FIBONACCI SPACES

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INTRODUCTION

The Fibonacci sequence $\left\{F_j\right\}=0,1,1,2,\ldots$, with $F_j+F_{j+1}=F_{j+2},\ j\geq 0$, may be regarded as one element of a certain space of sequences associated with the quadratic polynomial $f(x)=-1-x+x^2$, from which its remarkable properties derive. In the following pages, we present first, in modern algebraic terminology, an exposition of those parts of the general theory of such spaces of linear recurring sequences which form a background for this point of view. The spaces arising from quadratic polynomials are then considered in this setting, with some applications to number theory, in particular to various tests for primality of the Mersenne and Fermat numbers.

It is hoped that the paper may thus serve as an introduction and source of reference for these aspects of the subject. [1] **

1. THE SPACE OF A POLYNOMIAL

Let $f(x) = -a_0 - a_1 x - \ldots - a_{n-1} x^{n-1} + x^n = (x - r_1) \ldots (x - r_n)$ be an arbitrary monic polynomial of degree n in Z[x], i.e., with coefficients a_j in the domain Z of rational integers, its (complex) zeros being therefore algebraic integers. With f(x) we associate the set C(f) of all sequences $S = \left\{s_0, s_1, \ldots\right\}$ with components s_j in the complex field $\begin{bmatrix} 2 \end{bmatrix} C$, in which s_0, \ldots, s_{n-1} are arbitrary but having

(R)
$$a_0 s_j + a_1 s_{j+1} + \dots + a_{n-1} s_{j+n-1} = s_{j+n}$$

for all $j \ge 0$. Clearly, C(f) is a vector space of order n over C. An obvious basis consists of the integral sequences [3] (i.e., with components in Z):

$$\begin{array}{l} \textbf{U}_0 = \left\{ \textbf{u}_{0\,j} \right\} = \left\{ \textbf{l}, \dots, \textbf{0}, \textbf{a}_0, \dots \right\}, \dots, \textbf{U}_{n-1} = \left\{ \textbf{u}_{n-1,\,j} \right\} = \left\{ \textbf{0}, \dots, \textbf{1}, \textbf{a}_{n-1}, \dots \right\}, \\ \text{*Worked performed under the auspices of the United States Atomic Energy Commission.} \\ \end{array}$$

^{**}Refer to footnotes at end of article.

of C(f), in terms of which every sequence S of the space may be expressed uniquely, in the form

$$S = s_0 U_0 + ... + s_{n-1} U_{n-1}, s_j \in C$$
.

A "Geometric" sequence $\{1, r, r^2, ...\}$ with $r \in C$ is in C(f) if and only if f(r) = 0. Thus

$$R_{i} = \{1, r_{i}, r_{i}^{2}, \dots\}, i = 1, \dots, n$$

constitute the geometric sequences of C(f). Every element

$$c_1 R_1 + \ldots + c_n R_n, c_i \in C$$
 ,

of the space they span is therefore in C(f), in particular the integral sequence $V = R_1 + \ldots + R_n = \left\{v_j\right\} = \left\{n, a_{n-1}, \ldots\right\}$, with $v_j = r_1^j + \ldots + r_n^j$, $j \geq 0$. Being in C(f), its components v_{j+n} satisfy the relations (R); these, together with the less obvious recursions

$$(a_{n-m})m + a_{n-m+1}v_1 + ... + a_{n-1}v_{m-1} = v_m, l \le m < n$$

are "Newton's formulas".

The geometric sequences R_i also form a basis for C(f) over C if and only if the zeros of f(x) are distinct. For, the matrix $R = \begin{bmatrix} r_i^j \end{bmatrix}$, $i = 1, \ldots, n$; $j = 0, \ldots, n-1$, has the Vandermonde determinant $\pi_k > i (r_k - r_i)$. When the latter is not zero, the inverse matrix $R^{-1} = \begin{bmatrix} r_{ij} \end{bmatrix}$ exists $\begin{bmatrix} 4 \end{bmatrix}$ (over C) with $I = R^{-1}R$, from which it follows that

(B)
$$U_i = r_{i1}R_1 + ... + r_{in}R_n$$
, $i = 0, ..., n-1$

By means of these equations, which may be regarded as the "Binet formulas" for the general case, every sequence

$$S = \{s_i\} = \{s_0 U_0 + s_{n-1} U_{n-1}\}$$
 of $C(f)$

is expressible uniquely in the form

$$S = c_1 R_1 + ... + c_n R_n, c_i \in C$$

with $s_{j} = c_{1}r_{1}^{j} + ... + c_{n}r_{n}^{j}$, $j \ge 0$,

when the r_i are distinct. This underlying structure of the sequences of C(f), particularly of the integral sequences, is one of the most curious features of the subject.

Note: The following generalization of the "geometric basis" theorem was suggested by the referee: If r is a zero of multiplicity m for f(x), then r is a zero of the first m-l derivatives of f(x). From this one may show that the m sequences

$$s_{j}^{(h)} = {j \choose h} r^{j}; j \ge 0, h = 0, 1, ..., m-1,$$

are in C(f), where $\binom{j}{h} = 1$ for h = 0, and $\binom{j}{h} = (j)(j-1)\dots(j-h+1)/h!$ for $h \ge 1$. Moreover, if f(x) has the <u>distinct</u> zeros r_1, \dots, r_k , $1 \le k \le n$, of multiplicities m_1, \dots, m_k respectively, then the set of n sequences consisting of k subsets such as that above, one for each zero r_i , are linearly independent, and so form a basis for C(f) in the general case, provided only that zero, if it occurs among the r_i , has multiplicity 1. The linear independence follows from the non-singularity of the "confluent Vandermonde matrix." Cf. ref. $\lceil 1 \rceil$.

2. LIMIT THEOREMS

If $\lim s_{j+1}/s_j=r$ exists for a terminally non-zero sequence S of C(f), then r must be one of the zeros of f(x). For, the

recursion (R) implies $a_0 + a_1(s_{j+1}/s_j) + \ldots + a_{n-1}(s_{j+n-1}/s_j) = s_{j+n}/s_j$. Since $s_{j+2}/s_j = (s_{j+2}/s_{j+1})(s_{j+1}/s_j)$, and so on, we have f(r) = 0 in the limit. As a partial answer to the questions arising here we include

Theorem 1.(A). If one zero r_1 of f(x) exceeds all others in absolute value, then $S = \left\{s_j\right\} = \sum_{i=1}^{n} c_i R_i$ has $\lim_{j \to 1} s_j / r_1^{j} = c_1$. Hence if $c_1 \neq 0$, S is terminally non-zero, and $\lim_{j \to 1} s_j = r_1$.

(B). If $|r_i| < 1$ for all $i \ge 2$, the sequence S has $\lim_{j \to 1} (s_j - c_1 r_1^{j}) = 0$. Hence, if S is an integral sequence, s_j is the closest integer to $c_1 r_1^{j}$ for large j, and, if $a_0 \ne 0$, no other integral sequence $\sum c_i R_i$ has the same c_1 .

Proof. (A). $s_j/r_1^j = c_1 + c_2(r_2/r_1)^j + ... + c_n(r_n/r_1)^j \rightarrow c_1$. If $c_1 \neq 0$, then $s_j \neq 0$, $j \geq J$, and so $s_{j+1}/s_j =$

$$r_1(s_{j+1}/r_1^{j+1})/(s_j/r_1^j) \rightarrow r_1c_1/c_1 = r_1$$
.

(B). $s_j - c_1 r_1^j = c_2 r_2^j + \ldots + c_n r_n^j \rightarrow 0$. Two integral sequences with the same c_1 are therefore terminally identical, and hence identical, if $a_0 \neq 0$. Indeed, it is clear from (R) that two sequences are equal if they agree on any n consecutive corresponding indices.

3. INTEGRAL SEQUENCES

The integral sequences $F = \{f_j\}$ of C(f) form a module Z(f), with integral basis U_0, \ldots, U_{n-1} , every such sequence being uniquely expressible, with integral coefficients, in the form

$$F = f_0 U_0 + \dots + f_{n-1} U_{n-1}, \quad f_i \in \mathbb{Z} .$$

The sequences of Z(f) with $f_0 = 0$ form a sub-module of Z(f), and have remarkable divisibility properties, as we shall see.

The sequences of Z(f), considered modulo m, form a finite module $Z_m(f)$ of exactly m^n sequences with components in the modular ring $Z_m = Z/Zm$, the first n arbitrary, the rest governed by the recursion (R) mod m.

Suppose now that $m \ge 2$ is an integer prime to a_0 , and let $F = \left\{ f_i \right\}$ be a sequence of $Z_m(f)$. It is clear from (R) that F is pure

periodic if it is periodic at all, hence that F is periodic if and only if its n-tuples

$$(f_0, \ldots, f_{n-1})$$
 and (f_k, \ldots, f_{k+n-1})

are identical for some positive k, the least such k being its period. Since F=0, of period k=1, is the only sequence of $Z_m(f)$ containing the zero n-tuple, a non-zero sequence F can contain at most m^{n-1} different n-tuples, and so must be pure periodic of period $k \le m^n - 1$.

Moreover, F has period $k = m^n - 1$ if and only if its first $m^n - 1$ n-tuples

$$(f_0, \ldots, f_{n-1}), (f_1, \ldots, f_n), \ldots, (f_{m-2}, \ldots, f_{m+n-3})$$

are all distinct. In such a case, each of the m^n -1 non-zero sequences of $Z_m(f)$ is a terminal sub-sequence of F, and so also has this period. The situation cannot arise for a composite modulus m = ab, $a \ge 2$, $b \ge 2$. For, such an F contains the n-tuples $(1,0,\ldots,0)$ and $(b,0,\ldots,0)$, hence aF is in the space and contains the n-tuples $(a,0,\ldots,0) \ne (0,0,\ldots,0)$, which is impossible.

The maximum period $m^n - l$ is attainable in case of a prime modulus, which may be seen from the theory of Galois fields [7]. Let p be a prime in Z, and suppose $f(x) = -a_0 - a_1 x - \dots - a_{n-1} x^{n-1} + x^n$ is an irreducible polynomial in $Z_p[x]$. Such an f(x) exists for every p and n. The sequences of $Z_p(f)$ may then be regarded not only as the integral sequences, mod p, of the space C(f), but also in a quite different light. For there exists a field $C^* \supset Z_p$, the "rootfield" of f(x) (abstractly, the Galois field $C^* \supset Z_p$, the "rootelements, uniquely expressible in the form

$$s = f_0 + f_1 r + ... + f_{n-1} r^{n-1}, f_i \in Z_p$$

in terms of which we may write

$$f(x) = (x - r)(x - r^p) \dots (x - r^{p-1})$$

with n distinct zeros in C*.

Following the plan of $\oint 1$, we find that the set C*(f) of all sequences $S = \left\{s_j\right\}$, with $s_j \in C*$ governed by the recursion (R) in C*, is a vector space of order n over C*, consisting of exactly $(p^n)^n$ sequences, and containing the original module $Z_p(f)$ of p^n sequences $F = \left\{f_i\right\}$, $f_i \in Z_p$.

 $F = \left\{ f_j \right\}, \ f_j \in Z_p.$ $The zeros \ of \ f(x) \ being distinct in \ C*, the geometric sequences$ $R_i \ which they generate form a basis for \ C*(f), in terms of which every sequence of the space may be uniquely expressed:$

$$S = c_1 R_1 + ... + c_n R_n, c_j \epsilon C*$$

with components $s_j = c_1 r_1^j + ... + c_n r_n^j$, $j \ge 0$, where the r_i are now the zeros of f(x) displayed above.

This sub-structure of the sequences S reveals their periodic character. For, the multiplicative group G of C* is cyclic, with a generator s of period p^n - 1. If h is the period of r in G, then $h \mid p^n$ - 1, and the element r^{p^i} has period $h/(h, p^i)$ = h, which is therefore the period of every zero of f(x). An obvious modification of the argument at the end of f(x) 1 shows that every non-zero sequence S of C*(f) has period h.

The element r itself need not have period p^n - 1; however, some element $s \neq 0$ of C* does generate the full group G, and its minimal polynomial mod p is irreducible of degree n in $Z_p[x]$. Hence there exists, for every p and n, an irreducible f(x) of degree n in $Z_p[x]$ for which the zero r in C* generates G, and every sequence $S \neq 0$ of the corresponding space C*(f) has period p^n - 1. We summarize these results in more conventional terms in

Theorem 2. If $m \ge 2$ is an integer prime to a_0 , then, modulo m, every integral sequence $F = \left\{ f_j \right\}$ of C(f) is pure periodic of period $k \le m^n - 1$. Hence, if $m \mid f_0$, then also $m \mid f_k, f_{2k}, f_{3k}, \ldots$. If m is composite, every period is less than $m^n - 1$. If p is a prime, and f(x) is irreducible $\begin{bmatrix} 6 \end{bmatrix}$ mod p, all integral sequences F of C(f) are pure periodic with the same period p, where p is a prime p and p, there exists an p such that p is p in p

Example 1. For
$$f(x) = -2-x+x^3 \mod 3$$
,
$$V = \left\{0020212210222001012112011100, \ldots\right\}$$
,

the period [7] being h = 26.

If an integer $m \ge 1$ divides some f_j , $j \ge 1$, of an integral sequence F, the least positive such j is called the rank of m in F.

Corollary 1. If F is an integral sequence of C(f), with $f_0 = 0$, every positive integer m prime to a_0 has a rank $r \le k \le m^n$ -1 in F.

4. THE SPACE OF A QUADRATIC

For $f(x) = -a_0 - a_1 x + x^2 = (x-r_1)(x-r_2)$, the associated space C(f) of all sequences $S = \{s_i\}$, $s_i \in C$, satisfying

(R)
$$a_0 s_i + a_1 s_{i+1} = s_{i+2}, \quad j \ge 0$$

has the basis $U_0 = \left\{1,0,a_0,\ldots\right\}$, $U_1 = \left\{0,1,a_1,\ldots\right\}$, and contains the sub-space of vectors $c_1R_1 + c_2R_2$, where $R_i = \left\{1,r_i,r_i^2,\ldots\right\}$, i=1,2 are its geometric sequences. The particular sequence

$$V = R_1 + R_2 = \{v_j\} = \{2, a_1, 2a_0 + a_1^2, \ldots\}$$

consisting of the integers $v_j = r_1^{j} + r_2^{j}$, $j \ge 0$, is of special importance.

The geometric sequences R_i form a basis for C(f) if and only if $r_1 \neq r_2$, in which case the matrix R^{-1} of g(1) is

$$\frac{1}{r_1-r_2} \begin{bmatrix} -r_2 & r_1 \\ 1 & -1 \end{bmatrix}$$

The corresponding "Binet formulas" are accordingly

(B)
$$U_0 = (-r_2R_1 + r_1R_2)/(r_1 - r_2) ,$$

$$U_1 = (R_1 - R_2)/(r_1 - r_2) ,$$

or explicitly,

$$u_{0j} = (-r_2r_1^j + r_1r_2^j)/(r_1-r_2), \ u_{1j} = (r_1^j - r_2^j)/(r_1-r_2)$$

The relation $u_{0j} = a_0 u_{1,j-1}$ is here manifest.

We know from § 2 that, if $|r_1| > |r_2|$, $\lim u_{1j}/r_1^{j} = 1/(r_1-r_2)$, $\lim v_j/r_1^{j} = 1$, and $\lim u_{1,j+1}/u_{1j} = \lim v_{j+1}/v_j = r_1$.

Again, if $|\mathbf{r}_2| < 1$, then, for example, $\lim_{j \to r_1} (\mathbf{v}_j - \mathbf{r}_1^j) = 0$ and \mathbf{v}_j is the nearest integer to \mathbf{r}_1^j , $j \ge J$; moreover if $\mathbf{a}_0 \ne 0$, V is the only integral sequence $\mathbf{R}_1 + \mathbf{c}_2 \mathbf{R}_2$.

The integral sequences $F = \left\{ f_j \right\}$ of C(f) form a module, with integral basis U_0 , U_1 , and, modulo an integer m prime to a_0 , are all pure periodic with periods less than m^2 . For a prime modulus p, if f(x) is irreducible mod p, these periods are equal, and divide $p^2 - 1$, and there exists an f(x) such that every period is exactly $p^2 - 1$.

The sub-module of sequences $F = f_1 U_1$ (i.e., with $f_0 = 0$) has the single basic sequence U_1 , which is hereafter denoted simply by $U = \left\{u_j\right\} = \left\{0, 1, a_1, \ldots\right\}$. For $f(x) = -1 - x + x^2$, it is of course the Fibonacci sequence.

Every integer m prime to a_0 has a rank $r \le k < m^2$ in U, where k is the period of U mod m; indeed $m | u_k, u_{2k}, \ldots$; similar statements may be made for every $F = f_1 U$, and $F = f_0 U_0$.

It is interesting that every sequence of C(f) is expressible in terms of U alone. For example, from $V = 2U_0 + a_1U$ follows

$$v_j = a_0 u_{j-1} + u_{j+1}, \quad j \ge 1$$
.

Example 2. For

$$f(x) = 1 - 2x + x^2 = (x - 1)^2$$
, $U = 0, 1, 2, 3, 4, ...$ $V = 2, 2, 2, 2, ...$

Example 3. For

$$f(x) = 2 - 3x + x^{2} = (x - 2)(x - 1), u_{j} = 2^{j} - 1, v_{j} = 2^{j} + 1$$

satisfy the simple recursions $u_{j+1} = 2u_j + 1$, $v_{j+1} = 2v_j - 1$. Note that $u_p = 2^p - 1$, $v_{2^k} = 2^{2^k} + 1$. The sequence U mod u_j has period j.

Example 4. For

$$f(x) = -2 - x + x^2 = (x - 2)(x + 1), \ u_p = (2^p + 1)/3, \ v_p = 2^p - 1 \ ,$$
 for odd p, and $v_{2k} = 2^{2k} + 1, \ k \ge 1.$

5. THE SEQUENCE U

Even for the general quadratic [8], the sequence

$$U = \left\{0, 1, a_1, a_0 + a_1^2, \dots\right\}$$

has some remarkable properties, which flow from the

Lemma 1. For all

$$j \ge 0, t \ge 0, a_0 u_j u_t + u_{j+1} u_{t+1} = u_{j+t+1}$$
.

The statement is easily proved, for fixed $t \ge 0$, by induction from j, j+l to j+2, being obvious for j = 0, l. The induction step reads

$$a_0u_{j+2}u_t + u_{j+3}u_{t+1} = a_0(a_0u_j + a_1u_{j+1})u_t + (a_0u_{j+1} + a_1u_{j+2})u_{t+1} =$$

$$a_0u_{j+t+1} + a_1u_{j+t+2} = u_{j+t+3}$$

From this follows

Theorem 3. The correspondence $j \rightarrow u_j$ preserves divisibility i.e., $j \mid k$ implies $u_j \mid u_k$, or $u_j \mid u_j, u_{2j}, u_{3j}, \dots$.

Since $u_0 = 0$, $u_1 = 1$, the final statement is trivial for j = 0, 1. Fixing $j \ge 2$, we prove $u_j | u_{jq}$ by induction on $q \ge 1$. This is trivial for q = 1. Fix $q \ge 1$, and assume $u_j | u_{jq}$. Setting t = jq - 1 (≥ 1) in the Lemma shows that $u_j | u_{j(q+1)}$.

Lemma 2. If a prime p divides any two consecutive uk, then p divides a₀.

If $p | u_{j+1}$, u_{j+2} but not a_0 , then from (R) follows $p | u_j$, u_{j+1} and ultimately $p | u_0 = 0$, $u_1 = 1$, which is false.

Theorem 4. Let m be a positive integer prime to a_0 . Then, modulo m, U is pure periodic of period $k < m^2$, and $m \mid u_0, u_k, u_{2k}, \ldots$. Thus m has a rank $r \leq k$ in U. Moreover, $m \mid u_0, u_r, u_{2r}, \ldots$ and no other u_1 , i.e., $m \mid u_2$ if and only if $r \mid \mathcal{L}$. In particular, $r \mid k$.

We have only to prove $m \mid u_{\ell}$ implies $r \mid \ell$, which is obvious for $\ell = 0$. For $\ell \ge 1$, we have $r \le \ell$, by the minimality of r. Write $\ell = rq + j$, $0 \le j < r$, $q \ge 1$. For t = rq - 1 (≥ 0), Lemma 1 reads

$$a_0^u j^u rq - 1 + u^u j + 1^u rq = u \mathcal{L}$$

Since $m \mid u_{\mathcal{L}}$, u_r , u_{rq} (Th. 3), we have $m \mid a_0 u_j u_{rq-1}$. Now m is prime to a_0 , and hence also to u_{rq-1} , since a prime common to

this and m is also in u_{rq} , contradicting Lemma 2. It follows that $m \, \big| \, u_j$, where $0 \leq j < r$. Hence j=0 and $\ell=rq$. We turn to the special case of

Lemma 3. If $(a_0, a_1) = 1$, the sequence U has the properties:

- (a) $(a_0, u_i) = 1$, for all $j \ge 1$,
- (b) $(u_j, u_{j+1}) = 1$, for all $j \ge 0$,
- (c) $(u_i, u_k) = (u_k, u_{i+k})$ for all $i, k \ge 0$.

