# RATIONAL PERIOD FUNCTIONS FOR THE MODULAR GROUP AND REAL QUADRATIC FIELDS 

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## 0. Introduction

Automorphic integrals with rational period functions, being generalization of automorphic forms on the discrete subgroup of $S L(2, R)$, share properties similar to those of forms. Examples are furnished by the Eichler integralsautomorphic integrals of negative integer weight with polynomial period functions-which have been the object of much attention in recent years [4], [5], [6], [9], [12], [15], [17], [19]. The questional naturally arises whether there exist automorphic integrals with rational period functions which are not polynomials. M. Knopp [13] has constructed modular integrals of weight $2 k$ ( $k$ odd) which differ from Eichler integrals. In [14] it has been shown that the poles of any rational period function, $q_{T, 2 k}(z)$, for the modular group $\Gamma(1)$ must lie in $Q(\sqrt{N}), N \in Z^{+}$. However, the only previously known quadratic fields containing poles of $q_{T, 2 k}(z)$ for $\Gamma(1)$ were $Q(\sqrt{5}), Q(\sqrt{3})$, and $Q(\sqrt{21})$, and these examples were known only for odd $k$.

The main object of this paper is the construction of $q_{T, 2 k}(z)$ for $\Gamma(1)$ with $k$ any integer (even or odd), having poles in an arbitrary real quadratic field, $Q(\sqrt{N})$. We have developed three distinct new methods to achieve this goal. First, we have constructed $q_{T, 2 k}(z)$ for $\Gamma(1)$ by using the coset decomposition of $\Gamma^{\prime}(1)$, the commutator subgroup of $\Gamma(1)$. Since $\Gamma^{\prime}(1)$ is a free group, the necessary and sufficient conditions for the existence of a rational period function $q_{T, 2 k}(z)$ of a modular integral on $\Gamma^{\prime}(1)$ reduce to a single condition on rational period functions for $\Gamma(1)$. Then rational period functions of a modular integral on $\Gamma(1)$ can be constructed by showing how to satisfy the above condition. This construction can be generalized to incorporate the class of Hecke group. By use of an operator of Bogo-Kuyk [1], $q_{T, 2 k}(z)$ for $\Gamma(1)$ can be constructed from those on the Hecke groups for $\lambda=\sqrt{2}$ and $\sqrt{3}$.

The second method entails the use of Pell's equation to construct $q_{T, 2 k}(z)$. This construction gives $q_{T, 2 k}(z)$ for $\Gamma(1)$ and any integer $k$ with poles in an

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arbitrary real quadratic fields. Also, we show that the collection $\left\{q_{T, 2 k}\right\}_{N}$ of rational period function with poles in the real quadratic field $Q(\sqrt{N})$ is infinite dimensional over $C$. Finally, we generalize the method by M. Knopp [13] to construct rational period functions. The appended tables list a number of specific examples of $q_{T, 2 k}(z)$.

## 1. Definitions

Let $\mathscr{H}$ be the complex upper half plane and let $\Gamma$ be a Fuchsian group acting on $\mathscr{H}$.

Let $F(z)$ be a meromorphic function in $\mathscr{H}$ satisfying the transformation formula

$$
\begin{equation*}
(c z+d)^{-2 k} F(M z)=F(z)+q_{M}(z) \tag{1.1}
\end{equation*}
$$

where $k$ is a rational integer and for each element $M=\left(\begin{array}{cc}* & * \\ c & d\end{array}\right) \in \Gamma, q_{M}(z)$ is a rational function of $z$. Assume also that $F$ is meromorphic in the local uniformizing variable at each parabolic cusp of a fundamental region for $\Gamma$. Then $F$ is called an automorphic integral of weight $2 k$ for $\Gamma$, with rational period functions $q_{M}(z)$. In the case when $\Gamma=\Gamma(1)$, the modular group, we call $F$ a modular integral of weight $2 k$. (Note that if $q_{M}(z)=0$ for each $M \in \Gamma$, then $F$ is simply an automorphic form of weight $2 k$ for $\Gamma$.)

## 2. Rational period functions

The Hecke group $G\left(\lambda_{n}\right), \lambda_{n}=\cos (\pi / n)$, is the group of all linear fractional transformations generated by the two transformations

$$
S_{n}=\left(\begin{array}{cc}
1 & \lambda_{n} \\
0 & 1
\end{array}\right) \quad \text { and } \quad T=\left(\begin{array}{rr}
0 & -1 \\
1 & 0
\end{array}\right)
$$

which satisfy the relations

$$
\begin{equation*}
T^{2}=\left(S_{n} T\right)^{n}=\left(T S_{n}\right)^{n}=I \tag{1.2}
\end{equation*}
$$

(Note. We identify $I=-I$ as linear fractional transformations.)
As is well known [5], the Hecke group $G\left(\lambda_{n}\right)$ is the free product of $\langle T\rangle$ and $\left\langle T S_{n}\right\rangle$.

Since the Hecke group $G\left(\lambda_{n}\right)$ is generated by $S_{n}$ and $T$, the condition (1.1) is equivalent to

$$
\begin{align*}
F\left(z+\lambda_{n}\right) & =F(z)+q_{S_{n}}(z),  \tag{1.3}\\
z^{-2 k} F\left(-\frac{1}{z}\right) & =F(z)+q_{\lambda_{n, T}}(z),
\end{align*}
$$

with $q_{S_{n}}, q_{\lambda_{n, T}}$ rational function in $z$. Since a rational function $F$ satisfies (1.3)
trivially, we impose the further restriction that $F$ be periodic with period $\lambda_{n}$, that is, that $q_{S_{n}}=0$. Then (1.3) can be written as

$$
\begin{equation*}
F\left(z+\lambda_{n}\right)=F(z), z^{-2 k} F\left(-\frac{1}{z}\right)=F(z)+q_{\lambda_{n, T}}(z) \tag{1.4}
\end{equation*}
$$

If we introduce the customary notation for the stroke operator,

$$
\left.F\right|_{-2 k} M=(c z+d)^{-2 k} F(M z), \quad M=\left(\begin{array}{ll}
* & * \\
c & d
\end{array}\right)
$$

the condition (1.1) becomes $\left.F\right|_{-2 k} M=F+q_{M}, M \in G\left(\lambda_{n}\right)$, and from this follows the (cocycle) condition

$$
q_{M_{1} M_{2}}=\left.q_{M_{1}}\right|_{-2 k} M_{2}+q_{M_{2}} \quad \text { for } M_{1}, M_{2} \in G\left(\lambda_{n}\right), \quad k \in Z
$$

Also (1.4) becomes

$$
\begin{equation*}
\left.F\right|_{-2 k} S_{n}=F,\left.F\right|_{-2 k} T=F+q_{\lambda_{n, t}} . \tag{1.5}
\end{equation*}
$$

For convenience, I shall write $F \mid M$ instead of $\left.F\right|_{-2 k} M$ throughout.
Suppose now that $q_{\lambda_{n, T}}(z)$ is a rational function as in (1.5), for some $F$ meromorphic in $\mathscr{H}$. Then the defining relations (1.2) in $G\left(\lambda_{n}\right)$ imply that

$$
\begin{gather*}
q_{\lambda_{n}, T} \mid T+q_{\lambda_{n, T}}=0  \tag{1.6}\\
q_{\lambda_{n, T}}\left|\left(S_{n} T\right)^{n-1}+q_{\lambda_{n, T}}\right|\left(S_{n} T\right)^{n-2}+\cdots+q_{\lambda_{n, T}} \mid\left(S_{n} T\right)+q_{\lambda_{n, T}}=0
\end{gather*}
$$

are necessary conditions upon $q_{\lambda_{n, r}}$ for the existence of $F$ meromorphic in $\mathscr{H}$ such that (1.5) holds. On the other hand, Knopp has shown, through the use of Eichler's "generalized Poincaré series" (see [12]), that (1.6) is in fact sufficient for the existence of such a function $F$, and that moreover $F$ can be taken holomorphic in $\mathscr{H}$. Since any two integrals with the same period function differ by a form we conclude that the collection of "distinct" automorphic integrals with rational period functions is in 1-1 correspondence with the collection of rational period functions $q_{\lambda_{n, t}}$.

Now, we consider a rational period function $q_{\lambda_{n, T}}$ satisfying the two relations in (1.6) for $q_{\lambda_{n, r}}=q_{\lambda, T}$ :

$$
\begin{gathered}
q_{\lambda, T}+q_{\lambda, T} \mid T=0 \\
q_{\lambda, T} \mid\left(S_{n} T\right)^{n-1}+\cdots+q_{\lambda, T}=0
\end{gathered}
$$

These two identities yield the further one

$$
\begin{equation*}
q_{\lambda, T}=q_{\lambda, T}\left|S_{n}+q_{\lambda, T}\right|\left(S_{n} T\right) S_{n}+\cdots+q_{\lambda, T} \mid\left(S_{n} T\right)^{n-2} S_{n} \tag{1.7}
\end{equation*}
$$

The following theorem is given by M. Knopp [14].

Theorem 1. (a) If $Z_{0}$ is a finite pole of any rational function satisfying (1.6) for $\lambda=1$, then there is a squarefree positive integer $N$ such that $Z_{0} \in$ $Q(\sqrt{N})$.
(b) If the finite pole $Z_{0}$ is in $Q$, then $Z_{0}=0$.

Proof. See [14].
The following is a straightforward generalization of Theorem 1 given by H . Meier and G. Rosenberger [7].

COROLLARY 2. If $Z_{0} \in C$ is a pole of any rational function satisfying (1.6) then there is a positive number $N \in Z\left[\lambda^{2}\right]$ such that $Z_{0} \in Q(\sqrt{N}, \lambda)$ or $Z_{0} \in$ $\lambda Q\left(\lambda^{2}\right)$ for $\lambda_{n}=\lambda$.

## 3. Construction of an automorphic integral for the Hecke group from an automorphic integral for the commutator subgroup of the

## Hecke group

We state the following result without proof.
Theorem 3 (Nielsen). Let $G$ be a free product of $n$ cyclic group $c_{i}$ of order $m_{i}$ generated by elements $a_{i}(1 \leq i \leq l)$. Then the commutator group $G^{\prime}$ is a free group of index $m=m_{1} m_{2} \ldots m_{l}$ in $G$ and the rank of $G^{\prime}$ is

$$
1+m\left\{-1+\sum_{i=1}^{l}\left(1-\frac{1}{m_{i}}\right)\right\} .
$$

$G^{\prime}$ is generated by the commutators [ $a_{i}^{\mu}, a_{j}^{\phi}$ ], where $1 \leq i \leq j \leq l$ and $0<\mu<$ $m_{i}, 0<\phi<m_{j}$. The factor group $G / G^{\prime}$ is isomorphic to the direct product of the cyclic groups $c_{1}, c_{2}, \ldots, c_{l}$.

Let us introduce some notation.
Notation. $G^{\prime}\left(\lambda_{n}\right)$ is the commutator subgroup of $G\left(\lambda_{n}\right)$. In particular, $G^{\prime}\left(\lambda_{3}\right)=\Gamma^{\prime}(1)$ is the commutator subgroup of $G\left(\lambda_{3}\right)=\Gamma(1)$. Let $q_{\lambda_{n}}$ denote the rational period function of an automorphic integral $f_{\lambda_{n}}$ of weight $2 k$ ( $k$ is an integer) on $G\left(\lambda_{n}\right)$; i.e., $f_{\lambda_{n}} \mid T=f_{\lambda_{n}}+q_{\lambda_{n}, T}$. In the case $n=3$, we shall write $q_{\lambda_{3, T}}=q_{T}$. If we do not specify $n$, we shall write $\lambda_{n}=\lambda, q_{\lambda_{n, T}}=q_{\lambda, T}$, $f_{\lambda_{n}}$ and $G\left(\lambda_{n}\right)=G(\lambda)$.

We construct automorphic integrals of weight $2 k$ with rational period functions on the commensurable Hecke groups $G(\lambda)(\lambda=1, \sqrt{2}, \sqrt{3})$ from those on $G^{\prime}(\lambda)$. Since $G^{\prime}(\lambda)$ is a free group by Theorem 3, the two conditions in (1.6) for the rational period function reduce to only one condition and consequently we can obtain automorphic integrals with rational period func-
tions on $G^{\prime}(\lambda)$. From these we construct automorphic integrals on $G(\lambda)$ itself by summing over cosets of $G(\lambda) / G^{\prime}(\lambda)$. Applying an appropriate operator (the Bogo-Kuyk operator [1]) from $G(\lambda)(\lambda=\sqrt{2}, \sqrt{3})$ to $\Gamma(1)$, we then obtain further rational period functions for $\Gamma(1)$.
(a) The case $\lambda=1$. Construction of modular integrals with rational period functions for $\Gamma(1)$ from modular integrals with rational period functions for $\Gamma^{\prime}(1)$.

