# Which Partial Sums of the Taylor Series for $e$ Are Convergents to $e$ ? <br> (and a Link to the Primes $2,5,13,37,463, \ldots$ ) 

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# Appendix: Periodic Behaviour of Some Recurrence Sequences Related to $e$, Modulo Powers of 2 

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#### Abstract

Let the $n$th partial sum of the Taylor series $e=\sum_{r=0}^{\infty} 1 / r$ ! be $A_{n} / n$ !, and let $p_{k} / q_{k}$ be the $k$ th convergent of the simple continued fraction for $e$. Using a recent measure of irrationality for $e$, we prove weak versions of our conjecture that only two of the partial sums are convergents to $e$. We also show a surprising connection between the $A_{n}$ and certain prime numbers, including 2, 5, 13, 37, and 463. In the Appendix, K. Schalm gives a conditional proof of the conjecture, assuming a certain other conjecture he makes about the $A_{n}$ and $q_{n}$ modulo powers of 2 . He presents tables supporting his conjecture and discusses a 2 -adic reformulation of it.


## 1 Introduction

Based on calculations, we made the following conjecture in [8].
Conjecture 1. Only two partial sums $A_{n} / n$ ! of the Taylor series

$$
\begin{equation*}
e=\sum_{r=0}^{\infty} \frac{1}{r!} \tag{1}
\end{equation*}
$$

are convergents $p_{k} / q_{k}$ to the simple continued fraction expansion of $e$.
In this paper, we prove some partial results toward Conjecture 1. One is that almost all the partial sums are not convergents to $e$ (Corollary [1).

In the Appendix, K. Schalm gives a conditional proof of Conjecture 1, assuming a certain other conjecture about periodic behaviours of the $A_{n}$ and $q_{n}$ modulo powers of 2 (the Zeros Conjecture), for which he presents experimental evidence.

The main difference between his methods and ours is that, while he uses the known simple continued fraction for $e$, we do not. Instead, we use a recent measure of irrationality for $e$, and a standard approximation property of convergents to an irrational number. (See the proof of Lemma 1.)

In Section 2 we prove two inequalities needed in the proofs of the main results, which are in Section 3. In Section 4 we show a surprising connection between the $A_{n}$ and certain prime numbers, including $2,5,13,37$, and 463.

## 2 Two Lemmas

Before stating the main results, we prove two lemmas.
Lemma 1. If $p / q$ is a convergent to the simple continued fraction for $e$, and if $n!=d q$ is a multiple of the denominator $q$ with $n>0$, then

$$
\begin{equation*}
d^{2}>\frac{n!}{n+1} \tag{2}
\end{equation*}
$$

Proof. The inequality certainly holds when $q=1$. If $q>1$, then the irrationality measure for $e$ in [8, Theorem 1], and the quadratic approximation property of convergents, give the two inequalities

$$
\frac{1}{(n+1)!}<\left|e-\frac{p}{q}\right|<\frac{1}{q^{2}}
$$

respectively. The lemma follows.
As an application, since $n>2$ in (2) implies $d>1$, if $p / q$ is a convergent to e with $q>2$, then $q$ cannot be a factorial (a slightly stronger result than [8, Corollary 3]).

Lemma 2. For $n \geq 0$, let $s_{n}$ denote the nth partial sum of the series (1) for $e$, and define $A_{n}$ by the relations

$$
\begin{equation*}
\frac{A_{n}}{n!}=s_{n}:=\sum_{r=0}^{n} \frac{1}{r!} \tag{3}
\end{equation*}
$$

If the greatest common divisor of $A_{n}$ and $n$ ! is

$$
d_{n}:=\operatorname{gcd}\left(A_{n}, n!\right),
$$

then

$$
d_{n} d_{n+1} d_{n+2} \leq(n+3)!.
$$

Proof. From the recursion $s_{n+1}=s_{n}+\frac{1}{(n+1)!}$ we have the relations

$$
\begin{equation*}
A_{n+1}=(n+1) A_{n}+1 \tag{4}
\end{equation*}
$$

and

$$
\begin{equation*}
A_{n+2}=(n+2)(n+1) A_{n}+(n+3) \tag{5}
\end{equation*}
$$

for $n \geq 0$. Hence $\operatorname{gcd}\left(d_{n}, d_{n+1}\right)=\operatorname{gcd}\left(d_{n+1}, d_{n+2}\right)=1$, and $\operatorname{gcd}\left(d_{n}, d_{n+2}\right)$ divides $(n+3)$. It follows, since $d_{n}, d_{n+1}$, and $d_{n+2}$ all divide $(n+2)$ !, that the product $d_{n} d_{n+1} d_{n+2}$ divides the product $(n+2)!(n+3)=(n+3)$ !. This implies the lemma.

## 3 Partial Sums vs. Convergents

We first prove a weak form of Conjecture 1 .
Theorem 1. Given any three consecutive partial sums $s_{n}, s_{n+1}, s_{n+2}$ of series (11) for e, at most two are convergents to $e$.

Proof. Suppose on the contrary that $s_{n}, s_{n+1}, s_{n+2}$ are all convergents to $e$, for some fixed $n \geq 0$. Then, using Lemma 1 and the notation in Lemma 2,

$$
\begin{equation*}
d_{n+j}^{2}>\frac{(n+j)!}{n+j+1} \geq \frac{n!}{n+1} \tag{6}
\end{equation*}
$$

for $j=0,1,2$. Hence, using Lemma 2,

$$
\left(\frac{n!}{n+1}\right)^{3}<((n+3)!)^{2}
$$

This implies that $n \leq 13$. (Proof. By induction, the reverse inequality holds for $n>13$.) But, by computation, only two of the partial sums $s_{0}, s_{1}, \ldots, s_{15}$ are convergents to $e$ (namely, $s_{1}=2$ and $\left.s_{3}=8 / 3\right)$. This contradiction completes the proof.

