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Apoloniusz TYSZKA

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Small systems of Diophantine equations which have only very large integer solutions

Apoloniusz Tyszka

Abstract. Let $f : \mathbb{N} \setminus \{0\} \to \mathbb{N}$ be a recursively enumerable function, $E_n = \{x_i = 1, x_i + x_j = x_k, x_i \cdot x_j = x_k : i, j, k \in \{1, ..., n\}\}$. We prove that there is an algorithm that computes a positive integer *m* for which an another algorithm accepts on the input any integer $n \ge m$ and returns a system $S \subseteq E_n$ such that *S* has infinitely many integer solutions and each integer tuple $(x_1, ..., x_n)$ that solves *S* satisfies $x_1 = f(n)$. For each integer $n \ge 12$ we construct a system $S \subseteq E_n$ such that *S* has infinitely many integer solutions and they all belong to $\mathbb{Z}^n \setminus [-2^{2^{n-1}}, 2^{2^{n-1}}]^n$.

Key words and phrases: computable upper bound for the heights of integer (rational) solutions of a Diophantine equation, Davis-Putnam-Robinson-Matiyasevich theorem, Diophantine equation with a finite number of integer (rational) solutions, recursively enumerable function.

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This article is a shortened version of the preprint [6]. We present a general method for constructing small systems of Diophantine equations which have only very large integer solutions. Let Φ_n denote the following statement

$$\forall x_1, \dots, x_n \in \mathbb{Z} \exists y_1, \dots, y_n \in \mathbb{Z}$$

$$\left(2^{2^{n-1}} < |x_1| \Longrightarrow (|x_1| < |y_1| \lor \dots \lor |x_1| < |y_n|) \right) \land$$

$$\left(\forall i, j, k \in \{1, \dots, n\} (x_i + x_j = x_k \Longrightarrow y_i + y_j = y_k) \right) \land$$

$$\forall i, j, k \in \{1, \dots, n\} (x_i \cdot x_j = x_k \Longrightarrow y_i \cdot y_j = y_k)$$

$$(1)$$

For $n \ge 2$, the bound $2^{2^{n-1}}$ cannot be decreased because for

$$(x_1, \dots, x_n) = (2^{2^{n-1}}, 2^{2^{n-2}}, 2^{2^{n-3}}, \dots, 256, 16, 4, 2)$$

the conjunction of statements (1) and (2) guarantees that

$$(y_1, \dots, y_n) = (0, \dots, 0) \lor (y_1, \dots, y_n) = (2^{2^{n-1}}, 2^{2^{n-2}}, 2^{2^{n-3}}, \dots, 256, 16, 4, 2)$$

The statement $\forall n \Phi_n$ has powerful consequences for Diophantine equations, but is still unproven, see [5]. In particular, it implies that if a Diophantine equation has only finitely many solutions in integers (non-negative integers, rationals), then their heights are bounded from above by a computable function of the degree and the coefficients of the equation. For integer solutions, this conjectural upper bound can be computed by applying equation (3) and Lemmas 2 and 7.

The statement $\forall n \Phi_n$ is equivalent to the statement $\forall n \Psi_n$, where Ψ_n denote the statement

$$\forall x_1, \dots, x_n \in \mathbb{Z} \exists y_1, \dots, y_n \in \mathbb{Z}$$
$$\left(2^{2^{n-1}} < |x_1| = \max(|x_1|, \dots, |x_n|) \le 2^{2^n} \Longrightarrow (|x_1| < |y_1| \lor \dots \lor |x_1| < |y_n|)\right) \land$$
$$\left(\forall i, j, k \in \{1, \dots, n\} (x_i + x_j = x_k \Longrightarrow y_i + y_j = y_k)\right) \land$$
$$\forall i, j, k \in \{1, \dots, n\} (x_i \cdot x_j = x_k \Longrightarrow y_i \cdot y_j = y_k)$$

In contradistinction to the statements Φ_n , each statement Ψ_n can be confirmed by a brute-force search in a finite amount of time.

The statement

$$\forall n \ \forall x_1, \dots, x_n \in \mathbb{Z} \ \exists y_1, \dots, y_n \in \mathbb{Z}$$

$$(2^{2^{n-1}} < |x_1| \Longrightarrow |x_1| < |y_1|) \land$$

$$(\forall i, j, k \in \{1, \dots, n\} \ (x_i + x_j = x_k \Longrightarrow y_i + y_j = y_k)) \land$$

$$\forall i, j, k \in \{1, \dots, n\} \ (x_i \cdot x_j = x_k \Longrightarrow y_i \cdot y_j = y_k)$$

strengthens the statement $\forall n \Phi_n$ but is false, as we will show in the Corollary.

