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On numbers of the form $n = x^2 + Ny^2$ and the Hecke groups $H(\sqrt{N})$

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1. Introduction

Hecke groups $H(\lambda)$ are the discrete subgroups of $PSL(2, \mathbb{R})$ generated by two linear fractional transformations

$$R(z) = -\frac{1}{z}$$
 and $T(z) = z + \lambda$,

where $\lambda \in \mathbb{R}$, $\lambda \ge 2$ or $\lambda = \lambda_q = 2\cos(\frac{\pi}{q})$, $q \in \mathbb{N}$, $q \ge 3$. These values of λ are the only ones that give discrete groups, by a theorem of Hecke [3]. It is well known that the Hecke groups $H(\lambda_q)$ are isomorphic to the free product of two finite cyclic groups of orders 2 and q, that is, $H(\lambda_q) \cong C_2 * C_q$. Let N be a fixed positive integer and x, y are integers. For N = 1, the answer of the question when a natural number n can be represented in the form $n = x^2 + Ny^2$, is given by Fermat's

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ABSTRACT

We consider the Hecke groups $H(\sqrt{N})$, $N \ge 2$ integer, to get some results about the problem when a natural number n can be represented in the form $n = x^2 + Ny^2$. Given a natural number n, we give an algorithm that computes the integers x and y satisfying the equation $n = x^2 + Ny^2$ for all $N \ge 2$.

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two-square theorem. In [2], B. Fine proved this theorem using the group structure of the modular group $H(\lambda_3) = PSL(2, \mathbb{Z})$. To solve the problem for N = 2 and N = 3, in [5], G. Kern-Isberner and G. Rosenberger dealt with the Hecke groups $H(\sqrt{2})$ and $H(\sqrt{3})$ where $\lambda_q = 2 \cos \frac{\pi}{q}$ and q = 4, 6, respectively. Aside from the modular group, these Hecke groups are the only ones whose elements are completely known [7]. Also, G. Kern-Isberner and G. Rosenberger extended these results for N = 5, 6, 7, 8, 9, 10, 12, 13, 16, 18, 22, 25, 28, 37, 58 by considering the groups G_N consisting of all matrices U of type (1.1) or (1.2):

$$U = \begin{pmatrix} a & b\sqrt{N} \\ c\sqrt{N} & d \end{pmatrix}, \quad a, b, c, d \in \mathbb{Z}, \qquad ad - Nbc = 1,$$
(1.1)

$$U = \begin{pmatrix} a\sqrt{N} & b \\ c & d\sqrt{N} \end{pmatrix}, \quad a, b, c, d \in \mathbb{Z}, \qquad adN - bc = 1,$$
(1.2)

where a matrix is identified with its negative. It is known that $H(\sqrt{N}) = G_N$ for N = 2, 3 (see [4,11]). Note that the case N = 4 can be reduced to the two-square theorem as stated in [5]. Here we consider this problem for all integers $N \ge 5$. To do this we shall consider the Hecke groups $H(\sqrt{N})$, $N \ge 5$ integer, generated by two linear fractional transformations

$$R(z) = -\frac{1}{z}$$
 and $T(z) = z + \sqrt{N}$.

These Hecke groups $H(\sqrt{N})$ are Fuchsian groups of the second kind (see [7,8] for more details about the Hecke groups). For a given *n*, we give an algorithm that computes the integers *x* and *y* satisfying the equation $n = x^2 + Ny^2$ for all $N \ge 2$.

Note that the problem "given a positive integer *N*, which primes *p* can be expressed in the form $p = x^2 + Ny^2$, where *x* and *y* are integers?" was considered in [1]. Also, in [10], the present author gave an algorithm that computes the integers *x* and *y* satisfying the equation $n = x^2 + y^2$ for a given positive integer *n* such that -1 is a quadratic residue *mod n* using the group structure of the modular group $H(\lambda_3) = PSL(2, \mathbb{Z})$.