The next result is a generalization of an asymptotic version of Theorem (1)

Theorem 2. For any positive integer $k$, there exists a constant $n(k)$ such that if $n \geq n(k)$, then among the consecutive partial sums $s_{n}, s_{n+1}, \ldots, s_{n+k-1}$ of series (1) for $e$, at most two are convergents to $e$.

Proof. We use the notation in Lemma 2.
Define polynomials $F_{1}(x), F_{2}(x), \ldots$ in $\mathbb{Z}[x]$ by the recursion

$$
F_{j}(x):=(x+j) F_{j-1}(x)+1, \quad F_{1}(x):=1
$$

Using (4) and induction on $j$, we obtain the formula

$$
A_{i+j}=(i+j)(i+j-1) \cdots(i+1) A_{i}+F_{j}(i)
$$

for $i=0,1, \ldots$ and $j=1,2, \ldots$. It follows that

$$
\begin{equation*}
\operatorname{gcd}\left(d_{i}, d_{i+j}\right) \mid F_{j}(i) \quad(i \geq 0, j \geq 1) \tag{7}
\end{equation*}
$$

Now define polynomials $G_{0}(x), G_{1}(x), \ldots$ in $\mathbb{Z}[x]$ recursively by

$$
\begin{equation*}
G_{j}(x):=F_{1}(x) F_{2}(x) \cdots F_{j}(x) G_{j-1}(x), \quad G_{0}(x):=1 \tag{8}
\end{equation*}
$$

Since $d_{i}, d_{i+1}, \ldots, d_{i+j}$ all divide $(i+j)$ !, relations (7) and (8) imply that the product $d_{i} d_{i+1} \cdots d_{i+j}$ divides the product $(i+j)!G_{j}(i)$, so that

$$
\begin{equation*}
d_{i} d_{i+1} \cdots d_{i+j} \leq(i+j)!G_{j}(i) \quad(i \geq 0, j \geq 1) \tag{9}
\end{equation*}
$$

To prove the theorem, fix $k$ and suppose on the contrary that, for infinitely many values of $n$, among $s_{n+1}, s_{n+2}, \ldots, s_{n+k}$ there are (at least) three convergents to $e$ (so that $k \geq 3$ ), say $s_{n+a}, s_{n+b}, s_{n+c}$, where $1 \leq a<b<c \leq k$. Then, by Lemma 11 the inequalities (6) hold with $j=a, b, c$. It follows, using (9) with $i=n+1$ and $j=k-1$, that

$$
\left(\frac{n!}{n+1}\right)^{3}<\left((n+k)!G_{k}(n)\right)^{2}
$$

Since $k$ is fixed and $G_{k}$ is a polynomial, Stirling's formula implies that $n$ is bounded. This is a contradiction, and the theorem is proved.

Our final result toward Conjecture 1 is an immediate consequence of Theorem 2,
Corollary 1. Almost all partial sums of the Taylor series for $e$ are not convergents to $e$.

## 4 A Link to the Primes $2,5,13,37,463, \ldots$

In this section we show a surprising connection between the Taylor series (1) for $e$ and certain prime numbers. We use the notation in Lemma 2,

For $n \geq 0$, let $N_{n}$ denote the numerator of the $n$th partial sum $s_{n}$ in lowest terms, so that

$$
N_{n}:=\frac{A_{n}}{d_{n}}
$$

Setting $R_{n}$ equal to the greatest common divisor of the reduced numerators $N_{n}$ and $N_{n+2}$ (compare relation (5)),

$$
R_{n}:=\operatorname{gcd}\left(N_{n}, N_{n+2}\right),
$$

we find that the sequence $R_{0}, R_{1}, \ldots$ begins

$$
1,2,5,\{1\}^{7}, 13,\{1\}^{23}, 37,\{1\}^{425}, 463,1,1, \ldots
$$

where $\{1\}^{k}$ stands for a string of ones of length $k$. The terms $2,5,13,37$, and 463 are primes. In fact, we prove the following result.

Theorem 3. The sequence $R_{0}, R_{1}, \ldots$ consists of ones and all primes in the set

$$
P^{*}:=\left\{p \text { prime }: 0!-1!+2!-3!+4!-\cdots+(-1)^{p-1}(p-1)!\equiv 0 \quad(\bmod p)\right\}
$$

More precisely, for $n \geq 0$,

$$
R_{n}= \begin{cases}2 & \text { if } n=1 \\ p & \text { if } p \in P^{*} \text { is odd and } n=p-3 \\ 1 & \text { otherwise }\end{cases}
$$

Michael Mossinghoff [5] has calculated that 2, 5, 13, 37, 463 are the only elements of $P^{*}$ less than 150 million. On the other hand, at the end of this section we give a heuristic argument that the set $P^{*}$ should be infinite, but very sparse. For this problem and a related one on primes and alternating sums of factorials, see [3, B43] (where the set $P^{*}$ is denoted instead by $S$ ) and [11]. For $R_{n}$, see [7, Sequence A124779].

Before proving Theorem 3, we establish two lemmas. The first uses the numbers $A_{n}$ to give an alternate characterization of the set $P^{*}$.

