

## A parametric family of elliptic curves

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**1. Introduction.** A set of positive integers  $\{a_1, \dots, a_m\}$  is called a *Diophantine  $m$ -tuple* if  $a_i a_j + 1$  is a perfect square for all  $1 \leq i < j \leq m$ . The problem of construction of Diophantine  $m$ -tuples has a long history (see [4]). Diophantus found a set of four positive rationals with the above property. However, the first Diophantine quadruple was found by Fermat, and it was the set  $\{1, 3, 8, 120\}$ .

In 1969, Baker and Davenport [1] proved that if  $d$  is a positive integer such that  $\{1, 3, 8, d\}$  is a Diophantine quadruple, then  $d$  has to be 120. Recently, the theorem of Baker and Davenport has been generalized to some parametric families of Diophantine triples ([5, 6, 8]). The main result of [5] is the following theorem.

**THEOREM 1.** *Let  $k \geq 2$  be an integer. If the set  $\{k-1, k+1, 4k, d\}$  is a Diophantine quadruple, then  $d$  has to be  $16k^3 - 4k$ .*

Eliminating  $d$  from the system

$$(1) \quad (k-1)d + 1 = x_1^2, \quad (k+1)d + 1 = x_2^2, \quad 4kd + 1 = x_3^2,$$

we obtain the system

$$(2) \quad (k+1)x_1^2 - (k-1)x_2^2 = 2,$$

$$(3) \quad 4kx_1^2 - (k-1)x_3^2 = 3k + 1,$$

and then we can reformulate this system into the equation  $v_m = w_n$ , where  $(v_m)$  and  $(w_n)$  are binary recursive sequences defined by

$$v_0 = 1, \quad v_1 = 2k - 1, \quad v_{m+2} = 2kv_{m+1} - v_m, \quad m \geq 0,$$

$$w_0 = 1, \quad w_1 = 3k - 2, \quad w_{n+2} = (4k - 2)w_{n+1} - w_n, \quad n \in \mathbb{Z}.$$

In order to prove Theorem 1, it suffices to prove that all solutions of the equation  $v_m = w_n$  are given by  $v_0 = w_0 = 1$  and  $v_2 = w_{-2} = 4k^2 - 2k - 1$ , which correspond to  $d = 0$  and  $d = 16k^3 - 4k$ . A comparison of

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the upper bound for solutions, obtained from the theorem of Rickert [20] on simultaneous rational approximations to the numbers  $\sqrt{(k-1)/k}$  and  $\sqrt{(k+1)/k}$ , with the lower bound obtained from the congruence condition modulo  $4k(k-1)$  finishes the proof for  $k \geq 29$ . In the proof of Theorem 1 for  $k \leq 28$  we used Grinstead's method [13].

It is clear that every solution of the system (1) induces an integer point on the elliptic curve

$$E_k : y^2 = ((k-1)x+1)((k+1)x+1)(4kx+1).$$

Our conjecture is that the converse of this statement is also true.

**CONJECTURE 1.** *Let  $k \geq 3$  be an integer. All integer points on  $E_k$  are given by*

$$(x, y) \in \{(0, \pm 1), (16k^3 - 4k, \pm(128k^6 - 112k^4 - 20k^2 - 1))\}.$$

In this paper we will prove Conjecture 1 under the assumption that  $\text{rank}(E_k(\mathbb{Q})) = 1$ . This condition is not unrealistic since the ‘‘generic rank’’ of the corresponding elliptic surface is equal 1. We will also prove Conjecture 1 for two subfamilies of curves with rank 2 and for one subfamily with rank 3. Finally, using the properties of Pellian equations, we will prove Conjecture 1 for all  $k$  in the range  $3 \leq k \leq 1000$ .

Let us note that in [9] the family of elliptic curves

$$C_l : y^2 = (x+1)(3x+1)(c_l x+1),$$

where  $c_1 = 8$ ,  $c_2 = 120$ ,  $c_{l+2} = 14c_{l+1} - c_l + 8$  for  $l \geq 1$ , was considered. It is proven that if  $\text{rank}(C_l(\mathbb{Q})) = 2$  or  $l \leq 40$ , with possible exceptions  $l = 23$  and  $l = 37$ , then all integer points on  $C_l$  are

$$x \in \{-1, 0, c_{l-1}, c_{l+1}\}.$$

In particular, for  $l = 1$  it follows that all integer points on  $E_2$  are

$$(x, y) \in \{(-1, 0), (0, \pm 1), (120, \pm 6479)\}.$$

## 2. Torsion group.

The coordinate transformation

$$x \mapsto \frac{x}{4k(k-1)(k+1)}, \quad y \mapsto \frac{y}{4k(k-1)(k+1)}$$

applied on the curve  $E_k$  leads to the elliptic curve

$$\begin{aligned} E'_k : y^2 &= (x + 4k^2 + 4k)(x + 4k^2 - 4k)(x + k^2 - 1) \\ &= x^3 + (9k^2 - 1)x^2 + 24k^2(k^2 - 1)x + 16k^2(k^2 - 1)^2. \end{aligned}$$

There are three rational points on  $E'_k$  of order 2, namely

$$A_k = (-4k^2 - 4k, 0), \quad B_k = (-4k^2 + 4k, 0), \quad C_k = (-k^2 + 1, 0),$$

and also another obvious rational point on  $E'_k$ , namely

$$P_k = (0, 4k^3 - 4k).$$

We will show that the point  $P_k$  cannot be of finite order.