2. Main results

From now on we will assume that *N* is any integer ≥ 5 unless otherwise stated. By identifying the transformation $z \to \frac{Az+B}{Cz+D}$ with the matrix $\binom{A \ B}{C \ D}$, $H(\sqrt{N})$ may be regarded as a multiplicative group of 2×2 real matrices in which a matrix and its negative are identified. All elements of $H(\sqrt{N})$ have one of the above two forms (1.1) or (1.2). But the converse is not true, that is, all elements of the type (1.1) or (1.2) need not belong to $H(\sqrt{N})$. In [7], Rosen proved that a transformation $V(z) = \frac{Az+B}{Cz+D} \in H(\sqrt{N})$ if and only if $\frac{A}{C}$ is a finite \sqrt{N} -fraction. Recall that a finite \sqrt{N} -fraction has the form

$$(r_0\sqrt{N}, -1/r_1\sqrt{N}, \dots, -1/r_n\sqrt{N}) = r_0\sqrt{N} - \frac{1}{r_1\sqrt{N} - \frac{1}{r_2\sqrt{N} - \dots - \frac{1}{r_n\sqrt{N}}}},$$
(2.1)

where r_i ($i \ge 0$) are positive or negative integers and r_0 may be zero. Also it is known that the Hecke group $H(\sqrt{N})$ is isomorphic to the free product of a cyclic group of order 2 and a free group of rank 1 (see [6,9]), that is,

$$H(\sqrt{N}) \cong C_2 * \mathbb{Z}.$$

Here, we use this group structure of $H(\sqrt{N})$. Throughout the paper, we assume that n > 0, $n \in \mathbb{N}$ and (n, N) = 1.

Let $n = x^2 + Ny^2$ with $x, y \in \mathbb{Z}$ and (x, y) = 1. Since n and N are relatively prime, we have (Ny, x) = 1. Then we can find numbers $z, t \in \mathbb{Z}$ with Nyt - xz = 1. Therefore the matrix $U = \begin{pmatrix} y\sqrt{N} & x \\ z & t\sqrt{N} \end{pmatrix}$ is in G_N . Conjugating R by U gives an element A of G_N :

$$A = \begin{pmatrix} -(yz + xt)\sqrt{N} & x^2 + Ny^2 \\ -(z^2 + Nt^2) & (yz + xt)\sqrt{N} \end{pmatrix}$$
$$= \begin{pmatrix} -\alpha\sqrt{N} & n \\ \beta & \alpha\sqrt{N} \end{pmatrix}; \quad \alpha, \beta \in \mathbb{Z}$$

with $det(A) = 1 = -N\alpha^2 - n\beta$ which implies that -N is a quadratic residue *mod n*. Notice that the equation $n = x^2 + Ny^2$ implies $n \equiv x^2 \mod N$ and hence *n* is a quadratic residue *mod N*, too. In this case we need not to $H(\sqrt{N})$ and therefore we obtain the following theorem for all *n* and *N* using the transformations of the group G_N .

Theorem 2.1. Let N be a fixed positive integer and let n be a positive integer relatively prime to N. If $n = x^2 + Ny^2$ with $x, y \in \mathbb{Z}$ and (x, y) = 1, then -N is a quadratic residue mod n and n is a quadratic residue mod N.

Conversely, assume that -N is a quadratic residue mod n. Since (n, N) = 1, there are $k, l \in \mathbb{Z}$ such that $kN - \ln = 1$. Hence we have $kN = 1 + \ln$, and $kN \equiv 1 \mod n$, and so -k is a quadratic residue mod n, too. Therefore we have $u^2 \equiv -k \mod n$ for some $u \in \mathbb{Z}$. We get $u^2N \equiv -kN \mod n$, $u^2N \equiv -1 \mod n$, and so we have

$$u^2 N = -1 + qn \tag{2.2}$$

for some $q \in \mathbb{Z}$. Now we consider the matrix

$$B = \begin{pmatrix} -u\sqrt{N} & n\\ -q & u\sqrt{N} \end{pmatrix}$$
(2.3)

