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TRACE OF FROBENIUS ENDOMORPHISM OF AN ELLIPTIC CURVE WITH COMPLEX MULTIPLICATION

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Let E be an elliptic curve with complex multiplication by R, where R is an order of discriminant $D < -4$ of an imaginary quadratic field K. If a prime number p is decomposed completely in the ring class field associated with R, then E has good reduction at a prime ideal $\mathfrak{p}$ of K dividing p and there exist positive integers u and v such that $4p = u^2 - Dv^2$. It is well known that the absolute value of the trace $a_\mathfrak{p}$ of the Frobenius endomorphism of the reduction of E modulo $\mathfrak{p}$ is equal to u. We determine whether $a_\mathfrak{p} = u$ or $a_\mathfrak{p} = -u$ in the case where the class number of R is 2 or 3 and D is divisible by 3, 4 or 5.

1. INTRODUCTION

Let $K = \mathbb{Q}(\sqrt{-m})$ be an imaginary quadratic field, where m is a square-free positive integer. Let R be an order of K of conductor f_0 with a basis $\{1, \omega\}$ over $\mathbb{Z}$. We denote by $d(R)$ and $h(R)$ the discriminant and the class number of R respectively. Let f be the smallest positive integer such that $f\sqrt{-m} \in R$. Then we have $f = f_0/2$ if $m \equiv 3 \mod 4$ and f_0 is even, otherwise $f = f_0$. Let E be an elliptic curve with complex multiplication by R and denote by $j(E)$ the j-invariant of E. We may assume that E is defined by a short Weierstrass equation: $y^2 = x^3 + Ax + B, A, B \in F = \mathbb{Q}\big(j(E)\big)$. First, we introduce the notation used in the following. For an endomorphism λ of E, the kernel of λ is denoted by $E[\lambda]$. For a prime ideal $\mathfrak{p}$ of F, we denote by $\ell_\mathfrak{p}$ the relative degree of $\mathfrak{p}$ over $\mathbb{Q}$. If E has good reduction at $\mathfrak{p}$, then we denote by $\tilde{E}_\mathfrak{p}$ the reduction of E modulo $\mathfrak{p}$. For a point P of E we denote by $P^\sim$ the reduction of P modulo $\mathfrak{p}$. Further we denote by $\varphi_\mathfrak{p}$ the Frobenius endomorphism of $\tilde{E}_\mathfrak{p}$ and by $a_\mathfrak{p}(E)$ the trace of $\varphi_\mathfrak{p}$. By $\mathbb{F}_q$, we denote the finite field of q-elements. If $\tilde{E}_\mathfrak{p}$ is defined over $\mathbb{F}_q$, then $\tilde{E}_\mathfrak{p}(\mathbb{F}_q)$ denotes the group of $\mathbb{F}_q$-rational points of $\tilde{E}_\mathfrak{p}$.

Now let p be an odd prime number and $\mathfrak{p}$ a prime ideal of F dividing p. Let us assume that p and $\mathfrak{p}$ satisfy the following condition:

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(1) *p splits completely in K, p is prime to f, and E has good reduction at $\mathfrak{p}$.* Then by complex multiplication theory (see [**11**, Chapter III]), we know that E has ordinary good reduction at $\mathfrak{p}$ and the endomorphism ring of $\tilde{E}_{\mathfrak{p}}$ is isomorphic to R (see [**6**, Theorem 12, 13.4]). Further $K\big(j(E)\big)$ is the ring class field of K of conductor f_0 (see [**3**, Section 9]). Since $\mathfrak{p}$ is of relative degree $\ell_{\mathfrak{p}}$, there exist positive integers u_p and v_p such that

$$4p^{\ell_{\mathfrak{p}}} = u_p^2 + mf^2v_p^2,\ (u_p + v_pf\sqrt{-m})/2 \in R,\ (u_p, p) = 1.$$

By the assumption, we may write $\varphi_{\mathfrak{p}} = \big(a_{\mathfrak{p}}(E) + b_{\mathfrak{p}}(E)f\sqrt{-m}\big)/2 = \alpha + \beta\omega$, where $b_{\mathfrak{p}}(E), \alpha$ and β are integers. It is known that the group $\tilde{E}_{\mathfrak{p}}(\mathbb{F}_{p^{\ell_{\mathfrak{p}}}})$ is of order $N_{\mathfrak{p}}(E)$ $= p^{\ell_{\mathfrak{p}}} + 1 - a_{\mathfrak{p}}(E)$ and is isomorphic to the group $\mathbb{Z}/(N_{\mathfrak{p}}(E)/d)\mathbb{Z} \oplus \mathbb{Z}/d\mathbb{Z}$, where d is the greatest common divisor of $\alpha - 1$ and β. On the other hand, if $d(R) < -4$, then we have easily $a_{\mathfrak{p}}(E) = \varepsilon_{\mathfrak{p}}u_p$, where $\varepsilon_{\mathfrak{p}} = 1$ or -1. It is easy to find u_p for a given number $4p^{\ell_{\mathfrak{p}}}$ such that $4p^{\ell_{\mathfrak{p}}} = u_p^2 + mf^2v_p^2$, $(u_p, p) = 1$. Therefore if we determine $\varepsilon_{\mathfrak{p}}$, then we can compute the numbers $N_{\mathfrak{p}}(E)$ and d quickly. The problem of determining $\varepsilon_{\mathfrak{p}}$ in the case $h(R) = 1$ has been solved by Rajwade, Joux and Morain and others. See [**5**] for the references to their results. In the case $h(R) = 2$, this problem is solved for only one case of the order of discriminant -20, by Leprévost and Morain ([**7**]), using the results of [**1, 2**] for the character sum of Dickson polynomial of degree 5.

The purpose of this article is to determine $\varepsilon_{\mathfrak{p}}$ for an elliptic curve E having complex multiplication by R and for prime ideals $\mathfrak{p}$ of F satisfying (1), where R is an order such that $h(R) = 2$ or 3 and mf^2 is divided by 3, 4 or 5. Thus R are orders of discriminant

$$\begin{aligned} d(R) = {} & -15, -20, -24, -32, -35, -36, -40, -48, -51, -60, -64, -72, \\ & -75, -99, -100, -108, -112, -115, -123, -147, -235, -243, -267. \end{aligned}$$

Further we assume that $j(E)$ is real to avoid tedious computation.

Our idea to solve the problem is as follows (for details see Section 2). Let s be a divisor of f^2m and assume $s \geqslant 3$. We find a F-rational cyclic subgroup C_s of $E\big[f\sqrt{-m}\big]$ of order s and take a generator Q of C_s. Consider the Frobenius isomorphism of $\sigma_{\mathfrak{p}}$ of $\mathfrak{p}$. Then F-rationality of C_s shows $Q^{\sigma_{\mathfrak{p}}} = [r_{\mathfrak{p}}](Q)$ for an integer $r_{\mathfrak{p}}$. Using $Q^{\sim} \in \tilde{E}_{\mathfrak{p}}\big[f\sqrt{-m}\big]$ and $(Q^{\sigma_{\mathfrak{p}}})^{\sim} = \varphi_{\mathfrak{p}}(Q^{\sim})$, we have

$$\begin{aligned} [2]\big([r_{\mathfrak{p}}](Q)\big)^{\sim} &= [2](Q^{\sigma_{\mathfrak{p}}})^{\sim} = [2]\varphi_{\mathfrak{p}}(Q^{\sim}) \\ &= \big[(a_{\mathfrak{p}}(E) + b_{\mathfrak{p}}(E)f\sqrt{-m})\big](Q^{\sim}) = \big[a_{\mathfrak{p}}(E)\big](Q^{\sim}). \end{aligned}$$

This shows that $a_{\mathfrak{p}}(E) \equiv 2r_{\mathfrak{p}} \mod s$. Therefore the number $\varepsilon_{\mathfrak{p}}$ is determined by the condition $\varepsilon_{\mathfrak{p}}u_p \equiv 2r_{\mathfrak{p}} \mod s$. This argument reduces our original problem to a problem of finding a point Q and of determining $r_{\mathfrak{p}}$ for a given prime ideal $\mathfrak{p}$. In Section 2, we give auxiliary results to find the cyclic subgroup C_s and a generator Q. If s is an odd prime number, then we show, in Proposition 2.8 of Section 2, that the s-division polynomial

$\Psi_s(x, E)$ of E has a unique F-rational factor $H_{1,E}(x)$ of degree $(s-1)/2$ and that the point Q is obtainable from a solution of $H_{1,E}(x) = 0$. In Section 3 we determine $r_{\mathfrak{p}}$ in the case f^2m is divided by 3 or 4 and in Section 4 in the case f^2m is divided by 5. Though we deal with a specified elliptic curve E for each order R, a similar result is easily obtained for any elliptic curve E' of the j-invariant $j(E)$, because E' is a quadratic twist of E and $a_{\mathfrak{p}}(E')$ is the product of $a_{\mathfrak{p}}(E)$ and the value at $\mathfrak{p}$ of the character associated with the twist.

In the following, we assume any elliptic curve is defined by a short Weierstrass equation.

