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## Period of a linear recurrence

by

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**1. Introduction.** There is a long history of research involving the period of repeating sequences of integers. The period of decimal fractions was the subject of early investigation by Leibnitz and Gauss. The period modulo  $n$  of sequence like  $\{ax, ax^2, \dots\}$  is important in the context of Lehmer's frequently utilized congruential method for computer generation of pseudo-random numbers ([2], [4]). Lucas was a major figure among many investigators into divisibility properties of the Fibonacci and other second order recurrences — and these properties are related to the period of such sequences modulo  $n$  [5].

In this article we investigate the period of repetition in a general setting. We first note that the repeating sequences mentioned above fall within the following framework: Let  $K$  be an algebraic number field and  $A$  its ring of integers. Let  $T$  be an  $N \times N$  matrix and  $X_0$  an  $N$ -column vector, both with entries in  $A$ . Define the sequence  $X_0, X_1, \dots$  by the linear recurrence

$$X_{m+1} = TX_m, \quad m = 0, 1, 2, \dots$$

Let  $\mathfrak{a}$  be an ideal in  $A$ . Since  $A/\mathfrak{a}$  is finite, the sequence must, after a perhaps erratic initial segment, repeat periodically modulo  $\mathfrak{a}$ . Define  $v = v(T, X_0, A/\mathfrak{a})$  to be this *period*. That is,  $v$  is the least positive integer for which there is an  $m_0$  giving  $X_{m+v} = X_m$  for all  $m \geq m_0$ . Equality here means coordinatewise equality in the ring  $A/\mathfrak{a}$ . As an example, consider

$$(1.1) \quad T = \begin{bmatrix} 0 & 1 & \dots & 0 \\ 0 & 0 & \dots & 0 \\ \dots & \dots & \dots & \dots \\ 0 & 0 & & 1 \\ a_N & a_{N-1} & \dots & a_1 \end{bmatrix}, \quad X_0 = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_N \end{bmatrix}.$$

Then  $v(T, X_0, A/\mathfrak{a})$  is the period (mod  $\mathfrak{a}$ ) of the general  $N$ th order linear recurrence defined by

$$x_m = a_1 x_{m-1} + a_2 x_{m-2} + \dots + a_N x_{m-N}.$$

$T$  is often referred to as the *companion matrix* of this recurrence.

By looking at the remainders upon division, it is easy to verify that the period of the decimal representation of  $1/p$  for  $p$  prime is  $v([10], [1], Z/pZ)$ . When  $p$  is not 2 or 5, this is just the multiplicative order of the element 10 in the field  $Z/pZ$  of residues mod  $p$ . The general situation for a prime ideal  $\mathfrak{p}$  is analogous. By our Theorem 1,  $v(T, X_0, A/\mathfrak{p})$  is essentially determined by the multiplicative orders of special elements in a finite extension field of the residue class field  $A/\mathfrak{p}$ . This will enable us to make some new estimates of the value of  $v$  and to unify known results, many otherwise proved by complicated recurrence identities.

In Section 2 the problem of determining  $v$  is reduced to the case where  $\mathfrak{a}$  is a prime ideal and Section 3 deals with a prime. In Section 4 these results are applied to certain second and third order recurrences.

**2. Preliminary results.** The sequence  $\{X_m\}$  is called *simply periodic* if  $X_v = X_0$ , i.e.  $X_0$  is the first term to repeat. In this case it is apparent that  $X_m = X_0$  if and only if  $m$  is a multiple of  $v$ .

**LEMMA 1.** *If  $\det T$  is not a zero divisor of  $A/\mathfrak{p}$  then  $\{X_m\}$  is simply periodic.*

**Proof.** For some integer  $m$ ,  $T^m X_0 = X_{m+v} = X_m = T^m X_0$ . When  $\det T \neq 0$  this implies that  $X_v = X_0$ . ■

The next lemma reduces the problem of determining  $v(\mathfrak{a}) = v(T, X_0, A/\mathfrak{a})$  to the case where  $\mathfrak{a}$  is a power of a prime ideal.

