# Pythagorean triples and sums of squares 

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## 1 Pythagorean triples

A Pythagorean triple $(x, y, z)$ is a triple of positive integers satisfying $z^{2}+$ $y^{2}=z^{2}$. If $g=\operatorname{gcd}(x, y, z)$ then $(x / g, y / g, z / g)$ is also a Pythagorean triple. It follows that if $g>1,(x, y, z)$ can be obtained from the "smaller" Pythagorean triple $(x / g, y / g, z / g)$ by multiplying each entry by $g$. It is natural then to focus on Pythagorean triples $(x, y, z)$ with $\operatorname{gcd}(x, y, z)=1$ these are called primitive Pythagorean triples.

It will be useful to note a basic fact about primitive Pythagorean triples.
Theorem 1 Let $(x, y, z)$ be a primitive Pythagorean triple. Then $\operatorname{gcd}(x, y)=$ $\operatorname{gcd}(x, z)=\operatorname{gcd}(y, z)=1$.

Proof Suppose $\operatorname{gcd}(x, y)>1$. Then there is a prime $p$ with $p \mid x$ and $p \mid y$. Then $z^{2}=x^{2}+y^{2} \equiv 0(\bmod p)$. As $p \mid z^{2}$ then $p \mid z$ and so $p \mid \operatorname{gcd}(x, y, z)$, contradicting $(x, y, z)$ being a primitive Pythagorean triple. Thus $\operatorname{gcd}(x, y)=1$.

The proofs that $\operatorname{gcd}(x, z)=1$ and $\operatorname{gcd}(y, z)=1$ are similar.
Considering things modulo 4 we can determine the parities of the numbers in a primitive Pythagorean triple.

Theorem 2 If $(x, y, z)$ is a primitive Pythagorean triple, then one of $x$ and $y$ is even, and the other odd. (Equivalently, $x+y$ is odd.) Also $z$ is odd.

Proof Note that if $x$ is even then $x^{2} \equiv 0(\bmod 4)$ and if $x$ is odd then $x^{2} \equiv 1(\bmod 4)$. If $x$ and $y$ are both odd then $x^{2} \equiv y^{2} \equiv 1(\bmod 4)$. Hence $z^{2} \equiv x^{2}+y^{2} \equiv 2(\bmod 4)$, which is impossible. If $x$ and $y$ are both even, then $\operatorname{gcd}(x, y) \geq 2$ contradicting Theorem 1 . We conclude that one of $x$ and $y$ is even, and the other is odd.

In any case, $z \equiv z^{2}=x^{2}+y^{2} \equiv x+y(\bmod 2)$, so $z$ is odd.

As the rôles of $x$ and $y$ in Pythagorean triples are symmetric, it makes little loss in generality in studying only primitive Pythagorean triples with $x$ odd and $y$ even.

We can now prove a theorem characterizing primitive Pythagorean triples
Theorem 3 Let $(x, y, z)$ be a primitive Pythagorean triple with $x$ odd. Then there are $r, s \in \mathbf{N}$ with $r>s, \operatorname{gcd}(r, s)=1$ and $r+s$ odd, such that $x=r^{2}-s^{2}, y=2 r s$ and $z=r^{2}+s^{2}$.

Conversely, if $r, s \in \mathbf{N}$ with $r>s, \operatorname{gcd}(r, s)=1$ and $r+s$ odd, then $\left(r^{2}-s^{2}, 2 r s, r^{2}+s^{2}\right)$ is a primitive Pythagorean triple.

Proof Let $(x, y, z)$ be a primitive Pythagorean triple with $x$ odd. Then $y$ is even and $z$ is odd. Let $a=\frac{1}{2}(z-x), b=\frac{1}{2}(z+x)$ and $c=y / 2$. Then $a, b$, $c \in \mathbf{N}$. Also

$$
a b=\frac{(z-x)(z+x)}{4}=\frac{z^{2}-x^{2}}{4}=\frac{y^{2}}{4}=c^{2} .
$$

Let $g=\operatorname{gcd}(a, b)$. Then $g \mid(a+b)$ and $g \mid(b-a)$; that is $g \mid z$ and $g \mid x$. As $\operatorname{gcd}(x, z)$, by Theorem 1 , then $g=1$, that is $\operatorname{gcd}(a, b)=1$.

