Pacific Journal of Mathematics

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JOHN H. E. COHN

Vol. 71, No. 1 November 1977

PACIFIC JOURNAL OF MATHEMATICS
Vol. 71, No. 1, 1977

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Let $p(d)$ denote the length of the period of the simple continued fraction for $d^{1/2}$ and ε the fundamental unit in the ring $Z\,[d^{1/2}]$. We prove that as $d \to \infty$,

THEOREM 1. $p(d) \leqq 7/2\pi^{-2} d^{1/2} \log d + O(d^{1/2})$.

THEOREM 2. $\log \varepsilon \leqq 3\pi^{-2} d^{1/2} \log d + O(d^{1/2})$.

THEOREM 3. $p(d) \neq o(d^{1/2}/\log\log d)$.

THEOREM 4. **If** $\log \varepsilon \neq o(d^{1/2} \log d)$ **then also**

$$p(d) \neq o(d^{1/2} \log d)\,.$$

Recently Hickerson [1] has proved that $p(d) = O(d^{1/2+\delta})$ for every $\delta > 0$, and in fact a result somewhat more precise than this. Lehmer [2] has suggested that for arbitrarily large d, $p(d)$ might be as large as $0.30 d^{1/2} \log d$, and if this is indeed the case then Theorem 1 is almost the best possible result. In fact it is easy to show that $p(d) = O(d^{1/2} \log d)$ using known results regarding $\log \varepsilon$, but the constant in Theorem 1 improves the best obtainable in this way.

Let ε_0 denote the fundamental unit in the field $Q(d^{1/2})$, $[a_0, \overline{a_1, a_2, \cdots a_{p(d)-1}, 2a_0}]$ the continued fraction for $d^{1/2}$ and P_r/Q_r its rth convergent. Then as is well known $\varepsilon = \varepsilon_0$ or ε_0^3. Thus by the result of Stephens [3],

$$\log \varepsilon \leqq 3 \log \varepsilon_0 \leqq \frac{3}{2}(1 - e^{-1/2} + \delta) d^{1/2} \log d\ .$$

Now $Q_0 = 1$, $Q_1 = a_1 \geqq 1$ and $Q_{r+2} = a_{r+2} Q_{r+1} + Q_r \geqq Q_{r+1} + Q_r$ and so by induction $Q_r \geqq u_{r+1}$, the Fibonacci number, for $r \geqq 0$. Now

$$\begin{aligned} \varepsilon &= P_{p(d)-1} + Q_{p(d)-1} d^{1/2} \\ &> 2d^{1/2} Q_{p(d)-1} - 1 \\ &\geqq 2d^{1/2} u_{p(d)} - 1 \\ &> \left\{\frac{1+\sqrt{5}}{2}\right\}^{p(d)}, \end{aligned}$$

and so $p(d) < A d^{1/2} \log d$ where A is approximately $5/4$.

In exactly the same way, using $a_r < d^{1/2}$ for $0 \leqq r < p(d)$ it is possible to show that $p(d) \gg \log \varepsilon / \log d$. Since $d = 2^{2k+1}$ gives $\varepsilon = (1 + \sqrt{2})^{2^k}$, we find that for arbitrarily large d it is possible for $p(d) \gg d^{1/2}/\log d$, and it will be shown that this can be improved at least by replacing the $\log d$ by $\log\log d$. Theorems 1 and 3 together show that the scope for sharpening the results is somewhat limited; nevertheless the remaining problem is important and worthy of further study, for as we mention in the concluding remarks, if it could be proved that $p(d) = o(d^{1/2}\log d)$ this would imply also that $\log\varepsilon = o(d^{1/2}\log d)$ a result which has been sought in vain for many years.

Throughout we use ε_1 to denote the fundamental unit in $Z[d^{1/2}]$ with norm $+1$; then $\varepsilon_1 = \varepsilon$ or ε^2. In accordance with established practice, if for given integers d and N there exist integers X and Y with $X^2 - dY^2 = N$, then we say that $X + Yd^{1/2}$ is a solution of the equation $x^2 - dy^2 = N$. Given one such solution, all the members of the set $\pm(X + Yd^{1/2})\varepsilon_1^n$ are also solutions, and this set is called a *class* of solutions. A given equation may well have more than one such class of solutions, but it is well known that the number of such classes is finite.

