

ENTRY POINTS OF THE FIBONACCI SEQUENCE AND THE EULER ϕ FUNCTION

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There is an interesting analogy between primitive roots of a prime and the maximal entry points of Fibonacci numbers modulo a prime.

Expressed in terms of the periods of reciprocals of primes in various base representations, the period of the b -mal expansion of $1/p$ is of length d_i in $\phi(d_i)$ incongruent bases modulo p where $d_i | p - 1$ and ϕ is Euler's totient function. A similar statement can be made about certain classes of linear recursive sequences modulo p .

1.0 Let $\Gamma^n_{c,q}$ be the n^{th} term of a linear recursive sequence,

$$\Gamma^n_{c,q} = \begin{cases} \frac{(c + \sqrt{q})^n - (c - \sqrt{q})^n}{2\sqrt{q}} & \text{for } q \not\equiv c^2 \pmod{4} \\ \frac{\left(\frac{c + \sqrt{q}}{2}\right)^n - \left(\frac{c - \sqrt{q}}{2}\right)^n}{\sqrt{q}} & \text{for } q \equiv c^2 \pmod{4} \end{cases}$$

yielding the sequences defined by

$$\Gamma^n = \begin{cases} 2c\Gamma^{n-1} + (q - c^2)\Gamma^{n-2} \\ c\Gamma^{n-1} + \frac{q - c^2}{4}\Gamma^{n-2} \end{cases}$$

with initial values $1, 2c$ or $1, c$.

For $c = 1, q = 5$ we have the Fibonacci sequence.

We are interested in the entry points of these sequences, modulo p , a prime.

Borrowing the analogy, we will say that $\Gamma_{c,q}$ belongs to the exponent x modulo p , if

$$p | \Gamma^x_{c,q}, \quad p \nmid \Gamma^y_{c,q} \quad \text{for } y < x.$$

The main results are:

- 1.1 For q a quadratic non-residue of p, c ranging from 1 to p , there are $\phi(d_i)$ values c such that $\Gamma_{c,q}$ belongs to the exponent d_i modulo p , where $d_i | p + 1, d_i \neq 1$.
- 1.2 For q a quadratic residue of p, c ranging from 1 to p , there are $\phi(d_i)$ values c such that $\Gamma_{c,q}$ belongs to d_i modulo $p, d_i | p - 1, d_i \neq 1$, and two values for which the sequence is not divisible by p at all.
- 1.3 For c fixed, $c \not\equiv 0 \pmod{p}, q$ ranging from 1 to p , for each divisor of $p - 1$ and $p + 1$, except 1 and 2, there are $\phi(d_i)/2$ values of q such that $\Gamma_{c,q}$ belongs to d_i modulo p . In addition there is one value such that $\Gamma_{c,q}$ belongs to p (for $q = p$) and one for which the sequence is not divisible by p at all (for $q \equiv c^2 \pmod{p}$).
- 1.4 Applying these results to the Fibonacci sequence, probabilistic arguments suggest that for primes of the form $10n \pm 1$ the entry point of the Fibonacci sequence should be maximal, $(p - 1)$, on an average

$$\lim_{n \rightarrow \infty} \frac{1}{n} \sum_{i=1}^n \frac{\phi(p_i - 1)}{p_i - 3}$$

over primes of that form; and the entry point should be maximal, $(p + 1)$, on an average

$$\lim_{n \rightarrow \infty} \frac{1}{n} \sum_{i=1}^n \frac{\phi(p_i + 1)}{p_i - 1}$$

over primes of the form $10n \pm 3$. Investigations of entry points of primes less than 3000 [1,2] show a remarkably close correspondence with these theoretical values.

Number of Maximal Entry Points for $p < 3000$

	Predicted	Observed
$\sum \phi(p-1)/p - 3 =$	74.25	76
$\sum \phi(p+1)/p - 1 =$	87.78	88

2.0 Consider the sequences $\{\Gamma^n c, q\}$ modulo p , where c and q range over the reduced residue classes modulo p . Let d be the exponent to which $\Gamma c, q$ belongs modulo p .

