

The cardinality of the value sets modulo *n* of $x^2 + x^{-2}$ and $x^2 + y^2$

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The cardinality of the value sets modulo *n* of $x^2 + x^{-2}$ and $x^2 + y^2$

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Consider the modular circle $\mathscr{C}_{a,n} = \{(x, y) : x^2 + y^2 \equiv a \pmod{n}, 0 \le x, y \le n-1\}$ and the modular hyperbola $\mathscr{H}_n = \{(x, y) : xy \equiv 1 \pmod{n}, 0 \le x, y \le n-1\}$. We provide explicit formulas for the cardinality of the sets

 $\{a \mod n : \mathscr{C}_{a,n} \cap \mathscr{H}_n \neq \emptyset\}$ and $\{a \mod n : \mathscr{C}_{a,n} \neq \emptyset\}.$

Introduction

Let \mathcal{H}_n denote the *modular hyperbola*

$$\{(x, y) : xy = 1 \pmod{n}, 0 \le x, y \le n - 1\}.$$

This simply defined discrete set of points has connections to a variety of other mathematical topics including Kloosterman sums, consecutive Farey fractions, and quasirandomness. These connections have inspired a closer look at the distribution of the points of \mathcal{H}_n , and many questions remain open. For a discussion of recent results and open problems on modular hyperbolas, see [Shparlinski 2007].

The propensity of the points on \mathcal{H}_n to collect on lines of slope ± 1 was investigated in [Eichhorn et al. 2009]. In the course of that investigation, formulas for the cardinalities of the sets

$$\{(x-y) \mod n : (x, y) \in \mathcal{H}_n\}$$
 and $\{(x+y) \mod n : (x, y) \in \mathcal{H}_n\},\$

were derived. The techniques used to determine these formulas are elementary — within the grasp of an undergraduate mathematics major who has had a course in number theory or abstract algebra.

In this article we investigate the intersection of \mathcal{H}_n with the modular circles

$$\mathscr{C}_{a,n} = \{(x, y) : x^2 + y^2 \equiv a \pmod{n}, \ 0 \le x, \ y \le n-1\},\$$

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This work was done as part of Hanrahan's undergraduate honors thesis under Khan's supervision.

and in particular we determine the cardinality of the set

 $\{a \bmod n : \mathscr{C}_{a,n} \cap \mathscr{H}_n \neq \emptyset\} = \{(x^2 + y^2) \bmod n : (x, y) \in \mathscr{H}_n\}.$

Figure 1 contrasts the modular circle $\mathcal{C}_{1,997}$ with the modular hyperbola \mathcal{H}_{997} . Figure 2 shows the two superimposed, and the intersection $\mathcal{C}_{1,997} \cap \mathcal{H}_{997}$.

This short note is a concise version of SH's honors thesis. It is also a natural addendum to [Eichhorn et al. 2009], as we used the formulas found there to prove our results.

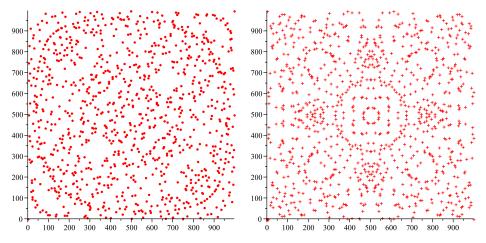


Figure 1. Left: The modular hyperbola \mathcal{H}_{997} . Right: The modular circle $\mathcal{C}_{1,997}$.

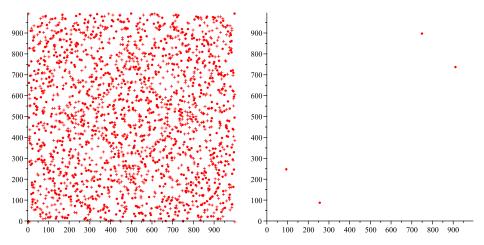


Figure 2. Left: Superposition of the preceding two sets. Points of the modular circle are represented by crosses; those of the modular hyperbola by solid circles. Right: The intersection $\mathscr{C}_{1,997} \cap \mathscr{H}_{997} = \{(91, 252), (252, 91), (745, 906), (906, 745)\}.$