LEMMA 1. *For each r, $|P_r^2 - dQ_r^2| < 2d^{1/2}$.*

This is well known.

LEMMA 2. *For a class K of solutions of $x^2 - dy^2 = N$, the g.c.d., (x, y) depends only upon K.*

For if $x_1 + y_1d^{1/2}$ and $x_2 + y_2d^{1/2}$ belong to the same class, then for some integer n,

$$\begin{aligned} x_1 + y_1d^{1/2} &= \pm(x_2 + y_2d^{1/2})\varepsilon_1^n \\ &= \pm(x_2 + y_2d^{1/2})(a_n + b_nd^{1/2}) , \end{aligned}$$

say. Thus $(x_2, y_2) \mid (x_1, y_1)$ and similarly conversely.

A class K for which $(x, y) = 1$ is called a *primitive* class. The main result used in the proof of the theorems is

LEMMA 3. *The number of primitive classes, $f(N; d)$, of $x^2 - dy^2 = N$ does not exceed $2^{\omega(|N|)}$. In the special case $2 \| N$, $f(N; d) \leqq 2^{\omega(|N|)-1}$. Here $\omega(N)$ denotes the number of distinct prime factors of N.*

Proof. In the first place it suffices to consider the case in which (N, d) is square-free. For if $(N, d) = k_1^2k_2$ where k_2 is square-free, $(x, y) = 1$ and $x^2 - dy^2 = N$ then $k_1 \mid x$ and so if $x_1 = x/k_1$, $N_1 = N/k_1^2$ and $d_1 = d/k_1^2$ then $x_1^2 - d_1y^2 = N_1$ with $(x_1, y) = 1$. For the latter equation we now have $(N_1, d_1) = k_2$ which is square-free and so the total number of classes of primitive solutions of the *given* equation does not exceed $2^{\omega(|N_1|)} \leqq 2^{\omega(|N|)}$ in the general case, or $2^{\omega(|N|_1)-1} \leqq 2^{\omega(|N|)-1}$ in the special case $2\|N$ since in this case $2\|N_1$ also. We suppose therefore from now on that (N, d) is square-free.

Let p denote any prime dividing N, and suppose that $p^s\|N$;

(i) if $p|d$ then $p|x$, whence $p^2 \nmid dy^2$ otherwise we should find, since $p \nmid y$ that $p^2|d$ and $p^2|N$. Hence $s = 1$ and so $xy^{-1} \equiv 0 (\mathrm{mod}\, p^s)$.

(ii) if $p \nmid d$ then p can divide neither x nor y, otherwise it would have to divide them both. Thus $(xy^{-1})^2 \equiv d (\mathrm{mod}\, p^s)$ and so if p is odd, $xy^{-1} \equiv \pm a_p (\mathrm{mod}\, p^s)$.

(iii) if $p \nmid d$, $p = 2$ then $(xy^{-1})^2 \equiv d (\mathrm{mod}\, p^s)$ gives

(a) if $s = 1$, $xy^{-1} \equiv d (\mathrm{mod}\, 2)$, i.e., $xy^{-1} \equiv d (\mathrm{mod}\, p^s)$

(b) if $s = 2$, since $x^2 - dy^2 \equiv 0 (\mathrm{mod}\, 4)$ and both x and y are odd, $d \equiv 1 (\mathrm{mod}\, 4)$ whence $(xy^{-1})^2 \equiv 1 (\mathrm{mod}\, 4)$, i.e., $xy^{-1} \equiv \pm 1 (\mathrm{mod}\, 4)$, i.e., $xy^{-1} \equiv \pm 1 (\mathrm{mod}\, p^s)$

(c) if $s \geqq 3$, then $d \equiv 1 (\mathrm{mod}\, 8)$ and now $(xy^{-1})^2 \equiv d (\mathrm{mod}\, 2^s)$ gives $xy^{-1} \equiv \pm a (\mathrm{mod}\, 2^{s-1})$.

