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THE AVERAGE EXPONENT OF ELLIPTIC CURVES MODULO $p$

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Abstract. Let $E$ be an elliptic curve defined over $\mathbb{Q}$. For a prime $p$ of good reduction for $E$, denote by $e_p$ the exponent of the reduction of $E$ modulo $p$. Under GRH, we prove that there is a constant $C_E \in (0, 1)$ such that
\[
\frac{1}{\pi(x)} \sum_{p \leq x} e_p = \frac{1}{2} C_E x + O_E \left( x^{5/6} (\log x)^{4/3} \right)
\]
for all $x \geq 2$, where the implied constant depends on $E$ at most. When $E$ has complex multiplication, the same asymptotic formula with a weaker error term $O_E \left( 1/(\log x)^{1/14} \right)$ is established unconditionally. These improve some recent results of Freiberg and Kurlberg.

1. Introduction

Let $E$ be an elliptic curve defined over $\mathbb{Q}$. For a prime $p$ of good reduction for $E$ the reduction of $E$ modulo $p$ is an elliptic curve $E_p$ defined over the finite field $\mathbb{F}_p$ with $p$ elements. Denote by $E_p(\mathbb{F}_p)$ the group of $\mathbb{F}_p$-rational points of $E_p$. Its structure as a group, for example, the existence of large cyclic subgroups, especially of prime order, is of interest because of applications to elliptic curve cryptography [5, 8]. It is well known that the finite abelian group $E_p(\mathbb{F}_p)$ has structure
\[
E_p(\mathbb{F}_p) \cong (\mathbb{Z}/d_p\mathbb{Z}) \oplus (\mathbb{Z}/e_p\mathbb{Z})
\]
for uniquely determined positive integers $d_p$ and $e_p$ with $d_p \mid e_p$. Here $e_p$ is the size of the maximal cyclic subgroup of $E_p(\mathbb{F}_p)$, called the exponent of $E_p(\mathbb{F}_p)$. The study about $e_p$ as a function of $p$ has received considerable attention [11, 3, 1, 2], where the following problems were considered:

- lower bounds for the maximal values of $e_p$,
- the frequency of $e_p$ taking its maximal value, i.e., the density of the primes $p$ for which $E_p(\mathbb{F}_p)$ is a cyclic group,
- the smallest prime $p$ for which the group $E_p(\mathbb{F}_p)$ is cyclic (elliptic curve analogue of Linnik’s problem).

Very recently motivated by a question of Silverman, Freiberg and Kurlberg [4] investigated the average order of $e_p$. Before stating their results, let us fix some notation. Given a positive integer $k$, let $E[k]$ denote the group of $k$-torsion points of $E$ (called the $k$-division group of $E$) and let $L_k := \mathbb{Q}(E[k])$ be the field obtained by adjoining to $\mathbb{Q}$ the coordinates of the points of $E[k]$ (called the $k$-division field).
of \( E \). Write

\[(1.2) \quad n_{L_k} := [L_k : \mathbb{Q}].\]

Denote by \( \mu(n) \) the Möbius function, by \( \pi(x) \) the prime-counting function and by \( \zeta_{L_k}(s) \) the Dedekind zeta function associated with \( L_k \), respectively. Assuming the Generalized Riemann Hypothesis (GRH) for \( \zeta_{L_k}(s) \) for all positive integers \( k \), Freiberg and Kurlberg [4, Theorem 1.1] show that

\[(1.3) \quad \frac{1}{\pi(x)} \sum_{p \leq x} e_p = \frac{1}{2} C_E x + O_E \left(x^{9/10} (\log x)^{11/3}\right)\]

for all \( x \geq 2 \), where

\[(1.4) \quad C_E := \sum_{k=1}^{\infty} \frac{1}{k^{n_{L_k}}} \sum_{d|m, d|k} \frac{\mu(d)}{m} \prod_{p} \left(1 - \sum_{\nu=1}^{\infty} \frac{p-1}{p^{\nu n_{L_p}}} \right).\]

The implied constant depends on \( E \) at most. When \( E \) has complex multiplication (CM), they [4, Theorem 1.2] also proved that (1.3) holds unconditionally with a weaker error term

\[(1.5) \quad O_E \left(x^{5/6} (\log x)^{4/3}\right),\]

where \( \log_\ell \) denotes the \( \ell \)-fold iterated logarithm.

The aim of this short note is to propose more precise result than (1.3) and (1.5).