**LEMMA 2.** *Let  $\mathfrak{a} = \mathfrak{p}_1^{r_1} \cdot \mathfrak{p}_2^{r_2} \dots \mathfrak{p}_s^{r_s}$  be the factorization of  $\mathfrak{a}$  into prime ideals. Then*

$$v(\mathfrak{a}) = \text{LCM}[v(\mathfrak{p}_1^{r_1}), v(\mathfrak{p}_2^{r_2}), \dots, v(\mathfrak{p}_s^{r_s})].$$

**Proof.** The proof is immediate since, for any column vectors  $X$  and  $Y$ , we have  $X \equiv Y \pmod{\mathfrak{a}}$  if and only if  $X \equiv Y \pmod{\mathfrak{p}_i^{r_i}}$  for all  $i$ . ■

In considering a power of a prime  $\mathfrak{a} = \mathfrak{p}^s$ , regard  $T$  as a linear transformation on  $K^N$ , the vector space of  $N$ -tuples of elements of the number field  $K$ . Suppose that the minimal polynomial  $F(x)$  of  $T$  is irreducible over  $K$ . Let  $L$  be the splitting field of  $F(x)$  over  $K$  and let  $\mathcal{O}$  be the integral closure of  $A$  in  $L$ . Now regard  $T$  as a linear transformation on  $L^N$ . Since the roots of the minimal polynomial are distinct, there is a diagonal matrix  $D$  and an invertible matrix  $H$  such that  $D = HTH^{-1}$ . It is easily seen that the entries of  $H$  can be chosen to lie in  $\mathcal{O}$ ; we do so. Let  $x_0$  denote any coordinate of  $HX_0$  and let  $NX_0$  be the norm of  $x_0$  considered as an element of  $L/K$ . A short matrix calculation suffices to show that the coordinates of  $HX_0$  are conjugate and therefore  $NX_0$  is independent of the choice of  $x_0$ . Finally let  $p$  be the rational prime over which  $\mathfrak{p}$  lies, i.e. the characteristic of  $A/\mathfrak{p}$ , and let  $e$  be the ramification index of  $\mathfrak{p}$  over  $p$ . Let  $s$  denote the greatest positive integer such that  $v(\mathfrak{p}^s) = v(\mathfrak{p})$ .

**LEMMA 3.** *If (1) the minimal polynomial for  $T$  is irreducible over  $K$ , (2) neither  $NX_0$  nor  $\det T$  is divisible by  $p$ , (3)  $\det H$  is not divisible by  $p\mathcal{O}$ , (4)  $e < s(p-1)$ , then  $v(\mathfrak{p}^r) = p^M v(\mathfrak{p})$  where  $M$  is the least non-negative integer greater than or equal to  $(r-s)/e$ .*

It is not always true that  $s = 1$ . Take, for example,

$$T = \begin{bmatrix} 0 & 1 \\ 1 & 5 \end{bmatrix}, \quad X_0 = \begin{bmatrix} 0 \\ 1 \end{bmatrix} \quad \text{and} \quad \mathfrak{p} = (3).$$

The assumptions of Lemma 3 are satisfied yet  $v(Z/27Z) = v(Z/9Z) = v(Z/3Z) = 8$ . Though the hypotheses of the lemma are numerous, note that (2) and (3) can fail for at most a finite number of primes.

**Proof of Lemma 3.** Consider  $\{X_m\}$  as a sequence in  $A/\mathfrak{p}^n$ . To avoid confusion let  $\equiv \pmod{\mathfrak{p}^n}$  signify equality in the ring  $A/\mathfrak{p}^n$  and  $\equiv \pmod{\mathfrak{p}^n \mathcal{O}}$  equality in the ring  $\mathcal{O}/\mathfrak{p}^n \mathcal{O}$ . Since  $\det T$  is assumed not divisible by  $p$ ,  $\{X_m\}$  is simply periodic by Lemma 1. Hence there is a positive integer  $m$  such that  $T^m \equiv I \pmod{\mathfrak{p}^n}$ ; let  $|T|$  denote the least such integer. We first show that  $v(T, X_0, A/\mathfrak{p}^n) = |T|$ . One direction is easy:

$$T^m \equiv I \pmod{\mathfrak{p}^n} \Rightarrow X_m \equiv T^m X_0 \equiv X_0 \pmod{\mathfrak{p}^n}.$$