Let

$$E_n = \{x_i = 1, x_i + x_j = x_k, x_i \cdot x_j = x_k : i, j, k \in \{1, \dots, n\}\}$$

To each system $S \subseteq E_n$ we assign the system \widetilde{S} defined by

$$(S \setminus \{x_i = 1 : i \in \{1, \dots, n\}\}) \cup$$
$$\{x_i \cdot x_j = x_j : i, j \in \{1, \dots, n\} \text{ and the equation } x_i = 1 \text{ belongs to } S\}$$

In other words, in order to obtain \tilde{S} we remove from S each equation $x_i = 1$ and replace it by the following *n* equations:

$$\begin{array}{rcl} x_i \cdot x_1 &=& x_1 \\ & & \ddots \\ x_i \cdot x_n &=& x_n \end{array}$$

Lemma 1. For each system $S \subseteq E_n$

$$\{(x_1, \dots, x_n) \in \mathbb{Z}^n : (x_1, \dots, x_n) \text{ solves } S\} = \{(x_1, \dots, x_n) \in \mathbb{Z}^n : (x_1, \dots, x_n) \text{ solves } S\} \cup \{(0, \dots, 0)\}$$

Lemma 2. The statement Φ_n can be equivalently stated thus: if a system $S \subseteq E_n$ has only finitely many solutions in integers x_1, \ldots, x_n , then each such solution (x_1, \ldots, x_n) satisfies $|x_1|, \ldots, |x_n| \le 2^{2^{n-1}}$.

Proof. It follows from Lemma 1.

Nevertheless, for each integer $n \ge 12$ there exists a system $S \subseteq E_n$ which has infinitely many integer solutions and they all belong to $\mathbb{Z}^n \setminus [-2^{2^{n-1}}, 2^{2^{n-1}}]^n$. We will prove it in Theorem 1. First we need few lemmas.

Lemma 3. If a positive integer n is odd and a pair (x, y) of positive integers solves the negative Pell equation $x^2 - dy^2 = -1$, then the pair

$$\left(\frac{\left(x+y\sqrt{d}\right)^{n}+\left(x-y\sqrt{d}\right)^{n}}{2}, \frac{\left(x+y\sqrt{d}\right)^{n}-\left(x-y\sqrt{d}\right)^{n}}{2\sqrt{d}}\right)$$

consists of positive integers and solves the equation $x^2 - dy^2 = -1$.

Lemma 4. The pair (2, 1) solves the equation $x^2 - 5y^2 = -1$.

Lemma 5. If a pair (x, y) solves the equation $x^2 - 5y^2 = -1$, then the pair (9x + 20y, 4x + 9y) solves this equation too.

Lemma 6. ([1, p. 141, Theorem 3.4.1]) Lemmas 4 and 5 allow us to compute all positive integer solutions to $x^2 - 5y^2 = -1$.

Theorem 1. For each integer $n \ge 12$ there exists a system $S \subseteq E_n$ such that S has infinitely many integer solutions and they all belong to $\mathbb{Z}^n \setminus [-2^{2^{n-1}}, 2^{2^{n-1}}]^n$.

Proof. By Lemmas 4–6, the equation $u^2 - 5v^2 = -1$ has infinitely many solutions in positive integers and all these solutions can be simply computed. For a positive integer *n*, let (u(n), v(n)) denote the *n*-th solution to $u^2 - 5v^2 = -1$. We define *S* as

$$x_{1} = 1 \qquad x_{1} + x_{1} = x_{2} \qquad x_{2} + x_{2} = x_{3} \qquad x_{1} + x_{3} = x_{4}$$

$$x_{4} \cdot x_{4} = x_{5} \qquad x_{5} \cdot x_{5} = x_{6} \qquad x_{6} \cdot x_{7} = x_{8} \qquad x_{8} \cdot x_{8} = x_{9}$$

$$x_{10} \cdot x_{10} = x_{11} \qquad x_{11} + x_{1} = x_{12} \qquad x_{4} \cdot x_{9} = x_{12}$$

$$x_{12} \cdot x_{12} = x_{13} \qquad x_{13} \cdot x_{13} = x_{14} \qquad \dots \qquad x_{n-1} \cdot x_{n-1} = x_{n}$$

