A Short Proof of the Transcendence of Thue-Morse Continued Fractions

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The Thue-Morse sequence $\mathbf{t} = (t_n)_{n \geq 0}$ on the alphabet $\{a, b\}$ is defined as follows: $t_n = a$ (respectively, $t_n = b$) if the sum of binary digits of n is even (respectively, odd). This famous binary sequence was first introduced by A. Thue [12] in 1912. It was considered nine years later by M. Morse [7] in a totally different context. These pioneering papers have led to a number of investigations and a broad literature devoted to $\mathbf{t}$. There are many other ways to define the Thue-Morse sequence. Each of them gives rise to specific interests, problems, and most of the time solutions. Such ubiquity is well described in the survey [1], where the occurrence of $\mathbf{t}$ in combinatorics, number theory, differential geometry, theoretical computer science, physics, and even chess is documented. For a and b distinct integers K. Mahler [6] (see also [2]) established that the sum of the series $\sum_{n \geq 0} t_n 2^{-n}$ is transcendental. The present note adresses another Diophantine result related to the Thue-Morse sequence.

It is widely believed that the continued fraction expansion of every irrational algebraic number α either is eventually periodic (and we know from Lagange's theorem that this is the case if and only if α is a quadratic irrational) or contains arbitrarily large partial quotients. Apparently, this challenging question was first considered by A. Ya. Khintchin in [4] (see also [5], [11], or [13] for surveys or books including discussions of this subject). A preliminary step towards its resolution consists in providing explicit examples of transcendental continued fractions with bounded partial quotients. In this direction, M. Queffélec [8] showed in 1998 that the Thue-Morse continued fractions are transcendental.

Theorem 1 (Queffélec). *If a and b are distinct positive integers and $\mathbf{t} = (t_n)_{n \geq 0}$ is the Thue-Morse sequence on the alphabet $\{a, b\}$, then the number*

$$\xi = [t_0, t_1, t_2, \ldots] = t_0 + \cfrac{1}{t_1 + \cfrac{1}{t_2 + \cfrac{1}{t_3 + \cdots}}}$$

is transcendental.

Choosing $a = 1$ and $b = -1$, we infer from the definition of $\mathbf{t}$ that $t_0 = 1$, $t_1 = -1$, $t_{2n} = t_n$, and $t_{2n+1} = -t_n$ for each positive integer n. The generating function $F(z) = \sum_{n \geq 0} t_n z^n$ of $\mathbf{t}$ thus satisfies the equation $F(z) = (1 - z)F(z^2)$. Iterating this identity we arrive at

$$F(z) = \left(\prod_{i=0}^{k-1} \left(1 - z^{2^i}\right) \right) F\left(z^{2^k}\right)$$

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for each positive integer k. We deduce that F is not a rational function, for otherwise it would have either infinitely many roots or infinitely many poles in the complex plane. Consequently, the sequence $\mathbf{t}$ is not eventually periodic. Thanks to Lagrange's theorem, we can assert that the associated number ξ is not a quadratic irrational. To prove that ξ cannot be algebraic of larger degree requires much more work and the use of a deep result from Diophantine approximation. The purpose of our note is to give a new, simpler proof of Theorem 1 that illustrates the fruitful interplay between combinatorics on words and Diophantine approximation.

We first briefly sketch Queffélec's proof of Theorem 1. To this end we recall another useful description of $\mathbf{t}$. An easy induction shows that the infinite word

$$\mathbf{t} = t_0 t_1 t_2 \ldots = abbabaabbaababbabaababba \ldots$$

is the fixed point beginning with a of the morphism μ defined by

$$\mu(a) = ab, \qquad \mu(b) = ba,$$

that is,

$$\mathbf{t} = \lim_{n \to +\infty} \mu^n(a). \tag{1}$$

Set $U = abb$ and $V = ab$. Observe that $\mathbf{t}$ begins with $abbab = UV$. Equation (1) shows that for each positive integer k the word $\mathbf{t}$ begins with $\mu^k(U)\mu^k(V)$. Moreover, it is easily checked that $\mu^k(U)$ begins with $\mu^k(V)$ and that the length of $\mu^k(V)$ is two-thirds that of $\mu^k(U)$. Consequently, ξ is *very close* to the quadratic irrational ξ_k whose sequence of partial quotients is given by the periodic sequence $\mu^k(U)\mu^k(U)\mu^k(U)\ldots$.

Queffélec quantified precisely the meaning of "very close" and concluded that ξ admits infinitely many *very good* quadratic approximants. The fact that ξ must be transcendental is then derived from a deep theorem of W. M. Schmidt [10] (see Theorem 2). Here, we denote by $H(\alpha)$ the *height* of an algebraic number α (i.e., $H(\alpha)$ is the maximum of the moduli of the coefficients of its minimal polynomial).

Theorem 2 (Schmidt). *Let ζ be a real number that is neither rational nor quadratic irrational. If there exist a real number w larger than 3 and infinitely many quadratic irrationals α such that*

$$|\zeta - \alpha| < H(\alpha)^{-w},$$

then ζ is transcendental.

In order to apply Theorem 2, Queffélec's proof requires rather precise estimates of the heights of the quadratic approximants ξ_k described earlier. In particular, it is necessary to estimate the growth of the denominators of the convergents to ξ. This strongly depends on the values of the positive integers a and b. As Queffélec remarked [9], there is a way to overcome this difficulty and to obtain quickly the estimates that are needed. However, there is a price to pay for this, namely, the use of deep tools from ergodic theory via consideration of the Thue-Morse symbolic dynamical system. Thus, one difficulty is in some sense just replaced with another.