Proof. (a) Induction on $j \ge l$. For j = l, trivial. Assuming $(a_0, u_{j+1}) = l$ for fixed $j \ge 0$, we see from (R) that $(a_0, u_{j+2}) = l$ also. For, a prime common to these divides $a_l u_{j+l}$ and hence u_{j+1} , since $(a_0, a_1) = l$, violating the induction hypothesis.

- (b) is clear from Lemma 2 and (a).
- (c) is trivial when j or k is zero.

For j, k \geq 1, we have from Lemma 1, $a_0 u_j u_{k-1} + u_{j+1} u_k = u_{j+k}$. Clearly $(u_j, u_k) | u_k, u_{j+k}$ and hence $(u_j, u_k) | (u_k, u_{j+k})$. Conversely,

$$(u_k, u_{j+k}) | a_0 u_j u_{k-1}$$

The former is prime to a_0 by (a) and to u_{k-1} by (b). Thus it divides u_i, u_k , and so it divides (u_i, u_k) .

Note: It is clear from (a) that the <u>only</u> integers m dividing components u_i of U are prime to a_0 .

Theorem 5(A). If $\{g_j\}$ is an arbitrary sequence of integers with $g_0 = 0$, then the correspondence $j \rightarrow g_j$ preserves g.c.d.'s, that is, $(g_\ell, g_k) = g_{(\ell, k)}$ if and only if $(g_j, g_k) = (g_k, g_{j+k})$ for all $j, k \ge 0$.

(B) In particular, the sequence U has this property whenever $(a_0, a_1) = 1$.

Proof: (A) The necessity is obvious. In proving the sufficiency we may suppose $\ell \geq k$. The conclusion is clear for k=0, since $g_0=0$. If $\ell \geq k>0$ and $k \mid \ell=qk$, we have

 $g_{(A,k)} = g_k = (g_k, g_k) = (g_k, g_{2k}) = \dots = (g_k, g_\ell)$

In the remaining case, $\ell > k > 0$, $k \not\mid \ell$, we write $\ell = kq + j$, 0 < j< k < \mathcal{L} , and obtain $(g_j, g_k) = (g_k, g_{j+k}) = \dots = (g_k, g_{\mathcal{L}})$. It is then clear how the Euclidean algorithm, proceeding from this relation through a sequence of similar steps and terminating in an equation such as L = KQ + J, 0 < J < K < L, with $(\mathcal{L}, k) = J | K$, leads to the conclusion $(g_{\ell}, g_{k}) = \dots = (g_{T}, g_{K}) = (g_{K}, g_{T}) = g_{T}$

The application of (A) to U is now clear from Lemma 3(c).

The non-trivial part of Th. 4 follows elegantly from Th. 5(B) when $(a_0, a_1) = 1$. For, if r is the rank of m, and m $|u_L|$, then $m \mid (u_r, u_\ell) = u_{(r, \ell)}, r \leq (r, \ell) \mid r, \text{ and } r = (r, \ell) \mid \ell$.

Corollary 2. If $r_1 \neq r_2$ are relatively prime integers the correspondence $j \rightarrow u_j = (r_1^j - r_2^j)/(r_1 - r_2)$ is g.c.d.-preserving. For, $f(x) = (x - r_1)(x - r_2) = -a_0 - a_1 x + x^2$ has $a_1 = r_1 + r_2$ and

 $a_0 = -r_1 r_2$ relatively prime.

Note: It is clear that the set of all g.c.d.-preserving functions g(j) on the integers is a closed associative system (semi-group) with identity under the composition f(g(j)). Theorem 5(A), suggested by the referee, characterizes these functions. The sequences U resulting from quadratics with $(a_0, a_1) = 1$ are non-trivial functions of the kind. As a 'trivial' example consider g(2j - 1) = 1, g(2j) = 2j. Although "well-known" we include the seldom fully stated

Corollary 3. For integers $r_1 \neq r_2$ with $(r_1, r_2) = 1$ and difference $d = r_1 - r_2$, let $u_j = (r_1^j - r_2^j)/(r_1 - r_2)$, $j \ge 1$.

- $(d, u_i) = (d, j)$ (a)
- A prime $p | u_p$ if and only if p | d. Such a prime p has rank p(b)
- If $p \nmid d$, then $p \nmid u_p$ and $(d, u_p) = 1$. (c)
- If $p \mid d$, then $p \mid u_p$, $(d, u_p) = p$, and if p is odd, $p^2 \mid u_p$. (d)

- (e) Every prime factor $q \neq p$ of u_p is of form l + hp.
- (f) If $r_1 > r_2 > 0$, then for every odd prime p there exists a prime q = q(p) dividing u_p , of form l + hp, and q(p) is one-one.

Proof. (a) is trivial for j = 1, and follows for $j \ge 2$ from $u_j = (d + r_2)^j - r_2^j)/d = (d^{j-2} + C^j_1 d^{j-3} r_2 + \ldots + C^j_{j-2} r_2^{j-2})d + jr_2^{j-1}$ (a*) since $(d, r_2) = 1$.

- (b) From (a*), $u_p \equiv d^{p-1} \mod p$. The statement about the rank of p follows from (a).
 - (c) follows from (b) and (a).
- (d) follows from (b), (a), and the congruence $u_p \equiv pr_2^{p-1} \mod p^2$ implied by (a*) for a prime $p \ge 3$.
- (e) If $q | u_p$, $q \neq p$, then $r_1^p \equiv r_2^p \mod q$, $r_1 \not\equiv r_2 \mod q$, since (d, u_p) is 1 or p; and $q | r_1, r_2$. We present two proofs: (1) Letting $r_2 r_2^r \equiv 1 \mod q$, we have $(r_1 r_2^r)^p \equiv 1$, $r_1 r_2^r \not\equiv 1 \mod q$ implies p = period $(r_1 r_2^r \mod q) | \Phi(q) = q 1 = hp$. (2) $r_1^{q-1} \equiv 1 \equiv r_2^{q-1} \mod q$, $q | (u_{q-1}, u_p) = u_{q-1}, p$, by Cor. 2. Hence p | (q-1) = hp, otherwise (q-1, p) = 1, $q | u_1 = 1$.
- (f) Since $u_p = r_1^{p-1} + \ldots + r_2^{p-1} > pr_2^{p-1} \ge p$, it follows that there exists a prime q = q(p) of form $1 + hp \ge 7$ dividing u_p for p odd, and by Cor. 2, this function is one-one. Of course the construction is valid for every pair r_1, r_2 covered by the corollary, the simplest being 2,1 with $u_p = 2^{p}-1$. It is not known whether an infinity of primes 1 + 2p exist.

Corollary 4. If

 $(a_0, a_1) = 1$ and $a_0, a_1 \ge 1$, then $u_0 = 0 < u_1 = 1 \le u_2 = a_1 < u_3 < u_4 \dots$

and

(a) j composite implies u_j composite, (b) $u_j | u_k$ implies j | k, except in the single case $a_1 = 1$. If $a_1 = 1$, (a) is false only when

j = 4 and u_4 is prime, while (b) is false only when j = 2 and k is odd.

Proof. It is clear from (R) that u is increasing as stated.

- (a) Let j = hi, $h \ge 2$, $i \ge 2$. By Th. 3, $u_h, u_k | u_j$, where $u_h, u_i < u_j$, since $2 \le h$, i < j. If u_h or u_i exceeds 1, u_j is composite. Suppose both are 1. Then clearly h = i = 2, and $1 = u_h = u_i = u_2 = a_1$, j = hi = 4, $u_i = u_4$, and (a) follows with its proviso.
- (b) If $u_j | u_k$, then $u_j = (u_j, u_k) = u_{(j,k)}$ (Th. 5), where $(j,k) \le j$. If equality holds, j | k; if inequality, we must have (j,k) = 1, j = 2, $1 = u_1 = u_2 = a_1$, k odd, and (b) follows.

6. THE LUCASIAN SEQUENCES U, V

The integral sequences

$$U = \{u_j\} = \{0, 1, a_1, ...\}$$
 and $V = \{v_j\} = \{2, a_1, 2a_0 + a_1^2, ...\}$,

with

$$u_{j} = (r_{1}^{j} - r_{2}^{j})/(r_{1} - r_{2}), v_{j} = r_{1}^{j} + r_{2}^{j},$$

of the space C(f) associated with the quadratic

$$f(x) = -a_0 - a_1 x + x^2 = (x - r_1)(x - r_2)$$
,

where

$$r_1 = \frac{1}{2} (a_1 + Q^{\frac{1}{2}}), \quad r_2 = \frac{1}{2} (a_1 - Q^{\frac{1}{2}}), \quad Q = a_1^2 + 4a_0,$$
 $r_1 + r_2 = a_1, \quad r_1 r_2 = -a_0, \quad r_1 - r_2 = Q^{\frac{1}{2}}, \quad a_0 Q \neq 0$

have curious interrelations, which have been exploited by Lucas [4; p. 223], and Lehmer [5], (in even more general form) in the design of various "tests for primality". We present here some old and new aspects of this.

The following relations are easily verified using the above formulas for u, v:

(1)
$$u_j v_k + u_k v_j = 2u_{j+k}$$
 (1a) $u_j v_j = u_{2j}$

(2)
$$u_j v_k - u_k v_j = -2(-a_0)^j u_{k-j}$$
 $(k \ge j)$

(3)
$$v_j v_k + Q u_j u_k = 2 v_{j+k}$$
 (3a) $v_j^2 + Q u_j^2 = 2 v_{2j}$

(4)
$$v_j v_k - Q u_j u_k = 2(-a_0)^j v_{k-j}$$
 $(k \ge j)$ $(4a) v_i^2 - Q u_i^2 = 4(-a_0)^j$

(5)
$$v_{2j} = v_j^2 - 2(-a_0)^j$$

(6)
$$u_1 = 1, v_1 = a_1$$

(7)
$$u_p \equiv Q^{(p-1)/2} \mod p$$
, for every odd prime p.

For example, we compute

$$2^{p}Q^{\frac{1}{2}}u_{p} = (a_{1} + Q^{\frac{1}{2}})^{p} - (a_{1} - Q^{\frac{1}{2}})^{p} = \Sigma_{0}^{p} (1 - (-1)^{i})C_{i}^{p}a_{1}^{p-i}Q^{i/2},$$

sc

$$2^{p-1}u_p = \Sigma_0^p C_i^p a_1^{p-i}Q^{(i-1)/2}$$
, from which i odd $u_p \equiv Q^{(p-1)/2} \mod p$.

A prime is said to be <u>regular</u> (relative to f(x)) in case $p \nmid 2a_0Q$. We know from Th. 4 such a prime has rank $r = r(p) | k(p) \le p^2 - 1$ in U, where k(p) is the period of U mod p, and $p | u_0, u_r, u_{2r}, \ldots$ and no other u_j . More remarkably, we see now, from (2), (1), (6), and (7), that

$$a_1 - Q^{(p-1)/2} a_1 \equiv 2a_0 u_{p-1}$$
 and $a_1 + Q^{(p-1)/2} a_1 \equiv 2u_{p+1} \mod p$.

Lemma 4. If p is a regular prime, then $p \mid u_{p-1}$ if (Q/p) = 1, where $p \mid u_{p+1}$ if (Q/p) = -1 (Legendre symbol!), so that always $r(p) \leq p+1$ in U.

Lemma 5. If p is a regular prime, then $p \mid v_{2k}$ if and only if $r(p) = 2^{k+1}$ in U.

Proof. If $p | v_{2k}$ then $p | u_{2k+1}$ by (la), but $p | u_{2k}$ by (4a), hence $r(p) = 2^{k+1}$. Conversely, if $p | u_{2k+1}$ but not u_{2k} , then $p | v_{2k}$ by (la).

These are the basic lemmas. For computational reasons, we note that the sequence $\{v_{2k}\}$, with $v_2 = 2a_0 + a_1^2$, $v_{2k+1} = (v_{2k})^2 - 2a_0^{2k}$, $k \ge 1$ (cf. [5]) is related to the auxiliary sequence $\{S_k\}$ defined by

$$S_1 = 2 + (a_1^2/a_0), S_{k+1} = S_k^2 - 2, k \ge 1$$
,

via the simple equation $v_{2k} = a_0^{2k-1} S_k$, $k \ge 1$. Thus, whenever $a_0 | a_1^2$, $\{S_k\}$ is an integral sequence, and a regular prime p divides v_{2k} if and only if $p | S_k$.

We may state one of Lehmer's results as

Theorem 6. Let $M = 2^{q}-1$, where q is an odd prime, and suppose a_0 , a_1 are integers with the properties

- (a) If p is a prime divisor of M, then $p \nmid 2a_0Q$ where $Q = a_1^2 + 4a_0$.
- (b) M prime implies (Q/M) = -1 and $(a_0/M) = 1$.

Then M is prime if and only if $M | v_{(M+1)/2}$, (equivalently $S_{\alpha-1}$, if $a_0 | a_1^2$).

Proof. If prime $p|M|v_{(M+1)/2}$, p is regular by (a); hence, in U, $r(p) = M+1 \le p+1$ by Lemmas 5, 4. Thus $p|M \le p$, and M=p, prime. Conversely, if M is prime, it is regular by (a), and from (b), (3), (6), and (7) follows $a_1^2 - Q = 2v_{M+1}$, or $v_{M+1} = -2a_0 \mod M$. Then from (5) and (b), $-2a_0 = (v_{(M+1)/2})^2 - 2a_0^{(M+1)/2}$, and M divides the stated v_1 .

Example 5. For $a_0 = a_1 = 2$, Q = 12, (a) and (b) are satisfied. For, only the primes 2 and 3 divide $2a_0Q$, and $M \equiv 1 \mod 2$ and $M \equiv 1 \mod 3$. Moreover, if M is a prime (Q/M) = (3/M) = -1, and

 $(a_0/M) = (2/M) = 1$, since $M = -1 \mod 8$. Since $a_0 \mid a_1^2$, the sequence $\{S_k\}$ is integral with $S_1 = 4$, and M is prime if and only if $M \mid S_{q-1}$.

In the same fashion one may prove

Theorem 7. Let $F = 22^t + 1$, $t \ge 1$, and suppose a_0, a_1 are integers with the properties

- (a) If p is a prime divisor of F, then $p \nmid 2a_0Q$.
- (b) F prime implies (Q/F) = 1, $(a_0/F) = -1$.

Then F is prime if and only if $F|v_{(F-1)/2}$, (equivalently S_{2t-1} , if $a_0|a_1^2$).

Proof. Suppose prime $p | F | v_{(F-1)/2}$. Then p is regular and in U has $r(p) = F - 1 \le p + 1$, so $p | F \le p + 2$. Clearly F = p, otherwise $2p \le F \le p + 2$, $p \le 2$. If F is prime, it is regular by (a), and from (b), (6), (7), (4), $a_1^2 - Q = -2a_0v_{F-1} \mod F$ or $v_{F-1} \equiv 2 \mod F$. From (5) and (b), $2 \equiv (v_{(F-1)/2})^2 + 2 \mod F$ and the theorem follows.

Example 6. For $a_0=a_1=3$, Q=21, only the primes 2, 3, and 7 divide $2a_0Q$, whereas $F\equiv 1 \mod 2$, $F\equiv 2 \mod 3$; as for 7, note that either $2^t=1+3h$, and then $F\equiv 3 \mod 7$, or $2^t=2+3h$, and then $F\equiv 5 \mod 7$. Hence (a) holds. If F is prime, we have (3/F)=(F/3)=(2/3)=-1, and also (7/F)=(F/7)=-1, since (3/7)=-1=(5/7). Hence (Q/F)=(3/F)(7/F)=1, and $(a_0/F)=(3/F)=-1$, as required. The auxiliary S_k are integers, with $S_1=5$.

Note: The tests indicated in Th. 7 have no computational advantage over the orthodox N and S condition $3^{(F-1)/2} \equiv -1 \mod F$. Indeed, the latter is a special case of Th. 7, with $a_0 = 3$, $a_1 = 2$. For the latest computational results see the relevant articles in Math. Comp. 18 (Jan. 1964) and Scientific American (Nov. 1964, p. 12). The least undecided Fermat number is F_{17} .

7. THE SPACE $Z_{p}(f)$

Let p be a prime of Z, and $f(x) = -a_0 - a_1 x + x^2 \in Z_p[x]$. The

regularity condition $p^{\dagger}2a_0^{}Q$, which we here assume, insures that p is odd, and the zeros r_i of f(x) in its root field are non-zero and distinct.

Since $f(x) = (x-2^ia_1)^2 - (2^i)^2Q$, where 2' is the inverse of 2 mod p, we see that this root field is Z_p if (Q/p) = 1, or the Galois field $C* \cong GF(p^2)$ of $\oint 3$ if (Q/p) = -1.

(I.) If (Q/p) = 1, there is a b \in Z such that $b^2 \equiv Q \mod p$, and f(x) is reducible in $Z_p[x]$. Indeed, in Z_p , $f(x) = (x - 2'(a_1 + b))(x - 2'(a_1 - b))$ has the distinct zeros indicated. The space $Z_p(f)$ itself has basis R_1 , R_2 over Z_p , each of its sequences being expressible in the form $s_j = c_1 r_1^{j} + c_2 r_2^{j}$, $c_i, r_i \notin Z_p$. Since $r_i^{p-1} \equiv 1 \mod p$, every S is pure periodic of period dividing p-1. By an argument now familiar, if h is the least exponent for which both $r_i^h \equiv 1$, every sequence with both $c_i \neq 0$ (e.g., U_0 , U_0 , and V_0) has period h.

This case is of special interest when $p=22^t+1$ is a prime. The conditions (Q/p)=1, $(a_0/p)=-1$ then hold if and only if f(x) has zeros in Z_p with (say) r_2 a quadratic residue, and r_1 a non-residue. In such a case, r_1 has period p-1, and r_2 may have any period $m \mid \frac{1}{2}(p-1)$, in Z_p . From the above expression of s_j in terms of the r_i it is clear that one sequence (S=0) has period 1, exactly p-1 (those with $c_1=0$, $c_2\neq 0$) have period m, and the (p-1)p remaining sequences (with $c_1\neq 0$, c_2 arbitrary) have period p-1.

(II.) If (Q/p) = -1, f(x) is irreducible in $Z_p[x]$, with zeros r, r^p in C^* , where, in the cyclic group G of order $p^2 - 1$, r and r^p have a period $h \mid p^2 - 1$. The geometric sequences R_i are now in $C^*(f)$ and form a basis for the latter space over C^* . All sequences $S \neq 0$ of $C^*(f)$, in particular those of $Z_p(f)$, have period $R_p(f) = (r^p)^{p+1} - (r^p)^{p+1} = r^{p+1}(1 - r^{p^2-1}) = 0$, $p \mid u_{p+1}$.

For every $p \ge 3$, there exists an irreducible quadratic (relative to which p is necessarily regular) for which p has period p^2-1 . Every sequence of the corresponding space has period p^2-1 . Since $p \mid u_{p+1}$, and every pair $(0,1), \ldots, (0,p-1)$, indeed every pair $\neq (0,0)$,

must appear exactly once as an adjacent pair in the sequence $\{u_0, \ldots, u_{p^2-1}\}$ mod p, it is clear that p+l is itself the rank of p in U, and the above sequence consists of the terminal element and p-l blocks of p+l elements each. Moreover, each block arises from the first by renaming its elements, since each is the beginning of a sequence of the space which is a multiple of U itself.

Such a sequence thus provides a solution of very special type for the m = p, n = 2 problem (Cf. footnote [7]). Lehmer's quadratic (Ex. 5) $f(x) = -2-2x+x^2 \mod p = 2^3 - 1 = 7$ has a root r of period $7^2 - 1 = 48$, and mod 7 we find

 $U = \{01262216 \ 05323352 \ 04131143 \ 06515561 \ 02454425 \ 03646634 \ 0...\}.$

FOOTNOTES

- 1. Most of the ideas presented may be found elsewhere, sometimes in less general form. See for example references [3, 6, 10].
- 2. A parallel version is obtained if C is everywhere replaced by the "root field" of f(x) over the rational field, or by the abstract root field of f(x) mod p. See [7].
- 3. Although linearly independent, one may note, among others, the relation $u_{oj} = a_o u_{n-1, j-1}, j \ge 1$.
- 4. Explicitly, for i = 0, 1, ..., n-1; j = 1, ..., n,

$$r_{ij} = (-1)^i \sigma (n-1-i;j) / \pi (r_k-r_j)$$

where the σ denotes the elementary symmetric function of degree n-1-i in the n-1 roots r_k other than r_j . (Here $\sigma \equiv 1$ when n-1-i = 0). Cf. ref. [8].

