# ELLIPTIC CURVES WITH LARGE TATE-SHAFAREVICH GROUPS OVER A NUMBER FIELD

## Kazuo Matsuno

ABSTRACT. Let p be a prime number and let K be a cyclic Galois extension of  $\mathbb Q$  of degree p. We prove that the p-rank of the Tate-Shafarevich group over K of elliptic curves defined over  $\mathbb Q$  can be arbitrarily large.

#### 1. Introduction

For an elliptic curve E defined over a number field K, the Tate-Shafarevich group  $\mathrm{III}(E/K)$  of E over K is defined to be the abelian group consisting of the isomorphism classes of principal homogeneous spaces for E over K which are everywhere locally trivial. We have the following description of  $\mathrm{III}(E/K)$ :

$$\mathrm{III}(E/K) = \mathrm{Ker}\big(H^1(K, E(\overline{K})) \longrightarrow \prod_v H^1(K_v, E(\overline{K_v}))\big).$$

Here v runs over all primes of K. In this paper, we discuss the size of the Tate-Shafarevich groups of elliptic curves over number fields. It is classically conjectured (but still unknown in general) that the Tate-Shafarevich group is finite for any elliptic curve over any number field of finite degree. Cassels, however, proved that there exists an elliptic curve defined over  $\mathbb Q$  whose Tate-Shafarevich group has an arbitrarily large order. More precisely, Cassels [5] showed that the dimension over  $\mathbb F_3$  of  $\mathrm{III}(E/\mathbb Q)[3]$ , the 3-torsion subgroup of  $\mathrm{III}(E/\mathbb Q)$ , is unbounded as E varies over elliptic curves of j-invariant zero. After Cassels, the unboundedness of  $\mathrm{dim}_{\mathbb F_p} \mathrm{III}(E/\mathbb Q)[p]$  was studied by many authors and was proved for primes  $p \leq 7$  or p=13. See the papers [1], [2], [11], [16], [18], [20], and some other papers cited in those.

It is not easy to prove the unboundedness of  $\dim_{\mathbb{F}_p} \mathrm{III}(E/\mathbb{Q})[p]$  for an arbitrary p by extending the method given in the above papers because many of them used the fact that there exist infinitely many elliptic curves over  $\mathbb{Q}$  (with different j-invariants) which have isogenies of degree p. It is known that there exist only finitely many such elliptic curves for p=11 or  $p\geq 17$ . If we allow K to vary over number fields of bounded degree and E varies over elliptic curves over K, then the unboundedness of  $\dim_{\mathbb{F}_p} \mathrm{III}(E/K)[p]$  has been proved for any p by a similar method (cf. Kloosterman [15]). However, we cannot apply the same argument to showing the unboundedness for elliptic curves over a fixed number field K when  $p\geq 23$  since the modular curve  $X_0(p)$  has genus greater than 1 and hence there exist only finitely many K-rational points on  $X_0(p)$ .

Received by the editors May 12, 2008. 2000 Mathematics Subject Classification. Primary 11G05. The aim of this paper is to prove that  $\dim_{\mathbb{F}_p} \mathrm{III}(E/K)[p]$  is unbounded if K is a fixed abelian field of degree p and E runs over elliptic curves over  $\mathbb{Q}$ . The main result is stated as follows.

**Theorem A.** Let K be a Galois extension of  $\mathbb{Q}$  such that  $\operatorname{Gal}(K/\mathbb{Q}) \cong \mathbb{Z}/p\mathbb{Z}$  for a prime number p. Then, for any integer k, there exists an elliptic curve E defined over  $\mathbb{Q}$  satisfying  $\dim_{\mathbb{F}_p} \operatorname{III}(E/K)[p] \geq k$ .

More precisely, we will prove the unboundedness of the n-ranks of Tate-Shafarevich groups of elliptic curves over a fixed cyclic extension of  $\mathbb Q$  of degree n, where n is a positive integer not divisible by 4 (Theorems 5.1). We remark that the assertion of Theorem A does not follow immediately from the unboundedness of  $\dim_{\mathbb{F}_p} \mathrm{III}(E/\mathbb Q)[p]$ , which is known in the case  $p \leq 7$  or p = 13. Indeed, the natural map  $\mathrm{III}(E/\mathbb Q) \to \mathrm{III}(E/K)$  might have a large kernel of exponent p if the degree of K is divisible by p.

Our proof of Theorem A is separated into two steps. The first step is to give a lower bound for the size of the p-Selmer group  $\operatorname{Sel}_p(E/K)$  of an elliptic curve E over K. In order to obtain a nontrivial lower bound, we investigate the difference of Selmer groups in the cyclic Galois extension  $K/\mathbb{Q}$  of degree p. In [21], Mazur studied the behavior of the  $p^{\infty}$ -Selmer groups of abelian varieties in an infinite Galois extension with Galois group isomorphic to  $\mathbb{Z}_p$  and proved a result which is often called "Mazur's control theorem" (cf. [12, Section 1]). We apply a similar argument to our situation (Proposition 3.2). The main ingredient of the proof is the Cassels-Poitou-Tate global duality.

This lower bound enables us to show that  $\dim_{\mathbb{F}_p} \mathrm{Sel}_p(E/K)$  is unbounded as E varies over elliptic curves defined over  $\mathbb{Q}$  (Corollary 4.4). This implies the unboundedness of either  $\mathrm{rank}_{\mathbb{Z}}E(K)$  or  $\dim_{\mathbb{F}_p}\mathrm{III}(E/K)[p]$  (see the exact sequence (1) in Section 2). The second step of the proof of Theorem A is to construct an elliptic curve E with large p-Selmer group and with small Mordell-Weil group over K. For an odd p, we will construct an elliptic curve E such that  $\mathrm{Sel}_p(E/K)$  is arbitrarily large and  $\mathrm{Sel}_2(E/K)$  is small (bounded by some constant) by using Kramer's argument in [18] and a result coming from sieve methods. For p=2, the upper bound of the Mordell-Weil rank is obtained by a result of Hoffstein-Luo [14] on the existence of a quadratic twist of an elliptic curve such that the central value of the Hasse-Weil L-function is nonzero and the conductor has only a few prime factors. The proofs are given in Section 5 for odd p and in Section 6 for p=2.

Kloosterman's result [15] mentioned above is the unboundedness of  $\dim_{\mathbb{F}_p} \mathrm{III}(E/K)[p]$  as both K and E vary. Our main result, Theorem A, improves this by fixing the base field K. (We remark that the degree of K in Theorem A,  $[K:\mathbb{Q}]=p$ , is smaller than that considered in [15].) Recently, Clark and Sharif gave in [7] a different improvement of Kloosterman's result that  $\dim_{\mathbb{F}_p} \mathrm{III}(E/K)[p]$  is unbounded for any fixed elliptic curve E over  $\mathbb{Q}$  as K varies over number fields of degree p (not necessarily Galois over  $\mathbb{Q}$ ). We will give another proof of their result for p=2 (see the end of Section 4).

