

ON SQUARE VALUES OF THE PRODUCT OF THE EULER  
TOTIENT AND SUM OF DIVISORS FUNCTIONS

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**Abstract.** If  $n$  is a positive integer such that  $\phi(n)\sigma(n) = m^2$  for some positive integer  $m$ , then  $m \leq n$ . We put  $m = n - a$  and we study the positive integers  $a$  arising in this way.

**1. Introduction.** It is known (e.g. [2] and [8]), and we will revisit this argument shortly, that there are infinitely many positive integers  $n$  such that  $\phi(n)\sigma(n) = \square$  <sup>(1)</sup>. Here, we look at such positive integers  $n$ . Clearly,  $n = 1$  has the property. Suppose that  $n > 1$  and write its prime factorization as

$$(1.1) \quad n = \prod_{i=1}^k p_i^{\alpha_i}.$$

Then

$$(1.2) \quad \frac{\phi(n)\sigma(n)}{n^2} = \prod_{i=1}^k \left(1 - \frac{1}{p_i^{\alpha_i+1}}\right).$$

Thus, if  $n > 1$  and  $\phi(n)\sigma(n) = m^2$  for some positive integer  $m$ , then  $m < n$ , so we can write  $m = n - a$  for some positive integer  $a$ . In this paper, we look at the positive integers  $a$  arising in this way. First, we fix such a number  $a$  and study the set

$$\mathcal{N}_a := \{n : n > a \text{ and } \phi(n)\sigma(n) = (n - a)^2\}.$$

It is easy to see that each  $n \in \mathcal{N}_a$  has the same parity as  $a$ . Our first result shows that  $\mathcal{N}_a$  is a finite set.

**THEOREM 1.** *All elements  $n$  in  $\mathcal{N}_a$  have  $\omega(n) > 1$  and  $n \leq 2a^3$ .*

We conjecture that Theorem 1 is best possible. Indeed, if  $p$  is prime and  $2p^2 - 1$  is also prime, then for  $n = p(2p^2 - 1)$ ,  $\sigma(n)\phi(n) = (n - p)^2$  and

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<sup>(1)</sup> We use  $\square$  to denote the square of a positive integer.

$n \sim 2p^3$ . It is conjectured that there are infinitely many such primes (this is a special case of Schinzel's Hypothesis H).

Next, we look at the set

$$\begin{aligned} \mathcal{A} &= \{a \geq 1 : \mathcal{N}_a \neq \emptyset\} \\ &= \{2, 3, 6, 7, 8, 9, 11, 13, 17, 19, 23, 24, 26, 28, 32, 35, \\ &\quad 37, 40, 41, 43, 45, 47, 53, \dots\}. \end{aligned}$$

Clearly,  $\mathcal{A}$  is infinite because on the one hand there are infinitely many  $n$  such that  $\phi(n)\sigma(n) = \square$ , while on the other hand for each  $a$  the set  $\mathcal{N}_a$  is finite by Theorem 1. Our next result gives a lower bound for  $\mathcal{A}(x) = \mathcal{A} \cap [1, x]$ .

**THEOREM 2.** *The estimate  $\#\mathcal{A}(x) \geq x^{1/8+o(1)}$  holds as  $x \rightarrow \infty$ .*

In light of the examples given above ( $n = p(2p^2 - 1)$ ) and the Bateman–Horn conjectures [3], it is likely that  $\mathcal{A}(x) \gg x/\log^2 x$ .

Throughout the paper, we use the Landau symbols  $O$  and  $o$  and the Vinogradov symbols  $\gg$ ,  $\ll$  and  $\asymp$  with their usual meaning. We recall that  $A = O(B)$ ,  $A \ll B$  and  $B \gg A$  are all equivalent and mean that the inequality  $|A| \leq cB$  holds with some positive constant  $c$ . Further,  $A \asymp B$  means that both estimates  $A \ll B$  and  $B \ll A$  hold, while  $A = o(B)$  means that  $A/B \rightarrow 0$ . The symbols  $p, q$  always represent primes.