**Theorem 1.1.** Let \( E \) be an elliptic curve over \( \mathbb{Q} \).

(a) Assuming GRH for the Dedekind zeta function \( \zeta_{L_k} \) for all positive integers \( k \), we have

\[(1.6) \quad \frac{1}{\pi(x)} \sum_{p \leq x} e_p = \frac{1}{2} C_E x + O_E \left(x^{5/6} (\log x)^{4/3}\right).\]

(b) If \( E \) has CM, then we have unconditionally

\[(1.7) \quad \frac{1}{\pi(x)} \sum_{p \leq x} e_p = \frac{1}{2} C_E x + O_E \left(\frac{x}{(\log x)^{1/14}}\right).\]

Here \( C_E \) is given as in (1.4) and the implied constants depend on \( E \) at most.

**Remark.** (a) Our proof of Theorem 1.1 is a refinement of Freiberg and Kurlberg’s method [4] with some simplification.

(b) For comparison of (1.3) and (1.6), we have \( \frac{9}{10} = 0.9 \) and \( \frac{5}{6} = 0.833 \cdots \).

(c) The quality of (1.7) can be compared with the following result of Kurlberg and Pomerance [6, Theorem 1.2] concerning the multiplicative order of a number modulo \( p \): Given a rational number \( g \neq 0, \pm 1 \) and prime \( p \) not dividing the numerator of \( g \), let \( \ell_g(p) \) denote the multiplicative order of \( g \) modulo \( p \). Assuming GRH for \( \zeta_{Q(\sqrt[k]{p}, e^{2\pi i/k})}(s) \) for all positive integers \( k \), one has

\[\frac{1}{\pi(x)} \sum_{p \leq x} \ell_g(p) = \frac{1}{2} C_g x + O\left(\frac{x}{(\log x)^{1/2 - 1/3 \log_2 x}}\right),\]

where \( C_g \) is a positive constant depending on \( g \).
2. Preliminary

Let $E$ be an elliptic curve over $\mathbb{Q}$ with conductor $N_E$ and let $k \geq 1$ be an integer. For $x \geq 1$, define
\[
\pi_E(x; k) := \sum_{p \leq x \atop p \nmid N_E, \, k \mid d_p} 1.
\]
The evaluation of this function will play a key role in the proof of Theorem 1.1. Using the Hasse inequality (see (3.1) below), it is not difficult to check that $p \nmid d_p$ for $p \nmid N_E$. Thus the conditions $p \nmid N_E$ and $k \mid d_p$ are equivalent to $p \nmid kN_E$ and $E_p(\mathbb{F}_p)$ contains a subgroup isomorphic to $\mathbb{Z}/k\mathbb{Z} \times \mathbb{Z}/k\mathbb{Z}$. Hence by [9, Lemma 1], we have
\[
\sum_{p \leq x \atop p \text{ splits completely in } L_k} 1 = \pi_E(x; k) + O(\log(N_Ex)).
\]
In order to evaluate the sum on the left-hand side, we need effective versions of the Chebotarev density theorem. They were first derived by Lagarias and Odlyzko [7], refined by Serre [12], and subsequently improved by M. Murty, V. Murty and Saradha [10]. With the help of these results, one can deduce the following lemma (cf. [4, Lemma 3.3]).

Lemma 2.1. Let $E$ be an elliptic curve over $\mathbb{Q}$ with conductor $N_E$.

(a) Assuming GRH for the Dedekind zeta function $\zeta_{L_k}(s)$, we have
\[
\pi_E(x; k) = \frac{\text{Li}(x)}{n_{L_k}} + O\left(x^{1/2} \log(N_Ex)\right)
\]
uniformly for $x \geq 2$ and $k \geq 1$, where the implied constant is absolute.

(b) There exist two absolute constants $B > 0$ and $C > 0$ such that
\[
\pi_E(x; k) = \frac{\text{Li}(x)}{n_{L_k}} + O\left(xe^{-B(\log x)^{5/14}}\right)
\]
uniformly for $x \geq 2$ and $CN_E^2/k^{14} \leq \log x$, where the implied constant is absolute.

The next lemma (cf. [4, Proposition 3.2] or [2, Propositions 3.5 and 3.6]) gathers some properties of the division fields $L_k$ of $E$ and estimates for $n_{L_k}$, which will be useful later. Denote by $\varphi(k)$ the Euler function.

Lemma 2.2. (a) The field $L_k$ contains $\mathbb{Q}(e^{2\pi i / k})$. Therefore $\varphi(k) \mid n_{L_k}$ and a rational prime $p$ which splits completely in $L_k$ satisfies $p \equiv 1 \pmod{k}$.

