

## NON-FREE GROUPS GENERATED BY TWO $2 \times 2$ MATRICES

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**1. Introduction.** Let  $m$  be any real or complex number, and let  $G_m$  be the group generated by the  $2 \times 2$  matrices  $A = (1, m; 0, 1)$  and  $B = (1, 0; m, 1)$ , where we use the notation  $(c_{11}, c_{12}; c_{21}, c_{22})$  to denote (by rows) the elements of a  $2 \times 2$  matrix  $C$ . Thus,  $G_m$  is the set of all finite products (or *words*) of the form

$$\dots A^{h(3)} B^{h(2)} A^{h(1)},$$

where the  $h(i)$  are nonzero integers with  $h(1)$  possibly zero. If a non-trivial word of this form equals the identity  $I = (1, 0; 0, 1)$ , then  $G_m$  is *non-free*; otherwise,  $G_m$  is *free*. Sanov [6] showed that  $G_m$  is free for  $m = 2$ , and Brenner [1] that  $G_m$  is free for  $|m| \geq 2$ . As a consequence, algebraic numbers  $m$  such that  $G_m$  is free are dense in the complex plane (since  $G_m$  is free if  $m$  is an algebraic number whose algebraic conjugate  $m^*$  satisfies  $|m^*| \geq 2$ ). As noted in [3],  $G_m$  is free for all transcendental  $m$ . Chang, Jennings, and Ree [2] and Lyndon and Ullman [4] provided successive weakening of the condition  $|m| \geq 2$ . On the other hand, Ree [5] showed that the  $m$  for which  $G_m$  is non-free are dense in various regions in the complex plane, including the unit disc.

Our attention in this paper will be directed to the question of whether or not  $G_m$  is free for rational numbers  $m$  such that  $-2 < m < 2$ . No such  $m$  is known for which  $G_m$  is free, and it may be that none exists. Among other results, we show that  $G_m$  is non-free for  $m = a/b$  and  $a = 1, 2, 3$  or  $4$ , provided  $|m| < 2$ . However, obtaining further results along this line by similar methods would be costly, as we show in Section 3.

We note that the group generated by the matrices  $(1, 2; 0, 1)$  and  $(1, 0; \lambda, 1)$  is isomorphic to  $G_m$  if  $m^2 = 2\lambda$ . This notation is used in [2] and [5], and we shall use it in Section 3.

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**2. Some general results.** Let  $W$  be a word in  $G_m$  with  $k$  exponents, each of which is nonzero. If  $W$  does not reduce, then the relation  $W = I$  will be called a *relation with  $k$  terms*. Note that if  $G_m$  is non-free, then, for some even

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integer  $k$ , there exists a word in the *canonical form*

$$W = A^{h(k)}B^{h(k-1)} \dots A^{h(2)}B^{h(1)}$$

such that  $W = I$ , where all  $h(i)$  are nonzero.

**THEOREM 2.1.**  $G_m$  cannot have a relation with fewer than 6 terms.

*Proof.* Clearly  $A^x \neq I$  and  $B^x \neq I$  if  $x \neq 0$ . Regarding  $A^x B^y$  and  $A^w B^z A^u B^v$ , the  $(1, 1)$ -element of the former and the  $(2, 2)$ -element of the latter are  $1 + xym^2 \neq 1$ .

However,  $G_m$  may indeed have a six-term relation:  $AB^y A^{-1} B A^y B^{-1} = I$  when  $m = 1$  for any integer  $y$ .

**LEMMA 2.2.1.** If  $A^w B^x A^y B^z A^t B^u = (s_{11}, s_{12}; s_{21}, s_{22})$ , then

$$\begin{aligned} s_{11} &= a + m^2 u(at + b), & s_{12} &= m(at + b), \\ s_{21} &= m(cu + d), & s_{22} &= c, \end{aligned}$$

where

$$\begin{aligned} a &= 1 + m^2(wx + wz + yz) + wxyzm^4, & b &= w + y + m^2wxy, \\ c &= 1 + m^2(xt + zt + xy) + xyztm^4, & d &= x + z + m^2xyz. \end{aligned}$$

*Proof.* This is clear.