**2. Background on solutions of Pell-type equations.** Let  $d > 1$  be a positive integer which is not a square. For  $k \geq 1$ , let  $(X_k, Y_k)$  be the  $k$ th positive solution of the Pell equation  $X^2 - dY^2 = 1$ . Recall that

$$X_k + \sqrt{d}Y_k = (X_1 + \sqrt{d}Y_1)^k \quad \text{for all } k = 1, 2, \dots$$

We shall use some basic facts about the sequences  $(X_k)_{k \geq 1}$ , such as relations of the type

$$X_{m+n} = X_m X_n + dY_m Y_n \quad \text{for all positive integers } m, n,$$

as well as the fact that  $X_m \mid X_n$  whenever  $m \mid n$  and  $n/m$  is odd. We need the following easy result concerning the indices  $k$  such that  $X_k$  is an odd prime power.

**LEMMA 3.** *If  $X_k = p^\alpha$  for some odd prime  $p$  and positive integer  $\alpha$ , then  $k$  is a power of 2.*

*Proof.* Suppose that  $k$  is not a power of 2. Let  $h \geq 3$  be an odd divisor of  $k$  and put  $r = k/h$ . Since  $X_r \mid X_k$ , we have  $X_r = p^\beta$  for some integer  $1 \leq \beta < \alpha$ . From

$$X_k + \sqrt{d}Y_k = (X_r + \sqrt{d}Y_r)^h,$$

we get

$$(2.1) \quad X_k = \sum_{i=0}^{(h-1)/2} \binom{h}{2i+1} X_r^{2i+1} (X_r^2 - 1)^{(h-1)/2-i}.$$

In particular,

$$p^\alpha = X_k > X_r^h = (p^\beta)^h = p^{h\beta},$$

therefore  $\beta < \alpha/h$ . Let  $j$  be the largest integer with  $p^{j\beta} \mid h$ . If  $j \leq h - 2$ , we reduce equation (2.1) modulo  $p^{(j+2)\beta}$ . Upon observing that  $j + 2 \leq h$ , therefore  $(j + 2)\beta \leq h\beta < \alpha$ , we infer that  $p^{(j+2)\beta} \mid X_k$ . Thus,

$$(2.2) \quad 0 \equiv \sum_{0 \leq i \leq j/2} \binom{h}{2i+1} p^{(2i+1)\beta} (p^{2\beta} - 1)^{(h-1)/2-i} \pmod{p^{(j+2)\beta}}.$$

We now show that  $p^{(j+2)\beta} \mid \binom{h}{2i+1} p^{(2i+1)\beta}$  for all  $1 \leq i \leq j/2$ . Indeed, let  $p^\lambda \parallel 2i + 1$ . Since  $2i + 1 \leq p^{2i-1}$ , it follows that  $\lambda \leq 2i - 1$ . Using Kummer's theorem concerning the power of a prime dividing a binomial coefficient and denoting by  $\nu_p(m)$  the exponent of  $p$  in the factorization of  $m$ , we then have

$$\nu_p \left( \binom{h}{2i+1} \right) \geq \nu_p(h) - \nu_p(2i+1) \geq 2j\beta - \lambda,$$

so

$$\begin{aligned} (j+2)\beta &\leq \nu_p \left( \binom{h}{2i+1} \right) + \lambda + 2\beta \leq \nu_p \left( \binom{h}{2i+1} \right) + (2i-1) + 2\beta \\ &\leq \nu_p \left( \binom{h}{2i+1} p^{(2i+1)\beta} \right). \end{aligned}$$

Thus,  $p^{(j+2)\beta} \mid \binom{h}{2i+1} p^{(2i+1)\beta}$ . The congruence (2.2) then implies

$$0 \equiv hp^\beta (p^{2\beta} - 1)^{(h-1)/2} \pmod{p^{(j+2)\beta}},$$

which implies  $p^{(j+1)\beta} \mid h$ , a contradiction. Hence,  $j \geq h - 1$ , so  $h$  is divisible by  $p^{h-1} > h$ , a contradiction. ■