(b) $n_{L_k}$ divides $|\text{GL}_2(\mathbb{Z}/k\mathbb{Z})| = k^3 \varphi(k) \prod_{p \mid k} (1 - p^{-2})$.

(c) If $E$ is a non-CM curve, then there exists a constant $B_E \geq 1$ (depending only on $E$) such that $|\text{GL}_2(\mathbb{Z}/k\mathbb{Z})| \leq B_{E_n}n_k$ for each $k \geq 1$. Moreover, we have $|\text{GL}_2(\mathbb{Z}/k\mathbb{Z})| = n_{L_k}$ whenever $(k, M_E) = 1$ (where $M_E$ is Serre’s constant).

(d) If $E$ has CM, then $\varphi(k)^2 \ll n_{L_k} \leq k^2$. 
3. Proof of Theorem 1.1

Let \( a_E(p) := p + 1 - |E_p(\mathbb{F}_p)| \), then
\[
e_p = \begin{cases} 
(p + 1 - a_E(p))/d_p & \text{if } p \nmid N_E, \\
0 & \text{otherwise}.
\end{cases}
\]

By using Hasse’s inequality
\[(3.1) \quad |a_E(p)| < 2\sqrt{p}\]
for all primes \( p \nmid N_E \), it is easy to see that
\[(3.2) \quad \sum_{p \leq x} e_p = \sum_{p \leq x, p \nmid N_E} \frac{p}{d_p} + O\left(\frac{x^{3/2}}{\log x}\right).
\]

In order to evaluate the last sum, we first notice that the Hasse inequality (3.1) implies \( d_p \leq 2\sqrt{p} \). Thus we can use the formula
\[
\frac{1}{k} = \sum_{d|m|k} \mu(d) \frac{m}{m}
\]
to write
\[(3.3) \quad \sum_{p \leq x} \frac{p}{d_p} = \sum_{p \leq x} \sum_{p \mid N_E} \sum_{m|d_p} \mu(d) \frac{m}{m} = \sum_{k \leq 2\sqrt{x}} \sum_{d|m|k} \mu(d) \frac{m}{m} \sum_{p \leq x, p \mid N_E, k|d_p} p.
\]

Let \( y \leq 2\sqrt{x} \) be a parameter to be choosen later and define
\[
S_1 := \sum_{k \leq y} \sum_{d|m|k} \mu(d) \frac{m}{m} \sum_{p \leq x, p \mid N_E, k|d_p} p,
\]
\[
S_2 := \sum_{y<k \leq 2\sqrt{x}} \sum_{d|m|k} \mu(d) \frac{m}{m} \sum_{p \leq x, p \mid N_E, k|d_p} p.
\]

With the help of Lemma 2.1(a), a simple partial integration allows us to deduce (under GRH)
\[(3.4) \quad \sum_{p \leq x, p \mid N_E, k|d_p} p = \int_2^x t \pi_E(t; k) \, dt - \pi_E(t; k) \bigg|_2^x + \frac{x}{n_{L_k}} \int_2^x \pi_E(t; k) \, dt + O_E\left(\frac{x^{3/2} \log x}{n_{L_k}}\right).
\]

On the other hand, by Lemma 2.2 we infer that
\[(3.5) \quad \sum_{k \leq y} \frac{1}{n_{L_k}} \sum_{d|m|k} \mu(d) \frac{m}{m} = C_E + O(y^{-1}).
\]
Thus combining (3.4) with (3.5) and using the following trivial inequality

\[(3.6) \quad \left| \sum_{d|m, k} \frac{\mu(d)}{m} \right| \leq \frac{\varphi(k)}{k} \leq 1,\]

we find

\[(3.7) \quad S_1 = \text{Li}(x^2) \sum_{d|m, k} \frac{1}{n_{L_k}} \sum_{d|m, k} \frac{\mu(d)}{m} + O_E \left( x^{3/2} \log x \sum_{k \leq y} \left| \sum_{d|m, k} \frac{\mu(d)}{m} \right| \right)\]

\[= C_E \text{Li}(x^2) + O_E \left( \frac{x^2}{y \log x} + x^{3/2} y \log x \right).\]

