

مقدمه الى المنحنيات الاهليجييه
و التخمين حسب لانگ و تروتر

فرانچسكو پاپالاردي

بيروت ٢١ ذي الهجره ١٤٢٢

What is an Elliptic curve?

CUBIC EQUATION: $E : Y^2 = X^3 + aX + b, \quad a, b \in \mathbb{Z};$

DISCRIMINANT OF E : $\Delta_E = 4a^3 - 27b^2$

Note:

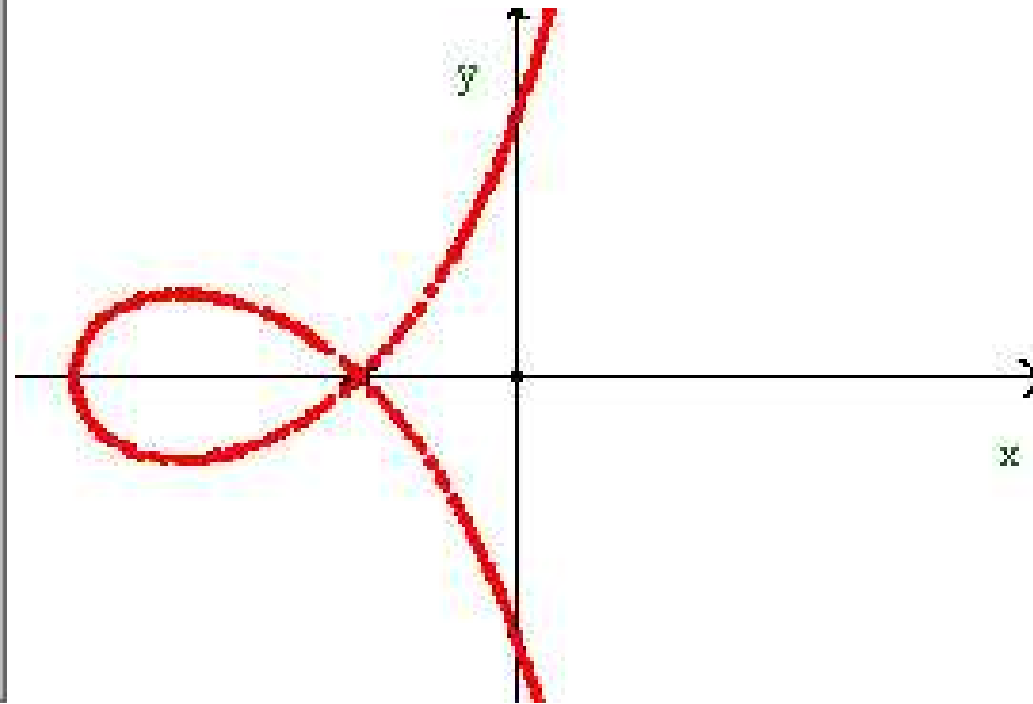
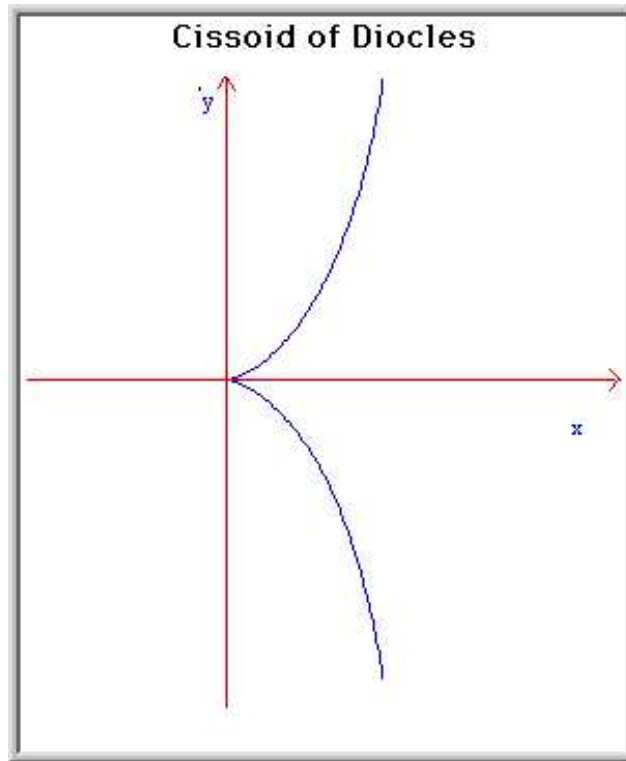
- $\Delta_E = (\alpha_1 - \alpha_2)^2(\alpha_3 - \alpha_2)^2(\alpha_3 - \alpha_1)^2$
($\alpha_1, \alpha_2, \alpha_3$ roots of $X^3 + aX + b$);
- $\Delta_E = 0 \iff X^3 + aX + b$ has a double root!

