

COUNTEREXAMPLES TO THE HASSE PRINCIPLE

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ABSTRACT. This article explains the Hasse principle and gives a self-contained development of certain counterexamples to this principle. The counterexamples considered are similar to the earliest counterexample discovered by Lind and Reichardt. This type of counterexample is important in the theory of elliptic curves: today they are interpreted as nontrivial elements in Tate–Shafarevich groups.

1. INTRODUCTION

In this article we develop counterexamples to the Hasse principle using only techniques from undergraduate number theory and algebra. By keeping the technical prerequisites to a minimum, we hope to provide a path for nonspecialists to this interesting area of number theory. The counterexamples considered here extend the classical counterexample of Lind and Reichardt. As discussed in an appendix, such counterexamples are important in the theory of elliptic curves, and today are interpreted as nontrivial elements in Tate–Shafarevich groups.

2. BACKGROUND

The problem of determining if the Diophantine equation

$$aX^2 + bY^2 + cZ^2 = 0 \tag{1}$$

has nontrivial solutions with values in \mathbb{Z} has played a prominent role in the history of number theory. We assume that a, b , and c are nonzero integers and, using a simple argument, we reduce to the case where the product abc is square-free. Lagrange (1768) solved the problem by giving a descent procedure which determines in a finite number of steps whether or not (1) has a nontrivial \mathbb{Z} -solution, but Legendre (1788) gave the definitive solution. Legendre proved that the following conditions, known by Euler to be necessary, are sufficient for the existence of a nontrivial \mathbb{Z} -solution: (i) a, b , and c do not all have the same sign, and (ii) $-ab$ is a square modulo $|c|$, $-ca$ is a square modulo $|b|$, and $-bc$ is a square modulo $|a|$. Legendre then made interesting use of this result in the first attempted proof of quadratic reciprocity.¹

¹Legendre’s proof of quadratic reciprocity had gaps. The first complete proof was given by Gauss in his *Disquisitiones Arithmeticae* (1801). Equation (1) also figures prominently in the *Disquisitiones* [4, Art. 294–300]; Gauss proves Legendre’s theorem on the solvability of (1) using his theory of ternary quadratic forms. He then discusses the gaps in Legendre’s proof of quadratic reciprocity.

For a proof of Legendre’s theorem on the solvability of (1) based on Lagrange’s descent see [3, Ch. VII §3], [6, Ch. 17 §3], or [16, Ch. II §XIV, Ch. IV Appendix I] (which gives historical background including Lagrange’s role in the solution to the problem). For more on Legendre’s theorem see [8, Ex. 1.8, 2.36], and various books on Diophantine equations. Lagrange’s descent

There was a large interest in generalizing Legendre's result to quadratic forms in arbitrarily many variables. Hasse's solution (1923) was formulated in a very elegant way using the p -adic numbers developed earlier by his teacher Hensel.

To explain Hasse's result we will need to fix some terminology. A *homogeneous polynomial* of degree d is a sum of monomials that are all of total degree d ; such polynomials are sometimes called *forms* of degree d . Consider the Diophantine equation

$$F(X_1, \dots, X_m) = 0 \tag{2}$$

where $F \in \mathbb{Z}[X_1, \dots, X_m]$ is a homogeneous polynomial of positive degree d . The m -tuple $(0, \dots, 0)$ is a solution, but not an interesting one. The m -tuple (a_1, \dots, a_m) is called *nontrivial* if at least one a_i is nonzero. We are interested in finding necessary and sufficient conditions for the existence of nontrivial integer solutions to (2). A nontrivial m -tuple $(a_1, \dots, a_m) \in \mathbb{Z}^m$ is said to be *primitive* if the greatest common divisor of a_1, \dots, a_m is 1. Observe that by homogeneity if (2) has any nontrivial solution (in \mathbb{Z}^m , or even \mathbb{Q}^m) it has a primitive solution. We extend this terminology in two ways: to systems of homogeneous polynomial equations, and to solutions modulo N . For example, a *primitive solution modulo N* is a primitive m -tuple of integers that solves the congruence $F(X_1, \dots, X_m) \equiv 0$ modulo N .² For systems and systems modulo N of homogeneous equations we do not require that the equations have the same degree.

An easy way to show that (2) has no nontrivial \mathbb{Z} -solution is to show that it has no nontrivial \mathbb{R} -solutions. This trick only establishes the nonsolvability of the most blatant offenders: any interesting Diophantine equation will require some number-theoretic tools. The next-easiest way to show the nonsolvability of (2) is to show that it fails to have a primitive solution modulo N for some positive integer N . What is surprising is that in degree 2 these two techniques are all that is needed.

Theorem 1 (Hasse's Theorem: version 1). *If $F \in \mathbb{Z}[X_1, \dots, X_m]$ is homogeneous of degree 2, then $F(X_1, \dots, X_m) = 0$ has a nontrivial \mathbb{Z} -solution if and only if*

- (i) *it has a nontrivial \mathbb{R} -solution, and*
- (ii) *it has a primitive solution modulo N for all positive integers N .*

The assertion that (i) and (ii) are necessary and sufficient for the existence of nontrivial solutions is called the *Hasse principle* for polynomials of degree 2.

The Chinese remainder theorem allows us to restate this result as follows.

Theorem 2 (Hasse's Theorem: version 2). *If $F \in \mathbb{Z}[X_1, \dots, X_m]$ is homogeneous of degree 2, then $F(X_1, \dots, X_m) = 0$ has a nontrivial \mathbb{Z} -solution if and only if*

- (i) *it has a nontrivial \mathbb{R} -solution, and*
- (ii) *it has a primitive solution modulo p^k for all primes p and exponents $k \geq 1$.*

gives an explicit method for finding a solution if it exists; see Cremona and Rusin [2] for practical improvements on the descent method.

Equation (1) arises more often than it might at first appear. If $F \in \mathbb{Z}[X, Y, Z]$ is a homogeneous quadratic polynomial, then $F(X, Y, Z) = 0$ can be transformed to the form (1) (see [13, Thm. 1', Ch. IV]). As a consequence, the problem of determining if a conic, defined over \mathbb{Q} , has a rational point reduces in a straightforward manner to the solvability of (1).

²Any m -tuple of integers solving $F(X_1, \dots, X_m) \equiv 0$ modulo N that is nontrivial with gcd prime to N is congruent to a solution whose gcd is 1. Thus, if desired, one can relax the definition of *primitive m -tuple modulo N* to allow any nontrivial m -tuple whose gcd is prime to N .

When a homogeneous Diophantine equation or system of such equations has primitive solutions modulo all powers p^k of a given prime p , we say that it is *p-locally solvable*. If it is *p-locally solvable* for every prime p and has nontrivial real solutions then we say that it is *locally solvable*. If it has a nontrivial \mathbb{Z} -solution then we say that it is *globally solvable*. Global solvability clearly implies local solvability. The above theorem states that, for a certain class of equations, global solvability is actually equivalent to local solvability.

Example 1 ($m = 3$). For equation (1), Hasse's theorem is a consequence of Legendre's theorem. See the exercises at the end of this section.

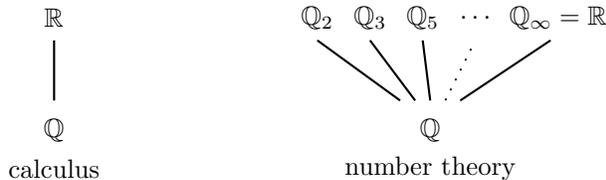
Example 2 ($m = 2$). The equation $aX^2 + bXY + cY^2 = 0$ has a nontrivial \mathbb{Z} -solution if and only if the discriminant $d = b^2 - 4ac$ is a square, and has a primitive solution modulo an odd prime p if and only if d is a square modulo p . So Hasse's theorem for $aX^2 + bXY + cY^2 = 0$ is a consequence of the following theorem of Gauss: *If an integer is a square modulo p for all odd primes p then it is a square* [4, Art. 125].

