EXCEPTIONAL REAL LUCAS SEQUENCES

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1. Introduction. If \( l \) and \( m \) are any pair of non-zero rational integers, the sequence

\[
(U): \quad U_0 = 0, \quad U_1 = 1, \quad U_n = lU_{n-1} - mU_{n-2}, \quad n \geq 2,
\]

is called the Lucas sequence generated by the polynomial \( z^2 - lz + m \).

If \( l^2 \neq 4m \) and \( \alpha, \beta \) are the roots of the generator of \( (U) \),

\[
U_n = (\alpha^n - \beta^n)/(\alpha - \beta), \quad n \geq 0
\]

(Lucas [6]). Each \( (U) \) is a divisibility sequence: \( n \mid m \) implies \( U_n \mid U_m \).

An index \( n \), greater than 2, is exceptional in \( (U) \) if every prime dividing \( U_n \) also divides \( U_{n+1}, U_{n+2}, \ldots, U_{n+k} \). In the study of exceptional indices it suffices to take \( l > 0 \). For if \( (U) \) and \( (U') \) are generated by \( z^2 - lz + m \) and \( z^2 + lz + m \), respectively, then \( U_n = (-1)^{n-1}U'_n \). In all that follows we therefore suppose \( l > 0 \). If \( l^2 > 4m \), \( (U) \) will be called real.

Birkhoff and Vandiver [1] have shown that when \( \alpha \) and \( \beta \) are co-prime rational integers the only \( (U) \) with any exceptional indices is the so-called [6] Fermat sequence generated by \( z^2 - 3z + 2 \), whose only exceptional index is six. Carmichael [2, Theorem 23] has shown that when \( l \) and \( m \) are co-prime integers, \( l^2 > 4m \), the only possible exceptional indices are six and twelve and that twelve is exceptional only in the Fibonacci sequence \( (l = 1, m = -1) \). Lekkerkerker [5] has shown that even if \( l \) and \( m \) are not co-prime, provided \( l^2 > 4m \), \( (U) \) has only finitely many exceptional indices.

In this paper we show that for \( (l, m) = 1 \) there are infinitely many real Lucas sequences in which six is exceptional (Theorems 2, 3) and that for \( (l, m) > 1 \) there exist infinitely many real Lucas sequences with any prescribed finite set of exceptional indices (Theorem 5).

The problem is attacked by reducing it to a study of Lehmer’s divisibility sequences (Lehmer [4]), for which the corresponding problem has been solved (Ward [8], Durst [3]). In the course of the discussion we obtain a new proof of Lekkerkerker’s theorem and an extension of it to Lehmer’s sequences (Theorem 4).

If \( l^2 = 4m \), then \( m = a^2 \) and \( U_n = na^{n-1} \). Here \( n \) is exceptional unless it is a prime not dividing \( a \). For \( l^2 < 4m \) very little is known. In particular, it is not known whether any such sequences have infinitely many exceptional indices.

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2. Lehmer sequences. If $L$ and $M$ are rational integers, $L > 0$, the sequence

$$P_0 = 0, \ P_1 = 1, \ P_{2n} = P_{2n-1} - MP_{2n-2}, \ P_{2n+1} = LP_{2n} - MP_{2n-1}$$

is called the Lehmer sequence generated by the polynomial $z^2 - Lz + M$. Let $K = L - 4M$. If $K \neq 0$ and $\alpha, \beta$ are the roots of the generator of $(P)$,

$$P_{2n} = (\alpha^{2n} - \beta^{2n})/(\alpha^2 - \beta^2),
P_{2n+1} = (\alpha^{2n+1} - \beta^{2n+1})/(\alpha - \beta).$$

If the Lucas sequence $(U)$ is generated by $z^2 - Lz + m$, then the Lehmer sequence $(P)$ generated by the same polynomial $z^2 - L^{1/2}z + M$, $L = l^2$, $M = m$, will be called the Lehmer sequence associated with $(U)$. Clearly

$$U_{2n} = lP_{2n}, \ U_{2n+1} = P_{2n+1},$$

and

$$U_1 U_2 \cdots U_{n-1} = l^{1/2(n-1)} P_1 P_2 \cdots P_{n-1}.$$

Thus we have the following theorem.

**Theorem 1.** An index $n$ is exceptional in $(U)$ if and only if

(i) $n$ is exceptional in $(P)$, or

(ii) each prime dividing $P_n$ but not $P_1 \cdots P_{n-1}$ divides $l$.

Cases (i) and (ii) are treated in §§ 3 and 4, respectively.