Let  $a, b > 1$  be coprime square free integers such that the Diophantine equation

$$aU^2 - bV^2 = 1$$

has a positive integer solution  $(U, V)$ . It is well-known that it then has infinitely many positive integer solutions  $(U, V)$ . Further, writing  $(U_1, V_1)$  for the smallest such solution, all solutions of the above equation are of the form  $(U_{2j+1}, V_{2j+1})$  for some  $j \geq 0$ , where

$$\sqrt{a} U_{2j+1} + \sqrt{b} V_{2j+1} = \gamma^{2j+1} \quad \text{where} \quad \gamma = \sqrt{a} U_1 + \sqrt{b} V_1.$$

Furthermore, if we put

$$\gamma^{2j} = U_{2j} + \sqrt{ab} V_{2j} \quad \text{for } j \geq 1,$$

then the pairs  $(X, Y) = (U_{2j}, V_{2j})$  for  $j \geq 1$  form all the positive integer solutions of the Pell equation  $X^2 - (ab)Y^2 = 1$ . All these facts follow from Theorem 3 of [10].

We need the following result which is similar to Lemma 3.

LEMMA 4. *With the above notation, let  $a = p$  be an odd prime and let  $h$  be an odd positive integer. If  $U_h = p^\alpha$  for some  $\alpha \geq 0$ , then  $h = 1$  or  $(a, b, h) = (3, 2, 3)$ .*

*Proof.* If  $\alpha = 0$ , then there is nothing to prove. So, assume that  $\alpha > 0$  and  $h > 1$ . Write  $h = rs$  with  $1 \leq r < h$ . Since  $U_r | U_h$ , it follows that  $U_r = p^\beta$ , where  $0 \leq \beta < \alpha$ . Write

$$(2.3) \quad p^\alpha = U_h = \sum_{i=0}^{(s-1)/2} \binom{s}{2i+1} U_r^{2i+1} p^i (bV_r^2)^{(s-1)/2-i}.$$

Let  $p^j \parallel s$  and assume that  $j < \alpha - \beta$ . As in the previous proof, for  $i \geq 1$  let  $p^\lambda \parallel 2i + 1$ . Observe that  $\lambda \leq i$  and in fact  $\lambda \leq i - 1$  except when  $p = 3$  and  $i = 1$ . Then

$$\nu_p \left( \binom{s}{2i+1} \right) \geq \nu_p(s) - \nu_p(2i+1) = j - \lambda,$$

therefore

$$\nu_p \left( \binom{h}{2i+1} U_r^{2i+1} p^i \right) \geq j + (2i+1)\beta + i - \lambda.$$

If  $\lambda \leq i - 1$  or if  $\beta > 0$ , the right hand side above is at least  $j + 1 + \beta$ . Thus, in (2.3) all terms with  $i \geq 1$  are divisible by  $p^{j+1+\beta}$ . This implies

$$0 \equiv sp^\beta (bV_1^2)^{(s-1)/2} \pmod{p^{j+1+\beta}},$$

so  $p^{j+1} | s$ , a contradiction. Thus, we have  $j \geq \alpha - \beta$  and hence  $U_h/U_r | s$ . This is impossible, as (2.3) implies

$$\frac{U_h}{U_r} > p^{(s-1)/2} \geq s.$$

It remains to treat the exceptional case  $i = 1$ ,  $\beta = 0$ ,  $p = 3$  for which  $U_1 = 1$ ,  $b = 2$ ,  $V_1 = 1$ . Note that in this case  $U_3 = 9 = 3^2$ . No other odd numbers  $h$  give  $U_h = 3^\alpha$ , however. To see this, apply (2.3) with  $r = 1$ ,  $s = h$  and deduce that  $3 | h$ . If  $h > 3$ , we apply the above argument with  $r = 3$ ,  $s = h/3$  and  $\beta = 2$ , and deduce a contradiction as before. ■

The proofs of Lemmas 3 and 4 can be simplified by invoking the Primitive Divisor Theorem for Lucas and Lehmer sequences (see [5], [11] and [4]). We gave the current proofs in order to make the proof of Theorem 1 self-contained.

