Pell's Equation[1]

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Summary. In this article we formalize several basic theorems that correspond to Pell's equation. We focus on two aspects: that the Pell's equation $x^2 - Dy^2 = 1$ has infinitely many solutions in positive integers for a given D not being a perfect square, and that based on the least fundamental solution of the equation when we can simply calculate algebraically each remaining solution.

"Solutions to Pell's Equation" are listed as item **#39** from the "Formalizing 100 Theorems" list maintained by Freek Wiedijk at `http://www.cs.ru.nl/F. Wiedijk/100/` .

0. Introduction

Pell's equation (alternatively called the Pell-Fermat equation) is a type of a diophantine equation of the form $x^2 - Dy^2 = 1$ for a natural number D. If D is a perfect square, then Pell's equation can be rewritten as $(x - \sqrt{d}y) \cdot (x + \sqrt{d}y) = 1$. Similarly, the trivial solution $(x, y) = (1, 0)$ is not very interesting. Therefore it is often assumed that D is not a square and only nontrivial solutions (non zero pairs of integers) are considered. The first nontrivial solution (x_1, y_1), if the solutions are ordered by their magnitude, is called the *fundamental solution* and determine all other solutions since the n-th solution x_n, y_n can be expressed in terms of the fundamental solution by $x_n + y_n\sqrt{D} = (x_1 + y_1\sqrt{D})^n$.

Pell's equation has an exceptional history, described in detail in [5, 10]. Firstly, John Pell (1611–1685) has nothing to do with the equation, except the fact that Leonhard Euler (1707–1783) mistakenly attributed to Pell a solution method founded by William Brouncker (1620–1684). Solutions of Pell's equation for special cases (e.g., $D = 2$) were even considered in India and Greece around 400 BC. The first description of a method which allowed to construct a nontrivial solution of the equation for an arbitrary D can be found, e.g. in Euler's *Algebra*, but the method was described without any justification guaranteeing that it would find at least one solution. The first proof of correctness was published by Joseph Louis Lagrange [4].

Motivation   The solution of Pell's equation has been applied in many branches of mathematics. Most basically, the sequence of fractions $\frac{x_i}{y_i}$ approximates $\sqrt{D}$ arbitrarily closely, where (x_i, y_i) is i-th solution for a given not square natural D. Note also that Stormer's theorem applies Pell's equations to find pairs of consecutive smooth numbers.

From our point of view, the most significant application of Pell's equation was done in the proof of Matiyasevich's theorem [6] that we try to formalize in the Mizar system [1]. That theorem states that every computable enumerable set is diophantine. It implies the undecidability of Hilbert's 10th problem. The proof is based mainly on a particular case

$$x^2 - (a^2 - 1)y^2 = 1, \tag{0.1}$$

where a is a natural number. Note that the pair $(a, 1)$ is the fundamental solution of the equation, so it seems that we do not need to consider a complicated construction of the fundamental solution for an arbitrary non square D to analyze all solutions of (0.1). Such a case of Pell's equation has been already formalized in HOL Light [2] and Metamath [7]. However, in our formalization we consider Pell's equation in the general case. This decision is a consequence of the fact that Matiyasevich to show that the equality $y_n(a) = y$ is diophantine used Pell's equation for $\overline{D} = (a^2 - 1) \cdot (2 \cdot y^2)^2$, where $y_n(a)$ is the n-th solution of (0.1). From Amthor's approach [3] to the cattle problem we can obtain a solution of Pell's equation for $\overline{D}$ based on the fundamental solution of (0.1), since for each solution $(\overline{x}, \overline{y})$ calculated for $\overline{D}$ there exists some n such that

$$\overline{x} + \overline{y} \cdot (2 \cdot y^2) = (a + 1\sqrt{a})^n. \tag{0.2}$$

But this approach is more difficult to formalize than Dirichlet's argumentation to obtain existence of the fundamental solution in the general case, as considered by W. Sierpiński [9].

