

ON A DIOPHANTINE EQUATION OF ANDREJ DUJELLA

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ABSTRACT. We investigate positive solutions (x, y) of the Diophantine equation $x^2 - (k^2 + 1)y^2 = k^2$ that satisfy $y < k - 1$, where $k \geq 2$. It has been conjectured that there is at most one such solution for a given k .

1. INTRODUCTION

We consider the diophantine equation

$$(1.1) \quad x^2 - (k^2 + 1)y^2 = k^2,$$

where $k \geq 2$ and $x \geq 1, y \geq 1$.

In 2009, Andrej Dujella remarked that (1.1) always has the solution $(x, y) = (k^2 - k + 1, k - 1)$ and conjectured that there is at most one positive solution (x, y) with $y < k - 1$. We call such a solution an *exceptional* solution and refer to this conjecture as the *unicity* conjecture. We have verified the conjecture for $k \leq 2^{50}$, with 23,935,816 values of k possessing a unique exceptional solution. As pointed out by Professor Dujella, the unicity conjecture implies the $D(-1)$ quadruples conjecture (see Section 17). The unicity conjecture has been proved for $k^2 + 1 = p^n$ or $2p^n$, p an odd prime and when $k = p^{2i+1}$ or $2p^{2i+1}$, (no exceptional solutions) and when $k = 2p^{2i}$, p an odd prime, where the exceptional solution is $(2p^{3i} + p^i, p^i)$. See [5].

In section 2 we obtain formulae for the exceptional solutions in terms of solutions (p, q) with $\gcd(p, q) = 1$, of the diophantine equation $ap^2 - bq^2 = 2k/d$, where $a > 2, b > 2, \gcd(a, b) = 1$ and $ab = k^2 + 1$. Then p/q is either a convergent to the continued fraction expansion of $\sqrt{b/a}$ if $d > 1$ (which is the case if k is odd), or a near convergent if $d = 1$.

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The continued fraction expansion of $\sqrt{b/a}$ has some interesting properties and in section 5 we state Conjecture 5.3, which relates the solubility of $ap^2 - bq^2 = 2k$ with $\gcd(p, q) = 1$, to all the partial quotients being even. Also in section 7, we state Conjecture 7.1 (i) and (ii) which imply the unicity conjecture.

In section 8, we introduce the idea of a *Type 1* exceptional solution (k, x, y) , i.e., where $y^2 + 1$ divides either $x + y$ or $x - y$. The Type 1 exceptional solutions where y divides x are easy to describe explicitly, while those where y does not divide x , in fact satisfy $\gcd(x, y) = 1$ and can also be described explicitly.

In section 15, we show that the exceptional solutions form a forest of trees, each arising from a *trivial* solution as root node: those with root node $(t, t, 0)$, $t \geq 2$ are the solutions with $\gcd(x, y) = t$, whereas those with root node $(t, t^2 - t + 1, t - 1)$, $t \geq 2$ or $(t, t^2 + t + 1, t + 1)$, $t \geq 1$ are the ones with $\gcd(x, y) = 1$.

Finally, by studying an extended version of a table of p/q such as Table 1 and using the On-Line Encyclopedia of Integer Sequences OEIS, we were able to guess some families of exceptional solutions, where a, b, p, q and the continued fraction expansion of $\sqrt{b/a}$ are given explicitly.

2. THE PARAMETERS d, a, b, p, q

In this section, we derive formulae for the exceptional solution in terms of parameters d, a, b, p, q . The special case of squarefree k was dealt with in [1, §27].

PROPOSITION 2.1. *Suppose (x, y) satisfies equation (1.1). Let $d = \gcd(x + k, x - k)$ and define a, b, p, q by*

$$a = \gcd((x + k)/d, k^2 + 1), \quad b = \gcd((x - k)/d, k^2 + 1), \\ p^2 = (x + k)/da, \quad q^2 = (x - k)/db.$$

Then p and q are integers and

$$x = d(ap^2 + bq^2)/2, \quad y = dpq, \\ 2k = d(ap^2 - bq^2), \quad \gcd(p, q) = 1, \\ ab = k^2 + 1, \quad \gcd(a, b) = 1, \\ k \text{ odd} \implies d \text{ even.}$$

PROOF. (i) $x^2 - (k^2 + 1)y^2 = k^2$ implies $(x + k)(x - k) = (k^2 + 1)y^2$. Then with $d = \gcd(x + k, x - k)$, we have $x + k = du, x - k = dv$, where $\gcd(u, v) = 1$. We note that if k is odd, then x is odd and so d is even. Then

$$(2.1) \quad d^2uv = (k^2 + 1)y^2.$$

Let $a = \gcd(u, k^2 + 1), b = \gcd(v, k^2 + 1)$. We prove $ab = k^2 + 1$. Clearly ab divides $k^2 + 1$, as $\gcd(a, b) = 1$. We have d divides $2k$. If d is odd, then d divides k and $\gcd(d, k^2 + 1) = 1$. If $d = 2D$, then D divides k and $\gcd(D, k^2 + 1) = 1$. Hence if k is even, $\gcd(d, k^2 + 1) = 1$. In both cases, (2.1) implies d divides y and so $k^2 + 1$ divides uv . Finally, assume k is odd. Then $2D^2uv = \frac{(k^2+1)}{2}y^2$, so $y = 2z$. Then

$$uv = (k^2 + 1)(z/D)^2$$

and $k^2 + 1$ divides uv . Hence in all cases, $k^2 + 1$ divides the product $\gcd(u, k^2 + 1)\gcd(v, k^2 + 1) = ab$.

Now let $R = u/a, S = v/b$. Then

$$\begin{aligned} uv &= abRS = (k^2 + 1)RS, \\ d^2uv &= d^2(k^2 + 1)RS = (k^2 + 1)y^2. \end{aligned}$$

Hence $d^2RS = y^2$, so $y = dY$ and $RS = Y^2$. Then $\gcd(R, S) = 1$ gives $R = p^2, S = q^2, Y = pq$ and $y = dpq$. We note that $\gcd(ap^2, bq^2) = \gcd(aR, bS) = \gcd(u, v) = 1$. Also

$$2x = d(u + v) = d(ap^2 + bq^2) \text{ and } 2k = d(u - v) = d(ap^2 - bq^2). \quad \square$$

3. SOME PROPERTIES OF EXCEPTIONAL SOLUTIONS

LEMMA 3.1. *If (x, y) is an exceptional solution of (1.1), then $a > 2$ and $b > 2$. Also $d \neq k$ and $d \neq 2k$.*

PROOF. (i) First note that $d = k$ or $2k$ would imply k divides $x + k$ and hence k divides x . This in turn implies k divides y , contradicting $y < k - 1$.

(ii) Suppose $a = 1$. Then $b = k^2 + 1$ and $p^2 - (k^2 + 1)q^2 = 2k/d$. Then $p^2 > (k^2 + 1)q^2 > k^2$, so $p > k$ and $y = dpq = pq > k$, which is a contradiction.

(iii) Suppose $b = 1$. Then $a = k^2 + 1$ and $(k^2 + 1)p^2 - q^2 = 2k/d$. Then $q^2 = (k^2 + 1)p^2 - 2k/d \geq k^2 + 1 - 2k = (k - 1)^2$, so $q \geq k - 1$ and $y = dpq \geq k - 1$, which is a contradiction.

The cases $a = 2$ and $b = 2$ are dealt with similarly. □

LEMMA 3.2. *For an exceptional solution, p and q satisfy the following inequalities:*

$$(3.1) \quad p^2 < (k^2 + 1)/da, \quad q^2 < (k - 1)^2/db.$$

PROOF. If (k, x, y) is an exceptional solution, then $y < k - 1$, so $x < k^2 - k + 1$. Hence

$$\begin{aligned} p^2 &= (x + k)/da < (k^2 + 1)/da, \\ q^2 &= (x - k)/db < (k - 1)^2/db. \end{aligned}$$

□

4. EXCEPTIONAL y ARE SMALL

PROPOSITION 4.1. *If (x, y) is an exceptional solution of (1.1), then*

$$(4.1) \quad y \leq 2k - \sqrt{3k^2 + 4}.$$

Hence $y < (2 - \sqrt{3})k < 0.268k$.

PROOF. Equation (1.1) gives

$$x^2 = k^2y^2 + k^2 + y^2 = (ky + 1)^2 + (k - y)^2 - 1.$$

From $y < k - 1$, we have $k - y > 1$ and so $x > ky + 1$. This gives

$$(ky + 1)^2 + (k - y)^2 - 1 \geq (ky + 2)^2,$$

or

$$y^2 - 4ky + k^2 - 4 \geq 0,$$

from which inequality (4.1) immediately follows. \square

The example $k = 30$ with exceptional solution $x = 242, y = 8$, shows that inequality (4.1) is sharp.