**LEMMA 2.2.2.**  $A^w B^x A^y B^z A^t B^u = I$  with  $wxyztu \neq 0$  if and only if

- (1)  $wx = zt,$
- (2)  $x + z + u + m^2xyz = 0$

and

- (3)  $wu = yz.$

*Proof.* This is clear.

**THEOREM 2.2.** If  $A^w B^x A^y B^z A^t B^u = I$ , with  $wxyztu \neq 0$ , then

- (i)  $|m| \leq \sqrt{3};$
- (ii) if  $m^2 > 1$ , then  $m^2 = (n + 2)/n$  for some integer  $n \geq 1$ .

*Proof.* The integer solutions of (1) can be parameterized by

$$w = w_1 w_2, \quad x = x_1 x_2, \quad z = w_1 x_2, \quad t = w_2 x_1.$$

Then, if  $wu = yz$ , it follows that  $w_2 u = x_2 y$ . All integer solutions to this are given by

$$w_2 = w_3 w_4, \quad u = u_1 u_2, \quad x_2 = w_3 u_1, \quad y = w_4 u_2.$$

Equation (2) may now be re-written as

$$m^2 = -\frac{1}{u_1 w_3 w_4} \left[ \frac{1}{w_1 u_2} + \frac{1}{x_1 u_2} + \frac{1}{x_1 w_1 w_3} \right].$$

Thus,  $m^2$  has a maximum value of 3. If one of  $w_1, x_1, u_2$  (say  $u_2$ ) is not  $\pm 1$ , then  $m^2$  is maximized by  $(u_2 + 2)/u_2$ . If one of  $u_1, w_3$  or  $w_4$  is not  $\pm 1$ , then  $m^2$  is at least halved. A consideration of a small number of cases (possible integer values of the six variables) completes part (ii).

We now leave our study of relations with a fixed number of terms. Following [5], we call  $m$  free (non-free) if  $G_m$  is free (non-free). The following theorem indicates that certain real rational numbers are not free.

**THEOREM 2.3.** *Let  $a, b, r$  and  $r'$  be integers.*

- (i)  $1$  is not free.
- (ii) If  $m$  is not free, then  $m/b$  is not free;  $1/b$  is not free.
- (iii) If  $b = r(a^2 - 1) + 1$ , then  $m = a/b$  is not free.
- (iv) If  $b = r'(a^2 - 1) - 1$ , then  $m = a/b$  is not free.

*Proof.* (i) If  $m = 1$ , then  $A^{-1}BAB^{-1}AB = I$ .

(ii) To obtain  $A^b$  and  $B^b$ , replace  $m$  by  $bm$ . Thus, if  $W = I$  is a relation in  $A$  and  $B$  for  $m$ , by multiplying the exponents in  $W$  by  $b$  we obtain a relation in  $G_{m/b}$ . The second part follows from (i).

(iii)  $B^bA^{-b}B^r(A^b)^bB^{-1}A^{rb} = I$ .

(iv) Replace  $r$  by  $-r$  in (iii) and use the fact that if  $m$  is not free, then  $-m$  is not free.

Our next theorem, which contains a necessary and sufficient condition for a group to be non-free, is the basis for a procedure given in Section 3 for obtaining a relation for non-free rational values of  $m$ . We note that the condition does not involve matrix multiplications.

**THEOREM 2.4** (See [4]). *The group  $G_m$  is not free if and only if nonzero integers  $h(k)$  can be found such that the recursion*

$$(4) \quad x(n + 2) = x(n) + mh(n + 1)x(n + 1)$$

*eventually produces the value  $x(k + 1) = 0$  from the starting values  $x(0) = 0$  and  $x(1) = 1$ , where  $k$  is odd.*

*Proof.* Let  $k$  be an odd integer. A simple induction argument shows that the matrix  $W_k = A^{h(k)}B^{h(k-1)} \dots B^{h(2)}A^{h(1)}$  has the form  $(y(k), x(k + 1); y(k - 1), x(k))$  and the matrix  $W_{k+1} = B^{h(k+1)}A^{h(k)} \dots B^{h(2)}A^{h(1)}$  has the form  $(y(k), x(k + 1); y(k + 1), x(k + 2))$ , where  $x(0) = 0, x(1) = 1$  and  $x(n + 2) = x(n) + mh(n + 1)x(n + 1)$  and  $y(0) = 0, y(1) = 1$  and  $y(n + 2) = y(n) + mh(n + 2)y(n + 1)$ . If  $x(k + 1) = 0$ , then either  $W_kBW_k^{-1}$  or  $W_{k+1}BW_{k+1}^{-1}$  is commutative with  $B$ , and thus the group is not free.