Contributions We formalize theorems related to the solvability of Pell's equation imitating the approach considered in [9]. We formalize the Dirichlet's approximation theorem as Theorem 9, to show that $|x - y\sqrt{D}|$ can be arbitrarily close to 0. Then we show in Theorem 12 that there exist infinitely many pairs (x, y) where $|x^2 - Dy^2| < 2\sqrt{D} + 1$. Next, using several times the infinite variant of the pigeonhole principle in the justification of Theorem 13, we indicate two pairs of such solutions that fulfill the additional list of congruence, sufficient to construct a nontrivial solution of Pell's equation for a given non square D in the proof of Theorem 14. Since we can give another nontrivial solution $(ac + Dbd, cb + ad)$ based on any two nontrivial solutions $(a, b), (c, d)$ we show in Theorem 17 that there exist infinitely many solutions in positive integers for a given not square D. Then we show in Theorem 19 that such solutions can be ordered and we specify the fundamental solution in Definition 3. Finally, we show in Theorem 21 that each nontrivial solution can easily be calculated algebraically based on the fundamental solution.

1. Preliminaries

From now on n, n_1, n_2, k, D denote natural numbers, r, r_1, r_2 denote real numbers, and x, y denote integers.

Now we state the propositions:

(1) Let us consider integers i, j. If $j < 0$, then $j < i \bmod j \leqslant 0$.

(2) Let us consider integers i, j. If $j \neq 0$, then $|i \bmod j| < |j|$. The theorem is a consequence of (1).

(3) Let us consider a natural number D, and integers a, b, c, d. If $a + (b \cdot \sqrt{D}) = c + (d \cdot \sqrt{D})$, then $a = c$ and $b = d$.

(4) Let us consider natural numbers c, d, n. Then there exist natural numbers a, b such that $a + (b \cdot \sqrt{D}) = (c + (d \cdot \sqrt{D}))^n$.
PROOF: Set $c_1 = c + (d \cdot \sqrt{D})$. Define $\mathcal{P}[\text{natural number}] \equiv$ there exist natural numbers a, b such that $a + (b \cdot \sqrt{D}) = c_1^{\$_1}$. $\mathcal{P}[0]$. If $\mathcal{P}[n]$, then $\mathcal{P}[n+1]$. $\mathcal{P}[n]$. $\square$

(5) Let us consider integers c, d, and a natural number n. Then there exist integers a, b such that $a + (b \cdot \sqrt{D}) = (c + (d \cdot \sqrt{D}))^n$.
PROOF: Set $c_1 = c + (d \cdot \sqrt{D})$. Define $\mathcal{P}[\text{natural number}] \equiv$ there exist integers a, b such that $a + (b \cdot \sqrt{D}) = c_1^{\$_1}$. $\mathcal{P}[0]$. If $\mathcal{P}[n]$, then $\mathcal{P}[n+1]$. $\mathcal{P}[n]$. $\square$

(6) Let us consider a natural number D, integers a, b, c, d, and a natural number n. Suppose $a + (b \cdot \sqrt{D}) = (c + (d \cdot \sqrt{D}))^n$. Then $a - (b \cdot \sqrt{D}) = (c - (d \cdot \sqrt{D}))^n$.

PROOF: Set $S = \sqrt{D}$. Define $\mathcal{P}[\text{natural number}] \equiv$ for every integers a, b, c, d such that $a + (b \cdot S) = (c + (d \cdot S))^{\$_1}$ holds $a - (b \cdot S) = (c - (d \cdot S))^{\$_1}$. $\mathcal{P}[0]$. If $\mathcal{P}[n]$, then $\mathcal{P}[n+1]$. $\mathcal{P}[n]$. $\square$

2. SOLUTIONS TO PELL'S EQUATION – CONSTRUCTION

Now we state the propositions:

(7) There exists a finite sequence F of elements of $\mathbb{N}$ such that

  (i) $\operatorname{len} F = n + 1$, and

  (ii) for every k such that $k \in \operatorname{dom} F$ holds $F(k) = \lfloor k - 1 \cdot \sqrt{D} \rfloor + 1$, and

  (iii) if D is not square, then F is one-to-one.

  PROOF: Define $\mathcal{F}(\text{natural number}) = \lfloor \$_1 - 1 \cdot \sqrt{D} \rfloor + 1$. Consider p being a finite sequence such that $\operatorname{len} p = n+1$ and for every k such that $k \in \operatorname{dom} p$ holds $p(k) = \mathcal{F}(k)$. $\operatorname{rng} p \subseteq \mathbb{N}$. $\square$

(8) Let us consider real numbers a, b, and a finite sequence F of elements of $\mathbb{R}$. Suppose $n > 1$ and $\operatorname{len} F = n + 1$ and for every k such that $k \in \operatorname{dom} F$ holds $a < F(k) \leqslant b$. Then there exist natural numbers i, j such that

  (i) $i, j \in \operatorname{dom} F$, and

  (ii) $i \neq j$, and

  (iii) $F(i) \leqslant F(j)$, and

  (iv) $F(j) - F(i) < \frac{b-a}{n}$.