5. CONNECTIONS WITH CONTINUED FRACTIONS

LEMMA 5.1. ([6, p. 81]) *Suppose Q_0 divides D and $\sqrt{D}/Q_0 > 1$. Then*

$$\sqrt{D}/Q_0 = [a_0, \overline{a_1, \dots, a_{l-1}, 2a_0}].$$

Let $(P_m + \sqrt{D})/Q_m$ denote the m -th complete quotient in the continued fraction expansion and let A_m/B_m denote the m -th convergent. Then we have palindromic symmetries for the three sequences

$$\begin{aligned} & a_1, a_2, \dots, a_{l-2}, a_{l-1}, \\ & P_1, P_2, \dots, P_{l-1}, P_l, \\ & Q_0, Q_1, \dots, Q_{l-1}, Q_l. \end{aligned}$$

LEMMA 5.2. *Consider the equation*

$$ap^2 - bq^2 = 2k/d,$$

where a, b, k, p, q are positive, $D = ab = k^2 + 1, \gcd(a, b) = 1 = \gcd(p, q)$ and d is even if k is odd.

(i) *If $d \geq 2$, then $p/q = A_m/B_m$, a convergent of $\sqrt{b/a}$. Also*

$$(5.1) \quad Q_{m+1} = 2k/d,$$

where m is odd.

(ii) *If $d = 1$, then $p/q = (A_m + eA_{m-1})/(B_m + eB_{m-1})$, where $e = \pm 1$. Also*

$$(5.2) \quad (-1)^m(Q_m - Q_{m+1} + 2eP_{m+1}) = 2k.$$

PROOF. Since $ap^2 - bq^2 = 2k/d$ implies

$$p/q - \sqrt{b/a} = \frac{2k}{d(p\sqrt{a} + q\sqrt{b})q\sqrt{a}},$$

we have

$$(5.3) \quad 0 < p/q - \sqrt{b/a} < \frac{2k}{d(2q\sqrt{b})q\sqrt{a}} = \frac{2k}{2dq^2\sqrt{k^2+1}} < \frac{1}{dq^2}.$$

Hence if $d \geq 2$, we have $|p/q - \sqrt{b/a}| < 1/2q^2$ and hence $p/q = A_m/B_m$, a convergent to $\sqrt{b/a}$. Also

$$aA_m^2 - bB_m^2 = (-1)^{m+1}Q_{m+1} = 2k/d,$$

so $Q_{m+1} = 2k/d$ and m is odd.

If $d = 1$, inequality (5.3) gives $|p/q - \sqrt{b/a}| < 1/q^2$ and hence by the Worley–Dujella lemma [2], we have

$$p/q = (A_m + eA_{m-1})/(B_m + eB_{m-1}),$$

where $e = 0$ or ± 1 and $m \geq 0$. If $e = 0$, then $Q_{m+1} = 2k$. Now $(P_{m+1} + \sqrt{D})/Q_{m+1}$ is reduced, as it is the complete quotient of a purely periodic quadratic irrational ([6, Satz 3.3]). Hence

$$(P_{m+1} + \sqrt{D})/Q_{m+1} > 1 \text{ and } -1 < (P_{m+1} - \sqrt{D})/Q_{m+1} < 0.$$

Hence $\sqrt{D} > P_{m+1} > 2k - \sqrt{D} > k - 1$, which implies $P_{m+1} = k$. However $D - P_{m+1}^2 \equiv 0 \pmod{Q_{m+1}}$, i.e., $k^2 + 1 - k^2 \equiv 0 \pmod{2k}$, giving the contradiction $1 \equiv 0 \pmod{2k}$.

Finally,

$$(5.4) \quad \begin{aligned} 2k &= ap^2 - bq^2 = a(A_m + eA_{m-1})^2 - b(B_m + eB_{m-1})^2 \\ &= (-1)^m(Q_m - Q_{m+1} + 2eP_{m+1}). \end{aligned}$$

(See [4, Lemma 2].) □

CONJECTURE 5.3. *Suppose $a > 1, b > 1, ab = k^2 + 1, \gcd(a, b) = 1$, where k is even and that the equation $ap^2 - bq^2 = 2k$ has a relatively prime solution (p, q) . Then in the continued fraction expansion of $\sqrt{b/a}$, all Q_i are odd.*

REMARK 5.4. This is equivalent to the P_i being even, by the identity $Q_i Q_{i-1} = D - P_i^2$ ([6, p. 69]) and the fact that k is even here, so that D is odd. The evenness of the P_i is further equivalent to all partial quotients a_i being even, by the identity $P_{i+1} = a_i Q_i - P_i$ ([6, p. 70]).

Table 1 lists the $(k, a, b, d, p/q)$ which correspond to exceptional solutions for $k \leq 1000$ via Proposition 2.1 and Lemma 5.2.

k	x	y	a	b	d	p/q	Type
8	18	2	13	5	2	$A_1/B_1 = 1/1$	1
12	17	1	29	5	1	$(A_1 - A_0)/(B_1 - B_0) = 1/1$	1
18	57	3	25	13	3	$A_1/B_1 = 1/1$	1
21	47	2	34	13	2	$A_1/B_1 = 1/1$	1
30	242	8	17	53	4	$A_1/B_1 = 2/1$	2
32	132	4	41	25	4	$A_1/B_1 = 1/1$	1
50	255	5	61	41	5	$A_1/B_1 = 1/1$	1
55	123	2	89	34	2	$A_1/B_1 = 1/1$	1
70	99	1	169	29	1	$(A_1 - A_0)/(B_1 - B_0) = 1/1$	1
72	438	6	85	61	6	$A_1/B_1 = 1/1$	1
80	253	3	37	173	1	$(A_0 + A_{-1})/(B_0 + B_{-1}) = 3/1$	1
98	693	7	113	85	7	$A_1/B_1 = 1/1$	1
105	1893	18	37	298	6	$A_1/B_1 = 3/1$	2
112	3362	30	193	65	2	$A_3/B_3 = 3/5$	2
119	1433	12	194	73	2	$A_3/B_3 = 2/3$	2
128	1032	8	145	113	8	$A_1/B_1 = 1/1$	1
144	322	2	233	89	2	$A_1/B_1 = 1/1$	1
154	487	3	641	37	1	$(A_1 - A_0)/(B_1 - B_0) = 1/3$	1
162	1467	9	181	145	9	$A_1/B_1 = 1/1$	1
200	2010	10	221	181	10	$A_1/B_1 = 1/1$	1
203	837	4	130	317	2	$A_1/B_1 = 2/1$	1
208	4373	21	509	85	1	$(A_2 + A_1)/(B_2 + B_1) = 3/7$	2
242	2673	11	265	221	11	$A_1/B_1 = 1/1$	1
252	8068	32	65	977	8	$A_1/B_1 = 4/1$	2
288	3468	12	313	265	12	$A_1/B_1 = 1/1$	1
333	1373	4	853	130	2	$A_1/B_1 = 1/2$	1
338	4407	13	365	313	13	$A_1/B_1 = 1/1$	1
377	843	2	610	233	2	$A_1/B_1 = 1/1$	1
392	5502	14	421	365	14	$A_1/B_1 = 1/1$	1
408	577	1	985	169	1	$(A_1 - A_0)/(B_1 - B_0) = 1/1$	1
414	2111	5	101	1697	1	$(A_0 + A_{-1})/(B_0 + B_{-1}) = 5/1$	1
418	46818	112	241	725	4	$A_3/B_3 = 7/4$	2
450	6765	15	481	421	15	$A_1/B_1 = 1/1$	1
495	24755	50	101	2426	10	$A_1/B_1 = 5/1$	2
512	8208	16	545	481	16	$A_1/B_1 = 1/1$	1
546	4402	8	1237	241	4	$A_1/B_1 = 1/2$	2
578	9843	17	613	545	17	$A_1/B_1 = 1/1$	1
612	64263	105	865	433	3	$A_3/B_3 = 5/7$	2
616	3141	5	3757	101	1	$(A_1 - A_0)/(B_1 - B_0) = 1/5$	1
648	11682	18	685	613	18	$A_1/B_1 = 1/1$	1
684	2163	3	949	493	3	$A_1/B_1 = 1/1$	1
697	8393	12	505	962	2	$A_1/B_1 = 3/2$	2
722	13737	19	761	685	19	$A_1/B_1 = 1/1$	1
737	4483	6	290	1873	2	$A_1/B_1 = 3/1$	1
800	16020	20	841	761	20	$A_1/B_1 = 1/1$	1
858	61782	72	145	5077	12	$A_1/B_1 = 6/1$	2
882	18543	21	925	841	21	$A_1/B_1 = 1/1$	1
968	21318	22	1013	925	22	$A_1/B_1 = 1/1$	1
987	2207	2	1597	610	2	$A_1/B_1 = 1/1$	1

TABLE 1. Exceptional solutions $(k, x, y), k \leq 1000$.

6. ON THE CONTINUED FRACTION EXPANSION OF $\sqrt{b/a}$

LEMMA 6.1. *Let $\sqrt{b/a} = [a_0, \overline{a_1, \dots, a_{l-1}, 2a_0}]$, where $b > a$ and $\gcd(a, b) = 1$. Then*

$$(6.1) \quad bB_{l-1} = a(a_0A_{l-1} + A_{l-2}),$$

$$(6.2) \quad A_{l-1} = a_0B_{l-1} + B_{l-2}.$$

In particular, a divides B_{l-1} .