**THEOREM 2.**  $E'_k(\mathbb{Q})_{\text{tors}} \simeq \mathbb{Z}/2\mathbb{Z} \oplus \mathbb{Z}/2\mathbb{Z}$ .

**PROOF.** Assume that  $E'_k(\mathbb{Q})_{\text{tors}}$  contains a subgroup isomorphic to  $\mathbb{Z}/2\mathbb{Z} \oplus \mathbb{Z}/4\mathbb{Z}$ . Then a theorem of Ono [19, Main Theorem 1] implies that  $3k^2 + 4k + 1$  and  $3k^2 - 4k + 1$  are perfect squares. Since  $\gcd(3k + 1, k + 1) = \gcd(3k - 1, k - 1) \in \{1, 2\}$ , we have

$$(4) \quad 3k + 1 = \alpha^2, \quad k + 1 = \beta^2, \quad 3k - 1 = 2\gamma^2, \quad k - 1 = 2\delta^2$$

or

$$(5) \quad 3k + 1 = 2\alpha^2, \quad k + 1 = 2\beta^2, \quad 3k - 1 = \gamma^2, \quad k - 1 = \delta^2.$$

From  $k = 2\delta^2 + 1$  it follows that  $k$  is odd. On the other hand, from  $\alpha^2 - \beta^2 = 2k$  it follows that  $k$  is even, a contradiction. Similarly, relation (5) implies  $k = 2\beta^2 - 1$  and  $\gamma^2 - \delta^2 = 2k$ , which again leads to a contradiction.

Hence,  $E'_k(\mathbb{Q})_{\text{tors}} \simeq \mathbb{Z}/2\mathbb{Z} \oplus \mathbb{Z}/2\mathbb{Z}$  or  $E'_k(\mathbb{Q})_{\text{tors}} \simeq \mathbb{Z}/2\mathbb{Z} \oplus \mathbb{Z}/6\mathbb{Z}$ , and according to the theorem of Ono the latter is possible iff there exist integers  $\alpha$  and  $\beta$  such that  $\alpha/\beta \notin \{-2, -1, -1/2, 0, 1\}$  and

$$3k^2 + 4k + 1 = \alpha^4 + 2\alpha^3\beta, \quad 3k^2 - 4k + 1 = 2\alpha\beta^3 + \beta^4.$$

Now we have

$$(6) \quad (\alpha^2 + \alpha\beta + \beta^2)^2 - 3\alpha^2\beta^2 = 6k^2 + 2,$$

which is impossible since the left hand side of (6) is  $\equiv 0$  or  $1 \pmod{3}$ , and the right hand side of (6) is  $\equiv 2 \pmod{3}$ . ■

**COROLLARY 1.**  $\text{rank}(E'_k(\mathbb{Q})) \geq 1$ .

**PROOF.** By Theorem 2, the point  $P_k = (0, 4k^3 - 4k)$  on  $E'_k$  is not of finite order, which shows that  $\text{rank}(E'_k(\mathbb{Q})) \geq 1$ . ■

### 3. Case $\text{rank}(E_k(\mathbb{Q})) = 1$

**LEMMA 1.**  $P_k, P_k + A_k, P_k + B_k, P_k + C_k \notin 2E'_k(\mathbb{Q})$ .

**PROOF.** We have

$$P_k + A_k = (-4k^2 + 2k + 2, -6k^2 + 4k + 2),$$

$$P_k + B_k = (-4k^2 - 2k + 2, 6k^2 + 4k - 2),$$

$$P_k + C_k = (8k^2, -36k^3 + 4k).$$

Since none of the numbers  $k^2 - 1$ ,  $-3k^2 + 2k + 1$ ,  $-3k^2 - 2k + 1$  and  $9k^2 - 1$  is a perfect square (for  $k \geq 2$ ), by [15, 4.2, p. 85] we conclude that  $P_k, P_k + A_k, P_k + B_k, P_k + C_k \notin 2E'_k(\mathbb{Q})$ . ■

THEOREM 3. Let  $k \geq 3$  be an integer. If the rank of the elliptic curve

$$E_k : y^2 = ((k-1)x+1)((k+1)x+1)(4kx+1)$$

is 1, then all integer points on  $E_k$  are

$$(7) \quad (x, y) \in \{(0, \pm 1), (16k^3 - 4k, \pm(128k^6 - 112k^4 + 20k^2 - 1))\}.$$

PROOF. Let  $E'_k(\mathbb{Q})/E'_k(\mathbb{Q})_{\text{tors}} = \langle U \rangle$  and  $X \in E'_k(\mathbb{Q})$ . Then we can represent  $X$  in the form  $X = mU + T$ , where  $m$  is an integer and  $T$  is a torsion point, i.e.  $T \in \{\mathcal{O}, A_k, B_k, C_k\}$ . Similarly,  $P_k = m_P U + T_P$  for an integer  $m_P$  and a torsion point  $T_P$ . By Lemma 1,  $m_P$  is odd. Hence,  $U \equiv P + T_P \pmod{2E'_k(\mathbb{Q})}$ . Therefore we have  $X \equiv X_1 \pmod{2E'_k(\mathbb{Q})}$ , where

$$(8) \quad X_1 \in \mathcal{S} = \{\mathcal{O}, A_k, B_k, C_k, P_k, P_k + A_k, P_k + B_k, P_k + C_k\}.$$

Let  $\{a, b, c\} = \{4k^2 + 4k, 4k^2 - 4k, k^2 - 1\}$ . By [15, 4.6, p. 89], the function  $\varphi : E'_k(\mathbb{Q}) \rightarrow \mathbb{Q}^*/\mathbb{Q}^{*2}$  defined by

$$\varphi(X) = \begin{cases} (x+a)\mathbb{Q}^{*2} & \text{if } X = (x, y) \neq \mathcal{O}, (-a, 0), \\ (b-a)(c-a)\mathbb{Q}^{*2} & \text{if } X = (-a, 0), \\ \mathbb{Q}^{*2} & \text{if } X = \mathcal{O}, \end{cases}$$

is a group homomorphism.