The following can easily be established:

2.1.1 If $p \mid \Gamma^n c, q$, then $p \mid \Gamma^n c, q + p$ and $p \mid \Gamma^n c + p, q$.

2.1.2 For $c \equiv 0 \pmod{p}$, $d = 2$.

2.1.3 For $q \equiv 0$, $c \not\equiv 0 \pmod{p}$, $d = p$.

2.1.4 For $c_i + c_j \equiv 0 \pmod{p}$, $d_i = d_j$.

2.1.5 For $q \equiv c^2 \pmod{p}$, $d = \infty$.

2.2 Let $a = c + \sqrt{q}$, $\bar{a} = c - \sqrt{q}$. If $\Gamma c, q$ belongs to the exponent $k \pmod{p}$, we say a has Γ -order k . That is

$$a^k - \bar{a}^k \equiv 0 \pmod{p}, \quad a^m - \bar{a}^m \not\equiv 0 \pmod{p} \text{ for } m < k, m \neq 0.$$

We wish to determine the smallest d such that

$$a^d \equiv \bar{a}^d \pmod{p}.$$

We consider two cases, q a quadratic non-residue of p , and q a residue.

3.0 Case 1, q a quadratic non-residue of p . Construct $GF(p^2)$ with typical element $c + k\sqrt{q}$ (note: $k^2 q \equiv \hat{q} \pmod{p}$, a non-residue). For some $c', q', a = c' + \sqrt{q'}$ is of order $p^2 - 1$ since the multiplicative group of $GF(p^2)$ is cyclic.

3.1 We show that $\bar{a} = a^p$.

The conjugate of a can be defined as that element \bar{a} such that $a\bar{a}$ and $a + \bar{a}$ are both rational, i.e., elements of $GF(p)$. We know that in $GF(p)$ there are $\phi(d_i)$ elements of order d_i , $d_i \mid p - 1$, and that $\sum \phi(d_i) = p - 1$, accounting for all the non-zero elements of $GF(p)$. Thus the elements of $GF(p^2)$ which are in $GF(p)$ are characterized by orders which divide $p - 1$, i.e.,

$$a^{k(p+1)}, \quad k = 1, 2, \dots, p - 1.$$

3.1.1 Since a is of order $p^2 - 1$, $a \cdot a^p$ is of order $p - 1$, thus is rational.

3.1.2 To show: $a + a^p$ is of order dividing $p - 1$.

Expanding $(a + a^p)^{p-1}$, and noticing that $\binom{p-1}{k} \equiv (-1)^k \pmod{p}$, we obtain

$$\begin{aligned} (a + a^p)^{p-1} &\equiv a^{p-1} + \binom{p-1}{1} a^{2p-2} + \dots + a^{p(p-1)} \equiv a^{p-1} - a^{2p-2} + \dots + a^{p(p-1)} \\ &\equiv a^{p-1} (1 - a^{p-1} + (a^{p-1})^2 - \dots + (a^{p-1})^{p-1} - (a^{p-1})^p + (a^{p-1})^p) \\ &\equiv a^{p-1} \left[\frac{(1 - (a^{p-1})^{p+1})}{1 + a^{p-1}} + (a^{p-1})^p \right] \equiv a^{p-1} \left[\frac{1 - a^{p^2-1}}{1 + a^{p-1}} + a^{p^2-p} \right] \\ &\equiv a^{p-1} a^{p^2-p} \equiv a^{p^2-1} \equiv 1 \pmod{p}. \end{aligned}$$

Thus $a + a^p$ is of order dividing $p - 1$ and is rational. It follows that $\bar{a} = a^p$.

3.1.3 It can similarly be shown that $\bar{a}^a = a^{ap}$, unless a is a multiple of $p + 1$. In that case a^a is rational and self conjugate, cf. § 4.0.