PROOF.

$$\begin{aligned} \sqrt{b/a} &= [a_0, \dots, a_{l-1}, 2a_0 + (\sqrt{b/a} - a_0)] \\ &= [a_0, \dots, a_{l-1}, a_0 + \sqrt{b/a}] \\ &= \frac{A_{l-1}(a_0 + \sqrt{b/a}) + A_{l-2}}{B_{l-1}(a_0 + \sqrt{b/a}) + B_{l-2}}. \end{aligned}$$

The desired result then follows by cross-multiplying and equating corresponding coefficients. \square

LEMMA 6.2. *Suppose $1 < a < b$, $\gcd(a, b) = 1$, $ab = k^2 + 1$, $D = ab$. Then*

- (i) *The period-length l of $\sqrt{b/a}$ is odd.*
- (ii) *$A_{l-1}/B_{l-1} = k/a$.*
- (iii) *$A_{l-2}/B_{l-2} = (b - ka_0)/(k - aa_0)$.*
- (iv) *$A_l/B_l = (b + ka_0)/(k + aa_0)$.*

PROOF. Let $(x, y) = (k, a)$. Then $\gcd(k, a) = 1$ and

$$ax^2 - by^2 = a(k^2 - ab) = a(k^2 - (k^2 + 1)) = -a.$$

A standard argument shows that x/y is a convergent $k/a = A_{t-1}/B_{t-1}$ of $\sqrt{b/a}$. Then $aA_{t-1}^2 - bB_{t-1}^2 = (-1)^t Q_t = -a$, $Q_t = a$ and t is odd. Then $DB_{t-1} = (A_{t-1}P_t + A_{t-2}Q_t)Q_0$ by [6, p. 70]. This gives

$$(6.3) \quad ab = kP_t + A_{t-2}a.$$

Hence a divides kP_t and so a divides P_t . Suppose $P_t = aP$. Then as $\xi_t = (P_t + \sqrt{D})/Q_t = P + (\sqrt{D})/a$ is reduced, we have $P = \lfloor (\sqrt{D})/a \rfloor = a_0$. So $\xi_t = a_0 + \xi_0$ and we have found a period for $(\sqrt{D})/a$ of length t . Let l be the least period-length. Then $l \leq t$. Also by Lemma 6.1, $a = B_{t-1}$ divides B_{l-1} and so $t \leq l$. Consequently $l = t$ and hence l is odd.

Next, from (6.3), we have $b = ka_0 + A_{t-2}$, so $A_{t-2} = b - ka_0$. Also from [6, p.70], $P_t B_{t-1} = A_{t-1} Q_0 - Q_t B_{t-2}$, so $P_t = aa_0 = k - B_{t-2}$ and hence $B_{t-2} = k - aa_0$. Finally,

$$\begin{aligned} A_l &= a_l A_{l-1} + A_{l-2} = 2a_0 k + (b - ka_0) = b + ka_0, \\ B_l &= a_l B_{l-1} + B_{l-2} = 2a_0 a + (k - aa_0) = k + aa_0. \end{aligned}$$

\square

The next result narrows down the search for p and q , which correspond to an exceptional solution.

COROLLARY 6.3. *Let l be the period length of the continued fraction expansion for $\sqrt{b/a}$, where $ab = k^2 + 1$, $\gcd(a, b) = 1$ and $1 < a < b$.*

- (i) *If $d > 1$, then $p/q = A_m/B_m$, where $m \leq l - 2$.*
- (ii) *If $d = 1$, then $p/q = (A_m + eA_{m-1})/(B_m + eB_{m-1})$, $e = \pm 1$, where $m \leq l - 1$.*

PROOF. From Lemma 3.2, we have $p^2 < (k^2 + 1)/2d$.

(i) If $d > 1$, we know from Lemma 5.2 that $p/q = A_m/B_m$ and $p^2 < (k^2 + 1)/4 < k^2$. Hence $A_m = p < k = A_{l-1}$ and so $m < l - 1$.

(ii) If $d = 1$, Lemma 5.2 implies $p/q = (A_m + eA_{m-1})/(B_m + eB_{m-1})$. If $e = 1$, then $p = A_m + A_{m-1} < A_{l-1}$ and so $A_m < A_{l-1}$, as before. If $e = -1$, then $p = A_m - A_{m-1} \geq A_{m-2}$, and $m - 2 < l - 1$. Hence $m \leq l$. But $m = l$ implies $p = A_l - A_{l-1} = (b + ka_0) - k \geq b > k$, which contradicts the inequality $p^2 < (k^2 + 1)/2$. Hence $m \leq l - 1$. \square

7. EXPERIMENTAL RESULTS FOR $ap^2 - bq^2 = 2k/d, \gcd(p, q) = 1$

CONJECTURE 7.1. Consider the family of equations $ap^2 - bq^2 = \pm 2k/d$, where d divides $2k$ (with d even if k is odd), $\gcd(a, b) = 1, D = ab = k^2 + 1, 2 < a < b$.

- (i) Then there is at most one (a, b, d) for which solubility occurs with $\gcd(p, q) = 1$.
- (ii) Let (p_0, q_0) and (p_1, q_1) be the least and second least positive solutions. Then $dp_0q_0 < k - 1 < dp_1q_1$.
- (iii) Let $ap_0^2 - bq_0^2 = N$. Then there are two classes of primitive solutions for $ap^2 - bq^2 = N$ with fundamental solutions $(\pm p_0, q_0)$. Also there are two classes of primitive solutions for $ap^2 - bq^2 = -N$ with fundamental solutions $(\pm p_1, q_1)$.

EXAMPLE 7.2. (i) $k = 8$. Then $k^2 + 1 = 65$ and only $(a, b, d) = (5, 13, 2)$ give solubility of $ap^2 - bq^2 = \pm 2k/d$ with $\gcd(p, q) = 1$ and $2 < a < b, ab = 65, \gcd(a, b) = 1$.

$$\sqrt{13/5} = (0 + \sqrt{65})/5 = [1, \overline{1, 1, 1, 1, 2}].$$

m	a_m	$(P_m + \sqrt{D})/Q_m$	A_m/B_m
0	1	$(0 + \sqrt{65})/5$	1/1
1	1	$(5 + \sqrt{65})/8$	2/1
2	1	$(3 + \sqrt{65})/7$	3/2
3	1	$(4 + \sqrt{65})/7$	5/3
4	1	$(3 + \sqrt{65})/8$	8/5
5	2	$(5 + \sqrt{65})/5$	21/13

From the first period

$$5A_0^2 - 13B_0^2 = (-1)^1 Q_1 = -8,$$

$$5A_3^2 - 13B_3^2 = (-1)^4 Q_4 = 8.$$

Then $(p_0, q_0) = (A_0, B_0) = (1, 1)$ is the smallest primitive solution of $5p^2 - 13q^2 = -8$, while $(p_1, q_1) = (A_3, B_3) = (5, 3)$ is the smallest primitive solution of $5p^2 - 13q^2 = 8$. Also (p_0, q_0) gives the exceptional solution $(x_0, y_0) = (18, 2)$ of $x^2 - 65y^2 = 64$.

(ii) $k = 12$. Here $D = k^2 + 1 = 145$ and only $(a, b, d) = (5, 29, 1)$ give solubility of $ap^2 - bq^2 = \pm 2k/d$ with $\gcd(p, q) = 1$ and $2 < a < b$, $ab = 145$, $\gcd(a, b) = 1$.

$$\sqrt{29/5} = (0 + \sqrt{145})/5 = [2, \overline{2, 2, 4}].$$

m	a_m	$(P_m + \sqrt{D})/Q_m$	A_m/B_m
0	2	$(0 + \sqrt{145})/5$	2/1
1	2	$(10 + \sqrt{145})/9$	5/2
2	2	$(8 + \sqrt{145})/9$	12/5
3	4	$(10 + \sqrt{145})/5$	53/22

From the first period we read off

$$5(A_0 - A_{-1})^2 - 29(B_0 - B_{-1})^2 = (-1)^0(Q_0 - Q_1 - 2P_1) = -24,$$

$$5(A_2 + A_1)^2 - 29(B_2 + B_1)^2 = (-1)^2(Q_2 - Q_3 + 2P_3) = 24.$$

Then $(p_0, q_0) = (A_0 - A_{-1}, B_0 - B_{-1}) = (1, 1)$ is the smallest primitive solution of $5p^2 - 29q^2 = -24$, while $(p_1, q_1) = (A_2 + A_1, B_2 + B_1) = (17, 7)$ is the smallest primitive solution of $5p^2 - 29q^2 = 24$. Also (p_0, q_0) gives the exceptional solution $(x_0, y_0) = (17, 1)$ of $x^2 - 145y^2 = 144$.

8. TYPE 1 AND TYPE 2 EXCEPTIONAL SOLUTIONS

We can rewrite equation (1.1) as

$$(8.1) \quad x^2 - y^2 = (y^2 + 1)k^2.$$

DEFINITION 8.1. *If (x, y) is an exceptional solution of (1.1) such that*

$$(8.2) \quad x \equiv \epsilon y \pmod{y^2 + 1},$$

where $\epsilon = \pm 1$, we call (x, y) a Type 1 solution of (1.1). Any other exceptional solution is called a Type 2 solution.

In the range $2 \leq k \leq 1000$, there are 37 Type 1 and 12 Type 2 exceptional solutions (see Table 1) while in the range $2 \leq k \leq 2^{50}$, there are 23, 862, 782 Type 1 and 73, 034 Type 2 exceptional solutions.