Combining (i), (ii), and (iii) and using the Chinese Remainder Theorem, we see that xy^{-1} is congruent to one of at most

$2^{\omega(N)-1}$ residues modulo N if $2\|N$

$2^{\omega(|N|)}$ residues modulo N unless $8|N$

$2^{\omega(|N|)}$ residues modulo $\frac{1}{2}N$ if $8|N$.

Next we prove that if $x^2 - dy^2 = X^2 - dY^2 = N$ and if $xy^{-1} \equiv XY^{-1} (\mathrm{mod}\, N)$ then $x + yd^{1/2}$ and $X + Yd^{1/2}$ belong to the same class K. For

$$\frac{x + yd^{1/2}}{X + Yd^{1/2}} = \frac{(x + yd^{1/2})(X - Yd^{1/2})}{X^2 - dY^2} = \frac{xX - dyY}{N} + \frac{-xY + Xy}{N} d^{1/2}$$
$$= A + Bd^{1/2}, \quad \text{say}.$$

Now B is an integer and A rational, and since $A^2 - dB^2 = 1$ it follows that A too is an integer, and so that result of the lemma follows, except if $8|N$.

Finally, if $8|N$ then we find that if $xy^{-1} \equiv XY^{-1} (\mathrm{mod}\, 1/2N)$ then $x + yd^{1/2}$ and $X + Yd^{1/2}$ belong to the same class; for if as above $A + Bd^{1/2}$ denote their quotient, we find that B equals either an integer or else half an odd integer. In the former case the result follows as above. In the latter case we find $(2A)^2 = d(2B)^2 + 4$ and since now $2B$ is an odd integer and $4 \nmid d$, $2A$ is also an odd integer, whence $d \equiv 5 (\mathrm{mod}\, 8)$. But this is inconsistent with $x^2 - dy^2 \equiv 0 (\mathrm{mod}\, 8)$ where $(x, y) = 1$ and so this latter case does not arise. This concludes the proof.

LEMMA 4. *If* $N(\varepsilon) = 1$, *then*

$$f(N, d) + f(-N, d) \leqq 2^{\omega(|N|)}$$

and

$$f(N, d) + f(-N, d) \leqq 2^{\omega(|N|)-1} \quad \textit{if} \quad 2\|N .$$

Proof. After Lemma 3, it merely remains to prove that $x^2 - dy^2 = N$ and $X^2 - dY^2 = -N$ with $xy^{-1} \equiv XY^{-1} (\mathrm{mod}\ N)$, or even (mod $1/2N$) if $8|N$, is impossible. For we should obtain if

$$A + Bd^{1/2} = (x + yd^{1/2})(X + Yd^{1/2})^{-1}$$

that $A^2 - dB^2 = -1$ with either A and B both integers, or else both half integers. Both cases are impossible if $N(\varepsilon) = +1$.

LEMMA 5. (1) *If* $N(\varepsilon) = 1$ *then*

$$p(d) \leqq \sum_{0<N<2d^{1/2}} \{f(N; d) + f(-N; d)\} .$$

(2) *If* $N(\varepsilon) = -1$ *then*

$$p(d) \leqq \sum_{0<N<2d^{1/2}} f(N; d) .$$

Proof. If $0 \leqq m < n \leqq p(d) - 1$ then $P_m + Q_m d^{1/2}$ and $P_n + Q_n d^{1/2}$ are primitive solutions in distint classes; they are primitive since $(P_r, Q_r) = 1$ and are in distinct classes since

$$1 < P_m + Q_m d^{1/2} < P_n + Q_n d^{1/2} \leqq \varepsilon_1 .$$

Hence using Lemma 1,

$$\begin{aligned} p(d) &\leqq \text{the number of distinct primitive classes of all} \\ &\qquad \text{equations } x^2 - dy^2 = N \text{ with } -2d^{1/2} < N < 2d^{1/2} \\ &= \sum_{-2d^{1/2}<N<2d^{1/2}} f(N; d), \quad \text{which gives (1)} . \end{aligned}$$

If $N(\varepsilon) = -1$ then the above reasoning applies if $0 \leqq m < n \leqq 2p(d) - 1$ and so (2) follows, since if $N(\varepsilon) = -1$, $f(N; d) = f(-N; d)$.

We remark that this result is best possible for example for the values $d = 7, 13$ respectively.

