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AN IDENTITY INVOLVING MULTIPLICATIVE ORDERS

Marian Deaconescu
Department of MCS, Kuwait University, Kuwait
deacon@mcs.sci.kuniv.edu.kw

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Abstract

An identity involving multiplicative orders is obtained by elementary combinatorial methods. Several classic and new results are obtained as direct consequences, including a characterization of the Mersenne primes.

–Dedicated to Dan Daianu

1. Introduction

Throughout this paper, a, m, n are positive integers, (a, m) denotes the greatest common divisor of a, m and ϕ stands for Euler's totient function. If X is a finite set, $|X|$ denotes the cardinality of X.

When $(a, m) = 1$, let a_m denote, for strictly typographical purposes, the multiplicative order of a modulo m. That is, a_m is the smallest positive integer k such that $m|a^k - 1$. Lagrange's theorem implies that a_m divides $\phi(m)$ and therefore $i_a(m) := \sum_{d|m} \frac{\phi(d)}{a_d}$ is an integer.

When p is a prime and $(a, p) = 1$, then $i_a(p) = 1 + \frac{p-1}{a_p}$. The well-known conjecture of E. Artin, asserting that whenever a is not a square and $a \neq -1$ there exist infinitely many primes p such that $a_p = p - 1$ can be elegantly stated in terms of $i_a(m)$: it states that there are infinitely many primes p satisfying $i_a(p) = 2$.

The quantity $i_a(m)$ has an interesting number theoretical interpretation in a special case: when p is a prime and $(m, p) = 1$, then $i_{p^k}(m)$ is the number of (distinct) irreducible factors of the polynomial $X^m - 1$ over the field $GF(p^k)$ – see Lemma 5 of [4].

The quantity $i_a(m)$ has gained in interest recently due to an interesting result of D. Ulmer – see Th. 9.2 of [8]: $i_a(m)$ is involved in the formulae for the ranks of certain elliptic equations over function

fields. A forthcoming paper of C. Pomerance and I.E. Shparlinski [5], obtainable from C. Pomerance's site, studies $i_a(m)$ on average by using analytical methods. For more examples showing the rôle of $i_a(m)$ in other contexts, see also [6,9]. Since $i_a(m)$ involves a function as irregular as the multiplicative order, it is desirable to relate it to much more regular functions.

The aim of this note is to express $i_a(m)$ when $a > 1$ and $m \geq 1$ are *arbitrary* coprime integers in terms of the divisors of a_m. This is done by using a versatile combinatorial tool:

Cauchy-Frobenius identity. *Let X be a finite nonempty set, let G be a group of permutations acting on X and for $g \in G$ denote by $C_X(g)$ the set of fixed points of g in X. Then*

$$t|G| = \sum_{g \in G} |C_X(g)|,$$

where t is the number of orbits of the action of G on X.

When X is a finite group and when G is a group of automorphisms of X, then by Lagrange's theorem the integers $|C_X(g)|$ are divisors of $|X|$ for all $g \in G$. The simplest situation is that of X and G both being cyclic groups, for the algebraic structure of these groups is very well understood. However, the humble cyclic groups encapsulate a lot of interesting number – theoretical information and one may hope to uncover some of it by applying the Cauchy-Frobenius identity coupled with elementary group – theoretical considerations. This approach is not new, for a recent example see Isaacs and Pournaki [2]. We are going here a bit further, with the precise goal of obtaining explicit identities.

The main result of this paper is an identity expressing $i_a(m)$ in a somewhat more convenient way:

Theorem. *If $a > 1, m \geq 1$ and $(a, m) = 1$, then*

$$\sum_{d | a_m} \phi(\frac{a_m}{d})(m, a^d - 1) = a_m i_a(m). \tag{1}$$

It is apparent from (1) that $i_a(m)$ depends in fact essentially on the divisors of a_m, which is a number much smaller than m when m is composite.

The most natural proof is presented here, in the sense that it gives an interpretation to the quantity $i_a(m)$. It shows that $i_a(m)$ is the number of orbits in the action of a cyclic group of automorphisms acting on a cyclic group – this observation already appears (implicitly and independently) in the proof of Th. 9.2 of [8].