9. EXCEPTIONAL SOLUTIONS WHERE y DIVIDES x .

It is easy to derive formulae for k and x in terms of y , when y divides x .

THEOREM 9.1. *Suppose (x, y) is an exceptional solution of (1.1) such that y divides x . Then*

$$(9.1) \quad x + k\sqrt{y^2 + 1} = y(2y^2 + 1 + 2y\sqrt{y^2 + 1})^n,$$

where $ny > 1$. Conversely if k, x, y satisfy (9.1) where $ny > 1$, then (x, y) is an exceptional solution of (1.1) with y dividing x .

PROOF. If (x, y) is a solution of (1.1) such that y divides x , then we see that y^2 divides k^2 and hence y divides k . From (1.1) we have

$$(9.2) \quad (x/y)^2 - (y^2 + 1)(k/y)^2 = 1.$$

This is a Pell equation whose positive solutions $(x/y, k/y)$ are given by

$$(x/y) + (k/y)\sqrt{y^2 + 1} = (2y^2 + 1 + 2y\sqrt{y^2 + 1})^n, n \geq 1.$$

Hence (9.1) holds.

Suppose $n = 1$. Then $k = 2y^2 > y + 1$ and hence $y > 1$. Consequently $ny > 1$.

Conversely, assume k, x, y satisfy (9.1), where $ny > 1$. Then

$$(9.3) \quad x - k\sqrt{y^2 + 1} = y(2y^2 + 1 - 2y\sqrt{y^2 + 1})^n.$$

Multiplying corresponding sides of (9.1) and (9.3) gives

$$x^2 - k^2(y^2 + 1) = y^2((2y^2 + 1)^2 - (2y)^2(y^2 + 1))^n = y^2,$$

so (x, y) satisfies (1.1). Also the formula

$$(9.4) \quad x = y \sum_{\substack{i=0 \\ i \text{ even}}}^n \binom{n}{i} (2y^2 + 1)^{n-i} (2y)^i (y^2 + 1)^{i/2}$$

reveals that y divides x . Hence y divides k and $y \leq k$. But we cannot have $y = k$ as this gives $x^2 = k^4 + 2k^2$ and so $(k^2 + 1)^2 - x^2 = 1$. Hence $(k^2 + 1 + x)(k^2 + 1 - x) = 1$, which clearly gives a contradiction. Also $y = k - 1$ implies $k - 1$ divides k , so $k = 2, y = 1, x = 3$. Then (9.1) becomes

$$3 + 2\sqrt{5} = (3 + 2\sqrt{5})^n,$$

which implies $n = 1$ and hence $ny = 1$. □

EXAMPLE 9.2. (a) $n = 1, y > 1$ gives $x = 2y^3 + y$ and $k = 2y^2$, an example in [5], where it was proved that the exceptional solution (x, y) is unique if y is a prime.

(b) $n = 2$ gives $x = 8y^5 + 8y^3 + y$ and $k = 8y^4 + 4y^2$.

THEOREM 9.3. *The solutions (x, y) given by (9.1) are of Type 1.*

PROOF. On considering (9.4) (mod $y^2 + 1$), only the term $i = 0$ remains and we get

$$x \equiv (-1)^n y \pmod{y^2 + 1},$$

showing that (x, y) is a Type 1 solution. □

10. THE STRUCTURE OF TYPE 1 EXCEPTIONAL SOLUTIONS

LEMMA 10.1. *There is a one-to-one correspondence between the Type 1 solutions $(x, y), x \equiv \epsilon y \pmod{y^2 + 1}, \epsilon = \pm 1$ and integer pairs (r, s) which satisfy $1 < r < s$ and*

$$(10.1) \quad r^2 + s^2 = k^2 + 1,$$

$$(10.2) \quad s \equiv \epsilon \pmod{r},$$

given by

$$(10.3) \quad r = \frac{x - \epsilon y}{y^2 + 1}, \quad s = \frac{xy + \epsilon}{y^2 + 1},$$

where we take $\epsilon = 1$ if $y = 1$. The inverse is given by the equations

$$(10.4) \quad x = r + ys,$$

$$(10.5) \quad s = yr + \epsilon.$$

REMARK 10.2. It follows that the unicity conjecture implies that $k^2 + 1$ is expressible in at most one way as $r^2 + s^2$, where $1 < r < s, \gcd(r, s) = 1$ and r divides $s \pm 1$.

PROOF. Assume (x, y) is a Type 1 solution and that (r, s) is given by (10.3). Then it is easy to check that (10.1), (10.2), (10.4) and (10.5) hold.

- (i) Clearly $x > y$, hence $r > 0$. But $r = 1$ implies $y^2 + 1 = x - \epsilon y, x = \epsilon y + y^2 + 1$. Then equation (1.1) implies $(\epsilon y + y^2 + 1)^2 - (y^2 + 1)k^2 = y^2$, which gives

$$(y^2 + 1)(y^2 + 1 + 2\epsilon y - k^2) = 0.$$

Hence $y^2 + 1 + 2\epsilon y - k^2 = 0$, so $(y + \epsilon)^2 = k^2$ and $y + \epsilon = k$, a contradiction, as $y \leq k - 2$. Hence $r > 1$.

- (ii) We have the equivalence

$$(10.6) \quad r < s \iff x - \epsilon y < xy + \epsilon \iff -\epsilon(y + 1) < x(y - 1).$$

Case 1. Assume $y > 1$. Then

$$x^2 = k^2 y^2 + y^2 + k^2 > y^2 + 2y + 1 = (y + 1)^2,$$

so $x > y + 1$. Hence $x(y - 1) > (y + 1)(y - 1) \geq y + 1$ and (10.6) implies $r < s$.

Case 2. Assume $y = 1$. Then $r = (x - 1)/2 < (x + 1)/2 = s$.

Conversely, assume $r^2 + s^2 = k^2 + 1$, where $s \equiv \epsilon \pmod{r}$ and $1 < r < s$. With y defined by $s = yr + \epsilon$ and $x = r + ys$, we have

$$\begin{aligned} x^2 - (k^2 + 1)y^2 &= (r + ys)^2 - (r^2 + s^2)y^2 \\ &= r^2 + 2sry - r^2y^2 \\ &= r^2 + 2s(s - \epsilon) - (s - \epsilon)^2 \\ &= r^2 + s^2 - 1 = k^2. \end{aligned}$$

Also $x - y\epsilon = (r + ys) - y\epsilon = r + y^2r = r(1 + y^2)$ and it follows that (x, y) is a Type 1 solution to (1.1).

Finally we have to prove $y < k - 1$, or $(s - \epsilon)/r < k - 1$. We have $s < k$. Hence $s - \epsilon \leq k$ and $(s - \epsilon)/r \leq k/2 < k - 1$. \square

LEMMA 10.3. *Assume (x, y) is a Type 1 solution with $\gcd(x, y) = 1$. Then x is odd.*

- (i) *If y is even, then $r = u^2$, where u is odd and $k = uv$, where $\gcd(u, v) = 1$.*
- (ii) *If y is odd and $x + \epsilon y \equiv 0 \pmod{4}$, then $r = u^2$, where u is odd, $k = uv$, v is even and $\gcd(u, v) = 1$.*
- (iii) *If y is odd and $x + \epsilon y \equiv 2 \pmod{4}$, then $r = 2u^2$, where u is odd, $k = uv$, v is even and $\gcd(u, v) = 1$.*

PROOF. Assume (x, y) satisfies $\gcd(x, y) = 1$ and is a Type 1 exceptional solution. If y is even, then x is odd. Also if y is odd, the equation $x^2 = y^2 + (y^2 + 1)k^2$ shows x is odd.

Now let $d = \gcd(x - y, x + y)$. Then $d = 1$ if y is even, while $d = 2$ if y is odd.

We have

$$(10.7) \quad \left(\frac{x - \epsilon y}{y^2 + 1} \right) (x + \epsilon y) = k^2.$$

(i) Assume y is even. Then (10.7) gives $r = u^2$, $x + \epsilon y = v^2$, where $\gcd(u, v) = 1$ and $k = uv$.

Assume y is odd. Then $x - \epsilon y = 2X$, $x + \epsilon y = 2Y$, with $\gcd(X, Y) = 1$. Then

$$\left(\frac{X}{(y^2 + 1)/2} \right) (2Y) = k^2$$

and $k = 2K$ say. Hence

$$\left(\frac{X}{(y^2 + 1)/2} \right) Y = 2K^2.$$

(ii) Assume $x + \epsilon y \equiv 0 \pmod{4}$. Then Y is even, $Y = 2V^2$, X is odd and $r = X/((y^2 + 1)/2) = u^2$, where u is odd, $k = 2uV = uv$, where v is even and $\gcd(u, v) = 1$.

(iii) Assume $x + \epsilon y \equiv 2 \pmod{4}$. Then Y is odd, $Y = V^2$, $X/2$ is odd and

$$r/2 = (X/2)/((y^2 + 1)/2) = u^2,$$

where u is odd. Then $r = 2u^2$, $k = 2uV = uv$, where u is odd, v is even and $\gcd(u, v) = 1$. □

11. TYPE 1 SOLUTIONS (x, y) HAVE $\gcd(x, y) = y$ OR 1.

In this section, we prove that if (x, y) is a Type 1 solution for which y does not divide x , then $\gcd(x, y) = 1$.