1. Preliminary results

Let $f \in \mathbb{Z}[x_1, \ldots, x_k]$ and let $S \subseteq \mathbb{Z}_n^k$ (where $\mathbb{Z}_n = \mathbb{Z}/n\mathbb{Z}$ is the set of integers modulo *n*). Then I(f, S) will denote the set

$$I(f, S) = \{f(x_1, \dots, x_k) \mod n : (x_1, \dots, x_k) \in S\}.$$

We also define two subsets of I(f, S):

$$I'(f, S) = \{a : a \in I(f, S), \gcd(a, n) = 1\},\$$

$$I''(f, S) = \{a : a \in I(f, S), \gcd(a, n) \neq 1\}.$$

Our first result is that the quantity $\#I(f, \mathcal{H}_n)$ is a multiplicative function of n. Furthermore, by replacing each occurrence of \mathcal{H}_n with \mathbb{Z}_n^2 in the statement and proof of the theorem, we get that $\#I(f, \mathbb{Z}_n^2)$ is also a multiplicative function of n.

Proposition 1. Let $f \in \mathbb{Z}[x, y]$ and define $f_n : \mathcal{H}_n \to \mathbb{Z}_n$ by

$$f_n((x, y)) = f(x, y) \bmod n.$$

If $n = a \cdot b$ with gcd(a, b) = 1, then

$$#I(f, \mathcal{H}_n) = #I(f, \mathcal{H}_a) \cdot #I(f, \mathcal{H}_b).$$

It follows that if $n = \prod_{i=1}^{m} p_i^{e_i}$ is the canonical factorization of n, then

$$#I(f, \mathcal{H}_n) = \prod_{i=1}^m #I(f, \mathcal{H}_{p_i^{e_i}}).$$

$$\tag{1}$$

Proof. The Chinese remainder theorem says that the map $r : \mathbb{Z}_n \to \mathbb{Z}_a \times \mathbb{Z}_b$ given by

 $r(x) = (x \bmod a, x \bmod b)$

is an isomorphism of rings. Hence the map $R: \mathcal{H}_n \to \mathcal{H}_a \times \mathcal{H}_b$ defined by

 $R((x, y)) = ((x \mod a, y \mod a), (x \mod b, y \mod b))$

is a bijection. The result now follows from the observation that the diagram

$$\begin{array}{ccc} \mathcal{H}_n & \xrightarrow{R} & \mathcal{H}_a \times \mathcal{H}_b \\ f_n & & & \downarrow f_a \times f_b \\ \mathbb{Z}_n & \xrightarrow{r} & \mathbb{Z}_a \times \mathbb{Z}_b. \end{array}$$

commutes.

Thus we have reduced the problem of determining formulas for $#I(x^2 + y^2, \mathcal{H}_n)$ (or $#I(x^2 + y^2, \mathbb{Z}_n^2)$) to determining them for prime powers. From this point, we shall refer to the set $I(x^2 + y^2, \mathcal{H}_n)$ as $I(x^2 + x^{-2}, \mathbb{Z}_n)$. All of our formulas were discovered through extensive numerical experimentation with Maple. Maple was the most valuable research tool at our disposal — only in discovering the formulas, but also in the *proving* stage. In the remainder of this section, we list the mathematical results we need to prove these formulas.

It is more convenient to work with the value set $I((x + x^{-1})^2, \mathbb{Z}_n)$ than with $I(x^2 + x^{-2}, \mathbb{Z}_n)$. The following lemma justifies the change.

Lemma 2. For any positive integer n,

$$#I(x^2 + x^{-2}, \mathbb{Z}_n) = #I((x + x^{-1})^2, \mathbb{Z}_n).$$
(2)

Proof. The map $z \mapsto (z+2) \mod n$ defines a bijection between $I(x^2 + x^{-2}, \mathbb{Z}_n)$ and $I((x + x^{-1})^2, \mathbb{Z}_n)$.

We next state a basic criterion on the solvability of quadratic congruences modulo prime powers: $x^2 \equiv a \pmod{p^t}$.

Proposition 3 [Ireland and Rosen 1982, Propositions 4.2.3, 4.2.4, p. 46]. Let p be prime and let a be an integer such that gcd(a, p) = 1.

