

## On a Sequence Arising in Series for $\pi$

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**Abstract.** In a recent investigation of dihedral quartic fields [6] a rational sequence  $\{a_n\}$  was encountered. We show that these  $a_n$  are positive integers and that they satisfy surprising congruences modulo a prime  $p$ . They generate unknown  $p$ -adic numbers and may therefore be compared with the cubic recurrences in [1], where the corresponding  $p$ -adic numbers are known completely [2]. Other unsolved problems are presented. The growth of the  $a_n$  is examined and a new algorithm for computing  $a_n$  is given. An appendix by D. Zagier, which carries the investigation further, is added.

**1. Introduction.** The sequence  $\{a_n\}$  that begins with

$$(1) \quad a_1 = 1, \quad a_2 = 47, \quad a_3 = 2488, \quad a_4 = 138799, \\ a_5 = 7976456, \quad a_6 = 467232200,$$

and which is defined below, is encountered in a set of remarkable convergent series for  $\pi$ . These are (see [6]):

$$(2) \quad \pi = \frac{1}{\sqrt{N}} \left( -\log|U| - 24 \sum_{n=1}^{\infty} (-1)^n \frac{a_n}{n} U^n \right),$$

where  $N$  is a positive integer and  $U = U(N)$  is a real algebraic number determined by  $N$ . Some of these series are remarkable because of their almost unbelievably rapid rates of convergence.

For example, for  $N = 3502$ , (2) converges at 79 decimals per term and its leading term, namely

$$-\frac{1}{\sqrt{3502}} \log U,$$

differs from  $\pi$  by less than  $7.37 \cdot 10^{-82}$ . In this case,

$$(3) \quad U = U(3502) = (2defg)^{-6},$$

where

$$(4) \quad d = D + \sqrt{D^2 - 1}, \quad e = E + \sqrt{E^2 - 1}, \\ f = F + \sqrt{F^2 - 1}, \quad g = G + \sqrt{G^2 - 1},$$

for the quadratic surds

$$(5) \quad D = \frac{1}{2}(1071 + 184\sqrt{34}), \quad E = \frac{1}{2}(1553 + 266\sqrt{34}), \\ F = 429 + 304\sqrt{2}, \quad G = \frac{1}{2}(627 + 442\sqrt{2}).$$

In this example, the six  $a_n$  in (1) already give  $\pi$  correctly to over 500 decimals.

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For  $N = 2737$ , and the more general

$$(6) \quad U = (-1)^N (2defg)^{-6},$$

the quadratic surds

$$(7) \quad \begin{aligned} D &= \frac{1}{2}(621 + 49\sqrt{161}), & E &= \frac{1}{4}(321 + 25\sqrt{161}), \\ F &= \frac{1}{4}(393 + 31\sqrt{161}), & G &= \frac{1}{4}(2529 + 199\sqrt{161}), \end{aligned}$$

and (4) unchanged, define its negative value of  $U(2737)$ . Now (2) converges at only 69 decimals per term. See [6] for other examples of even and odd  $N$ , and the corresponding positive and negative values of  $U$ , where (2) also converges very rapidly.

The definition given in [6] of  $a_n$  is rather complicated. We have a relation

$$(8) \quad U = V \prod_{n=1}^{\infty} (1 + V^n)^{24}$$

between our  $U = U(N)$  and the number

$$(9) \quad V = V(N) = (-1)^N e^{-\pi\sqrt{N}}.$$

The inversion of (8) gives  $V$  as a power series in  $U$ :

$$(10) \quad V = \sum_{n=1}^{\infty} (-1)^{n-1} c_n U^n$$

that begins with  $c_1 = 1, c_2 = 24, c_3 = 852, \dots$ . Now, in the power series for

$$(11) \quad \log \left\{ \prod_{n=1}^{\infty} (1 + V^n) \right\} = V + \frac{V^2}{2} + \dots,$$

substitute (10), and thereby define  $a_n$  recursively by

$$(12) \quad \sum_{n=1}^{\infty} (-1)^{n-1} \frac{a_n}{n} U^n = \log \left\{ \prod_{n=1}^{\infty} (1 + V^n) \right\}.$$

Then, the logarithm of (8) gives us (2).

In [6], only the six coefficients in (1) were given, since they were computed by hand, a tedious operation. (The original  $a_n$  so computed contained an error which was discovered when R. Brent kindly attempted to verify (2) for  $N = 3502$  to the aforementioned 500 decimals.) Clearly, the  $a_n$  are best calculated using a digital computer. The first 100 values of  $a_n$  and  $c_n$  were so computed in about 8 minutes. The first 50 values of  $a_n$  and  $c_n$  are given in Tables 1 and 2.

**2. Properties of  $a_n$ .** A. We observe that all  $a_n$  in Table 1 are positive integers. It was obvious from the recursion above that the  $a_n$  are rational but not that they are positive and integral. However, we prove below that

$$(13) \quad 24a_n \text{ is the coefficient of } x^n \text{ in } \prod_{k=1}^{\infty} (1 + x^{2k-1})^{24n},$$

which implies that  $a_n$  is a positive integer.

B. We observe that all  $a_n$  in Table 1 satisfy

$$(14) \quad a_n \text{ is odd if and only if } n \text{ is a power of 2.}$$

This unexpected result is reminiscent of C. R. Johnson's conjecture for the parity of the number of subgroups of the classical modular group of a given index  $N$ , see [7]. That conjecture was proved by Stothers and, independently, by A. O. L. Atkin. The present observation (14) is proved below.

C. A striking paradox about this proven (14) for the parity of  $a_n$  is this: As presented above, the  $c_n$  in (10) would appear to constitute a simpler sequence than our  $a_n$  in (12), since its definition is much more direct. Nonetheless, we have been unable to determine the parity of  $c_n$ . In Table 2 one readily observes that

$$(14a) \quad c_n \text{ is odd only when } n = 8k + 1 \text{ and is odd if } k = 0, 1, 2, 4, 6.$$

But what are these  $k$ ? We do not know, and do not even have a conjecture for the parity of  $c_n$ .

It is easy to prove (14a) and to compute  $c_n$  modulo 2. The parity of  $c_n$  appears to be random with increasing  $k$  just as is the parity of the unrestricted partition function  $p(n)$ . (See [8] for the latter.) As for the claim above that we have a paradox here, see Zagier's comment in the appendix.

D. A second, more important paradox concerns  $a_n$  modulo 3. We conjectured

$$(15) \quad a_n \not\equiv 0 \pmod{3}$$

for all  $n$ . While (15) appears simpler than (14), we did not prove it. Every positive integer  $n$  has a unique representation

$$(16) \quad n = 3^k(3m \pm 1)$$

with nonnegative  $k, m$ . A stronger conjecture than (15) is

$$(17) \quad a_{3^k(3m \pm 1)} \equiv \pm 1 \pmod{3}.$$

For greater clarity, let us rewrite (17) as follows:

$$(18a) \quad a_{3m+1} \equiv 1 \pmod{3},$$

$$(18b) \quad a_{3m-1} \equiv -1 \pmod{3},$$

$$(18c) \quad a_{3m} \equiv a_m \pmod{3}.$$

These are clearly equivalent to (17). We did not prove the *simple-looking* (18a) and (18b). The more *subtle-looking* (18c) we did prove; it is a simple corollary of a much more general congruence given in E below.