LEMMA 11.1. *With r defined as in Lemma 10.1, let $h = k - ry$. Then $r > h \geq 0$.*

PROOF.

$$\begin{aligned} r > h &\iff r > k - ry \\ &\iff r(y + 1) > k \\ &\iff r^2(y^2 + 2y + 1) > k^2 = r^2 + s^2 - 1 = r^2 + (yr + \epsilon)^2 - 1 \\ &\iff 2ry(r - \epsilon) > 0. \end{aligned}$$

However $r - \epsilon \geq 1$ and consequently $r > h$.

Also $ry + \epsilon = s \leq k - 1$, so $0 \leq 1 + \epsilon \leq k - ry = h$. □

THEOREM 11.2. *For a Type 1 solution (x, y) of (1.1), either y divides x or $\gcd(x, y) = 1$.*

PROOF. We present the proof in the form of an algorithm which terminates by determining that either y divides x or $\gcd(x, y) = 1$. First we note that from $x = r + ys$, we have $\gcd(x, y) = \gcd(r, y)$.

Let $r_0 = r, h_0 = h$. Then $r_0 > h_0 \geq 0$ by Lemma 11.1. Also substituting $s = ry + \epsilon$ and $k = ry + h$ in $r^2 + s^2 = k^2 + 1$ gives

$$(11.1) \quad r_0^2 - 2r_0y(h_0 - \epsilon) - h_0^2 = 0.$$

If $h_0 = 0$, (11.1) implies $r_0(r_0 + 2y\epsilon) = 0$ and so $r_0 = -2y\epsilon$ and y divides r_0 and hence x . Also equation (11.1) implies r_0 divides h_0^2 ; so $h_0 = 1$ implies $r_0 = h_0$, contradicting Lemma 11.1. Hence we can now assume $r_0 > h_0 > 1$ and inductively define r_n and h_n for $n \geq 0$.

If $n \geq 0, |r_n| > |h_n| > 1$ and r_n is a root of

$$(11.2) \quad P_n(R) = R^2 - 2Ry(h_n - \epsilon) - h_n^2,$$

we define r_{n+1} to be the other root of $P_n(R)$:

$$(11.3) \quad r_{n+1} = -r_n + 2y(h_n - \epsilon).$$

Then

$$|r_n||r_{n+1}| = h_n^2,$$

so $1 \leq |r_{n+1}| < |h_n|$.

If $|r_{n+1}| = 1$, then $r_n \equiv \pm 1 \pmod{2y}$ and by (11.3) it follows inductively that $r_0 \equiv \pm 1 \pmod{2y}$. Hence $\gcd(r_0, y) = 1$ and so $\gcd(x, y) = 1$ and we exit the algorithm. We note for future reference that r_0 is odd in this case.

If $|r_{n+1}| > 1$, we define the polynomial

$$(11.4) \quad Q_n(H) = H^2 + 2r_{n+1}yH - 2r_{n+1}y\epsilon - r_{n+1}^2.$$

Then $Q_n(h_n) = 0$ and we let h_{n+1} be the other root of $Q_n(H)$:

$$(11.5) \quad h_{n+1} = -h_n - 2r_{n+1}y.$$

Then

$$(11.6) \quad h_{n+1}^2 + 2r_{n+1}yh_{n+1} - 2r_{n+1}y\epsilon - r_{n+1}^2 = 0.$$

Now $|h_{n+1}| = 1$ implies $|r_{n+1}| = 1$, as by (11.6), r_{n+1} divides h_{n+1} . This contradicts our assumption that $|r_{n+1}| > 1$.

Hence $|h_{n+1}| \neq 1$ and we let $H_n = h_n - \epsilon$. Then

$$\begin{aligned} H_n H_{n+1} &= h_n h_{n+1} - \epsilon(h_n + h_{n+1}) + 1 \\ &= -2r_{n+1}y\epsilon - r_{n+1}^2 + 2r_{n+1}y\epsilon + 1 \\ &= 1 - r_{n+1}^2. \end{aligned}$$

Hence $|H_n||H_{n+1}| = r_{n+1}^2 - 1 > 0$. Also

$$|H_n| = |h_n - \epsilon| \geq |h_n| - 1 \geq |r_{n+1}|.$$

Hence

$$|h_{n+1} - \epsilon| = |H_{n+1}| = \frac{r_{n+1}^2 - 1}{|H_n|} \leq \frac{r_{n+1}^2 - 1}{|r_{n+1}|} < |r_{n+1}|,$$

so $|h_{n+1}| \leq |r_{n+1}|$. Assume $|h_{n+1}| = |r_{n+1}|$. Then (11.6) implies $h_{n+1} = \epsilon$, which gives the contradiction $|r_{n+1}| = 1$. Hence $|h_{n+1}| < |r_{n+1}|$.

If $h_{n+1} = 0$, then (11.6) implies $-2r_{n+1}y\epsilon - r_{n+1}^2 = 0$, so $r_{n+1} = -2y\epsilon$. Then as $r_n + r_{n+1} = 2y(h_n - \epsilon)$, it follows inductively that $r_0 \equiv 0 \pmod{2y}$. Then y divides r_0 and hence x and we exit the algorithm. We note for future reference that in this case, r_0 is even.

Hence

$$1 < |h_{n+1}| < |r_{n+1}| < |h_n| < |r_n|,$$

so both $|h_{n+1}|$ and $|r_{n+1}|$ have strictly decreased.

Eventually the algorithm reaches $|r_i| = 1$ or $h_i = 0$ for some $i \geq 0$ and terminates. \square

COROLLARY 11.3. *For a Type 1 solution (x, y) of (1.1), if $y > 1$ and $\gcd(x, y) = 1$, then $r = u^2$, where u is odd and $k = uv$, where $\gcd(u, v) = 1$ and $v > u > 1$. Also*

$$(11.7) \quad v^2 - (y^2 + 1)u^2 = 2y\epsilon.$$

PROOF. We saw in the proof of Theorem 11.2, that either $r \equiv \pm 1 \pmod{2y}$ or $r \equiv 0 \pmod{2y}$. Hence if $\gcd(x, y) = 1$ and $y > 1$, then $r \equiv x \not\equiv 0 \pmod{y}$, so we must have $r \equiv \pm 1 \pmod{2y}$ and hence r is odd. Then parts (i) and (ii) of Lemma 10.3 give $r = u^2$, where $k = uv$ and $\gcd(u, v) = 1$. Also

$$(11.8) \quad s^2 - 1 = k^2 - r^2 = u^2v^2 - u^4.$$

Then, as $s > 1$, (11.8) gives $u^2v^2 - u^4 > 0$ and hence $v > u$.

Finally, $s = yr + \epsilon = yu^2 + \epsilon$, so

$$(11.9) \quad s^2 - 1 = u^2(y^2u^2 + 2y\epsilon).$$

Then (11.8) and (11.9) give

$$v^2 - (y^2 + 1)u^2 = 2y\epsilon.$$

□

We can now derive explicit formulae for x, y and k for a Type 1 solution (x, y) with $\gcd(x, y) = 1$ and $y > 1$.

THEOREM 11.4. *If (x, y) is a Type 1 exceptional solution of equation (1.1), with $\gcd(x, y) = 1$ and $y > 1$, then $k = u_nv_n$, where*

$$(11.10) \quad v_n + u_n\sqrt{y^2 + 1} = f(g(y + \epsilon) + \sqrt{y^2 + 1})(2y^2 + 1 + 2y\sqrt{y^2 + 1})^n,$$

where $n \geq 1$ and one of the following four possibilities holds:

- (a) $f = g = 1, \epsilon = 1$.
- (b) $f = g = 1, \epsilon = -1$.
- (c) $f = 1, g = -1, \epsilon = -1$.
- (d) $f = g = -1, \epsilon = 1$.

PROOF. Assume (x, y) is a Type 1 exceptional solution of equation (1.1), with $\gcd(x, y) = 1$ and $y > 1$. Then by Corollary 11.3 and equation 11.7, $k = uv$, where

$$v^2 - (y^2 + 1)u^2 = 2y\epsilon.$$

We now apply Lemma 3.6 of [7]. This was stated with $y > 2$ and $\epsilon = -1$, but also holds with $y > 1$ and $\epsilon = \pm 1$. We have

$$(11.11) \quad v + u\sqrt{y^2 + 1} = f(g(y + \epsilon) + \sqrt{y^2 + 1})(2y^2 + 1 + 2y\sqrt{y^2 + 1})^n,$$

where $f = \pm 1, g = \pm 1, n$ an integer. Clearly $n \neq 0$ as $n = 0$ implies $u = 1$.

This gives 16 possibilities for f, g, ϵ and the sign of n . We then eliminate all 8 cases where $n < 0$. Of the 8 cases where $n \geq 1$, only (a)–(d) remain. See section 12 for the proof of one case with $n > 0$ and for one case with $n < 0$.