LEMMA 6. *As* $x \rightarrow \infty$

$$(1) \qquad F(x) = \sum_{1 \leqq N \leqq x} 2^{\omega(N)} = cx \log x + O(x) ,$$

(2) $$A(x) = \sum_{\substack{1<N\leq x \\ 2|N}} 2^{\omega(N)} = \frac{2}{3}cx\log x + O(x) ,$$

(3) $$B(x) = \sum_{\substack{1\leq N\leq x \\ 2\nmid N}} 2^{\omega(N)} = \frac{1}{3}cx\log x + O(x) ,$$

(4) $$C(x) = \sum_{\substack{1<N\leq x \\ 4|N}} 2^{\omega(N)} = \frac{1}{3}cx\log x + O(x) ,$$

(5) $$D(x) = \sum_{\substack{1<N\leq x \\ 8|N}} 2^{\omega(N)} = \frac{1}{6}cx\log x + O(x) ,$$

(6) $$E(x) = \sum_{\substack{1<N\leq x \\ 16|N}} 2^{\omega(N)} = \frac{1}{12}cx\log x + O(x) , \quad \textit{where} \quad c = 6\pi^{-2} .$$

Proof. (1) The identity

$$2^{\omega(N)} = \sum_{k^2|N} d\left(\frac{N}{k^2}\right)\mu(k)$$

is easily proved by induction on the number of distinct prime factors of N. For if N is a prime or a prime power the result is immediate, and then the identity follows on observing that 2^{ω}, d and μ are all multiplicative. Thus

$$\begin{aligned}
F(x) &= \sum_{1\leq N\leq x}\sum_{k^2|N} d\left(\frac{N}{k^2}\right)\mu(k) \\
&= \sum_{1\leq k\leq x^{1/2}}\ \sum_{1\leq k_1\leq xk^{-2}} d(k_1)\mu(k) \\
&= \sum_{1\leq k\leq x^{1/2}} \mu(k) \sum_{1\leq k_1\leq xk^{-2}} d(k_1) \\
&= \sum_{1\leq k\leq x^{1/2}} \mu(k)\left\{\frac{x}{k^2}\log\frac{x}{k^2} + O\left(\frac{x}{k^2}\right)\right\} \\
&= \sum_{1\leq k\leq x^{1/2}} \frac{x\mu(k)\log x}{k^2} + O(x) \\
&= \frac{x\log x}{\zeta(2)} + O(x) \\
&= cx\log x + O(x) .
\end{aligned}$$

(2) We have

$$\begin{aligned}
A(2x) &= \sum_{\substack{1<N\leq 2x \\ 2|N}} 2^{\omega(N)} \\
&= \sum_{1\leq 1/2N<x} 2^{\omega(2\cdot 1/2N)} \\
&= \sum_{\substack{1<1/2N\leq x \\ 2|1/2N}} 2^{\omega(2\cdot 1/2N)} + \sum_{\substack{1\leq 1/2N\leq x \\ 2\nmid 1/2N}} 2^{\omega(2\cdot 1/2N)}
\end{aligned}$$

$$= \sum_{\substack{1<1/2N\leqq x \\ 2|1/2N}} 2^{\omega(1/2N)} + \sum_{\substack{1\leqq 1/2N\leqq x \\ 2\nmid 1/2N}} 2^{1+\omega(1/2N)}$$
$$= A(x) + 2B(x) .$$

Thus $A(2x) + A(x) = 2A(x) + 2B(x) = 2F(x)$. We now prove by induction that

$$A(x) = 2\sum_{r=1}^{\infty} (-1)^{r-1} F(x \cdot 2^{-r}) .$$

For, if $x = 1$, the result is clearly true since both sides vanish, and then if true for $x \leqq x_0$, we have for $x \leqq 2x_0$,

$$A(x) = 2F\left(\frac{1}{2}x\right) - A\left(\frac{1}{2}x\right)$$

which is again of the required form, and this completes the induction. Now $F(y) = 0$ if $y < 1$ and so we have

$$A(x) = 2\sum_{r=1}^{k} (-1)^{r-1} F(x \cdot 2^{-r}) ,$$

where

$$k = \left[\frac{\log x}{\log 2}\right] .$$

Now by (1)

$$|F(y) - cy \log y| < Cy ,$$

for some constant C and all $y > 1$. Thus

$$\left| A(x) - 2c\sum_{r=1}^{k} (-1)^{r-1} \frac{x}{2^r} \cdot \log \frac{x}{2^r} \right| < 2C\sum_{r=1}^{k} \frac{x}{2^r} < 2Cx .$$