Therefore, in order to find all integer points on  $E_k$ , it suffices to solve in integers all systems of the form

$$(9) \quad (k-1)x+1 = \alpha\Box, \quad (k+1)x+1 = \beta\Box, \quad 4kx+1 = \gamma\Box$$

where for  $X_1 = (4k(k^2-1)u, 4k(k^2-1)v) \in \mathcal{S}$ , the numbers  $\alpha, \beta, \gamma$  are defined by  $\alpha = (k-1)u+1$ ,  $\beta = (k+1)u+1$ ,  $\gamma = 4ku+1$  if all of these three expressions are nonzero, and if e.g.  $(k-1)u+1 = 0$  then we define  $\alpha = \beta\gamma$ . Here  $\Box$  denotes a square of a rational number.

Observe that for  $X_1 = P_k$  the system (9) becomes

$$(k-1)x+1 = \Box, \quad (k+1)x+1 = \Box, \quad 4kx+1 = \Box.$$

As we said in the introduction, this system is completely solved in [5], and its solutions correspond to the integer points on  $E_k$  listed in Theorem 3.

Hence, we have to prove that for  $X_1 \in \mathcal{S} \setminus \{P_k\}$ , the system (9) has no integer solution.

For  $X_1 \in \{A_k, B_k, P_k + A_k, P_k + B_k\}$  exactly two of the numbers  $\alpha, \beta, \gamma$  are negative and accordingly the system (9) has no integer solution. Let us consider three remaining cases. In the rest of the paper by  $e'$  we will denote the square-free part of an integer  $e$ .

1.  $X_1 = \mathcal{O}$ . The system (9) becomes

$$(10) \quad (k-1)x+1 = k(k+1)\Box,$$

$$(11) \quad (k+1)x+1 = k(k-1)\Box,$$

$$(12) \quad 4kx + 1 = (k - 1)(k + 1)\square.$$

Since  $k'$  divides  $(k - 1)x + 1$  and  $(k + 1)x + 1$ , we have  $k' = 1$  or  $2$ , and it means that  $k = \square$  or  $2\square$ . In the same way we find that  $k - 1 = \square$  or  $2\square$ , and  $k + 1 = \square$  or  $2\square$ . Thus, between three successive numbers  $k - 1, k, k + 1$  we have two squares or two double-squares, a contradiction.

2.  $X_1 = C_k$ . Now the system (9) becomes

$$\begin{aligned} (k - 1)x + 1 &= k(3k + 1)\square, \\ (k + 1)x + 1 &= k(3k - 1)\square, \\ 4kx + 1 &= (3k - 1)(3k + 1)\square. \end{aligned}$$

If  $k$  is even, then  $(3k - 1)(3k + 1) \equiv -1 \pmod{4}$  and thus the equation  $4kx + 1 = (3k - 1)(3k + 1)\square$  is impossible modulo 4.

If  $k \equiv 1 \pmod{4}$ , then  $(k + 1)x + 1$  is odd. But  $k(3k - 1) \equiv 2 \pmod{4}$  implies that  $k(3k - 1)\square$  is even, a contradiction.

If  $k \equiv -1 \pmod{4}$ , then  $(k - 1)x + 1$  is odd, but  $k(3k + 1) \equiv 2 \pmod{4}$  and we again have a contradiction.

3.  $X_1 = P_k + C_k$ . We have to solve the system

$$\begin{aligned} (k - 1)x + 1 &= (k + 1)(3k + 1)\square, \\ (k + 1)x + 1 &= (k - 1)(3k - 1)\square, \\ 4kx + 1 &= (k - 1)(k + 1)(3k - 1)(3k + 1)\square. \end{aligned}$$

Assume that  $k$  is even. Since  $(k + 1)'$  divides  $(k - 1)x + 1$  and  $4kx + 1$  we have  $(k + 1)' \mid (3k + 1)$ , which implies  $(k + 1)' = 1$  and  $k + 1 = \square$ . In the same way we obtain  $k - 1 = \square$ , which is impossible.

Assume now that  $k$  is odd. Then  $(k - 1)x + 1$  and  $(k + 1)x + 1$  are odd. Furthermore,  $(k + 1)(3k + 1) \equiv 0 \pmod{8}$  and as the number  $(k + 1)(3k + 1)\square = (k - 1)x + 1$  is odd we should have  $(k + 1)(3k + 1) \equiv 0 \pmod{16}$ . This implies  $k \equiv 5$  or  $7 \pmod{8}$ .

Similarly, since  $(k - 1)(3k - 1) \equiv 0 \pmod{8}$  and  $(k - 1)(3k - 1)\square = (k + 1)x + 1$  is odd, we conclude that  $(k - 1)(3k - 1) \equiv 0 \pmod{16}$ . This implies  $k \equiv 1$  or  $3 \pmod{8}$  and we get a contradiction. ■

REMARK 1. Bremner, Stroeker and Tzanakis [2] recently proved a result similar to our Theorem 3 for the family of elliptic curves

$$C_k : \quad y^2 = \frac{1}{3}x^3 + \left(k - \frac{1}{2}\right)x^2 + \left(k^2 - k + \frac{1}{6}\right)x,$$

under the assumptions that  $\text{rank}(C_k(\mathbb{Q})) = 1$  and that  $C_k(\mathbb{Q})/C_k(\mathbb{Q})_{\text{tors}} = \langle(1, k)\rangle$ .