Let $p$ be a prime factor of $a$. Then $p \nmid b$, so $v_{p}(b)=0$. Hence

$$
v_{p}(a)=v_{p}(a)+v_{p}(b)=v_{p}(a b)=v_{p}\left(c^{2}\right)=2 v_{p}(c)
$$

is even. Thus $a$ is a square. Similarly $b$ is a square. Write $a=s^{2}$ and $b=r^{2}$ where $r, s \in \mathbf{N}$. Then $\operatorname{gcd}(r, s) \mid a$ and $\operatorname{gcd}(r, s) \mid b ;$ as $a$ and $b$ are coprime, $\operatorname{gcd}(r, s)=1$. Now $x=b-a=r^{2}-s^{2}$; therefore $r>s$. Also $z=a+b=r^{2}+s^{2}$. As $c^{2}=a b=r^{2} s^{2}, c=r s$ and so $y=2 r s$. Finally as $x$ is odd, then $1 \equiv x=r^{2}+s^{2} \equiv r+s$; that is $r+s$ is odd. This proves the first half of the theorem.

To prove the second part, let $r, s \in \mathbf{N}$ with $r>s, \operatorname{gcd}(r, s)=1$ and $r+s$ odd. Set $x=r^{2}-s^{2}, y=2 r s$ and $z=r^{2}+s^{2}$. Certainly $y, z \in \mathbf{N}$ and also $x \in \mathbf{N}$ as $r>s>0$. Also
$x^{2}+y^{2}=\left(r^{2}-s^{2}\right)^{2}+(2 r s)^{2}=\left(r^{4}-2 r^{2} s^{2}+s^{4}\right)+4 r^{2} s^{2}=r^{4}+2 r^{2} s^{2}+s^{4}=z^{2}$.
Hence $(x, y, z)$ is a Pythagorean triple. Certainly $y$ is even, and $x=r^{2}-s^{2} \equiv$ $r-s \equiv r+s(\bmod 2): x$ is odd. To show that $(x, y, z)$ is a primitive Pythagorean triple we examine $g=\operatorname{gcd}(x, z)$. As $x$ is odd, $g$ is odd. Also $g \mid\left(x^{2}+z^{2}\right)$ and $g \mid\left(z^{2}-x^{2}\right)$, that is $g \mid 2 s^{2}$ and $g \mid 2 r^{2}$. As $r$ and $s$ are coprime, then $\operatorname{gcd}\left(2 r^{2}, 2 s^{2}\right)=2$, and so $g \mid 2$. As $g$ is odd $g=1$. Hence $(x, y, z)$ is a primitive Pythagorean triple.

We now apply this to the proof of Fermat's last theorem for exponent 4.

Theorem 4 There do not exist $x, y, z \in \mathbf{N}$ with

$$
\begin{equation*}
x^{4}+y^{4}=z^{4} . \tag{1}
\end{equation*}
$$

Proof In fact we prove a stronger result. We claim that there are no $x, y$, $u \in \mathbf{N}$ with

$$
\begin{equation*}
x^{4}+y^{4}=u^{2} . \tag{2}
\end{equation*}
$$

A natural number solution $(x, y, z)$ to (1) gives one for (2), namely $(x, y, u)=$ $\left(x, y, z^{2}\right)$. Thus it suffices to prove that (2) is insoluble over $\mathbf{N}$.

We use Fermat's method of descent. Given a solution $(x, y, u)$ of (2) we produce another solution $\left(x^{\prime}, y^{\prime}, u^{\prime}\right)$ with $u^{\prime}<u$. This is a contradiction if we start with the solution of (2) minimizing $u$.