- (1) Suppose p > 2. If the congruence $x^2 \equiv a \pmod{p}$ is solvable, then for every $t \ge 2$ the congruence $x^2 \equiv a \pmod{p^t}$ is solvable with precisely 2 distinct solutions.
- (2) Suppose p = 2. If the congruence $x^2 \equiv a \pmod{2^3}$ is solvable, then for every $t \ge 3$ the congruence $x^2 \equiv a \pmod{2^t}$ is solvable with precisely 4 distinct solutions.

Proposition 4 [Stangl 1996]. Let p be an odd prime. Then

$$#I(x^2, \mathbb{Z}_{p^t}) = \frac{p^{t+1}}{2(p+1)} + (-1)^{t-1} \frac{p-1}{4(p+1)} + \frac{3}{4}.$$
(3)

For the special case p = 2 we have

$$#I(x^2, \mathbb{Z}_{2^t}) = \frac{2^{t-1}}{3} + \frac{(-1)^{t-1}}{6} + \frac{3}{2}, \ t \ge 2.$$
(4)

Proposition 5 [Eichhorn et al. 2009].

$$#I(x+x^{-1},\mathbb{Z}_{p^{t}}) = \frac{(p-3)p^{t-1}}{2} + \frac{2p^{t-1} + (-1)^{t-1}(p-1)}{2(p+1)} + \frac{3}{2}.$$
 (5)

2. The formulas for $#I((x + x^{-1})^2, \mathbb{Z}_{pt})$

The central result of this paper is as follows.

Theorem 6. For p = 2 and $t \ge 7$,

$$#I((x+x^{-1})^2, \mathbb{Z}_{2^t}) = \frac{2^{t-7}}{3} + \frac{(-1)^{t-1}}{6} + \frac{3}{2}.$$
 (6)

If $p \equiv 1 \pmod{4}$ then

$$#I((x+x^{-1})^2, \mathbb{Z}_{p^t}) = \frac{(p-5)p^{t-1}}{4} + \frac{2p^{t-1} + (-1)^{t-1}(p-1)}{2(p+1)} + \frac{3}{2}.$$
 (7)

If $p \equiv 3 \pmod{4}$ then

$$#I((x+x^{-1})^2, \mathbb{Z}_{p^t}) = \frac{(p-3)p^{t-1}}{4} + \frac{2p^{t-1} + (-1)^{t-1}(p-1)}{4(p+1)} + \frac{3}{4}.$$
 (8)

The proof occupies most of this section.

Proof of Theorem 6, case p > 2. We will use the squaring map modulo p^t :

$$Q: I(x + x^{-1}, \mathbb{Z}_{p^t}) \to I((x + x^{-1})^2, \mathbb{Z}_{p^t}), \quad Q(z) = z^2 \mod p^t.$$

We note that it preserves coprimeness with *p*:

$$Q(I'(x + x^{-1}, \mathbb{Z}_{p^t})) = I'((x + x^{-1})^2, \mathbb{Z}_{p^t}),$$

$$Q(I''(x + x^{-1}, \mathbb{Z}_{p^t})) = I''((x + x^{-1})^2, \mathbb{Z}_{p^t}).$$

Proposition 7. Let *p* be an odd prime. For any $a \in I'((x + x^{-1})^2, \mathbb{Z}_{p^t})$, we have $\#Q^{-1}(\{a\}) = 2$, and consequently

$$#I'((x+x^{-1})^2, \mathbb{Z}_{p^t}) = #I'(x+x^{-1}, \mathbb{Z}_{p^t})/2.$$
(9)

Proof. Let *a* be an arbitrary element of $I'((x + x^{-1})^2, \mathbb{Z}_{p^t})$. There exists a point $(x_1, y_1) \in \mathcal{H}_{p^t}$ such that

$$(x_1 + y_1)^2 \equiv a \pmod{p^t}.$$

Since $gcd(x_1 + y_1, p) = 1$,

$$x_1 + y_1 \not\equiv -(x_1 + y_1) \pmod{p^t};$$

hence the two distinct elements of $I'((x + x^{-1})^2, \mathbb{Z}_{p^t})$ that Q maps to a are

$$(x_1 + y_1) \pmod{p^t}$$
 and $-(x_1 + y_1) \pmod{p^t}$

By Proposition 3, the congruence $x^2 \equiv a \pmod{p^t}$ has at most two solutions and we conclude that $\#Q^{-1}(\{a\}) = 2$.