We come to the following natural question: How realistic is the condition  $\text{rank}(E_k(\mathbb{Q})) = 1$ ? We calculated the rank for  $2 \leq k \leq 100$  using the programs SIMATH [22] and MWRANK [3]. The rank values are listed in Table 1.

**Table 1**

$\text{rank}(E_k(\mathbb{Q})) = 1$	$k = 2, 3, 5, 7, 8, 9, 12, 13, 17, 18, 24, 26, 28, 29, 33, 35, 36, 41, 44, 51, 55, 57, 58, 61, 64, 66, 67, 70, 73, 75, 78, 79, 82, 85, 86, 87, 89, 92, 96, 98, 100$
$\text{rank}(E_k(\mathbb{Q})) = 2$	$k = 4, 6, 10, 11, 15, 16, 19, 20, 21, 22, 23, 25, 27, 30, 32, 37, 38, 39, 40, 42, 43, 45, 46, 47, 48, 49, 50, 53, 54, 59, 62, 65, 68, 69, 71, 72, 74, 77, 81, 83, 84, 88, 90, 91, 93, 94^*, 95, 97, 99$
$\text{rank}(E_k(\mathbb{Q})) = 3$	$k = 14, 31, 34, 52, 56, 60, 63, 76, 80$

The rank has been determined unconditionally for  $k$  in the range  $2 \leq k \leq 100$  except for  $k = 94$ , when it is computed assuming the Birch and Swinnerton-Dyer Conjecture (Manin's conditional algorithm). We obtained the following distribution of ranks: 41 cases of rank 1, 49 cases of rank 2 and 9 cases of rank 3.

The data from Table 1 suggest that the generic rank of the elliptic curve  $E'$  over  $\mathbb{Q}(k)$  is 1, and we prove this statement in the following theorem.

**THEOREM 4.**  $\text{rank } E'(\mathbb{Q}(k)) = 1$ .

**PROOF.** Let  $(x(k), y(k)) \in E'(\mathbb{Q}(k))$  and  $x(k) = p(k)/q^2(k)$ , where  $p(k), q(k)$  are polynomials with integer coefficients. We have

$$\begin{aligned} p(k) + (k^2 - 1)q^2(k) &= \mu_1(k)\mu_2(k)\square, \\ p(k) + (4k^2 - 4k)q^2(k) &= \mu_1(k)\mu_3(k)\square, \\ p(k) + (4k^2 + 4k)q^2(k) &= \mu_2(k)\mu_3(k)\square, \end{aligned}$$

where  $\square$  denotes a square of a polynomial in  $\mathbb{Z}[k]$ , and  $\mu_1(k), \mu_2(k), \mu_3(k)$  are square-free polynomials in  $\mathbb{Z}[k]$ . We may also choose the leading coefficient of  $\mu_1(k)$  to be positive. After this choice, the triple  $(\mu_1(k), \mu_2(k), \mu_3(k))$  is uniquely determined by  $x(k)$ .

Furthermore, we have  $\mu_1(k) \mid (k-1)(3k-1)$ ,  $\mu_2(k) \mid (k+1)(3k+1)$  and  $\mu_3(k) \mid 8k$ . Hence,

$$\begin{aligned} \mu_1(k) &\in \{1, k-1, 3k-1, (k-1)(3k-1)\}, \\ \mu_2(k) &\in \{\pm 1, \pm(k-1), \pm(3k-1), \pm(k-1)(3k-1)\}, \\ \mu_3(k) &\in \{\pm 1, \pm 2, \pm k, \pm 2k\}. \end{aligned}$$

We claim that there are exactly eight triples  $(\mu_1(k), \mu_2(k), \mu_3(k))$  which may appear:

$$\begin{aligned}
 & (k(k+1), k(k-1), (k-1)(k+1)), \\
 & (2(3k+1), -2(k-1), -(k-1)(3k+1)), \\
 & (2(k+1), -2(3k+1), -(k+1)(3k-1)), \\
 (13) \quad & (k(3k+1), k(3k-1), (3k-1)(3k+1)), \quad (1, 1, 1), \\
 & (2k(k+1)(3k+1), -2k, -(k+1)(3k+1)), \\
 & (2k, -2k(k-1)(3k-1), -(k-1)(3k-1)), \\
 & ((k+1)(3k+1), (k-1)(3k-1), (k-1)(k+1)(3k-1)(3k+1)),
 \end{aligned}$$

which correspond to the points  $\mathcal{O}$ ,  $A(k) = A_k$ ,  $B(k) = B_k$ ,  $C(k) = C_k$ ,  $P(k) = P_k$ ,  $P(k) + A(k)$ ,  $P(k) + B(k)$  and  $P(k) + C(k)$ .

Let us now consider the specialization  $k = 12$ . We choose  $k = 12$  because  $\text{rank}(E'_{12}(\mathbb{Q})) = 1$ ,  $E'_{12}(\mathbb{Q})/E'_{12}(\mathbb{Q})_{\text{tors}} = \langle P_{12} \rangle$  and furthermore the square-free parts of all polynomial factors of  $(k-1)(3k-1)$ ,  $(k+1)(3k+1)$  and  $8k$  respectively, evaluated at  $k = 12$ , are distinct. Thus, if there are more than 8 choices for  $(\mu_1(k), \mu_2(k), \mu_3(k))$  on  $E'(\mathbb{Q}(k))$ , there will be more than 8 choices on  $E'_{12}(\mathbb{Q})$ . Since this is not the case, we conclude that all possibilities for  $(\mu_1(k), \mu_2(k), \mu_3(k))$  are indeed given by (13).