Note. By Theorem 3, $\Gamma^{\prime}(1)$ is generated by $\left\langle a_{1}, b_{1}\right\rangle$ where

$$
\begin{equation*}
a_{1}=S^{2} T S, \quad b_{1}=S T S^{2} \tag{1.8}
\end{equation*}
$$

Construction. Let $f$ be an automorphic integral of weight $2 k, k \in Z$, with rational period functions of $\Gamma^{\prime}(1): f$ is a meromorphic function on $\mathscr{H}$ satisfying the condition (1.1), that is, $f \mid M=f+q_{M}$, where $M \in \Gamma^{\prime}(1)$, and $q_{M}$ is a rational function. Further, $f$ is meromorphic in the local uniformizing parameter at each cusp of a fundamental region for $\Gamma^{\prime}(1)$. Since $\Gamma^{\prime}(1)$ is generated by $a_{1}, b_{1}$ in (1.8), the condition (1.1) is equivalent to

$$
\begin{equation*}
f\left|a_{1}=f+q_{a_{1}}, \quad f\right| b_{1}=f+q_{b_{1}} \tag{1.9}
\end{equation*}
$$

Since $\Gamma^{\prime}(1)$ is a free group, there is no element of finite order.
Now, consider the full group $\Gamma(1)$. We know that $\Gamma(1)=\sum_{j=0}^{5} \Gamma^{\prime}(1) S^{j}$. Let us define the function

$$
\tilde{f}=\sum_{j=0}^{5} f \mid S^{j}
$$

where $f$ is the given automorphic integral on $\Gamma^{\prime}(1)$. First note that the function $\tilde{f}$ is meromorphic in $\mathscr{H}$. At the cusps of a fundamental region for the modular group the behavior of $\tilde{f}$ is determined by the behavior of $f$ at the cusps of a fundamental region for the commutator subgroup of the modular group. Also, we have
(i)

$$
\begin{align*}
\tilde{f} \mid S & =\sum_{j=1}^{5} f\left|S^{j}+f\right| S^{6} \quad\left(\text { since } S^{6} \in \Gamma^{\prime}(1)\right)  \tag{1.10}\\
& =\sum_{j=1}^{5} f\left|S^{j}+\left(f+q_{S^{6}}\right)=\sum_{j=1}^{5} f\right| S^{j}+q_{S^{6}}
\end{align*}
$$

where $q_{S^{6}}$ is a rational period function of $f$.
(ii)

$$
\begin{aligned}
\tilde{f \mid} \mid T= & f\left|\left(T S^{-3}\right) \cdot S^{3}+f\right|\left(S T S^{-4}\right) S^{4}+f \mid\left(S^{2} T S^{-5}\right) S^{5} \\
& +f\left|\left(S^{3} T\right)+f\right|\left(S^{4} T S^{-1}\right) S+f \mid\left(S^{5} T S^{-2}\right) S^{2} \\
& \quad\left(\text { since } T S^{-3}, S T S^{-4}, S^{2} T S^{-5}, S^{3} T, S^{4} T S^{-1}, S^{5} T S^{-2} \in \Gamma^{\prime}(1)\right) \\
= & {\left[f+q_{T S^{-3}}\right]\left|S^{3}+\left[f+q_{S T S^{-4}}\right]\right| S^{4}+\left[f+q_{S^{2} T S^{-5}}\right] \mid S^{5} } \\
& +\left[f+q_{S^{3} T}\right]+\left[f+q_{S^{4} T S^{-1}}\right]\left|S+\left[f+q_{S^{5} T S^{-2}}\right]\right| S^{2} .
\end{aligned}
$$

But $T S^{-3}=b_{1} a_{1}^{-1}, S T S^{-4}=b_{1} S^{-6}, S^{2} T S^{-5}=a_{1} S^{-6}$ by (1.8), which implies that

$$
\begin{align*}
\tilde{f \mid} \mid= & {\left[f+q_{b_{1} a_{1}^{-1}}\right]\left|S^{3}+\left[f+q_{b_{1} S^{-6}}\right]\right| S^{4}+\left[f+q_{a_{1} S^{-6}}\right] \mid S^{5} }  \tag{1.11}\\
& +\left[f+q_{a_{1} b_{1}^{-1}}\right]+\left[f+q_{S^{6} b_{1}^{-1}}\right]\left|S+\left[f+q_{S^{6} a_{1}^{-1}}\right]\right| S^{2} \\
= & \sum_{j=0}^{5} f\left|S^{j}+q_{b_{1} a_{1}^{-1}}\right| S^{3}+q_{a_{1} b_{1}^{-1}}+q_{b_{1} S^{-6}}\left|S^{4}+q_{S^{6} b_{1}^{-1}}\right| S+q_{a_{1} S^{-6}} \mid S^{5} \\
& +q_{S^{6} a_{1}^{-1}} \mid S^{2} .
\end{align*}
$$

If we put $q_{S^{6}} \equiv \tilde{q}_{S}$ in (1.10), (i) becomes

$$
\begin{equation*}
\tilde{f} \mid S=\tilde{f}+q_{S^{6}}=\tilde{f}+\tilde{q}_{S} \tag{1.12}
\end{equation*}
$$

If we put

$$
q_{b_{1} a_{1}^{-1}}\left|S^{3}+q_{a_{1} b_{1}^{-1}}+q_{b_{1} S^{-6}}\right| S^{4}+q_{S^{6} b_{1}^{-1}}\left|S+q_{a_{1} S^{-6}}\right| S^{5}+q_{S^{6} a_{1}^{-1}} \mid S^{2} \equiv \tilde{q}_{T}
$$

in (1.11), (ii) becomes

$$
\begin{align*}
\tilde{f} \mid T= & \tilde{f}+q_{b_{1} a_{1}^{-1}}\left|S^{3}+q_{a_{1} b_{1}^{-1}}+q_{b_{1} S^{-6}}\right| S^{4}+q_{S^{6} b_{1}^{-1}}\left|S+q_{a_{1} S^{-6}}\right| S^{5}  \tag{1.13}\\
& +q_{S^{6} a_{1}^{-1}} \mid S^{2}=\tilde{f}+\tilde{q}_{T}
\end{align*}
$$

where $\tilde{q}_{S}, \tilde{q}_{T}$ are rational functions. Since any rational $\tilde{f}$ trivially satisfies (1.12) we impose the further restriction that $\tilde{f}$ be a periodic function, that is, $\tilde{f( } z+1)=\tilde{f}(z)$. This implies $\tilde{q}_{S}=q_{S^{6}}=0$ in (1.12). Then $\tilde{f}$ is a modular integral with a rational period function on $\Gamma(1)$. For $\tilde{q}_{T}$ satisfies the two relations in (1.6) if $\tilde{q}_{S}=q_{S^{6}} \equiv 0$.

Now applying the consistency condition

$$
q_{M_{1} M_{2}}=q_{M_{1}} \mid M_{2}+q_{M_{2}} \text { for } M_{1}, M_{2} \in \Gamma^{\prime}(1)
$$

especially $q_{M} \mid M^{-1}=-q_{M^{-1}}$, we see that (for $S^{6}=a_{1} b_{1}^{-1} a_{1}^{-1} b_{1}$ ) $\tilde{q}_{S}=q_{S^{6}} \equiv 0$ is equivalent to

$$
q_{a_{1}}\left|b_{1}^{-1} a_{1}^{-1} b_{1}-q_{b_{1}}\right| b_{1}^{-1} a_{1}^{-1} b_{1}-q_{a_{1}} \mid a_{1}^{-1} b_{1}+q_{b_{1}}=0
$$

Thus,

$$
\begin{equation*}
q_{a_{1}}-q_{a_{1}}\left|b_{1}=q_{b_{1}}-q_{b_{1}}\right| b_{1}^{-1} a_{1} b_{1} \tag{1.14}
\end{equation*}
$$

or

$$
q_{a_{1}}-q_{a_{1}}\left|T S^{-1} T S=q_{b_{1}}-q_{b_{1}}\right| S^{-3} T S T S^{2}
$$

Furthermore,

$$
\begin{align*}
\tilde{q}_{T}= & q_{a_{1}}+q_{a_{1}}\left|S^{-1}-q_{a_{1}}\right| T-q_{a_{1}} \mid S^{-1} T  \tag{1.15}\\
& +q_{b_{1}}\left|S^{-2}+q_{b_{1}}\right| S^{-3}-q_{b_{1}}\left|S^{-2} T-q_{b_{1}}\right| S^{-3} T
\end{align*}
$$

For, from (1.13),

$$
\begin{aligned}
\tilde{q}_{T}= & q_{b_{1} a_{1}^{-1}}\left|S^{3}+q_{a_{1} b_{1}^{-1}}+q_{b_{1} S^{-6}}\right| S^{4}+q_{S^{6} b_{1}^{-1}}\left|S+q_{a_{1} S^{-6}}\right| S^{5}+q_{S^{6} a_{1}^{-1}} \mid S^{2} \\
= & -q_{a_{1}}\left|a_{1}^{-1} S^{3}+q_{b_{1}}\right| a_{1}^{-1} S^{3}+q_{a_{1}}\left|b_{1}^{-1}-q_{b_{1}}\right| b_{1}^{-1}+q_{a_{1}} \mid S^{-1} \\
& -q_{a_{1}}\left|a_{1}^{-1} S^{2}+q_{b_{1}}\right| S^{-2}-q_{b_{1}} \mid b_{1}^{-1} S \quad\left(\text { since } q_{S^{6}}=0\right) \\
= & -q_{a_{1}}\left|T+q_{b_{1}}\right| S^{-3}+q_{a_{1}}-q_{b_{1}}\left|S^{-3} T+q_{a_{1}}\right| S^{-1} \\
& -q_{a_{1}}\left|a_{1}^{-1} S^{2}+q_{b_{1}}\right| S^{-2}-q_{b_{1}} \mid b_{1}^{-1} S
\end{aligned}
$$

because (1.14) implies that

$$
\begin{aligned}
& q_{a_{1}}\left|a_{1}^{-1} S^{3}+q_{b_{1}}\right| a_{1}^{-1} S^{3}+q_{a_{1}}\left|b_{1}^{-1}-q_{b_{1}}\right| b_{1}^{-1} \\
& \quad=-q_{a_{1}}\left|T+q_{b_{1}}\right| S^{-3}+q_{a_{1}}-q_{b_{1}} \mid S^{-3} T
\end{aligned}
$$

On the basis of the above construction, we state the following theorem.
Theorem 4. If we have any two rational functions $q_{a_{1}}, q_{b_{1}}$ that satisfy the single relation

$$
q_{a_{1}}-q_{a_{1}}\left|T S^{-1} T S=q_{b_{1}}-q_{b_{1}}\right| S^{-3} T S T S^{2}
$$

in (1.14), then

$$
\begin{aligned}
\tilde{q}_{T}= & q_{a_{1}}+q_{a_{1}}\left|S^{-1}-q_{a_{1}}\right| T-q_{a_{1}}\left|S^{-1} T+q_{b_{1}}\right| S^{-3} \\
& -q_{b_{1}}\left|S^{-2} T-q_{b_{1}}\right| S^{-3} T+q_{b_{1}} \mid S^{-2}
\end{aligned}
$$

in (1.15) is a rational period function.

Proof. From the above construction, $\tilde{q}_{T}$ in (1.15) satisfies the two relations in (1.6).

Later, we shall see the direct application of Theorem 4 (Theorem 8).
This method can be generalized to construct automorphic integrals with rational period functions for $G(\lambda)$ from automorphic integrals with rational period functions for $G^{\prime}(\lambda)$.
(b) The case $\lambda=\sqrt{2}$. Construction of automorphic integrals with rational period functions for $G(\sqrt{2})$ from automorphic integrals with rational period functions for $G^{\prime}(\sqrt{2})$.

Note. By Theorem 3, $G^{\prime}(\sqrt{2})$ is generated by $\left\langle a_{2}, b_{2}, c_{2}\right\rangle$ where

$$
a_{2}=S_{4} T S_{4}^{-1} T, \quad b_{2}=T S_{4}^{-1} T S_{4}, \quad c_{2}=S_{4} T S_{4}^{2} T S_{4}, \quad S_{4}=\left(\begin{array}{cc}
1 & \sqrt{2}  \tag{1.16}\\
0 & 1
\end{array}\right)
$$

Construction. Let $f_{2}$ be an automorphic integral of weight $2 k, k \in Z$, with rational period functions on $G^{\prime}(\sqrt{2}) ; f_{2}$ is a meromorphic function on $\mathscr{H}$ satisfying the condition (1.1), that is, $f_{2} \mid M=f_{2}+q_{2, M}$, where $M \in G^{\prime}(\sqrt{2})$, and $G_{2, M}$ is a rational function. Further, $f_{2}$ is meromorphic in the local uniformizing parameter at each cusp of a fundamental region for $G^{\prime}(\sqrt{2})$. Since $G^{\prime}(\sqrt{2})$ is generated by $a_{2}, b_{2}, c_{2}$ given in (1.16) the condition (1.1) is equivalent to

$$
\begin{equation*}
f_{2}\left|a_{2}=f_{2}+q_{2, a_{2}}, \quad f_{2}\right| b_{2}=f_{2}+q_{2, b_{2}}, \quad f_{2} \mid c_{2}=f_{2}+q_{2, c_{2}} \tag{1.17}
\end{equation*}
$$

Since $G^{\prime}(\sqrt{2})$ is a free group, there is no element of finite order.
Now, consider the full group $G(\sqrt{2})$. We know that

$$
G(\sqrt{2})=\left(\bigcup_{j=0}^{3} G^{\prime}(\sqrt{2}) S_{4}^{j}\right) \cup\left(\bigcup_{j=0}^{3} G^{\prime}(\sqrt{2}) T S_{4}^{j}\right)
$$

Let us define the function

$$
\tilde{f_{2}}=\sum_{j=0}^{3}\left(f_{2}\left|S_{4}^{j}+f_{2}\right| T S_{4}^{j}\right)
$$

where $f_{2}$ is the above automorphic integral with rational period functions on $G^{\prime}(\sqrt{2})$.

First note that the function $\tilde{f_{2}}$ is meromorphic on $\mathscr{H}$. At the cusps of a fundamental region for the Hecke group $G(\sqrt{2})$ the behavior of $\tilde{f_{2}}$ is determined by the behavior of $f_{2}$ at the cusps of a fundamental region for the
corresponding commutator subgroup $G^{\prime}(\sqrt{2})$. And we have
(i)

$$
\begin{equation*}
\tilde{f_{2}}\left|S_{4}=\sum_{j=0}^{3}\left(f_{2}\left|S_{4}^{j}+f_{2}\right| T S_{4}^{j}\right)+q_{2, s^{4}}+q_{2, T S_{4}^{4} T}\right| T \tag{1.18}
\end{equation*}
$$

since $S_{4}^{4}, T S_{4}^{4} T \in G^{\prime}(\sqrt{2})$.
(ii)

$$
\begin{aligned}
\tilde{f_{2}} \mid T= & f_{2}\left|T+f_{2}\right| S_{4} T S_{4}^{-1} T\left|T S_{4}+f_{2}\right| S_{4}^{2} T S_{4}^{-2} T \mid T S_{4}^{2} \\
& +f_{2}\left|S_{4}^{3} T S_{4}^{-3} T\right| T S_{4}^{3}+f_{2}+f_{2}\left|T S_{4} T S_{4}^{-1}\right| S_{4}+f_{2}\left|T S_{4}^{2} T S_{4}^{-2}\right| S_{4}^{2} \\
& +f_{2}\left|T S_{4}^{3} T S_{4}^{-3}\right| S_{4}^{3}
\end{aligned}
$$

Since, by (1.16), we know that

$$
\begin{aligned}
& S_{4} T S_{4}^{-1} T=a_{2}, \quad S_{4}^{2} T S_{4}^{-2} T=a_{2} c_{2}^{-1} a_{2} \\
& S_{4}^{3} T S_{4}^{-3} T=S_{4}^{4} c_{2}^{-1} a_{2}, \quad S_{4}^{4}=a_{2} c_{2}^{-1} b_{2}
\end{aligned}
$$

the above implies that

$$
\begin{align*}
\tilde{f_{2}} \mid T= & \tilde{f_{2}}+q_{2, a_{2}}\left|T S_{4}+q_{2, a_{2} c_{2}^{-1} a_{2}}\right| T S_{4}^{2}+q_{2, S_{4}^{4} c_{2}^{-1} a_{2}} \mid T S_{4}^{3}  \tag{1.19}\\
& +q_{2, a_{2}^{-1}}\left|S_{4}+q_{2, a_{2}^{-1} c_{2} a_{2}^{-1}}\right| S_{4}^{2}+q_{2, a_{2}^{-1} c_{2} S_{4}^{-4} \mid S_{4}^{3}}
\end{align*}
$$