- 5. Period always means minimal period, while pure periodic means that periodicity obtains from the beginning of the sequence.
- 6. The root field for a reducible f mod p exists, but the periodicity properties are more complicated.
- 7. The method indicated (with suitable insertion of a zero) provides

an algebraic construction of a sequence of integers mod m, of length m^n+n-1 , containing no repeated n-tuple, in the case of prime m. The existence of such sequences for arbitrary m, n is a well-known corollary of a theorem on graphs [2,9]. (Remark of referee.)

8. For the Fibonacci case, see [10], on which the present section is modelled.

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RELATIVELY PRIME SEQUENCE SOLUTIONS OF NON-LINEAR DIFFERENCE EQUATIONS

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In the following we present a one-parameter family of first order non-linear difference equations which are shown to possess solutions which are sequences of (pair-wise) relatively prime numbers. In particular, we show that the sequences

(A)
$$F_k = 2^{2^k} + 1$$

(B)
$$G_k^{\pm} = 2 \cosh \left[2^k \cosh^{-1} \frac{n_0}{2} \right] + \frac{1 \pm 3}{2}$$
,

where n_0 is an odd or even integer according as the sign in (B) is plus or minus, respectively, consist of relatively prime numbers by virtue of being solutions of such difference equations. Sequence (A) is the famous sequence of so-called Fermat numbers originally conjectured by Fermat to consist only of prime numbers (later disproved by Euler). The present method provides a new proof of the relatively primacy of these numbers (see [1], p. 14). Sequence (B) is apparently new and is the only other important solution which has been obtained in closed form.

These specific results are based on the following simple theorem: Theorem: If the sequence of integers $\left\{u_k^{}\right\}$ satisfies the difference equation

(1)
$$u_{k+1} = u_k^2 - bu_k + b$$

where $k=0,1,2,\ldots$ and b is integral, then the distinct elements u_{k1} , u_{k2} have no common divisor except possibly for the divisors of b.

Proof. We may write equation (1) in the form

$$u_k - b = u_{k-1} (u_{k-1} - b)$$
,

which by iteration may be expressed as (Continued on page 152.)

AN ALMOST LINEAR RECURRENCE

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A general linear recurrence with constant coefficients has the form

$$u_0 = a_1, u_1 = a_2, \dots, u_{r-1} = a_r$$
;
 $u_n = b_1 u_{n-1} + b_2 u_{n-2} + \dots + b_r u_{n-r}, n \ge r$.

The Fibonacci sequence is the simplest non-trivial case. Consider, however, the following sequence:

(1)
$$\phi_0 = 1$$
; $\phi_n = \phi_{n-1} + \phi_{\lceil n/2 \rceil}$, $n > 0$.

In this case, successive terms are formed from the previous one by adding the term 'halfway back' in the sequence. This recurrence, which may be considered as a new kind of generalization of the Fibonacci sequence, has a number of interesting properties which we will examine here.

The sequence begins 1, 2, 4, 6, 10, 14, 20, 26, 36, It is easy to see that all terms except the first are even, and furthermore ϕ_n is divisible by 4 if and only if $n = 2^{2k-1} \pmod{2^{2k}}$ for some $k \ge 1$. We leave it to the reader to discover further arithmetic properties of the sequence.

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into powers of 2. If $2n = a_1 + a_2 + \ldots + a_k$, where $a_1 \ge a_2 \ge \ldots \ge a_k$ and each a_i is a power of 2, there are two cases: (i) $a_k = 1$; then $a_1 + \ldots + a_{k-1}$ is a partition of 2n-1; (ii) $a_k > 1$; then $a_1/2 + a_2/2 + \ldots + a_k/2$ is a partition of n. Conversely, all partitions of 2n are obtained from partitions of 2n-1 and n in this way, so P(2n) = P(2n-1) + P(n). We also find P(2n+1) = P(2n) by a similar argument; here only case (i) can arise since 2n+1 is an odd number. These recurrence relations for P, together with P(1) = 1 and P(2) = 2, establish the fact that $\phi_n = P(2n)$.

The same sequence also arises in other ways; the author first noticed it in connection with the solution of the recurrence relation

(1a)
$$M(0) = 0$$

$$M(n) = n + \min (2M(k) + M(n-1-k))$$

$$0 \le k < n$$

for which it can be shown that M(n) - M(n-1) = m if $\phi_{m} \le 2n < \phi_{m+1}$, and

$$M(\frac{1}{2} \phi_{n}^{-1}) = \frac{n-1}{2} \phi_{n}^{-1} - \left[\frac{1}{4} \phi_{2n-1} \right]$$
.

Recurrences such as (la) occur in the study of dynamic programming problems, and they will be the subject of another paper.

Let us begin our analysis of ϕ_n by noticing some of its most elementary properties. By applying the rule (1) repeatedly, we find

(2)
$$\phi_{2n+1} = 2(\phi_0 + ... + \phi_n)$$
.

Another immediate consequence of (1) is

(3)
$$\phi_{2n}^2 - \phi_{2n+1}\phi_{2n-1} = \phi_n^2.$$

The sequence ϕ_n grows fairly rapidly; for example,

$$\phi_{500} = 1981471878$$
 $\phi_{10000} = 2.14 \times 10^{20}$

In fact, we now show that ϕ_n grows more rapidly than any power of n:

Theorem 1. For any power k, there is an integer N_k such that $\phi_n > n^k$ for all $n > N_k$.

Proof: Let N be such that $(2^{k+1}+1) \ge (2 + \frac{1}{N})^{k+1}$, and let

$$a = \min (\phi_n/n^{k+1})$$
.
 $N \le n \le 2N$

Then by induction $\phi_n \ge an^{k+1}$ for all $n \ge N$, since this is true for $N \le n \le 2N$, and if n > 2N

$$\begin{aligned} \phi_n &= \phi_{n-1} + \phi_{\lfloor n/2 \rfloor} \ge \alpha (n-1)^{k+1} + \lfloor n/2 \rfloor^{k+1}) \\ &\ge \alpha ((n-1)^{k+1} + (\frac{n-1}{2})^{k+1}) = \alpha (1 + \frac{1}{2^{k+1}}) (n-1)^{k+1} \ge \alpha (1 + \frac{1}{2N})^{k+1} (n-1)^{k+1} \\ &\ge \alpha (1 + \frac{1}{n-1})^{k+1} (n-1)^{k+1} = \alpha n^{k+1} \end{aligned}$$

If we choose $N_k \ge 1/\alpha$ and $N_k \ge N$, the proof is complete. We now consider the generating function for ϕ_n . Let

(4)
$$F(x) = \phi_0 + \phi_1 x + \phi_2 x^2 + \phi_3 x^3 + \dots$$

Notice that

$$(1+x)(F(x^{2}) = \phi_{0} + \phi_{0}x + \phi_{1}x^{2} + \phi_{1}x^{3} + \phi_{2}x^{4} + \phi_{2}x^{5} + \dots$$

$$= \phi_{0} + (\phi_{1} - \phi_{0})x + (\phi_{2} - \phi_{1})x^{2} + (\phi_{3} - \phi_{2})x^{3} + (\phi_{4} - \phi_{3})x^{4} + \dots$$

$$= (1-x)F(x) ;$$

thus

$$F(x) = \frac{1+x}{1-x} F(x^2) = \frac{(1+x)(1+x^2)}{(1-x)(1-x^2)} F(x^4) = \dots$$

We have therefore

(5)
$$F(x) = \frac{(1+x)(1+x^2)(1+x^4)(1+x^8)\cdots}{(1-x)(1-x^2)(1-x^4)(1-x^8)\cdots} = \frac{1}{(1-x)^2(1-x^2)(1-x^4)(1-x^8)\cdots}$$

From this form of the generating function, we see that F(x) converges for |x| < 1. (As a function of the complex variable z, F(z) has the unit circle as a natural boundary.) It follows that

$$\lim \sup \sqrt[n]{\phi_n} = 1$$

i.e. the sequence ϕ_n grows more slowly than a^n for any constant a>1. This is in marked contrast to linear recurrences such as the Fibonacci numbers.

In the remainder of this paper we will determine the true rate of growth of the sequence ϕ_n ; it will be proved by elementary methods that

$$\ln \phi_{n} = \frac{1}{\ln 4} \left(\ln n \right)^{2} ,$$

i.e.

(6)
$$\phi_n = e^{\frac{1}{\ln 4} (\ln n)^2 + o((\ln n)^2)}$$

The techniques are similar to others which have been used for determining the order of magnitude of the partition function (see [2]).

We start by observing that

$$\ln F(x) = -\ln(1-x) + \sum_{k=0}^{\infty} (-\ln(1-x^{2^{k}}))$$
$$= \sum_{r=1}^{\infty} \frac{x^{r}}{r} + \sum_{k=0}^{\infty} \sum_{r=1}^{\infty} \frac{x^{2^{k}}r}{r}$$

and hence by differentiation

$$\frac{F'(x)}{F(x)} = \sum_{r=1}^{\infty} x^{r-1} + \sum_{k=0}^{\infty} \sum_{r=1}^{\infty} \cdot 2^k x^{2^k r}$$

$$= 2 + 4x + 2x^2 + 8x^3 + 2x^4 + 4x^5 + \dots + \theta_k x^{k-1} + \dots$$

where θ_{l} is twice the highest power of 2 dividing k. Therefore

$$\frac{F'(x)}{F(x)} = (1-x)(2+6x+8x^2+16x^3+18x^4+22x^5+...+\psi_k^{k-1}+...)$$

where if

$$k = 2^{a_1} + ... + 2^{a_r}, a_1 > a_2 > ... > a_r \ge 0,$$

the coefficient of \mathbf{x}^{k-1} in the power series on the righthand side is

$$\psi_{k} = \theta_{1} + \theta_{2} + \dots + \theta_{k} = a_{1} a_{1}^{1} + \dots + a_{r} a_{r}^{1} + a_{r}^{1}$$

(The reader will find the verification of this latter formula an interesting exercise in the use of the binary system.) We can estimate the magnitude of ψ_k as follows:

$$\psi_{k} \ge a_{1}k + 2k - (2^{a_{1}-1} + 2 \cdot 2^{a_{1}-2} + \dots + a_{1})$$

$$= (a_{1}+2)k - 2^{a_{1}+1} + a_{1} + 2 \ge (1 + \log_{2}k)k - 2k ;$$

hence

(7)
$$k \log_2 k - k \leq \psi_k \leq k \log_2 k + 2k .$$

This estimate and the monotonicity of ϕ_n are the only facts about F(x) which are used in the derivation below.

Let
$$G(x) = e^{\frac{1}{\ln 4}(\ln(1-x))^2}$$
.

Then

$$\frac{G'(x)}{G(x)} = \frac{-\log(1-x)}{\ln 2 (1-x)} = (1-x)(\frac{1}{\ln 2} x + \frac{5}{2 \ln 2} x^2 + \frac{13}{3 \ln 2} x^3 + \frac{77}{12 \ln 2} x^4 + \dots).$$

Since the derivative of $-\log(1-x)/(1-x)$ is $(1-\log(1-x))/(1-x)^2$, we find that the coefficient of x^{k-1} in the power series on the right is

(8)
$$\chi_{k} = \frac{k}{\ln 2} (h_{k} - 1)$$
,

where

(9)
$$h_{k} = 1 + \frac{1}{2} + \dots + \frac{1}{k} .$$

Since $h_k = \ln k + 0(1)$, we have therefore established the equations

(10)
$$\frac{F'(x)}{F(x)} = (1-x) \sum_{k=1}^{\infty} \psi_k x^{k-1}, \quad \frac{G'(x)}{G(x)} = (1-x) \sum_{k=1}^{\infty} \chi_k x^{k-1},$$

and

(11)
$$\psi_{k} = \chi_{k} + 0(k)$$
.

This suggests a possible relation between the coefficients of F(x) and those of G(x). Note that if

$$\frac{F'(x)}{F(x)} = (1-x)f(x) ,$$

then

$$F(x) = \exp \int_{0}^{x} (1-t)f(t)dt .$$

Therefore the following lemma shows how relations (10) and (11) might be applied to our problem:

Lemma 1. Let

$$A(x) = \exp \int_{0}^{x} (1-t)a(t)dt ,$$

$$B(x) = \exp \int_{0}^{x} (1-t)b(t)dt ,$$

where

$$A(x) = A_k x^{k}, \ a(x) = \sum a_k x^{k-1}, \ B(x) = \sum B_k x^k, \ b(x) = \sum b_k x^{k-1}$$

Assume the coefficients of A(x) and of b(x) are non-negative and non-decreasing. Then if $a_k \le b_k$ for all k, $A_k \le B_k$; if $a_k \ge b_k$ for all k, $A_k \ge B_k$.

Proof: $A_0 = B_0 = 1$. Assume $a_k \le b_k$ for all k, and $A_k \le B_k$ for $0 \le k < n$. Then since A'(x) = (1-x)a(x)A(x), we have

$$\begin{split} & \text{nA}_{n} = \text{a}_{n} \text{A}_{o} + \text{a}_{n-1} (\text{A}_{1} - \text{A}_{o}) + \dots + \text{a}_{1} (\text{A}_{n-1} - \text{A}_{n-2}) \\ & \leq \text{b}_{n} \text{A}_{o} + \text{b}_{n-1} (\text{A}_{1} - \text{A}_{o}) + \dots + \text{b}_{1} (\text{A}_{n-1} - \text{A}_{n-2}) \\ & = \text{A}_{o} (\text{B}_{n} - \text{b}_{n-1}) + \text{A}_{1} (\text{b}_{n-1} - \text{b}_{n-2}) + \dots + \text{A}_{n-1} \text{b}_{1} \\ & \leq \text{B}_{o} (\text{b}_{n} - \text{b}_{n-1}) + \text{B}_{1} (\text{b}_{n-1} - \text{b}_{n-2}) + \dots + \text{B}_{n-1} \text{b}_{1} = \text{nB}_{n} \end{split}$$

Essentially the same argument works if $a_k \ge b_k$ for all k. The problem is now one of estimating the coefficients of

$$G(x) = e^{\frac{1}{\ln 4} \ln^2 (1-x)}$$

Theorem 2. If

(12)
$$e^{\alpha \ln^{2}(1-x)} = \sum_{n=0}^{\infty} c_{n}x^{n},$$

we have

(13)
$$c_n = a \ln^2 n + O((\ln n)(\ln \ln n))$$
.

Proof: First we show that

(14)
$$\ln^{m}(1-x) = \sum_{n=m}^{\infty} \frac{m}{n} H_{m,n} x^{n} ,$$

where

$$H_{m,n} = \sum_{a_1 \cdots a_{m-1}} \frac{1}{a_1 \cdots a_{m-1}}$$

summed over all integers a_1, \ldots, a_{m-1} such that $1 \leq a_i < n$, and the a_i are <u>distinct</u>. This follows inductively, since the derivative of (14) is

$$\frac{\ln^{m-1}(1-x)}{(x-1)} = \sum_{n=m}^{\infty} H_{m,n} x^{n-1} ,$$

and we have

(15)
$$H_{m,n} = H_{m,n-1} + \frac{m-1}{n-1} H_{m-1,n-1}.$$

Turning to equation (12), we have

(16)
$$\sum_{n=0}^{\infty} c_n x^n = \sum_{m=0}^{\infty} \frac{a^m \ln^{2m} (1-x)}{m!} = \sum_{n=0}^{\infty} \sum_{m=0}^{\infty} \frac{a^m}{m!} (\frac{2m}{n}) H_{2m,n} x^n.$$

(We define $H_{m,n} = 0$ if m > n, so the parenthesized summation is actually a finite sum for any fixed value of n.)

Our theorem relies on the estimates

(17)
$$(h_{n-1} - h_{m-1})^{m-1} \le H_{m,n} \ge h_{n-1}^{m-1}, \text{ if } m \le n .$$

The righthand inequality is obvious, since this is the sum

$$\sum_{a_1\cdots a_{m-1}}^{\frac{1}{a_1\cdots a_{m-1}}}$$

without the restriction that the a's are distinct. On the other hand, given any term of

$$(h_{n-1}-h_{m-1})^{m-1} = \sum_{m \leq a_1 \leq n} \frac{1}{a_1 \cdots a_{m-1}},$$

we form a term

$$\frac{1}{b_1 \cdots b_{m-1}}$$

belonging to $H_{m,n}$, where $b_k = a_k - r$ if a_k is the r-th largest of $\{a_1, \dots, a_{m-1}\}$. Thus, we decrease the largest element by 1, the second largest by 2, and so on; in case of ties, an arbitrary order is taken. No two terms

map into the same

$$\frac{1}{b_1\cdots b_{m-1}}\;,\;\;\text{and}\;\;\frac{1}{a_1\cdots a_{m-1}}\leq \frac{1}{b_1\cdots b_{m-1}}\;\;,$$

so the lefthand side of (17) is established.

Putting the righthand side of (17) into (16), we obtain

(18)
$$c_n = \frac{2}{n} \sum_{m=0}^{\infty} \frac{\alpha^m}{(m-1)!} H_{2m, n} \le \frac{2\alpha h_{n-1}}{n} \sum_{m=1}^{\infty} \frac{\alpha^{m-1} h_{n-1}^{2m-2}}{(m-1)!} = \frac{2\alpha}{n} e^{\alpha h_{n-1}^2}$$

On the other hand,

(19)
$$c_n > \frac{2}{n} \frac{a^m}{(m-1)!} H_{2m, n}$$

for any particular value of m. We choose m to be approximately \mathfrak{ah}_{n-1}^2+1 , assuming n is large. Then we evaluate the logarithm of the term on the right, using Stirling's approximation and the left hand side of (17), and discarding terms of order less than (ln n)(ln ln n):

$$\begin{split} \ln c_n &> \ln \left(\frac{2\alpha}{n} \frac{\alpha^{m-1}}{(m-1)!} (h_{n-1} - h_{2m-1})^{2m-1} \right) \\ &= \alpha h_{n-1}^2 \ln \alpha + 2\alpha h_{n-1}^2 \ln(h_{n-1} - h_{2m-1}) - \alpha h_{n-1}^2 (\ln(\alpha h_{n-1}^2) - 1) + 0(\ln n) \\ &= \alpha h_{n-1}^2 + 2\alpha h_{n-1}^2 \ln(1 - \frac{h_{2m-1}}{h_{n-1}}) + 0(\ln n) \\ &= \alpha h_{n-1}^2 - 2\alpha h_{n-1}^2 h_{2m-1}^2 + 0(\ln n) \end{split}$$

This together with (18) establishes theorem 2.

Theorem 3. Let c_n be as in theorem 2. Then

$$\lim_{n \to \infty} \frac{c_{n+1}}{c_n} = 1 .$$

Proof: Since $H_{m, n+1} \ge H_{m, n}$, we have

$$\frac{c_{n+1}}{c_n} \geq \frac{n}{n+1}$$

by (16).

We also observe that $H_{m,n} \leq h_{n-1}H_{m-1,n}$ and hence by (15)

$$H_{m, n+1} \le H_{m, n} + \frac{m-1}{n} h_{n-1} H_{m-2, n}$$
;

thus

$$\begin{split} c_{n+1} &\leq \sum_{m=1}^{\infty} \frac{\alpha^m}{m!} \cdot (\frac{2m}{n+1}) H_{2m, n} + \frac{2\alpha}{(n+1)} h_{n-1} \cdot \sum_{m=2}^{\infty} \frac{\alpha^{m-1}}{(m-1)!} (\frac{2m-1}{2m-2}) (\frac{2(m-1)}{n}) H_{2(m-1), n} \\ &\leq \frac{n}{n+1} c_n + \frac{3\alpha h}{n+1} \cdot c_n \end{split} .$$

Corollary 3. If P(x) is any polynomial, and if

$$\sum_{n} C_n x^n = e^{\alpha \ln^2(1-x)} + P(x)$$

then

$$\ln C_n = \ln c_n + O(1)$$
.

<u>Proof:</u> If $e^{P(x)} = a_0 + a_1 x + a_2 x^2 + ...$, we have

$$\frac{C_n}{c_n} = \frac{a_0 c_n + a_1 c_{n-1} + \dots + a_n c_0}{c_n} \Rightarrow e^{P(1)}.$$

Theorem 4. In $\phi_n \sim \frac{1}{\ln 4} (\ln n)^2$.

