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It is clear that $L_{(P)}$ is a linear operator from \mathcal{H}_k to \mathcal{H}_k . Moreover, we claim that $L_{(P)}$ is self-adjoint and positive. In fact, for any u in \mathcal{H}_{m+k} and v in \mathcal{H}_k we infer from (2) that

$$\langle P(\partial)u, v \rangle_k = \langle u, \overline{P}v \rangle_{k+m}.$$

It follows that for Q and R in \mathcal{H}_k

$$\begin{aligned} \langle L_{(P)}[Q], R \rangle_k &= \langle P(\partial)(PQ), R \rangle_k = \langle \overline{P}Q, \overline{P}R \rangle_{k+m} \\ &= \langle Q, P(\partial)(\overline{P}R) \rangle_k = \langle Q, L_{(P)}[R] \rangle_k, \end{aligned}$$

which means $L_{(P)}$ is self-adjoint.

Analogously, by (4) we have

$$\langle L_{(P)}[Q], Q \rangle_k = \langle \overline{P}Q, \overline{P}Q \rangle_{k+m} = \|\overline{P}Q\|_{k+m}^2 \geq \|P\|_m^2 \|Q\|_k^2, \quad (5)$$

showing that $L_{(P)}$ is positive.

Therefore, we see that all eigenvalues of $L_{(P)}$ are positive and, on the basis of (5), that $\|P\|_m^2$ furnishes a lower bound for them. Furthermore, equality holds in (4) if and only if either $P \equiv 0$ or $\|P\|_m^2$ is the smallest eigenvalue of $L_{(P)}$ and Q is an eigenvector corresponding to it (unless $Q \equiv 0$). A particular case in which equality holds in (4) occurs when $P = P(y)$ belongs to \mathcal{H}_m and $Q = Q(z)$ to \mathcal{H}_k , where $y \in \mathbb{R}^p$, $z \in \mathbb{R}^q$, and $\mathbb{R}^n = \mathbb{R}^p \times \mathbb{R}^q$.

Added in proof. Professor Luo Xuebo, who was one of his coauthor's Ph.D. supervisors, died in March 2004. Zhu-Jun Zheng expresses his deep respect for and everlasting memory of his deceased colleague and mentor.

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Combinatorial Proofs of Fermat's, Lucas's, and Wilson's Theorems

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In this note, we observe that many classical theorems from number theory are simple consequences of the following combinatorial lemma:

Lemma 1. *Let S be a finite set, let p be prime, and suppose $f : S \rightarrow S$ has the property that $f^p(x) = x$ for any x in S , where f^p is the p -fold composition of f . Then $|S| \equiv |F| \pmod{p}$, where F is the set of fixed points of f .*

Proof. The set S is the disjoint union of sets of the form $\{x, f(x), \dots, f^{p-1}(x)\}$. Since p is prime, each set has either size one or size p . ■

The *Lucas numbers* 2, 1, 3, 4, 7, 11, 18, 29, 47, \dots , named in honor of Edouard Lucas (1842–1891), are defined by $L_0 = 2$, $L_1 = 1$, and $L_n = L_{n-1} + L_{n-2}$ for $n \geq 2$.

It is easy to show that, for $n \geq 1$, L_n counts the ways to create a bracelet of length n using beads of length one or two, where bracelets that differ by a rotation or a reflection are still considered distinct. For example, there are four bracelets of length three. (Such a bracelet can have three beads of length one, or it can have a bead of length two and a bead of length one, where the bead of length one can be in position one, two, or three.) Let f act on bracelets of prime length p by rotating each bead clockwise one unit. Clearly f^p leaves any bracelet unchanged. Since f has just one fixed point (when all beads have length one), we conclude that $L_p \equiv 1 \pmod{p}$ for each prime p .

More generally, for nonnegative integers a and b the *Lucas sequence (of the second kind)* is defined, as in [4], by $V_0 = 2$, $V_1 = a$, and $V_n = aV_{n-1} + bV_{n-2}$ for $n \geq 2$. Again, it is easy to show [1] that V_n with $n \geq 1$ counts colored bracelets of length n , where there are a color choices for beads of length one and b color choices for beads of length two. By the same argument as earlier, with the exception of those bracelets consisting of length one beads all of the same color, when p is prime every bracelet can be rotated to create p distinct bracelets. Thus

$$V_p \equiv a \pmod{p}$$

for each prime p . In the special case where $b = 0$, it is clear that $V_p = a^p$. Consequently, we have *Fermat's Theorem*: if p is a prime, then

$$a^p \equiv a \pmod{p}.$$

This combinatorial proof of Fermat's theorem was originally given in [2].