If we put $q_{2, a_{2} c_{2}^{-1} b_{2}}+q_{2, a_{2}^{-1} c_{2} b_{2}^{-1}} \mid T=\tilde{q}_{2, S_{4}}$ in (1.18) and

$$
\begin{aligned}
& q_{2, a_{2}}\left|T S_{4}+q_{2, a_{2} c_{2}^{-1} a_{2}}\right| T S_{4}^{2}+q_{2, S_{4}^{4} c_{2}^{-1} a_{2}}\left|T S_{4}^{3}+q_{2, a_{2}^{-1}}\right| S_{4} \\
& \quad+q_{2, a_{2}^{-1} c_{2} a_{2}^{-1}}\left|S_{4}^{2}+q_{2, a_{2}^{-1} c_{2} S_{4}^{-4}}\right| S_{4}^{3}=\tilde{q}_{2, T}
\end{aligned}
$$

then (1.18) and (1.19) become

$$
\begin{equation*}
\tilde{f_{2}} \mid S_{4}=\tilde{f_{2}}+\tilde{q}_{2, S_{4}}=\tilde{f_{2}}+q_{2, a_{2} c_{2}^{-1} b_{2}}+q_{2, a_{2}^{-1} c_{2} b_{2}^{-1} \mid T, ~}^{\text {, }} \tag{1.20}
\end{equation*}
$$

$$
\begin{align*}
\tilde{f_{2}} \mid T=\tilde{f_{2}}+\tilde{q}_{2, T}= & \tilde{f_{2}}+q_{2, a_{2}}\left|T S_{4}+q_{2, a_{2} c_{2}^{-1} a_{2}}\right| T S_{4}^{2}+q_{2, S_{4}^{4} c_{2}^{-1} a_{2}} \mid T S_{4}^{3}  \tag{1.21}\\
& +q_{2, a_{2}^{-1}\left|S_{4}+q_{2, a_{2}^{-1} c_{2} a_{2}^{-1}}\right| S_{4}^{2}+q_{2, a_{2}^{-1} c_{2} S_{4}^{-4}} \mid S_{4}^{3}} .
\end{align*}
$$

Both $\tilde{q}_{2, s_{4}}$ and $\tilde{q}_{2, T}$ are rational functions. Since any rational function $\tilde{f_{2}}$ trivially satisfies (1.20), we impose the further restriction that $\tilde{f_{2}}$ be a periodic function, that is, $\tilde{f_{2}}(z+\sqrt{2})=\tilde{f_{2}}(z)$. This is equivalent to

$$
\tilde{q}_{2, s_{4}}=q_{2, a_{2} c_{2}^{-1} b_{2}}+q_{2, a_{2}^{-1} c_{2} b_{2}^{-1} \mid T=0}
$$

in (1.20). Then $\tilde{f_{2}}$ is an automorphic integral with a rational period function on $G(\sqrt{2})$, for $\tilde{q}_{2, T}$ satisfies the two relations in (1.6) if $\tilde{q}_{2, s_{4}}=0$.

Applying the consistency condition

$$
q_{2, M_{1} M_{2}}=q_{2, M_{1}} \mid M_{2}+q_{2, M_{2}} \quad \text { for } M_{1}, M_{2} \in G^{\prime}(\sqrt{2}),
$$

we see that, since $S_{4}^{4}=a_{2} c_{2}^{-1} b_{2}$ and $T S_{4}^{4} T=a_{2}^{-1} c_{2} b_{2}^{-1}, \tilde{q}_{2, S_{4}}=0$ is equivalent to

$$
\begin{align*}
& q_{2, a_{2}}\left|T S_{4} T S_{4}^{3}-q_{2, a_{2}}\right| T S_{4}^{4}+q_{2, b_{2}}-q_{2, b_{2}} \mid S_{4}^{-1} T S_{4}  \tag{1.22}\\
& \quad+q_{2, c_{2}}\left|S_{4}^{-1} T S_{4}-q_{2, c_{2}}\right| T S_{4} T S_{4}^{3}=0
\end{align*}
$$

Also, with (1.22), $\tilde{q}_{2, T}$ in (1.21) becomes

$$
\begin{align*}
\tilde{q}_{2, T}= & q_{2, a_{2}}\left|T S_{4}-q_{2, a_{2}}\right| T S_{4} T+q_{2, a_{2}}\left|\left(T S_{4}\right)^{2} T-q_{2, a_{2}}\right|\left(T S_{4}\right)^{2}  \tag{1.23}\\
& +q_{2, a_{2}}\left|T S_{4}^{2}-q_{2, a_{2}}\right| T S_{4}^{2} T+q_{2, a_{2}} \mid T S_{4}^{3} \\
& -q_{2, a_{2}}\left|\left(T S_{4}\right)^{2} S_{4}+q_{2, c_{2}}\right|\left(T S_{4}\right)^{2} \\
& -q_{2, c_{2}}\left|\left(T S_{4}\right)^{2} T-q_{2, c_{2}}\right| S_{4}^{-1} T+q_{2, c_{2}} \mid\left(T S_{4}\right)^{2} S_{4}
\end{align*}
$$

On the basis of the above construction, we may state the following theorem.
Theorem 5. If we have any three rational functions $q_{2, a_{2}}, q_{2, b_{2}}, q_{2, c_{2}}$ such that

$$
\begin{aligned}
& q_{2, a_{2}}\left|T S_{4} T S_{4}^{3}-q_{2, a_{2}}\right| T S_{4}^{4} \\
& \quad+q_{2, b_{2}}-q_{2, b_{2}}\left|S_{4}^{-1} T S_{4}+q_{2, c_{2}}\right| S_{4}^{-1} T S_{4}-q_{2, c_{2}} \mid T S_{4} T S_{4}^{3}=0
\end{aligned}
$$

in (1.22), then $\tilde{q}_{2, T}$ in (1.23) is a rational period function for $\mathcal{G}(\sqrt{2})$.
Proof. $\quad \tilde{q}_{2, T}$ satisfies the two relations in (1.6) from the construction.
(c) The case $\lambda=\sqrt{3}$. Construction of automorphic integrals with rational period functions on $G(\sqrt{3})$ from those on $G^{\prime}(\sqrt{3})$.

Note. By Theorem 3, $G^{\prime}(\sqrt{3})$ is generated by $\left\langle a_{3}, b_{3}, c_{3}, d_{3}, e_{3}\right\rangle$, where

$$
\begin{gather*}
a_{3}=S_{6} T S_{6}^{-1} T, \quad b_{3}=T S_{6}^{-1} T S_{6}, \quad c_{3}=\left(S_{6} T\right)^{2}\left(S_{6}^{-1} T\right)^{2}  \tag{1.24}\\
d_{3}=\left(T S_{6}^{-1}\right)^{2}\left(T S_{6}\right)^{2}, \quad e_{3}=\left(S_{6} T\right)^{3}\left(S_{6}^{-1} T\right)^{3} \quad \text { for } S_{6}=\left(\begin{array}{cc}
1 & \sqrt{3} \\
0 & 1
\end{array}\right)
\end{gather*}
$$

Construction. Let $f_{3}$ be an automorphic integral of weight $2 k, k \in Z$, with rational period functions on $G^{\prime}(\sqrt{3}) ; f_{3}$ is a meromorphic function in $\mathscr{H}$
satisfying the condition (1.1), that is, $f_{3} \mid M=f_{3}+q_{3, M}$, where $M \in G^{\prime}(\sqrt{3})$, and $q_{3, M}$ is a rational function. Further $f_{3}$ is meromorphic in the local uniformizing parameter at each cusp of a fundamental region for $G^{\prime}(\sqrt{3})$. Since $G^{\prime}(\sqrt{3})$ is generated by $a_{3}, b_{3}, c_{3}, d_{3}, e_{3}$ defined in (1.24), the condition (1.1) is equivalent to

$$
\begin{align*}
& f_{3} \mid a_{3}=f_{3}+q_{3, a_{3}}, f_{3} \mid b_{3}=f_{3}+q_{3, b_{3}}  \tag{1.25}\\
& f_{3} \mid c_{3}=f_{3}+q_{3, c_{3}}, f_{3} \mid d_{3}=f_{3}+q_{3, d_{3}} \\
& f_{3} \mid e_{3}=f_{3}+q_{3, e_{3}}
\end{align*}
$$

Since $G^{\prime}(\sqrt{3})$ is a free group, there is no element of finite order.
Now, consider the full group $G(\sqrt{3})$. We know that

$$
G(\sqrt{3})=\left(\bigcup_{j=0}^{5} G^{\prime}(\sqrt{3}) S_{6}^{j}\right) \cup\left(\bigcup_{j=0}^{5} G^{\prime}(\sqrt{3}) T S_{6}^{j}\right) \quad \text { for } S_{6}=\left(\begin{array}{cc}
1 & \sqrt{3} \\
0 & 1
\end{array}\right)
$$

Let us define the following function $\tilde{f_{3}}$ such that

$$
\tilde{f_{3}}=\sum_{j=0}^{5}\left(f_{3}\left|S_{6}^{j}+f_{3}\right| T S_{6}^{j}\right)
$$

where $f_{3}$ is an automorphic integral with rational period functions on $G^{\prime}(\sqrt{3})$. First note that the function is meromorphic in $\mathscr{H}$. At the cusps of a fundamental region for the Hecke group $G(\sqrt{3})$ the behavior of $\tilde{f_{3}}$ is determined by the behavior of $f_{3}$ at the cusps of a fundamental region for the corresponding commutator subgroup $G^{\prime}(\sqrt{3})$. Furthermore, we have
(i)

$$
\begin{equation*}
\tilde{f_{3}}\left|S_{6}=\sum_{j=0}^{5}\left(f_{3}\left|S_{6}^{j}+f_{3}\right| T S_{6}^{j}\right)+q_{3, S_{6}^{6}}+q_{3, T S_{6}^{6} T}\right| T \tag{1.26}
\end{equation*}
$$

since $S_{6}^{6}, T S_{6}^{6} T \in G^{\prime}(\sqrt{3})$.
(ii)

$$
\tilde{f_{3}}\left|T=f_{3}\right| T+\sum_{j=1}^{5} f_{3}\left|S_{6}^{j} T S_{6}^{-j} T\right| T S_{6}^{j}+f_{3}+\sum_{j=1}^{5} f_{3}\left|T S_{6}^{j} T S_{6}^{-j}\right| S_{6}^{j}
$$

Since, by (1.24), we know that

$$
\begin{gathered}
S_{6} T S_{6}^{-1} T=a_{3}, \quad S_{6}^{2} T S_{6}^{-2} T=a_{3} c_{3}^{-1} a_{3} \\
S_{6}^{3} T S_{6}^{-3} T=a_{3} c_{3}^{-1} e_{3} c_{3}^{-1} a_{3}, \quad S_{6}^{4} T S_{6}^{-4} T=S_{6}^{6} b_{3}^{-1} e_{3} c_{3}^{-1} a_{3} \\
S_{6}^{5} T S_{6}^{-5} T=S_{6}^{6} b_{3}^{-1} T S_{6}^{-6} T
\end{gathered}
$$

the above implies that

$$
\begin{align*}
\tilde{f_{3}} \mid T= & f_{3}+q_{3, a_{3}}\left|T S_{6}+q_{3, a_{3} c_{3}^{-1} a_{3}}\right| T S_{6}^{2}+q_{3, a_{3} c_{3}^{-1} e_{3} c_{3}^{-1} a_{3} \mid T S_{6}^{3}}  \tag{1.27}\\
& +q_{3, S_{6}^{6} b_{3}^{-1} e_{3} c_{3}^{-1} a_{3}}\left|T S_{6}^{4}+q_{3, S_{6}^{6} b_{3}^{-1} T S_{6}^{-6} T}\right| T S_{6}^{5}+q_{3, a_{3}^{-1} \mid S_{6}} \\
& +q_{3, a_{3}^{-1} c_{3} a_{3}^{-1}\left|S_{6}^{2}+q_{3, a_{3}^{-1} c_{3} e_{3}^{-1} c_{3} a_{3}^{-1} \mid}\right| S_{6}^{3}} \\
& +q_{3, a_{3}^{-1} c_{3} e_{3}^{-1} b_{3} S_{6}^{-6}}\left|S_{6}^{4}+q_{3, T S_{6}^{6} T b_{3} S_{6}^{-6}}\right| S_{6}^{5} .
\end{align*}
$$

If we let

$$
q_{3, S_{6}^{6}}+q_{3, T S_{6}^{6} T} \mid T \equiv \tilde{q}_{3}
$$

and

$$
\begin{aligned}
\tilde{q}_{3, T}= & q_{3, a_{3}}\left|T S_{6}+q_{3, a_{3} c_{3}^{-1} a_{3}}\right| T S_{6}^{2}+q_{3, a_{3} c_{3}^{-1} e_{3} c_{3}^{-1} a_{3}}\left|T S_{6}^{3}+q_{3, S_{6}^{6} b_{3}^{-1} e_{3} c_{3}^{-1} a_{3}}\right| T S_{6}^{4} \\
& +q_{3, S_{6}^{6} b_{3}^{-1} T S_{6}^{-6} T}\left|T S_{6}^{5}+q_{3, a_{3}^{-1}}\right| S_{6}+q_{3, a_{3}^{-1} c_{3} a_{3}^{-1}}\left|S_{6}^{2}+q_{3, a_{3}^{-1} c_{3} e_{3}^{-1} c_{3} a_{3}^{-1}}\right| S_{6}^{3} \\
& +q_{3, a_{3}^{-1} c_{3} e_{3}^{-1} b_{3} S_{6}^{-6}\left|S_{6}^{4}+q_{3, T S_{6}^{6} T b_{3} S_{6}^{-6}}\right| S_{6}^{5},}
\end{aligned}
$$

then (1.26) and (1.27) become

$$
\begin{align*}
\tilde{f_{3}} \mid S_{6} & =\tilde{f_{3}}+\tilde{q}_{3, S_{6}}=\tilde{f_{3}}+q_{3, S_{6}^{6}}+q_{3, T S_{6}^{6} T} \mid T  \tag{1.28}\\
& =\tilde{f_{3}}+q_{3, a_{3} c_{3}^{-1} e_{3} d_{3}^{-1} b_{3}}+q_{3, a_{3}^{-1} c_{3} e_{3}^{-1} d_{3} b_{3}^{-1} \mid T}
\end{align*}
$$

and

$$
\begin{align*}
\tilde{f_{3}} \mid T= & \tilde{f_{3}}+\tilde{q}_{3, T}=f_{3}+q_{3, a_{3}}\left|T S_{6}+q_{3, a_{3} c_{3}^{-1} a_{3}}\right| T S_{6}^{2}  \tag{1.29}\\
& +q_{3, a_{3} c_{3}^{-1} e_{3} c_{3}^{-1} a_{3}}\left|T S_{6}^{3}+q_{3, S_{6}^{6} b_{3}^{-1} e_{3} c_{3}^{-1} a_{3}}\right| T S_{6}^{4}+q_{3, S_{6}^{6} b_{3}^{-1} T S_{6}^{-6} T} \mid T S_{6}^{5} \\
& +q_{3, a_{3}^{-1}}\left|S_{6}+q_{3, a_{3}^{-1} c_{3} a_{3}^{-1}}\right| S_{6}^{2}+q_{3, a_{3}^{-1} c_{3} e_{3}^{-1} c_{3} a_{3}^{-1}} \mid S_{6}^{3} \\
& +q_{3, a_{3}^{-1} c_{3} e_{3}^{-1} b_{3} S_{6}^{-6}}\left|S_{6}^{4}+q_{3, T S_{6}^{6} T b_{3} S_{6}^{-6}}\right| S_{6}^{5} .
\end{align*}
$$

Since any rational function $\tilde{f_{3}}$ trivially satisfies (1.28), we impose the further restriction that $\tilde{f_{3}}$ be a period function, that is $\tilde{f_{3}}(z+\sqrt{3})=\tilde{f_{3}}(z)$. This is equivalent to $\tilde{q}_{3, s_{6}} \equiv 0$ in (1.28). Then $\tilde{f_{3}}$ is an automorphic integral with rational period function on $G(\sqrt{3})$. For $\tilde{q}_{3, T}$ satisfies the two relations in (1.6) if $\tilde{q}_{3, s_{6}} \equiv 0$.