Interchanging the roles of  $A$  and  $B$ , the matrix  $\hat{W}_k = B^{h(k)}A^{h(k-1)} \dots A^{h(2)}B^{h(1)}$  has the form  $(x(k), y(k - 1); x(k + 1), y(k))$ , while  $\hat{W}_{k+1} = A^{h(k+1)}B^{h(k)} \dots A^{h(2)}B^{h(1)}$  has the form  $(x(k + 2), y(k + 1); x(k + 1), y(k))$ ; the commuting elements are, respectively,  $\hat{W}_kA\hat{W}_k^{-1}$  and  $A$ , and  $\hat{W}_{k+1}A\hat{W}_{k+1}^{-1}$  and  $A$ .

**COROLLARY 2.4.1.** *If  $m = a/b$ , the group  $G_m$  is not free if and only if nonzero*

integers  $h(k)$  can be found such that the recursion

$$(5) \quad z(n+2) = b^2z(n) + ah(n+1)z(n+1)$$

eventually produces the value  $z(k+1) = 0$  from the starting values  $z(0) = 0$  and  $z(1) = 1$ , where  $k$  is odd.

*Proof.* Put  $x(n) = z(n)/b^{n-1}$  in Theorem 2.4.

The difference between Corollary 2.4.1 and Theorem 2.4 is that only integers appear at each stage of the recursion (5). This is a decided advantage when using a computer to show that a group  $G_m$  is non-free.

*Remark.* The ‘‘if’’ part of Theorem 2.4 remains true for  $k$  even. Thus, if the recursion (5) produces a value  $z(n+2)$  equal to 0 for any  $n \geq 0$ , then the group  $G_m$  is non-free.

**COROLLARY 2.4.2.** *If  $a$  and  $r$  are integers and*

$$b = \begin{cases} \frac{1}{2}ra^2 \pm 1, & \text{if } a \text{ is even} \\ ra^2 \pm 1, & \text{in any case,} \end{cases}$$

*then  $m = a/b$  is not free.*

*Proof.* For  $b = ra^2 \pm 1$ , take  $h(1) = 1$ ,  $h(2) = -(a^2r^2 \pm 2r)$ ,  $h(3) = -(a^2r \pm 1)^2$ . Then  $z(2) = a$ ,  $z(3) = 1$ , and  $z(4) = 0$ . For  $a$  even, take  $h(1) = 1$ ,  $h(2) = -(\frac{1}{4}a^2r^2 \pm r)$ ,  $h(3) = -(\frac{1}{2}a^2r \pm 1)^2$ . Then again  $z(2) = a$ ,  $z(3) = 1$ , and  $z(4) = 0$ .

We note that this corollary generalizes and corrects a proof of a result in [4], and is used later to prove Theorem 3.1.

**COROLLARY 2.4.3.**  *$G_m$  is non-free for  $m = 2/b$  and  $b \geq 2$ .*

*Proof.* Let  $b = 2r + 1$  and use Corollary 2.4.2 with  $a = 2$ . If  $b$  is even, the result follows from Theorem 2.3(ii).

Two sufficient conditions for a group  $G_m$  to be non-free are contained in the next theorem.