<u>Proof:</u> Let $\epsilon > 0$ be given. By (11), we can find N so that when n > N, $(1 - \epsilon) \times_k < \psi_k < (1 + \epsilon) \times_k$. Apply lemma 1 with A(x) = F(x),

$$b(x) = \psi_1 + \psi_2 x + \dots + \psi_N x^{n-1} + \sum_{k=N+1}^{\infty} (1+\epsilon) \times_k x^{k-1}$$

We find $\phi_n \leq C_n$ where, by Corollary 3,

$$\ln C_n \sim (\frac{1+\epsilon}{\ln 4}) \ln^2 n$$
.

Then apply lemma l with

$$A(x) = F(x), b(x) = \sum_{k=N+1}^{\infty} (1 - \epsilon) \times_k^{k} x^{k-1}$$
.

This gives us $\phi_n \geq C'_n$ where

$$\ln C_n' \sim (\frac{1-\epsilon}{\ln 4}) \ln^2 n$$
.

Therefore

$$\left| \frac{\ln \phi_n}{(\ln n)^2} - \frac{1}{\ln 4} \right|$$

is arbitrarily small when n is large enough.

Of course, the estimate we have derived in this theorem is very crude as far as the actual value of ϕ_n is concerned. Empirical tests based on the exact values of ϕ_n for $n \leq 10000$ reveal excellent agreement with the following formula:

(20)
$$\ln \phi_n \approx \frac{\ln n}{\ln 4} (\ln n - 2(\ln \ln n) + 1) + \ln n - .843$$

The error is less than .05 for n > 10; it reaches a low of about -.05 when n is near 50, then increases to approximately .032 when n is near 5000, and it slowly decreases after that. Thus we can use (20) to calculate

(21)
$$\phi_{n} \approx .472n^{1.721} (\frac{\sqrt{n}}{\ln n})^{\log_{2} n}$$

with an error of at most 5% when $10 < n \le 10000$. Although formula (20) gives very good accuracy, it should be remembered that only the first term of the expansion has been verified, and the comparatively small values of $\ln \ln n$ for the range of n considered makes it possible that (20) is not the true asymptotic result. On the assumption that the true formula is a relatively "simple" one, however, equation (20) gives striking agreement. A similar situation exists in the study of the partition function; the methods used here can be applied with ease to that problem, to give

$$\log p(n) \sim \pi \sqrt{\frac{2}{3} n} ;$$

the actual asymptotic formula for p(n) itself is

$$p(n) = \left(\frac{1}{4\sqrt{3}} - \frac{1}{4\pi\sqrt{2}(n - \frac{1}{24})}\right) = \frac{\pi\sqrt{\frac{2}{3}n - \frac{1}{36}}}{(n - \frac{1}{24})} + 0(e^{A\sqrt{n}})$$

where A <
$$\pi \sqrt{\frac{2}{3}}$$
;

$$p(n) \sim \frac{1}{4\sqrt{3} n} e^{\pi \sqrt{\frac{2}{3}} n}$$

It is doubtful that it would have been guessed empirically in either of these forms. For an account of this and a bibliography, see $\lceil 1 \rceil$.

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SOME DETERMINANTS CONTAINING POWERS OF FIBONACCI NUMBERS

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1. F. D. Parker (Problem H-46, this Quarterly, Vol. 2 (1964), p. 303) has proposed the evaluation of the determinant

$$|F_{n+i+j-2}^4|$$
 (i, j = 1, 2, 3, 4, 5,).

This suggests the more general problem of evaluating

$$D_k = D_{k,n} = |F_{n+r+s}^k|$$
 (r, s = 0, 1, ..., k).

We shall show that

(1)
$$D_{k} = (-1)^{\frac{1}{2}k(k+1)(n+1)} \prod_{j=0}^{k} {k \choose j} \cdot (F_{1}^{k} F_{2}^{k-1} \dots F_{k})^{2}.$$

For example

$$D_1 = (-1)^{n+1}, D_2 = (-1)^{n+1}2, D_3 = 36,$$

$$D_4 = 13824.$$

To prove (1) we consider the quadratic form

$$Q = \sum_{r,s=0}^{k} F_{n+r+s}^{k} u_{r} u_{s} .$$

Since

$$F_n = \frac{\alpha^n - \beta^n}{\alpha - \beta} \quad (\alpha = \frac{1 + \sqrt{5}}{2}, \beta = \frac{1 - \sqrt{5}}{2}),$$

we have

$$(\alpha-\beta)^k Q = \sum_{r,s=0}^k u_r u_s \sum_{j=0}^k (-1)^{k-j} {k \choose j} \alpha^{(n+r+s)j} \beta^{(n-r-s)(k-j)}$$

$$\begin{split} & = \sum_{j=0}^{k} (-1)^{k-j} \binom{k}{j} \alpha^{nj} \beta^{n(k-j)} \sum_{r,s=0}^{k} \alpha^{(r+s)j} \beta^{(r+s)(k-j)} u_r u_s \\ & = \sum_{j=0}^{k} (-1)^{k-j} \binom{k}{j} \alpha^{nj} \beta^{n(k-j)} \left(\sum_{r=0}^{k} \alpha^{rj} \beta^{r(k-j)} u_r \right)^2 . \end{split}$$

If we put

(2)
$$v_{j} = \sum_{r=0}^{k} (\alpha^{j} \beta^{k-j})^{r} u_{r}$$
,

it is clear that

(3)
$$(\alpha-\beta)^{k} Q = \sum_{j=0}^{k} (-1)^{k-j} {k \choose j} \alpha^{nj} \beta^{n(k-j)} v_{j}^{2} .$$

Thus by means of the linear transformation (2), we have reduced Q to diagonal form. If Δ denotes the determinant of the linear transformation (2), it follows from (3) that

(4)
$$D_{k} = (-1)^{\frac{1}{2}k(k+1)} \prod_{j=0}^{k} {k \choose j} \cdot (\alpha-\beta)^{-k(k+1)} (\alpha\beta)^{\frac{1}{2}nk(k+1)} \Delta^{2}$$

Now

$$\Delta = \left| \left(\alpha^{r} \beta^{k-r} \right)^{s} \right| \qquad (r, s=0, 1, \dots, k)$$

Since this is a Vandermonde determinant we get

$$= (\alpha - \beta)^{\frac{1}{2}k(k+1)} \prod_{r=0}^{k-1} \alpha^{r(k-r)} \beta^{\frac{1}{2}(k-r)(k-r-1)} \prod_{s=1}^{k-r} F_{s}$$

$$= (\alpha - \beta)^{\frac{1}{2}k(k+1)} (\alpha - \beta)^{\frac{1}{6}k(k+1)(k-1)} F_{1}^{k} F_{2}^{k-1} \dots F_{k}.$$

Therefore (4) becomes

$$D_{k} = (-1)^{\frac{1}{2}k(k+1)(n+1)} \prod_{j=0}^{k} {k \choose j} \cdot (F_{1}^{k} F_{2}^{k-1} \dots F_{k})^{2}.$$

This completes the proof of (1).

2. As for the determinant

$$D_k(L) = |L_{n+r+s}^k|$$
 (r, s = 0, 1, ..., k) ,

consideration of the quadratic form

$$\sum_{r, s=0}^{k} L_{n+r+s}^{k} u_{r} u_{s}$$

$$= \sum_{j=0}^{k} {k \choose j} a^{nj} \beta^{n(k-j)} \sum_{r, s=0}^{k} a^{(r+s)j} \beta^{(r+s)(k-j)} u_{r} u_{s}$$

$$= \sum_{j=0}^{k} {k \choose j} a^{nj} \beta^{n(k-j)} \left(\sum_{r=0}^{k} a^{rj} \beta^{r(k-j)} u_{r} \right)^{2}$$

yields

$$D_{k}(L) = \prod_{j=0}^{k} {k \choose j} \alpha^{nj} \beta^{n(k-j)} \cdot \Delta^{2}$$

$$= (-1)^{\frac{1}{2}nk(k+1)} \prod_{j=0}^{k} {k \choose j} \cdot (\alpha-\beta)^{k(k+1)} (F_1^k F_2^{k-1} \dots F_k)^2.$$

It follows that

(5)
$$D_{k}(L) = (-1)^{\frac{1}{2}nk(k+1)} \int_{5^{\frac{1}{2}k(k+1)}}^{\frac{1}{2}k(k+1)} \int_{j=0}^{k} {k \choose j} \cdot (F_{1}^{k} F_{2}^{k-1} \dots F_{k})^{2}$$

3. Formulas (1) and (5) can be generalized in an obvious way. Consider the sequence $\{W_n\}$ defined by

$$W_{n+1} = p W_n - q W_{n-1}$$
 $(n \ge 1)$,

where W_0 , W_1 are assigned. Put

$$D_k(W) = |W_{n+r+s}^k|$$
 (r, s=0, 1, ..., k).

If $p^2 - 4q \neq 0$ and

$$\alpha = \frac{p + \sqrt{p^2 - 4q}}{2}$$
, $\beta = \frac{p - \sqrt{p^2 - 4q}}{2}$

then $W_n = A a^n + B\beta^n$, where

$$A = \frac{W_1 - \beta W_0}{\alpha - \beta} , \quad B = \frac{\alpha W_0 - W_1}{\alpha - \beta} , \quad AB = -\frac{W_1^2 - p W_0 W_1 + q W_0^2}{p^2 - 4q} .$$

We find that

(6)
$$D_{k}(W) = (-1)^{\frac{1}{2}k(k+1)} q^{\frac{1}{2}nk(k+1) + \frac{1}{3}k(k+1)(k-1)} \frac{k}{\prod_{j=0}^{k} {k \choose j}}$$

$$(W_{1}^{2} - pW_{0}W_{1} + qW_{0}^{2})^{\frac{1}{2}k(k+1)} (U_{1}^{k}U_{2}^{k-1} \dots U_{k})^{2} ,$$

where

$$U_n = \frac{\alpha^n - \beta^n}{\alpha - \beta} .$$

Indeed (6) holds also when $p^2 - 4q = 0$, provided we now take $U_n = n(p/2)^{n-1}$. This can be proved directly in the following way. We have

$$W_n = \left(\frac{p}{2}\right)^n (A + B_n) ,$$

where $A = W_0$, $pB = 2W_1 - pW_0$. Then

$$D_{k}(W) = \left| \left(\frac{p}{2} \right)^{(n+r+s)k} (A + B(n+r+s))^{k} \right| (r, s=0, 1, ..., k)$$

$$= \left(\frac{p}{2} \right)^{nk(k+1)+k^{2}(k+1)} \left| (A + B(n+r+s))^{k} \right| .$$

We recall that for a determinant of the type

$$|u_{n+r+s}|$$
 (r, s=0, 1, ..., k)

we have

$$|u_{n+r+s}| = |\Delta^{r+s} u_{n}|$$
 (r, s=0, 1, ..., k) ,

where \triangle is the usual finite difference operator. (See for example [1, p. 103].) In the present instance $u_n = (A+Bn)^k$, so that

$$\triangle^{r+s} u_n = 0$$
 $(r + s > k)$, $\triangle^k u_n = k! B^k$.

It follows that

$$|(A+B(n+r+s))^{k}| = (-1)^{\frac{1}{2}k(k+1)}(k!)^{k+1} B^{k(k+1)}$$

and therefore

$$(7) \quad D_{k}(W) = (-1)^{\frac{1}{2}k(k+1)} (\frac{p}{2})^{nk(k+1)+k(k+1)(k-1)} (k!)^{k+1} (W_{1} - \frac{p}{2}W_{0})^{k(k+1)} .$$

On the other hand (6) becomes

$$\begin{split} D_{k}(W) &= (-1)^{\frac{1}{2}k(k+1)} \binom{p}{2}^{nk(k+1)+\frac{2}{3}k(k+1)(k-1)} \overset{k}{\underset{j=0}{\longmapsto}} \binom{k}{j} \\ & \cdot (W_{1} - \frac{p}{2}W_{0})^{k(k+1)} \overset{k}{\underset{j=1}{\longmapsto}} j^{2(k-j+1)} (\frac{p}{2})^{2(j-1)(k-j+1)} \\ &= (-1)^{\frac{1}{2}k(k+1)} \binom{p}{2}^{nk(k+1)+k(k+1)(k-1)} (W_{1} - \frac{p}{2}W_{0})^{k(k+1)} \\ & \cdot \overset{k}{\underset{j=1}{\longmapsto}} \binom{k}{j} j^{2(k-j+1)} \end{split}$$

Since

$$\frac{k}{\prod_{j=1}^{k} \binom{k}{j}} j^{2(k-j+1)} = \frac{k}{j+1} \binom{k}{j} \left(\frac{j!}{(j-1)!}\right)^{2(k-j+1)} = \frac{k}{j+1} \binom{k}{j} (j!)^{2}$$

$$= \frac{k}{j+1} \frac{k! j!}{(k-j)!} = (k!)^{k+1},$$

it is clear that (6) and (7) are in agreement.

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ON THE QUADRATIC CHARACTER OF THE FIBONACCI ROOT

Emma Lehmer Berkeley, Calif.

Let $\theta = (1 + \sqrt{5})/2$ be a root of the quadratic equation

$$x^2 - x - 1 = 0$$
.

The n-th term of the Fibonacci sequence can be given by

(1)
$$F_{n} = \frac{\theta^{2n} - (-1)^{n}}{\sqrt{5} \theta^{n}}$$

Hence for any prime $p \neq 5$ we can state the criterion:

(2)
$$F_n = 0 \pmod{p} \text{ if and only if } \theta^{2n} \equiv (-1)^n \pmod{p}.$$

If we define $\varepsilon = \pm 1$ in terms of the Legendre symbol as

(3)
$$\varepsilon = (\frac{5}{p}) \equiv 5 \frac{p-1}{2} \pmod{p} \quad p \neq 5$$

then a special case of Lucas' theorem 1 states

(4)
$$F_{p-\epsilon} \equiv 0 \pmod{p}$$

while a special case of a theorem of Lehmer 2 gives

(5)
$$F_{\frac{p-e}{2}} \equiv 0 \pmod{p} \text{ if and only if } p=4m+1.$$

Both (4) and (5) follow immediately from the criterion (2) and the easily verifiable congruence

(6)
$$\theta^{p-\varepsilon} \equiv \varepsilon \pmod{p}$$

It is the purpose of this note to give a criterion for the quadratic character of θ and to apply it to find the condition for the divisibility of

by p.

In the first place, if p divides

$$F_{\frac{p-\varepsilon}{4}}$$

then it must also divide

and therefore by (5) we have p = 4m+1, but since (p - 6)/4 must be an integer, $\varepsilon = 1$, so that p = 20m+1, 9. The quadratic character of **0** for such primes is contained in the following lemma.

Lemma

(7)
$$\theta \stackrel{p-1}{\stackrel{2}{=}} = (\frac{\theta}{p}) = \begin{pmatrix} \sqrt{\frac{5}{p}} \end{pmatrix} \quad \text{if } p = 10m+1 \\ -\sqrt{\frac{5}{p}} \quad \text{if } p = 10m-1 \end{pmatrix}$$

Proof. Let a be a primitive fifth root of unity so that $a^5 = 1$, while $a \neq 1$, then it is well known that

a is an integer modulo p if and only if p = 10m+1.

It is also clear that we can write $\Theta = -(\alpha + \alpha^{-1})$ so that a + 1 = 0 and hence

(9)
$$\alpha = \frac{-\Theta \pm \sqrt{\beta^2 - 4}}{2}$$

Considering (9) as a congruence modulo p and remembering that is an integer for the primes under consideration we see that a will be an integer modulo p only when θ^2 -4 is a quadratic residue. But

(10)
$$\theta^2 - 4 = (\theta - 2)(\theta + 2) = -(\theta - 1)^2 \theta \sqrt{5}$$

Hence a is an integer modulo p if and only if 5 is a quadratic residue of p. Hence by (8) we obtain

(11)
$$\left(\frac{\theta \sqrt{5}}{P}\right) = \begin{cases} 1 & \text{if } p = 10m+1 \\ -1 & \text{if } p = 10m-1 \end{cases}$$

from which (7) and the lemma follow at once.

But the quadratic character of $\sqrt{5}$ is the same as the quartic character of 5 and this has been expressed in terms of the quadratic partition

(12)
$$p = a^2 + b^2$$
, $a \equiv 1 \pmod{4}$

as follows [3]:

5 is a quartic residue of p = 4m+1 if and only if b = 0 (mod 5) 5 is a quadratic, but not a quartic residue of p is and only if a = 0 (mod 5).

Hence our lemma leads to the following theorem.

Theorem 1. Let $p = a^2 + b^2$ with $a = 1 \pmod{4}$, then

$$\theta \frac{p-1}{2} = (\frac{\theta}{p}) = \begin{cases} 1 & \text{if } p=20m+1, b=0 \text{ (mod 5)} \text{ or } p=20m+9, a=0 \text{ (mod 5)} \\ -1 & \text{if } p=20m+1, a=0 \text{ (mod 5)} \text{ or } p=20m+9, b=0 \text{ (mod 5)} \end{cases}$$

Combining Theorem 1 with condition (2) for n = (p-1)/4 we obtain Theorem 2. Let $p = a^2 + b^2$ with $a = 1 \pmod{4}$, then

$$F_{\frac{p-1}{4}} \equiv 0 \pmod{p} \quad \text{if and only if}$$

$$\underbrace{\text{either } p = 40 \text{m+1,29}}_{\text{either } p = 40 \text{m+1,29}} \underbrace{\text{and } b = 0 \text{(mod 5)}}_{\text{either } p = 40 \text{m+1,29}}$$

or
$$p = 40m+9, 21$$
 and $a = 0 \pmod{5}$

The primes p < 1000 satisfying theorem 2 are p = 61,89,109,149,269,389,401,421,521,661,701,761,769,809,821,829

The primes p < 1000 for which θ is a quadratic residue are $p = 29, 89, 101, 181, 229, 349, 401, 461, 509, 521, 541, 709, 761, 769, 809, 941 <math>\theta = 6, 10, 23, 14, 82, 144, 112, 22, 122, 100, 173, 171, 92, 339, 343, 228$

For some of these primes the following theorem holds.

Theorem 3. If θ is a quadratic, but not a higher power residue of a prime $p = 10n\pm 1$, then all the quadratic residues of p can be generated by addition as follows:

$$r_0 = 1$$
, $r_1 = \theta \pmod{p}$, $r_{n+1} = r_n + r_{n-1} \pmod{p}$

This follows at once from the fact that $\theta^n + \theta^{n+1} = \theta^n(\theta + 1) = \theta^{n+2}$. For example for p = 29, $\theta = 6$, all the quadratic residues are

after which the sequence repeats modulo p.

Further results along the lines of Theorems 1 and 2 are as follows.

Marguerite Dunton conjectured and the author proved for p=30m+1 that θ is a cubic residue of p, and hence that p divides

$$F_{\frac{p-1}{3}}$$
,

if and only if p is represented by the form

$$p = s^2 + 135 t^2$$

The proof uses cyclotomic numbers of order 15 and is too long to give here. Such primes < 1000 are 139, 151, 199, 331, 541, 619, 661, 709, 811, 829 and 919. The author 4 has shown that θ is a quintic residue of p and hence that

$$\frac{F_{p-1}}{5}$$

is divisible by p if and only if p is an "artiad" of Lloyd Tanner [5]. The artiads ≤ 1000 are 211, 281, 421, 461, 521, 691, 881 and 991.

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ON EVALUATING CERTAIN COEFFICIENTS

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The coefficients to be discussed are those involved when expressing the general term of certain sequences, defined by difference equations, in terms of the roots of the related characteristic equation.