We did verify (17) up to  $a_{143} \equiv -1 \pmod{3}$  by computer, and we both believed it to be true. After we finished the first version of this paper, we showed the conjecture to D. Zagier, and, as we expected, he proved it. See the appendix.

E. The important general congruence alluded to above, and proved below, is

$$(19) \quad a_{mp^k} \equiv a_{mp^{k-1}} \pmod{p^k},$$

valid for every prime  $p$  and all positive integers  $m$  and  $k$ . For  $k = 1$  this gives us

$$(20) \quad a_{mp} \equiv a_m \pmod{p}$$

and (18c) is obviously the case  $p = 3$ .

Congruence (20) is computationally useful. For example, what is  $a_{94}$  modulo 94? Since

$$a_{2 \cdot 47} \equiv a_2 = 47 \pmod{47},$$

we have  $a_{94} \equiv 0 \pmod{47}$ . But also  $a_{94} \equiv 0 \pmod{2}$ , by (14). Therefore  $a_{94} \equiv 0 \pmod{94}$ . Similarly, we can evaluate  $a_{2p}$  modulo  $2p$  for any prime  $p$ , and in particular we see that, for any prime  $p$ ,

$$(21) \quad a_{2p} \not\equiv 1 \pmod{2p}.$$

F. The choice  $m = 1$  in (20) gives us

$$(22) \quad a_p \equiv a_1 \equiv 1 \pmod{p},$$

which we call the *Fermat Property*. It is a necessary condition for primality. Of course, we ask: Is

$$(23) \quad a_n \equiv 1 \pmod{n}, \quad n > 1,$$

a sufficient condition for primality?

We have just seen in (21) that  $n = 2p$  can never satisfy (23). But consider

$$a_3 = 2488 = 3 \cdot 829 + 1.$$

Since 829 is prime, we have by (20) that

$$a_{2487} \equiv a_3 \equiv 1 \pmod{829},$$

and similarly

$$a_{2487} \equiv a_{829} \pmod{3}.$$

But  $829 = 3m + 1$ , and since (18a) is now true, we also have

$$(24) \quad a_{2487} \equiv 1 \pmod{3}.$$

Then (23) holds for the composite  $2487 = 3 \cdot 829$ . So (23) is not a sufficient condition for primality. Even if it were, it would not be a *practical* test for primality. The calculation of  $a_n$  modulo  $n$  requires at least  $O(n)$  operations by any algorithm known to us.

G. We return to (19) and specialize in a different direction:  $m = 1$  gives us

$$(25) \quad a_{p^k} \equiv a_{p^{k-1}} \pmod{p^k}.$$

Fix  $p$  and consider the sequence

$$(26) \quad \{a_{p^k} \text{ modulo } p^k\}, \quad k = 1, 2, 3, \dots$$

If we write these numbers to the base  $p$ , (25) guarantees that each time  $k$  is increased by 1, and we add one more  $p$ -adic digit on the left, *all the earlier  $p$ -adic digits on the right remain unchanged*. Thus, for each  $p$ , the sequence (26) defines a  $p$ -adic number.

For example, for  $p = 2$ , (26) begins (in decimal) as 1, 3, 7, 15, 15, 47, ..., and so we have the 2-adic number (reading from right to left)

$$\dots 1000101111. \quad (\text{base } 2).$$

Similarly, for  $p = 3$  and 5, we have

$$\dots 0111. \quad (\text{base } 3)$$

$$\dots 411. \quad (\text{base } 5).$$

But what are these  $p$ -adic numbers? We do not know. Are they algebraic or transcendental? We do not know. Contrast this ignorance with the situation in I below.

We do have, for every  $p$ ,

$$(27) \quad a_{p^2} \equiv 1 + p \pmod{p^2},$$

so the first two  $p$ -adic digits on the right are both 1. The first 1 follows from the Fermat Property (22) but the second 1 does *not* follow from the general congruence (19), and again contrasts with the situation in I below. This (27) was first proved by our colleague L. Washington. Our proof below is different.

Perhaps we should note that the sequence

$$(28) \quad \langle a_{p^k} \rangle, \quad k = 1, 2, 3, \dots$$

defines the same  $p$ -adic number that (26) does. The latter looks a little simpler since it adds exactly one  $p$ -adic digit each time.

H. After we discovered (18c), we were inspired to generalize it to (19) because of a recent paper [1] concerning some entirely different sequences; namely, a doubly infinite set of cubic recurrences. It suffices for our discussion here to examine only one of these recurrences. Let

$$(29) \quad A(1) = 1, \quad A(2) = 1, \quad A(3) = 4, \quad A(n+3) = A(n+2) + A(n).$$

We have [1]

$$(30) \quad A(mp^k) \equiv A(mp^{k-1}) \pmod{p^k}$$

just as before. So we also have the Fermat Property and  $p$ -adic numbers defined by

$$(31) \quad \langle A(p^k) \pmod{p^k} \rangle.$$

I. But the  $A(n)$  are nonetheless quite different than the  $a_n$ . First, since

$$A(4) \equiv 1 \pmod{4}, \quad A(9) \equiv 4 \pmod{9},$$

(27) does not hold, and the second  $p$ -adic digit is not invariant. Second, we can identify the  $p$ -adic numbers (31). For example, for  $p = 2$ , we now have

$$\dots 100101_2 = x \pmod{2^k} \quad (\text{base } 2).$$

Squaring this, it is easy to show that

$$x^2 + x + 2 = 0,$$

and so  $x$  is one of the 2-adic numbers

$$\frac{1}{2}(-1 \pm \sqrt{-7}).$$

In fact, for every  $p$ , (31) is an abelian algebraic integer; see [1], [2].

The evaluation of these algebraic integers is of much algorithmic interest and is also of much mathematical interest since, e.g., it leads to new ideas in cyclotomy; see [5]. But more to the present investigation, this  $p$ -adic approach enables one to solve problems about  $A(n)$  that were previously intractable, as in [2].

One might hope that the determination of the  $p$ -adic numbers in (26) would be equally valuable for  $a_n$ . Presumably, the distinctive property (27) plays a role in their arithmetic characterization. We commend these problems to the reader.

J. If we generalize (31) to

$$(32) \quad \langle A(mp^k) \pmod{p^k} \rangle$$

for  $p$  fixed, and  $m$  any integer, we define a set of  $p$ -adic numbers. This set is finite, and each of these numbers is either an algebraic conjugate of that for  $m = 1$ , or is a related abelian integer of a lower degree.