**3. The proof of Theorem 1.** Suppose that  $n \in \mathcal{N}_a$ , let  $k = \omega(n)$  and factor  $n$  canonically as  $n = p_1^{\alpha_1} \cdots p_k^{\alpha_k}$ . If  $k = 1$ , then  $n = p_1^{\alpha_1}$  and

$$\phi(n)\sigma(n) = p_1^{\alpha_1-1}(p_1^{\alpha_1+1} - 1) = \square.$$

Since the two factors  $p_1^{\alpha_1+1} - 1$  and  $p_1^{\alpha_1-1}$  are coprime and their product is a square, it follows that each of them is a square. So,  $\alpha_1 - 1 = 2\beta_1$  is even, and  $p_1^{\alpha_1+1} - 1 = p_1^{2\beta_1+2} - 1 = \square$ , which is impossible because there are no two consecutive perfect squares. Hence,  $k \geq 2$ .

We apply the AGM-inequality to the right side of (1.2) to get

$$\begin{aligned} \left(1 - \frac{1}{k} \sum_{i=1}^k \frac{1}{p_i^{\alpha_i+1}}\right)^2 &\geq \left(1 - \frac{1}{k} \sum_{i=1}^k \frac{1}{p_i^{\alpha_i+1}}\right)^k \geq \prod_{i=1}^k \left(1 - \frac{1}{p_i^{\alpha_i+1}}\right) \\ &= \frac{\sigma(n)\phi(n)}{n^2} = \left(1 - \frac{a}{n}\right)^2. \end{aligned}$$

Taking square roots and rearranging gives

$$(3.1) \quad ak \geq n \sum_{i=1}^k \frac{1}{p_i^{\alpha_i+1}}.$$

Applying again the AGM-inequality to the right-hand side of (3.1), we get

$$ak \geq kn \prod_{i=1}^k p_i^{-(\alpha_i+1)/k} = k \prod_{i=1}^k p_i^{\alpha_i - (\alpha_i+1)/k}.$$

If  $k \geq 3$ , then since  $\alpha_i - (\alpha_i + 1)/k \geq \alpha_i - (\alpha_i + 1)/3 = (2\alpha_i - 1)/3 \geq \alpha_i/3$  for all  $i = 1, \dots, k$ , we get

$$a \geq \prod_{i=1}^k p_i^{\alpha_i/3} = n^{1/3}.$$

Thus, if  $k \geq 3$ , then  $n \leq a^3$ .

Next, suppose  $k = 2$  and rewrite (1.2) as

$$\prod_{i=1}^2 p_i^{\alpha_i-1}(p_i^{\alpha_i+1} - 1) = \left(\prod_{i=1}^2 p_i^{\alpha_i} - a\right)^2.$$

If  $\alpha_i \geq 2$ , then  $p_i^{\alpha_i-1} \mid a^2$ , therefore  $p_i \mid a$ , and then  $p_i^{\alpha_i} \mid a^3$ . In particular, if  $\alpha_1, \alpha_2 > 1$ , then  $n = p_1^{\alpha_1} p_2^{\alpha_2} \mid a^3$ , so that  $n \leq a^3$ . The next case is when  $\alpha_1 = 1$  and  $\alpha_2 \geq 2$ . If  $\alpha_2 = 2$ , then  $p_2 \mid a$ , hence  $p_1 < p_2 \leq a$  and  $n = p_1 p_2^2 < a^3$ . If  $\alpha_2 \geq 3$ , (3.1) implies that  $2a \geq n/p_1^2 \geq p_2^{\alpha_2-1} \geq n^{1/2}$ , so that  $n \leq 4a^2 \leq 2a^3$  (recall that  $a = 1$  is not possible).

