

Elliptic divisibility sequences

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Happy Mother's Day, Mom!

An integer sequence

$$W_{n+m} W_{n-m} W_1^2 = W_{n+1} W_{n-1} W_m^2 - W_{m+1} W_{m-1} W_n^2 \quad (*)$$

e.g., 1, 1, 1, -1, -2, -3, -1, 7, 11, 20, -19, -87, -191,
-197, 1018, 2681, 8191, -5841, -81289, -261080...

If $W_1 = 1$, $W_2, W_3, W_4/W_2 \in \mathbb{Z} \setminus \{0\}$, then W_n is entirely integer. Why?

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Example: $y^2 + y = x^3 + x^2 - 2x$, $P = (0, 0)$

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$$[4]P = \left(\frac{114}{121}, -\frac{267}{1331} \right)$$

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Division Polynomials

One defines elliptic functions Ψ_n on $E : y^2 = x^3 + Ax + B$ with

$\left\{ \begin{array}{l} \text{zeroes at the } n\text{-torsion points of } E, \\ \text{pole supported on } \mathcal{O}. \end{array} \right.$

Then

$$P = (x, y), \quad [n]P = \left(\frac{\phi_n(P)}{\Psi_n(P)^2}, \frac{\omega_n(P)}{\Psi_n(P)^3} \right),$$

$$\Psi_1 = 1, \quad \Psi_2 = 2y, \quad \Psi_3 = 3x^4 + 6Ax^2 + 12Bx - A^2,$$

$$\Psi_4 = 4y(x^6 + 5Ax^4 + 20Bx^3 - 5A^2x^2 - 4ABx - 8B^2 - A^3), \dots$$

$$\Psi_n, \phi_n, \omega_n \in \mathbb{Z}[A, B, x, y]$$

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Ψ_n satisfy (*)

The recurrence relation encodes the group law.

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$$\Psi_n, \phi_n, \omega_n \in \mathbb{Z}[A, B, x, y]$$

Ψ_n satisfy (*)

Note: $\gcd(\phi_n, \Psi_n) = 1$ in $\mathbb{Z}[A, B, x, y]$

$\gcd(\phi_n(P), \Psi_n(P))$ is supported on $p \mid \Delta_E$ for $P \in E(\mathbb{Q})$.

Thus $\Psi_n(P)$ is almost the denominator of $[n]P$ as a rational.

Elliptic divisibility sequences

Theorem (Ward, 1948)

If $W_n : \mathbb{Z} \rightarrow \mathbb{Q}$ satisfies (*) and $W_1 = 1$, then for some

$$E : y^2 = x^3 + Ax + B, \quad A, B \in \mathbb{Q}, \quad P \in E(\mathbb{Q})$$

we obtain

$$W_n = \Psi_n(E, P).$$

Somos, Zagier: alternative foundation for elliptic/theta functions?

Ward's Correspondence

$$\left\{ \begin{array}{l} \text{elliptic divisibility} \\ \text{sequences} \\ W_n : \mathbb{Z} \rightarrow \mathbb{Q} \\ W_1 = 1, W_2 W_3 \neq 0 \end{array} \right\} \leftrightarrow \left\{ \begin{array}{l} \text{curve-point pairs } (E, P) \\ E : y^2 = x^3 + Ax + B, \\ A, B \in \mathbb{Q}, P \in E(\mathbb{Q}) \\ P \notin E[2] \cup E[3] \end{array} \right\}$$

Elliptic, Multiplicative, Dynamical

| Elliptic | Multiplicative | Dynamical |
|--------------------------|--------------------|-----------|
| $\Psi_n(z)$ | $x^n - 1$ | |
| n -torsion | n -th roots of 1 | |
| degree $\frac{n^2-1}{2}$ | degree n | |

The multiplicative sequence of polynomials is closely related to Lucas sequences, such as Fibonacci numbers (depth-two linear recurrences).

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| $\Psi_n(z)$ | $x^n - 1$ | $\phi^n(z) - z$ |
| n -torsion | n -th roots of 1 | period n |
| degree $\frac{n^2-1}{2}$ | degree n | degree d^n |

The multiplicative sequence of polynomials is closely related to Lucas sequences, such as Fibonacci numbers (depth-two linear recurrences).

EDS modulo p

Main Observation

If $p \nmid \Delta_E$, then

$$W_n \equiv 0 \pmod{p} \iff [n]P = \mathcal{O} \pmod{p} \text{ on } E$$

Definition

The **rank of apparition** r_p is

$$r_p = \min\{r \geq 1 : W_r \equiv 0 \pmod{p}\}$$

Note

If $p \nmid \Delta_E$, then r_p is the order of P modulo p .

By the Hasse bound, $r_p < p + 1 + 2\sqrt{p}$.

