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Elliptic Curves over Finite Fields

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Boise REU, June 14th, 2011

Consider a cubic curve of the form



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If you intersect with any line, there are exactly 3 solutions:



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Actually, sometimes it looks like 2 solutions.



But in this case we imagine an extra "point at infinity", $\infty,$ that the line goes through.

So if we start with two points on the curve...



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So if we start with two points on the curve, and draw a line through them...



So if we start with two points on the curve, and draw a line through them to get another point...



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This is almost a group law. To make it work (all the axioms) we actually have to add a reflection at the end:



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And that's how we get P + Q.

Identity

Identity: ∞



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Inverses

Inverses: Two points on a line with ∞ .



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Hard to check, but true!

The points of the elliptic curve form a group!



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$\mathbb{Z}/p\mathbb{Z}$, the integers modulo *p*

... has addition

```
(3 \mod 7) + (6 \mod 7) = 2 \mod 7
```

... has subtraction

```
(3 \mod 7) - (6 \mod 7) = 4 \mod 7
```

... has multiplication

```
(2 \mod 7) \times (4 \mod 7) = 1 \mod 7
```

... has division

 $(1 \mod 7) \div (2 \mod 7) = 1/2 \mod 7 = 4 \mod 7$

In fact, it's a field. We call it \mathbb{F}_p , the finite field of *p* elements.

$$y^2 + y = x^3 + x^2$$
 over \mathbb{F}_7



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$$y^2 + y = x^3 + x^2$$
 over \mathbb{F}_{11}



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$$y^2 + y = x^3 + x^2$$
 over \mathbb{F}_{17}



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$$y^2 + y = x^3 + x^2$$
 over \mathbb{F}_3 .



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Index divisibility Amicable pairs and aliquot cycles

$$y^2 + y = x^3 + x^2$$
 over \mathbb{F}_{10501}



An elliptic curve E/\mathbb{Q} gives rise to an elliptic curve E/\mathbb{F}_p for each p:



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 $y^2 + y = x^3 + x^2$

Also, given $P \in E(\mathbb{Q})$, we get a list of orders modulo p:

prime	2	3	5	7	11	13	17	19	23	29	31	
order of P	5	6	10	8	9	19	21	11	25	12	33	

(This point *P* has infinite order in $E(\mathbb{Q})$.)

Elliptic Divisibility Sequences



$$P = (0, 0) \qquad 1$$

$$2P = (-1, -1) \qquad 1$$

$$3P = (1, -2) \qquad 1$$

$$4P = (2, 3) \qquad -1$$

$$5P = \left(-\frac{3}{2^2}, \frac{1}{2^3}\right) \qquad -2$$

$$6p = \left(-\frac{2}{3^2}, -\frac{28}{3^3}\right) \qquad -3$$

$$7P = (21, -99) \qquad -1$$

$$8P = \left(\frac{11}{7^2}, \frac{20}{7^3}\right) \qquad 7$$

$$9P = \left(-\frac{140}{11^2}, -\frac{931}{11^3}\right)$$
 11

$$10P = \left(\frac{209}{20^2}, -\frac{10527}{20^3}\right)$$
 20

1

Definition An *elliptic divisibility sequence* (EDS) is an integer sequence *W_n* satisfying

$$W_{n+m}W_{n-m}W_r^2 + W_{m+r}W_{m-r}W_n^2 + W_{r+n}W_{r-n}W_m^2 = 0.$$

On any elliptic curve, we can define A_n, B_n, W_n recursively so that

$$nP = \left(\frac{A_n}{W_n^2}, \frac{B_n}{W_n^3}\right),$$

and W_n is an EDS.

$$W_n = 0 \iff nP = \infty$$

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Reducing an EDS modulo p

EDS from
$$P = (0,0)$$
 on $y^2 + y = x^3 + x^2$
1, 1, 1, -1, -2, -3, -1, 7, 11, 20, -19, -87, -191, -197, 1018
EDS from $P = (0,0)$ on $y^2 + y = x^3 + x^2$ modulo 7:
1, 1, 1, 6, 5, 4, 6, 0, 4, 6, 2, 4, 5, 6, 3