Let $(x, y, u)$ be a solution of (2) over $\mathbf{N}$ with minimum possible $u$. We claim first that $\operatorname{gcd}(x, y)=1$. If not, then $p \mid x$ and $p \mid y$ for some prime $p$. Then $p^{4} \mid\left(x^{4}+y^{4}\right)$, that is, $p^{4} \mid u^{2}$. Hence $p^{2} \mid u$. Then $\left(x^{\prime}, y^{\prime}, u^{\prime}\right)=$ $\left(x / p, y / p, u / p^{2}\right)$ is a solution of (2) in $\mathbf{N}$ with $u^{\prime}<u$. This is a contradiction. Hence $\operatorname{gcd}(x, y)=1$.

As $\operatorname{gcd}(x, y)=1$ then $\operatorname{gcd}\left(x^{2}, y^{2}\right)=1$, and so $\left(x^{2}, y^{2}, u\right)$ is a primitive Pythagorean triple by (2). By the symmetry of $x$ and $y$ we may assume that $x^{2}$ is odd and $y^{2}$ is even, that is, $x$ is odd and $y$ is even. Hence there are $r$, $s \in \mathbf{N}$ with $\operatorname{gcd}(r, s)=1$

$$
\begin{aligned}
x^{2} & =r^{2}-s^{2}, \\
y^{2} & =2 r s, \\
u & =r^{2}+s^{2} .
\end{aligned}
$$

Then $x^{2}+s^{2}=r^{2}$, and as $\operatorname{gcd}(r, s)=1$ then $(x, s, r)$ is a primitive Pythagorean triple. As $x$ is odd, there exist $a, b \in \mathbf{N}$ with $\operatorname{gcd}(a, b)=1$ and

$$
\begin{aligned}
x & =a^{2}-b^{2}, \\
s & =2 a b, \\
r & =a^{2}+b^{2} .
\end{aligned}
$$

Then

$$
y^{2}=2 r s=4\left(a^{2}+b^{2}\right) a b,
$$

equivalently $(y / 2)^{2}=a b\left(a^{2}+b^{2}\right)=a b r$. (Recall that $y$ is even.) If $p$ is prime and $p \mid \operatorname{gcd}(a, r)$ then $b^{2}=\left(a^{2}+b^{2}\right)-a^{2} \equiv 0(\bmod p)$ and so $p \mid b$. This is impossible, as $\operatorname{gcd}(a, b)=1$. Thus $\operatorname{gcd}(a, r)=1$. Similarly $\operatorname{gcd}(b, r)=1$. Now $a b r$ is a square. If $p \mid a$, then $p \nmid b$ and $p \nmid r$. Thus $v_{p}(a)=v_{p}(a b r)$
is even, and so $a$ is a square. Similarly $b$ and $r$ are squares. Write $a=x^{\prime 2}$, $b=y^{\prime 2}$ and $r=u^{\prime 2}$ where $x^{\prime}, y^{\prime}, u^{\prime} \in \mathbf{N}$. Then

$$
u^{\prime 2}=a^{2}+b^{2}=x^{\prime 4}+y^{\prime 4}
$$

so $\left(x^{\prime}, y^{\prime}, u^{\prime}\right)$ is a solution of (2). Also

$$
u^{\prime} \leq u^{\prime 2}=a^{2}+b^{2}=r \leq r^{2}<r^{2}+s^{2}=u
$$

This contradicts the minimality of $u$ in the solution $(x, y, u)$ of (2). Hence (2) is insoluble over $\mathbf{N}$. Consequently (1) is insoluble over $\mathbf{N}$.

## 2 Sums of squares

For $k \in \mathbf{N}$ we let $S_{k}=\left\{a_{1}^{2}+\cdots+a_{k}^{2}: a_{1}, \ldots, a_{k} \in \mathbf{Z}\right\}$ be the set of sums of $k$ squares. Note that we allow zero; for instance $1=1^{2}+0^{2} \in S_{2}$.

The sets $S_{2}$ and $S_{4}$ are closed under multiplication.
Theorem 5 1. If $m, n \in S_{2}$ then $m n \in S_{2}$.
2. If $m, n \in S_{4}$ then $m n \in S_{4}$.