Applying the consistency condition on $q_{3, M_{1} M_{2}}=q_{3, M_{1}} \mid M_{2}+q_{3, M_{2}}$ for $M_{1}, M_{2} \in G^{\prime}(\sqrt{3})$, we see that (with $S_{6}^{6}=a_{3} c_{3}^{-1} e_{3} d_{3}^{-1} b_{3}, \quad T S_{6}^{6} T=$ $\left.a_{3}^{-1} c_{3} e_{3}^{-1} d_{3} b_{3}^{-1}\right) \tilde{q}_{3, S_{6}} \equiv 0$ is equivalent to

$$
\begin{align*}
\tilde{q}_{3, s_{6}}= & q_{3, a_{3}}\left|T S_{6} T S_{6}^{5}-q_{3, a_{3}}\right| T S_{6}^{6}+q_{3, b_{3}}-q_{3, b_{3}} \mid S_{6}^{-1} T S_{6}  \tag{1.30}\\
& +q_{3, c_{3}}\left|\left(T S_{6}\right)^{3} S_{6}^{3}-q_{3, c_{3}}\right| T S_{6} T S_{6}^{5}+q_{3, d_{3}}\left|S_{6}^{-1} T S_{6}-q_{3, d_{3}}\right|\left(S_{6}^{-1} T\right)^{2} S_{6}^{2} \\
& +q_{3, e_{3}}\left|\left(S_{6}^{-1} T\right)^{2} S_{6}^{2}-q_{3, e_{3}}\right|\left(T S_{6}\right)^{3} S_{6}^{3}=0
\end{align*}
$$

Furthermore, $\tilde{q}_{3, T}$ in (1.29) becomes
(1.31)

$$
\begin{aligned}
\tilde{q}_{3, T}= & q_{3, a_{3}}\left|T S_{6}-q_{3, a_{3}}\right| T S_{6} T+q_{3, a_{3}}\left|\left(T S_{6}\right)^{2} T-q_{3, a_{3}}\right|\left(T S_{6}\right)^{2} \\
& +q_{3, a_{3}}\left|T S_{6}^{2}-q_{3, a_{3}}\right| T S_{6}^{2} T+q_{3, a_{3}}\left|T S_{6}^{3}-q_{3, a_{3}}\right| T S_{6}^{3} T \\
& +q_{3, a_{3}}\left|\left(T S_{6}\right)^{2} S_{6} T-q_{3, a_{3}}\right|\left(T S_{6}\right)^{2} S_{6} \\
& +q_{3, b_{3}}\left|S_{6}^{-1}-q_{3, b_{3}}\right| S_{6}^{-1} T-q_{3, b_{3}}\left|S_{6}^{-2} T+q_{3, b_{3}}\right|\left(S_{6}^{-1} T\right)^{2} \\
& +q_{3, b_{3}}\left|S_{6}^{-2}-q_{3, b_{3}}\right| S_{6}^{-1} T S_{6}^{-1} \\
& +q_{3, c_{3}}\left|\left(T S_{6}\right)^{2}-q_{3, c_{3}}\right|\left(T S_{6}\right)^{2} T+q_{3, c_{3}}\left|\left(T S_{6}\right)^{3} T-q_{3, c_{3}}\right|\left(T S_{6}\right)^{3} \\
& +q_{3, c_{3}}\left|\left(T S_{6}\right)^{2} S_{6}-q_{3, c_{3}}\right|\left(T S_{6}\right)^{2} S_{6} T \\
& +q_{3, d_{3}}\left|S_{6}^{-1} T S_{6}^{-1}-q_{3, d_{3}}\right| S_{6}^{-1} T S_{6}^{-1} T \\
& \left.+q_{3, e_{3}}\left|\left(T S_{6}\right)^{3}-q_{3, e_{3}}\right| T S_{6}\right)^{3} T .
\end{aligned}
$$

On the basis of the above construction, we may state the following theorem.
TheOrem 6. If we have any rational period functions $q_{3, a_{3}}, q_{3, b_{3}}$, $q_{3, c_{3}}, q_{3, d_{3}}, q_{3 e_{3}}$ satisfying condition (1.30), say,

$$
\begin{aligned}
q_{3, a_{3}} \mid & T S_{6} T S_{6}^{5}-q_{3, a_{3}}\left|T S_{6}^{6}+q_{3, b_{3}}-q_{3, b_{3}}\right| S_{6}^{-1} T S_{6} \\
& +q_{3, c_{3}}\left|\left(T S_{6}\right)^{3} S_{6}^{3}-q_{3, c_{3}}\right| T S_{6} T S_{6}^{5}+q_{3, d_{3}} \mid S_{6}^{-1} T S_{6} \\
& -q_{3, d_{3}}\left|\left(S_{6}^{-1} T\right)^{2} S_{6}^{2}+q_{3, e_{3}}\right|\left(S_{6}^{-1} T\right)^{2} S_{6}^{2} \\
& -q_{3, e_{3}} \mid\left(T S_{6}\right)^{3} S_{6}^{3}=0
\end{aligned}
$$

then $\tilde{q}_{3, T}$ in (1.31) is a rational period function on $G(\sqrt{3})$.
Proof. $\quad \tilde{q}_{3, T}$ in (1.31) satisfies the two relations in (1.6) from the constructions.

We have found a relation between rational period functions of automorphic integrals on $G\left(\lambda_{n}\right)$ and those on $G^{\prime}\left(\lambda_{n}\right)$, for $n=3,4,6$. Now, by applying an appropriate operator from $G\left(\lambda_{n}\right)(n=4,6)$ to $\Gamma(1)$, we can get more examples of rational period functions on $\Gamma(1)$. We note that the pairwise commensurability of the Hecke groups $G\left(\lambda_{n}\right)(n=3,4,6)$ permits the construction of modular integrals with rational period functions for $G(\sqrt{2})$ and $G(\sqrt{3})$. This is demonstrated by the following lemma which uses a construction introduced by Bogo and Kuyk [1].

Lemma 7. Let $F$ be an automorphic integral for $G(\lambda)$ where $\lambda=\sqrt{2}$ or $\sqrt{3}$ of weight $2 k$ with generating period function $q_{\lambda, T}=q_{\lambda}$. Then

$$
F_{1}(z)=F_{\lambda}(\lambda z)+\lambda^{-2 k} \sum_{t=0}^{\lambda^{2}-1} F_{\lambda}\left(\frac{z+t}{\lambda}\right)
$$

is a modular integral with generating period function $q_{1, T}=q_{1}$ where

$$
\begin{array}{r}
q_{1}=q_{\lambda}(\lambda z)+\lambda^{-2 k} q_{\lambda}(z / \lambda)+\lambda^{-2 k} q_{\lambda}\left(\frac{z-1}{\lambda}\right)+(1-z)^{-2 k} q_{\lambda}\left(\frac{\lambda z}{1-z}\right) \\
\text { if } \lambda=\sqrt{2}
\end{array}
$$

and

$$
\begin{aligned}
q_{1}= & q_{\lambda}(\lambda z)+\lambda^{-2 k} q_{\lambda}(z / \lambda)+\lambda^{-2 k} q_{\lambda}\left(\frac{z-1}{\lambda}\right)+\lambda^{-2 k} q_{\lambda}\left(\frac{z+1}{\lambda}\right) \\
& +(z+1)^{-2 k} q_{\lambda}\left(\frac{\lambda z}{z+1}\right)+(1-z)^{-2 k} q_{\lambda}\left(\frac{\lambda z}{1-z}\right) \quad \text { if } \lambda=\sqrt{3}
\end{aligned}
$$

Remark. A. Parson and K. Rosen [18] used this lemma to get the examples of rational period functions with poles in $Q(\sqrt{3}), Q(\sqrt{21})$.

Proof of Lemma 7. See [18].

## 4. An application of Theorem 4: Examples of quadratic fields containing poles of rational period functions (pole-matching method)

Let us go back to Theorem 4. If we have two rational functions $q_{a_{1}}=q_{a}$, $q_{b_{1}}=q_{b}$ such that

$$
q_{a}-q_{a}\left|M=q_{b}-q_{b}\right| N \quad \text { where } M=T S^{-1} T S, N=S^{-4} T S
$$

then

$$
\begin{aligned}
q_{T}= & q_{a}-q_{a}\left|T+q_{a}\right| S^{-1}-q_{a}\left|S^{-1} T+q_{b}\right| S^{-2} \\
& -q_{b}\left|S^{-2} T+q_{b}\right| S^{-3}-q_{b} \mid S^{-3} T
\end{aligned}
$$

satisfies the relations in (1.6): Now, if $q_{a}$ has a pole at the point $\alpha$, then $q_{a} \mid M$ has a pole at $M^{-1} \alpha$. On the other hand, if $q_{b}$ has the pole $\beta, q_{b} \mid M$ has a pole $N^{-1} \beta$. In order to satisfy the relation,

$$
q_{a}-q_{a}\left|M=q_{b}-q_{b}\right| N,
$$

these poles should be matched. By applying this idea we get the following theorem.

## Theorem 8. Given a quadratic field

$$
K=Q\left(\sqrt{\frac{F_{2 m+1}}{F_{2 m-1}}}\right)
$$

where $F_{n}$ is the Fibonacci sequence, $F_{0}=0, F_{1}, F_{2}=1, F_{3}=2, \ldots$, then there exists a nontrivial rational period function $q_{T}$ of modular integral with weight $2 k$, $k$ odd with poles in $K$. To prove this theorem, we need the following lemmata.

Lemma 9 (James and Knopp [10], [11]). Let $M \in S L(2, R)$ be hyperbolic. Then a nonconstant meromorphic function $r(z)$ on the complex plane satisfies $\left.r\right|_{-2 k} M=r \mid M=r$ if and only if

$$
r(z)=A\left(z-\alpha_{1}\right)^{-k}\left(z-\alpha_{2}\right)^{-k}
$$

where $A \in C$ and $\alpha_{1}, \alpha_{2}$ are the real fixed points of $M$ or

$$
r(z)=A\left(z-\alpha_{1}\right)^{-k}
$$

where $A \in C$ and $\alpha_{1}, \infty$ are the fixed points of $M$.
Remark. Let us consider the relation (1.14):

$$
q_{a}-q_{a}\left|M=q_{b}-q_{b}\right| N \text { for } q_{a_{1}}=q_{a}, q_{b_{1}}=q_{b}
$$

In particular, suppose $q_{a}$ has only one pole $\alpha, q_{b}$ has only one pole $\beta$, and poles match in the following way:


Then claim that the $q_{T}$ in (1.15) is a constant multiple of the example in Theorem 1 [13].

For, we have the relation $q_{a}-q_{a}\left|M=q_{b}-q_{b}\right| N$ and, by the pole matching, $q_{a}=q_{a} \mid M$ and $q_{b}=q_{b} \mid N$. Lemma 9 implies that

$$
\begin{aligned}
& q_{a}=c_{1}(z-\alpha)^{-k}\left(z-\alpha^{\prime}\right)^{-k} \\
& q_{b}=c_{2}(z-\beta)^{-k}\left(z-\beta^{\prime}\right)^{-k}
\end{aligned}
$$

where $c_{1}, c_{2} \in C, \alpha, \alpha^{\prime}$ are the fixed points and $\beta, \beta^{\prime}$ are the fixed points of $N$. We get the rational function $q_{T}$ from $q_{a}, q_{b}$ by (1.15). A calculation shows that $q_{T}$ is the same as the rational function in Theorem 1 [13].

Lemma 10. Let

$$
M=T S^{-1} T S=\left(\begin{array}{ll}
1 & 1 \\
1 & 2
\end{array}\right), \quad N=S^{-4} T S=\left(\begin{array}{rr}
4 & 5 \\
-1 & -1
\end{array}\right)
$$

then

$$
M^{m}=\left(\begin{array}{cc}
F_{2 m-1} & F_{2 m}  \tag{1}\\
F_{2 m} & F_{2 m+1}
\end{array}\right)
$$

(2) $\quad\left(M^{-1}\right)^{m-1}\left(N^{-1}\right)^{m}\left(M^{-1}\right)=\left(\begin{array}{cc}F_{2 m+1} F_{2 m}+F_{2 m-1}^{2} & -2 F_{2 m+1} F_{2 m} \\ -2 F_{2 m-1} F_{2 m} & F_{2 m+1} F_{2 m}+F_{2 m-1}^{2}\end{array}\right)$
where $F_{i}$ is the Fibonacci sequence, $F_{0}=0, F_{1}=1, F_{2}=1, \ldots$ Thus the fixed points of $\left(M^{-1}\right)^{m-1}\left(N^{-1}\right)^{m}\left(M^{-1}\right)$ are

$$
\left( \pm \sqrt{\frac{F_{2 m+1}}{F_{2 m-1}}}\right), \quad m \in Z^{+}
$$

Proof. Since it can be proved by induction on $m$, we omit it.
Lemma 11. For $m \in Z^{+}$,
(a)

$$
\begin{array}{cc}
F_{2 i-1}^{2} F_{2 m+1}-F_{2 i}^{2} F_{2 m-1}>F_{2 m-1} & \text { for } 1 \leq i \leq m-1 \\
F_{2 i+1}^{2} F_{2 m+1}-F_{2 i+2}^{2} F_{2 m-1}>F_{2 m-1} & \text { for } 1 \leq i \leq m-1
\end{array}
$$

(b)

$$
\begin{gathered}
F_{2 i+3}^{2} F_{2 m-1}-F_{2 i+2}^{2} F_{2 m+1}>F_{2 m-1} \quad \text { for } 0 \leq i \leq m-1 \\
F_{2 i+1}^{2} F_{2 m-1}-F_{2 i}^{2} F_{2 m+1}>F_{2 m-1} \quad \text { for } 1 \leq i \leq m-1
\end{gathered}
$$