Let's put together some of the data:

prime	2	3	5	7	11	13	17	19	23	29	31	
order of P	5	6	10	8	9	19	21	11	25	12	33	_
W ₀	0	0	0	0	0	0	0	0	0	0	0	
W ₁	1	1	1	1	1	1	1	1	1	1	1	
W2	1	1	1	1	1	1	1	1	1	1	1	
W ₃	1	1	1	1	1	1	1	1	1	1	1	
W_4	1	2	4	6	10	12	16	18	22	28	30	
W5	0	1	3	5	9	11	15	17	21	27	29	
W ₆	1	0	2	4	8	10	14	16	20	26	28	
W7	1	2	4	6	10	12	16	18	22	28	30	
W ₈	1	1	2	0	7	7	7	7	7	7	7	
W_9	1	2	1	4	0	11	11	11	11	11	11	
W_{10}	0	2	0	6	9	7	3	1	20	20	20	
W ₁₁	1	2	1	2	3	7	15	0	4	10	12	
W_{12}	1	0	3	4	1	4	15	8	5	0	6	
W13	1	1	4	5	7	4	13	18	16	12	26	
W ₁₄	1	1	3	6	1	11	7	12	10	6	20	
W ₁₅	0	1	3	3	6	4	15	11	6	3	26	
W ₁₆	1	2	1	0	8	3	12	2	13	13	15	
W ₁₇	1	1	1	1	7	1	14	2	3	13	7	
W18	1	0	4	4	0	9	7	11	1	17	18	
W ₁₉	1	2	1	2	1	0	5	12	16	27	24	
W_{20}	0	1	0	6	5	12	6	18	16	7	2	
W_{21}	1	2	4	6	3	4	0	8	12	20	7	
W_{22}	1	2	1	1	7	10	7	0	5	5	16	
W ₂₃	1	2	4	6	4	1	5	1	19	23	29	
W_{24}	1	0	4	0	8	5	6	11	17	0	20	
W ₂₅	0	1	2	1	6	9	3	7	0	4	23	
W_{26}^{-}	1	1	2	6	10	1	14	18	2	1	7	
W ₂₇	1	1	1	1	0	2	15	16	3	22	24	
W28	1	2	2	1	4	6	6	17	16	9	5	
W ₂₉	1	1	4	5	3	6	4	18	22	19	25	

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When we reduce mod 7, where does

$$8\boldsymbol{P} = \left(\frac{11}{49}, \frac{20}{343}\right)$$

go?

To ∞ ! The identity.

So $8\widetilde{P} = \infty$ modulo 7.

In the associated EDS, $7 \mid W_8$.

The primes appear in the EDS at the multiples of the order of *P*.

n	Wn	factorisation	n	Wn	factorisation
1	1	1	20	-261080	$-1 \cdot 2^{3} \cdot 5 \cdot 61 \cdot 107$
2	1	1	21	-620551	-1 · 17 · 173 · 211
3	1	1	22	3033521	19 · 43 · 47 · 79
4	-1	-1	23	14480129	1447 · 10007
5	-2	-1·2	24	69664119	3 · 7 · 29 · 73 · 1567
6	-3	$-1 \cdot 3$	25	-2664458	$-1 \cdot 2 \cdot 23 \cdot 57923$
7	-1	-1	26	-1612539083	-1 · 191 · 1439 · 5867
8	7	7	27	-7758440129	-1 · 11 · 827 · 852857
9	11	11	28	-37029252553	-1 · 197 · 187965749
10	20	$2^2 \cdot 5$	29	181003520899	3323 · 6521 · 8353
11	-19	-1 · 19	30	1721180313660	$2^2 \cdot 3 \cdot 5 \cdot 509 \cdot 647 \cdot 87107$
12	-87	$-1 \cdot 3 \cdot 29$	31	12437589708389	12437589708389
13	-191	-1 · 191	32	19206818781913	7 · 383 · 7164050273
14	-197	—1 · 197	33	-672004824959359	-1 · 19 · 31 · 1699 · 671527369
15	1018	2 · 509	34	-5070370671429517	-1 · 8191 · 619017295987
16	2681	7 · 383	35	-44138469613743118	-1 · 2 · 71 · 32401 · 39563 · 242483
17	8191	8191	36	205791799565838321	$3^2 \cdot 11 \cdot 29 \cdot 59 \cdot 1214906514389$
18	-5841	$-1 \cdot 3^2 \cdot 11 \cdot 59$	37	4451821019236847359	41 · 1237 · 29443 · 2981275289
19	-81289	$-1 \cdot 13^3 \cdot 37$	38	47106384726033313759	$13^3 \cdot 37 \cdot 233 \cdot 354643 \cdot 7012949$