**Proposition B.** Let E be an elliptic curve defined over  $\mathbb{Q}$ . Then, for any integer k, there exists a quadratic field K satisfying  $\dim_{\mathbb{F}_2} \mathrm{III}(E/K)[2] \geq k$ .

#### 2. Notation

For an abelian group M and a positive integer n, we denote by M[n] the subgroup of M annihilated by n. If M is a torsion abelian group, then we denote by  $M^{(p)}$  the p-primary component of M for each prime p, i.e.,  $M^{(p)} := \bigcup_m M[p^m]$ . For a finite abelian group M, we denote by  $\operatorname{rk}_n M$  the largest integer k such that M contains a subgroup isomorphic to  $(\mathbb{Z}/n\mathbb{Z})^{\oplus k}$ . By definition, we have  $\operatorname{rk}_n M = \operatorname{rk}_n(M[n])$  in any case, and  $\operatorname{rk}_p M = \dim_{\mathbb{F}_n} M$  if pM = 0 for a prime p.

For an elliptic curve E defined over a number field K, we put  $E[n] := E(\overline{K})[n]$ . Then the n-Selmer group  $\mathrm{Sel}_n(E/K)$  of E over K is defined as follows:

$$\operatorname{Sel}_n(E/K) := \operatorname{Ker}(H^1(K, E[n]) \longrightarrow \prod_v H^1(K_v, E(\overline{K_v}))),$$

where v runs over all primes of K. By definition, we have an exact sequence

$$(1) 0 \longrightarrow E(K)/nE(K) \longrightarrow \operatorname{Sel}_n(E/K) \longrightarrow \operatorname{III}(E/K)[n] \longrightarrow 0.$$

For a prime number p, we denote by  $\mathrm{Sel}_{p^{\infty}}(E/K)$  the inductive limit of  $\mathrm{Sel}_{p^m}(E/K)$  under the maps induced by the natural inclusions  $E[p^m] \hookrightarrow E[p^{m+1}]$ . We have

$$\operatorname{Sel}_{p^{\infty}}(E/K) = \operatorname{Ker}(H^{1}(K, E[p^{\infty}]) \longrightarrow \prod_{v} H^{1}(K_{v}, E(\overline{K_{v}}))),$$

where  $E[p^{\infty}] = \bigcup_m E[p^m]$  is the group of all p-power torsion points of E.

### 3. Consequences of global duality

In this section, we recall some facts obtained from the global duality. We assume that E is an elliptic curve defined over  $\mathbb{Q}$ .

**Proposition 3.1.** Let p be a prime number and S a finite set of primes of  $\mathbb{Q}$  containing p, the unique archimedean prime, and all bad reduction primes for E. Then  $\mathrm{Sel}_{p^{\infty}}(E/\mathbb{Q})$  coincides with the kernel of the map

$$\varphi: H^1(\mathbb{Q}_S/\mathbb{Q}, E[p^\infty]) \longrightarrow \prod_{v \in S} H^1(\mathbb{Q}_v, E(\overline{\mathbb{Q}_v}))^{(p)},$$

where  $\mathbb{Q}_S$  denotes the maximal extension of  $\mathbb{Q}$  unramified outside S. Furthermore, we have

$$\operatorname{rk}_{p}\operatorname{Coker}(\varphi)[p] \leq \operatorname{rank}_{\mathbb{Z}_{p}}\operatorname{Sel}_{p^{\infty}}(E/\mathbb{Q})^{\vee} + \operatorname{rk}_{p}E(\mathbb{Q})[p],$$

where  $\operatorname{Sel}_{p^{\infty}}(E/\mathbb{Q})^{\vee}$  is the Pontryagin dual of  $\operatorname{Sel}_{p^{\infty}}(E/\mathbb{Q})$ .

Remark. We have  $\operatorname{rank}_{\mathbb{Z}_p} \operatorname{Sel}_{p^{\infty}}(E/\mathbb{Q})^{\vee} = \operatorname{rank}_{\mathbb{Z}} E(\mathbb{Q})$  if  $\coprod (E/\mathbb{Q})^{(p)}$  is finite.

*Proof.* The first assertion is well-known (cf. [22, Corollary I.6.6]). The second assertion follows immediately from [8, (4) and Lemma 1.8].

Let K be a cyclic Galois extension of  $\mathbb{Q}$  of finite degree. For a (non-archimedean or archimedean) prime v of  $\mathbb{Q}$ , we define  $W_{v,K}$  by

$$W_{v,K}:=\mathrm{Ker}\big(H^1(\mathbb{Q}_v,E(\overline{\mathbb{Q}_v}))\longrightarrow H^1(K_w,E(\overline{\mathbb{Q}_v}))\big),$$

where w is a prime of K lying above v. The definition of  $W_{v,K}$  is independent of the choice of w. It is known that  $W_{v,K}$  is finite.

**Proposition 3.2.** Let  $K/\mathbb{Q}$  be a cyclic Galois extension with Galois group  $G = \operatorname{Gal}(K/\mathbb{Q})$ . Suppose that the set S in the statement of Proposition 3.1 contains the primes ramified in  $K/\mathbb{Q}$ . Then  $\operatorname{Sel}_{p^{\infty}}(E/K)$  contains a subgroup M which sits in the following exact sequence:

(2) 
$$0 \longrightarrow X \longrightarrow \operatorname{Sel}_{p^{\infty}}(E/\mathbb{Q}) \longrightarrow \mathcal{M} \longrightarrow \left(\prod_{v \in S} W_{v,K}^{(p)}\right)/X' \longrightarrow Y \longrightarrow 0.$$

Here X, X' and Y are finite abelian p-groups satisfying

$$\operatorname{rk}_{p}X, \operatorname{rk}_{p}X' \leq \operatorname{rk}_{p}E(\mathbb{Q})[p] + \delta,$$
  
 $\operatorname{rk}_{p}Y \leq \operatorname{rank}_{\mathbb{Z}_{p}}\operatorname{Sel}_{p^{\infty}}(E/\mathbb{Q})^{\vee} + \operatorname{rk}_{p}E(\mathbb{Q})[p],$ 

where  $\delta = 1$  if p = 2 and  $\operatorname{rk}_2 E(\mathbb{Q})[2] = 1$ , and  $\delta = 0$  if not.

Remark. The above  $\mathcal{M}$  is of finite index in  $\mathrm{Sel}_{p^{\infty}}(E/K)^G$ , the subgroup of  $\mathrm{Sel}_{p^{\infty}}(E/K)$  consisting of G-invariant elements. Moreover, we have  $\mathcal{M} = \mathrm{Sel}_{p^{\infty}}(E/K)^G$  if  $E(\mathbb{Q})[p] = 0$ .