Case I: If the characteristic equation

(1)
$$a_0 x^m + a_1 x^{m-1} + a_2 x^{m-2} + \dots + a_{m-1} x + a_m = 0, a_0 = 1$$
,

has no multiple root then

$$u_n = \sum_{k=1}^{m} C_k x_k^{n+1}, u_n = 0, 1, 2, ...,$$

where x_k , $k = 1, 2, \ldots$, m, is a root of (1). If the boundary conditions are given by $u_0 = u_1 = \ldots = u_{m-1} = 1$ then

$$(2) \quad C_{k} = \begin{bmatrix} x_{1}x_{2} & \cdots & x_{k-1} & x_{k+1} & \cdots & x_{m} \\ x_{1}x_{2} & \cdots & x_{k-1} & x_{k+1} & \cdots & x_{m} \\ \vdots & \vdots & \ddots & \vdots & \vdots \\ \vdots & \vdots & \ddots & \vdots & \vdots \\ x_{1}x_{2} & \cdots & x_{k-1} & x_{k+1} & \cdots & x_{m} \\ \vdots & \vdots & \ddots & \vdots & \vdots \\ x_{1}x_{2} & \cdots & x_{k-1} & x_{k} & x_{k+1} & \cdots & x_{m} \\ \vdots & \vdots & \ddots & \vdots & \vdots \\ x_{1}x_{2} & \cdots & x_{k-1} & x_{k} & x_{k+1} & \cdots & x_{m} \\ \vdots & \vdots & \ddots & \vdots & \vdots \\ x_{1}x_{2} & \cdots & x_{k-1} & x_{k} & x_{k+1} & \cdots & x_{m} \\ \vdots & \vdots & \ddots & \vdots & \vdots \\ x_{1}x_{2} & \cdots & x_{k-1} & x_{k} & x_{k+1} & \cdots & x_{m} \end{bmatrix}$$

Expanding the determinants and dividing common factors from the numerator and denominator gives

(3)
$$N = (-1)^{k-1} \prod_{\substack{i=1\\i\neq k}}^{m} (x_i - 1)$$

(4)
$$D = (-1)^{k-1} x_{k} \prod_{\substack{i=1\\i\neq k}} (x_{i} - x_{k})$$

Since

$$f(x) = \sum_{i=0}^{m} a_i x^{m-i} = \prod_{i=1}^{m} (x - x_i), a_0 = 1$$
,

$$f(1) = \prod_{i=1}^{m} (1 - x_i) \text{ and } f'(x_k) = \prod_{i=1}^{m} (x_k - x_i) ,$$

Using these identities, (3) becomes

$$N = \frac{(-1)^{m+k} f(1)}{(1 - x_k)}$$
, if $x_k \neq 1$

and (4) can be written

$$D = (-1)^{m+k} x_k f'(x_k)$$

Substituting these in (2) gives

$$C_k = 1$$
, $x_k = 1$
$$C_k = \frac{f(1)}{x_k(1 - x_k)f^{\dagger}(x_k)}$$
, $x_k \neq 1$.

Parker [4] investigated the general term of a recursive sequence and gives a method for determining these coefficients but does not give the general formula.

For the Fibonacci sequence the characteristic equation is

$$x^2 - x - 1 = 0$$
 and $u_0 = u_1 = 1$.

Therefore

$$C_k = \frac{(-1)(-1)}{x_k(x_k - 1)(2x_k - 1)} = \frac{1}{2x_k - 1}$$

Some characteristic equations obtained in generalizations of the Fibonacci sequence and the values of $\,C_{\rm k}\,$ for each follow.

The characteristic equation in the generalization by Dickinson [1] is $x^c - x^a - 1 = 0$, a, c integers. Since

$$\begin{aligned} \mathbf{x}_k^{f'}(\mathbf{x}_k) &= \mathbf{c}\mathbf{x}_k^c - \mathbf{a}\mathbf{x}_k^a = \mathbf{c}(\mathbf{x}_k^a + 1) - \mathbf{a}\mathbf{x}_k^a = (\mathbf{c} - \mathbf{a})\mathbf{x}_k^a + \mathbf{c} \quad , \\ C_k &= \frac{1}{(\mathbf{x}_k - 1)\left[(\mathbf{c} - \mathbf{a})\mathbf{x}_k^a + \mathbf{c}\right]} \end{aligned}$$

for the sequence in which $u_0 = u_1 = \dots = u_{c-1} = 1$.

In the generalization by Harris and Styles [2] the characteristic equation is $x^p(x-1)^q - 1 = 0$, p, q integers, $p \ge 0$, $q \ge 1$ and $u_0 = u_1 = \dots = u_{p+q-1} = 1$.

$$C_{k} = \frac{1}{(p+q)x_{k-p}}$$

as was shown in $\lceil 2 \rceil$ without this formula.

Miles $\lceil 3 \rceil$ used the characteristic equation

$$x^{k} - x^{k-1} - \dots - x - 1 = 0$$
, k integral ≥ 2 .

For the sequence in which the initial conditions are given by

$$u_0 = u_1 = \dots = u_{k-1} = 1$$
 , $C_j = \frac{k-1}{2x_j^k - (k+1)}$, $j = 1, 2, \dots, k$.

Raab [5] used the characteristic equation

$$x^{r+1} - ax^r - b = 0$$
, a, b real, r integral ≥ 1 .

For the sequence in whichthe initial conditions are given by

$$u_0 = u_1 = \dots = u_r = 1$$
 ,

$$C_k = \frac{b+a-1}{(a-1)x_k^{r+1} + b[(r+1)x_k - r]}$$

The boundary conditions can be generalized slightly. If

$$u_0 = pr, u_1 = pr^2, u_2 = pr^3, ..., u_n = pr^{n+1},$$

$$C_k = \frac{pf(r)}{x_k(1 - x_k)f'(x_k)}$$

Case II: If the characteristic equation (1) has a root of multiplicity 2 then

$$u_n = (C_1 + 2C_2)x_2^{n+1} + \sum_{k=3}^{m} C_k x_k^{n+1}, n = 0, 1, 2, ...$$

and x_2 is the repeated root of (1). If the boundary conditions are given by $u_0 = u_1 = \dots = u_{m-1} = 1$, then,

$$(5) \quad C_{1} = \begin{bmatrix} 1 & x_{2} & x_{3} & \cdots & x_{m} \\ 1 & 2x_{2}^{2} & x_{3}^{2} & \cdots & x_{m}^{2} \\ 1 & 3x_{2}^{3} & x_{3}^{3} & \cdots & x_{m}^{3} \\ \vdots & \vdots & \ddots & \ddots & \vdots \\ \vdots & \vdots & \ddots & \ddots & \vdots \\ 1 & mx_{2}^{m} & x_{3}^{m} & \cdots & x_{m}^{m} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ x_{2} & x_{2} & x_{3} & \cdots & x_{m}^{2} \\ x_{2}^{2} & 2x_{2}^{2} & x_{3}^{2} & \cdots & x_{m}^{2} \\ \vdots & \vdots & \ddots & \ddots & \vdots \\ \vdots & \vdots & \ddots & \ddots & \vdots \\ x_{2}^{m} & mx_{2}^{m} & x_{3}^{m} & \cdots & x_{m}^{m} \end{bmatrix} = \frac{N_{1}}{D}$$

Expanding the determinants gives

(6)
$$N_1 = \prod_{i=2}^{m} x_i \prod_{i=3}^{m} (x_i - 1) \prod_{i=3}^{m-1} (x_m - x_i) \prod_{i=3}^{m-2} (x_{m-1} - x_i) \dots \prod_{i=3}^{m} (x_{5} - x_i)$$

$$(x_4 - x_3) \begin{cases} (m-2)(m-3) \\ (-1) \end{cases} \begin{bmatrix} m \\ (2x_2 - 1) \prod_{i=3}^{m} (x_i - x_2) - x_2(x_2 - 1) \\ i = 3 \end{cases}$$

(the sum of all possible factors $(x_1 - x_2)$, i = 3, 4, ..., m, taken m-3 at a time]

Since

$$f^{(i)}(x_2) = 2 \prod_{i=3}^{m} (x_2 - x_i) \text{ and } f^{(i)}(x_2) = 6$$

(the sum of all possible products of the factors $(x_2 - x_i)$, i = 3, 4, ..., m, taken m-3 at a time), the quantity in the braces in (6) can be expressed

$$\frac{(m-1)(m-2)}{2} \left[\frac{(2x_2-1)f''(x_2)}{2} + x_2(x_2-1)f'''(x_2)}{6} \right]$$

Therefore,

$$N_1 = (-1)$$
 $\frac{(m-1)(m-2)}{2}$ m m $m-1$ $m = (-1)$ $m = (-1$

$$\prod_{i=3}^{m-2} (x_{m-1} - x_i) \dots \prod_{i=3} (x_5 - x_i) \dots (x_4 - x_3) \left[(2x_2 - 1)f''(x_2) \right]$$

$$+ x_2(x_2-1) \frac{f'''(x_2)}{6}$$

Expanding the determinant in the denominator gives

(8)
$$D = x_{2}^{2} \prod_{i=2}^{m} x_{i}^{m} \prod_{i=3}^{m} (x_{i}^{-}x_{2}^{-})^{2} \prod_{i=4}^{m} (x_{i}^{-}x_{3}^{-}) \prod_{i=5}^{m} (x_{i}^{-}x_{4}^{-}) \dots$$

$$\prod_{i=m-1}^{m} (x_{i}^{-}x_{m-2}^{-}) \prod_{i=m}^{m} (x_{i}^{-}x_{m-1}^{-})$$

Substituting (7) and (8) in (5) and simplifying gives

$$C_{1} = \frac{\prod_{i=3}^{m} (1 - x_{i})}{\prod_{i=3}^{m} (x_{2} - x_{i})^{2}} \left[\frac{2x_{2} - 1)f''(x_{2})}{2} + \frac{x_{2}(x_{2} - 1)f'''(x_{2})}{6} \right]$$

If $x_2 = 1$, $C_1 = 1$. If $x_2 \neq 1$,

$$C_{1} = \frac{4(1-x_{2})^{2} \prod_{i=3}^{m} (1-x_{i})}{\frac{1}{x_{2}^{2} \left[f^{"}(x_{2}) \right]^{2} (1-x_{2})^{2}}} \left[\frac{(2x_{2}-1)f^{"}(x_{2})}{2} + \frac{x_{2}(x_{2}-1)f^{"}(x_{2})}{6} \right]$$

Therefore,

$$C_{1} = \frac{2f(1)}{x_{2}(x_{2}-1)f^{\dagger\dagger}(x_{2})} \left[\frac{1}{x_{2}} + \frac{1}{x_{2}-1} + \frac{f^{\dagger\dagger\dagger}(x_{2})}{3f^{\dagger\dagger}(x_{2})} \right] , \quad x_{2} \neq 1 .$$

To determine C_2 the numerator in (5) is replaced by

Evaluating gives

(9)
$$N_{2} = (-1)^{m} \prod_{i=2}^{m} x_{i} \prod_{i=2}^{m} (1 - x_{i}) \prod_{i=3}^{m} (x_{i} - x_{2}) \prod_{i=4}^{m} (x_{1} - x_{3}) \dots$$

$$\prod_{i=m-1}^{m} (x_{i} - x_{m-2}) \prod_{i=m} (x_{i} - x_{m-1})$$

Dividing (9) by (8) and simplifying gives

$$C_{2} = \frac{\prod_{i=2}^{m} \prod_{j=3}^{m} (1-x_{i})}{\sum_{i=3}^{m} \prod_{j=3}^{m} (x_{i}-x_{2})} = \frac{2}{\sum_{i=3}^{2} f''(x_{2})}$$

For $x_2 = 1$, $C_2 = 0$. For $x_2 \neq 1$,

$$C_2 = \frac{2f(1)}{x_2^2 f''(x_2)(1-x_2)}$$
.

To determine C_k , $k=3,\ 4,\ \ldots,\ m,$ the numerator in (5) is replaced by

$$\begin{vmatrix} x_2 & x_2 & x_3 & \cdots & x_{k-1} & 1 & x_{k+1} & \cdots & x_m \\ x_2^2 & 2x_2^2 & x_3^2 & \cdots & x_{k-1}^2 & 1 & x_{k+1}^2 & \cdots & x_m^2 \\ x_2^3 & 3x_2^3 & x_3^3 & \cdots & x_{k-1}^3 & 1 & x_{k+1}^3 & \cdots & x_m^3 \\ \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots \\ x_2^m & mx_2^m & x_3^m & \cdots & x_{k-1}^m & 1 & x_{k+1}^m & \cdots & x_m^m \\ \end{vmatrix} = N_k$$

Evaluating N_k yields

(11)
$$N_k = (-1)^{k-1} \times_2^3 \xrightarrow{m} x_i \xrightarrow{\Pi} (1-x_i) \xrightarrow{m-1} (x_m-x_i) \xrightarrow{\Pi} (x_{m-1}-x_i)...$$
 $i=3 \quad i=2 \quad i\neq k \quad i\neq k \quad i\neq k \quad i=k$

$$(1-x_2) \xrightarrow{\mathbf{m}} (x_1-x_2)$$

$$i=3$$

$$i\neq k$$

Substituting (11) and (8) in (10) leads to

$$C_{k} = \frac{(-1)^{k+m}(1-x_{2})^{2} \prod_{i=3}^{m} (1-x_{i})}{\sum_{i=3}^{i=3} \frac{1}{i \neq k}}$$

$$x_{k}(x_{k}-x_{2}) \prod_{i=2}^{m} (x_{k}-x_{i}) \prod_{i=k+1}^{m} (x_{i}-x_{k})$$

$$C_{k} = \frac{(-1)^{k+m}(1-x_{2})^{2} \prod_{i=3}^{m} (1-x_{i})}{x_{k}(1-x_{k}) \prod_{i=2}^{k-1} (x_{k}-x_{i})(-1)^{m-k} \prod_{i=k+1}^{m} (x_{k}-x_{i})}$$

There $C_k = 1$, $x_k = 1$.

$$C_k = \frac{f(1)}{x_k(1-x_k)f'(x_k)} \quad \text{if} \ x_k \neq 1 \quad .$$

Summary: If the roots of

$$f(x) = \sum_{i=0}^{m} a_i x^{m-1} = 0$$

are not repeated and $u_0 = u_1 = u_2 = ... = u_{m-1} = 1$,

$$C_{k} = 1 , x_{k} = 1$$

$$C_{k} = \frac{f(1)}{x(1-x_{k})f'(x_{k})} , x_{k} \neq 1$$

If f(x) has a double root, $x_1 = x_2$, and $u_0 = u_1 = \dots = u_{m-1} = 1$,

$$C_{1} = \begin{cases} 1 & , & x_{2} = 1 \\ \frac{2f(1)}{x_{2}(x_{2}-1)f''(x_{2})} & \left[\frac{1}{x_{2}} + \frac{1}{x_{2}-1} + \frac{f'''(x_{2})}{3f''(x_{2})}\right], & x_{2} \neq 1 \end{cases}$$

$$C_{2} = \begin{cases} 0 & , & x_{2} = 1 \\ \frac{2f(1)}{x_{2}^{2}(1-x_{2})f''(x_{2})}, & x_{2} \neq 1 \end{cases}$$

$$C_{k} = \begin{cases} 1 & , & x_{k} = 1 \\ 0 & , & x_{k} = 1 \end{cases}$$

$$C_{k} = \begin{cases} f(1) & , & x_{k} \neq 1 \end{cases}$$

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ADVANCED PROBLEMS AND SOLUTIONS

Edited by Verner E. Hoggatt, Jr. San Jose State College, San Jose, California

Send all communications concerning Advanced Problems and Solutions to Verner E. Hoggatt, Jr., Mathematics Department, San Jose State College, San Jose, California. This department especially welcomes problems believed to be new or extending old results. Proposers should submit solutions or other information that will assist the editor. To facilitate their consideration, solutions should be submitted on separate signed sheets within two months after publication of the problems.

H-84 Proposed by Oswald Wyler, Carnegie Institute of Technology

For any positive integer m, there is an integer k(m) with the property that m divides a Fibonacci number F_n if and only if k(m) divides n. For a prime number p, it is known that k(p) divides p-1 if $p \equiv \pm 1 \pmod 5$, and that k(p) divides p+1 if $p \equiv \pm 2 \pmod 5$. Using a table of Fibonacci numbers, one finds that $F_k(p)$ is a multiple of p, but not of p^2 , for small prime numbers p, or in other words that $k(p) < k(p^2)$ for small prime numbers p. It does not seem to be known whether this is the case for all prime numbers p or not.

H-85 Proposed by H.W. Gould, West Virginia University, Morgantown, West Va.

Let

$$D_n = f_n x^n - [f_n x^n]$$

where

$$F_{n+1} = f_n + f_{n-1}$$
 with $f_0 = f_1 = 1$, $x = (1 + \sqrt{5})/2$,

and [z] = greatest integer $\leq z$ (so that z - [z] = fractional part of z). Prove (or disprove) the existence of the limits

$$\lim_{n \to \infty} D_{2n} = 0.27... = A$$

and

$$\lim_{n \to \infty} D_{2n+1} = 0.72... = B$$

with A + B = 1. Generalize to case of $u_{n+1} = pu_n + qu_{n-1}$, where p and q are real and u_0 and u_1 are given.

H-86 Proposed by Verner E. Hoggatt, Jr., San Jose State College, San Jose, Calif.

Let p and q be integers such that $p+q\geq 1$, $q\geq 0$ show that if

$$x^{p}(x-1)^{q} - 1 = 0$$
 has roots $r_{1}, r_{2}, \dots, r_{p+q}$

and

$$(x-1)^{p+q} - x^p = 0$$
 has roots s_1, s_2, \dots, s_{p+q}

then

$$s_i^{p+q} = r_i^q$$
 for $i = 1, 2, 3, ..., p+q$.

H-87 Proposed by Monte Boisen, Jr., San Jose State College, San Jose, Calif.

Show that, if

then

$$\frac{1 - x^2 - 2x^3 - \dots - (n-2)x^{n-1}}{1 - x - x^2 - \dots - x^n} = \sum_{k=0}^{\infty} u_k x^k.$$

H-88 Proposed by Verner E. Hoggatt, Jr., San Jose State College, San Jose, Calif.

$$\sum_{k=0}^{n} F_{4mk} \binom{n}{k} = L_{2k}^{m} F_{2km} ,$$

where F_{m} and L_{m} are the mth Fibonacci and mth Lucas numbers, respectively.

H-80 Proposed by J.A.H. Hunter, Toronto, Ontario, Canada and Max Rumney,

London, England - Corrected

Show

$$\sum_{r=0}^{n} \binom{n}{r} F_{r+2}^{2} = \sum_{r=0}^{n} \binom{n-1}{r} F_{2r+5}$$

SOLUTIONS

THE FINAL WORD

H-42 The corrected list is:

J. D. Konhauser first noted the typing error.

Solution to the Crossword Puzzle by H.W. Gould, West Virginia University

В		F	Ī	В	0	N	А	C	C				T
S	E	R	1	E			L		0	S	А	G	E
		Α		L	C	M		U	Z		T	E	N
P	H	Y	L	L	0	T	А	X		S		2	
Α			E		E		D	1	C	E		E	Р
S		N	0		F		D		А	Q		R	1
C	А		Z		F	E			L	U	C	A	S
А	L	M	А			Q		U		E		T	А
L			R	E	C	U	R	R	E	N	C	E	
	H	А	D	R		А	N			C	0	S	H
T	Y	R	0		E	T		U	S	E	S		
A	ř	A			N	E	X	T			E	R	S
R	А	В	В	1		S		E	V		C	**************************************	S

TERMINAL DIGIT COINCIDENCES BETWEEN FIBONACCI NUMBERS AND THEIR INDICES

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In [1] the Editor of this journal proposed essentially the following question: What Fibonacci numbers of index less than 10,000 have terminal digits coincident with the index? This note answers that question by supplying a computer-generated table of such coincidences.

The computer program was written in the ALGOL 60 international algorithmic language [2] and is given in the Appendix. For those readers not familiar with the ALGOL language, the operations performed by the program are basically as follows: With starting values given, all Fibonacci numbers with indices 1 to 9999 are computed modulo 10,000. Fibonacci numbers F_1 through F_9 are then reduced mod 10 and compared with their respective indices, F₁₀ through F_{qq} are reduced mod 100 and likewise compared, and similar reductions and comparisons are performed for F_{100} through F_{999} and for F_{1000} through F_{9999} . If the comparison yields an answer YES, the index for which this occurs is marked with an asterist. A 100×100 table, shown listed as tables I and II, is then printed out with row coordinates in hundreds and column coordinates in units, and with asterisks in the locations where coincidences occur. Hence, an asterisk in row zero column 61 indicates that F61 has 61 as its last two digits, and similarly an asterisk in row 4 column 85 indicates that F_{485} has 485 as its last three digits. Note the regularity of patterns in Tables I and II; these might prove to be an interesting subject for further investigation.

A digest of the results reported herein is given in Table III. These results were checked through F₅₀₅ by inspecting a table [3] of Fibonacci numbers and by running several versions of the basic program.

REFERENCES

1. Brother U. Alfred, "Exploring Fibonacci Numbers with a Calculator," Fibonacci Quarterly, Vol. 2, No. 2 (April 1964), p. 138.

- 2. P. Naur et al, "Revised Report on the Algorithmic Language ALGOL 60", Communications of the ACM, Vol. 6, No. 1 (January 1963), pp. 1-17.
- 3. S. L. Basin and V. E. Hoggatt, Jr., "The First 571 Fibonacci Numbers", Recreational Mathematics, No. 11 (October 1962), pp. 19-30. (Continued on page 153.)