In this case one only needs to check modulo p for odd primes p . One does not need to check for solutions for \mathbb{R} , $p = 2$, and powers of odd primes. (The above theorem of Gauss extends to n th powers for n up to 7, but it does not extend to 8th powers since 16 is an 8th power modulo all primes.³ As a consequence $X^8 - 16Y^8 = 0$ has primitive solutions modulo p for all primes p , but does not possess a global solution. The equation $X^8 - 16Y^8 = 0$ is not, however, a counterexample to a higher-degree Hasse principle: the solvability condition fails modulo 32.)

Typically *p*-local solvability reduces to showing solvability modulo p^k for some sufficiently large k . As Example 2 illustrates, and as we will see in this paper, $k = 1$ is often enough. (See Appendix A for more on the phenomenon of "lifting" solutions modulo p to solutions modulo p^k .)

A natural setting for understanding solutions modulo p^k as k varies is through the *ring of p-adic integers* \mathbb{Z}_p developed by Hensel. Using the ring \mathbb{Z}_p allows one to organize a coherent sequence of solutions modulo p^k for all k into one *p-adic solution*. The field \mathbb{Q}_p of *p-adic numbers* is the fraction field of \mathbb{Z}_p . The rings \mathbb{Z}_p and fields \mathbb{Q}_p play a crucial role in modern number theory, and are present in virtually every discussion of the Hasse principle. The current paper is somewhat exceptional: in order to make this paper more accessible, we do not use the *p-adic numbers* or Hensel's lemma. We do discuss \mathbb{Z}_p and Hensel's lemma in Appendix A, but for now we merely mention that, like \mathbb{R} , the field \mathbb{Q}_p is complete for a certain absolute value, and much of real or complex analysis generalizes to \mathbb{Q}_p . In fact, number theorists often formally introduce a "prime" ∞ , and denote \mathbb{R} by \mathbb{Q}_∞ ; the fields \mathbb{Q}_p for p a prime or ∞ give all the *completions* of \mathbb{Q} and are called the *local fields* associated with \mathbb{Q} :

³For a proof that this is in some sense the most general counterexample, see Kraft and Rosen [7].



It is in this language that Hasse’s theorem achieves its standard form.

Theorem 3 (Hasse’s Theorem: version 3). *If $F \in \mathbb{Z}[X_1, \dots, X_m]$ is homogeneous of degree 2, then $F(X_1, \dots, X_m) = 0$ has a nontrivial \mathbb{Q} -solution if and only if it has a nontrivial \mathbb{Q}_p -solution for all p (including $p = \infty$).*

We say that a class of homogeneous equations satisfies the *Hasse principle* or the *local-global principle* if each equation in the class has a nontrivial \mathbb{Z} -solution if and only if (i) it has a nontrivial \mathbb{R} -solution, and (ii) it has a primitive solution modulo N for each N . As mentioned above, the Chinese remainder theorem allows us to replace (ii) by the following: (ii’) it has a primitive solution modulo p^k for each prime p and exponent $k \geq 1$. We formulate the Hasse principle for systems of homogeneous polynomials in a similar manner.⁴

However, *the Hasse principle fails in general*. In fact, it fails for the next obvious class of equations: cubic equations. The most famous example is due to Selmer [12]:

$$3X^3 + 4Y^3 + 5Z^3 = 0. \quad (3)$$

This cubic obviously has nontrivial \mathbb{R} -solutions and it can be shown to be locally solvable, but *it has no global solutions*.⁵

What if one sticks to quadratic equations, but allows *systems* of equations? In this paper we will show that the Hasse principle also fails for this class. In particular we study systems of the form

$$aU^2 + bV^2 + cW^2 = dZ^2, \quad UW = V^2, \quad (4)$$

mainly when $b = 0$, and use elementary methods to produce counterexamples to the Hasse principle. The case where $a = 1, b = 0, c = -17$, and $d = 2$ is important since it was the first known counterexample to the Hasse principle for Diophantine equations.⁶ It was produced by Lind [9] and Reichardt [11] several years before

⁴We formulate the Hasse principle for homogeneous equations in order to restrict our attention to integer solutions. In the language of algebraic geometry, this formulation asserts the existence of \mathbb{Q} -points (global solutions) on the associated projective variety given the existence of \mathbb{Q}_p -points (local solutions) for all p including $p = \infty$.

⁵Showing the absence of global solutions is not elementary. Known proofs of this fact use the arithmetic of cubic number fields; one possible approach is to multiply (3) through by 2, change Z to $-Z$, and factor the left-hand side of the transformed equation $6X^3 + Y^3 = 10Z^3$ over $\mathbb{Q}(\sqrt[3]{6})$. In contrast, there are elementary proofs, like the one given in the current paper, that (5) has no global solutions.

The work of Selmer on this problem led Cassels to introduce the notion of Selmer groups and to his groundbreaking work on Tate–Shafarevich groups in the theory of elliptic curves; nowadays, Selmer’s example can be interpreted as representing an element of order 3 in the Tate–Shafarevich group \mathbf{III}_E of the elliptic curve $E : X^3 + Y^3 + 60Z^3 = 0$. See [1], [10], and our Appendix B for more on the relationship between counterexamples and the Tate–Shafarevich group.

⁶Counterexamples to the Hasse principle for norms, according to which an element of a number field is a norm if and only if it is a norm in every localization, were known for noncyclic extensions already around 1934.

Selmer's. As we will discuss in Section 7, the system (4) with $a = 1, b = 0, c = -17$, and $d = 2$ can be transformed into the single (nonhomogeneous) equation

$$X^4 - 17Y^4 = 2Z^2, \quad (5)$$

the form considered by Lind and Reichardt.

The purpose of this article is to give a self-contained, accessible proof of the existence of counterexamples to the Hasse principle of the form (4), counterexamples similar to those of Lind and Reichardt's, using the easy and well-known technique of parametrizing conics to justify local solvability.⁷ The only required background is a standard undergraduate course in number theory up to quadratic reciprocity, and a standard undergraduate course in modern algebra up to basic facts about polynomials over rings and fields. (Material directed to a more advanced audience will be confined to the footnotes and the appendices.) As far as we know, this paper is unique in developing interesting counterexamples to the Hasse principle in such an elementary manner.⁸ We hope that this paper will give a general mathematical audience a taste of this interesting subject.

Variants of the Hasse principle, and the study of the manner in which these principles fail, is a very important and active area of current research.⁹ As discussed in Appendix B, these counterexamples are of interest from the point of view of elliptic curves.

We conclude this section by offering exercises showing the relationship between Legendre's theorem, discussed at the start of this section, and the Hasse principle. As above, assume that $a, b, c \in \mathbb{Z}$ are such that abc is nonzero and square-free.

Exercise 1. Let p be a prime. Call (x_0, y_0, z_0) a *p-focused* triple if at most one of x_0, y_0, z_0 is divisible by p . Show that any primitive solution to the congruence

$$aX^2 + bY^2 + cZ^2 \equiv 0 \pmod{p^2}$$

is *p-focused*.

Exercise 2. Suppose that $p \mid a$ and that the congruence $aX^2 + bY^2 + cZ^2 \equiv 0$ modulo p has a *p-focused* solution. Show that $-bc$ is a square modulo p .

Conclude that if $aX^2 + bY^2 + cZ^2 \equiv 0$ modulo p has a *p-focused* solution for all odd $p \mid a$, then $-bc$ is a square modulo $|a|$.

Exercise 3. Take Legendre's theorem as given and use the preceding exercise to show that if the congruence $aX^2 + bY^2 + cZ^2 \equiv 0$ modulo p has a *p-focused* solution for all odd primes $p \mid abc$, and if the equation $aX^2 + bY^2 + cZ^2 = 0$ has a nontrivial \mathbb{R} -solution, then $aX^2 + bY^2 + cZ^2 = 0$ has a nontrivial \mathbb{Z} -solution.

Exercise 4. Use the above exercises to show that the Hasse principle for the equation $aX^2 + bY^2 + cZ^2 = 0$ is a consequence of Legendre's theorem.

⁷Other approaches use the less elementary method of quartic Gauss and Jacobi sums. Applied to quartics like $aX^4 + bY^4 = Z^2$ this method shows the solvability only for sufficiently large values of p , and making the bounds explicit is quite technical. Short but less elementary arguments can be given by appealing to the Hasse-Weil bounds for curves of genus 1 defined over finite fields, or F. K. Schmidt's result on the existence of points on genus 1 curves over finite fields.

