then there is an invariant set $A$ such that both it and its complement $A^c$ — which is also invariant — have strictly positive measure. By Proposition 10.4, for every $\epsilon$ there are intervals $I$ and $J$ where $A$, respectively $A^c$, have density greater than $1 - \epsilon$. Suppose that the length $\ell(I)$ of $I$ is less than $\ell(J)$. Then there is an $n \geq 1$ so that

$$n\ell(I) \leq \ell(J) < (n + 1)\ell(I).$$

By Lemma 10.6, there is $i$ such that $R_{\omega}^i(I)$ falls in the first $\frac{1}{n}$-fraction of $J$, another one in the second, and so forth (see Figure 57). In all cases, this means that at least half of $J$ is covered by images of $I$. By invariance, the images of $I$ have $A$ density greater than $1 - \epsilon$. That means that $A$ has density at least $\frac{1}{n}(1 - \epsilon)$ in $J$, which is a contradiction. The case where $\ell(I) = \ell(J)$ is easy: split $I$ into 2 equal intervals; at least one of these must have density greater than $1 - \epsilon$.

In the proof of the next theorem, we employ the same strategy as in the proof of Proposition 9.16 and Corollary 9.17. But this time, the Lebesgue density theorem helps us to get a much stronger result. We wish to prove that angle multiplications are ergodic. But it turns out that with the same effort we can prove the result for a larger class of maps. An example of such a map is given in Figure 58.

**Definition 10.8.** Let $\{I_i\}$ be a finite or countable partition of $[0, 1]$ of intervals of positive length $\ell_i$ so that $\sum \ell_i = 1$. On each interval $I_i$, define $f_i : I_i \to [0, 1]$ to be an affine map onto $[0, 1]$. Then $T = \cup f_i$ is called a complete affine interval map.

To make the exposition a little clearer, let us first define $n$th level intervals. These are the domains $I_0$ where $T^n : I_0 \to [0, 1]$ is a bijection. For
example, the 1st level intervals of the Gauss map are \((1/(a+1), 1/a)\) for \(a \in \mathbb{N}\); the third level intervals for the angle doubling map are \([k/8, (k+1)/8)\) for \(k \in \{0, \cdots , 7\}\).

**Theorem 10.9.** Complete, affine interval maps preserve the Lebesgue measure and are ergodic with respect to that measure.

**Proof.** By hypothesis we have \(|f'_i| = 1/\ell_i\) and so \(\sum |f'_i| = \sum \ell_i = 1\) and so the Perron-Frobenius equation (10.1) immediately implies that the Lebesgue measure is preserved.

Suppose that the set \(A\) is \(T\)-invariant and has positive \(\mu\) measure and let \(J\) be an arbitrary interval. We will prove that

\[
\mu(A \cap J) = \mu(A) \cdot \mu(J) \quad \text{or} \quad \mu(A^c \cap J) = (1 - \mu(A))\mu(J).
\]

This implies that \(A^c\) has measure 0, otherwise a contradiction with the Lebesgue density would result. And so \(\mu(A) = 1\), and thus \(T\) is ergodic.

Let \(b : I_0 \rightarrow [0, 1)\) be an arbitrary branch of \(T^n\). Since \(b\) is affine \(b^{-1}(A)\) occupies the same proportion in \(I_0\) as \(A\) does in \([0, 1)\). See Figure 59 All of the \(|f'_i|\) are bounded away from 1, say, larger than \(d > 1\). It follows that the length of any \(n\)th level interval is at most \(d^{-n}\). Thus we can approximate \(J\) arbitrarily well with a collection of \(n\)th level intervals, provided \(n\) is large enough. Since in each \(n\)th level interval, the inverse image of \(A\) occupies a fraction of \(\mu(A)\) of that interval, we have

\[
\lim_{n \to \infty} \mu(T^{-n}(A) \cap J) = \mu(A) \cdot \mu(J).
\]

But since \(A\) is invariant, this proves (10.3), and thus the theorem. \(\blacksquare\)
10.3. Rotations and Multiplications on $\mathbb{R}/\mathbb{Z}$

Figure 59. The pre-image in the $n$th level interval of $A$ (in red) is the blue interval. This branch of $T^n$ is affine and so there is no distortion. As a consequence, the proportions that $A$ and its pre-image occupy are the same.

For completeness, we record the result in the important special case of angle multiplications.

**Corollary 10.10.** Multiplication by $\tau \in \mathbb{Z}$ with $|\tau| > 1$ modulo 1 is ergodic.

The results in this section have interesting consequences. One of the most important ones is the following.

**Corollary 10.11.** Suppose $T : [0, 1) \rightarrow [0, 1)$ is ergodic with respect to Lebesgue measure, then $T^i(x)$ is equidistributed (see Definition 9.22) modulo 1 for almost every $x$.

**Proof.** Define $f$ as $f(x) = 1$ if $x$ is in the interval $[a, b]$ and 0 elsewhere. By Corollary 9.13 to $f$, for almost all $x$

$$\lim_{n \to \infty} \frac{1}{n} \sum_{i=0}^{n-1} f(T^i(x)) = \int_{X} f(x) dx = b - a.$$  

In particular, this applies to both rotations by irrational angles and angle multiplications, as well as the maps defined in Theorem 10.9. In the case where $T$ is an irrational rotation, the sequences $\{f(T^i(x))\}_{i=1}^{\infty}$ and $\{f(T^i(x'))\}_{i=1}^{\infty}$ differ only by a translation on the circle. So if one is equidistributed, then the other must be too. So in this case, the result holds for all $x$. 


The principal consequence of the ergodicity of angle multiplication is the absolute normality (see Definition 9.21) of almost all numbers. This was discussed at length in the exercises of Chapter 9.

10.4. The Return of the Gauss Map

Our next aim is to show that the Gauss map $T$ of Definition 6.1 is ergodic. Thanks to Proposition 10.3, we know the invariant measure. It might seem that Theorem 10.9 proves the rest. It almost does! The only problem is that the branches of the Gauss map are not affine. Here is what the problem with that is.

We suppose again that $A \subseteq [0,1)$ is an invariant set of positive $\mu$ measure. Just as before, we are given an arbitrary interval $J$ and we want to prove that the density of $A^c$ ($A$’s complement) cannot be very close to 1. Then, by the Lebesgue density theorem, we can conclude that $\mu(A^c) = 0$. This proves that $T$ is ergodic.

![Figure 60](image)

**Figure 60.** The pre-image in the $n$th level interval of $A$ (in red) is the blue interval. This branch of $T^n$ is far from affine and so the distortion is large. As a consequence, the proportions that $A$ and its pre-image occupy are very different.

We need to make sure of two things. The first is that the lengths of the $n$th level intervals tend to zero, so that we can cover $J$ efficiently with them. This is relatively easy. The second task is more subtle. The inverse image of $A$ in any $n$th level interval have density bounded away from 0 to prevent its complement $A^c$ from having density close to 1 in $I_0$. What is the problem? That branch is not affine. Especially for large $n$, it might have a much bigger derivative in $A \cap I_0$ than it does in $A^c \cap I$ (see Figure
10.4. The Return of the Gauss Map

This would distort the image under $T^n$ in such a way that $\frac{\mu(A \cap I_0)}{\mu(I_0)}$ is much smaller than $\mu(A)$, and could even tend to zero as $n$ grows. The solution to this dilemma lies in controlling that distortion. If we can prove that for that particular branch $\left| \frac{\partial T^n(x_0)}{\partial T^n(y_0)} \right|$ for $x_0$ and $y_0$ in $I_0$, is contained in, say, the interval $[1/K, K]$, $K > 0$, independent of $n$, then the argument of the proof of Theorem 10.9 gives that the densities of $A$ on $[0, 1)$ and of $A$ in $I_0$ cannot differ too much. This ensures that $\frac{\mu(A \cap I_0)}{\mu(I_0)}$ is bounded away from 0 independently of $n$ (the level).

The exposition in the remainder of this section and the next closely follows [68].

Definition 10.12. Let $I_0$ be an interval. The distortion $D$ of $T^n$ on that interval is defined as

$$D := \sup_{x_0, y_0 \in I_0} \left| \ln \left| \frac{\partial T^n(x_0)}{\partial T^n(y_0)} \right| \right|.$$

Here, $\partial$ stands for the derivative with respect to $x$.

Proposition 10.13. Let $T$ be the Gauss map. The distortion of $T^n$ on any $n$th level interval $I_0$ is uniformly bounded in $n$.

Proof. Denote the forward images of $I_0$ by $I_1, I_2, \text{ et cetera.}$ Similarly for $x_0$ and $y_0$. Set $I_0 = [0, 1]$. The chain rule gives

$$\partial T^n(x_0) = \partial T(x_0) \cdot \partial T(x_1) \cdot \cdots \partial T(x_{n-1}).$$

Substitute this into the definition of the distortion to get

$$D \leq \sum_{i=0}^{n-1} \sup_{x_i, y_i \in I_i} \left| \ln |\partial T(x_i)| - \ln |\partial T(y_i)| \right|.\]

(This is an inequality due to the fact that we take the supremum over all $x_i$ and $y_i$ instead of just the initial points $x_0$ and $y_0$ in the definition.) By the mean value theorem, there is $z_i \in I_i$ such that the right-hand side of this expression equals

$$\sum_{i=0}^{n-1} |\partial \ln |\partial T(z_i)|| \cdot |y_i - x_i| \leq \sum_{i=0}^{n-1} \sup_{z_i \in I_i} |\partial \ln |\partial T(z_i)|| \cdot |I_i|.\]

Now we note that $\partial \ln |\partial T|$ equals $|\frac{\partial^2 T}{\partial T}|$. Furthermore, the mean value theorem (once again) gives $|I_i| = \frac{|u_i - x_i|}{|\partial T(z_i)|}$ for some $u_i \in I_i$. Substituting this into
the last equation, we get
\[ D \leq \sum_{i=0}^{n-1} \sup_{z, u_i \in I_i} \left| \frac{\partial^2 T(z_i)}{\partial T(z_i) \partial T(u_i)} \right| |I_{i+1}|. \] (10.5)

We need to estimate the expression in the right-hand side. Recall that we are analyzing a single branch of \( T^n \). That implies that each interval \( I_i \) lies in one of the basic — or first level — intervals \((\frac{1}{a_i+1}, \frac{1}{a_i}]\) depicted in figure 24, where \( a_i \) is the continued fraction coefficient associated with that particular branch. Since \( \partial T = -x^{-2} \) and \( \partial^2 T = \frac{1}{2}x^{-3} \), for that particular branch, we have for \( x \in \left(\frac{1}{a_i+1}, \frac{1}{a_i}\right] \)
\[ \left| \frac{\partial^2 T(z_i)}{\partial T(z_i)} \right| \leq 2(a_i + 1) \quad \text{and} \quad \left| \frac{1}{\partial T(u_i)} \right| \leq \frac{1}{a_i^2}. \]

Next we estimate the length on \( n \)th level interval \(|I|\). In figure 24, one can see that the only place where \( |\partial T(x)| \) is small is when \( x \) is close to 1. These points are then mapped by \( T \) to a neighborhood of zero where they pick up a large derivative. It follows that the derivative of \( T^2 \) is positive and bounded by some \( d > 1 \) and thus the length of the intervals \( I_{n-i} \) decays as \( Kd^{-i/2} \).

Putting this together, we see that (10.5) gives
\[ D \leq \sum_{i=0}^{n-1} \frac{2(a_i + 1)}{a_i^2} Kd^{i(1-n)/2}. \]

Since \( a_i \in \mathbb{N} \), this tells us that the expression in (10.5) is uniformly bounded in \( n \).

As explained in the introduction to this section, our main result follows immediately.

**Corollary 10.14.** The Gauss map is ergodic with respect to \( d\nu = \frac{1}{\ln 2} \frac{dx}{1+x} \).

### 10.5. Number Theoretic Implications

Finally, it is pay-back time! We have seen some rewards for our efforts to understand ergodic theory in terms of understanding *normality* in the exercises of Chapter 9 (Definition 9.21). But the biggest pay-off is in understanding some basic properties of the continued fraction expansion of “typical” real numbers. That is what we do in this section.
In this section, $T$ denotes the the Gauss transformation and $\nu$ its invariant measure (see Proposition 10.3) while $\mu$ will denote the Lebesgue measure. Note that a set has $\mu$ measure zero if and only if it has $\nu$ measure zero (exercise 10.1). For the continued fraction coefficients $a_n$ and the continued fraction convergents $\frac{p_n}{q_n}$, see Definition 6.4.

We start with a remarkable result that says that the arithmetic (usual) mean of the continued fraction coefficients diverges (item (i)) for almost all numbers, but their geometric mean is almost always converges (item (ii)).

**Theorem 10.15.** For almost all numbers $x$, the continued fraction coefficients $a_n = a_n(x)$ satisfy:

i) $\lim_{n \to \infty} \left( \frac{a_1 + \ldots + a_n}{n} \right) = \infty$ and

ii) $\lim_{n \to \infty} \left( a_1 \cdot \ldots \cdot a_n \right)^{1/n} = \prod_{k=1}^{\infty} \left( \frac{1 - \frac{1}{(a+k)^2}}{\ln 2} \right) < \infty$.

This last constant is approximately equal to 2.86542 · · · is called Khinchin’s constant.

**Proof.** i) Define $f_k : [0, 1] \to \mathbb{N}$ by

For $a \in \{1, \ldots, k\}$ : $f_k(x) = a$ if $x \in \left( \frac{1}{a+1} \frac{1}{a} \right)$

$= 0$ elsewhere .

Denote the pointwise limit by $f_\infty$. We really want to use Corollary 9.13 to show that the “time average”

$$\lim_{n \to \infty} \left( \frac{a_1 + \ldots + a_n}{n} \right) = \lim_{n \to \infty} \frac{1}{n} \sum_{i=0}^{n-1} f_\infty(T^i(x))$$

is unbounded. But $f_\infty$ is not integrable and so cannot be used. However the sum on the left hand side is bounded from below by the right-hand side if we replace $f_\infty$ by $f_k$ (which is integrable). Proposition 10.3 and Corollary 9.13 say that the time average of $f_k$ equals

$$\frac{1}{\ln 2} \int_0^1 f_k(x) \frac{1}{1+x} \, dx = \frac{1}{\ln 2} \sum_{a=1}^k \int_{1/a}^{1/(a+1)} \frac{1}{1+x} \, dx$$

(10.6)

The integral of $1/(1+x)$ is of course $\ln(1+x)$ and so the above gives

$$\frac{1}{\ln 2} \sum_{a=1}^k a \left( \ln \left( \frac{a+1}{a} \right) - \ln \left( \frac{a+2}{a+1} \right) \right) .$$

(10.7)
This sum telescopes and the student should verify (see exercise 10.12) that this gives
\[ \frac{1}{\ln 2} \left( \ln(k+1) - k \ln \left(1 + \frac{1}{k+1}\right) \right), \] (10.8)
which diverges as \( k \to \infty \) and proves the first statement.

ii) This proof is very similar to that of (i), except that now we want to compute the “time average”
\[ \lim_{n \to \infty} \left( \frac{\ln a_1 + \ldots + \ln a_n}{n} \right). \]
The exponential of this will give us the result we need. So this time, we define
\[ g_\infty(x) = \ln a \text{ if } x \in \left(\frac{1}{a+1}, a\right]. \quad (10.9) \]
This time around, \( g_\infty \) is \( \nu \)-integrable (as we will see below) and we get
\[ \frac{1}{\ln 2} \int_0^1 \frac{g_\infty(x)}{1+x} \, dx = \sum_{a=1}^{\infty} \frac{\ln a}{\ln 2} \left( \ln \left(1 + \frac{1}{a}\right) - \ln \left(1 + \frac{2}{a+1}\right) \right). \] (10.10)
(Note that \( \frac{\ln 2}{\ln 2} = \log_2 a \).) Since we can write
\[ \ln \left(1 + \frac{1}{a}\right) - \ln \left(1 + \frac{2}{a+1}\right) = -\ln \left(1 - \frac{1}{(a+1)^2}\right), \] (10.11)
we finally get the result (as well as the assertion that \( g_\infty \) is \( \nu \)-integrable) by taking the exponential of the sum in (10.10). See exercise 10.13.

An example of a sequence \( \{a_n\}_{n=1}^\infty \) that has a diverging running average but whose running geometric average converges, is given by \( a_n = 1 \), except when \( n = 2^k \) we set \( a_{2^k} = 2^{2^k} \). For \( n = 2^k \), we have
\[ \frac{a_1 + \ldots + a_n}{n} = \frac{a_n}{n} = 2^{2^k - 2k}, \]
which clearly diverges as \( k \to \infty \). Meanwhile, the geometric average at that point is (after taking the logarithm and noting that \( \ln 1 = 0 \)):
\[ \frac{\ln a_1 + \ldots + \ln a_n}{n} = \frac{\sum_{j=1}^{n} \ln 2^{2^j}}{2^k} = \frac{2^k \ln 2}{2^k}. \]
The latter converges to 0, which makes the geometric average 1.
10.5. Number Theoretic Implications

**Theorem 10.16.** For almost all numbers \( x \), the convergents \( p_n(x)/q_n(x) \) satisfy

i) \( \lim_{n \to \infty} \frac{\ln q_n}{n} = \frac{\pi^2}{12 \ln 2} \), and

ii) \( \lim_{n \to \infty} \frac{1}{n} \ln |x - \frac{p_n}{q_n}| = -\frac{\pi^2}{6 \ln 2} \).

**Remark 10.17.** The constant \( \frac{\pi^2}{12 \ln 2} \approx 1.1866 \cdots \) is called Lévy’s constant.

**Proof.** Item (ii) follows very easily from (i), see exercise 10.17. So here we will prove only (i).

To simplify notation in this proof, we will write \( x_i := T^i(x_0) \) where \( T \) is the Gauss map. For the \( n \)th approximant of \( x_0 \in (0, 1) \), see Definition 6.4, we will write \( \frac{p_n(x)}{q_n(x)} \). From that same definition, we conclude

\[
\frac{p_n(x_0)}{q_n(x_0)} = \frac{1}{a_1(x_0) + p_{n-1}(x_1)/q_{n-1}(x_1)} = \frac{q_{n-1}(x_1)}{a_1(x_0)q_{n-1}(x_1) + p_{n-1}(x_1)}.
\]

See also exercise 10.2 (a). By Corollary 6.8 (ii), \( \gcd(p_n, q_n) = 1 \), and so using exercise 10.2 (b), we see that \( p_n(x_0) \) equals \( q_{n-1}(x_1) \). More generally, we have by the same reasoning

\[
p_n(x_j) = q_{n-1}(x_{j+1}).
\]

This implies that

\[
\frac{p_n(x_0)}{q_n(x_0)}, \frac{p_{n-1}(x_1)}{q_{n-1}(x_1)}, \frac{p_{n-2}(x_2)}{q_{n-2}(x_2)}, \ldots, \frac{p_1(x_{n-1})}{q_1(x_{n-1})} = \frac{1}{q_n(x_0)},
\]

since \( p_1 = 1 \) by Theorem 6.6. Now we take the logarithm of the last equation. This yields

\[
- \frac{1}{n} \ln q_n(x_0) = \frac{1}{n} \sum_{i=0}^{n-1} \ln x_i - \frac{1}{n} \sum_{i=0}^{n-1} \left( \ln x_i - \ln \frac{p_{n-i}(x_i)}{q_{n-i}(x_i)} \right).
\]

Two more steps are required. The first is showing that the last average on the right side of (10.13) tends to zero. This not difficult, because

\[
\sum_{i=0}^{n-1} \ln \frac{q_{n-i}(x_i)x_i}{p_{n-i}(x_i)} = \sum_{i=0}^{n-1} \ln \left( 1 + \frac{q_{n-i}(x_i)x_i - p_{n-i}(x_i)}{p_{n-i}(x_i)} \right).
\]

Corollary 6.7 or, more precisely, exercise 6.12 yields that

\[
\frac{|q_{n-i}(x_i)x_i - p_{n-i}(x_i)|}{p_{n-i}(x_i)} < \frac{1}{p_{n-i}(x_i)q_{n-i+1}(x_i)} < 2^{-(n-i)} \sqrt{2},
\]
where the last inequality follows from Corollary 6.8 (i). The fact that for small \( x \), \( \ln(1 + x) \approx x \) concludes the first step (see also exercise 10.10).

Since the second term on the right side of (10.13) tends to zero and 
\[ x_i = T(x_0) = x_0 - a_1 \]
\[ \frac{1}{n} \sum_{i=0}^{n-1} \ln T_i(x_0) \]
we take a limit to get
\[ \lim_{n \to \infty} \frac{1}{n} \ln q_n(x_0) = \lim_{n \to \infty} \frac{1}{n} \sum_{i=0}^{n-1} \ln T_i(x_0) . \]

The second step is then to compute the right-hand side of this expression. Naturally, the ergodicity of the Gauss map invites us to employ Birkhoff’s theorem in the guise of Corollary 9.13 with \( f(x) \) set equal to \( \ln(x) \).
\[ \frac{1}{n} \sum_{i=0}^{n-1} \ln T_i(x_0) = \int_0^1 \frac{\ln x}{(1+x) \ln 2} dx . \]
The integral is evaluated in exercise 10.16.

**10.6. Exercises**

**Exercise 10.1.** a) Show that for a measurable set \( A: \mu(A) = 0 \) (Lebesgue measure) if and only if \( \nu(A) = 0 \) (invariant measure of the Gauss map). (Hint: using Lebesgue integrals, write \( \nu(A) = \frac{1}{\ln 2} \int_A (1+x)^{-1} dx \).)

b) Let \( \nu \) be absolutely continuous with respect to the Lebesgue measure \( \mu \). Show that if a set has full \( \mu \) measure then it has full \( \nu \) measure. (Hint: see comments after Definition 9.14.)

c) Prove equation (10.12).

**Exercise 10.2.** To reacquaint ourselves with continued fractions, consider
\[ x_0 = \frac{1}{a_1 + \frac{1}{a_2 + \frac{1}{a_3 + \cdots}}} \equiv [a_1, a_2, a_3, \cdots] . \quad (10.14) \]

a) Show that \( \lfloor x_0^{-1} \rfloor = a_1 \) and that
\[ T(x_0) = x_0^{-1} - a_1 = \frac{1}{a_2 + \frac{1}{a_3 + \cdots}} \equiv [a_2, a_3, \cdots] . \]

b) Show that if \( \gcd(p, q) = 1 \), then \( \gcd(p + aq, q) = 1 \). (Hint: use Lemma 2.5.)

c) Prove equation (10.12).
10.6. Exercises

**Exercise 10.3.** a) Show that every probability density \( \rho \) on \( \mathbb{R}/\mathbb{Z} \) gives rise to an invariant measure under the identity.

b) What are the absolutely continuous measures — i.e. with a density, see Section 9.5 — that are invariant under rotation by \( 1/2 \)? (Hint: consider densities with period \( 1/2 \).)

c) The same for rotation by \( p/q \) for \( p \) and \( q \) in \( \mathbb{N} \).

d) Show that the uniform density — with density \( \rho(x) = 1 \) — is invariant under \( x \to nx \) modulo 1 (where \( n \in \mathbb{N} \)).

**Exercise 10.4.** Let \( R_0 \) be identity on \( \mathbb{R}/\mathbb{Z} \).

a) Show that for any \( x \), the delta measure \( \delta_x \) is an invariant measure for \( R_0 \), and that \( R_0 \) is ergodic with respect to that measure.

b) Show that for any of the invariant measures in exercise 10.3 (a), \( R_0 \) is not ergodic.

c) Show that \( R_0 \) is not ergodic with respect to any of the measures of exercise 10.3 (c).

**Exercise 10.5.** a) Show that \( \sum_{i=1}^{\infty} \frac{1}{(y+i)(y+i+1)} = \frac{1}{y+1} \) for all \( y \in \mathbb{R} \) except the negative integers. (Hint: use partial fractions, then note that the resulting sum telescopes.)

b) Show that the inverse images of \( y \in [0,1) \) under the Gauss map \( T \) are \( \cup_{i \in \mathbb{N}} \{ 1/(y+i) \} \).

c) Let \( \rho(y) = c/(1+y) \) a density and compute \( \rho \) and \( |T'| \) at these inverse images.

d) Use (a), (b), and (c) to prove directly via equation (10.1) that the Gauss map preserves the measure of Proposition 10.3. Do not use the computation in the proof of that proposition.

**Exercise 10.6.** Show that \( \rho(x) = 1 \) is the only continuous invariant probability density of an irrational rotation \( R \). (Hint: if \( \rho \) is invariant under \( R \), it must be invariant under \( R^i \) for all positive \( i \). Use equation (10.1) and Lemma 10.6.)

**Exercise 10.7.** a) Show that \( \rho(x) = 1 \) is the only continuous invariant density for the angle doubling map. (Hint: as in exercise 10.6: use that inverse images of a point are dense, see Proposition 9.16.)

b) Check that the same is true for the map \( x \to \tau x \) modulo 1 where \( \tau \in \mathbb{Z} \) and \( |	au| > 1 \).
Exercise 10.8. The orbit of any irrational rotation is uniformly distributed.

So why do we encounter specifically the golden mean in phyllotaxis — the placement of leaves? Research this and try to include illustrations. (Hint: the wikipedia page on “golden ratio” is a good start. You can find even more information in [41]. The slightly tongue-in-cheek paper [31] shows that the golden mean does indeed show up in the most unexpected places.

Words of caution on the ‘cult of the golden ratio’ can be found in [25].

Exercises 10.9 and 10.10 discuss some very useful properties of the logarithm for later reference. In fact, they are useful in a much wider context than discussed here. For instance, exercise 10.9 comes up in any discussion of entropy [20] or in deciding the stability of Lotka-Volterra dynamical systems [62]. Exercise 10.10 is important for deciding the convergence of products of the form \( \prod (1 + x_i) \).

Exercise 10.9. a) Show that 
\[ x > -1 \implies \ln(1 + x) \leq x, \]
with equality iff \( x = 0 \). (Hint: draw the graphs of \( \ln(1 + x) \) and \( x \).

b) Let \( p_i \) and \( q_i \) positive and \( \sum p_i = \sum q_i < \infty \). Use (a) to show that 
\[ -\sum p_i \ln p_i \leq -\sum p_i \ln q_i. \]
(Hint: \(-\sum_p (\ln p_i - \ln q_i) = \sum_p \ln \frac{q}{p} \leq \sum (q_i - p_i) \) by (a).)

c) Let \( S_n \) be the open \( n \)-dimensional simplex \( p_i > 0 \) and \( \sum_{i=1}^n p_i = 1 \). Use (b) to show that 
\[ -\sum p_i \ln p_i \leq \ln n. \]
(Hint: set \( q_i = 1/n \) in (b).)

d) Show \( h : S_n \to \mathbb{R} \) given by \( h(p) = -\sum p_i \ln p_i \) has a unique global maximum at \( p_i = \frac{1}{n} \). (Hint: The constraint is \( C(p) = \sum p_i = 1 \). Deduce that at the maximum, the gradients of \( h \) and \( C \) with respect to \( p = (p_1, \ldots, p_n) \) must be parallel. If in doubt, look up Lagrange multiplier in, for example, [51].)

In the next exercise, we prove this lemma.

Lemma 10.18. Suppose that \( x_n > -1 \) and \( \lim_{n \to \infty} x_n = 0 \). Then \( \sum_n \ln(1 + x_n) \) converges absolutely if and only if \( \sum_n x_n \) converges absolutely. Also \( \sum_n \ln(1 + x_n) \) diverges absolutely if and only if \( \sum_n x_n \) diverges absolutely.
10.6. Exercises

Exercise 10.10. a) Show that \(\lim_{x \to 0} \frac{\ln(1+x) - x}{x^2} = -\frac{1}{2}\). (Hint: use L’Hôpital twice.)

b) From (a), conclude that if \(x_n > -1\) and \(\lim_{n \to 0} x_n = 0\), then \(\exists b_1 > 0\) such that for all \(n\) large enough \(|\ln(1 + x_n)| \leq b_1 |x_n|\). (Hint: use the direct comparison test.)

c) From (a), conclude that if \(x_n > -1\) and \(\lim_{n \to 0} x_n = 0\), then \(\exists b_2 > 0\) such that for all \(n\) large enough \(|x_n| \leq b_2 |\ln(1 + x_n)|\).

d) Show that (b) and (c) imply Lemma 10.18.

The next four exercises provide some computational details of the proof of Theorem 10.15.

Exercise 10.11. Compute the frequency with which the coefficient \(a_n(x) = a\) occurs in the continued fraction expansion of almost all \(x\). (Hint: set \(f(x) = 1\) on \((1/(1 + a), 1/a]\). Then use Birkhoff.)

Exercise 10.12. a) Show that the right-hand side of (10.6) gives (10.7).

b) Show that (10.7) gives (10.8). (Hint: write out the first few terms explicitly.)

c) Use exercise 10.9 (a) to bound the second term of (10.8).

d) Conclude that (10.8) is unbounded. (Hint: \((1 + 1/k)^k \to e\).)

Exercise 10.13. a) Show the equality in (10.10) holds.

b) Show the equality in (10.11) holds.

c) Show that (10.11) implies part (ii) of Theorem 10.15.

Exercise 10.14. a) Show that instead of (10.11), we also have
\[
\ln \left(\frac{a+1}{a}\right) - \ln \left(\frac{a+2}{a+1}\right) = \ln \left(1 + \frac{1}{a^2 + 2a}\right).
\]

b) Use exercise 10.9 (a) to show that
\[
\ln \left(1 + \frac{1}{a^2 + 2a}\right) \leq \frac{1}{a^2}.
\]

c) Use (a) and (b) and equation (10.10) to show that
\[
\frac{1}{\ln 2} \int_0^1 \frac{g_\omega(x)}{1+x} \, dx \leq \frac{1}{\ln 2} \sum_{a=1}^\infty \frac{\ln a}{a^2}.
\]
(Hint: indeed, this is equivalent to the fact that \(g_\omega\) is integrable. Can you explain that?)

d) Show that (c) implies that Khinchin’s constant is bounded. (Hint: find the maximum of \(\ln a - 2\sqrt{a}\). Then use Figure 11.)

Exercise 10.15. Use exercise 10.14 (a) to show that Khinchin’s constant equals \(\prod_{a=1}^\infty \left(1 + \frac{1}{a^2 + 2a}\right)^{\log_a a}\).
Exercise 10.16. a) Show that \( \lim_{x \to 0} \ln(x) \ln(1 + x) = 0 \) (Figure 61). \((\text{Hint: for the limit as } x \to 0, \text{ first use exercise 10.10 (b) and then substitute } x = e^y.) \)

b) Use (a) to show that \( I := \int_0^1 \frac{\ln x}{1+x} \, dx = - \int_0^1 \frac{\ln(1+y)}{y} \, dy \). \((\text{Hint: integration by parts.})\)

c) Show that for \( |x| < 1, \ln(1 + x) = \sum_{n=1}^{\infty} \frac{(-1)^{n+1} x^n}{n}. \)

d) Substitute (c) into \( I \) and integrate term by term to get \( I = \sum_{n=1}^{\infty} (-1)^n n^{-2}. \)

e) The sum in (d) equals \( -\frac{\pi^2}{12}. \) Show that that gives the result advertised in Theorem 10.16. \((\text{Observation: we sure took the cowardly way out in this last step; to really work out that last sum from first principles is elementary but very laborious. The interested student should look this up on the web.)}\)

In exercise 10.16, note the curious fact that \( \sum_{n=1}^{\infty} (-1)^n n^{-2} = -\frac{\pi^2}{12} \) while from exercise 2.26 we have that \( \zeta(2) = \sum_{n=1}^{\infty} n^{-2} = \frac{\pi^2}{6}. \)

Exercise 10.17. a) Show that

\[
\lim_{n \to \infty} \frac{\ln q_{n+1}}{n} = \lim_{n \to \infty} \frac{\ln q_n + 1}{n+1} = \lim_{n \to \infty} \frac{\ln q_n + 1}{n+1} = \lim_{n \to \infty} \frac{\ln q_n}{n}.
\]

b) Use (a), exercise 6.12, and Theorem 10.16 (i) to show that for almost all \( x \in [0, 1] \)

\[
\lim_{n \to \infty} \frac{1}{n} \ln \left| \frac{x - p_n}{q_n} \right| = -\frac{\pi^2}{6\ln 2}.
\]

c) What do you in (b) get if \( x \) is rational? Is that a problem?
10.6. Exercises

Exercise 10.18. a) Use Corollary 6.7 to show that
\[ \ln \left| x - \frac{p_n}{q_n} \right| < \ln q_n^{-2} \]
b) Use Theorem 10.16 to show that
\[ \lim_{n \to \infty} \frac{1}{n} \ln \left| x - \frac{p_n}{q_n} \right| = \frac{1}{\ln q_n^2}. \]

Exercise 10.19. a) What is the equivalent of Theorem 10.16 for decimal expansions of irrational numbers? (Note: I haven’t worked this out myself yet.)
b) Use (a) to compare decimal approximation with continued fraction approximation.

Definition 10.19. Given a one dimensional smooth map \( T : [0, 1] \to [0, 1] \), the Lyapunov exponent \( \lambda(x) \) at a point \( x \) is given by
\[ \lambda(x) := \lim_{n \to \infty} \frac{1}{n} \ln \left| \frac{\partial T^n}{\partial x}(x) \right|, \]
assuming that the limit exists. Here \( \partial T^n(x) \) stands for \( \frac{d}{dx}(T^n(x)) \) evaluated at \( x \).

Remark 10.20. Although we do not need it here, we remark that the generalization to higher dimension of this notion is not completely straightforward [5].

Exercise 10.20. Suppose that \( \lambda(x) = \lambda_0 \), a constant. What does Definition 10.19 tell you about how fast \( |T^n y - T^n x| \) if \( y \) is very close to \( x \)?