Proof. (a). This becomes

$$
F_{2 i+1}^{2} F_{2 m+1}-F_{2 i+2}^{2} F_{2 m-1}>F_{2 m-1} \quad \text { for } 1 \leq i \leq m-1
$$

because $F_{1}^{2} F_{2 m+1}-F_{2}^{2} F_{2 m-1}=F_{2 m}>F_{2 m-1}$ for $m>1$. Now, since

$$
\begin{aligned}
& F_{2 m+1} F_{2 i+1}^{2}-F_{2 m-1} F_{2 i+2}^{2}-F_{2 m-1} \\
& \quad=F_{2 m+1} k F_{2 i+1}^{2}-F_{2 m-1}\left(F_{2 i+3} F_{2 i+1}-1\right)-F_{2 m-1} \\
& \quad=\left[F_{2 m+1} F_{2 i+1}-F_{2 m-1} F_{2 i+3}\right] F_{2 i+1}
\end{aligned}
$$

it is enough to show that

$$
F_{2 m+1} F_{2 i+1}-F_{2 m-1} F_{2 i+3}>0 \quad \text { for } 1 \leq i \leq m-1 .
$$

But

$$
\begin{aligned}
F_{2 m+1} & F_{2 i+1}-F_{2 m-1} F_{2 i+3} \\
& =\left[F_{2 m}+F_{2 m-1}\right] F_{2 i+1}-F_{2 m-1}\left[F_{2 i+2}+F_{2 i+1}\right] \\
& =F_{2 m} F_{2 i+1}-F_{2 m-1} F_{2 i+2} \\
& =\left(F_{2 m-1}+F_{2 m-2}\right) F_{2 i+1}-F_{2 m-1}\left(F_{2 i+1}+F_{2 i}\right) \\
& =F_{2 m-2} F_{2 i+1}-F_{2 m-1} F_{2 i} \\
& =F_{2 m-2}\left(F_{2 i}+F_{2 i-1}\right)-\left(F_{2 m-2}+F_{2 m-3}\right) F_{2 i} \\
& =F_{2 m-2} F_{2 i-1}-F_{2 m-3} F_{2 i} \\
& =\left(F_{2 m-3}+F_{2 m-4}\right) F_{2 i-1}-F_{2 m-3}\left(F_{2 i-1}+F_{2 i-2}\right) \\
& =F_{2 m-4} F_{2 i-1}-F_{2 m-3} F_{2 i-2} \\
& \vdots \\
& =F_{2 m-2 i} F_{2 i-2 i+3}-F_{2 m-2 i+1} F_{2 i-2 i+2} \\
& =F_{2 m-2 i} F_{3}-\left(F_{2 m-2 i}+F_{2 m-2 i-1}\right) F_{2} \\
& =F_{2 m-2 i}-F_{2 m-2 i-1}>0 \text { for } 1 \leq i \leq m-1 .
\end{aligned}
$$

(b) Because it is similar to (a), we omit the proof. Now, we return to the proof of Theorem 8.

Proof of Theorem 8. The relation (1.14),

$$
q_{a}-q_{a}\left|M=q_{b}-q_{b}\right| N
$$

suggests the following: If $q_{a}$ has poles at $\left\{\alpha_{i}\right\}, i=1, \ldots, m$, then $q_{a} \mid M$ has poles at $\left\{M^{-1} \alpha_{i}\right\}, i=1, \ldots, m$. And if $q_{b}$ has poles at $\left\{\beta_{j}\right\}, j=1, \ldots, n$, then $q_{b} \mid N$ has poles at $\left\{N^{-1} \beta_{j}\right\}, j=1, \ldots, n$. Because of the relation (1.14) they should match each other. In particular, we consider the following pole matching scheme:

where an arrow indicates that they are the same. Here the $\left\{\alpha_{i}\right\}$ are the poles of $q_{a}$ and the $\left\{\beta_{j}\right\}$ are the poles of $q_{b}$. In particular, let

$$
q_{a}=r_{1}(z)+r_{2}(z)+\cdots+r_{m}(z) \text { and } q_{b}=u_{1}(z)+u_{2}(z)+\cdots+u_{m}(z)
$$

where $r_{i}(z), u_{i}(z), 1 \leq i \leq m$, are rational functions that have the form $A_{i}\left(z-l_{i}\right)^{-k}\left(z-l_{i}^{\prime}\right)^{-k}$, for some $l_{i} \in Q(\sqrt{N}), l_{i}^{\prime}$ is the algebraic conjugate of
$l_{i}$ in $Q(\sqrt{N})$, and $A_{i} \in C$ is a constant. Since $q_{a}$ has poles at $\left\{\alpha_{i}\right\}, 1 \leq i \leq m$, we choose

$$
r_{i}(z)=A_{i}\left(z-\alpha_{i}\right)^{-k}\left(z-\alpha_{j}^{\prime}\right)^{-k} \text { for } A_{i} \in C
$$

Also, since $q_{b}$ has poles at $\beta_{j}, 1 \leq j \leq m$, we choose

$$
u_{j}(z)=B_{j}\left(z-\beta_{j}\right)^{-k}\left(z-\beta_{j}^{\prime}\right)^{-k} \quad \text { for } B_{j} \in C
$$

Then the relation (1.14),

$$
q_{a}-q_{a}\left|M=q_{b}-q_{b}\right| N
$$

becomes

$$
\begin{aligned}
& r_{1}+r_{2}+\cdots+r_{m}-r_{1}\left|M-r_{2}\right| M-\cdots-r_{m} \mid M \\
& \quad=u_{1}+u_{2}+\cdots+u_{m}-u_{1}\left|N-u_{2}\right| N=\cdots-u_{m} \mid N
\end{aligned}
$$

for

$$
q_{a}=\sum_{1}^{m} r_{i}, \quad q_{b}=\sum_{1}^{m} u_{i} .
$$

By the above pole-matching scheme (1.32), we can assume that

$$
\begin{aligned}
r_{1} & =r_{2}\left|M, r_{2}=r_{3}\right| M, \ldots, r_{m-1}=r_{m} \mid M \\
r_{m} & =-u_{1}\left|N, u_{1}=u_{2}\right| N, \ldots, u_{m-1} \mid N, \\
u_{m} & =-r_{1} \mid M
\end{aligned}
$$

This implies that

$$
\begin{equation*}
r_{1}=r_{1} \mid\left(M^{-1}\right)^{m-1}\left(N^{-1}\right)^{m}\left(M^{-1}\right) \tag{1.33}
\end{equation*}
$$

If we apply Lemma 9 and Lemma 10 (2), then we get the explicit formula $r_{1}(z)$ :

$$
\begin{equation*}
r_{1}(z)=A_{1}\left(z-\sqrt{\frac{F_{2 m+1}}{F_{2 m-1}}}\right)^{-k}\left(z+\sqrt{\frac{F_{2 m+1}}{F_{2 m-1}}}\right)^{-k} \tag{1.34}
\end{equation*}
$$

without loss of generality put $A_{1}=1$. Also we have the equation (1.14),

$$
q_{a}-q_{a}\left|M=q_{b}-q_{b}\right| N
$$

By the relation (1.33), $q_{T}$ in (1.15) is

$$
\begin{align*}
q_{T}= & \sum_{i=0}^{m-1} r_{1}\left|\left(M^{-1}\right)^{i}+\sum_{i=0}^{m-1} r_{1}\right|\left(M^{-1}\right)^{i} S^{-1}  \tag{1.35}\\
& -\sum_{i=0}^{m-1} r_{1}\left|\left(M^{-1}\right)^{i} T-\sum_{i=0}^{m-1} r_{1}\right|\left(M^{-1}\right)^{i} S^{-1} T \\
& -\sum_{i=1}^{m} r_{1} \mid\left(M^{-1}\right)^{m-1}\left(N^{-1}\right)^{i} S^{-2} \\
& -\sum_{i=1}^{m} r_{1}\left|\left(M^{-1}\right)^{m-1}\left(N^{-1}\right)^{i} S^{-3}+\sum_{i=1}^{m} r_{1}\right|\left(M^{-1}\right)^{m-1}\left(N^{-1}\right)^{i} S^{-2} T \\
& +\sum_{i=1}^{m} r_{1} \mid\left(M^{-1}\right)^{m-1}\left(N^{-1}\right)^{i} S^{-3} T .
\end{align*}
$$

(This $q_{T}$ satisfies the two relations in (1.6).) It remains to show that $q_{T}$ in (1.35) is not zero.

First, let us simplify (1.35). We know that

$$
\begin{align*}
\left(N^{-1}\right)^{i} & =\underbrace{\left(S^{-1} T S^{4} S^{-1} T S^{4} \ldots S^{-1} T S^{4}\right)}_{i \text { factors }}=\underbrace{\left[S^{-2}\left(\underline{S T S^{2}} S T S^{2} \ldots S T S^{2}\right) S^{2}\right]}_{i \text { factors }}  \tag{1.36}\\
& =S^{-2}(M)^{i} S^{2} \quad\left(\text { since } M=S T S^{2}=T S^{-1} T S, N=S^{-4} T S\right)
\end{align*}
$$

By (1.33) and (1.36), we know that

$$
\begin{aligned}
r_{1} \mid( & \left.M^{-1}\right)^{m-1}\left(N^{-1}\right)^{i} S^{-2} \\
& =r_{1} \mid M N^{m}\left(N^{-1}\right)^{i} S^{-2} \\
& =r_{1}\left|S T\left(M^{-1}\right)^{m-1}=r_{1}\right| S T\left(\underline{S}^{-1} T S T S^{-1} T S T \ldots S^{-1} T S T\right) \\
& =r_{1} \mid S(M)^{m-i} T
\end{aligned}
$$

Therefore

$$
\sum_{i=1}^{m} r_{1}\left|\left(M^{-1}\right)^{m-1}\left(N^{-1}\right)^{i} S^{-2}=\sum_{i=1}^{m} r_{1}\right| S(M)^{m-i} T=\sum_{j=0}^{m-1} r_{1} \mid S M^{j} T
$$

So (1.35) becomes

$$
\begin{align*}
q_{T}= & r_{1}+\sum_{i=1}^{m-1} r_{1}\left|\left(M^{-1}\right)^{i}-\sum_{i=0}^{m-1} r_{1}\right|\left(M^{-1}\right)^{i} T  \tag{1.37}\\
& +\sum_{i=0}^{m-1} r_{1}\left|\left(M^{-1}\right)^{i} S^{-1}-\sum_{i=0}^{m-1} r_{1}\right|\left(M^{-1}\right)^{i} S^{-1} T \\
& +\sum_{i=0}^{m-1} r_{1}\left|S M^{i}-\sum_{i=0}^{m-1} r_{1}\right| S M^{i} T \\
& +\sum_{i=0}^{m-1} r_{1}\left|S M^{i} T S^{-1} T-\sum_{i=0}^{m-1} r_{1}\right| S M^{i} T S^{-1}
\end{align*}
$$

To prove that $q_{T}$ is not identically zero, it is enough to show through $r_{1}$ is never cancelled in (1.37).

Since

$$
r_{1}(z)=\left(z-\sqrt{\frac{F_{2 m+1}}{F_{2 m}-1}}\right)^{-k}\left(z+\sqrt{\frac{F_{2 m+1}}{F_{2 m-1}}}\right)^{-k}
$$

by (1.34), for

$$
L=\left(\begin{array}{ll}
a & b \\
c & d
\end{array}\right) \in S L(2, R)
$$

we consider Table (1.38). Now, I claim that $r_{1}$ in (1.37) is never cancelled. Since, in (1.34),

$$
r_{1}(z)=\left(z-\sqrt{\frac{F_{2 m+1}}{F_{2 m-1}}}\right)^{-k}\left(z+\sqrt{\frac{F_{2 m+1}}{F_{2 m-1}}}\right)^{-k}
$$

the coefficient of $r_{1}(z)$ equals 1 . The worst possibility is the following: For $s$ at least one of the coefficients of the terms in (1.37),

$$
\begin{aligned}
& \left\{r_{1}\left|\left(M^{-1}\right)^{i}, r_{1}\right|\left(M^{-1}\right)^{i} T, r_{1}\left|T, r_{1}\right|\left(M^{-1}\right)^{i} S^{-1},\right. \\
& \left.r_{1}\left|\left(M^{-1}\right)^{i} S^{-1} T, r_{1}\right| S(M)^{i}, r_{1}\left|S(M)^{i} T, r_{1}\right| S M^{i} T S^{-1} T, r_{1} \mid S M^{i} T S^{-1}\right\} \\
& \quad \text { for some } 0 \leq i \leq m-1
\end{aligned}
$$

is 1 or -1 , and the poles are matched. Table (1.38) shows that this would imply
(1.39) $F_{2 i}^{2} F_{2 m-1}-F_{2 i-1}^{2} F_{2 m+1}= \pm F_{2 m-1} \quad$ for some $1 \leq i \leq m-1$,

|  | Table (1.38) |
| :--- | :---: |
| $r_{1} \left\lvert\,\left(\begin{array}{ll}a & b \\ c & d\end{array}\right)\right.$ | Coefficient $\left[a^{2}-c^{2}\left(\frac{F_{2 m+1}}{F_{2 m-1}}\right)\right]$ |
| $r_{1} \mid\left(M^{-1}\right)^{i}$ | $\frac{F_{2 i+1}^{2} F_{2 m-1}-F_{2 i}^{2} F_{2 m+1}}{F_{2 m-1}}$ |
| $1 \leq i \leq m-I$ | $\frac{F_{2 i}^{2} F_{2 m-1}-F_{2 i-1}^{2} F_{2 m+1}}{F_{2 m-1}}$ |
| $r_{1} \mid\left(M^{-1}\right)^{i} T$ |  |
| $1 \leq l \leq m-1$ | $-\frac{F_{2 m+1}}{F_{2 m-1}}$ |
| $r_{1} \mid T$ | $\frac{F_{2 i+1}^{2} F_{2 m-1}-F_{2 i}^{2} F_{2 m+1}}{F_{2 m-1}}$ |
| $r_{1} \mid\left(M^{-1}\right)^{i} S^{-1}$ |  |
| $0 \leq i \leq m-1$ | $\frac{F_{2 i+2}^{2} F_{2 m-1}-F_{2 i+1}^{2} F_{2 m+1}}{F_{2 m-1}}$ |
| $r_{1} \mid\left(M^{-1}\right)^{i} S^{-1} T$ | $0 \leq i \leq m-1$ |
| $r_{1} \mid S M^{i}$ | $\frac{F_{2 i+1}^{2} F_{2 m-1}-F_{2 i}^{2} F_{2 m+1}}{F_{2 m-1}}$ |
| $0 \leq i \leq m-1$ | $\frac{F_{2 m-1} F_{2 i+2}^{2}-F_{2 m+1} F_{2 i+1}^{2}}{F_{2 m-1}}$ |
| $r_{1} \mid S M^{i} T$ |  |
| $0 \leq i \leq m-1$ | $\frac{F_{2 i+3}^{2} F_{2 m-1}-F_{2 i+2}^{2} F_{2 m+1}}{F_{2 m-1}}$ |
| $r_{1} \mid S M^{i} T S^{-1} T$ |  |
| $0 \leq i \leq m-1$ |  |
| $r_{1} \mid S M^{i} T S^{-1}$ | $\frac{F_{2 m-1} F_{2 i+2}^{2}-F_{2 i+1}^{2} F_{2 m+1}}{F_{2 m-1}}$ |
| $0 \leq i \leq m-1$ |  |

or

$$
F_{2 i+2}^{2} F_{2 m-1}-F_{2 i+1}^{2} F_{2 m+1}= \pm F_{2 m-1}
$$

or

$$
F_{2 i+3}^{2} F_{2 m-1}-F_{2 i+2}^{2} F_{2 m+1}= \pm F_{2 m-1}
$$

or

$$
F_{2 i+1}^{2} F_{2 m-1}-F_{2 i}^{2} F_{2 m+1}= \pm F_{2 m-1} \quad \text { for } 0 \leq \text { some } i \leq m-1
$$

But, by Lemma 11, we know that

$$
\begin{equation*}
F_{2 i+2}^{2} F_{2 m-1}-F_{2 i+1}^{2} F_{2 m-1}=-F_{2 m-1} \tag{1.40}
\end{equation*}
$$

in the case $m=1$ and $i=0$, or

$$
F_{2 i+1}^{2} F_{2 m-1}-F_{2 i}^{2} F_{2 m+1}=F_{2 m-1}
$$

in the case $i=0$ and all $m$.