2. The subgroups of $E[f\sqrt{-m}]$ and decomposition of division polynomials

2.1. Let E be an elliptic curve with complex multiplication by R. By the definition of f, we have $f\sqrt{-m} \in R$.

Proposition 2.1. *The group $E[f\sqrt{-m}]$ is cyclic of order f^2m.*

Proof: By [8, Proposition 2.1], we know $E[f\sqrt{-m}]$ is isomorphic to $R/f\sqrt{-m}R$. Let f be odd and $m \equiv 3 \mod 4$. Then $R = \mathbb{Z} \oplus f\omega\mathbb{Z}$, where $\omega = (1+\sqrt{-m})/2$. Further $f\sqrt{-m}R = f(2\omega-1)\mathbb{Z} \oplus f^2(\omega-(m+1)/2)\mathbb{Z}$. Put $\xi = f\omega - f(mf+1)/2 \in f\sqrt{-m}R$. Then we have $f(2\omega-1) = 2\xi + mf^2$, $f^2(\omega-(m+1)/2) = f\xi + (f-1)f^2m/2$. This shows that $\{f^2m, \xi\}$ is a basis of $f\sqrt{-m}R$ over $\mathbb{Z}$. Since $\{1, \xi\}$ is a basis of R over $\mathbb{Z}$, $R/f\sqrt{-m}R$ is a cyclic group of order f^2m. The assertion for the other case is easily obtained. □

Lemma 2.2. *Let r be a fixed prime number. Then there exist infinitely many prime numbers of the form $u^2 + v^2f^2m$, where u and v are integers and v is prime to r.*

Proof: Consider the ideal groups G_0 and P_0 of K such that

$$G_0 = \{\mathfrak{a} \mid \mathfrak{a} \text{ is prime to } 2rfm\},\ P_0 = \{(\alpha) \mid \alpha \equiv 1 \mod 2rf\sqrt{-m}\}.$$

Then P_0 is a subgroup of G_0 of finite index and by Tshebotareff's density theorem, in each factor class there exist infinitely many prime ideals of degree 1. Let $\gamma = u_0 + v_0f\sqrt{-m}$ such that ideal $(\gamma) \in G_0$ and $u_0, v_0 \in \mathbb{Z}$ and further v_0 is prime to r. Then every integral ideal of the class $(\gamma)P_0$ has a generator of the form $u_1 + v_1f\sqrt{-m}$ $(u_1, v_1 \in \mathbb{Z}, r \nmid v_1)$. Thus we have our assertion. □

In the following, let p be an odd prime number and $\mathfrak{p}$ a prime ideal of F dividing p and assume that p and $\mathfrak{p}$ satisfy the condition (1).

Lemma 2.3. *Let s be an odd prime number dividing f^2m. Let $q = p^{\ell_{\mathfrak{p}}}$. Assume that $q = u^2 + v^2f^2m$, $(v, ps) = 1$ or $4q = u^2 + v^2f^2m$, $(v, 2sp) = 1$. Then we have*

$$\tilde{E}_{\mathfrak{p}}[s] \cap \tilde{E}_{\mathfrak{p}}[f\sqrt{-m}] \setminus \{0\} = \left\{P = (\alpha, \beta) \in \tilde{E}_{\mathfrak{p}}[s] \mid s \nmid [\mathbb{F}_q(\alpha) : \mathbb{F}_q]\right\},$$

where $[\mathbb{F}_q(\alpha) : \mathbb{F}_q]$ denotes the degree of the field $\mathbb{F}_q(\alpha)$ over $\mathbb{F}_q$.

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PROOF: By the assumption, $\tilde{E}_\mathfrak{p}$ is defined over $\mathbb{F}_q$. First we assume the Frobenius endomorphism $\varphi_\mathfrak{p}$ is given by $\varphi_\mathfrak{p} = (u+v f\sqrt{-m})/2$, if necessary, after replacing u by $-u$ or v by $-v$. Let $P = (\alpha, \beta) \in \tilde{E}_\mathfrak{p}[s]$. If $P \in \tilde{E}_\mathfrak{p}[f\sqrt{-m}]$, then, for $h = (s-1)/2$, we have $\varphi_\mathfrak{p}^h\big([2^h](P)\big) = [u^h](P)$. Since $2^h, u^h \equiv \pm 1 \mod s$, we have $\varphi_\mathfrak{p}^h(P) = \pm P$. This shows $\big[\mathbb{F}_q(\alpha) : \mathbb{F}_q\big] \leqslant (s-1)/2$. Conversely let $P = (\alpha, \beta) \in \tilde{E}_\mathfrak{p}[s], s \nmid k = [\mathbb{F}_q(\alpha) : \mathbb{F}_q]$ and $r = q^k$. Since $\varphi_\mathfrak{p}^k(P) = (\alpha^r, \beta^r) = (\alpha, \beta^r) = \varepsilon P$ $(\varepsilon = \pm 1)$, we have $\big[(u + v f\sqrt{-m})/2)^k - \varepsilon\big](P) = 0$. Since $P \in \tilde{E}_\mathfrak{p}[s]$ and $s \mid f^2 m$, we have $\big[(u^k - 2^k\varepsilon) + k u^{k-1} v f\sqrt{-m}\big](P) = 0$ and $\big[(u^k - 2^k\varepsilon)^2 + (k u^{k-1} v)^2 f^2 m\big](P) = 0$. Thus $\big[(u^k - 2^k\varepsilon)^2\big](P) = 0$. Since the order of P is s, we see $\big[(u^k - 2^k\varepsilon)\big](P) = 0$ and $[k u^{k-1} v f\sqrt{-m}](P) = 0$. By the assumption, k, u and v are prime to s. Therefore we conclude $[f\sqrt{-m}](P) = 0$. Hence $P \in \tilde{E}_\mathfrak{p}[f\sqrt{-m}]$. In the case $\varphi_\mathfrak{p} = u + v f\sqrt{-m}$, the same argument holds true. □

COROLLARY 2.4. *Let $\Psi_s(x, \tilde{E}_\mathfrak{p})$ be the s-division polynomial of $\tilde{E}_\mathfrak{p}$. Then $\Psi_s(x, \tilde{E}_\mathfrak{p})$ is the product of two $\mathbb{F}_q$-rational polynomials $h_1(x)$ and $h_2(x)$ such that $h_1(x)$ is of degree $(s-1)/2$ and the degree of every irreducible factor of $h_2(x)$ is divided by s. Further the solutions of $h_1(x) = 0$ consist of all distinct x-coordinates of non-zero points in $\tilde{E}_\mathfrak{p}[s] \cap \tilde{E}_\mathfrak{p}[f\sqrt{-m}]$.*

PROOF: Since p is prime to $f^2 m$, by Proposition 2.1, $\tilde{E}_\mathfrak{p}[s] \cap \tilde{E}_\mathfrak{p}[f\sqrt{-m}]$ is a $\mathbb{F}_q$-rational cyclic group of order s. Thus if we put $h_1(x) = \prod_\alpha (x - \alpha)$, where α runs over all distinct x-coordinates of non-zero points in $\tilde{E}_\mathfrak{p}[s] \cap \tilde{E}_\mathfrak{p}[f\sqrt{-m}]$, then $h_1(x)$ is $\mathbb{F}_q$-rational and of degree $(s-1)/2$. The assertion for $h_2(x)$ follows immediately from Lemma 2.3. □

LEMMA 2.5. *Let $4 \mid f^2 m$ and $q = p^{t_\mathfrak{p}} = u^2 + v^2 f^2 m$, $(v, 2) = 1$. Let Q_1 be a point of order 4 of $\tilde{E}_\mathfrak{p}[f\sqrt{-m}]$ and Q_2 a point of $\tilde{E}_\mathfrak{p}$ such that $[2](Q_1) = [2](Q_2)$ and $Q_2 \neq \pm Q_1$. Then the x-coordinates x_1 and x_2 of Q_1 and Q_2 are all $\mathbb{F}_q$-rational solutions of $\Psi_4(x, \tilde{E}_\mathfrak{p})/y = 0$. Furthermore let $y^2 = h(x)$ be the equation of $\tilde{E}_\mathfrak{p}$. Assume that $\varphi_\mathfrak{p} = u + v f\sqrt{-m}$. Then, of two elements x_1 and x_2, only x_1 satisfies the relation $\big(h(x_1)/\mathfrak{p}\big) = (-1)^{(u-1)/2}$, where $(\ /\mathfrak{p})$ denotes the Legendre symbol for $\mathfrak{p}$.*

PROOF: Since $\tilde{E}_\mathfrak{p}[f\sqrt{-m}]$ is a $\mathbb{F}_q$-rational cyclic group, we see x_1 and x_2 are $\mathbb{F}_q$-rational. Let α be a $\mathbb{F}_q$-rational root of $\Psi_4(x, \tilde{E}_\mathfrak{p})/y = 0$ and put $S = (\alpha, \beta)$. Then S is a 4-division point of $\tilde{E}_\mathfrak{p}$ and we have

$$\varphi_\mathfrak{p}(S) = [u + v f\sqrt{-m}](S) = (\alpha^q, \beta^q) = (\alpha, \pm\beta) = [\varepsilon](S), (\varepsilon = \pm 1).$$