*Proof.* Let  $\mathcal{M}'$  be the image of the restriction map

$$H^1(\mathbb{Q}_S/\mathbb{Q}, E[p^{\infty}]) \longrightarrow H^1(\mathbb{Q}_S/K, E[p^{\infty}]).$$

Then we have the commutative diagram

$$0 \to H^{1}(G, E(K)[p^{\infty}]) \to H^{1}(\mathbb{Q}_{S}/\mathbb{Q}, E[p^{\infty}]) \to \mathcal{M}' \to 0$$

$$\downarrow \psi \qquad \qquad \downarrow \varphi \qquad \qquad \downarrow \varphi$$

with exact rows. Put  $\mathcal{M} = \operatorname{Ker}(\varphi_K)$ ,  $X = \operatorname{Ker}(\psi)$  and  $X' = \operatorname{Im}(\psi)$ , where  $\varphi_K$  and  $\psi$  are the vertical maps in the above diagram. By definition,  $\mathcal{M}$  is contained in  $\operatorname{Sel}_{p^{\infty}}(E/K)$ , and we have an exact sequence

$$0 \longrightarrow X \longrightarrow \mathrm{Sel}_{p^{\infty}}(E/\mathbb{Q}) \longrightarrow \mathcal{M} \longrightarrow \Big(\prod_{v \in S} W_{v,K}^{(p)}\Big)/X' \longrightarrow \mathrm{Coker}(\varphi)$$

by the snake lemma. By putting Y as the image of the last map of this sequence, we obtain the exact sequence (2). The assertion on  $\operatorname{rk}_p Y$  follows immediately from Proposition 3.1. Since we have  $\operatorname{rk}_p X$ ,  $\operatorname{rk}_p X' \leq \operatorname{rk}_p H^1(G, E(K)[p^{\infty}])$  by definition, the proof of this proposition is reduced to showing

(3) 
$$\operatorname{rk}_{p}H^{1}(G, E(K)[p^{\infty}]) \leq \operatorname{rk}_{p}E(\mathbb{Q})[p] + \delta.$$

Let K' be the maximal p-extension of  $\mathbb{Q}$  contained in K and fix a generator  $\sigma$  of  $G' = \operatorname{Gal}(K'/\mathbb{Q})$ . Since G' is cyclic, we have

$$H^1(G,E(K)[p^\infty]) \cong H^1(G',E(K')[p^\infty]) \cong \operatorname{Ker}(N_{K'/\mathbb{Q}})/(\sigma-1)(E(K')[p^\infty]),$$

where  $N_{K'/\mathbb{Q}}: E(K')[p^{\infty}] \to E(\mathbb{Q})[p^{\infty}]$  is the norm map. In particular, we have

$$\operatorname{rk}_p H^1(G, E(K)[p^{\infty}]) \le \operatorname{rk}_p E(K')[p^{\infty}] = \operatorname{rk}_p E(K')[p].$$

Since G' is a p-group,  $\operatorname{rk}_p E(K')[p] = 0$  if and only if  $\operatorname{rk}_p E(\mathbb{Q})[p] = 0$ . This implies  $\operatorname{rk}_2 E(K')[2] \leq \operatorname{rk}_2 E(\mathbb{Q})[2] + \delta$  for p = 2. If p is odd, then K' contains no primitive p-th root of unity. Hence we have  $\operatorname{rk}_p E(K')[p] \leq 1$  for any odd p, which implies  $\operatorname{rk}_p E(\mathbb{Q})[p] = \operatorname{rk}_p E(K')[p]$ . Thus we obtain the inequality (3) for any p. The proof has been completed.

Remark. We cannot remove the term  $\delta$  in (3). In fact, if we take E as the elliptic curve defined by  $y^2 = (x-1)(x^2+x-1)$ , the curve 40A3 in [9], and take K as the cyclotomic field of conductor 5, then we have  $E(\mathbb{Q})[2^{\infty}] \cong \mathbb{Z}/4\mathbb{Z}$  and  $E(K)[2^{\infty}] = E(\mathbb{Q}(\sqrt{5}))[2^{\infty}] \cong \mathbb{Z}/4\mathbb{Z} \oplus \mathbb{Z}/2\mathbb{Z}$ . One sees that the norm map  $N_{K/\mathbb{Q}}$  is the zero map and  $(\sigma - 1)(E(K)[2^{\infty}]) = 2E(\mathbb{Q})[2^{\infty}]$ , where  $\sigma$  is a generator of  $G = \operatorname{Gal}(K/\mathbb{Q})$ . Therefore,  $H^1(G, E(K)[2^{\infty}]) \cong \operatorname{Ker}(N_{K/\mathbb{Q}})/(\sigma - 1)(E(K)[2^{\infty}]) \cong (\mathbb{Z}/2\mathbb{Z})^{\oplus 2}$ , which implies  $\operatorname{rk}_2 H^1(G, E(K)[2^{\infty}]) = 2 = \operatorname{rk}_2 E(\mathbb{Q})[2] + 1$ .

Corollary 3.3. For any prime number p and any positive integer e, we have

$$\mathrm{rk}_{p^e}\mathrm{Sel}_{p^e}(E/K) \geq \sum_{v \in S} \mathrm{rk}_{p^e}W_{v,K} - 2\mathrm{rk}_p E(\mathbb{Q})[p] - \delta,$$

where  $\delta$  and S are as in Proposition 3.2.

*Proof.* Let  $\mathcal{M}$ , X' and Y be as in Proposition 3.2. Put  $r = \operatorname{rank}_{\mathbb{Z}_p} \operatorname{Sel}_{p^{\infty}}(E/\mathbb{Q})^{\vee}$  and  $t = \operatorname{rk}_p E(\mathbb{Q})[p]$ . By the exact sequence (2) in Proposition 3.2, the maximal divisible subgroup  $\mathcal{D}$  of  $\mathcal{M}$  is isomorphic to  $(\mathbb{Q}_p/\mathbb{Z}_p)^{\oplus r}$  and we have an exact sequence of finite abelian p-groups:

$$\mathcal{M}/\mathcal{D} \longrightarrow \Big(\prod_{v \in S} W_{v,K}^{(p)}\Big)/X' \longrightarrow Y \longrightarrow 0.$$

Although the  $p^e$ -rank is not "additive" for short exact sequences in general, the above sequence implies the inequality

$$\operatorname{rk}_{p^e} \mathcal{M}/\mathcal{D} \geq \sum_{v \in S} \operatorname{rk}_{p^e} W_{v,K}^{(p)} - \operatorname{rk}_p X' - \operatorname{rk}_p Y.$$

Therefore, as an abelian group,  $\mathcal{M}$  is isomorphic to the direct sum of  $(\mathbb{Q}_p/\mathbb{Z}_p)^{\oplus r}$  and a finite abelian p-group whose  $p^e$ -rank is not less than  $\sum_{v \in S} \operatorname{rk}_{p^e} W_{v,K}^{(p)} - r - 2t - \delta$ .

Since  $\mathcal{M}$  is a subgroup of  $\mathrm{Sel}_{p^{\infty}}(E/K)$  and there exists a surjection  $\mathrm{Sel}_{p^{e}}(E/K) \to \mathrm{Sel}_{p^{\infty}}(E/K)[p^{e}]$ , we have

$$\operatorname{rk}_{p^{e}}\operatorname{Sel}_{p^{e}}(E/K) \geq \operatorname{rk}_{p^{e}}\mathcal{M}[p^{e}]$$

$$\geq r + \sum_{v \in S} \operatorname{rk}_{p^{e}}W_{v,K}^{(p)} - r - 2t - \delta$$

$$= \sum_{v \in S} \operatorname{rk}_{p^{e}}W_{v,K} - 2t - \delta.$$

The proof has been completed.