Definition: if $\Delta_E \neq 0 \implies E$ is called **ELLIPTIC CURVE**



Pictures of Cubic Equations: (2/4)

Singular case (i.e. $\Delta_E = 0$),



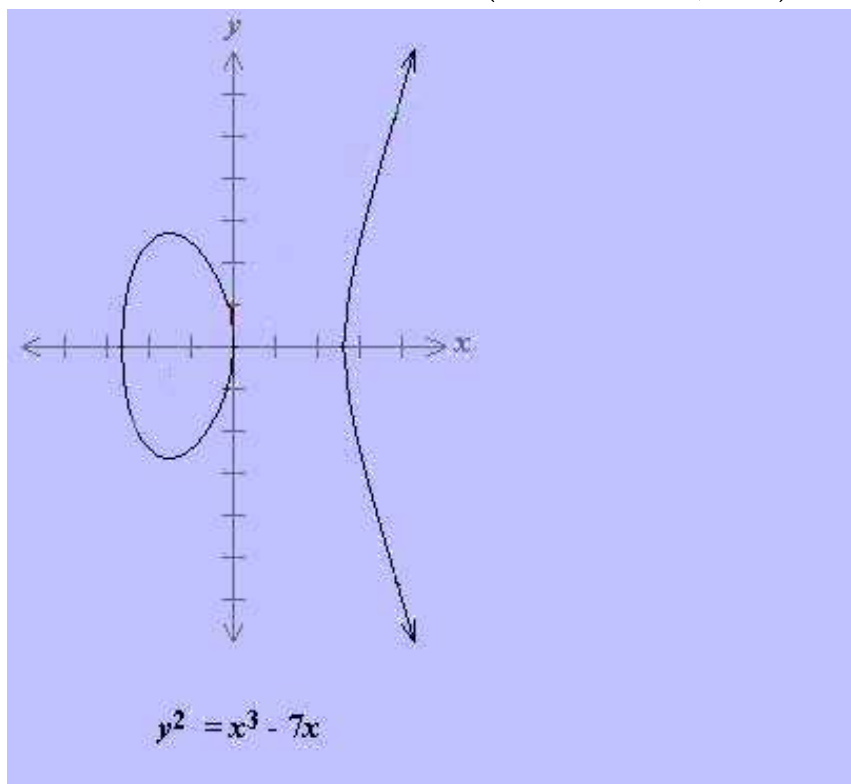
$(0, 0)$ has 1 double tangent,

2 distinct tangents.

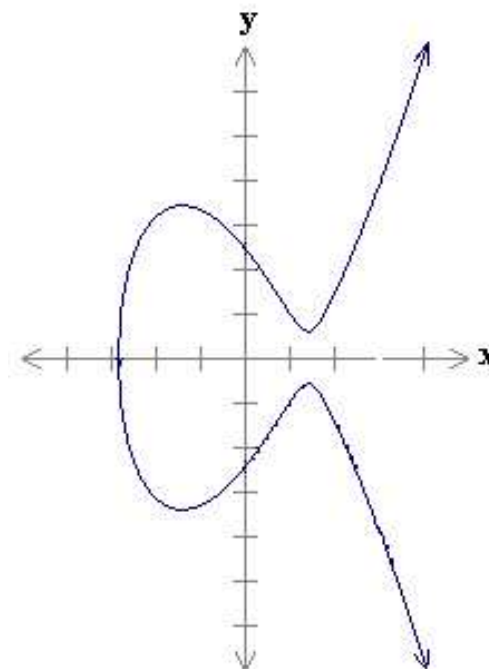


Pictures of Cubic Equations: (1/2)

Non singular case (i.e. $\Delta_E \neq 0$),



$X^3 + aX + b$ has **3 real** roots



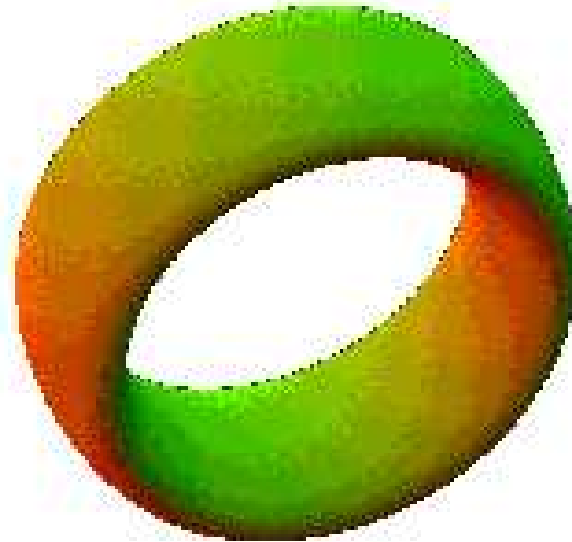
1 real root



Elliptic curve over \mathbb{C}

Complex points:

$$E(\mathbb{C}) =$$



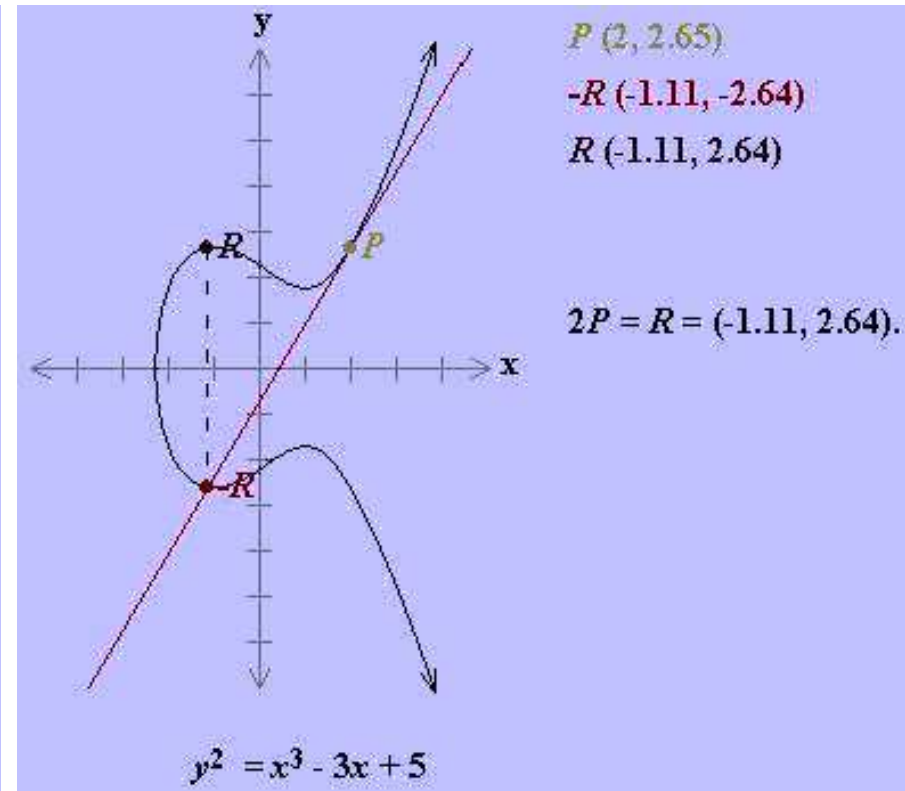
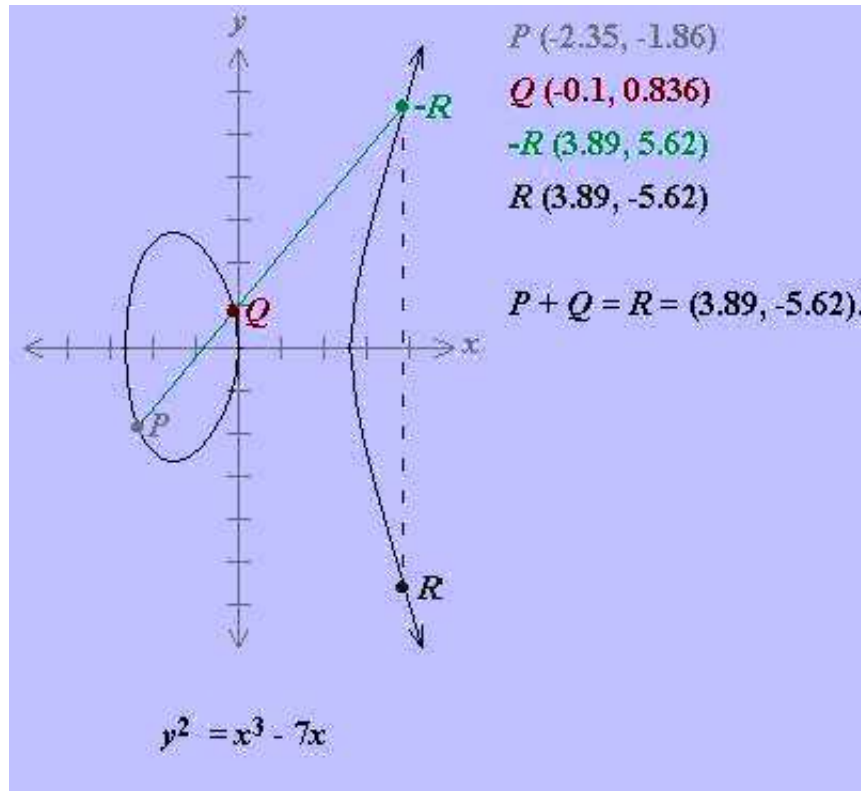
$$\cong \mathbb{C}/(\mathbb{Z} + \tau\mathbb{Z})$$

An abelian group!!