□

12. TWO EXAMPLES OF SIGN DETERMINATION

(1) We prove that if $n \geq 1$ and $f = 1, g = -1, \epsilon = 1$, then v and u given by (11.10) satisfy $v < 0$ and $u < 0$. Let

$$v_n + u_n \sqrt{y^2 + 1} = -(y + 1) + \sqrt{y^2 + 1}(2y^2 + 1 + 2y\sqrt{y^2 + 1})^n.$$

Then $v_1 = -(2y^2 - y + 1) < 0, u_1 = -(2y - 1) < 0$. Also

$$v_{n+1} = (2y^2 + 1)v_n + 2y(y^2 + 1)u_n, \quad u_{n+1} = 2yv_n + (2y^2 + 1)u_n.$$

It follows by induction on $n \geq 1$ that $v_n < 0$ and $u_n < 0$.

(2) We prove that if $n = -N < 0$ and $f = 1, g = 1, \epsilon = 1$, then v and u given by (11.10) satisfy $v > 0$ and $u < 0$. Let $v'_N = v_n, u'_N = u_n$.

$$v'_N + u'_N \sqrt{y^2 + 1} = (y + 1 + \sqrt{y^2 + 1})(2y^2 + 1 - 2y\sqrt{y^2 + 1})^N.$$

Then $v'_1 = 2y^2 - y + 1 > 0, u'_1 = -(2y - 1) < 0$. Also

$$v'_{N+1} = (2y^2 + 1)v'_N - 2y(y^2 + 1)u'_N, \quad u'_{N+1} = -2yv'_N + (2y^2 + 1)u'_N.$$

It follows by induction on $N \geq 1$ that $v'_N > 0$ and $u'_N < 0$.

13. REMOVAL OF PARAMETERS f AND g

Let $D = y^2 + 1$. Then equation (11.10) with conjugation gives

$$(13.1) \quad v_n + u_n \sqrt{D} = (a + b\sqrt{D})\alpha^n,$$

$$(13.2) \quad v_n - u_n \sqrt{D} = (a - b\sqrt{D})\beta^n,$$

where $a = fg(y + \epsilon), b = f$ and

$$(13.3) \quad \alpha = 2y^2 + 1 + 2y\sqrt{D}, \quad \beta = 2y^2 + 1 - 2y\sqrt{D}.$$

Note that $\alpha\beta = 1$. First we remove f .

LEMMA 13.1. *If (k, x, y) is a Type 1 exceptional solution satisfying $\gcd(x, y) = 1, y > 1$, then $(x, k) = (x_n, k_n)$, where*

$$(13.4) \quad x_n + k_n \sqrt{D} = (y^2 + \epsilon y + 1 + g(y + \epsilon)\sqrt{D})\alpha^{2n}, \quad n \geq 1,$$

and $g = \pm 1, \epsilon = \pm 1$.

PROOF. We know that

$$\begin{aligned} x_n + k_n \sqrt{D} &= u_n^2 D + y\epsilon + v_n u_n \sqrt{D} \\ &= u_n \sqrt{D}(v_n + u_n \sqrt{D}) + y\epsilon \\ &= \frac{((a + b\sqrt{D})\alpha^n - (a - b\sqrt{D})\beta^n)}{2} (a + b\sqrt{D})\alpha^n + y\epsilon \\ &= \frac{(a + b\sqrt{D})^2}{2} \alpha^{2n} - \frac{(a^2 - b^2 D)}{2} + y\epsilon \\ &= \frac{(a + b\sqrt{D})^2}{2} \alpha^{2n} \end{aligned}$$

$$\begin{aligned} &= \frac{(fg(y + \epsilon) + f\sqrt{D})^2}{2} \alpha^{2n} \\ &= \frac{(y + \epsilon)^2 + 2g(y + \epsilon)\sqrt{D} + y^2 + 1}{2} \alpha^{2n} \\ &= (y^2 + \epsilon y + 1 + g(y + \epsilon)\sqrt{D}) \alpha^{2n}. \end{aligned}$$

□

Now we remove g .

COROLLARY 13.2. *If (k, x, y) is a Type 1 exceptional solution with $\gcd(x, y) = 1, y > 1$, then $(x, k) = (X_m, K_m)$, where*

$$(13.5) \quad X_m + K_m\sqrt{D} = (y^2 + \epsilon y + 1 + (y + \epsilon)\sqrt{D})\alpha^m,$$

where $m \geq 1$ and $\epsilon \pm 1$. Conversely if (X_m, K_m) is given by (13.5), where $y > 1$, then (K_m, X_m, y) is a Type 1 exceptional solution with $\gcd(X_m, y) = 1$.

PROOF. If $g = 1$, formula 13.4 gives

$$(13.6) \quad x_n + k_n\sqrt{D} = (y^2 + \epsilon y + 1 + (y + \epsilon)\sqrt{D})\alpha^{2n}.$$

If $g = -1$, formula 13.4 gives

$$\begin{aligned} (13.7) \quad x_n + k_n\sqrt{D} &= (y^2 + \epsilon y + 1 - (y + \epsilon)\sqrt{D})\alpha^{2n} \\ &= (y^2 + \epsilon y + 1 - (y + \epsilon)\sqrt{D})\alpha^{2n-1}\alpha \\ &= (y^2 + \epsilon y + 1 - (y + \epsilon)\sqrt{D})(2y^2 + 1 + 2y\sqrt{D})\alpha^{2n-1} \\ &= (y^2 - \epsilon y + 1 + (y - \epsilon)\sqrt{D})\alpha^{2n-1}. \end{aligned}$$

Then (13.6) and (13.7) combine into one formula (13.5).

Conversely, formula (13.5) implies

$$X_m \equiv (-1)^m \epsilon y \pmod{y^2 + 1}.$$

Also $X_m > 0, K_m > y + 1, \gcd(X_m, K_m) = 1$ all follow by induction, using the recurrence relations

$$\begin{aligned} X_{m+1} &= (2y^2 + 1)X_m + 2yDK_m, \\ K_{m+1} &= (2y^2 + 1)K_m + 2yX_m. \end{aligned}$$

□

14. CONSTRUCTING EXCEPTIONAL SOLUTIONS

The construction starts from the following *trivial* solutions:

- (i) $(t, t, 0), t \geq 2$,
- (ii) $(t, t^2 - t + 1, t - 1), t \geq 2$,
- (iii) $(t, t^2 + t + 1, t + 1), t \geq 1$.

DEFINITION 14.1. *Let (k, x, y) be a solution of (1.1). Then*

(i) $g_+(k, x, y) = (K, X, Y)$, where $Y = k$ and

$$(14.1) \quad X + K\sqrt{k^2 + 1} = (x + y\sqrt{k^2 + 1})(2k^2 + 1 + 2k\sqrt{k^2 + 1}).$$

(ii) $g_0(k, x, y) = (K, X, Y)$, where $Y = y$ and

$$(14.2) \quad X + K\sqrt{y^2 + 1} = (x + k\sqrt{y^2 + 1})(2y^2 + 1 + 2y\sqrt{y^2 + 1}).$$

(iii) $g_-(k, x, y) = (K, X, Y)$, where $Y = k$ and

$$(14.3) \quad X + K\sqrt{k^2 + 1} = (x - y\sqrt{k^2 + 1})(2k^2 + 1 + 2k\sqrt{k^2 + 1}).$$

REMARK 14.2. In all three cases $\gcd(X, Y) = \gcd(x, y)$.

LEMMA 14.3. *Suppose (k, x, y) is an exceptional solution of (1.1). Then $g_+(k, x, y)$, $g_0(k, x, y)$ and $g_-(k, x, y)$ are exceptional solutions. Moreover with $T = (2Y^2 + 1)K - 2YX$,*

(i) $g_+(k, x, y) = (K, X, Y)$ where $0 < T < Y - 1$.

(ii) $g_0(k, x, y) = (K, X, Y)$ where $Y + 1 < T$.

(iii) $g_-(k, x, y) = (K, X, Y)$ where $-(Y - 1) < T < 0$.

In all cases, we have $K > k$.

PROOF. (i) We have

$$K = 2kx + (2k^2 + 1)y, \quad X = (2k^2 + 1)x + (k^2 + 1)2ky, \quad Y = k.$$

Taking norms in (14.1) gives $X^2 - (k^2 + 1)K^2 = x^2 - (k^2 + 1)y^2 = k^2$, so $X^2 - (Y^2 + 1)K^2 = Y^2$.

Also $K > 2k \geq k + 1 = Y + 1$, $X > 0$ and hence (K, X, Y) is an exceptional solution. Next, $0 < y < k - 1$, $y = (2Y^2 + 1)K - 2YX = T$, so $0 < T < Y - 1$. Clearly $K > k$ here.

(ii) We have

$$K = 2yx + (2y^2 + 1)k, \quad X = (2y^2 + 1)x + (y^2 + 1)2yk, \quad Y = y.$$

Taking norms in (14.2) gives $X^2 - (y^2 + 1)K^2 = x^2 - (y^2 + 1)k^2 = y^2$, so $X^2 - (Y^2 + 1)K^2 = Y^2$.

Also $K > 2y^2 + 1 > y + 1 = Y + 1$, $X > 0$ and hence (K, X, Y) is an exceptional solution. Next, $y + 1 < k$, $k = (2Y^2 + 1)K - 2YX = T$, so $Y + 1 < T$. Clearly $K > k$ here.