Exercise 10.21. a) Let \( T \) be the Gauss map and \( \mu \) its invariant measure. Show that the Lyapunov exponent at \( x \) satisfies
\[ \lambda(x) = \lim_{n \to \infty} \frac{1}{n} \sum_{j=0}^{n-1} \ln \left| \partial T(T^j(x)) \right|. \]
(Hint: think chain rule.)
b) Show that Birkhoff’s theorem (Corollary 9.13) implies that for almost all \( x \in [0, 1] \)
\[ \lambda(x) = \int_{0}^{1} \frac{-2\ln x}{\ln 2(1+x)} \, dx. \]
c) Use the last part of the proof of Theorem 10.16 and exercise 10.16 to show that for almost all \( x \), the Lyapunov exponent equals \( \frac{2\pi^2}{60} \approx 2.3731. \)
Exercise 10.22. a) See exercise 10.21. Let \( T \) be the Gauss map and \( x = [n,n,\cdots] \). Determine the Lyapunov exponent at \( x \). (Hint: see also exercise 6.2.)

b) Why does it not contradict Birkhoff’s theorem that these exponents different from the one computed in exercise 10.21?

Exercise 10.23. Let \( T \) be the map given in Theorem 10.9. We will assume that \( T \) has \( n \) branches.

a) Show that for almost all points \( x \), the Lyapunov exponent is given by
\[
\lambda(x) = -\sum_{i} \ell_{i} \ln \ell_{i} .
\]
(Hint: see also exercise 10.21.)

b) Show that \( \lambda(x) > 0 \).

c) Show that \( \lambda(x) \leq \ln n \) (Hint: exercise 10.9 (c)).

d) Show that \( \lambda(x) = \ln n \) if and only if the slopes of all branches have the same absolute value. (Hint: exercise 10.9 (d)).

Exercise 10.24. a) Show that if \( k \in \mathbb{N} \) is such that \( \log_{10} k \) is rational, then \( k = 10^r \cdot r \in \mathbb{N} \). (Hint: use prime factorization on \( k^d = 10^p \).)

b) From now on, suppose that \( \log_{10} k \) is irrational. Show that \( T : x \to x + \log_{10} k \) modulo 1 is ergodic with respect to the Lebesgue measure.

c) Let \( f(x) = 1 \) when \( x \in [\log_{10} 7, \log_{10} 8] \) and 0 elsewhere. Compute
\[
\lim_{n \to \infty} \frac{1}{n} \sum_{i=0}^{n-1} f(T^{i}(x)).
\]

d) Explain how often, for almost every \( x \), 1 through 9 occur in \( \{k^{i}x\}_{i=0}^{\infty} \) as first digits.

e) How often does any combination of any 2 successive digits, say 36, occur as first digits?

Stock prices undergo multiplicative corrections, that is: each day their price is multiplied by a factor like 0.99 or 1.01. On the basis of the previous problem, it seems reasonable that the distribution of their first digits satisfies the logarithmic distribution of exercise 10.24. In fact, a much wider range of real world data satisfies this distribution than this “multiplicative” explanation would suggest. This phenomenon is called Benford’s law and appears to be only partially understood [11].

Definition 10.21. A map \( T \) that preserves the measure \( \mu \) is called mixing if
\[
\lim_{n \to \infty} \mu(T^{-n}(A) \cap B) = \mu(A) \cdot \mu(B)
\]
for any two measurable sets \( A \) and \( B \).

We prove the following result in exercise 10.25

Proposition 10.22. If \( T \) is mixing with an invariant probability measure, then it is ergodic.
Exercise 10.25. a) Prove Proposition 10.22. (Hint: let $A$ be the invariant set and choose $B = A$ in Definition 10.21; get a quadratic equation for $\mu(A)$)
b) Show that ergodic does not imply mixing. (Hint: irrational rotation.)
c) Show that the transformation $T$ in Theorem 10.9 is mixing. (Hint: a measurable set in $[0, 1)$ can be approximated by finitely many open intervals, then see equation (10.4).)
Chapter 11

The Cauchy Integral Formula

Overview. Again, we need to venture very far, apparently, from number theory to make progress. In the mid 19th century, the main insight in number theory came from Riemann, who realized that the distribution of the primes was intimately connected to the properties of the (analytic continuation of the) Riemann zeta function to the complex plane. In this chapter, we develop the necessary complex analysis tools — essentially the Cauchy integral formula — to study the convergence of a certain improper integral (Theorem 11.18), which is the key to the proof of the prime number theorem in the next chapter (Theorem 12.15). For more detailed introductions to complex analysis, we refer to [2, 24, 43].

11.1. Analyticity versus Isolated Singularities

Definition 11.1. A set is open if it contains no points lying on its boundary and connected if it is not the disjoint union of two non-empty open sets. A domain or region is an open, connected set in \( \mathbb{C} \).

An excellent source for information on topological notions such as connectedness is [48].
11. The Cauchy Integral Formula

Definition 11.2. Let $A$ be a domain. A function $f : A \to \mathbb{C}$ is analytic at $z_0$ if

$$f'(z) := \lim_{\delta \to 0} \frac{f(z_0 + \delta) - f(z_0)}{\delta}$$

exists in a neighborhood of $z_0$. The word holomorphic is synonymous with analytic. If $f$ is analytic on all of $\mathbb{C}$, it is also called an entire function.

We will use the fact that this says that analyticity is an open condition.

Corollary 11.3. If $f$ is analytic at $z_0$, then it is analytic in an open neighborhood of $z_0$.

This creates, as it were, a loophole which will be crucial in the proof of Theorem 11.18. Suppose we know $f$ is analytic some closed set $S$. Then in fact, $f$ must be analytic in some open set containing $S$. Because if not, there must be a sequence of points $z_i$ converging to $z \in S$ where $f$ is not analytic. Then at $z$, $f$ would not be analytic! See Figure 62.

![Figure 62](image)

Figure 62. If $f$ is analytic on the closed set $S$, then $f$ must be analytic on some open set containing $S$.

Naturally, not all functions are analytic everywhere. What happens at or near a point $z$ where $f$ is not analytic? We say that $f$ is singular at such a point $z_0$. If there is a neighborhood$^1$ in which it is the only singularity, we call it an isolated singularity. One can prove that every isolated singularity is one of the ones defined below.

Definition 11.4. These are the types of isolated singularities at $z_0$.

i) $f$ may have a removable singularity. In this case, $f(z_0)$ can be given a value in such a way that $f$ becomes analytic at $z_0$. An example is $\frac{\sin(z-z_0)}{z-z_0}$.

$^1$An open neighborhood of $z_0$ minus the point $z_0$ itself is often called a punctured neighborhood of $z_0$. 
11.1. Analyticity versus Isolated Singularities

ii) \( f \) may have a pole of order \( k \in \mathbb{N} \). An example of this is \( a_k(z-z_0)^{-k} + a_{k-1}(z-z_0)^{-(k-1)} \) with \( a_k \neq 0 \). A pole of order 1 is called a simple pole.

iii) \( f \) may have an essential singularity. This is a pole of “infinite order”. An example is \( e^{1/(z-z_0)} \). (Expand as \( e^u \) and substitute \( u = (z-z_0)^{-1} \).)

One might be tempted to say that the example in item (ii) above consists of two singularities, one of order \( k \) and one of order \( k - 1 \). However, we have

\[
\frac{a_k}{(z-z_0)^k} + \frac{a_{k-1}}{(z-z_0)^{k-1}} = \frac{(a_k + a_{k-1})z - a_{k-1}z_0}{(z-z_0)^k}.
\]

The numerator does not vanish at \( z_0 \), and so we have one singularity of order \( k \). A pole of “infinite order” in item (iii) means that the expansion contains infinitely many non-zero terms \( a_k(z-z_0)^{-k} \) with \( k \in \mathbb{N} \).

Remark 11.5. A subtle — but sometimes important — point is the observation that branch points like the origin for \( z \to (z-z_0)^{1/2} \) or \( z \to \ln(z-z_0) \) are not isolated singularities. The reason is that in any punctured neighborhood of the origin these “functions” are not one-valued. In other words, they are not functions, and therefore a fortiori they are not analytic functions. Even if you redefine the function in this neighborhood so that it describes a single branch of that function, then still there is a line of discontinuities (the branch cut) with the branch point as its endpoint.

For completeness, we mention the only other types of singularities: cluster points, these are limit points of other singularities; and natural boundaries, entire sets where singularities are dense. An example of the latter is the unit circle for the function \( \sum_{n=1}^{\infty} \frac{z^n}{n!} \). Needless to say, these singularities are not isolated.

All singularities mentioned in this remark are non-isolated, and if \( z_0 \) is the locus of such a singularity, it is not possible to approximate its behavior in terms of integral powers of \( (z-z_0) \).

Definition 11.6. A function is meromorphic in a domain if it has only isolated poles in the domain. It is meromorphic if this holds on all of \( \mathbb{C} \).

We need a criterion for uniform convergence.

Lemma 11.7 (Weierstrass M test). Let \( A \subseteq \mathbb{C} \) and \( g_n : A \to \mathbb{C} \) a sequence of functions. Suppose that \( |g_n(z)| \leq m_n \) on \( A \) and that \( \sum m_n \) converges (uniform absolute convergence). Then for all \( z \in A \):
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i) \( \sum_{n=1}^{\infty} |g_n(z)| \) converges (absolute convergence), and

ii) For all \( \varepsilon > 0 \), there is \( n_0 \) so that for all \( n > n_0 \): \( \sum_{n+1}^{\infty} |g_i(z)| < \varepsilon \) (uniform convergence).

**Proof.** Item (i) follows immediately from the hypotheses. Item (ii) follows from the fact that \( \sum_{n+1}^{\infty} |g_i(z)| \leq \sum_{n+1}^{\infty} |g_i(z)| \leq \sum_{n+1}^{\infty} m_i \) and the convergence of \( \sum_n m_n \) (so the partial sums of \( \{m_n\} \) form a Cauchy sequence).

11.2. The Cauchy Integral Formula

First we set the scene with some notation. Let \([a, b]\) be an interval in \( \mathbb{R} \) of positive length. A curve is a piecewise differentiable function \( \gamma: [a, b] \to \mathbb{C} \). Its orientation is the direction of increasing \( t \in [a, b] \). A simple, closed curve is a curve without self-intersections and whose endpoints are identical (or \( \gamma(a) = \gamma(b) \)). It follows that the complement of \( \gamma \) consists a well-defined “inside” component and a “outside” component (see Figure 63). A line integral evaluated along the curve \( \gamma \) is denoted by \( \int_{\gamma} \). If the curve is simple and closed, one often writes \( \oint_{\gamma} \) or simply \( \oint \).

![Figure 63](image)

**Figure 63.** Left, a curve. Then two simple, closed curves with opposite orientation. The curve on the right is a union of two simple, closed curves.

**Proposition 11.8 (Cauchy’s Theorem).** Let \( \gamma \) be a simple, closed curve and assume \( f \) is analytic on \( \gamma \) and in its interior with at most finitely removable singularities. Then we have \( \oint_{\gamma} f(z) \, dz = 0 \)

For students familiar with differential forms and Stokes’ theorem, we give a very simple proof. Students unfamiliar with that material can skip the first paragraph of the proof. A full proof without assuming Stokes is more laborious and can be found in [2] and in [43]. A proof of Stokes’ theorem can be found in [54] Chapter 5, Section 9.
11.2. The Cauchy Integral Formula

Proof. By assumption γ bounds an ‘inside’ region D: γ = ∂D. First assume f is analytic in D (including boundary). As usual, we write f = u + iv and z = x + iy to relate the complex notation to calculus in \( \mathbb{R}^2 \).

\[
\oint_{\partial D} f \, dz = \int_{\partial D} u(\,dx + i\,dy) + \int_{\partial D} iv(\,dx + i\,dy) \\
\int_{\partial D} u\,dx - v\,dy + i\int_{\partial D} u\,dy + v\,dx.
\]

By Stokes’ theorem, for any differential form \( \omega \) on a region D with a piecewise differentiable boundary as specified by the proposition, we have \( \int_{\partial D} \omega = \int_D d\omega \), where \( d \) stands for the exterior derivative. Now

\[
d(udx - vdy) = -(\partial_y u + \partial_x v)dxdy \quad \text{and} \quad d(udy + vdx) = (\partial_x u - \partial_y v)dxdy .
\]

both of which are zero by the Cauchy-Riemann equations of Proposition 11.23 (exercises 11.11, 11.12, and 11.13). Hence,

\[
\oint_{\partial D} f \, dz = \oint_D d(f \, dz) = 0
\]

if f is analytic.

Since f has only finitely many singularities, they cannot accumulate. Now suppose that f has an isolated singular point \( z_0 \) at which it is, however, continuous. Let c be a circular path of small radius \( \varepsilon \) around \( z_0 \) so that the \( \varepsilon \)-disk around \( z_0 \) does not contain any other singular points or points of \( \gamma \) (see Figure 64). Let p be a path that connects \( \gamma \) to c. Now the curve \( \Gamma \)

\[\begin{array}{c}
\text{Figure 64. In the interior of the curve obtained by concatenating \( \gamma, p, \\
c, \text{ and } -p, f \) is analytic. Therefore } \oint_c f \, dz - \oint_p f \, dz = 0. \text{ If } f \text{ is also bounded inside } c, \text{ we also have } \oint_c f \, dz = 0. \\
\text{obtained by concatenating } \gamma, p, c, \text{ and } -p \text{ is a simple closed curve and thus } \oint_{\gamma} f = 0. \text{ The integrals along } p \text{ and } -p \text{ cancel one another. By continuity, } |f| \text{ is bounded by some } M \text{ and so } |\oint_c f| \text{ is bounded by } 2\pi \varepsilon M. \text{ We can}
\end{array}\]
choose $\epsilon$ as small as we want, and so $|f_{\delta} f|$ must be 0. Therefore, $f_{\gamma} f = f_{\Gamma} f - f_{\delta} f = 0$. 

It is also instructive to compare this with calculus on the real line. If $f : \mathbb{R} \to \mathbb{R}$ is piecewise differentiable and continuous, then from calculus, we know that

$$\int_{a}^{b} f \, dx = F(b) - F(a).$$

This does not depend on the path we choose to get from $a$ to $b$. Let $y_i : [0, 1] \to [a, b]$ be different parametrizations of the segment $[a, b]$. Then

$$\oint_{\gamma_1 - \gamma_2} f = \left( \int_{\gamma_1} - \int_{\gamma_1} \right) f = \int_{0}^{1} f(y_1(t)) y_1'(t) \, dt - \int_{0}^{1} f(y_2(t)) y_2'(t) \, dt = 0.$$ 

It is this statement that Cauchy’s theorem generalizes.

**Theorem 11.9 (Cauchy’s Integral Formula).** Let $\gamma$ be a simple, closed curve going around $z$ once in counter-clockwise direction and suppose that $f$ is analytic on and inside $\gamma$. Then

$$f(z) = \frac{1}{2\pi i} \oint_{\gamma} \frac{f(w)}{w-z} \, dw.$$ 

**Proof.** Define the function $g$

$$g(w) = \begin{cases} 
\frac{f(w) - f(z)}{w-z} & w \neq z \\
\frac{f'(z)}{w-z} & w = z 
\end{cases}$$

The function $g$ is continuous and therefore analytic (also at $z$). So $f_{\gamma} g = 0$. By linearity,

$$\oint_{\gamma} \frac{f(w)}{w-z} \, dw = \oint_{\gamma} g(w) \, dw + f(z) \oint_{\gamma} \frac{1}{w-z} \, dw.$$ 

The first integral in the right-hand side is zero by Cauchy’s theorem (Proposition 11.8). Now let $c$ be the curve $w = z + re^{i \theta}$ with $t \in [0, 2\pi]$. The same construction as in the second part of the proof of Proposition 11.8 shows that $f_{\gamma} - f_c = 0$ (see Figure 64) and thus $f_{\gamma} = f_c$. So

$$\oint_{\gamma} \frac{1}{w-z} \, dw = \int_{0}^{2\pi} \frac{ire^{i \theta}}{re^{i \theta}} \, d\theta = 2\pi i.$$ 

Substituting this into the earlier equation yields the statement. □
Remark. The surprising aspect of this formula is that the value of an analytic function at \( z_0 \) is determined by the values of that function on a simple, closed curve that encircles \( z_0 \).

11.3. Corollaries of the Cauchy Integral Formula

Cauchy integral formula can be used to show the remarkable result that a function that is analytic at \( z_0 \) has derivatives of all orders at that point. These derivatives are denoted by \( f^{(k)}(z_0) \). The simplest way of proving this is by actually calculating an expression for these derivatives.

Lemma 11.10. Suppose that \( w - z \neq 0 \), then for \( |d| \) small enough \( w - z - d \neq 0 \) and for some \( K \) we have

\[
\frac{1}{d} \left[ \frac{1}{(w-z-d)^k} - \frac{1}{(w-z)^k} \right] = \frac{k(w-z)^{k-1} + R(d)d}{(w-z-d)^k(w-z)^k},
\]

with \( |R(d)| \leq K \).

Proof. First set

\[
\frac{1}{(w-z-d)^k} - \frac{1}{(w-z)^k} = \frac{1}{(w-z-d)^k(w-z)^k}.
\]

According to the binomial theorem (Theorem 5.30), there is a \( K \) such that

\[-[(w-z) - d]^{k} = -(w-z)^{k} + k(w-z)^{k-1}d + R(d)d^2.
\]

with \( |R(d)| \leq K \). Inserting this and canceling \( d \) in the left-hand side yields the lemma.

Theorem 11.11. Let \( \gamma \) be a simple, closed curve going around \( z \) once in counter-clockwise direction and suppose that \( f \) analytic on and inside \( \gamma \) (see Figure 65). Then for the \( k \)th derivative of \( f \) at \( z_0 \), or \( f^{(k)}(z_0) \), we have

i) \[
\frac{f^{(k)}(z)}{k!} = \frac{1}{2\pi i} \oint_{\gamma} \frac{f(w)}{(w-z)^{k+1}} \, dw.
\]

ii) \[
\left| \frac{f^{(k)}(z)}{k!} \right| \leq \frac{M\ell(\gamma)}{r^{k+1}},
\]

where \( M = \max_{w \in \gamma}(|f(w)|) \), \( \ell(\gamma) \) is the length of \( \gamma \), and \( r \) is a lower bound for the distance of \( z \) to \( \gamma \).
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Proof. Cauchy’s integral formula establishes the result for \( k = 0 \). The induction step proceeds as follows. Suppose we are given

\[
f^{(k-1)}(z) = \frac{(k-1)!}{2\pi i} \oint_{\gamma} \frac{f(w)}{(w-z)^k} \, dw.
\]

Since \( z \) lies inside \( \gamma \), so does \( z + d \) if \( d \) is small enough (Figure 65). We use the induction hypothesis to compute the next derivative as

\[
\lim_{d \to 0} f^{(k-1)}(z+d) - f^{(k-1)}(z).
\]

This equals

\[
\lim_{d \to 0} \frac{(k-1)!}{2\pi i} \left[ \oint_{\gamma} \frac{f(w)}{(w-z-d)^k} \, dw - \oint_{\gamma} \frac{f(w)}{(w-z)^k} \, dw \right] = \lim_{d \to 0} \frac{(k-1)!}{2\pi i} \oint_{\gamma} \left[ \frac{1}{(w-z-d)^k} - \frac{1}{(w-z)^k} \right] \, dw
\]

The first and second equalities above follow by linearity of integration. The final equality uses Lemma 11.10. The limit can now be taken safely, because the denominator is never zero, and so everything is nice and continuous.

\[
\lim_{d \to 0} \frac{(k-1)!}{2\pi i} \oint_{\gamma} \left[ \frac{k(w-z)^{k-1} + R(d) d^k}{(w-z-d)^k(w-z)^k} \right] \, dw.
\]

This establishes (i). Item (ii) follows immediately. ■

This has the remarkable implication that an analytic function — defined as having one derivative, Definition 11.2 — has derivatives of all orders. In particular, we have the following result.
Corollary 11.12. The derivative of an analytic function is again analytic.

Proposition 11.13 (Morera’s Theorem). If \( f \) is continuous and if always \( \oint f \, dz = 0 \) in some region \( A \), then \( f \) is analytic in \( A \).

![Figure 66. \( F(z) \) does not depend on the path. So \( F(z + d) - F(z) = \int_c f \approx f(z) d \).](image)

**Proof.** Pick a point \( z_0 \) and set \( F(z) := \int_{z_0}^{z} f(w) \, dw \). Because \( \oint f(w) \, dw = 0 \), \( F(z) \) does not depend on the path from \( z_0 \) to \( z \) and so is uniquely defined. Thus \( F(z + d) - F(z) = \int_c f \approx f(z) d \), where \( c \) is a short, linear path from \( z \) to \( z + d \) (see Figure 66). Then \( F'(z) = f(z) \) and so \( f \) is the derivative of an analytic function and therefore is itself analytic. ■

Proposition 11.14. Let \( \{g_i\} \) be a sequence of functions that are analytic in a region \( A \) and suppose that \( \sum_{i=1}^{n} g_i(z) \) converges uniformly on every closed disk contained in \( A \). Then

i) For any curve \( \gamma \) in \( A \): \( \int_{\gamma} \lim_{n} \sum_{i=1}^{n} g_i = \lim_{n} \int_{\gamma} \sum_{i=1}^{n} g_i \).

ii) \( \lim_{n} \sum_{i=1}^{n} g_i \) is analytic in \( A \).

iii) \( \frac{d}{dz} \lim_{n} \sum_{i=1}^{n} g_i(z) = \lim_{n} \frac{d}{dz} \sum_{i=1}^{n} g_i(z) \).

**Proof.** Write \( f_n = \sum_{i=1}^{n} g_i \) and call the limit \( f \). Then for all \( n > N \)

\[
\left| \int_{\gamma} f_n - \int_{\gamma} f \right| = \left| \int_{\gamma} f_n - f \right| \leq \int_{\gamma} |f_n - f| \leq \varepsilon \ell(\gamma).
\]

where \( \ell(\gamma) \) is the length of \( \gamma \) (a curve whose image is a compact set). The fact that \( |f_n(z) - f(z)| \leq \varepsilon \) for all \( z \in \gamma \) is due to uniform convergence. This proves (i).

Next, we prove (ii). Pick \( z_0 \in A \) and let \( B = B_r(z_0) \) be an open disk whose closure \( \bar{B} \) is contained in \( A \). By assumption, \( f_n \to f \) uniformly on \( B \) and thus \( f \) is continuous on \( \bar{B} \) (see exercise 11.17). Now let \( \gamma \) be any simple, closed curve in \( \bar{B} \). Then by Cauchy’s theorem, \( \oint_{\gamma} f_n = 0 \). Item (i) implies that \( \oint_{\gamma} f = 0 \). Finally, Morera’s theorem implies that \( f \) is analytic at \( z_0 \).
For part (iii), we have to show that \(|f_n'(z) - f'(z)||趋于 zero as \(n\) tends to infinity. We use Theorem 11.11 to do that. Fix some small \(r\) and so that \(\gamma(t) := z_0 + re^{it}\) is contained in \(A\). Then
\[
|f_n'(z_0) - f'(z_0)| \leq \frac{1}{2\pi} \oint_{\gamma} \left| \frac{f_n(z) - f(z)}{(z - z_0)^2} \right| |dz|.
\]
By uniform convergence, for large \(n\), \(|f_n(z) - f(z)|\) is less than \(\varepsilon\) on \(\gamma\) while \(|z - z_0| = r\) and the length of \(\gamma\) is \(2\pi r\).

Lemma 11.15. If \(|z - z_0| < |w - z_0|\), then
\[
\sum_{k=0}^{\infty} \frac{(z - z_0)^k}{(w - z_0)^{k+1}} = \frac{1}{w - z}.
\]
Proof. \(\sum_{k=0}^{\infty} \left[ \frac{z - z_0}{w - z_0} \right]^k\) is a geometric series that can be written as \(\sum_{k=0}^{\infty} x^k\), where \(|x| < 1\). This equals \(\frac{1}{1-x}\). Substituting this in the right-hand side of the lemma gives the result.

Theorem 11.16 (Taylor’s Theorem). Suppose \(f\) is analytic in a region \(A\) and let \(D\) be any open disk centered on \(z_0\) whose closure is contained in \(A\). Then for all \(z \in D\) we have
\[
f(z) = \sum_{n=0}^{\infty} \frac{f^{(n)}(z_0)}{n!} (z - z_0)^n,
\]
which converges on \(D\). This is called the Taylor series of \(f\) at \(z_0\).

Proof. Let \(\bar{D}\) be the disk bounded by the curve \(\gamma\) given by \(w(t) = z_0 + re^{it}\). Take \(z\) inside \(D\) (see Figure 67) so that \(|z - z_0| < |w - z_0|\). By Theorem 11.9 and Lemma 11.15, we have
\[
f(z) = \frac{1}{2\pi i} \oint_{\gamma} \frac{f(w)}{(w - z)} dw = \frac{1}{2\pi i} \oint_{\gamma} \sum_{k=0}^{\infty} f(w) \frac{(z - z_0)^k}{(w - z_0)^{k+1}} dw.
\]
Again because \(|z - z_0| < |w - z_0|\), the sum converges uniformly, and so Proposition 11.14 (i) implies that the sum and integral can be interchanged. To the expression that then results, we apply Theorem 11.11 to get
\[
\cdots = \frac{1}{2\pi i} \sum_{k=0}^{\infty} \oint_{\gamma} f(w) \frac{(z - z_0)^k}{(w - z_0)^{k+1}} dw = \sum_{k=0}^{\infty} \frac{f^{(k)}(z_0)}{k!} (z - z_0)^k.
\]
11.4. A Tauberian Theorem

By Theorem 11.11 (ii), the last expression is bounded by \( M \sum_{k=0}^{\infty} \frac{|z-z_0|^k}{r^k} \). Uniform convergence on compact sets contained in the open disk of radius \( r \) follows from Lemma 11.7. The series is analytic by Proposition 11.14. ■

Remark 11.17. Note that it follows that the Taylor series of an entire function (Definition 11.2) converges in all of \( \mathbb{C} \).

11.4. A Tauberian Theorem

There is no formal definition of what a Tauberian theorem is, but generally it is something along the lines of the theorem below: we know that some transform \( TF(z) \) of \( f(t) \) converges for \( \text{Re} \, z > 0 \), but we want to know that it converges for \( z = 0 \). The price we pay is some extra information on \( f \) as in the case below, where we stipulate a bound on \( |f(t)| \). The reader is strongly encouraged to first have a look at the examples in exercise 11.23.

Theorem 11.18. Let \( f : [0, \infty) \to \mathbb{R} \) be integrable on compact intervals in \([0, \infty)\) and bounded by \( |f| \leq F \) for some \( F > 0 \) and define

\[
g(z) := \int_0^\infty f(t)e^{-zt} \, dt.
\]

If \( g(z) \) has an analytic continuation defined on \( \text{Re} \, z \geq 0 \), then \( \int_0^\infty f(t) \, dt \) exists and equals \( g(0) \).

Remark 11.19. The function \( g \) in Theorem 11.18 is called the Laplace transform of \( f \).

Proof. First define

\[
gr_T(z) := \int_0^T f(t)e^{-zt} \, dt.
\]
Note that $g'_T$ exists (exercise 11.24) and so $g_T$ is entire. Pick any $\varepsilon > 0$, we will prove that for any $\varepsilon > 0$, we can choose $T$ such that
\[
\lim_{T \to \infty} |g_T(0) - g(0)| < \varepsilon. \tag{11.1}
\]
Since $g_T(0)$ is finite, this implies that $g(0)$ also exists. So, fix $\varepsilon > 0$.

For the definition of the region $D_R$ and the curves $C_+, C_-$, and $L_-$, we refer to Figure 68. Because $g$ is analytic on $\text{Re} z \geq 0$, Corollary 11.3 says that for any $R$, there is a $d_R$ so that $g$ is analytic in the compact region $D_R$. Since $g_T$ is analytic on all of $\mathbb{C}$, the Cauchy integral formula (Theorem 11.9) tells us that
\[
g(0) - g_T(0) = \frac{1}{2\pi i} \oint_{C_+ \cup L_-} \frac{(g(z) - g_T(z)) \left(1 + \frac{z^2}{R^2}\right)e^{iT}}{z} \, dz. \tag{11.2}
\]
We will show that $|g(0) - g_T(0)| < \varepsilon$ by cleverly splitting up this integral.

First compute the full integral along $C_+$ where $z = Re^{is}$ with $s \in (-\frac{\pi}{2}, \frac{\pi}{2})$. We will abbreviate $\cos s$ by $c$. For $c > 0$, we first estimate the three factors in the integrand of (11.2).
\[
|g(z) - g_T(z)| = \left| \int_0^\infty f(t)e^{-zt} \, dt \right| \leq F \int_0^\infty e^{-Rct} \, dt = \frac{Fe^{-RcT}}{Rc}. \tag{11.3}
\]
\[\]
11.4. A Tauberian Theorem

Furthermore,
\[ \left| \frac{1}{z} \left( 1 + \frac{z^2}{R^2} \right) \right| = \frac{1}{R} \left| 1 + e^{2i\theta} \right| = \frac{1}{R} \left| e^{-i\theta} + e^{i\theta} \right| = \frac{2|\theta|}{R}. \]  
(11.4)

And finally
\[ |e^{iT}| = |e^{RTe^{iRT \sin s}}| = e^{RT}. \]  
(11.5)

Since the length of \( C_+ \) is \( \pi R \), we thus obtain from (11.2) that
\[ \left| \frac{1}{2\pi i} \int_{C_+} \left( 1 + \frac{z^2}{R^2} \right) e^{zT} \right| \leq \frac{1}{2\pi} \int_{C_+} \left( 1 + \frac{z^2}{R^2} \right) e^{zT} \left| \frac{d}{dz} \right| \leq \frac{1}{2\pi} \cdot \frac{F e^{-RcT}}{R} \cdot \frac{2|\theta|}{R} \cdot e^{RT} \cdot \pi R = \frac{F R}{R}. \]  
(11.6)

The third (most painful) step is the evaluation of the remaining integral,
\[ \left| \int_{L} G(z) e^{zT} \right| \leq 4d \cdot M_h(R, dR) + 2R \cdot M_v(R, dR) \]  
(11.8)
Now we add up the contributions of equations (11.6), (11.7), and (11.8).
\[
\frac{1}{2\pi} \left| \oint_{C_{\epsilon} \cup L} \right| \leq \frac{2F}{R} + 4d M_h(R, dR) + 2RM_v(R, d) e^{-dT}.
\]
There are now three parameters, \( R, d, \) and \( T \), whose values have not been fixed yet. We use these to “talk” the right hand side into being less than \( \varepsilon \). Start by choosing \( R \) so that the first term is less than \( \varepsilon/3 \). Then choose \( d \in [0, d_R] \) so that \( 4d M_h(R, dR) < \varepsilon/3 \). Finally, we choose \( T \) so that the last term is also less than \( \varepsilon/3 \).

11.5. A Polynomial Must Have a Root

While we are on the topic of complex analysis, we take advantage of the opportunity to fill a gap in our proof of the fundamental theorem of algebra (Theorem 3.19).

**Proposition 11.20.** Every polynomial of degree \( d \geq 1 \) has a root in \( \mathbb{C} \).

**Proof.** Let \( p(z) = \sum_{i=0}^{d} a_i z^i \) be a non-constant polynomial (with non-zero leading coefficient \( a_d \)). The proof consists of showing that \( |p(z)| \) has a minimum and that that minimum equals zero.

We write \( z = re^{i\phi} \) (polar coordinates) and immediately obtain
\[
p(re^{i\phi}) = a_d r^d e^{i\phi} \left( 1 + \frac{a_{d-1}}{a_d} r^{-1} e^{-i\phi} + \ldots + \frac{a_0}{a_d} r^{-d} e^{-d\phi} \right).
\]
The term in parentheses can be written as \( 1 + r^{-1} A(r) \), where \( A(r) \) can be bounded from above by a geometric series in \( 1/r \). Thus for \( r \) greater than some \( R, A(r) \) is bounded by \( A_0 \geq 0 \). We then get for \( r > R \)
\[
|p(re^{i\phi})| = |a_d| r^d (1 + A(r) r^{-1}) \quad \text{where} \quad |A(r)| \leq A_0.
\]
Thus for \( R \) large enough, \( |p(2Re^{i\phi})| \) is larger than \( |p(Re^{i\phi})| \). The closed disk \( D \) of radius \( 2R \) is compact and \( p \) is continuous, so it follows that \( |p(z)| \) must have a minimum in in the interior of that disk (see Figure 69).

Let \( z_0 \) be this minimum. Take \( \delta \) in the ball \( |\delta| < \varepsilon \), and \( \varepsilon \) small so that the \( \varepsilon \)-disk around \( z_0 \) is in the interior of \( D \) (see Figure 69). Now expand \( p(z_0 + \delta) = \sum_{i=0}^{d} a_i (z_0 + \delta)^i \). The expansion must contain non-trivial terms, because otherwise \( p \) would be constant. So for some \( 0 < k \leq d \),
\[
p(z_0 + \delta) = p(z_0) + b_k \delta^k + b_{k+1} \delta^{k+1} + \ldots + b_d \delta^d,
\]
In the proof of Proposition 11.20, $|p(z)|$ must have a minimum $z_0$ in the interior of the disk $|z| < 2R$ and it cannot have a minimum unless at $z_0$ unless it is zero.

where $b_k \neq 0$. Thus

$$p(z_0 + \delta) = p(z_0) + b_k \delta^k (1 + \delta B(\delta)),$$

where again for $\varepsilon$ small enough $|B(\delta)|$ is bounded and so $p(z_0 + \delta) \approx p(z_0) + b_k \delta^k$. By choosing the phase of $\delta$ appropriately and $|\delta|$ small enough, one make sure that if $|p(z_0)| > 0$, then $|p(z_0) + b_k \delta^k| < |p(z_0)|$.

Lest one might think that every complex function must have a zero, we warn the reader that $e^z$ has no zero (see also exercise 11.16).

Together with exercise 3.24, the last result establishes the fundamental theorem of algebra (Theorem 3.19), which we repeat verbatim here.

**Theorem 11.21 (Fundamental Theorem of Algebra).** A polynomial in $\mathbb{C}[x]$ (the set of polynomials with complex coefficients) of degree $d \geq 1$ has exactly $d$ roots, counting multiplicity.