Addition Law on Elliptic Curves

“The line through any two points of an elliptic curve always meets the curve in exactly another point”



$$P \oplus Q \oplus R = \emptyset \iff P, Q, R \text{ are on the same line}$$



Group law with other words

$\mathbb{K} \supseteq \mathbb{Q}$ is a field, \mathcal{O} a “point at infinity” (top of y -axis)

$$E(\mathbb{K}) = \{(x, y) \in \mathbb{K}^2 \mid y^2 = x^3 + ax + b\} \cup \{\mathcal{O}\}$$

For $P_1, P_2 \in E(\mathbb{K})$

$$r(P_1, P_2) = \text{straight line in } \mathbb{C}^2 \text{ from } P_1 \text{ to } P_2,$$

Convention:

$$r(P_1, P_1) = \text{tangent line to } E(\mathbb{C}) \text{ at } P_1;$$

$$r(P_1, \mathcal{O}) = \text{vertical line at } P_1;$$

$$r(\mathcal{O}, \mathcal{O}) = \{\mathcal{O}\}.$$

$$E(\mathbb{C}) \cap r(P_1, P_2) = \{P_1, P_2, P_3\} \quad \& \quad P_3 \in E(\mathbb{K}).$$

$$\text{GROUP STRUCTURE ON } E(\mathbb{K}) \quad P_1 \oplus P_2 \oplus P_3 = \mathcal{O}$$



Multiplication formulas 1/2.

$$P = (x_1, y_1), Q = (x_2, y_2) \in E(\mathbb{Q})$$

- $P \oplus Q = (\lambda^2 - x_1 - x_2, (2x_1 + x_2 - \lambda^2)\lambda - y_2)$ where

$$\lambda = \frac{y_2 - y_1}{x_2 - x_1}$$

$$\text{If } P = (x, y) \in E(\mathbb{Q})$$

- $P \oplus P = [2]P = \left(\frac{(3x+a)^2}{4y^2} - 2x, \left(x - \frac{(3x+a)^2}{4y^2} - 2x \right) \frac{3x^2+a}{2y} - y \right)$



Multiplication formulas 2/2.

If $P = (x, y) \in E(\mathbb{Q})$ (or in $E(\mathbb{K})$),

$$[n]P = \begin{cases} \left(x - 4y^2 \frac{f_{n+1}f_{n-1}}{f_n^2}, y \frac{f_{n+2}f_{n-1}^2 - f_{n-2}f_{n+1}^2}{f_n^3} \right) & \text{if } n \text{ is odd} \\ \left(x - \frac{f_{n+1}f_{n-1}}{4y^2 f_n^2}, \frac{f_{n+2}f_{n-1}^2 - f_{n-2}f_{n+1}^2}{16y^3 f_n^3} \right) & \text{if } n \text{ is even} \end{cases}$$

$f_n \in \mathbb{Z}[x]$ called n -*division polynomials*

$$f_0 = 0, \quad f_1 = 1, \quad f_2 = 1, \quad f_3 = 3x^4 + 6ax^2 + 12bx - a^2,$$

$$f_4 = 2(x^6 + 5ax^4 + 20bx^3 - 5a^2x^2 - 4abx - 8b^2 - a^3),$$

$$f_{2m+1} = \begin{cases} f_{m+2}f_m^3 - (4x^3 + 4ax + 4b)f_{m-1}f_{m+1}^3 & \text{if } m \text{ is odd, } m \geq 3 \\ (4x^3 + 4ax + 4b)^2 f_{m+2}f_m^3 - f_{m-1}f_{m+1}^3 & \text{if } m \text{ is even, } m \geq 2 \end{cases}$$

$$f_{2m} = (f_{m+2}f_{m-1}^2 - f_{m-2}f_{m+1}^2) f_m, \quad m > 2$$



What kind of group is $E(\mathbb{Q})$?

\mathbb{K} finite field extension of \mathbb{Q} .