⁸A less interesting, but simpler counterexample is $(X^2 - 2Y^2)(X^2 - 17Y^2)(X^2 - 34Y^2) = 0$. To find solutions modulo p^k , use properties of the Legendre symbol, and Propositions 1 and 2.

⁹For some accounts of recent activity see Mazur [10] or the summary of mini-courses by Colliot-Thélène and others (at <http://swc.math.arizona.edu/oldaws/99Gen1Info.html>).

3. PARAMETRIZING CONICS

A standard method for finding Pythagorean triples is through the rational parametrization of the unit circle $\{(x, y) \in \mathbb{R}^2 \mid x^2 + y^2 = 1\}$. The parametrization is found by intersecting the circle with the line of slope t going through the point $P = (-1, 0)$ of the circle. The line defined by $y = t(x + 1)$ intersects the circle defined by $x^2 + y^2 - 1 = 0$ at points whose first coordinates satisfy the equation $0 = x^2 + t^2(x + 1)^2 - 1 = (x + 1)(x - 1 + t^2x + t^2)$. Thus, the points of intersection are the point $P = (-1, 0)$ we started with, as well as $P_t = (\frac{1-t^2}{1+t^2}, \frac{2t}{1+t^2})$.

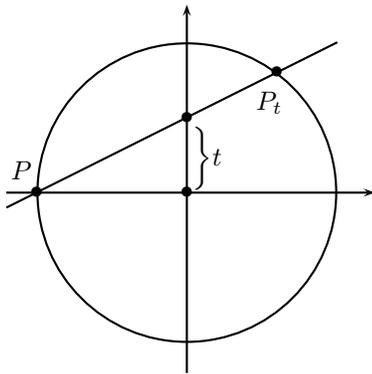


FIGURE 1. Parametrizing the unit circle.

This parametrization leads us to the following identity in $\mathbb{R}[T]$:

$$(1 - T^2)^2 + (2T)^2 = (1 + T^2)^2. \quad (6)$$

Specializing T to n/m with $n, m \in \mathbb{Z}$ gives Pythagorean triples:

$$(m^2 - n^2)^2 + (2mn)^2 = (m^2 + n^2)^2.$$

The above procedure is purely algebraic, and there is no problem modifying it to the equation $ax^2 + by^2 = 1$ over a general field F where $a, b \in F$ are nonzero. Of course, we need a starting point: we need $x_0, y_0 \in F$ such that $ax_0^2 + by_0^2 = 1$. The analogue to (6) is displayed in the following lemma as (7).¹⁰

Lemma 1. *Let F be a field, and let $a, b \in F$ be nonzero. Let $x_0, y_0 \in F$ be such that $ax_0^2 + by_0^2 = 1$. Then in $F[T]$*

$$aq_1^2 + bq_2^2 = q_3^2 \quad (7)$$

where

$$q_1 = bx_0T^2 - 2by_0T - ax_0, \quad q_2 = -by_0T^2 - 2ax_0T + ay_0, \quad q_3 = bT^2 + a.$$

Furthermore, at least two of q_1, q_2, q_3 have degree exactly 2. Finally, if $\text{char } F \neq 2$, then each of q_1, q_2, q_3 is nonzero, and no two are associates.¹¹

¹⁰In the language of algebraic geometry, a nonsingular plane conic possessing at least one F -rational point is isomorphic to \mathbb{P}^1 via such a parametrization. The restriction to conics of the form $ax^2 + by^2 = 1$ is not a true restriction: if $\text{char } F \neq 2$ then every nondegenerate conic can be brought into the form $ax^2 + by^2 = 1$ with a projective transformation.

¹¹Recall that two nonzero polynomials of $F[T]$ are associates if one is a constant multiple of the other. More generally, in any unique factorization domain, two nonzero elements are called *associates* if the second is the product of a unit with the first.

Remark. The polynomials q_1, q_2, q_3 are found using the parametrization method, but how they are discovered is not crucial to the proof below. What is important is that $aq_1^2 + bq_2^2 = q_3^2$.

Proof. A straightforward calculation verifies that $aq_1^2 + bq_2^2 = q_3^2$. Observe that $\deg q_3 = 2$ since $b \neq 0$. Since $q_3^2 = aq_1^2 + bq_2^2$, we also have $\deg q_1 = 2$ or $\deg q_2 = 2$.

Assume $\text{char } F \neq 2$. Since a and b are nonzero, and x_0 and y_0 are not both 0, each of q_1, q_2, q_3 is nonzero. Suppose two of q_1, q_2, q_3 are associates. Then these two must have degree 2. The equation $aq_1^2 + bq_2^2 = q_3^2$ then implies q_1^2, q_2^2, q_3^2 are all associates. By Lemma 2 below, q_1 and q_2 are constant multiples of q_3 . But this contradicts the fact that at least one of q_1 or q_2 has a nonzero linear term. \square

The above makes use of the following general fact:

Lemma 2. *Let a and b be nonzero elements of a unique factorization domain R . If a^n and b^n are associates for some positive n , then a and b are associates.*

Proof. Factor a and b into irreducible elements. Up to multiplication by units, a^n and b^n have the same factorization. This means that a and b must also have the same factorization up to multiplication by units. \square

The existence of q_1, q_2, q_3 in the above lemma depends on the existence of at least one solution $ax_0^2 + by_0^2 = 1$. For $F = \mathbb{F}_p$ the existence of such a solution follows from Euler's criterion.¹²

Lemma 3. *Let a and b be nonzero elements of the field \mathbb{F}_p where p is a prime. Then there exist $x_0, y_0 \in \mathbb{F}_p$ such that $ax_0^2 + by_0^2 = 1$.*

Proof. If $p = 2$, take $x_0 = 1$ and $y_0 = 0$. If $p > 2$, we wish to solve $y^2 = f(x)$ where $f(x) = b^{-1}(1 - ax^2)$. If there are no solutions, then $f(t)$ is a nonsquare for each $t \in \mathbb{F}_p$. By Euler's criterion, $f(t)^{(p-1)/2} = -1$ for all $t \in \mathbb{F}_p$. However, this contradicts the fact that the degree- $(p-1)$ polynomial $f(x)^{(p-1)/2} + 1$ has at most $p-1$ roots. \square

Remark. This result is due to Euler and arose from his attempt to prove Fermat's claim that every integer is the sum of four squares, a theorem finally proved by Lagrange (see [16, Chapter III §XI]). For that theorem, one uses the solvability of $-x^2 - y^2 = 1$ in \mathbb{F}_p .

Remark. As we have seen, methods for parametrizing the unit circle turn out to apply to conics defined over general fields. This is an example of a major theme of arithmetic geometry, that many ideas of geometry carry over to other fields of interest to number theorists. The reader might be amused to see a further example. Figure 2 displays the plane over \mathbb{F}_7 , which has 7^2 points, denoted by $+$ or \bullet , and the unit circle $x^2 + y^2 = 1$, consisting of 8 points, denoted by \bullet . In the graph on the right, the line $L : y = x + 3$ is displayed. Note that every line in the affine

¹²Suppose p is an odd prime and $a \in \mathbb{F}_p$ is nonzero. Euler's criterion states that a is a square in the field \mathbb{F}_p if and only if $a^{(p-1)/2} = 1$, and that a is not a square in \mathbb{F}_p if and only if $a^{(p-1)/2} = -1$. Euler's criterion is a consequence of the well-known result that the multiplicative group of nonzero elements of \mathbb{F}_p is cyclic of order $p-1$.

In fact, the multiplicative group F^\times of any finite field F is cyclic. Thus Euler's criterion generalizes to any finite field F of odd order. One can also use the cyclic nature of F^\times to show that every element of a finite field of even order is a square. As a consequence, Lemma 3 generalizes to arbitrary finite fields.

plane over \mathbb{F}_7 contains 7 points – the segment between, say, $(0, 3)$ and $(1, 4)$ is not part of the line: it is only drawn to help us visualize the line. We also remark that L can also be written as $y = -6x + 3$; this may change how we draw segments between the points but, of course, not the points on L . The line L intersects the unit circle in exactly one point, namely $(2, 5)$, and hence is the tangent to the unit circle at this point. Similarly, $x = 1$ is the tangent to the unit circle at $(1, 0)$. The line $y = 2x - 1$ intersects the unit circle in exactly two points: can you see which?