3. Lucas sequences whose associated Lehmer sequences have exceptional indices. If $L$ and $M$ are co-prime and $K > 0$, the Lehmer sequence $(P)$ generated by $z^2 - L^{1/2}z + M$ has six as an exceptional index if and only if

$$L = 2^{t+2} - 3K, \ M = 2^t - K,$$

where $s \geq 1$, $2^{s+2} > 3K$, and $K$ is odd (Durst [3]). Since $2^{t+2} - 3K \equiv (-1)^t \pmod{3}$, $L = l^2 = 2^{t+2} - 3K$ implies $s = 2t$ and $l = 2^{t+1} - j$, where $j$ is odd and $1 \leq j < 2^{t+1}$. But, then $3K = 2^{t+2} - l^2 = j(2^{t+2} - j)$; and either $j = 3r$ or $2^{t+2} - j = 3r$, where $r$ is odd, positive, and less than $2^{t+1}/3$. Thus

$$K = r(2^{t+2} - 3r), \ L = (2^{t+1} - 3r)^2, \ M = (2^t - r)(2^t - 3r)$$

and we have the following theorem.

**Theorem 2.** If $(l, m) = 1$ and $l^2 > 4m$, then six is an exceptional index in both the Lucas sequence $(U)$ and the Lehmer sequence $(P)$ generated by $z^2 - Lz + m$ if and only if
where \( t \geq 1, 2^{t+1} > 3r \), and \( r \) is odd and positive.

Note that for \( r = t = 1 \), \((U)\) is the Fibonacci sequence \((l = 1, m = -1)\).

4. Lucas sequences whose associated Lehmer sequences have no exceptional indices. Since \( P_1 = P_2 = 1 \) and \( P_6/P_3 = L - 3M \), every prime dividing \( P_6 \) but not \( P_3 \) must divide \( Q_6 = L - 3M = K + M \). But \((L, M) = 1 \) implies \((P_4 P_5, P_6) = 1 \) by Theorem 2.1 of [3], and \( P_6 \) is even if and only if \( P_3 \) is. Thus for \( p \) an odd prime, \( p | P_6 \) but \( p \nmid P_1 P_2 P_3 P_4 P_5 \) if and only if \( p | Q_6 \). On the other hand, if \( p | L \), then \( p | P_2 \) by Theorem 2.0 of [3], so \( p | (Q_n, L) \) if and only if \( L \) is odd and \( p = 3 \). Now \( Q_6 = 2^3 \), \( l = 3^s \lambda \), \( t \geq 0, u \geq 1, s \geq 1 \), and \((\lambda, 6) = 1 \) give \( 3M = \lambda^3 - Q_6 = 3^{s-1} \lambda^2 - 23^u \) or \( M = 3^s - \lambda^2 - 23^{u-1} \). But \( s \geq 1 \) and \((L, M) = 1 \) imply \( u = 1 \). Finally \( K = Q_4 - M = 2^i - 3^{s-1} \lambda^2 > 0 \), and we have the following theorem.

**THEOREM 3.** If \((l, m) = 1 \) and \( l^i > 4m \), then six is an exceptional index in \((U)\) but not an exceptional index in its associated \((P)\) if and only if

\[
  l = 3^s \lambda \quad \text{and} \quad m = 3^{s-1} \lambda^2 - 2^i
\]

where \( s \geq 1, t \geq 0, \lambda \equiv \pm 1 \pmod{6} \) and \( 3^{s-1} \lambda^2 < 2^{t+2} \).

Note that for \( s = \lambda = 1, t = 0 \), \((U)\) is the Fermat sequence \((l = 3, m = 2)\).


\[(Q): \quad Q_0 = 0, \quad Q_1 = 1, \quad Q_2 = 1, \quad Q_n = \beta^{\phi(n)} C_n(\alpha/\beta), \quad n \geq 3,\]

where \( C_n(x) \) is the \( n \)th cyclotomic polynomial. Each \( Q_n \) is a rational integer and \( P_n = \Pi Q_d, Q_n = \Pi P_d^{\mu(d)} \), where \( \mu \) is the Möbius function, \( \delta = n/d \), and the products are taken over all divisors \( d \) of \( n \). Evidently an index is exceptional in \((P)\) if and only if it is exceptional in \((Q)\).

Suppose \( L = DL, M = DM \) and let \((P)\) and \((\overline{P})\) be the Lehmer sequences generated by \( z^2 - Lz + M \) and \( z^2 - \overline{L}z + \overline{M} \), respectively, \((Q)\) and \((\overline{Q})\) being their associated Sylvester sequences. Lemma 1 below is easily proved by induction using the recursion relations. Lemma 2 states that \( Q_n \) is a homogeneous function of \( L, M \).