*Remark.* In the case e = 1, one can improve the assertion of the above corollary as

$$\operatorname{rk}_{p}\operatorname{Sel}_{p}(E/K) \geq \sum_{v \in S} \operatorname{rk}_{p}W_{v,K} - \operatorname{rk}_{p}E(\mathbb{Q})[p]$$

by using the fact that the kernel of  $\mathrm{Sel}_p(E/K) \to \mathrm{Sel}_{p^{\infty}}(E/K)[p]$  is isomorphic (as an abelian group) to E(K)[p].

# 4. Large Selmer groups

In this section, we give some sufficient conditions for  $W_{\ell,K}$  to be nontrivial. By Corollary 3.3, this enables us to construct elliptic curves defined over  $\mathbb{Q}$  which have large Selmer groups over K. We keep the assumptions that the elliptic curve E is defined over  $\mathbb{Q}$  and K is a cyclic Galois extension of  $\mathbb{Q}$ .

**Lemma 4.1.** Let  $\ell$  be a prime number satisfying the following conditions for a positive integer n prime to  $\ell$ .

- (i) E has split multiplicative reduction at  $\ell$ .
- (ii) The inertia degree of  $\ell$  in  $K/\mathbb{Q}$  is divisible by n.
- (iii) The Tamagawa factor  $c_{\ell}$  of E at  $\ell$  is divisible by n.

Then  $W_{\ell,K}$  contains a subgroup isomorphic to  $\mathbb{Z}/n\mathbb{Z}$ , i.e.,  $\operatorname{rk}_n W_{\ell,K} \geq 1$ .

*Proof.* Fix a prime  $\mathfrak{l}$  of K lying above  $\ell$ . Let L be the maximal unramified extension of  $\mathbb{Q}_{\ell}$  in  $K_{\mathfrak{l}}$  and put  $G' = \operatorname{Gal}(L/\mathbb{Q}_{\ell})$ . Then we have an injection  $H^1(G', E(L)) \hookrightarrow W_{\ell,K}$  by the inflation-restriction sequence. Hence it suffices to show that  $H^1(G', E(L))$  has an element of order n. If we denote by  $E_0(L)$  the subgroup of E(L) consisting of the points with non-singular reduction, then we have

(4) 
$$H^1(G', E(L)) \cong H^1(G', E(L)/E_0(L))$$

(cf. [21, Proposition 4.3]). By the assumption (i) and the fact that  $L/\mathbb{Q}_{\ell}$  is unramified,  $E(L)/E_0(L)$  is a cyclic group of order  $c_{\ell}$  and G' acts trivially on it. Hence we have

$$H^1(G', E(L)) \cong \text{Hom}(G', E(L)/E_0(L)) \cong \mathbb{Z}/g\mathbb{Z},$$

where g is the greatest common divisor of  $c_{\ell}$  and the order of G'. By (ii) and (iii), g is divisible by n. Thus the claim has been proved.

**Lemma 4.2.** Let  $\ell$  be a prime number satisfying the following conditions for a positive integer n prime to  $\ell$ .

- (i) E has good reduction at  $\ell$ .
- (ii) The ramification index of  $\ell$  in  $K/\mathbb{Q}$  is divisible by n.
- (iii)  $E(\mathbb{Q}_{\ell})$  contains an element of order n.

Then  $W_{\ell,K}$  contains a subgroup isomorphic to  $\mathbb{Z}/n\mathbb{Z}$ .

Proof. Since we have an isomorphism  $E(\mathbb{Q}_{\ell})/nE(\mathbb{Q}_{\ell}) \stackrel{\sim}{\longrightarrow} H^1(\mathbb{Q}_{\ell}, E(\overline{\mathbb{Q}_{\ell}}))[n]$  by the Tate local duality (cf. [22, Corollary I.3.4]), there exists an element  $\alpha \in H^1(\mathbb{Q}_{\ell}, E(\overline{\mathbb{Q}_{\ell}}))$  of order n by the assumption (iii). By [19, Corollary 1],  $\alpha$  becomes trivial over  $K_{\mathfrak{l}}$  under the assumptions (i) and (ii), i.e.,  $\alpha \in W_{\ell,K}$ . Thus,  $W_{\ell,K}$  contains an element of order n, as desired.

By these lemmas, we obtain a lower bound of Selmer groups.

**Definition.** For a cyclic Galois extension K over  $\mathbb{Q}$  of degree n, let  $T_{E,K}$  be the set of prime numbers  $\ell \nmid n$  satisfying the assumptions either of Lemmas 4.1 or 4.2. Denote by  $t_{E,K}$  the cardinality of  $T_{E,K}$ .

**Proposition 4.3.** Let K be a cyclic Galois extension of  $\mathbb{Q}$  of degree n. Then we have

$$\operatorname{rk}_n \operatorname{Sel}_n(E/K) \ge t_{E,K} - 2 \max \{\operatorname{rk}_p E(\mathbb{Q})[p] \mid p|n\} - \delta' \ge t_{E,K} - 4,$$

where  $\delta' = 1$  if n is even and  $\operatorname{rk}_2 E(\mathbb{Q})[2] = 1$ , and  $\delta' = 0$  if not.

*Proof.* By Lemmas 4.1 and 4.2, we have  $\operatorname{rk}_n(W_{\ell,K}) \geq 1$  for any  $\ell \in T_{E,K}$ . Hence the assertion follows immediately from Corollary 3.3.

By using this lower bound, we have the following results on the unboundedness of *p*-Selmer groups.

**Corollary 4.4.** Let p be a prime number. Then, for any cyclic Galois extension  $K/\mathbb{Q}$  of degree p, we have

$$\sup \{ \dim_{\mathbb{F}_p} \operatorname{Sel}_p(E/K) \mid E \text{ is defined over } \mathbb{Q} \} = +\infty.$$

Proof. For any positive integer k, take prime numbers  $\ell_1, \dots, \ell_k$  not equal to p which remain primes in K. Then there exists an elliptic curve E' defined over  $\mathbb{Q}$  whose j-invariant is equal to  $(\ell_1 \cdots \ell_k)^{-p}$ . We can take a quadratic twist E of E' such that E has split multiplicative reduction at each  $\ell_i$ . Since  $\operatorname{ord}_{\ell_i}(j_E) = \operatorname{ord}_{\ell_i}(j_{E'}) = -p$ , the Tamagawa factor of E at  $\ell_i$  is equal to p. Therefore, the primes  $\ell_1, \dots, \ell_k$  satisfy the conditions of Lemma 4.1, i.e.,  $\ell_1, \dots, \ell_k \in T_{E,K}$ . By Proposition 4.3, we have  $\dim_{\mathbb{F}_p} \operatorname{Sel}_p(E/K) \geq k-4$ , which implies the assertion of this corollary.