(Continued from page 116.)

$$u_{k} - b = u_{k-1}u_{k-2} \dots u_{k-(k-1)} \left[u_{k-(k-1)} - b \right]$$

Hence

Choose $k_2 < k_1$ without loss of generality and the conclusion is apparent.

We now consider equation (1) in several special cases. If b=0 the equation is easily solved but in this case the theorem holds trivivially. Let b=2. Then we have

$$u_{k+1} = u_k^2 - 2u_k + 2$$
 ,

which can be written in the form

$$u_{k+1} - 1 = (u_k - 1)^2$$
.

The solution of this equation is clearly

(2)
$$u_k = A^{2^k} + 1$$
.

Hence the sequence with elements $A^{2^k} + 1$, for integral A, is relatively prime except possibly for the common divisor 2. The exception is obviously removed when A is an even integer. When A = 2, we have the Fermat numbers mentioned previously.

(Continued on page 164.)

APPENDIX

ALGOL-60 Program for Producing Fibonacci Terminal Digit Concidences

```
begin
     procedure hollerith (name, representation);
     real name;
      string representation;
          name: = representation;
     integer procedure mod (x, m);
     value x, m;
     integer x, m;
          \overline{\text{mod:}} = x - m \times (x \div m);
     integer i, j, k;
      real blank, star;
      integer array F[-1:9999];
      real array cell[0:9999];
     hollerith (blank, '');
     hollerith (star, '*');
      F[-1] := 1;
      F[0] := 0;
      cell[0] : = star;
      for k: = 1 step l until 4 do
      begin
          integer finish, modulus;
          modulus: = 10 ↑ k;
          finish: = modulus - 1;
          for i: = modulus / 10 step l until finish do
          begin
               F[i] := mod(F[i-1] + F[i-2], 10000);
               cell[i] := if mod (F[i], modulus) = i
                          then star
                          else blank;
          end calculations for k-th order of magnitude;
      end setup of coincidence table;
      write (for i: = 0 step 1 until 99 do
              for j: = 0 step 1 until 99 do cell[100×i + j]);
      Fibonacci terminal digit coincidence program;
end
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TABLE III

INDICES COINCIDENT WITH FIBONACCI NUMBER TERMINAL DIGITS

```
1, 5,
25, 29,
41, 49,
61, 65,
85, 89

101, 125, 145, 149,
245, 265,
365, 385,
485, 505,
601, 605, 625, 649,
701, 725, 745, 749,
845, 865,
965, 985,
1345, 1445, 1585, 1685,
2545, 2645, 2785, 2885,
```

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1105,
            1205, 1249, 1345,
                                    1445, 1585, 1685, 1825, 1925, 2065, 21
                                    2645, 2785, 2885, 3025, 3125, 3265, 33
2305,
            2405, 2501, 2545,
3505,
            3605,
                        3745, 3749, 3845, 3985, 4085, 4225, 4325, 4465, 45
4705,
            4805,
                                    5045, 5185, 5285, 5425, 5525, 5665, 57
                        4945,
5905, 6001, 6005,
                                    6245, 6385, 6485, 6625, 6725, 6865, 69
                        6145,
                                    7445, 7585, 7685, 7825, 7925, 8065, 81
7105,
            7205, 7249, 7345,
8305,
            8405, 8501, 8545,
                                    8645, 8785, 8885, 9025, 9125, 9265, 93
            9605,
                        9745, 9749, 9845, 9985, others exceed 10000.
9505,
```

Also solved by Douglas Lind and Donald Howells.

PHI, THE GOLDEN RATIO (to 4599 Decimal Places), AND FIBONACCI NUMBERS Murray Berg Oakland, Calif.

The golden ratio can be obtained by the division of a line segment into two parts such that the ratio of the total line to the larger segment is the same as the larger segment to the smaller segment. This ratio was given the name, phi, by the U.S. mathematician, Mark Barr, over 50 years ago [1].

If B were the larger segment and A the smaller segment, then

$$\frac{A+B}{B} = \frac{B}{A}$$

Letting A = unity, we have

$$\frac{1+B}{B} = B$$

and the positive root, B is the number, phi:

$$B = \frac{1 + \sqrt{5}}{2}$$

If we let B equal unity, then the result would be one less than phi. Phi is the only number whose reciprocal is obtained by subtracting one from itself.

Phi is an irrational number, and its determination depends on

the calculation of $\sqrt{5}$. It can also be calculated from the Fibonacci series [1] and [2].

The Fibonacci numbers are an infinite series, where each element in the series is the sum of the preceding two elements, and the first two are equal to 1.

Thus
$$F_1 = F_2 = 1$$

and for
$$i > 2$$
 $F_i = F_{i-1} + F_{i-2}$,

where F_i = the ith number in the Fibonacci series.

A program was written for the IBM 1401 which produced Fibonacci numbers up to 4000 digits in length. A pair of consecutive numbers were printed out at each 100 digit level.

 F_{476} is the first 100 digit Fibonacci number. For each succeding 100 digit level, the Fnumber increased by 478 and 479 alternately, i.e., F_{954} is the first Fibonacci number with 200 digits, F_{1433} has 300, F_{1911} has 400, up to F_{19137} with 4000 digits. Table 1 lists the Fibonacci numbers F_{11003} and F_{11004} .

It is evident from equation (1) that phi is the ratio between two consecutive members of the Fibonacci series. Theoretically, we can obtain the ratio to any number of decimal places by performing one division with Fibonacci numbers that are far out in the series. However, this must have practical limits.

A separate program performed such a division for F_{11003} and F_{11004} , both 2300 digits in length. The division instruction took 21 minutes. This was repeated with the numerator and denominator reversed. The ratios coincided to 4598 decimal places.

Empirical observation of members early in the series show that the true ratio lies somewhere between the ratios obtained by the two divisions. In fact, it is approximately one fourth the distance between the first two non-coinciding digits of the two divisions. These two digits for the first division were 42 and for the second division, 10. The true first digit of the two would be 3. This is the 4599th digit of phi. Table 2 lists the fractional digits of phi.

REFERENCES

- Martin Gardner, Mathematical Games, Scientific American, Vol. 201, No. 2, Aug. 1959, pp. 128-134.
- 2. N. Vorob'ev, Fibonacci Numbers, Translated from the Russian by Halina Moss, Blaisdell Publishing Co., 1961.

F11003

TABLE 1

TABLE 2

TABLE 2 (Continued)

1020547185	1020547185 5496118087 6426576511	6426576511	0605458814 7560443178	7560443178	4798584539	4798584539 7312863016 2544876114	2544876114	8520217064 4041116607	4041116607
6695059775	6695059775 7832570395,1108782308	,1108782308	2710647893	9021115691	0392768384	5386333321	5658296597	7310343603	2322545743
6372041244	6372041244 0640888267	3758433953	6795931232	2134373209	9574988946	9956564736	0072959998	3912881031	9742631251
7971414320	7971414320 1231127955	1894778172	6914158911	7799195648	1255800184	5506563295	2859859100	0908621802	9775637892
5999164994	5999164994 6428193022	2935523466	7475932695 1654214021	1654214021	0913630181	9472270789	0122087287	3617073486	4999815625
5472811373	5472811373 4798716569	5274890081	4438405327	4837813782	4669174442	2963491470	8157007352	5457070897	7267546934
3822619546	3822619546 8615331209	5335792380	1460927351	0210119190	2183606750	9730895752		8957746814 2295433943	8549315533
9630380729	9630380729 1691758461	0146099505	5064803679	3041472365	7203986007	3550760902		3173125016 1320484358	3648177048
4818109916	4818109916 0244252327	1672190189	3345963786	0878752870	1739359303	0133590112		3710239171:2659047026	3494028307
6687674363	6687674363 8651327106 2803231740	2803231740	6931733448	2343564531	2343564531 8505813531	0854973335	0759966778	0759966778 7124490583	6367541328
9086240632	9086240632 4563953572	1252426117	0278028656	0432349428	3730172557	4405837278	2679960317	3936401328	7627701243
6798311446	6798311446 4369476705	3127249241	0471670013	8247831286	5650649343	4180390041	0178053395	0587724586	6557552293
9158239708	9158239708 4177298337	2823115256	9260929959	4224000056	9260929959 4224000056 0626678674	3579239724	3579239724 5408481765	1973436265	2689448885
5272027477	5272027477 8747335983	5367277614	5367277614 0759171205 1326934483	1326934483	7529916499	7529916499 8093602461 7844267572	7844267572	7767900191	9190703805
2204612324	2204612324 8239132610	4327191684	5123060236	2789354543	2789354543 2461769975	7536890417 6365025478	6365025478	5138246314	6583363833
7602357789	7602357789 9267298863	2161858395	9036399818	3845827644	9124598093	7043055559	6137973432	6134830494	9496868108
9535696348 281	2817812886	2536460842	0339465381	9441945714	2666823718	3949183237	0908574850	2665680398	9744066210
5360306400	5360306400 2608171126	6599541993	6873160945	7228881092	0778822772	0363668448	1532561728	4117690979	2666655223
8468831137 185	1852991921	6319052015	6863122282	0715599876	4684235520	5928537175	7807656050	3677313097	5191223973
8872246825	8872246825 8057159744	5740484298	7807352215	9842667662		5780770620 1943040054	2550158312	5030175340	9411719101
9298903844	9298903844 7250332988	0245014367	9684416947	9595453045	9103138116	2187045679	9786636617	4605957000 3445970113	3445970113
5251813460	5251813460 0656553520	3478881174	3478881174 1499412748	2641521355		6776394039 0710387088	1823380680	48	

POWERS OF THE GOLDEN SECTION

Robert S. Beard Berkeley, Calif.

The Golden Section is the positive root k of the equation $x^2 + x = 1$.

$$k = (\sqrt{5} - 1)/2 = 0.618034.$$

The negative root, $(-\sqrt{5}-1)/2$, is -1/k, the negative reciprocal of k. From the above equation,

$$k^{n} = k^{n+1} + k^{n+2} = k^{n-2} - k^{n-1}$$

That is, any power of k is the sum of the next two higher powers or the difference between the next two lower powers.

If the powers of k are listed serially as in the box tabulation with the accompanying diagram, the ascending and descending ratios of the successive powers are k and 1/k respectively.

Each power of k can be expressed in terms of its first power and a Fibonacci number as indicated in the right column of the box tabulation. Starting with the successive powers k^0 and k^1 , this column can be completed by repeated application of the k^n formula. It is evident from this tabulation and the k^n formula that the powers of k form a Fibonacci series which can be separated into two component Fibonacci series.

Continuing further, all power of k can be expressed in terms of any other power and a number as shown on the accompanying transformation tables. The box tabulation on the diagram can be used to determine the values given in the transformation table. For example, the value $k = \frac{1}{8} k^6 - \frac{5}{8}$ is obtained from $k^6 = 5 - 8k$. This value for k, coupled with the value $k^0 = 0 + \frac{8}{8}$, can be used to determine all of the values listed in the vertical k^6 column with the aid of the k^6 formulas.

It is interesting to note the recurrence of the Fibonacci sequence in the numerators in the vertical columns and in the denominators in the horizontal columns. Both the Fibonacci and Lucas series appear in the k⁰ vertical column. Complex expressions involving various powers of k can be very much simplified by reference to these tables.

REFERENCE

Robert S. Beard, "The Golden Section and Fibonacci Numbers", Scripta Mathematica, Vol. 16, Mar. - June, 1950 pp. 116-119.

(Tables and Chart are on pages 165, 166 and 167.)

(Continued from page 152.)

In general we may transform equation (1) by writing

$$u_k = F(V_k) .$$

Suppose that furthermore we require that F satisfy the functional equation

(4)
$$F^{2}(s) - bF(s) + b = F(2s) .$$

Then our equation becomes $F(V_{k+1}) = F(2V_k)$, a solution of which is given by $V_k = A2^k$. Hence we have

(5)
$$u_{k} = F(A2^{k}) .$$

We now consider the functional equation (4). Let

$$F(s) - \frac{b}{2} = 2L(s) .$$

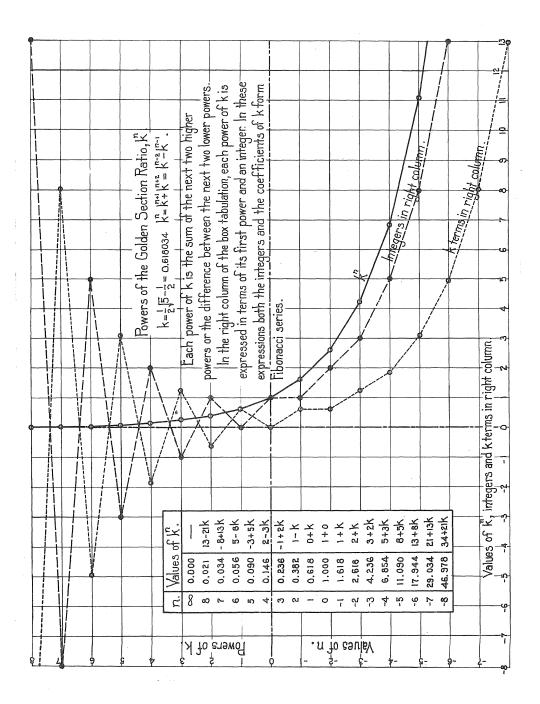
Then equation (4) becomes

(6)
$$L^{2}(s) = \frac{1}{2} \left[\left(\frac{b^{2}}{8} - \frac{b}{4} \right) + L(2s) \right].$$

(Continued on page 169.)

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- 55 (5 + 123	345-76	-215+47	- 51 <u>5</u> 9	-815 + 18 8 + 51 ² -	25 - 21 - 21 - 21 - 21	-3.5 + 7 2.5 + 2.7	215 - 4	15 + 3	25 - 2	0 +	215+2	+ 514 - 154 - 154	2 + 2 + 2 + 2 + 2 + 2 + 2 + 2	2 15 + 7	5 2 5 15 11	8 + 1명	13/5 + 29	215+47	345+76	55 JE + 123	ズ。	
-55k+34	34k-55	-21k+3+	13 k - 21	-8 k+13	5 K-8	-3k+5	2 k- 3	- K+2	X-1	1+0	K+0	X-1	2 K+1	3 k + 2	5 k + 3	8 K+5	134-8	21 k +13	34k+29	55k+34	ズ」	
-55k+144	34k-89	-21 K +55	13 K-34	-8k+21	5k~13	-3k-8	2 K - 5	- K+3	k - 2	0+1	k ² -1	X:+0	2 k - 1	3 1 - 1	5k-2	8 - 3	19K-5	21 × - 8	34k - 13	55k-21	ス゛	
- 55 K + 233	34K3-144	-21 K 3 + 89	13K2-55	-BK+34	5 K³ - 길	-3K3+13	교사 - 8 - 시크		2 K - 3	0 + 4 4	- 사 - 그	- K-3-	골 k³+ 0	2 K3 + -	10 X 10 10 10 10 10 10 10 10 10 10 10 10 10	21 × + 2 × 12	교 지 리 리	2 + 7 등	24 L7 20 20 20 20 20 20 20 20 20 20 20 20 20	55 k 4 13	ス。	TRANSFOR
-55 K + 377	34 K- 233	- BK+ 144	13년~ 89	-8K+55	5 K - 34	-3K+21	2K - 13		3k - 5	O + wiw	3K-2	1K + 1	2k-4 1	3 1 4 0	6 K 1 4 1 4 1 4 1 4 1 4 1 4 1 4 1 4 1 4 1	ωI® - X - 4 - 1-2	17 XE	21 K- 3	34 K 1 5	55 K- 8	ス』	MATION OF
-55 K + 610	34 K-377	-21 K + 233	13 K - 144	-8K+89	5K-5-55	-3K+34	5 K - 21	- 15 + 13	2 × 5 8	0 + 5155	5 K 5	5 1 5 + 5	5 K - 5	2 × 2 + 2	5 KS + 0	5 + 5 4 S	5 + 5 × 5	21 12 + 2	34 1 5	25 K + 5	ス。	POWERS OF
- 55 K + 987	34 K - 610	- 21 K + 377	13 K - 233	- 8 K + 144	85 K 6 89	- 3 K + 55	2 K - 34	- BK + 21	8 K - 13	O + 00100	01- 01- 01-	B X + 3	B12 K16 1	3 K + 1	용 K 6 - 1	B K + 0	13K- 8	21K6-1	34K-6- E	85人。 3	ス。	TRANSFORMATION OF POWERS OF K. (Equivalents in Other Powers.)
-55 K+ 1597	34K ⁷ - 987	-21 k7+ 610	13K ⁷ -377	-8K7+233	5K7-144	-3K7+89	13K - 55	-13 K7+34	13 K - 21	0 + 13	13k7 - 88	3 K + 5	13 K7 13	13K7+13	13 K - 13	-8K7+ 13	[을K"+ 0	일 두 기를	34 K7 + 13	55 K7 2	지,	nts in Other Po
- 55 K 4 2584	34 K 8 1597	-일사 + 987	21大年 610	-용K + 377	5 K 8 233	-일 사 부 144	21 K - 89	-21K + 55	P K = 34	<u>10 10</u> +	라 K 8- 15	21 X 8 + 21	20 사용 - 5	215 4 N 12 12 12 12 12 12 12 12 12 12 12 12 12	21 K = 2	의로 사 카	21 K B - 21	일 K8+ 0	24K - 1	55 K 8 - 1	ス。	
4 -55K+ 4181	34K - 2584	-21 K 9 1597	34 K - 987		5 K 9 377	-34K + 233	2 K = 144	34 X + 89	34 K - 55	0 + 34	34 K - 32	34 K + 13	34 K - 8	34 K + 5	34 K 9 3	34 K + 34	34 X - 1 4 34	54 K + 34	34 K + 0	34 K + 1	ズ _し	
-55 K + 6765	34 K 10 4181	- 21 K + 2584	13 K - 1597	- 8 K + 987	55 K - 610	-3k+377	 	-55 K + 144 55	21년 21년	0 + <u>55</u>	55 K - 34	55 K 4 21	55 K - 13	55 K + 85	55 K - 55	55K+3	55 K 1 25	21K+55	55 K - 55	55 K + 0	スと	RSB.
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RSB.	K ¹⁰	-55 k+ 6765	-34 kg 4181	-21 10 2584 -35 4 258	13 k + 1597	55	-55 K+ 610	377	-2 k+ 233	-1-k"+ 144	10 55 + 83	0 + 55	-1 k+ 34	12 + 7 55 1 5 + 3 55	- <u>2</u> + 13	3 k + 8	-5 k + 55	8 k ¹⁰ 3	-13 k + 2	21 Kt 155	-34k'0 -	55 k+ 0
	κ ₉	35 k + 4181	34 K + 2584	21 k3+ 1597	34	8 K+ 610	34k + 34	34 k + 233	2 kg + 144 34 kg + 34	1- 13 + 89 34 + 34	1 k + 55	0 + 34	=14	-1 k + 13	2 k + 8	w14	w)4	-8 k3+34	13 K + 1-	-21 K +	34 k3+0	-35k3+ 1
ers.)	χ 8	-55 k + 2584	-34 k + 1597	-218 + 987	- 13 + 위 1로 -	-8 18 + 377	-5 K + 233	-318+ 144	-2 K + 89	-1 k + 55	-1 k + 34	0 + 21	-1k + 13	1 k + 8	-21k+5	3 k + 3	-5 k + 21	2 K 8 +	-13 k + 1-	21 k + 0	-34 k + 21	55 k - 1
s in Other Pow	۲×	55 k + 1597	34K7 + 987	일 + 기의 1년	<u> </u>	8 k7 + 233	5 k' + 144	13 K + 139	2 K + 55	1 1 1 34 13 1 34	나 ^사 +림	의 학 학	1. k' + 18	- 남 k + 동	를 k [*] + 13	- 흥사구름	5K+1	-8K+13	13 k' + 0	- 21K+13	1347-13 13-13	- 55 K+ 3
K. (Equivalent	ス	- 55 k + 987	-34 k + 610	- 21k + 317	- 13 K + 233	- 8 k + 144	1 5 K + 83	1 8 K + 55	- 12 kg + 34 8	- 18 - 18 - 18 - 19 - 19	-180 67. 교육	0 + 0	-180 -180 -1 -4 -2)80	-18 -18 + -18	- 2 k + 2	3 k + 1 8 k + 3	- 55 k + 1- 8 k + 1- 8 s	8 k + 0	- 1316 - 8 + 18	21 k 8	- 34 K+ 2	55 k - 3
TRANSFORMATION OF POWERS OF K. (Equivalents in Other Powers)	χ	55 K+ 610	345 + 377	21k3+ 233	13 k + 144	818 7 + 80 8	स्तु इ.स. + इ.ड.च	2 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4	2/2 2/2 2/0	-IN -XX 5 2	-In 2x + sola	տիտ + O	-In nT + win	-1 K + 2	512 X + -12	-3k+-	5 k + 0	ตเข กั⊼ - พ	13 K - 5	-215+2	34 k - 3	- 55 K+ 5
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	×	55k+89	34k+55	21k + 34	13k+21	8k + 13	5k+8	3k+5	27 4-3	۲ 4+2	k + 1	1+0	* *	-k+1	2k-1	-3k+2	5k-3	-8k+5	13k-8	-zik +13	34k-21	-55k+34
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FIBONACCI AND EUCLID

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For many centuries number addicts have had much fun with the numbers generated by the Pythagorean identity

$$(2mn)^2 + (m^2 - n^2)^2 = (m^2 + n^2)^2$$

Candido's identity viz.

$$[m^2+n^2+(m+n)^2]^2 = 2[m^4+n^4+(m+n)^4]$$

may have its moments too, especially for Fibonacci fans. It is easily verified by expanding both sides and obviously holds for all integral values of m and n. Therefore it holds when m and n are consecutive Fibonacci or Lucas numbers. It has its application to geometry as illustrated by the following problem.