If $p \mid W_n$ and $n \mid m$, then $p \mid W_m$.

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n	Ln	factorisation] n	Ln	factorisation
1	1	1	21	267914296	$2^3 \cdot 13 \cdot 29 \cdot 211 \cdot 421$
2	3	3	22	701408733	3 · 43 · 89 · 199 · 307
3	8	2 ³	23	1836311903	139 · 461 · 28657
4	21	3 · 7	24	4807526976	$2^{6} \cdot 3^{2} \cdot 7 \cdot 23 \cdot 47 \cdot 1103$
5	55	5.11	25	12586269025	5^2 , 11, 101, 151, 3001
6	144	$2^4 \cdot 3^2$	26	32951280099	3 · 233 · 521 · 90481
7	377	13 . 29	27	86267571272	$2^3 \cdot 17 \cdot 19 \cdot 53 \cdot 109 \cdot 5779$
8	987	3 · 7 · 47	28	225851/33717	$3 \cdot 7^2 \cdot 13 \cdot 29 \cdot 281 \cdot 14503$
9	2584	$2^{3} \cdot 17 \cdot 19$	29	591286729879	59 . 19489 . 514229
10	6765	3 · 5 · 11 · 41	30	15/8008755920	$2^4 \cdot 3^2 \cdot 5 \cdot 11 \cdot 31 \cdot 41 \cdot 61 \cdot 2521$
11	17711	89.199	31	4052739537881	557 . 2/17 . 30103/9
12	46368	$2^3 \cdot 3^2 \cdot 7 \cdot 23$	32	10610209857723	3 . 7 . 47 . 1087 . 2207 . 4481
13	121393	233 · 521	33	27777890035288	2^3 , 89, 199, 9901, 19801
14	31/811	3 · 13 · 29 · 281	34	72723460248141	3 . 67 . 1597 . 3571 . 63443
15	832040	$2^{3} \cdot 5 \cdot 11 \cdot 31 \cdot 61$	35	190392490709135	5 · 11 · 13 · 29 · 71 · 911 · 141961
16	21/8309	3 · 7 · 47 · 2207	36	498454011879264	$2^5 \cdot 3^3 \cdot 7 \cdot 17 \cdot 19 \cdot 23 \cdot 107 \cdot 103681$
17	5702887		37	1304969544928657	73 - 149 - 2221 - 54018521
18	14930352	2° · 3° · 17 · 19 · 107	38	3416454622906707	3 · 37 · 113 · 9349 · 29134601
19	39088169	37 • 113 • 9349	39	8944394323791464	$2^3 \cdot 79 \cdot 233 \cdot 521 \cdot 859 \cdot 135721$
20	102334155	3 · 5 · / · 11 · 41 · 2161	000	001.001.0E0701404	2 .0 200 02. 000 100/21

If $p \mid L_n$ and $n \mid m$, then $p \mid L_m$.

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$E(\mathbb{F}_p)$ - group of points over \mathbb{F}_p

For each $x_0 \in \mathbb{F}_p$ (there are *p* of them), the quadratic equation in *y*

$$y^2 + a_1 x_0 y + a_3 y = x_0^3 + a_2 x_0^2 + a_4 x_0 + a_6$$

has either 0 or 2 solutions. So either

```
no points or 2 points: (x_0, y_1) and (x_0, y_2).
```

So, if we assume that half the time it has solutions, then we get about p points.