Proposition 8.

$$#I''(x + x^{-1}, \mathbb{Z}_{p^t}) = \begin{cases} p^{t-1} & \text{if } p \equiv 1 \pmod{4}, \\ 0 & \text{if } p \equiv 3 \pmod{4}. \end{cases}$$
(10)

Consequently, when $p \equiv 1 \pmod{4}$ *,*

$$I''(x+x^{-1},\mathbb{Z}_{p^t}) = \{kp: k=0,1,\ldots,p^{t-1}-1\}.$$

Proof. Define $s_{pt} : \mathcal{H}_{pt} \to \mathbb{Z}_{pt}$ by $s_{pt}((x, y)) = (x + y) \mod p^t$ and let

$$\mathscr{H}_{p^{t}}^{"} = \{(x, y) : (x, y) \in \mathscr{H}_{p^{t}} \text{ with } s_{p^{t}}((x, y)) \in I^{"}(x + x^{-1}, \mathbb{Z}_{p^{t}})\}.$$

If $(x, y) \in \mathcal{H}''_{p^t}$, then $x + y = 0 \pmod{p}$ and consequently $x^2 = -1 \pmod{p}$. Since -1 is a quadratic residue modulo p if and only if $p \equiv 1 \pmod{4}$, we obtain the second part of (10).

We now restrict our attention to primes p that are congruent to 1 modulo 4. Since $s_{p^t}(\mathcal{H}''_{p^t}) = I''(x + x^{-1}, \mathbb{Z}_{p^t})$, we prove the first part of (10) by proving the following two assertions:

(i) $\#s_{p^t}^{-1}(\{a\}) = 2$ for any $a \in I''(x + x^{-1}, \mathbb{Z}_{p^t})$. (ii) $\#\mathscr{H}''_{p^t} = 2p^{t-1}$.

The proof of (i) is as follows. Let $(r, s) \in s_{p^t}^{-1}(\{a\})$. Then (2r - a) and (2s - a) are two distinct roots of the congruence

$$x^2 \equiv (a^2 - 4) \pmod{p^t}.$$

Since $p \mid a$, we have $gcd(a^2 - 4, p) = 1$. Hence by Proposition 3

$$x^2 \equiv (a^2 - 4) \pmod{p^t}$$

cannot have more than two roots. Consequently $s_{p^t}^{-1}(\{a\}) = \{(r, s), (s, r)\}.$

We now prove (ii). Let (r, s) be an arbitrary element of \mathcal{H}''_{n^t} and let

$$r = d_0 + d_1 p + d_2 p^2 + \dots + d_{t-1} p^{t-1}$$

be the expansion of *r* in base *p*. There are only two possible choices for d_0 , specifically, the two roots of $x^2 \equiv -1 \pmod{p}$, and for each of the other d_i 's there are *p* possible choices: 0, 1, ..., *p*-1. So there are $2p^{t-1}$ possible *r*'s. Since *s* is completely determined by the choice of *r*, we conclude that $\#\mathcal{H}''_{pt} = 2p^{t-1}$.

Proposition 9. *If* $p \equiv 1 \pmod{4}$ *then*

$$#I''((x+x^{-1})^2, \mathbb{Z}_{p^t}) = \frac{2p^{t-1} + (-1)^{t-1}(p-1)}{4(p+1)} + \frac{3}{4}.$$
 (11)

Proof. By Proposition 8

$$I''(x+x^{-1},\mathbb{Z}_{p^t}) = \{kp: 0 \le k \le p^{t-1}-1\}.$$

Consequently,

$$I''((x+x^{-1})^2, \mathbb{Z}_{p^t}) = Q(I''(x+x^{-1}, \mathbb{Z}_{p^t}))$$

= $Q(\{kp : 0 \le k \le p^{t-1} - 1\}) = \{j^2 \mod p^t : p \mid j\}.$

Therefore,

$$#I''((x+x^{-1})^2, \mathbb{Z}_{p^t}) = #\{k^2 \mod p^t\} - #\{k^2 \mod p^t : \gcd(k, p) = 1\}.$$

Combining Stangl's formula (3) with the standard result that the number of quadratic residues modulo p^t is $(p^t - p^{t-1})/2$, we obtain

$$#I''((x+x^{-1})^2, \mathbb{Z}_{p^t}) = \frac{2p^{t-1} + (-1)^{t-1}(p-1)}{4(p+1)} + \frac{3}{4}$$

which proves Proposition 9.