Theorem (Mordell Weil). $E(\mathbb{K})$ is a finitely generated Abelian group. □

$$\implies E(\mathbb{K}) \cong \mathbb{Z}^r \oplus \text{Tor}(E(\mathbb{K}))$$

- $r = \text{rank}(E(\mathbb{K}))$
- $\text{Tor}(E(\mathbb{K})) = \{P \in E(\mathbb{K}) \mid [n]P = \mathcal{O}, \exists n \in \mathbb{N}\}$. (finite)

Theorem (Mazur).

$$\text{Tor}(E(\mathbb{Q})) \cong \begin{cases} \mathbb{Z}/N\mathbb{Z}, & N = 1, 2, \dots, 10 & \text{or} \\ \mathbb{Z}/12\mathbb{Z} & \text{or} \\ \mathbb{Z}/2\mathbb{Z} \times \mathbb{Z}/2N\mathbb{Z}, & N = 1, \dots, 4. \end{cases}$$



Records!

S. Fermigier (1996)

$$E : y^2 = x^3 - 1218628175038203206322317965030959123x + 499562731427500334623375112683410971655636783622994478$$

$$\text{rank}(E(\mathbb{Q})) \geq 22$$

$$E : y^2 = x^3 - 1386747x + 368636886$$

$$\text{Tor}(E(\mathbb{Q})) = \mathbb{Z}/2\mathbb{Z} \times \mathbb{Z}/8\mathbb{Z}$$



n -torsion subgroups.

$n \in \mathbb{N}$

$$E[n] = \{P \in E(\mathbb{C}) \mid nP = \mathcal{O}\}.$$

- $E[n] \subset E(\mathbb{C}) \cong \mathbb{C}/\mathbb{Z} \times \mathbb{C}/\mathbb{Z}$;
- $E[n] \cong \mathbb{Z}/n\mathbb{Z} \times \mathbb{Z}/n\mathbb{Z}$.
- $E[2] = \{(\alpha_1, 0), (\alpha_2, 0), (\alpha_3, 0), \mathcal{O}\}$
($\alpha_1, \alpha_2, \alpha_3$ roots of $x^3 + ax + b$).
- $E[3]$ is the set of inflection points;
- If $P = (\alpha, \beta) \in E[n] \implies f_n(\alpha) = 0$,
 f_n is n -division polynomials ($\partial f_n = (n^2 - 1)/2$ if n odd).

$$E : y^3 = x^3 - 2x \implies E[2] = \{(0, 0), (\sqrt{2}, 0), (-\sqrt{2}, 0), \mathcal{O}\}.$$



Representation on n -torsion points

The n -torsion field: $\mathbb{Q}(E[n]) = \bigcap_{\mathbb{K}^2 \supset E[n] \setminus \{\mathcal{O}\}} \mathbb{K}$

- $\mathbb{Q}(E[n])$ is the splitting field of f_n (division polynomials)
- $\mathbb{Q}(E[n])$ is Galois over \mathbb{Q}
- $\text{Gal}(\mathbb{Q}(E[n])/\mathbb{Q}) \subseteq \text{Aut}(E[n]) \cong \text{GL}_2(\mathbb{Z}/n\mathbb{Z})$

$$\text{Gal}(\mathbb{Q}(E[n])/\mathbb{Q}) \hookrightarrow \text{GL}_2(\mathbb{Z}/n\mathbb{Z})$$

$$\sigma \mapsto \{(x, y) \mapsto (\sigma(x), \sigma(y))\}$$

injective representation.

Theorem (Serre). $\text{Gal}(\mathbb{Q}(E[l])/\mathbb{Q}) \neq \text{GL}_2(\mathbb{F}_l)$ only for finitely

many l . **Conjecture.** E not CM $\implies l \leq 41$



Reducing modulo primes

- p prime, $p \nmid \Delta_E$;
- $E_p = \{(X, Y) \in \mathbb{F}_p^2 \mid Y^2 = X^3 + aX + b\} \cup \{\mathcal{O}\}$;
- E_p is a finite group (excellent for Cryptography);
- $\#E_p = p + 1 - a_p(E)$ ($a_p(E)$ is the **TRACE OF FROBENIUS**);
- **HASSE BOUND:** $|a_p(E)| \leq 2\sqrt{p}$;
- **LANG TROTTER FUNCTION:** $r \in \mathbb{Z}$, E elliptic curve

$$\pi_E^r(x) = \#\{p \leq x \mid a_p(E) = r\}.$$

- **THE LANG TROTTER CONJECTURE:** if $r \in \mathbb{Z} \setminus \{0\}$,

$$\pi_E^r(x) \sim C_{E,r} \frac{\sqrt{x}}{\log x}, \quad \exists C_{E,r} \geq 0.$$



Computing the $\#E_p$

Extremely important for

1. Cryptography;
2. Lenstra's Factoring Algorithm.

Two efficient Algorithms to compute $a_p(E)$:

- Schoof's algorithm (1984) **SEA**;
good for large characteristics (p large)
- Satoh's algorithm (2000).
good for very small characteristics



SEA Record.