of which determinant $-u^2N + qn = 1$. Clearly $B \in G_N$. In [5], for N = 2, G. Kern-Isberner and G. Rosenberger solved the problem for all natural numbers n using the fact that B must be conjugate to the generator R in G_2 . If -2 is a quadratic residue *mod* n, they proved that n can be written as $n = x^2 + Ny^2$ with $x, y \in \mathbb{Z}$ and (x, y) = 1. For the values N = 3, 5, 6, 8, 9, 10, 12, 13, 16, 18, 22, 25, 28, 37, 58, G. Kern-Isberner and G. Rosenberger proved that <math>B must be conjugate to R in G_N by consideration of the additional assumption n is also quadratic residue *mod* N. Therefore n can be written as $n = x^2 + Ny^2$ for these values of N under the extra hypothesis n is a quadratic residue *mod* N. For N = 7, they obtained that if n is an odd number and if -7 is a quadratic residue *mod* n, then n can be written as $n = x^2 + 7y^2$.

At this point we want to use the group structure of the Hecke groups $H(\sqrt{N})$ to get similar results for the values of $N \ge 5$ other than stated above. Notice that the matrix *B* cannot be always in $H(\sqrt{N})$. If $\frac{u\sqrt{N}}{q}$ is a finite \sqrt{N} -fraction, then *B* is an element of $H(\sqrt{N})$. Also *B* has order 2 as trB = 0. Since $H(\sqrt{N}) \cong C_2 * \mathbb{Z}$, each element of order 2 in $H(\sqrt{N})$ is conjugate to the generator *R*, that is, $B = VRV^{-1}$ for some $V \in H(\sqrt{N})$. We may assume that *V* is a matrix of type (1.1), $V = \begin{pmatrix} a & b\sqrt{N} \\ c\sqrt{N} & d \end{pmatrix}$; $a, b, c, d \in \mathbb{Z}$, ad - Nbc = 1. Then we obtain

$$B = \begin{pmatrix} -(ac + bd)\sqrt{N} & a^2 + Nb^2 \\ -(d^2 + Nc^2) & (bd + ac)\sqrt{N} \end{pmatrix}.$$
 (2.4)

Comparing the entries, we have $n = a^2 + Nb^2$ for some integers *a*, *b*. From the discriminant condition, clearly we get (a, b) = 1. Therefore, if we can find the conditions that determine whether $\frac{u\sqrt{N}}{q}$ is a finite \sqrt{N} -fraction or not, then it is possible to get some more results about this problem.

Note that we are unable to give the explicit conditions which determine whether $\frac{u\sqrt{N}}{q}$ is a finite \sqrt{N} -fraction or not. But, from Lemma 4 in [9], we know that $\frac{A}{C}$ is a finite \sqrt{N} -fraction if and only if there is a sequence a_k such that

$$\frac{A}{C} = \frac{a_{k+1}}{a_k}$$
 or $-\frac{a_{k-1}}{a_k}$ (2.5)

for some k. The sequence a_k is defined by

$$a_0 = 1,$$

 $a_1 = s_1 \sqrt{N},$
 $a_{k+1} = s_{k+1} \sqrt{N} a_k - a_{k-1}, \quad k \ge 2,$ (2.6)

where s_k 's come from any sequence of non-zero integers. Here we will use this lemma to get some examples.

We start with an algorithm that computes the integers *x* and *y* for the cases N = 2 and N = 3.

Theorem 2.2. Let N = 2 or N = 3. For N = 2, let n be a natural number such that -2 is a quadratic residue mod n and for N = 3, let n be a natural number such that -3 is a quadratic residue mod n and n is a quadratic residue mod 3. In either case, let u and q (>N) be the integers satisfying the equation $Nu^2 = -1 + qn$. Define the following functions:

$$f: (a, b, c, d) \to (d, -c, -b, a),$$

$$g: (a, b, c, d) \to (a - c, 2Na + b - Nc, c, c + d).$$
 (2.7)