The first 11 equations of *S* equivalently expresses that $x_{10}^2 - 5 \cdot x_8^2 = -1$ and 625 divides x_8 . The equation $x_{10}^2 - 5^9 \cdot x_7^2 = -1$ expresses the same fact. Execution of the following *MuPAD* code

```
x:=2:
y:=1:
for n from 2 to 313 do
u:=9*x+20*y:
v:=4*x+9*y:
if igcd(v,625)=625 then print(n) end_if:
x:=u:
y:=v:
end_for:
float(u^2+1);
float(2^(2^(12-1)));
```

returns only n = 313. Therefore, in the domain of positive integers, the minimal solution to $x_{10}^2 - 5^9 \cdot x_7^2 = -1$ is given by the pair $\left(x_{10} = u(313), x_7 = \frac{v(313)}{625}\right)$. Hence, if an integer tuple (x_1, \dots, x_n) solves *S*, then $|x_8| \ge v(313)$ and

$$x_{12} = x_{10}^2 + 1 \ge u(313)^2 + 1 > 2^{2^{12-1}}$$

The final inequality comes from the execution of the last two instructions of the code, as they display the numbers 1.263545677e783 and

3.231700607*e*616. Applying induction, we get $x_n > 2^{2^{n-1}}$. By Lemma 3 (or by [8, p. 58, Theorem 1.3.6]), the equation $x_{10}^2 - 5^9 \cdot x_7^2 = -1$ has infinitely many integer solutions. This conclusion transfers to the system *S*.

J. C. Lagarias studied the equation $x^2 - dy^2 = -1$ for $d = 5^{2n+1}$, where n = 0, 1, 2, 3, ... His theorem says that for these values of d, the least integer solution grows exponentially with d, see [3, Appendix A].

The next theorem generalizes Theorem 1. But first we need Lemma 7 together with introductory matter.

For a Diophantine equation $D(x_1, \ldots, x_p) = 0$, let M denote the maximum of the absolute values of its coefficients. Let \mathcal{T} denote the family of all polynomials $W(x_1, \ldots, x_p) \in \mathbb{Z}[x_1, \ldots, x_p]$ whose all coefficients belong to the interval [-M, M] and deg $(W, x_i) \leq d_i = \deg(D, x_i)$ for each $i \in \{1, \ldots, p\}$. Here we consider the degrees of $W(x_1, \ldots, x_p)$ and $D(x_1, \ldots, x_p)$ with respect to the variable x_i . It is easy to check that

$$\operatorname{card}(\mathcal{T}) = (2M+1)^{(d_1+1)} \cdot \ldots \cdot (d_p+1)$$
 (3)

To each polynomial that belongs to $\mathcal{T} \setminus \{x_1, \ldots, x_p\}$ we assign a new variable x_i with $i \in \{p + 1, \ldots, \operatorname{card}(\mathcal{T})\}$. Then, $D(x_1, \ldots, x_p) = x_q$ for some $q \in \{1, \ldots, \operatorname{card}(\mathcal{T})\}$. Let \mathcal{H} denote the family of all equations of the form

$$x_i = 1, x_i + x_j = x_k, x_i \cdot x_j = x_k \ (i, j, k \in \{1, \dots, \text{card}(\mathcal{T})\})$$

which are polynomial identities in $\mathbb{Z}[x_1, \ldots, x_p]$. If some variable x_m is assigned to a polynomial $W(x_1, \ldots, x_p) \in \mathcal{T}$, then for each ring K extending \mathbb{Z} the system \mathcal{H} implies $W(x_1, \ldots, x_p) = x_m$. This observation proves the following Lemma 7.

Lemma 7. The system $\mathcal{H} \cup \{x_q + x_q = x_q\}$ is algorithmically determinable. For each ring K extending \mathbb{Z} , the equation $D(x_1, \ldots, x_p) = 0$ is equivalent to the system $\mathcal{H} \cup \{x_q + x_q = x_q\} \subseteq E_{\operatorname{card}(\mathcal{T})}$. Formally, this equivalence can be written as

$$\forall x_1 \in \mathbf{K} \dots \forall x_p \in \mathbf{K} \left(D(x_1, \dots, x_p) = 0 \iff \exists x_{p+1}, \dots, x_{\operatorname{card}(\mathcal{T})} \in \mathbf{K} \right)$$

 $(x_1,\ldots,x_p,x_{p+1},\ldots,x_{\operatorname{card}(\mathcal{T})})$ solves the system $\mathcal{H} \cup \{x_q + x_q = x_q\}$

For each ring \mathbf{K} extending \mathbb{Z} , the equation $D(x_1, \ldots, x_p) = 0$ has only finitely many solutions in \mathbf{K} if and only if the system $\mathcal{H} \cup \{x_q + x_q = x_q\}$ has only finitely many solutions in \mathbf{K} .

