COMPONENT GROWTH OF ITERATION GRAPHS UNDER THE SQUARING MAP MODULO p^k

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ABSTRACT

We derive a formula for the number of components of the iteration graph $G(p^k)$ of the squaring function on the ring $\mathbb{Z}/p^k\mathbb{Z}$. In particular, if p is not a Wieferich prime, then the number of components is linear in k, and if p is a Wieferich prime, then the number of components is eventually linear in k.

1. INTRODUCTION

If R is any set, a mapping $f: R \to R$ induces a directed graph on R whose vertices are the elements of R and whose directed edges connect each $x \in R$ with its image $f(x) \in R$. This graph, which we denote G(R), is called the iteration graph of the map f. When R is the ring $\mathbb{Z}/n\mathbb{Z}$, we use the abbreviated notation G(n) for the iteration graph.

Iteration graphs provide a nice tool for studying properties of R that respect the mapping f, and arise in several fields, including number theory (see, e.g., [14] and [4]), group theory (see, e.g., [3]), and dynamical systems (see, e.g., [7]). In the last decade, a number of people have studied the iteration graphs arising from homomorphisms of finite abelian groups, in particular the power maps $x \mapsto x^n$ (see, e.g., [9], [17], and[5]) and quadratic polynomials on finite fields (see, e.g., [15] and [12]). Particular attention has been paid to the squaring map on the prime fields \mathbf{F}_p (see, e.g., [15] and [13]) and, more generally, the squaring map on the rings $\mathbf{Z}/n\mathbf{Z}$ (see, e.g., [2] and [14]). The iteration graphs of the squaring map on the rings $\mathbf{Z}/n\mathbf{Z}$ are intimately connected to questions in number theory and are the focus of our interest here. In particular, we study the decomposition of the iteration graph of the squaring map on $\mathbf{Z}/n\mathbf{Z}$ when $n = p^k$ is the power of a prime. We show that if p is not a Wieferich prime, then the number of components of $G(p^k)$ increases linearly as a function of k. In the exceptional cases, when p is a Wieferich prime, the number of components is linear in k when k is sufficiently large.

2. PRELIMINARIES

Definition: For each n and a with (a, n) = 1, denote by $\operatorname{ord}(a, n)$ the order of a modulo n, i.e., the least integer ℓ such that $a^{\ell} \equiv 1 \pmod{n}$. Since a generates a cyclic subgroup $\langle a \rangle$ of $\operatorname{ord}(a, n)$ in the abelian group $G = (\mathbf{Z}/n\mathbf{Z})^*$, which has order $\phi(n)$, the fraction $\phi(n)/\operatorname{ord}(a, n)$ is equal to the index of the subgroup $\langle a \rangle$ in G. We will write $\operatorname{ind}(a, n) = \phi(n)/\operatorname{ord}(a, n)$.

The following theorem about orders of integers modulo powers of a prime p is well known (see, e.g., Theorem 3.6 of [11]).

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Theorem 2.1: Suppose that p is an odd prime and a > 1 a positive integer relatively prime to p. Let $d = \operatorname{ord}(a, p)$. If $p^t \parallel a^d - 1$, then $\operatorname{ord}(a, p^k) = \operatorname{ord}(a, p)$ when $k \le t$ and $\operatorname{ord}(a, p^k) = p^{k-t}\operatorname{ord}(a, p)$ when $k \ge t$.

In particular, the sequence of orders $\{\operatorname{ord}(a,p^k)\}_{k=1}^\infty$ increases geometrically with ratio p after an initial constant segment. The case that a=2 has recieved special attention. Since $\operatorname{ord}(2,p)\mid p-1$ and (p,p-1)=1, it follows that $\operatorname{ord}(2,p)=\operatorname{ord}(2,p^2)$ if and only if $2^{p-1}\equiv 1\pmod{p^2}$. Primes p for which these conditions are true are called Wieferich primes, after Arthur Wieferich, who proved in 1909 that any prime exponent p that is a counterexample to the first case of Fermat's last theorem satisfies this property [16]. To date, there are only two known Wieferich primes, 1093 and 3511, discovered by W. Meissner [10] and N. G. W. H. Beeger [1], respectively. It has been verified computationally that there are no other Wieferich primes less than 1.25×10^{15} [8]. For primes that are not Wieferich primes Theorem 2.1 [8] can be simplified.

