Pell's equation and units in $\mathbb{Z}[\sqrt{D}]$

DEFINITION: The equation $x^2 - Dy^2 = 1$ for some fixed positive integer D that is not a perfect square, where the variables x, y range through integers is called a **Pell's equation**. We say that a solution (x_0, y_0) is a **positive solution** if x_0, y_0 are both positive integers. We say that one positive solution (x_0, y_0) is **smaller** than another positive solution (x_1, y_1) if $x_0 < x_1$; equivalently, $y_0 < y_1$.

- (1) Warmup with Pell's equation:
 - (a) Verify that (9,4) is a solution to Pell's equation with D=5.
 - (b) Fix some D. Show that if (x_0, y_0) is a solution to Pell's equation, then $(\pm x_0, \pm y_0)$ are solutions to Pell's equation with the same D.
 - (c) What two trivial solutions does every Pell's equation have?
 - (d) Explain how to recover all solutions from just the positive solutions.
- (2) By trial and error find the smallest positive solutions to Pell's equation with D=2, D=3, and D=5.
- (3) Suppose that D is a perfect square. Show that the equation $x^2 Dy^2 = 1$ has no positive solutions.

DEFINITION: Let D be a positive integer that is not a perfect square. We define the **quadratic** ring of D to be

$$\mathbb{Z}[\sqrt{D}] := \{a + b\sqrt{D} \mid a, b \in \mathbb{Z}\} \subseteq \mathbb{R}.$$

DEFINITION: For the quadratic ring $\mathbb{Z}[\sqrt{D}]$ we define the **norm** function

$$N: \mathbb{Z}[\sqrt{D}] \to \mathbb{Z}$$
 $N(a+b\sqrt{D}) = a^2 - b^2 D.$

Note that $N(a + b\sqrt{D}) = (a + b\sqrt{D})(a - b\sqrt{D})$.

LEMMA: For the quadratic ring $\mathbb{Z}[\sqrt{D}]$ the norm function satisfies the multiplicative property $N(\alpha\beta) = N(\alpha)N(\beta)$.

- (4) Warmup with $\mathbb{Z}[\sqrt{D}]$:
 - (a) Show¹ that $\mathbb{Z}[\sqrt{D}]$ is a ring.
 - (b) Show that every element in $\mathbb{Z}[\sqrt{D}]$ has a unique expression in the form $a + b\sqrt{D}$.
- (5) Norms, units, and Pell's equation:
 - (a) Prove the Lemma above.
 - (b) Show that an element of $\mathbb{Z}[\sqrt{D}]$ is a unit (has a multiplicative inverse) if and only if its norm is ± 1 .
 - (c) Show that the set of units of $\mathbb{Z}[\sqrt{D}]$ forms a group under multiplication.
 - (d) Show that the set of elements $a+b\sqrt{D}\in\mathbb{Z}[\sqrt{D}]$ such that (a,b) is a solution to the Pell's equation $x^2-Dy^2=1$ forms a group under multiplication.

¹Recall: to check that a subset of a ring is a subring, it suffices to show that it contains the multiplicative identity and is closed under subtraction and multiplication.

THEOREM: Let D be a positive integer that is not a perfect square. Consider the Pell's equation $x^2 - Dy^2 = 1$. Let (a,b) be the smallest positive solution (assuming that some positive solution exists). Then every positive solution (c,d) can be obtained by the rule

$$c + d\sqrt{D} = (a + b\sqrt{D})^k$$

for some positive integer k.

- (7) Use the Theorem above and your work from (2) to give a formula for all solutions to each of the Pell's equations
 - $\bullet \ x^2 2y^2 = 1$
 - $x^2 3y^2 = 1$
 - $x^2 5y^2 = 1$

Then, for each of these, find the smallest three solutions.

- (8) Proof of Theorem: Assume that (a, b) is the smallest positive solution to the Pell's equation $x^2 Dy^2 = 1$.
 - (a) Show that pair of the form (c,d) where $c+d\sqrt{D}=(a+b\sqrt{D})^k$ is a positive solution to the same Pell's equation.
 - (b) Suppose that $(c, d) \neq (a, b)$ is a positive solution to Pell's equation. Show that if

$$e + f\sqrt{D} := (c + d\sqrt{D})(a - b\sqrt{D}),$$

then (e, f) is a solution to Pell's equation.

- (c) Show² that, for e, f as in the previous part, e, f > 0 and e < c.
- (d) Complete the proof of the Theorem.
- (9) Use³ your work from (7) to give a closed formula for all solutions to the same particular Pell's equations.

²For e > 0, note that $a > b\sqrt{D}$ and $c > d\sqrt{D}$. For f > 0, you might start with $a^2(c^2 - 1) > (a^2 - 1)c^2$. For e < c, multiply the equation above by $a + b\sqrt{D}$.

³Hint: The coefficients of $(m+n\sqrt{2})(3+2\sqrt{2})$ are the entries of $\begin{bmatrix} 3 & 4 \\ 2 & 3 \end{bmatrix} \begin{bmatrix} m \\ n \end{bmatrix}$.