Lemma 3. A prime $p$ is in $P^{*}$ if and only if $p$ divides $A_{p-1}$.
Proof. We show that the congruence

$$
0!-1!+2!-3!+4!-\cdots+(-1)^{n-1}(n-1)!\equiv A_{n-1} \quad(\bmod n)
$$

holds if $n>0$. The lemma follows by setting $n$ equal to a prime $p$.
We multiply the relations (3) by $n$ ! and replace $n$ with $n-1$. Re-indexing the sum, we obtain
$A_{n-1}=\sum_{r=0}^{n-1} \frac{(n-1)!}{r!}=\sum_{r=0}^{n-1} \frac{(n-1)!}{(n-1-r)!}=\sum_{r=0}^{n-1}(n-1)(n-2) \cdots(n-r) \equiv \sum_{r=0}^{n-1}(-1)^{r} r!\quad(\bmod n)$.

The next lemma gives a simple criterion for primality.
Lemma 4. An integer $p>4$ is prime if and only $p$ does not divide $(p-3)$ !.
Proof. The condition is clearly necessary. To prove sufficiency, we show that if $p>4$ is not prime, say $p=a b$ with $b \geq a \geq 2$, then $p \mid(p-3)$ !.

Since $2 p-4>p \geq 2 b$, we have $p-3 \geq b$. In case $b>a$, we get $a b \mid(p-3)!$. In case $b=a$, we have $a \geq 3$, so $p-2 a-3=a^{2}-2 a-3=(a+1)(a-3) \geq 0$, and $p-3 \geq 2 a>a$ implies $(a \cdot 2 a) \mid(p-3)!$. Thus, in both cases, $p \mid(p-3)!$.

Now we give the proof of Theorem 3.
Proof. We compute $N_{0}=1, N_{1}=2, N_{2}=5$, and $N_{3}=8$. Hence $R_{0}=1$ and $R_{1}=2 \in P^{*}$.
Now fix $n>1$ and assume $R_{n} \neq 1$. Then $R_{n}$ divides both $A_{n}$ and $A_{n+2}$, but does not divide $n$ !. From (5) we see that $R_{n} \mid(n+3)$. It follows, using Lemma (4) that $R_{n}=n+3$ is prime. Then Lemma 3 implies $R_{n} \in P^{*}$.

It remains to show, conversely, that if $p \in P^{*}$ is odd, then $R_{p-3}=p$. Setting $n=p-3$, Lemma 3 gives $p \mid A_{n+2}$. Then, as $n \geq 0$ and $p=n+3$, relation (5) implies $p \mid A_{n}$. On the other hand, since $p>n$, the prime $p$ does not divide $n!$. It follows that $p \mid R_{n}$. Recalling that $R_{n} \neq 1$ implies $R_{n}$ is prime, we conclude that $R_{n}=p$, as desired.

A heuristic argument that $P^{*}$ is infinite but very sparse. The following heuristics are naive. The prime 463 looks "random," so a naive model might be that $0!-1!+2!-3!+$ $4!-\cdots+(p-1)$ ! is a "random" number modulo a prime $p$. If it is, the probability that it is divisible by $p$ would be about $1 / p$. Now let's also make the hypothesis that the events are independent. Then the expected number of elements of $P^{*}$ which do not exceed a bound $x$ would be approximately

$$
\#\left(P^{*} \cap[0, x]\right) \approx \sum_{p \leq x} \frac{1}{p}=\log \log x+0.2614972128 \ldots+o(1)
$$

where $p$ denotes a prime. Here the second estimate is a classical asymptotic formula of Mertens (see [2, p. 94]). Since $\log \log x$ tends to infinity with $x$, but very slowly, the set $P^{*}$ should be infinite, but very sparse.

In particular, the sum of $1 / p$ for primes $p$ between 463 and $150,000,000$ is about 1.12 . Since this is greater than one, we might expect to find the next (i.e., the sixth) prime in $P^{*}$ soon.

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## Appendix by Kyle Schalm: <br> Periodic Behaviour of Some Recurrence Sequences Related to $e$, Modulo Powers of 2

Let $A(n) / n$ ! be the $n$th partial sum of series (1) for $e$, and $P(n) / Q(n)$ the $n$th convergent of the simple continued fraction for $e$ (note the change of notation from $A_{n} / n$ ! and $p_{n} / q_{n}$ in the preceding sections). If $S$ denotes the integer sequence $S(0), S(1), S(2), \ldots$, then we shall use the notation $(S \bmod M)$ to denote the sequence $S(0) \bmod M, S(1) \bmod M, \ldots$. Here " $n \bmod M$ " means the remainder on division of $n$ by $M$ : it is a nonnegative integer rather than an element of $\mathbb{Z} / M \mathbb{Z}$.

In this appendix, we demonstrate a relationship between Conjecture 1 and (proven and conjectured) arithmetic properties of $(A \bmod M)$ and $(Q \bmod M)$ for integer $M \geq 2$. Although we mostly only treat the case where $M$ is a power of 2 , similar behaviour is expected for other moduli. The key results are Conjecture 2, which locates the zeros of $(A \bmod M)$ and $(Q \bmod M)$, and Theorem 4, in which we prove Conjecture 1 assuming Conjecture 2. All other results are unconditional, and do not depend on any unproven hypotheses.