Corollary 2.2: If p is an odd prime that is not a Wieferich prime, then $\operatorname{ord}(2, p^k) = p^{k-1}\operatorname{ord}(2, p)$ for all k > 1.

3. COUNTING COMPONENTS

Definition: For each positive integer n, let G(n) denote the directed graph whose vertices correspond to elements of $\mathbf{Z}/n\mathbf{Z}$ and whose edges consist of the ordered pairs $\{(a, a^2) \mid a \in \mathbf{Z}/n\mathbf{Z}\}$ and let N(n) denote the number of connected components of G(n).

By a straight-forward graph theoretic argument, it is easy to see that every connected component of G(n) has exactly one cycle, so N(n) also represents the number of cycles in G(n).

The following theorem about cycles under the squaring map on a finite group G is known in special cases, see, e.g., Theorem 15 of [9] when $G = (\mathbf{Z}/p\mathbf{Z})^*$ and Lemma 3 of [17] when $G = (\mathbf{Z}/n\mathbf{Z})^*$, but applies equally well to any finite group G.

Theorem 3.1: If G is any finite group, then an element $g \in G$ lies in a cycle under the squaring map if and only if g has odd order. If g has odd order d, then every element in the cycle containing g has order d and the length of the cycle containing g is $\operatorname{ord}(2,d)$.

Proof: If $g \in G$, then $\operatorname{ord}(g^2) = \operatorname{ord}(g)/2$ when g has even order and $\operatorname{ord}(g^2) = \operatorname{ord}(g)$ when g has odd order. If g lies in a cycle, then $g^{2^k} = g$, for some k, and hence g must have odd order. Conversely, if g has odd order d, then g^{2^k} has order d for all k, and since G is finite $g^{2^k} = g^{2^\ell}$ for some $\ell < k$. Choose k minimal with this property. Then $1 = g^{2^k - 2^\ell} = g^{2^\ell(2^{k-\ell} - 1)}$. Since g^{2^ℓ} also has order d, it follows that $g^{(2^{k-\ell} - 1)} = 1$, and $g^{2^{k-\ell}} = g$. By minimality of k, we see that $k = k - \ell$, and $g^{2^k} = g$. Thus g lies in a cycle of length k. The cycle length is the smallest integer k such that $g^{2^k - 1} = 1$, and hence the smallest k such that $d \mid 2^k - 1$. Thus $k = \operatorname{ord}(2, d)$.

For reference below we make the following definition.

Definition: Let $G = (\mathbf{Z}/n\mathbf{Z})^*$ be the unit group of the ring $\mathbf{Z}/n\mathbf{Z}$ and define $\mathcal{O}(n)$ to be the set of odd divisors of $\phi(n)$. In particular, $\mathcal{O}(p^k)$ is the set of odd divisors of $p^{k-1}(p-1)$.

Our main goal is to generalize to prime powers $n = p^k$ the following well-known theorem for primes n = p (see, e.g., [15]).

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Theorem 3.2: Suppose that n = p. Then the iteration graph G(n) contains $\phi(d)/\operatorname{ord}(2,d)$ cycles of length $\operatorname{ord}(2,d)$ and one additional cycle of length 1. In particular,

$$N(p) = 1 + \sum_{d \in \mathcal{O}(p)} \frac{\phi(d)}{\operatorname{ord}(2, d)} = 1 + \sum_{d \in \mathcal{O}(p)} \operatorname{ind}(2, d).$$

Proof: Clearly, the point 0 is a fixed point of G(n) and the component of 0 contains every element of $\mathbb{Z}/p\mathbb{Z}$ that is divisible by p. The remaining elements lie in the unit group G. Since G is cyclic of order p-1, G contains exactly $\phi(d)$ elements of order d, for each $d \in \mathcal{O}(p)$. Each element of order d lies in a cycle of length ord(2,d) consisting of distinct elements of order d, and it follows that G(n) has exactly $\phi(d)/\operatorname{ord}(2,d)$ such cycles. The formula for N(p) follows immediately. \square

To generalize 3.2, we make the following definition.