Similarly, in the present investigation,

$$(33) \quad \{a_{mp^k} \text{ modulo } p^k\},$$

with  $m$  a fixed positive integer, defines a  $p$ -adic number for each  $m$  generalizing (26). But we have not seriously examined this set of  $p$ -adic numbers and know little about it.

K. Let us note some other differences between  $A(n)$  and  $a_n$ . The former sequence is periodic modulo  $p$  for every  $p$ , but the latter is not. The former is a reversible recurrence, and so we have

$$A(0) = 3, \quad A(-1) = 0, \quad A(-2) = -2, \dots,$$

while  $a_n$  is not defined for  $n < 1$ . The value of  $A(n)$  modulo  $n$  can be computed in  $O(\log n)$  operations. We know of no algorithm that is that efficient for our  $a_n$  modulo  $n$ . We have

$$A(n) = \alpha^n + \beta^n + \gamma^n$$

for known values of  $\alpha, \beta, \gamma$  while we know of no explicit formula for  $a_n$ .

Since  $a_n$  and  $A(n)$  are so very different, it is all the more surprising that they have, in (19) and (30), an elaborate, important property in common. We call this property the *generalized p-adic law*.

Naturally, one asks: Can one characterize all sequences  $\alpha(n)$  that satisfy this law? This may already be known.

Zagier also comments on the comparison of  $a_n$  and  $A(n)$ .

L. We now turn to the growth of the  $a_n$ . In the analytic function  $V(U)$  in (10) the closest singularity to the point  $U = 0, V = 0$  is the branch point at  $U = -\frac{1}{64}$ ,  $V = -e^{-\pi}$ ; see [6, Appendix B]. Therefore, the radius of convergence of (10) is  $\frac{1}{64}$ , and it follows that

$$(34) \quad \lim_{n \rightarrow \infty} \frac{c_{n+1}}{c_n} = 64.$$

In the substitution of (10) into (11), the growth of the  $a_n$  is dominated by the growth of the  $c_n$ , and it may be shown that also

$$(35) \quad \lim_{n \rightarrow \infty} \frac{a_{n+1}}{a_n} = 64.$$

M. We therefore have the asymptotic formula

$$(36) \quad \log a_n \sim n \log 64,$$

but an asymptotic formula for  $a_n$  itself was lacking. We expected that

$$(37) \quad a_n \sim \frac{C}{n^\beta} (64)^n, \quad C, \beta \text{ constants},$$

but we did not prove it.

In the Appendix, Zagier determines that  $\beta = \frac{1}{2}$  (as we expected), and that

$$C = \frac{\sqrt{\pi}}{12} \left( \frac{\Gamma(3/4)}{\Gamma(1/4)} \right)^2.$$

Further, he gives two more terms in the asymptotic series, and thereby enables one to estimate  $a_n$  very accurately.

Prior to this work we had already found the inequalities (38) below, and since these are of some interest, we include the derivation.

$$(38) \quad \frac{1}{3\sqrt{n}} (63.87)^n < 24a_n < (64)^n.$$

N. Zagier's evaluation of  $C$  suggests the following sequel. This  $C$  is closely related to the famous lemniscate constant, and, in retrospect, some such result should have been expected. In [6], the group  $C(4)$  was basic, and therefore our sequence  $a_n$  is intimately connected with this group. But the lemniscate constant often arises with  $C(4)$ ; for example,  $Q(\sqrt{-14})$  has  $C(4)$  as its class group, and, in counting numbers of the form  $u^2 + 14v^2$ , the lemniscate constant enters via the constant  $\beta_{14}$  referred to in [9, Eq. (5)].

Now, in the modular group, one encounters  $\rho = \sqrt[3]{1}$  as well as  $i = \sqrt[4]{1}$ , and therefore  $C(3)$  as well as  $C(4)$ , and [6, p. 405] specifically refers to analogous theories for  $C(3)$  and  $C(6)$ . So, there may well be other sequences analogous to  $a_n$  that would arise in this way. We have not yet studied this.

In the quadratic form  $4u^2 + 2uv + 7v^2$  we do have class number 3, and in counting numbers of *this* form one does indeed encounter a constant which contains  $\Gamma(1/6)$  instead of  $\Gamma(1/4)$ ; see [10, Eq. (5)]. If there are such sequences, one would expect Zagier's calculations to have analogues here.

### 3. Proofs of the Theorems. The function

$$y = x \prod_{k=1}^{\infty} (1 + x^k)^{24}$$

defined in (8) (the variable names have been changed) is of importance in the theory of the elliptic modular functions.  $y$  is a Hauptmodul for the congruence subgroup  $\Gamma_0(2)$  of the classical modular group  $\Gamma$ , considered as a function of the complex variable  $\tau$ , where  $x = \exp(2\pi i\tau)$ ,  $\text{im } \tau > 0$ . (See [4] for a good general reference on this topic.) However, all that is required here is a formal study of the coefficients of  $y^n$ , where  $n$  is an integer. In this connection certain complex integral formulas associated with the inversion of a function of the form  $y = x + b_2x^2 + \dots$  (or the reversion of a power series of this form) will be used freely. These are classical, and may be found for example in the book by Behnke and Sommer [3].

The numbers  $a_n$  are defined by the relationship (12), rewritten as

$$(39) \quad \log y - \log x = 24 \sum_{n=1}^{\infty} (-1)^{n-1} \frac{a_n}{n} y^n.$$

Differentiating (39) with respect to  $y$ , and then multiplying by  $y$ , we have that

$$(40) \quad 1 - \frac{y}{x} \frac{dx}{dy} = 24 \sum_{n=1}^{\infty} (-1)^{n-1} a_n y^n.$$

Hence for some suitable positive number  $r$ , we have that

$$(-1)^{n-1} 24a_n = \frac{1}{2\pi i} \int_{|y|=r} \left( 1 - \frac{y}{x} \frac{dx}{dy} \right) y^{-n-1} dy,$$

so that, for  $n \geq 1$ ,

$$(-1)^{n-1} 24a_n = \frac{1}{2\pi i} \int_{|y|=r} \left( \frac{1}{x} \frac{dx}{dy} \right) y^{-n} dy.$$

This implies that, for some suitable positive number  $r'$ ,

$$\begin{aligned} (-1)^{n-1} 24a_n &= \frac{1}{2\pi i} \int_{|x|=r'} \frac{1}{x} y^{-n} dx \\ &= -\frac{1}{2\pi i} \int_{|x|=r'} x^{-n-1} \prod_{k=1}^{\infty} (1+x^k)^{-24n} dx. \end{aligned}$$

It follows that, for  $n \geq 1$ ,  $(-1)^n \cdot 24a_n$  is the coefficient of  $x^n$  in the power series expansion of  $\prod_{k=1}^{\infty} (1+x^k)^{-24n}$ . If we use the fact that

$$\prod_{k=1}^{\infty} (1+x^k)^{-1} = \prod_{k=1}^{\infty} (1-x^{2k-1}),$$

and replace  $x$  by  $-x$ , we obtain (13) and write

**THEOREM 1.** *The number  $24a_n$  defined by (39) is the coefficient of  $x^n$  in the infinite product  $\prod_{k=1}^{\infty} (1+x^{2k-1})^{24n}$ .*

This proves immediately that these numbers are positive, but a small additional discussion is required to prove that  $a_n$  is an integer (because of the factor 24).