Conversely assume that  $X_m \equiv X_0 \pmod{\mathfrak{p}^n}$ . Then we have the following implications:

$$T^m X_0 \equiv X_m \equiv X_0 \Rightarrow D^m H X_0 \equiv H T^m X_0 \equiv H X_0 \Rightarrow D^m \equiv I \pmod{\mathfrak{p}^n \mathcal{O}}.$$

The last implication is due to that fact that  $NX_0$  not divisible by  $p$  implies that each coordinate of  $HX_0$  is relatively prime to  $\mathfrak{p}^n \mathcal{O}$ . Furthermore

$$D^m \equiv I \Rightarrow H T^m \equiv D^m H \equiv H \Rightarrow H(T^m - I) \equiv 0 \pmod{\mathfrak{p}^n \mathcal{O}}.$$

Letting  $\tilde{H}$  be the matrix such that  $\tilde{H}H = (\det H)I$  we have  $(\det H)(T^m - I) \equiv \tilde{H}H(T^m - I) \equiv 0 \pmod{\mathfrak{p}^n \mathcal{O}}$ . Because  $\det H$  is not divisible by  $p\mathcal{O}$ ,  $T^m \equiv I \pmod{\mathfrak{p}^n}$ .

Let  $v = v(T, X_0, A/\mathfrak{p})$ . By the hypotheses of the lemma  $T^v = I + \mathfrak{p}^s U$  where not all entries in the matrix  $U$  are divisible by  $p$ . A simple calculation using the binomial expansion then substantiates that  $(I + \mathfrak{p}^s U)^{p^M} \equiv I \pmod{\mathfrak{p}^r}$  and  $M$  is the least integer for which this is true. That  $v(\mathfrak{p}) | v(\mathfrak{p}^r)$  and  $v(\mathfrak{p}^r) | p^M v(\mathfrak{p})$  and  $v(\mathfrak{p}^r) | p^{M-1} v(\mathfrak{p})$  imply that  $v(\mathfrak{p}^r) = p^M v(\mathfrak{p})$ . ■

**3. The period modulo a prime.** In this section we are interested in determining  $v(T, X_0, A/\mathfrak{p})$  where  $\mathfrak{p}$  is a prime ideal in  $A$ . Let  $\bar{K} = A/\mathfrak{p}$  and now let  $F(x)$  be the minimal polynomial for  $T$  considered as a linear transformation on  $\bar{K}^N$ . Then we can write

$$F = (F_1^{e_1})(F_2^{e_2}) \dots (F_r^{e_r})$$

where each  $F_i$  is irreducible over  $\bar{K}$ . The value of  $v$  is highly dependent

on this factorization. In order to concisely state the results, we introduce some notation. Within some algebraically closed field containing  $\bar{K}$  let  $\alpha_i$  be any root of  $F_i$  and let  $\text{ord}(\alpha_i)$  denote the multiplicative order of  $\alpha_i$  in the extension field  $\bar{K}(\alpha_i)$ . For any integer  $h$  with  $0 \leq h \leq e_i$  let  $H_i(x, h) = F(x)/(F_i(x))^{e_i-h}$ . Then define  $h_i$  to be the least integer  $h$  for which  $H_i(T, h)X_0 = 0$ . Finally if  $h_i > 0$  let  $s_i$  be the unique integer such that  $p^{s_i} \geq h_i > p^{s_i-1}$ . Here  $p$  is the characteristic of the field  $\bar{K}$ . Intuitively, the  $h_i$  measure certain "cancellations" due to the initial vector  $X_0$ . The maximum possible value of  $v(T, X_0, A/p)$  is the order of the matrix  $T$ . Loosely speaking, the smaller the values of the  $h_i$ , the greater the variation of  $v(T, X_0, A/p)$  from this maximum. Theorem 1 and its corollaries will make these notions more precise. The proofs follow the statements of the theorem and corollaries.

THEOREM 1. With notation as above,

$$v(T, X_0, A/p) = \text{LCM}[v_i] \quad \text{where} \quad v_i = \begin{cases} 1 & \text{if } \alpha_i = 0 \text{ or } h_i = 0, \\ p^{s_i \text{ord}(\alpha_i)} & \text{otherwise.} \end{cases}$$

When  $F(x)$  is irreducible we have the immediate simplification.