Thus we have $\big[(u - \varepsilon) + v f\sqrt{-m}\big](S) = 0$. This shows $\big[(u-\varepsilon)^2 + v^2 f^2 m\big](S) = 0$. Since the order of S is 4, $u - \varepsilon$ is divided by 2. Thus $[f\sqrt{-m}\big([2]S\big) = 0$. Since $[2](Q_1)$ is the only one point of degree 2 in $\tilde{E}_\mathfrak{p}[f\sqrt{-m}]$, we have $[2](S) = [2](Q_1)$. This shows that S

equals to one of $\pm Q_1$ and $\pm Q_2$. Therefore α equals to x_1 or x_2. Let $P = (x, y)$ be a point of $\tilde{E}_{\mathfrak{p}}$ of order 4 such that $x \in \mathbb{F}_q$. Then

$$\begin{aligned}\varphi_{\mathfrak{p}}(P) &= (x^q, y^q) = (x, yh(x)^{(q-1)/2}) \\ &= \big[(h(x)/\mathfrak{p})\big](P) = [u](P) + [vf\sqrt{-m}](P).\end{aligned}$$

Therefore we have $(h(x)/\mathfrak{p}) \equiv u \mod 4$ if and only if $P \in \tilde{E}_{\mathfrak{p}}[f\sqrt{-m}]$. □

2.2. Let s be a positive divisor of f^2m and $s \geqslant 3$. By Proposition 2.1, there exists a unique subgroup C_s of $E[f\sqrt{-m}]$ of order s. Let $Q = (x_Q, y_Q)$ be a generator of C_s. Consider the fields $L = F(x_Q)$ and $M = F(Q)$. Since $E[f\sqrt{-m}]$ is F-rational, C_s is F-rational and the field M is an Abelian extension over F. By class field theory, the Galois group G of M over F is isomorphic to an ideal class group $\mathfrak{G}$ of F. For an ideal class $\mathfrak{C} \in \mathfrak{G}$, let $\sigma_{\mathfrak{C}}$ be the isomorphism of G corresponding to $\mathfrak{C}$. Then we have

THEOREM 2.6. *Let $\mathfrak{C}$ be the class represented by $\mathfrak{p}$ and $Q^{\sigma_{\mathfrak{C}}} = [r_{\mathfrak{C}}](Q)$. Then we have $a_{\mathfrak{p}}(E) \equiv 2r_{\mathfrak{C}} \mod s$. Further if $a_{\mathfrak{p}}(E)$ is even, then we have $a_{\mathfrak{p}}(E)/2 \equiv r_{\mathfrak{C}} \mod s$.*

PROOF: Let $\varphi_{\mathfrak{p}} = \big(a_{\mathfrak{p}}(E) + b_{\mathfrak{p}}(E)f\sqrt{-m}\big)/2$. Since $(Q^{\sigma_{\mathfrak{C}}})^{\sim} = \varphi_{\mathfrak{p}}(Q^{\sim})$, we see

$$\begin{aligned}[2]\big([r_{\mathfrak{C}}](Q)\big)^{\sim} &= [2](Q^{\sigma_{\mathfrak{C}}})^{\sim} = [2]\varphi_{\mathfrak{p}}(Q^{\sim}) \\ &= \big[(a_{\mathfrak{p}}(E) + b_{\mathfrak{p}}(E)f\sqrt{-m})\big](Q^{\sim}) = \big[a_{\mathfrak{p}}(E)\big](Q^{\sim}).\end{aligned}$$

Since p is prime to s, $Q^{\sim}$ is of order s. Thus $a_{\mathfrak{p}}(E) \equiv 2r_{\mathfrak{C}} \mod s$. If $a_{\mathfrak{p}}(E)$ is even, then $\varphi_{\mathfrak{p}} = (a_{\mathfrak{p}}(E)/2) + (b_{\mathfrak{p}}(E)/2)f\sqrt{-m}$. By a similar argument we have $\big[a_{\mathfrak{p}}(E)/2\big](Q^{\sim})$ $= [r_{\mathfrak{C}}](Q^{\sim})$. This shows the remaining assertion. □

PROPOSITION 2.7. *Let s be an odd prime divisor of f^2m. If $p^{\ell_{\mathfrak{p}}} \equiv 1 \mod s$, then*

$$a_{\mathfrak{p}}(E) \equiv 2\Big(\frac{y_Q^2}{\mathfrak{p}}\Big) \mod s$$

PROOF: Since we have $4p^{\ell_{\mathfrak{p}}} = a_{\mathfrak{p}}(E)^2 + b_{\mathfrak{p}}(E)^2 f^2 m$, Theorem 2.6 shows that $r_{\mathfrak{C}} \equiv \pm 1 \mod s$. Thus $x_Q^{\sim} \in \mathbb{F}_q$. By the similar argument in the last part of Lemma 2.5, we have our assertion. □

PROPOSITION 2.8. *Let s be an odd prime divisor of f^2m and $\Psi_s(x, E)$ the s-division polynomial of E. Then $\Psi_s(x, E)$ is the product of two F-rational polynomials $H_{1,E}(x)$ and $H_{2,E}(x)$ such that $H_{1,E}(x)$ is of degree $(s-1)/2$ and every irreducible factor of $H_{2,E}(x)$ is of degree s. Further the solutions of $H_{1,E}(x) = 0$ consist of all distinct x-coordinates of non-zero points of C_s.*

PROOF: Let $H_{1,E}(x) = \prod_t (x - t)$, where t runs over all distinct x-coordinates of non-zero points of C_s. Since C_s is F-rational, we see $H_{1,E}(x)$ is F-rational of degree $(s-1)/2$ and clearly it divides $\Psi_s(x, E)$. By Lemma 2.2, we can choose an odd

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prime p and a prime ideal $\mathfrak{p}$ dividing p such that they satisfy (1) and p is of the form $p = u^2 + v^2 f^2 m$, $(v, s) = 1$, and further the reduction of $\Psi_s(x, E)$ modulo $\mathfrak{p}$ is equal to $\Psi_s(x, \tilde{E}_{\mathfrak{p}})$. Take a point $P \in E[s] \setminus C_s$ and put $Q = [f\sqrt{-m}](P)$. Clearly, we have $Q \in E[f\sqrt{-m}]$ and $E[s] = \langle P \rangle \oplus \langle Q \rangle$. Let G_1 be the Galois group of $F\big(E[s]\big)$ over F. By the representation of G_1 on $E[s]$ with the basis $\{P, Q\}$, G_1 is identified with a subgroup of the group

$$G_0 = \left\{ \begin{pmatrix} a & 0 \\ b & \pm a \end{pmatrix} \,\middle|\, a \in \mathbb{F}_s^{\times}, b \in \mathbb{F}_s \right\}.$$

Consider the subgroups of G_0:

$$H = \left\{ \begin{pmatrix} a & 0 \\ 0 & \pm a \end{pmatrix} \,\middle|\, a \in \mathbb{F}_s^{\times} \right\}, \quad N = \left\{ \begin{pmatrix} 1 & 0 \\ b & 1 \end{pmatrix} \,\middle|\, b \in \mathbb{F}_s \right\}.$$

Then we see $G_0 = HN$, $G_0 \triangleright N$ and $H \cap N = \{1_2\}$, where 1_2 is the unit matrix. Since the order of N is s and s is prime, we know that $G_1 \supset N$ or $G_1 \cap N = \{1_2\}$. Let Ω be the set of all subgroups of order s of $E[s]$. Then Ω consists of $s+1$ elements and G_1 operates on Ω. By Corollary 2.4, the degree of every irreducible factor of $H_{2,E}(x) = \Psi_s(x, E)/H_{1,E}(x)$ is divided by s. Thus we know C_s is one and the only one fixed point of G_1. First let us consider the case $G_1 \supset N$. Then we have $G_1 = H_1 N$, $H_1 = H \cap G_1$. Since H_1 is the fixed subgroup of $\langle P \rangle$, the orbit of $\langle P \rangle$ consists of s elements. Therefore Ω decomposes into two orbits. In particular, for each n, $1 \leqslant n \leqslant (s-1)/2$, the x-coordinate of $[n]P$ has s conjugates over F. Thus every irreducible factor of $H_{2,E}(x)$ is of degree s. Next consider the case $G_1 \cap N = \{1_2\}$. Then the order of G_1 is a divisor of $2(s-1)$ and is prime to s. Since the order of a matrix $\begin{pmatrix} a & 0 \\ b & a \end{pmatrix}$, $(b \neq 0)$ is divided by s, G_1 dose not contain the matrices of this form. Therefore there exists an element $\lambda \in \mathbb{F}_s$ such that G_1 is contained in the subgroup

$$\left\langle \alpha \cdot 1_2, \begin{pmatrix} 1 & 0 \\ \lambda & -1 \end{pmatrix} \;\middle|\; \alpha \in \mathbb{F}_s^{\times} \right\rangle.$$

This shows $\langle P + (\lambda/2)Q \rangle$ is a fixed point. Thus we have a contradiction. □

PROPOSITION 2.9. *Let $4 \mid f^2 m$. If Q is a point of order 4 in $E[f\sqrt{-m}]$ and T is a point of E such that $[2](Q) = [2](T)$ and $T \neq \pm Q$, then the x-coordinates x_Q and x_T of Q and T are all F-rational solutions of $\Psi_4(x, E)/y = 0$.*

PROOF: Using Lemma 2.5 instead of Lemma 2.3 and tracing the argument in the first part of Proposition 2.8, we have the assertion. □

In Section 4, to study the ideal class groups of F corresponding to the Abelian extensions L and M, we must determine conductors $\mathfrak{f}_L$ and $\mathfrak{f}_M$ of L and M over F. In next lemma, we shall give some results for the conductors. For a prime ideal $\mathfrak{q}$ and an

integral ideal $\mathfrak{a}$ of F, we denote by $e_{\mathfrak{q}}(\mathfrak{a})$ the maximal integer m such that $m \geqslant 0$ and $\mathfrak{q}^m$ dividing $\mathfrak{a}$.