We set

$$(41) \quad \prod_{k=1}^{\infty} (1+x^{2k-1})^{24n} = \sum_{k=0}^{\infty} C_n(k) x^k,$$

so that

$$(42) \quad 24a_n = C_n(n).$$

We find by logarithmic differentiation of (41) and known properties of Lambert series that the integers  $C_n(k)$  satisfy the recurrence formula

$$(43) \quad kC_n(k) = 24n \sum_{s=1}^k (-1)^{s-1} \sigma^*(s) C_n(k-s), \quad k \geq 1,$$

where  $C_n(0) = 1$ , and

$$(44) \quad \sigma^*(s) = \sum_{\substack{d|s \\ d \text{ odd}}} d.$$

For the choice  $k = n$ , (42) and (43) imply that

$$(45) \quad a_n = \sum_{s=1}^n (-1)^{s-1} \sigma^*(s) C_n(n-s),$$

which shows at once that  $a_n$  is an integer. That is, we have proved

**THEOREM 2.** *The numbers  $a_n$  defined by (39) are positive integers.*

Our next objective is to prove (14), which states the remarkable fact that  $a_n$  is odd if and only if  $n$  is a power of 2. For this purpose we need to know the parity of the function  $\sigma^*(s)$ , defined by (44). We have the following simple lemma, whose proof

we omit:

**LEMMA 1.** *The function  $\sigma^*(s)$  is odd if and only if  $s$  is a square, or twice a square.*

This lemma and formula (45) imply that

$$(46) \quad a_n \equiv \sum C_n(n - s^2) + \sum C_n(n - 2s^2) \pmod{2}.$$

In the first summation,  $s$  runs over all positive integers such that  $s^2 \leq n$ , and, in the second summation,  $s$  runs over all positive integers such that  $2s^2 \leq n$ .

First note that

$$(1+u)^{16} \equiv (1+u^2)^8 \pmod{16},$$

where the congruence means that coefficients of corresponding powers of  $u$  are congruent. This readily implies that

$$\prod_{k=1}^{\infty} (1+x^{2k-1})^{48n} \equiv \prod_{k=1}^{\infty} (1+x^{4k-2})^{24n} \pmod{16},$$

which in turn implies that

$$24a_{2n} \equiv 24a_n \pmod{16},$$

$$(47) \quad a_{2n} \equiv a_n \pmod{2}.$$

Congruence (47) is the special case  $p = 2$  of the general congruence (20), to be proved later.

Thus, in order to determine the parity of  $a_n$ , it is only necessary to choose  $n$  odd, which we now do. If we note that

$$\prod_{k=1}^{\infty} (1+x^{2k-1})^{24n} \equiv \prod_{k=1}^{\infty} (1+x^{16k-8})^{3n} \pmod{2},$$

we see that  $C_n(k)$  is even except possibly when  $k \equiv 0 \pmod{8}$ . Then (46) implies that

$$(48) \quad a_n \equiv \sum_{n-s^2 \equiv 0 \pmod{8}} C_n(n - s^2) + \sum_{n-2s^2 \equiv 0 \pmod{8}} C_n(n - 2s^2) \pmod{2}.$$

But  $n$  is odd. Thus the second sum in (48) is empty, and in the first sum  $s$  must be odd, implying that  $n \equiv 1 \pmod{8}$ . Put  $n = 8t + 1$ . Then

$$(49) \quad a_{8t+1} \equiv \sum_{s \text{ odd}} C_{8t+1}(8t+1 - s^2) \equiv \sum C_{8t+1}\left(8\left(t - \frac{r^2+r}{2}\right)\right) \pmod{2},$$

where  $r$  runs over all nonnegative integers such that  $\frac{1}{2}(r^2+r) \leq t$ .

We have

$$\begin{aligned} \sum_{k=0}^{\infty} C_{8t+1}(k)x^k &= \prod_{k=1}^{\infty} (1+x^{2k-1})^{24(8t+1)} \\ &\equiv \prod_{k=1}^{\infty} (1+x^{8k-16})^{3(8t+1)} \pmod{2}, \end{aligned}$$

so that

$$\sum_{k=0}^{\infty} C_{8t+1}(8k)x^k \equiv \prod_{k=1}^{\infty} (1+x^{2k-1})^{24t+3} \pmod{2}.$$

Thus

$$\prod_{k=1}^{\infty} (1 + x^{2k-1})^{-3} \cdot \sum_{k=0}^{\infty} C_{8t+1}(8k) x^k \equiv \prod_{k=1}^{\infty} (1 + x^{2k-1})^{24t} \pmod{2}.$$

Now use the Jacobi identity

$$\prod_{k=1}^{\infty} (1 - x^k)^3 = \sum_{k=0}^{\infty} (-1)^k (2k+1) x^{(k^2+k)/2}$$

and the fact that

$$\prod_{k=1}^{\infty} (1 + x^{2k-1})^{-3} \equiv \prod_{k=1}^{\infty} (1 - x^k)^3 \pmod{2}.$$

Then

$$\sum_{k=0}^{\infty} x^{(k^2+k)/2} \sum_{k=0}^{\infty} C_{8t+1}(8k) x^k \equiv \prod_{k=1}^{\infty} (1 + x^{2k-1})^{24t} \pmod{2}.$$

It follows that

$$\sum C_{8t+1}(8(t - \frac{1}{2}(r^2 + r)))$$

is congruent modulo 2 to the coefficient of  $x^t$  in  $\prod_{k=1}^{\infty} (1 + x^{2k-1})^{24t}$ . But this coefficient is odd if and only if  $t = 0$  (it is divisible by 24 otherwise, since then the coefficient is  $24a_t$ ). It follows from (49) that  $a_{8t+1}$  is odd if and only if  $t = 0$ .