We leave it as an exercise to the reader to determine the interior of the unit circle: these are defined to be the points that do not lie on any tangent to the circle. For example, the points $(1, x)$ with $1 \leq x \leq 6$ are exterior points since they lie on the tangent at $(1, 0)$.

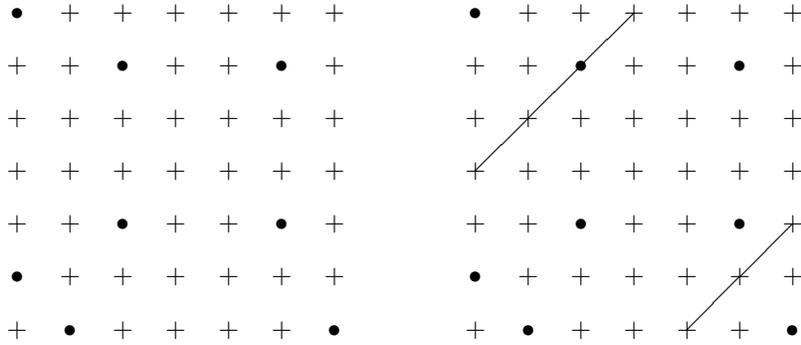


FIGURE 2. The unit circle over \mathbb{F}_7 , and its tangent at $(2, 5)$.

4. SOLUTIONS MODULO ODD PRIMES

Let p be an odd prime. We now turn our attention to finding nontrivial solutions of the system

$$aU^2 + cW^2 = dZ^2, \quad UW = V^2$$

with values in $F = \mathbb{F}_p$. Here $a, c, d \in \mathbb{F}_p$ are assumed nonzero.

Replacing a and c with ad^{-1} and cd^{-1} we can assume $d = 1$. The first equation $aU^2 + cW^2 = Z^2$ can be parametrized as in Section 3. This gives a family of solutions to the first equation, and we need to determine that at least one of these solutions also satisfies $UW = V^2$. The following is a key ingredient to doing so.¹³

Lemma 4. *Let $f, g \in \mathbb{F}_p[X]$ be nonzero polynomials of degree at most two. If $\left(\frac{f(t)}{p}\right) = \left(\frac{g(t)}{p}\right)$ for all $t \in \mathbb{F}_p$, or if $\left(\frac{f(t)}{p}\right) = -\left(\frac{g(t)}{p}\right)$ for all $t \in \mathbb{F}_p$, then f and g are associates.*

Remark. The statement of this result uses the *Legendre symbol* $\left(\frac{a}{p}\right)$. If $a \in \mathbb{F}_p$ then the Legendre symbol can be defined as follows:

$$\left(\frac{a}{p}\right) = \begin{cases} 1 & \text{if } a \text{ is a nonzero square in } \mathbb{F}_p, \\ -1 & \text{if } a \text{ is not a square in } \mathbb{F}_p, \\ 0 & \text{if } a = 0 \text{ in } \mathbb{F}_p. \end{cases}$$

¹³Everything in this section extends easily to finite fields of odd order, not just prime fields.

The Legendre symbol provides a convenient notation for the expression of theorems such as quadratic reciprocity or the simpler theorem that $\left(\frac{ab}{p}\right) = \left(\frac{a}{p}\right)\left(\frac{b}{p}\right)$. This last equation is a consequence of Euler's criterion:

$$a^{(p-1)/2} \equiv \left(\frac{a}{p}\right),$$

where we view the values 0, 1, -1 of the Legendre symbol as elements of \mathbb{F}_p . Recall p is an odd prime, so 0, 1, -1 are distinct.

Proof. By Euler's criterion, $\left(\frac{f(t)}{p}\right) = f(t)^{(p-1)/2}$ and $\left(\frac{g(t)}{p}\right) = g(t)^{(p-1)/2}$. So if $\left(\frac{f(t)}{p}\right) = \left(\frac{g(t)}{p}\right)$ for all $t \in \mathbb{F}_p$, then every $t \in \mathbb{F}_p$ is a root of $f^{(p-1)/2} - g^{(p-1)/2}$. Recall that a nonzero polynomial in $\mathbb{F}_p[T]$ of degree d has at most d roots since \mathbb{F}_p is a field. The polynomial $f^{(p-1)/2} - g^{(p-1)/2}$ has degree at most $p-1$, but has p roots. We conclude that $f^{(p-1)/2} - g^{(p-1)/2}$ is the zero polynomial.

Since $\mathbb{F}_p[X]$ is a unique factorization domain, and since $f^{(p-1)/2} = g^{(p-1)/2}$, the polynomials f and g are associates by Lemma 2.

If $\left(\frac{f(t)}{p}\right) = -\left(\frac{g(t)}{p}\right)$ for all $t \in \mathbb{F}_p$, pick a nonsquare r in \mathbb{F}_p . Observe that $\left(\frac{f(t)}{p}\right) = \left(\frac{rg(t)}{p}\right)$ for all $t \in \mathbb{F}_p$, so f and rg are associates by the conclusion of the previous case. In particular, f and g are associates. \square

Theorem 1. *Let p be an odd prime and let $a, c, d \in \mathbb{F}_p$ be nonzero. Then the system*

$$aU^2 + cW^2 = dZ^2, \quad UW = V^2$$

has a nontrivial \mathbb{F}_p -solution.

Proof. As mentioned above, we reduce to the case $d = 1$. Parametrizing the conic $aU^2 + cW^2 = Z^2$ as in Lemma 1 (using Lemma 3) yields nonzero polynomials $q_1, q_2, q_3 \in \mathbb{F}_p[T]$ where $aq_1^2 + cq_2^2 = q_3^2$ and where q_1 and q_2 are not associates.

By Lemma 4 and the fact that q_1 and q_2 are not associates, there is a $t \in \mathbb{F}_p$ such that $\left(\frac{q_1(t)}{p}\right) \neq -\left(\frac{q_2(t)}{p}\right)$. So $q_1(t)$ and $q_2(t)$ are not both zero and $\left(\frac{q_1(t)q_2(t)}{p}\right) \neq -1$. Thus $q_1(t)q_2(t) = v^2$ for some $v \in \mathbb{F}_p$. Hence $U = q_1(t), W = q_2(t), Z = q_3(t), V = v$ is a nontrivial solution. \square

5. SOLUTIONS MODULO PRIME POWERS

Now we focus on the p -local solvability of the system

$$aU^2 + cW^2 = dZ^2, \quad UW = V^2 \tag{8}$$

where a, c, d are nonzero integers. A consequence of Theorem 1 is that if p is an odd prime and if $p \nmid acd$ then this system has a primitive solution modulo p . In this section we extend this result to powers of p . We also discuss the case of $p = 2$.

For the convenience of the reader, we state and prove the following well-known result from elementary number theory.

Proposition 1. *Let p be a prime and let N and $r > 0$ be integers such that $p \nmid rN$. If N is an r th power modulo p , then N is an r th power modulo p^k for all $k \geq 1$.*

Proof. We proceed by induction on k . Suppose that $N \equiv a^r$ modulo p^k . Write $N = a^r + cp^k$, and let x be a solution to $ra^{r-1}x \equiv c$ modulo p . Using the binomial expansion,

$$(a + xp^k)^r \equiv a^r + ra^{r-1}xp^k \equiv a^r + cp^k \pmod{p^{k+1}}.$$

□

We now consider the main result of this section. A *strong solution* modulo p^k to the system (8) is a primitive solution (u, v, w, z) to the associated congruences modulo p^k such that at least one of au, cw, dz is nonzero modulo the prime p .

Theorem 2. *Let p be an odd prime, and let a, c, d be nonzero integers. If*

$$aU^2 + cW^2 = dZ^2, \quad UW = V^2$$

has a strong solution modulo p , then it has a strong solution modulo p^k for all k . In particular, it is p -locally solvable.