LEMMA 2.10. *Let Q be a point of E of order s. Assume that s is an odd prime number, $s > 3$ and Q generates a F-rational subgroup $\langle Q \rangle$. Let $L, M, \mathfrak{f}_L$ and $\mathfrak{f}_M$ be defined for Q as above. If $\mathfrak{q}$ is a prime ideal of F prime to $(2s)$, then $e_{\mathfrak{q}}(\mathfrak{f}_L) \leqslant e_{\mathfrak{q}}(\mathfrak{f}_M)$ and $e_{\mathfrak{q}}(\mathfrak{f}_M) > 0$ implies $e_{\mathfrak{q}}(\mathfrak{f}_L) > 0$. Further if E has good reduction at $\mathfrak{q}$, then $e_{\mathfrak{q}}(\mathfrak{f}_M) = 0$.*

PROOF: Since L is a subfield of M, clearly $e_{\mathfrak{q}}(\mathfrak{f}_L) \leqslant e_{\mathfrak{q}}(\mathfrak{f}_M)$. If E has good reduction at $\mathfrak{q}$, then Néron-Ogg-Shafarevich criterion ([**10**, Proposition 4.1, Chapter VII]) shows that $e_{\mathfrak{q}}(\mathfrak{f}_M) = 0$. We shall prove $e_{\mathfrak{q}}(\mathfrak{f}_M) > 0$ implies $e_{\mathfrak{q}}(\mathfrak{f}_L) > 0$. Assume that $\mathfrak{q}$ is ramified in M and is unramified in L. Let $\mathfrak{Q}$ be a prime ideal of M dividing $\mathfrak{q}$ and $M_{\mathfrak{Q}}$ the completion of M with respect to $\mathfrak{Q}$. Further we denote by k_M the residue field of $\mathfrak{Q}$. Let E_0, E_1 and $\tilde{E}_{ns}$ be the groups defined in [**10**, Chapter VII]. Since E has additive reduction at $\mathfrak{q}$, by [**10**, Theorem 6.1, Chapter VII] we have $\left[E(M_{\mathfrak{Q}}) : E_0(M_{\mathfrak{Q}})\right] = w \leqslant 4$. Since Q has order s, by replacing Q by $[w]Q$ if necessary, we can assume that $Q \in E_0(M_{\mathfrak{Q}})$. Let σ be a non trivial element of inertia group of $\mathfrak{Q}$. Then since $x_Q^{\sigma} = x_Q$, we have $Q^{\sigma} = -Q$. By considering the reduction modulo $\mathfrak{q}$, we have $Q^{\sim} = -Q^{\sim}$. Therefore $Q^{\sim} \in \tilde{E}_{ns}(k_M)$ and $[2](Q^{\sim}) = 0$. Since the characteristic of k_M is prime to 2, by [**10**, Propsositions 2.1 and 5.1, Chapter VII], we know $Q^{\sim} = 0$, thus, we have $Q \in E_1(M_{\mathfrak{Q}})$. Consequently, by [**10**, Proposition 3.1, Chapter VII], we have $Q = 0$. This contradicts that $Q \neq 0$. □

Finally for $s = 3, 4, 5$, we list s-division polynomials $\Psi_s(x, E)$:

$$\begin{cases} \Psi_3(x,E) = 3x^4 + 6Ax^2 + 12Bx - A^2, \\ \dfrac{\Psi_4(x,E)}{4y} = x^6 + 5Ax^4 + 20Bx^3 - 5A^2x^2 - 4ABx - 8B^2 - A^3, \\ \Psi_5(x,E) = 5x^{12} + 62Ax^{10} + 380Bx^9 - 105A^2x^8 + 240ABx^7 \\ \qquad\qquad -(300A^3 + 240B^2)x^6 - 696A^2Bx^5 - (125A^4 + 1920AB^2)x^4 \\ \qquad\qquad -(1600B^3 + 80BA^3)x^3 - (50A^5 + 240A^2B^2)x^2 \\ \qquad\qquad -(640AB^3 + 100A^4B)x + A^6 - 32B^2A^3 - 256B^4. \end{cases}$$

3. THE CASE f^2m IS DIVIDED BY 3 OR 4

Let $s = 3$ or 4. Assume that $s \mid f^2m$. Let $Q = (x_Q, y_Q)$ be a point of $E[f\sqrt{-m}]$ of order s. By Propositions 2.8 and 2.9, we know $x_Q \in F$. We may write $y_Q^2 = w^2\alpha_E$ such that $w \in F^{\times}$, α_E is an integer of F and ideal (α_E) has no square factors. In the following, let p be an odd prime number and $\mathfrak{p}$ a prime ideal of F dividing p and assume they satisfy the condition (1). Then there exist positive integers u_p and v_p such that $4p^{\ell_{\mathfrak{p}}} = u_p^2 + mf^2v_p^2$, $(u_p + v_pf\sqrt{-m})/2 \in R$, $(u_p, p) = 1$. If u_p is even, then clearly we have $p^{\ell_{\mathfrak{p}}} = (u_p/2)^2 + mf^2(v_p/2)^2$.

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THEOREM 3.1. *Let u_p and v_p be as above. If we choose $\varepsilon_{\mathfrak{p}} \in \{\pm 1\}$ such that $\varepsilon_{\mathfrak{p}}(u_p/2) \equiv (\alpha_E/\mathfrak{p}) \mod s$, then we have $a_{\mathfrak{p}}(E) = \varepsilon_{\mathfrak{p}} u_p$.*

PROOF: Since $F(Q) = F(\sqrt{\alpha_E})$, we have $Q^{\sigma_{\mathfrak{p}}} = \left[(\alpha_E/\mathfrak{p})\right](Q)$. Thus by Theorem 2.6, we have our assertion. It is noted that u_p can be odd only in the case $s = 3$. □

Let E_0 be an elliptic curve defined by a Weierstrass equation: $y^2 = x^3 + A_0 x + B_0$ $(A_0, B_0 \in F)$. If E_0 is isomorphic to E over an extension F_0 over F, then there exists an element $\delta \in F_0$ such that $A_0 = \delta^4 A$, $B_0 = \delta^6 B$. Since $j(E) \neq 0, 1728$, we know that A, B, A_0 and B_0 are not 0 and $\delta^2 \in F$. Therefore we may put $\alpha_{E_0} = \delta^2 \alpha_E$. In particular we obtain

THEOREM 3.2. *Let E^* be the twist of E defined by the equation $y^2 = x^3 + A\alpha_E^2 + B\alpha_E^3$. Further assume that E^* has good reduction at $\mathfrak{p}$. Let u_p and v_p be as above. If we choose $\varepsilon_{\mathfrak{p}} \in \{\pm 1\}$ such that $\varepsilon_p(u_p/2) \equiv 1 \mod s$, then we have $a_{\mathfrak{p}}(E^*) = \varepsilon_{\mathfrak{p}} u_p$.*

The j-invariants of elliptic curves with complex multiplication by R are solutions of the class equation $H_{|d(R)|}(x) = 0$ of discriminant $d(R)$ (see [**3**, Section 13]). In the following, we shall use the table of class equations prepared by M.Kaneko. We shall gives a canonical elliptic curve E with complex multiplication by R and compute α_E in subsections 3.1 and 3.2 for the cases $s = 3$ and 4 respectively.