Start with the quadruple (-u, n, -q, u), and apply f if the first coordinate is positive and apply g if not. Proceed likewise until the quadruple (0, 1, -1, 0) is obtained. For f write R and for r_i times g write T^{r_i} . Then compute the matrix $V = T^{r_0} R T^{r_1} R \dots R T^{r_n}$ where only r_0 and r_n may be zero. If $V = \begin{pmatrix} x & y\sqrt{N} \\ z\sqrt{N} & t \end{pmatrix}$, then the following equations are satisfied:

$$n = x^{2} + Ny^{2},$$

$$q = Nz^{2} + t^{2},$$

$$u = xz + yt.$$
(2.8)

If $V = \begin{pmatrix} x\sqrt{N} & y \\ z & t\sqrt{N} \end{pmatrix}$, then the following equations are satisfied:

$$n = Nx^{2} + y^{2},$$

$$q = z^{2} + Nt^{2},$$

$$u = xz + yt.$$
(2.9)

Proof. The proof is based on the fact that the matrix *B*, defined in (2.3), must be conjugate to *R* in G_N for N = 2, 3. Then $B = VRV^{-1}$ for some $V \in G_N$. If *V* is a matrix of type (1.1), $V = \begin{pmatrix} x & y\sqrt{N} \\ z\sqrt{N} & t \end{pmatrix}$, $a, b, c, d \in \mathbb{Z}, ad - Nbc = 1$, then we obtain $B = \begin{pmatrix} (-xz-yt)\sqrt{N} & x^2+Ny^2 \\ -(Nz^2+t^2) & (xz+yt)\sqrt{N} \end{pmatrix}$. Comparing the entries, we have $n = x^2 + Ny^2$, $q = Nz^2 + t^2$, u = xz + yt. From the discriminant condition, clearly we get (x, y) = 1. Our method is to find the matrix *V* such that $B = VRV^{-1}$ and so $V^{-1}BV = R$. To do this we use the group structure of G_N . Every element of G_N can be expressed as a word in *R* and *T*. So $V = T^{r_0}RT^{r_1}R\dots RT^{r_n}$ where the r_i (0 < i < n) are integers and only r_0 and r_n may be zero. Then we have

$$R = V^{-1}BV = (T^{-r_n}R \dots RT^{-r_1}RT^{-r_0})B(T^{r_0}RT^{r_1}R \dots RT^{r_n})$$

= $(T^{-r_n}R \dots RT^{-r_1}R)(T^{-r_0}BT^{r_0})(RT^{r_1}R \dots RT^{r_n}).$

If *f* represents the coefficients of the matrix *RXR* and *g* represents ones for the matrix $T^{-1}XT$ for any matrix $X = \begin{pmatrix} a\sqrt{N} & b \\ c & d\sqrt{N} \end{pmatrix} \in G_N$, then the proof follows easily using the fact that conjugate matrices have equal traces.

As $T^r = \begin{pmatrix} 1 & r\sqrt{N} \\ 0 & 1 \end{pmatrix}$, $T^r R = \begin{pmatrix} -r\sqrt{N} & 1 \\ -1 & 0 \end{pmatrix}$ and $RT^r = \begin{pmatrix} 0 & 1 \\ -1 & -r\sqrt{N} \end{pmatrix}$ for any integer *r*, it is easy to compute the matrix *V*.

If *V* is a matrix of type (1.2), the proof follows similarly. \Box

The following examples illustrate the algorithm defined in Theorem 2.2.

Example 2.1. Let N = 2 and n = 89. Observe that -2 is a quadratic residue *mod* 89. We can find the integers 20,9 such that $2(20)^2 = -1 + 89.9$. We have

Then $V = T^3 RT RT^2 RT RT$. If we compute the matrix *V*, we obtain

$$V = \begin{pmatrix} 1 & 3\sqrt{2} \\ 0 & 1 \end{pmatrix} \begin{pmatrix} 0 & 1 \\ -1 & -\sqrt{2} \end{pmatrix} \begin{pmatrix} 0 & 1 \\ -1 & -2\sqrt{2} \end{pmatrix} \begin{pmatrix} 0 & 1 \\ -1 & -\sqrt{2} \end{pmatrix}^2$$
$$= \begin{pmatrix} 9 & 2\sqrt{2} \\ 2\sqrt{2} & 1 \end{pmatrix}.$$

By (2.8), we find

$$89 = (9)^2 + 2(2)^2$$
, $9 = 2(2)^2 + 1^2$, $20 = 9.2 + 2.1$.