Let  $V$  be an arbitrary point on  $E(\mathbb{Q}(k))$ . Consider the nine points

$$\mathcal{O}, A(k), B(k), C(k), P(k), P(k) + A(k), P(k) + B(k), P(k) + C(k), V.$$

Two of them have equal corresponding triples. By [14, 4.3, p. 125], these two points are congruent modulo  $2E'(\mathbb{Q}(k))$ . We have already proved in Theorem 2 and Lemma 1 that the first eight points are incongruent modulo  $2E'(\mathbb{Q}(k))$  (since the specialization map is a homomorphism). Hence we have two possibilities:

- (1)  $V \equiv T_1 \pmod{2E'(\mathbb{Q}(k))}$ ,
- (2)  $V \equiv P(k) + T_2 \pmod{2E'(\mathbb{Q}(k))}$ ,

where  $T_i \in \{\mathcal{O}, A(k), B(k), C(k)\}$ .

Let  $\{D_1, \dots, D_r\}$  be the Mordell–Weil base for  $E'(\mathbb{Q}(k))$  and assume that  $r \geq 2$ . Let  $P(k) = \sum_{i=1}^r \alpha_i D_i + T$ , where  $T$  is a torsion point. Consider the point  $D_r$ . According to the above discussion, we have two possibilities:

- (1)  $D_r \equiv T_1 \pmod{2E'(\mathbb{Q}(k))}$ . This implies  $D_r = T_1 + 2F_r$ , where  $F_r = \sum_{i=1}^r \beta_i D_i + T'$ , and we obtain  $1 = 2\beta_r$ , a contradiction.
- (2)  $D_r \equiv P(k) + T_2 \pmod{2E'(\mathbb{Q}(k))}$ . Now we have

$$\alpha_1 D_1 + \dots + \alpha_{r-1} D_{r-1} + (\alpha_r - 1) D_r + T_2 + T \in 2E'(\mathbb{Q}(k)).$$

Hence,  $\alpha_{r-1}$  is even and  $\alpha_r$  is odd. Analogously, considering  $D_{r-1}$ , we conclude that  $\alpha_{r-1}$  is odd and  $\alpha_r$  is even, which leads to a contradiction. ■

If we define the average rank of  $E'(\mathbb{Q}(k))$  to be

$$\text{Avg.rank } E'(\mathbb{Q}(k)) = \lim_{N \rightarrow \infty} \frac{1}{N} \sum_{k=1}^N \text{rank}(E'_k(\mathbb{Q})),$$

then the Katz–Sarnak Conjecture (see [21]) states that

$$\text{Avg.rank } E'(\mathbb{Q}(k)) = \text{rank } E'(\mathbb{Q}(k)) + 1/2 = 1.5.$$

This means that at least 50% of curves  $E_k$  should have rank 1. As explained in [21], the Katz–Sarnak Conjecture is not in complete agreement with experimental results of Fermigier [10]. Examining an extensive collection of data (66918 curves in 93 families) Fermigier found that  $\text{rank}(E_t(\mathbb{Q})) = \text{rank } E(\mathbb{Q}(t))$  in 32% of cases. Perhaps it can be compared with our situation where we found that in the range  $2 \leq k \leq 200$  we have  $\text{rank}(E'_k(\mathbb{Q})) = \text{rank } E'(\mathbb{Q}(k))$  in 36% of cases.

Thus we have reasons to believe that Theorem 3 shows that Conjecture 1 is valid for a large class of positive integers  $k$ .

**4. Families with rank equal 2 and 3.** The Katz–Sarnak Conjecture implies, and Table 1 confirms, that there are many curves in the family  $E_k$  with rank  $\geq 2$ . Therefore, we may try to find an explanation for these additional rational points on  $E_k$ . We succeeded in two special cases. Namely, we used SIMATH <sup>(1)</sup> to find all integer points on  $E'_k$  in some cases with  $\text{rank}(E'_k(\mathbb{Q})) > 1$ . Then we transformed these integer points on  $E'_k$  to rational points on  $E_k$ . After doing it, we noticed some regularities in the appearance of these points. Namely, there were several curves with rational point with  $x$ -coordinate  $3/4$ , and also several curves with two rational points with  $x$ -coordinates very close to 6. Analyzing these phenomena, we find two subfamilies of  $(E_k)$  which consist of elliptic curves with rank  $\geq 2$ .

More precisely, these families are  $E_{k_1(n)}$  and  $E_{k_2(m)}$ , where  $k_1(n) = 3n^2 + 2n - 2$  and  $k_2(m) = \frac{1}{2}(3m^2 + 5m)$ .

Let us first consider the family  $E_{k_1(n)}$ . For the sake of simplicity we denote  $E'_{k_1(n)}$  by  $E_n^*$ . It is easy to verify that the point

$$R_n = (3(n+1)(3n-1)(3n^2+2n-3)(3n^2+2n-2), \\ (n+1)(3n-1)(3n+1)(3n^2+2n-3)(3n^2+2n-2)(9n^2+6n-5))$$

is on  $E_n^*$ . Note that the  $x$ -coordinate of  $R_n$  is equal to

$$\frac{3}{4} \cdot 4k_1(n)(k_1(n)-1)(k_1(n)+1).$$

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<sup>(1)</sup> In SIMATH there is implemented the algorithm of Gebel, Pethő and Zimmer [11] for computing all integer points of the elliptic curve.