3.1. THE CASE $\mathbf{s = 3}$. We shall explain the process to obtain a canonical elliptic curve E in the case $d(R) = -15$. At first we take a solution $j_1 = (-191025 + 85995\sqrt{5})/2$ of the equation:

$$H_{15}(x) = x^2 + 191025x - 121287375 = 0.$$

Let E_1 be the elliptic curve defined by the equation: $y^2 = x^3 + A_1 x + B_1$, where $A_1 = -1/48 - 36/(j_1 - 1728), B_1 = 1/864 + 2/(j_1 - 1728)$. Then the j-invariant of E_1 is equal to j_1. By considering twists of E_1 by elements $\sqrt{n}$ $\left(n \in F = \mathbb{Q}(\sqrt{5})\right)$, we find an elliptic curve E such that coefficients A and B of an equation $y^2 = x^3 + Ax + B$ of E are integers of F and further the absolute value of the norm of the square factor of A is as small as possible. In this case, we take $n = 2^2 37(4 + \sqrt{5})/\left(\sqrt{5}(4 - \sqrt{5})\right)$. Therefore we see $A = A_1 n^2 = 105 + 48\sqrt{5}, B = B_1 n^3 = -784 - 350\sqrt{5}$ and

$$\Psi_3(x, E) = 3\left(x^3 + 6x^2 + 3\sqrt{5}x^2 + (291 + 132\sqrt{5})x + 590 + 265\sqrt{5}\right) \times (x - 6 - 3\sqrt{5}).$$

This shows $x_Q = 6 + 3\sqrt{5}$ and $y_Q^2 = 2^4\left((1 + \sqrt{5})/2\right)^{11}$. Finally we have

PROPOSITION 3.3. *Let E be the elliptic curve defined by the equation*

$$y^2 = x^3 + (105 + 48\sqrt{5})x - 784 - 350\sqrt{5}.$$

Then E has complex multiplication by the order of discriminant -15. Further we have $\alpha_E = (1 + \sqrt{5})/2$.

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REMARK 3.4. For another root $j_2 = (-191025-85995\sqrt{5})/2$ of $H_{15}(x) = 0$, we consider the conjugate elliptic curve $\overline{E}$ of E over $\mathbb{Q}$ and we have $\alpha_{\overline{E}} = (1-\sqrt{5})/2$.

EXAMPLE 3.5.

(1) Let $p = 61$. Then $(-15/p) = (5/p) = 1$. Thus $\ell_{\mathfrak{p}} = 1$. Choose the prime ideal $\mathfrak{p}$ such that $\mathfrak{p} \ni \sqrt{5} - 26$. Since $(\alpha_E/\mathfrak{p}) = (54/61) = -1$ and $4p = 2^2 + 4^2 15$, $a_{\mathfrak{p}}(E) = -2$.

(2) Let $p = 83$. Then $(-15/p) = 1, (5/p) = -1$. Thus $\ell_{\mathfrak{p}} = 2$. Since $\big(\alpha_E/(p)\big) = -1$ and $4p^2 = 154^2 + 16^2 \cdot 15$, $a_{(p)} = 154$.

For other cases, we give only results and data necessary to obtain the results. For each order R, the data consists of the class polynomial $H_{|d(R)|}(x)$, a solution j of $H_{|d(R)|} = 0$, coefficients A and B of a Weierstrass equation of an elliptic curve E with $j(E) = j$, x_Q, y_Q^2 and α_E. We list them in the following format:

$d(R)$	$H_{\lvert d(R)\rvert}(x)$
	j
	$A,\ B$
	$x_Q,\ y_Q^2$
	α_E

The results and data for the case $h(R) = 2$.

-24	$x^2 - 4834944x + 14670139392$
	$2417472 + 1707264\sqrt{2}$
	$-21 + 12\sqrt{2},\ -28 + 22\sqrt{2}$
	$-3 + 3\sqrt{2},\ 2(1-\sqrt{2})^6(1+\sqrt{2})$
	$1 + \sqrt{2}$
-36	$x^2 - 153542016x - 1790957481984$
	$76771008 + 44330496\sqrt{3}$
	$-120 - 42\sqrt{3},\ 448 + 336\sqrt{3}$
	$3 + 3\sqrt{3},\ 4(2+\sqrt{3})^2(1+\sqrt{3})$
	$1 + \sqrt{3}$

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-48	$x^2 - 2835810000x + 6549518250000$
	$1417905000 + 818626500\sqrt{3}$
	$-1035 - 240\sqrt{3},\ 12122 + 5280\sqrt{3}$
	$-9 + 18\sqrt{3},\ 4(2-\sqrt{3})^4(1-2\sqrt{3})^2(8+6\sqrt{3})$
	$8 + 6\sqrt{3}$
-51	$x^2 + 5541101568x + 6262062317568$
	$-2770550784 - 671956992\sqrt{17}$
	$-60 - 12\sqrt{17},\ -210 - 56\sqrt{17}$
	$-6,\ -2(4-\sqrt{17})^2$
	-2
-60	$x^2 - 37018076625x + 153173312762625$
	$(37018076625 + 16554983445\sqrt{5})/2$
	$(-645 + 201\sqrt{5})/2,\ 1694 - 924\sqrt{5}$
	$-(45 - 15\sqrt{5})/2,\ -\left((1-\sqrt{5})/2\right)^{16}$
	-1
-72	$x^2 - 377674768000x + 232381513792000000$
	$188837384000 + 77092288000\sqrt{6},$
	$-470 - 360\sqrt{6},\ 19208 + 10080\sqrt{6}$
	$6 + 9\sqrt{6},\ 4(5-2\sqrt{6})^2(2+\sqrt{6})$
	$2 + \sqrt{6}$
-75	$x^2 + 654403829760x + 5209253090426880$
	$-327201914880 + 146329141248\sqrt{5}$
	$-2160 + 408\sqrt{5},\ 42130 - 10472\sqrt{5}$
	$-(15 + 21\sqrt{5}),\ (-25 - 13\sqrt{5})(4-\sqrt{5})^2\left((1+\sqrt{5})/2\right)^{14}$
	$-25 - 13\sqrt{5}$
-99	$x^2 + 37616060956672x - 56171326053810176$
	$-18808030478336 + 3274057859072\sqrt{33}$
	$-45012 + 7836\sqrt{33},\ -5198438 + 904932\sqrt{33}$
	$-87 + 15\sqrt{33},\ -2$
	-2
-123	$x^2 + 1354146840576 \cdot 10^3 x + 148809594175488 \cdot 10^6$
	$-677073420288000 + 105741103104000\sqrt{41}$
	$-960 + 120\sqrt{41},\ -13314 + 2240\sqrt{41}$
	$-24,\ -2(32 + 5\sqrt{41})^2$
	-2

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-147	$x^2 + 34848505552896 \cdot 10^3 x + 11356800389480448 \cdot 10^6$
	$-17424252776448000 + 3802283679744000\sqrt{21}$
	$-2520 - 240\sqrt{21},\ -31724 - 11418\sqrt{21}$
	$63 + 9\sqrt{21},\ (7 - \sqrt{21})\big((5 + \sqrt{21})/2\big)^8$
	$7 - \sqrt{21}$
-267	$x^2 + 19683091854079488 \cdot 10^6 x +$ $+5314296626726213768970 24 \cdot 10^6$
	$-9841545927039744000000 + 1043201781864732672000\sqrt{89}$
	$-37500 + 3180\sqrt{89},\ 3250002 - 371000\sqrt{89}$
	$150,\ 2(500 + 53\sqrt{89})^2$
	2

The results and data for the case $h(R) = 3$.

-108	$x^3 - 151013228706 \cdot 10^3 x^2 + 224179462188 \cdot 10^6 x$ $- 1879994705688 \cdot 10^9$
	$31710790944000\sqrt[3]{4} + 39953093016000\sqrt[3]{2} + 50337742902000$
	$105\sqrt[3]{4} - 90\sqrt[3]{2} - 135,\ -738\sqrt[3]{4} + 738\sqrt[3]{2} + 526$
	$9 - 3\sqrt[3]{2},\ 4\big(1 - \sqrt[3]{2}\big)^8\big(-1 + \sqrt[3]{2}\big)$
	$-1 + \sqrt[3]{2}$
-243	$x^3 + 1855762905734664192 \cdot 10^3 x^2 - 375065736503309 1072 \cdot 10^6 x$ $+3338586724673519616 \cdot 10^9$
	$-6185876352448880640 00 - 4289047110709411840 00\sqrt[3]{3}$ $-2973859170431385600 00\sqrt[3]{9}$
	$-1560 + 720\sqrt[3]{9},\ 32258 - 11124\sqrt[3]{3} - 7704\sqrt[3]{9}$
	$42 - 18\sqrt[3]{9},\ \big(-2 + \sqrt[3]{9}\big)^8\big(-4 + 2\sqrt[3]{9}\big)$
	$-4 + 2\sqrt[3]{9}$

3.2. THE CASE $\mathbf{s = 4}$. In this case, by Lemma 2.5 and Proposition 2.9, we know that x_Q is one of two F-rational solutions of $\Psi_4(x, E)/y = 0$ satisfying the condition given in the last part of Lemma 2.5. We shall explain the case $d(R) = -32$. We take a solution $j = 26125000 + 18473000\sqrt{2}$ of $H_{32}(x) = x^2 - 52250000x + 12167000000 = 0$ and consider an elliptic curve E with $j(E) = j$, defined by an equation:

$$y^2 = x^3 + Ax + B \quad (A = -105 - 90\sqrt{2},\ B = 630 + 518\sqrt{2}).$$

Then $\Psi_4(x, E)/y = 0$ has two F-rational solutions $x_1 = 3 + 5\sqrt{2}, x_2 = 9 - \sqrt{2}$. Consider a prime number $p = 17 = 3^2 + 2^2 2$ and a prime ideal $\mathfrak{p} = (1 - 3\sqrt{2})$. Then by counting the number of points of $\tilde{E}_{\mathfrak{p}}(\mathbb{F}_p)$, we know $a_{\mathfrak{p}}(E) = -6$. Since $(x_1^3 + Ax_1 + B/\mathfrak{p})$ $= (-3 + 3\sqrt{2}/\mathfrak{p}) = (-2/17) = 1 = (-1)^{(a_{\mathfrak{p}}(E)/2-1)}$, we see $x_Q = x_1$. Calculating y_Q^2, we may obtain $\alpha_E = -3 + 3\sqrt{2}$. For the cases $d(R) = -64, -112$, we know the class

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polynomials are:

$$\begin{cases} H_{64}(x) = x^2 - 82226316240x - 7367066619912, \\ H_{112}(x) = x^2 - 274917323970000x + 1337635747140890625. \end{cases}$$

In these cases by similar argument we have (E, α_E). We list our results in the next proposition.