Now we show how the proof of Theorem 1 can be simplified considerably by taking a different point of view. The only nonelementary argument we use is an equivalent formulation of Theorem 2 recalled in Theorem 3, which is also found in [10]. In particular, there is absolutely no need here to estimate the growth of the denominators of the convergents to ξ. The main novelty is that, instead of using the quasi-periodicity of the Thue-Morse sequence, we focus on a symmetry property of $\mathbf{t}$: it begins with arbitrarily large palindromes. In this respect, the proof we give strongly differs from the original one.

Theorem 3 (Schmidt). *Let ζ be a real number that is neither rational nor quadratic irrational. If there exist a real number w larger than $3/2$ and infinitely many triples (p, q, r) of nonzero integers such that*

$$\max\left\{\left|\zeta - \frac{p}{q}\right|, \left|\zeta^2 - \frac{r}{q}\right|\right\} < \frac{1}{|q|^w},$$

then ζ is transcendental.

We demonstrate how Theorem 3 implies Theorem 1. Let $\zeta = [a_0, a_1, \ldots]$ be a positive real irrational number, and let n be a nonnegative integer. Denote by p_n/q_n the nth convergent to ζ, that is, $p_n/q_n = [a_0, a_1, \ldots, a_n]$. By the theory of continued fractions (see, for instance, [3]), we have

$$M_n := \begin{pmatrix} p_n & p_{n-1} \\ q_n & q_{n-1} \end{pmatrix} = \begin{pmatrix} a_0 & 1 \\ 1 & 0 \end{pmatrix} \begin{pmatrix} a_1 & 1 \\ 1 & 0 \end{pmatrix} \cdots \begin{pmatrix} a_n & 1 \\ 1 & 0 \end{pmatrix} \quad (n \geq 1).$$

Assume that the word $a_0 a_1 \ldots a_n$ is a *palindrome* (i.e., $a_j = a_{n-j}$ for any integer j with $0 \leq j \leq n$). Then the transpose ${}^t M_n$ of the matrix M_n satisfies

$$\begin{aligned} {}^t M_n &= {}^t\left(\begin{pmatrix} a_0 & 1 \\ 1 & 0 \end{pmatrix} \begin{pmatrix} a_1 & 1 \\ 1 & 0 \end{pmatrix} \cdots \begin{pmatrix} a_n & 1 \\ 1 & 0 \end{pmatrix}\right) \\ &= {}^t\begin{pmatrix} a_n & 1 \\ 1 & 0 \end{pmatrix} {}^t\begin{pmatrix} a_{n-1} & 1 \\ 1 & 0 \end{pmatrix} \cdots {}^t\begin{pmatrix} a_0 & 1 \\ 1 & 0 \end{pmatrix} = M_n. \end{aligned}$$

Since M_n is symmetric, $q_n = p_{n-1}$. Recalling that

$$\left|\zeta - \frac{p_{n-1}}{q_{n-1}}\right| < \frac{1}{q_{n-1}^2},$$

we infer from the fact that $a_0 < \zeta < a_0 + 1$, $a_0 = a_n$, and $|p_n q_{n-1} - p_{n-1} q_n| = 1$ that

$$\begin{aligned} \left|\zeta^2 - \frac{p_n}{q_{n-1}}\right| &= \left|\zeta^2 - \frac{p_{n-1}}{q_{n-1}} \cdot \frac{p_n}{q_n}\right| \leq \left|\zeta + \frac{p_n}{q_n}\right| \cdot \left|\zeta - \frac{p_{n-1}}{q_{n-1}}\right| + \frac{a_0 + 1}{q_n q_{n-1}} \\ &\leq 2(a_0 + 1)\left|\zeta - \frac{p_{n-1}}{q_{n-1}}\right| + \frac{a_0 + 1}{q_n q_{n-1}} < \frac{3(a_0 + 1)}{q_{n-1}^2}. \end{aligned}$$

In other words, if the sequence of partial quotients of ζ begins with arbitrarily large palindromes, then ζ and ζ^2 are simultaneously very well approximable by rational numbers

having the same denominator. In particular, Theorem 3 implies that ζ is either quadratic irrational or transcendental.

We next show how this observation applies to the real number ξ. First, we remark that the Thue-Morse word $\mathbf{t}$ begins with the palindrome $abba$. Second, notice that $\mu^2(a) = abba$ and $\mu^2(b) = baab$ are palindromes. Consequently, for each positive integer k the prefix of length 4^k of $\mathbf{t}$ is a palindrome. Denoting by p_n/q_n the nth convergent to ξ, we have $p_n/q_n = [t_0, t_1, \ldots, t_n]$ and, in view of the forgoing discussion, we learn that

$$\max\left\{\left|\xi - \frac{p_{4^k-2}}{q_{4^k-2}}\right|, \left|\xi^2 - \frac{p_{4^k-1}}{q_{4^k-2}}\right|\right\} < \frac{3(a+1)}{q_{4^k-2}^2} \tag{2}$$

holds for each positive integer k. Recall that we have already established that ξ is not quadratic irrational. Thus, it follows from Theorem 3 and (2) that ξ is transcendental. This ends the proof of Theorem 1.

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