Using similar arguments to those in the previous section, we can prove that  $\text{rank}(E_n^*(\mathbb{Q})) \geq 2$  for  $n \neq -1, 0, 1$  and that the generic rank of  $E^*$  over  $\mathbb{Q}(n)$  is 2.

**THEOREM 5.** *If  $\text{rank}(E_n^*(\mathbb{Q})) = 2$ , then all integer points on  $E_k$ , where  $k = k_1(n)$ , are given by (7).*

We omit the proof of Theorem 5 since it differs from the proof of Theorem 3 only in technical details. An interested reader may find the complete proof in the extended version of this paper which can be obtained from: <http://www.math.hr/~duje/papers.html>.

Let us now consider the family  $E_{k_2(m)}$ , where  $k_2(m) = \frac{1}{2}(3m^2 + 5m)$  for  $m \in \mathbb{Z}$ . For the sake of simplicity we denote  $E'_{k_2(m)} = E_m^\circ$ . We have the following rational point on  $E_m^\circ$ :

$$Q_m = (3m(m+1)(m+2)(27m^3 + 54m^2 + 9m - 1, \\ \frac{1}{2}m(m+1)(m+2)(3m+2)(6m+1)(9m^2 + 15 - 2)(9m^2 + 18m + 2)).$$

We can prove that  $\text{rank}(E_m^\circ(\mathbb{Q})) \geq 2$  for  $m \neq -2, -1, 0$  and that the generic rank of  $E^\circ$  over  $\mathbb{Q}(m)$  is equal 2.

**THEOREM 6.** *If  $\text{rank}(E_m^\circ(\mathbb{Q})) = 2$ , then all integer points on  $E_k$ , where  $k = k_2(m)$ , are given by (7).*

Again, we omit the proof and we refer an interested reader to the extended version of the paper.

Assuming the Katz–Sarnak Conjecture, Theorems 5 and 6 imply that Conjecture 1 is valid for infinitely many curves of rank 2.

Finally, we consider the intersection of the families  $E_{k_1(n)}$  and  $E_{k_2(m)}$ . From  $3n^2 + 2n - 2 = \frac{1}{2}(3m^2 + 5m)$  it follows

$$(14) \quad (6m + 5)^2 - 2(6n + 2)^2 = -31.$$

Define the sequences  $(r_i)_{i \in \mathbb{Z}}$  and  $(s_i)_{i \in \mathbb{Z}}$  by

$$(15) \quad r_0 = 1, \quad r_1 = 19, \quad r_{i+2} = 6r_{i+1} - r_i, \quad i \in \mathbb{Z};$$

$$(16) \quad s_0 = 1, \quad s_1 = 14, \quad s_{i+2} = 6s_{i+1} - s_i, \quad i \in \mathbb{Z}.$$

Let  $6m + 5 = r$  and  $6n + 2 = s$ . Then there exists an integer  $i$  such that  $r = \pm r_i$  and  $s = \pm s_i$ .

We have

$$k_2(m) = \frac{1}{24}(r^2 - 25).$$

For the sake of simplicity, denote  $E'_{(r^2-25)/24}$  by  $E_i^\diamond$ .

Using the properties of the recursive sequence  $(r_i)$  it is not hard to check that  $\text{rank}(E_i^\diamond(\mathbb{Q})) \geq 3$  for  $i \neq -1, 0$ , and to prove the following theorem.

**THEOREM 7.** *If  $\text{rank}(E_i^\diamond(\mathbb{Q})) = 3$ , then all integer points on  $E_k$ , where  $k = \frac{1}{24}(r_i^2 - 25)$ , are given by (7).*

In Table 2 we list a few rank values of  $E_i^\diamond(\mathbb{Q})$ .

**Table 2**

$i$	$r$	$m$	$s$	$n$	$k$	$\text{rank}(E_i^\diamond(\mathbb{Q}))$
1	-19	-4	14	2	14	3
2	113	18	80	13	531	3
3	659	109	-466	-78	18094	5
-2	-79	-14	56	9	259	3

We do not have enough data to support any conjecture about the distribution of  $\text{rank}(E_i^\diamond(\mathbb{Q}))$ . However, from Theorem 7 and Table 2 we obtain immediately

**COROLLARY 2.**

$$\begin{aligned} \limsup\{\text{rank}(E_k(\mathbb{Q})) : k \geq 2\} &\geq 3, \\ \sup\{\text{rank}(E_k(\mathbb{Q})) : k \geq 2\} &\geq 5. \end{aligned}$$

Let us note that in [7] an example is constructed which shows that

$$\sup\{\text{rank}(E(\mathbb{Q})) : E(\mathbb{Q})_{\text{tors}} \simeq \mathbb{Z}/2\mathbb{Z} \oplus \mathbb{Z}/2\mathbb{Z}\} \geq 7.$$

**5. Case  $k \leq 1000$ .** In this section we check Conjecture 1 for  $k \leq 1000$  using the approach introduced in [9]. Assume that  $(x, y)$  is a solution of

$$(17) \quad y^2 = ((k-1)x+1)((k+1)x+1)(4kx+1).$$

Then there exist integers  $x_1, x_2, x_3$  such that

$$\begin{aligned} (k-1)x+1 &= \mu_2\mu_3x_1^2, \\ (k+1)x+1 &= \mu_1\mu_3x_2^2, \\ 4kx+1 &= \mu_1\mu_2x_3^2, \end{aligned}$$

where  $\mu_1 \mid 3k-1$ ,  $\mu_2 \mid 3k+1$ ,  $\mu_3 \mid 2$ .