The final case is when  $k = 2$  and  $\alpha_2 = 1$ . Assume first that  $p_1 = 2$ . Then  $p_2^2 - 1 \equiv 0 \pmod{8}$ , therefore  $2^{\alpha_1+2} \mid \phi(n)\sigma(n) = (2^{\alpha_1}p_2 - a)^2$ , showing that  $2^{\alpha_1+1} \mid a^2$ . Thus, by (3.1), we get

$$n \leq 2^{\alpha_1+1}(2a) \leq 2a^3.$$

From now on, we suppose that  $p_1$  is odd. We break the argument into two subcases depending on whether  $\alpha_1$  is odd or even. First, suppose  $\alpha_1$  is odd and write  $\alpha_1 = 2\beta - 1$ , where  $\beta \geq 1$ . Here we have  $p_1^{\beta-1} \mid a$ , so we may write  $a = p_1^{\beta-1}b$  for a positive integer  $b$ . Then our equation becomes

$$(p_1^{2\beta} - 1)(p_2^2 - 1) = (p_1^\beta p_2 - b)^2.$$

Consequently, there exists a square free number  $d$  and integers  $u, v$  such that  $p_1^{2\beta} - 1 = du^2$  and  $p_2^2 - 1 = dv^2$ . Let  $(X_1, Y_1)$  be the minimal positive solution to the Pell equation  $X^2 - dY^2 = 1$  and let  $(X_j, Y_j)$  be its  $j$ th solution. Since  $p_1^\beta = X_\ell$  and  $p_2 = X_m$  for some positive integers  $\ell, m$ , it follows by Lemma 3 that both  $\ell$  and  $m$  are powers of 2. Further, since

$$(X_\ell X_m - b)^2 = (p_1^\beta p_2 - a)^2 = (p_1^{2\beta} - 1)(p_2^2 - 1) = (dY_\ell Y_m)^2,$$

it follows that

$$b = X_\ell X_m - dY_\ell Y_m = X_{|m-\ell|}.$$

Suppose  $\beta \leq 2$ . If  $m < \ell$  then  $p_1^\beta = X_\ell = 2X_{\ell/2}^2 - 1 \geq 2p_2^2 - 1 > p_2^2$ , a contradiction. Hence,  $m \geq 2\ell$  and  $p_1^\beta = X_\ell \leq b$ , which implies  $a = p_1^{\beta-1}b \geq p_1^{2\beta-1}$ . We also have  $p_2 = X_m = 2X_{m/2}^2 - 1 < 2b^2 \leq 2a^2$  and consequently

$$n = p_1^{2\beta-1}p_2 < 2a^3.$$

Now suppose  $\beta \geq 3$ . If  $m \geq 2\ell$ , then we get  $b \geq X_\ell = p_1^\beta$  as before. Otherwise,  $m \leq \ell/2$ ,  $2 \mid \ell$  (because both  $\ell$  and  $m$  are powers of 2) and

$$b \geq X_{\ell/2} = \sqrt{\frac{X_\ell + 1}{2}} \geq \sqrt{\frac{p_1^\beta}{2}}.$$

In both cases,

$$a = p_1^{\beta-1}b \geq \frac{p_1^{\beta-1+(\beta/2)}}{\sqrt{2}},$$

hence  $p_1 \leq (a\sqrt{2})^{2/(3\beta-2)}$ . Using (3.1), we get  $p_2 \leq 2ap_1 \leq 2a(a\sqrt{2})^{2/(3\beta-2)}$  and we conclude that

$$n \leq 2a(a\sqrt{2})^{\frac{4\beta}{3\beta-2}} = 2^{1+\frac{2\beta}{3\beta-2}} a^{\frac{7\beta-2}{3\beta-2}} < 4a^{19/7} \leq 2a^3,$$

the final inequality holding for  $a \geq 12$  (for  $a \leq 11$ , a quick search yields no solutions in the interval  $[2a^3, 4a^{19/7}]$ ). This concludes the proof when  $\alpha_1$  is odd.