### 11.6. Exercises

*Exercise 11.1.* Which of the following sets are regions or domains in $\mathbb{C}$?

a) $\mathbb{C} \setminus \{0\}$.

b) $\mathbb{C} \setminus \mathbb{N}$.

c) $\mathbb{C}$ minus the negative real axis.

d) $\mathbb{C}$ minus the real axis.

e) The union of the closed unit disks with centers at 1 and -1.

f) The same as (d), but minus the boundary.

g) The same as (e), but now add the imaginary axis.
In exercise 11.2 briefly discuss two “bad” (non-isolated) singularities. Around such a singularity no power series expansions can be used to approximate the functions. Pictures of the two singularities can be found in [24][Sections 2.4 and 3.1].

Exercise 11.2. On $D = \{ z : |z| < 1 \}$, define

$$ f(z) = \sum_{n=1}^{\infty} z^n $$

and

$$ g(z) = \frac{1}{\sin(1/z)}. $$

a) Let $p$ and $q$ be co-prime integers and set $z = r e^{2\pi i p/q}$. Show that

$$ |f(z)| \geq -q + \sum_{n \geq q} r^n, $$

and that this diverges as $r \to 1$. (Note: the unit circle is a natural boundary.)

b) Conclude that the singularities of $f$ are dense on the unit circle.

c) Show that $g$ has a cluster point at the origin.

Exercise 11.3. a) Show that on $(0, 1)$, $\sum_{n=1}^{\infty} x^n$ is absolutely convergent but not uniformly convergent.

b) Show that on $(0, 1)$, $\sum_{n=1}^{\infty} \frac{(-1)^n x^n}{n}$ is uniformly convergent but not absolutely convergent. (Hint: the sum is $-x \ln(2)$.)

Exercise 11.4. a) Let $z = x + iy$ and show that for $n \in \mathbb{N}$, $n^{-z} = n^{-x} e^{-iy \ln n}$.

b) From (a), show that $|n^{-z}| = n^{-x}$.

c) Use (b) to show that $\zeta(z) = \sum_{n=1}^{\infty} n^{-z}$ is uniformly convergent on compact disks in $\text{Re} \, z > 1$. (Hint: use Lemma 11.7 and exercise 2.25 (e).)

Exercise 11.5. Let $f$ analytic at $z_0$ and suppose furthermore that there is a sequence $\{z_n\}$ converging to $z_0$ such that $f(z_n) = 0$.

a) Show that $f$ has all derivatives at $z_0$. (Hint: Theorem 11.11.)

b) Show that if at least one of $f^{(n)}(z_0) \neq 0$, then for $z$ close enough to $z_0$,

$$ f(z) \neq 0. $$ (Hint: the first non-zero term in the Taylor expansion dominates as in Section 11.5.)

c) Use (a) and (b) to show that for all $n \geq 0$, $f^{(n)}(z_0) = 0$.

d) Use Taylor’s theorem to show that $f$ is zero in an open disk containing $z_0$. 

11.6. Exercises

Exercise 11.6. Let $A$ be a region (that is: an open, connected set) containing a sequence $\{z_n\}$ converging to $z_0$. Let $f$ and $g$ be analytic functions on $A$ such that $f(z_n) = g(z_n)$ for all $n$.

a) Show that $h := f - g$ is analytic on $A$ and satisfies $h(z_n) = 0$.

b) Use exercise 11.5 to show that $h = 0$ in an open disk containing $z_0$.

c) Write $A$ as the disjoint union of $A_0 := \{z_0 \in A : h(z) = 0 \text{ on an open neighborhood of } z_0\}$ and $A_1 := A \setminus A_0$.

Show that $A_0$ is open in $A$. (Hint: by definition of $A_0$.)

d) Show $A_1$ is open in $A$. (Hint: consider $z \in A_1$, if $h(z) \neq 0$, use continuity of $h$; if $h(z) = 0$, use exercise 11.5 that $h$ is not zero in a neighborhood of $z$.)

e) Show that one of $A_0$ or $A_1$ must be empty. (Hint: use Definition 11.1.)

f) Conclude that the analytic continuations of $f$ and $g$ in $A$ coincide. (Note that this was remarked more informally in Section 2.5.)

The last result of exercise 11.6 will be relevant when we discuss the analytic continuation of the zeta function. We isolate the result here.

Theorem 11.22 (Uniqueness of Analytic Continuation). Suppose $f$ and $g$ are analytic in a region or domain $A \in \mathbb{C}$. Let $Z$ be the set of points such that $f(z) - g(z) = 0$ and suppose that $Z$ has a limit point in $A$. Then the analytic continuation of $f$ and $g$ coincide on $A$.

Exercise 11.7. For $z \in \mathbb{C}$, define

$$e^z = \sum_{n=0}^{\infty} \frac{z^n}{n!}.$$

a) Assume or prove$^d$ that the sum converges uniformly on every closed disk. Conclude that $e^z$ is entire. (Hint: Proposition 11.14 (ii).)

b) Use exercise 11.6 to show that it is the unique analytic continuation of the real function $e^x$.

c) Compare the expansion of $e^{iy}$ with those of $\cos y$ and $\sin y$ and conclude that $e^{iy} = \cos y + i\sin y$.

d) Use $e^{a+b} = e^a e^b$ to establish that

$$e^{i\theta} = e^i (\cos \theta + i \sin \theta).$$

e) Use (a) and (d) to show that $e^z$ is entire but never equal to 0.

---

$^d$The factorial always wins out.
Exercise 11.8.  a) Use exercise 11.7 (c) to show that (Figure 70) for \( y \in \mathbb{R} \)
\[
\cos y = \frac{1}{2} \left( e^{iy} + e^{-iy} \right) \quad \text{and} \quad \sin y = \frac{1}{2i} \left( e^{iy} - e^{-iy} \right).
\]
b) Use exercise 11.6 to show that
\[
\cos z = \frac{1}{2} \left( e^{iz} + e^{-iz} \right) \quad \text{and} \quad \sin z = \frac{1}{2i} \left( e^{iz} - e^{-iz} \right)
\]
are the unique extensions of the sine and cosine functions to the complex plane.
c) Find a formula with only exponentials for \( \tan z \). (Hint: \( \tan x = \frac{\sin x}{\cos x} \))

Exercise 11.9.  Use \( e^{it} (e^{-it} + e^{it}) = 1 + e^{2it} \) to show that
a) \( 2\cos^2(t) = 1 + \cos(2t) \), and
b) \( 2\sin t \cos t = \sin 2t \).

Figure 70. The complex plane with \( e^it, -e^{-it} \) and \( e^{-it} \) on the unit circle. \( \cos t \) is the average of \( e^{it} \) and \( e^{-it} \) and \( i \sin t \) as the average of \( e^{it} \) and \( -e^{-it} \).

Figure 71. Moving around the origin once in the positive direction increases \( \phi \), and thus \( \ln z \), by \( 2\pi \). Discontinuities can be avoided if we agree never to cross the half line or branch cut \( L \).
11.6. Exercises

Exercise 11.10. The complex logarithm \( \ln z \) is the (local) inverse of \( e^z \). See Figure 71.

a) Use “polar” coordinates, i.e. \( z = re^{i\varphi} \), to show that \( \ln z = \ln r + i\varphi \).

b) Fix \( r \) and increase \( \varphi \) from 0 to \( 2\pi \). Assuming that you do not encounter discontinuities, show that \( \ln z \) has increased by \( 2\pi i \) while its real part remained constant.

c) Conclude that \( \ln z \) is multivalued.

d) Let \( L \) be any half line from the origin to infinity. Show that \( \ln z \) is analytic on \( \mathbb{C} \) minus \( L \). \( L \) is called a branch cut.

For any function \( f : \mathbb{C} \to \mathbb{C} \), we can always write \( z = x + iy \) and \( f(z) = u(x + iy) + iv(x + iy) \). In the next three exercises, we prove the following result.

Proposition 11.23. \( f : \mathbb{C} \to \mathbb{C} \) is analytic (see Definition 11.2) at \( z_0 \) if and only if in a neighborhood of \( z_0 \), \( f \) is differentiable as a function from \( \mathbb{R}^2 \) to itself and the Cauchy-Riemann equations hold:

\[
\frac{\partial u}{\partial x} = \frac{\partial v}{\partial y} \quad \text{and} \quad \frac{\partial u}{\partial y} = -\frac{\partial v}{\partial x}.
\]

Exercise 11.11. a) Show that if \( f \) is analytic at \( z_0 \), then in a neighborhood of \( z_0 \), \( f'(z) = \lim_{\delta \to 0} \frac{f(z + \delta) - f(z)}{\delta} \) does not depend on \( \delta \) (as long as it tends to 0).

b) Compute the derivative in (a) for \( \delta \) real and \( \delta \) imaginary.

c) Use (a) to show these two are equal.

d) Use (c) to prove that analyticity implies that \( u \) and \( v \) satisfy the Cauchy-Riemann equations.

Exercise 11.12. For real \( a \) and \( b \), let \( A = \begin{pmatrix} a & -b \\ b & a \end{pmatrix} \) and \( z = \begin{pmatrix} x \\ y \end{pmatrix} \).

a) Show that multiplication by \( A \) of \( z \) in \( \mathbb{R}^2 \) acts exactly like multiplication by \( a + ib \) of \( x + iy \) in \( \mathbb{C} \).

b) Write the matrix \( A \) as \( \text{Re}^\theta \). (Hint: \( R = \sqrt{a^2 + b^2} \). What is \( \theta \)?)

c) Use (b) to show that a non-zero derivative at a point \( z_0 \) of an analytic function is a dilatation composed with a rotation.

d) Explain that if \( f'(z_0) \) is non-zero, \( f \) “locally” preserves angles.

Definition 11.24. A map \( f \) from a region \( A \subset \mathbb{C} \) to \( \mathbb{C} \) is conformal at \( z_0 \) if its derivative at \( z_0 \) exists and is non-zero.

\[ \text{This means that the partial derivatives exist and are continuous.} \]
Exercise 11.13. Write $z = x + iy$ and $f(z) = u(x + iy) + iv(x + iy)$, where $u$ and $v$ are real functions. In a neighborhood of $(x_0 + iy_0)$, suppose that the matrix of (continuous) derivatives $Df(x, y)$ satisfies Cauchy-Riemann.

a) Use exercise 11.12 to show that this implies that $Df(x, y)$ acts like a complex number.

b) Use (a) to imply that $f$ is analytic.

Exercise 11.14. Write $z = x + iy$ and $f(z) = u(x + iy) + iv(x + iy)$, where $u$ and $v$ are real functions.

a) Given that $u(x + iy) = e^{-y}\cos x$, compute $v$ and $f(z)$. (Hint: use the Cauchy-Riemann equations to compute $\partial_x v$ and $\partial_y v$. Integrate both to get $v$. Finally, express $u + iv$ as $f(z).$

b) Given that $v(x + iy) = -y^3 + 3x^2y - y$, compute $u$ and $f$.

c) Given that $f(z) = \tan z$, compute $u$ and $v$. (Hint: use exercise 11.8 (c).)

An interesting result — though we will not prove it — is the following. A weaker version of this is called the Casorati-Weierstrass Theorem and has an easy proof [chapter 4][chapter 3].

Theorem 11.25 (Picard Theorem). Let $f$ have an isolated essential singularity at $z_0$. Then the image of any punctured neighborhood of $z_0$ contains all values infinitely often with at most one exception.

The next results are important corollaries (proof in exercise 11.15).

Corollary 11.26 (Little Picard). Let $f$ be entire and not constant. Then the image of $f$ contains all values with at most one exception.

Corollary 11.27 (Liouville’s theorem). A bounded entire function must be constant.

Exercise 11.15. Assume $f$ is entire and not constant.

a) Show that $f$ has an expansion $\sum_{n=0}^{\infty} a_n x^n$ that converges in all of $C$. (Hint: see Taylor’s theorem.)

b) Show that if $f$ is a polynomial (only finitely many non-zero $a_n$), then it has a pole at infinity. (Hint: effect a coordinate change that moves $\infty$ to $0$, i.e. set $w = 1/z$. What does $f$ look like in terms of the new coordinate?)

c) Show that in case (b), for all $z_0 \in C$, $f(z) - z_0$ has a zero. (Hint: the fundamental theorem of algebra (Theorems 3.19 and 11.21).)

d) Show that if $f$ is a not a polynomial, then it has an essential singularity at infinity.

e) Show that (c) and (d) and the Picard Theorem imply little Picard.

f) Show that Little Picard implies Liouville’s theorem.

The function $e^z$ is a good illustration of little Picard (see exercise 11.7 (e)). The next problem illustrates the Picard Theorem (Theorem 11.25).
11.6. Exercises

**Exercise 11.16.** a) Show that if \( z = x + iy \), then
\[
\frac{1}{z} = \frac{x}{x^2 + y^2} - i \frac{y}{x^2 + y^2}.
\]
b) Show that
\[
f(z) := e^{\frac{1}{z}} = e^{x^2+y^2} \left( \cos \left( \frac{y}{x^2+y^2} \right) + i \sin \left( \frac{y}{x^2+y^2} \right) \right).
\]
c) Show that if \( y = 0 \) and \( x \searrow 0 \), then \( f(z) \) is real and tends to infinity.
d) Show that if \( y = 0 \) and \( x \nearrow 0 \), then \( f(z) \) is real and tends to zero.
e) Show that if you approach 0 in any other direction, \( f \) has arbitrarily large oscillations. (Hint: fix \( t \) and set \( y = tx \) and let \( x \searrow 0 \).)
f) Show that \( f(z) \neq 0 \) for all \( z \).

**Exercise 11.17.** Let \( \{f_n\} \) be a sequence of continuous functions on a compact set \( S \) in \( \mathbb{R}^n \) or \( \mathbb{C} \). Suppose \( f_n \to f \) uniformly on \( S \) and let \( x, y \in S \).

a) Show that there is an \( n \) such that
\[
|f_n(x) - f(x)| < \frac{\varepsilon}{3}.
\]
b) Given \( n \) as in (a), show that there is a \( \delta \) such that for all \( x \) with \( |y - x| < \delta \),
we have \( |f_n(y) - f_n(x)| < \frac{\varepsilon}{3} \).
c) Show that (a) and (b) imply that
\[
|f(y) - f(x)| < \varepsilon. \quad (\text{Hint: this is called the } \varepsilon/3 \text{ trick}.)
\]
d) Show that (c) implies that \( f \) is continuous.

**Exercise 11.18.** We give an easy informal “proof” of Theorem 11.11 by interchanging differentiation and integration without justification.

a) Let \( k \) a non-negative integer. Suppose that
\[
f^{(k)}(z_0) = \frac{k!}{2\pi i} \oint_{\gamma \subset \mathbb{C}} \frac{f(z)}{(z-z_0)^{k+1}} \, dz.
\]

Change the order of integration and differentiation to show that
\[
\frac{d}{dz_0} f^{(k)}(z_0) = \frac{k!}{2\pi i} \oint_{\gamma \subset \mathbb{C}} \frac{d}{dz_0} \left( \frac{f(z)}{(z-z_0)^{k+1}} \right) \, dz = \frac{(k+1)!}{2\pi i} \oint_{\gamma \subset \mathbb{C}} \frac{f(z)}{(z-z_0)^{k+2}} \, dz.
\]
b) Use (a) to give a proof by induction of Theorem 11.11.

Integrals and limits cannot always be exchanged, and the same holds for derivatives. The following exercise provides examples (see Figure 72). For uniformly converging analytic functions, the changes can be made (Proposition 11.14).
Exercise 11.19. On $[0, 1]$, consider the functions

$$g_k(x) = k^2 x^k (1-x) \quad \text{and} \quad h_k(x) = \frac{\sin(k\pi x)}{k}.$$ 

a) Show that $\lim_{k \to \infty} g_k(x) = 0$.

b) Show that $\int_0^1 \lim_{k \to \infty} g_k(x) \, dx = 0$ while $\lim_{k \to \infty} \int_0^1 g_k(x) \, dx = \lim_{k \to \infty} \frac{k^2}{(k+1)(k+2)} = 1$.

c) Show that $\lim_{k \to \infty} h_k(x) = 0$.

d) Show that $\frac{d}{dx} \lim_{k \to \infty} h_k(x) = 0$ while $\lim_{k \to \infty} \frac{d}{dx} h_k(x) = 0$ does not exist at $x = 1/2$ (for example).

Figure 72. The functions $g_k$ and $h_k$ of exercise 11.19 for $k \in \{2, 8, 15, 30\}$.

Exercise 11.20. Set $\alpha = a + ib$ where $a$ and $b$ real and greater than zero and let $f(z) = (z - \alpha)^{-1}$.

a) Show that $f$ is analytic inside and on the contour $C$ given in Figure 73.

b) Show $\oint_C f = 0$.

c) Show that $\int_0^R f$ tends to 0 as $R$ tends to infinity. (Hint: $|f| \to 0 \text{ while the path length remains finite}.$)

d) Show that $\int_0^R f$ tends to $\pi i$ as $R$ tends to infinity. (Hint: set $z(t) = ib + Re^{it}$ with $t \in [0, \pi]$.)

e) Show that $\int_0^R f$ tends to $-2\pi i$ as $R$ tends to infinity. (Hint: set $z(t) = \alpha + re^{-it}$ with $t \in [0, 2\pi]$.)

f) Conclude that $\lim_{R \to \infty} \int_0^R f(z) \, dz = \pi i$. (Hint: use (a).)
11.6. Exercises

Figure 73. The contour $C$ is the concatenation of $c$ (celeste), $b_1$ (blue), $r_1$ (red), $g$ (green), $p$ (purple), $−g$, $r_2$, and $b_2$. The path $r$ is a semi-circle of radius $R$. The path $p$ is a small circle of radius $r$. See exercise 11.20.

Exercise 11.21. We check the outcome of exercise 11.20 by direct integration. We use the notation of that problem.

a) Show that
\[ \int_{−R}^{+R} f(z) \, dz = \int_{−R}^{+R} \frac{x - a + ib}{(x-a)^2 + b^2} \, dx. \]

b) Substitute $s = x - a$ and show that
\[ \int_{−R}^{+R} f(z) \, dz = \int_{−R-a}^{+R-a} \frac{s + ib}{s^2 + b^2} \, ds. \]

c) Show that the real part of this integral tends to zero as $R \to \infty$. (Hint: it is odd plus something that tends to zero.)

d) Show that $\lim_{R \to \infty} \int_{−R-a}^{+R-a} \frac{ib}{s^2 + b^2} \, ds = \pi i$. (Hint: substitute $bt = s$ and use that the derivative of $\arctan x$ equals $1/(x^2 + 1)$.)

Exercise 11.22. Let $f(z) = \sum_{n \geq -k} a_n (z - z_0)^k$ with $k > 0$.

a) Compute
\[ \text{Res}(f, z_0) := \frac{1}{2\pi i} \int f(z) \, dz \]
along the path $\gamma(t) = z_0 + e^{it}$, $t \in [0, 2\pi]$ for small $\varepsilon > 0$. This is called the residue of $f$ at $z_0$.

b) Let $\Gamma$ be any piecewise smooth contour winding exactly once around $z_0$ in the anti-clockwise direction. Show that
\[ \oint_{\Gamma} f(z) \, dz = 2\pi i \text{Res}(f, z_0). \]
(Hint: consider a contour that narrowly avoids the singularity such as the contour $C$ in Figure 73.)
Exercise 11.23. a) Let \( f(t) = 1 \). Show that its Laplace transform as defined in Theorem 11.18 does not have an analytic continuation to the imaginary axis.

b) In (a), show that the conclusion of Theorem 11.18 does not hold.

c) Repeat (a) and (b), but now for \( f(t) = e^{\text{i} \omega t} \).

Exercise 11.24. Consider \( g_T(z) \) as in the proof of Theorem 11.18.

a) Write out \( H_\varepsilon := \frac{1}{\varepsilon} (g_T(z + \varepsilon) - g_T(z)) \).

b) Use linearity of integration to show that \( \lim_{\varepsilon \to 0} H_\varepsilon = \int_0^T -tf(t)e^{-zt} \, dt \).

c) Show that the integral in (b) exists.

d) Conclude that \( g_T \) is entire.

Exercise 11.25. a) Explain why it is crucial in the proof of Theorem 11.18 that \( g(z) \) is analytic on the imaginary axis.

b) Explain why the factor \( (1 + \frac{z}{R}) \) is essential to the proof of Theorem 11.18.
Chapter 12

The Prime Number Theorem

Overview. In 1850, it seemed that Chebyshev was awfully close to proving the prime number theorem (Theorem 2.21). But to bridge that last brook, a whole new approach to the problem was needed. That approach was the connection with analytic functions in the complex domain pioneered by Riemann in 1859 [55]. A very weak version of the Riemann hypothesis (Conjecture 2.22), namely the absence of zeroes of $\zeta(z)$ in Re$z \geq 1$ turns out to be an essential step. We look at this in Section 12.3 and in particular Lemma 12.12. It would take another 37 years after Riemann’s monumental contribution before the result was finally proved by De La Vallée Poussin and Hadamard in 1896. The version we prove is a highly streamlined derivative of that proof, the last stage of which was achieved by Newman in 1982 [49]. We made heavy use of Zagier’s rendition of this proof [70] and of [58].

12.1. Preliminaries

Recall that $\pi(x)$ denotes the number of primes in the interval $[2,x]$. So $\pi(2) = 1$, $\pi(3.2) = 2$, and so on. The reason that the variable $x$ is real is that it simplifies the formulas to come. The Riemann zeta function is denoted by $\zeta(s)$, see Definition 2.19 and Proposition 2.20. In this chapter, we will frequently encounter sums of the form $\sum p$. For example see Definition 12.1
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below. Such sums will always be understood to be over all positive primes. On the other hand, \( \sum_{p \leq x} \) indicates a sum over all positive primes \( p \) less than or equal to \( x \). A similar convention holds for products \( \prod_{p \leq x} \). The letter \( z \) will always denote a complex variable.

We now define a couple of new functions.

**Definition 12.1.** The first Chebyshev function is defined as

\[
\theta(x) := \sum_{p \leq x} \ln p.
\]

The function \( \Phi : \{ z \in \mathbb{C} : \text{Re } z > 1 \} \rightarrow \mathbb{C} \) is defined as

\[
\Phi(z) := \sum_{p} \frac{\ln p}{p^z}.
\]

It is analytic in \( \text{Re } z > 1 \).

![Figure 74. The Riemann-Stieltjes integral (12.1) near \( x = 5 \) picks up the value \( f(5)(\theta(x_{i+1}) - \theta(x_i)) \).](image)

In what follows, we will need to integrate expressions like

\[
I(x) := \int_{1}^{x} f(t) \, d\theta(t), \tag{12.1}
\]

where \( f \) is differentiable. If we partition the interval \([1, x]\) by \( 1 = x_0 < x_1 \cdots x_n = x \), then \( I(x) \) can be approximated as

\[
I(x) \approx \sum_{i=1}^{n} f(c_i)(\theta(x_{i+1}) - \theta(x_i)),
\]

where \( c_i \in (x_i, x_{i+1}) \) and then the appropriate limit (assuming it exists) can be taken. This is a Riemann-Stieltjes integral. It is very similar to the Riemann integral from calculus, except that instead of the increments \( x_{i+1} - x_i \), we look at increments of a function: \( \theta(x_{i+1}) - \theta(x_i) \) (see [38]), see
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Figure 74. Now, $\theta(t)$ is constant except at the values $t = p$ (a prime) where it has a jump discontinuity of size $\ln p$. Thus, in this case, $I(x)$ simplifies to

$$ I(x) = \int_1^x f(t)\,d\theta(t) = \sum_{p \leq x} f(p)\ln(p). \quad (12.2) $$

On the other hand, we can find a different expression for $I(x)$ by integration by parts (sometimes called partial integration)

$$ I(x) = \int_1^x d f(t)\theta(t) - \int_1^x \theta(t)\,d f(t) = f(t)\theta(t)|_1^x - \int_1^x f'(t)\theta(t)\,dt. \quad (12.3) $$

The point of this operation is usually that now we have expressed the integral in (12.2) as fixed expression plus another integral which has better convergence properties than the original integral. For instance if $f(t) = t^{-k}$, then $f'(t) \propto t^{-k-1}$ and so the integral converges faster.

**Lemma 12.2.** We have for $x \geq 2$

$$ \pi(x) = \frac{\theta(x)}{\ln x} + \int_2^x \frac{\theta(t)}{t(\ln t)^2}\,dt. \quad \text{Proof.} \quad \text{First note that since 2 is the smallest prime, equation (12.2) gives} $$

$$ \pi(x) = \int_{2-\epsilon}^x d\frac{\theta(t)}{\ln t}. $$

Apply integration by parts (12.3) to obtain

$$ \pi(x) = \frac{\theta(x)}{\ln x} - \int_2^x \frac{\theta(t)}{\ln t} dt. $$

Using $d\frac{1}{\ln t} = -\frac{dt}{t(\ln t)^2}$ to work out the last term yields the lemma with lower limit $2 - \epsilon$ in the integral. But since $\theta(t) = 0$ for $t < 2$, we may replace that limit by 2. —

**Lemma 12.3.** For $\Re z > 1$, we have

$$ \frac{\Phi(z)}{z} - \frac{1}{z-1} = \int_1^\infty \left( \frac{\theta(x)}{x} - 1 \right) x^{-z}\,dx $$

$$ = \int_0^\infty (\theta(e^t)e^{-t} - 1) e^{-zt+t}\,dt. $$
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Proof. Using (12.2), we can write \( \Phi(z) \) as \( \int_1^\infty x^{-z}d\theta(x) \). Then apply (12.3) (partial integration) to obtain

\[
\Phi(z) = x^{-z}\theta(x)\bigg|_1^\infty + z \int_1^\infty x^{-z-1}\theta(x) dx.
\]

We will see in equation (12.6) that for \( \text{Re}\,z > 1 \), the boundary term \( x^{-z}\theta(x)\bigg|_1^\infty \) vanishes. This gives

\[
\Phi(z) = \frac{x}{z} \theta(x) - \int_1^\infty x^{-z-1}\theta(x) dx.
\]

Noting that \( \frac{1}{(z-1)} = \int_1^\infty x^{-z} dx \), the first equality follows. The second equality follows by substitution of \( x \) by \( e^t \).

\[\blacksquare\]

12.2. Chebyshev’s Theorem

We prove Theorem 12.7, an approximate version of the prime number theorem (Theorem 2.21). Recall that \( \lfloor x \rfloor \) is the greatest integer less than or equal to \( x \) (see Definition 2.1), whereas \( \binom{a}{b} \) indicates the binomial factor \( \frac{a!}{b!(a-b)!} \) (see Theorem 5.30).

We start with a remarkable lemma. Let \( a, b, \) and \( k > 0 \) be integers. We introduce the notation \( a^k \parallel b \) to mean that \( a^k \mid b \) but not \( a^{k+1} \mid b \). In words, this is expressed by saying that \( a^k \) divides \( b \) exactly.

Lemma 12.4. Let \( p \) prime and suppose that \( p^k \parallel \binom{n}{m} \) with \( n > m > 0 \). Then we have \( p^k \leq n \).

Proof. Let \( p \) prime and suppose that \( p^k \parallel (1 \cdot 2 \cdots n) \). We want to find \( k \).

Any multiple \( ap \leq n \) in the product \( 1 \cdot 2 \cdots n \) contributes one factor \( p \) to \( p^k \). The number of multiples \( ap \) less than or equal to \( n \) equals \( \left\lfloor \frac{n}{p} \right\rfloor \). So these contribute \( \left\lfloor \frac{n}{p} \right\rfloor \) to \( k \). If \( ap \) is also a multiple of \( p^2 \) then it contributes two factors to \( k \). Thus we need to add another factor in the form of \( \left\lfloor \frac{n}{p^j} \right\rfloor \).

Continuing like that, we find

\[
p^k \mid n! \quad \Rightarrow \quad k = \sum_{j=1}^\infty \left\lfloor \frac{n}{p^j} \right\rfloor.
\]

(12.4)

As a consequence, we obtain for the binomial factor

\[
p^k \parallel \binom{n}{m} \quad \Rightarrow \quad k = \sum_{j=1}^\infty \left( \left\lfloor \frac{n}{p^j} \right\rfloor - \left\lfloor \frac{m}{p^j} \right\rfloor - \left\lfloor \frac{n-m}{p^j} \right\rfloor \right).
\]

(12.5)
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Consider the expression \( E = \lfloor x_1 + x_2 \rfloor - \lfloor x_1 \rfloor - \lfloor x_2 \rfloor \). By substituting \( x_1 = a_1 + \omega_1 \) and \( x_2 = a_2 + \omega_2 \), where \( a_i \) are integers and \( \omega_i \in (0, 1) \), one sees that \( E \in \{0, 1\} \). Going back to the expression in equation (12.5), we see that if \( p^j > n \), then the contribution is always zero. Thus if \( n > m > 0 \), the last positive contribution occurred for \( j = k \) such that \( p^k \leq n \). ■

The crux of the proof of Chebyshev’s theorem is contained in two simple, yet very clever, lemmas.

**Lemma 12.5.** For \( n \geq 2 \), we have \( \frac{2^n}{n+1} < \binom{n}{\lfloor n/2 \rfloor} \leq 2^{n-1} \).

**Proof.** We prove the right-hand side first. Since \( \binom{1}{1} = 1 \) and for \( n > 0 \)

\[
\binom{2n+2}{n+1} = \frac{(2n+1)(2n+2)}{(n+1)^2} \binom{2n}{n} < 4 \binom{2n}{n}.
\]

The result follows in the even case. The odd case is similar. For the left-hand side, we note that \( \binom{n}{\lfloor n/2 \rfloor} \) is the largest of the \( n+1 \) numbers \( \binom{n}{i} \) and so

\[
(n+1) \binom{n}{\lfloor n/2 \rfloor} > \sum_{i=0}^{n} \binom{n}{i} = 2^n.
\]

**Lemma 12.6.** i) For all \( n \geq 2 \), we have \( \binom{n}{\lfloor n/2 \rfloor} \leq n^{\pi(n)} \).

ii) For \( n \geq 2 \) a power of 2, we have \( e^{\theta(n)-\theta(n/2)} \leq \binom{n}{n/2} \).

**Proof.** For the first inequality, use unique factorization (Theorem 2.11) and the definition of \( \pi(n) \) to write

\[
\binom{n}{\lfloor n/2 \rfloor} = \prod_{i=1}^{\pi(n)} p_i^{k_i}.
\]

By Lemma 12.4, \( p_i^{k_i} \leq n \). Thus \( \prod_{i=1}^{\pi(n)} p_i^{k_i} \leq n^{\pi(n)} \), which yields the inequality.

For the second inequality, we start by noticing that \( n \) is even and so any prime \( p \) in the interval \( \left( \frac{n}{2}, n \right] \) is a divisor of \( n! \) but not of the denominator of \( \binom{n}{n/2} \). Therefore any such \( p \) divides \( \binom{n}{n/2} \). This implies that

\[
\prod_{\frac{n}{2} < p \leq n} p \leq \binom{n}{n/2}.
\]
Noting that \( p = e^{\ln p} \) and inserting the definition of \( \theta(x) \) (Definition 12.1) yields the last inequality.

\[ \forall x \geq K : \frac{\pi(x)}{x/\ln x} \in [a, b]. \]

**Theorem 12.7 (Chebyshev’s Theorem).** For all \( a < \ln 2 \) and \( b > \ln 4 \), there is a large enough \( K \) such that

\[ \forall x \geq K : \frac{\pi(x)}{x/\ln x} \in [a, b]. \]

**Proof.** Putting Lemmas 12.5 and 12.6 together gives

\[ \frac{2^n}{n+1} \leq n^{\pi(n)} \quad \text{and} \quad e^{\theta(n) - \theta(n/2)} \leq \frac{1}{2} 2^n \quad \text{(if \( n \) a power of 2)}. \]

Taking the logarithm of the first of these inequalities gives

\[ \left( \ln 2 - \ln \frac{n(n+1)}{n} \right) \frac{n}{\ln n} < \pi(n), \]

which yields an estimate for \( a \).

For \( n \) a power of 2, we get from the second inequality

\[ \theta(n) - \theta \left( \frac{n}{2} \right) \leq \frac{n}{2} \ln 2 \quad \text{and} \quad \theta \left( \frac{n}{2} \right) - \theta \left( \frac{n}{4} \right) \leq \frac{n}{4} \ln 2 \quad \text{and} \quad \cdots \]

and so on. Thus \( \theta(n) \leq n \ln 2 \). For \( x \geq 2 \), there is an \( n' \) that is a power of 2 in the interval \( [x, 2x] \). Thus \( \theta(x) \leq \theta(n') \leq 2x \ln 2 \). Therefore,

\[ \theta(x) \leq x \ln 4. \quad (12.6) \]

Substituting this into Lemma 12.2 gives that

\[ \pi(x) \leq \ln 4 \frac{x}{\ln x} + \ln 4 \int_{\frac{x}{2}}^{x} (\ln t)^{-2} dt. \quad (12.7) \]

L’Hôpital’s rule implies that

\[ \lim_{x \to \infty} \frac{\int_{\frac{x}{2}}^{x} (\ln t)^{-2} dt}{x(\ln x)^{-2}} = 1. \quad (12.8) \]

Thus the integral in (12.7) can be replaced by \( x(\ln x)^{-2} \). The dominant term of the right-hand side of that equation is the first one. Thus for any \( b > \ln 4 \), we have for \( x \) large enough that \( \pi(x) < b \frac{x}{\ln x} \).

**Remark 12.8.** In fact, Chebyshev was able to prove the sharper result that if \( \lim_{x \to \infty} \frac{\pi(x)}{x/\ln x} \) exists, it has to be 1.

Equations (12.6) and (12.8) will also play an important role in the proof of the (full) prime number theorem.
12.3. Zeroes and Poles of the Zeta Function

The proof of the prime number theorem relies in part on a careful study of the analytic extensions of some functions related to the zeta function. We do that in this section and the next.

Remark 12.9. From Chapter 4, equation (4.8) (see also exercise 4.27), we know that \( \zeta(z) \) and \( 1/\zeta(z) \) both converge for \( \Re z > 1 \). Therefore neither has zeroes or poles in that region.

Here we prove a stronger statement.

Lemma 12.10. For \( \Re z > 1 \), we have that

\[
\ln \zeta(z) = - \sum_p \ln \left( 1 - e^{-z \ln p} \right) = \sum_p \sum_{n=1}^\infty e^{-z \ln p} \frac{1}{n} = \sum_p \sum_{n=1}^\infty \frac{1}{np^{zn}}.
\]

is analytic.