Let $\bar{a}^a = a^{ap}$. Then $(a^a)^k \equiv (a^{ap})^k$ for $a^{apk} - a^{ak} \equiv 0$, $a^{ak(p-1)} \equiv 1 \pmod{p}$, and $ak \equiv 0 \pmod{p+1}$, since a is of order $p^2 - 1$. k is a divisor of $p + 1$, say, d_i . Let $nd_i = p + 1$, so that n is the smallest non-zero solution to $xd_i \equiv 0 \pmod{p+1}$ (i.e., a^n has Γ -order d_i).

If $(tn)d_i \equiv 0 \pmod{p+1}$, where $(t, d_i) = m$, $t = t'm$, $d_i = d_j m$ and $d_j | p + 1$ with $d_j < d_i$, then

$$(tn)d_j \equiv 0 \pmod{p+1}$$

and (tn) is a solution to $xd_j \equiv 0 \pmod{p+1}$ with $d_j < d_i$.

$x = tn$, $t = 1, 2, \dots$, are solutions to $xd_i \equiv 0 \pmod{p+1}$, and are primitive solutions for $(t, d_i) = 1$. There are exactly $\phi(d_i)$ of these less than d_i . For each of the $\phi(d_i)$ of these tn values, $tn < p + 1$, a^{tn} has Γ -order d_i .

Consequently, for every divisor $d_i \neq 1$ of $p + 1$, there are $\phi(d_i)$ values $a < p + 1$, such that a^a has Γ -order d_i .

3.3 We wish to relate the elements in the tables below:

Table 1

	q	1	2	\dots	q_i	\dots	p
c							
1							
2							
\dots							
c_i					$c + \sqrt{q_i}$		
\dots							
p							

Table 2

a	$a^{1+(p+1)}$		$a^{1+k(p+1)}$		
a^2					
\dots					
a^a		\dots	$a^{a+k(p+1)}$	\dots	
\dots					
a^{p+1}	$a^{2(p+1)}$				a^{p^2-1}

NOTE: The elements of the last row of table two are rational. The elements of columns two through $p - 1$ are rational multiples of the elements of the first column, in which for the exponent less than $(p + 1)$, there are $\phi(d_i)$ elements of Γ -order d_i . Thus the Γ -orders of the elements in the first p rows are equal by rows and divide $p + 1$. Since a is of order $p^2 - 1$, all $a + b\sqrt{q}$ are represented by some power of a . For $c_i + \sqrt{q_i}$, q_i a non-residue, there is some $a^k = c_i + b\sqrt{q} \equiv c_i + \sqrt{q_i} \pmod{p}$.

3.3.1 If $a^k \equiv c_i + \sqrt{q_i}$ and $a^m \equiv c_j + \sqrt{q_j}$, then a^k and a^m are not in the same row in table two, for if

$$a^k = a^{x+y_1(p+1)} \quad a^m = a^{x+y_2(p+1)} \quad x < p + 1$$

then

$$c_i + \sqrt{q_i} = a^{x+y_1(p+1)}, \quad c_j + \sqrt{q_j} = a^{x+y_2(p+1)}$$

subtracting,

$$c_i - c_j = a^x (a^{y_1(p+1)} - a^{y_2(p+1)})$$

and a^x is rational, i.e., $x = p + 1$, contrary to hypothesis.

3.2.2 We thus have a one-to-one mapping between elements of distinct rows of table two and elements of the q_i column of table one, indicating that for q_i a non-residue, c_i ranging from 1 to p there are $\phi(d_i)$, $d_i | p + 1$ elements,

$c_i + \sqrt{q_i}$, of Γ -order d_i (Result 1.1).