Definition: Define the constant $\epsilon(p)$ by

$$\epsilon(p) = \sum_{d \in \mathcal{O}(p)} \operatorname{ind}(2, p) \operatorname{ind}(2, d) (\operatorname{ord}(2, p), \operatorname{ord}(2, d)).$$

Theorem 3.3: Suppose that $n = p^k$, where p is an odd prime. If p is not a Wieferich prime, then the number of cycles in the iteration graph G(n) is

$$N(p^k) = 1 + \sum_{d \in \mathcal{O}(p)} \operatorname{ind}(2,d) + (k-1)\epsilon(p) = N(p) + (k-1)\epsilon(p).$$

Proof: As in the proof of Theorem 3.2, the point 0 is a fixed point of G(n), and the remaining cycles lie in the unit group G. By Theorem 3.1 each element $g \in G$ of odd order d lies in a cycle of length ord(2,d).

Since p is an odd prime, $G = (\mathbf{Z}/p^k\mathbf{Z})^*$ is cyclic of order $\phi(p^k) = p^{k-1}(p-1)$. Clearly $\mathcal{O}(p^k) = \{p^td \mid d \in \mathcal{O}(p) \text{ and } 0 \leq t \leq k-1\}$. Since G is cyclic, G contains $\phi(p^td)$ elements of order p^td , each of which lies in a cycle of length $\operatorname{ord}(2, p^td)$. It follows that the number of cycles in G(n) is

$$N(p^k) = 1 + \sum_{d \in \mathcal{O}(p)} \sum_{t=0}^{k-1} \frac{\phi(p^t d)}{\operatorname{ord}(2, p^t d)} = 1 + \sum_{d \in \mathcal{O}(p)} \sum_{t=0}^{k-1} \operatorname{ind}(2, p^t d).$$
 (1)

Suppose that $d \in \mathcal{O}(p)$. Since $d \mid p-1$, we know that (p,d) = 1, and therefore $\phi(p^td) = \phi(p^t)\phi(d)$. On the other hand, $\operatorname{ord}(2,p^td) = \operatorname{lcm}(\operatorname{ord}(2,p^t),\operatorname{ord}(2,d)) = \operatorname{ord}(2,p^t)\operatorname{ord}(2,d)/(\operatorname{ord}(2,p^t),\operatorname{ord}(2,d))$. Since p is not a Wieferich prime, $\operatorname{ord}(2,p^t) = p^{t-1}\operatorname{ord}(2,p)$ when $t \geq 1$. Thus, if $t \geq 1$,

$$\operatorname{ind}(2, p^{t}d) = \frac{\phi(p^{t}d)}{\operatorname{ord}(2, p^{t}d)} = \frac{p^{t-1}\phi(p)\phi(d)}{p^{t-1}\operatorname{ord}(2, p)\operatorname{ord}(2, d)} \cdot (p^{t-1}\operatorname{ord}(2, p), \operatorname{ord}(2, d))$$

$$= \operatorname{ind}(2, p)\operatorname{ind}(2, d)(\operatorname{ord}(2, p), \operatorname{ord}(2, d)).$$
(2)

It follows that the number of cycles in G(n) is

$$N(p^{k}) = 1 + \sum_{d \in \mathcal{O}(p)} \sum_{t=0}^{k-1} \operatorname{ind}(2, p^{t}d) = 1 + \sum_{d \in \mathcal{O}(p)} \operatorname{ind}(2, d) + \sum_{d \in \mathcal{O}(p)} \sum_{t=1}^{k-1} \operatorname{ind}(2, p^{t}d)$$

$$= N(p) + \sum_{t=1}^{k-1} \sum_{d \in \mathcal{O}(p)} \operatorname{ind}(2, p) \operatorname{ind}(2, d) (\operatorname{ord}(2, p), \operatorname{ord}(2, d))$$

$$= N(p) + (k-1)\epsilon(p),$$
(3)

as desired.

The method of proof of Theorem 3.3 can be modified to yield the following result for Wieferich primes p.