Proof Let $m, m \in S_{2}$. Then $m=a^{2}+b^{2}$ and $n=r^{2}+s^{2}$ where $a, b, r$, $s \in \mathbf{Z}$. By the two-square formula,

$$
\left(a^{2}+b^{2}\right)\left(r^{2}+s^{2}\right)=(a r-b s)^{2}+(a s+b r)^{2}
$$

it is immediate that $m n \in S_{2}$.
Let $m, m \in S_{4}$. Then $m=a^{2}+b^{2}+c^{2}+d^{2}$ and $n=r^{2}+s^{2}+t^{2}+u^{2}$ where $a, b, c, d, r, s, t, u \in \mathbf{Z}$. By the four-square formula,

$$
\begin{aligned}
& \left(a^{2}+b^{2}+c^{2}+d^{2}\right)\left(r^{2}+s^{2}+t^{2}+u^{2}\right) \\
= & (a r-b s-c t-d u)^{2}+(a s+b r+c u-d t)^{2} \\
& +(a t-b u+c r+d s)^{2}+(a u+b t-c s+d r)^{2},
\end{aligned}
$$

it is immediate that $m n \in S_{4}$.
We remark that the two-square theorem comes from complex numbers:

$$
\begin{aligned}
\left(a^{2}+b^{2}\right)\left(c^{2}+d^{2}\right) & =|a+b i|^{2}|c+d i|^{2} \\
& =|(a+b i)(c+d i)|^{2} \\
& =|(a c-b d)+(a d+b c)|^{2} \\
& =(a c-b d)^{2}+(a d+b c)^{2} .
\end{aligned}
$$

Similarly the four-square theorem comes from the theory of quaternions (if you know what they are).

We can restrict the possible factorizations of a sum of two squares. Recall that if $p$ is prime, and $n$ is an integer, then $v_{p}(n)$ denotes the exponent of the largest power of $p$ dividing $n: p^{v_{p}(n)} \mid n$ but $p^{v_{p}(n)+1} \nmid n$.

Theorem 6 Let $p$ be a prime with $p \equiv 3(\bmod 4)$ and let $n \in \mathbf{N}$. If $n \in S_{2}$ then $v_{p}(n)$ is even.

Proof Let $n=a^{2}+b^{2}$ with $a, b \in \mathbf{Z}$ and suppose $p \mid n$. We aim to show that $p \mid a$ and $p \mid b$. Suppose $p \nmid a$. Then there is $c \in \mathbf{Z}$ with $a c \equiv 1$ $(\bmod p)$. Then $0 \equiv c^{2} n=(a c)^{2}+(b c)^{2} \equiv 1+(b c)^{2}(\bmod p)$. This implies that $\left(\frac{-1}{p}\right)=1$, but we know that $\left(\frac{-1}{p}\right)=1$ when $p \equiv 3(\bmod 4)$. This contradiction proves that $p \mid a$. Similarly $p \mid b$. Thus $p^{2} \mid\left(a^{2}+b^{2}\right)=n$ and $n / p^{2}=(a / p)^{2}+(b / p)^{2} \in S_{2}$.

Let $n \in S_{2}$ and $k=v_{p}(n)$. We have seen that if $k>0$ then $k \geq 2$ and $n / p^{2} \in S_{2}$. Note that $v_{p}\left(n / p^{2}\right)=k-2$. Similarly if $k-2>0$ (that is if $k>2$ ) then $k-2 \geq 2$ (that is $k \geq 4$ ) and $n / p^{4} \in S_{2}$. Iterating this argument, we find that if $k=2 r+1$ is odd, then $n / p^{2 r} \in S_{2}$ and $v\left(n / p^{2 r}\right)=1$, which is impossible. We conclude that $k$ is even.