Date: Fri, 27 Jan 1995 08:31:06 EST

to: Number Theory List <NMBRTHRY@NDSUVM1.BITNET>

From: Francois Morain <morainpolytechnique.fr> (with R. Lercier)

Subject: # $E_{10^{499}+153}$

The number of points on $Y^2 = X^3 + 4589 * X + 91228$ modulo

$p = 10^{499} + 153$ is $p + 1 - t$ where t is

5531712505360656916297653020318487459872397403254686568065996317
 0112741379929457444426115606162586501422237972934053155035899388
 8032237207379679849162325347608624510817409606791818935212167258
 0436106733206830434953965949226510594406908149864694178969.

The algorithm is the Schoof-Elkies-Atkin algorithm.

Total time was the equivalent of 4200 hours (including 2900 hours for X^p) on a DEC 3000 - M300X

(running with DEC OSF/1 V3.0) on several DEC alpha's of different types/processors.



Computing $a_p!$ Record with Satoh

$$E : y^2 + xy = x^3 + a_6 \text{ over } \mathbb{F}_{2^{8009}} = \mathbb{F}_2[x]/(x^{8009} + x^{3159} + 1)$$

$$a_6 = 0x3F636F64207075207327746168570$$

is ASCII encoding (ISO-8859-1) of:

What's up doc?

$$E_{2^{8009}} = 2^{8009} + 1 - a_q$$

$a_q = -1737814968559475050266350028696359538082293353815700564646211939408950568635047832$
 $94021995065119636064037744458121824706256101375092227785899279859382375508813512228452707$
 $54344880422783035045363031828999342995504854485827143123555492592521801602146297652260480$
 $61999926296076336153990456657481204034972957248186127058117370019328732397139760313333071$
 $21192031140124936716110261344299992343462618094707883381239575692354062675177743128084928$
 $70478992705390275752742617858435029461809834041469208533041196458220109508446398689194968$
 $07567725694557761752980984196275806202308814056970168378439117324900342195927360443821233$
 $14677929838172853537747054427942739774461484712209985999476777494287080574838937079674483$
 $70865437766774878223251230907188543743371846062602461954573022985733585945296159149982779$
 $47311803233967767746939979807496283908060537852085094771977673998252223591447332589768446$
 $20499589156331646085956322156871493279308734719611148013330484292242206852555894563150429$
 $00333035718583585795982719859853933656740181710300520394197995947070862975337672119759738$
 $82997704416153519462938278474965746997226247758645688520092102709152363954330048199824614$
 $92543540766219587259634877029770317456234950616362600955$

2001. New record over $\mathbb{F}_{2^{16001}}$ due to *R. Harley and J. F. Mestre*



Lang Trotter Conjecture:

$$\pi_E^r(x) = \#\{p \leq x \mid a_p(E) = r\} \sim C_{E,r} \frac{\sqrt{x}}{\log x}$$

$C_{E,r}$ is defined in terms of the $E[m]$'s

$$C_{E,r} = \lim_{m \rightarrow \infty}^{\times} \frac{2}{\pi} \frac{m |\text{Gal}(\mathbb{Q}(E[m])/\mathbb{Q})^{\text{Tr}=r}|}{|\text{Gal}(\mathbb{Q}(E[m])/\mathbb{Q})|}$$

Consequence of Serre's Theorem: $\exists m_{E,r} \in \mathbb{N}$ such that

$$C_{E,r} = \frac{2}{\pi} \frac{m_{E,r} |\text{Gal}(\mathbb{Q}(E[m_{E,r}])/\mathbb{Q})^{\text{Tr}=r}|}{|\text{Gal}(\mathbb{Q}(E[m_{E,r}])/\mathbb{Q})|} \prod_{l \nmid m_{E,r}} \frac{l |\text{GL}_2(\mathbb{F}_l)^{\text{Tr}=r}|}{|\text{GL}_2(\mathbb{F}_l)|}.$$



State of the Art on the Lang–Trotter Conjecture

- **M. Deuring (1941)*: If E has CM $\pi_{E,0}(x) \sim \frac{1}{2} \frac{x}{\log x}$;
- *J. P. Serre (1981), Elkies, Kaneko, K. Murty, R. Murty, N. Saradha, Wan (1988)*:

$$\pi_{E,r}(x) \ll \begin{cases} \frac{x(\log \log x)^2}{\log^2 x} & \text{if } r \neq 0 \\ x^{3/4} & \text{if } r = 0 \text{ and } \\ & E \text{ not CM} \end{cases}$$