Then, from the Table (1.38), (1.40) implies that the coefficients of

$$
\left\{r_{1}\left|\left(M^{-1}\right)^{0} S^{-1}, r_{1}\right| S M^{0}\right\}
$$

equal (1) ${ }^{-k}$ for every $m$, and the coefficient of

$$
\left\{r_{1}\left|\left(M^{-1}\right)^{0} S^{-1} T, r_{1}\right| S(M)^{0} T, r_{1} \mid S(M)^{0} T S^{-1}\right\}
$$

equals $(-1)^{k}$ for $m=1$. The simple calculation shows that

$$
\left\{r_{1}\left|S^{-1}, r_{1}\right| S, r_{1}\left|S^{-1} T, r_{1}\right| S T, r_{1} \mid S T S^{-1}\right\}
$$

is different from $r_{1}(z)$, for $k$ odd, by looking at poles. Therefore, $r_{1}$ in (1.37) is never cancelled for every $m$, so $q_{T}$ is a nontrivial function, $q_{T} \not \equiv 0$.

The proof is complete.

## 5. Some generalizations

(A) A generalization of Theorem 4.

We generalize Theorem 4 to all of the Hecke groups. If $q_{a}, q_{b}$ satisfy (1.14),

$$
q_{a}-q_{a}\left|T S^{-1} T S=q_{b}-q_{b}\right| S^{-3} T S T S^{2}
$$

then

$$
\begin{aligned}
\tilde{q}_{T}= & q_{a}-q_{a}\left|T+q_{a}\right| S^{-1}-q_{a}\left|S^{-1} T+q_{b}\right| S^{-2} \\
& -q_{b}\left|S^{-2} T+q_{b}\right| S^{-3}-q_{b} \mid S^{-3} T
\end{aligned}
$$

is a rational period function of a modular integral with weight $2 k$ on (1).
This can be generalized to all of the Hecke groups.
Theorem 12. If we have any rational functions $h, g$ such that, for

$$
S_{n}=\left(\begin{array}{cc}
1 & \lambda_{n} \\
0 & 1
\end{array}\right), \lambda_{n}=2 \cos \frac{\pi}{n}
$$

we have

$$
\begin{equation*}
h-h\left|T S_{n}^{-1} T S_{n}=g-g\right| S_{n}^{-3} T S_{n} T S_{n}^{2} \tag{1.41}
\end{equation*}
$$

then

$$
\begin{align*}
q_{n, T}= & h-h|T+h| S_{n}^{-1}-h \mid S_{n}^{-1} T  \tag{1.42}\\
& +g\left|S_{n}^{-2}-g\right| S_{n}^{-2} T+g\left|S_{n}^{-3}-g\right| S_{n}^{-3} T
\end{align*}
$$

is a rational period function of an automorphic integral with weight $2 k$ on the Hecke group

$$
G\left(\lambda_{n}\right), \lambda_{n}=2 \cos \frac{\pi}{n}, \quad n \geq 3 .
$$

Proof. According to $\S 2$, it is enough to check the two relations in (1.6). The condition $q_{n, T} \mid T+q_{n, T}=0$ is obvious from the form of $q_{n, T}$ in (1.42).

On the other hand,

$$
\begin{aligned}
& \sum_{0}^{n-1} q_{n, T} \mid\left(T S_{n}\right)^{i}\left(\text { with } \sum_{i=0}^{n-1}=\sum_{0}^{n-1}\right) \\
& =\sum_{0}^{n-1} h\left|\left(T S_{n}\right)^{i}-\sum_{0}^{n-1} h\right| T\left(T S_{n}\right)^{i} \\
& \quad+\sum_{0}^{n-1} h\left|S_{n}^{-1}\left(T S_{n}\right)^{i}-\sum_{0}^{n-1} h\right| S_{n}^{-1} T\left(T S_{n}\right)^{i} \\
& \quad+\sum_{0}^{n-1} g\left|S_{n}^{-2}\left(T S_{n}\right)^{i}-\sum_{0}^{n-1} g\right| S_{n}^{-2} T\left(T S_{n}\right)^{i} \\
& \quad+\sum_{0}^{n-1} g\left|S_{n}^{-3}\left(T S_{n}\right)^{i}-\sum_{0}^{n-1} g\right| S_{n}^{-3} T\left(T S_{n}\right)^{i} \\
& \quad\left(\operatorname{since} \sum_{0}^{n-1} h\left|\left(T S_{n}\right)^{i}=\sum_{0}^{n-1} h\right| S_{n}^{-1} T\left(T S_{n}\right)^{i}\right. \\
& \left.=-\sum_{0}^{n-1} g\left|S_{n}^{-2}\left(T S_{n}\right)^{i}=\sum_{0}^{n-1} g\right| S_{n}^{-3} T\left(T S_{n}\right)^{i}\right) \\
& \quad \\
& \quad-\sum_{0}^{n-1} g\left|T\left(T S_{n}\right)^{i}+\sum_{0}^{n-1} h\right| S_{n}^{-1}\left(T S_{n}\right)^{i+1} \\
& = \\
& =\sum_{0}^{n-1}\left[-h\left|T(T S)^{i}+h\right| S_{n}^{-1}\left(T S_{n}\right)^{i+1}+\sum_{0}^{n-1} g \mid S_{n}^{-3}\left(T S_{n}\right)^{i+3}\right] \\
& \left.\quad-g\left|S_{n}^{-2} T\left(T S_{n}\right)^{i+2}+g\right| S_{n}^{-3}\left(T S_{n}\right)^{i+3}\right]=0 .
\end{aligned}
$$

This holds because (1.44) implies that

$$
\begin{aligned}
\sum_{0}^{n-1} & {\left[h\left|S_{n}^{-1}\left(T S_{n}\right)-h\right| T-g\left|S_{n}^{-1}\left(T S_{n}\right)+g\right| S_{n}^{-3}\left(T S_{n}\right)^{3}\right] \mid\left(T S_{n}\right)^{i} } \\
& =\sum_{0}^{n-1}\left[h\left|S_{n}^{-1}\left(T S_{n}\right)-h\right| T-g\left|S_{n}^{-2} T\left(T S_{n}\right)^{2}+g\right| S_{n}^{-3}\left(T S_{n}\right)^{3}\right] \mid\left(T S_{n}\right)^{i}=0
\end{aligned}
$$

The proof is complete.

Remark. In particular, if $h\left|T S_{n}^{-1} T S_{n}=h, g\right| S_{n}^{-3} T S_{n} T S_{n}^{2}=g$ then $q_{n, T}$ in (1.42) is a constant multiple of the examples in Theorem 2.4 [21], for $\lambda=\sqrt{2}$ $(n=4)$ and $\lambda=\sqrt{3}(n=6)$.

Note. We give some explicit examples of $q_{n, T}$ that arise from (1.42).
The relation (1.41) is

$$
h-h\left|T S_{n}^{-1} T S_{n}=g-g\right| S_{n}^{-3} T S_{n} T S_{n}^{2}
$$

For instance, if we choose $h=-g \mid S_{n}^{-3} T S_{n} T S_{n}^{2}$, and $g=-h \mid T S_{n}^{-1} T S_{n}$, then the relation (1.41) is satisfied. Furthermore, since

$$
h=-g\left|S_{n}^{-3} T S_{n} T S_{n}^{2}=h\right| T S_{n}^{-1} T S_{n}^{-2} T S_{n} T S_{n}^{2}
$$

Lemma 9 implies that

$$
h=h\left|T S_{n}^{-1} T S_{n}^{-2} T S_{n} T S_{n}^{2}=h\right|\left(\begin{array}{cc}
1+2 \lambda^{2} & 4 \lambda^{3} \\
\lambda\left(2 \lambda^{2}\right) & 4 \lambda^{4}-2 \lambda^{2}+1
\end{array}\right)
$$

if and only if

$$
h=c\left(z-\frac{1-\lambda^{2}+\sqrt{\lambda^{4}+1}}{\lambda}\right)^{-k}\left(z-\frac{1-\lambda^{2}-\sqrt{\lambda^{4}+1}}{\lambda}\right)^{-k}
$$

Without loss of generality assume $c=1$.
(a) The case $\lambda=1$. A simple calculation shows that the $q_{T}$ of (1.42) is

$$
\begin{aligned}
q_{T}= & 2(z-\sqrt{2})^{-k}(z+\sqrt{2})^{-k}+2^{-k+1}\left(z-\frac{1}{\sqrt{2}}\right)^{-k}\left(z+\frac{1}{\sqrt{2}}\right)^{-k} \\
& +2(z-1+\sqrt{2})^{-k}(z-1-\sqrt{2})^{-k} \\
& +2(z+1+\sqrt{2})^{-k}(z+1-\sqrt{2})^{-k}
\end{aligned}
$$

for $k$ odd.
Note that $q_{T} \equiv 0$ for $k$ even.
(b) The case $\lambda=\sqrt{2}$. A simple calculation shows that $q_{4, T}$ in (1.42) is

$$
\begin{aligned}
q_{4, T}= & 2\left(z-\frac{-\sqrt{2}+\sqrt{10}}{2}\right)^{-k}\left(z-\frac{-\sqrt{2}-\sqrt{10}}{2}\right)^{-k} \\
& +2^{-k+1}\left(z-\frac{-\sqrt{2}+\sqrt{10}}{4}\right)^{-k}\left(z-\frac{-\sqrt{2}-\sqrt{10}}{4}\right)^{-k} \\
& +2\left(z-\frac{\sqrt{2}+\sqrt{10}}{2}\right)^{-k}\left(z-\frac{\sqrt{2}-\sqrt{10}}{2}\right)^{-k} \\
& +2^{-k+1}\left(z-\frac{\sqrt{2}+\sqrt{10}}{4}\right)^{-k}\left(z-\frac{\sqrt{2}-\sqrt{10}}{4}\right)^{-k}
\end{aligned}
$$

for $k$ odd.

Note that $q_{4, T} \equiv 0$ for $k$ even.
(c) The case $\lambda=\sqrt{3}$. A simple calculation shows that $q_{6, T}$ in (1.42) is

$$
\begin{aligned}
q_{6, T}= & \left(z-\frac{-2 \sqrt{3}+\sqrt{30}}{3}\right)^{-k}\left(z-\frac{-2 \sqrt{3}-\sqrt{30}}{3}\right)^{-k} \\
& -(-2)^{-k}\left(z-\frac{-2 \sqrt{3}+\sqrt{30}}{6}\right)^{-k}\left(z-\frac{-2 \sqrt{3}-\sqrt{30}}{6}\right)^{-k} \\
& +\left(z-\frac{\sqrt{3}+\sqrt{30}}{3}\right)^{-k}\left(z-\frac{\sqrt{3}-\sqrt{30}}{3}\right)^{-k} \\
& -(-3)^{-k}\left(z-\frac{\sqrt{3}+\sqrt{30}}{9}\right)^{-k}\left(z-\frac{\sqrt{3}-\sqrt{30}}{9}\right)^{-k} \\
& +3^{-k}\left(z-\frac{-\sqrt{3}+\sqrt{30}}{9}\right)^{-k}\left(z-\frac{-\sqrt{3}-\sqrt{30}}{9}\right)^{-k} \\
& -(-1)^{-k}\left(z-\frac{-\sqrt{3}+\sqrt{30}}{3}\right)^{-k}\left(z-\frac{-\sqrt{3}-\sqrt{30}}{3}\right)^{-k} \\
& +2^{-k}\left(z-\frac{2 \sqrt{3}+\sqrt{30}}{6}\right)^{-k}\left(z-\frac{2 \sqrt{3}-\sqrt{30}}{6}\right)^{-k} \\
& -(-1)^{-k}\left(z-\frac{2 \sqrt{3}+\sqrt{30}}{3}\right)^{-k}\left(z-\frac{2 \sqrt{3}-\sqrt{30}}{3}\right)^{-k}
\end{aligned}
$$

for $k$ even or odd.
Remark. Theorem 5 and Theorem 6 can also be generalized to all of the Hecke groups as Theorem 12.
(B) A generalization of Knopp's construction [13].
M. Knopp [13] initiated the study of rational period functions of modular integrals which differ from the period functions of Eichler integrals.

Here, we generalize M. Knopp's construction of [13].
Theorem 13. Let $G\left(\lambda_{n}\right), \lambda_{n}=2 \cos \pi / n$ with $n \in Z, n \geq 3$, be the Hecke group. Let $f$ be a rational function such that

$$
f\left|\left[S_{n}^{l}, T\right]=f\right| S_{n}^{l} T S_{n}^{-l} T=f
$$

where, as before

$$
S_{n}=\left(\begin{array}{cc}
1 & \lambda_{n} \\
0 & 1
\end{array}\right), T=\left(\begin{array}{cc}
0 & -1 \\
1 & 0
\end{array}\right), l=1, \ldots, \in Z^{+}
$$

Then if $k$ is an odd integer, the nontrivial function

$$
\begin{equation*}
q_{n, T}=\sum_{i=0}^{l-1} f\left|T S_{n}^{i} T-\sum_{i=0}^{l-1} f\right| S_{n}^{i} T-\sum_{i=1}^{l} f\left|T S_{n}^{i}+\sum_{i=1}^{l} f\right| S_{n}^{i} \tag{1.43}
\end{equation*}
$$

is the generating period function of some automorphic integral of weight $2 k$ for $G\left(\lambda_{n}\right)$.

Note. When $n=3$ and $l=1, q_{T}$ in (1.43) is an example by M. Knopp [13].