If $n \in \mathbf{N}$, we can write $n=r m^{2}$ where $m^{2}$ is the largest square dividing $n$ and $r$ is squarefree, that is either $r=1$ or $r$ is a product of distinct primes. If any prime factor $p$ of $r$ is congruent to 3 modulo 4 then $v_{p}(n)=1+2 v_{p}(m)$ is odd, and $n \notin S_{2}$. Hence, if $n \in S_{2}$, the only possible prime factors of $r$ are $p=2$ and the $p$ congruent to 1 modulo 4 . Obviously $2=1^{2}+1^{2} \in S_{2}$. It would be nice if all primes congruent to 1 modulo 4 were also in $S_{2}$. Fortunately, this is the case.

Theorem 7 Let $p$ be a prime with $p \equiv 1(\bmod 4)$. Then $p \in S_{2}$.
Proof As $p \equiv 1(\bmod 4)$ then $\left(\frac{-1}{p}\right)=1$ and so there is $u \in \mathbf{Z}$ with $u^{2} \equiv-1$ $(\bmod p)$. Let

$$
A=\left\{\left(m_{1}, m_{2}\right): m_{1}, m_{2} \in \mathbf{Z}, 0 \leq m_{1}, m_{2}<\sqrt{p}\right\} .
$$

Then $A$ has $(1+s)^{2}$ elements, where $s$ is the integer part of $\sqrt{p}$, that is, $s \leq \sqrt{p}<s+1$. Hence $|A|>p$. For $\mathbf{m}=\left(m_{1}, m_{2}\right) \in \mathbf{R}^{2}$ define $\phi(\mathbf{m})=$ $u m_{1}+m_{2}$. Then $\phi$ is a linear map from $\mathbf{R}^{2}$ to $\mathbf{R}$, and if $\mathbf{m} \in \mathbf{Z}^{2}$ then $\phi(\mathbf{m}) \in \mathbf{Z}$.

As $|A|>p$, the $\phi(\mathbf{m})$ for $\mathbf{m} \in A$ can't all be distinct modulo $p$. Hence there are distinct $\mathbf{m}, \mathbf{n} \in A$ with $\phi(\mathbf{m}) \equiv \phi(\mathbf{n})(\bmod p)$. Let $\mathbf{a}=\mathbf{m}-\mathbf{n}$. Then
$\phi(\mathbf{a})=\phi(\mathbf{m})-\phi(\mathbf{n}) \equiv 0(\bmod p)$. Let $\mathbf{a}=(a, b)$. Then $a=m_{1}-n_{1}$ where $0 \leq m_{1}, n_{1}<\sqrt{p}$ so that $|a|<\sqrt{p}$. Similarly $|b|<\sqrt{p}$. Then $a^{2}+b^{2}<2 p$. As $\mathbf{m} \neq \mathbf{n}$ then $\mathbf{a} \neq(0,0)$ and so $a^{2}+b^{2}>0$. But $0 \equiv \phi(\mathbf{a})=u a+b(\bmod p)$. Hence $b \equiv-u a(\bmod p)$ and so $a^{2}+b^{2} \equiv a^{2}+(-u a)^{2} \equiv a^{2}\left(1+u^{2}\right) \equiv 0$ $(\bmod p)$. As $a^{2}+b^{2}$ is a multiple of $p$, and $0<a^{2}+b^{2}<2 p$, then $a^{2}+b^{2}=p$. We conclude that $p \in S_{2}$.

We can now characterize the elements of $S_{2}$.
Theorem 8 (Two-square theorem) Let $n \in \mathbf{N}$. Then $n \in S_{2}$ if and only if $v_{p}(n)$ is even whenever $p$ is a prime congruent to 3 modulo 4.

Proof If $n \in S_{2}, p$ is prime and $p \equiv 3(\bmod 4)$ then $v_{p}(n)$ is even by Theorem 7.

If $v_{p}(n)$ is even whenever $p$ is a prime congruent to 3 modulo 4 then $p=r m^{2}$ where each prime factor $p$ of $r$ is either 2 or congruent to 1 modulo 4 . By Theorem 7 all such $p$ lie in $S_{2}$. Hence By Theorem $5 r \in S_{2}$. Hence $r=a^{2}+b^{2}$ where $a, b \in \mathbf{Z}$ and so $n=r m^{2}=(a m)^{2}+(b m)^{2} \in S_{2}$.