Theorem 3.4: Suppose that $n = p^k$, where p is a Wieferich prime. Choose e minimal such that $\operatorname{ord}(2, p^{e+1}) = p \operatorname{ord}(2, p^e)$. Then the number of cycles in the iteration graph $G(p^k)$ for $k \geq e$ is

$$N(p^k) = N(p^e) + (k - e)p^{e-1}\epsilon(p).$$

Note: Observe that Theorem 3.4 reduces to Theorem 3.3 when e = 1.

Proof: As in Theorem 3.3, (1) can be used to compute $N(p^k)$, however we must modify (2). For $1 \leq t < e$ we obtain $\operatorname{ord}(2, p^t) = \operatorname{ord}(2, p)$ and for $t \geq e$ we obtain $\operatorname{ord}(2, p^t) = p^{t-e}\operatorname{ord}(2, p)$, and therefore

$$\operatorname{ind}(2, p^t d) = \begin{cases} p^{t-1}(\operatorname{ord}(2, p), \operatorname{ord}(2, d)) \operatorname{ind}(2, p) \operatorname{ind}(2, d) & \text{if } 1 \le t < e, \text{ and} \\ p^{e-1}(\operatorname{ord}(2, p), \operatorname{ord}(2, d)) \operatorname{ind}(2, p) \operatorname{ind}(2, d) & \text{if } t \ge e. \end{cases}$$

As in (3), we have

$$\begin{split} N(p^k) &= 1 + \sum_{d \in \mathcal{O}(p)} \sum_{t=0}^{k-1} \operatorname{ind}(2, (p^t d)) = 1 + \sum_{t=0}^{e-1} \sum_{d \in \mathcal{O}(p)} \operatorname{ind}(2, (p^t d)) + \sum_{t=e}^{k-1} \sum_{d \in \mathcal{O}(p)} \operatorname{ind}(2, (p^t d)) \\ &= N(p^e) + \sum_{t=e}^{k-1} \sum_{d \in \mathcal{O}(p)} p^{e-1} \operatorname{ind}(2, p) \operatorname{ind}(2, d) (\operatorname{ord}(2, p), \operatorname{ord}(2, d)) \\ &= N(p^e) + (k - e) p^{e-1} \epsilon(p), \end{split}$$

as desired.

Corollary 3.5: If p is not a Wieferich prime, then $N(p^k)$ increases linearly as a function of k. If p is a Wieferich prime, $N(p^k)$ is linear for k sufficiently large.

4. COMPUTATIONS

In this final section we offer several examples of Theorem 3.3 and Theorem 3.4 at work. In particular, we compute $N(3^k)$ and $N(19^k)$ using Theorem 3.3 and $N(1093^k)$ and $N(3511^k)$ using Theorem 3.4. Since 1093 and 3511 are the only known Wieferich primes, these are the only cases for which Theorem 3.4 is known to be required. We conclude the paper with a table of $N(p^k)$ for all primes p < 1000. The distribution of the values of N(p) and $\epsilon(p)$ is interesting and merits further study. Some of the computations in this section were performed using the discrete mathematics computation package Gap [6].

Example 1: If $n = 3^k$, then N(n) = k + 1.

Proof: Observe that $O(3) = \{1\}$. Thus, the number of cycles in G(3) is simply

$$1 + \operatorname{ind}(2, 1) = 1 + \frac{\phi(1)}{\operatorname{ord}(2, 1)} = 2.$$

Since $\epsilon(3) = \sum_{d \in \mathcal{O}(3)} (\operatorname{ord}(2, p), \operatorname{ord}(2, d)) \operatorname{ind}(2, p) \operatorname{ind}(2, d) = 1$, Theorem 3.3 implies that $G(3^k)$ has

$$2 + (k-1) = k + 1$$
 cycles. \Box

Example 2: If $n = 19^k$, then N(n) = 9k - 5.