Summarizing, we have proved

**THEOREM 3.** *The number  $a_n$  is odd if and only if  $n$  is a power of 2.*

Our next objective is to prove (19). If  $p$  is a prime and  $k$  a positive integer, then

$$(1 + u)^{p^k} \equiv (1 + u^p)^{p^{k-1}} \pmod{p^k},$$

where once again the congruence is understood to hold for corresponding powers of  $u$ . It follows that if  $m$  is any positive integer,

$$(50) \quad (1 + u)^{mp^k} \equiv (1 + u^p)^{mp^{k-1}} \pmod{p^k}.$$

Formula (50) now implies that

$$(51) \quad \prod_{s=1}^{\infty} (1 + x^{2s-1})^{24mp^k} \equiv \prod_{s=1}^{\infty} (1 + x^{2ps-p})^{24mp^{k-1}} \pmod{p^{k+\delta}},$$

where

$$\delta = \begin{cases} 3, & p = 2, \\ 1, & p = 3, \\ 0, & p > 3. \end{cases}$$

Comparing coefficients of  $x^{mp^k}$  on both sides of (51), we find that

$$24a_{mp^k} \equiv 24a_{mp^{k-1}} \pmod{p^{k+\delta}},$$

so that, for all primes  $p$ ,

$$a_{mp^k} \equiv a_{mp^{k-1}} \pmod{p^k}.$$

That is, we have proved

**THEOREM 4.** *Let  $p$  be a prime,  $m, k$  positive integers. Then*

$$(52) \quad a_{mp^k} \equiv a_{mp^{k-1}} \pmod{p^k}.$$

We now go on to formula (27), which reads

$$a_{p^2} \equiv 1 + p \pmod{p^2}, \quad p \text{ prime.}$$

Since (52) implies that

$$a_{p^2} \equiv a_p \pmod{p^2},$$

it is sufficient to prove that

$$a_p \equiv 1 + p \pmod{p^2}, \quad p \text{ prime.}$$

We may assume that  $p > 3$ , since the cases  $p = 2, 3$  may be verified directly. We have

$$(1+u)^p = 1 + u^p + \sum_{r=1}^{p-1} \binom{p}{r} u^r \equiv 1 + u^p + p \sum_{r=1}^{p-1} \frac{(-1)^{r-1}}{r} u^r \pmod{p^2},$$

so that

$$\frac{(1+u)^p}{1+u^p} \equiv 1 + p \sum_{r=1}^{p-1} \frac{(-1)^{r-1}}{r} \frac{u^r}{1+u^p} \pmod{p^2}.$$

Now choose  $u = x^{2k-1}$ , product for  $k = 1, 2, 3, \dots$ , and raise both sides to the 24th power. We get

$$\begin{aligned} \prod_{k=1}^{\infty} \frac{(1+x^{2k-1})^{24p}}{(1+x^{2kp-p})^{24}} &\equiv 1 + 24p \sum_{\substack{1 \leq r \leq p-1 \\ k \geq 1}} \frac{(-1)^{r-1}}{r} \frac{x^{r(2k-1)}}{1+x^{p(2k-1)}} \pmod{p^2}, \\ \prod_{k=1}^{\infty} (1+x^{2k-1})^{24p} &\equiv \prod_{k=1}^{\infty} (1+x^{2kp-p})^{24} \cdot S \pmod{p^2}, \end{aligned}$$

where

$$S = 1 + 24p \sum_{\substack{1 \leq r \leq p-1 \\ k \geq 1}} \frac{(-1)^{r-1}}{r} \frac{x^{r(2k-1)}}{1+x^{p(2k-1)}}.$$

Comparing coefficients of  $x^p$ , we find that

$$24a_p \equiv 24 + 24p \pmod{p^2},$$

so that

$$a_p \equiv 1 + p \pmod{p^2}.$$

We state this result as L. Washington's

**THEOREM 5.** *Let  $p$  be a prime. Then*

$$a_{p^2} \equiv a_p \equiv 1 + p \pmod{p^2}.$$

We note that these congruences may be strengthened, if desired. A slightly more involved proof along the same lines will show for example that

$$(53) \quad a_{p^k} \equiv a_{p^{k-1}} + p^k \pmod{p^{k+1}}.$$

However, it does not seem possible to determine  $a_{p^k}$  modulo  $p^k$  precisely, except for small values of  $k$ .

We now turn to the inequalities of (38). Theorem 1 implies that  $24a_n$  is equal to

$$(54) \quad \sum \binom{24n}{n_1} \binom{24n}{n_3} \binom{24n}{n_5} \dots n_1 + 3n_3 + 5n_5 + \dots = n, \quad n_i \geq 0.$$

Since  $n_1 = n$ ,  $n_3 = n_5 = \dots = 0$  is a permissible choice, we find that

$$(55) \quad 24a_n \geq \binom{24n}{n}.$$

A simple application of Stirling's formula gives

$$24a_n > \frac{1}{3\sqrt{n}} \left( \frac{24^{24}}{23^{23}} \right)^n > \frac{1}{3\sqrt{n}} (63.87)^n,$$

proving the lower bound.

For the upper bound, we have that if  $r$  is any number such that  $0 < r < 1$ , then

$$24a_n = \frac{1}{2\pi i} \int_{|x|=r} g(x)^n \frac{dx}{x},$$

where

$$g(x) = \frac{1}{x} \prod_{k=1}^{\infty} (1 + x^{2k-1})^{24}.$$

It follows that

$$(56) \quad 24a_n \leq g(r)^n.$$

Now the function  $g(x)$  is an entire modular function on the congruence subgroup  $\Gamma_0(4)$  of  $\Gamma$ , considered as a function of the complex variable  $\tau$ , where  $x = \exp(2\pi i\tau)$ , and  $\operatorname{im} \tau > 0$ . It is easy to show by the transformation formulae for  $g(x)$  that

$$g(e^{-\pi}) = 64.$$

Choosing  $r = e^{-\pi}$  in (56) gives

$$24a_n < 64^n,$$

which is the desired upper bound.

Summarizing, we have proved

**THEOREM 6.** *The number  $a_n$  satisfies the inequalities*

$$\frac{1}{3\sqrt{n}} (63.87)^n < 24a_n < 64^n.$$

**4. Computation.** The first dozen or so coefficients  $a_n$  were initially computed using the complicated formula (40). After Theorem 1 was discovered, recurrence formula (43) was used. The coefficients  $\sigma^*(s)$  are small and easily computed, and (43) is convenient and simple to implement. The practical programming problems that arise are consequences of the fact that the  $a_n$  become large. This is best handled by

computing them modulo a sufficient number of large primes, and then using the Chinese Remainder Theorem to recover their exact values.

The coefficients  $c_n$  were computed by means of a general program that reverts a power series  $y = x + \dots$ . This program computes the coefficients of the powers of  $y$  and then solves a triangular system of equations to determine the desired coefficients in the reverted power series  $x = y + \dots$ . Once again, residue arithmetic must be used, since the coefficients  $c_n$  also become large.

The computation of  $a_n$  modulo  $m$ , where some prime factors of  $m$  are small, is awkward (if not impossible) using formula (43), because of the necessity of the division there. The alternative here is to generate  $u = \prod_{k=1}^{\infty} (1 + x^{2k-1})$  modulo  $24m$  and then to form  $u^{2^n}$  by successive squarings modulo  $24m$ . This is time-consuming and becomes impractical if  $n$  is only moderately large; say  $n = 1000$ .

We note that multiprecision computation (rather than modular computation) would be even more time-consuming. In any case there is very little point in calculating the exact value of  $a_{1000}$ , say, since it is a number of some 1800 decimal digits.