The representation of a prime as a sum of two squares is essentially unique.
Theorem 9 Let $p$ be a prime. If $p=a^{2}+b^{2}=c^{2}+d^{2}$ with $a, b, c, d \in \mathbf{N}$ then either $a=c$ and $b=d$ or $a=d$ and $b=c$.

Proof Consider

$$
\begin{aligned}
(a c+b d)(a d+b c) & =a^{2} c d+a b c^{2}+a b d^{2}+b^{2} c d \\
& =\left(a^{2}+b^{2}\right) c d+a b\left(c^{2}+d^{2}\right) \\
& =p c d+p a b=p(a b+c d) .
\end{aligned}
$$

As $p \mid(a c+b d)(a d+b c)$ then either $p \mid(a c+b d)$ or $p \mid(a d+b c)$. Assume the former - the latter case can be treated by reversing the rôles of $c$ and $d$. Now $a c+b d>0$ so that $a c+b d \geq p$. Also

$$
\begin{aligned}
(a c+b d)^{2}+(a d-b c)^{2} & =a^{2} c^{2}+2 a b c d+b^{2} d^{2}+a^{2} d^{2}-2 a b c d+b^{2} c^{2} \\
& =a^{2} c^{2}+b^{2} d^{2}+a^{2} d^{2}+b^{2} c^{2} \\
& =\left(a^{2}+b^{2}\right)\left(c^{2}+d^{2}\right)=p^{2} .
\end{aligned}
$$

As $a c+b d \geq p$, the only way this is possible is if $a c+b d=p$ and $a d-b c=0$. Then $a c^{2}+b c d=c p$ and $a d^{2}-b c d=0$, so adding gives $a\left(c^{2}+d^{2}\right)=c p$, that is $a p=c p$, so that $a=c$. Then $c^{2}+b d=p=c^{2}+d^{2}$ so that $b d=d^{2}$, so that $b=d$.

We wish to prove the theorem of Lagrange to the effect that all natural numbers are sums of four squares. It is crucial to establish this for primes.

Theorem 10 Let $p$ be a prime. Then $p \in S_{4}$.
Proof If $p \equiv 1(\bmod 4)$ then there are $a, b \in \mathbf{Z}$ with $p=a^{2}+b^{2}+0^{2}+0^{2}$ (Theorem 7) so that $p \in S_{4}$. Also $2=1^{2}+1^{2}+0^{2}+0^{2} \in S_{4}$ and $3=$ $1^{2}+1^{2}+1^{2}+0^{2} \in S_{4}$. We may assume that $p>3$ and that $p \equiv 3(\bmod 4)$. As a consequence $\left(\frac{-1}{p}\right)=-1$.

Let $w$ be the smallest positive integer with $\left(\frac{w}{p}\right)=-1$. Then $\left(\frac{w-1}{p}\right)=1$ and $\left(\frac{-w}{p}\right)=\left(\frac{-1}{p}\right)\left(\frac{w}{p}\right)=1$. Hence there are $u, v \in \mathbf{Z}$ with $w-1 \equiv u^{2}$ $(\bmod p)$ and $-w \equiv v^{2}(\bmod p)$. Then $1+u^{2}+v^{2} \equiv 1+(w-1)-w \equiv 0$ $(\bmod p)$.