The sequences $A, P$, and $Q$ satisfy simple linear recurrences. Sequence $A$ satisfies recurrence (4) with $A(0)=1$, and the first few values of $A(n)$ are $1,2,5,16,65,326,1957,13700$, 109601, 986410, $9864101, \ldots$. Corresponding to the simple continued fraction

$$
e=[2,1,2,1,1,4,1,1,6,1,1,8, \ldots]=[b(1), b(2), b(3), \ldots]
$$

(discovered by Euler - see, for example, [1]) are the recurrences

$$
\begin{array}{ll}
P(n)=b(n) P(n-1)+P(n-2), & P(0)=1, P(1)=2 \\
Q(n)=b(n) Q(n-1)+Q(n-2), & Q(0)=0, Q(1)=1 \tag{11}
\end{array}
$$

where $b(1)=2$ and, for $n \geq 2$,

$$
b(n)= \begin{cases}2 n / 3 & \text { if } 3 \mid n \\ 1 & \text { if } 3 \nmid n\end{cases}
$$

This correspondence, and the fact that $\operatorname{gcd}(P(n), Q(n))=1$, are well known by the general theory of continued fractions. The first few numerators $P(n)$ are $1,2,3,8,11,19,87,106$, $193,1264,1457,2721, \ldots$ and the first few denominators $Q(n)$ are $0,1,1,3,4,7,32,39$, $71,465,536,1001, \ldots$.

## A. 1 Main Results

Based on calculations (portions of which are shown in Tables 1-5), we make a conjecture about the location of the zeros of $(Q \bmod M)$ and $(A \bmod M)$ for $M$ a power of 2 . First we need a definition.

Definition 1. For a nonzero integer $x$ and prime $p$, let

$$
[x]_{p}=\max \left\{p^{k}: p^{k} \mid x \text { and } k \geq 0\right\}
$$

denote the $p$-factor of $x$. Note that $[x y]_{p}=[x]_{p}[y]_{p}$ and $1 \leq[x]_{p} \leq|x|$.
Conjecture 2 (Zeros Conjecture). For each $n \geq 0$,

$$
\begin{align*}
{[Q(3 n)]_{2} } & \leq 4[n(n+2)]_{2},  \tag{i}\\
{[Q(3 n+1)]_{2} } & \leq 2[n+1]_{2},  \tag{ii}\\
{[Q(3 n+2)]_{2} } & =1,  \tag{iii}\\
{[A(n)]_{2} } & \leq(n+1)^{2} . \tag{iv}
\end{align*}
$$

This conjecture implies information about the zeros of $\left(Q \bmod 2^{k}\right)$ and $\left(A \bmod 2^{k}\right)$ as follows: if, for example, $[Q(6)]_{2}=2^{5}$, then $\left(Q(6) \bmod 2^{k}\right)=0$ exactly when $k \leq 5$.

Statement (iii) is easily proven, but I have placed it with the others for harmony. Statement (iv) is somewhat arbitrary in form and can probably be strengthened, but it is difficult to guess the exact truth in this case. By contrast, I believe that equality holds in (i) and (ii) infinitely often.

Lemma 5. Let $n>1$ be an integer and $N$ be the unique integer for which $3 N \leq n<3(N+1)$. If $m$ is a positive integer such that $Q(n) \leq m$ !, then $N<m$ and $n<3 m$.

Proof. First verify the cases $n=2$ and $n=3$ directly.
Next suppose that $n=3 N$ for some $N>1$. Using (11) in the form $Q(n)>b(n) Q(n-1)$ (since $Q(n-2)>0$ for $n>2$ ), we have $Q(n)=Q(3 N)>2 N Q(3 N-1)>2 N Q(3 N-2)>$ $2 N Q(3 N-3)$. Since $Q(3)=3$, it follows that $Q(3 N)>2 N \cdot 2(N-1) \cdot 2(N-2) \cdots 2(2) \cdot Q(3)=$ $(3 / 2) 2^{N} N!>N!$. Thus if $Q(3 N) \leq m$ ! then $N<m$.

Finally suppose that $n=3 N+1$ or $n=3 N+2$ for some $N \geq 1$. If $Q(n) \leq m$ ! then the same conclusion holds, because $Q(3 N)<Q(n)$. So in all cases, $Q(n) \leq m$ ! implies $N<m$.

From $n<3(N+1)$ we also have $n<3 m$ since $N+1 \leq m$, and this proves the lemma.
Theorem 4. Conjecture 2 implies Conjecture 1 .
Proof. Assume that a partial sum of series (1) is a convergent to $e$, say $A(m) / m!=P(n) / Q(n)$. Write this as

$$
\begin{equation*}
A(m) Q(n)=m!P(n) \tag{12}
\end{equation*}
$$

The general strategy is as follows: by examining how the 2-factors of $Q(n), A(m)$, and $m$ ! grow, we show that (12) has no solution except for some small values of $m$ and $n$. Specifically, $[A(m)]_{2}$ and $[Q(n)]_{2}$ grow slowly whereas $[m!]_{2}$ grows quickly, so we should expect that

$$
\begin{equation*}
[A(m) Q(n)]_{2}<[m!P(n)]_{2} \tag{13}
\end{equation*}
$$

unless $m$ and $n$ are sufficiently small. Since (13) contradicts (12), we will have shown that (12) has no solutions except possibly those permitted by the exceptions to (13), which we check by computer.

We will need some preliminary inequalities. Assume that $n>1$ and let $N$ be as in Lemma 5

- Observe that $4[N(N+2)]_{2} \leq \max \left\{8[N]_{2}, 8[N+2]_{2}\right\}$ since $\operatorname{gcd}(N, N+2) \leq 2$. Then Conjecture 2 (i)-(iii) imply that

$$
[Q(n)]_{2} \leq \max \left\{8[N]_{2}, 8[N+2]_{2}, 2[N+1]_{2}, 1\right\} \leq 8(N+2)
$$

since $[x]_{2} \leq x$.