TABLE 1.  $a_n, n = 1(1)50$ 

1	1
2	47
3	2488
4	138799
5	7976456
6	467232200
7	27736348480
8	1662803271215
9	100442427373480
10	6103747246289272
11	372725876150863808
12	22852464771010647496
13	1405886026610765892544
14	86741060172969340021952
15	5365190340823180439326208
16	332577246704242939511725615
17	20655377769544663820919905000
18	1285027807539621869480480977880
19	80066610886753513409821525593280
20	4995543732366526565060187887772024
21	312067903389730540416319245145039936
22	19516459352109724206910675815791735872
23	1221787478073080268912138739833447254528
24	76358881238278398609546573647116818306504
25	480139984980218828587254622298724299377856
26	301358552889212442951924121355286655092791360
27	18928524108186605379268259069278244869735006720
28	1189719542605042010945455887482239233732751142080
29	74824958481405101799295401923145498080031496317440
30	4708731584940969251488540213411242070133095720768000
31	296483323638911778793802123013217365155428610625064960
32	1867757103955424502042574350078071038555962934810664495
33	1177200955467256907707767829606512556434523730284672082280
34	74229820742983998523807878655148660941364964757170232076400
35	468265767264100613276353688819373189604961982881761635174080
36	29551678562704112676947743865736338547152307208873658542187480
37	1865683868325804077672683679775396443154060448210951169536087360
38	117628755093726564949180546646036389674409959383261406542090821440
39	74441259433548426510664621182339422182178689134172479673100078686720
40	4704546676230537649051669928635037299315044055233418643313504347890040
41	2974106963802275104735846219245975459858777997951261584830786025989440
42	18807176292551896455842616399574167855948518855982280636468413444438841280
43	1189632505858785415664268185396568316810012962868095237190924015678644805120
44	75269434592700558660145646818728077669744495747378078929068356710829357904960
45	476360735739477078702262301306618196904330454320361725678046117626114845601280
46	30155021935765532295890419874813965594027213870157414253528789096123355242370560
47	19093491105382437947961430595496009051927469794600124607374594862297809973497425920
48	1209229421853128214532165231904398024088456532579184673374765702204525386892709582280
49	7659946222217148821746956280755544840329820375936645628428503967599842536403748392640
50	4853249476279584943018752544135518205835823652569328104071808597099976302206777672382272

TABLE 2.  $c_n, n = 1(1)50$ 

1.	1
2.	24
3.	852
4.	35744
5.	1645794
6.	80415216
7.	4094489992
8.	214888573248
9.	11542515402255
10.	631467591949480
11.	35063315239394764
12.	1971043639046131296
13.	111949770626330347638
14.	6414671157989386260432
15.	370360217892318010055832
16.	21525284426246779936288192
17.	1258348271935918462435403307
18.	73942189694396970582980105352
19.	4364976407960556546884928368476
20.	258741036471764253091461317733856
21.	15394586990299636314282137771674830
22.	919051542126841276042022053610468752
23.	55036467624031911199129205093854619064
24.	3305113970018146870837951018822929583296
25.	198997564644299363614619190584670328932936
26.	12010095419986698523773417250172646465263808
27.	72647806449307612142334095641037351570840864
28.	44030358964408484455732048896063797435000101120
29.	2673788167993641289448328163141757626940496197160
30.	162657220544413978163790054177951326622909359275200
31.	991152768538319572181329029687839972182179189040524
32.	604899283848988432022069057045272028344035971329679616
33.	36970837629844039304385084970877592615837024206916373053
34.	2262723529449336738110964266117808613673092565887151549624
35.	138664468558308431577618908119374772575631693607388403107204
36.	850802599436786189027759227466083399661217762484511042274592
37.	522628821564568754438041506364388503224274143202783433146082586
38.	32138985548624371564064047392187046675586611595448962068083978800
39.	1978429759430649446757266681537394592324196828947816361679884306280
40.	1219090761045628549361477803646674943537124539846206817532045147200
41.	75109522364236515389428901416024822280758718735041665624856781401845142
42.	464157063121846868150595275179448760027913195093138271111529615837395088
43.	28677467647508968049978935619470366659282071479283246492919997795984278904
44.	177324166440261671057023088242500753890613421415490637996700519568471249856
45.	10973131487740245883363217526258373371002193645670427761282465837822892310196
46.	6795384565685668272289146836919987952721991497880544929801024614700081667049312
47.	421118690078289455115442968174088626001358532117276172625513521520959714092751440
48.	26114944381531477954478722733563254649992514499751868887410774442010809229803648
49.	1620524841254019270695075088632356864108000251247290974011208956749850387668408933895
50.	100621989538697666940849746551782896264800698167286014343658307743170090611911363941160

## APPENDIX

By D. Zagier  
 Asymptotics and Congruence Properties of the  $a_n$

In this appendix we prove an asymptotic formula and a congruence modulo 3 for the numbers  $a_n$ , assuming various more or less well-known facts from the theory of modular forms whose proofs can be found in standard textbooks on modular and elliptic functions (e.g. Lang's or Weil's).

Let  $\tau$  denote a variable in the upper half-plane,  $q = e^{2\pi i\tau}$ , and  $U(\tau) = q\prod(1 + q^n)^{24}$  ( $q$  and  $U$  were denoted by  $V$  and  $U$  in Section 1 and by  $x$  and  $y$  in Section 3). Then  $U(\tau) = \Delta(2\tau)/\Delta(\tau)$ , where  $\Delta(\tau) = q\prod(1 - q^n)^{24}$  is the usual

discriminant function, so  $U$  is a nowhere vanishing modular function on  $\Gamma_0(2)$  and its logarithmic derivative

$$(1) \quad f(\tau) = \frac{1}{2\pi i} \frac{U'(\tau)}{U(\tau)} = 1 + 24 \sum_{n=1}^{\infty} \sigma^*(n) q^n \quad (\sigma^* \text{ as in (44)})$$

is a modular form of weight 2 on  $\Gamma_0(2)$ . The definition of  $a_n$  can be expressed as

$$(2) \quad \frac{1}{f(\tau)} = 1 + 24 \sum_{n=1}^{\infty} (-1)^n a_n U(\tau)^n,$$

an identity valid in a neighborhood of  $\tau = i\infty$  (it cannot be valid for all  $\tau$  for which the series converges, since  $U$  is  $\Gamma_0(2)$ -invariant and  $f$  is not). From the formula for the number of zeros of a modular form, we see that  $f(\tau)$  vanishes only at points  $\tau$  which are  $\Gamma_0(2)$ -equivalent to  $\tau_0 = (1+i)/2$  (that  $f$  does vanish at  $\tau_0$  can be seen by applying the transformation equation of  $f$  to  $(\begin{smallmatrix} 1 & -1 \\ 2 & 1 \end{smallmatrix}) \in \Gamma_0(2)$ ), and (1) then shows that  $\tau \rightarrow U(\tau)$  is locally biholomorphic except at these points. Hence the only singularity in (2) occurs at  $U = U(\tau_0) = -1/64$ , so to obtain the asymptotics of the  $a_n$  we must look at the Taylor series expansions of  $f$  and  $U$  near  $\tau_0$ . In view of (1) and the equation  $f(\tau_0) = 0$ , it will suffice for this to compute the derivatives  $f^{(\nu)}(\tau_0)$  for  $\nu \geq 1$ .