Proof. First, set \( w := p^{-z} = e^{-z \ln p} \). Using that the Taylor series at 0

\[
- \ln(1-w) = \sum_{n \geq 1} \frac{w^n}{n},
\]

converges uniformly on \( |w| < 1 \) on compact subsets, we see from Proposition 11.14 (ii) that

\[
- \ln \left( 1 - p^{-z} \right) = - \ln \left( 1 - e^{-z \ln p} \right) = \sum_{n=1}^\infty e^{-z \ln p} \frac{1}{n} = \frac{1}{np^n} \tag{12.9}
\]

is analytic on \( \Re z > 0 \) (and thus also on \( \Re z > 1 \)).

Next, from Proposition 2.20, we conclude that \( \ln \zeta(z) = - \sum_p \ln (1 - p^{-z}) \).

By Lemma 10.18, this converges absolutely iff \( \sum_p p^{-z} \) converges absolutely. But if we set \( z = x + iy \), then

\[
\sum_p |p^{-z}| \leq \sum_n |n^{-z}| = \sum_n |n^{-x}|,
\]

which converges absolutely by exercise 2.25 (e), and thus uniformly on closed disks in \( \Re z > 1 \). Therefore, by Proposition 11.14, \( - \sum_p \ln (1 - p^{-z}) \) is analytic on \( \Re z > 1 \). □
We saw in see exercise 2.24 (c) that \( \zeta(z) \) diverges as \( z \searrow 1^+ \). Here is a more precise statement. Recall that analytic continuations are well-defined (i.e. unique) in domains with only isolated singularities (see Theorem 11.22).

**Proposition 12.11.** i) The functions \((z - 1)\zeta(z)\) and \((z - 1)\zeta'(z) + z\zeta(z)\) have well-defined analytic continuations on \( \Re z > 0 \).

ii) (The analytic continuation of) \((z - 1)\zeta(z)\) evaluated at \( z = 1 \) equals 1.

**Remark:** The factor \((z - 1)\) precisely cancels the simple pole in \( \zeta \) at \( z = 1 \).

**Proof.** We have that \( \int_1^\infty x^{-z} \, dx = 1/(z - 1) \) and \( \int_n^{n+1} n^{-z} \, dx = n^{-z} \). Using the definition of the zeta function (Definition 2.19), we define in \( \Re z > 1 \)

\[
h(z) := \zeta(z) - \frac{1}{z - 1} = \sum_{n=1}^\infty n^{-z} - \int_1^\infty x^{-z} \, dx = \sum_{n=1}^\infty \int_n^{n+1} (n^{-z} - x^{-z}) \, dx.
\]

(12.10)

Next, since \( n^{-z} - x^{-z} = \int_n^x -zu^{-z-1} \, du \), we also have

\[
\cdots = \sum_{n=1}^\infty \int_n^{n+1} \int_n^x -zu^{-z-1} \, dudx.
\]

(12.11)

Each term of the sum is an integral over a triangular domain of area 1/2 (Figure 75). The maximum of the integrand is

\[
|zn^{-z-1}| = \sqrt{\sigma^2 + \tau^2} \, n^{-\sigma-1},
\]

where \( z = \sigma + i\tau \) (with \( \sigma, \tau \) real). So, each summand has absolute value less than half that. Thus (12.11) converges uniformly on compact disks in \( \sigma > 0 \) (see also exercise 11.4) and so \( h \) has an analytic continuation to \( \Re z > 0 \).
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To prove (i), note that, by the above, \((z - 1)h(z) + 1 = (z - 1)\zeta(z)\) is analytic. Therefore so is its derivative — by Corollary 11.12. The second function of part (i) is the sum of these two. Finally, evaluating \((z - 1)\zeta(z) = (z - 1)h(z) + 1\) at \(z = 1\) establishes part (ii).

Now follows a lemma that is brilliant and an essential step in proving the prime number theorem. It will make its appearance in Proposition 12.13.

**Lemma 12.12.** \(\zeta(z)\) has no zeroes on the line \(\text{Re} z \geq 1\).

**Proof.** By remark 12.9, \(\zeta\) has no zeroes in \(\text{Re} z > 1\). So we only need to prove that \(\zeta\) has no zeroes on \(\text{Re} z = 1\).

Let \(z = \sigma + i\tau\) with \(\sigma > 1\) and \(\tau \neq 0\) real. We start by computing the admittedly strange expression \(E := \ln(\zeta(\sigma)^3\zeta(\sigma + i\tau)^4\zeta(\sigma + 2i\tau))\). By Proposition 12.11, \(\zeta\) has a simple pole at 1 and no poles in \(\text{Re} z > 1\). Thus if \(\zeta\) has a zero at \(1 + i\tau\), it cannot be compensated by a pole at \(1 + 4i\tau\) and the pole of order 1 at \(z = 1\). Thus in this case, the expression \(e^E\) evaluated at \(\sigma + i\tau\) where \(\sigma\) is slightly greater than 1, would yield a number that is very close to zero. We now show that this cannot happen.

Combining the fact that \(\ln(ab) = \ln a + \ln b\) and Lemma 12.10, we get

\[
E = 3\ln \zeta(\sigma) + 4\ln \zeta(\sigma + i\tau) + \ln \zeta(\sigma + 2i\tau)
\]

\[
= \sum_{p} \sum_{n \geq 1} \frac{e^{-\sigma \ln p}}{n} \left(3 + 4e^{-i\tau \ln p} + e^{-2i\tau \ln p}\right).
\]

Now consider the real part of this expression:

\[
\text{Re} E = \sum_{p} \sum_{n \geq 1} \frac{3 + 4\cos(\tau \ln p) + \cos(2\tau \ln p)}{np^{\sigma}}.
\]

Noting that \(1 + \cos 2x = 2\cos^2 x\) (exercise 11.9), we obtain

\[
\text{Re} E = \sum_{p} \sum_{n \geq 1} \frac{2 + 4\cos(\tau \ln p) + 2\cos^2(\tau \ln p)}{np^{\sigma}}
\]

\[
= \sum_{p} \sum_{n \geq 1} \frac{2(1 + \cos(\tau \ln p))^2}{np^{\sigma}} > 0.
\]

But \(\text{Re} E > 0\) yields \(|e^E| > 1\), which implies the lemma.
12.4. The Function $\Phi(z)$

The proof we will give of the prime number theorem (Theorem 12.15) really consists of inserting an analyticity property of the function $\Phi$ into Theorem 11.18 to prove the convergence of an improper integral. Here is the analyticity property we need.

**Proposition 12.13.** $\frac{\Phi(z)}{z} - \frac{1}{z-1}$ has an analytic continuation in the closed half plane $\text{Re} z \geq 1$.

**Proof.** Taking a derivative with respect to $z$ on both sides of the first equality of Lemma 12.10, we obtain

$$
-\frac{\zeta'(z)}{\zeta(z)} = \sum_p \frac{\ln p}{1 - e^{-z \ln p}} = \sum_p \frac{\ln p}{p^z - 1}.
$$

To express this in terms of the function $\Phi$, we use

$$
\frac{1}{x-1} = \frac{1}{x} + \frac{1}{x(x-1)}
$$

to get

$$
-\frac{\zeta'(z)}{\zeta(z)} = \sum_p \frac{\ln p}{p^z} + \sum_p \frac{\ln p}{p^z (p^z - 1)}.
$$

The first term on the right, of course, is $\Phi(z)$ (Definition 12.1). Subtracting the second term on the right, we see that

$$
\frac{\Phi(z)}{z} - \frac{1}{z-1} = -\frac{\zeta'(z)}{z \zeta(z)} - \frac{1}{z-1} - \frac{\ln p}{z} \sum_p \frac{\ln p}{p^z (p^z - 1)}
$$

$$
= -\frac{(z-1)\zeta'(z) + z\zeta(z) + 1}{z(z-1)\zeta(z)} - \frac{\ln p}{z} \sum_p \frac{\ln p}{p^z (p^z - 1)}.
$$

We tackle the first term on the right-hand side. From Proposition 12.11 (i), we obtain that both the numerator and the denominator are analytic on $\text{Re} z > 0$. We only need to make sure the denominator does not have zeros in $\text{Re} z \geq 1$. By Proposition 12.11 (ii), we know that it does not have a zero at $z = 1$. Lemma 12.12 says that it has no zeroes if $\text{Re} z \geq 1$.

Next we look at the second term on the right-hand side. Since $\ln p$ is smaller than any positive power of $p$, the last term on the right-hand side is comparable to $p^{-2z}$. Since $|p^{-2z}| \leq p^{-2}$ whenever $\text{Re} z \geq 1$, it converges uniformly in that region and is thus analytic in the desired region (Proposition 11.14 (ii)).
12.5. The Prime Number Theorem

Here we first prove that the prime number theorem is equivalent to the existence of a certain improper integral. Then we use the Tauberian theorem to prove that that integral exists. That will finally establish the prime number theorem.

Lemma 12.14. We have

\[ i) \quad \int_1^\infty \frac{\theta(y) - y}{y^2} \, dy \text{ exists } \iff \lim_{x \to \infty} \frac{\theta(x)}{x} = 1. \]

\[ ii) \quad \lim_{x \to \infty} \frac{\theta(x)}{x} = 1 \iff \lim_{x \to \infty} \frac{\pi(x)}{x/\ln x} = 1. \]

Proof. We first prove (i). Suppose that the conclusion of the lemma does not hold. Then for some \( \epsilon > 0 \) either there is a sequence of \( x_i \) such that \( \lim_{i \to \infty} x_i = \infty \) with \( \theta(x_i) > (1 + \epsilon)x_i \) or the same holds with \( \theta(x_i) < (1 - \epsilon)x_i \).

Let us assume the former. Since \( \theta \) is monotone, we have for all \( i \)

\[ \int_{x_i}^{(1+\epsilon)x_i} \frac{\theta(y) - y}{y^2} \, dy > \int_{x_i}^{(1+\epsilon)x_i} \frac{(1+\epsilon)x_i - y}{y^2} \, dy = -(1+\epsilon)x_i y^{-1} - \ln y \bigg|_{x_i}^{(1+\epsilon)x_i}. \]

The latter can easily be worked out and yields \( \epsilon - \ln(1+\epsilon) \) for each \( i \). Since this is strictly greater than 0 by exercise 10.9, \( I(s) = \int_1^s \frac{\theta(t) - t}{t^2} \, dt \) cannot converge to a fixed value as \( s \) tends to infinity.

The proof of non-convergence if \( \theta(x_i) < (1 - \epsilon)x_i \) is almost identical (exercise 12.17).

To prove (ii), we use Lemma 12.2 to establish that

\[ \left| \pi(x) - \frac{\theta(x)}{\ln x} \right| \leq \int_2^x \frac{\theta(t)}{t \ln^2 t} \, dt. \]

Next we use (12.6) to get rid of the \( \theta(x) \) in the integrand, and subsequently (12.8) to estimate the remaining integral. For large \( x \), this gives

\[ \left| \pi(x) - \frac{\theta(x)}{\ln x} \right| \leq \ln 4 \frac{x}{(\ln x)^2} (1 + \epsilon), \]

for any \( \epsilon > 0 \). Now we multiply both sides by \( \ln x/x \) to obtain the result. \( \blacksquare \)
So this lemma implies that to prove the prime number theorem at this point, we need to show that \( \int_1^\infty \frac{\theta(x)e^{-x}}{x} \, dx = \int_0^\infty (\theta(e')e^{-e} - 1) \, dt \) exists. We restate Theorem 2.21 in its full glory.

**Theorem 12.15 (Prime Number Theorem).** We have

1) \( \lim_{x \to \infty} \frac{\pi(x)}{(x/\ln x)} = 1 \) and 2) \( \lim_{x \to \infty} \frac{\pi(x)}{\int_1^x \ln t \, dt} = 1. \)

**Proof.** The equivalence of parts (1) and (2) is due to the fact that L’Hopital’s rule implies that \( \lim_{x \to \infty} \frac{x((\ln x)^{-1})}{\int_1^x \ln t \, dt} = 1. \) Thus, for example,

\[
\lim_{x \to \infty} \frac{\pi(x)}{\int_1^x \ln t \, dt} = \lim_{x \to \infty} \frac{\pi(x)}{x/\ln x} \frac{x/\ln x}{\int_1^x \ln t \, dt}.
\]

The same reasoning works vice versa (exercise 12.10).

So we only need to prove part (1). Lemma 12.3 gives

\[
\Phi(z + 1) = \frac{1}{z} = \int_0^\infty (\theta(e')e^{-e} - 1) e^{-e'} \, dt.
\]

Proposition 12.13 says that the left-hand side has an analytic continuation in Re \( z \geq 0 \) while equation (12.6) says that \( \theta(e')e^{-e} - 1 \) is bounded. But then, by Theorem 11.18, \( \int_0^\infty (\theta(e')e^{-e} - 1) \, dt \) exists. Finally, Lemma 12.14 implies that then (1) holds.

\[\blacksquare\]

### 12.6. Exercises

**Exercise 12.1.** Write out in full the computations referred to in the proofs of Lemmas 12.2 and 12.3.

**Proposition 12.16 (Abel Summation).** For the sequence \( \{a_n\}_{n=1}^\infty \), denote \( A(x) = \sum_{n \leq x} a_n \). Then for any differentiable \( f \), we have

\[
\sum_{n \leq x} a_n f(n) = A(x)f(x) - \int_1^x A(t)f'(t) \, dt.
\]
12.6. Exercises

Exercise 12.2. a) Show that for any small \( \varepsilon > 0 \),
\[
\sum_{n \leq x} a_n f(n) = \int_{1-\varepsilon}^{x} f(t) dA(t).
\]
b) Apply integration by parts to (a), to get
\[
\sum_{n \leq x} a_n f(n) = A(x) f(x) - \int_{1-\varepsilon}^{x} A(t) f'(t) dt.
\]
(Hint: you need that \( A(1-\varepsilon) = 0 \).)
c) Prove Proposition 12.16. (Hint: you need that \( A(t) f'(t) \) is finite and continuous at \( t = 1 \).)

Exercise 12.3. Recall the notation \( \lfloor x \rfloor \) (floor) and \( \{ x \} \) (fractional part) from Definition 2.1.
a) Use Abel summation to show that
\[
\sum_{n \leq x} \frac{1}{n} = \frac{x - \{ x \}}{x} + \int_{1}^{x} \frac{t - \{ t \}}{t^2} dt.
\]
(Hint: set \( a_n = 1 \) and \( f(x) = \frac{1}{x} \).)
b) Use (a) to show that
\[
\sum_{n \leq x} \frac{1}{n} - \ln x = -\frac{\{ x \}}{x} - \int_{1}^{x} \frac{\{ t \}}{t^2} dt.
\]
c) Use (a) to show that
\[
\lim_{x \to \infty} \left| \sum_{n \leq x} \frac{1}{n} - \ln x + \int_{1}^{x} \frac{\{ t \}}{t^2} dt \right| = 0.
\]
d) Show that the Euler-Mascheroni constant \( \gamma := 1 - \lim_{x \to \infty} \int_{1}^{x} \frac{\{ t \}}{t^2} dt \) satisfies \( 1 - \frac{\gamma}{12} < \gamma < 1 \). (Hint: show that \( \int_{n}^{n+1} \frac{t - n - 1/2}{t^2} dt \) is negative. Then use exercise 2.24 (c) and the fact that \( \zeta(2) = \frac{\pi^2}{6} \). Note: in fact \( \gamma \approx 0.577 \cdot \cdot \cdot \). At the time of this writing (2021), it is unknown whether \( \gamma \) is irrational.)

Exercise 12.4. a) Follow exercise 12.3 to show that
\[
\sum_{n \leq x} \ln n = \lfloor x \rfloor \ln x - (x - 1) + \int_{1}^{x} \frac{\{ t \}}{t} dt.
\]
b) Show that (a) implies that
\[
\frac{1}{\ln n} < n! < \frac{n^n}{\ln n}.
\]
(Hint: use that the absolute value of the integral in (a) is less than \( \ln x \).)

Exercise 12.4 proves part of what is known as Stirling’s formula, namely:
\[
n! = \sqrt{2\pi n} \frac{e^n}{n^n} \left( 1 + \frac{1}{12n} + \cdots \right).
\]
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Exercise 12.5.  a) Use Proposition 12.16 to show that for Re\(z > 1\)

\[\zeta(z) = z \int_{1}^{\infty} \frac{|t|}{t^{z+1}} dt.\]

(Hint: write \(a_n = 1\) and \(f(x) = x^{-z}\).)

b) Use that \(|t| = t - \{t\}\) to show that

\[\zeta(z) = \frac{z}{z-1} - z \int_{1}^{\infty} \frac{\{t\}}{t^{z+1}} dt = \frac{1}{z-1} + 1 - z \int_{1}^{\infty} \frac{\{t\}}{t^{z+1}} dt.\]

c) Use (b) to reprove Proposition 12.11. (Hint: you need to prove analyticity of \(h\) in \(Re\ z > 1\).)

Exercise 12.6.  a) How many trailing zeros does 400! (in decimal notation) have? (Hint: use the proof of Lemma 12.4 with \(p = 5\) and \(p = 2\).)

b) How about \((\binom{400}{200})\)?

Exercise 12.7. Consider \(E(x_1, x_2) := [x_1 + x_2] - [x_1] - [x_2]\) as in the proof of Lemma 12.4 and show that \(E \in \{0, 1\}\).

Exercise 12.8.  a) In Theorem 12.7, show that we can take

\[a = \ln 2 - \frac{1}{2} \ln 3 \approx 0.14,\]

for all \(x \geq 2\).

b) Establish numerically that

\[\frac{\ln x}{x} \int_{2}^{x} (\ln t)^{-2} dt < 1.\]

(Note: an analytic estimate of this expression is tricky and the reward is modest. But enthusiastic students can try the following. Show that \(\int_{2}^{x} (\ln t)^{-2} dt - \frac{\ln x}{x}\) has a maximum at \(x = e^2\). Then give a rough estimate of the expression in (b) for that value of \(x\). You will likely get a much worse estimate than 1.)

c) Use (b) and equation 12.7 to show that \(b = 5\ln 2\) works for all \(x \geq 2\).

Exercise 12.9. Suppose we had an “perfect” estimate for Lemma 12.5 of the form \(\frac{n}{\theta n^{2}} = e^{\frac{\gamma}{\sqrt{n}}}\) for some \(c > 0\). Can you improve Theorem 12.7? (Hint: no. Conclusion: we need a different method to make further progress.)

In the next exercise, we prove the equivalence of Theorem 12.15 (a) and (b).
12.6. Exercises

Exercise 12.10.  a) Compute the derivative of $x(\ln x)^{-r}$ for $r > 0$.

b) Use (a) and L’Hospital to prove that for $r > 0$

$$\lim_{x \to \infty} \frac{\int_{x}^{\infty} (\ln t)^{-r} \, dt}{x(\ln x)^{-r}} = 1.$$  

c) Use (b) to show that parts (a) and (b) of Theorem 12.15 are equivalent.

d) Compare (b) to (12.8).

In the next two problems we prove the following result.

Proposition 12.17.  Let $p_n$ denote the $n$th prime. The prime number theorem is equivalent to

$$\lim_{n \to \infty} \frac{p_n}{n \ln n} = 1.$$  

Exercise 12.11. For this exercise, assume that $\lim_{x \to \infty} \frac{y}{x \ln x} = 1$ and that $x \to \infty$ if and only if $y \to \infty$. (In fact, $y$ stands for $\pi(x)$, and we know that $x \to \infty$ if and only if $\pi(x) \to \infty$, see Theorem 2.17.)

a) Suppose $\lim_{x \to \infty} f_1(x) = \infty$ and $\lim_{x \to \infty} \frac{f_1(x)}{f_2(x)} = 1$. Show that

$$\lim_{x \to \infty} \frac{\ln f_1(x)}{\ln f_2(x)} = 1.$$  

(Hint: for $x$ large, $(1 - \varepsilon) < \frac{f_1(x)}{f_2(x)} < (1 + \varepsilon)$, multiply by $f_2(x)$, and take logarithms.)

b) Show that $\lim_{x \to \infty} \frac{\ln x}{\ln x} = 0$. (Hint: substitute $x = e^{\varepsilon}$.)

c) Use the hypotheses and (a) to show that

$$\frac{x}{y \ln y} = \frac{x}{y \ln y} \frac{y}{x \ln x} \frac{\ln y}{\ln x - \ln \ln x} = \frac{1}{1 - \frac{\ln x}{\ln y}}.$$  

d) Use (b) to show that the limit in (c) as $x \to \infty$ tends to 1. Use the hypotheses to change to the limit as $y \to \infty$.

e) Show that (d) implies one way of Proposition 12.17.

Exercise 12.12. For this exercise, assume that $\lim_{x \to \infty} \frac{y}{x \ln x} = 1$ and that $x \to \infty$ if and only if $y \to \infty$. See exercise 12.11.

a) Follow exercise 12.11 in reverse to show that

$$\lim_{x \to \infty} \frac{y}{x \ln x} = \lim_{x \to \infty} \frac{x}{y \ln y} \frac{\ln y}{\ln x - \ln \ln x} = \lim_{x \to \infty} \frac{1}{1 - \frac{\ln x}{\ln y}} = 1.$$  

b) Show that (b) implies the other direction of Proposition 12.17.

c) Whereabouts is the $n$th prime located?
Exercise 12.13. In this exercise, we fix any $K > 1$ and $\{x_{i}\}_{i=1}^{\infty}$ is a sequence such that $\lim_{i \to \infty} x_{i} = \infty$. We also set $x' = Kx$ for notational ease.

a) Show that if $\pi(x'_{i}) = \pi(x_{i})$ and $\lim_{i \to \infty} \frac{\pi(x_{i})}{x_{i}/\ln x_{i}}$ exists, then

$$\lim_{i \to \infty} \frac{\pi(x'_{i})}{x'_{i}/\ln x'_{i}} = \frac{1}{K} \lim_{i \to \infty} \frac{\pi(x_{i})}{x_{i}/\ln x_{i}}.$$  

b) Show that (a) and the prime number theorem imply that for large enough $x$, there are primes in $[x, x']$. (Hint: if (a) holds, then there are no primes in $[x_{i}, Kx_{i}]$.)

c) Show that in fact, the prime number theorem implies

$$\lim_{i \to \infty} \frac{\pi(x'_{i})}{\pi(x_{i})} = K.$$  

d) Show that (c) implies that for large enough $x$, there are approximately $(K-1)\pi(x)$ primes in $(x, x'].$

In fact, the following holds for all $n$. We omit the proof, which involves some careful computations. It can be found in [1].

**Proposition 12.18 (Bertrand’s Postulate).** For all $n \geq 2$ there is a prime in the interval $[n, 2n]$.

The same reference [1] also mentions an open (in 2018) problem in this direction: Is there always a prime between $n^2$ and $(n+1)^2$?

Exercise 12.14. a) Show for every $m \in \mathbb{N}$, the set $\{m! + 2, \cdots, m! + m\}$ contains no primes. (Hint: for $2 \leq j \leq m$ we have $j \mid (m! + j)$.)

b) Show that from Proposition 12.17, we might reasonably expect the “expected” prime gap $p_{n+1} - p_{n}$ to be equal to

$$G_n := (n+1)\ln(n+1) - n\ln n \approx \ln((n+1)e),$$

if $n$ large.

c) Use the prime number theorem to show that

$$G_n \approx \ln p_{n+1} - \ln p_{n+1} + 1 \approx \ln p_{n+1}.$$  

d) Assume the twin prime conjecture to show that $\frac{p_{n+1} - p_{n}}{\ln p_{n+1}}$ does not converge to a limit. See also Figure 76.

d) Use lemma 12.14 to show that the prime number theorem is equivalent to saying that the sum of the first $n$ “expected” prime gaps equals $p_{n+1}$.

Exercise 12.15. a) Show for every $m \in \mathbb{N}$, the set $\{m! + 2, \cdots, m! + m\}$ contains no primes. (Hint: for $2 \leq j \leq m$ we have $j \mid (m! + j)$.)

b) Compare that prime gap at $p_{n} \sim m!$ with the gap you expect from exercise 12.14. (Hint: use exercise 12.4 (b).)
12.6. Exercises

Figure 76. The prime gaps $p_{n+1} - p_n$ divided by $\ln p_{n+1}$ for $n$ in $\{1, \cdots, 1000\}$.

Exercise 12.16. We give a different proof of Lemma 12.14 (ii) (following [70]).

a) Show that $\theta(x) \leq \pi(x) \ln x$.

b) Show that

$$(1 - \varepsilon) \ln x \sum_{x^{-\varepsilon} \leq p \leq x} 1 \leq \sum_{x^{-\varepsilon} \leq p \leq x} \ln p \leq \theta(x).$$

c) Show that for all $\varepsilon > 0$

$$\pi(x) - x^{1-\varepsilon} \leq \sum_{x^{-\varepsilon} \leq p \leq x} 1.$$  

d) Use (a), (b), and (c) to show that for all $\varepsilon > 0$

$$(1 - \varepsilon) \frac{\pi(x) - x^{1-\varepsilon}}{x} \ln x \leq \frac{\theta(x)}{x} \leq \frac{\pi(x) \ln x}{x}.$$  

e) Use (d) to prove Lemma 12.14 (ii). (Hint: show that $\lim_{x \to \infty} x^{-\varepsilon} \ln x = 0$ by substituting $x = e^t$.)

Exercise 12.17. a) Suppose that in the proof of Lemma 12.14 there is a sequence of $x_i$ such that $\lim_{i \to \infty} x_i = \infty$ with $\theta(x_i) < (1 - \varepsilon)x_i$ for some $\varepsilon > 0$. Show that the integral in the lemma cannot converge.

b) How about if both occur and alternate?

We define two new functions. This definition usually accompanies Definition 12.1.

Definition 12.19. The von Mangoldt function is given by

$$\Lambda(n) := \begin{cases} 
\ln p & \text{if } n = p^k \text{ where } p \text{ is prime and } k \geq 1 \\
0 & \text{otherwise}
\end{cases}$$
The second Chebyshev function is given by
\[
\psi(x) := \sum_{n \leq x} \Lambda(n).
\]

Just like the first Chebyshev function \(\theta(x)\), the second Chebyshev function \(\psi(x)\) is often used as a more tractable version of the prime counting function \(\pi(x)\). In particular, in exercises 12.18 and 12.19, we will prove a lemma similar to Lemma 12.14, namely

Lemma 12.20. We have
\[
\lim_{x \to \infty} \frac{\psi(x)}{x} = 1 \iff \lim_{x \to \infty} \frac{\pi(x)}{x/\ln x} = 1.
\]

Exercise 12.18. a) Show that \(\psi(x) = \sum_{p \leq x} \ln p\). (Hint: from Definition 12.19. Note that this means that \(\psi\) counts all prime powers no greater than \(x\).)

b) Show that \(\psi(x) = \sum_{p \leq x} \ln p \left\lfloor \frac{\ln x}{\ln p} \right\rfloor\). (Hint: this expression only increases at \(x\) a power of a prime.)

c) Show that \(\psi(x) \leq \sum_{p \leq x} \ln x\). (Hint: \(\left\lfloor a \right\rfloor \leq a\).)

d) Show that (c) implies that \(\psi(x) \leq \pi(x) \ln x\).

Exercise 12.19. a) Show that Definitions 12.1 and 12.19 imply that \(\theta(x) \leq \psi(x)\).

b) Use (a) and exercises 12.16 (d) and 12.18 (d) to show that
\[
(1 - \epsilon) \left( \frac{\pi(x) - x^{1-\epsilon}}{x} \right) \ln x \leq \frac{\theta(x)}{x} \leq \frac{\psi(x)}{x} \leq \frac{\pi(x) \ln x}{x}.
\]

c) Use (b) and Lemma 12.14 (ii) to prove Lemma 12.20.

Exercise 12.20. Plot \(\theta(x)/x\), \(\psi(x)/x\), and \(\pi(x) \ln x/x\) in one figure. (See for example, Figure 77.) Compare with exercise 12.18. b) Show that all three tend to 1 as \(x\) tends to infinity.
Figure 77. The functions $\theta(x)/x$ (green), $\psi(x)/x$ (red), and $\pi(x)\ln x/x$ (blue) for $x \in [1, 1000]$. All converge to 1 as $x$ tends to infinity. The $x$-axis is horizontal.

Exercise 12.21. The analysis of this exercise should be compared to the proof of Proposition 12.13.

a) Use Lemma 12.10 and Corollary 11.12 to show that
\[
-\frac{\zeta'(z)}{\zeta(z)} = \sum_p \sum_{n=1}^{\infty} \frac{\ln p}{p^{nz}}
\]
is analytic for $\text{Re } z > 1$.

b) Use Definition 12.19 to show that for $\text{Re } z > 1$
\[
-\frac{\zeta'(z)}{\zeta(z)} = \sum_{n=1}^{\infty} \frac{\Lambda(n)}{n^z}.
\]

c) Use Abel summation (Proposition 12.16) and Definition 12.19 to show that for $\text{Re } z > 1$
\[
-\frac{\zeta'(z)}{\zeta(z)} = z \int_1^{\infty} \psi(x)x^{-z-1} \, dx.
\]
(Hint: in the proposition, set $f(x) = x^{-z}$ and $A(x) = \psi(x)$. Then use that in the boundary term, $\psi(x)/x$ converges to 1.)

d) Subtract $z/(z-1)$ from (c) and divide by $z$ to conclude that for $\text{Re } z > 1$
\[
-\frac{\zeta'(z)}{z\zeta(z)} = \frac{1}{z-1} = \int_1^{\infty} \frac{\psi(x) - x}{x^{z+1}} \, dx.
\]

Exercise 12.22. Show that $\lim_{x \to \infty} a(x)/x = 1$ is equivalent to the following. For all $\varepsilon > 0$, we have $|a(x) - x| < \varepsilon x$ for $x$ large enough.
Exercise 12.23. For this problem, we assume that there is a \( \theta \in (1/2, 1) \) so that \( |\psi(x) - x| \leq Kx^\theta \).

a) Note (exercise 12.22) that this is stronger than \( \lim_{x \to \infty} \psi(x)/x = 1 \).

b) Use exercise 12.21 to show that

\[
\frac{-\zeta'(z)}{\zeta(z)} \frac{1}{z-1} = \sum_{n \geq 1} \int_{n}^{n+1} \frac{\psi(x) - x}{x^{\theta+1}} \, dx,
\]

c) Show that our hypothesis for this exercise implies that

\[
\left| \int_{n}^{n+1} \frac{\psi(x) - x}{x^{\theta+1}} \, dx \right| \leq 2Kn^{\theta-1}.\]

d) Use Proposition 11.14 to show that the right hand side of (b) is analytic for \( \Re z > \theta \).

e) Show that (d) implies that \( \zeta(z) \) has no zeros in \( \Re z > \theta \).

In the next two problems, we prove a second version of the Tauberian theorem in Chapter 11. This is essentially just a reformulation of Theorem 12.15 (2), but with \( \theta(n) \) replaced by an arbitrary sequence \( a_n \) satisfying certain conditions. The proof is also essentially the same.

**Theorem 12.21.** Suppose \( a_n \geq 0 \) so that there is a \( K > 0 \) with \( A(x) := \sum_{n \leq x} a_n \leq Kx \). Define

\[
G(z) := \sum_{n=1}^{\infty} \frac{a_n}{n^z},
\]

\( G \) is analytic on \( \Re z > 1 \). Assume also that \( G \) admits an analytic continuation to \( \Re z \geq 1 \) except for a simple pole at \( 1 \) with residue 1. Then

\[
\lim_{x \to \infty} \frac{A(x)}{x} = 1.
\]

**Exercise 12.24.**

a) Show that \( G \) is analytic on \( \Re z > 1 \). (Hint: use the condition on \( A(x) \) and Proposition 11.14 (ii).)

b) Use (a) and Abel summation to show that

\[
G(z) = z \int_{1}^{\infty} A(x)x^{1-z} \, dx.
\]

c) Show that

\[
G(z) - \frac{z}{z-1} = z \int_{1}^{\infty} \frac{A(x) - x}{x^{1+z}} \, dx = z \int_{0}^{\infty} (A(e^t) - e^t) e^{-z} \, dt.
\]

d) In (c), set \( e^t + 1 = z \) and then drop the prime to show that

\[
H(z) := \frac{G(1+z)}{z+1} - \frac{1}{z} = \int_{0}^{\infty} A((e^t) - e^t) \, dt.
\]

\[
\int_{0}^{\infty} (A(e^t) e^{-t} - 1) \, e^{-z} \, dt.
\]
Exercise 12.25.  a) Show that the function $H(z)$ of exercise 12.24 (d) has an analytic continuation to $\text{Re} \, z \geq 0$. (Hint: the pole at $z = 0$ has been canceled by the subtraction of $1/z$.)  

b) Use Theorem 11.18 to show that $\int_0^\infty \frac{A(x) - x}{x} \, dx$ converges.  
c) Use Lemma 12.14 (i) to show that $\lim_{x \to \infty} \frac{A(x)}{x} = 1$.

Exercise 12.26.  a) Show that
\[ \lim_{n \to \infty} \left( \prod_{p \leq n} p \right)^{\frac{1}{n}} = e \]
if and only the prime number theorem holds. (Hint: see Lemma 12.14 (ii).)  
b) See Figure 78. Show that
\[ \lim_{n \to \infty} (\text{lcm}(1, 2, \cdots, n))^{\frac{1}{n}} = e \]
if and only the prime number theorem holds. (Hint: see Lemma 12.20.)

Figure 78. Plot of the function $f(n) := (\text{lcm}(1, 2, \cdots, n))^{\frac{1}{n}}$ for $n$ in $\{1, \cdots, 100\}$ (left) and in $\{10^4, \cdots, 10^5\}$ (right). The function converges to $e$ indicated in the plots by a line.
Part 3

Topics in Number Theory
Primes in Arithmetic Progressions

Overview. An arithmetic progression is a set $S$ of the form $S := \{a + kq \mid k \in \mathbb{N}\}$. If $\gcd(a, q) = d > 1$, then any two distinct numbers in $S$ are not coprime. Thus, in that case, $S$ can contain at most one prime. We will see that asymptotically the primes are distributed equally over the remaining arithmetic progressions, namely the sets $\{a + kq \mid k \in \mathbb{N}\}$ such that $\gcd(a, q) = 1$. One of the more accessible introductions to the material in this chapter is [3]. For section 13.6, we used [60] and [23].