We are now ready to prove formulas (7) and (8). We have

$$\begin{split} &\#I((x+x^{-1})^2,\mathbb{Z}_{p^t}) \\ &= \#I'((x+x^{-1})^2,\mathbb{Z}_{p^t}) + \#I''((x+x^{-1})^2,\mathbb{Z}_{p^t}) \\ &= \frac{\#I'(x+x^{-1},\mathbb{Z}_{p^t})}{2} + \#I''((x+x^{-1})^2,\mathbb{Z}_{p^t}) \\ &= \frac{\#I(x+x^{-1},\mathbb{Z}_{p^t})}{2} - \frac{\#I''(x+x^{-1},\mathbb{Z}_{p^t})}{2} + \#I''((x+x^{-1})^2,\mathbb{Z}_{p^t}). \end{split}$$

Formula (5) is

$$#I(x+x^{-1},\mathbb{Z}_{p^{t}}) = \frac{(p-3)p^{t-1}}{2} + \frac{2p^{t-1} + (-1)^{t-1}(p-1)}{2(p+1)} + \frac{3}{2}$$

If $p \equiv 3 \pmod{4}$, then $\#I''(x + x^{-1}, \mathbb{Z}_{p^t}) = \#I''((x + x^{-1})^2, \mathbb{Z}_{p^t}) = 0$ by (10). If $p \equiv 1 \pmod{4}$, then

$$#I''(x+x^{-1},\mathbb{Z}_{p^t}) = p^{t-1}$$

and

$$#I''((x+x^{-1})^2, \mathbb{Z}_{p^t}) = \frac{2p^{t-1} + (-1)^{t-1}(p-1)}{4(p+1)} + \frac{3}{4},$$

by (10) and (11). We complete the proof with simple algebraic computations. \Box *Proof of Theorem 6, case p* = 2. Interestingly this was the most difficult and time consuming part. It was only through experimenting with Maple that we discovered the map *f* (defined below) that allowed us to prove the formula for powers of 2.

Proposition 10. *Let* $t \ge 3$ *. The image of the map*

$$f: I(x^2, \mathbb{Z}_{2^t}) \to \{0, 1, \dots, 2^{t+6} - 1\}$$

given by

$$f(k^2) = (64k^2 + 4) \mod 2^{t+6}$$

is $I((x + x^{-1})^2, \mathbb{Z}_{2^{t+6}})$. Since f is injective we conclude that

$$#I((x+x^{-1})^2, \mathbb{Z}_{2^{t+6}}) = #I(x^2, \mathbb{Z}_{2^t}).$$
(12)

Proof. First we show that $I((x + x^{-1})^2, \mathbb{Z}_{2^{t+6}}) \subseteq \text{Image}(f)$. Let $(x, y) \in \mathcal{H}_{2^{t+6}}$. We can write

$$x = 8x_1 + a \quad \text{and} \quad y = 8y_1 + a,$$

with $0 \le x_1$, $y_1 < 2^{t+3}$ and a = 1, 3, 5 or 7. (We are using the fact that each element in \mathbb{Z}_8^* is its own inverse.) The following calculation now shows that $(x + y)^2 \mod 2^{t+6} \in \text{Image}(f)$.

$$(x + y)^{2} = (8x_{1} + 8y_{1} + 2a)^{2}$$

= $64x_{1}^{2} - 128x_{1}y_{1} + 64y_{1}^{2} + 256x_{1}y_{1} + 32x_{1}a + 32y_{1}a + 4a^{2}$
= $64(x_{1} - y_{1})^{2} + 4(64x_{1}y_{1} + 8x_{1}a + 8y_{1}a + a^{2})$
= $64(x_{1} - y_{1})^{2} + 4xy$
= $(64(x_{1} - y_{1})^{2} + 4) \pmod{2^{t+6}}$.