Let

$$
B=\left\{\left(m_{1}, m_{2}, m_{3}, m_{4}\right): m_{1}, \ldots, m_{4} \in \mathbf{Z}, 0 \leq m_{1}, \ldots, m_{4}<\sqrt{p}\right\} .
$$

Then $B$ has $(1+s)^{4}$ elements, where $s$ is the integer part of $\sqrt{p}$, that is, $s \leq \sqrt{p}<s+1$. Hence $|A|>p^{2}$. For $\mathbf{m}=\left(m_{1}, n m_{2}, m_{3}, m_{4}\right)$ define $\psi(\mathbf{m})=\left(u m_{1}+v m_{2}+m_{3},-v m_{1}+u m_{2}+m_{4}\right)$. Then $\psi$ is a linear map from $\mathbf{R}^{4}$ to $\mathbf{R}^{2}$. If $\mathbf{m} \in \mathbf{Z}^{4}$ then $\psi(\mathbf{m}) \in \mathbf{Z}^{2}$. We write $(a, b) \equiv\left(a^{\prime}, b^{\prime}\right)(\bmod p)$ if $a \equiv a^{\prime}$ $(\bmod p)$ and $b \equiv b^{\prime}(\bmod p)$. If we have a list $\left(a_{1}, b_{1}\right), \ldots,\left(a_{N}, b_{N}\right)$ of vectors in $\mathbf{Z}^{2}$ with $N>p^{2}$, then there must be some $i$ and $j$ with $\left(a_{i}, b_{i}\right) \equiv\left(a_{j}, b_{j}\right)$ $(\bmod p)$. This happens for the vectors $\psi(\mathbf{m})$ with $\mathbf{m} \in B$ as $|B|>p^{2}$. There are distinct $\mathbf{m}, \mathbf{n} \in B$ with $\psi(\mathbf{m}) \equiv \psi(\mathbf{n})(\bmod p)$. Let $\mathbf{a}=\mathbf{m}-\mathbf{n}$. Then $\psi(\mathbf{a})=\psi(\mathbf{m})-\psi(\mathbf{n}) \equiv 0(\bmod p)$. Let $\mathbf{a}=(a, b, c, d)$. Then $a=m_{1}-n_{1}$ where $0 \leq m_{1}, n_{1}<\sqrt{p}$ so that $|a|<\sqrt{p}$. Similarly $|b|,|c|,|d|<\sqrt{p}$. Then $a^{2}+b^{2}+c^{2}+d^{2}<4 p$. As $\mathbf{m} \neq \mathbf{n}$ then $\mathbf{a} \neq(0,0,0,0)$ and so $a^{2}+b^{2}+c^{2}+d^{2}>0$.

Now $(0,0) \equiv \phi(\mathbf{a})=(u a+v b+c,-v a+u b+d)(\bmod p)$. Hence $c \equiv$ $-u a-v b(\bmod p)$ and $d \equiv v a-u b(\bmod p)$. Then

$$
\begin{aligned}
a^{2}+b^{2}+c^{2}+d^{2} & \equiv a^{2}+b^{2}+(u a+v b)^{2}+(v a-u b)^{2} \\
& =\left(1+u^{2}+v^{2}\right)\left(a^{2}+b^{2}\right) \equiv 0 \quad(\bmod p)
\end{aligned}
$$

As $a^{2}+b^{2}+c^{2}+d^{2}$ is a multiple of $p$, and $0<a^{2}+b^{2}+c^{2}+d^{2}<4 p$, then $a^{2}+b^{2}+c^{2}+d^{2} \in\{p, 2 p, 3 p\}$.

When $a^{2}+b^{2}+c^{2}+d^{2}=p$ then certainly $p \in S_{4}$. Alas, we need to consider the bothersome cases where $a^{2}+b^{2}+c^{2}+d^{2}=2 p$ or $3 p$.

Suppose that $a^{2}+b^{2}+c^{2}+d^{2}=2 p$. Then $a^{2}+b^{2}+c^{2}+d^{2} \equiv 2(\bmod 4)$ so that two of $a, b, c, d$ are odd and the other two even. Without loss of generality $a$ and $b$ are odd and $c$ and $d$ are even. Then $\frac{1}{2}(a+b), \frac{1}{2}(a-b)$, $\frac{1}{2}(c+d)$ and $\frac{1}{2}(c-d)$ are all integers, and a simple computation gives

$$
\left(\frac{a+b}{2}\right)^{2}+\left(\frac{a-b}{2}\right)^{2}+\left(\frac{c+d}{2}\right)^{2}+\left(\frac{c-d}{2}\right)^{2}=\frac{a^{2}+b^{2}+c^{2}+d^{2}}{2}=p
$$