Proof: Observe that $O(19) = \{1, 3, 9\}$. Thus, the number of cycles in G(19) is

$$1+\operatorname{ind}(2,1)+\operatorname{ind}(2,3)+\operatorname{ind}(2,9)=1+\frac{\phi(1)}{\operatorname{ord}(2,1)}+\frac{\phi(3)}{\operatorname{ord}(2,3)}+\frac{\phi(9)}{\operatorname{ord}(2,9)}=4.$$

Moreover $\epsilon(19) = \sum_{d \in \mathcal{O}(19)} (\operatorname{ord}(2, p), \operatorname{ord}(2, d)) \operatorname{ind}(2, p) \operatorname{ind}(2, d) = 1 + 2 + 6 = 9$. It now follows

from Theorem 3.3 that $G(19^k)$ has $4 + (k-1) \cdot 9 = 9k - 5$ cycles.

The next two examples give $N(p^n)$ for each of the two known Wieferich primes p = 1093 and p = 3511.

Example 3: If $n = 1093^k$, then N(n) = 307 + 304947(k-2), for k > 2.

Proof: Since ord(2,1093) = ord(2,1093²) = 364, while ord(2,1093³) = 397852 = 1093 · 364, we know that e = 2. Since $1092 = 2^2 · 3 · 7 · 13$, we obtain $O(1093) = \{1, 3, 7, 13, 21, 39, 91, 273\}$, and therefore

$$\begin{split} \epsilon(1093) &= \sum_{d \in \mathcal{O}(1093)} \operatorname{ind}(2,1093) \operatorname{ind}(2,d) (\operatorname{ord}(2,1093),\operatorname{ord}(2,d)) \\ &= 3 \cdot 1 \cdot (364,1) + 3 \cdot 1 \cdot (364,2) + 3 \cdot 2 \cdot (364,3) + 3 \cdot 1 \cdot (364,12) \\ &\quad + 3 \cdot 2 \cdot (364,6) + 3 \cdot 2 \cdot (364,12) + 3 \cdot 6 \cdot (364,12) + 3 \cdot 12 \cdot (364,12) \\ &= 3 + 6 + 6 + 12 + 12 + 24 + 72 + 144 = 279. \end{split}$$

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By (1):

$$\begin{split} N(1093^2) &= 1 + \sum_{d \in \mathcal{O}(1093)} \operatorname{ind}(2, d) + \sum_{d \in \mathcal{O}(1093)} \operatorname{ind}(2, 1093d) \\ &= 1 + \sum_{d \in \mathcal{O}(1093)} \operatorname{ind}(2, d) + \sum_{d \in \mathcal{O}(1093)} \operatorname{ind}(2, 1093) \operatorname{ind}(2, d) (\operatorname{ord}(2, 1093), \operatorname{ord}(2, d)) \\ &= 1 + 27 + \epsilon(1093) = 307. \end{split}$$

Finally, by Theorem 3.4,

$$N(1093^k) = \begin{cases} 28 & \text{if } k = 1; \\ 307 + 304947(k-2) & \text{if } k \ge 2, \end{cases}$$

as desired.

Example 4: If $n = 3511^k$, then N(n) = 892 + 3131812(k-2), for $k \ge 2$.

Proof: Since ord(2,3511) = ord(2,3511²) = 1755, while ord(2,3511³) = 6161805 = 3511 \cdot 1755, we obtain e = 2. Since $3510 = 2 \cdot 3^3 \cdot 5 \cdot 13$, we find $O(3511) = \{1,3,5,9,13,15,27,39,45,65,117,135,195,351,585,1755\}$, and therefore

$$\begin{split} \epsilon(3511) &= \sum_{d \in \mathcal{O}(3511)} \operatorname{ind}(2,3511) \operatorname{ind}(2,d) (\operatorname{ord}(2,3511),\operatorname{ord}(2,d)) \\ &= 2 \cdot 1 \cdot (1755,1) + 2 \cdot 1 \cdot (1755,2) + 2 \cdot 1 \cdot (1755,4) + 2 \cdot 1 \cdot (1755,6) + 2 \cdot 1 \cdot (1755,12) \\ &\quad + 2 \cdot 2 \cdot (1755,4) + 2 \cdot 1 \cdot (1755,18) + 2 \cdot 2 \cdot (1755,12) + 2 \cdot 2 \cdot (1755,12) \\ &\quad + 2 \cdot 4 \cdot (1755,12) + 2 \cdot 6 \cdot (1755,12) + 2 \cdot 2 \cdot (1755,36) + 2 \cdot 8 \cdot (1755,12) \end{split}$$

$$+2 \cdot 6 \cdot (1755, 36) + 2 \cdot 24 \cdot (1755, 12) + 2 \cdot 24 \cdot (1755, 36)$$

= $2 + 2 + 2 + 6 + 6 + 4 + 18 + 12 + 12 + 24 + 36 + 36 + 48 + 108 + 144 + 432$
= 892.