To see how Lemma 7 works in a concrete case, let us take $D(x_1, x_2) = x_1 \cdot x_2 - 1$. Then, p = 2, M = 1, $d_1 = d_2 = 1$, $card(\mathcal{T}) = (2 \cdot 1 + 1)^{(1+1) \cdot (1+1)} = 3^4 = 81$. The following *MuPAD* code

```
p:=2:
M:=1:
d_1:=1: ∖
            р
d_2:=1: / lines
mo:=[]:
for i1 from 0 to d_1 do \setminus
                             р
for i2 from 0 to d_2 do / lines
mo:=append(mo,x1^(i1)*x2^(i2)): (p variables)
end_for: \
             р
end_for: / lines
T:=[x1,x2]: (p variables)
for j1 from -M to M do \setminus
for j2 from -M to M do \setminus (d_1+1) ... (d_p+1)
for j3 from -M to M do /
                                  lines
for j4 from -M to M do /
if (j1*mo[1]+j2*mo[2]+j3*mo[3]+j4*mo[4] <> x1) and
(j1*mo[1]+j2*mo[2]+j3*mo[3]+j4*mo[4]<>x2)
then T:=append(T,j1*mo[1]+j2*mo[2]+j3*mo[3]+j4*mo[4]) end_if:
end_for: \
end_for: (d_1+1) \dots (d_p+1)
end_for: /
                    lines
end_for: /
print(T):
for p from 1 to nops(T) do
if T[p]=1 then print(p) end_if:
end_for:
for q from 1 to nops(T) do
if T[q]=x1*x2-1 then print(q) end_if:
end_for:
H1:=[]:
H2:=[]:
for i from 1 to nops(T) do
for j from 1 to nops(T) do
for k from 1 to nops(T) do
```

```
if T[i]+T[j]=T[k] then H1:=append(H1,[i,j,k]) end_if:
end_for:
end_for:
end_for:
print(nops(H1)):
print(H1):
for i from 1 to nops(T) do
for j from 1 to nops(T) do
for k from 1 to nops(T) do
if T[i]*T[j]=T[k] then H2:=append(H2,[i,j,k]) end_if:
end_for:
end_for:
end_for:
print(nops(H2)):
print(H2):
```

first displays the list T which enumerates the elements of \mathcal{T} starting from x_1 and x_2 . The code finds that T[68] = 1 and $T[17] = x_1 \cdot x_2 - 1$. Next, the code initializes empty lists H1 and H2. In H1, it stores all triplets [i, j, k] with T[i] + T[j] = T[k]. In H2, it stores all triplets [i, j, k] with $T[i] \cdot T[j] = T[k]$. The following system

$$\begin{cases} x_{68} = 1 \\ x_i + x_j = x_k \quad ([i, j, k] \in H1) \\ x_i \cdot x_j = x_k \quad ([i, j, k] \in H2) \\ x_{17} + x_{17} = x_{17} \end{cases}$$

consists of 1 + 2401 + 485 + 1 equations and is equivalent to $x_1 \cdot x_2 - 1 = 0$.

The Davis-Putnam-Robinson-Matiyasevich theorem states that every recursively enumerable set $\mathcal{M} \subseteq \mathbb{N}^n$ has a Diophantine representation, that is

$$(a_1,\ldots,a_n) \in \mathcal{M} \iff \exists x_1,\ldots,x_m \in \mathbb{N} \ W(a_1,\ldots,a_n,x_1,\ldots,x_m) = 0$$
(4)

for some polynomial W with integer coefficients, see [4] and [2]. The representation (4) is algorithmically determinable, if we know a Turing machine M such that, for all $(a_1, \ldots, a_n) \in \mathbb{N}^n$, M halts on (a_1, \ldots, a_n) if and only if $(a_1, \ldots, a_n) \in \mathcal{M}$, see [4] and [2]. **Theorem 2.** Let $f : \mathbb{N} \setminus \{0\} \to \mathbb{N}$ be a recursively enumerable function. Then there is an algorithm that computes a positive integer m for which an another algorithm accepts on the input any integer $n \ge m$ and returns a system $S \subseteq E_n$ such that S has infinitely many integer solutions and each integer tuple (x_1, \ldots, x_n) that solves S satisfies $x_1 = f(n)$.