Hence

$$\left| A(x) - 2c\sum_{r=1}^{k} (-1)^{r-1} \frac{x}{2^r} \log x \right| < 2Cx + 2cx \log 2 \cdot \sum_{r=1}^{k} r \cdot 2^{-r}$$
$$< C_1 x .$$

Finally,

$$\sum_{r=1}^{k} (-1)^{r-1} \frac{x}{2^r} \log x = \frac{1}{2} x \log x \cdot \frac{1 - \left(-\frac{1}{2}\right)^k}{1 - \left(-\frac{1}{2}\right)}$$
$$= \frac{1}{3} x \log x \{1 + O(x^{-1})\}$$
$$= \frac{1}{3} x \log x + O(\log x) ,$$

and so (2) follows.

(3) now follows since $B(x) = F(x) - A(x)$.

(4) follows since

$$C(x) = \sum_{\substack{1<1/2N \leqq 1/2x \\ 2|1/2N}} 2^{\omega(2 \cdot 1/2N)} = A\left(\frac{1}{2}x\right).$$

(5) and (6) now follow similarly since $D(x) = C(1/2x)$ and $E(x) = D(1/2x)$.

Proof of Theorem 1. The idea of the proof is to combine the results of Lemmas 3–6. We have immediately that

$$p(d) \leqq \sum_{1 \leqq N \leqq 2d^{1/2}} 2^{\omega(N)} = cd^{1/2} \log d + O(d^{1/2})$$

and the remainder of the proof deals with reducing the constant in the above. There are two ways of doing this; in the first place if $2 \| N$, then the upper bound $2^{\omega(N)}$ appearing above can immediately be halved in view of Lemmas 3 and 4; secondly depending upon the value of d, there are certain residue classes modulo 16 such that for any N belonging to one of them, the equation $x^2 - dy^2 = N$ cannot have any primitive solutions at all. In each case, it is not possible to dispose of all the odd values of N in this way, and corresponding to these we always obtain a term

$$\sum_{\substack{1 \leqq N \leqq 2d^{1\,2} \\ 2 \nmid N}} 2^{\omega(N)} = B(2d^{1/2}).$$

There are various cases to consider.

(a) $d \equiv 1 (\mathrm{mod}\, 8)$. In this case, since x and y cannot both be even, we find that $x^2 - dy^2 = N$ is either odd or divisible by 8. Thus we find that $p(d) \leqq B(2d^{1/2}) + D(2d^{1/2}) = 1/2cd^{1/2} \log d + O(d^{1/2})$, as required.

(b) $d \equiv 5 (\mathrm{mod}\, 8)$. In this case, we find that if N is even, then $2^2 \| N$, and accordingly

$$p(d) \leqq B(2d^{1/2}) + C(2d^{1/2}) - D(2d^{1/2}) = \frac{1}{2} cd^{1/2} \log d + O(d^{1/2}).$$

(c) If $d \equiv 2$ or $3 (\mathrm{mod}\, 4)$ then N can be even only if $2 \| N$ and we obtain

$$\begin{aligned} p(d) &\leqq B(2d^{1/2}) + \sum_{\substack{1<N \leqq 2d^{1\,2} \\ 2 \| N}} 2^{\omega(N)-1} \\ &= B(2d^{1/2}) + \frac{1}{2}\{A(2d^{1/2}) - C(2d^{1/2})\} \\ &= \frac{1}{2} cd^{1/2} \log d + O(d^{1/2}). \end{aligned}$$

It is to be noted for future reference that if $4 \nmid d$, then the $7c/12$ of the theorem can be improved to $1/2c$.