Finally, suppose  $\alpha_1$  is even and write  $\alpha_1 = 2\beta$ . Then  $p_1^\beta \mid a$  and  $p_1 \mid p_2^2 - 1$ . Writing  $a = p_1^\beta a_1$ , we get

$$(p_1^{2\beta+1} - 1) \left( \frac{p_2^2 - 1}{p_1} \right) = (p_1^\beta p_2 - a_1)^2.$$

In particular, there exists a square free number  $d$  and integers  $u$  and  $v$  such that

$$p_1^{2\beta+1} - 1 = du^2 \quad \text{and} \quad p_2^2 - 1 = p_1 dv^2.$$

If  $d = 1$ , then the first equation above becomes  $p_1^{2\beta+1} - u^2 = 1$ , which has no solutions by known results on Catalan's equation (this particular case of Catalan's equation was solved by Lebesgue [9] more than 160 years ago). Thus,  $d > 1$ . Putting  $x = p_1^\beta$  and  $y = p_2$ , we get

$$p_1 x^2 - du^2 = 1, \quad y^2 - (p_1 d)v^2 = 1.$$

With the notation from the previous section, let  $\gamma = U_1\sqrt{p_1} + V_1\sqrt{d}$  and  $\delta = U_1\sqrt{p_1} - V_1\sqrt{d}$ . Then

$$p_1^\beta = U_\ell \quad \text{and} \quad p_2 = U_m$$

for some positive integers  $\ell$  odd and  $m$  even. By Lemma 4, we have  $\ell = 1$  or  $(p, x) = (3, 9)$ . In the latter case, using (3.1) gives  $n = 3^4 p_2 \leq 3^4 (6a) \leq 2a^3$  for  $a \geq 16$  (for  $a \leq 15$ , there are no solutions  $n \in [2a^3, 486a]$ ). Now suppose  $\ell = 1$ . By Lemma 3,  $m$  is a power of 2 and we get

$$\begin{aligned} a_1 &= p_1^\beta p_2 - duv = \left( \frac{\gamma + \delta}{2\sqrt{p_1}} \right) \left( \frac{\gamma^m + \delta^m}{2} \right) - \left( \frac{\gamma - \delta}{2} \right) \left( \frac{\gamma^m - \delta^m}{2\sqrt{p_1}} \right) \\ &= \frac{\gamma^{m-1} + \delta^{m-1}}{2\sqrt{p_1}} = U_{m-1} \geq U_1 = p_1^\beta. \end{aligned}$$

Hence,  $a \geq p_1^{2\beta}$  and we conclude that

$$n = p_1^{2\beta} p_2 \leq ap_2 \leq a(2ap_1) \leq 2a^{2+1/(2\beta)} \leq 2a^{5/2}.$$

#### 4. The proof of Theorem 2

**4.1. Preliminary results.** For an integer  $m$  we use  $P(m)$  for the largest prime factor of  $m$  with the convention that  $P(0) = P(\pm 1) = 1$ . If  $m$  satisfies  $P(m) \leq y$ , then  $m$  is called  $y$ -smooth.

We follow [8]. Given a polynomial  $F(X) \in \mathbb{Z}[X]$  put

$$\pi_F(x, y) = \#\{p \leq x : P(F(p)) \leq y\}.$$

The following result appears in [6].

LEMMA 5. *Let  $g$  be the largest of the degrees of the irreducible factors of  $F(X)$  and let  $k$  be the number of irreducible factors of  $F(X)$  of degree  $g$ . Assume that  $F(0) \neq 0$  if  $g = k = 1$ , and let  $\varepsilon$  be any positive number. Then the estimate*

$$\pi_F(x, y) \asymp \frac{x}{\log x}$$

*holds for all sufficiently large  $x$  provided that  $y \geq x^{g+\varepsilon-1/2k}$ .*

In the remainder of this section,  $G$  is a finite abelian group. Let  $n(G)$  be length of the longest sequence of elements of  $G$  (not necessarily distinct) such that no nonempty subsequence of it has a zero sum. The following result is from [7].