T. Ward has proofs of various divisibility results by using the theory of dynamical systems – his home page contains many downloadable papers related to the interplay between dynamical systems and number theory and J.H. Silverman's new book [7] is a good introduction to this field. Orbit counting for various actions is a very active field of research.

2. Proof of the Theorem

Let $Z_m = Z/mZ$ denote the ring of residue classes modulo m. By a slight abuse of notation, $Z_m = \{k|0 \leq k \leq m-1\}$ and it is understood that addition and multiplication are performed modulo m. The group of units of Z_m is $U = \{u \in Z_m|(u,m) = 1\}$, $|U| = \phi(m)$ and since by hypothesis $(a,m) = 1$ we see that $a \in U$. Multiplication by a induces an automorphism α of the additive group Z_m: $\alpha(k) = ak$ for all $k \in Z_m$. For simplicity of notation, write $a_m = n$, so that $|\alpha| = a_m = n$.

The group $G = \langle\alpha\rangle$ acts as a permutation group on Z_m and $|G| = n$. For $d|n$, the order of α^d is $\frac{n}{d}$. Let $C_{Z_m}(\alpha^d) = \{k \in Z_m|a^d k = k\}$ denote the fixed point subgroup of α^d in Z_m. Then $C_{Z_m}(\alpha^d) = \{k \in Z_m|\ m|k(a^d-1)\} = \{k \in Z_m|\ \frac{m}{(m,a^d-1)}|k\} = \langle\frac{m}{(m,a^d-1)}\rangle$ and therefore $|C_{Z_m}(\alpha^d)| = (m, a^d-1)$.

There are exactly $\phi(\frac{n}{d})$ elements of G of order $\frac{n}{d}$ and if t denotes the number of orbits of the action of G on Z_m then, by the Cauchy-Frobenius identity, one obtains that

$$tn = \sum_{d|n} \phi(\frac{n}{d})(m, a^d - 1). \tag{2}$$

What we have to do now is to express the value of t in a different way. For every divisor d of m, consider the set X_d of all elements of order d of the cyclic (additive) group Z_m. Then $|X_d| = \phi(d)$ and clearly X_d is left invariant by the action of G. For $x \in X_d$, consider the orbit $O(x) = \{a^i x|1 \leq i \leq n\}$ of x under the action of G. Then $|O(x)|$ is the least positive integer s such that $x = a^s x$. For this s we have (in Z_m) that $(a^s - 1)x = 0$, whence $d = |x|$ divides $a^s - 1$. But by the definition of s it follows that in fact $|O(x)| = a_d$ is just the multiplicative order of a modulo d.

Thus, for every $x \in X_d$ we have $|O(x)| = a_d$ and therefore G has exactly $\frac{\phi(d)}{a_d}$ orbits in X_d. Finally, sum up over the set of all divisors of m to get

$$t = \sum_{d|m} \frac{\phi(d)}{a_d}. \tag{3}$$

Since the statement follows now from (2) and (3), the proof is complete.

3. Applications

The general identity (1) is the source of many interesting consequences. Let $a > 1$, $n \geq 1$. Then $(a, a^n - 1) = 1$ and $a_{(a^n-1)} = n$, so taking $m := a^n - 1$ in (1) gives at once:

Corollary 1. *If $a > 1$ and $n \geq 1$, then*

$$\sum_{d|n} \phi(\frac{n}{d})(a^d - 1) = n i_a(a^n - 1) \ = \ n \sum_{d|a^n-1} \frac{\phi(d)}{a_d}. \tag{4}$$

Remarks. (1) By taking $n = 1$ in (4) one obtains Gauss' identity: if $a > 1$, then $a - 1 = \sum_{d|a-1} \phi(d)$; (2) Fermat's "little" theorem follows from (4) if one takes n to be a prime.