Primitive Divisors

Theorem (Silverman 1988)

*For all sufficiently large n , W_n has a **primitive divisor**, i.e. a prime p such that $r_p = n$.*

Divisibility

$$n \mid m \implies W_n \mid W_m$$

In fact, $W_{\gcd(n,m)} = \gcd(W_n, W_m)$

Primes appearing in elliptic divisibility sequences

$p > 2$, good reduction

v_p the discrete valuation

$$v_p(W_n) = \begin{cases} v_p(W_{r_p}) + v_p(n/r_p) & r_p \mid n \\ 0 & r_p \nmid n \end{cases}$$

Example

$$W_n : \quad 1, 1, 2, 3, \dots$$

$$v_3(W_n) :$$

0, 0, 0, 1, 0, 0, 0, 1, 0, 0, 0, 2, 0, 0, 0, 1, 0, 0, 0, 1, 0, 0, 0, 2,

0, 0, 0, 1, 0, 0, 0, 1, 0, 0, 0, 3, 0, 0, 0, 1, 0, 0, 0, 1, 0, 0, 0, 2,

0, 0, 0, 1, 0, 0, 0, 1, 0, 0, 0, 2, 0, 0, 0, 1, 0, 0, 0, 1, 0, 0, 0, 3, ...

The underlying reason is the formal group of E .

Let $E_0(\mathbb{Q}_p)$ be the points of non-singular reduction modulo p .

There's a filtration of subgroups of $E_0(\mathbb{Q}_p)$:

$$E_0(\mathbb{Q}_p) \supset E_1(\mathbb{Q}_p) \supset E_2(\mathbb{Q}_p) \supset \dots$$

where

$$E_k(\mathbb{Q}_p) = \{P \in E_0(\mathbb{Q}_p) : P \equiv \mathcal{O} \pmod{p^k}\}.$$

The theory of formal groups says that for $k \geq 1$,

$$\frac{E_k(\mathbb{Q}_p)}{E_{k+1}(\mathbb{Q}_p)} \cong \frac{\mathbb{Z}}{p\mathbb{Z}}.$$

Growth rate

1,
1,
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14146372186375322613610002376,
13926707142093325246643574939177,
189071401739889924822835298961228001,
235633460897423565704093974703154629107,
5261384319610660513180051011110767937939,
19104247464284125437575527240128601439312318,
201143562886610416717762081868105970520101027137,
509582199125499055223626535390012994946103658226845,
1619616042354572519618471188475392072306453021094652577,
3907217597890172113882716946590849427517620851066278956107,
5986280055034962587902174118566279980026054768380372311618644,
108902051685178712039089998014995050323304560922937788721404958803,
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1619616042354572519618471188475392072306453021094652577,
3907217597890172113882716944650849427517620851066278956107,
59862800550349625879021174118566279980026054768380372311618644,
1089020051685178712039089998014995050323304560922937788721404958803,
40105964553397223298394061792541889290613203449641429607220125859863231,
152506207465652277625314821429379101285642441235840714430130762819736595413,
5264917282231346284004311172342621425302095087185048492348895968408312589242021,
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113760065777234882650694065465489571889652004202504830649351505214926316627141066699349481341383649543780341962198202742929,
15925316996730732137567755513613456943452993717707635953107117202675658212868613320738037987472039386883798439657624623140677934307,
44416310167318880256461428190965130979651419844320579714027500283754273952899360044808517851663079625097686172334231751637837837673262107, . . .

$$C^{n^2}$$

Primitive Divisors

Theorem (Silverman 1988)

For all sufficiently large n , W_n has a primitive divisor, i.e. a prime p such that $r_p = n$.

Proof:

- Sequence grows quickly.
- Contribution from earlier primes is bounded.

Hilbert's Tenth Problem

$H10(R)$: decideability of $\exists X_1, \dots, X_n : f(X_1, \dots, X_n) = 0$ in R .

$R = \mathbb{Z}$: **undecideable** (Davis–Matiyasevich–Putnam–Robinson)

$R = \mathbb{Q}$: **not known**

A conjecture of Cornelissen and Zahidi similar to Silverman's Theorem implies the undecidability of $\forall \exists f(X)$ in \mathbb{Q} .

Idea: EDS give description of \mathbb{Z} in \mathbb{Q} .

Undecideability of $\forall \exists f(X)$ proven by Poonen in 2008.

Primitive Divisors

Let $\phi(z) \in \mathbb{Q}(z)$ be a rational function of degree $d \geq 2$, and let $\alpha \in \mathbb{Q}$ be a ϕ -wandering point.

Theorem (Ingram, Silverman)

Suppose $\phi(0) = 0$ but ϕ does not vanish to order d at $z = 0$.
Write in lowest terms

$$\phi^n(\alpha) = \frac{A_n}{B_n}.$$

For sufficiently large n , A_n has a primitive divisor.