COROLLARY 1. If  $\det T \neq 0$ ,  $X_0 \neq 0$  and the minimal polynomial  $F(x)$  is irreducible over  $\bar{K}$ , then  $v(T, X_0, A/p) = \text{ord}(\alpha)$  where  $\alpha$  is any root of  $F(x)$ .

In the case where  $T$  is the companion matrix of a linear recurrence we can define a norm map:  $\bar{N}: \bar{K}^N \rightarrow \bar{K}$ . The norm  $\bar{N}X_0$  of the initial vector  $X_0$  is significant in assessing the effect of  $X_0$  on the period of the sequence  $\{X_m\} \pmod{p}$ . To define this norm let  $\bar{L}/\bar{K}$  be the splitting field of  $F(x)$ ; let  $\alpha_1, \alpha_2, \dots, \alpha_n$  be all the roots of  $F(x)$  in  $\bar{L}$ ; and let  $G_i(x) = F(x)/(x - \alpha_i)$ . Now consider  $T$  as a linear transformation on  $\bar{L}^N$ . For a matrix of the form (1.1),  $G_i(T)$  is a transformation of rank 1. So there is, for each  $i$ , a fixed vector  $Y_i$  and a linear functional  $g_i$  on  $\bar{L}^N$  such that  $G_i(T)X = g_i(X)Y_i$ . If we express  $X$  as an  $N$ -tuple  $X = (x_1, x_2, \dots, x_N)$  then the  $g_i$  may be written in the form  $g_i(X) = \sum_{j=1}^N a_{ij}x_j$  where the  $a_{ij}$  are constants in  $\bar{L}$ . Now  $\prod_{i=1}^n g_i(X)$  is a homogeneous polynomial in the variables  $x_1, x_2, \dots, x_N$  and is well defined up to a non-zero multiplicative constant in  $\bar{L}$ . It is possible to choose this multiplicative constant so that the coefficients of this homogeneous polynomial lie in  $\bar{K}$ . Letting  $g(X)$  be this form with coefficients in  $\bar{K}$  (well defined up to a non-zero constant in  $\bar{K}$ ) define the norm as a mapping  $\bar{N}: \bar{K}^N \rightarrow \bar{K}$  given by  $X \mapsto g(X)$ . In practice, the norm is easily calculated. For example, consider

$$T = \begin{bmatrix} 0 & 1 \\ a & b \end{bmatrix},$$

the companion matrix of the second order recurrence  $x_m = bx_{m-1} + ax_{m-2}$  over the integers. For  $X = (x, y)$  a short computation yields  $\bar{N}X = (y - \alpha_1 x)(y - \alpha_2 x) = y^2 - axy - bx^2$ . The next corollary states a sufficient condition for  $v$  to take its maximum possible value.

COROLLARY 2. If  $\det T \neq 0$  and  $\bar{N}X_0 \neq 0$ , then

$$v(T, X_0, A/p) = p^s \text{LCM}[\text{ord}(\alpha_i)]$$

where  $s$  is the unique integer such that  $p^s \geq \max e_i > p^{s-1}$ .

The next two corollaries give estimates of  $v$ . Since  $\bar{K}$  is a finite field, its order is a power of  $p$ ; say  $|\bar{K}| = q$ . Let  $f_i$  be the degree of the polynomial  $F_i$  in the factorization of the minimal polynomial  $F$ , and let  $b_i$  be the constant term of  $F_i$ . Let  $\tau_i$  denote the multiplicative order of  $(b_i)(-1)^{f_i}$  in the field  $\bar{K}$ .

COROLLARY 3.  $v(p)|p^s \text{LCM}[\tau_i(q^{f_i}-1)/(q-1)]$  where  $s$  is the unique integer satisfying  $p^s \geq \max e_i > p^{s-1}$ .

COROLLARY 4. Assume that  $h_i \neq 0$ ,  $\det T \neq 0$  and  $\tau_i^u|(q^{f_i}-1)/(q-1)$  for some integer  $u$ . Then  $\tau_i^{u+1}|v(p)$ .