- Note that there are no solutions to (12) if $Q(n) \nmid m!$, since $\operatorname{gcd}(P(n), Q(n))=1$. So for (12) to hold, it must be that $Q(n) \mid m!$ and in particular $Q(n) \leq m!$. From this we can apply Lemma 5 to deduce that $N \leq m-1$.
- For every positive integer $m$, we have $[m!]_{2} \geq 2^{m} /(m+1)$. This follows from the formula $\operatorname{ord}_{p}(m!)=\left(m-\sigma_{p}(m)\right) /(p-1)$ (see [4, p. 79]), where $p$ is any prime, $\operatorname{ord}_{p}(x):=\log _{p}\left([x]_{p}\right)$, and $\sigma_{p}(m)$ is the sum of the base- $p$ digits of $m$ : take $p=2$ and use $\sigma_{2}(m) \leq \log _{2}(m+1)$. If $m>20$, then $2^{m}>8(m+1)^{4}$ and thus $[m!]_{2}>8(m+1)^{3}$.
- Trivially, $1 \leq[P(n)]_{2}$.

For $m>20$, making use of Conjecture 2 (iv) and the above inequalities, we get

$$
[A(m) Q(n)]_{2} \leq(m+1)^{2} \cdot 8(N+2) \leq(m+1)^{2} \cdot 8(m+1)<[m!]_{2} \leq[m!P(n)]_{2}
$$

Thus (13) holds for $m>20$ and $n>1$. There are a finite number of remaining cases, since $m \leq 20$ implies, by Lemma 5 that $n<60$. We verified by computer that (12) has no solution for these cases, with the two exceptions $m=n=1$ and $m=n=3$, corresponding to the convergents $2 / 1$ and $8 / 3$.

## A. 2 Periodicity

In this section we relate some observations about the (actual or apparent) periodicity of ( $A$ $\bmod M)$ and $(Q \bmod M)$ for a positive integer $M$. While independent of the preceding results, they nevertheless seem worth mentioning.
Proposition 1. For any integer $M>0$, the sequence $(A \bmod M)$ is periodic with period exactly $M$.

Proof. Since $A(M)=M A(M-1)+1$, we have $A(M) \equiv 1 \equiv A(0)(\bmod M)$, and induction on $n$ using (4) gives $A(M+n) \equiv A(n)(\bmod M)$ for $n \geq 0$. This last congruence is equivalent to saying that a period $P$ exists and $P \mid M$.

Next we show that $M \mid P$. The definition of $P$ gives $A(P) \equiv A(0)(\bmod M)$, so

$$
\begin{aligned}
A(P+1) & =(P+1) A(P)+1 \\
& \equiv(P+1) A(0)+1 \quad(\bmod M) \\
& =A(0)+1+P A(0) \\
& =A(1)+P .
\end{aligned}
$$

But the definition of $P$ also gives $A(P+1) \equiv A(1)(\bmod M)$, so $P \equiv 0(\bmod M)$.
Since $P \mid M$ and $M \mid P$, we conclude that $P=M$.

Remark This result generalizes to the recurrence $S(n)=n S(n-1)+S(0)$ with an arbitrary integer initial value $S(0)$, and the result in this case is that the period of $(S \bmod M)$ is $M / \operatorname{gcd}(M, S(0))$.

One would like to prove a similar result for $Q$; here we have only met with partial success. Following are a proof that a period exists, and a conjecture about the value of that period.

Proposition 2. For any integer $M>0$, the sequence $(Q \bmod M)$ is periodic, with period at most $3 M^{3}$.

Proof. We mimic the proof in [10, Theorem 1], which was applied there only to the Fibonacci sequence.

Neglecting the initial term, the sequence $(b \bmod M)$ is periodic with period dividing $3 M$ (meaning $b(n) \equiv b(n+3 M)(\bmod M)$ as long as $n>1)$. So if there exist integers $h=h(M)$ and $i=i(M)$ with $i>h$ such that $i \equiv h(\bmod 3 M)$ and $Q(i) \equiv Q(h), \quad Q(i+1) \equiv Q(h+1)$ $(\bmod M)$, then by applying the recurrence (11) repeatedly, we have $Q(i+n) \equiv Q(h+$ $n)(\bmod M)$ for $n \geq 0$. There are only $3 M^{3}$ possible values of the triple $(n \bmod 3 M$, $Q(n) \bmod M, Q(n+1) \bmod M)$, so they must repeat eventually and therefore such an $h$ and $i$ exist.

To show that we can take $h=0$, reverse the recurrence to $Q(n-2)=Q(n)-b(n) Q(n-1)$ and by applying it repeatedly, conclude that $Q(0) \equiv Q(i-h)(\bmod M)$.

Definition 2. For $i=0,1,2$, let $Q_{i}$ be the subsequence of $Q$ consisting of every third element beginning with the $i$ th one, that is, $Q_{i}(n)=Q(3 n+i)$.

Conjecture 3 (Period Conjecture).
(a) For every odd integer $M>1$, the period of $(Q \bmod M)$ equals $6 M$.
(b) For every even integer $M>0$, the period of $(Q \bmod M)$ divides $3 M$. Equivalently, each of $\left(Q_{0} \bmod M\right),\left(Q_{1} \bmod M\right)$, and $\left(Q_{2} \bmod M\right)$ is periodic and has period dividing $M$.

This conjecture is verified numerically for $M \leq 1000$ in private calculations. For $M$ a power of 2 , some of these calculations are shown in Tables 1-3, and a more exact conjecture is given in the last column of Table 5.