Proof. By the Davis-Putnam-Robinson-Matiyasevich theorem and Lemma 7, there is an integer $s \ge 3$ such that for each integers x_1, x_2

$$x_1 = f(x_2) \Longleftrightarrow \exists x_3, \dots, x_s \in \mathbb{Z} \ \Psi(x_1, x_2, \dots, x_s)$$
(5)

where the formula $\Psi(x_1, x_2, ..., x_s)$ is algorithmically determined as a conjunction of formulae of the form $x_i = 1$, $x_i + x_j = x_k$, $x_i \cdot x_j = x_k$ $(i, j, k \in \{1, ..., s\})$. Let m = 8 + 2s, and let [·] denote the integer part function. For each integer $n \ge m$,

$$n - \left[\frac{n}{2}\right] - 4 - s \ge m - \left[\frac{m}{2}\right] - 4 - s \ge m - \frac{m}{2} - 4 - s = 0$$

Let *S* denote the following system

all equations occurring in
$$\Psi(x_1, x_2, \dots, x_s)$$

 $n - \left[\frac{n}{2}\right] - 4 - s$ equations of the form $z_i = 1$
 $t_1 = 1$
 $t_1 + t_1 = t_2$
 $t_2 + t_1 = t_3$
 \dots
 $t_{\left[\frac{n}{2}\right] - 1} + t_1 = t_{\left[\frac{n}{2}\right]}$
 $t_{\left[\frac{n}{2}\right]} + t_{\left[\frac{n}{2}\right]} = w$
 $w + y = x_2$
 $y + y = y$ (if *n* is even)
 $y = 1$ (if *n* is odd)
 $u + u = v$

with *n* variables. By equivalence (5), the system *S* is consistent over \mathbb{Z} . The equation u + u = v guarantees that *S* has infinitely many integer solutions. If an integer *n*-tuple ($x_1, x_2, ..., x_s, ..., w, y, u, v$) solves *S*, then by equivalence (5),

$$x_1 = f(x_2) = f(w + y) = f\left(2 \cdot \left[\frac{n}{2}\right] + y\right) = f(n)$$

Corollary. Let $f : \mathbb{N} \setminus \{0\} \to \mathbb{N}$ be a recursively enumerable function. Then there is an algorithm that computes a positive integer *m* for which an another algorithm accepts on the input any integer $n \ge m$ and returns an integer tuple (x_1, \ldots, x_n) for which $x_1 = f(n)$ and

(6) for each integers y_1, \ldots, y_n the conjunction

$$\left(\forall i \in \{1, \dots, n\} (x_i = 1 \Longrightarrow y_i = 1)\right) \land$$
$$\left(\forall i, j, k \in \{1, \dots, n\} (x_i + x_j = x_k \Longrightarrow y_i + y_j = y_k)\right) \land$$
$$\forall i, j, k \in \{1, \dots, n\} (x_i \cdot x_j = x_k \Longrightarrow y_i \cdot y_j = y_k)$$

implies that $x_1 = y_1$.

Proof. Let \leq_n denote the order on \mathbb{Z}^n which ranks the tuples (x_1, \ldots, x_n) first according to $\max(|x_1|, \ldots, |x_n|)$ and then lexicographically. The ordered set (\mathbb{Z}^n, \leq_n) is isomorphic to (\mathbb{N}, \leq) . To compute an integer tuple (x_1, \ldots, x_n) , we solve the system *S* by performing the brute-force search in the order \leq_n .

If $n \ge 2$, then the tuple

$$(x_1, \dots, x_n) = \left(2^{2^{n-2}}, 2^{2^{n-3}}, \dots, 256, 16, 4, 2, 1\right)$$

has property (6). Unfortunately, we do not know any explicitly given integers x_1, \ldots, x_n with property (6) and $|x_1| > 2^{2^{n-2}}$.

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Apoloniusz Tyszka University of Agriculture Faculty of Production and Power Engineering Balicka 116B, 30-149 Kraków, Poland E-mail address: rttyszka@cyf-kr.edu.pl