**Corollary 4.5.** Let p be a prime number. For any elliptic curve E defined over  $\mathbb{Q}$ , we have

$$\sup \{ \dim_{\mathbb{F}_p} \operatorname{Sel}_p(E/K) \mid K/\mathbb{Q} \text{ is a cyclic extension of degree } p \} = +\infty.$$

Proof. There exist infinitely many odd prime numbers which split completely in the extension  $\mathbb{Q}(E[p])/\mathbb{Q}$ . For any positive integer k, take such primes  $\ell_1, \dots, \ell_k$  at which E has good reduction. Then E[p] is contained in  $E(\mathbb{Q}_{\ell_i})$  for each i. By a property of the Weil pairing,  $\mathbb{Q}_{\ell_i}^{\times}$  contains a primitive p-th root of unity, i.e.,  $\ell_i \equiv 1 \pmod{p}$ . Hence there exists an abelian field K of degree p and of conductor  $\ell_1 \cdots \ell_k$ . Then the primes  $\ell_1, \dots, \ell_k$  satisfy the conditions of Lemma 4.2, i.e.,  $\ell_1, \dots, \ell_k \in T_{E,K}$ . Thus, we have  $\dim_{\mathbb{F}_p} \mathrm{Sel}_p(E/K) \geq k-4$  by Proposition 4.3. This implies the assertion.  $\square$ 

We conclude this section by giving a proof of Proposition B in the introduction. Let E be an elliptic curve defined over  $\mathbb Q$  with conductor N. As in the proof of Corollary 4.5, take odd prime numbers  $\ell_1, \cdots, \ell_k \nmid N$  which split completely in the Galois extension  $\mathbb Q(E[2])/\mathbb Q$ . By results of Waldspurger (cf. [4, Theorem in Section 0]) and Kolyvagin ([17]), there exists a quadratic field K such that all  $\ell_1, \cdots, \ell_k$  ramify in  $K/\mathbb Q$  and  $\mathrm{rank}_{\mathbb Z} E'(\mathbb Q) = 0$ , where E' is the quadratic twist of E corresponding to K. Then we have  $\mathrm{rank}_{\mathbb Z} E(K) = \mathrm{rank}_{\mathbb Z} E(\mathbb Q) + \mathrm{rank}_{\mathbb Z} E'(\mathbb Q) = \mathrm{rank}_{\mathbb Z} E(\mathbb Q)$ . By Corollary 3.3 and Lemma 4.2, we have  $\dim_{\mathbb F_2} \mathrm{Sel}_2(E/K) \geq k-4$  and

$$\dim_{\mathbb{F}_2} \coprod (E/K)[2] \ge \dim_{\mathbb{F}_2} \operatorname{Sel}_2(E/K) - \operatorname{rank}_{\mathbb{Z}} E(K) - 2 \ge k - 6 - \operatorname{rank}_{\mathbb{Z}} E(\mathbb{Q}).$$

Since  $\operatorname{rank}_{\mathbb{Z}} E(\mathbb{Q})$  is independent of k, this completes the proof of Proposition B by taking k arbitrarily large.

# 5. Large Tate-Shafarevich groups

In this section, we prove the following result, which implies the statement of Theorem A in the introduction for odd primes p.

**Theorem 5.1.** Let K be a cyclic Galois extension of  $\mathbb{Q}$  of odd degree n. Then, for any positive integer  $\kappa$ , there exists an elliptic curve E defined over  $\mathbb{Q}$  such that  $\mathrm{III}(E/K)$  contains a subgroup isomorphic to  $(\mathbb{Z}/2n\mathbb{Z})^{\oplus \kappa}$ , i.e.,  $\mathrm{rk}_{2n}\mathrm{III}(E/K)[2n] \geq \kappa$ .

For a positive integer k, let  $\ell_1, \dots, \ell_k, m_1, \dots, m_k$  be distinct odd prime numbers satisfying the following conditions:

- (A1)  $\ell_i \equiv 1 \pmod{4}$  and  $\ell_i \nmid n$  for any i.
- (A2)  $m_j \nmid n$  for any j.
- (A3) All  $\ell_1, \dots, \ell_k, m_1, \dots, m_k$  remain prime in K.
- (A4)  $\left(\frac{m_j}{\ell_i}\right) = (-1)^{\delta_{i,j}}$  for any pair of i and j, where  $\delta_{i,j}$  is the Kronecker delta.

We can indeed find such primes by using the Chebotarev density theorem. (After taking  $m_1, \dots, m_k$  satisfying (A2) and (A3), take  $\ell_1 \nmid n$  such that the fixed field of the Frobenius element at  $\ell_1$  in  $\operatorname{Gal}(K(\sqrt{-1}, \sqrt{m_1}, \dots, \sqrt{m_k})/\mathbb{Q})$  is  $\mathbb{Q}(\sqrt{-1}, \sqrt{m_2}, \dots, \sqrt{m_k})$ , and so on.) By Lemma 5.2 below, which is proved by using a result in [13], we can take odd positive integers s and t such that

$$s\ell_1\cdots\ell_k-16tm_1^n\cdots m_k^n=1$$

and st has at most 5 prime factors.

**Lemma 5.2.** Let a and b be nonzero coprime integers. If ab is even and negative, then there exist odd positive integers c and d such that ac + bd = 1 and cd has at most 5 prime factors.

Proof. We may assume a is negative. Take odd integers  $c_0$  and  $d_0$  satisfying  $ac_0+bd_0=1$  and consider the polynomial  $F(x):=(2ax-d_0)(2bx+c_0)\in\mathbb{Z}[x]$ . By assumption, we have  $8ab(ac_0+bd_0)\neq 0$ . Moreover, for any prime p, there is an integer e such that  $F(e)\not\equiv 0\pmod{p}$ . Then there exist infinitely many positive integers e' such that F(e') has at most 5 prime factors (cf. [13, Chapter 10], [10]). Take such an e' so that both  $c=c_0+2be'$  and  $d=d_0-2ae'$  are positive. These c and d satisfy the assertion of this lemma.

Put  $l = s\ell_1 \cdots \ell_k$  and  $m = tm_1^n \cdots m_k^n$ . Let A be the elliptic curve defined by the Weierstrass equation

(5) 
$$y^2 + xy = x^3 + 8mx^2 + lmx.$$

The discriminant  $\Delta_A$  of this curve is  $\Delta_A = l^2 m^2 = m^2 (16m+1)^2$ . As shown in [18, Lemma 1], A is semistable and  $A[2] \subset A(\mathbb{Q})$ . In fact, the points  $P_1 = (0,0)$ ,  $P_2 = (-4m, 2m)$  and  $P_3 = (-\frac{l}{4}, \frac{l}{8})$  have order 2. Furthermore, A has split multiplicative reduction at  $\ell_1, \dots, \ell_k, m_1, \dots, m_k$  (cf. [18, p. 383]). We have an isomorphism

$$\lambda_K : H^1(K, A[2]) \xrightarrow{\sim} \mathcal{K} = \{(x, y, z) \in (K^{\times}/K^{\times^2})^{\oplus 3} \mid xyz = 1\}$$

such that the image of a point  $P \in A(K) \setminus A(K)[2]$  under the composite map

$$A(K) \longrightarrow A(K)/2A(K) \hookrightarrow H^1(K, A[2]) \xrightarrow{\lambda_K} \mathcal{K}$$

is  $(x(P), x(P) + 4m, x(P) + \frac{l}{4})$ , where x(P) is the x-coordinate of P (cf. [18, Section 3]). Moreover, if we define the subgroup  $\mathcal{K}_v$  of  $(K_v^{\times}/K_v^{\times^2})^{\oplus 3}$  for a prime v of K similarly, then there is an isomorphism  $H^1(K_v, A[2]) \xrightarrow{\sim} \mathcal{K}_v$  compatible with  $\lambda_K$ , and the image of  $A(K_v)/2A(K_v)$  in  $\mathcal{K}_v$  has been described explicitly (cf. [3] and [18,