Proof of Theorem 1. In  $\bar{L}$  the polynomial  $F(x)$  can be factored  $F(x) = \prod_{i=1}^h (x - \alpha_i)^{n_i}$  where the  $\alpha_i$  are distinct. If  $V_i$  denotes the kernel of  $(T - \alpha_i)^{n_i}$  then  $\bar{L}^N = V_1 \oplus V_2 \oplus \dots \oplus V_h$  and  $T$  is the direct sum of the transformations  $T_i$  induced by  $T$  restricted to the subspace  $V_i$ . Let  $X_0^i$  be the projection of  $X_0$  on the subspace  $V_i$ . It is then apparent that

$$(3.1) \quad v(T, X_0, \bar{K}) = \text{LCM}[v(T_i, X_0^i, \bar{L})].$$

In order to determine  $v(T_i, X_0^i, \bar{L})$  let  $w_i$  be the least integer such that  $(T - \alpha_i)^{w_i}X_0^i = 0$  but  $(T - \alpha_i)^{w_i-1}X_0^i \neq 0$ . If  $w_i = 0$  or  $\alpha_i = 0$ , then trivially  $v(T_i, X_0^i, \bar{L}) = 1$ . Otherwise  $\alpha_i \neq 0$  implies that  $T_i$  is invertible on  $V_i$  and hence  $v(T_i, X_0^i, \bar{L})$  is the least integer  $m$  such that  $T^m X_0^i = X_0^i$ . To simplify the notation we drop the subscripts and let  $\alpha$  be any of the  $\alpha_i$  and let  $V, w, n$  and  $X$  be the corresponding  $V_i, w_i, n_i$  and  $X_0^i$ . Then the condition on  $m$  stated above is equivalent to

$$\begin{aligned} (\alpha^n - 1)X + \binom{m}{1} \alpha^{m-1}(T - \alpha)X + \dots + \binom{m}{w-1} \alpha^{m-w+1}(T - \alpha)^{w-1}X \\ = [\alpha + (T - \alpha)]^m X - X = T^m X - X = 0. \end{aligned}$$

A short induction using this equation suffices to show that the following conditions must be satisfied:

$$\alpha^m = 1,$$

$$\binom{m}{1} = \binom{m}{2} = \dots = \binom{m}{w-1} \equiv 0 \pmod{p}$$

where  $p$  is the characteristic of  $\bar{K}$ . For the validity of the set of congruences it is necessary and sufficient that  $p^t | m$  where  $t$  is the unique integer such that  $p^t \geq w > p^{t-1}$ . Restating equation (3.1) we have  $v(T, X_0, \bar{K}) = \text{LMC}[v_i]$  where

$$v_i = \begin{cases} 1 & \text{if } \alpha_i = 0 \text{ or } w_i = 0, \\ p^{t_i \text{ord}(\alpha_i)} & \text{otherwise} \end{cases}$$

and  $t_i$  is the unique integer such that  $p^{t_i} \geq w_i > p^{t_i-1}$ . To complete the proof we have only to show that if  $\alpha_i$  and  $\alpha_j$  are roots of the same factor  $f(x)$  of  $F(x)$ , irreducible over  $\bar{K}$ , then (1)  $\text{ord}(\alpha_i) = \text{ord}(\alpha_j)$  and (2)  $w_i = w_j = h$  where we recall that  $h$  is the least integer for which  $H(T, h)X_0 = 0$  where  $H(x, h) = F(x)/(f(x))^{e-h}$ . These facts follow easily from the existence of an isomorphism of  $\bar{K}(\alpha_i)$  onto  $\bar{K}(\alpha_j)$  taking  $\alpha_i$  to  $\alpha_j$  and leaving the elements of  $\bar{K}$  fixed. We omit the details.

Proof of Corollary 2.  $\text{Det} T \neq 0$  insures that  $\alpha_i \neq 0$  for all  $i$ . Now assume that  $\bar{N}X_0 \neq 0$ . Using the notation  $G_i(T)$  with the same meaning as in the definition of the norm, we have  $G_i(T)X_0 \neq 0$  for all  $i$ . As in the proof of the theorem, this implies  $H(T, e_i - 1) \neq 0$ , which is equivalent to  $h_i = e_i$ . The result now follows from Theorem 1. ■