Oh, and there's the point ∞ . So that makes about

p+1 points

Given E/\mathbb{Q} , we get a list of group-orders $\#E(\mathbb{F}_p)$:

$$y^{2} + y = x^{3} + x^{2}$$

$$p | 2 | 3 | 5 | 7 | 11 | 13 | 17 | 19 | 23 | 29 | 31 | 37$$

$$\#E(\mathbb{F}_{p}) | 5 | 6 | 10 | 8 | 9 | 19 | 21 | 22 | 25 | 36 | 33 | 38$$

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Theorem (Hasse (1933))

$$|\#E(\mathbb{F}_p)-p-1|< 2\sqrt{p}$$

We write $a_{\rho} = \rho + 1 - \# E(\mathbb{F}_{\rho})$.

р	$\#E(\mathbb{F}_{p})$	a _p	$\lfloor 2\sqrt{p} \rfloor$
2	5	-2	2
3	6	-2	3
5	10	-4	4
7	8	0	5
11	9	3	6
13	19	-5	7
17	21	-3	8
19	22	-2	8
23	25	-1	9
29	36	-6	10
31	33	-1	11
37	38	0	12

р	# <i>E</i> (𝔽 _ρ)	ap	$\lfloor 2\sqrt{p} \rfloor$
41	37	5	12
47	44	4	13
53	59	-5	14
59	72	-12	15
61	60	2	15
67	71	-3	16
71	70	2	16
73	72	2	17
79	88	-8	17
83	69	15	18
89	94	-4	18
97	91	7	19

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Theorem (Hasse (1933))

$$|\# E(\mathbb{F}_p) - p - 1| < 2\sqrt{p}$$

We write $a_{\rho} = \rho + 1 - \# E(\mathbb{F}_{\rho})$.



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Theorem (Deuring, 1941)

For any n such that $|n-p-1| < 2\sqrt{p}$, there exists some elliptic curve E over \mathbb{F}_p such that

$$\#E(\mathbb{F}_p)=n$$

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Theorem (Cassells, 1966) The group $E(\mathbb{F}_p)$ is of the form

$\mathbb{Z}/m_1\mathbb{Z} imes \mathbb{Z}/m_2\mathbb{Z}$

where $m_1 \mid m_2$ and $m_1 \mid p - 1$.

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Index divisibility

Joseph H. Silverman and I saw a paper of Chris Smyth, in which he asked, for Lucas sequences L_n :

When does $n \mid L_n$?

So we wondered the same thing for W_n an elliptic divisibility sequence:

When does $n \mid W_n$?

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When does $n \mid W_n$?

Does it happen for n = p?

If *P* has order *p* modulo *p*, then $p \mid W_p$.

This can happen if $\#E(\mathbb{F}_p) = p$. Such a curve is called anomalous and is unsafe for cryptography because it has special structure.

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Can we generalise this? What about if n = pq?

If $p \mid W_q$ and $q \mid W_p$, then $p \mid W_{pq}$ and $q \mid W_{pq}$. So $pq \mid W_{pq}$.

This happens if P has order p modulo q and order q modulo p.

Definition Let *E* be an elliptic curve defined over \mathbb{Q} . A pair (p, q) of primes is called an *amicable pair* for *E* if

$$#E(\mathbb{F}_p) = q$$
, and $#E(\mathbb{F}_q) = p$.

Question (How often) does this happen?

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Amicable Pairs

Definition

Let *E* be an elliptic curve defined over \mathbb{Q} . A pair (p, q) of primes is called an *amicable pair* for *E* if

$$#E(\mathbb{F}_p) = q$$
, and $#E(\mathbb{F}_q) = p$.

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(1622311, 1622471)

 $y^2 + y = x^3 + x^2$ has four amicable pairs with $p, q < 10^7$:

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Question Let

 $Q_E(X) = \# \{ amicable pairs (p, q) such that p, q < X \}$ How does $Q_E(X)$ grow with X?