so that $p \in S_{4}$.
Finally suppose that $a^{2}+b^{2}+c^{2}+d^{2}=3 p$. Then $a^{2}+b^{2}+c^{2}+d^{2}$ is a multiple of 3 but not 9 . As $a^{2} \equiv 0$ or $1(\bmod 3)$ then either exactly one or all four of $a, b, c$ and $d$ are multiples of 3 . But the latter case is impossible (for then $a^{2}+b^{2}+c^{2}+d^{2}$ would be a multiple of 9 ), so without loss of generality $3 \mid a$ and $b, c, d \equiv \pm 1(\bmod 3)$. By replacing $b$ by $-b$ etc., if necessary, we may assume that $b \equiv c \equiv d \equiv 1(\bmod 3)$. Then Then $\frac{1}{3}(b+c+d), \frac{1}{3}(a+b-c)$, $\frac{1}{3}(a+c-d), \frac{1}{3}(a+d-b)$, are all integers, and a simple computation gives

$$
\begin{aligned}
& \left(\frac{b+c+d}{3}\right)^{2}+\left(\frac{a+b-c}{3}\right)^{2}+\left(\frac{a+c-d}{3}\right)^{2}+\left(\frac{a+d-b}{3}\right)^{2} \\
= & \frac{a^{2}+b^{2}+c^{2}+d^{2}}{3}=p
\end{aligned}
$$

so that $p \in S_{4}$.
We can now prove Lagrange's four-square theorem.
Theorem 11 (Lagrange) If $n \in \mathbf{N}$ then $n \in S_{4}$.
Proof Either $n=1=1^{2}+0^{2}+0^{2}+0^{2} \in S_{4}$, or $n$ is a product of a sequence of primes. By Theorem 10, each prime factor of $n$ lies in $S_{4}$. Then by Theorem $5, n \in S_{4}$.

We finish with some remarks about sums of three squares. This is a much harder topic than sums of two and of four squares. One reason for this is that the analogue of Theorem 5 is false. Let $m=3=1^{2}+1^{2}+1^{2}$ and $n=5=2^{2}+1^{2}+0^{2}$. Then $m \in S_{3}$ and $n \in S_{3}$ but $m n=15 \notin S_{3}$. It follows that we cannot reduce the study of sums of three squares to this problem for primes.

Theorem 12 1. If $m \in S_{3}$ then $m \not \equiv 7(\bmod 8)$.
2. If $4 n \in S_{3}$ then $n \in S_{3}$.

Proof Let $m=a_{1}^{2}+a_{2}^{2}+a_{3}^{2}$. As $a_{j}^{2} \equiv 0$ or $1(\bmod 4)$ then $m \equiv k(\bmod 4)$ where $k$ is the number of odd $a_{j}$. If $m \equiv 7(\bmod 8)$ then $m \equiv 3(\bmod 4)$ and so all of the $a_{j}$ are odd. But if $a_{j}$ is odd, then $a_{j}^{2} \equiv 1(\bmod 8)$ and so $m=a_{1}^{2}+a_{2}^{2}+a_{3}^{2} \equiv 3(\bmod 8)$, a contradiction.

Let $m=4 n=a_{1}^{2}+a_{2}^{2}+a_{3}^{2}$. As $m \equiv 0(\bmod 4)$ then all of the $a_{j}$ are even. Hence $n=\left(a_{1} / 2\right)^{2}+\left(a_{2} / 2\right)^{2}+\left(a_{3} / 2\right)^{2} \in S_{3}$.

As a consequence, if $n=4^{k} m$ where $k$ is a nonnegative integer and $m \equiv 7$ $(\bmod 8)$ then $n \notin S_{3}$. Gauss proved in his Disquisitiones Arithmeticae that if $n \in \mathbf{N}$ is not of this form, then $n \in S_{3}$. Alas, all known proofs are too difficult to be presented in this course.