Proof of Corollary 3. The norm  $N$  of an element  $\gamma$  of  $\bar{K}(\alpha_i)$  is defined as the product of the conjugates of  $\gamma$ . Then  $N: \bar{K}(\alpha_i)^* \rightarrow \bar{K}^*$  is a surjective homomorphism of the multiplicative subgroup of  $\bar{K}(\alpha_i)$  onto the multiplicative subgroup of  $\bar{K}$ . Let  $U_i$  be the kernel of this homomorphism; then  $|U_i| = (q^{f_i} - 1)/(q - 1)$ . Since  $N\alpha_i = (-1)^{f_i} b_i$ , we have  $\alpha_i^{f_i} \in U_i$ . Therefore  $\text{ord}(\alpha_i) | [\tau_i(q^{f_i} - 1)/(q - 1)]$ . The corollary then follows from Theorem 1. ■

Proof of Corollary 4. The group  $\bar{K}(\alpha_i)^*$  of invertible elements of  $\bar{K}(\alpha_i)$  is cyclic; let  $g$  be a generator. Then  $g^{q-1}$  is a generator of  $U$ , the kernel of the norm map  $N: \bar{K}(\alpha_i)^* \rightarrow \bar{K}^*$ . Let  $m$  be the exponent such that  $\alpha_i = g^m$ . By definition  $g^{m\tau_i} = \alpha_i^{\tau_i} \in U$ . Therefore we have the congruence  $m\tau_i \equiv j(q-1) \pmod{q^{f_i}-1}$  for some integer  $j$ . So there must exist an integer  $J$  such that  $m = J(q-1)/\tau_i$ . In addition we claim that  $(J, \tau_i) = 1$ . Otherwise we would have

$$\alpha_i^{\tau_i J(J, \tau_i)} = g^{m\tau_i J(J, \tau_i)} = g^{(q-1)J(J, \tau_i)} \in U$$

which contradicts the fact that  $\tau_i$  is the order of  $N\alpha_i$ . By Theorem 1 we have  $1 = \alpha^v = g^{mv} = g^{J(q-1)v/\tau_i}$  which implies that  $q^{f_i} - 1 | vJ(q-1)/\tau_i$ . This in turn implies that  $\tau_i^{u+1} | vJ$  and Corollary 4 follows. ■

4. Examples. To illustrate the theory let

$$T = \begin{bmatrix} 0 & 1 \\ 1 & 1 \end{bmatrix}, \quad X_0 = \begin{bmatrix} 0 \\ 1 \end{bmatrix}$$

and let  $n$  be a positive integer. Consider  $v(n) = v(T, X_0, Z/nZ)$ . We choose this as our first example because  $v(n)$  is the period of the Fibonacci sequence ( $x_{m+1} = x_m + x_{m-1}$  with  $x_0 = 0$  and  $x_1 = 1$ ), and there is an extensive literature on this subject ([1], [3], [8], [9]). The following theorem is a direct consequence of Lemmas 2 and 3 and Corollaries 3 and 4. The usual proof is based on lengthy Fibonacci identities.

THEOREM 2. (i) If  $n = p_1^{r_1} p_2^{r_2} \dots p_t^{r_t}$  then

$$v(n) = \text{LCM}[v(p_1^{r_1}), \dots, v(p_t^{r_t})].$$

(ii) If  $s$  is the greatest integer  $\leq r$  such that  $v(p^s) = v(p)$ , then

$$v(p^r) = p^{r-s} v(p) \quad \text{for any prime } p.$$

(iii) If  $p \equiv \pm 3 \pmod{10}$  then  $v(p) | 2(p+1)$  and  $v(p) \nmid p+1$ . If  $p \equiv \pm 1 \pmod{10}$  then  $v(p) | p-1$  and  $2 | v(p)$ .