Proof. Let (u_0, v_0, w_0, z_0) be a strong solution modulo p . Since $au_0^2 + cw_0^2 = dz_0^2$, at least two of au_0, cw_0, dz_0 must be nonzero modulo p . By symmetry we can assume that au_0 is nonzero modulo p . Fix a power p^k of p . Since $p \nmid a$ and $p \nmid u_0$, we can choose inverses $a^{-1}, u_0^{-1} \in \mathbb{Z}$ modulo p^k .

Let $v = v_0 u_0^{-1}$, $w = w_0 u_0^{-1}$, and $z = z_0 u_0^{-1}$. Then $(1, v, w, z)$ also solves the system modulo p . So $w \equiv v^2$ modulo p , and hence $a + cv^4 \equiv dz^2$ modulo p . Since $a^{-1}(dz^2 - cv^4) \equiv 1$ modulo p , and since 1 is a fourth power, Proposition 1 guarantees the existence of an $m \in \mathbb{Z}$ such that $a^{-1}(dz^2 - cv^4) \equiv m^4$ modulo p^k . In other words, $am^4 + cv^4 \equiv dz^2$ modulo p^k , so (m^2, mv, v^2, z) is a solution modulo p^k . It is a strong solution since m is nonzero modulo p . □

Theorem 2 and Theorem 1 yield the following:

Corollary 1. *If p is an odd prime such that $p \nmid acd$ then the system*

$$aU^2 + cW^2 = dZ^2, \quad UW = V^2$$

is p -locally solvable: it has primitive solutions modulo p^k for all k .

For $p = 2$ the situation is more subtle. For example, the system

$$U^2 + 3W^2 = 7Z^2, \quad UW = V^2$$

has solution $(1, 1, 1, 2)$ modulo 2. In fact, $(1, 1, 1, 2)$ is a solution modulo 2^3 . However, the system has no primitive solution modulo 2^4 . The following exercise provides a shortcut for verifying the nonexistence of solutions modulo 16.

Exercise 5. Consider the system $aU^2 + cW^2 = dZ^2$, $UW = V^2$ where $a, c, d \in \mathbb{Z}$ are odd. Show that if there is a primitive solution modulo 16, then there is a solution (u, v, w, z) with $u, v, w \in \{0, 1\}$ and $z \in \{0, 1, 2, 3\}$.

A difficulty with extending Theorem 2 to $p = 2$ is the failure of Proposition 1 to generalize: the integer 3 is a fourth power modulo $p = 2$ but not modulo 2^k if $k > 1$. The following provides the needed variant to Proposition 1.

Proposition 2. *If $N \equiv 1$ modulo 2^4 , then N is a fourth power modulo 2^k for all $k \geq 1$.*

Proof. We use induction for $k \geq 4$. Suppose $N \equiv a^4$ modulo 2^k where $k \geq 4$. Write $N = a^4 + c2^k$. Using the binomial expansion and the fact that $a^3 \equiv 1$ modulo 2,

$$(a + c2^{k-2})^4 \equiv a^4 + 4a^3c2^{k-2} \equiv a^4 + c2^k \pmod{2^{k+1}}.$$

□

Using this we can prove the following. Its proof is similar to that of Theorem 2.

Theorem 3. *Let a, c, d be nonzero integers. If the system*

$$aU^2 + cW^2 = dZ^2, \quad UW = V^2$$

has a strong solution modulo 2^4 , then it has a strong solution modulo 2^k for all k .

In some cases there is no distinction between primitive and strong solutions:

Lemma 5. *Suppose p is a prime, $k \geq 2$, and $a, c, d \in \mathbb{Z}$ are such that $p^2 \nmid acd$. Then every primitive solution to (8) modulo p^k is a strong solution.*

Proof. Let (u, v, w, z) be a primitive solution modulo p^k that is not a strong solution. We derive a contradiction in the case where $p \nmid u$; the other cases are similar. Since (u, v, w, z) is not a strong solution, $p \mid a$. Thus $p \nmid cd$. So p divides both w and z since (u, v, w, z) is not a strong solution. Looking at $au^2 + cw^2 \equiv dz^2$ modulo p^2 gives us that $au^2 \equiv 0$ modulo p^2 . Thus $p^2 \mid a$, a contradiction. \square

Corollary 2. *Let p be a prime, and let a, c, d be integers such that $p^2 \nmid acd$. If p is odd then the system (8) is p -locally solvable if and only if it possesses a strong solution modulo p . If $p = 2$, the system is p -locally solvable if and only if it possesses a strong solution modulo 2^4 .*

Proof. One direction follows from Theorems 2 and 3. For the other direction, suppose (8) is p -locally solvable. So there is a primitive solution modulo p^4 . By Lemma 5, there is a strong solution modulo p^4 . For the case where p is odd, observe that such a solution is also a strong solution modulo p . \square

The general case where p^2 is allowed to divide acd will be considered in Section 7.

6. COUNTEREXAMPLES TO THE HASSE PRINCIPLE

The goal of this section is to identify counterexamples to the Hasse principle. These are systems that are locally solvable but not globally solvable: they lack nontrivial \mathbb{Z} -solutions.

We start with the question of local solvability.

Proposition 3. *Suppose*

- (1) q and d are relatively prime nonzero integers and q is positive,
- (2) $q \equiv 1$ modulo 16,
- (3) d is a square modulo p for all primes $p \mid q$, and
- (4) q is a fourth power modulo p for all odd primes $p \mid d$.

Then the following system is locally solvable:

$$U^2 - qW^2 = dZ^2, \quad UW = V^2$$

Proof. Observe that $(u, v, w, z) = (q^{1/2}, q^{1/4}, 1, 0)$ is a real solution. For all $p \nmid 2qd$, the system is p -locally solvable by Corollary 1. Observe that $(u, v, w, z) = (1, 1, 1, 0)$ is a strong solution modulo 16. By Theorem 3, the system is 2-locally solvable.

Suppose $p \mid q$ (so p is odd). Let m be such that $m^2 \equiv d$ modulo p . Then $(u, v, w, z) = (m, 0, 0, 1)$ is a solution modulo p . Since d and q are relatively prime, $p \nmid d$. Thus the solution is strong. By Theorem 2, the system is p -locally solvable.

Suppose $p \mid d$ is odd. Let m be such that $m^4 \equiv q$ modulo p . Then $(u, v, w, z) = (m^2, m, 1, 0)$ is a solution modulo p . The solution is strong since $p \nmid q$. By Theorem 2, the system is p -locally solvable. \square

Now we will find systems that have no nontrivial \mathbb{Z} -solutions. Our examples will rely on the following key lemma:

Lemma 6. *Let d be a nonzero square-free integer, and let $q \equiv 1$ modulo 8 be a prime not dividing d . If the system $U^2 - qW^2 = dZ^2$, $UW = V^2$ has a nontrivial \mathbb{Z} -solution, then d is a fourth power modulo q .*

Proof. Since the system is homogeneous, it has a primitive solution (u, v, w, z) . Observe that u and w must be relatively prime since d is square-free: if $p \mid u$ and $p \mid w$ then $p \mid v$ and $p^2 \mid dz^2$, so $p^2 \mid d$, a contradiction. A similar argument shows that u and z are relatively prime, and w and z are relatively prime. Also, since $u^2w^2 = v^4$ and u, w are relatively prime, u^2 and w^2 must be fourth powers.

Let p be an odd prime dividing z . Modulo p we have $u^2 \equiv qw^2$. Let w^{-1} be an inverse to w modulo p . So $q \equiv (uw^{-1})^2$ modulo p . In terms of the Legendre symbol: $(\frac{q}{p}) = 1$. Since $q \equiv 1$ modulo 4, quadratic reciprocity tells us that $(\frac{p}{q}) = 1$.

Thus $(\frac{z}{q}) = 1$ for all odd $p \mid z$. Since $q \equiv 1$ modulo 8 we also have $(\frac{2}{q}) = 1$ and $(\frac{-1}{q}) = 1$. By the multiplicativity of the Legendre symbol it follows that $(\frac{z}{q}) = 1$. Thus z^2 is a nonzero fourth power modulo q .