(d) If $d \equiv 0 (\mathrm{mod}\ 4)$, then for a primitive solution of $x^2 - dy^2 = N$ we must have either that x is odd, in which case N is also odd, or else x is even, y odd and $4 | N$. In the latter case we find that $(1/2x)^2 - (1/4d)y^2 = 1/4N$ and so we obtain a primitive solution of the equation $X^2 - (1/4d)Y^2 = 1/4N$, in which moreover y is odd. Thus we have

either $1/4d \equiv 0$ or $1 (\mathrm{mod}\ 4)$ in which case $1/4N$ is odd or divisible by 4,

or $1/4d \equiv 2$ or $3 (\mathrm{mod}\ 4)$ in which case $1/4N$ is odd or $2 \| 1/4N$.

In the first case we obtain

$$\begin{aligned} p(d) &\leqq B(2d^{1/2}) + C(2d^{1/2}) - D(2d^{1/2}) + E(2d^{1/2}) \\ &= \frac{7}{12} c d^{1/2} \log d + O(d^{1/2}) , \end{aligned}$$

and in the second case we obtain similarly

$$\begin{aligned} p(d) &\leqq B(2d^{1/2}) + C(2d^{1/2}) - E(2d^{1/2}) \\ &= \frac{7}{12} c d^{1/2} \log d + O(d^{1/2}) , \end{aligned}$$

which concludes the proof.

LEMMA 7. *As* $x \longrightarrow \infty$,

$$F_1(x) = \sum_{1 \leqq N \leqq x} 2^{\omega(N)} \log \frac{x}{N} = cx \log x + O(x) .$$

Proof. Let $1 < \rho < x$; then

$$\begin{aligned} F_1(x) - F_1(x\rho^{-1}) &= \sum_{1 \leqq N \leqq x} 2^{\omega(N)} \log \frac{x}{N} - \sum_{1 \leqq N \leqq x\rho^{-1}} 2^{\omega(N)} \log \frac{x}{\rho N} \\ &= \sum_{1 \leqq N \leqq x\rho^{-1}} 2^{\omega(N)} \log \rho + \sum_{x\rho^{-1} < N \leqq x} 2^{\omega(N)} \log \frac{x}{N} \end{aligned}$$

and so

$$\log \rho \cdot F(x\rho^{-1}) \leqq F_1(x) - F_1(x\rho^{-1}) \leqq \log \rho \cdot F(x) ,$$

since $x/N < \rho$ for $N > x\rho^{-1}$.

Thus if $1 < \rho^n \leqq x < \rho^{n+1}$, we find that

$$\log \rho \cdot \sum_{r=1}^{n} F(x\rho^{-r}) \leqq F_1(x) - F_1(x\rho^{-n}) \leqq \log \rho \cdot \sum_{r=0}^{n-1} F(x\rho^{-r}) ,$$

and so to complete the proof it suffices to show that

$$\log \rho \cdot \sum_0^{n-1} F(x\rho^{-r}) \longrightarrow cx \log x + O(x) \quad \text{as} \quad \rho \longrightarrow 1+ ,$$

where $n = [(\log x/\log \rho)]$.

Now for all $y > 1$, we have for some constant A,

$$cy \log y - Ay < F(y) < cy \log y + Ay .$$

Thus

$$\log \rho \sum_0^{n-1} F(x\rho^{-r}) < \log \rho \sum_0^{n-1} (cx \log x + Ax)\rho^{-1}$$
$$< \rho \frac{\log \rho}{\rho - 1}(cx \log x + Ax) \longrightarrow cx \log x + Ax ,$$
$$\text{as} \quad \rho \longrightarrow 1+ .$$

On the other hand

$$\log \rho \sum_0^{n-1} F(x\rho^{-r}) > \log \rho \sum_0^{n-1} (cx \log x - cxr \log \rho - Ax)\rho^{-r}$$
$$= \log \rho \cdot (cx \log x - Ax) \sum_0^{n-1} \rho^{-r}$$
$$- cx(\log \rho)^2 \sum_0^{n-1} r\rho^{-r}$$
$$= X - Y , \quad \text{say} .$$

Now

$$X = \frac{\rho(cx \log x - Ax) \log \rho}{\rho - 1}\left\{1 - \frac{1}{\rho^n}\right\} \longrightarrow (cx \log x - Ax)(1 - x^{-1})$$

as $\rho \to 1$, since x lies between ρ^n and ρ^{n+1}. Also

$$Y < cx(\log \rho)^2 \sum_0^{\infty} r\rho^{-r} = \rho^2 cx \left\{\frac{\log \rho}{\rho - 1}\right\}^2 \longrightarrow cx \quad \text{as} \quad \rho \longrightarrow 1+$$

and so the result follows.