- **N. Elkies, E. Fouvry, R. Murty (1996)*

$$\pi_{E,0}(x) \gg \log \log \log x / (\log \log \log \log x)^{1+\epsilon}$$

(Stronger results on GRH)



Average Lang Trotter Conjecture

E. FOUVRY, R. MURTY (1996) & C. DAVID, F. P. (1997)

$$\mathcal{C}_x = \{E : Y^2 = X^3 + aX + b \mid |a|, |b| \leq x \log x, \}$$

Then

$$\frac{1}{|\mathcal{C}_x|} \sum_{E \in \mathcal{C}_x} \pi_{E,r}(x) \sim c_r \frac{\sqrt{x}}{\log x} \quad \text{as } x \rightarrow \infty$$

where

$$c_r = \frac{2}{\pi} \prod_{l|r} \left(1 - \frac{1}{l^2}\right)^{-1} \prod_{l \nmid r} \frac{l(l^2 - l - 1)}{(l-1)(l^2 - 1)} = \frac{2}{\pi} \prod_l \frac{l |\mathrm{GL}_2(\mathbb{F}_l)^{\mathrm{Tr}=r}|}{|\mathrm{GL}_2(\mathbb{F}_l)|}.$$



Chebotarev Density Thm. & Lang–Trotter Conj.

- p ramifies in $\mathbb{Q}(E[l]) \iff p|l\Delta_E$;
- $p \nmid l\Delta_E, \sigma_p \in \text{Gal}(\mathbb{Q}(E[l])/\mathbb{Q})$ (Frobenius conjugacy class);
- $\text{Gal}(\mathbb{Q}(E[l])/\mathbb{Q}) \subseteq \text{GL}_2(\mathbb{F}_l)$,
 σ_p has characteristic polynomial $T^2 - a_p(E)T + p$;
- $a_p(E) \equiv \text{Tr}(\sigma_p) \pmod{l}$;
- $\pi_{E,r}(x) \leq \#\{p \leq x \mid a_p(E) \equiv r \pmod{l}\}$;
- Chebotarev Density Theorem, $l \gg 0$,

$$\text{Prob}(a_p(E) \equiv r \pmod{l}) \sim \frac{|\text{GL}_2(\mathbb{F}_l)^{\text{Tr}=r}|}{|\text{GL}_2(\mathbb{F}_l)|}.$$



More Notations

- \mathbb{K} finite Galois $/\mathbb{Q}$;
- E elliptic curve defined over $\mathcal{O}_{\mathbb{K}}$;
- Δ_E discriminant ideal of $E/\mathcal{O}_{\mathbb{K}}$;
- $p \in \mathbb{Z}$ unramified in \mathbb{K}/\mathbb{Q} , $p \nmid N(\Delta_E)$;
- $\mathfrak{p} \subset \mathcal{O}_{\mathbb{K}}$, $\mathfrak{p} \mid p$;
- $E_{\mathfrak{p}}$ reduction of E over $\mathcal{O}_{\mathbb{K}}/(\mathfrak{p})$;
- $E_{\mathfrak{p}}(\mathcal{O}_{\mathbb{K}}/(\mathfrak{p})) = N(\mathfrak{p}) + 1 - a_E(\mathfrak{p})$;
- Hasse bound $|a_E(\mathfrak{p})| \leq 2\sqrt{N(\mathfrak{p})}$;
- degree of p : $N(\mathfrak{p}) = p^{\deg_{\mathbb{K}}(p)}$.



A Variation of Lang–Trotter Conjecture

$f \mid [\mathbb{K} : \mathbb{Q}]$. General Lang–Trotter function:

$$\pi_E^{r,f}(x) = \#\{p \leq x \mid \deg_{\mathbb{K}}(p) = f, \exists \mathfrak{p} \mid p, a_E(\mathfrak{p}) = r\}.$$

CONJECTURE: $\exists c_{E,r,f} \in \mathbb{R}^{\geq 0}$ such that

$$\pi_E^{r,f}(x) \sim c_{E,r,f} \begin{cases} \frac{x}{\log x} & \text{if } E \text{ has CM and } r = 0 \\ \frac{\sqrt{x}}{\log x} & \text{if } f = 1 \\ \log \log x & \text{if } f = 2 \\ 1 & \text{otherwise.} \end{cases}$$

Example. $\mathbb{K} = \mathbb{Q}(i)$: $\pi^{r,1} \leftrightarrow$ split primes $\equiv 1 \pmod{4}$;
 $\pi^{r,2} \leftrightarrow$ inert primes $\equiv 3 \pmod{4}$