PROPOSITION 3.6.

$d(R)$	$j(E)$	A B	x_Q α_E
-32	$26125000 + 18473000\sqrt{2}$	$-105 - 90\sqrt{2}$ $630 + 518\sqrt{2}$	$9 - \sqrt{2}$ $-3 + 3\sqrt{2}$
-64	$41113158120 + 29071392966\sqrt{2}$	$-91 - 60\sqrt{2}$ $462 + 308\sqrt{2}$	$5 + 2\sqrt{2}$ $\sqrt{2} - 1$
-112	137458661985000 $+ 51954490735875\sqrt{7}$	$-725 - 240\sqrt{7}$ $9520 + 3698\sqrt{7}$	$24 - \sqrt{7}$ 1

4. THE CASE mf^2 IS DIVIDED BY 5

We shall consider the orders R of discriminant $d(R) = -20, -35, -40, -100, -115, -235$. These orders R are of class number 2. Further for any R, we know $F = \mathbb{Q}(\sqrt{5})$. For a given order R, we consider an elliptic curve E, defined over F, with complex multiplication by R. Proposition 2.8 shows that $\Psi_5(x, E)$ has only one F-rational factor $H_{1,E}(x)$ of degree 2 and for any solution x_1 of $H_{1,E}(x) = 0$, a point Q of E with $x_Q = x_1$ is a generator of the group C_5. Let $L = F(x_Q)$ and $M = F(Q)$. For a prime number p satisfying $p^{\ell_\mathfrak{p}} \equiv 1 \mod 5$, our problem is rather easy (see Proposition 2.7). For a prime number p satisfying $p^{\ell_\mathfrak{p}} \equiv 4 \mod 5$ and a prime ideal $\mathfrak{p}$ dividing p, to determine $r_\mathfrak{p}$, we must study the ideal class groups of F corresponding to the fields L and M. Regarding conductors of L and M, we have a following result. In Proposition 4.1, we shall use the notation in Section 2.

PROPOSITION 4.1. *Let $\mathfrak{q}$ be a prime ideal of F prime to $(2\sqrt{5})$. Then $e_\mathfrak{q}(\mathfrak{f}_L) = e_\mathfrak{q}(\mathfrak{f}_M)$ and $e_\mathfrak{q}(\mathfrak{f}_M) \leqslant 1$. Further if E has good reduction at $\mathfrak{q}$, then $e_\mathfrak{q}(\mathfrak{f}_M) = 0$.*

PROOF: Since M is a cyclic extension of degree 4 over F, we have $e_\mathfrak{q}(\mathfrak{f}_M) \leqslant 1$ (see [9, Chapters IV and VI]). The other assertion is deduced from Lemma 2.10. □

As for the prime ideal $(\sqrt{5})$, we have $e_{(\sqrt{5})}(\mathfrak{f}_L) \leqslant e_{(\sqrt{5})}(\mathfrak{f}_M) \leqslant 1$. Proposition 4.1 shows, to avoid tedious computation in determining class groups, it is necessary to choose an elliptic curve E so that the number of prime factors of its discriminant is as small as

possible. We shall explain the case $d(R) = -235$, because the other cases can be deduced from similar but much easier argument. First we take a solution

$$j = -411588709724712960000 - 184068066743177379840\sqrt{5}$$

of the equation:

$$H_{235}(x) = x^2 + 8231774194494259200000x + 11946621170462723407872000 = 0.$$

We consider an elliptic curve E defined by an equation: $y^2 = x^3 + (-15510 + 2068\sqrt{5})x + (3200841 - 649446\sqrt{5})/4$. The discriminant of E is $47^3 2^{-4} e^{-42}$, $j(E) = j$ and

$$H_{1,E}(x) = 10x^2 + (3525 - 2115\sqrt{5})x + 624160 - 262918\sqrt{5},$$

where $e = (1 + \sqrt{5})/2$. By solving the equation $H_{1,E}(x) = 0$, we obtain a generator Q of C_5 given by

$$Q = (3e^{-1}t + 47e^{-10}/2,\ (2\sqrt{5}e^{10})^{-1}\pi),$$

where $t = \sqrt{47\sqrt{5}e^{-1}}$ and $\pi = \sqrt{47e^{-1}(2115 - (211 + 23\sqrt{5})t)}$. In particular we have $L = F(t)$ and $M = L(\pi)$. Next we shall determine conductors and ideal class groups of L and M. Since the maximal order of L has a basis $\{1, (1+e^{-1}t)/2\}$ over the maximal order of F, the discriminant of L over F is $(e^{-1}t)^2$. This shows that $\mathfrak{f}_L = (47\sqrt{5})$. Since M is real and has an imaginary conjugate field over $\mathbb{Q}$, Proposition 4.1 shows $\mathfrak{f}_M = (2^k \cdot 47\sqrt{5})\infty_2$ for some integer k $(0 \leqslant k \leqslant 2)$, where ∞_2 is the infinite place of F corresponding to the conjugate embedding of F to $\overline{\mathbb{Q}}$. We have only to determine the 2-exponent k. See [**4**, Section 3] for a method to calculate the 2-exponent of conductors. For a moment, we assume M is defined modulo $(4 \cdot 47\sqrt{5})\infty_2$. Let $\mathfrak{P}$ be the ray class group of F modulo $(4 \cdot 47\sqrt{5})\infty_2$. Denote by $\mathfrak{P}_L$ and $\mathfrak{P}_M$ the subgroups of $\mathfrak{P}$ corresponding to L and M respectively. Consider the ideal classes $\mathfrak{g}, \mathfrak{k}$ and $\mathfrak{l}$ of $\mathfrak{P}$ represented by the principal ideals $\big((1 + 3\sqrt{5})/2\big), (46 + 47\sqrt{5})$ and (471) respectively. Then $\mathfrak{g}$ is of order 276 and both $\mathfrak{k}$ and $\mathfrak{l}$ are of order 2 and further

$$\mathfrak{P} = \langle \mathfrak{g} \rangle \times \langle \mathfrak{k} \rangle \times \langle \mathfrak{l} \rangle \quad \text{(a direct product)}.$$

Let $\mathfrak{P}_1$ be the ray class group modulo $(47\sqrt{5})$ and θ the canonical morphism of $\mathfrak{P}$ to $\mathfrak{P}_1$. Then $\mathfrak{P}_1$ is a cyclic group generated by $\theta(\mathfrak{g})$ of order 138 and $\mathrm{Ker}(\theta) = \langle \mathfrak{g}^{138}, \mathfrak{k}, \mathfrak{l} \rangle$. Since $f_L = (47\sqrt{5})$, $\mathfrak{P}_L \supset \mathrm{Ker}(\theta)$. This shows that $\mathfrak{P}_L = \langle \mathfrak{g}^2, \mathfrak{k}, \mathfrak{l} \rangle$. Next we shall determine $\mathfrak{P}_M$. Let ξ be the endomorphism of $\mathfrak{P}$ defined by $\xi(\mathfrak{a}) = \mathfrak{a}^{69}$. Then ξ induces an isomorphism of $\mathfrak{P}/\mathfrak{P}_M$ to $\xi(\mathfrak{P})/\xi(\mathfrak{P}_M)$. Consider the prime numbers $q_1 = 251 = 4^2 + 235, q_2 = 431 = 14^2 + 235$ and $q_3 = 239 = 2^2 + 235$ and prime ideals $\mathfrak{q}_1 = (16 + \sqrt{5}), \mathfrak{q}_2 = \big((43 + 5\sqrt{5})/2\big)$ and $\mathfrak{q}_3 = \big((31 + \sqrt{5})/2\big)$ of F dividing q_1, q_2 and q_3 respectively. In the following, for a prime ideal $\mathfrak{q}$ of F, we denote by $C(\mathfrak{q})$ the class of $\mathfrak{P}$ represented by $\xi(\mathfrak{q})$. Then we know $C(\mathfrak{q}_1), C(\mathfrak{q}_2)$ and $C(\mathfrak{q}_3)$ belong to $\mathfrak{k}\mathfrak{l}$, $\mathfrak{k}$ and $\xi(\mathfrak{g})\mathfrak{k}$ respectively. By counting