**THEOREM 2.5.** *Let  $\{h_1(i)\}$  and  $\{h_2(i)\}$  be two sequences of nonzero integers which determine sequences  $\{x_1(i)\}$  and  $\{x_2(i)\}$ , respectively, satisfying the recursion (4), and for which  $x_1(0) = x_2(0) = 0$  and  $x_1(1) = x_2(1) = 1$ .*

(a) *If there exist positive integers  $j$  and  $k$ , both of which are either odd or even, such that*

$$(6) \quad x_1(j)x_2(k+1) - x_1(j+1)x_2(k) = 0$$

*and, in case  $j = k$ , there also exists an integer  $n \leq j$  such that  $h_1(n) \neq h_2(n)$ , then the group  $G_m$  is non-free.*

(b) *If there exist integers  $j \geq 0$  and  $k \geq 1$ , both of which are either odd or even,*

such that

$$(7) \quad x_1(j + 1)x_2(k) - x_1(j + 2)x_2(k + 1) = 0,$$

then the group  $G_m$  is non-free.

*Proof.* (a) If  $j$  and  $k$  are both odd, let

$$W_1 = A^{h_1(j)}B^{h_1(j-1)} \dots A^{h_1(1)} \quad \text{and} \quad W_2 = A^{h_2(k)}B^{h_2(k-1)} \dots A^{h_2(1)}.$$

Then the  $(1, 2)$ -element of  $W_1^{-1}W_2$  is

$$\frac{x_1(j)x_2(k + 1) - x_1(j + 1)x_2(k)}{\det(W_1)},$$

which is 0 by (6). Thus, the group  $G_m$  is non-free by Theorem 2.4. (The requirement that there exist  $n \leq j$  such that  $h_1(n) \neq h_2(n)$  in case  $j = k$  ensures that  $W_1^{-1}W_2$  does not reduce to the trivial word  $I$ .)

The case that  $j$  and  $k$  are both even is similar. Let

$$W_1 = B^{h_1(j)}A^{h_1(j-1)} \dots A^{h_1(1)} \quad \text{and} \quad W_2 = B^{h_2(k)}A^{h_2(k-1)} \dots A^{h_2(1)}.$$

(b) The proof of this part is similar to that of part (a). If  $j$  and  $k$  are both odd, let

$$W_1 = B^{h_1(j+1)}A^{h_1(j)} \dots A^{h_1(1)} \quad \text{and} \quad W_2 = A^{h_2(k)}B^{h_2(k-1)} \dots A^{h_2(1)}.$$

If  $j$  and  $k$  are both even, let

$$W_1 = A^{h_1(j+1)}B^{h_1(j)} \dots A^{h_1(1)} \quad \text{and} \quad W_2 = B^{h_2(k)}A^{h_2(k-1)} \dots A^{h_2(1)}.$$

Note that part (a) of this theorem remains true with the sequences  $\{x_1(i)\}$  and  $\{x_2(i)\}$  replaced by sequences  $\{z_1(i)\}$  and  $\{z_2(i)\}$ , respectively, which satisfy the recursion (5) and for which  $z_1(i) = b^{i-1}x_1(i)$  and  $z_2(i) = b^{i-1}x_2(i)$ ,  $i \geq 2$ . In part (b), however, (7) must be replaced by

$$b^2z_1(j + 1)z_2(k) - z_1(j + 2)z_2(k + 1) = 0.$$

The following theorem says that, as soon as we know that  $G_m$  is not free for  $m = a/b$ , we know it is not free for an infinite set  $m = a/b'$ , where  $b'$  is any integer in an arithmetic progression  $kr \pm b$ . This, as we show in Section 3, raises the results of a computer study from the status of a tabulation to that of a theorem.

**THEOREM 2.6.** *Let  $m = a/b$ . Suppose  $\{h(i)\}$  is a sequence of nonzero integers such that the recursion (5) leads to an  $l > 0$  such that  $z(l) = 0$ . Then not only is  $G_m$  not free, but  $G_{m'}$  is not free for  $m' = a/(Mr \pm b)$ , where*

$$M = \begin{cases} \frac{1}{2}aL, & \text{if } 2|a \text{ or } 4|L \\ aL, & \text{otherwise,} \end{cases}$$

and  $L$  is the least common multiple of  $z(1), z(2), \dots, z(l - 1)$ .