Conjecture (Ingram, Silverman)

Write in lowest terms

$$\phi^n(\alpha) - \alpha = \frac{A_n}{B_n}.$$

For sufficiently large n , A_n has a primitive divisor.

Index divisibility

For any integer sequence $(D_n)_{n \geq 1}$ we define the *index divisibility set* of D to be

$$\mathcal{S}(D) = \{n \geq 1 : n \mid D_n\}.$$

Ex: $\mathcal{S}(D)$ for $D_n = b^n - b$ are pseudoprimes to the base b .

Index divisibility

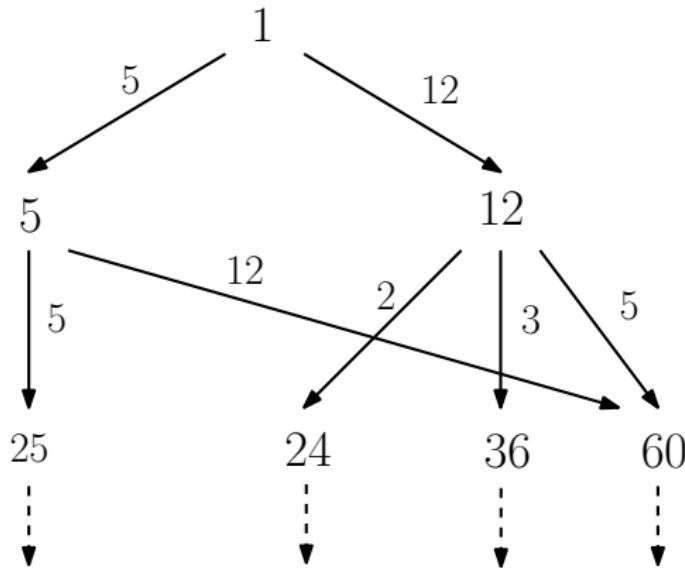
Assume a divisibility sequence.

Suppose $n \in S(D)$, and p coprime to n satisfies $r_p = p$. Then $np \mid D_{np}$.

So if $n \in S(D)$, then $np \in S(D)$.

Make $S(D)$ a directed graph with arrows $\text{Arrow}(D)$.

Index divisibility graph for Fibonacci numbers



| n | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 |
|-------|---|---|---|---|---|---|----|----|----|----|----|-----|-----|
| F_n | 1 | 1 | 2 | 3 | 5 | 8 | 13 | 21 | 34 | 55 | 89 | 144 | 233 |

A Theorem of Smyth

Theorem (Smyth)

Let $a, b \in \mathbb{Z}$. Define $L = (L_n)_{n \geq 1}$ by

$$L_{n+2} = aL_{n+1} - bL_n, \quad L_0 = 0, \quad L_1 = 1.$$

Let $\delta = a^2 - 4b$ and let $n \in S(L)$ be a vertex. Then the arrows originating at n are

$$\{n \rightarrow np : p \text{ is prime and } p \mid L_n\delta\} \cup \mathcal{B}_{a,b,n},$$

where

$$\mathcal{B}_{a,b,n} = \begin{cases} \{n \rightarrow 6n\} & \text{if } (a, b) \equiv (3, \pm 1) \pmod{6}, (6, L_n) = 1, \\ \{n \rightarrow 12n\} & \text{if } (a, b) \equiv (\pm 1, -1) \pmod{6}, (6, L_n) = 1, \\ \emptyset & \text{otherwise.} \end{cases}$$

A dynamical system

Let D_n be a divisibility sequence. Define $\phi_D : \mathbb{Z}^{>0} \rightarrow \mathbb{Z}^{>0}$ be defined by

$$\phi_D(n) = r_n.$$

Example

Let F_n be the Fibonacci numbers. Then $\phi_F(5) = 5$ is the unique prime fixed point of ϕ_F .

Fibonacci numbers:

Are there any 2-cycles consisting of prime numbers?

For the Fibonacci numbers F_n , and any prime number $p \neq 5$, we have

$$r_p \mid p^2 - 1.$$

Suppose $\phi_F(p) = q$ and $\phi_F(q) = p$, for p, q odd primes. Then

$$q \mid (p+1)(p-1) \implies q \leq \frac{p+1}{2}$$

and similarly for p . So

$$q \leq \frac{p+1}{2}, \quad p \leq \frac{q+1}{2}.$$

So the answer is NO.

Index divisibility in an EDS

Warning: use denominator definition.

Example

$$D_n : 1, 1, 1, 1, 2, 1, 3, 5, 7, 4, 23, 29, 59, 129, \\ 314, 65, 1529, 3689, 8209, 16264, 83313, \dots$$

$$E : y^2 + y = x^3 - x, \quad P = (0, 0).$$

$$\mathcal{S}(D) = \{1, 40, 53, 63, 80, 127, 160, 189, 200, 320, 400, 441, 443, \dots\}.$$

$$D_{40} = 40 \cdot 13526278251270010,$$

$$D_{53} = 53 \cdot 299741133691576877400370757471.$$

Index divisibility for EDS

Theorem (Silverman, S.)