## A. 3 A Possible 2-adic Approach

In this section we reformulate some of the preceding results in the language of $p$-adic analysis. Let $p$ be prime, let $\mathbb{Z}_{p}$ denote the $p$-adic integers, and let $|\cdot|_{p}$ be the usual $p$-adic absolute value on $\mathbb{Z}_{p}$ (so $|x|_{p}=[x]_{p}^{-1}$ for nonzero $x \in \mathbb{Z}$ ). In particular, we consider $p=2$ in what follows.

Lemma 6. If $n$ is odd, then $A(n) \not \equiv A\left(n+2^{k}\right)\left(\bmod 2^{k+1}\right)$ for all $k \geq 0$.
The proof relies on Proposition 1 and elementary arguments. We omit the details for the sake of brevity.

## Proposition 3.

(i) The sequence $A$ extends uniquely to a continuous function $\tilde{A}: \mathbb{Z}_{2} \rightarrow \mathbb{Z}_{2}($ so $\tilde{A}(n)=A(n)$ for $n=0,1,2, \ldots$ ).
(ii) For each $k \geq 1$, the interval $\left[0,2^{k}\right)$ contains a unique zero $c_{k}$ of $\left(A \bmod 2^{k}\right)$ (that is, $\left.A\left(c_{k}\right) \equiv 0\left(\bmod 2^{k}\right)\right)$. See Table 6 for the first few $c_{k}$.
(iii) The function $\tilde{A}$ has the unique zero

$$
c=\lim _{k \rightarrow \infty} c_{k}=11001110010100010100110001 \ldots \in \mathbb{Z}_{2}
$$

where the limit is taken in $\mathbb{Z}_{2}$. (For c see [7, Sequences A127014 and A127015].)
(iv) For each $n \in \mathbb{Z}_{2}$, we have $|\tilde{A}(n)|_{2}=|n-c|_{2}$.

Proof. (i) This is a simple consequence of Proposition 1. Since $m \equiv n\left(\bmod 2^{k}\right)$ implies $A(m) \equiv A(n)\left(\bmod 2^{k}\right)$, it follows that $|A(m)-A(n)|_{2} \leq|m-n|_{2}$.
(ii) We use induction on $k$. For $k=1$, the congruence $A(n) \equiv 0(\bmod 2)$ has the unique solution $n \equiv c_{1} \equiv 1(\bmod 2)$. (Note for later that $c_{k}$ is odd, since $c_{k} \equiv c_{1}(\bmod 2)$.) Now assume that $A(n) \equiv 0\left(\bmod 2^{k}\right)$ has the unique solution $n \equiv c_{k}\left(\bmod 2^{k}\right)$. Let us solve $A(n) \equiv 0\left(\bmod 2^{k+1}\right)$ for $n$. Reducing modulo $2^{k}$, we get $A(n) \equiv 0\left(\bmod 2^{k}\right)$, which by the inductive hypothesis implies $n \equiv c_{k}\left(\bmod 2^{k}\right)$. This corresponds to the two possible solutions $n \equiv c_{k}\left(\bmod 2^{k+1}\right)$ and $n \equiv c_{k}+2^{k}\left(\bmod 2^{k+1}\right)$; let $f=A\left(c_{k}\right)$ and let $g=A\left(c_{k}+2^{k}\right)$. Then (using Prop. 1 with $M=2^{k}$ ) we have $f \equiv g \equiv 0\left(\bmod 2^{k}\right)$, which implies that each of $f$ and $g$ is congruent to 0 or $2^{k}$ modulo $2^{k+1}$. But Lemma 6 implies that $f \not \equiv g\left(\bmod 2^{k+1}\right)$, so one of them must be zero, and one must be nonzero. Hence a zero of $\left(A \bmod 2^{k+1}\right)$ exists and is unique, up to translation by a multiple of the period $2^{k+1}$ (again by Prop. 11, with $M=2^{k+1}$ ).
(iii) The limit exists since $c_{k+1} \equiv c_{k}\left(\bmod 2^{k}\right)$, and is unique since there is a unique zero of $\left(A \bmod 2^{k}\right)$ for each $k$.
(iv) This is a special case of the stronger equality $|\tilde{A}(n)-\tilde{A}(m)|_{2}=|n-m|_{2}$, which holds if $m$ and $n$ are not both even. The proof of the $\leq$ direction is in the argument for part (i); the proof of the $\geq$ direction requires Lemma 6, We omit the details.

Corollary 2. For all $k \geq 1$,

$$
c_{k+1}= \begin{cases}c_{k} & \text { if } 2^{k+1} \mid A\left(c_{k}\right), \\ c_{k}+2^{k} & \text { otherwise } .\end{cases}
$$

Proof. This follows immediately from Proposition 3, part (ii) and its proof.
If Conjecture 3 is true, then similarly $Q_{i}$ extends uniquely to a continuous function $\tilde{Q}_{i}: \mathbb{Z}_{2} \rightarrow \mathbb{Z}_{2}$ for $i=0,1,2$. In that case, we can replace Conjecture 2 with the slightly stronger

Conjecture 4 (2-adic Zeros Conjecture). For all $n \in \mathbb{Z}_{2}$ and $k \geq 1$,

$$
\begin{align*}
& \left|\tilde{Q}_{0}(n)\right|_{2} \geq|4 n(n+2)|_{2}  \tag{I}\\
& \left|\tilde{Q}_{1}(n)\right|_{2} \geq|2(n+1)|_{2}  \tag{II}\\
& \left|\tilde{Q}_{2}(n)\right|_{2}=1  \tag{III}\\
& \left|c-c_{k}\right|_{2} \geq 2^{-2 k} \tag{IV}
\end{align*}
$$

For $0 \leq n \in \mathbb{Z}$, statements (I)-(III) are equivalent to statements (i)-(iii) of Conjecture 2, On the other hand, (i)-(iii) and Conjecture 3 imply (I)-(III) for all $n \in \mathbb{Z}_{2}$, by continuity.