LEMMA 6. *If  $m$  is the maximal order of an element of  $G$ , then*

$$n(G) < m(1 + \log(\#G/m)).$$

The following result is from [1].

LEMMA 7. *Assume that  $r > k > n = n(G)$  are integers. Then any sequence of  $r$  elements of  $G$  contains at least  $\binom{r}{k}/\binom{r}{n}$  distinct subsequences of length between  $k - n$  and  $k$  having zero sum.*

**4.2. The proof of Theorem 2.** Let  $x$  be large, and let  $\varepsilon \in (0, 1/5)$ ,  $x_1 = x^{1/2-\varepsilon}$  and

$$y = \frac{\log x_1}{\log \log x_1}.$$

Let  $t = \pi(y)$  and  $G = (\mathbb{Z}/2\mathbb{Z})^t$ , so by Lemma 6,

$$(4.1) \quad n(G) < 2(1 + (\pi(y) - 1) \log 2).$$

Let  $u = (3/4 + \varepsilon)^{-1}$ . Applying Lemma 5 to the polynomial  $F(X) = X^2 - 1$  for which  $g = 1$  and  $k = 2$ , we get

$$\pi_F(y^u, y) \gg \frac{y^u}{\log y^u}.$$

In particular, by the Prime Number Theorem, there exists  $c_1 \in (0, 1)$  such that if we put

$$\mathcal{S}_1(y) = \{p : c_1 y^u < p \leq y^u, P(p^2 - 1) \leq y\},$$

then

$$(4.2) \quad \#\mathcal{S}_1(y) \gg \frac{y^u}{\log y^u} \quad \text{for } x > x_0.$$

Applying the above argument with  $y$  replaced by  $c_1 y$ , we also see that if we put

$$\mathcal{S}_2(y) = \mathcal{S}_1(c_1 y) = \{p : c_1^{u+1} y^u < p \leq c_1^u y^u, P(p^2 - 1) \leq c_1 y\},$$

then

$$(4.3) \quad \#\mathcal{S}_2(y) \gg \frac{(c_1y)^u}{\log((c_1y)^u)} \gg \frac{y^u}{\log y^u} \quad \text{for } x > x_0.$$

We put

$$k = \left\lfloor \frac{\log x_1}{\log y^u} \right\rfloor.$$

The argument from the proof of Theorem 1.1 in [8] shows that if we put

$$\mathcal{F}(y) = \{\ell < x_1 : \phi(\ell)\sigma(\ell) = \square \text{ and } p \in \mathcal{S}_1(y) \text{ for all } p \mid \ell\},$$

then

$$T = \#\mathcal{F}(y) = x_1^{1-1/u+o(1)} > x_1^{1/8-\varepsilon}$$

for large  $x$ . Now take

$$(4.4) \quad M = \left\lfloor \frac{\log x_1}{\log(c_1^{u+1}y^u)} \right\rfloor + n(G) + 2.$$

Note that

$$M \ll \frac{\log x_1}{\log y} + 2\pi(y) \ll y,$$

so in particular  $2M < \#\mathcal{S}_2(y)$  for large  $x$  by (4.3). Choose  $q_1, \dots, q_{2M}$  in  $\mathcal{S}_2(y)$  and write  $q_i^2 - 1 = a_i \square$ , where  $a_i$  is square free and  $P(a_i) \leq y$  for  $i = 1, \dots, 2M$ . We think of  $a_i$  as elements of  $G$  where in the location corresponding to a prime  $p \leq y$  we assign the value 1 or 0 according to whether  $p$  divides  $a_i$  or not. We apply Lemma 7 with  $r = 2M$ ,  $k = M$  to deduce the existence of at least  $\binom{2M}{M} / \binom{2M}{n(G)} \geq 1$  subsequences of length at most  $M$  and at least  $M - n(G)$  with a zero sum. Fix one such subsequence  $\{q_i\}_{i \in I}$  and put