  PROOF: Define $\mathcal{P}(\text{natural number}) = {]}a + \frac{\$_1 - 1 \cdot (b-a)}{n}, a + \frac{\$_1 \cdot (b-a)}{n}]$. Define $\mathcal{H}[\text{object}, \text{object}] \equiv$ for every natural number k such that $\$_1 \in \mathcal{P}(k)$ holds $k = \$_2$. For every object x such that $x \in {]}a, b]$ there exists a natural number k such that $x \in \mathcal{P}(k)$ and $k \in \operatorname{Seg} n$. For every object x such that $x \in {]}a, b]$ there exists an object y such that $\mathcal{H}[x, y]$. Consider f being a function such that $\operatorname{dom} f = {]}a, b]$ and for every object x such that $x \in {]}a, b]$ holds $\mathcal{H}[x, f(x)]$. Set $f_1 = f \cdot F$. $\operatorname{rng} F \subseteq \operatorname{dom} f$. $\operatorname{rng} f_1 \subseteq \operatorname{Seg} n$. f_1 is one-to-one. $\square$

(9) If D is not square and $n > 1$, then there exist integers x, y such that $y \neq 0$ and $|y| \leqslant n$ and $0 < x - (y \cdot \sqrt{D}) < \frac{1}{n}$.

  PROOF: Consider x being a finite sequence of elements of $\mathbb{N}$ such that $\operatorname{len} x = n + 1$ and for every k such that $k \in \operatorname{dom} x$ holds $x(k) = \lfloor k - 1 \cdot \sqrt{D} \rfloor + 1$ and if D is not square, then x is one-to-one. Define $\mathcal{U}(\text{natural number}) = x(\$_1) - (\$_1 - 1 \cdot \sqrt{D})$. Consider u being a finite sequence such that $\operatorname{len} u = n+1$ and for every k such that $k \in \operatorname{dom} u$ holds $u(k) = \mathcal{U}(k)$. $\operatorname{rng} u \subseteq \mathbb{R}$. For every k such that $k \in \operatorname{dom} u$ holds $0 < u(k) \leqslant 1$. Consider

n_1, n_2 being natural numbers such that n_1, $n_2 \in \operatorname{dom} u$ and $n_1 \neq n_2$ and $u(n_1) \leqslant u(n_2)$ and $u(n_2) - u(n_1) < \frac{1-0}{n}$. $u(n_1) \neq u(n_2)$. $\square$

(10)   Suppose D is not square and $n \neq 0$ and $|y| \leqslant n$ and $0 < x - (y \cdot \sqrt{D}) < \frac{1}{n}$. Then $|x^2 - (D \cdot y^2)| \leqslant 2 \cdot \sqrt{D} + \frac{1}{n^2}$.

(11)   If D is not square, then there exist integers x, y such that $y \neq 0$ and $0 < x - (y \cdot \sqrt{D})$ and $|x^2 - (D \cdot y^2)| < 2 \cdot \sqrt{D} + 1$. The theorem is a consequence of (9) and (10).

(12)   Suppose D is not square. Then $\{\langle x, y \rangle$, where x, y are integers : $y \neq 0$ and $|x^2 - (D \cdot y^2)| < 2 \cdot \sqrt{D} + 1$ and $0 < x - (y \cdot \sqrt{D})\}$ is infinite.
PROOF: Set $S = \{\langle x, y \rangle$, where x, y are integers : $y \neq 0$ and $|x^2 - (D \cdot y^2)| < 2 \cdot \sqrt{D} + 1$ and $0 < x - (y \cdot \sqrt{D})\}$. There exists a function f from S into $\mathbb{R}$ such that for every integers x, y such that $\langle x, y \rangle \in S$ holds $f(\langle x, y \rangle) = x - (y \cdot \sqrt{D})$. Consider f being a function from S into $\mathbb{R}$ such that for every integers x, y such that $\langle x, y \rangle \in S$ holds $f(\langle x, y \rangle) = x - (y \cdot \sqrt{D})$. S is not empty. Reconsider $R = \operatorname{rng} f$ as a finite, non empty subset of $\mathbb{R}$. $\inf R > 0$. Consider n being a natural number such that $\frac{1}{n} < \inf R$ and $n > 1$. Consider x, y being integers such that $y \neq 0$ and $|y| \leqslant n$ and $0 < x - (y \cdot \sqrt{D}) < \frac{1}{n}$. $|x^2 - (D \cdot y^2)| \leqslant 2 \cdot \sqrt{D} + \frac{1}{n^2}$. $2 \cdot \sqrt{D} + \frac{1}{n^2} < 2 \cdot \sqrt{D} + 1$. $\square$