To show the reverse inclusion, let $k^2 \in I(x^2, \mathbb{Z}_{2^t})$. By Proposition 3 the congruence

$$x^2 \equiv 16k^2 + 1 \pmod{2^n}$$

has a solution for all values of *n*. Let *l* be any integer such that $l^2 = 16k^2 + 1 \pmod{2^{t+6}}$, and let

$$x = (l - 4k) \mod 2^{t+6}, \quad y = (l + 4k) \mod 2^{t+6}.$$

The immediate observations that $(x, y) \in \mathcal{H}_{2^{t+6}}$ and

$$(x+y)^2 \equiv 4l^2 \equiv 64k^2 + 4 \pmod{2^{t+6}}$$

complete the proof.

Now the formula (6) for $\#I((x+x^{-1})^2, \mathbb{Z}_{2^t})$ is obtained by combining (2), (12) and (16). This concludes the proof of Theorem 6.

We can also derive the formula for $\#I(x^2 + x^{-2}, \mathbb{Z}_p)$ as a special case of an old formula for pairs of quadratic residues.

Theorem 11 [Berndt et al. 1998, Theorem 6.3.1, page 197]. Let *p* be an odd prime and let *c* be an integer relatively prime to *p*. Let $\epsilon_1 = \pm 1$ and $\epsilon_2 = \pm 1$. Then

$$#\left\{n: 0 \le n < p, \left(\frac{n}{p}\right) = \epsilon_1, \left(\frac{n+c}{p}\right) = \epsilon_2\right\} \\ = \frac{1}{4}\left\{p - 2\epsilon_1\left(\frac{-c}{p}\right) - \epsilon_2\left(\frac{c}{p}\right) - \epsilon_1\epsilon_2\right\}.$$
(13)

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The special case of this formula with $\epsilon_1 = \epsilon_2 = c = 1$ was first published by Aladov in 1896. The connection between (13) and $\#I(x^2 + x^{-2}, \mathbb{Z}_p)$ is as follows.

Theorem 12. Let $a \in \mathbb{Z}$ with $gcd(a^2 - 4, n) = 1$. Then $\mathscr{C}_{a,n} \cap \mathscr{H}_n \neq \emptyset$ if and only if for every prime, p, in the canonical factorization of n we have

$$\left(\frac{a-2}{p}\right) = \left(\frac{a+2}{p}\right) = 1.$$
(14)

Consequently,

$$\#I(x^2 + x^{-2}, \mathbb{Z}_p) = \#\left\{a : 0 \le a < p, \left(\frac{a-2}{p}\right) = \left(\frac{a+2}{p}\right) = 1\right\} + 1.$$

Proof. For the "only if" part, let $(r, s) \in \mathcal{C}_{a,n} \cap \mathcal{H}_n$ and let p be an arbitrary prime divisor of n. So, $(r - s)^2 \equiv a - 2 \pmod{p}$ and $(r + s)^2 \equiv a + 2 \pmod{p}$, which leads immediately to (14).

To prove the converse, let $n = \prod_{i=1}^{t} p_i^{e_i}$ be the canonical factorization of n. By Proposition 3, we can lift the square roots (modulo p) of (a-2) and (a+2) to the e_i th power, $p_i^{e_i}$. Let $s_i = \sqrt{a-2} \pmod{p_i^{e_i}}$, and $r_i = \sqrt{a+2} \pmod{p_i^{e_i}}$. Then

$$2^{-1} \cdot (r_i + s_i, r_i - s_i) \in \mathscr{C}_{p_i^{e_i}} \cap \mathscr{H}_{p_i^{e_i}},$$

where 2^{-1} denotes the inverse of 2 modulo $p_i^{e_i}$. Now invoke the Chinese remainder theorem to determine integers *r* and *s* such that

$$r \equiv r_i \pmod{p_i^{e_i}}$$
 and $s \equiv s_i \pmod{p_i^{e_i}}$ for $i = 1, \dots, t$.

Clearly $(r, s) \in \mathscr{C}_n \cap \mathscr{H}_n$.