It is not immediately obvious that statement (IV) implies statement (iv) in Conjecture 2, but it does. The proof makes use of part (iv) of Proposition 3, among other things. Statement (IV) is also equivalent to the statement that there are never more consecutive zeros in the 2-adic expansion of $c=11001110010100010100110001 \ldots$ than the number of digits preceding those zeros. As far as progress toward this conjecture goes, I do not have any description of $c$ at this time other than as a sequence of digits computed by brute force (as illustrated in Table 6). In particular, I can prove nothing about the distribution of ones and zeros in its 2 -adic expansion.

## Remarks

1. The hope of the $p$-adic approach is to understand $A$ and $Q$ by studying $\tilde{A}$ and the $\tilde{Q}_{i}$ using methods of $p$-adic analysis. Are $\tilde{A}$ and the $\tilde{Q}_{i}$ differentiable? Are they analytic? Is it possible to represent them by power series or integrals? Can iterative root-finding methods be used to compute $c$ quickly?
2. I expect the methods of this appendix to work for primes other than 2 , but such investigations have not been undertaken.

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The computer algebra systems SAGE [9] and PARI/GP [6] were used to do calculations. I thank Dr. Sondow for his constant encouragement and inexhaustible patience, and Kieren MacMillan for his help with typesetting this appendix.

## Tables

Table 1: $Q_{0}(n) \bmod 2^{k}$

|  | $n$ | 0 | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 |
| :--- | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: |
| $k$ |  |  |  | period |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 1 | 0 | 1 | 0 | 1 | 0 | 1 | 0 | 1 | 0 | 1 | 0 | 1 | 0 | 1 | 0 | 1 | 2 |
| 2 | 0 | 3 | 0 | 1 | 0 | 3 | 0 | 1 | 0 | 3 | 0 | 1 | 0 | 3 | 0 | 1 | 4 |
| 3 | 0 | 3 | 0 | 1 | 0 | 3 | 0 | 1 | 0 | 3 | 0 | 1 | 0 | 3 | 0 | 1 | 4 |
| 4 | 0 | 3 | 0 | 1 | 0 | 3 | 0 | 1 | 0 | 3 | 0 | 1 | 0 | 3 | 0 | 1 | 4 |
| 5 | 0 | 3 | 0 | 17 | 0 | 3 | 0 | 1 | 0 | 3 | 0 | 17 | 0 | 3 | 0 | 1 | 8 |
| 6 | 0 | 3 | 32 | 17 | 32 | 35 | 0 | 1 | 0 | 35 | 32 | 17 | 32 | 3 | 0 | 1 | 16 |
| 7 | 0 | 3 | 32 | 81 | 96 | 99 | 64 | 65 | 64 | 35 | 96 | 81 | 32 | 67 | 0 | 1 | 32 |
| $\left[Q_{0}(n)\right]_{2}$ | - | 1 | 32 | 1 | 32 | 1 | 64 | 1 | 64 | 1 | 32 | 1 | 32 | 1 | 128 | 1 | - |

Table 2: $Q_{1}(n) \bmod 2^{k}$

|  | $n$ | 0 | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 |
| :--- | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: |
| $k$ | period |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 1 | 1 | 0 | 1 | 0 | 1 | 0 | 1 | 0 | 1 | 0 | 1 | 0 | 1 | 0 | 1 | 0 | 2 |
| 2 | 1 | 0 | 3 | 0 | 1 | 0 | 3 | 0 | 1 | 0 | 3 | 0 | 1 | 0 | 3 | 0 | 4 |
| 3 | 1 | 4 | 7 | 0 | 1 | 4 | 7 | 0 | 1 | 4 | 7 | 0 | 1 | 4 | 7 | 0 | 4 |
| 4 | 1 | 4 | 7 | 8 | 9 | 12 | 15 | 0 | 1 | 4 | 7 | 8 | 9 | 12 | 15 | 0 | 8 |
| 5 | 1 | 4 | 7 | 24 | 9 | 12 | 15 | 16 | 17 | 20 | 23 | 8 | 25 | 28 | 31 | 0 | 16 |
| 6 | 1 | 4 | 39 | 24 | 9 | 12 | 47 | 48 | 49 | 20 | 23 | 8 | 57 | 28 | 31 | 32 | 32 |
| 7 | 1 | 4 | 39 | 24 | 73 | 12 | 47 | 48 | 49 | 20 | 23 | 72 | 57 | 28 | 95 | 96 | 64 |
| $\left[Q_{1}(n)\right]_{2}$ | 1 | 4 | 1 | 8 | 1 | 4 | 1 | 16 | 1 | 4 | 1 | 8 | 1 | 4 | 1 | 32 | - |