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Heuristic

Prob(*p* is part of an amicable pair)

$$= \operatorname{Prob} \left(q \stackrel{\text{def}}{=} \# E(\mathbb{F}_{\rho}) \text{ is prime and } \# E(\mathbb{F}_{q}) = \rho \right)$$
$$= \operatorname{Prob} \left(q \stackrel{\text{def}}{=} \# E(\mathbb{F}_{\rho}) \text{ is prime} \right) \operatorname{Prob} \left(\# E(\mathbb{F}_{q}) = \rho \right).$$

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Heuristic

Prob(p is part of an amicable pair)

$$= \operatorname{Prob} \left(q \stackrel{\text{def}}{=} \# E(\mathbb{F}_p) \text{ is prime and } \# E(\mathbb{F}_q) = p \right)$$
$$= \operatorname{Prob} (q \stackrel{\text{def}}{=} \# E(\mathbb{F}_p) \text{ is prime}) \operatorname{Prob} (\# E(\mathbb{F}_q) = p).$$

A conjecture of Koblitz says that

$$\mathsf{Prob}(\#E(\mathbb{F}_p) \text{ is prime}) pprox rac{1}{\log p},$$

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Together:

Prob(*p* is part of an amicable pair) $\approx \frac{1}{\sqrt{p}(\log p)}$.

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Heuristic

 $\mathcal{Q}_E(X) \approx \sum_{p \leq X} \operatorname{Prob}(p \text{ is the smaller prime in an amicable pair })$ $\approx \sum_{p \leq X} \frac{1}{\sqrt{p}(\log p)}.$

Use the rough approximation

$$\sum_{p \le X} f(X) \approx \sum_{n \le X / \log X} f(n \log n) \approx \int^{X / \log X} f(t \log t) \, dt \approx \int^X f(u) \, \frac{du}{\log u}$$

to obtain

$$\mathcal{Q}_E(X) \approx \int^X \frac{1}{\sqrt{u}\log u} \cdot \frac{du}{\log u} \approx \frac{\sqrt{X}}{(\log X)^2}.$$

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Conjecture (Version 1) Let E/\mathbb{Q} be an elliptic curve, let

 $\mathcal{Q}_E(X) = \# \{ amicable pairs (p, q) such that p, q < X \}$

Assume infinitely many primes p such that $\#E(\mathbb{F}_p)$ is prime.

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Then

$$\mathcal{Q}_E(X) pprox rac{\sqrt{X}}{(\log X)^2} \quad \textit{as } X o \infty,$$

Data agreement...?

X	$\mathcal{Q}(X)$	$\mathcal{Q}(X) / \frac{\sqrt{X}}{(\log X)^2}$	$\frac{\log \mathcal{Q}(X)}{\log X}$
10 ⁶	2	0.382	0.050
10 ⁷	4	0.329	0.086
10 ⁸	5	0.170	0.087
10 ⁹	10	0.136	0.111
10 ¹⁰	21	0.111	0.132
10 ¹¹	59	0.120	0.161
10 ¹²	117	0.089	0.172

Table: Counting amicable pairs for $y^2 + y = x^3 + x^2$ (thanks to Andrew Sutherland with smalljac)

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Aliquot cycles

Definition

Let *E* be an elliptic curve. An aliquot cycle of length ℓ for *E* is a sequence of distinct primes $(p_1, p_2, \ldots, p_\ell)$ such that

$$\#E(\mathbb{F}_{p_1}) = p_2, \quad \#E(\mathbb{F}_{p_2}) = p_3, \quad \dots \\ \quad \#E(\mathbb{F}_{p_{\ell-1}}) = p_\ell, \quad \#E(\mathbb{F}_{p_\ell}) = p_1.$$

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Example

$$y^2 = x^3 - 25x - 8$$
: (83, 79, 73)

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Example

$$y^2 = x^3 - 25x - 8$$
: (83, 79, 73)

 $E: y^2 = x^3 + 176209333661915432764478x + 60625229794681596832262:$

(23, 31, 41, 47, 59, 67, 73, 79, 71, 61, 53, 43, 37, 29)

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Chinese Remainder Theorem

If you have a bunch of congruence conditions for distinct primes:

 $x \equiv b_1 \mod p_1$ $x \equiv b_2 \mod p_2$ \vdots $x \equiv b_n \mod p_n$

Then there is a solution $x \in \mathbb{Z}$.

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Constructing aliquot cycles with CRT

Fix ℓ and let p_1, p_2, \ldots, p_ℓ be a sequence of primes such that

 $|p_i + 1 - p_{i+1}| \le 2\sqrt{p_i}$ for all $1 \le i \le \ell$,

where by convention we set $p_{\ell+1} = p_1$.