Example 2.2. Let N = 3 and n = 172. -3 is a quadratic residue *mod* 172 and 172 is a quadratic residue *mod* 3. We can find the integers 33, 19 such that $3(33)^2 = -1 + 172.19$. We have

$$\begin{array}{c} (-33, 172, -19, 33) \underbrace{g(-14, 31, -19, 14)}_{\rightarrow} \underbrace{g(5, 4, -19, -5)}_{\rightarrow} \\ \underbrace{f(-5, 19, -4, 5) \underbrace{g(-1, 1, -4, 1)}_{\rightarrow} \underbrace{g(3, 7, -4, -3)}_{\rightarrow} \underbrace{f(-3, 4, -7, 3)}_{\rightarrow} \\ \underbrace{g(4, 7, -7, -4) \underbrace{f(-4, 7, -7, 4)}_{\rightarrow} \underbrace{g(3, 4, -7, -3)}_{\rightarrow} \underbrace{f(-3, 7, -4, 3)}_{\rightarrow} \\ \underbrace{g(1, 1, -4, -1) \underbrace{f(-1, 4, -1, 1)}_{\rightarrow} \underbrace{g(0, 1, -1, 0)}_{\rightarrow}. \end{array}$$

Then $V = (T^2 R)^2 (T R)^3 T$. If we compute the matrix *V*, we obtain

$$V = \begin{pmatrix} -2\sqrt{3} & 1\\ -1 & 0 \end{pmatrix}^2 \begin{pmatrix} -\sqrt{3} & 1\\ -1 & 0 \end{pmatrix}^3 \begin{pmatrix} 1 & \sqrt{3}\\ 0 & 1 \end{pmatrix}$$
$$= \begin{pmatrix} 7\sqrt{3} & 5\\ 4 & \sqrt{3} \end{pmatrix}.$$

By (2.9), we find

$$172 = 3(7)^2 + (5)^2$$
, $19 = (4)^2 + 3(1)^2$, $33 = 7.4 + 5.1$.

Remark 2.1. Since the case N = 4 can be reduced to the two-square theorem and the corresponding Hecke group $H(\sqrt{N})$ is a subgroup of the modular group $H(\lambda_3) = PSL(2, \mathbb{Z})$, the similar algorithm given in [10] can be used to compute the integers x and y in this case. That is, if -4 is a quadratic residue *mod n*, then one can find the integers u and q (>4) satisfying the equation $u^24 = -1 + qn$. The matrix B defined in (2.3), is an element of the modular group and hence it must be conjugate to R. Then the similar algorithm given in [10] works in this case, too.

If $B \in H(\sqrt{N})$, $N \ge 5$, then the method given in Theorem 2.2 is also valid for all N. For all $N \ge 5$, we use this algorithm. Now observe that the matrix

$$C = \begin{pmatrix} u\sqrt{N} & 1\\ -qn & -u\sqrt{N} \end{pmatrix}$$

is in $H(\sqrt{N})$. Indeed, using the equation $-u^2N + qn = 1$ given in (2.2), it can be easily verified that

$$-\frac{u\sqrt{N}}{qn} = -\frac{1}{u\sqrt{N} + \frac{1}{u\sqrt{N}}}.$$

Therefore we get $-\frac{u\sqrt{N}}{qn}$ is a finite \sqrt{N} -fraction and so *C* is an element of $H(\sqrt{N})$, more explicitly $C = RT^uRT^{-u}R$. Also *C* has order 2 as tr C = 0. Since each element of order 2 in $H(\sqrt{N})$ is conjugate to the generator *R*, if $B \in H(\sqrt{N})$, then *B* must be conjugate to *C*. In this case $C = DBD^{-1}$ for some $D \in H(\sqrt{N})$. We may assume that *D* is a matrix of type (1.1), $D = \begin{pmatrix} a & b\sqrt{N} \\ c\sqrt{N} & d \end{pmatrix}$; $a, b, c, d \in \mathbb{Z}$, ad - Nbc = 1. We have

$$DBD^{-1} = \begin{pmatrix} * & (2uab + b^2q)N + a^2n \\ * & * \end{pmatrix} = \begin{pmatrix} u\sqrt{N} & 1 \\ -qn & -u\sqrt{N} \end{pmatrix}.$$