In part (iii) it is often, but not always, true that  $v(p) = 2(p+1)$  or  $v(p) = p-1$ . For example  $v(47) = 32$  and  $v(101) = 50$ . In Section 2 we gave an example of a matrix for which  $v(p^2) = v(p)$ . For the Fibonacci matrix, however, it has been an unsolved conjecture for at least 18 years [8] that  $v(p^2) = v(p)$ . This would imply that always  $s = 1$  in part (ii). Penny and Pomerance [6] have verified it by computer for all  $p \leq 177409$ . By the methods of this paper, the conjecture is equivalent to  $\alpha^{p^2-1} \not\equiv 1 \pmod{p^2 B}$  where  $B$  is the set of algebraic integers in  $Q(\sqrt{5})$  and  $\alpha = (1 + \sqrt{5})/2$ . A similar congruence  $2^{p^2-1} \not\equiv 1 \pmod{p^2}$  has been studied extensively. The first counterexample is  $p = 1093$ . The analogy between the two congruences makes the existence of a large counterexample to  $v(p^2) = v(p)$  seem likely. Finally we note that for arbitrary initial vector  $Y_0$  we do not necessarily have  $v(Y_0) = v \begin{pmatrix} 0 \\ 1 \end{pmatrix}$ . For example  $v \begin{pmatrix} 3 \\ 1 \end{pmatrix} = 5$  while  $v \begin{pmatrix} 0 \\ 1 \end{pmatrix} = 10$ . However, it can be shown via Theorem 1 that either  $v(Y_0) = v \begin{pmatrix} 0 \\ 1 \end{pmatrix}$  or  $v(Y_0) = \frac{1}{2} v \begin{pmatrix} 0 \\ 1 \end{pmatrix}$ .

As a second example consider the sequence of integers  $x_1, x_2, \dots$  defined by the integral second order recurrence

$$x_{m+1} = ax_m + bx_{m-1}, \quad x_0 = 0; x_1 = 1.$$

Historically more attention has been focused on the rank than on the period. The rank  $\mu(n)$  of an integer  $n$  is defined as the least positive integer  $m$  such that  $n$  divides  $x_m$ . We will assume that the recurrence is non-degenerate, i.e.  $a, b \not\equiv 0 \pmod{n}$ . Then for a prime  $p$

$$\mu(p) = v(S, X_0, Z/pZ) \quad \text{where} \quad S = \begin{bmatrix} 0 & 1 \\ -1 & -(2+a/b) \end{bmatrix} \text{ and } X_0 = \begin{bmatrix} 0 \\ 1 \end{bmatrix}.$$

(We leave the proof to the reader.) The following theorem has occurred in the literature in various forms. It is a special case of our Corollary 3. Here

$\left(\frac{q}{p}\right)$  denotes the Legendre symbol.

**THEOREM 3.** *Let  $p$  be an odd prime. If  $a^2 + 4b \equiv 0 \pmod{p}$  then  $\mu(p) = p$ . If  $a^2 + 4b \not\equiv 0 \pmod{p}$  then*

$$\mu(p) | p-1 \quad \text{when} \quad \left(\frac{a^2+4b}{p}\right) = 1$$

and

$$\mu(p) | p+1 \quad \text{when} \quad \left(\frac{a^2+4b}{p}\right) = -1.$$

As a final example consider the recurrence  $x_m = x_{m-1} + x_{m-2} + x_{m-3}$  with the initial values  $x_0 = x_1 = 0$  and  $x_2 = 1$ . This is a likely third order generalization of the Fibonacci sequence. The companion matrix is

$$U = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 1 & 1 & 1 \end{bmatrix} \quad \text{and} \quad X_0 = \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}.$$

The minimal polynomial for  $U$  over  $\mathbb{Z}/p\mathbb{Z}$  for any prime  $p$  is  $F(x) = x^3 - x^2 - x - 1$ . Modulo Lemmas 2 and 3, the determination of  $v(U, X_0, \mathbb{Z}/n\mathbb{Z})$  is reduced to the case of  $n$  prime. The Newton formulas can be used to calculate the discriminant of  $F(x)$ :  $d(F) = -44$ . Hence the only primes for which  $F(x)$  has a multiple root are 2 and 11. For all other primes we apply a long known criteria for the factorability of cubics mod  $p$  and Corollary 3 to derive the following theorem.  $v(p)$  means  $v(U, X_0, \mathbb{Z}/p\mathbb{Z})$ .

**THEOREM 4.** *Assume that  $p$  is a prime other than 2 or 11.*

If  $\left(\frac{p}{11}\right) = 1$  then

$$\begin{cases} v(p) | p^2 + p + 1 & \text{if } F(x) \text{ is irreducible mod } p, \\ v(p) | p - 1 & \text{otherwise.} \end{cases}$$

If  $\left(\frac{p}{11}\right) = -1$  then  $v(p) | p^2 - 1$ .

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