Remark. Since

$$
S_{n}^{l} T S_{n}^{-l} T=\left(\begin{array}{cc}
\lambda_{n}^{2} l^{2}+1 & \lambda_{n} l \\
\lambda_{n} l & 1
\end{array}\right) \quad \text { and } \quad f \mid S_{n}^{l} T S_{n}^{-l} T=f
$$

$f$ has poles in $Q\left(\sqrt{\lambda_{n}^{2} l^{2}+4}, \lambda_{n}\right)$ by Lemma 9. Furthermore, $q_{n, T}$ is obtained from $f$ by subjecting the variable $z$ to linear fractional transformations, so we conclude that these $\left\{q_{n, T}\right\}$ have poles in $Q\left(\sqrt{\lambda_{n}^{2} l^{2}+4}, \lambda_{n}\right)$.

Proof of Theorem 13. Define $r=f \mid T-f$, again a rational function. Since $T^{2}=I$, we have $r \mid T+r=0$. Now,

$$
q_{n, T}=\sum_{0}^{l-1} r\left|S_{n}^{i} T-\sum_{1}^{l} r\right| S_{n}^{i} \quad \text { with } \sum_{i=0}^{l}=\sum_{0}^{l}
$$

and since $\left(T S_{n}\right)^{n}=I$, it follows that

$$
\begin{aligned}
\sum_{0}^{n-1} q_{n, T} \mid\left(T S_{n}\right)^{i}= & \sum_{0}^{l-1} r\left|S_{n}^{i+1}\left(T S_{n}\right)^{n-2}-\sum_{1}^{l} r\right| S_{n}^{i}\left(T S_{n}\right)^{n-1} \\
& +\sum_{0}^{l-1} r\left|S_{n}^{i+1}\left(T S_{n}\right)^{n-3}-\sum_{1}^{l} r\right| S_{n}^{i}\left(T S_{n}\right)^{n-2} \\
& +\cdots+\sum_{0}^{l-1} r\left|S_{n}^{i} T-\sum_{1}^{l} r\right| S_{n}^{i} \\
= & 0 \text { (since the sum telescapes })
\end{aligned}
$$

On the other hand,

$$
q_{n, T}\left|T+q_{n, T}=f\right| T-f\left|T S_{n}^{l}+f\right| S_{n}^{l}-f\left|T S_{n}^{l} T+f-f+f\right| S_{n}^{l} T-f \mid T \equiv 0
$$

since $f\left|T S_{n}^{l}=f\right| S_{n}^{l} T$. So this $q_{n, T}$ satisfies the two relations in (2.6).
Now, I claim that $q_{n, T}$ is nontrivial, for $k$ odd, i.e., $q_{n, T} \not \equiv 0$. To show this, let us consider the following. From (1.43),

$$
q_{n, T}=\sum_{0}^{l-1} r\left|S_{n}^{i} T-\sum_{1}^{l} r\right| S_{n}^{i} \quad \text { where } r=f \mid T-f
$$

Since $f=f \mid S_{n}^{l} T S_{n}^{-l} T$, Lemma 9 implies that

$$
r=-c\left(z-\frac{\lambda_{n} l+\sqrt{\left(\lambda_{n} l\right)^{2}+4}}{2}\right)^{-k}\left(z-\frac{\lambda_{n} l-\sqrt{\left(\lambda_{n} l\right)^{2}+4}}{2}\right)^{-k}
$$

for $k$ odd. Without loss of generality assume $c=1$. Note that $r(z) \equiv 0$ for $k$ even. So,

$$
\begin{align*}
q_{n, T}= & \sum_{0}^{l-1} r\left|S_{n}^{i} T-\sum_{1}^{l} r\right| S_{n}^{i}=r+\sum_{1}^{l-1} r\left|S_{n}^{i} T-\sum_{1}^{l} r\right| S_{n}^{i}  \tag{1.44}\\
= & -\sum_{0}^{l-1}\left(i^{2} \lambda_{n}^{2}-i \lambda_{n}^{2} l-1\right)^{-k}\left(z-\frac{-2 i \lambda_{n}+\lambda_{n} l+\sqrt{\left(\lambda_{n} l\right)^{2}+4}}{2\left(1+i \lambda_{n}^{2} l-i^{2} \lambda_{n}^{2}\right)}\right)^{-k} \\
& \times\left(z-\frac{-2 i \lambda_{n}+\lambda_{n} l-\sqrt{\left(\lambda_{n} l\right)^{2}+4}}{2\left(1+i \lambda_{n}^{2} l-i^{2} \lambda_{n}^{2}\right)}\right)^{-k} \\
& +\sum_{1}^{l}\left(z-\frac{-2 i \lambda_{n}+\lambda_{n} l+\sqrt{\left(\lambda_{n} l\right)^{2}+4}}{2}\right)^{-k} \\
& \times\left(z-\frac{-2 i \lambda_{n}+\lambda_{n} l-\sqrt{\left(\lambda_{n} l\right)^{2}+4}}{2}\right)^{-k}
\end{align*}
$$

Now, we claim that $r(z)$ in (1.44) is never cancelled. Since the coefficients of ( $-\Sigma_{1}^{l} r \mid S_{n}^{i}$ ) in $q_{n, T}$ equal 1 from (1.44) the worst case is that the coefficients of $\left(+\sum_{0}^{l-1} r \mid S_{n}^{i} T\right),\left(i \lambda_{n}^{2}-i \lambda_{n}^{2} l-1\right)^{-k}$, equal $1^{-k}=1$ for $k$ odd, and the poles of $\sum_{0}^{l-1} r \mid S_{n}^{i} T$ are matched to those of $\Sigma_{1}^{l} r \mid S_{n}^{i}$.

Table A
Examples $q_{n, T}$ in Theorem 13 for odd $k$
(a) The case $\lambda=1$

| $l$ | Poles of $q_{T}$ |
| :--- | :--- |
| $l=1$ | $\pm\left\{\frac{1 \pm \sqrt{5}}{2}\right\}$ |
| $l=2$ | $\pm\left\{1 \pm \sqrt{2}, \pm \sqrt{2}, \pm \frac{1}{\sqrt{2}}\right\}$ |
| $l=3$ | $\pm\left\{\frac{3 \pm \sqrt{13}}{2}\right\}, \pm\left\{\frac{1 \pm \sqrt{13}}{6}\right\}, \pm\left\{\frac{1 \pm \sqrt{13}}{2}\right\}$ |
| $l=4$ | $\pm\{2 \pm \sqrt{5}\}, \pm\{1 \pm \sqrt{5}\}, \pm\left\{\frac{1 \pm \sqrt{5}}{4}\right\}, \pm \frac{1}{\sqrt{5}}, \pm \sqrt{5}$ |

(b) The case $\lambda=\sqrt{2}$

| $l$ | poles of $q_{n, T}$ |
| :--- | :--- |
| $l=1$ | $\pm\left\{\frac{\sqrt{2} \pm \sqrt{6}}{2}\right\}$ |
| $l=2$ | $\pm\left\{\sqrt{2} \pm \sqrt{3}, \pm \sqrt{3}, \pm \frac{1}{\sqrt{3}}\right.$ |
| $l=3$ | $\pm\left\{\frac{3 \sqrt{2} \pm \sqrt{22}}{2}\right\}, \pm\left\{\frac{\sqrt{2} \pm \sqrt{22}}{10}\right\}, \pm\left\{\frac{\sqrt{2} \pm \sqrt{22}}{2}\right\}$ |
| $l=4$ | $\pm\{2 \sqrt{2} \pm 3\}, \pm\left\{\frac{\sqrt{2} \pm 3}{7}\right\}, \pm \frac{1}{3}, \pm 3$, |
|  | $\pm(\sqrt{2} \pm 3\}$ |

(c) The case $\lambda=\sqrt{3}$

| $l$ | Poles of $q_{n, T}$ |
| :--- | :--- |
| $l=1$ | $\pm\left\{\frac{-\sqrt{3} \pm \sqrt{7}}{2}\right\}$ |
| $l=2$ | $\pm\{\sqrt{3} \pm 4\}, \pm \frac{1}{2}, \pm 2$ |
| $l=3$ | $\pm\left\{\frac{3 \sqrt{3} \pm \sqrt{31}}{2}\right\}, \pm\left\{\frac{\sqrt{3} \pm \sqrt{31}}{7}\right\}, \pm\left\{\frac{\sqrt{3} \pm \sqrt{31}}{2}\right\}$ |
| $l=4$ | $\pm\{2 \sqrt{3} \pm \sqrt{13}\}, \pm \frac{1}{\sqrt{13}}, \pm \sqrt{13}, \pm\left\{\frac{\sqrt{3} \pm \sqrt{13}}{10}\right\}$ |
|  | $\pm\{\sqrt{3} \pm \sqrt{13}\}$ |

Now, compare coefficients. Suppose $i^{2} \lambda_{n}^{2}-i \lambda_{n}^{2} l-1=1$ for some $0 \leq i \leq$ $l-1$ so that $i \lambda_{n}^{2}(i-l)=2$, for some $0 \leq i \leq l-1$. This implies that $i(i-$ $l)=2$ and $\lambda_{n}^{2}=1$ or $\lambda_{n}^{2}=2$ and $i(i-l)=1$. These are impossible since $0 \leq i \leq l-1$. Thus $q_{n, T}$ is a nontrivial rational period function of an automorphic integral with weight $2 k$ ( $k$ odd).

The proof is complete.
In Table A, I gave a few explicit examples, obtained from Theorem 13, of rational period functions on $G(\lambda)$.

## 6. Rational period functions with poles in arbitrary real quadratic fields

1. Existence of rational period functions for modular integrals of weight $2 k, k$ even or odd, and with poles in an arbitrary real quadratic field $Q(\sqrt{N}), N \in Z^{+}$.
(a) Construction of the rational period function.

In this section we once again construct rational functions satisfying the two relations in (1.6); an argument involving Pell's equation shows that these rational period functions can be constructed with poles in arbitrarily chosen real quadratic fields $Q(\sqrt{N}), N \in Z^{+}$, and with $k$ even or odd.

Theorem 14. Let $g$ be a nonconstant meromorphic function such that

$$
\left.g\right|_{-2 k} S_{n}^{l} T=g \mid S_{n}^{l} T=g
$$

where

$$
S_{n}=\left(\begin{array}{cc}
1 & \lambda_{n} \\
0 & 1
\end{array}\right), \quad T=\left(\begin{array}{cc}
0 & -1 \\
1 & 0
\end{array}\right)
$$

and $l \geq 4$. If $k$ is an integer (odd or even),

$$
\begin{equation*}
q_{n, T}=\sum_{i=1}^{l-1} g\left|S_{n}^{i}-\sum_{i=1}^{l-1} g\right| S_{n}^{i} T \tag{1.45}
\end{equation*}
$$

is a nontrivial rational period function of an automorphic integral of weight $2 k$ for $G\left(\lambda_{n}\right)$.

Remark. By Lemma 9,

$$
\begin{align*}
g(z)=g \mid S_{n}^{l} T= & c \cdot\left(z-\frac{\lambda_{n} l+\sqrt{\lambda_{n}^{2} l^{2}-4}}{2}\right)^{-k}  \tag{1.46}\\
& \times\left(z-\frac{\lambda_{n} l-\sqrt{\lambda_{n}^{2} l^{2}-4}}{2}\right)^{-k}
\end{align*}
$$

Without loss of generality assume $c=1$. Therefore, $q_{n, 1}(z)$ has poles in

$$
Q\left(\lambda_{n}, \sqrt{\left(\lambda_{n} l\right)^{2}-4}\right)
$$

Proof. The proof is given in two steps.
Step 1. To demonstrate that $q_{n, T}$ generates a period function for an automorphic integral it suffices to show that $q_{n, T}$ satisfies the two relations in (1.6).
(i) $q_{n, T} \mid T+q_{n, T}=0$ is trivial by a construction of $q_{n, T}$.
(ii) Since $\left(S_{n} T\right)^{n}=I$, and $g \mid S_{n}^{l} T=g$,

$$
\begin{aligned}
\sum_{0}^{n-1} q_{n, T} & \mid\left(S_{n} T\right)^{i}\left(\text { with } \sum_{i=0}^{n-1}=\sum_{0}^{n-1}\right) \\
= & \sum_{1}^{l-1} g\left|S_{n}^{i}\left(S_{n} T\right)^{n-1}-\sum_{1}^{l-1} g\right| S_{n}^{i} T\left(S_{n} T\right)^{n-1} \\
& +\sum_{1}^{l-1} g\left|S_{n}^{i}\left(S_{n} T\right)^{n-2}-\sum_{1}^{l-1} g\right| S_{n}^{i} T\left(S_{n} T\right)^{n-2} \\
& +\cdots+\sum_{1}^{l-1} g\left|S_{n}^{i}\left(S_{n} T\right)-\sum_{1}^{l-1} g\right| S_{n}^{i} T\left(S_{n} T\right) \\
& \quad+\sum_{1}^{l-1} g\left|S_{n}^{i}-\sum_{1}^{l-1} g\right| S_{n}^{i} T \\
= & g\left|S_{n}^{l-1} T S_{n}^{-1}-g\right| T S_{n}^{-1}+g \mid S_{n}^{l-1}\left(T S_{n}^{-1}\right)^{2} \\
& \quad-g\left|\left(T S_{n}^{-1}\right)^{2}+\cdots+g\right| S_{n}^{l} T-g\left|S_{n} T+g\right| S_{n}^{l-1}-g \\
= & \left(g\left|S_{n}^{l-1} T S_{n}^{-1}-g\right|\left(T S_{n}^{-1}\right)^{2}\right)+\left(g \mid S_{n}^{l-1}\left(T S_{n}^{-1}\right)^{2}\right. \\
& \left.\quad+\left(g\left|S_{n}^{l-1}-g\right| T S_{n}^{-1}\right) \equiv 0 . \quad-g \mid\left(T S_{n}^{-1}\right)^{3}\right)+\cdots+\left(g \mid\left(S_{n}^{l} T\right)-g\right)
\end{aligned}
$$

Therefore, $q_{n, T}$ is a rational period function of an automorphic integral of weight $2 k$.

Step 2. It remains to show that $q_{n, T}$ is nontrivial, that is, that $q_{n, T} \not \equiv 0$. To show this, let us consider the following: From (1.45) and (1.46), we have

$$
\begin{align*}
q_{n, T}(z)= & \sum_{i=1}^{l-1} g\left|S_{n}^{i}-\sum_{i=1}^{l-1} g\right| S_{n}^{i} T  \tag{1.47}\\
= & \sum_{i=1}^{l-1}\left(z-\frac{\lambda_{n} l-2 i \lambda_{n}+\sqrt{\lambda_{n}^{2} l^{2}-4}}{2}\right)^{-k} \\
& \times\left(z-\frac{\lambda_{n} l-2 i \lambda_{n}-\sqrt{\lambda_{n}^{2} l^{2}-4}}{2}\right)^{-k} \\
& -\sum_{i=1}^{l-1}\left(i^{2} \lambda_{n}^{2}+1-i \lambda_{n}^{2} l\right)^{-k} \cdot\left(z-\frac{\lambda_{n} l-2 i \lambda_{n}+\sqrt{\lambda_{n}^{2} l^{2}-4}}{2\left(-i^{2} \lambda_{n}^{2}+i \lambda_{n}^{2} l-1\right)}\right)^{-k} \\
& \times\left(z-\frac{\lambda_{n} l-2 i \lambda_{n}-\sqrt{\lambda_{n}^{2} l^{2}-4}}{2\left(-i^{2} \lambda_{n}^{2}+i \lambda_{n}^{2} l-1\right)}\right)^{-k}
\end{align*}
$$

Since the coefficients of $\left(\sum_{i=1}^{l-1} g \mid S_{n}^{i}\right)$ in $q_{n, T}$ equal 1 from (1.47), the worst case is that for some $1 \leq i \leq-1$, the coefficients of $\left(\sum_{i=1}^{l-1} g \mid S_{n}^{i} T\right)$, $\left(i^{2} \lambda_{n}^{2}+1-\right.$ $\left.i \lambda_{n}^{2} l\right)^{-k}$, equal 1 and the poles of $\left(\sum_{i=1}^{l-1} g \mid S_{n}^{i} T\right)$ are matched to those of ( $\sum_{i=1}^{l-1} g \mid S_{n}^{i}$ ).