We have that $u^2 \equiv dz^2$ modulo q . We know that u^2 and z^2 are fourth powers modulo q . It follows that d is a fourth power modulo q . \square

Now consider the system of homogeneous Diophantine equations

$$U^2 - qW^2 = dZ^2, \quad UW = V^2 \tag{9}$$

where

- (1) q is a prime such that $q \equiv 1$ modulo 16,
- (2) d is nonzero, square-free, and not divisible by q ,
- (3) d is a square, but not a fourth power, modulo q , and
- (4) q is a fourth power modulo p for every odd p dividing d .

Proposition 3 and Lemma 6 together gives us our main result.

Theorem 4. *The system (9) is locally solvable but not globally solvable: it has no nontrivial \mathbb{Z} -solutions.*

We end with a few specific examples of (9).

Example 3. Lind and Reichardt's example, the first known counterexample to the Hasse principle, is the following special case of Theorem 4:

$$U^2 - 17W^2 = 2Z^2, \quad UW = V^2.$$

This is a counterexample since 2 is a square, but not a fourth power, modulo 17.

Example 4. More generally, let q be a prime such that $q \equiv 1$ modulo 16 and such that 2 is not a fourth power modulo q . In this case $(\frac{2}{q}) = 1$, so

$$U^2 - qW^2 = 2Z^2, \quad UW = V^2$$

gives a counterexample to the Hasse principle.¹⁴

¹⁴Actually, we need only assume $q \equiv 1$ modulo 8 since $(1, 1, 1, 2)$ is a strong solution modulo 16 if $q \equiv 9$ modulo 16. Also we note that this family of examples is infinite. In fact, the density of primes q with $q \equiv 1$ modulo 8 such that 2 is not a fourth power modulo q is $1/8$. This can be seen by applying the Chebotarev density theorem to the extension $\mathbb{Q}(\sqrt[4]{2}, i)/\mathbb{Q}$, whose Galois group is the dihedral group of order 8.

Example 5. For an example where $d \neq 2$, consider

$$U^2 - 17W^2 = 19Z^2, \quad UW = V^2.$$

7. FURTHER ISSUES

We conclude by addressing two issues raised earlier. The first concerns the extension of Corollary 2 to the case where $p^2 \mid abc$. The second concerns the relationship between the systems studied in this paper and the Diophantine equation $aX^4 + bX^2Y^2 + cY^4 = dZ^2$ studied by others.

Local Solvability. Corollary 2 gives necessary and sufficient conditions for the p -local solvability of the system $aU^2 + cW^2 = dZ^2$, $UW = V^2$ when $p^2 \nmid abc$. These conditions give a computationally effective procedure for deciding p -local solvability. We will now discuss an effective procedure for deciding p -local solvability even when $p^2 \mid abc$. With Corollary 1 this implies that local solvability as a whole is effectively decidable (deciding \mathbb{R} -solvability is easy).

We begin with some terminology. Given nonzero integers a, c, d we refer to $aU^2 + cW^2 = dZ^2$, $UW = V^2$ as the *system* (a, c, d) . We write $(a, c, d) \sim (a', c', d')$ if the two systems are both p -locally solvable or neither is.

Lemma 7. *Let $a, c, d \in \mathbb{Z}$ be nonzero integers and let p be a prime. Then*

$$\begin{aligned} (a, c, d) &\sim (c, a, d) \sim (pa, pc, pd) \sim (ap^2, cp^2, d) \\ &\sim (a, c, dp^2) \sim (ap^4, c, d) \sim (a, cp^4, d). \end{aligned}$$

Proof. We show that the p -local solvability of (a, c, d) implies that of (ap^4, c, d) . The proofs of the other implications are similar.

Suppose (u, v, w, z) is a primitive solution modulo p^k to the system (a, c, d) . Then (u, pv, p^2w, p^2z) is a solution modulo p^{k+2} to the system (ap^4, c, d) . If this solution is not primitive, divide each coordinate by the largest common power of p (either p or p^2) to obtain a primitive solution modulo p^{k-2} to the system (ap^4, c, d) . \square

We can use Lemma 7 to reduce any given system to one where $p \nmid a$, $p^4 \nmid c$, and $p^2 \nmid d$. To this end, repeatedly apply $(pa, pc, d) \sim (pa, pc, p^2d) \sim (a, c, pd)$ until we get a system with $p \nmid a$ or $p \nmid c$. Since $(a, c, d) \sim (c, a, d)$ we can assume $p \nmid a$. Since $(a, p^4c, d) \sim (a, c, d)$ and $(a, c, p^2d) \sim (a, c, d)$ we can assume $p^4 \nmid c$ and $p^2 \nmid d$.

We can go further.

Lemma 8. *Let (a, c, d) be a system with $p \nmid a$, $p^4 \nmid c$, and $p^2 \nmid d$. If $c = p^2c_0$, and $d = pd_0$ where $p \nmid c_0d_0$, then the system is not p -locally solvable. In all other cases, (a, b, c) is equivalent to a system in which at most one coefficient is divisible by p .*

Proof. Suppose a system (a, p^2c_0, pd_0) with $p \nmid ac_0d_0$ has a primitive solution (u, v, w, z) modulo p^3 . From $au^2 + p^2c_0w^2 \equiv pd_0z^2$ modulo p^3 , it follows that $p \mid u$, which in turn implies $p \mid z$. From $p \mid u$ and $uw \equiv v^2$ modulo p^3 , we get $p \mid v$, so $p \nmid w$ (the solution is primitive) and $p^2 \mid u$. Hence $p^3 \mid p^2c_0w^2$, a contradiction.

Finally, $(a, p^3c, pd) \sim (p^4a, p^3c, pd) \sim (p^2a, pc, pd) \sim (pa, c, d) \sim (c, pa, d)$, and $(a, pc, pd) \sim (ap^4, pc, pd) \sim (ap^3, c, d) \sim (c, p^3a, d)$. \square

The following lemmas give effective tests for p -local solvability for the remaining reduced systems.

Lemma 9. *The systems (a, c, d) , (a, cp, d) , (a, c, dp) , and (a, cp^3, d) with $p \nmid acd$ are p -locally solvable if and only if they have strong solutions modulo p if p is odd, or modulo 16 if $p = 2$.*

Proof. This follows from Corollary 2 if the system is one of the first three. So we consider the system (a, cp^3, d) where a, c, d are prime to p .

First suppose p -locally solvability, and let (u, v, w, z) be a primitive solution modulo p^4 . If (u, v, w, z) is not strong, then $p \mid u$ and $p \mid z$. This forces $p \nmid w$ since (u, v, w, z) is primitive. Since $p \mid v$, we have $p^2 \mid u$. So, $dz^2 \equiv 0$ modulo p^3 . Thus $p^2 \mid z$. Modulo p^4 we now have $cp^3w^2 \equiv 0$, contradicting the fact that c and w are prime to p . Thus (u, v, w, z) must be a strong solution modulo p^4 .

So if the system is p -locally solvable it possesses a strong solution modulo p^4 , and hence modulo p . The converse follows from Theorems 2 and 3. \square

Lemma 10. *The system (a, cp^2, d) with $p \nmid acd$ is p -locally solvable if and only if*

- (i) *it has a strong solution modulo m , or*
- (ii) *the system (ap^2, c, d) has a strong solution modulo m .*

Here $m = p$ if p is odd, but $m = 16$ if $p = 2$.

Proof. Suppose p -local solvability holds, and let (u, v, w, z) be a primitive solution modulo p^6 . If $p \nmid u$, the solution is strong. Suppose $p \mid u$. This implies that $v^2 \equiv 0$ and $dz^2 \equiv 0$ modulo p . So u, v, z are zero modulo p . Since (u, v, w, z) is primitive, $p \nmid w$. Since $p \mid v$, we get $p^2 \mid u$. Observe that $(u/p^2, v/p, w, z/p)$ is a strong solution modulo m to the system (ap^2, c, d) .