Next we treat \(S_2\). By [4, Lemma 3.1 and Proposition 3.2(a)], we see that \(k \mid d_p\) implies that \(k^2 \mid (p + 1 - a_E(p))\) and also \(k \mid (p - 1)\), hence \(k \mid (a_E(p) - 2)\). With the aid of this and the Brun-Titchmarsh inequality, we can deduce that

\[(3.8) \quad S_2 \ll x \sum_{y < k \leq 2 \sqrt{x}} \left( \sum_{\substack{|u| < 2 \sqrt{x}, u \neq 0 \ p \in x, a_E(p) = a \equiv 2 (\text{mod } k) \atop k^2 | p + 1 - a}} 1 + \sum_{p \in x, a_E(p) = 2} 1 \right) \ll x \sum_{y < k \leq 2 \sqrt{x}} \left( \frac{\sqrt{x}}{k} \cdot \frac{x}{k^2 \varphi(k) \log(8x/k^2)} + \frac{x}{k^2} \right).\]

By virtue of the elementary estimate

\[\sum_{n \leq t} \frac{1}{\varphi(k)} = D \log t + O(1) \quad (t \geq 1)\]

with some positive constant \(D\), a simple integration by parts leads to

\[(3.9) \quad \sum_{p \leq x, p \mid N_E} \frac{p}{d_p} = C_E \text{Li}(x^2) + O_E \left( x^{3/2} y \log x + \frac{x^{5/2}}{y^2 \log(8x/y^2)} + \frac{x^2}{y} \right),\]

where we have used the fact that the term \(x^2 y^{-1} (\log x)^{-1}\) can be absorbed by \(x^{5/2} y^{-2} (\log(8x/y^2))^{-1}\) since \(y \leq 2 \sqrt{x}\). Now the asymptotic formula (1.6) follows from (3.2) and (3.9) with the choice of \(y = x^{1/3} (\log x)^{-2/3}\).

The proof of (1.7) is very similar to that of (1.6). Next we shall only point out some important differences.

Similar to (3.4), we can apply Lemma 2.1(b) to prove (unconditionally)

\[\sum_{p \leq x, p \mid N_E, k \mid d_p} \frac{p}{n_{L_k}} = \text{Li}(x^2) + O_E \left( x^2 \exp\{-B(\log x)^{5/14}\} \right)\]

for \(k \leq (C^{-1} N_E^{-2} \log x)^{1/14}\). As before from this and (3.5)-(3.6), we can deduce that

\[(3.10) \quad S_1 = C_E \text{Li}(x^2) + O_E \left( x^2 y^{-1} (\log x)^{-1} + x^2 y e^{-B(\log x)^{5/14}} \right)\]
for $y \leq (C^{-1}N_E^{-2}\log x)^{1/14}$.

The treatment of $S_2$ is different. First we divide the sum over $k$ in $S_2$ into two parts according to $y < k \leq x^{1/4}(\log x)^{3/4}$ or $x^{1/4}(\log x)^{3/4} < k \leq 2\sqrt{x}$.

When $E$ has CM, we have (see [3, page 692])

$$\sum_{p \leq x, p \nmid N_E} 1 \ll \frac{x}{\varphi(k)^2 \log x}$$

for $k \leq x^{1/4}(\log x)^{3/4}$. Thus the contribution from $y < k \leq x^{1/4}(\log x)^{3/4}$ to $S_2$ is

$$\ll \frac{x^2}{\log x} \sum_{y < k \leq x^{1/4}(\log x)^{3/4}} \frac{1}{\varphi(k)^2} \ll \frac{x^2}{y \log x}.$$}

Clearly the inequality (3.8) (taking $y = x^{1/4}(\log x)^{3/4}$) implies that the contribution from $x^{1/4}(\log x)^{3/4} < k \leq 2\sqrt{x}$ to $S_2$ is

$$\ll \sum_{x^{1/4}(\log x)^{3/4} < k \leq 2\sqrt{x}} \frac{p}{\varphi(k)^2} \ll \frac{x^2}{(\log x)^{5/2}}.$$}

By combining these two estimates, we obtain

$$(3.11) \quad S_2 \ll \frac{x^2}{y \log x} + \frac{x^2}{(\log x)^{5/2}}.$$}

Inserting (3.10) and (3.11) into (3.3), we find

$$(3.12) \quad \sum_{p \leq x, p \nmid N_E} \frac{p}{d_p} = C_E \text{Li}(x^2) + O_E \left(\frac{x^2}{y \log x} + \frac{x^2}{(\log x)^{5/2}} + x^2 y e^{-B(\log x)^{7/14}}\right)$$

for $y \leq (C^{-1}N_E^{-2}\log x)^{1/14}$.

Now the asymptotic formula (1.7) follows from (3.2) and (3.12) with the choice of $y = (C^{-1}N_E^{-2}\log x)^{1/14}$.

References


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