**LEMMA 1.**

\[
P_{2n} = D^{n-1} \overline{P}_{2n}, \quad P_{2n+1} = D^n \overline{P}_{2n+1}.
\]
LEMMA 2. \( Q_n = D^{\frac{1}{2}\phi(n)}Q_n \) if \( n > 2 \).

Proof. There are three cases: \( n = m, n = 2m, n = 2^r m \), where \( m \) is odd and \( r > 1 \). In the first case,

\[
Q_n = Q_m = \Pi P_d^{\mu(\delta)}
\]

\( (d \delta = m) \)

\[
= \Pi \{D^{\frac{1}{2}(d-1)}P_d\}^{\mu(\delta)}
\]

\[
= D^{\frac{1}{2}(\phi(\delta)-\varepsilon(\delta))}P_d^{\mu(\delta)}
\]

\[
= D^{\frac{1}{2}(\phi(n)-\varepsilon(n))}Q_n,
\]

where \( \varepsilon(n) = 1 \) if \( n = 1 \), \( \varepsilon(n) = 0 \) if \( n > 1 \). In the second and third cases (\( n = 2^r m, r \geq 1 \)),

\[
Q_n = \prod_{m=0}^{r} \prod_{d=m}^{2^r-d} P_d^{\mu(\delta)}
\]

\( \times \prod_{d=m}^{2^r-d} (P_{2^r d}P_{2^r-1 d})^{\mu(\delta)} \),

since \( \delta \) is odd, \( \mu(2^r \delta) = -\mu(\delta) \) and \( \mu(2^s \delta) = 0 \) if \( s \geq 2 \). In the second case (\( r = 1 \)),

\[
P_{2d} = D^{2-1}P_{2d}, \quad P_d = D^{\frac{1}{2}(d-1)}P_d,
\]

and

\[
Q_n = Q_{2m} = \Pi \{D^{\frac{1}{2}(d-1)}(P_{2d}P_d)^{\mu(\delta)}
\]

\[
= D^{\frac{1}{2}(\phi(m)-\varepsilon(m))}Q_{2m}
\]

\[
= D^{\frac{1}{2}(\phi(n)-\varepsilon(n))}Q_n.
\]

While in the third case (\( r > 1 \)),

\[
P_{2^r d} = D^{2^r-1}P_{2^r d}, \quad P_{2^r-1 d} = D^{2^r-2^r-1}P_{2^r-1 d}
\]

and

\[
Q_n = \Pi \{D^{2^r-2^r-1}(P_{2^r d}P_{2^r-1 d})^{\mu(\delta)}
\]

\[
= D^{2^r-2^r\phi(\delta)}P_{2^r d}^{\mu(\delta)}
\]

\[
= D^{2^r-2^r\phi(m)}Q_{2^r m}
\]

\[
= D^{\frac{1}{2}(\phi(n)-\varepsilon(n))}Q_n.
\]

If \( p \) divides \( Q_n \) but not \( Q_1 Q_2 \cdots Q_{n-1} \), \( p \) is called a \textit{primitive factor} of \( Q_n \). Clearly different members of \( \langle Q \rangle \) share no primitive factors. Lemma 2 implies that an index \( n \), greater than 3, is exceptional in \( \langle P \rangle \) if and only if

(i) \( n \) is exceptional in \( \langle P \rangle \) or

(ii) every primitive prime factor of \( \bar{Q}_n \) is a factor of \( D \). Now for

(\bar{L}, \bar{M}) = 1 \text{ and } \bar{L} > 4\bar{M}, (\bar{P}) \text{ has only finitely many exceptional indices.}

(\text{It has at most two of them [3].}) \text{ Since } D \text{ has a finite number of distinct prime divisors, only finitely many indices fall into case (ii), and we have the following theorem.}

**Theorem 4.** If \( \bar{L} > 4\bar{M} \), the Lehmer sequence \((\bar{P})\) generated by \( z^2 - \bar{L}z + \bar{M} \) has only finitely many exceptional indices.

As a corollary, we deduce Lekkerkerker's theorem. If \((U)\) is the Lucas sequence generated by \( z^2 - lz + m \), and \((P)\) its associated Lehmer sequence,

\[
U_{2n} = lP_{2n}, \quad U_{2n+1} = P_{2n+1},
\]

so that an index \( n \) is exceptional in \((U)\) if and only if \( n \) is exceptional in \((P)\), or the primitive prime factors of \( Q_n \) divide \( l \), \((Q)\) being the Sylvester sequence associated with \((P)\). In view of Theorem 4, the number of such indices is finite if \( l^2 > 4m \).

6. Exceptional indices for real sequences with \((L, M)\) greater than one. In this section we show that Theorem 4 and Lekkerkerker’s theorem are the best such theorems possible, in the sense that generally no more specific statement can be made regarding the distribution of exceptional indices of real Lehmer and Lucas sequences.