Statement of Today's Result

Theorem. (C. David & F. Pappalardi) $\mathbb{K} = \mathbb{Q}(i)$, $r \in \mathbb{Z}$, $r \neq 0$

$$\mathcal{C}_x = \left\{ E : Y^2 = X^3 + \alpha X + \beta \left| \begin{array}{l} \alpha = a_1 + a_2 i, \beta = b_1 + b_2 i \in \mathbf{Z}[i], \\ 4\alpha^3 - 27\beta^2 \neq 0 \\ \max\{|a_1|, |a_2|, |b_1|, |b_2|\} < x \log x \end{array} \right. \right\}$$

Then

$$\frac{1}{|\mathcal{C}_x|} \sum_{E \in \mathcal{C}_x} \pi_E^{r,2}(x) \sim c_r \log \log x.$$

$$c_r = \frac{1}{3\pi} \prod_{l>2} \frac{l(l-1 - \left(\frac{-r^2}{l}\right))}{(l-1)(l - \left(\frac{-1}{l}\right))}.$$



Sketch of proof. 1/3

Deuring's Theorem $q = p^n$, r odd (simplicity) with $r^2 - 4q > 0$.

$$\# \left\{ \begin{array}{l} \mathbb{F}_q - \text{isomorphism classes of } E/\mathbb{F}_q \\ \text{with } a_q(E) = r \end{array} \right\} = H(r^2 - 4q).$$

Kronecker class numbers: $H(r^2 - 4p^2) = 2 \sum_{f^2 | r^2 - 4p^2} \frac{h\left(\frac{r^2 - 4p^2}{f^2}\right)}{w\left(\frac{r^2 - 4p^2}{f^2}\right)}.$

$h(D) = \text{class number}, w(D) = \#\text{units in } \mathbb{Z}[D + \sqrt{D}] \subset \mathbb{Q}(\sqrt{r^2 - 4p^2}).$

Step 1:
$$\frac{1}{|\mathcal{C}_x|} \sum_{E \in \mathcal{C}_x} \pi_E^{r,2}(x) = \frac{1}{2} \sum_{\substack{p \leq x \\ p \equiv 3 \pmod{4}}} \frac{H(r^2 - 4p^2)}{p^2} + O(1)$$



Sketch of proof. 2/3

Given $f^2 | r^2 - 4p^2$,

- $d = (r^2 - 4p^2)/f^2 \pmod{4}$;
- $\chi_d(n) = \left(\frac{d}{n}\right)$;
- $L(s, \chi_d)$ Dirichlet L -function;
- $h(d) = \frac{\omega(d)|d|^{1/2}}{2\pi} L(1, \chi_d)$ (class number formula).

Step 2.

$$\frac{1}{2} \sum_{\substack{p \leq x \\ p \equiv 3 \pmod{4}}} \frac{H(r^2 - 4p^2)}{p^2} = \frac{2}{\pi} \sum_{\substack{f \leq 2x \\ (f, 2r) = 1}} \frac{1}{f} \sum_{\substack{p \leq x \\ p \equiv 3 \pmod{4} \\ 4p^2 \equiv r^2 \pmod{f^2}}} \frac{L(1, \chi_d)}{p^2} + O(1).$$



Sketch of proof. 3/3

Lemma A. [Analytic] Let $d = (r^2 - 4p^2)/f^2$. $\forall c > 0$,

$$\sum_{\substack{f \leq 2x \\ (f, 2r)=1}} \frac{1}{f} \sum_{\substack{p \leq x \\ p \equiv 3 \pmod{4} \\ 4p^2 \equiv r^2 \pmod{f^2}}} L(1, \chi_d) \log p = k_r x + O\left(\frac{x}{\log^c x}\right)$$

where

$$k_r = \sum_{f=1}^{\infty} \frac{1}{f} \sum_{n=1}^{\infty} \frac{1}{n\varphi(4nf^2)} \sum_{a \in (\mathbb{Z}/4n\mathbb{Z})^*} \frac{a}{n} \# \left\{ b \in (\mathbb{Z}/4nf^2\mathbb{Z})^* \mid \begin{array}{l} b \equiv 3 \pmod{4}, \\ 4b^2 \equiv r^2 - af^2(4nf^2) \end{array} \right\}.$$

Lemma B. [Euler product] With above notations,

$$k_r = \frac{2}{3} \prod_{l>2} \frac{l - 1 - \left(\frac{-r^2}{l}\right)}{(l - 1)\left(l - \left(\frac{-1}{l}\right)\right)}.$$