By (1):

$$\begin{split} N(3511^2) &= 1 + \sum_{d \in \mathcal{O}(3511)} \operatorname{ind}(2,d) + \sum_{d \in \mathcal{O}(3511)} \operatorname{ind}(2,3511d) \\ &= 1 + \sum_{d \in \mathcal{O}(3511)} \operatorname{ind}(2,d) + \sum_{d \in \mathcal{O}(3511)} \operatorname{ind}(2,3511) \operatorname{ind}(2,d) (\operatorname{ord}(2,3511), \operatorname{ord}(2,d)) \\ &= 1 + 86 + \epsilon(3511) = 979. \end{split}$$

Finally, by Theorem 3.4,

$$N(3511^k) = \begin{cases} 87 & \text{if } k = 1; \\ 979 + 3131812(k-2) & \text{if } k > 2, \end{cases}$$

as desired.

p	$N(p^k)$	p	$N(p^k)$	p	$N(p^k)$	p	$N(p^k)$	Π,	$N(p^k)$
3	k+1	149	5k-2	34		557		70	
5	k+1	151	200k-191	349	15k-9	563		77	
7	4k-1	157	45k-39	353		569		78	
11	3 <i>k</i>	163	81k-75	359		571	1	79	
13	3 <i>k</i>	167	4k-1	367		577	100 555	80	20 102/240 ED.
17	2k	173	7k-2	373	1	587		81	
19	9k-5	179	9k+1	379		593		82	
23	4k-1	181	45k-36	383		599		82	
29	3k+1	191	10k-4	389	9k-5	601	480k-471	82	
31	30k-24	193	6k-3	397	135k-126	607	10k-4	82	
37	9k-5	197	17k-11	401		613	81k-67	83	
41	10k-7	199	28k-19	409	54k-45	619	21k-14	85	
43	27k-20	211	63k-47	419	9k - 3	631	1372k-1335	85	
47	6k-2	223	30k-24	421	105k-89	641	50k-47	85	
53	5k-2	227	9k - 3	431	110k-98	643	27k-21	86	
59	3 <i>k</i>	229	27k-21	433	162k-157	647	16k-7	87	
61	15k-9	233	16k-13	439	108k-89	653	3 <i>k</i>	88	
67	9k - 3	239	18k-8	443	23k-10	659	9k+1	88	
71	12k-5	241	150k-144	449	6k-2	661	165k-150	88	
73	40k - 36	251	315k-310	457	54k-48	673	294k-287	90'	
79	22k-16	257	16k-14	461	15k-8	677	57k-53	91	
83	5k-1	263	4k-1	463	70k-54	683	2139k-2100	919	
89	16k-13	271	82k-70	467	9k+1	691	81k-65	929	1 1
97	6k - 3	277	27k-20	479	6k-2	701	75k-65	937	
101	25k-21	281	36k-29	487	244k-237	709	9k - 3	941	
103	16k-7	283	27k-20	491	51k-40	719	6k-2	947	21k-9
107	3 <i>k</i>	293	9k+1	499	27k-21	727	228k-219	953	378k-368
109	81k-76	307	135k-121	503	12k-5	733	45k - 39	967	84k-65
113	12k-8	311	124k-109	509	19k+1	739	135k-121	971	115k-102
127	234k-220	313	78k - 72	521	50k-42	743	12k-5	977	10k-7
131	13k-5	317	3k+1	523	27k-18	751	190k-178	983	4k-1
137	18k - 14	331	1089k-1074	541	135k-123	757	189k - 168	991	298k-274
139	9k-2	337	224k-217	547	147k-119	761	30k-24	997	27k-21

Table 1. Values of $N(p^k)$ for primes p < 1000.

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