Comparing the second entries, we obtain that $(2uab + b^2q)N + a^2n = 1$ and $a^2n \equiv 1 \mod N$. Hence if $B \in H(\sqrt{N})$, then *n* must be a quadratic residue mod *N*. Therefore the conditions -N is a quadratic

residue *mod n* and *n* is a quadratic residue *mod N* are necessary to get some results about the problem under consideration by using the group structure of the Hecke group $H(\sqrt{N})$. Note that these conditions are not the sufficient conditions. Also it must be $B \in H(\sqrt{N})$, that is, $\frac{u}{q}\sqrt{N}$ must be a finite \sqrt{N} -fraction. For example, for N = 17 and n = 52, observe that 52 is a quadratic residue *mod* 17 and -17 is a quadratic residue *mod* 52. But it is easily checked that 52 cannot be written in the form $52 = x^2 + 17y^2$ where (x, y) = 1.

For all $N \ge 5$, we can use the algorithm given in Theorem 2.2. For N = 7, if n is an odd number and if -7 is a quadratic residue *mod* n; for other values of $N \ge 5$, if -N is a quadratic residue *mod* nand n is a quadratic residue *mod* N, then one can find the integers u and q (>N) satisfying the equation $u^2N = -1 + qn$. If $\frac{u\sqrt{N}}{q}$ is a finite \sqrt{N} -fraction, then $B \in H(\sqrt{N})$ and the algorithm defined in Theorem 2.2 is valid. One can use the nearest integer algorithm to find the expansion of $\frac{u\sqrt{N}}{q}$ in an \sqrt{N} -fraction (for more details about this algorithm, see [7]).

Finally we give an example explaining our method.

Example 2.3. Let N = 11 and n = 991. -11 is a quadratic residue *mod* 991 and 991 is a quadratic residue *mod* 11. We can find the integers 100, 111 such that $11(100)^2 = -1 + 991.111$. We find the expansion of $\frac{100\sqrt{11}}{111}$ in a finite $\sqrt{11}$ -fraction as

$$\frac{100\sqrt{11}}{111} = \sqrt{11} - \frac{1}{\sqrt{11} - \frac{1}{\sqrt{11} + \frac{1}{\sqrt{11} - \frac{1}{\sqrt{11}}}}}.$$

Therefore $\frac{100\sqrt{11}}{111}$ is a finite $\sqrt{11}$ -fraction and $B = \begin{pmatrix} -100\sqrt{11} & 991 \\ -111 & 100\sqrt{11} \end{pmatrix} \in H(\sqrt{11})$. Using the algorithm defined in Theorem 2.2, we have

$$(-100, 991, -111, 100) \underset{\rightarrow}{g(11, 12, -111, -11)} \underset{\rightarrow}{f(-11, 111, -12, 11)} \underset{\rightarrow}{f(-11, 111, -12, 11)} \underset{\rightarrow}{g(1, 1, -12, -1)} \underset{\rightarrow}{f(-1, 12, -1, 1)} \underset{\rightarrow}{g(0, 1, -1, 0)}.$$

Then $V = (TR)^2 T$. If we compute the matrix V, we obtain

$$V = \begin{pmatrix} -\sqrt{11} & 1 \\ -1 & 0 \end{pmatrix}^2 \begin{pmatrix} 1 & \sqrt{11} \\ 0 & 1 \end{pmatrix}$$
$$= \begin{pmatrix} 10 & 9\sqrt{11} \\ \sqrt{11} & 10 \end{pmatrix}.$$

By (2.8), we find

$$991 = (10)^2 + 11(9)^2$$
, $111 = 11(1)^2 + (10)^2$, $100 = 10.1 + 9.10$

Remark 2.2. Notice that this algorithm can be used for all *N* and *n* without any restriction. Even for large values of *n* this method works easily.

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