If  $\mu_3 = 1$ , eliminating  $x$  we obtain the system

$$\begin{aligned} (k+1)\mu_2x_1^2 - (k-1)\mu_1x_2^2 &= 2, \\ 4kx_1^2 - (k-1)\mu_1x_3^2 &= (3k+1)/\mu_2, \end{aligned}$$

and if  $\mu_3 = 2$ , we obtain the system

$$\begin{aligned} (k+1)\mu_2x_1^2 - (k-1)\mu_1x_2^2 &= 1, \\ 8kx_1^2 - (k-1)\mu_1x_3^2 &= (3k+1)/\mu_2. \end{aligned}$$

Hence, to find all integer solutions of (17), it is enough to find all integer solutions of the systems of equations

$$(18) \quad d_1x_1^2 - d_2x_2^2 = j_1,$$

$$(19) \quad d_3x_1^2 - d_2x_3^2 = j_2,$$

where

- $d_1 = (k+1)\mu_2$ ,  $\mu_2$  is a square-free factor of  $3k+1$ ,
- $d_2 = (k-1)\mu_1$ ,  $\mu_1$  is a square-free factor of  $3k-1$ ,
- $(d_3, j_1, j_2) = (4k, 2, (3k+1)/\mu_2)$  or  $(8k, 1, (3k+1)/\mu_2)$ .

Note that the system

$$\begin{aligned} (k+1)x_1^2 - (k-1)x_2^2 &= 2, \\ 4kx_1^2 - (k-1)x_3^2 &= 3k+1 \end{aligned}$$

is completely solved in [5]. Hence we may assume that  $(d_1, d_2, d_3, j_1, j_2) \neq (k+1, k-1, 4k, 2, 3k+1)$ .

From (18) and (19) we obtain

$$(20) \quad d_1x_3^2 - d_3x_2^2 = j_3,$$

where  $j_3 = (j_1d_3 - j_2d_1)/d_2$ .

We first consider the equations (18), (19) and (20) separately modulo appropriate prime powers. More precisely, assume that  $p_1$  is an odd prime divisor of  $d_1$ ,  $p_2$  is an odd prime divisor of  $d_2$ ,  $p_3$  is an odd prime divisor of  $d_3$ ,  $p_4$  is an odd prime divisor of  $j_2$  such that  $\text{ord}_{p_4}(j_2)$  is odd,  $p_5$  is an odd prime divisor of  $j_3$  such that  $\text{ord}_{p_5}(j_3)$  is odd. Then necessary conditions for solvability of (18), (19) and (20) are:

$$\begin{aligned} \left(\frac{-j_1d_2}{p_1}\right) &= 1, & \left(\frac{j_1d_1}{p_2}\right) &= 1, & \left(\frac{j_2d_3}{p_2}\right) &= 1, \\ \left(\frac{-j_2d_2}{p_3}\right) &= 1, & \left(\frac{d_2d_3}{p_4}\right) &= 1, & \left(\frac{d_1d_3}{p_5}\right) &= 1, \end{aligned}$$

where  $(\cdot)$  denotes the Legendre symbol.

Furthermore, if  $k$  is even, we also have the conditions

$$\begin{aligned} j_1 &\equiv d_1 - d_2 \pmod{8} \quad \text{or} \quad j_1 \equiv d_1 \pmod{4} \quad \text{or} \quad j_1 \equiv -d_2 \pmod{4}; \\ j_2 &\equiv 0 \pmod{4} \quad \text{or} \quad j_2 \equiv -d_2 \pmod{8}; \\ j_3 &\equiv 0 \pmod{4} \quad \text{or} \quad j_3 \equiv d_1 \pmod{8}. \end{aligned}$$

If  $k$  is odd, then  $j_1 = 2$  and  $j_2, j_3$  are even, say  $j_2 = 2i_2$ ,  $j_3 = 2i_3$ . We have the following solvability conditions:

$$\begin{aligned} 1 &\equiv \frac{d_1}{2} - \frac{d_2}{2} \pmod{8} \quad \text{or} \quad (d_1 \equiv 0 \pmod{4} \text{ and } d_2 \equiv -2 \pmod{16}) \\ &\quad \text{or} \quad (d_1 \equiv 2 \pmod{16} \text{ and } d_2 \equiv 0 \pmod{4}); \end{aligned}$$

$$i_2 \equiv \frac{d_3}{2} - \frac{d_2}{2}, -\frac{d_2}{2}, \frac{d_3}{2} \text{ or } \frac{d_3}{2} - 2d_2 \pmod{8};$$

$$i_3 \equiv \frac{d_1}{2} - \frac{d_3}{2}, -\frac{d_3}{2}, \frac{d_1}{2} \text{ or } -\frac{d_3}{2} + 2d_1 \pmod{8}.$$

We performed these tests for  $2 \leq k \leq 1000$  using A. Pethó's program developed for the purposes of our joint paper [9]. We found that all systems are unsolvable apart from 106 systems on which we apply further tests based on the properties of Pellian equations. These properties are contained in the following five lemmas.