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the number of rational points of the reduced elliptic curve of E modulo $\mathfrak{q}_i$, we have $a_{\mathfrak{q}_1}(E) = -8, a_{\mathfrak{q}_2}(E) = -28$ and $a_{\mathfrak{q}_3}(E) = -4$. Therefore, by Theorem 2.6, we know $\mathfrak{k}, \mathfrak{l} \in \mathfrak{P}_M$ and the class $\xi(\mathfrak{g})\mathfrak{k}$ corresponds to the isomorphism λ such that $Q^\lambda = [3](Q)$. Since $\mathfrak{P}_M$ is a subgroup of $\mathfrak{P}_L$ of index 2, we conclude that $\mathfrak{P}_M = \langle \mathfrak{g}^4, \mathfrak{k}, \mathfrak{l} \rangle$. In particular, $\mathfrak{P}_M$ does not contain the kernel $\langle \mathfrak{g}^{138}\mathfrak{k}, \mathfrak{l} \rangle$ of the canonical morphism of $\mathfrak{P}$ to the ray class group modulo $(2 \cdot 47\sqrt{5})\infty_2$. Therefore $\mathfrak{f}_M = (4 \cdot 47\sqrt{5})\infty_2$. Since the class $\mathfrak{m} = \xi(\mathfrak{g})$ is represented by the ideal $(743 + 756\sqrt{5})$, we have

THEOREM 4.2. *Let $\mathfrak{k}, \mathfrak{l}$ and $\mathfrak{m}$ be the classes of $\mathfrak{P}$ represented by the ideals $(46 + 47\sqrt{5})$, (471) and $(743 + 756\sqrt{5})$ respectively. Put $\mathfrak{S} = \langle \mathfrak{m}, \mathfrak{k}, \mathfrak{l} \rangle$ and $\mathfrak{D} = \langle \mathfrak{k}, \mathfrak{l} \rangle$. Let p be an odd prime number and $\mathfrak{p}$ a prime ideal of F dividing p and assume that they satisfy (1). Furthermore, let u_p and v_p be the positive integers such that $4p^{\ell_\mathfrak{p}} = u_p^2 + 235v_p^2$ and $(u_p, p) = 1$. If the class $C(\mathfrak{p})$ of $\mathfrak{p}^{69}$ belongs to $\mathfrak{m}^i\mathfrak{D}$ $(0 \leqslant i \leqslant 3)$, and $\varepsilon_\mathfrak{p} \in \{\pm 1\}$ is chosen such that $\varepsilon_\mathfrak{p} u_p \equiv 2 \cdot 3^i \mod 5$, then we have $a_\mathfrak{p}(E) = \varepsilon_\mathfrak{p} u_p$.*

REMARK 4.3. $C(\mathfrak{p}) \in \mathfrak{D} \cup \mathfrak{m}^2\mathfrak{D}$ if and only if $p^{\ell_\mathfrak{p}} \equiv 1 \mod 5$.

EXAMPLE 4.4.

(i) Let $p = 239 = 2^2 + 235$ and $\mathfrak{p} = \big((31 + \sqrt{5})/2\big)$. Then $C(\mathfrak{p}) = \mathfrak{m}\mathfrak{k} \in \mathfrak{m}D$ and $a_\mathfrak{p}(E) = -4$.

(ii) Let $p = 241 = (27^2 + 235)/4$ and $\mathfrak{p} = \big((33 + 5\sqrt{5})/2\big)$. Then $C(\mathfrak{p}) = \mathfrak{l} \in D$ and $a_\mathfrak{p}(E) = 27$.

(iii) Let $p = 719 = 22^2 + 235$ and $\mathfrak{p} = \big((59 + 11\sqrt{5})/2\big)$. Then $C(\mathfrak{p}) = \mathfrak{m}^3\mathfrak{k}\mathfrak{l} \in \mathfrak{m}^3D$ and $a_\mathfrak{p}(E) = 44$.

We shall give the data and results for other cases. In the below, put $t_m = \sqrt{m/(\sqrt{5}e)}$ and denote by $\mathfrak{P}$ the ray class group of conductor $\mathfrak{f}_M$ of F. Further, we denote by p and $\mathfrak{p}$ an odd prime number and a prime ideal of F dividing p such that they satisfy the condition (1) for the given elliptic curve E.

(I) The case $m = 5$, $d(R) = -20$

$$\begin{cases} H_{20}(x) = x^2 - 1264000x - 681472000, \\ j(E) = 632000 + 282880\sqrt{5}, \\ A = -50/3 - 5\sqrt{5},\ B = 100/3 + 280\sqrt{5}/27, \\ x_Q = 5e^2/6 + t_m,\ y_Q = (\sqrt{5})(e + t_m)\sqrt{1 + t_m^{-1}}, \\ L = F(t_m), M = L\left(\sqrt{1 + t_m^{-1}}\right),\ \mathfrak{f}_L = (4\sqrt{5}),\ \mathfrak{f}_M = (8\sqrt{5}), \\ \mathfrak{P} = \langle \mathfrak{g}_1 \rangle \times \langle \mathfrak{g}_2 \rangle,\ \mathfrak{P}_L = \langle \mathfrak{g}_1^2, \mathfrak{g}_2 \rangle,\ \mathfrak{P}_M = \langle \mathfrak{g}_1^2\mathfrak{g}_2 \rangle, \end{cases}$$

where $\mathfrak{g}_1$ and $\mathfrak{g}_2$ are the classes of order of 4 and 2 represented by the ideals $\big((21 + \sqrt{5})/2\big)$ and $(11 + 2\sqrt{5})$.

PROPOSITION 4.5. *Let u_p and v_p be the positive integers such that $p^{\ell_\mathfrak{p}}$*

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$= u_p^2 + 5v_p^2$, $(u_p, p) = 1$. *Choose* $\varepsilon_{\mathfrak{p}} \in \{\pm 1\}$ *such that* $\varepsilon_{\mathfrak{p}} u_p \equiv 2^i \mod 5$ *if the class of* $\mathfrak{p}$ *belongs to* $\mathfrak{g}_1^i \mathfrak{P}_M$ $(0 \leqslant i \leqslant 3)$. *Then we have* $a_{\mathfrak{p}}(E) = 2\varepsilon_{\mathfrak{p}} u_p$.

Choosing a suitable generator of $\mathfrak{p}$, p is written in a form $p = a^2 - 5b^2$, where a and b are integers satisfying the condition:

$$a \equiv \begin{cases} 1 \mod 20 & \text{if } p \equiv 1 \mod 5 \\ 17 \mod 20 & \text{if } p \equiv 4 \mod 5, \end{cases}$$

$$b \equiv \begin{cases} 0 \mod 4 & \text{if } p \equiv 1 \mod 8 \\ 2 \mod 4 & \text{if } p \equiv 5 \mod 8. \end{cases}$$

For $i = 1, 2$, let $p_i = a_i^2 - 5b_i^2$ be the prime numbers represented as above. If $p_1 \equiv p_2 \mod 40$, then prime ideals $(a_1 + b_1\sqrt{5})$ and $(a_2 + b_2\sqrt{5})$ belong to the same class of $\mathfrak{P}$ if and only if $a_1 - a_2 + 5(b_1 - b_2) \equiv 0 \mod 40$. Let $\mathfrak{T} = \langle \mathfrak{g}_1^2 \rangle$. Then we see if $p \equiv 1$ (respectively $9, 21, 29$) $\mod 40$, then the class $C(\mathfrak{p})$ of the prime ideal $\mathfrak{p} = (a + b\sqrt{5})$ belongs to $\mathfrak{T}$, (respectively $\mathfrak{g}_2\mathfrak{g}_1\mathfrak{T}, \mathfrak{g}_2\mathfrak{T}, \mathfrak{g}_1\mathfrak{T}$) and furthermore $C(\mathfrak{p}) \in \mathfrak{P}_M$ if and only if $a + 5b \equiv 1$(respectively $-3, 11, 7$) $\mod 40$. Therefore we have

PROPOSITION 4.6. *Let* $p = u^2 + 5v^2 = a^2 - 5b^2$, *where* u *and* v *are positive integers and* a *and* b *are integers satisfying the above condition. Then if we choose* $\varepsilon_{\mathfrak{p}} \in \{\pm 1\}$*such that*

$$\varepsilon_{\mathfrak{p}} u \equiv \begin{cases} (-1)^{(a+5b-1)/20} a \mod 5 & \text{if } p \equiv 1 \mod 40, \\ (-1)^{(a+5b+3)/20} a \mod 5 & \text{if } p \equiv 9 \mod 40, \\ (-1)^{(a+5b-11)/20} a \mod 5 & \text{if } p \equiv 21 \mod 40, \\ (-1)^{(a+5b-7)/20} a \mod 5 & \text{if } p \equiv 29 \mod 40, \end{cases}$$

then we have $a_{\mathfrak{p}}(E) = 2\varepsilon_{\mathfrak{p}} u$.