4.0 Case 2, q a quadratic residue of p . Consider the elements of $GF(p)$. Let $\beta_i = a_i + b$, where $b \equiv \sqrt{q} \pmod{p}$, and call $\bar{\beta}_i = a_i - b$. Let $\gamma_i = \beta_i \bar{\beta}_i^{-1} = (a_i + b)/(a_i - b)$. If $(a_i + b)/(a_i - b) \equiv (a_j + b)/(a_j - b)$, then $a_i \equiv a_j$, and if a ranges through the values 0 to $p - 1$ the γ_i values generated are distinct. Provided $a \not\equiv \pm b \pmod{p}$, these are the elements 2 through $p - 1$ of $GF(p)$.

From $((a_i + b)/(a_i - b))^k = \gamma_i^k$ it is clear that the Γ -orders of β correspond with the orders of γ . There are $\phi(d_i)$ elements, γ_i , of order d_i for each divisor of $p - 1$ ($d_i \neq 1$), thus $\phi(d_i)$ elements β_i with Γ -orders d_i for each divisor of $p - 1$ except 1. In addition, for $a \equiv \pm b \pmod{p}$, i.e., $q \equiv c^2 \pmod{p}$, the equation $(a_i + b)^k \equiv (a_i - b)^k$ has no solutions and we say the Γ -order of β is ∞ . (2.1.5). (Result 1.2.)

5.0 To establish Result 1.3, relating to the rows of table one, consider $c + \sqrt{q_i}$ as q_i ranges from 1 to $p - 1$.

$c + \sqrt{q_i}$ has the same Γ -order as $ck + \sqrt{k^2 q}$ and as $(ck)' + \sqrt{k^2 q}$, where $ck + (ck)' \equiv 0 \pmod{p}$ (2.1.4). Choose q_j a non-residue, $c_i < (p - 1)/2$, and k such that $kc_i \equiv c$. Then $k^2 q_j$ is a non-residue and $k(c_i + \sqrt{q_j}) \equiv c + \sqrt{q_i}$ and has the same Γ -order. Similarly for q_j a residue. Thus the entries in table one with $c_i < (p - 1)/2$ of a residue column and a non-residue column correspond with the entries of a row and we have Result 1.3: there are $\phi(d_i)/2$ values q such that $\Gamma c, q$ belongs to $d_i \pmod{p}$ for $d_i | p - 1, d_i | p \mp 1$, with Γ -order ∞ for $q \equiv c^2 \pmod{p}$, and Γ -order p for $q \equiv 0 \pmod{p}$.

6.0 Results applied to the Fibonacci sequence. Let $c = 1, q = 5$. Since 5 is a non-residue for p of the form $10n \pm 3$ and a residue for $p = 10n \pm 1$, the maximal entry point for the former is $p + 1$ and for the latter $p - 1$. Since $c \neq p$ and $q \neq p$ for $p > 5$, the probability that the entry point is maximal for $p = 10n \pm 3$ is

$$\phi(p + 1)/(p - 1),$$

and for p of the form $10n \pm 1$,

$$\phi(p - 1)/(p - 3).$$

For $p < 3000$, over primes of the form $10n \pm 3$,

$$\sum \frac{\phi(p + 1)}{p - 1} = 87.78,$$

as compared with 88 primes of that form with maximal entry points.

Over primes of the form $10n \pm 1$,

$$\sum \frac{\phi(p - 1)}{p - 3} = 74.25,$$

as compared to 76 with maximal entry points.

Entry Points of $p = 13$ for $\{\Gamma^n c_i q_i\}$

$c \backslash q$	1	2	3	4	5	6	7	8	9	10	11	12
1	∞	7	12	6	7	14	14	14	12	3	7	4
2	3	14	6	∞	7	14	7	7	4	12	14	12
3	12	14	12	4	7	7	14	7	∞	6	14	3
4	12	7	∞	3	14	7	7	14	12	4	14	6
5	4	7	3	12	14	14	14	7	6	12	7	∞
6	6	14	4	12	14	7	7	14	3	∞	7	12

(see properties 2.1.1 - 2.1.5)

REFERENCES

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