LEMMA 8. *Let*

$$A_1(x) = \sum_{\substack{1<N\leqq x \\ 2\mid N}} 2^{\omega(N)} \log \frac{x}{N}$$

with analagous definitions for B_1, C_1, *and* D_1. *Then the results of Lemma* 6, (2)-(5) *hold also for the functions* A_1 *etc.*

Proof. These results follow from Lemma 7 in exactly the same way as the corresponding results follow from Lemma 6(1).

Proof of Theorem 2. We have for each convergent

$$\left| d^{1/2} - \frac{P_r}{Q_r} \right| < \frac{1}{Q_r Q_{r+1}} ,$$

whence

$$\frac{Q_{r+1}}{Q_r} < \frac{1}{Q_r |P_r - Q_r d^{1/2}|} = \frac{d^{1/2} + \dfrac{P_r}{Q_r}}{|P_r^2 - dQ_r^2|} < \frac{2d^{1/2} + 1}{N_r} ,$$

where

$$|P_r^2 - dQ_r^2| = N_r .$$

Consider first the case $N(\varepsilon) = -1$. Then

$$\begin{aligned} \varepsilon_1 = \varepsilon^2 &= P_{2p(d)-1} + Q_{2p(d)-1} d^{1/2} \\ &< (2d^{1/2} + 1) Q_{2p(d)-1} \\ &= (2d^{1/2} + 1) \prod_0^{2p(d)-2} \frac{Q_{r+1}}{Q_r} \\ &< (2d^{1/2} + 1) \prod_0^{2p(d)-2} \frac{2d^{1/2} + 1}{N_r} \\ &= \prod_0^{2p(d)-1} \frac{2d^{1/2} + 1}{N_r} . \end{aligned}$$

Thus

$$\begin{aligned} 2 \log \varepsilon &< \sum_0^{2p(d)-1} \log \frac{2d^{1/2} + 1}{N_r} \\ &\leqq \sum_{0<N<2d^{1/2}} \{f(N; d) + f(-N; d)\} \log \frac{2d^{1/2} + 1}{N} \\ &= \sum_{0<N<2d^{1/2}} \{f(N; d) + f(-N; d)\} \log \frac{2d^{1/2}}{N} + O\{d^{-1/2} F(2d^{1/2})\} \\ &= 2 \sum_{0<N<2d^{1/2}} f(N; d) \log \frac{2d^{1/2}}{N} + O(\log d) , \end{aligned}$$

since in this case $f(N; d) = f(-N; d)$.
Thus

$$\begin{aligned} \log \varepsilon &< \sum_{0<N<2d^{1/2}} f(N; d) \log \frac{2d^{1/2}}{N} + O(\log d) \\ &< \frac{1}{2} c d^{1/2} \log d + O(d^{1/2}) , \end{aligned}$$

as before, using Lemmas 7 and 8 in place of Lemma 6, since in this case $4 \nmid d$. In the case $N(\varepsilon) = +1$, we have

$$\begin{aligned}\varepsilon &= P_{p(d)-1} + Q_{p(d)-1}d^{1/2} \\ &< (2d^{1/2}+1)Q_{p(d)-1} \\ &< \prod_0^{p(d)-1} \frac{2d^{1/2}+1}{N_r},\end{aligned}$$

as before.

Thus

$$\begin{aligned}\log \varepsilon &< \sum_0^{p(d)-1} \log \frac{2d^{1/2}+1}{N_r} \\ &\leqq \sum_{0<N<2d^{1/2}} \{f(N;\, d) + f(-N;\, d)\} \log \frac{2d^{1/2}+1}{N} \\ &= \sum_{0<N<2d^{1/2}} \{f(N;\, d) + f(-N;\, d)\} \log \frac{2d^{1/2}}{N} + O(\log d) \\ &\leqq \frac{1}{2} c d^{1/2} \log d + O(d^{1/2}),\end{aligned}$$

as before, provided $4 \nmid d$.