Corollary 2. *If $a > 1, m \geq 1$ are coprime, then $(m, a-1)$ divides $a_m i_a(m)$.*

Proof. It suffices to observe that in the left hand side of (1) we have $(m, a-1) \mid (m, a^d - 1)$ for every divisor d of a_m. □

Corollary 3. *Let $a, m > 1$ and let p be a prime such that $a^p \equiv 1 \pmod{m}$. Then $m \equiv (m, a-1) \pmod{p}$.*

Proof. It is clear that $a_m \in \{1, p\}$. When $a_m = 1$, one obtains by (1) that $m \equiv (m, a-1) = m \pmod{p}$. When $a_m = p$, one derives from (1) that $p \mid (p-1)(m, a-1) + m$, whence the result. □

A well-known result of MacMahon [3] - see also [1], p. 192, - states that for $a, n > 0$ we have $n \mid \sum_{d|n} \phi(\frac{n}{d}) a^d$. The next result implies at once MacMahon's result and says a bit more:

Corollary 4. *If $a > 1, n \geq 1$, then $\sum_{d|n} \phi(\frac{n}{d}) a^d = n(1 + i_a(a^n - 1))$.*

Proof. This follows at once from (4) and from Gauss' identity $n = \sum_{d|n} \phi(\frac{n}{d})$. □

In fact, the identity in the above corollary makes it possible to obtain another type of divisibility result, one that shows that a (and *not* n) divides a certain sum.

Corollary 5. *Let $a, n > 1$ be coprime. Then $a \mid \sum_{d|a^n-1, d\nmid a-1} \frac{\phi(d)}{a_d}$.*

Proof. Use first Corollary 4 to get $a \mid n(1 + i_a(a^n - 1))$, then use the fact that $(a, n) = 1$ to derive $a \mid 1 + i_a(a^n - 1)$. Now $1 + i_a(a^n - 1) = 1 + \sum_{d|a-1} \frac{\phi(d)}{a_d} + \sum_{d|a^n-1, d\nmid a-1} \frac{\phi(d)}{a_d} = 1 + (a-1) + \sum_{d|a^n-1, d\nmid a-1} \frac{\phi(d)}{a_d}$ and the result follows. □

Remark. Corollary 5 does not always hold if $(a, n) > 1$: just take $a = 4, n = 2$.

A Mersenne prime is a prime of the form $a^n - 1$ where $a, n > 1$. Elementary considerations show that in fact one must have $a = 2$ and n a prime. The following result is perhaps the first characterization of the Mersenne primes by a number theoretical property.

Corollary 6. *If $a, n > 1$, then*

$$\sum_{d|n} \phi(\frac{n}{d})(a^d - 1) \geq \sum_{d|n} \frac{n}{d} \phi(a^d - 1)$$

and the equality holds if and only if $a^n - 1$ is a Mersenne prime.

Proof. Let $D(k)$ denote the set of all positive divisors of k. Write $D(a^n-1) = A \cup B$, where $A = \{a^d - 1 \mid d|n\}$ and $B = D(a^n-1) \setminus A$. Observe that for $a^d - 1 \in A$ we have $\frac{\phi(a^d-1)}{a_{(a^d-1)}} = \frac{\phi(a^d-1)}{d}$.

Next, write the right hand side sum in (4) as $S_1 + S_2$, where S_1 is the sum taken over the divisors of $a^n - 1$ belonging to A and S_2 corresponds to the divisors of $a^n - 1$ belonging to B. Thus, the right hand side of the identity (4) now reads $nS_1 + nS_2$ and by the above remarks $nS_1 = \sum_{d|n} \frac{n}{d}\phi(a^d - 1)$. Hence $\sum_{d|n} \phi(\frac{n}{d})(a^d - 1) - \sum_{d|n} \frac{n}{d}\phi(a^d - 1) = nS_2 \geq 0$, proving the stated inequality.

Equality holds exactly when $S_2 = 0$, i.e., when $B = \emptyset$. By elementary arguments one can see that this happens precisely when $|D(a^n - 1)| = |D(n)|$. This last equality occurs if and only if $a^n - 1$ is a (Mersenne) prime and the proof is complete. $\square$

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