**Theorem 5.** There are infinitely many real Lehmer sequences and infinitely many real Lucas sequences with any prescribed finite set \( \{n_1, \ldots, n_N\} \) of exceptional indices.

**Proof.** Suppose \((\bar{U})\) is the Lucas sequence generated by \( z^2 - \bar{L}z + \bar{m} \), where \( \bar{L} = 1 \) and \( \bar{m} = -2 \). Then \((\bar{U})\) and its associated Lehmer sequence \((\bar{P})\), which are identical, have no exceptional indices. Suppose \((\bar{Q})\) is the Sylvester sequence associated with \((\bar{P})\) and let \( d = p_{a_1} \cdots p_{a_M} \) \( a_1, \ldots, a_M \) are any positive integers and \( p_i, \ldots, p_M \) are the primitive prime factors of \( \bar{Q}_{a_1}, \ldots, \bar{Q}_{a_N} \). Since the maximal square-free divisors of \((l^2, m)\) and \((l, m)\) are the same, the Lehmer sequence \((P)\) and the Lucas sequence \((U)\) generated by \( z^2 - lz + m \), \( l = d\bar{L}, m = d\bar{m} \), have the required exceptional indices.

It is easy to construct real sequences with \((l, m) > 1\) which have no exceptional indices. For example, if \( \bar{L} = 1, \bar{m} = -2 \), then \( \bar{U}_{11} = 683, \bar{U}_{23} = 1,398,101 \), so 23 and 89 are primitive factors of \( \bar{U}_{23} \). Thus the sequences \((U)\) and \((P)\) generated by \( z^2 - 23z - 46 \) have no exceptional indices since \((\bar{U})\) has none.

Given a single example of a complex sequence \((l^2 < 4m)\) known to have no exceptional indices, it would be possible to extend Theorem 5 to include complex sequences as well as real sequences. Since no such examples seem to be known at present (Carmichael [2], Ward [8]), this extension...
must wait. However, given any sequence, real or complex, the proof of Theorem 5 provides a method for constructing any number of other sequences whose sets of exceptional indices contain all those of the given sequence as well as any finite set of additional exceptional indices.

REFERENCES


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Tsuyoshi Andô, *Convergent sequences of finitely additive measures* .......... 395
Richard Arens, *The analytic-functional calculus in commutative topological algebras* .................................................. 405
Michel L. Balinski, *On the graph structure of convex polyhedra in n-space* .............................................................. 431
R. H. Bing, *Tame Cantor sets in E^3* ........................................... 435
Cecil Edmund Burgess, *Collections and sequences of continua in the plane. II* ................................................................. 447
J. H. Case, *Another 1-dimensional homogeneous continuum which contains an arc* ....................................................... 455
Lester Eli Dubins, *On plane curves with curvature* ......................... 471
A. M. Duguid, *Feasible flows and possible connections* .................... 483
Lincoln Kearney Durst, *Exceptional real Lucas sequences* ................. 489
Gertrude I. Heller, *On certain non-linear operators and partial differential equations* .................................................. 495
Calvin Virgil Holmes, *Automorphisms of monomial groups* ............... 531
Wu-Chung Hsiang and Wu-Yi Hsiang, *Those abelian groups characterized by their completely decomposable subgroups of finite rank* ........... 547
Bert Hubbard, *Bounds for eigenvalues of the free and fixed membrane by finite difference methods* .................................. 559
D. H. Hyers, *Transformations with bounded mth differences* ............... 591
Richard Eugene Isaac, *Some generalizations of Doeblin’s decomposition* ............................................................................. 603
John Rolfe Isbell, *Uniform neighborhood retracts* .............................. 609
Jack Carl Kiefer, *On large deviations of the empiric D. F. of vector chance variables and a law of the iterated logarithm* ............... 649
Marvin Isadore Knopp, *Construction of a class of modular functions and forms. II* .......................................................... 661
Gunter Lumer and R. S. Phillips, *Dissipative operators in a Banach space* .............................................................................. 679
Nathaniel F. G. Martin, *Lebesgue density as a set function* ................. 699
Shu-Teh Chen Moy, *Generalizations of Shannon-McMillan theorem* ...... 705
Lucien W. Neustadt, *The moment problem and weak convergence in L^2* ................................................................. 715
Kenneth Allen Ross, *The structure of certain measure algebras* .......... 723
James F. Smith and P. P. Saworotnow, *On some classes of scalar-product algebras* ......................................................... 739
Dale E. Varberg, *On equivalence of Gaussian measures* ..................... 751
Avrum Israel Weinzweig, *The fundamental group of a union of spaces* 763