THEOREM (EXISTENCE OF SOLUTIONS TO PELL'S EQUATION): Let D be a positive integer that is not a perfect square. Then the Pell's equation $x^2 - Dy^2 = 1$ has a positive solution.

THEOREM (SOLUTIONS TO PELL'S EQUATION ARE CONVERGENTS): Let D be a positive integer that is not a perfect square. For every positive solution (a, b) to the Pell's equation $x^2 - Dy^2 = 1$, there is some $k \in \mathbb{Z}_{\geq 0}$ such that the ratio $\frac{a}{b}$ is a convergent C_k of the continued fraction of \sqrt{D} .

THEOREM (GOOD APPROXIMATIONS ARE CONVERGENTS): Let r be an irrational real number. If p, q are integers with q > 0 such that $|r - \frac{p}{q}| < \frac{1}{2q^2}$, then there is some $k \in \mathbb{Z}_{\geq 0}$ such that $\frac{p}{q}$ is a convergent C_k of the continued fraction of r.

- (1) Solving Pell's equation completely:
 - (a) Given the theorems above, devise a method to find the smallest positive solution to the Pell's equation $x^2 Dy^2 = 1$.
 - (b) Apply your method for D = 2, D = 3, D = 10, and D = 21. Compare your results for D = 2 and D = 3 to what you found last time by trial and error.
 - (c) Give a formula for all positive solutions to Pell's equation for D = 10 and D = 21.
- (2) Prove the Theorem (Solutions to Pell's equation are convergents) using the Theorem (Good approximations are convergents).
- (3) Proof of Theorem (Existence of solutions to Pell's equation):
 - (a) Use Dirichlet's approximation theorem to show that there are infinitely many pairs of integers (x_i, y_i) such that $|x_i^2 Dy_i^2| < 2\sqrt{D} + 1$.
 - (b) Show that there is some integer m with $0 < |m| < 2\sqrt{D} + 1$ such that there are infinitely many pairs of integers (x_i, y_i) with $x_i^2 Dy_i^2 = m$.
 - (c) Show that there is some integer m with $|m| < 2\sqrt{D} + 1$ and $a, b \in \mathbb{Z}$ such that there are infinitely many pairs of integers (x_i, y_i) with

$$\begin{cases} x_i^2 - Dy_i^2 = m \\ x_i \equiv a \pmod{|m|} \\ y_i \equiv b \pmod{|m|} \end{cases}$$

- (d) Given $i \neq j$ and x_i, x_j, y_i, y_j as in the previous part, show that $\frac{x_j + y_j \sqrt{D}}{x_i + y_i \sqrt{D}}$ is an element of $\mathbb{Z}[\sqrt{D}]$.
- (e) Complete the proof of the Theorem.
- (4) Prove¹ Theorem (Good approximations are convergents).

¹Hint: If not, we can assume $q_{k-1} < q < q_k$ for some k. In Problem set #5 problem #4, the same proof with k-1 in place of k in parts (a)–(d) shows that, under the same hypotheses, $|qr-p| \ge |q_{k-1}r - p_{k-1}|$. Then show that $|\frac{p}{q} - \frac{p_{k-1}}{q_{k-1}}| < \frac{1}{qq_{k-1}}$.