Lemma 2]). For instance, if A has good reduction at a non-archimedean prime v not above 2, then the image of  $A(K_v)/2A(K_v)$  is the subgroup of  $\mathcal{K}_v$  generated by units of  $K_v$ . In particular, the image of the 2-Selmer group  $\mathrm{Sel}_2(A/K)$  under  $\lambda_K$  is contained in

$$\mathcal{K}_{\Sigma} := \{(x, y, z) \in \mathcal{K} \mid \overline{\operatorname{ord}_v}(x) = \overline{\operatorname{ord}_v}(y) = 0 \text{ for any } v \notin \Sigma\},$$

where  $\Sigma$  is the set of primes of K consisting of the archimedean primes and the primes dividing 2lm, and  $\overline{\operatorname{ord}_v}: K_v^\times/{K_v^\times}^2 \to \mathbb{Z}/2\mathbb{Z}$  is the homomorphism induced by the normalized valuation.

Let  $\mathcal{L}$  be the subgroup of  $\mathcal{K}_{\Sigma}$  generated by the classes of the elements (q, q, 1) and (q, 1, q) for all  $q \in \{\ell_1, \dots, \ell_k, m_1, \dots, m_k\}$ . We have  $\dim_{\mathbb{F}_2} \mathcal{L} = 4k$ .

**Lemma 5.3.** Let h denote the 2-rank of the  $\Sigma$ -ideal class group  $\operatorname{Cl}_{\Sigma}(K)$  of K. Then we have  $\dim_{\mathbb{F}_2} \mathcal{K}_{\Sigma}/\mathcal{L} \leq 14n + 2h$ .

*Proof.* We have an exact sequence

$$1 \longrightarrow (\mathcal{O}_{\Sigma}^{\times}/\mathcal{O}_{\Sigma}^{\times^2})^{\oplus 2} \longrightarrow \mathcal{K}_{\Sigma} \longrightarrow (\operatorname{Cl}_{\Sigma}(K)[2])^{\oplus 2} \longrightarrow 1,$$

where  $\mathcal{O}_{\Sigma}^{\times}$  is the group of  $\Sigma$ -units of K. Since K is a totally real field of degree n, there exist exactly n archimedean primes. Since 2st has at most 6 prime factors, the number of non-archimedean primes in  $\Sigma$  is at most 6n+2k by (A3). Hence we have  $\dim_{\mathbb{F}_2} \mathcal{O}_{\Sigma}^{\times}/\mathcal{O}_{\Sigma}^{\times}^2 \leq 7n+2k$ . This implies

$$\dim_{\mathbb{F}_2} \mathcal{K}_{\Sigma} - \dim_{\mathbb{F}_2} \mathcal{L} \leq 2(7n + 2k) + 2h - 4k = 14n + 2h$$

as desired.  $\Box$ 

The following proposition is proved by an argument given in [18, Section 2].

**Proposition 5.4.**  $\mathcal{L} \cap \lambda_K(\operatorname{Sel}_2(A/K)) = \{1\}.$ 

Proof. Take an element  $(x,y,z) \in \mathcal{L} \cap \lambda_K(\operatorname{Sel}_2(A/K))$  and suppose y is represented by  $q := \ell_1^{e_1} \cdots \ell_k^{e_k} m_1^{f_1} \cdots m_k^{f_k}$   $(e_i,f_j \in \{0,1\})$ . It is known that y is contained in the kernel of the natural map  $K^{\times}/K^{\times^2} \to K_{\ell_i}^{\times}/K_{\ell_i}^{\times^2}$  for any i (cf. [3, Section 4], [18, Section 2]). This implies that  $\overline{\operatorname{ord}_{\ell_i}}(y) = 0$ , i.e.,  $e_i = 0$ . Moreover, we have  $f_i = 0$  since  $m_i \notin K_{\ell_i}^{\times^2}$  and  $m_j \in K_{\ell_i}^{\times^2}$  for any  $j \neq i$  by (A4). (Recall that  $n = [K : \mathbb{Q}]$  is odd.) Thus, y is trivial in  $K^{\times}/K^{\times^2}$ . Similar argument shows that z is trivial since the image of z in  $K_{m_j}^{\times}/K_{m_j}^{\times^2}$  should be trivial for any j and  $\left(\frac{\ell_i}{m_j}\right) = (-1)^{\delta_{i,j}}$  by (A1) and (A4). This proves the assertion.

By this proposition,  $\operatorname{Sel}_2(A/K)$  can be regarded as a subgroup of  $\mathcal{K}_{\Sigma}/\mathcal{L}$ . We obtain the following upper bound of the Mordell-Weil rank of A over K.

Corollary 5.5.  $\operatorname{rank}_{\mathbb{Z}} A(K) \leq 14n + 2h - 2$ .

*Proof.* By Lemma 5.3 and Proposition 5.4, we have  $\dim_{\mathbb{F}_2} \mathrm{Sel}_2(A/K) \leq 14n + 2h$ . The assertion follows from the exact sequence (1) and the fact  $\dim_{\mathbb{F}_2} A(K)[2] = 2$ .

Combining this with Proposition 4.3, we have the following lower bound of the n-rank of the Tate-Shafarevich group of A over K.

Corollary 5.6. We have  $\operatorname{rk}_n \coprod (A/K)[n] \geq k - 14n - 2h - 8$ .

Proof. If  $m_j$  does not divide st, then the Tamagawa factor of A at  $m_j$  is equal to 2n, i.e.,  $m_j \in T_{A,K}$ . Since  $A(\mathbb{Q})[n] = 0$  by [18, Lemma 3], we have  $\mathrm{rk}_n(\mathrm{Sel}_n(A/K)) \geq t_{A,K} \geq k-5$  by Proposition 4.3. Since A(K)/nA(K) is isomorphic to a direct sum of  $(\mathbb{Z}/n\mathbb{Z})^{\oplus \mathrm{rank}_{\mathbb{Z}}A(K)}$  and a cyclic group of order dividing n, the assertion follows from Corollary 5.5 and the exact sequence (1).

Although Corollary 5.6 is sufficient for proving Theorem A for odd primes p, in order to complete the proof of Theorem 5.1, we show that the 2-rank of the Tate-Shafarevich group over K also becomes large if we replace the curve A with its 2-isogenous curve B below as in [18].