3. The formulas for $#I(x^2 + y^2, \mathbb{Z}_{n^t}^2)$

We now determine the formulas for $#I(x^2 + y^2, \mathbb{Z}_{pt}^2)$ to contrast them to

$$#I(x^2+x^{-2},\mathbb{Z}_{p^t}).$$

Theorem 13. Let p be an odd prime. Then

$$#I(x^{2}+y^{2}, \mathbb{Z}_{p^{t}}^{2}) = \begin{cases} p^{t} & \text{if } p \equiv 1 \pmod{4}, \\ p & \text{if } p \equiv 3 \pmod{4} \text{ and } t = 1, \\ p^{t} - \sum_{j=0}^{\lfloor t/2 \rfloor - 1} \varphi(p^{t-1-2j}) & \text{if } p \equiv 3 \pmod{4} \text{ and } t > 1, \end{cases}$$
(15)

When p = 2 we have

$$#I(x^2 + y^2, \mathbb{Z}_{2^t}^2) = \varphi(2^t) + 1.$$
(16)

As is typically the case, the formula for powers of two, 2^t , will require a separate argument. We first prove (15).

Proof of formula (15). We treat each case separately.

•
$$p \equiv 1 \pmod{4}$$
. Let $a \in \{0, 1, \dots, p^t - 1\}$. The simultaneous congruences

$$x - y \equiv 1 \pmod{p^t}$$
 and $x + y \equiv a \pmod{p^t}$

have the solutions

$$x = ((a+1) \cdot (2^{-1} \mod p^t)) \mod p^t, y = ((a-1) \cdot (2^{-1} \mod p^t)) \mod p^t.$$

It immediately follows that $x^2 + (i_{p^t} y)^2 \equiv a \pmod{p^t}$, where

$$i_{p^t}^2 \equiv -1 \pmod{p^t}.$$

• $p \equiv 3 \pmod{4}, t = 1$. Let $a \in \{0, 1, \dots, p-1\}$. By (3), $\#I(x^2, \mathbb{Z}_p) = (p+1)/2$ and therefore $\#(a - I(x^2, \mathbb{Z}_p)) = (p+1)/2$. Since

$$#I(x^2, \mathbb{Z}_p) + #(a - I(x^2, \mathbb{Z}_p)) = p + 1,$$

it follows that there is an element $(a - x_1^2) \in (a - I(x^2, \mathbb{Z}_p))$ and an element $x_2^2 \in I(x^2, \mathbb{Z}_p)$ such that $(a - x_1^2) \equiv x_2^2 \pmod{p}$.

• $p \equiv 3 \pmod{4}$, $t \ge 2$. The key is to prove that an element $a \in \{0, 1, 2, ..., p^t - 1\}$ satisfies $a \equiv x^2 + y^2 \pmod{p^t}$ if and only if $a = p^k b$, with gcd(p, b) = 1 and k even.

(\Leftarrow) Since p^k is a square in \mathbb{Z} , it is sufficient to prove this for integers *a* that are relatively prime to *p*. We argue by induction. The previous case shows that the result holds for t = 1. Let us assume it is true for *t*. So

$$a \equiv (x^2 + y^2) \pmod{p^t}.$$

If $p^{t+1} | (a-x^2-y^2)$, there is nothing to prove. So let us assume that $(a-x^2-y^2) = p^t l$, with gcd(l, p) = 1. Since gcd(a, p) = 1 either gcd(x, p) = 1 or gcd(y, p) = 1. Without loss of generality we assume the former. We now define $s \in \mathbb{Z}$, with $1 \le s < p$, to be the solution of the congruence

$$2xs \equiv l \pmod{p}.$$

An immediate calculation shows that

$$a \equiv (x + sp^t)^2 + y^2 \pmod{p^{t+1}}.$$

(⇒) We argue by contradiction. Suppose $a = p^k b$, with $a < p^t$, gcd(b, p) = 1, and k odd, be the sum of two squares modulo p^t . So there are integers $x = p^{e_1}x_1$, $y = p^{e_2}y_1$, with $gcd(x_1y_1, p) = 1$, such that

$$p^k b \equiv (x^2 + y^2) \pmod{p^t},$$

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that is,

$$p^k b \equiv (p^{2e_1} x_1^2 + p^{2e_2} y_1^2) \pmod{p^t}.$$

Since $b \neq 0 \mod p$ and k is odd we have $\min\{2e_1, 2e_2\} < k$. Without loss of generality we may assume that $e_1 \leq e_2$. We can reduce the congruence

$$p^k b \equiv (x^2 + y^2) \pmod{p^t}$$

to
$$p^{k-2e_1}b \equiv x_1^2 + p^{2(e_2-e_1)}y_1^2 \pmod{p^{k-2e_1}}$$
, which in turns reduces to
 $x_1^2 + p^{2(e_2-e_2)}y_1^2 \equiv 0 \pmod{p}$.