*Proof.* Let  $\{h(i)\}$  be a sequence which produces by (5) a sequence  $\{z(j)\}$  such that  $z(l) = 0$  for  $m = a/b$  and  $l > 0$ . Then the new sequence  $\{h'(i)\}$  defined by

$$h'(1) = h(1),$$

$$h'(n + 1) = - \left[ \frac{k^2 z(n)}{az(n + 1)} r^2 \pm \frac{2kbz(n)}{az(n + 1)} r - h(n + 1) \right],$$

$n \geq 1, k$  arbitrary,  $r \geq 0,$

yields precisely the same sequence  $\{z(j)\}$  for  $m = a/(kr \pm b)$  (and hence, if  $a/b$  is non-free, so is  $a/(kr \pm b)$ ). Calling this new sequence  $\{z'(j)\}$ , we have from (5) that

$$z'(n + 2) = (kr \pm b)^2 z(n) + ah'(n + 1)z'(n + 1),$$

$z'(0) = 0, z'(1) = 1.$

If by induction  $z'(j) = z(j)$  for  $j = 1, 2, \dots, n + 1$ , we have

$$z'(n + 2) = k^2 r^2 z'(n) \pm 2kbrz'(n) + b^2 z'(n)$$

$$+ az'(n + 1)(-1) \left[ \frac{k^2 z(n)}{az(n + 1)} r^2 \pm \frac{2kbz(n)}{az(n + 1)} r - h(n + 1) \right]$$

$$= b^2 z(n) + az(n + 1)h(n + 1)$$

$$= z(n + 2).$$

Thus, since we require integers, we are left with the requirements

(8)  $az(n + 1) | k^2 z(n), \quad n = 1, 2, \dots, l - 2$

and

(9)  $az(n + 1) | 2kbz(n), \quad n = 1, 2, \dots, l - 2.$

Since  $a$  and  $b$  are relatively prime, and  $z(n)$  and  $z(n + 1)$  may also be relatively prime, we replace (9) by the stronger condition

(10)  $az(n + 1) | 2k, \quad n = 1, 2, \dots, l - 2.$

Condition (10) is satisfied if  $k = aL$ , where  $L$  is the least common multiple of the  $z(i)$ , and  $k = aL$  would also satisfy (8). However,  $k = \frac{1}{2}aL$  would also satisfy (10); for  $k$  to be an integer, this would require  $a$  or  $L$  to be even. If  $a$  is even,  $k = \frac{1}{2}aL$  satisfies (8) also, but if  $a$  is odd, (8) becomes

$$az(n + 1) | \frac{1}{4}a^2 L^2 z(n)$$

or

$$4 | aL \frac{L}{z(n + 1)} z(n),$$

and this is guaranteed if  $4 | L$ .

**COROLLARY 2.6.1.**  $G_m$  is not free for  $m = 3/b$  and  $b \geq 2$ .

*Proof.* Let  $r \geq 1$ . By Theorem 2.3 (ii), if  $m = 3/(kr \pm l)$  is not free for  $(k, l) = 1$ , then it is not free for any  $k, l$ . By Corollary 2.4.2,  $m = 3/(9r \pm 1)$  is not free. Working mod 18, this leaves the residue classes  $\pm 5$  and  $\pm 7$ . To prove that  $3/5$  is not free, the sequence  $h(i) = 1, -3, 12, 6, -6, -11, -25$  yields the sequence  $z(i) = 0, 1, 3, -2, 3, 4, 3, 1, 0$ . Hence, using Theorem 2.6, we have  $L = -12$ , whence  $M = -18$  and  $3/(18r \pm 5)$  is not free. For  $3/7$ , the sequence  $h(i) = 1, -5, -12, -22, 24, 11, -49$  yields  $z(i) = 0, 1, 3, 4, 3, -2, 3, 1, 0$ , so that  $3/(18r \pm 7)$  is not free.