(13)   Suppose D is not square. Then there exist integers k, a, b, c, d such that

(i) $0 \neq k$, and

(ii) $a^2 - (D \cdot b^2) = k = c^2 - (D \cdot d^2)$, and

(iii) $a \equiv c \pmod{k}$, and

(iv) $b \equiv d \pmod{k}$, and

(v) $|a| \neq |c|$ or $|b| \neq |d|$.

PROOF: Set $S = \{\langle x, y \rangle$, where x is an integer, y is an integer : $y \neq 0$ and $|x^2 - (D \cdot y^2)| < 2 \cdot \sqrt{D} + 1$ and $0 < x - (y \cdot \sqrt{D})\}$. Define $\mathcal{P}[\text{object}, \text{object}] \equiv$ for every integers x, y such that $\langle x, y \rangle = \$_1$ holds $\$_2 = x^2 - (D \cdot y^2)$. For every object x_1 such that $x_1 \in S$ there exists an object u such that $\mathcal{P}[x_1, u]$. Consider f being a function such that $\operatorname{dom} f = S$ and for every object x_1 such that $x_1 \in S$ holds $\mathcal{P}[x_1, f(x_1)]$. Reconsider $M = \lceil 2 \cdot \sqrt{D} + 1 \rceil$ as an element of $\mathbb{N}$. Define $\mathcal{P}[\text{integer}] \equiv \$_1 \neq 0$. Define $\mathcal{F}(\text{set}) = \$_1$. Set $S_1 = \{\mathcal{F}(i)$, where i is an element of $\mathbb{Z}$: $-M \leqslant i \leqslant M$ and $\mathcal{P}[i]\}$. S_1 is finite. $\operatorname{rng} f \subseteq S_1$. Consider k_1 being an object such that $k_1 \in \operatorname{rng} f$ and $f^{-1}(\{k_1\})$ is infinite. Consider k being an element of $\mathbb{Z}$ such that $k = k_1$ and $-M \leqslant k \leqslant M$ and $\mathcal{P}[k]$. Set $Z = f^{-1}(\{k\})$. Define $\mathcal{R}[\text{object}, \text{object}] \equiv$ for every integers x, y such that $\langle x, y \rangle = \$_1$ holds $\$_2 = \langle x \bmod k, y \bmod k \rangle$. For every object x_1 such that $x_1 \in Z$ there exists an object u

such that $\mathcal{R}[x_1, u]$. Consider g being a function such that $\operatorname{dom} g = Z$ and for every object x_1 such that $x_1 \in Z$ holds $\mathcal{R}[x_1, g(x_1)]$. Define $\mathcal{R}[\text{object}] \equiv$ not contradiction. Set $K = \{\mathcal{F}(i)$, where i is an element of $\mathbb{Z} : -|k| \leqslant i \leqslant |k|$ and $\mathcal{R}[i]\}$. K is finite. $\operatorname{rng} g \subseteq K \times K$. Consider a_1 being an object such that $a_1 \in \operatorname{rng} g$ and $g^{-1}(\{a_1\})$ is infinite. Consider X being an object such that $X \in g^{-1}(\{a_1\})$. Consider x, y being integers such that $X = \langle x, y \rangle$ and $y \neq 0$ and $|x^2 - (D \cdot y^2)| < 2 \cdot \sqrt{D} + 1$ and $0 < x - (y \cdot \sqrt{D})$. There exist integers a, b, c, d such that $a^2 - (D \cdot b^2) = k = c^2 - (D \cdot d^2)$ and $a \equiv c \pmod{k}$ and $b \equiv d \pmod{k}$ and $(|a| \neq |c|$ or $|b| \neq |d|)$. $\square$

3. Pell's Equation

Now we state the proposition:

(14) #39: Solutions to Pell's Equation:
If D is not square, then there exist natural numbers x, y such that $x^2 - (D \cdot y^2) = 1$ and $y \neq 0$. The theorem is a consequence of (13).

Let D be a natural number.

A Pell's solution of D is an element of $\mathbb{Z} \times \mathbb{Z}$ and is defined by

(Def. 1) $((it)_1)^2 - (D \cdot ((it)_2)^2) = 1$.