(iii) We have

$$K = 2kx - (2k^2 + 1)y, \quad X = (2k^2 + 1)x - (k^2 + 1)2ky, \quad Y = k.$$

Taking norms in (14.3) gives $X^2 - (k^2 + 1)K^2 = x^2 - (k^2 + 1)y^2 = k^2$, so $X^2 - (Y^2 + 1)K^2 = Y^2$. Also

$$\begin{aligned} X &> (2k^2 + 1)y\sqrt{k^2 + 1} - (k^2 + 1)2ky \\ &= y(2k^2 + 1 - 2k\sqrt{k^2 + 1})\sqrt{k^2 + 1} > 0. \end{aligned}$$

We now have to prove $K > Y + 1 = k + 1$, i.e.,

$$2kx > (2k^2 + 1)y + k + 1.$$

On squaring both sides, using $x^2 = (k^2 + 1)y^2 + k^2$, this becomes

$$(14.4) \quad 4k^4 > y^2 + 2(2k^2 + 1)y(k - 1) + (k + 1)^2.$$

However the RHS of (14.4) is $< 4(k^4 - 2k^3 + 2k^2 - k + 1) < 4k^4$, if $k > 1$. Hence (K, X, Y) is an exceptional solution.

Finally, as $-(k - 1) < -y < 0$ and $y = -(2Y^2 + 1)K + 2YX = -T$, we have $-(Y - 1) < T < 0$. Also $K > k$ here. \square

LEMMA 14.4. *Let $T = (2Y^2 + 1)K - 2YX$.*

- (i) *If $(K, X, Y) = g_+(t, t, 0)$, with $t \geq 2$, then $T = 0$.*
- (ii) *If $(K, X, Y) = g_+(t, t^2 - t + 1, t - 1)$, with $t \geq 2$, then $T = Y - 1$.*
- (iii) *If $(K, X, Y) = g_+(t, t^2 + t + 1, t + 1)$ with $t \geq 1$, then $T = Y + 1$.*

In each case (K, X, Y) is an exceptional solution.

PROOF. (i) $g_+(t, t, 0) = (2t^2, 2t^3 + t, t) = (K, X, Y)$.

Then $K = 2t^2, X = 2t^3 + t, Y = t$ and

$$\begin{aligned} T &= (2Y^2 + 1)K - 2YX \\ &= (2t^2 + 1)2t^2 - 2t(2t^3 + t) = 0. \end{aligned}$$

Also if $t \geq 2$, then $Y = t < 2t^2 - 1 = K - 1$, so (K, X, Y) is an exceptional solution. Similarly for (ii) and (iii). \square

COROLLARY 14.5. *If x_n and k_n are defined for $n \geq 1$ by*

$$(14.5) \quad x_n + k_n\sqrt{t^2 + 1} = t(2t^2 + 1 + 2t\sqrt{t^2 + 1})^n,$$

where $t \geq 2$, then

- (i) $(k_1, x_1, t) = g_+(t, t, 0)$.
- (ii) $(k_{n+1}, x_{n+1}, t) = g_0(k_n, x_n, t)$.
- (iii) (k_n, x_n, t) is an exceptional solution for $n \geq 1$.

PROOF. (i) $g_+(t, t, 0) = (2t^2, 2t^3 + t, t) = (k_1, x_1, t)$.

$$\begin{aligned} \text{(ii)} \quad g_0(k_n, x_n, t) &= (2tx_n + (2t^2 + 1)k_n, (2t^2 + 1)x_n + (t^2 + 1)2tk_n, t) \\ &= (k_{n+1}, x_{n+1}, t). \end{aligned}$$

(iii) We use induction on $n \geq 1$. We know (k_1, x_1, t) is an exceptional solution. Now assume (k_n, x_n, t) is an exceptional solution. Then Lemma 14.3 shows that (k_{n+1}, x_{n+1}, t) is also an exceptional solution. \square

In a similar fashion, we have

COROLLARY 14.6. *If x_n and k_n are defined for $n \geq 1$ by*

$$x_n + k_n \sqrt{t^2 + 1} = (t^2 + \epsilon t + 1 + (t + \epsilon) \sqrt{t^2 + 1})(2t^2 + 1 + 2t \sqrt{t^2 + 1})^n,$$

where $t \geq 1$ if $\epsilon = 1$ and $t \geq 2$ if $\epsilon = -1$, then

- (i) $(k_1, x_1, t) = g_+(t, t^2 + \epsilon t + 1, t + \epsilon)$.
- (ii) $(k_{n+1}, x_{n+1}, t) = g_0(k_n, x_n, t)$.
- (iii) (k_n, x_n, t) is an exceptional solution for $n \geq 1$.

REMARK 14.7. Recall that an exceptional solution (k, x, y) is of Type 1, if $y^2 + 1$ divides $x + y$ or $x - y$. Any other exceptional solution is called Type 2. Then we proved in Theorem 9.1 that the exceptional solutions (k_n, x_n, t) in Corollary 14.5 are the (k, x, y) for which y divides x and $y > 1$ and that these are Type 1 solutions. Contrastingly, we proved in Corollary 13.2 that those in Corollary 14.6 are the Type 1 exceptional solutions (k, x, y) for which $\gcd(x, y) = 1$.

LEMMA 14.8. (i) *Suppose that (k, x, y) is an exceptional solution. Then $g_+(k, x, y)$ and $g_-(k, x, y)$ are Type 2 exceptional solutions.*
 (ii) *Suppose that (k, x, y) is a Type 2 exceptional solution. Then $g_0(k, x, y)$ is a Type 2 exceptional solution.*

PROOF. (i) $g_+(k, x, y)$ and $g_-(k, x, y)$ have the form (K, X, k) , with $X = Rx + eDSy$, $e = \pm 1$. We have to prove that $X \pm k$ are not divisible by $k^2 + 1$.

$$\begin{aligned} X - k &= Rx + eDSy - k \equiv -x - k \pmod{k^2 + 1}, \\ X + k &= Rx + eDSy + k \equiv -x + k \pmod{k^2 + 1}. \end{aligned}$$

Also $x < k^2 - k + 1$, as $y < k - 1$. Also $x \neq k$ here. So

$$0 < |x - k| < x + k < k^2 + 1$$

and neither $x - k$ nor $x + k$ is divisible by $k^2 + 1$.

(ii) Suppose (k, x, y) is a Type 2 exceptional solution. Then

$$\begin{aligned} g_0(k, x, y) &= (2yx + (2y^2 + 1)k, (2y^2 + 1)x + (y^2 + 1)2yk, y) \\ &= (K, X, Y). \end{aligned}$$

Also $Y = y$ and

$$\begin{aligned} X \pm Y &= (2y^2 + 1)x + (y^2 + 1)2y \pm y \\ &\equiv -x \pm y \not\equiv 0 \pmod{y^2 + 1}. \end{aligned}$$

□

15. THE RECURSIVE CONSTRUCTION

In the previous section, we have established the following. Let \mathcal{E} be the set of exceptional solutions (k, x, y) . Then with $R = 2Y^2 + 1, S = 2Y$ and $T = RK - SX$,

- (i) g_0 maps \mathcal{E} one-to-one into $\{(K, X, Y) \in \mathcal{E} | Y + 1 < T\}$.
- (ii) g_+ maps \mathcal{E} one-to-one into $\{(K, X, Y) \in \mathcal{E} | 0 < T < Y - 1\}$.
- (iii) g_- maps \mathcal{E} one-to-one into $\{(K, X, Y) \in \mathcal{E} | -(Y - 1) < T < 0\}$.
- (iv) g_+ maps $\{(t, t, 0) | t \geq 2\}$ one-to-one into $\{(K, X, Y) \in \mathcal{E} | T = 0\}$.
- (v) g_+ maps $\{(t, t^2 - t + 1, t - 1) | t \geq 2\}$ one-to-one into $\{(K, X, Y) \in \mathcal{E} | T = Y - 1\}$.
- (vi) g_+ maps $\{(t, t^2 + t + 1, t + 1) | t \geq 1\}$ one-to-one into $\{(K, X, Y) \in \mathcal{E} | T = Y + 1\}$.

It is easy to check that these mappings are surjective.

We construct a forest of exceptional solutions, as follows. We start from an exceptional solution obtained by applying g_+ to each of the trivial solutions (a) $(t, t, 0), t \geq 2$, (b) $(t, t^2 - t + 1, t - 1), t \geq 2$, (c) $(t, t^2 + t + 1, t + 1), t \geq 1$. Then recursively, from an exceptional solution (k, x, y) , we produce three further exceptional solutions.

Because of Remark 14.2, the solutions in trees with root node (a) will have $\gcd(x, y) = t \geq 2$, while those with root node (b) or (c), will have $\gcd(x, y) = 1$.

Figures 1–3 give fragments of the forest of exceptional solutions. We

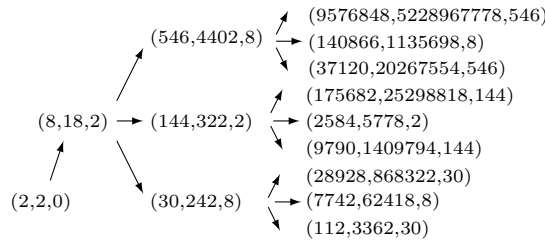


FIGURE 1. Tree fragment starting from $(t, t, 0) = (2, 2, 0)$.

now show that all exceptional solutions occur in the forest and are reached by a unique path from a root node.