Now compare coefficients. Suppose $\left(i^{2} \lambda_{n}^{2}+1-i \lambda_{n}^{2} l\right)^{-k}=1$. There are two possibilities:
(1) $i^{2} \lambda_{n}^{2}=i \lambda_{n}^{2} l$ for $k$ odd or even. This is impossible for $1 \leq i \leq l-1$.
(2) $i \lambda_{n}^{2} l-\lambda_{n}^{2} i^{2}=i \lambda_{n}^{2}(l-i)=2$ for $k$ even. This implies either $i(l-1)$ $=2, \lambda_{n}^{2}=1$ or $i(l-1)=1, \lambda_{n}^{2}=2$ for $i, l \in Z^{+}$. These hold only for $l=3$, $i=1, \lambda_{n}=1 ; l=3, i=2, \lambda_{n}=1$; and $l=2, i=1, \lambda_{n}=\sqrt{2}$.

Thus, $q_{n, T}$ is a nontrivial rational period function of an automorphic integral with weight $2 k$ ( $k$ odd or even), whenever $l \geq 4$.

The proof is complete.
Remark. In Theorem $14 q_{n, T}$ is nontrivial if $k$ is odd for $l=3, \lambda=1$. Furthermore, this is the same example as given in Knopp's Theorem 1 [13].

Corollary 15. Let $g$ be a nonconstant meromorphic function such that $g \mid S_{n}^{2 m} T=g$, where $m \in Z^{+}$. If $k$ is an integer (odd or even), then

$$
q_{n, T}=\sum_{i=1}^{2 m-1} g\left|S_{n}^{i}-\sum_{i=1}^{2 m-1} g\right| S_{n}^{i} T
$$

is a nontrivial rational period function of an automorphic integral of weight $2 k$ for $G(\lambda)$. The poles of this $q_{n, T}$ are in $Q\left(\sqrt{\lambda^{2} m^{2}-1}, \lambda\right)$.

Proof. This is the case $l=2 m$ of Theorem 14.
(b) Theorem on Pell's equation and corollary.

Now, we state the following well-known theorem without proof. With this theorem and Theorem 14 we show the existence of a rational period function of modular integral with weight $2 k$ ( $k$ even or odd), that has poles in an arbitrary quadratic field $Q(\sqrt{N}), N \in Z^{+}$.

Theorem 16. (1) Let $D$ be a positive integer which is not a perfect square. Then the equation $x^{2}-D y^{2}=1$ has an infinity of integer solutions $(x, y)$. Furthermore, if $\left(x_{1}, y_{1}\right)$ is a minimal integer solution of $x^{2}-D y^{2}=1$, then $\left(x_{n}, y_{n}\right)$ is also a solution of $x^{2}-D y^{2}=1$ where $\left(x_{n}+y_{n} \sqrt{D}\right)=\left(x_{1}+y_{1} \sqrt{D}\right)^{n}$, $n \in Z^{+}$.
(2) Let $D$ be a square free positive integer. If $\left(x_{1}, y_{1}\right)$ is the minimal positive integer solution of the equation

$$
x^{2}-D y^{2}=4
$$

then every integer solution $\left(x_{n}, y_{n}\right)$ satisfies the equation

$$
\frac{x_{n}+y_{n} \sqrt{D}}{2}=\left(\frac{x_{1}+y_{1} \sqrt{D}}{2}\right)^{n}, n \in Z^{+}
$$

and every $\left(x_{n}, y_{n}\right)$ of the type

$$
\frac{x_{n}+y_{n} \sqrt{D}}{2}=\left(\frac{x_{1}+y_{1} \sqrt{D}}{2}\right)^{n}
$$

satisfies the equation $x^{2}-D y^{2}=4$.
(3) Let $\beta=x_{i}+y_{i} \sqrt{D}, x_{i}, y_{i} \in Z^{+}$.

If the norm of $\beta,(N \beta)$ is 1 , then $N(2 \beta)=4$. This implies the existence of $a$ solution of the equation $x^{2}-y^{2} D=4$.

We may state the following results.
Corollary 17. There exist nontrivial rational period functions of modular integrals of weight $2 k, k$ odd or even, with poles in an arbitrary real quadratic field $Q(\sqrt{N}), N \in Z^{+}$.

Proof. This is an immediate result of Corollary 15 and Theorem 16.

Corollary 18. The collection $\left\{q_{T, 2 k N}\right\}$ of rational period functions with poles in the real quadratic field $Q(\sqrt{N})$ is infinite dimensional over $C$.

Proof. In Theorem 14 with $\lambda=1$ we construct $q_{T} \not \equiv 0$ such that

$$
q_{T}=\sum_{i=1}^{l-1} g\left|S^{i}-\sum_{i=1}^{l-1} g\right| S^{i} T
$$

with

$$
g=g \left\lvert\, S^{l} T=c \cdot\left(z-\frac{l+\sqrt{l^{2}-4}}{2}\right)^{-k}\left(z-\frac{l-\sqrt{l^{2}-4}}{2}\right)^{-k}\right.
$$

Let $N$ be square free such that $l^{2}-4=N m^{2}$. Theorem 16 implies that this has infinitely many integer solutions $(l, m)$. The location of the poles of $q_{T}$ implies that for each $N$ we get infinitely many linearly independent $q_{T}$.

Note. If $l, m$ are even integers, then $\left(l^{\prime}\right)^{2}-1=N m^{\prime}$ with $l=2 l^{\prime}$, $m=2 m^{\prime}$.
2. Existence of a rational period function for an automorphic integral of weight $2 k$, $k$ even or odd, on the Hecke groups $G(\lambda)$ with poles in $Q(\sqrt{p}, \lambda)$, where $p$ is square free, $\lambda=\sqrt{2}, \sqrt{3}$.

Now, we shall show the existence of rational period functions with poles at $Q(\sqrt{p}, \lambda), p$ is a positive square free, on the Hecke group $G(\sqrt{2}), G(\sqrt{3})$.

Leutbecher [16] has shown that of the Hecke groups only those for $n=4$ and 6 are commensurable with the modular group. The commensurability of these groups permits construction of automorphic integrals for $G(\sqrt{2})$ and $G(\sqrt{3})$ from modular integrals. This construction is described in the following theorem [8], [18].

Theorem 19 [18]. Let $F_{1}$ be a modular integral of weight $2 k, k \in Z$, with generating period function $q_{T}=q$. Then

$$
F_{\lambda}(z)=\lambda^{2 k} F_{1}(\lambda z)+F_{1}(z / \lambda)
$$

is an automorphic integral for $G(\lambda)$ where $\lambda=\sqrt{2}$ or $\sqrt{3}$. The corresponding generating period function $q_{\lambda, T}=q_{\lambda}$ is

$$
q_{\lambda}=\lambda^{2 k} q(\lambda z)+q(z / \lambda)
$$

Remark. It should be pointed out that the definition of $F_{\lambda}(z)$ is precisely that used by Hecke in his original construction of automorphic forms on $G(\sqrt{2})$ and $G(\sqrt{3})$ from modular forms [8].

Table B
Explicit form of $q_{n, T}$ in Theorem 14, $k$ odd, even
(a) The case $\lambda=1$

| $l$ | Poles of $q_{T}$ |
| :--- | :--- |
| $l=4$ | $\pm\{1 \pm \sqrt{3}\}, \pm \sqrt{3}, \pm \frac{1}{\sqrt{3}}, \pm\left\{\frac{1 \pm \sqrt{3}}{2}\right\}$ |
| $l=5$ | $\pm\left\{\frac{3 \pm \sqrt{21}}{2}\right\}, \pm\left\{\frac{ \pm \sqrt{21}}{2}\right\}, \pm\left\{\frac{3 \pm \sqrt{21}}{6}\right\}, \pm\left\{\frac{1 \pm \sqrt{21}}{10}\right\}$ |
| $l=6$ | $\pm(2 \pm 2 \sqrt{2}\}, \pm\{1 \pm 2 \sqrt{2}\}, \pm 2 \sqrt{2}, \pm \frac{\sqrt{2}}{4}$, |
|  | $\pm\left\{\frac{1 \pm 2 \sqrt{2}}{7}\right\}, \pm\left\{\frac{1 \pm \sqrt{2}}{2}\right\}$ |

(b) The case $\lambda=\sqrt{2}$

| $l$ | Poles of $q_{n, T}$ |
| :---: | :---: |
| $l=4$ | $\pm\{\sqrt{2} \pm \sqrt{7}\}, \pm \sqrt{7}, \pm \frac{1}{\sqrt{7}}, \pm\left\{\frac{-\sqrt{2} \pm \sqrt{7}}{5}\right\}$ |
| $l=5$ | $\begin{aligned} & \pm\left\{\frac{3 \sqrt{2} \pm \sqrt{46}}{2}\right\}, \pm\left\{\frac{\sqrt{2} \pm \sqrt{46}}{2}\right\}, \pm\left\{\frac{\sqrt{2} \pm \sqrt{46}}{14}\right\} \\ & \pm\left\{\frac{\sqrt{2} \pm \sqrt{46}}{22}\right\} \end{aligned}$ |
| $l=6$ | $\begin{aligned} & \pm\{2 \sqrt{2} \pm \sqrt{17}\}, \pm\{\sqrt{2} \pm \sqrt{17}\}, \pm \sqrt{17}), \pm \frac{1}{\sqrt{17}} \\ & \pm\left\{\frac{2 \sqrt{2} \pm \sqrt{17}}{9}\right\}, \pm\left\{\frac{\sqrt{2} \pm \sqrt{17}}{15}\right\} \end{aligned}$ |
|  | (c) The case $\lambda=\sqrt{3}$ |
| $l$ | Poles of $q_{n, T}$ |
| $l=4$ | $\pm\{\sqrt{3} \pm \sqrt{11}\}, \pm \sqrt{11}, \pm \frac{1}{\sqrt{11}}, \pm\left\{\frac{\sqrt{3} \pm \sqrt{11}}{8}\right\}$ |
| $l=5$ | $\begin{aligned} & \pm\left\{\frac{3 \sqrt{4} \pm \sqrt{71}}{2}\right\}, \pm\left\{\frac{\sqrt{3} \pm \sqrt{71}}{2}\right\}, \pm\left\{\frac{3 \sqrt{3} \pm \sqrt{71}}{22}\right\} \\ & \pm\left\{\frac{\sqrt{3} \pm \sqrt{71}}{34}\right\} \end{aligned}$ |
| $l=6$ | $\begin{aligned} & \pm\{2 \sqrt{3} \pm \sqrt{26}\}, \pm\{\sqrt{3} \pm \sqrt{26}\}, \pm \sqrt{26}, \pm \frac{1}{\sqrt{26}} \\ & \pm\left\{\frac{2 \sqrt{3} \pm \sqrt{26}}{14}\right\}, \pm\left\{\frac{\sqrt{3} \pm \sqrt{26}}{23}\right\} \end{aligned}$ |

(d) The case $\lambda=\frac{1+\sqrt{5}}{2}$

| $l$ | Poles of $q_{n, T}$ |
| :--- | :--- |
| $l=4$ | $\pm\left\{\frac{1+\sqrt{5}}{2} \pm \sqrt{7+2 \sqrt{5}}\right\}, \pm\{\sqrt{7}+2 \sqrt{5}\}, \pm \frac{1}{\sqrt{7+2 \sqrt{5}}}$ |
|  | $\pm\left\{\frac{1+\sqrt{5} \pm \sqrt{7+2 \sqrt{5}}}{11+3 \sqrt{5}}\right\}$ |
| $l=5$ | $\pm\left\{\frac{3+3 \sqrt{5} \pm \sqrt{134+50 \sqrt{5}}}{4}\right\}, \pm\left\{\frac{1+5 \pm \sqrt{134+50 \sqrt{5}}}{4}\right\}$ |
|  | $\pm\left\{\frac{3+3 \sqrt{5} \pm \sqrt{134+50 \sqrt{5}}}{20+8 \sqrt{5}}\right\}, \pm\left\{\frac{1+\sqrt{5} \pm \sqrt{134+50 \sqrt{5}}}{32+12 \sqrt{5}}\right\}$ |
| $l=6$ | $\pm\left\{1 \pm \sqrt{5} \pm \frac{\sqrt{50+18 \sqrt{5}}}{2}\right\}, \pm\left\{\frac{\sqrt{50+18 \sqrt{5}}}{2}\right\}$ |
|  | $\pm\left\{\frac{1+\sqrt{5} \pm \sqrt{50+18 \sqrt{5}}}{2}\right\}, \pm\left\{\frac{2}{\sqrt{50+18 \sqrt{5}}\}}\right\}$ |
|  | $\pm\left\{\frac{2+2 \sqrt{5} \pm \sqrt{50+18 \sqrt{5}}}{13+5 \sqrt{5}}\right\}, \pm\left\{\frac{1+\sqrt{5} \pm \sqrt{50+18 \sqrt{5}}}{22+8 \sqrt{5}}\right\}$ |

Corollary 20. There exist nontrivial rational period functions of integrals of weight $2 k, k$ odd or even, with poles in $Q(\sqrt{p}, \lambda)$ on the Hecke groups $G(\lambda)$, where $p$ is a square free positive integer, $\lambda=\sqrt{2}, \sqrt{3}$.

Proof. This is an immediate result of Corollary 18 and Theorem 19.

## 7. Conclusion

The number theoretical significance of the Eichler integral of negative integer weight with a polynomial period is well known. For instance, the coefficients of the period polynomial are closely related with the values of an $L$-function at a certain integer points (see [16], [18]).

In this article, we construct a rational period function of a modular integral of weight $2 k$ (any integer $k$ ) with poles in an arbitrary real quadratic field $Q(\sqrt{N}), N \in Z^{+}$. Since all the examples that we construct are closely related to the $k$ th power of binary quadratic forms, we may expect to obtain additional interesting number theoretical results. For instance, the existence of rational period functions is connected with the class number problem for real quadratic fields (see [3]).

In Table B, we give a few explicit examples, obtained from Theorem 14, of a rational period function on $G(\lambda)$.

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