Next, consider colored bracelets of length pk , where p is prime. If we rotate the beads k units at a time, then there are exactly V_k fixed points, obtained by taking any colored bracelet of length k and "replicating" it p times. Our lemma concludes that for p prime

$$V_{pk} \equiv V_k \pmod{p}.$$

In particular, $V_{p^e} \equiv V_{p^{e-1}}$ when $e \geq 1$. Consequently, for p prime and e nonnegative,

$$V_{p^e} \equiv a \pmod{p}.$$

Now consider the set S of permutations of $\{0, 1, \dots, p-1\}$ with exactly one cycle; thus, $|S| = (p-1)!$. Define $f : S \rightarrow S$ by

$$f((a_0, a_1, \dots, a_{p-1})) = (1 + a_0, 1 + a_1, \dots, 1 + a_{p-1}),$$

where addition is done modulo p . For each π in S , $f^p(\pi) = \pi$. For a satisfying $1 \leq a \leq p-1$ those permutations of the form $\pi_a = (0, a, 2a, 3a, \dots, (p-1)a)$ (with multiplication done modulo p) are fixed points of f since $f(\pi_a)$ remains an "arithmetic progression." Conversely, if π is a fixed point of f and $\pi(0) = a$, then $\pi = f^a(\pi)$ must send a to $2a$ and, in general, $\pi = f^{ka}(\pi)$ sends ka to $(k+1)a$. Thus $\pi = \pi_a$, and f has exactly $p-1$ fixed points. This establishes *Wilson's Theorem*: if p is a prime, then

$$(p-1)! \equiv (p-1) \pmod{p}.$$

The same approach can be applied to the set S of k -element subsets of

$$\{0, 1, \dots, p-1\}.$$

Define $f : S \rightarrow S$ by $f(\{a_1, a_2, \dots, a_k\}) = \{1 + a_1, 1 + a_2, \dots, 1 + a_k\}$, where again addition is done modulo p . When $1 \leq k \leq p - 1$ there are no fixed points of f . Consequently, for p prime and k satisfying $1 \leq k \leq p - 1$,

$$\binom{p}{k} \equiv 0 \pmod{p}.$$

We conclude with *Lucas's Theorem*: For p prime, let n and k have base p notation $n = \sum_{i \geq 0} b_i p^i$ and $k = \sum_{i \geq 0} c_i p^i$, where $0 \leq b_i, c_i < p$. Then

$$\binom{n}{k} \equiv \prod_{i \geq 0} \binom{b_i}{c_i} \pmod{p}.$$

Proof. It suffices to show that $\binom{pn+r}{pk+s} \equiv \binom{n}{k} \binom{r}{s} \pmod{p}$ when $0 \leq r, s < p$, and then proceed inductively. Let S denote the set of ordered pairs (A, v) , where A is a binary $p \times n$ matrix and v is a binary $r \times 1$ vector such that among the $pn + r$ entries of A and v exactly $pk + s$ are equal to one. Hence $|S| = \binom{pn+r}{pk+s}$. Let Q denote the $p \times p$ permutation matrix with nonzero entries $q_{1p} = 1$ and $q_{i,i-1} = 1$ for $i = 2, 3, \dots, p$. Thus QA has the same rows as A , each shifted "down" by one row.

Define $f : S \rightarrow S$ by $f((A, v)) = (QA, v)$. Then $f^p((A, v)) = (Q^p A, v) = (A, v)$. There are $\binom{n}{k} \binom{r}{s}$ fixed points of f , consisting of those pairs (A, v) such that the first row of A contains exactly k ones, the other rows of A are the same as the first row, and v contains exactly s ones in its r positions. Note that if $s > r$, then $\binom{r}{s} = 0$. Thus, by our lemma, $\binom{pn+r}{pk+s} \equiv \binom{n}{k} \binom{r}{s} \pmod{p}$, as desired. ■

For another fine combinatorial proof of Lucas's theorem, see [3].

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