Now the derivative of a modular form is not a modular form, but, if  $F$  is a modular form of weight  $k$  on a subgroup  $\Gamma$  of  $SL(2, \mathbb{Z})$ , then  $F' - (\pi ik/6)E_2 F$  is a modular form of weight  $k+2$  on  $\Gamma$ , where  $E_2 = 1 - 24\sum_{n>1}(\sum_{d|n} d)q^n$  is the usual “Eisenstein series of weight 2 on  $SL(2, \mathbb{Z})$ ” (not actually a modular form), related to  $f$  by  $f(\tau) = 2E_2(2\tau) - E_2(\tau)$ . Applying this fact  $\nu$  times and using the identity  $E'_2 = (\pi i/6)(E_2^2 - E_4)$ , where  $E_4 = 1 + 240\sum_{n>1}(\sum_{d|n} d^3)q^n$  is the Eisenstein series of weight 4 on  $SL(2, \mathbb{Z})$ , we find by induction that the function

$$(3) \quad \sum_{\mu=0}^{\nu} \binom{\nu}{\mu} \frac{\Gamma(k+\nu)}{\Gamma(k+\mu)} \left(-\frac{\pi i}{6} E_2\right)^{\nu-\mu} F^{(\mu)}$$

is a modular form of weight  $k+2\nu$  on  $\Gamma$ . We apply this to  $F = f$ ,  $\Gamma = \Gamma_0(2)$ ,  $k = 2$ . All modular forms on  $\Gamma_0(2)$  are polynomials in  $f$  and  $E_4$  (this follows easily from the formulas for the dimensions of the spaces of modular forms of given weight), so we can identify (3) by computing the first few terms of its  $q$ -expansion; we find

$$\begin{aligned} f' - \frac{\pi i}{3} E_2 f &= -\frac{\pi i}{3} (2f^2 - E_4), \\ f'' - \pi i E_2 f' - \frac{\pi^2}{6} E_2^2 f &= -\frac{\pi^2}{6} f E_4, \\ f''' - 2\pi i E_2 f'' - \pi^2 E_2^2 f' + \frac{\pi^3 i}{9} E_2^3 f &= \frac{\pi^3 i}{9} f^2 (4f^2 - 3E_4), \end{aligned}$$

etc. At  $\tau = \tau_0 = (1+i)/2$  we have  $f = 0$ ,  $E_2 = 6/\pi$  and  $E_4 = -12\alpha^4$ , where

$$\alpha = \frac{1}{2\sqrt{\pi}} \frac{\Gamma(1/4)}{\Gamma(3/4)} = 0.834626841678 \dots$$

(this follows from the well-known  $E_2(i) = 3/\pi$  and  $E_4(i) = 3\alpha^4$  together with the transformation properties of  $E_2$  and  $E_4$  under  $SL(2, \mathbb{Z})$ ). Hence we find inductively from the above formulas the values

$$f'(\tau_0) = -4\pi i\alpha^4, \quad f''(\tau_0) = 24\pi\alpha^4, \quad f'''(\tau_0) = 144\pi i\alpha^4$$

and, continuing in the same way,

$$f^{(iv)}(\tau_0) = -960\pi\alpha^4, \quad f^{(v)}(\tau_0) = -7200\pi i\alpha^4 - 96\pi^5 i\alpha^{12}.$$

Using (1), we obtain the Taylor expansions

$$f(\tau_0 + i\epsilon) = 4\pi\alpha^4(\epsilon - 3\epsilon^2 + 6\epsilon^3 - 10\epsilon^4 + (15 + \pi^4\alpha^8/5)\epsilon^5 + \dots)$$

and

$$U(\tau_0 + i\epsilon) = -\frac{1}{64}e^{-4\pi^2\alpha^4(\epsilon^2 - 2\epsilon^3 + 3\epsilon^4 - 4\epsilon^5 + (5 + \pi^4\alpha^8/3)\epsilon^6 + \dots)}.$$

The second of these expresses  $\sqrt{1 + 64U}$  as a power series in  $\epsilon$  with leading term  $2\pi\alpha^2\epsilon$ ; inverting this power series and substituting the result into the Taylor expansion of  $f$ , we can write  $1/f$  as a Laurent series in  $(1 + 64U)^{1/2}$ :

$$\begin{aligned} \frac{1}{f(\tau)} &= \frac{1}{2\alpha^2}(1 + 64U)^{-1/2} + \frac{1}{2\pi\alpha^4} + \frac{3 - \pi^2\alpha^4}{8\pi^2\alpha^6}(1 + 64U)^{1/2} \\ &\quad + \frac{1}{4\pi^3\alpha^8}(1 + 64U) + \frac{15 + 9\pi^2\alpha^4 - 4\pi^4\alpha^8}{96\pi^4\alpha^{10}}(1 + 64U)^{3/2} + \dots. \end{aligned}$$

Comparing this with (2) gives

$$\begin{aligned} a_n &= \frac{64^n}{24} \cdot 2^{-2n} \binom{2n}{n} \left( \frac{1}{2\alpha^2} - \frac{3 - \pi^2\alpha^4}{8\pi^2\alpha^6} \frac{1}{2n-1} \right. \\ &\quad \left. + \frac{15 + 9\pi^2\alpha^4 - 4\pi^4\alpha^8}{96\pi^4\alpha^{10}} \frac{3}{(2n-1)(2n-3)} + \dots \right) \\ &= \frac{64^n}{48\alpha^2\sqrt{\pi n}} \left( 1 - \frac{3}{8\pi^2\alpha^4} n^{-1} + \left( \frac{15}{64\pi^4\alpha^8} - \frac{1}{128} \right) n^{-2} + \dots \right). \end{aligned}$$

We have proved

**THEOREM.** *The sequence  $a_n$  has an asymptotic expansion of the form*

$$a_n = C \frac{64^n}{\sqrt{n}} \left( 1 - \frac{\alpha_1}{n} + \frac{\alpha_2}{n^2} + \dots \right),$$

with

$$C = \frac{\sqrt{\pi}}{12} \frac{\Gamma(3/4)^2}{\Gamma(1/4)^2} = 0.0168732651505 \dots,$$

$$\alpha_1 = 6 \frac{\Gamma(3/4)^4}{\Gamma(1/4)^4} = 0.07830067 \dots, \quad \alpha_2 = 60 \frac{\Gamma(3/4)^8}{\Gamma(1/4)^8} - \frac{1}{128} = 0.002405668 \dots.$$

We give two numerical examples.