LEMMA 15.1. *If (K, X, Y) is an exceptional solution and $T = RK - SX$ where $R = 2Y^2 + 1$ and $S = 2Y$, then*

- (a) $-(Y - 1) < T$,
- (b) $T \neq Y$.

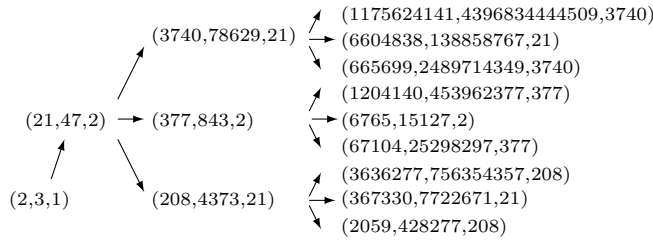


FIGURE 2. Tree fragment starting from $(t, t^2 - t + 1, t - 1) = (2, 3, 1)$.

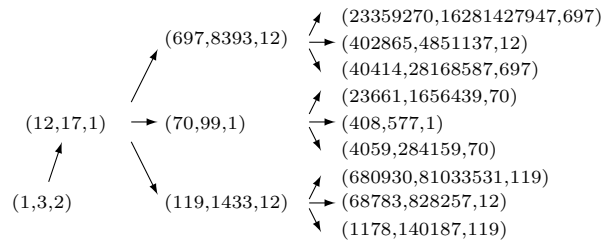


FIGURE 3. Tree fragment starting from $(t, t^2 + t + 1, t + 1) = (1, 3, 2)$.

PROOF. First we prove (a).

$$\begin{aligned}
 -(Y - 1) < T &\iff -T = SX - RK < Y - 1 \\
 &\iff 2YX < (2Y^2 + 1)K + Y - 1 \\
 &\iff 4Y^2X^2 < (4Y^4 + 4Y^2 + 1)K^2 + 2K(2Y^2 + 1)(Y - 1) + (Y - 1)^2 \\
 &\iff 4Y^4 < K^2 + 2K(2Y^2 + 1)(Y - 1) + (Y - 1)^2.
 \end{aligned}$$

However, the last inequality follows from $K > Y + 1$.

(b) Now assume $T = Y$. Then $(2Y^2 + 1)K - 2YX = Y$, so Y divides K . Hence Y divides X . Let $K = YW$ and $X = YZ$. Then

$$\begin{aligned}
 (2Y^2 + 1)W - 2YZ &= 1, \\
 Z^2 - (Y^2 + 1)W^2 &= 1.
 \end{aligned}$$

Eliminating Z gives $4Y^2(W + 1) = (W - 1)^2$. Hence W is odd, $W = 2U + 1$ and $2Y^2(U + 1) = U^2$. Then $U + 1$ divides U^2 , which contradicts $\gcd(U + 1, U^2) = 1$. \square

DEFINITION 15.2. Let (K, X, Y) be an exceptional solution. Let $R = 2Y^2 + 1, S = 2Y, D = Y^2 + 1$ and $T = RK - SX$. Then

$$(15.1) \quad h(K, X, Y) = \begin{cases} g_0^{-1}(K, X, Y) & \text{if } Y + 1 < T, \\ g_+^{-1}(K, X, Y) & \text{if } 0 \leq T \leq Y + 1, T \neq Y, \\ g_-^{-1}(K, X, Y) & \text{if } -(Y - 1) < T < 0. \end{cases}$$

REMARK 15.3. By virtue of Lemma 15.1, h is well-defined and $h(K, X, Y) = (k, x, y)$ is either an exceptional solution with $k < K$, or one of the trivial solutions $(Y, Y^2 + \epsilon Y + 1, Y + \epsilon)$ or $(Y, Y, 0)$.

It follows that repeated application of h on an exceptional solution (K, X, Y) will eventually reach a trivial solution (k, x, y) and consequently (K, X, Y) occurs in the tree whose root node is (k, x, y) . As the path from (K, X, Y) back to a root node is uniquely defined, the forest of exceptional solutions contains every exceptional solution just once. Dujella's conjecture means that no two nodes can have the same K .

The forest can be used to check that Dujella's conjecture holds for all k not exceeding a given bound. For as one travels along a path from a root node, the value of k increases; also as t is increased in one of the three types of root node (k, x, y) , so does the size of K , where $g_+(k, x, y) = (K, X, Y)$.

It is clear by induction that the exceptional solutions have the form $(K(t), X(t), Y(t))$, where the components are polynomials with integer coefficients, corresponding to the three types of root node:

$$(t, t, 0), t \geq 2; (t, t^2 - t + 1, t - 1), t \geq 2; (t, t^2 + t + 1, t + 1), t \geq 1.$$

16. FAMILIES OF k WITH EXPLICIT EXCEPTIONAL SOLUTIONS

The following examples were suggested by an extension of Table 1 to $k \leq 2^{32}$. We use the terminology of Proposition 2.1. The continued fraction identities were proved using formula (iv) of Lemma 6.2.

EXAMPLE 16.1. $g_+(t, t, 0) = (k, x, y) = (2t^2, 2t^3 + t, t), t \geq 2$. Then

$$d = t, a = 2t^2 + 2t + 1, b = 2t^2 - 2t + 1, p = 1, q = 1.$$

Then

$$\sqrt{b/a} = [0, 1, \overline{t-1, 1, 1, t-1, 2}], \text{ period length } 5.$$

Also $Q_2 = 4t = 2k/d$ and $p/q = A_1/B_1$.

t	2	3	4	5
k	8	18	32	50

EXAMPLE 16.2. $g_0g_+(t, t, 0) = (k, x, y) = (8t^4 + 4t^2, 8t^5 + 8t^3 + t, t)$, where $t \geq 2$. Then

$$d = t, a = 8t^4 + 8t^3 + 8t^2 + 4t + 1, b = 8t^4 - 8t^3 + 8t^2 - 4t + 1, p = 1, q = 1.$$

Then

$$\sqrt{b/a} = [0, 1, \overline{t-1, 1, 1, t-1, 1, 1, t-1, 1, 1, t-1, 2}], \text{ period length } 11.$$

Also $Q_2 = 16t^3 + 8t = 2k/d$ and $p/q = A_1/B_1$.

t	2	3	4	5
k	144	684	2112	5100

EXAMPLE 16.3. $g_+(t, t^2 + t + 1, t + 1) = (k, x, y), t \geq 1$. Then

$$k = 4t^3 + 4t^2 + 3t + 1, \quad x = 4t^4 + 4t^3 + 5t^2 + 3t + 1, y = t$$

and $d = 1$ if t is odd, whereas $d = 2$ if t is even.

$$a = \begin{cases} (4t^4 + 8t^3 + 9t^2 + 6t + 2)/2 & \text{if } t \text{ is even,} \\ 4t^4 + 8t^3 + 9t^2 + 6t + 2 & \text{if } t \text{ is odd.} \end{cases}$$

$$b = \begin{cases} 8t^2 + 2 & \text{if } t \text{ is even,} \\ 4t^2 + 1 & \text{if } t \text{ is odd.} \end{cases}$$

Then $p = 1$ and $q = t/2$ if t is even, whereas $q = t$ if t is odd.

(i) If t is even,

$$\sqrt{b/a} = [0, t/2, \overline{1, 1, t-1, 1, 1, t-1, 1, 1, t}], \text{ period length } 9.$$

Also $Q_2 = 4t^3 + 4t^2 + 3t + 1 = k = 2k/d$ and $p/q = A_1/B_1$.

(ii) If t is odd,

$$\sqrt{b/a} = [0, t + 1, \overline{2t, 2t, 2t + 2}], \text{ period length } 3.$$

Also $Q_1 = b = 4t^2 + 1, Q_2 = 4t^2 + 4t + 1, P_2 = 4t^3 + 4t^2 + t + 1$. Hence $Q_2 - Q_1 + 2P_2 = 2k$ and $p/q = (A_1 - A_0)/(B_1 - B_0)$.

t	1	2	3	4	5
k	12	55	154	333	616

17. THE UNICITY CONJECTURE IMPLIES THE $D(-1)$ CONJECTURE

The $D(-1)$ quadruples conjecture states that there do not exist four distinct positive integers such that the product of any two is one plus a square. The following argument was supplied by Andrej Dujella. Assume that the unicity conjecture is true and let a, b, c, d be a $D(-1)$ -quadruple with $0 < a < b < c < d$. Then $a = 1$ by [3] and hence

$$b = r^2 + 1, c = s^2 + 1, d = t^2 + 1.$$

Now consider the equation $(y^2 + 1)(t^2 + 1) = x^2 + 1$, i.e.,

$$x^2 - (t^2 + 1)y^2 = t^2.$$

By the unicity conjecture, this diophantine equation has at most one solution with $0 < y < t - 1$.

But by assumption, it has at least two solutions with $0 < y < t$, namely, $y = r$ and $y = s$, and hence we must have $s = t - 1$.

However this contradicts a *gap* property [3, Lemma 9] which implies that $d > c^2$. For the inequality

$$d = t^2 + 1 > c^2 = ((t - 1)^2 + 1)^2$$

does not hold for any $t > 2$.

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