Finally if $4 | d$ we observe that $\varepsilon = \eta$ or η^2 where η is the fundamental unit of the ring $Z[((1/4)d)^{1/2}]$. Then the result for this case follows by descent since now $\log \varepsilon \leqq 2 \log \eta$.

This concludes the proof of Theorem 2.

Proof of Theorem 3. We have as before

$$\log \varepsilon < \sum_{r=0}^{p(d)-1} \log \frac{2d^{1/2}+1}{N_r}$$

and so for any K satisfying $1 < K < 2d^{1/2}$

$$\begin{aligned}\log \varepsilon &< \sum_{r=0}^{p(d)-1} \log \frac{2d^{1/2}}{N_r} + O(\log d) \\ &= \sum_{\substack{N_r \leqq K \\ 0 \leqq r < p(d)}} \log \frac{2d^{1/2}}{N_r} + \sum_{\substack{N_r > K \\ 0 \leqq r < p(d)}} \log \frac{2d^{1/2}}{N_r} + O(\log d) \\ &< \sum_{1 \leqq N \leqq K} \{f(N;\, d) + f(-N;\, d)\} \log 2d^{1/2} \\ &\quad + p(d) \log \frac{2d^{1/2}}{K} + O(\log d) \\ &< A \log d \cdot K \log K + \frac{1}{2} p(d) \log (4dK^{-2}) + O(K \log d).\end{aligned}$$

In particular taking $K = 2d^{1/2}(\log d)^{-3}$ we obtain

$$\log \varepsilon < 3p(d) \log \log d + o(d^{1/2}).$$

Now for $d = 2^{2k+1}$ we have $\varepsilon = (1+\sqrt{2})^{2^k}$, i.e., $\log \varepsilon > Ad^{1/2}$ where $A > 0$ and so $p(d) \neq o(d^{1/2}/\log \log d)$, as required.

Proof of Theorem 4. If $\log \varepsilon \neq o(d^{1/2} \log d)$, then there exists a positive constant $c_1 < c$ so that for infinitely many values of d, $\log \varepsilon > c_1 d^{1/2} \log d$. Let $g(N; d)$ denote the number of distinct primitive classes of solutions of $x^2 - dy^2 = N$ for which x/y occurs as a convergent to the continued fraction for $d^{1/2}$. Then

$$2p(d) \geqq \sum_{-2d^{1/2} < N < 2d^{1/2}} g(N; d)$$

and

$$\log \varepsilon < \sum_{-2d^{1/2} < N < 2d^{1/2}} g(N; d) \log \frac{2d^{1/2}}{|N|} + O(\log d) .$$

Thus if $k \geqq 1$,

$$\begin{aligned} \log \varepsilon - 2p(d) \log k &< \sum_{-2d^{1/2} < N < 2d^{1/2}} g(N; d) \log \frac{2d^{1/2}}{k\,|N|} + O(\log d) \\ &\leqq \sum_{0 < |N| < 2d^{1/2}k^{-1}} g(N; d) \log \frac{2d^{1/2}}{k|N|} + O(\log d) \\ &\leqq \sum_{0 < N < 2d^{1/2}k^{-1}} 2^{\omega(N)} \log \frac{2d^{1/2}k^{-1}}{N} + O(\log d) \end{aligned}$$

since $g(N; d) \leqq f(N; d)$. Thus

$$\begin{aligned} \log \varepsilon - 2p(d) \log k &< F_1(2d^{1/2}k^{-1}) + O(\log d) \\ &< cd^{1/2}k^{-1} \log d + O(d^{1/2}) . \end{aligned}$$

Thus if $k > c/c_1$, we have for infinitely many values of d,

$$p(d) > \frac{kc_1 - c}{2k \log k} d^{1/2} \log d + O(d^{1/2}) ,$$

as required.

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Received April 23, 1974 and in revised form December 21, 1976.

Royal Holloway College
Egham, Surrey TW 20 OEX
England

Printed in Japan by International Academic Printing Co., Ltd., Tokyo, Japan

Pacific Journal of Mathematics

Vol. 71, No. 1 November, 1977