"Divide a given straight line into three segments so that the square on the whole line is twice the sum of the squares on the three segments."

Solution: Construct a square on line AB. Let AB (and the remaining sides) be divided into three segments which are measured by the second powers of any three consecutive Fibonacci numbers, e.g., 2^2 , 3^2 , 5^2 or 4, 9, 25.

A	_4_	9	25	В
	16			4
		81	•	9
			625	25

Then the cross lines joining the points of division divide the square into nine rectangles — three are squares and six are non-squares. Thus we see that the great square is twice the sum of the three smaller squares, i.e., $38^2 = 2 \lceil 16 + 81 + 625 \rceil = 1444$.

Furthermore the six non-squares are equal in pairs and therefore represent the six faces of a cuboid. The area and diagonal of the

large square are equal respectively to twice the area and diagonal of the cuboid. This identity can be applied to the areas of circles and spheres on the line and its segments or to any similar polygons drawn on the same.

Problemists may find many applications to geometry, e.g.,
"From the corners of an equilateral triangle cut off similar triangles so that half the area remains."

(Continued from page 164.)

Now if
$$\frac{b^2}{8} - \frac{b}{4} = 1 \ (b = 1 \pm 3)$$
,

equation (6) has the solutions

$$L(s) = \begin{cases} \cos s \\ \cosh s \end{cases}.$$

Therefore

(7)
$$F(s) = 2 \begin{cases} \cos s \\ \cosh s \end{cases} + \frac{b}{2} = 2 \begin{cases} \cos s \\ \cosh s \end{cases} + \frac{1 \pm 3}{2} .$$

Equation (5) now gives

(8)
$$u_k = 2 \cosh A2^k + \frac{1 \pm 3}{2}$$

for the hyperbolic cosine alternative in equation (6). Now if A is chosen to be $\operatorname{Arccosh} \frac{n_0}{2}$ where n_0 is an odd integer, it is easily shown that the first term of the right number of equation (8) is always an odd integer and hence that u_k is not divisible by 2 with the choice of the positive sign. A similar result holds for n_0 even with the negative sign. Therefore by the theorem, the sequence (b) is relatively prime. The cosine alternative in equation (7) leads to a bounded sequence of integers and therefore is not very interesting.

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SUMS OF n-th POWERS OF ROOTS OF A GIVEN QUADRATIC EQUATION

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The quadratic equation whose roots are the sum or difference of the n-th powers of the roots of a given quadratic equation is of interest to the algorithmatist both for the number patterns to be seen and for the implied connection between quadratic equations and the factorability and primeness of numbers. In this paper, an elementary approach which points out relationships which might otherwise be missed is used to derive general expressions for the subject equation and to show how Lucas and Fibonacci numbers arise as special cases.

Sums of like powers of roots of a given equation have been studied in detail. For a few examples, in this Quarterly S. L. Basin [1] has used a development of Waring's formula [2] for sums of like powers of roots to write a generating function for Lucas numbers and to write the kth Lucas number as a sum of binomial coefficients. R. G. Buschman [3] has used a linear combination of like powers of roots of a quadratic to study the difference equation $u_{n+1} = au_n + bu_{n-1}$, arriving at a result which expresses u_n in terms of a and b. Paul F. Byrd [4], [5] has studied the coefficients in expansions of analytic functions in polynomials associated with Fibonacci numbers. A number of the results in the foregoing references appear as special cases of those of the present paper.

A. THE SUMS OF THE n-th POWERS

Given the primitive equation $f(x) = x^2 - px - q = 0$, with roots r_1 and r_2 , the first problem considered here is to write the equation

$$f(x)^{n} = x^{2} - (r_{1}^{n} + r_{2}^{n})x - (r_{1}r_{2})^{n} = 0$$
,

with roots r_1^n and r_2^n .

Solving the primitive equation for r_1 and r_2 by the quadratic formula,

$$r_1 = (p + \sqrt{p^2 + 4q})/2$$
, $r_2 = (p - \sqrt{p^2 + 4q})/2$.

Since r_1 and r_2 satisfy the equation $(x - r_1)(x - r_2) = 0$,

$$x^{2}$$
 - $(r_1 + r_2)x + r_1r_2 = x^{2}$ - px - $q = 0$

identically, so $r_1 + r_2 = p$ and $r_1 r_2 = -q$. Next, write the equation $f(x)^2$, having roots r_1^2 and r_2^2 . Squaring roots,

$$r_1^2 = [(p + \sqrt{p^2 + 4q})/2]^2 = (2p^2 + 4q + 2p \sqrt{p^2 + 4q})/4$$
,

$$r_2^2 = [(p - \sqrt{p^2 + 4q})/2]^2 = (2p^2 + 4q - 2p \sqrt{p^2 + 4q})/4$$
.

Adding, $r_1^2 + r_2^2 = p^2 + 2q$. The desired equation is then

$$f(x)^2 = x^2 - (p^2 + 2q)x + q^2 = 0$$
.

Similarly, the coefficient of x for the equation $f(x)^3 = 0$, by multiplying and adding, is $r_1^3 + r_2^3 = p^3 + 3pq$. Continuing in this manner, the coefficients for x for the equations whose roots are higher powers of r_1 and r_2 can be tabulated as follows:

The sequence for $r_1^n + r_2^n$ ends when, for a given n, the last term in the sequence becomes equal to zero. The penultimate term assumes the form $2q^{n/2}$ when n is even and $npq^{(n-1)/2}$ when n is odd.

Writing the numerical coefficients from Table 1 in the form of an array of m columns and n rows and letting C(m, n) denote the coefficient in the mth column and nth row leads to Table 2. It is obvious that the iterative operation in Table 2 to generate additional numerical coefficients is

$$C(m, n) = C(m-1, n-2) + C(m, n-1)$$

which suggests a linear combination of binomial coefficients. By direct expansion,

$$\frac{n(n-m)(n-m-1)\dots(n-2m+3)}{(m-1)!} = 2 {n+1-m \choose m-1} - {n-m \choose m-1}.$$

TABLE 1:
$$r_1^n + r_2^n$$

$$r_{1} + r_{2} = p$$

$$r_{1}^{2} + r_{2}^{2} = p^{2} + 2q$$

$$r_{1}^{3} + r_{2}^{3} = p^{3} + 3pq$$

$$r_{1}^{4} + r_{2}^{4} = p^{4} + 4p^{2}q + 2q^{2}$$

$$r_{1}^{5} + r_{2}^{5} = p^{5} + 5p^{3}q + 5pq^{2}$$

$$r_{1}^{6} + r_{2}^{6} = p^{6} + 6p^{4}q + 9p^{2}q^{2} + 2q^{3}$$

$$r_{1}^{7} + r_{2}^{7} = p^{7} + 7p^{5}q + 14p^{3}q^{2} + 7pq^{3}$$

$$r_{1}^{8} + r_{2}^{8} = p^{8} + 8p^{6}q + 20p^{4}q^{2} + 16p^{2}q^{3} + 2q^{4}$$

$$\vdots$$

$$r_{1}^{n} + r_{2}^{n} = p^{n} + np^{n-2}q + \frac{n(n-3)}{2!}p^{n-4}q^{2} + \frac{n(n-4)(n-5)}{3!}p^{n-6}q^{3}$$

$$+ \dots + \frac{n(n-m)(n-m-1)\dots(n-2m+3)}{(m-1)!}p^{n-2m+2}q^{m-1}$$

TABLE 2: C(m, n)

n \	m	1	2	3	4	5	ΣC(m, n)
1		1	0				1
2		1	2				3
3		1	3	0			4
4		1	4	2			7
5		1	5	5	0		11
6		1	6	9	2		18
7		1,	7	14	7	0	29
8		1	8	20	16	2	47

From the above tables,

(A.1)
$$r_1^n + r_2^n = \sum_{i=0}^{\lfloor n/2 \rfloor} \left[2 \binom{n-i}{i} - \binom{n-i-1}{i} \right] p^{n-2i} q^i ,$$

where [x] is the greatest integer less than or equal to x, and $\binom{m}{n}$ is the binomial coefficient

$$\frac{m!}{(m-n)! n!}$$

Proof: By algebra,

$$\begin{split} \mathbf{r}_{1}^{k+1} + \mathbf{r}_{2}^{k+1} &= (\mathbf{r}_{1}^{k+1} + \mathbf{r}_{2}^{k+1} + \mathbf{r}_{1}^{k} \mathbf{r}_{2}^{k} + \mathbf{r}_{1}^{k} \mathbf{r}_{2}) - (\mathbf{r}_{1} \mathbf{r}_{2}^{k} + \mathbf{r}_{1}^{k} \mathbf{r}_{2}) \\ &= (\mathbf{r}_{1}^{k} + \mathbf{r}_{2}^{k})(\mathbf{r}_{1} + \mathbf{r}_{2}) - \mathbf{r}_{1} \mathbf{r}_{2} (\mathbf{r}_{1}^{k-1} + \mathbf{r}_{2}^{k-1}) \\ &= \mathbf{p}(\mathbf{r}_{1}^{k} + \mathbf{r}_{2}^{k}) + \mathbf{q}(\mathbf{r}_{1}^{k-1} + \mathbf{r}_{2}^{k-1}) \quad . \end{split}$$

From Table 1, (A.1) holds for n = 1, 2, ..., 8. To prove (A.1) by mathematical induction, assume that (A.1) holds when n = k and n = k-1. Using the result just given and the inductive hypothesis,

$$r_{1}^{k+1} + r_{2}^{k+1} = p \sum_{i=0}^{\lfloor k/2 \rfloor} \left[2\binom{k-i}{i} - \binom{k-i-1}{i} \right] p^{k-2i} q^{i}$$

$$+ q \sum_{i=0}^{\lfloor (k-1)/2 \rfloor} \left[2\binom{k-1-i}{i} - \binom{k-i-2}{i} \right] p^{k-1-2i} q^{i} .$$

Multiplying as indicated and using the index substitution i-1 for i in the second series yields

$$r_1^{k+1} + r_2^{k+1} = \sum_{i=0}^{\lfloor k/2 \rfloor} \left[2\binom{k-i}{i} - \binom{k-i-1}{i} \right] p^{k+1-2i} q^i$$

$$+ \sum_{i=0}^{\lfloor (k+1)/2 \rfloor} \left[2\binom{k-i}{i-1} - \binom{k-i-1}{i-1} \right] p^{k+1-2i} q^i .$$

Since the recursion formula for binomial coefficients is

$$\binom{m}{n} + \binom{m}{n+1} = \binom{m+1}{n+1}$$
,

combining the series above will yield

$$\left[2\binom{k+1-i}{i} - \binom{k-i}{i}\right]$$

for the coefficient of $p^{k+1-2i}q^i$. Considering the series for k even and for k odd leads to

$$r_1^{k+1} + r_2^{k+1} = \sum_{i=0}^{\lfloor (k+1)/2 \rfloor} \left[2\binom{k+1-i}{i} - \binom{k-i}{i} \right] p^{k+1-2i} q^i$$
,

so that (A.1) follows by mathematical induction. An expression equivalent to (A.1) was given by Basin in [1].

Using formula (A.1), we can write the desired equation

$$f(x)^{n} = x^{2} - (r_{1}^{n} + r_{2}^{n})x + (-1)^{n}q^{n} = 0$$
.

Example: Given the equation $x^2 - 5x + 6 = 0$, write the equation whose roots are the fourth powers of the roots of the given equation, without solving the given equation. In the given equation, p = 5, q = 6. From Table 1 or formula (A.1),

$$r_1^4 + r_2^4 = (5)^4 + 4(5)^2(-6) + 2(-6)^2 = 97$$
,

so $f(x)^4 = x^2 - 97x + 6^4 = 0$. As a check, by factoring $x^2 - 5x + 6 = 0$, $r_1 = 2$ and $r_2 = 3$, giving us $f(x)^4 = (x - 2^4)(x - 3^4) = x^2 - 97x + 6^4$.

Returning to Table 2, the summation of the coefficients by rows yields the series 1, 3, 4, 7, 11, 18, 29, 47, ..., the successive Lucas numbers defined by $L_1 = 1$, $L_2 = 3$, and $L_n = L_{n-1} + L_{n-2}$. The general equation for $r_1^n + r_2^n$ reduces to the numerical values of C(m,n) of Table 2 for p=q=1 in the primitive equation $x^2 - px - q = 0$, which becomes $x^2 - x - 1 = 0$ with roots $\alpha = (1 + \sqrt{5})/2$ and $\beta = (1 - \sqrt{5})/2$. This yields an expression for the nth Lucas number, since $L_n = \alpha^n + \beta^n$;

(A.2)
$$L_{n} = 1 + n + n(N-3)/2! + n(n-4)(n-5)/3! + n(n-5)(n-6)(n-7)/4!$$

$$= \sum_{i=0}^{\lfloor n/2 \rfloor} \left[2\binom{n-i}{i} - \binom{n-i-1}{i} \right].$$

For example, $L_6 = 1 + 6 + 6(3)/2 + 6(2)(1)/6 = 18$.

Also, the equation whose roots are the nth roots of $x^2 - x - 1 = 0$ is $x^2 - L_n x + (-1)^n = 0$. (Essentially, equation (A. 2), as well as (A. 3), (B. 2), (B. 3), appears in [3] by Buschman.)

An alternate expression for $\,L_n^{}\,$ is obtained by expressing $r_1^n+r_2^n$ in terms of p and Δ , where $\Delta=\sqrt{p^2+rq}.$ Now,

$$r_1^n = [(p + \Delta)/2]^n = 2^{-n}(p^n + np^{n-1}\Delta + \frac{n(n-1)}{2!}p^{n-2}\Delta^2 + \frac{n(n-1)(n-2)}{3!}p^{n-3}]^{n-3} + \dots)$$

$$\mathbf{r}_{2}^{n} = [(\mathbf{p} - \Delta)/2]^{h} = 2^{-n}(\mathbf{p}^{n} - n\mathbf{p}^{n-1}\Delta + \frac{n(n-1)}{2!}\mathbf{p}^{n-2}\Delta^{2} + \frac{n(n-1)(n-2)}{3!}\mathbf{p}^{n-3} + \dots)$$

which, for p = q = 1, $\Delta = \sqrt{5}$, implies, on adding,

(A.3)
$$L_{n} = 2^{1-n}(1 - 5n(n-1)/2! + 5^{2}n(n-1)(n-2)(n-3)/4! + \dots)$$

$$= \frac{1}{2^{n-1}} \sum_{i=0}^{\lfloor n/2 \rfloor} 5^{i} {n \choose 2i}.$$

B. THE DIFFERENCES OF THE nth POWERS

Now let us turn to the equation whose roots are r_1^n and $-r_2^n$, where r_1 and r_2 are the roots of the primitive equation $x^2 - px - q = 0$. Since

$$r_1 - r_2 = (p + \sqrt{p^2 + rq})/2 - (p - \sqrt{p^2 + 4q})/2 = \sqrt{p^2 + 4q} = \Delta$$

the equation whose roots are r_1 and $-r_2$ is $x^2 - \sqrt{p^2 + rq} \times -r_1 r_2 = 0$, and $f(x)_{\Delta} = x^2 - \Delta x + q = 0$. Similarly,

$$r_1^2 - r_2^2 = [(p + \sqrt{p^2 + 4q})/2]^2 - [(p - \sqrt{p^2 + 4q})/2]^2 = p_{\Delta}$$
.

Continuing in this manner, and assembling results, we have

TABLE 3:
$$r_1^n - r_2^n$$

n
$$r_1^n - r_2^n$$

1 Δ
2 p_{Δ}
3 $(p^2 + q)_{\Delta}$
4 $(p^3 + 2pq)_{\Delta}$
5 $(p^4 + 3p^2q + q^2)_{\Delta}$
6 $(p^5 + 4p^3q + 3pq^2)_{\Delta}$
7 $(p^6 + 5p^4q + 6p^2q^2 + q^3)_{\Delta}$
... $(p^{n-1} + (n-2)p^{n-3}q + \frac{(n-3)(n-4)}{2!}p^{n-5}q^2 + \dots$
 $+ \frac{(n-m-1)(n-m-2)\dots(n-2m)}{m!}p^{n-2m-1}q^m)_{\Delta}$

The sequence for $r_1^n - r_2^n$ as given in Table 3 ends, for a given n, on arriving at term zero.

Writing the numerical coefficients from Table 3 in the form of an array of m columns and n rows, and letting $C_{\Delta}(m,n)$ denote the coefficient in the mth column and nth row,

TABLE 4: $C_{\Lambda}(m, n)$

n	m	1	2	3	4	5	6	Σ C $_{\triangle}$ (m, n)
1		1	0					1
2		1	0					1
3		1	1	0				2
4		1	2	0				3
5		1	3	1	0			5
6		1	4	3	0			8
7		1	5	6	1	0		13
8		1	6	10	4	0		21
9		1	7	15	10	1	0	34

It is obvious that the iterative process to generate additional numerical coefficients rests on the relation

$$C_{\Lambda}(m, n) = C_{\Lambda}(m-1, n-2) + C_{\Lambda}(m, n-1)$$
,

the same as for Table 2. The coefficients generated are also the coefficients appearing in the Fibonacci polynomials defined by

$$f_{n+1}(x) = xf_n(x) + f_{n-1}(x), \quad f_1(x) = 1, \quad f_2(x) = x$$
.

(For further references to Fibonacci polynomials, see Byrd, [4], p.17.)

Tables 3 and 4 lead to

(B.1)
$$r_1^n - r_2^n = \Delta \sum_{j=0}^{\lfloor n/2 \rfloor} {n-j-1 \choose j} p^{n-j-1} q^j ,$$

which is proved similarly to (A.1)

The equation whose roots are r_1^n and $-r_2^n$, where r_1 and r_2 are the roots of x^2 - px - q = 0, is $f(x)_{\Delta}^n = x^2$ - $(r_1^n - r_2^n)x + q^n = 0$. We use (B.1) to solve the following: Given the equation x^2 - 10x + 21 = 0 with unsolved roots r_1 and r_2 , write the quadratic equation whose roots are r_1^3 and $-r_2^3$. From the given equation, p = 10, q = -21,

and $\triangle = \sqrt{10^2 - 4(21)} = 4$. Using (B.1) or Table 3,

$$r_1^3 - r_2^3 = (p^2 + q) = (10^2 - 21)4 = 316$$
.

Hence $f(x)_{\Delta}^{3} = x^{2} - 316x + (-21)^{3} = 0$. As a check, the roots of the problem equation are $r_{1} = 7$, $r_{2} = 3$, so $f(x)_{\Delta}^{3} = (x - 7^{3})(x + 3^{3}) = x^{2} - 316x - 21^{3} = 0$.

The summation of terms in the successive rows of Table 4 is seen to yield the sequence of Fibonacci numbers, defined by $F_1 = F_2 = 1$, $F_n = F_{n-1} + F_{n-2}$. This result can be demonstrated by substituting p = q = 1 in the general expression (B.1) and dividing by $\Delta = \sqrt{5}$, for the left hand member becomes the Binet form, $F_n = (a^n - \beta^n)/\sqrt{5}$. In general,

(B.2)
$$F_{n} = 1 + (n-2) + (n-3)(n-4)/2! + (n-4)(n-5)(n-6)/3! + \dots$$

$$\begin{bmatrix} n/2 \\ j \end{bmatrix}$$

$$= \sum_{j=0}^{n-j-1} {n-j-1 \choose j},$$

the sum of terms in rising diagonals of Pascal's triangle. Also, the quadratic equation whose roots are α^n and $-\beta^n$, nth powers of the roots of the quadratic equation $x^2 - x - 1 = 0$ with roots

$$\alpha = (1 + \sqrt{5})/2$$
 and $\beta = (1 - \sqrt{5})/2$, is $x^2 - \sqrt{5}$ $F_n x - 1 = 0$.