13.1. Finite Abelian Groups

Definition 13.1. Two groups $g$ and $H$ are isomorphic if there exists a bijective homomorphism $f : G \to H$ (see also exercise 13.3).

Definition 13.2. A cyclic group is a group generated by a single element.

The proof of the following proposition is loosely based on the analogous proof in [28][appendix 3C]. It uses the simple observation that every element $g$ of a finite Abelian group generates a cyclic group. This is evident, because the sequence $\{g^i\}$ can have finitely many distinct elements, and so the smallest value of $i \geq 0$ where a repeated value occurs must be the order $o$ of the element $g$. 

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Proposition 13.3 (Fundamental Theorem of Finite Abelian Groups).

Any finite Abelian group $G$ of order $n$ is isomorphic to a cartesian product of finite cyclic groups $\mathbb{Z}_{a_1}^+ \times \cdots \times \mathbb{Z}_{a_r}^+$. Furthermore, $\prod_{i=1}^r a_i = n$.

Proof. There are finitely many ways of choosing a non-empty subset $S$ of elements of $G$. Since each element has order at most $n$, for each of these subsets, we can find out whether it generates $G$. Let $r$ be the minimal cardinality of the subsets that generate $G$ and denote by $S_r$ the (non-empty) collection of all such sets of generators of cardinality $r$.

Pick $S$ in $\mathcal{S}$, denote its elements by $g_i$, and the order of $g_i \in S$ by $o_i(S)$. By construction, there is a map $\sigma(S)$ from $\prod_{i=1}^r \{0, 1, \ldots, o_i(S) - 1\} = \mathbb{Z}_{a_1}^+ \times \cdots \times \mathbb{Z}_{a_r}^+$ onto $G$ given by

$$\sigma : (a_1, \ldots, a_r) \rightarrow \prod_{i=1}^r g_i^{a_i}.$$ 

Now let us assume that there is a non-empty set $\mathcal{S}_r \subseteq \mathcal{S}$ so that for $S$ in $\mathcal{S}_r$, $\sigma(S)$ is not a bijection. We will show that this leads to a contradiction.

For $S$ in $\mathcal{S}_r$, there are $i$ and $0 \leq a_i, a'_i < o_i(S)$ such that

$$\prod_{i=1}^r s_i^{a_i} = \prod_{i=1}^r s_i^{a'_i} \iff \prod_{i=1}^r s_i^{(a_i - a'_i) \mod o_i(S)} = \prod_{i=1}^r s_i^{c_i} = 1,$$

where we have set $c_i$ equal to the least residue of $(a_i - a'_i)$ modulo $o_i(S)$. Note that in this expression at least two of the coefficients $c_i$ are greater than 0. Now let

$$s(S) := \min_{c_i \in \{0, \ldots, o_i(S) - 1\}} \left\{ \prod_{i=1}^r s_i^{c_i} : \prod_{i=1}^r s_i^{c_i} = 1 \right\} \geq 2.$$ 

Finally, minimize $s(S)$ over $\mathcal{S}_r$

$$s_- := \min_{S \in \mathcal{S}_r} s(S) \geq 2. \quad (13.1)$$

Let $\{g_i\}_{i=1}^r$ be the collection of generators at which this minimum is assumed. At least two of the $c_i$’s are greater than 0, say, $c_2 \geq c_1 > 0$. Define $f_1 = g_1g_2$ and $f_i = g_i$ for all $i > 1$. This change of variables is invertible, so $\{h_i\}_{i=1}^r$ still generate $G$. A simple calculation gives

$$1 = \prod_{i=1}^r g_i^{e_i} = f_1^{e_1}f_2^{e_2-c_1}f_3^{c_3} \cdots f_r^{c_r}.$$
Thus $s_-$ has decreased, which contradicts (13.1). This shows that $\mathcal{S}_r$ is empty and thus for all $S$ in $\mathcal{S}_r$, $\sigma(S)$ is a bijection.

It is also a homomorphism, because for $a$ and $a'$ in $\mathbb{Z}_{o_1}^+ \times \cdots \times \mathbb{Z}_{o_r}^+$

$$
\sigma(a + a') = \prod_{i=1}^{r} g_i^{a_i} \cdot \prod_{i=1}^{r} g_i^{a'_i}.
$$

Thus $\sigma$ is an isomorphism (see exercise 13.3). Clearly, the number of elements in $G$ equals $\prod_{i=1}^{r} o_i(S)$ which must therefore be equal to $n$. ■

13.2. The Hermitian Inner Product

Later on, we will briefly need to consider $V = \mathbb{C}^n$ as an inner product space. The Hermitian inner product generalizes the dot product of $\mathbb{R}^n$.

**Definition 13.4.** The (standard) Hermitian inner product on $\mathbb{C}^n$ is given by

$$(x, y) = \overline{x_1 y_1 + \cdots + x_n y_n},$$

where $\overline{y}$ indicates the complex conjugate of $y$.

One easily checks that this binary operation satisfies the requirements that for all $x$, $y$, and $z$ in $V$ and $\alpha$ in $\mathbb{C}$

1) $$(x, x) \geq 0$$ positivity

2) $$(x, x) = 0 \iff x = 0$$ definiteness

3) $$(x, \alpha u + v) = \alpha (x, u) + (x, v)$$ linearity

4) $$(x, y) = \overline{(y, x)}$$ conjugate symmetry

More generally, any function $V \times V$ that satisfies these requirements is called an inner product, but we will not be needing that generality here.

**Definition 13.5.** A set $\{e_i\}_{i=1}^n$ of vectors in $V$ is an orthonormal basis if for all $i \neq j$ and all $x$ in $V$

1) $$(e_i, e_i) = 1$$ unit vectors

2) $$(e_i, e_j) = 0$$ orthogonality

3) $\exists \alpha_i$ such that $x = \sum_{i=1}^{n} \alpha_i e_i$ basis
The property that is crucial for us is that the \( a_i \) in item (3) of this definition can be computed easily, namely

\[
x = \sum_{i=1}^{n} (e_i, x)e_i.
\]

(13.2)

For more details and a good general introduction, see [6][Chapter 6].

13.3. Characters of Finite Abelian Groups

Definition 13.6. A character of a group \( G \) is a complex-valued homomorphism \( f : G \to \mathbb{C}^\times \).

For example, the identity \( e \) of a group \( G \) satisfies \( e^2 = e \) and since \( f \) is a multiplicative homomorphism, we have that \( f(e)^2 = f(e) \) and so \( f(e) = 0 \) or \( f(e) = 1 \). The former is excluded because 0 is not in the domain of \( \mathbb{C}^\times \). Thus \( f(e) = 1 \) for any character. An example of a character of \( G \) is the constant function, \( f(g) = 1 \), also called the principal character. We indicate it by \( f_0 \).

Remark 13.7. From now on, we will denote the field of units in \( \mathbb{Z}_b \) by \( \mathbb{Z}_b^\times \). Sometimes we will consider it as multiplicative groups (as directly below), and other times we may consider them a field. See Section 5.4.

Before continuing, let us look at a few examples of characters, namely \( G = \mathbb{Z}_5^\times \) and \( G = \mathbb{Z}_8^\times \).

\[
\begin{array}{cccc}
\text{mod 5} & f_0 & f_1 & f_2 & f_3 \\
1 & 1 & 1 & 1 & 1 \\
2 & 1 & i & -1 & -i \\
3 & 1 & -i & -1 & i \\
4 & 1 & -1 & 1 & -1 \\
\end{array}
\quad
\begin{array}{cccc}
\text{mod 8} & f_{(0,0)} & f_{(0,1)} & f_{(1,0)} & f_{(1,1)} \\
1 & 1 & 1 & 1 & 1 \\
3 & 1 & 1 & -1 & -1 \\
5 & 1 & -1 & 1 & -1 \\
7 & 1 & -1 & -1 & 1 \\
\end{array}
\]

The table on the left lists the characters of \( \mathbb{Z}_5^\times \). Each column corresponds to a different character. The table on the right lists the characters of \( \mathbb{Z}_8^\times \). Note that each of these groups has four characters, but they are not the same.

How do we determine these characters? The short answer is: exploit multiplicativity. First look at \( \mathbb{Z}_5^\times \). We note it is a cyclic group generated by the element 2, namely \( 2^k \mod 5 \) cycles through the values 2, 4, 3, and 1 for
13.3. Characters of Finite Abelian Groups

Thus \( f(2^4) = (f(2))^4 = 1 \), and so for any character \( f \), the value of \( f(2) \) must be a 4th root of unity. So choose (as in the left table of (13.3))

\[
  f_m(2) = e^{2\pi i m_2 / 2}.
\]

For any choice of \( m \), we can obtain a multiplicative function as follows

\[
e^{2\pi i (k+\ell) m_2 / 2} = e^{2\pi i k m_2 / 2} e^{2\pi i \ell m_2 / 2} \implies f_m(2^{k+\ell}) = f_m(2^k)f_m(2^\ell).
\]

This example is wonderful, because it turned out that \( \mathbb{Z}^\times_8 \) is isomorphic to \( \mathbb{Z}_4^+ \) which simplifies things: we get something very reminiscent of a discrete Fourier transform (see Definition 13.27).

The group \( \mathbb{Z}^\times_8 \) also has 4 elements, namely \( \{1, 3, 5, 7\} \). But none of these elements has order 4, for \( 3^2 = 8 \), \( 5^2 = 8 \), \( 7^2 = 8 \) 1. Thus for any character \( f \), each of \( f(3) \), \( f(5) \), and \( f(7) \) must be square roots of unity. This group is therefore not isomorphic to \( \mathbb{Z}_4^+ \). However, consider

\[
  \begin{array}{c|cccc}
    (a_1, a_2) & (0,0) & (0,1) & (1,0) & (1,1) \\ \hline
    3^{a_1} \cdot 5^{a_2} \mod 8 & 1 & 5 & 3 & 7 \\
  \end{array}
\]

This gives a bijection \( h : \mathbb{Z}_8^\times \to \mathbb{Z}_2^+ \times \mathbb{Z}_2^+ \). But in \( \mathbb{Z}_2^+ \times \mathbb{Z}_2^+ \),

\[
  h(3^{a_1} 5^{a_2}) h(3^{b_1} 5^{b_2}) = (a_1, a_2)(b_1, b_2) = (a_1 + b_1, a_2 + b_2)
\]

\[
  h(3^{a_1} 5^{a_2} \cdot 3^{b_1} 5^{b_2}) = (a_1 + b_1, a_2 + b_2).
\]

It also shows that \( h \) is a homomorphism, and thus \( \mathbb{Z}_8^\times \) is isomorphic to \( \mathbb{Z}_2^+ \times \mathbb{Z}_2^+ \). So let \( m = (m_1, m_2) \) where \( m_i \in \{0, 1\} \) and set

\[
  f_m(3) = e^{2\pi i m_1 / 2} \quad \text{and} \quad f_m(5) = e^{2\pi i m_2 / 2}.
\]

So that (as illustrated in the right table of (13.3))

\[
  f_m(3^{a_1} 5^{a_2}) = e^{2\pi i \frac{a_1 m_1}{2}} e^{2\pi i \frac{a_2 m_2}{2}} = e^{2\pi i \left( \frac{a_1 m_1}{2} + \frac{a_2 m_2}{2} \right)}.
\]

\[
  \text{(13.5)}
\]

\( f_m \) is multiplicative by the same calculation as done in (13.4), but now separated out in ‘components’ to prove that

\[
  f_m(3^{k_1} 5^{k_2}) = f_m(3^{k_1} 5^{k_1}) f_m(3^{k_2} 5^{k_2}).
\]

\[
  \text{(13.6)}
\]

The student is asked to provide a few more details in exercise 13.1.

These computations tell us what is going on. We first simplify the notation, and then formulate the relevant theorem.
Definition 13.8. For the remainder of this chapter, we abbreviate:

\[ \mathbb{Z}_{\alpha}^+ := \mathbb{Z}_{\alpha_1}^+ \times \cdots \times \mathbb{Z}_{\alpha_r}^+; \]

\[ n := \prod_{i=1}^{r} o_i; \]

and for a and \( m \) in \( \mathbb{Z}_{\alpha}^+ \), we set \( m/\alpha := (m_{\alpha_1}, \ldots, m_{\alpha_r}) \) and

\[ g^a := \prod_{j=1}^{r} g_j^{a_j}; \]

\[ a \cdot (m/\alpha) := \sum_{i=1}^{r} a_j m_j \mod o_j. \]

Theorem 13.9. Let \( G \) be an \( n \) element Abelian group. With the notation of Definition 13.8, we have:

i) The characters \( f_m \) of \( G \) are given by

\[ f_m(g^a) = e^{2\pi i a \cdot (m/\alpha)}. \]

ii) The characters \( f_m \) are all orthogonal to one another in the sense that:

\[ \forall m, \ell \in \mathbb{Z}_{\alpha}^+ : \sum_{a \in \mathbb{Z}_{\alpha}^+} f_m(g^a)f_\ell(g^a) = \begin{cases} n & \text{if } m = \ell \\ 0 & \text{if } m \neq \ell \end{cases} \]

(see Figure 79). Thus the \( n \) characters are all distinct.

\[ \begin{array}{c}
\downarrow \\
(1,-1)
\end{array} \]

\[ \begin{array}{c}
\uparrow \\
(1,1)
\end{array} \]

Figure 79. The two characters modulo 3 illustrate the orthogonality of the Dirichlet characters.

Proof. By complete multiplicativity (because \( f \) is a homomorphism), any character \( f \) is completely determined by its value \( f(g_i) \) on the \( r \) generators
13.3. Characters of Finite Abelian Groups

of $G$. So

$$f\left(\prod_{j=1}^{r} g_{j}^{a_{j}}\right) = \prod_{j=1}^{r} f(g_{j})^{a_{j}}.$$ 

$f(g_{j})$ must be an $a_{j}$th root of unity, and is thus equal to $\exp(2\pi i m_{j}/a_{j})$.

The second statement follows using Definition 13.8.

$$\sum_{\alpha \in \mathbb{Z}^{n}} f_{\ell}(g^{\alpha})f_{m}(g^{\alpha}) = \sum_{\alpha \in \mathbb{Z}^{n}} e^{2\pi i \alpha \cdot (m-\ell)/o} \quad (13.7)$$

If $m = \ell$, the exponent is zero and so $\sum_{\alpha \in \mathbb{Z}^{n}} 1 = n$. The above sum is really a sum of products (Definition 13.8) which can be converted into a product of sums (exercise 4.3) of the form

$$\sum_{\alpha \in \mathbb{Z}^{n}} e^{2\pi i \alpha \cdot (m-\ell)/o}.$$ 

So if $m \neq \ell$, then there is an $j$ such that $m_{j} - \ell_{j} \neq 0$. The above sum then has the form

$$\sum_{\alpha \in \mathbb{Z}^{n}} e^{2\pi i \alpha \cdot (m-\ell)/o} = 0,$$

and so the product of the sums also reduces to zero.

Theorem 13.9 implies that there is an injection from $\mathbb{Z}^{n}_{o}$ to the characters given by $F : m \rightarrow f_{m}$. It is actually a bijection, because an injection between sets of the same size — namely $\{m\}$ and $\{f_{m}\}$ — must be a bijection. A slight variation on equation (13.7) allows us to go a little further, namely

$$f_{m+\ell}(g^{\alpha}) = f_{m}(g^{\alpha})f_{\ell}(g^{\alpha}).$$

Thus the bijection becomes a group homomorphism. Using Proposition 13.3, we obtain the following corollary.

Corollary 13.10. The characters of a finite Abelian group $G$ together with the multiplication $(f_{m}f_{n})(g^{\alpha}) = f_{m}(g^{\alpha})f_{n}(g^{\alpha})$ form a group that is isomorphic to $G$ which in turn is isomorphic to $\mathbb{Z}^{n}_{o}$.

There is another interesting way to look at these characters. Order the elements of $\mathbb{Z}^{n}_{o}$ by defining some bijection, or counter, $\varphi$ from $\mathbb{Z}^{n}_{o}$ to $\{1, \cdots, n\}$. We can then think of $f_{m}(g^{\alpha})$ as the $\varphi(a)$th component of the vector $f_{m}$ in $\mathbb{C}^{n}$. This is what we did in the tables (13.3). Theorem 13.9 implies that the vectors $f_{m}$ now form an orthogonal basis of $\mathbb{C}^{n}$ equipped
with the Hermitian inner product (Definition 13.4). Reformulating the theorem gives yet another corollary. See Definition 13.27 and the exercises that follow it for more details.

**Corollary 13.11.** If we define the vectors \( e_m \) as \( n^{-1/2} f_m \), then the set \( \{e_m\}_{m \in \mathbb{Z}_n^\times} \) is an orthonormal basis (Definition 13.5) of \( \mathbb{C}^n \).

### 13.4. Dirichlet Characters and \( L \)-functions

The Dirichlet characters are essentially the characters of \( \mathbb{Z}_q^\times \), the multiplicative group of the reduced residues of \( \mathbb{Z}_q \) (\( \mathbb{Z} \) modulo \( q \)) with identity element 1. Since we will use Dirichlet characters as the coefficients in Dirichlet series, we need to convert them into arithmetic functions.

**Definition 13.12.** Corresponding to each character \( f: \mathbb{Z}_q^\times \to \mathbb{C}^\times \), we define a \( q \)-periodic arithmetic function \( \chi_f \), the Dirichlet character modulo \( q \), as follows:

\[
\begin{align*}
\chi_f(n) &= f(\text{Res}_q(n)) & \text{if } \gcd(n,q) = 1 \\
\chi_f(n) &= 0 & \text{if } \gcd(n,q) > 1
\end{align*}
\]

By Corollary 13.10, these characters form a multiplicative subgroup of \( \mathbb{C} \) that we will denote by \( X_q \).

Recall that the principal Dirichlet character evaluates to 1 on numbers relatively prime to \( q \) and equals 0 elsewhere. It will be denoted by \( \chi_{\text{f}_0} \) or \( \chi_1 \).

More generally, it is easy to see that the Dirichlet characters are completely multiplicative (Definition 4.2) arithmetic (Definition 4.1) functions. For if \( \gcd(ab,q) > 1 \), then \( \gcd(a,q) > 1 \) or \( \gcd(b,q) > 1 \) (or both). And so from Definition 13.12, we see that then \( \chi(ab) = \chi(a)\chi(b) = 0 \). On the other hand, if both \( \gcd(a,q) = 1 \) and \( \gcd(b,q) = 1 \), then since \( f \) is a homomorphism, \( \chi(ab) = \chi(a)\chi(b) \). That means that for any Dirichlet character \( \chi \), we get \( \chi(1) = 1 \).

**Remark 13.13.** Since from now on, we will only deal with Dirichlet characters modulo \( q \in \mathbb{N} \), we will, in the interest of brevity, refer to these simply as characters from now on.
13.4. Dirichlet Characters and $L$-functions

**Definition 13.14.** The Dirichlet $L$-series associated to a Dirichlet character $\chi$ is defined as

$$L(\chi, z) := \sum_{n=1}^{\infty} \frac{\chi(n)}{n^z}.$$ 

The Dirichlet $L$-function associated to a Dirichlet character $\chi$ is the function defined by the analytic continuation of the Dirichlet $L$-series.

Often these are abbreviated to $L$-series and $L$-function, though some authors reserve those names for generalizations of those notions.

These $L$-function have the “feel” of a zeta function as the next result indicates. We will use a complicated combination of $L$-functions as a “new” zeta function to prove our main theorem. In the remainder of this chapter, we abbreviate the function $f$ has a well-defined analytic continuation in the region $S$ by $f$ is analytic in $S$.

**Proposition 13.15.** If $\psi$ is bounded and completely multiplicative, then $L(\psi, z)$ is analytic in $\text{Re} z > 1$ and

$$\ln \left( \sum_{n=1}^{\infty} \psi(n) n^{-z} \right) = \ln L(\psi, z) = - \sum_{p \text{ prime}} \ln(1 - \psi(p)p^{-z}) = \sum_{p \text{ prime}} \sum_{n=1}^{\infty} \frac{\psi(p^n)}{n p^{nz}}.$$ 

If $\psi$ is periodic and has average zero, then $L(\psi, z)$ is analytic in $\text{Re} z > 0$.

**Proof.** The first equality follows from the definition of $L$. We paraphrase the second proof of Proposition 2.20. Using the complete multiplicativity of $\psi$, we obtain

$$\psi(2) 2^{-z} L(\psi, z) = \sum_{n=1}^{\infty} \psi(2) \psi(n) 2^{-z} n^{-z} = \sum_{n=1}^{\infty} \psi(2n) (2n)^{-z}.$$ 

Thus

$$(1 - \psi(2) 2^{-z}) L(\psi, z) = \sum_{n=1}^{\infty} \psi(n) n^{-z}.$$ 

Subsequently we multiply this expression by $(1 - \psi(3) 3^{-z})$. This has the effect of removing multiples of 3 from the remaining terms. Continuing like this, it follows that eventually\(^1\)

$$\left( \prod_{p \text{ prime}} (1 - \psi(p)p^{-z}) \right) L(\psi, z) = 1.$$ 

\(^1\)Note that we use factorization in terms of primes here
Upon taking the logarithm, we arrive at the second equality. The third one — and analyticity — follows from Lemma 12.10.

To prove the last part, we use Proposition 12.16 and compute

\[ L(\psi, z) = \sum_{n \leq x} \psi(n) n^{-z} = \Psi(x) x^{-z} + z \int_1^x \Psi(t) t^{-z} - 1 \text{ dt}, \]

where \( \Psi(x) = \sum_{n \leq x} \psi(n) \). Since \( \psi \) has period, say, \( q \) with average 0, we have \( \Psi(x + q) = \Psi(x) \), and so \( \Psi \) is bounded. Thus both terms in the above equation converge for \( \text{Re} z > 0 \).

13.5. Preliminary Steps

The way we want to prove the prime number theorem for arithmetic progressions is by defining an arithmetic function \( h_{q,a} : \mathbb{N} \to \mathbb{C} \) — the so-called indicator function — that equals 1 when \( n \) is equal to \( a \) modulo \( q \) and 0 elsewhere. With that function in hand, we then define \( \sum p h_{q,a}(n) n^{-z} \) and use the machinery in chapter 12 to compute the density of the primes in the arithmetic progression \( (a, a + q, a + 2q, \cdots) \). But there is a problem here. The function \( h \) is not multiplicative: \( h_{q,a}(a^2) \) is not generally equal to \( (h_{q,a}(a))^2 \) — by way of example, \( h_{3,2}(2) = 1 \) while \( h_{3,2}(2^2) = 0 \). So we have to be more careful.

**Lemma 13.16.** Let \( \gcd(a, q) = 1 \). We have

\[ \sum_{\chi \in X_q} \overline{\chi(a)} \chi(n) = \begin{cases} \varphi(q) & \text{if } n = q a \\ 0 & \text{else} \end{cases}. \]

Thus the indicator function \( h_{q,a} \) equals \( (\varphi(q))^{-1} \sum_{\chi \in X_q} \chi(a^{-1}) \chi(n) \).

**Proof.** Since \( \chi(a) \) has unit modulus, we have that \( \overline{\chi(a)} \chi(a) = 1 \). Because there are \( \varphi(q) \) characters, the first equality follows.

The second equality is automatic if either \( a \) or \( n \) is not co-prime to \( q \). If \( a \) and \( n \) are distinct co-primes, then recall that the characters form an orthogonal basis. Thus there must be another character \( \chi' \in X_q \) so that \( \chi'(a^{-1} n) \neq 1 \). Since the reduced residues mod \( q \) form a field, from the above we must have that \( \overline{\chi(a)} = \chi(a^{-1}) \). Using multiplicativity, we obtain
that $\sum_{\chi \in \chi_q} \chi(a)\chi(n)$ equals
\[ \sum_{\chi \in \chi_q} \chi(a^{-1}n) = \sum_{\chi \in \chi_q} (\chi^*\chi)(a^{-1})n = \chi^*(a^{-1})n \sum_{\chi \in \chi_q} \chi(a^{-1})n = 0. \]
The first equality holds because $\chi^*\chi$ runs through the entire group (essentially the same argument as Lemma 5.3). The second by multiplicativity.

We will define quantities that allow us to mimic the proof of the prime number theorem. To facilitate this, we use uppercase letters of the corresponding notation we used earlier. So $\zeta$ becomes $Z$, $\pi$ becomes $\Pi$, $\theta$ becomes $\Theta$, and $\Phi$ stays the same. We will then proceed to give a proof of the prime number theorem for arithmetic progressions that follows the proof of Theorem 12.15 as closely as possible. As in Chapter 12, $\sum_p$ and $\prod_p$ mean sum or product over the (positive) primes.

The following definition should be compared with the definition of the Riemann zeta function (Definition 2.19), of the prime counting function (in Theorem 2.21), and Definition 12.1.

**Definition 13.17.** We introduce a new zeta function $Z_{q,a}$, a function $\Pi_{q,a}$ that counts the primes congruent to $a$ mod $q$, and two auxiliary functions.

\[
Z_{q,a}(z) := \prod_{\chi \in \chi_q} L(\chi, z)^{\chi(a)} = \exp \left( \sum_{\chi \in \chi_q} \chi(a) \ln(L(\chi, z)) \right).
\]
\[
\Pi_{q,a}(x) := \sum_{p \leq x} 1.
\]
\[
\Theta_{q,a}(x) := \phi(q) \sum_{\substack{p \leq x \leq qa \atop p \equiv qa}} \ln p \quad \text{and} \quad \Phi_{q,a}(z) := \phi(q) \sum_{\substack{p \equiv qa \atop p \leq x}} \ln p.
\]

From now on, we restrict $a$ to $\mathbb{Z}_q^*$, the reduced residues modulo $a$.

**Remark 13.18.** Recall that there is at most 1 prime in each congruence class that is not co-prime with $q$.

Note that $\Theta_{q,a}(x) \leq \phi(q)\theta(x)$. Our first inequality follows from (12.6).
\[
\exists C > 0 \quad \text{such that} \quad \Theta_{q,a}(x) \leq Cx. \quad (13.8)
\]

The factor $1/\phi(q)$ that figures so prominently in our main result, Theorem 13.26, shows up in the following lemma.
Lemma 13.19. We have for $x \geq 2$
\[
\Pi_{q,a}(x) = \frac{\Theta_{q,a}(x)}{\phi(q) \ln x} + \frac{1}{\phi(q)} \int_{2}^{x} \frac{\Theta_{q,a}(t)}{t (\ln t)^2} dt.
\]

Proof. First note that since 2 is the smallest prime, equation (12.2) gives
\[
\Pi_{q,a}(x) = \frac{1}{\phi(q)} \int_{2}^{x} d\Theta_{q,a}(t) \ln t.
\]
The rest follows as in Lemma 12.2  

Lemma 13.20. For $\Re z > 1$, we have
\[
\frac{\Phi_{q,a}(z)}{z} - \frac{1}{z - 1} = \int_{1}^{\infty} \left( \frac{\Theta_{q,a}(x)}{x} - 1 \right) x^{-z} dx
= \int_{0}^{\infty} (\Theta_{q,a}(e^t)e^{-t} - 1) e^{-zt} dt.
\]

Proof. Using (12.2), we can write $\Phi_{q,a}(z)$ as $\int_{1}^{\infty} x^{-z} d\Theta_{q,a}(x)$. Then apply (12.3) (partial integration). The proof follows that of Lemma 12.3, except that (12.6) is replaced by (13.8)  

13.6. Primes in Arithmetic Progressions

Now we follow the reasoning of Sections 12.3 to 12.5 as closely as possible.

Lemma 13.21. For $\Re z > 1$, we have that
\[
\ln Z_{q,a}(z) = - \sum_{\chi \in \chi_q} \sum_{p} \overline{\chi(a)} \ln \left( 1 - \chi(p)e^{-z \ln p} \right) = \phi(q) \sum_{pq} \sum_{q' = a}^{\infty} \frac{1}{np^{rz}},
\]
and is analytic in that region.

Proof. The first equality follows from Proposition 13.15. Then we follow the reasoning of Lemma 12.10 to get
\[
- \ln \left( 1 - \chi(p)e^{-z \ln p} \right) = \sum_{n=1}^{\infty} \frac{\chi(p^n)}{np^{rz}},
\]
where we used complete multiplicativity of $\chi$. Since $|\chi| = 1$, this is analytic on $\Re z > 1$. Substitute this back into the lemma. Analyticity then allows us to perform the finite sum over $\chi$ first. By Lemma 13.16, this gives a contribution $\phi(q)$ if both $p^n = q$ and $\gcd(p^n, q) = 1$, and else zero. This
proves the second equality of the lemma. Now the proof follows verbatim the second paragraph of the proof of Lemma 12.10.

Proposition 13.22. i) The functions \((z-1)Z_{q,a}(z)\) and \((z-1)\tilde{Z}_{q,a}(z) + z\tilde{Z}_{q,a}(z)\) have well-defined analytic continuations on \(\Re z > 0\).

ii) (The analytic continuation of) \((z-1)Z_{q,a}(z)\) evaluated at \(z=1\) does not equal 0.

Proof. Since \(\overline{\chi_1(a)} = 1\), Definition 13.17 gives

\[
(z-1)Z_{q,a}(z) = (z-1)L(\chi_1, z) \cdot \exp \left( \sum_{\chi \in X_q} \frac{\overline{\chi(a)}}{\chi \neq \chi_1} \ln(L(\chi, z)) \right).
\]

We need to show that \((z-1)L(\chi_1, z)\) and \(L(\chi, z), \chi \neq \chi_1\), are analytic in \(\Re z > 0\), and therefore so is \((z-1)Z_{q,a}(z)\). Adding this function to its derivative gives \((z-1)\tilde{Z}_{q,a}(z) + z\tilde{Z}_{q,a}(z)\).

Since \(\chi_1(n)\) equals 0 or 1, we can define

\[
h(z) := L(\chi_1, z) - \frac{1}{z-1}.
\]

The same argument presented in Proposition 12.11, shows that also here, \(h\) is analytic in \(\Re z > 0\). Therefore, the same holds for

\[
(z-1)L(\chi_1, z) = (z-1)h(z) + 1. \tag{13.9}
\]

Recall that any non-principal \(\chi\) is orthogonal to the principal character \(\chi_1\). Since \(\chi_1\) is always 1 (on co-primes), \(\chi\) must have average zero. All characters are periodic by construction, so Proposition 13.15 implies that \(\ln L(\chi, z)\) is analytic in \(\Re z > 0\). This proves part (i).

Part (ii) is implied by the fact that (13.9) implies that \((z-1)L(\chi_1, z)\) evaluated at \(z=1\) gives 1 and that the exponential in the above expression for \((z-1)Z_{q,a}(z)\) cannot give zero.

Lemma 13.23. \(Z_{q,a}(z)\) has no zeroes on the line \(\Re z \geq 1\).

Proof. By Lemma 13.21, we only need to check at \(z = 1 + iT\) for \(T\) real. Define \(E := \ln(Z_{q,a}(\sigma)^3Z_{q,a}(\sigma+iT)^4Z_{q,a}(\sigma+2iT))\). By Proposition 13.22, \(Z_{q,a}\) has a simple pole at 1 and no poles in \(\Re z > 1\). Thus if \(Z_{q,a}\) has a zero at \(1 + iT\), then the expression \(e^E\) evaluated at \(\sigma + iT\) where \(\sigma\) is slightly greater
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than 1, would yield a number that is very close to zero. The rest of the proof follows that of Lemma 12.12 verbatim.

**Proposition 13.24.** \( \Phi_{q,a}(z) - \frac{1}{z-1} \) has an analytic continuation in the closed half plane \( \text{Re } z \geq 1 \).

**Proof.** By Lemma 13.21,

\[
\frac{Z_{q,a}'(z)}{Z_{q,a}(z)} = \sum_{\chi \in \mathcal{X}_q} \sum_p \frac{\chi(a) \chi(p) p^{-z} \ln p}{1 - \chi(p) p^{-z}} = \sum_{\chi \in \mathcal{X}_q} \sum_p \frac{\chi(a) \chi(p) \ln p}{p^z - \chi(p)}.
\]

To express this in terms of the function \( \Phi_{q,a} \), we use

\[
\int \Theta_{q,a}(y) \, dy \quad \text{exists} \implies \lim_{x \to \infty} \frac{\Theta_{q,a}(x)}{x} = 1.
\]

**Lemma 13.25.** For all \( q \geq 2 \) and \( a \) such that \( \gcd(a, q) = 1 \):

i) \( \int_1^x \frac{\Theta_{q,a}(y) - y}{y^2} \, dy \) exists \implies \( \lim_{x \to \infty} \frac{\Theta_{q,a}(x)}{x} = 1 \).

ii) \( \lim_{x \to \infty} \frac{\Theta_{q,a}(x)}{x} = 1 \iff \lim_{x \to \infty} \frac{\Pi_{q,a}(x)}{x/\ln x} = \frac{1}{\varphi(q)} \).

(If \( \gcd(a, q) > 1 \), the density of primes is 0.)

**Proof.** The proof of (i) is entirely parallel to that of Lemma 12.14. For the proof of (ii), we use Lemma 13.19 and (13.8) instead of Lemma 12.2 and (12.6). So,

\[
\left| \Pi_{q,a}(x) - \frac{\Theta_{q,a}(x)}{\varphi(q) \ln x} \right| = \frac{1}{\varphi(q)} \int_2^x \frac{\Theta_{q,a}(t)}{t \ln t} \, dt \leq \frac{C x}{\varphi(q)(\ln x)^2 (1+\varepsilon)}.
\]

for any \( \varepsilon > 0 \). Multiply both sides by \( \ln x / x \) to obtain the result.

**Theorem 13.26 (Prime Number Theorem for Arithmetic Progressions).** We have

1) \( \lim_{x \to \infty} \frac{\Pi_{q,a}(x)}{x/\ln x} = \frac{1}{\varphi(q)} \) and 2) \( \lim_{x \to \infty} \frac{\Pi_{q,a}(x)}{\int_2^x \ln t \, dt} = \frac{1}{\varphi(q)} \).
**Proof.** The equivalence of (1) and (2) is the same as in Theorem 12.15.