$$w = \prod_{i \in I} q_i.$$

Then  $\phi(w)\sigma(w) = v^2$  for some integer  $v$ . Furthermore, since

$$\left\lfloor \frac{\log x_1}{\log(c_1^{u+1}y^u)} \right\rfloor + 2 \leq \#I \leq M \leq \left\lfloor \frac{\log x_1}{\log(c_1^{u+1}y^u)} \right\rfloor + n(G) + 2,$$

we get

$$(4.5) \quad w \geq (c_1^{u+1}y^u)^{\#I} \geq (c_1^{u+1}y^u)^{\lfloor \frac{\log x_1}{\log(c_1^{u+1}y^u)} \rfloor + 2} > 2x_1 > 2\ell$$

for all  $\ell \in \mathcal{F}(y)$  when  $x > x_0$ , and

$$w < (c_1^u y^u)^{\lfloor \frac{\log x_1}{\log(c_1^{u+1}y^u)} \rfloor + O(\pi(y))} = x_1^{1+o(1)} < x_1^{1/2+\varepsilon}$$

for all sufficiently large  $x$ , where we used the fact that (see (4.1))

$$n(G) \ll \pi(y) = o(y) = o\left(\frac{\log x}{\log(c_1^{u+1}y^u)}\right) \quad (x \rightarrow \infty).$$

Now consider

$$\mathcal{N}(y) = \{w\ell : \ell \in \mathcal{F}(y)\}.$$

Clearly,  $n < x_1 w < x$  for all  $n \in \mathcal{N}(y)$ . Let  $\ell_1, \dots, \ell_T$  be all the elements of  $\mathcal{F}(y)$ . Let  $n_i = \ell_i w$  for  $i = 1, \dots, T$ . Then

$$\sigma(n_i)\phi(n_i) = (n_i - a_i)^2.$$

Clearly,  $a_i < n_i < x$ . Let us show that these  $a_i$ 's are distinct. Put  $\phi(n_i)\sigma(n_i) = m_i^2$  for  $i = 1, \dots, T$ . If  $a_i = a_j (= a)$  for some  $i \neq j$ , then

$$m_i = n_i - a \quad \text{and} \quad m_j = n_j - a,$$

so

$$(4.6) \quad m_i - m_j = n_i - n_j = (\ell_i - \ell_j)w.$$

Observe that  $w$  is built with primes  $p \leq c_1^u y^u < c_1 y^u$  and the numbers  $\ell_s$  are built with primes  $p > c_1 y^u$  for  $s = 1, \dots, T$ , so  $\gcd(\ell_s, w) = 1$ . Hence,  $m_s$  is a multiple of  $v$  for all  $s = 1, \dots, T$ . Thus, the left-hand side in (4.6) is a multiple of  $v$ . Clearly,

$$\begin{aligned} v &= \sqrt{\phi(w)\sigma(w)} = w \prod_{q|w} \left(1 - \frac{1}{q^2}\right)^{1/2} > \frac{w}{\sqrt{\zeta(2)}} > \frac{w}{2} \\ &> \max\{\ell_i, \ell_j\} > |\ell_i - \ell_j|, \end{aligned}$$

by inequality (4.5). Furthermore,  $v$  is divisible only by primes  $p < y$ , whereas  $w$  is divisible only by primes  $q > c_1^{u+1} y^u > y$  for  $x$  sufficiently large, so that  $\gcd(v, w) = 1$ . Now equation (4.6) implies that  $v \mid (\ell_i - \ell_j)$ , hence  $\ell_i = \ell_j$ . So,  $a_1, \dots, a_T$  are distinct, therefore

$$\#\mathcal{A}(x) \geq T = \#\mathcal{F}(y) \geq x^{1/8-\varepsilon+o(1)}$$

as  $x \rightarrow \infty$ . Letting  $\varepsilon$  tend to zero, we obtain the desired estimate.

REMARK. If, as widely believed,  $\pi_F(x, x^\varepsilon) \gg x/\log x$  for any  $\varepsilon > 0$ , then the above argument implies that  $\#\mathcal{A}(x) > x^{1/2-o(1)}$  as  $x \rightarrow \infty$ .

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