**3. Numerical results.** Based on Corollary 2.4.1, we have written a computer program using integer multiple precision arithmetic to search for a sequence of nonzero integers  $h(i)$  such that the recursion (5) eventually produces a value  $z(n + 2) = 0$ . We have closely followed the suggestion in [4] that the numbers  $h(i)$  be chosen so as to minimize  $|z(n + 2)|$  at each step. Thus,  $h(n + 1)$  is chosen to be the nonzero integer closest to

$$k(n + 1) = \frac{-b^2 z(n)}{az(n + 1)}.$$

More precisely, if

$$\text{sgn}(x) = \begin{cases} 1, & x \geq 0 \\ -1, & x < 0, \end{cases}$$

then  $h(n + 1)$  is the integer part of

$$k(n + 1) + \frac{1}{2} \text{sgn}(k(n + 1))$$

unless  $|k(n + 1)| < \frac{1}{2}$ , in which case  $h(n + 1)$  is set to  $\text{sgn}(k(n + 1))$ .

In particular,  $k(1) = 0$  so that  $h(1) = 1$ . However, for certain values of  $m$  for which  $G_m$  is non-free this procedure does not yield a relation. Our modification is to let  $h(1)$  assume various starting values, with the remaining values  $h(i)$  chosen according to the above procedure.

Our main numerical result is contained in the following theorem, which was obtained by using our computer program to determine a relation for a finite number of rational numbers of the form  $4/b$  and then applying Theorem 2.6. Only an outline of the proof is given as the numerical details are lengthy.

**THEOREM 3.1.**  $G_m$  is not free for  $m = 4/b$  and  $b \geq 3$ .

*Outline of the proof.* By Corollary 2.4.3,  $4/b$  is non-free if  $b$  is even. By Corollary 2.4.2,  $4/b$  is non-free if  $b = 8r \pm 1, r \geq 1$ , and thus it follows from Theorem 2.3 (ii) that  $4/b$  is non-free for  $b = 24r \pm 3$ .

Using our program with various values of  $h(1)$  between 1 and 10 and applying Theorem 2.6, we were able to show that all numbers of the form  $4/b$  are non-free except possibly those in the residue classes  $\pm 19, \pm 59, \pm 163, \pm 275, \pm 283, \pm 347, \pm 397, \pm 467, \pm 499, \pm 541, \pm 571, \pm 611, \pm 653, \pm 845, \pm 877$  and  $\pm 989 \pmod{2016}$ .

The next stage was to examine these residue classes mod 10,080. If  $b$  is an odd multiple of 5, then it is either of the form  $\pm 5 \pmod{40}$  or  $\pm 15 \pmod{40}$ , and it follows from Theorem 2.3 (ii) and Corollary 2.4.2, respectively, that  $4/b$  is non-free. On applying Theorem 2.6 for various numbers of the form  $4/b$ , we found that all numbers  $4/b$  are non-free with the possible exception of those in the residue classes  $\pm 59, \pm 499, \pm 571, \pm 1139, \pm 1669, \pm 1741, \pm 2291, \pm 2299, \pm 2669, \pm 3379, \pm 3461, \pm 3749, \pm 4091, \pm 4379, \pm 4531$  and  $\pm 4909 \pmod{10,080}$ .

On examining these residue classes mod 50,400 and applying Theorem 2.6, all residue classes were accounted for and thus the theorem was proven.

We cannot decide whether there exists a rational number  $m$  such that  $|m| < 2$  and  $G_m$  is free.

The following theorem contains a negative result regarding the utility of any procedure similar to the one we have used to prove that a group  $G_m$  is non-free. Simply stated, it says that if there exist non-free rational numbers arbitrarily close to 2, then either the number of terms in a non-trivial relation is unbounded as  $m \rightarrow 2^-$ , or else the magnitude of the exponents in such a relation is unbounded. Stated another way, if there exist non-free rational numbers arbitrarily close to 2, then given any fixed finite time  $t$ , any procedure which searches for a relation will require time greater than  $t$  if  $m$  is a non-free rational number sufficiently close to 2.

Note that the following lemmas and theorem use the notation mentioned in the introduction, where  $m^2 = 2\lambda$ .

LEMMA 3.2.1. Let  $A = (1, 2; 0, 1)$ ,  $B = (1, 0; \lambda, 1)$  and

$$W = A^{h(n)}B^{h(n-1)} \dots A^{h(2)}B^{h(1)},$$

where all  $h(i)$  are nonzero integers. Let  $w(\lambda) = \sum_{i=1}^n |h(i)|$  and let  $q(\lambda) = \sum_{i=0}^m a_i \lambda^i$  denote the  $(1, 2)$ -element of  $W$ , where  $m = (n - 2)/2$ . Let  $N = m + \sum_{i=0}^m |a_i|$ .