So we only need to prove part (1). Lemma 13.20 gives

$$\frac{\Phi_{q,a}(z+1)}{z+1} = \frac{1}{z} \int_0^\infty (\Theta_{q,a}(e^t) e^{-t} - 1) e^{-zt} \, dt.$$ 

Proposition 13.24 says that the left-hand side has an analytic continuation in Re $z \geq 0$ while equation (13.8) says that $\Theta_{q,a}(e^{-t}) e^{-t} - 1$ is bounded. But then, by Theorem 11.18, $\int_0^\infty (\Theta(e^{-t}) e^{-t} - 1) \, dt$ exists. Finally, Lemma 13.25 implies that then (1) holds. 

13.7. Exercises

**Exercise 13.1.** 

a) Finish the computation of (13.6) to show that $f_m$ is multiplicative. (**Hint:** see equation (13.4).)

b) Check that the entries table on the right in (13.3) correspond to (13.5).

**Exercise 13.2.** 

a) Show that $\mathbb{Z}_5^\times$ as a group is isomorphic to $\mathbb{Z}_4^+$. In other words, find a bijection $f : \mathbb{Z}_5^\times \to \mathbb{Z}_4^+$ such that for all $a, b$ in $\mathbb{Z}_5^\times$, $f(ab) = f(a) + f(b)$.

b) Show that $\mathbb{Z}_7^\times$ is isomorphic to $\mathbb{Z}_6^+$.

c) Show that $\mathbb{Z}_6^+$ is isomorphic to $\mathbb{Z}_2^+ \times \mathbb{Z}_3^+$.

**Exercise 13.3.** Let $f : G \to H$ a bijective homomorphism between groups. Use multiplicative notation.

a) Show that for every $a$ and $b$ in $H$, there are unique $x$ and $y$ in $G$ such that $x = f^{-1}(a)$ and $y = f^{-1}(b)$, where $f^{-1}$ is the inverse of $f$.

b) Show that (a) implies that $xy = f^{-1}(a)f^{-1}(b)$.

c) Show that (b) implies that $f(xy) = ab$ and thus $xy = f^{-1}(ab)$.

d) Conclude that $f^{-1}$ is also a homomorphism.

**Exercise 13.4.** 

a) Show that $\mathbb{Z}_{16}^\times$ is isomorphic to $\mathbb{Z}_2^+ \times \mathbb{Z}_4^+$.

b) Show that $\mathbb{Z}_{16}$ is not isomorphic to $\mathbb{Z}_8^+$. (**Hint:** find the elements of order 8.)

c) Consider the residues modulo 16 with addition and multiplication and verify that it is a ring.

d) Find the units (Definition 5.25) of this ring.

e) Show that the units of a (commutative) ring form a multiplicative Abelian group.
Exercise 13.5. a) Find a primitive root $a$ modulo 26 (see Definition 5.5).
b) Find a primitive root $b$ modulo 13.

c) Show that $\mathbb{Z}_{26}^\times$ is isomorphic to $\mathbb{Z}_{13}^\times$. (Hint: let $h$ map $a'$ to $b'$ and show that $h$ is a bijective homomorphism.)
d) Use Theorem 5.7 to prove that for odd primes, $\mathbb{Z}_p^\times$ is isomorphic to $\mathbb{Z}_{2p}^\times$.

Definition 13.27. Given $x = (x_0, x_1, \cdots, x_{n-1})^T \in \mathbb{C}^n$. The discrete Fourier transform is defined as

$$\hat{x}_m = \sum_{k=0}^{n-1} x_k e^{-2\pi i km/n},$$

for $m \in \{0, \cdots, n-1\}$. The inverse discrete Fourier transform is given by

$$x_k = \frac{1}{n} \sum_{m=0}^{n-1} \hat{x}_m e^{2\pi i km/n}.$$

Exercise 13.6. a) What are the characters of the group $\mathbb{Z}_n^+$?
b) Show that the composition of the discrete Fourier transform and the inverse discrete Fourier transform of Definition 13.27 is the identity (i.e. they are inverses of one another). (Hint: use Theorem 13.9 and equation (13.2).)

c) Set $\alpha := e^{2\pi i / n}$. Let $F$ be the $n$ by $n$ matrix whose $(m, k)$ entry is $\alpha^{-(k-1)(m-1)}$. Show that the discrete Fourier transform is:

$$\hat{x} = Fx.$$

d) From Definition 13.27, deduce the inverse $F^{-1}$ of the matrix $F$.

Exercise 13.7. a) What are the characters of the group $\mathbb{Z}_n^+ \times \mathbb{Z}_m^+$?
b) What are the formulas in this case for the discrete Fourier transform and its inverse? (Hint; think of this as a two-dimensional version of the Fourier transform.)

Exercise 13.8. a) Use Theorem 13.9 and exercise 13.5 to construct the characters of $\mathbb{Z}_{13}^\times$ and $\mathbb{Z}_{26}^\times$.
b) Show that these characters basically correspond to the Fourier transform of Definition 13.27, except that the $x_k$ are re-ordered (see also exercise 13.10).

Exercise 13.9. Proposition 2.20 is very similar to Proposition 13.15, but the former was proved in two different ways. Give the “other” proof of Proposition 13.15.
b) Is it sufficient for $\chi$ to be multiplicative (i.e. not completely multiplicative)?
13.7. Exercises

Exercise 13.10. a) For any odd prime $p$ denote by $g$ its smallest primitive root. Show that there is a bijection $\text{ind}_p : \mathbb{Z}_p^\times \rightarrow \mathbb{Z}_{p-1}^+$ given by

$$\text{ind}_p(g^a) = a.$$ 

The value $\text{ind}_p(x)$ is called the index of $x$ relative to $p$. The prime root $g$ is called the base.

b) For every odd prime less than 20, choose the smallest primitive root as base, and determine the indices of $\{1, 2, \ldots, p-1\}$. Hint: as an example, for $p = 17$ with base 3, we obtain the following table

<table>
<thead>
<tr>
<th>1</th>
<th>2</th>
<th>3</th>
<th>4</th>
<th>5</th>
<th>6</th>
<th>7</th>
<th>8</th>
<th>9</th>
<th>10</th>
<th>11</th>
<th>12</th>
<th>13</th>
<th>14</th>
<th>15</th>
<th>16</th>
</tr>
</thead>
<tbody>
<tr>
<td>16</td>
<td>14</td>
<td>1</td>
<td>12</td>
<td>5</td>
<td>15</td>
<td>11</td>
<td>10</td>
<td>2</td>
<td>3</td>
<td>7</td>
<td>13</td>
<td>4</td>
<td>9</td>
<td>6</td>
<td>8</td>
</tr>
</tbody>
</table>

c) Prove that the indices behave like logarithms, that is:

$$\text{ind}_p(ab) = \varphi(p) \text{ind}_p(a) + \text{ind}_p(b) \quad \text{and} \quad \text{ind}_p(a^k) = \varphi(p) k \text{ind}_p(a).$$

Exercise 13.11. In this exercise, we use indices (exercise 13.10) to solve $9x^8 =_{17} 8$.

a) Use exercise 13.10 (c) to show that the equation above is equivalent to

$$\text{ind}_{17}(9) + 8\text{ind}_{17}(x) =_{16} \text{ind}_{17}(8).$$

b) Use exercise 13.10 (b) to show that (a) is equivalent to

$$8\text{ind}_{17}(x) =_{16} 8.$$ 

c) Use Corollary 3.8 to find the solutions to this equation. (Hint: there are 8 solutions.)

Exercise 13.12. Show that for any $k > 0$ there are infinitely many primes ending in $k$ consecutive 9’s.

There are useful relations between the newly minted functions in this chapter and their counterparts in Chapter 12. We prove the following lemma in exercise 13.13

Lemma 13.28. Let $q = \prod_{i=1}^k p_i^{k_i}$. We have the following equalities:

i) $L(\chi_1, z) = \zeta(z) \prod_{p | q} (1 - p^{-1}z)$,

ii) $\prod_{a \in \mathbb{Z}_q^\times} Z_{q,a}(z) = \zeta(z)^{\varphi(q)} \prod_{p | q} (1 - p^{-1}z)^{\varphi(q)}$. 
13. Primes in Arithmetic Progressions

Exercise 13.13. a) Using the Euler product of Proposition 13.15, show that
\[ \ln L(\chi_1, z) = -\sum_p \ln(1 - p^{-z}) + \sum_{p|q} \ln(1 - p^{-z}), \]
b) Show that (a) implies item (i) of Lemma 13.28.
c) Show that
\[ \prod_{a} Z_q, a(z) = L(\chi_1, z) \psi(q) \prod_{a \neq \chi_1} L(\chi, z), \]
d) Show that (c) implies item (ii).

Many special cases of Dirichlet’s theorem can be proved without using the machinery we have developed in chapters 11 and 12 and applied in the current chapter. We discuss these cases in the next three problems.

Exercise 13.14. Define \( S := \{3 + 4k \mid k \in \mathbb{N}\} \). Assume there are finitely many primes in \( S \), namely \( \{p_1, \ldots, p_k\} \) and derive a contradiction. Denote
\[ P = 4 \prod_{i=1}^{k} p_i \quad \text{and} \quad D = P - 1. \]
a) Show that \( D \) is not prime. (Hint: \( D = 4 \).
b) Use (a) to show that \( D \) must have a prime divisor \( p_i \) in \( S \). (Hint: \( xy = 4 \) iff one of \( x \) or \( y \) is congruent to 3.)
c) Use (a) and (b) to show that there is a \( k \) such that
\[ D = kp_i = -1 + 4p_i \prod_{j \neq i} p_j. \]
d) Use (c) to derive that \( p_i \mid 1 \), a contradiction.

Exercise 13.15. Define \( S := \{1 + 3k \mid k \in \mathbb{N}\} \). Assume there are finitely many primes in \( S \), namely \( \{p_1, \ldots, p_k\} \) and derive a contradiction. Denote
\[ P = 3 \prod_{i=1}^{k} p_i \quad \text{and} \quad D = P^2 + P + 1. \]
a) Show that \( D \) must have a non-trivial prime divisor \( r \neq 3 \) and \( r \not\in S \). (Hint: \( D = 3 \) 1 and \( D = p_i \).
b) Show that \( P^3 = r \). (Hint: \( P^3 - 1 = (P - 1)D.)
c) Show that \( \text{Ord}_r(P) = 3 \). (Hint: if \( P^2 = r \), then \( P = r \) by (b) and so \( D = r \); the latter is impossible, because by (a), \( D = 0 \) and \( r \neq 3 \).)
d) Use (a) to show that \( \gcd(P, r) = 1 \) and so \( P^{r-1} = r \). (Hint: Fermat’s little theorem.)
e) Use (c) and (d) to show that \( 3 \mid (r - 1) \).
f) Point out the contradiction. (Hint: if \( r \not\in S \), then \( r \neq 3 \).)
13.7. Exercises

For any \( q > 1 \), define \( S = \{ 1 + qk \mid k \in \mathbb{N} \} \). Assume there are finitely many primes in \( S \), namely \( \{ p_1, \ldots, p_k \} \) and derive a contradiction. Denote

\[
P = q \prod_{i=1}^{k} p_i \quad \text{and} \quad D = \sum_{i=0}^{q-1} P^i.
\]

a) Show that \( D \) must have a prime divisor \( r \nmid q \) and \( r \notin S \). (Hint: for any divisor \( e > 1 \) of \( q \), \( D = e \sum_{i=0}^{e-1} P^i \) and similarly \( D = p_i \sum_{i=0}^{p_i-1} P^i \); the latter is impossible by (a).)

b) For \( r \) as in (a), show that \( P^r = r \). (Hint: by (b), \( d := \text{Ord}_r(P) \mid q \); if \( q = de \) with \( d, e > 1 \), then \( D = (\sum_{i=0}^{d-1} P^i) (\sum_{i=0}^{e-1} P^{pe}) \) and so \( D = e \); the latter is impossible by (a).)

c) Use (c) and (d) to show that \( q \mid (r - 1) \).

d) Point out the contradiction.

Dirichlet proved a weaker version of Theorem 13.26 that does not use the Tauberian convergence argument of Theorem 11.18. We discuss the proof in exercise 13.17 below.

**Theorem 13.29 (Dirichlet’s Theorem).** Define \( S = \{ n \in \mathbb{N} : n = q a \} \). Then

\[
\lim_{z \to 1^+} \frac{\sum_{p \in S} p^{-z}}{\sum_{p} p^{-z}} = \frac{1}{\varphi(q)}.
\]

**Exercise 13.17.** a) Use Proposition 13.15 to show that for real \( z \geq 1 \) and \( \chi \neq \chi_1 \), \( \sum_{p} \frac{\chi(a) \chi(p)}{p^z} \) is bounded.

b) Use Lemma 13.16 to show that for \( \text{Re} z > 1 \)

\[
\sum_{p \nmid a} \frac{1}{p^z} = \frac{1}{\varphi(q)} \sum_{\chi \neq \chi_1} \sum_{p} \frac{\chi(a) \chi(p)}{p^z} = \frac{1}{\varphi(q)} \left( l(\chi_1, z) + \sum_{\chi \neq \chi_1} \sum_{p} \frac{\chi(a) \chi(p)}{p^z} \right).
\]

c) Use Proposition 12.11 (ii) and (13.9) to show that \( \lim_{z \to 1^+} \frac{L(\chi_1, z)}{L(\chi_1, 1)} = 1 \).

d) Show that (a), (b), and (c) imply Dirichlet’s theorem.

**Definition 13.30.** The natural density of a set \( S \subseteq T \) relative to \( T \) is

\[
\lim_{x \to \infty} \frac{S(x)}{T(x)}.
\]
where \( S(x) = \text{card}(S \cap [1,x]) \) and \( T(x) = \text{card}(T \cap [1,x]) \). The Dirichlet density of a set \( S \subseteq T \) relative to \( T \) is

\[
\lim_{z \to 1^+} \frac{\sum_{n \in S} n^{-z}}{\sum_{n \in T} n^{-z}}.
\]

Usually, the set \( T \) is understood to be the set of primes in \( \mathbb{N} \) or \( \mathbb{N} \) itself. The function \( \sum_p p^{-z} \) is sometimes called the prime zeta function.

Exercise 13.18. a) Show that for \( n \geq 2 \)

\[
\sum_p \frac{1}{np^{2z}} < \frac{1}{\pi} \int_1^\infty x^{-nz} \, dx = \frac{1}{n(nz-1)}.
\]

b) Use (a) and Lemma 12.10 to show that as \( z \searrow 1^+ \)

\[
\ln \zeta(z) = \sum_p p^{-z} + \text{bounded}.
\]

(c) Use (12.10) to show that as \( z \searrow 1^+ \)

\[
\ln \zeta(z) = -\ln(z-1) + \text{bounded}.
\]

(Hint: \( h \) is analytic near \( z = 1 \) and from (12.10), one easily sees that it is negative for \( z \) near 1 and real.)

d) Use (b) and (c) to show that as \( z \searrow 1^+ \)

\[
\sum_p p^{-z} = -\ln(z-1) + \text{bounded}.
\]

e) Therefore

\[
\lim_{z \searrow 1^+} \frac{\sum_p f(p)p^{-z}}{\sum_p p^{-z}} = \lim_{z \searrow 1^+} \frac{\sum_p f(p)p^{-z}}{-\ln(z-1)}.
\]

The relation between natural density and Dirichlet density (Definition 13.30) is somewhat subtle. If the natural density exists then so does the Dirichlet density, but not vice versa. To establish the former, we prove Lemma 13.31 below in exercise 13.19. The other direction of this statement is not so easy; it is established by way of a counter-example in exercises 13.20 and 13.21.

Lemma 13.31. Let \( A \) and \( B \) be non-empty subsets of \( \mathbb{N} \) and \( a_n \) and \( b_n \) are their indicator functions. That is: \( a_n \) equals 1 if \( n \in A \) and 0 elsewhere, and similar for \( b_n \). Furthermore, \( A(x) = \sum_{n \leq x} a_n \) and similar for \( B(x) \). Now we have for \( \Re z > 1 \):

\[
\lim_{x \to \infty} A(x) = \mu \quad \Rightarrow \quad \lim_{z \searrow 1^+} \frac{\sum_{n=1}^\infty a_n n^{-z}}{\sum_{n=1}^\infty b_n n^{-z}} = \mu.
\]
13.7. Exercises

Exercise 13.19. a) Use Abel summation to show that for \( \text{Re} \, z > 1 \)

\[
\sum_{n=1}^{\infty} a_n n^{-z} = z \int_{1}^{\infty} A(t)t^{-z-1} dt.
\]

(Hint: also use that \( A(x) \leq x \).)

b) Show that the hypothesis of Lemma 13.31 implies that for all \( \varepsilon > 0 \),

we have \( |A(x) - \mu B(x)| < \varepsilon B \).

c) Show that under the hypothesis of that lemma, we have that for all \( \varepsilon > 0 \),

\[
\left| \frac{1}{\int_{1}^{\infty} A(t)t^{-z-1} dt} - \mu \right| < \varepsilon.
\]

(Hint: write \( \mu \) as \( \frac{1}{\int_{1}^{\infty} \mu B(t)t^{-z-1} dt} \) and use (b).)

Definition 13.32. The logarithmic density of a set \( S \subseteq T \) relative to \( T \) is

\[
\lim_{x \to \infty} \frac{\sum_{k \in S, k \leq x} k^{-1}}{\sum_{k \in T, k \leq x} k^{-1}}.
\]

Usually, the set \( T \) is understood to be the set of primes in \( \mathbb{N} \) or \( \mathbb{N} \) itself.

Figure 80. The set \( S \) consists of the natural numbers contained in intervals shaded in the top figure of the form \([2^{2n-1}, 2^{2n})\). The bottom picture is the same but with a logarithmic horizontal scale.
Exercise 13.20. We show that the set $S$ depicted in top of Figure 80 does not have a natural density (relative to $\mathbb{N}$), but that it does have a logarithmic density.

a) Show that the limsup of the natural density is at least $\frac{5}{8}$ while the liminf of the density is at most $\frac{3}{8}$. (Hint: first, take the average up to the green points in the figure, and then up to the blue points)

b) Use Figure 81 to show that

$$
\sum_{j=0}^{2^m-1} \frac{1}{2^m + j} = \sum_{j=0}^{2^m-1} \frac{2^{-m}}{1 + j 2^{-m}} = \int_0^1 \frac{1}{1 + x} \, dx + r_m = \ln 2 + r_m,
$$

where $r_m \in [0, 2^{-m+1}]$. (Note: for Riemann sum, see [51] chapter 6.)

c) Use (a) to show that

$$
\sum_{k \in S, k \leq n} k^{-1} = \frac{1}{2} \log_2 n \, \ln 2 + R(n) = \frac{1}{2} \ln n + R(n),
$$

where $|R(n)| \leq 2(1 + \ln 2)$.

d) Use (b) and exercise 12.3 (c) to show that the logarithmic density of $S$ is $\frac{1}{2}$. (Note: a much simpler heuristic argument gives that according to exercise 12.3 the logarithmic density corresponds to redrawing $S$ with the horizontal coordinate logarithmic as in the bottom picture of Figure 80, and then computing the density.)

---

**Figure 81.** Proof that $\int_0^1 f(x) \, dx$ is between $\sum_{k=0}^n f(k) \, dx$ and $\sum_{j=0}^{k-1} f(j) \, dx$ if $f$ is strictly decreasing.
Exercise 13.21. We show that if the logarithmic density of a set \( S \) (Definition 13.32) exists, then its Dirichlet density equals the logarithmic density.

a) Denote the elements of \( S \) by \( \{ n_1, n_2, \ldots \} \) and show that for \( \text{Re} \, z > 1 \)

\[
\sum_{n=1}^{\infty} \left( \sum_{k \leq n} k^{-1} \right) \left( n^{1-z} - (n+1)^{1-z} \right) = \\
= n_1^{-1} \left( n_1^{1-z} - (n_1 + 1)^{1-z} + \cdots + (n_2 - 1)^{1-z} - n_2^{-1} \right) \\
+ \left( n_1^{-1} + n_2^{-1} \right) \left( n_2^{1-z} - (n_2 + 1)^{1-z} + \cdots + (n_3 - 1)^{1-z} - n_3^{-1} \right) \\
+ \left( n_1^{-1} + n_2^{-1} + n_3^{-1} \right) \left( n_3^{1-z} - (n_3 + 1)^{1-z} + \cdots + (n_4 - 1)^{1-z} - n_4^{-1} \right) \\
+ \cdots \\
= \sum_{n \in S} n^{-z}.
\]

(Hint: \( n_i^{-1} \) gets multiplied by \( (n_1^{1-z} - (n_1 + 1)^{1-z}) \) for \( n \geq n_1, \ n_2^{-1} \) by \( (n_2^{1-z} - (n_2 + 1)^{1-z}) \) for \( n \geq n_2, \) and so on. The sums as given telescope to \( n_1^{-1}(n_1^{1-z} - n_2^{-1}), (n_1^{-1} + n_2^{-1})(n_2^{1-z} - n_3^{-1}), \) and so forth.)

b) Show that if the logarithmic density of \( S \) (with respect to \( \mathbb{N} \)) equals \( \mu \), then, by (a), we have

\[
\sum_{n \in S} n^{-z} = \sum_{n=1}^{\infty} \left( \sum_{k \leq n} k^{-1} \right) \left( n^{1-z} - (n+1)^{1-z} \right) = \\
= \sum_{n=1}^{\infty} \left( \mu \sum_{k \leq n} k^{-1} \right) \left( n^{1-z} - (n+1)^{1-z} \right) = \\
= \mu \sum_{n \in \mathbb{N}} n^{-z}.
\]

c) Use (b) to demonstrate the statement heading this exercise.

To emphasize once again the similarity between our generalized zeta functions and \( \zeta \) of Chapter 12, we show that \( Z_{q,a} \) has no zeroes in \( \text{Re} \, z > 1 \). The proof can be copied from exercise 4.24, provided you make the requisite substitutions.

Definition 13.33. The function \( M_{q,a} : \mathbb{N} \rightarrow \mathbb{Z} \) is given by:

\[
M_{q,a}(n) = \begin{cases} 
1 & \text{if } n = 1 \\
0 & \text{if } \exists p \text{ prime with } p \neq q \text{ and } p \mid n \\
0 & \text{if } \exists p \text{ prime with } p^2 \mid n \\
(-1)^r & \text{if } n = p_1 \cdots p_r \text{ and } p_i \neq q \text{ and } a
\end{cases}
\]

This the counterpart of the Möbius function of Definition 4.6.
Exercise 13.22. a) Show that $M_{q,a}$ is a multiplicative function. (Hint: compare with the Möbius function in Chapter 4.)

b) Use Euler’s product formula and Definition 13.33 to show that in $\text{Re} z > 1$

$$\frac{1}{Z_{q,a}(z)} = \prod_{p=q} (1 - p^{-z}) = \prod_{p \text{ prime}} \left( \sum_{i \geq 0} M_{q,a}(p^i)p^{-iz} \right).$$

c) Without using equation (4.7), prove that the expression in (b) equals $\sum_{n \geq 1} M_{q,a}(n)n^{-z}$. (Hint: since $M_{q,a}$ is multiplicative, you can write a proof re-arranging terms as in the first proof of Euler’s product formula.)

Exercise 13.23. Show that for $q > 1$ in $\mathbb{N}$:

$$\lim_{n \to \infty} \left( \prod_{p \leq n, p \equiv a \mod q} p \right)^{1/n} = e^{1/\varphi(q)}$$

if and only the prime number theorem for arithmetic progressions holds. (Hint: see Lemma 13.25 (ii). See also exercise 12.26.)

In exercises 13.24 and 13.25, we prove partial versions of some remarkable results known as Mertens’ theorems. These were proved 22 years before the prime number theorem [45]. More details can be found in [30] [Section 22]. The version we give summarizes the statements given in [44].

Theorem 13.34 (Mertens’ Theorems).

i) $\lim_{x \to \infty} \left( \sum_{p \leq x} \frac{\ln p}{p} - \ln x \right) = -B_3 \approx -1.3326.$

ii) $\lim_{x \to \infty} \left( \sum_{p \leq x} \frac{1}{p} - \ln \ln x \right) = B_1 \approx 0.2615.$

iii) $\lim_{x \to \infty} \left( \sum_{p \leq x} \ln (1 - p^{-1}) - \ln \ln x \right) = -\gamma.$

$B_1$ and $B_3$ are sometimes called Mertens constants, but also go by other names. $\gamma$ is the Euler-Mascheroni constant (see exercise 12.3).
13.7. Exercises

Exercise 13.24. a) Deduce from (12.4) and unique factorization that
\[
\frac{1}{n} \ln(n!) = \sum_{p \leq n} \frac{\ln p}{p^k}.
\]
(Note: we sum over both the relevant integers k and primes p.)
b) Show that (a) implies that for some \(K_1 > 0\)
\[
\left| \frac{1}{n} \ln(n!) - \sum_{p \leq n} \frac{\ln p}{p} \right| < K_1.
\]
(Hint: \(\sum_{k \geq 2} p^{-k} = 1/(p(p-1))\).)
c) Use exercise 12.4 (a) to show that there is a \(K_2\) so that
\[
\left| \frac{1}{n} \ln(n!) - \ln n \right| < K_2.
\]
d) Conclude that \(R(x)\) is bounded where
\[
R(x) := \sum_{p \leq n} \frac{\ln p}{p} - \ln n.
\]

Figure 82. The function \(\ln(\ln(x))\) for \(x \in [1, 10^{40}]\).
Exercise 13.25. a) Let \( a_n = \frac{\ln p}{p} \) is \( n = p \) a prime and 0 else and set \( f(t) = \frac{1}{\ln t} \). Now use Abel summation (Proposition 12.16) to show that
\[
\sum_{n \leq x} \frac{1}{p} = \frac{1}{\ln x} \sum_{p \leq x} \frac{\ln p}{p} + \int_2^x \frac{1}{t(\ln t)^2} \sum_{p \leq t} \frac{\ln p}{p} \, dt.
\]

b) Use exercise 13.24 (d) applied to the previous item to show that
\[
\sum_{n \leq x} \frac{1}{p} = 1 + \frac{R(x)}{\ln x} + \int_2^x \frac{1}{t \ln t} \, dt + \int_2^x \frac{R(t)}{t(\ln t)^2} \, dt.
\]

c) Conclude that
\[
\sum_{p \leq x} \frac{1}{p} = \ln \ln x + o(\ln \ln x).
\]
d) Compare (a) with exercise 13.18(d).
e) To appreciate how agonizingly slow the approach of \( \ln \ln x \) to infinity is, approximate \( \ln \ln 10^{10^{10}} \). (Hint: about 25).
f) To write that number — \( 10^{10^{10}} \) — in full decimal notation in a series of books, how many books would you fill? Assume that you write 2000 characters on a page and that 500 pages make one book.
Chapter 14

The Birkhoff Ergodic Theorem

Overview. To fully understand and appreciate the proof of the Birkhoff ergodic theorem, we have to dig a little deeper in analysis. We give the necessary background in this chapter and then prove the theorem. It is recommended that you carefully read Sections 9.1 and 9.2 again before starting Sections 14.1, 14.2, and 14.3 below.

14.1. Measurable Sets

We recall from Section 9.2 that if we have a space $X$ and a collection $\Sigma$ of measurable sets, then the pair $(X, \Sigma)$ is called a measurable space.

Definition 14.1. A function $F : X \to Y$ is called measurable function if the inverse image under $F$ of any measurable set in $Y$ is measurable in $X$.

A measure $\mu$ is a non-negative function from $\Sigma$ to $[0, \infty]$ that is countably additive on disjoint measurable sets (Definition 9.5). A triple $(X, \Sigma, \mu)$ is called a measure space. A probability measure is a measure that assigns a measure 1 to the entire space. It is time to refine our understanding of those concepts.

Definition 14.2. A sigma algebra or $\sigma$-algebra is a collection $\Sigma$ of sets with the following properties:

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$\emptyset \in \Sigma$ and $\Sigma$ is closed under complementation and under countable union. In any topological space, the smallest $\sigma$-algebra that contains the open sets is called the Borel sets (Definition 9.1).

**Remark 14.3.** Since $(\bigcup_{i \in \mathbb{N}} A_i)^c = \bigcap_{i \in \mathbb{N}} A_i^c$ (exercise 9.1), we see that a $\sigma$-algebra is also closed under countable intersection.

We are now in a position to give a more formal definition of a measure (see Definition 9.5).

**Definition 14.4.** Let $(X, \Sigma)$ be a measure space. A **measure** is a function $\mu : \Sigma \to [0, \infty]$ such that $\mu(\emptyset) = 0$ and for every countable sequence of disjoint (measurable) sets $S_i$:

$$\mu\left(\bigcup_{i=1}^{\infty} S_i\right) = \sum_{i=1}^{\infty} \mu(S_i).$$

If $\Sigma$ contains the open sets, then $\mu$ is called a **Borel measure**.

**Definition 14.5.** Let $X$ be a set and $\mu : \Sigma \to [0, \infty]$ a measure. A set $S \subseteq X$ is **measurable** or, more accurately, $\mu$-measurable if $S \in \Sigma$. A function $f : X \to \mathbb{R}$ is **measurable** if for every $y \in \mathbb{R}$, $f^{-1}(y, \infty)$ is in $\Sigma$. (Here, $f^{-1}(S)$ means the inverse image of the set $S$)

Why is this so complicated? Recall from Section 9.1 that if we try to assign a measure $\mu$ on the real line consistent with our intuitive notion of length, that is: intervals $(a, b)$ must have “measure” $b - a$ and the measure is translation invariant\(^1\), we may run into trouble. In that section we showed, using the axiom of choice, that we can construct sets (Vitali sets) that cannot be assigned a measure. Thus we cannot assume that any arbitrary set is measurable. So if we define certain abstract sets and want to talk about their measure, we have to always be very careful that we didn’t leave the sigma algebra of measurable sets.

In fact, the determination that certain combinations of measurable functions are still measurable plays a significant role in the proof of Birkhoff’s theorem. So let us have a closer look at this.

\(^1\)This is the Lebesgue measure.
14.2. Measurable Functions

Not all functions are measurable. For instance, the function from $\mathbb{R}$ to itself that is 1 on the Vitali set $V$ (see Section 9.1) and zero elsewhere, is not Lebesgue measurable. For a more interesting example, see exercise 14.3.

Suppose $f$ is measurable. Recall that the collection of measurable sets must be closed under complementation, countable intersection, and countable union. Since $f^{-1}((\infty, y])$ is the complement of the measurable set $f^{-1}((y, \infty))$, it is also measurable. $f^{-1}((y, \infty))$ can be written as the (countable) intersection $\bigcap_{n \in \mathbb{N}} f^{-1}((y - \frac{1}{n}, \infty))$, it, too, is measurable. Again, by complementation, $f^{-1}((\infty, y))$ is measurable.

It is easy to see that if $f$ and $g$ are measurable, then $h(x) = \sup \{f(x), g(x)\}$ is measurable because $h^{-1}((y, \infty)) = f^{-1}((y, \infty)) \cup g^{-1}((y, \infty))$ (see Figure 83). Similar for $\inf \{f(x), g(x)\}$. Almost as easy is the fact that also $f + g$ and $f \cdot g$ are measurable. For the set

$$A_{r_1, r_2} := \{x \mid f(x) > r_1\} \cap \{x \mid g(x) > r_2\}$$

is measurable for all rationals $r_i$, and therefore so is the (countable) union of $A_{r_1, r_2}$ over those rationals such that $r_1 + r_2 > y$ or such that $r_1 r_2 > y$.

**Lemma 14.6.** Let $\{f_n\}$ be a sequence of measurable functions. Then $\sup_n f_n(x)$, $\inf_n f_n(x)$, $\limsup_n f_n(x)$, and $\liminf_n f_n(x)$ are measurable.

**Proof.** Set $h_\pm$ equal to $\sup_n f_n(x)$ and $\inf_n f_n(x)$, respectively. Then

$$h_+^{-1}((y, \infty)) = \bigcup_{n=1}^\infty f_n^{-1}((y, \infty)),$$
which proves the first case. The proof for $h_-$ is same, except that the union must be replaced by an intersection.

Set $g_\pm$ equal to $\lim\sup_{n} f_n(x)$ and $\lim\inf_{n} f_n(x)$, respectively. Since

$$g_+(x) = \lim_{n \to \infty} \sup_{i \geq n} f_i(x)$$

and $\sup_{i \geq n} f_i(x)$ is non-increasing (in $n$), we can replace the above limit by the infimum, and use the above results for supremum and infimum to get

$$g_+^{-1}((y, \infty)) = \cap_{n \geq 1} \cup_{i \geq n} f_i^{-1}((y, \infty)).$$

And so $g_+$ is measurable. A similar reasoning works for $g_-$. \hfill \blacksquare

Remark 14.7. As a result, the pointwise limit (if it exists) of a sequence of measurable functions is also measurable.

14.3. Dominated Convergence

In this section, we prove — largely inspired by [7] — Lebesgue’s dominated convergence theorem. This is a result of fundamental importance in its own right. It is widely used not only in analysis but also in applications of analysis to the study of partial differential equations and probability theory among others. Here, we will need it to prove the ergodic theorem.

The following theorem says that almost everywhere pointwise\(^2\) convergence implies nearly\(^3\) uniform convergence, that is: convergence is uniform, except on a set of small measure. See Figure 84.

**Theorem 14.8 (Egorov’s Theorem).** Let $(X, \Sigma, \mu)$ a finite measure\(^4\) space. Suppose that $\{f_i\}$ is a sequence of measurable functions on $X$, so that $\mu$ almost everywhere, $f_i(x)$ converges pointwise to $f(x)$. Then for every $\varepsilon > 0$, there is a set $U \in \Sigma$ on which the convergence of $f_i \to f$ is uniform, and so that the exceptional set $\mu(X \setminus U) < \varepsilon$.

**Proof.** Let

$$A_{m,n} := \left\{ x \in X : \forall i \geq m, |f_i(x) - f(x)| < \frac{1}{n} \right\}. $$

\(^2\)Pointwise convergence means that for $x$ fixed, $\lim_{i \to \infty} f_i(x) = f(x)$.