Conversely, if (i) the system (a, cp^2, d) has a strong solution modulo m , then it is p -locally solvable by Theorems 2 and 3. If (ii) the system (ap^2, c, d) has a strong solution modulo m , then the system (ap^2, c, d) is p -locally solvable by Theorems 2 and 3. Since $(ap^2, c, d) \sim (ap^2, cp^4, d) \sim (a, cp^2, d)$ the system (a, cp^2, d) is p -locally solvable as claimed. \square

Exercise 6. If p is an odd prime then the test for p -local solvability can be made very explicit. Suppose $p \nmid acd$. The system (a, c, d) is p -locally solvable and the system (a, cp^2, dp) is not p -locally solvable. Show that the systems (a, cp, d) and (a, cp^3, d) are p -locally solvable if and only if ad is a square modulo p . Show that the system (a, c, dp) is p -locally solvable if and only if $-ac^3$ is a fourth power modulo p . Finally, show that the system (a, cp^2, d) is p -locally solvable if and only if ad or cd is a square modulo p .

Relationship with the Quartic. We now relate the systems studied in this paper with the nonhomogeneous quartic equation

$$aX^4 + bX^2Y^2 + cY^4 = dZ^2. \quad (10)$$

The main body of this paper treats the $b = 0$ case of the system

$$aU^2 + bV^2 + cW^2 = dZ^2, \quad UW = V^2, \quad (11)$$

and the appendices consider the general case which is important in the study of elliptic curves. We now show that the solvability of (10) and the solvability of (11) are equivalent in many situations. In particular, \mathbb{Z} -solvability, \mathbb{R} -solvability, and \mathbb{F}_p -solvability are covered by the following:

Lemma 11. *Let $a, b, c, d \in R$ where R is an integral domain. Then the system (11) has a nontrivial R -solution if and only if (10) has a nontrivial R -solution.*

Proof. If $d = 0$ then both (11) and (10) have obvious solutions, so suppose $d \neq 0$.

If (x_0, y_0, z_0) is a nontrivial solution to (10) then $(x_0^2, x_0y_0, y_0^2, z_0)$ is a nontrivial solution to (11).

If (u_0, v_0, w_0, z_0) is a nontrivial solution to (11), then both (u_0, v_0, z_0u_0) and (v_0, w_0, z_0w_0) are solutions to (10). At least one is nontrivial since $d \neq 0$. \square

The questions of modulo- p^k solvability (for $k > 1$) and p -local solvability are covered by the following. For simplicity we assume $p^2 \nmid d$.

Lemma 12. *Let p be a prime and $k > 1$. Suppose that $a, b, c, d \in \mathbb{Z}$ are such that $p^2 \nmid d$. Then the system (11) has a primitive solution modulo p^k if and only if the equation (10) has a primitive solution modulo p^k .*

Proof. If (x_0, y_0, z_0) is a primitive solution to (10) modulo p^k then $(x_0^2, x_0y_0, y_0^2, z_0)$ is a primitive solution to (11) modulo p^k .

If (u_0, v_0, w_0, z_0) is a primitive solution to (11) modulo p^k , then (u_0, v_0, z_0u_0) and (v_0, w_0, z_0w_0) are both solution to (10) modulo p^k . We claim that at least one of u_0, v_0 or w_0 must be prime to p . Otherwise, by assumption z_0 is prime to p , and since $dz_0^2 \equiv au_0^2 + bv_0^2 + cw_0^2$ modulo p^k , it follows that $p^2 \mid d$, a contradiction. With this claim, we see that at least one of the solutions is primitive. \square

APPENDIX A: THE p -ADIC INTEGERS AND HENSEL'S LEMMA

In Section 4 we defined p -local solvability in terms of solvability modulo p^k . As alluded to in the introduction, the usual definition of p -local solvability refers to p -adic solutions rather than solutions modulo p^k . In this appendix we sketch an argument that our definition is equivalent to the p -adic definition. Then we introduce a basic tool, Hensel's lemma, which is a standard method for finding \mathbb{Z}_p -solutions. Both the p -adic integers and Hensel's lemma will be used in Appendix B where we discuss an important generalization of the systems considered above. This appendix and the next are designed for readers with some familiarity with the p -adic numbers.

We begin with a quick review of the p -adic numbers. A p -adic integer is a sequence (a_1, a_2, a_3, \dots) with the following properties for each k : (i) $a_k \in \mathbb{Z}/p^k\mathbb{Z}$, and (ii) the image of a_{k+1} under the natural projection $\mathbb{Z}/p^{k+1}\mathbb{Z} \rightarrow \mathbb{Z}/p^k\mathbb{Z}$ is equal to a_k . The set \mathbb{Z}_p of such sequences forms an integral domain with addition and multiplication defined componentwise. Its field of fractions is denoted by \mathbb{Q}_p . There is a natural injective ring homomorphism $\mathbb{Z} \rightarrow \mathbb{Z}_p$ defined by sending a to (a_1, a_2, \dots) where a_k is the image of a in $\mathbb{Z}/p^k\mathbb{Z}$. Thus we can identify \mathbb{Z} with a subring of \mathbb{Z}_p and \mathbb{Q} with a subfield of \mathbb{Q}_p . The multiplicative structure of \mathbb{Z}_p is simple: every nonzero element is uniquely of the form up^m where u is a unit in \mathbb{Z}_p . The units of \mathbb{Z}_p are the elements (a_1, a_2, \dots) such that a_1 is a unit in $\mathbb{Z}/p\mathbb{Z}$. For an introduction to the p -adic numbers with prerequisites similar to those of the current paper see [5].

Proposition 4. *For a system of homogeneous equations with coefficients in \mathbb{Z} , the following are equivalent:*

- (1) *The system has primitive solutions modulo p^k for all k .*
- (2) *The system has a nontrivial \mathbb{Z}_p -solution.*
- (3) *The system has a nontrivial \mathbb{Q}_p -solution.*

Proof. The conditions (2) and (3) are equivalent since the system is homogeneous. Suppose (2) holds with nontrivial \mathbb{Z}_p -solution (x_1, \dots, x_m) . Let p^λ be the largest power of p dividing all the x_i . By dividing each x_i by p^λ we can assume that at least one coordinate is a unit in \mathbb{Z}_p . Write $x_i = (a_{i1}, a_{i2}, \dots)$. Then, for each k , the n -tuple (a_{1k}, \dots, a_{mk}) yields a solution modulo p^k . Since there is a coordinate x_i that is a \mathbb{Z}_p -unit, the corresponding a_{ik} is a $\mathbb{Z}/p^k\mathbb{Z}$ -unit. So (a_{1k}, \dots, a_{mk}) is a primitive solution modulo p^k . We conclude that (2) \Rightarrow (1).

Finally suppose that (1) holds. Let m be the number of variables. To produce a \mathbb{Z}_p -solution it is sufficient to produce $\mathbf{c}_k = (c_{k1}, \dots, c_{km}) \in \mathbb{Z}^m$ for each k such that (i) \mathbf{c}_k is a primitive solution modulo p^k and (ii) \mathbf{c}_{k+1} is congruent (componentwise) to \mathbf{c}_k modulo p^k . To facilitate the construction, we also consider the condition (iii) \mathbf{c}_k is infinitely extendable in the following sense: for all $\lambda \geq k$ there is a primitive solution modulo p^λ congruent modulo p^k to \mathbf{c}_k .

Let \mathbf{c}_1 be a primitive solution modulo p that satisfies (iii). If no such solution exists then either there is no primitive solution modulo p contradicting (1), or there are a finite number of modulo- p -distinct solutions but where each is not infinitely extendable. By choosing λ large enough, we get a modulus p^λ with no primitive solutions, also contradicting (1). Thus \mathbf{c}_1 exists. Now suppose $\mathbf{c}_1, \dots, \mathbf{c}_u$ have been selected for which (i) holds for $k \leq u$, (ii) holds for $k < u$, and (iii) holds for $k \leq u$. Choose \mathbf{c}_{u+1} to be any primitive solution modulo p^{u+1} that reduces modulo p^u to \mathbf{c}_u and for which (iii) holds with $k = u + 1$. Such \mathbf{c}_{u+1} exists: otherwise (iii) would fail for \mathbf{c}_u . This construction yields a sequence $\mathbf{c}_1, \mathbf{c}_2, \mathbf{c}_3, \dots$ satisfying (i), (ii), and (iii) for all k . So (1) \Rightarrow (2). \square

Hensel's lemma refers to a family of results that allows us to “lift” modulo p^k solutions to \mathbb{Z}_p -solutions. Here is a basic version for polynomials.