If  $n$  and  $w(\lambda)$  are bounded, then  $N$  is bounded.

*Proof.* This is obvious.

LEMMA 3.2.2. Let  $q(\lambda)$  and  $N$  be defined as in Lemma 3.2.1. If  $q(\hat{\lambda}) = 0$ , then there exists a disc  $\{|\lambda| |\lambda - \hat{\lambda}| < r\}$  in which non-free numbers are dense. Moreover,  $r$  is a function of  $N$ , and if  $N$  is bounded, then  $r$  is bounded away from 0.

*Proof.*

$$\begin{aligned} \lambda q(\lambda) &= \lambda(q(\lambda) - q(\hat{\lambda})) \\ &= \lambda\{a_0(\lambda - \hat{\lambda}) + a_1(\lambda^2 - \hat{\lambda}^2) + \dots + a_m(\lambda^{m+1} - \hat{\lambda}^{m+1})\} \end{aligned}$$

so that  $|\lambda q(\lambda)| = |\lambda| |\lambda - \hat{\lambda}| R$ , where

$$R = |a_0 + a_1(\lambda + \hat{\lambda}) + \dots + a_m(\lambda^m + \dots + \hat{\lambda}^m)|.$$

Thus, if

$$|\lambda - \hat{\lambda}| < \frac{1}{|\lambda|R}, \text{ then } |\lambda q(\lambda)| < 1.$$

By a theorem of Ree [5], non-free numbers are dense in the region  $\{|\lambda| |\lambda q(\lambda)| < 1\}$ . Clearly, then, any number  $\lambda$  for which  $|\lambda - \hat{\lambda}| < 1/|\lambda|R$  must be such that  $|\lambda| < 2$ . If  $|\lambda| < 2$ , then  $1/|\lambda|R > r$ , where

$$r = \frac{1}{2\{|a_0| + 4|a_1| + 12|a_2| + \dots + (m + 1)2^m|a_m|\}},$$

so that if  $|\lambda - \hat{\lambda}| < r$ , then  $|\lambda - \hat{\lambda}| < 1/|\lambda|R$ . Thus it follows from Ree's theorem that non-free numbers are dense in the disc  $\{|\lambda| |\lambda - \hat{\lambda}| < r\}$ . Clearly  $r$  is bounded away from 0 if  $N$  is bounded.

**THEOREM 3.2.** *If there exists a sequence of non-free numbers  $\{\lambda_i\}$  such that*

$$\lim_{i \rightarrow \infty} \lambda_i = 2$$

and if  $W_i = I$  is a non-trivial  $n_i$ -term relation in  $A = (1, 2; 0, 1)$  and  $B_i = (1, 0; \lambda_i, 1)$ , then at least one of the following is true:

$$\lim_{i \rightarrow \infty} n_i = \infty \text{ or } \lim_{i \rightarrow \infty} w(\lambda_i) = \infty.$$

*Proof.* Suppose that  $\lim_{i \rightarrow \infty} n_i$  and  $\lim_{i \rightarrow \infty} w(\lambda_i)$  are both bounded. If, for each value of  $i$ ,  $q(\lambda_i) = \sum_{j=0}^{m_i} a_j^{(i)} \lambda_i^j$  denotes the  $(1, 2)$ -element of  $W_i$ , then  $q(\lambda_i) = 0$  and it follows from Lemma 3.2.1 that  $N_i = m_i + \sum_{j=0}^{m_i} |a_j^{(i)}|$  is bounded. From Lemma 3.2.2 it follows that there exists a disc  $\{|\lambda| |\lambda - \lambda_i| < r_i\}$ , for each value of  $i$ , in which non-free numbers are dense, and since all  $N_i$  are bounded, there exists a uniform bound  $\rho$  such that  $|r_i| \geq \rho > 0$ . This gives rise to a contradiction, since all non-free numbers are known to be less than 2 in modulus.

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