\(^3\)For the usage of the word ‘nearly’ here, see Section 14.4.

\(^4\)A space with $\mu(X) < \infty$
Figure 84. A sequence of functions $f_n(x) = x^{1/n}$ that converge almost everywhere pointwise to $f(x) = 1$ on $[0, 1]$. The convergence is uniform on $U = [\varepsilon, 1]$ for any $\varepsilon \in (0, 1)$.

We have $A_{m,n} \subseteq A_{m+1,n}$ and $\bigcup_m A_{m,n}$ covers all of $X$, except for a measure zero set $Z_n$ (see Figure 84). Thus we can choose $m_n$ such that

$$\mu(X \setminus A_{m_n,n}) = \mu(A_{m_n,n}^c) < \frac{\varepsilon}{2n},$$

(14.1)

where the superscript indicates the complement in $X$. For any $x$ in the intersection of all $A_{m,n}$, we have that for $i \geq m_n$,

$$|f_i(x) - f(x)| < 1/n.$$

And thus on $U := \bigcap_{n \geq 1} A_{m_n,n}$, we have uniform convergence. Within $X$, we have

$$X \setminus U = (\bigcap_{n \geq 1} A_{m_n,n})^c = \bigcup_{n \geq 1} A_{m_n,n}^c,$$

And so, by equation (14.1) and subadditivity (9.1), $\mu(X \setminus U) < \varepsilon$. ■

Next we prove first that integrable functions nearly live on sets of finite measure and that integrals of measurable functions over small sets are small.

**Lemma 14.9.** Suppose $g : X \to [0, \infty]$ is measurable and integrable. Then:

i) for every $\varepsilon > 0$, there is a set $F$ of finite measure such $\int_{X \setminus F} g \, d\mu < \varepsilon$.

ii) for every $\varepsilon > 0$, there is a $\delta > 0$ such that for all small sets $S$ with $\mu(S) < \delta$, we have $\int_S g \, d\mu < \varepsilon$.

**Proof.** Let $\{y_i\}$ be a countable partition of the range of an integrable function $g$. Denote $A_i = g^{-1}(\{y : y \geq y_{i+1}\})$ and $\Delta_i = y_{i+1} - y_i$. From the
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Definition of the Lebesgue integral (Section 9.2 and Figure 85), we see that for every $\varepsilon > 0$ we can choose a partition so that

$$\sum_{i=1}^{\infty} \mu(A_i) \Delta_i < \int g \, d\mu < \frac{\varepsilon}{2} + \sum_{i=1}^{\infty} \mu(A_i) \Delta_i.$$ 

Since the sum must converge, we can truncate at some $n$ to get

$$\sum_{i=1}^{n} \mu(A_i) \Delta_i < \int g \, d\mu < \frac{\varepsilon}{2} + \sum_{i=1}^{n} \mu(A_i) \Delta_i. \quad (14.2)$$

We may assume $\Delta_i > 0$ in this sum (the $\Delta_i = 0$ terms do not contribute). The union $F := \bigcup_{i=1}^{n} A_i$ must have finite measure (otherwise $\sum_{i=1}^{n} \mu(A_i) \Delta_i$ would diverge). Now we compute

$$\int_{X \setminus F} g \, d\mu = \int_{X} g \, d\mu - \int_{F} g \, d\mu < \left( \varepsilon + \sum_{i=1}^{n} \mu(A_i) \Delta_i \right) - \sum_{i=1}^{n} \mu(A_i) \Delta_i = \varepsilon.$$

We used both inequalities in (14.2) to derive the last inequality.

Figure 85. The definition of the Lebesgue integral. Let $\{y_i\}$ be a countable partition of the range of $g$. We approximate $\int g \, d\mu$ from below by $\sum \mu \left( g^{-1} \left( \{ y : y \geq y_i + 1 \} \right) \right) (y_{i+1} - y_i)$. Then $g$ is integrable if the limit converges as the mesh of the partition goes to zero. The function $\gamma$ in the proof of Lemma 14.9 (ii) is indicated in red. (Here $\mu$ is the Lebesgue measure.)

To prove (ii), denote by $y$ the function whose value equals $y_i$ on $A_i$ (see Figure 85). Let $y_{i+}$ be the maximum of the $y_i$ (in the definition of $A_i$) for which the $\Delta_i$ are positive. Then for any measurable set $B$ with $\mu(B) < \delta$

$$\int_{B} g \, d\mu = \int_{B} (g - y) \, d\mu + \int_{B} y \, d\mu < \int_{X} (g - y) \, d\mu + \int_{B} y \, d\mu.$$
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Since \( \int_X y \, d\mu \) is simply \( \sum_{i=1}^{n} \mu(A_i) \Delta_i \), the first integral is less than \( \varepsilon \) by (14.2). The same holds for the second integral if we choose \( \delta \) so that \( y + \delta < \varepsilon \). ■

**Theorem 14.10 (Lebesgue’s Dominated Convergence Theorem).** Let \( \{f_k\} \) be a sequence of real valued measurable functions on \( (X, \Sigma, \mu) \). Suppose that the sequence converges \( \mu \)-almost everywhere to \( f \) and that it is dominated by an integrable function \( g \) so that for all \( k \), \( |f_k(x)| \leq g(x) \). Then

\[
\lim_{k \to \infty} \int f_k \, d\mu = \int \lim_{k \to \infty} f_k \, d\mu = \int f \, d\mu.
\]

**Proof.** For any set \( U \in \Sigma \), we have (using linearity of the integral)

\[
\left| \int_X f_k \, d\mu - \int_X f \, d\mu \right| = \left| \int_{X \setminus U} f_k \, d\mu - \int_{X \setminus U} f \, d\mu + \int_U f_k \, d\mu - \int_U f \, d\mu \right|
\leq 2 \left| \int_{X \setminus U} g \, d\mu \right| + \left| \int_U (f_k - f) \, d\mu \right|
\]

We consider the finite measure case (where \( \mu(X) < \infty \)) and the infinite measure case separately.

When \( \mu(X) < \infty \), we use Egorov’s theorem to choose the set \( U \) on which we have uniform convergence so that \( \mu(X \setminus U) < \delta \), where \( \delta \) is as in Lemma 14.9 (ii). So for any \( \eta > 0 \), we can choose \( k \) large enough so that the above inequality becomes

\[
\left| \int_X f_k \, d\mu - \int_X f \, d\mu \right| < 2\varepsilon + \eta \mu(U)
\]

Upon choosing \( \eta \) small enough, the result follows because \( \mu(U) < \infty \).

In the case where \( \mu(U) \) is infinite, we need to do one step extra. Use Lemma 14.9 (i) to find a set \( F \subseteq U \) of finite measure so that \( \int_{U \setminus F} g \, d\mu < \varepsilon \). The first inequality is now followed by

\[
\left| \int_U (f_k - f) \, d\mu \right| = \left| \int_{U \setminus F} (f_k - f) \, d\mu + \int_F (f_k - f) \, d\mu \right|
\leq 2 \left| \int_{U \setminus F} g \, d\mu + \int_F (f_k - f) \, d\mu \right|
\]

The second integral can now be estimated in the same way as before. ■
Remark 14.11. While we proved the theorem here for real valued functions, it also holds for complex valued functions. One simply proves the result for the real and imaginary parts separately.

14.4. Littlewood’s Three Principles

The subject of real analysis, and measure theory, and Lebesgue integration in particular, overtook the older, more informal notions of length and Riemann integration in part because extremely useful theorems like the dominated convergence theorem simply do not hold in the older setting. Here is a simple example to illustrate that.

Let \( f_n : [0, 1] \to \mathbb{R} \) be given by \( f_n(x) = 1 \) if \( x \in S_n \) where
\[
S_n := \left\{ \frac{i}{k} : 0 < k \leq n \text{ and } 0 \leq i \leq k \right\},
\]
and \( f_n(x) = 0 \) elsewhere. Clearly, each \( f_n \) is Riemann integrable (having only finitely many discontinuities). Also the \( f_n \) are dominated by \( g(x) = 1 \).

See Figure 86. However, \( \lim_{n \to \infty} \int f_n \, dx = 0 \) while \( \int \lim_{n \to \infty} f_n \, dx \) is not defined since \( \lim_{n \to \infty} f_n \) is not Riemann integrable (as it has a dense set of discontinuities). In exercises 14.5-14.8, we give other interesting “counter-examples”. For now, note that if we switch to Lebesgue integration, there is no problem because then \( \lim_{n \to \infty} f_n \) is integrable, and non-zero only on the rationals (measure zero) and so its integral is zero.

Nonetheless, this more powerful mode of reasoning seems very abstract and for that reason it is difficult to develop an intuition in the subject. It is perhaps comforting to know that at least some of the masters of the subject themselves recognized this. The most famous instance of this is formed by Littlewood’s three principles [40].

![Figure 86](image-url)
14.4. Littlewood’s Three Principles

Each of these principles describes a desirable behavior that indeed holds if only one excludes sets of arbitrarily small measure. This is expressed by the word “nearly”, which we encountered a few times in Section 14.3: we say that in these cases the behavior nearly holds.

- Every measurable set is nearly a finite union of disjoint open intervals.
- Every measurable function is nearly continuous.
- Every pointwise convergent sequence of functions is nearly uniformly convergent.

The first principle is in fact Proposition 9.4 (ii). The third principle is of course Egorov’s theorem (Theorem 14.8). For the second principle is virtually all texts refer to Luzin’s Theorem (see below). However, Littlewood himself mentions a slightly different theorem in this context, [40] [Section 4.1]. For completeness, we state Luzin’s theorem with only a sketch of the proof.

**Theorem 14.12 (Luzin’s Theorem).** Let \( f \) be measurable in \( (\mathbb{R}, \Sigma, \mu) \) where \( \Sigma \) are the Borel sets and \( \mu \) is the Lebesgue measure. For every \( \varepsilon > 0 \), there is a small open set \( O \) of (Lebesgue) measure less than \( \varepsilon \) so that \( f \) is continuous when restricted to \( \mathbb{R} \setminus O \).

**Sketch of proof.** We approximate \( f \) by stepfunctions \( f_n \) as in Figure 85, so that almost everywhere \( f_n \rightarrow f \). The \( f_n \) are constant except on a exceptional set \( E_n \) of measure zero where the discontinuities are located. By Egorov, we now have that \( f_n \rightarrow f \) is uniform except on a arbitrarily small set \( F \). So we set

\[
S := \mathbb{R} - F - \bigcup_{j \geq n} E_n.
\]

Now on \( S \), the continuous \( f_n \) converge uniformly to \( f \) and therefore \( f \) is continuous\(^5\) on \( S \). Now all we need to do, is to approximate \( S \) with a closed set \( C \) as in Proposition 9.4 (i) and let \( O \) be the complement of \( C \).

One must be careful in the interpretation of this last result: it does not mean that the points of the \( \mathbb{R} \setminus S \) are points of continuity of \( f \). As an example, consider the function that is 1 on the rational numbers and 0 everywhere else. As a function \( \mathbb{R} \rightarrow \mathbb{R} \), it is nowhere continuous, but it’s restriction to

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\(^5\)This is proved in any introductory analysis course.
the irrational numbers is continuous. Luzin’s theorem still goes a little further, and asserts that we can contain the rationals in an open sets of arbitrary small measure (exercise 9.3).

14.5. Weyl’s Criterion

To get us in the mood for the ergodic theorem, we first look at another which is very often used in number theory. First, we need a basic result from analysis.

**Theorem 14.13** (Fejér’s Theorem, informal version). Let $S$ be the unit circle parametrized by $z = e^{2\pi ix}$ in the complex plane. Let $f : S \to \mathbb{R}$ be continuous. Then for any $\varepsilon > 0$ there is $p_M(e^{2\pi ix}) := \sum_{m=-M}^{M} a_m e^{2\pi i m x}$ such that $|f(z) - p_M(z)| < \varepsilon$.

The full version of this theorem explicitly constructs the approximating polynomials, see [39] [Chapter 12] or [2] [Chapter 11]. We will not prove this result here, as that would take us too far afield.

In what follows, we let $1_{[a,b]}(x)$ denote the function that is 1 if $x$ is in $[a,b]$ and 0 elsewhere.

**Theorem 14.14** (Weyl’s Criterion). The following are equivalent.

i) The real sequence $\{x_n\}$ is equidistributed modulo 1, i.e. for all $a$ and $b$

$$\lim_{n \to \infty} \frac{1}{K} \sum_{k=1}^{K} 1_{[a,b]}(x_k) = (b-a).$$

ii) For every continuous function $f : \mathbb{R}/\mathbb{Z} \to \mathbb{C}$,

$$\lim_{n \to \infty} \frac{1}{K} \sum_{k=1}^{K} f(x_k) = \int_{0}^{1} f(x) \, dx.$$

iii) For all $m \neq 0$ in $\mathbb{Z}$

$$\lim_{n \to \infty} \frac{1}{K} \sum_{k=1}^{K} e^{2\pi imx_k} = 0.$$

**Proof.** We first prove the equivalence of (i) and (ii). Since real and imaginary of $f$ can be dealt with in the same way, it is sufficient to consider only the real case.
14.5. Weyl’s Criterion

Since $f$ is continuous on a compact domain, it is uniformly continuous (see [51]). So let $\{x_i\}_{i=0}^m$ be a partition of the circle $\mathbb{R}/\mathbb{Z}$ and $c_i \in [x_i, x_{i+1}]$, then for any $\varepsilon > 0$, we can choose a fine enough partition so that

$$f_m(x) = \sum_{i=0}^{m-1} f(c_i) \mathbf{1}_{[x_i, x_{i+1}]}(x)$$

and

$$|f(x) - f_m(x)| < \varepsilon. \quad (14.3)$$

Now (i) implies that

$$\lim_{K \to \infty} \frac{1}{K} \sum_{k=1}^{K} f(x_k) = \sum_{i=0}^{m-1} f(c_i) (x_{i+1} - x_i) = \int f_m \, dx.$$ 

With (14.3), this implies that

$$\left| \lim_{K \to \infty} \frac{1}{K} \sum_{k=1}^{K} f_m(x_k) - \int f \, dx \right| < 2\varepsilon,$$

and (ii) follows. The reverse follows by approximating $\mathbf{1}_{[a, b]}$ by the continuous function $g_\varepsilon$ as indicated Figure 87. It is easy to see that (ii) implies

![Figure 87](image-url)

Figure 87. The functions $\mathbf{1}_{[a, b]}$ in black and $g_\varepsilon$ in red. $\varepsilon$ is the width (indicated by two-sided arrows) of the regions where $g_\varepsilon$ and the step function do not agree.

$$\lim_{K \to \infty} \frac{1}{K} \sum_{k=1}^{K} g_\varepsilon(x_k) = \int g_\varepsilon \, dx = b - a.$$ 

Taking the limit as $\varepsilon$ tends zero establishes (i).

It is clear that (ii) immediately implies (iii). Thus we only need to prove that (iii) implies (ii). Let $f : S \to \mathbb{R}$ be continuous. Theorem 14.13 implies
that for any \( \varepsilon > 0 \) there is a \( p_M(e^{2\pi ix}) := \sum_{m=-M}^{M} a_m e^{2\pi imx} \) so that
\[
\left| \int_0^1 f(e^{2\pi ix}) \, dx - \int_0^1 p_M(e^{2\pi ix}) \, dx \right| = \left| \int_0^1 f(e^{2\pi ix}) \, dx - a_0 \right| < \varepsilon.
\]

If we also appeal to item (iii), we see that
\[
\left| \lim_{K \to \infty} \frac{1}{K} \sum_{k=1}^{K} \left[ f(e^{2\pi ik}) - p_M(e^{2\pi ik}) \right] \right| = \left| \lim_{K \to \infty} \frac{1}{K} \sum_{k=1}^{K} f(e^{2\pi ik}) - a_0 \right| < \varepsilon.
\]

Comparison of the last two inequalities yields the implication.

If \( T \) is ergodic with respect to Lebesgue, and if we set \( x_i = T^i(x_0) \) and \( f(x) := e^{2\pi imx} \). Now, of course, item (ii) is exactly Corollary 9.13, which says that time averages equal space averages. The standard example of this is \( T(x_{k+1}) = x_k + \rho \) where \( \rho \) is irrational, as we discussed at length in Chapter 10. However, it is still amusing to give a very simple and direct proof of this, based on Weyl’s criterion.

Indeed, it requires no more than than summing a geometric series to see that
\[
\frac{1}{n} \sum_{k=0}^{n-1} e^{2\pi imx_k} = \frac{1}{n} \sum_{k=0}^{n-1} e^{2\pi im\rho k} = \frac{1}{e^{2\pi im\rho} - 1} e^{2\pi im\rho} - 1.
\]
Since \( \rho \) is irrational and \( m \neq 0 \), we have that \( e^{2\pi im\rho} - 1 \neq 0 \), and so the factor \( 1/n \) drives the limit to zero. (If \( m = 0 \) the left hand side immediately yields one).

A final remark is that in the proof of Weyl’s criterion, it might seem more reasonable to prove (iii) implies (i). But there is a subtle obstruction to an easy proof. Such a proof would express \( 1_{[a,b]} \) as a trigonometric sum that converges uniformly. However, this is not possible. It turns out that if we try that the trigonometric sum \( s(x) \) approximating functions with a jump discontinuity always “overshoots” by almost 9%. This is called the Gibbs phenomenon [2, 24], and also goes by the name of ringing .

### 14.6. Proof of Birkhoff’s Ergodic Theorem

Our proof is based on [46] [section 9]. As before, we will denote iterates under \( T \) by subscripts.
\[
T(x_0) = x_1 , \quad T(T(x_0)) = T^2(x_0) = T(x_1) = x_2 , \quad \cdots
\]
and so on. We also define the sums
\[ S^f_n(x_0) = \sum_{i=1}^n f(T^i(x_0)). \]

**Remark 14.15.** In this section, we work in a measure space \((X, \Sigma, \mu)\). We stipulate that \(T : X \to X\) is a measurable transformation that preserves a probability measure \(\mu\) and that \(f : X \to \mathbb{R}\) (or \(\mathbb{C}\)) is an arbitrary \(\mu\)-integrable function.

**Proposition 14.16 (Maximal Ergodic Theorem).** If for \(\mu\)-almost every \(x\), there is an \(n(x)\) such that \(S^{p(x)}_f(x) \geq 0\) \((\leq 0)\), then \(\int f\,d\mu \geq 0\) \((\leq 0)\).

**Proof.** Note that this statement holds for \(f\) with \(\geq\) if and only if it holds for \(g = -f\) with \(\leq\). So it is sufficient to prove only the \(\geq\) version.

First assume that \(n(x)\) is bounded (for almost all \(x\)) by some \(k > 0\).
Then no matter how large we take \(N\), there is some \(p(x)\) in \(\{N-k, \cdots, N\}\) such that \(S^{p(x)}_f(x) \geq 0\) (see Figure 88). We then have for \(\mu\)-almost all \(x\)
\[ S^N_f(x_0) = S^{p(x)}_f(x_0) + S^{N-p(x)}_f(x_p) \geq -S^{N-p(x)}_f(x_p) \geq -S^k_f(x_{N-k}). \]
Therefore, for \(\mu\)-almost all \(x\),
\[ \sum_{i=1}^N f(T^i(x)) \geq -\sum_{i=N-k+1}^N |f(T^i(x))|. \]

Bearing in mind that \(\mu\) is invariant, we integrate this inequality. So by Lemma 10.1, \(\int f(T^i(x))\,d\mu = \int f(x)\,d\mu(x)\) and similarly for \(|f|\). In this way we obtain, after integrating, that \(N\int f\,d\mu \geq -k\int |f|\,d\mu\). But since we may take \(N\) arbitrarily large, it follows that \(\int f\,d\mu \geq 0\).
Now, let $k$ be arbitrary positive integers and define

$$f_k(x) = \begin{cases} f(x) & \text{if } n(x) \leq k \\ 0 & \text{else} \end{cases}$$

We have $|f_k| \leq |f|$ and so the $f_k$ are dominated by $|f|$ and since $f$ is $\mu$-integrable, so are the $f_k$. Since the $f_k$ converge pointwise to $f$, we have

$$\int f \, d\mu = \lim_{k \to \infty} \int f_k \, d\mu \geq 0,$$

by dominated convergence (Theorem 14.10).

We will need the contra-positive of this result. Here it is explicitly.

**Corollary 14.17.** Suppose $\int f \, d\mu < 0$ ($> 0$), then there is a set $P$ of positive $\mu$-measure such that for all $x \in P$, $S_n^f(x) < 0$ ($> 0$) for all $n$.

Under the hypotheses of remark 14.15, the statement of Theorem 9.10 is as follows.

**Theorem 14.18 (Birkhoff or Pointwise Ergodic Theorem).** The limit of the time average

$$\langle f \rangle(x) := \lim_{n \to \infty} \frac{1}{n} \sum_{i=0}^{n-1} f(T^i(x))$$

is defined on a set of full measure. It is an integrable function and satisfies (wherever defined)

$$\int_X \langle f \rangle(x) \, d\mu = \int_X f(x) \, d\mu.$$

**Proof.** We want to compute the limit of the time average of $f$. So let

$$\langle f \rangle^+(x) = \limsup_{n \to \infty} \frac{1}{n} S_n^f(x) \quad \text{and} \quad \langle f \rangle^-(x) = \liminf_{n \to \infty} \frac{1}{n} S_n^f(x).$$

By Lemma 14.6 and the comments immediately prior to it, $\langle f \rangle^\pm$ are measurable functions. First suppose they are bounded. Then they are also integrable, because $\mu(X) = 1$.

Suppose that the following statement is false:

$$\int_X \langle f \rangle^- \, d\mu \geq \int_X f \, d\mu.$$
Then, since \( \langle f \rangle^\pm \) and \( \mu(X) \) are bounded, there must be an \( \varepsilon > 0 \) so that
\[
\int_X \langle (f)^- \rangle \, d\mu < \int_X (f - \varepsilon) \, d\mu \quad \implies \quad \int_X \langle (f)^- \rangle \, d\mu < 0.
\]
By the contrapositive of the maximal ergodic theorem, this gives that there are (a positive measure of) \( x \) so that \( S_{f+\varepsilon}^n(x) < 0 \) for all \( n \). Now, it is easy to see that \( S_{f+g}^n = S_f^n + S_g^n \) and that \( \langle f \rangle^- \) is invariant along orbits. Thus for any such \( x \), we obtain that
\[
n(f)^-(x) - S_f^n(x) + \varepsilon < 0 \quad \text{or} \quad (f)^-(x) < \frac{1}{n} S_f^n(x) - \varepsilon.
\]
If we take the liminf as \( n \to \infty \) on both sides, we arrive at a contradiction. This establishes that
\[
\int_X \langle f \rangle^- \, d\mu \geq \int_X f \, d\mu.
\]
In a similar way (exercise 14.12), one derives that
\[
\int_X f \, d\mu \geq \int_X \langle f \rangle^+ \, d\mu.
\]
Putting (14.4) and (14.5) together shows that if \( \langle f \rangle^\pm \) are bounded, then
\[
\int_X \langle f \rangle^+ \, d\mu \leq \int_X f \, d\mu \leq \int_X \langle f \rangle^- \, d\mu.
\]
and thus all three are equal. Since \( \langle f \rangle^+(x) \geq \langle f \rangle^-(x) \), we also have that these two quantities must be equal except on a set of measure zero. This proves that for almost all \( x \), the limit of \( \frac{1}{n} S_f^n(x) \) exists.

Now we drop the assumption that \( \langle f \rangle^\pm \) are finite. So let
\[
X_n := \{ x \in X : -n \leq \langle f \rangle^-(x) \leq \langle f \rangle^+(x) \leq n \}.
\]
\( T \) maps \( X_n \) to itself and so all hypotheses hold for \( X_n \) and therefore the above conclusion holds for \( X_n \) instead of \( X \), and thus for \( X_\infty = \bigcup_n X_n \). We are done if \( X \setminus X_\infty \) has \( \mu \)-measure zero. Now, \( X_n \) is measurable because \( \langle f \rangle^\pm \) are, and so \( X_\infty \) and its complement are also measurable. Suppose the complement has positive measure, then since \( f \) is integrable, there must be a \( c > 0 \) so that
\[
\int_{X \setminus X_\infty} -cd\mu < \int_{X \setminus X_\infty} f \, d\mu < \int_{X \setminus X_\infty} cd\mu.
\]
We apply again the contrapositive of the maximal ergodic theorem, to get that then there must be a (positive measure of) \( x \) in \( X \setminus X_\infty \) so that for all \( n \)
\[
S_{f+c}^n(x) > 0 \quad \text{and} \quad S_{f-c}^n(x) < 0 \quad \implies \quad -nc < S_f^n(x) < nc.
\]
But this contradicts the definition of $X \setminus X_\infty$.

As mentioned in Chapter 9, it is frequently the following Corollary which one has in mind when referring to Birkhoff’s ergodic theorem.

**Corollary 14.19.** A transformation $T : X \to X$ that preserves a probability measure $\mu$ has the property that every $T$-invariant set has measure 0 or 1 if and only if for every integrable function $f$

$$\lim_{n \to \infty} \frac{1}{n} \sum_{i=0}^{n-1} f(T^i(x)) = \int_X f(x) \, d\mu$$

for all $x$ except possibly on a set of measure 0.

![Figure 89. The functions $\mu(X^-)$ and $\mu(X^+)$](image)

**Proof.** By Theorem 14.18, $\langle f \rangle(x)$ is defined on a set of full measure. So let

$$X^- := \{ x \in X : \langle f \rangle(x) < c \} \quad \text{and} \quad X^+ := \{ x \in X : \langle f \rangle(x) > c \}.$$

Replacing $x$ by an inverse image (under $T$) of $x$ does not change the value of $\langle f \rangle(x)$, and so $X^\pm$ are invariant sets. By the ergodic assumption, $\mu(X^-_c)$ (as a function of $c$) must have measure 0 or 1, and is therefore an increasing step function with the step of height 1 occurring, say, at $c = c_-$. Similarly, $\mu(X^+_c)$ is a step function, with a decreasing step of height 1 occurring at $c = c_+$. See Figure 89.

If $c_- < c_+$, then for any interval $[c_1, c_2] \subset (c_-, c_+)$, we obtain that

$$\mu(X^+_c) = \mu(X^-_c) = 1,$$

which is impossible, since these sets do not intersect. In the same way, if $c_+ < c_-$, then for any interval $[c_1, c_2] \subset (c_+, c_-)$

$$\mu(X^+_c) = \mu(X^-_c) = 0,$$

which contradicts the fact that the union of $X^+_c$ and $X^-_c$ is the entire space and so must have measure 1. So $c_- = c_+ = c_0$. Thus $\langle f \rangle(x) = c_0$ on a set of full measure. And therefore Theorem 14.18 implies
that $\int_X f(x) \, d\mu = \int_X \langle f \rangle(x) \, d\mu = c_0$, which implies that time average equals space average.

Vice versa, if $T$ is not ergodic, then there are invariant sets $X_1$ and its complement $X_2$ both of positive measure. Let $1_{X_1}$ be the function that is 1 on $X_1$ and 0 elsewhere. The time average $\langle 1_{X_1} \rangle(x)$ is 1 or 0, depending on where the starting point $x$ is. In either case, it is not equal to the spatial average $\int_X 1_{X_1}(x) \, d\mu \in (0,1)$.

In Section 9.3, we observed that ergodic measures are the building blocks of chaotic dynamics. Thus transformations where there is a unique ergodic measure are especially interesting.

**Definition 14.20.** A transformation $T$ of a measure space is uniquely ergodic if there is a unique Borel probability measure with respect to which $T$ is ergodic.

14.7. Exercises

**Exercise 14.1.**

a) Show that $g_n(X) = \sup_{i \geq n} f_i(x)$ is non-increasing (in $n$).

b) Let $f_n(x) = \sin nx$. Determine $\limsup_n f_n(1)$. *(Hint: use Lemma 10.6).*

c) Show that the twin prime conjecture (Conjecture 1.29) is equivalent to $\liminf_n p_{n+1} - p_n = 2$ ($p_n$ is the $n$th prime).

**Exercise 14.2.**

a) Give a definition of a measurable function $f$ from a topological space to $\mathbb{C}$. *(Hint: split up the real and imaginary parts and use the Borel sigma algebra as measurable sets, then follow Section 14.1.)*

b) Show that if $c$ is a constant and a real function $f$ measurable, then $cf$ is measurable.

c) Consider the set $V$ in Section 9.1 and show that it is not measurable.

d) Consider the function $1_V$ which is 1 on points in $V$ and 0 elsewhere. Show that $1_V$ is not measurable.
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Figure 90. Left: an impression of the function $g(x) = c(x) + x$ where $c(x)$ is taken from figure 53. Left: its inverse $h := g^{-1}$ is well-defined but not Lebesgue measurable. Linear interpolated segments are colored red.

Exercise 14.3. In this exercise, we exhibit a non-trivial function $g$ that is not Lebesgue measurable. The student should review exercises 9.8–9.13 for the properties of the Cantor function $c(x)$. Define $g(x) = c(x) + x$ so that $g : [0,1] \rightarrow [0,2]$. Its inverse is denoted by $h$ (see Figure 90). The Lebesgue measure is denoted by $\mu$.

a) Show that $g$ is invertible and call its inverse $h$. (Hint: $c$ is strictly increasing on the Cantor set $C$, so $g$ is strictly increasing on $[0,1]$.)

b) Show that the complement $O$ of $g(C)$ is Lebesgue measurable, and that $\mu(O) = 1$. (Hint: $O$ is a countable collection of open intervals whose lengths sum to 1.)

c) Use (b) to show that $\mu(g(C)) = 1$. (Hint: Corollary 9.6.)

d) Show that there is a non-measurable set $W \subset g(C)$. (Hint: recall that $V \subseteq [0,1]$; insert the pieces corresponding to $O$ into $[0,1]$. Bits of $V$ will be translated, but this does not affect their measure. When finished, you have a non-measurable set $W \subset g(C) \subset [0,2]$.)

e) Show that $\mu(h(W)) = 0$, and so $h(W)$ is measurable. (Hint: $h(W)$ is contained in $C$. Use Lemma 9.20.)

f) Use (a) and (e) to show that there is a Lebesgue measurable set $Z$ such that $h^{-1}(Z) = W$ and $W$ is not measurable.
Exercise 14.4. Explain why Henri Lebesgue wrote the following about his method of integration (as cited by [27][ page 796]):

“I have to pay a certain sum, which I have collected in my pocket. I take the bills and coins out of my pocket and give them to the creditor in the order I find them until I have reached the total sum. This is the Riemann integral. But I can proceed differently. After I have taken all the money out of my pocket I order the bills and coins according to identical values and then I pay the several heaps one after the other to the creditor. This is my integral.”

Exercise 14.5. In this exercise, we show that the dominated convergence with Riemann integration cannot be saved even by restricting to continuous functions $f : [0, 1] \to [0, 1]$. Let $f_n$ be given as follows, see Figure 91. For every pair $(j, k)$ with $\gcd(j, k) = 1$ and so that $j/k \in [0, 1]$, define

$h_n(j, k, x) = \max \left\{ 0, 1 - n^3 \left| x - \frac{j}{k} \right| \right\}$

and

$f_n(x) := \sum_{\substack{j/k \in [0, 1] \\
\gcd(j, k) = 1 \wedge k \leq n}} h(j, k, x)$.

a) Show that $f_n$ is continuous and dominated by $g(x) = 1$. (Hint: show that the minimal distance between the centers of any two “triangles” $h_n(j, k, x)$ defined in (a) is at least $1/n^2$.)

b) Show that $\lim_{n \to \infty} \int f_n dx = 0$. (Hint: first give a rough estimate how many rationals with denominator less than $n + 1$ there are in the unit interval.)

c) Let $r \in [0, 1]$ be an algebraic number of degree at least two. Show that Roth’s theorem (Theorem 1.21) implies that for all $\varepsilon > 0$

$$\exists c(r, \varepsilon) > 0 \text{ such that } \forall j \in \mathbb{Q} : \left| r - \frac{j}{k} \right| > \frac{c(r, \varepsilon) k^{1-\varepsilon}}{n^\varepsilon}.$$  

d) Show that (c) implies that for every algebraic number $r$ of degree at least two, $\lim_n f_n(r) = 0$.

e) Use exercise 7.14 (e) to show that for this example dominated convergence does not hold for Riemann integration. (Hint: show that the Riemann integral of $\lim_n f_n$ is not defined.)

f) Explain that if you use Lebesgue integration, there is no problem.

Exercise 14.6. Let $f_n(x) = n$ for $x \in [0, 1/n]$ and 0 elsewhere and set $g(x) = 1/x$.

a) Show that $g$ dominates the $f_k$. See Figure 92.

b) Show that $\lim_{k \to \infty} \int f_k d\mu \neq \int \lim_{k \to \infty} f_k d\mu$.

c) Why do (a) and (b) not contradict Theorem 14.10?

Exercises 14.7 and 14.8 provide a more interesting illustration of the dominated convergence theorem. Generalizing exercise 11.19, for fixed $r \geq$
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![Figure 91](image1.png)

**Figure 91.** The function $f_n$ (in red) in exercise 14.5 is a sum of very thin triangles with height 1. Each triangle is given by $h_n(j,k,x)$ (in black).

![Figure 92](image2.png)

**Figure 92.** The functions $f_n$ in exercise 14.6 and the function $g$ (in red) that dominates them.

1. Consider the functions $g_k(x) = k^r x^k (1-x)$ on $[0,1]$. Define $G_k(x) = \sup_{i \leq k} g_i(x)$ and $G(x) = \sup_{i} g_i(x)$. 