Let B be the elliptic curve over  $\mathbb{Q}$  defined by the equation

(6) 
$$y^2 + xy = x^3 - 16mx^2 - 8mx - m.$$

The discriminant  $\Delta_B$  of this curve is lm and there exists an isogeny  $f: A \to B$  of degree 2 defined over  $\mathbb{Q}$ . The following lower bound on the 2-rank of  $\mathrm{III}(B/K)[2]$  is enough to prove Theorem 5.1.

**Proposition 5.7.** We have  $\dim_{\mathbb{F}_2} \coprod (B/K)[2] \ge 2k - 17$ .

*Remark.* We give here a proof based on a result of Cassels [6] as in [16]. One can also obtain a similar lower bound by the same argument as given in Kramer's paper [18].

*Proof.* Since  $n = [K : \mathbb{Q}]$  is odd, the kernel of the restriction map  $\mathrm{III}(B/\mathbb{Q}) \to \mathrm{III}(B/K)$  has no element of order 2. Hence we have only to show  $\dim_{\mathbb{F}_2} \mathrm{III}(B/\mathbb{Q})[2] \geq 2k-17$ . Let  $g: B \to A$  be the dual isogeny of f. We have the following relation between the Selmer groups  $\mathrm{Sel}_f(A/\mathbb{Q})$  and  $\mathrm{Sel}_g(B/\mathbb{Q})$  associated with the isogenies f and g (cf. [16, Theorem 1]):

$$\dim_{\mathbb{F}_2} \operatorname{Sel}_g(B/\mathbb{Q}) \ge \dim_{\mathbb{F}_2} \operatorname{Sel}_f(A/\mathbb{Q}) + \sum_q (u_{A,q} - u_{B,q}) - 1.$$

Here q runs over all prime numbers at which A and B have bad reduction and we denote by  $u_{A,q}$  and  $u_{B,q}$  the normalized 2-adic valuations of the Tamagawa factors of A and B at q. Since A and B are semistable and  $\Delta_A = \Delta_B^2$ , we have  $u_{A,q} \geq u_{B,q}$  for any prime q at which A and B have bad reduction. Moreover, we have  $u_{A,q} - u_{B,q} = 1$  if q is one of the primes  $\ell_1, \dots, \ell_k, m_1, \dots, m_k$  since both A and B have split multiplicative reduction at q. Hence we have

$$\dim_{\mathbb{F}_2} \operatorname{Sel}_q(B/\mathbb{Q}) \ge \dim_{\mathbb{F}_2} \operatorname{Sel}_f(A/\mathbb{Q}) + 2k - 1 \ge 2k - 1.$$

By the exact sequence

$$B(\mathbb{Q})[2] \longrightarrow A(\mathbb{Q})[f] \longrightarrow \operatorname{Sel}_{q}(B/\mathbb{Q}) \longrightarrow \operatorname{Sel}_{2}(B/\mathbb{Q})$$

(cf. [16, Proposition 1]), we have  $\dim_{\mathbb{F}_2} \operatorname{Sel}_2(B/\mathbb{Q}) \geq \dim_{\mathbb{F}_2} \operatorname{Sel}_g(B/\mathbb{Q}) - 1 \geq 2k - 2$ . By the same argument as in the proof of Proposition 5.4 and Corollary 5.5, we have  $\operatorname{rank}_{\mathbb{Z}} B(\mathbb{Q}) = \operatorname{rank}_{\mathbb{Z}} A(\mathbb{Q}) \leq 14$  (see also the proof of Corollary 6.2). Therefore, we have  $\dim_{\mathbb{F}_2} \operatorname{III}(B/\mathbb{Q})[2] \geq 2k - 2 - 14 - 1 = 2k - 17$  by (1) and the fact that  $B(\mathbb{Q})[2] \cong \mathbb{Z}/2\mathbb{Z}$ .

The isogeny  $f: A \to B$  induces an isomorphism  $\coprod (A/K)[n] \cong \coprod (B/K)[n]$  since the degree of f is prime to n. Hence we have

$$\operatorname{rk}_{2n} \coprod (B/K) \ge k - 14n - 2h - 8$$

by Corollary 5.6 and Proposition 5.7. Thus the elliptic curve E=B with  $k=\kappa+14n+2h+8$  satisfies the assertion of Theorem 5.1.

# 6. The case p=2

In this section, we complete the proof of Theorem A for p=2. The proof is obtained by combining Proposition 4.3 with a result of Hoffstein-Luo [14], a variant of Waldspurger's result on the behavior of central values of the Hasse-Weil L-functions under quadratic twists.

Let K be a quadratic field with fundamental discriminant D. For an arbitrary positive integer k, take distinct odd primes  $\ell_1, \cdots, \ell_k, m_1, \cdots, m_k$  satisfying the conditions (A1), (A3) and (A4) in the preceding section. (We can indeed take such primes by the Chebotarev density theorem;  $\ell_1$  is taken so that the fixed field of the Frobenius element in  $\operatorname{Gal}(\mathbb{Q}(\sqrt{-1},\sqrt{D},\sqrt{m_1},\cdots,\sqrt{m_k})/\mathbb{Q})$  is  $\mathbb{Q}(\sqrt{-1},\sqrt{Dm_1},\sqrt{m_2},\cdots,\sqrt{m_k})$ .) Then, by Lemma 5.2, there exist odd positive integers s and t such that  $s\ell_1\cdots\ell_k-16tm_1\cdots m_k=1$  and st has at most 5 prime factors. Let A be an elliptic curve defined by the equation (5) with  $l=s\ell_1\cdots\ell_k$  and  $m=tm_1\cdots m_k$  (not same as in the preceding section). The following proposition is proved by using a result of [14]. We denote by  $E_a$  the quadratic twist of an elliptic curve E over  $\mathbb{Q}$  corresponding to a quadratic extension  $\mathbb{Q}(\sqrt{a})/\mathbb{Q}$ .

**Proposition 6.1.** There exists a square-free integer d with at most 4 prime factors such that  $\operatorname{rank}_{\mathbb{Z}} A_d(K) = \operatorname{rank}_{\mathbb{Z}} A_d(\mathbb{Q}), \ d \equiv 1 \pmod{8}, \ and \left(\frac{d}{q}\right) = 1 \text{ for any prime } q \text{ dividing } Dlm.$ 

Proof. Let S be the set of prime numbers dividing 2Dlm. By applying [14, Theorem] to  $A_D$  and S, we obtain an integer d with at most 4 prime factors which satisfies  $L(A_{Dd},1) \neq 0$  and  $\left(\frac{d}{q}\right) = 1$  for any  $q \in S$ . Here  $L(A_{Dd},s)$  is the Hasse-Weil L-function of  $A_{Dd}$ . By a result of Kolyvagin on the Birch and Swinnerton-Dyer conjecture ([17]), we have  $\operatorname{rank}_{\mathbb{Z}} A_{Dd}(\mathbb{Q}) = 0$ . This implies

$$\operatorname{rank}_{\mathbb{Z}} A_d(K) = \operatorname{rank}_{\mathbb{Z}} A_d(\mathbb{Q}) + \operatorname{rank}_{\mathbb{Z}} A_{Dd}(\mathbb{Q}) = \operatorname{rank}_{\mathbb{Z}} A_d(\mathbb{Q})$$

as desired.  $\Box$ 

By the argument of Kramer [18] used in the preceding section, we obtain the following upper bound of the Mordell-Weil rank of  $A_d$  over K.