Let D_1, D_2 be real-membered, non empty sets and p be an element of $D_1 \times D_2$. We say that p is positive if and only if

(Def. 2) $(p)_1$ is positive and $(p)_2$ is positive.

One can check that there exists an element of $\mathbb{Z} \times \mathbb{Z}$ which is positive.

Let p be a positive element of $\mathbb{Z} \times \mathbb{Z}$. Observe that $(p)_1$ is positive as an integer and $(p)_2$ is positive as an integer.

Now we state the propositions:

(15) Let us consider square natural number D, and a positive element p of $\mathbb{Z} \times \mathbb{Z}$. If $D > 0$, then p is not a Pell's solution of D.

(16) If D is not square, then there exists a Pell's solution p of D such that p is positive. The theorem is a consequence of (14).

Let D be a natural number. One can verify that there exists a Pell's solution of D which is positive.

(17) The Cardinality of the Pell's Solutions:
Let us consider a natural number D. Then the set of all a_1 where a_1 is a positive Pell's solution of D is infinite.
Proof: Set $P =$ the set of all a_1 where a_1 is a positive Pell's solution of D. Set $a_1 =$ the positive Pell's solution of D. $\pi_2(P) \subseteq \mathbb{N}$. Reconsider $P_2 = \pi_2(P)$ as a finite, non empty subset of $\mathbb{N}$. Set $b = \max P_2$. Consider

a being an object such that $\langle a, b \rangle \in P$. Consider a_1 being a positive Pell's solution of D such that $\langle a, b \rangle = a_1$. $\square$

4. SOLUTIONS TO PELL'S EQUATION – SHAPE

In the sequel p, p_1, p_2 denote Pell's solutions of D.

Now we state the propositions:

(18)   If D is not square, then p is positive iff $(p)_{\mathbf{1}} + ((p)_{\mathbf{2}} \cdot \sqrt{D}) > 1$.
   PROOF: If p is positive, then $(p)_{\mathbf{1}} + ((p)_{\mathbf{2}} \cdot \sqrt{D}) > 1$. $\square$

(19)   Suppose $1 < (p_1)_{\mathbf{1}} + ((p_1)_{\mathbf{2}} \cdot \sqrt{D}) < (p_2)_{\mathbf{1}} + ((p_2)_{\mathbf{2}} \cdot \sqrt{D})$ and D is not square. Then

   (i) $(p_1)_{\mathbf{1}} < (p_2)_{\mathbf{1}}$, and

   (ii) $(p_1)_{\mathbf{2}} < (p_2)_{\mathbf{2}}$.

   The theorem is a consequence of (18).

(20)   Let us consider a natural number D, a positive Pell's solution p of D, integers a, b, and a natural number n. Suppose $n > 0$ and $a + (b \cdot \sqrt{D}) = ((p)_{\mathbf{1}} + ((p)_{\mathbf{2}} \cdot \sqrt{D}))^n$. Then $\langle a, b \rangle$ is a positive Pell's solution of D. The theorem is a consequence of (6) and (18).

Let D be a natural number. The minimal Pell's solution of D yielding a positive Pell's solution of D is defined by

(Def. 3)   for every positive Pell's solution p of D, $(it)_{\mathbf{1}} \leqslant (p)_{\mathbf{1}}$ and $(it)_{\mathbf{2}} \leqslant (p)_{\mathbf{2}}$.

Now we state the proposition:

(21)   Let us consider a natural number D, and an element p of $\mathbb{Z} \times \mathbb{Z}$. Then p is a positive Pell's solution of D if and only if there exists a positive natural number n such that $(p)_{\mathbf{1}} + ((p)_{\mathbf{2}} \cdot \sqrt{D}) = ((\text{the minimal Pell's solution of } D)_{\mathbf{1}} + ((\text{the minimal Pell's solution of } D)_{\mathbf{2}} \cdot \sqrt{D}))^n$.
   PROOF: Set $m = $ the minimal Pell's solution of D. Set $t = (m)_{\mathbf{1}}$. Set $u = (m)_{\mathbf{2}}$. Set $S = \sqrt{D}$. Set $x = (p)_{\mathbf{1}}$. Set $y = (p)_{\mathbf{2}}$. If p is a positive Pell's solution of D, then there exists a positive natural number n such that $x + (y \cdot S) = (t + (u \cdot S))^n$ by (18), (19), [8, (51), (57)]. $\langle x, y \rangle$ is a positive Pell's solution of D. $\square$

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