Table 3: $Q_{2}(n) \bmod 2^{k}$

|  | $n$ | 0 | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 |
| :--- | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: |
| $k$ |  | 1 |  |  |  |  |  | period |  |  |  |  |  |  |  |  |  |
| 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 |  |
| 2 | 1 | 3 | 3 | 1 | 1 | 3 | 3 | 1 | 1 | 3 | 3 | 1 | 1 | 3 | 3 | 1 | 4 |
| 3 | 1 | 7 | 7 | 1 | 1 | 7 | 7 | 1 | 1 | 7 | 7 | 1 | 1 | 7 | 7 | 1 | 4 |
| 4 | 1 | 7 | 7 | 9 | 9 | 15 | 15 | 1 | 1 | 7 | 7 | 9 | 9 | 15 | 15 | 1 | 8 |
| 5 | 1 | 7 | 7 | 9 | 9 | 15 | 15 | 17 | 17 | 23 | 23 | 25 | 25 | 31 | 31 | 1 | 16 |
| 6 | 1 | 7 | 7 | 41 | 41 | 47 | 47 | 49 | 49 | 55 | 55 | 25 | 25 | 31 | 31 | 33 | 32 |
| 7 | 1 | 7 | 71 | 105 | 41 | 111 | 111 | 113 | 113 | 55 | 119 | 25 | 89 | 95 | 95 | 97 | 64 |
| $\left[Q_{2}(n)\right]_{2}$ | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | - |

Table 4: $A(n) \bmod 2^{k}$

|  | $n$ | 0 | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 |
| :--- | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: |
| $k$ |  |  |  |  |  |  | period |  |  |  |  |  |  |  |  |  |  |
| 1 | 1 | 0 | 1 | 0 | 1 | 0 | 1 | 0 | 1 | 0 | 1 | 0 | 1 | 0 | 1 | 0 | 2 |
| 2 | 1 | 2 | 1 | 0 | 1 | 2 | 1 | 0 | 1 | 2 | 1 | 0 | 1 | 2 | 1 | 0 | 4 |
| 3 | 1 | 2 | 5 | 0 | 1 | 6 | 5 | 4 | 1 | 2 | 5 | 0 | 1 | 6 | 5 | 4 | 8 |
| 4 | 1 | 2 | 5 | 0 | 1 | 6 | 5 | 4 | 1 | 10 | 5 | 8 | 1 | 14 | 5 | 12 | 16 |
| 5 | 1 | 2 | 5 | 16 | 1 | 6 | 5 | 4 | 1 | 10 | 5 | 24 | 1 | 14 | 5 | 12 | 32 |
| 6 | 1 | 2 | 5 | 16 | 1 | 6 | 37 | 4 | 33 | 42 | 37 | 24 | 33 | 46 | 5 | 12 | 64 |
| 7 | 1 | 2 | 5 | 16 | 65 | 70 | 37 | 4 | 33 | 42 | 37 | 24 | 33 | 46 | 5 | 76 | 128 |
| $[A(n)]_{2}$ | 1 | 2 | 1 | 16 | 1 | 2 | 1 | 4 | 1 | 2 | 1 | 8 | 1 | 2 | 1 | 4 | - |

Table 5: Period of $\left(Q_{i} \bmod 2^{k}\right)$

|  | $k$ | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
| :--- | :--- | :--- | :--- | :--- | ---: | ---: | ---: | ---: | ---: | ---: | :--- |
| seq. |  |  |  |  |  |  |  |  |  |  |  |
| $Q_{0}$ | 2 | 4 | 4 | 4 | 8 | 16 | 32 | 64 | 128 | 256 | $2^{k-2}$ for $k>3$ |
| $Q_{1}$ | 2 | 4 | 4 | 8 | 16 | 32 | 64 | 128 | 256 | 512 | $2^{k-1}$ for $k>2$ |
| $Q_{2}$ |  | 1 | 4 | 4 | 8 | 16 | 32 | 64 | 128 | 256 | 512 |
| $2^{k-1}$ for $k>2$ |  |  |  |  |  |  |  |  |  |  |  |

Table 6: $c_{k}=$ smallest $n$ such that $A(n)$ is divisible by $2^{k}$

| $k$ | $c_{k}$ in decimal | $c_{k}$ in 2-adic (reverse <br> binary) notation | $c_{k}-c_{k-1}$ |
| ---: | ---: | :--- | :--- |
| 1 | 1 | 1 | - |
| 2 | 3 | 11 | $2^{1}$ |
| 3 | 3 | 11 | 0 |
| 4 | 3 | 11 | 0 |
| 5 | 19 | 11001 | $2^{4}$ |
| 6 | 51 | 110011 | $2^{5}$ |
| 7 | 115 | 1100111 | $2^{6}$ |
| 8 | 115 | 1100111 | 0 |
| 9 | 115 | 1100111 | 0 |
| 10 | 627 | 1100111001 | $2^{9}$ |
| 11 | 627 | 1100111001 | 0 |
| 12 | 2675 | 110011100101 | $2^{11}$ |
| 13 | 2675 | 110011100101 | 0 |
| 14 | 2675 | 110011100101 | 0 |
| 15 | 2675 | 110011100101 | 0 |
| 16 | 35443 | 1100111001010001 | $2^{15}$ |
| 17 | 35443 | 1100111001010001 | 0 |
| 18 | 166515 | 110011100101000101 | $2^{17}$ |
| 19 | 166515 | 110011100101000101 | 0 |
| 20 | 166515 | 110011100101000101 | 0 |
| 21 | 1215091 | 110011100101000101001 | $2^{20}$ |
| 22 | 3312243 | 1100111001010001010011 | $2^{21}$ |
| 23 | 3312243 | 1100111001010001010011 | 0 |
| 24 | 3312243 | 1100111001010001010011 | 0 |
| 25 | 3312243 | 1100111001010001010011 | 0 |
| 26 | 36866675 | 11001110010100010100110001 | $2^{25}$ |

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