Corollary 6.2. We have  $\operatorname{rank}_{\mathbb{Z}} A_d(K) = \operatorname{rank}_{\mathbb{Z}} A_d(\mathbb{Q}) \leq 20$ .

*Proof.* If we put d = 4e + 1, then  $A_d$  has a Weierstrass equation

$$y^{2} + xy = x^{3} + (8md + e)x^{2} + lmd^{2}x.$$

The discriminant of this Weierstrass model is  $l^2m^2d^6$  and  $A_d(\mathbb{Q})$  contains  $A_d[2]$ . As in the preceding section,  $\mathrm{Sel}_2(A_d/\mathbb{Q})$  is regarded as a subgroup of

$$\mathcal{Q}_{\Sigma} = \{(x,y,z) \in (\mathbb{Q}^{\times}/\mathbb{Q}^{\times^2})^{\oplus 3} \mid xyz = 1, \ \overline{\operatorname{ord}_q}(x) = \overline{\operatorname{ord}_q}(y) = 0 \text{ for any } q \not\in \Sigma\},$$

where  $\Sigma$  is the set of prime numbers dividing 2dlm. Moreover, any nonzero element of  $\mathrm{Sel}_2(A_d/\mathbb{Q})$  is not contained in the subgroup of  $\mathcal{Q}_{\Sigma}$  generated by the classes of (q,q,1) and (q,1,q) for all  $q \in \{\ell_1,\cdots,\ell_k,m_1,\cdots,m_k\}$  since the assumption  $\left(\frac{d}{q}\right)=1$  implies the local condition at q for defining the 2-Selmer group does not change by the quadratic twist corresponding to  $\mathbb{Q}(\sqrt{d})$  (see the proof of Proposition 5.4). Hence we have

$$\dim_{\mathbb{F}_2} \mathrm{Sel}_2(A_d/\mathbb{Q}) \le \dim_{\mathbb{F}_2} \mathcal{Q}_{\Sigma} - 4k = 2(2k+5+4+2) - 4k = 22.$$

This implies  $\operatorname{rank}_{\mathbb{Z}} A_d(\mathbb{Q}) \leq \dim_{\mathbb{F}_2} \operatorname{Sel}_2(A_d/\mathbb{Q}) - \dim_{\mathbb{F}_2} A_d(\mathbb{Q})[2] \leq 20$ , as desired.  $\square$ 

Corollary 6.3. We have  $\dim_{\mathbb{F}_2} \coprod (A_d/K)[2] \geq 2k - 31$ .

*Proof.* Since  $A_d$  has split multiplicative reduction with even Tamagawa factor at each  $q \in \{\ell_1, \cdots, \ell_k, m_1, \cdots, m_k\}$  not dividing st and any such q remains prime in K, we have  $t_{A_d,K} \geq 2k-5$ . By Proposition 4.3, we have  $\dim_{\mathbb{F}_2} \mathrm{Sel}_2(A_d/K) \geq 2k-9$ . Hence we have  $\dim_{\mathbb{F}_2} \mathrm{III}(A_d/K)[2] \geq 2k-9-\dim_{\mathbb{F}_2} A_d(K)/2A_d(K) \geq 2k-31$  by (1) and Corollary 6.2.

By taking k large arbitrarily, this corollary implies that the 2-rank of  $\mathrm{III}(A_d/K)[2]$  is unbounded as d varies. The proof of Theorem A has been completed.

We can also give a proof of Theorem A for p=2 by considering the 2-rank of  $\mathrm{III}(B_d/K)$  instead of  $\mathrm{III}(A_d/K)$ . As in the preceding section, we can show that

$$\dim_{\mathbb{F}_2} \operatorname{III}(B_d/\mathbb{Q})[2] = \dim_{\mathbb{F}_2} \operatorname{Sel}_2(B_d/\mathbb{Q}) - \operatorname{rank}_{\mathbb{Z}} B_d(\mathbb{Q}) - \dim_{\mathbb{F}_2} B_d(\mathbb{Q})[2]$$
$$\geq (2k - 8 - 1) - 20 - 1 = 2k - 30$$

by using [16, Theorem 1] and Corollary 6.2. (Recall that  $B_d$  is isogenous to  $A_d$  and  $B_d$  has semistable reduction at any prime not dividing d.) As we remarked before, this does not imply the assertion of Theorem A immediately since  $\operatorname{Ker}(\operatorname{III}(B_d/\mathbb{Q}) \to \operatorname{III}(B_d/K))$  may have a large subgroup of exponent 2 in general. However, we can apply the following lemma in this case.

**Lemma 6.4.** Let F'/F be a Galois extension of number fields such that [F':F] is a prime p. For any elliptic curve E defined over F satisfying  $\operatorname{rank}_{\mathbb{Z}}E(F')=\operatorname{rank}_{\mathbb{Z}}E(F)$ , we have

$$\dim_{\mathbb{F}_n} \coprod (E/F')[p] \ge \dim_{\mathbb{F}_n} \coprod (E/F)[p] - 2.$$

Proof. By the inflation-restriction sequence, the kernel of the restriction map  $\mathrm{III}(E/F) \to \mathrm{III}(E/F')$  is regarded as a subgroup of  $H^1(G,E(F'))$ , where  $G = \mathrm{Gal}(F'/F)$ . We have only to prove that the p-rank of  $H^1(G,E(F'))$  is at most 2. If we denote by T the torsion subgroup of E(F'), then G acts trivially on the free  $\mathbb{Z}$ -module E(F')/T. Indeed,  $P^{\sigma} - P$  is contained in T for any  $P \in E(F')$  and any  $\sigma \in G$  by the assumption  $\mathrm{rank}_{\mathbb{Z}}E(F') = \mathrm{rank}_{\mathbb{Z}}E(F)$ . Hence we have  $H^1(G,E(F')/T) = \mathrm{Hom}(G,E(F')/T) = 0$ . On the other hand,  $H^1(G,T)$  is of exponent p and its p-rank is not greater than  $\dim_{\mathbb{F}_p} T[p] \leq 2$ . The claim is proved.  $\square$ 

Since  $\operatorname{rank}_{\mathbb{Z}} B_d(\mathbb{Q}) = \operatorname{rank}_{\mathbb{Z}} B_d(K)$  by Proposition 6.1, we have  $\dim_{\mathbb{F}_2} \operatorname{III}(B_d/K)[2] \geq 2k-32$ . This implies the assertion of Theorem A for p=2.

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DEPARTMENT OF MATHEMATICS, TSUDA COLLEGE, 2-1-1, TSUDA-MACHI, KODAIRA, TOKYO 187-8577. JAPAN

E-mail address: matsuno@tsuda.ac.jp