(II) The case $m = 35, d(R) = -35$

$$\begin{cases} H_{35}(x) = x^2 + 117964800x - 134217728000, \\ j(E) = -58982400 - 26378240\sqrt{5}, \\ A = -70\sqrt{5}/3, \ B = (13475 + 980\sqrt{5})/108, \\ x_Q = (35e - 3t_m)/6e^2, \ y_Q = (t_m^2/2e^2)\sqrt{\sqrt{5} - (9 + \sqrt{5})(et_m)^{-1}}, \\ L = F(t_m), M = L\left(\sqrt{\sqrt{5} - (9 + \sqrt{5})(et_m)^{-1}}\right), \\ \mathfrak{f}_L = (7\sqrt{5}), \ \mathfrak{f}_M = (14\sqrt{5}\infty_2), \\ \mathfrak{P} = \langle \mathfrak{h} \rangle, \ \mathfrak{P}_L = \langle \mathfrak{h}^2 \rangle, \ \mathfrak{P}_M = \langle \mathfrak{h}^4 \rangle, \end{cases}$$

where $\mathfrak{h}$ is the class of order 12 represented by the ideal $(6 + \sqrt{5})$.

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PROPOSITION 4.7. *Let u_p and v_p be the positive integers such that $4p^{\ell_p} = u_p^2 + 35v_p^2$, $(u_p, p) = 1$. Choose $\varepsilon_\mathfrak{p} \in \{\pm 1\}$ such that $\varepsilon_\mathfrak{p} u_p \equiv 2 \cdot 3^i \mod 5$ if the class of $\mathfrak{p}$ belongs to $\mathfrak{h}^i\mathfrak{P}_M$ $(0 \leqslant i \leqslant 3)$. Then we have $a_\mathfrak{p}(E) = \varepsilon_\mathfrak{p} u_p$.*

(III) The case $m = 10$, $d(R) = -40$

$$\begin{cases} H_{40}(x) = x^2 - 425692800x + 9103145472000, \\ j(E) = 212846400 + 95178240\sqrt{5}, \\ A = -125 + 15\sqrt{5}, B = -200 + 240\sqrt{5}, \\ x_Q = (10e + t_m)/e^2,\ y_Q = 2e^{-2}t_m\sqrt{15e^{-1} + (40 - 11\sqrt{5})t_m^{-1}}, \\ L = F(t_m), M = L\left(\sqrt{15e^{-1} + (40 - 11\sqrt{5})t_m^{-1}}\right), \\ \mathfrak{f}_L = (8\sqrt{5}),\ \mathfrak{f}_M = (16\sqrt{5})\infty_2, \\ \mathfrak{P} = \langle\mathfrak{g}\rangle \times \langle\mathfrak{h}\rangle \times \langle\mathfrak{l}\rangle,\ \mathfrak{P}_L = \langle\mathfrak{g}^2, \mathfrak{h}, \mathfrak{l}\rangle,\ \mathfrak{P}_M = \langle\mathfrak{h}, \mathfrak{l}\rangle, \end{cases}$$

where $\mathfrak{g}, \mathfrak{h}$ and $\mathfrak{l}$ are the classes of order $4, 4$ and 2 represented by the ideals $(6 + \sqrt{5})$, $\big((53 + 3\sqrt{5})/2\big)$ and $\big((37 + 7\sqrt{5})/2\big)$ respectively.

PROPOSITION 4.8. *Let u_p and v_p be the positive integers such that $p^{\ell_p} = u_p^2 + 10v_p^2$, $(u_p, p) = 1$. Choose $\varepsilon_\mathfrak{p} \in \{\pm 1\}$ such that $\varepsilon_\mathfrak{p} u_p \equiv 2^i \mod 5$ if the class of $\mathfrak{p}$ belongs to $\mathfrak{g}^i\mathfrak{P}_M$ $(0 \leqslant i \leqslant 3)$. Then we have $a_\mathfrak{p}(E) = 2\varepsilon_\mathfrak{p} u_p$.*

(IV) The case $m = 1$, $d(R) = -100$

$$\begin{cases} H_{100}(x) = x^2 - 44031499226496x - 292143758886942437376, \\ j(E) = 22015749613248 + 9845745509376\sqrt{5}, \\ A = -3000 - 805\sqrt{5}, B = 56000 + 32200\sqrt{5}, \\ x_Q = e^{-2}\sqrt{5}\big((\sqrt{5}e)^3 + t_m\big), \\ y_Q = e^{-2}\sqrt{5}\sqrt{30\sqrt{5} + (103 + 11\sqrt{5})t_m}, \\ L = F(t_m), M = L\left(\sqrt{30\sqrt{5} + (103 + 11\sqrt{5})t_m}\right), \\ \mathfrak{f}_L = (4\sqrt{5}),\ \mathfrak{f}_M = (8\sqrt{5})\infty_2, \\ \mathfrak{P} = \langle\mathfrak{k}_1\rangle \times \langle\mathfrak{k}_2\rangle \times \langle\mathfrak{k}_3\rangle,\ \mathfrak{P}_L = \langle\mathfrak{k}_1^2, \mathfrak{k}_2, \mathfrak{k}_3\rangle, \\ \mathfrak{P}_M = \langle\mathfrak{k}_2, \mathfrak{k}_3\rangle, \end{cases}$$

where $\mathfrak{k}_1, \mathfrak{k}_2$ and $\mathfrak{k}_3$ are the classes represented by the ideals $\big((21 + \sqrt{5})/2\big), (11 + 2\sqrt{5})$ and $(58 + \sqrt{5})$ and the order of $\mathfrak{k}_1, \mathfrak{k}_2$ and $\mathfrak{k}_3$ are $4, 2$ and 2 respectively.

PROPOSITION 4.9. *Let u_p and v_p be the positive integers such that $p^{\ell_p} = u_p^2 + 25v_p^2$, $(u_p, p) = 1$. Choose $\varepsilon_\mathfrak{p} \in \{\pm 1\}$ such that $\varepsilon_\mathfrak{p} u_p \equiv 2^i \mod 5$ if the class of $\mathfrak{p}$ belongs to $\mathfrak{k}_1^i\mathfrak{P}_M$ $(0 \leqslant i \leqslant 3)$. Then we have $a_\mathfrak{p}(E) = 2\varepsilon_\mathfrak{p} u_p$.*

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(V) The case $m = 115$, $d(R) = -115$

$$\begin{cases} H_{115}(x) = x^2 + 427864611225600x + 130231327260672000, \\ j(E) = -213932305612800 + 95673435586560\sqrt{5}, \\ A = -345 - 23\sqrt{5}, B = -(19573 + 5290\sqrt{5})/4, \\ x_Q = e^3\sqrt{5}t_m(\sqrt{5}t_m + e^4)/10, \\ y_Q = (e^9 t_m^2/10)\sqrt{15e^{-1} + (-85 + 61\sqrt{5})t_m^{-1}}, \\ L = F(t_m), M = L\left(\sqrt{15e^{-1} + (-85 + 61\sqrt{5})t_m^{-1}}\right), \\ \mathfrak{f}_L = (23\sqrt{5}),\ \mathfrak{f}_M = (92\sqrt{5})\infty_2, \\ \mathfrak{P} = \langle \mathfrak{f}_1 \rangle \times \langle \mathfrak{f}_2 \rangle \times \langle \mathfrak{f}_3 \rangle,\ \mathfrak{P}_L = \langle \mathfrak{f}_1^2, \mathfrak{f}_2, \mathfrak{f}_3 \rangle, \\ \mathfrak{P}_M = \langle \mathfrak{f}_1^4, \mathfrak{f}_2, \mathfrak{f}_3 \rangle, \end{cases}$$

where $\mathfrak{f}_1, \mathfrak{f}_2$ and $\mathfrak{f}_3$ are the classes represented by the ideals $\left((1 + 3\sqrt{5})/2\right), (24 + 23\sqrt{5})$ and (91) and the order of $\mathfrak{f}_1, \mathfrak{f}_2$ and $\mathfrak{f}_3$ are $132, 2$ and 2 respectively. Since the map $\xi_1 : \mathfrak{a} \to \mathfrak{a}^{33}$ of $\mathfrak{P}$ to itself induces an isomorphism of $\mathfrak{P}/\mathfrak{P}_M$ to $\xi_1(\mathfrak{P})/\xi_1(\mathfrak{P}_M)$ and $\mathfrak{f}_0 = \mathfrak{f}_1^{33}$ is represented by the ideal $(423 + 372\sqrt{5})$, we have

PROPOSITION 4.10. *Let* $\mathfrak{S} = \langle \mathfrak{f}_0, \mathfrak{f}_2, \mathfrak{f}_3 \rangle$ *and* $\mathfrak{D} = \langle \mathfrak{f}_2, \mathfrak{f}_3 \rangle$. *Let* u_p *and* v_p *be the positive integers such that* $4p^{\ell_p} = u_p^2 + 115v_p^2$, $(u_p, p) = 1$. *Choose* $\varepsilon_p \in \{\pm 1\}$ *such that* $\varepsilon_p u_p \equiv 2 \cdot 3^i \mod 5$ *if the class of* $\mathfrak{p}^{33}$ *belongs to* $\mathfrak{f}_0^i\mathfrak{D}$ $(0 \leqslant i \leqslant 3)$. *Then we have* $a_p(E) = \varepsilon_p u_p$.

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