LEMMA 2. (a) *Let  $a > 1$ ,  $b > 0$  be integers such that  $\gcd(a, b) = 1$  and  $d = ab$  is not a perfect square, and let  $(u_0, v_0)$  be the minimal solution of the Pell equation  $u^2 - dv^2 = 1$ . Then the equation*

$$ax^2 - by^2 = 1$$

*has a solution if and only if  $2a \mid u_0 + 1$  and  $2b \mid u_0 - 1$ .*

(b) *Let  $a, b$  be positive integers such that  $\gcd(a, b) = \gcd(a, 2) = \gcd(b, 2) = 1$  and  $d = ab$  is not a perfect square, and let  $(u_0, v_0)$  be the minimal solution of the Pell equation  $u^2 - dv^2 = 1$ . Then the equation*

$$ax^2 - by^2 = 2$$

*has a solution if and only if  $a \mid u_0 + 1$  and  $b \mid u_0 - 1$ .*

PROOF. See [12, Criteria 1 and 2]. ■

LEMMA 3. *Let  $a > 1$  and  $b > 0$  be square-free integers. If  $(x_1, y_1)$  is the minimal solution of the equation*

$$(21) \quad ax^2 - by^2 = 1,$$

*then all solutions of (21) in positive integers are given by*

$$x\sqrt{a} + y\sqrt{b} = (x_1\sqrt{a} + y_1\sqrt{b})^n,$$

*where  $n$  is a positive odd integer. In particular,  $x_1 \mid x$  and  $y_1 \mid y$ .*

PROOF. See [17, Theorem 11.1]. ■

LEMMA 4. *Let  $C \neq 0$  and  $d \neq \square$  be integers and let  $(u_0, v_0)$  be the minimal solution of the Pell equation  $u^2 - dv^2 = 1$ . If the Pellian equation*

$$(22) \quad x^2 - dy^2 = C$$

*has a solution, then there exists a solution of (22) such that*

$$\begin{aligned} 0 < x \leq \sqrt{\frac{(u_0 + 1)C}{2}}, \quad 0 \leq y \leq \frac{v_0\sqrt{C}}{\sqrt{2(u_0 + 1)}} & \text{ if } C > 0, \\ 0 \leq x \leq \sqrt{\frac{(u_0 - 1)(-C)}{2}}, \quad 0 < y \leq \frac{v_0\sqrt{-C}}{\sqrt{2(u_0 - 1)}} & \text{ if } C < 0. \end{aligned}$$

PROOF. See [16, Theorems 108 and 108a]. ■

LEMMA 5. *Let  $d$  be a positive integer which is not a perfect square. If  $d$  is not square-free, then there is at most one square-free integer  $C$  which divides  $2d$ , such that  $C \neq 1, -d$  and that the equation*

$$(23) \quad x^2 - dy^2 = C$$

*is solvable.*

*If  $d$  is square-free, then there are exactly two square-free integers  $C$  which divide  $2d$ , such that  $C \neq 1, -d$  and that the equation (23) is solvable. The product of these two values of  $C$  is  $-4d$  when  $d$  is odd and  $C$  is even; in all other cases the product is  $-d$ .*

PROOF. See [17, Theorems 11.2 and 11.3]. ■

LEMMA 6. *Let  $d$  and  $n$  be integers such that  $d > 0$ ,  $d$  is not a perfect square, and  $|n| < \sqrt{d}$ . If  $x^2 - dy^2 = n$ , then  $x/y$  is a convergent of the simple continued fraction of  $\sqrt{d}$ .*

PROOF. See [18, Theorem 7.24]. ■

Using Lemmas 2–6 we were able to eliminate all remaining 106 systems, and therefore we proved the following theorem.

THEOREM 8. *If  $3 \leq k \leq 1000$ , then all integer points on  $E_k$  are given by (7).*

All details are contained in the extended version of the paper, and here we present only four typical examples.

EXAMPLE 1. Let  $k \geq 2$  be an integer. The equation

$$4kx^2 - (k-1)y^2 = 1$$

has no integer solution.

Indeed, in the notation of Lemma 2, we have  $a = 4k$ ,  $b = k - 1$ ,  $u_0 = 2k - 1$ ,  $v_0 = 1$  and  $(u_0 + 1)/(2a) = 1/4 \notin \mathbb{Z}$ .

This result eliminates 46 cases from the list of the remaining 106 cases.

EXAMPLE 2. Let  $k = 162$  and consider the equation

$$(24) \quad 163x^2 - 648y^2 = -5.$$

Assume that (24) has a solution. Then, by Lemma 4, the equation

$$X^2 - 163 \cdot 648Y^2 = -5 \cdot 163$$

has a solution  $(X, Y)$  which satisfies  $0 < Y \leq 1 \cdot \sqrt{5 \cdot 163} / \sqrt{2(325 - 1)} < 1.12$ , a contradiction. Therefore, equation (24) has no integer solution.

EXAMPLE 3. Let  $k = 108$  and consider the system

$$(25) \quad 7085x^2 - 1819y^2 = 1,$$

$$(26) \quad 864x^2 - 1819z^2 = 5.$$

By Lemma 6 we deduce that  $1819y/x$  is a convergent of the simple continued fraction of  $\sqrt{1819 \cdot 7085}$ . Using MATHEMATICA, we find that the minimal solution of (25) is

$$x_1 = 5 \cdot 31 \cdot 33368342233133865229398608608608237,$$

$$y_1 = 2 \cdot 7 \cdot 11 \cdot 19 \cdot 73 \cdot 97 \cdot 191 \cdot 2579393633609401704423241.$$

Since  $5 \mid x_1$ , Lemma 3 implies  $5 \mid x$ , which contradicts the equation (26).

EXAMPLE 4. Let  $k = 192$  and consider the equation

$$(27) \quad 111361x^2 - 191y^2 = 1.$$

The continued fraction algorithm shows that the equation  $a^2 - 111361 \cdot 191b^2 = 193$  is solvable. Note that  $111361 = 193 \cdot 577$ . Hence, Lemma 5 implies that the equation  $a^2 - 111361 \cdot 191b^2 = -191$  is not solvable and accordingly equation (27) has no integer solution.

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