Since $x_1 \neq 0 \pmod{p}$ we must have $p^{2(e_2-e_2)}y_1^2 \neq 0 \pmod{p}$, that is $e_2 = e_1$, and consequently $(x_1^2 + y_1^2) \equiv 0 \pmod{p}$, with $gcd(x_1y_1, p) = 1$. But this gives us the contradiction that $x^2 \equiv -1 \pmod{p}$ is solvable for a prime *p* with $p \equiv 3 \pmod{4}$. This concludes the proof of (15).

Proposition 14. Let $t \ge 3$ and $0 < m < 2^t$. Then $m \in I(x^2 + y^2, \mathbb{Z}_{2^t}^2)$ if and only if $m = 2^j \cdot a$, with j < t and $a \equiv 1 \pmod{4}$.

Proof. (\Leftarrow) Let $a \equiv 1 \pmod{4}$. Since 2^j is a sum of squares (in \mathbb{Z}) we only need to show that *a* is a sum of two squares modulo 2^t . If $a \equiv 1 \pmod{8}$ then *a* is a square modulo 2^t by Proposition 3. If $a \equiv 5 \pmod{8}$, then $a - 4 \equiv 1 \pmod{8}$ and is therefore a square modulo 2^t . Consequently *a* is a sum of two squares modulo 2^t .

 (\Rightarrow) We now assume that $a \equiv 3 \pmod{4}$ and argue by contradiction. Let

$$x^2 + y^2 \equiv m \pmod{2^t}.$$

We look at four possible cases.

(1) j = 0: We obtain the contradiction that

$$x^2 + y^2 \equiv 3 \pmod{4}.$$

(2) j = 1: We obtain the contradiction that

$$x^2 + y^2 \equiv 6 \pmod{8}.$$

(3) $j \ge 2, j \le (t-2)$: We have $x = 2^{e_1} \cdot x_1$ and $y = 2^{e_2} \cdot y_1$, with x_1, y_1 odd and $j = \min\{2e_1, 2e_2\}$. Without loss of generality we may assume that $e_1 \le e_2$. We now obtain the contradiction

$$x_1^2 + 4^{e_2 - e_1} y_1^2 \equiv a \equiv 3 \pmod{4}.$$

(4) j = t - 1: Then

$$m = 2^{t-1} \cdot a \ge 2^{t-1} \cdot 3 > 2^t$$

contradicting the fact that the elements of $I(x^2 + y^2, \mathbb{Z}_{2^t}^2)$ are less than 2^t . \Box

Proof of formula (16). Let M_t denote the set

$$M_t = \{m : 0 < m < 2^t, m = 2^j \cdot a, j < t, a \equiv 1 \pmod{4}\}.$$

In our previous proposition we proved that

$$I(x^2 + y^2, \mathbb{Z}_{2^t}^2) \setminus \{0\} = M_t.$$

We now make the following two observations about elements in M_t :

- (i) If $m \in M_t$, then $(m + 2^t) \in M_{t+1}$ provided $m \neq 2^{t-1}$.
- (ii) If $m \in M_{t+1}$ with $m > 2^t$, then $(m 2^t) \in M_t$.

From these two observations we conclude that

$$M_{t+1} \setminus \{2^t\} = M_t \cup \{m+2^t : m \in M_t \setminus \{2^{t-1}\}\},\$$

and consequently $\#M_{t+1} = 2 \cdot \#M_t$. An inductive argument now proves that $\#M_t = \varphi(2^t)$ and therefore $\#I(x^2 + y^2, \mathbb{Z}^2_{2^t}) = \varphi(2^t) + 1$.

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