$n$	$a_n$	$C \frac{64^n}{\sqrt{n}} (1 - \frac{\alpha_1}{n} + \frac{\alpha_2}{n^2})$
50	$4.853249476 \times 10^{87}$	$4.853249382 \times 10^{87}$
100	$6.996107097 \times 10^{177}$	$6.996107081 \times 10^{177}$

As a second application of the modular form description of the  $a_n$ , we prove the congruence properties (18a, b) of the numbers  $a_n$  (mod 3). These can be written in the form

$$na_n \equiv \begin{cases} 0 \pmod{3} & \text{if } 3 \mid n, \\ 1 \pmod{3} & \text{if } 3 \nmid n, \end{cases}$$

or

$$\sum_{n=1}^{\infty} (-1)^{n-1} n a_n U^n \equiv \frac{U(1-U)}{1+U^3} \pmod{3}.$$

On the other hand, differentiating (2) and substituting (1), we see that

$$f(\tau)^3 \sum_{n=1}^{\infty} (-1)^{n-1} n a_n U(\tau)^n = \frac{1}{48\pi i} f'(\tau) = \sum_{n=1}^{\infty} n \sigma^*(n) q^n.$$

Since  $f \equiv 1 \pmod{3}$ , we have to prove that

$$\frac{U(1-U)}{1+U^3} \equiv \sum_{n=1}^{\infty} n \sigma^*(n) q^n \pmod{3}.$$

From the description of modular forms on  $\Gamma_0(2)$  as polynomials in  $f$  and  $E_4$  it follows that the modular function  $U$  must be related to  $E_4/f^2$  by a fractional linear transformation; comparing the first few Fourier coefficients we find

$$\frac{E_4}{f^2} = \frac{1+256U}{1+64U}, \quad U = \frac{1}{64} \frac{E_4 - f^2}{4f^2 - E_4} = \frac{\phi}{f^2 - 64\phi},$$

where

$$\phi = \frac{1}{192} (E_4 - f^2) = q + 8q^2 + 28q^3 + \dots = \sum_{n \geq 1} b(n) q^n, \text{ say,}$$

a modular form of weight 4 on  $\Gamma_0(2)$ . Since  $E_4$  and  $f^2$  are congruent to 1 (mod 48), it is clear that  $4\phi$  has integral coefficients, so that the numbers  $b(n)$  are 3-integral, which is all we will need; actually, the  $b(n)$  themselves are integral, as one can see from the identity  $\phi = U(f^2 - 64\phi)$  or from the formula

$$\phi = \left( \sum_{\substack{n>0 \\ n \text{ odd}}} q^{n^2/8} \right)^8.$$

From  $U = \phi/(f^2 - 64\phi)$  we obtain

$$\begin{aligned} \frac{U(1-U)}{1+U^3} &= \frac{\phi(f^2 - 64\phi)(f^2 - 65\phi)}{(f^2 - 64\phi)^3 + \phi^3} \\ &\equiv \frac{\phi(f^2 - \phi)(f^2 + \phi)}{f^6} = \frac{\phi}{f^2} - \left(\frac{\phi}{f^2}\right)^3 \pmod{3}. \end{aligned}$$

Since  $f \equiv 1 \pmod{3}$ , the  $q$ -expansion of the right-hand side of this is congruent to  $\phi - \phi^3$  or  $\sum (b(n) - b(n/3))q^n$  modulo 3 (with the usual convention  $b(n/3) = 0$  if  $3 \nmid n$ ), so the congruence we have to prove is

$$(4) \quad n\sigma^*(n) \equiv b(n) - b(n/3) \pmod{3}.$$

The form  $E_4(2\tau) = 1 + 240\sum_{n \geq 1} \sigma_3(n)q^{2n}$  is a modular form of weight 4 on  $\Gamma_0(2)$  and hence a linear combination of  $f^2$  and  $E_4$  or of  $E_4$  and  $\phi$ . Comparing two Fourier coefficients gives  $E_4(2\tau) = E_4 - 240\phi$  or

$$\phi(\tau) = \frac{1}{240}(E_4(\tau) - E_4(2\tau)), \quad b(n) = \sigma_3(n) - \sigma_3(n/2).$$

Clearly  $\sigma_3(n) \equiv \sigma_3(n/3) \pmod{3}$  if  $3 \mid n$ , so (4) is true in this case. On the other hand,  $\sigma_3(n) \equiv \sigma_1(n) = \sum_{d \mid n} d \pmod{3}$  since  $d^3$  and  $d$  are congruent, and, combining the divisors  $d$  and  $n/d$ , we see that  $\sigma_1(n) \equiv 0 \pmod{3}$  if  $n \equiv -1 \pmod{3}$  or equivalently  $\sigma_1(n) \equiv n\sigma_1(n) \pmod{3}$  if  $n \not\equiv 0 \pmod{3}$ . Hence for  $3 \nmid n$  we have

$$\sigma_3(n) - \sigma_3(n/2) \equiv n(\sigma_1(n) - 2\sigma_1(n/2)) = n\sigma^*(n) \pmod{3}$$

as required.

Having proved the formula for  $a_n \pmod{3}$  we offer a conjectural formula for  $a_n \pmod{5}$ :

$$a_n \equiv \begin{cases} a_{n/5} & \text{if } 5 \mid n, \\ 0 & \text{if } n = 5k + \delta, 0 < \delta < 5, k \text{ odd}, \\ \delta \left(\frac{2r}{r}\right)^3 & \text{if } n = 10r + \delta, 0 < \delta < 5. \end{cases}$$

It is true up to  $n = 100$ .

Finally, we make a remark about the nature of the numbers  $a_n$ . Equation (2) suggests that the natural generalization of this sequence is the sequence  $\langle \alpha_n \rangle$  defined by a generating function of the form  $F = \sum \alpha_n u^n$ , where  $u$  is a Hauptmodul for some group  $\Gamma$  of genus 0 (e.g.  $\Gamma = SL_2(\mathbb{Z})$ ,  $u = j^{-1}$ ,  $\Gamma = \Gamma_0(2)$ ,  $u = U$ , or  $\Gamma = \Gamma_0(2) \cup \Gamma_0(2) \left(\begin{smallmatrix} 0 & -1/\sqrt{2} \\ \sqrt{2} & 0 \end{smallmatrix}\right)$ ,  $u = 1/(U + 2^{12}/U)$ ) and  $F$  a meromorphic modular form of some weight  $k$  on  $\Gamma$ . This definition includes both the  $a_n$  (with  $k = -2$ ) and the sequence  $\langle A(n) \rangle$  mentioned several times in the paper (since these satisfy a recursion with constant coefficients and hence  $\sum A(n)U^n$  is a rational function of  $U$  and therefore a modular form of weight  $k = 0$ ), which may explain their parallel properties. The sequence  $\langle c_n \rangle$  defined by (10) of the paper has no such interpretation, which may explain why it apparently does not have such nice arithmetic properties.

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