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where by convention we set $p_{\ell+1} = p_1$. For each p_i find (by Deuring) an elliptic curve E_i over \mathbb{F}_{p_i} satisfying

$$\#E_i(\mathbb{F}_{p_i})=p_{i+1}.$$

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Use the Chinese remainder theorem on the coefficients of the Weierstrass equations for E_1, \ldots, E_ℓ to find an elliptic curve *E* over \mathbb{Q} satisfying

 $E \mod p_i \cong E_i$ for all $1 \le i \le \ell$.

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$$E \mod p_i \cong E_i$$
 for all $1 \le i \le \ell$.

Then by construction, the sequence (p_1, \ldots, p_ℓ) is an aliquot cycle of length ℓ for *E*.

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Another example

 $y^2 + y = x^3 - x$ has one amicable pair with $p, q < 10^7$:

(1622311, 1622471)

 $y^2 + y = x^3 + x^2$ has four amicable pairs with $p, q < 10^7$:

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(853, 883), (77761, 77999), (1147339, 1148359), (1447429, 1447561).

 $y^2 = x^3 + 2$ has 5578 amicable pairs with $p, q < 10^7$:

 $(13, 19), (139, 163), (541, 571), (613, 661), (757, 787), \ldots$

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Theorem

Let E/\mathbb{Q} be an elliptic curve with complex multiplication, with $j_E \neq 0$. Suppose that p and q are primes of good reduction for E with $p \ge 5$ and $q = \#E(\mathbb{F}_p)$.

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Theorem

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Then either

 $#E(\mathbb{F}_q) = p$ or $#E(\mathbb{F}_q) = 2q + 2 - p$.

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Pairs on CM curves

(<i>D</i> , <i>f</i>)	(3,3)	(11,1)	(19,1)	(43,1)	(67,1)	(163,1)
$X = 10^4$	18	8	17	42	48	66
$X = 10^{5}$	124	48	103	205	245	395
$X = 10^{6}$	804	303	709	1330	1671	2709
$X = 10^{7}$	5581	2267	5026	9353	12190	19691

Table: $Q_E(X)$ for elliptic curves with CM

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Table: $Q_E(X)$ for elliptic curves with CM

(<i>D</i> , <i>f</i>)	(3,3)	(11,1)	(19,1)	(43,1)	(67,1)	(163,1)
$X = 10^4$	0.217	0.250	0.233	0.300	0.247	0.237
$X = 10^{5}$	0.251	0.238	0.248	0.260	0.238	0.246
$X = 10^{6}$	0.250	0.247	0.253	0.255	0.245	0.247
$X = 10^{7}$	0.249	0.251	0.250	0.251	0.250	0.252

Table: $Q_E(X)/N_E(X)$ for elliptic curves with CM

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Conjecture (Version 2) Let E/\mathbb{Q} be an elliptic curve, let

 $Q_E(X) = \# \{ amicable pairs (p, q) such that p, q < X \}$

Assume infinitely many primes p such that $\#E(\mathbb{F}_p)$ is prime.

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Assume infinitely many primes p such that $\#E(\mathbb{F}_p)$ is prime.

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No longer aliquot cycles in CM case

Theorem A CM elliptic curve E/\mathbb{Q} with $j(E) \neq 0$ has no aliquot cycles of length $\ell \geq 3$ consisting of primes $p \geq 5$.

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No longer aliquot cycles - proof

Let $(p_1, p_2, ..., p_\ell)$ be an aliquot cycle of length $\ell \ge 3$, with $p_i \ge 3$. We must have

$$p_i = 2p_{i-1} + 2 - p_{i-2}$$
 for $3 \le i \le \ell$,

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Determining the general term for the recursion, we get

$$p_{\ell+1} = \ell p_2 - (\ell-1)p_1 + \ell(\ell-1).$$

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where we set $p_{\ell+1} = p_1$. So $p_i > p_{i+1}$ for all $1 \le i \le \ell$ and $p_\ell > p_1$. Contradiction!

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