Proposition 5. *Let $f \in \mathbb{Z}_p[T]$ be a polynomial with derivative f' . If $t \in \mathbb{Z}_p$ is such that $f(t) \equiv 0$ modulo p but $f'(t) \not\equiv 0$ modulo p , then there is a unique $u \in \mathbb{Z}_p$ such that $f(u) = 0$ and such that $u \equiv t$ modulo p .*

Remark. There are refinements that deal with the case $f'(t) \equiv 0$ modulo p .

APPENDIX B: CONNECTIONS TO ELLIPTIC CURVES

In this appendix we assume some familiarity with elliptic curves defined over \mathbb{Q} . Consider the system

$$aU^2 + bV^2 + cW^2 = dZ^2, \quad UW = V^2 \quad (12)$$

with $a, b, c, d \in \mathbb{Z}$ such that a, c, d , and $b^2 - 4ac$ are nonzero. Up to this point we have concentrated on the case $b = 0$, which is rich enough to yield simple counterexamples to the Hasse principle. In general, (12) defines a nonsingular projective curve of genus 1 given as the intersection of quadric surfaces.¹⁵

Such genus-1 curves arise naturally in the 2-descent procedure used to find generators and the rank for the group of rational points $E(\mathbb{Q})$ of an elliptic curve E . The system (12) is adapted to the case where E is defined over \mathbb{Q} and possesses at

¹⁵This curve is a double cover of the projective planar conic $aU^2 + bUW + cW^2 = dZ^2$. By counting ramification points of this cover, and using the Riemann-Hurwitz formula, one can verify that the genus of the curve is indeed one. The curve defined by (12) is an elliptic curve defined over \mathbb{Q} if and only if (12) possesses a nontrivial \mathbb{Z} -solution.

least one \mathbb{Q} -rational 2-torsion point, and the question of the existence of nontrivial \mathbb{Z} -solutions of (12) plays an important role in the 2-descent procedure.

Another connection between system (12) and elliptic curves occurs when (12) is a counterexample to the Hasse principle. In that case, (12) represents an element of order 2 of the Tate–Shafarevich group \mathbf{III}_E of the elliptic curve E defined by the equation $y^2 = x^3 - 2bdx^2 + (b^2 - 4ac)d^2x$. For example, Lind and Reichardt’s counterexample, which we studied in the form

$$U^2 - 17W^2 = 2Z^2, \quad UW = V^2,$$

represents an element of order 2 in \mathbf{III}_E where E is defined by $y^2 = x^3 - 2^4 17x$ (which can be transformed into the form $y^2 = x^3 - 17x$). The Tate–Shafarevich group is conjecturally finite, and is tied to another important conjecture: the conjecture of Birch and Swinnerton-Dyer.

Much of the study of local solvability considered in the main body of the paper extends to the system (12). For example, we can generalize Corollary 1 as follows:

Theorem 5. *The system (12) is p -locally solvable for all primes $p \nmid 2acd(b^2 - 4ac)$.*

We end this appendix with the proof of the above theorem. The idea is to first show that there is a solution modulo p , and then use Hensel’s lemma to derive a \mathbb{Z}_p -solution.

One way to prove the existence of solutions modulo p is to use a theorem of F. K. Schmidt (also proved by Châtelet) according to which any smooth curve of genus 1 defined over a finite field \mathbb{F}_q has an \mathbb{F}_q -rational point. Similarly, one can appeal to the Riemann hypothesis for curves over a finite field, proved by A. Weil. In this appendix we instead provide an elementary proof.

Lemma 13. *Let p be an odd prime, and consider*

$$aU^2 + bV^2 + cW^2 = dZ^2, \quad UW = V^2$$

with $a, b, c, d \in \mathbb{F}_p$, and with $acd(b^2 - 4ac) \neq 0$. This system has a nontrivial \mathbb{F}_p -solution.

Proof. By multiplying the first equation by d^{-1} we reduce to the case where $d = 1$. We now use the technique of completing the square on $f(X, Y) = aX^2 + bXY + cY^2$. Let $q_1, q_2, q_3 \in \mathbb{F}_p[T]$ be as in Lemma 1 applied to $aX^2 + \left(c - \frac{b^2}{4a}\right)Y^2 = Z^2$. Thus $aq_1^2 + \left(c - \frac{b^2}{4a}\right)q_2^2 = q_3^2$. So, if $q'_1 = q_1 - \frac{b}{2a}q_2$ then

$$f(q'_1, q_2) = a\left(q_1 - \frac{b}{2a}q_2\right)^2 + b\left(q_1 - \frac{b}{2a}q_2\right)q_2 + cq_2^2 = aq_1^2 + \left(c - \frac{b^2}{4a}\right)q_2^2 = q_3^2.$$

Since q_1 and q_2 are not associates, q'_1 is nonzero, and q'_1 and q_2 cannot be associates. So, by Lemma 4, there is a $t \in \mathbb{F}_p$ such that $\left(\frac{q'_1(t)}{p}\right) \neq -\left(\frac{q_2(t)}{p}\right)$. So $q'_1(t)q_2(t) = s^2$ for some $s \in \mathbb{F}_p$, and $q'_1(t)$ and $q_2(t)$ are not both 0. In particular, $(q'_1(t), s, q_2(t), q_3(t))$ is a nontrivial solution. \square

The above gives us modulo- p solutions to (12). To use this to produce \mathbb{Z}_p -solutions we need a special case of Hensel’s lemma:

Lemma 14. *Let p be a prime not dividing $2ac(b^2 - 4ac)$ where $a, b, c \in \mathbb{Z}$. If $f(T) = aT^4 + bT^2 + c$ has a root modulo p , then f has a root in \mathbb{Z}_p .*

Proof. Let $t \in \mathbb{Z}$ be such that $f(t) \equiv 0$ modulo p . Suppose $f'(t) \equiv 0$ modulo p where $f' = 4aT^3 + 2bT$. In other words, $-4at^3 \equiv 2bt$ modulo p . Observe that $t \not\equiv 0$ modulo p since $f(0) = c$ and $p \nmid c$. Also p is odd. Thus $-2at^2 \equiv b$ modulo p . So

$$0 \equiv -(4a)at^4 - (4a)bt^2 - (4a)c \equiv -b^2 + 2b^2 - 4ac \equiv b^2 - 4ac \pmod{p}$$

contradicting our assumption. Thus $f'(t) \not\equiv 0$ modulo p . The result now follows from Hensel's lemma (Proposition 5). \square

Proof of Theorem 5. Let (u_0, v_0, w_0, z_0) be a primitive solution to the system (12) modulo p (Lemma 13). If p divides both u_0 and w_0 , it must divide v_0 and z_0 as well, contradicting the assumption that the solution is primitive. By symmetry between U and W we can assume that w_0 is prime to p . In particular w_0 is a unit in \mathbb{Z}_p .

Let $u = u_0 w_0^{-1}$, $v = v_0 w_0^{-1}$, and $z = z_0 w_0^{-1}$ in \mathbb{Z}_p . Then $(u, v, 1, z)$ also solves (12) modulo p . So $u \equiv v^2$, and hence $av^4 + bv^2 + c \equiv dz^2$, modulo p .

We first consider the case where $z \equiv 0$ modulo p . In this case v is a root, modulo p , of the polynomial $f(T) = aT^4 + bT^2 + c$. By Lemma 14, there is a $t \in \mathbb{Z}_p$ such that $f(t) = 0$. Observe that $(t^2, t, 1, 0)$ is a \mathbb{Z}_p -solution to (12).

Now suppose $z \not\equiv 0$ modulo p . Then z is a root, modulo p , of the polynomial $f(T) = dT^2 - (av^4 + bv^2 + c)$. Observe that $f'(z) = 2dz \not\equiv 0$ modulo p . By Hensel's lemma (Proposition 5) there is a $t \in \mathbb{Z}_p$ so that $f(t) = 0$. In particular $(v^2, v, 1, t)$ is a \mathbb{Z}_p -solution to (12). \square

Remark. For more on elliptic curves over \mathbb{Q} , consult [1], [15], and [14]. At a more advanced level see [10].

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