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---
Exercise 14.7. a) Show that $g_k(x)$ is increasing on $[0, \frac{k}{k+1}]$ and decreasing on $[\frac{k}{k+1}, 1]$.

b) Show that $g_k$ has maximum $k^{-1} \left( \frac{k}{k+1} \right)^{k+1} \approx k^{-1} e^{-1}$. (Hint: $\lim_{k \to \infty} (1 + a/k)^k = e^a$.)

c) Show that $g_{k-1}(x) = g_k(x)$ iff $x \in \left\{ 0, \left( \frac{k-1}{k} \right)^r, 1 \right\}$ and that

$$g_k \left( \left( \frac{k-1}{k} \right)^r \right) = k^r \left( \frac{k-1}{k} \right)^{rk} \left( 1 - \left( \frac{k-1}{k} \right)^r \right) \approx k^{-1} r e^{-r}.$$ 

d) Show that $g_k(x) = g_{k+1}(x)$ iff $x \in \left\{ 0, \left( \frac{k}{k+1} \right)^r, 1 \right\}$ and that

$$g_k \left( \left( \frac{k}{k+1} \right)^r \right) = (k+1)^r \left( \frac{k}{k+1} \right)^{r(k+1)} \left( 1 - \left( \frac{k}{k+1} \right)^r \right) \approx (k+1)^{r-1} r e^{-r}.$$ 

e) Show that $\left( \frac{k}{k+1} \right)^r - \left( \frac{k-1}{k} \right)^r \approx rk^{-2}$. (Hint: compute the first non-zero term in the expansion of $(1+x)^r - (1-x)^r$.)

f) Show that $\int G(x) \, dx$ is “sandwiched” between the sum $S_1$ of the areas of the rectangles like the one shaded red in Figure 93 and the sum $S_2$ of the red ones plus the green ones.

g) Use (c) through (f) to show that there are functions $c_1$ and $c_2$ such that

$$S_1 = c_1(r) \sum k^{-1} k^{-2} \quad \text{and} \quad S_2 = c_2(r) \sum (k+1)^{r-1} k^{-2}.$$ 

h) Conclude that $G$ is integrable iff $r < 2$.

Figure 93. In this figure $r = 2$. We show the function $g_k(x)$ (red) on $[0, 1]$ and its intersections. The sum of the rectangles like the one shaded in red give a lower bound for $\int G_k \, dx$ while the sum of the red and green rectangles give an upper bound.
Exercise 14.8. a) Use exercise 14.7 (f) to show that the dominated convergence theorem implies that for \( r < 2 \), we have
\[
\int_0^1 \lim_{k \to \infty} g_k(x) \, dx = \lim_{k \to \infty} \int_0^1 g_k(x) \, dx.
\]
b) What goes wrong for \( r \geq 2 \)?
c) Show that
\[
\int_0^1 \lim_{k \to \infty} g_k(x) \, dx = 0 \quad \text{and} \quad \int_0^1 g_k(x) \, dx = k^r(k + 1)(k + 2).
\]
d) Why is (c) consistent with (a) and (b)?

Exercise 14.9. Let \( A \) be a compact collection of irrational numbers and \( \{n_i\} \) a sequence of natural numbers whose partial sums satisfy
\[
S_k = \sum_{i=1}^k n_i \quad \text{where} \quad \lim_{k \to \infty} \frac{S_k}{k} = \infty.
\]
Create a sequence \( \{x_i\} \) of real numbers as follows. Choose an \( x_0 \) and set \( n_0 = 0 \). For \( i \in \{1, \ldots, n_1\} \), let \( x_i = x_{i-1} + \alpha_1 \) where \( \alpha_1 \in A \); for \( i \in \{S_1 + 1, \ldots, S_2\} \), let \( x_i = x_{i-1} + \alpha_2 \) where \( \alpha_2 \in A \); and so on.

a) Show that for any fixed \( m \neq 0 \) in \( \mathbb{Z} \), there is a \( \epsilon_m > 0 \) so that
\[
\min_{\alpha \in A} \left| e^{2\pi i m \alpha} - 1 \right| > \epsilon_m.
\]
(Hint: the compactness of the set of irrational numbers is crucial.)
b) Show that
\[
\frac{1}{S_k} \sum_{n=0}^{S_k-1} e^{2\pi i m x_n} = \frac{1}{S_k} \left\{ e^{2\pi i m x_0} \sum_{n=0}^{n_1-1} e^{2\pi i m n \alpha_1} + \ldots + e^{2\pi i m \ell \alpha_k} \sum_{n=0}^{n_k-1} e^{2\pi i m n \alpha_k} \right\}.
\]
c) Use the geometric series as in Section 14.5 to show that for each sum in (b), we obtain
\[
\sum_{n=0}^{n_k-1} e^{2\pi i m n \alpha_k} = \frac{e^{2\pi i m \alpha_k} - 1}{e^{2\pi i m \alpha_k} - 1}.
\]
d) Use (a) and (c) to show that
\[
\left| \sum_{n=0}^{n_k-1} e^{2\pi i m n \alpha_k} \right| < 2\epsilon_m^{-1}.
\]
e) Use (d) and the condition on the partial sums to show that
\[
\lim_{k \to \infty} \frac{1}{S_k} \sum_{n=0}^{S_k-1} e^{2\pi i m x_n} = 0.
\]
f) Show that (e) and Weyl’s criterion imply that the sequence \( \{x_i\} \) is equidistributed modulo 1. (Hint: you need to pass from \( \lim_{k \to \infty} \frac{1}{S_k} \sum_{n=0}^{S_k-1} e^{2\pi i m n} \) to \( \lim_{S \to \infty} \frac{1}{S} \sum_{n=0}^{S-1} e^{2\pi i m n} \) so vary the value of the last \( n_k \).)
14.7. Exercises

Many number theory textbooks (correctly) state that the fractional parts of $f(n) = \ln p_n$, where $p_n$ denotes the $n$th prime, are not equidistributed. This is slightly misleading because an unsuspecting student could be tempted into wondering to what mysterious distribution the numbers the fractional parts of $\ln p_n$ would deign to converge to? The answer — perhaps somewhat disappointingly — is that the logarithm increases so slowly that in fact those numbers do not converge at all as we show in exercises 14.10 and 14.11.

We denote the fractional part of $x$ by $\{x\}$. For a slowly increasing function $f : \mathbb{N} \to \mathbb{R}$ and an interval $J$ of the unit circle $[0, 1]/\{0 = 1\}$, we define the “hitting frequency” as follows:

$$F_J(0, n) := \frac{\#\{\{f(i)\} \in J \text{ for } i \in \{1, \ldots, n\}\}}{n}.$$

Note that if the fractional parts of $\{f(n)\}$ converge to any distribution whatsoever, then there is a $c \in [0, 1]$ so that $\lim_{n \to \infty} F_J(0, n) = c$.

**Exercise 14.10.** In this exercise, we set $f(n) := \ln n$ and let $J = [\alpha, \alpha + \delta)$ be an arbitrary interval of length $\delta$ in the unit circle. For $K \in \mathbb{N}$ and $n_K$, choose $n'_K$ so that

$$f(n_K) \leq K + \alpha < f(n_K + 1) \quad \text{and} \quad f(n'_K) \leq K + \alpha + \delta < f(n'_K + 1).$$

a) Show that

$$\lim_{K \to \infty} \frac{n_K}{n'_K} = e^{-\delta}.$$

b) Assuming that $\lim_{n \to \infty} F_J(0, n) = c$, show that (see Figure 94)

$$n'_K F_J(0, n'_K) \approx n_K \cdot c + (n'_K - n_K) \cdot 1.$$

c) Show that (b) implies that

$$0 = \lim_{K \to \infty} F_J(0, n'_K) - c = (1 - c)(1 - e^{-\delta}).$$

d) Conclude that the fractional parts of $f(n) = \ln n$ do not converge to any distribution. (*Hint: we can only get convergence if the the hitting frequency converges to 1 for every interval $J$.*)
Exercise 14.11. In this exercise, we set \( f(n) := \ln p_n \), where \( p_n \) are the primes. The definitions of \( J, n_K, \) and \( n'_K \) are as in exercise 14.10.

a) Recall the prime counting function (defined in Theorem 2.21) and show that
\[
n_K = \pi \left( e^{K+\alpha} \right) \quad \text{and} \quad n'_K = \pi \left( e^{K+\alpha+\delta} \right).
\]

b) Use Chebyshev’s theorem (Theorem 12.7) to show that there are positive \( a \) and \( b \) (with \( a < 1 < b \)) so that for large enough \( K \),
\[
q_K := \frac{n_K}{n'_K} \in \left[ a, b \frac{e^{-\delta}}{a e^{-\delta}} \right].
\]

c) Assuming that \( \lim_{n \to \infty} F(0,n) = c \), use the reasoning of exercise 14.10 to show that
\[
0 = \lim_{K \to \infty} F_J(0,n'_K) - c = \lim_{K \to \infty} (1-c)(1-q_K).
\]
d) Show that \( c = 1 \) leads to a contradiction.

e) Show that \( a \) and \( b \) and \( \delta \) can be chosen so that \( \limsup_{K \to \infty} q_K < 1 \).

f) Show that for any interval with the choices as in (e), we must have \( c = 1 \).

g) Let \( \{I_i\} \) be a finite set of intervals as in (f). Show that the hitting frequency in \( J := \bigcap I_i \) must be be 1.

h) Show that the intervals in (f) can be chosen so that they have empty intersection.

Exercise 14.12. See the proof of Theorem 14.18.

a) Show that \( S^0_{f+\varepsilon} = S^0_f + S^0_\varepsilon \).

b) Show that \( \langle f \rangle \) is invariant along orbits.

c) Use (a) and (b) to show that \( S^0_{f+\varepsilon}(x) = n(f)(x) - S^0_f(x) + n\varepsilon. \)

d) Use (a), (b), and (c) to deduce a contradiction from \( \varepsilon > 0 \) and
\[
\liminf_{n \to \infty} \langle f \rangle(x) < \liminf_{n \to \infty} \left( \frac{1}{n} S^0_f(x) - \varepsilon \right).
\]
14.7. Exercises

Exercise 14.13. See the proof of Theorem 14.18.

a) Show that $T$ maps $X_0$ to itself.

b) Use the results in Section 14.2 to show that $X\setminus X_{\infty}$ is measurable.

c) Show that under the hypotheses of the proof, there must be a $c > 0$ so that $\int_{X\setminus X_\infty} (f-c) \, d\mu > 0$.

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Figure 95. A few branches of the Lüroth map $T$ of exercise 14.14. The names of the branches are as indicated in the figure. The Lüroth expansion of $x \in ]0,1]$ is $[a_1,a_2,\cdots]$, where the $i$th digit $a_i$ equals $k$ if $T^{i-1}(x)$ falls in the domain of the $k$th branch.

Exercise 14.14. The Lüroth map $T : [0,1) \to [0,1)$ is defined by

$$T(x) = \begin{cases} n(n+1)x - n, & \text{if } x \in \left[\frac{1}{n+1}, \frac{1}{n}\right) \\ 0 & \text{if } x = 0 \end{cases}$$

where $n \geq 1$. See Figure 95.

a) Show that $T$ preserves the Lebesgue measure and is ergodic. (Hint: see Theorem 10.9.)

b) Show that for almost all $x$, the digit $k$ defined in Figure 95 has a frequency of $\frac{1}{k(k+1)}$ in the expansion of $x$ for $k \geq 1$.

c) Show that almost all $x$ have Lyapunov exponent (Definition 10.19)

$$\lambda(x) = \sum_{k=1}^{\infty} \frac{\ln k(k+1)}{k(k+1)} \approx 2.05.$$  

(Hint: see exercise 10.23.)
Exercise 14.15. This exercise relies on exercise 14.14 and Section 6.6. Let \( b_k(x) : I_k \to [0,1) \) be the branch of \( T^{k-1} \) such that \( x \in I_k \), then the \( k \)th convergent \([a_1, \ldots, a_k]\) of \( x \) is the (unique) endpoint of \( I_k \) that maps to zero under \( T^k \) (see Proposition 6.16). The branches of \( T \) are labeled as indicated in Figure 95. For simplicity, we note (without proof) that the \( k \)th convergent is always a rational number also denoted by \( \frac{p_k}{q_k} \). The Lüroth expansion of a number \( x \in [0,1) \) is the list \([a_1, a_2, \cdots]\) where \( a_i \) is the label of the branch in whose domain \( T^{i-1}(x) \) is located. For more details, see [8].

a) Show that \( \left| x - \frac{p_k}{q_k} \right| < |I_k| \), where \( |I_k| \) is the length of \( I_k \).
b) Show that \( T^k : I_k \to [0,1) \) is an affine bijection.
c) Show that \( |I_{k+1}| \leq \left| x - \frac{p_k}{q_k} \right| < |I_k| \).

(Hint: \( b_k \) maps \( I_k \) affinely onto \([0,1)\) (see Figure 96) and so the sub-intervals of \( I_k \) have the same proportions as the sub-intervals of the unit interval in the Lüroth map of Figure 95.)
d) Use (b) to show that

\[
\ln \frac{1}{|I_k|} = \sum_{j=0}^{k-1} \ln \left| \partial T^j(x) \right|.
\]

(Hint: see exercise 10.21; here we use the same notation.)
e) Use (c) and (d) to show that

\[
\lim_{k \to \infty} \frac{1}{k} \ln \left| x - \frac{p_k}{q_k} \right| = -\lambda(x),
\]

where \( \lambda(x) \) is the Lyapunov exponent (Definition 10.19) of \( T \) at \( x \).

Exercise 14.16. This exercise is based on exercises 14.14 and 14.15.
a) Compare the almost everywhere convergence of the continued fraction convergents with the Luroth convergents. (Hint: one is alternating and converges faster.)
b) Can you venture an intuitive explanation for the faster convergence? (Hint: look at \( T^2 \) in both cases.)
Exercise 14.17. Two measures \( \nu \) and \( \mu \) are said to be in the same measure class if they have the same sets measure zero sets. Suppose we fix a measure class and are given that \( T \) is ergodic with respect to an (unknown) ergodic measure in this class.

a) Given a set \( S \) and its characteristic function \( \{1\}_S \). Show that \( \mu(S) = \int \{1\}_S \, d\mu \).

b) Use (a) and Corollary 14.19 to show that
\[
\mu(S) = \lim_{n \to \infty} \frac{1}{n} \sum_{i=0}^{n-1} f(T^i(x)).
\]

c) Show that this determines the measure \( \mu \).

d) Show that if there was another ergodic measure \( \rho \), then it would live entirely in the sets of \( \mu \)-measure zero. (Hint: see Corollary 9.15.)

As noted before, in the more common definition of ergodicity (Definition 9.12) “weak invariance” is replaced by the “strict invariance”. In exercise 14.18, we show that these notions are in fact equivalent. We assume that \( T \) is ergodic with respect to the (invariant) measure \( \mu \).
Exercise 14.18.  
a) Show that ergodicity with weak invariance implies ergodicity with strict invariance. (Hint: this is trivial.)

b) Now assume that $T$ is “strict invariance” ergodic with respect to the measure $\mu$, and let $S_0$ be a weakly invariant set of positive measure. Show that

$$S := \bigcap_{k=0}^{\infty} \bigcup_{i \geq k} T^{-i}(S_0),$$

is strictly invariant. (Hint: $x \in S$ if and only if $x \in T^{-k}(S_0)$ for infinitely many distinct $k$.)

c) Denote the symmetric difference by $\triangle$ (see Figure 97). Show that for

$$k \geq 0 : \mu(T^{-k-1}(S_0) \triangle T^{-k}(S_0)) = 0.$$  

(Hint: for $k = 0$, this follows from the definition of $S_0$; then use the fact that $T$ preserves $\mu$.)

d) Use (c) and Figure 97) to show that for

$$k \geq 0 : \mu(T^{-k}(S_0) \triangle S_0) = 0.$$  


e) Show that

$$S \triangle S_0 \subseteq \bigcup_{k \geq 0} T^{-k}(S_0) \triangle S_0.$$  


f) Use (c) and (d) to show that $\mu(S_0) = \mu(S)$. (Hint: $T$ preserves measure.)

g) Use ergodicity to show that $\mu(S_0)$ has full measure.

---

Figure 97. Left: the symmetric difference of two sets $A_1$ and $A_2$ is $A_1 \triangle A_2 := (A_1 \cup A_2) \setminus (A_1 \cap A_2)$. On the right side, we illustrate that $A_3 \triangle A_1$ is contained in $(A_3 \triangle A_2) \cup (A_2 \triangle A_1)$ (green).

Exercise 14.19. Suppose $T : X \to X$ where $X$ is a compact, metric space. If $T$ has a periodic orbit $O$, exhibit a (discrete) invariant measure $\mu$ which is ergodic. (Hint: for any set $A$ not intersecting $O$, $\mu(A) = 0$. See also Section 9.4.)
Exercise 14.20. For this exercise, assume that the linear combinations of the functions \(e^{2\pi imx}\) are dense in the set \(L^1(\mathbb{R}/\mathbb{Z})\) of integrable functions on the circle. (Let \(f\) be integrable, then for every \(\epsilon > 0\), there is a finite combination \(\tilde{f}\) of multiples of \(e^{2\pi imx}\) so that \(\int |f - \tilde{f}| dx < \epsilon\).)

a) Show that the Lebesgue measure is ergodic and measure preserving if and only if for all \(m \neq 0\) in \(\mathbb{Z}\)

\[
\lim_{n \to \infty} \frac{1}{n} \sum_{k=0}^{n-1} e^{2\pi int_k(x)} = 0.
\]

(Hint: use the proof of Theorem 14.14.)

b) Show that \(T\) in (a) is ergodic if and only if \(\{T^k(x)\}\) is equidistributed.

We saw in Section 9.4 that a given transformation \(T\) may have uncountably many coexisting invariant measures. The Krylov-Bogoliubov theorem (see [36]) states that a continuous map \(T\) from a compact metric space to itself has an (at least one) invariant Borel probability measure. Exercise 14.21 gives a counterexample if we drop continuity.

Exercise 14.21. \(T : [0, 1] \to [0, 1]\) is given by \(T(x) = x/2\) if \(x > 0\) and \(T(0) = 1\). Assume that there exists an invariant probability measure \(\mu\) satisfies \(\mu(T^{-1}(A)) = \mu(A)\) and such that \(\mu\) is defined on all open sets.

a) Show that if \(\mu((1/2, 1)) = \rho > 0\), then \(\mu((0, 1))\) is unbounded, a contradiction. (Hint: use Definition 14.4.)

b) Show that (a) implies that all measure must be concentrated on the points \(\{2^{-i}\}_{i=0}^\infty\) and \(\{0\}\).

c) Show that if any of the points in (b) carry positive measure, then we also get a contradiction. (Hint: similar to (a).)

d) Conclude that it is impossible to consistently assign an invariant measure to open sets.

e) Show that there does exist an invariant measure on the trivial sigma algebra. (Hint: what is the smallest \(\sigma\)-algebra possible under Definition 14.2?)

Exercise 14.22. \(T : [0, 1] \to [0, 1]\) is given by \(T(x) = x/2\).

a) Show that \(T\) has a unique invariant Borel probability measure, namely \(\mu(\{0\}) = 1\). (Hint: use the strategy of exercise 14.21.)

b) Show that with respect to the measure in (a), \(T\) is ergodic.

c) Show that \(T\) is uniquely ergodic (Definition 14.20).

Proposition 14.21. Suppose \(T : X \to X\) where \(X\) is a compact, metric space. If \(T\) has a unique invariant Borel probability measure \(\mu\), then that measure is the unique ergodic measure for \(T\).
Exercise 14.23. We prove Proposition 14.21 as in [36] [Section 4.1]. For any measurable set $A$, define the conditional measure $\mu_A$ as
\[
\mu_A(B) = \frac{\mu(A \cap B)}{\mu(A)}.
\]
Assume that there is an invariant measurable set $S$ with $0 < \mu(S) < 1$.

a) Show that $\mu_S$ is an invariant measure.
b) Show that $\mu_{X \setminus S}$ is an invariant measure.
c) Show that the measures in (a) and (b) are distinct. (Hint: what is the measure of $S$?)
d) Show that (c) contradicts the hypothesis of Proposition 14.21.
Chapter 15

The Unsolvability of the Quintic

Overview.

15.1. Introduction

Lemma 15.1 (Cauchy’s Theorem). If \( G \) is a finite group whose order \(|G|\) has a prime divisor \( p \), then \( G \) has an element of order \( p \).

Proof. We construct a set \( X \subseteq G^p \) of strings \((g_1, \ldots, g_p)\) of elements of \( G \) such that their product \( g_1 \cdots g_p \) equals the identity \( e \). Since for every string \((g_1, \ldots, g_{p-1})\), there is a unique element \( g_p \) that makes the product equal to \( e \), the set \( X \) has \(|G|^{p-1}\) elements.

If \((g_1, \ldots, g_p) \in X\), then any cyclic permutation of it is also in \( X \) as the following computation shows:

\[
g_1 \cdots g_{p-1} \cdot g_p = e \quad \implies \quad g_1 \cdots g_{p-1} = g_p^{-1} \quad \implies \quad g_p \cdot g_1 \cdots g_{p-1} = e.
\]

Furthermore, unless all \( g_i \)'s are identical, all \( p \) cyclic permutations of a string are distinct. Clearly \( e^p = e \). If there are no other elements \( g \) so that \( g^p = e \), then all elements of \( X \) except \((e, \ldots, e)\) come in batches of \( p \) distinct cyclic permutations. So

\[
|X| - 1 = p \quad |G|^{p-1} - 1 = p \quad 0 \quad \implies \quad |G|^{p-1} = p \quad 1.
\]

But this contradicts that \( p \) divides \(|G|\). ■
15. The Unsolvability of the Quintic

15.2. What Does Solving by Radicals Mean?

To understand the relevance of group theory to solving for the roots of polynomials, we need to look in detail at what we mean by finding a root, or, more precisely, by writing down expressions for the roots.

**Definition 15.2.** We say that a polynomial \( p(x) \) over a field \( F \) admits solution by radicals if its roots can be obtained from the coefficients of the polynomial \( p \) using the usual field operations (addition, subtraction, multiplication, and division) and application of radicals (\( \text{nth roots for } n = 2, 3, 4, \cdots \)).

**Definition 15.3.** A splitting field of a polynomial \( p \) over a field \( F \), is the smallest extension of \( F \) that contains all its roots.

Thus in the splitting field, the polynomial “splits”, as it were, into linear factors.

**Definition 15.4.** Let \( E \) be an extension of the field \( F \). The Galois group \( \text{Gal}(E/F) \) is the collection of isomorphisms \( \sigma : E \to E \) such that \( \sigma(x) = x \) for all \( x \in F \) with composition as the group operation.

A word on notation. The extension \( E \) over \( F \) in the above definition is usually written as \( E/F \). Self-isomorphisms as in this definition as usually called automorphisms. The above group of automorphisms is also written as \( \text{Aut}(E/F) \). Some authors use the term Galois group only if the field extension is itself Galois (see Definition 15.5). Here, we will not make that distinction.

We can also speak of the Galois group of a polynomial. Suppose \( p \) is a polynomial in \( F[x] \) whose splitting field is \( E \). Then we can write \( \text{Gal}(p) \) for \( \text{Gal}(E/F) \).

**Definition 15.5.** An extension is called Galois

1. if minimal polynomials do not have repeated roots\(^1\)
2. if an irreducible polynomial in \( F[x] \) has a root in \( E \), then \( E \) contains all its roots\(^2\).

\(^1\) An extension with just this property is called **separable**.
\(^2\) An extension with just this property is called **normal**.
Algebraic number fields over $\mathbb{Q}$ have the first property (see Proposition 7.5). If $E$ is splitting for an irreducible polynomial $p$ over $\mathbb{Q}$, then the second property is also automatically satisfied, because Lemma 7.6 implies that no other minimal polynomial has a root in common with $p$. Note that in $\mathbb{Q}[x]$, irreducible polynomials and minimal polynomials are the same (Proposition 7.5).

**Definition 15.6.** An extension $E$ of a field $F$ is called a radical extension if there is a chain of subfields $F = E_0 \subseteq E_1 \cdots \subseteq E_m = E$ such that
i) $E_{i+1} = E_i(a_{i+1})$, and
ii) $a_{i+1}$ has its irreducible polynomial $p_{i+1}(x) = x^{n_{i+1}} - b_i$ (with $b_i \in E_i$).

**Definition 15.7.** A group $G$ is solvable if it has subgroups $G_i$ with
$$\{e\} = G_0 \subseteq G_1 \cdots \subseteq G_m = G,$$
such that $G_i$ is normal in $G_{i+1}$ and, furthermore, $G_{i+1}/G_i$ is Abelian for $i \in \{0, \cdots , m-1\}$.

Since Abelian groups trivially satisfy this definition, one can think of solvable as a generalization of Abelian.

The result that interests us in this chapter is the following great result, on of the high points of mathematics.

**Theorem 15.8.** A polynomial $f$ in $\mathbb{Q}[x]$ is solvable by radicals in the sense of Definition 15.2 if and only if its Galois group is solvable in the sense of Definition 15.7.

**15.3. The Quintic is Not Soluble via Radicals**

**Theorem 15.9.**

**Proof.**

**15.4. Exercises**

*Exercise 15.1.* a) Show that a 6 element group $G$ must have an element $g_2$ of order 2 and an element $g_3$ of order 3.

b) Show that in $G$, the elements $\{e, g_2, g_3, g_3^2, g_2g_3, g_2g_3^2\}$ are all distinct.

c) Show that if $g_2g_3 = g_3g_2$, then $G$ is Abelian and isomorphic to $\mathbb{Z}_6$.

d) Show that if $g_2g_3 \neq g_3g_2$, then $g_3g_2$ must be equal to $g_2g_3^2$. (*Hint: it can be none of the others.*)

e) Show that (d) yields a group isomorphic to $S_3$. (See also Figure 98.)
15. The Unsolvability of the Quintic

There are various techniques that address roots of equations that are insoluble via radicals. In exercise 15.2, we briefly discuss an example of one of these.

**Definition 15.10.** The *Bring radical* of a real number $a$ is the unique real root of $f(x) := x^5 + x - a$. It is denoted by $Br(a)$. See Figure 99.

**Exercise 15.2.**

a) Show that $Br(a)$ is a uniquely determined real if $a$ is real.
b) Show that $\partial_a Br(a) > 0$.
c) Show that $Br : \mathbb{R} \rightarrow \mathbb{R}$ has a well-defined, differentiable inverse.
d) Show that a root of $x^5 + px + q$ is given by $p^{1/4}Br \left( p^{−5/4}q \right)$. (Note: once we have one root, formulas for the other roots can be derived via the standard formulas for a quartic polynomial.)

We remark here that to actually bring an arbitrary quintic into the form $x^5 + px + q$ of exercise 15.2 so that it can be solved using the Bring radical is very complicated and requires a lot of computation (see [21]).
Definition 15.11. The nth roots of unity are the roots of $x^n - 1$ in $\mathbb{C}$. By $\nu_n$, we denote a generating element of that set, say $\nu_n = e^{2\pi i/n}$.

Exercise 15.3. a) Show that for $n \in \mathbb{N}$ the extension $\mathbb{Q}(\nu_{2n+1})$ contains $\nu_{2(2n+1)}$. (Hint: see Figure ??.)
b) Show that for $n \in \mathbb{N}$ the extension $\mathbb{Q}(\nu_{2n+1})$ contains $\nu_{2(2n+1)}$. (Hint: multiplying by -1 is the same as multiplying by $e^{\pi i}$.)

Exercise 15.4. Show that $\mathbb{Q}(\nu_n, \nu_m) = \mathbb{Q}(\nu_{\text{lcm}(n,m)})$.

Exercise 15.5. a) Show that the Galois group $\text{Gal}(\mathbb{Q}(\nu_3 : \mathbb{Q}))$ is $\mathbb{Z}_2$.
b) Show that the Galois group $\text{Gal}(\mathbb{Q}(\nu_3, \sqrt[3]{2} : \mathbb{Q}))$ is $S_3$.

Exercise 15.6. a)
Exercise 15.23. a)

Exercise 15.24. a)

Exercise 15.25. a)

Exercise 15.26. a)
Chapter 16

Ideals

Overview. We refer the reader to [63] for a more thorough general introduction.

16.1. Rings of Integers of Algebraic Number Fields

Definition 16.1. Given a group $G$. $S \subseteq G$ is said to generate $G$ if every element of $G$ can be written as a product of elements of $S$. $G$ is finitely generated if $S$ is finite. $G$ is a free Abelian group if the only relations between the generators are $ss^{-1} = 1$ (inverse) and $st = ts$ (commutators) for all $s$ and $t$ in $S$.

Proposition 16.2. Let $G$ be a finitely generated free Abelian group with $n$ generators. Any subgroup $H$ of $G$ is also free and has at most $n$ generators.

Proof. Order the generators of $G$ as $\{s_1, \cdots, s_n\}$, so that every element of $G$ can be written as $\prod_{i=1}^{n} s_i^{k_i} \cdot k_i \in \mathbb{Z}$. For $m \in \{0, \cdots, n\}$, denote by $H_m$ those elements of $H$ that can be written as $\prod_{i=1}^{m} s_i^{k_i}$, that is: $k_i = 0$ if $i > m$. Let $\mathbb{Z}_m \subseteq \mathbb{Z}$ be the set consisting of 0 plus the (non-zero) values of $k_m$, see Figure 100.

We claim that $\mathbb{Z}_m$ is in fact a subgroup of $\mathbb{Z}$. If $h$ and $j$ in $H_m$ with $k_m$ equal to $k$ and $\ell$, respectively, then clearly $-k$ and $k + \ell$ are also in $Z_m$ because $h^{-1}$ and $hj$ are in $H - m$. Pick a generator $\ell_m$ for $Z_m$. Then $H_m$
contains an element

\[ g_m := s_1^{k_1} \cdots s_{m-1}^{k_{m-1}} s_m. \]

Clearly, \( g_m \) is an element of \( H \) and there are at most \( n \) such elements.

Finally, we show that the \( g_m \) generate \( H \). For suppose there are elements \( h \) in \( H \) that cannot be generated by the \( g_m \). Let \( r \) be the minimal value of \( m \) for an \( H_m \) containing such an element. Say \( h = s_1^{k_1} \cdots s_r^{k_r} \). Then, since \( \mathbb{Z}_r \) is a group, \( k_r = t \ell_r \) for some non-zero integer \( t \). Thus

\[ h' = hg_m^t \]

is contained in \( H_{r-1} \) and we have a contradiction. \( \blacksquare \)

**Figure 100.** Schematic representation of the exponents of an element of \( H_m \) in the proof of Proposition 16.2.

The proof of this proposition is essentially that given by Kaplansky in [34][appendix 2]. This proof also works if \( G \) is not finitely generated, but then, at the right moment, one has to invoke the well-ordering principle and the axiom of choice, as explained in the reference. If we are interested in \( \mathbb{Z}(\theta) \), then clearly, this is a finitely generated group. More generally, we are interested in the integers of algebraic number field. By Proposition 16.4, we do not need that kind of generality here.

In spite of its clever proof, the statement of Proposition 16.2 may seem intuitively self-evident. It is therefore interesting to note that if one drops the Abelian requirement, any subgroup of a free group \( G \) is still free. This is the Nielsen-Schreier theorem. However, in that case there is no bound on the number of generators of a subgroup, as the following example shows.

Let \( G \) be the free non-commutative group with two generators, \( a \) and \( b \). The subset generated by \( \{ a^n b^m \}_{n=0}^{\infty} \) is a subgroup of \( G \) and is infinitely generated. See Figure 101.

**Definition 16.3.** A **Noetherian domain** is an integral domain in which every ideal is finitely generated.
16.1. Rings of Integers of Algebraic Number Fields

![Diagram](image)

Figure 101. Schematic representation of the non-Abelian free group with two generators, $a$ and $b$. In red, the element $a^2b^2ab$.

**Proposition 16.4.** The ring of integers of an algebraic number field (see Definition 7.24) is Noetherian.

**Proof.** The best way to do this seems to be the following. By the primitive element theorem, an algebraic number field can be written as $\mathbb{Q}(\theta)$. Somehow you prove that its ring of integers is a subset of $\mathbb{Z}(\theta/d)$ for some positive integer $d$. Since this ring forms a subgroup by Lemma 7.23, Proposition 16.2 implies that it is finitely generated. ■

**Proposition 16.5.** In a Noetherian domain $D$ factorization into irreducibles is possible.

**Proof.** Suppose $D$ has non-zero, non-unit $x$ that cannot be factored into irreducibles. Then any multiples and products of $x$ cannot be factored either. Now choose $x$ so that the ideal $\langle x \rangle$ is not contained in a strictly larger ideal with the same property. Since $x$ is reducible, there are non-zero non-units $y$ and $z$ such that $x = yz$. Clearly, \[ \langle x \rangle \subsetneq \langle y \rangle \quad \text{and} \quad \langle x \rangle \subsetneq \langle z \rangle. \]

(Notice that if, for example, equality held in the first containment, then $z$ would be a unit.) Now, since $\langle x \rangle$ is maximal, we must have that $y$ and $z$ are products of irreducibles. But then so is their product, which equals $x$. ■
16.2. Exercises

*Exercise* 16.1. Let $G$ be the free non-Abelian group with two generators, $a$ and $b$.

a) The subset $H$ is generated by $\{a^n b^n\}_{n=0}^{\infty}$. Show that $H$ is a subgroup of $G$ and is infinitely generated. (*Hint:* write $g_n = a^n b^n$ for $n \geq 0$, then every element has a unique representation as $\prod_{k=1}^{\infty} g_k$ which is the free non-Abelian group with countably many generators.)

b) Show that $H$ in (a) is contained in the subgroup generated by $\{ab, a^{-1}b^{-1}, bab, aba\}$.

*Exercise* 16.2. Assume that $\mathbb{Q}$ (as a group) is generated (over $\mathbb{Z}$) by the finite set $\left\{\frac{r_i}{s_i}\right\}_{i=1}^{n}$.

a) For $k_i \in \mathbb{Z}$, show that
\[
\sum_{j=1}^{n} k_i \frac{r_i}{s_i} = M \prod s_i.
\]

b) Show that (a) implies that for every prime $p$ there is $M \in \mathbb{Z}$ such that $Mp = \prod s_i$ or $p \mid \prod s_i$.

c) Show that (b) implies that $\mathbb{Q}$ is not a finitely generated Abelian group. (*Hint: infinitude of primes.*)
Chapter 17

Loose Ends

Overview. Irrationality or transcendence of $\pi$ and/or $e$. Periodic cont’d fractions is equivalent to quadratic number. Quadratic reciprocity?? There is an issue in the tower of field set of exercises. Roth’s and other thms mentioned in Chap 1?? Primitive Roots??

17.1. Section1

17.2. Exercises
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