Let D be a minimal regular EDS associated to the elliptic curve E/\mathbb{Q} and point $P \in E(\mathbb{Q})$.

1. If $n \in S(D)$ and p is prime and $p \mid D_n$, then $(n \rightarrow np) \in \text{Arrow}(D)$.
2. If $n \in S(D)$ and d is an **aliquot number** for D and $\gcd(n, d) = 1$, then $(n \rightarrow nd) \in \text{Arrow}(D)$.

Index divisibility for EDS

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2. If $n \in S(D)$ and d is an **aliquot number** for D and $\gcd(n, d) = 1$, then $(n \rightarrow nd) \in \text{Arrow}(D)$.
3. If $p \geq 7$ is a prime of good reduction for E and if $(n \rightarrow np) \in \text{Arrow}(D)$, then either $p \mid D_n$ or p is an **aliquot number** for D .
4. If $\gcd(n, d) = 1$ and if $(n \rightarrow nd) \in \text{Arrow}(D)$ and if $d = p_1 p_2 \cdots p_\ell$ is a product of $\ell \geq 2$ distinct primes of good reduction for E satisfying $\min p_i > (2^{-1/2\ell} - 1)^{-2}$, then d is an **aliquot number** for D .

Aliquot Number

Definition

Let D_n be an EDS, and let p_1, \dots, p_ℓ be an ℓ -cycle for ϕ_D . That is,

$$p_{i+1} = r_{p_i} \quad \text{for all } 1 \leq i \leq \ell,$$

(define $p_{\ell+1} = p_1$). Then $p_1 \cdots p_\ell$ is an *aliquot number*.

Elliptic nets

If an elliptic divisibility sequence reflects a cyclic subgroup of $E(\mathbb{Q})$, can we do the same for **any** subgroup?

Elliptic nets

On an elliptic curve $E : y^2 = x^3 + Ax + B$, with points P and Q ,

$$[n]P + [m]Q = \left(\frac{\phi_{n,m}(P, Q)}{\Psi_{n,m}(P, Q)^2}, \frac{\omega_{n,m}(P, Q)}{\Psi_{n,m}(P, Q)^3} \right).$$

Consider the array of $\Psi_{n,m}(P, Q)$.

Example: $E : y^2 + y = x^3 + x^2 - 2x$; $P = (0, 0)$, $Q = (1, 0)$

| | | | | | |
|------|------|-------|--------|-------|---------|
| 4335 | 5959 | 12016 | -55287 | 23921 | 1587077 |
| 94 | 479 | 919 | -2591 | 13751 | 68428 |
| -31 | 53 | -33 | -350 | 493 | 6627 |
| -5 | 8 | -19 | -41 | -151 | 989 |
| 1 | 3 | -1 | -13 | -36 | 181 |
| 1 | 1 | 2 | -5 | 7 | 89 |
| 0 | 1 | 1 | -3 | 11 | 38 |

\uparrow
 Q
 $P \rightarrow$

Definition of an elliptic net

Definition (S)

Let K be a field. An *elliptic net* is a map $W : \mathbb{Z}^n \rightarrow K$ such that the following recurrence holds for all $p, q, r, s \in \mathbb{Z}^n$.

$$\begin{aligned} W(p+q+s)W(p-q)W(r+s)W(r) \\ + W(q+r+s)W(q-r)W(p+s)W(p) \\ + W(r+p+s)W(r-p)W(q+s)W(q) = 0 \quad (**). \end{aligned}$$

Note

- Elliptic divisibility sequences are a special case ($n = 1$)
- The recurrence generates the net from finitely many initial values.

Curve-net bijection

Theorem (S.)

For each r , there is a bijection:

$$\left\{ \begin{array}{l} \text{elliptic nets} \\ W_{\mathbf{v}} : \mathbb{Z}^r \rightarrow \mathbb{Q} \\ W_{\mathbf{e}_i} = W_{\mathbf{e}_i + \mathbf{e}_j} = 1, \\ W_{\mathbf{e}_i - \mathbf{e}_j} \neq 0 \end{array} \right\} \leftrightarrow \left\{ \begin{array}{l} \text{curve-point-tuple pairs} \\ (E, P_1, \dots, P_r) \\ E : y^2 = x^3 + Ax + B, \\ A, B \in \mathbb{Q}, P_i \in E(\mathbb{Q}) \\ P_i \pm P_j \neq \mathcal{O} \end{array} \right\}$$

Note:

- $W_{\mathbf{v}} = \Psi_{\mathbf{v}}(P_1, \dots, P_n, E)$
- explicit equations to go back and forth