Expressing $r_1^n - r_2^n$ in terms of only p and Δ and assembling terms as we did for $r_1^n + r_2^n$ in (A.3), we arrive at an alternate expression for the nth Fibonacci number,

(B.3)
$$F_n = 2^{1-n}(n + 5n(n-1)(n-2)/3! + 5^2n(n-1)(n-2)(n-3)(n-4)/5! + ...)$$

$$= 2^{1-n} \sum_{i=0}^{\lfloor (n-1)/2 \rfloor} 5^i {n \choose 2i+1} .$$

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DETERMINANTS INVOLVING Kth POWERS FROM SECOND ORDER SEQUENCES

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INTRODUCTION

Let a_n be a sequence of complex numbers satisfying the difference equation

(1)
$$a_{n+2} = a a_{n+1} - \beta a_n$$
 for $n = 0, 1, ...$

where α and β are fixed complex numbers, for such a sequence we define

It is the purpose of this note to prove

(3)
$$A_k(a_n) = \beta^{nk(k+1)/2} A_k(a_0)$$
,

and give examples of the result.

(4)
$$p_k(x) / q_k(x) = \sum_{n=0}^{\infty} a_n^k x^n$$

where

(5)
$$q_{k}(x) = \prod_{i=0}^{k} (1 - \boldsymbol{\theta}_{1}^{i} \quad \boldsymbol{\theta}_{2}^{k-i} \quad x)$$

and $p_k(x)$ is a polynomial of degree less than the degree of $q_k(x)$. Letting

(6)
$$q_k(x) = 1 - \sum_{i=1}^k \alpha_{k+1-i}(k) x^i$$

(the constants $a_j(k)$ are polynomials symmetric in θ_1 and θ_2 determined by (5)) we see after multiplying through (4) with $q_k(x)$ (as given in (6)) and equating coefficients of x^n in the right and left members that

(7)
$$a_{n+k+1}^{k} = a_{k+1}(k) a_{n+k}^{k} + a_{k}(k) a_{n+k-1}^{k} + \dots + a_{1}(k) a_{n}^{k}$$

for $n = 0, 1, \ldots$ We also know from (5) and (6) that

(8)
$$-\alpha_{1}(k) = (-1)^{k+1} (\theta_{1} \theta_{2})^{1+2+\dots+k} \quad \text{or} \quad \alpha_{1}(k) = (-1)^{k+2} \beta^{k(k+1)/2}$$

Now let k be a fixed natural number and consider for $n \ge 0$,

The second equality in (9) follows since we have interchanged k columns and multiplied the last column by $a_1(k)$. The last equality follows since appropriate multiples of the first columns can be added to

the last column to make it the last column of $A_k(a_{n+1})$; the 'appropriate multiples" are the $a_{j}(k)$ given in (7).

Thus, we have shown
$$(-1)^k (-1)^{k+2} \beta^{k(k+1)/2} A_k(a_n) = \beta^{k(k+1)/2} A_k(a_n) = A_k(a_{n+1})$$
,

so that (3) can be proved by induction on n.

As a corollary to (3) we note that if $\{a_n\}$ satisfies (1), then $\{a_{qn+p}\}$, where q and p are non-negative integers, is a second order sequence as well; in fact,

(10)
$$a_{q(n+2)+p} = (\theta_1^q + \theta_2^q) a_{q(n+1)+p} - \beta^q a_{qn+p}$$

for n = 0, 1, ... Hence we can rewrite (3) to obtain

(11)
$$A_k(a_{qn+p}) = \beta^{qnk(k+1)/2} A_k(a_p) .$$

EXAMPLES INVOLVING THE FIBONACCI SEQUENCES

When a is the Fibonacci sequence $\{F_n\} = \{0, 1, 1, 2, ...\}$,

(12)
$$\begin{vmatrix} F_{n} & F_{n+1} \\ F_{n+1} & F_{n+2} \end{vmatrix} = (-1)^{n} \begin{vmatrix} 0 & 1 \\ 1 & 1 \end{vmatrix} = (-1)^{n+1} ,$$

$$\begin{vmatrix} F_{n}^{2} & F_{n+1}^{2} & F_{n+2}^{2} \\ F_{n}^{2} & F_{n+1}^{2} & F_{n+2}^{2} \\ F_{n+1}^{2} & F_{n+2}^{2} & F_{n+3}^{2} \end{vmatrix} = (-1)^{3n} \begin{vmatrix} 0 & 1 & 1 \\ 1 & 1 & 4 \end{vmatrix} = (-1)^{n+1} 2 ,$$

$$\begin{vmatrix} F_{n}^{3} & F_{n+1}^{3} & F_{n+2}^{3} & F_{n+3}^{3} \\ F_{n+2}^{3} & F_{n+3}^{3} & F_{n+3}^{3} & F_{n+4}^{3} \\ F_{n+2}^{3} & F_{n+3}^{3} & F_{n+4}^{3} & F_{n+5}^{3} \\ F_{n+3}^{3} & F_{n+4}^{3} & F_{n+5}^{3} & F_{n+6}^{3} \end{vmatrix} = (-1)^{6n} \begin{vmatrix} 1 & 1 & 8 & 27 \\ 1 & 8 & 27 & 125 \\ 8 & 27 & 125 & 512 \end{vmatrix} = 36$$

The result in (12) is well known, Brother Alfred proposed (13) as a problem in the very first issue of the Fibonacci Quarterly [1], and Erbacker, Fuchs and Parker proposed (14) in a later issue [5].

If we redefine $a_0 = F_1$, $a_1 = F_2$, ... we have $\{a_n\} = \{u_n\}$ in the standard notation; fixing q = 2 and p = 1 in (11) we obtain for k = 1 and 2,

(15)
$$A_1(u_{2n+1}) = A_1(u_1) = -1$$
,

(16)
$$A_2(u_{2n+1}) = A_2(u_1) = -18$$
,

respectively; on the other hand if we fix q=2 and p=0 in (11) we have for k=1 and 2,

(17)
$$A_1(u_{2n}) = A_1(u_0) = 1$$
,

(18)
$$A_2(u_{2n}) = A_2(u_0) = 18$$
,

respectively. Together (16) and (18) imply

(19)
$$\begin{vmatrix} u_{n}^{2} & u_{n+2}^{2} & u_{n+4}^{2} \\ u_{n+2}^{2} & u_{n+4}^{2} & u_{n+6}^{2} \\ u_{n+4}^{2} & u_{n+6}^{2} & u_{n+8}^{2} \end{vmatrix} = (-1)^{n+1} \quad 18$$

which has also been proposed as a problem by Brother Alfred [2].

AN EXAMPLE INVOLVING A SEQUENCE OF POLYNOMIALS

Lorch and Moser [8] proposed that one prove

(20)
$$\begin{vmatrix} v_{n} & v_{n+1} \\ v_{n+1} & v_{n+2} \end{vmatrix} = x \text{ for } n = 0, 1, 2, ...$$

where $v_0 = 1$ and

(21)
$$v_n = \sum_{v=0}^n \binom{n+v}{n-v} x^v$$
 for $n = 1, 2, ...$

In proving (2), Carlitz [4] proved

(22)
$$v_{n+2} = (x+2) v_{n+1} - v_n \text{ for } n = 0, 1, 2, \dots$$

hence, we can prove (20) and obtain generalizations by using (3). For k = 1 and 2 we have respectively,

(23)
$$A_1(v_n) = A_1(v_0) = x$$
,

(24)
$$A_2(v_n) = A_2(v_0) = 2x^3(x+2)^2$$
.

A second generalization of this problem was also given by Gould $\lceil 6 \rceil$.

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- 7. D. A. Klarner, Chapters 3 and 4, "On Linear Difference Equations" (Master's Thesis), University of Alberta, Edmonton, Alberta, Canada, pp. 30-49.
- 8. L. Lorch and L. Moser, Problem 33, Canadian Mathematical Bulletin, vol. 4, (1961), No. 1, p. 310.

A GENERALIZED LANGFORD PROBLEM

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Let n > 1 be an integer and consider the integers 1, 2, 3, ..., n. The sequence a_1 , a_2 , a_3 , ..., a_{2n} is said to be a perfect sequence for n if each of the integers 1, 2, 3, ..., n occurs in the sequence exactly twice and the integer i is separated in the sequence by exactly i entries. For example, 1 7 1 2 6 4 2 5 3 7 4 6 3 5 is a perfect sequence for 7. C. D. Langford [2] posed the problem of determining all n having a perfect sequence. It was shown by C. J. Priday 3 and Roy O. Davies 1 that n has a perfect sequence if, and only if, n is of the form 4 m - 1 or 4 m. For n = 3, 3 1 2 1 3 2 is the only perfect sequence except for the same sequence in reverse order and for n = 4, 4 1 3 1 2 4 3 2 is the only perfect sequence except for the same sequence in reverse order. According to Davies there are 25 perfect sequences for 7. He stated the problem, as yet unsolved, of finding a function giving the number of perfect sequences for n of the form 4m - 1 or 4 m.

In this note we define a generalized perfect s-sequence for the integer n > 1 to be a sequence of length sn in which each of the integers 1, 2, 3, ..., n occurs exactly s times and between any two occurences of the integer i there are i entries. Thus, a perfect sequence for n is a generalized perfect 2-sequence.

The authors are unable to discover an n for which there is a generalized perfect s-sequence for s>2 and pose as a problem the determination of all s and n for which there are generalized perfect s-sequences for n.

The following partial result is given in case s = 3. The method of proof becomes tedious for large n but could be settled for any given n on a machine.

Theorem. There is no generalized perfect 3-sequence for n = 2, 3, 4, 5, 6.

Proof. The case n = 2 is trivial.

Consider the case n = 3. Assume that there is a generalized perfect 3-sequence for n = 3. Beginning with the first 3 in the sequence we must have 3, a_1 , a_2 , a_3 , 3. There are 9 elements in the sequence including another 3 hence the entire sequence must be of the form

The first occurrence of 2 in the sequence is at a_2 or a_3 hence either $a_2 = b_1 = 2$ or $a_3 = b_2 = 2$ but in neither case is there room for another 2 and so there is no generalized perfect 3-sequence for n = 3.

Now, let n = 4. If the desired sequence is possible, beginning with the first 4 in the sequence we have 4, a_1 , a_2 , a_3 , a_4 , 4, b_1 , b_2 , b_3 , b_4 , 4. Because of the positions of the 4's, a_1 , a_2 , a_4 , b_1 , b_4 are not 3 hence $a_3 = b_2 = 3$ and the sequence either begins or ends with a 3. Consider the case

the alternate case is similar. Because of the spaces already occupied by the 3's and 4's it is not possible to put the 2's in the sequence and so n = 4 is impossible.

In case n = 5, we must have the subsequence

in the proposed sequence. It is obvious that a_1, a_2, a_5 cannot be a 4. If $a_3 = 4$, the sequence is

or has

as a subsequence. If $a_4 = 4$, there is a subsequence

or the entire sequence is

For sequence (1), it is clear that one must have $a_1 = a_5 = b_3 = 3$ hence $a_4 = b_1 = b_4 = 2$ but this is impossible since one cannot have $c_1 = a_2 = b_5 = 1$. The argument for sequence (2) is the same.

For the sequence (3), the only possible choices for 3 make $a_3 = b_1 = b_5 = 3$. This done, the only choices for 2 make $a_2 = a_5 = b_2 = 2$ but this requires that $a_1 = b_4 = 1$ which is impossible. The argument for the sequence (4) is the same and it is seen that the case n = 5 cannot occur.

The case n = 6 is treated similarly. The details are numerous and will be omitted.

The authors are indebted to the referee for the following theorem.

Theorem. There is no generalized perfect s-sequence for $n < \boldsymbol{s}$.

Proof. There are s terms equal to n, and between each of the s-1 pairs of adjacent n's is an interval of length n. The total length, s + n(s-1), must not be greater than sn, which implies $n \ge s$.

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A LOWER BOUND FOR MAXIMUM ZERO-ONE DETERMINANTS

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What is the largest possible determinant of order n, if zero and one are the only entries allowed? This question, last posed by Harary [1], seems difficult.

Williamson [2] obtained the values 1, 1, 2, 3, 5, 9 for n = 1, 2, 3, 4, 5, 6; and proved the general problem equivalent to a similar Hadamard question with allowed entries 1 and -1.

Cohn [3] derived an asymptotic lower bound,

$$(n+1)^{\frac{1}{2}-\epsilon}(n+1)/2^n$$

where ϵ is any positive number. The upper bound

$$(n+1)^{(n+1)/2}/2^n$$

follows from Hadamard's inequality [4], applied to the 1, -1 version of the problem.

Clements and Lindstrom [5] have announced the lower bound

$$(n+1)^{K}/2^{n}$$
,

where $K = (n+1)(1-(\log 4/3)/\log(n+1))/2$, and the logarithms are base two.

In this note, I show that the Fibonacci sequence 1, 1, 2, 3, 5, 8, ... is a lower bound for the sequences of maximum zero-one determinants. Also, I compare this bound with the Clements-Lindström bound.

Theorem: The maximum zero-one determinant of order ${\tt n}$ is at least as large as the ${\tt n}^{\hbox{\scriptsize th}}$ Fibonacci number.

This is proved by exhibiting zero-one matrices whose determinants are the Fibonacci numbers.

Let a(n) be the row vector with n entries which are alternately one and zero, starting with one. Consider the $n^{\mbox{th}}$ order matrix

For example,

$$F(1) = (1), F(2) = \begin{pmatrix} 1 & 0 \\ 1 & 1 \end{pmatrix}, and $F(3) = \begin{pmatrix} 1 & 0 & 1 \\ 1 & 1 & 0 \\ 0 & 1 & 1 \end{pmatrix}$.$$

Notice that det F(1) = 1, det F(2) = 1, and det F(3) = 2.

Expanding det F(n) by the first column gives det F(n) =

$$\det\begin{pmatrix} a(n-1) & & & & \\ 1 & . & & & \\ 0 & . & & & \\ . & & & a(2) \\ 0 & & & & 1 & a(1) \end{pmatrix} - \det\begin{pmatrix} 0 & a(n-2) & & & \\ 1 & a(n-2) & & & \\ 0 & 1 & a(n-3) & & \\ . & 0 & 1 & . & \\ . & . & a(2) & \\ 0 & 0 & 0 & 1 & a(1) \end{pmatrix}$$

= $\det F(n-1) + \det F(n-2)$. Therefore, the sequence $\det F(n)$ is the Fibonacci sequence.

To compare this bound with the Clements-Lindström bound, examine the following table.

	n	1	2	3	4	5	6	7	8	9
-	det F(n)	1	1	2	3	5	8	13	21	34
	$(n+1)^{K}/2^{n}$. 8	. 9	1.1	1.7	2.8	5.2	10.1	21.1	46.3

10	11	12	13	14	15
55	89	144	233	377	610
107.2	259.5	654.9	1,717.7	4,669	13,122

If n is greater than 8, the Clements-Lindström bound is better.

For special n, still better bounds can be found. One of Cohn's inequalities [3] becomes, for zero-one determinants,

$$M(mn-1) \ge 2^{(m-1)(n-1)} [M(m-1)]^n [M(n-1)]^m$$

where M(i) is the maximum determinant of order i. If mn-1=14 and mn-1=15, then

$$M(14) \ge 6,912$$
, and $M(15) \ge 131,072$.

The numbers in the table above were bought from Diane K. Middents for 2 palindromes.

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- 6. Don Walters, American Mathematical Monthly, June-July 1949
 Problem E-834.

ELEMENTARY PROBLEMS AND SOLUTIONS

Edited by A.P. Hillman University of New Mexico, Albuquerque, New Mexico

Send all communications regarding Elementary Problems and Solutions to Professor A. P. Hillman, Department of Mathematics and Statistics, University of New Mexico, Albuquerque, New Mexico. Each problem or solution should be submitted in legible form, preferably typed in double spacing, on a separate sheet or sheets in the format used below. Solutions should be received within three months of the publication date.

B-88 Proposed by John Wessner, Melbourne, Florida

Let L_0 , L_2 , L_4 , L_6 ,... be the Lucas numbers 2, 3, 7, 18,... Show that

$$L_{2k} \equiv 2(-1)^k \pmod{5}$$
.

B-89 Proposed by Robert S. Seamons, Yakima Valley College, Yakima, Washington

Let F_n and L_n be the n-th Fibonacci and n-th Lucas number, respectively. Let [x] be the greatest integer function. Show that $L_{2m} = 1 + [\sqrt{5} F_{2m}]$ for all positive integers m.

B-90 Proposed by Phil Mana, University of New Mexico, Albuquerque, New Mexico

Let b_1, b_2, \ldots be the sequence 3,7,47,... with recurrence relation $b_{n+1} = b_n^2 - 2$. Show that the roots of

$$x^2 - 2b_n x + 4 = 0$$

are expressible in the form $c + d\sqrt{5}$, where c and d are integers.

B-91 Proposed by Douglas Lind, University of Virginia, Charlottesville, Virginia

If F is the n-th Fibonacci number, show that

$$\sum_{j=1}^{\infty} (1/F_j)$$

converges while

$$\sum_{j=3}^{\infty} (1/\ln F_j)$$

diverges.

B-92 Proposed by J.L. Brown, Jr., The Pennsylvania State University,

Let (x,y) denote the g.c.d. of positive integers x and y. Show that $(F_m, F_n) = (F_m, F_{m+n}) = (F_n, F_{m+n})$ for all positive integers m and n.

B-93 Proposed by Martin Pettet, Toronto, Ontario, Canada

Show that if n is a positive prime, $L_n \equiv 1 \pmod{n}$. Is the converse true?

SOLUTIONS

The deadlines for submitting solutions to the Elementary Problems Section have proved to be unrealistic and are being changed as of this issue. We take this opportunity to list some errata and some of the solvers whose solutions were received after copy for this section went into production.

ERRATA

B-33 The solution printed on page 235, Vol. 2, No. 3, was submitted by Charles R. Wall, Texas Christian University, Ft. Worth, Texas. This problem was also solved by John H. Halton, B. Litvack, and the proposer.

B-39 In the note after the solution to B-39 on page 327, Vol. 2, No. 4, the reference to the inequality $a^{n-1} < F_n < a^n$ for n > 1 in An Introduction to the Theory of Numbers, by Nivenand Zuckerman, should state that their initial conditions on the F_n are $F_1 = 0$ and $F_2 = 1$.

B-57 On the next to last line of the solution on page 160, Vol. 3, No. 2, the second "=" sign should obviously be a "> " sign.

SOLUTIONS RECEIVED AFTER PRODUCTION DATE FOR PROBLEM SECTION

Problem	Solvers
B-17	Ken Siler
B-19	F. D. Parker
B-20	S. L. Basin
B-22	Ken Siler
B-24	Sr. Mary De Sales McNabb, Charles R. Wall
B-25	Douglas Lind, Charles R. Wall
B-26	Gurdial Singh
B-29	Douglas Lind
B-30	Douglas Lind
B-35	Denis Hanson
B-38	Brian Scott
B-44	J. L. Brown, Jr.
B-45	J. L. Brown, Jr.
B-46	Clyde A. Bridger; C. A. Church, Jr.; Kenneth E. New-
	comer; Charles R. Wall
B-47	J. L. Brown, Jr.; Charles R. Wall
B-48	J. L. Brown, Jr.; Douglas Lind; Charles R. Wall
B-49	Douglas Lind, Charles R. Wall
B-50	J. L. Brown, Jr.; C. B. A. Peck; Charles R. Wall
B-52	M. N. S. Swamy, Charles R. Wall
B-53	M. N. S. Swamy, Charles R. Wall
B-54	M. N. S. Swamy, Charles R. Wall
B-55	Howard L. Walton
B-70	Dermott A. Breault; James E. Desmond; John E. Homer,
	Jr.; George Ledin, Jr.; C.B.A. Peck; Dean B. Priest
B-71	Dermott A. Breault; J. L. Brown, Jr.; John E. Homer, Jr;
	George Ledin, Jr.; C.B.A. Peck; Dean B. Priest
B-72	James E. Desmond; George Ledin, Jr.
B-74	Douglas Lind
B-75	J. L. Brown, Jr.; Douglas Lind.

Corrected

B-86 Proposed by Verner E. Hoggatt, Jr., San Jose State College, San Jose, California

Show that the squares of every third Fibonacci number satisfy

$$y_{n+3} - 17y_{n+2} - 17y_{n+1} + y_n = 0$$
.