Solutions to the Special K Problems, 2015

1: Let $x_0 = -1$, $x_1 = 3$ and $x_n = 2x_{n-1} + x_{n-2}$ for $n \ge 2$. Find the product $x_{n-2}x_{n-1}x_n$ where n is the largest integer with $n \ge 2$ for which x_{n-2}, x_{n-1} and x_n are all prime.

Solution: Note that $x_2 = 5$, $x_3 = 13$ and $x_4 = 31$, which are all prime. Since $x_0 < x_1$ and whenever $x_{n-2} < x_{n-1}$ we also have $x_n = 2x_{n-1} + x_{n-2} = x_{n-1} + (x_{n-1} - x_{n-2}) > x_{n-1}$, it follows, by induction, that the sequence $\{x_n\}$ is increasing. Since $x_2 = 5 = 0 \mod 5$ and whenever $x_n = 0 \mod 5$ we also have

$$x_{n+3} = 2x_{n+2} + x_{n+1} = 2(2x_{n+1} + x_n) + x_{n+1} = 5x_{n+1} + 2x_n = 0 \mod 5,$$

it follows, by induction, that $x_{2+3k} = 0 \mod 5$ for all $k \ge 0$. For all $k \ge 1$, since x_{2+3k} is a multiple of 5 and $x_{2+3k} > x_2 = 5$, it follows that x_{2+3k} is composite. Thus the largest integer n for which x_{n-2} , x_{n-1} and x_n are all prime is n = 4, and we have $x_{n-2}x_{n-1}x_n = 5 \cdot 13 \cdot 31 = 2015$.

2: Let $f: [0,1] \to [0,1]$ be increasing and convex with f(0) = 0 and f(1) = 1 (f is convex means that for all $0 \le a < b \le 1$, the line segment from (a, f(a)) to (b, f(b)) lies on or above the graph of y = f(x) for $a \le x \le b$). Show that $f(x)f^{-1}(x) \le x^2$ for all $x \in [0,1]$.

Solution: We claim that $f(a)f^{-1}(a) \le a^2$ for all $a \in [0,1]$. Since f(0) = 0 we have $f^{-1}(0) = 0$ so the claim is true when a = 0. Let $a \in (0,1]$ and note that $f(a) \in (0,1]$. Since f is convex, the graph of f lies on or below the line from (0,0) to (1,1), which has equation y = x, and so we have $f(t) \le t$ for all $t \in [0,1]$. In particular, letting $t = f^{-1}(a)$ we obtain $a \le f^{-1}(a)$. Since f is convex, the graph of f lies on or below the line from (0,0) to $(f^{-1}(a),a)$, which has equation $y = \frac{a}{f^{-1}(a)}x$, and so we have $f(t) \le \frac{a}{f^{-1}(a)}t$ for all $t \in [0, f^{-1}(a)]$. In particular, letting t = a we obtain $f(a) \le \frac{a}{f^{-1}(a)}a$ and so $f(a)f^{-1}(a) \le a^2$, as claimed.

3: For a positive integer n, let $\tau(n)$ be the number of positive divisors of n and let $\sigma(n)$ be the sum of the positive divisors of n. Show that for all integers $n \ge 2$ we have $\frac{\sigma(n)}{\tau(n)} \le \frac{n+1}{2}$ with equality if and only if n is prime.

Solution: When n is prime, the positive divisors of n are 1 and n so we have $\tau(n) = 2$ and $\sigma(n) = n + 1$ so that $\frac{\sigma(n)}{\tau(n)} = \frac{n+1}{2}$. Suppose that n is composite. Then n has at least one divisor d with 1 < d < n and so $\tau(n) \ge 3$. For each divisor d of n with 1 < d < n, we also have $1 < \frac{n}{d} < n$ so that $\frac{n}{d} \ge 2$ and hence $d \le \frac{n}{2}$. Let $\ell = \tau(n) \ge 3$ and let the positive divisors of n be $1 = d_1 < d_2 < \cdots < d_{\ell-1} < d_\ell = n$. Then

$$\sigma(n) = n + 1 + d_2 + \dots + d_{l-1} \le n + 1 + (\ell - 2)\frac{n}{2} < n + 1 + (\ell - 2)\frac{n+1}{2} = \ell \frac{n+1}{2} = \tau(n)\frac{n+1}{2}$$

and so $\frac{\sigma(n)}{\tau(n)} < \frac{n+1}{2}$.

4: Triangle ABC has a right angle at B. The angle bisector at A meets BC at D and the angle bisector at C meets AB at E. Given that AD = 9 and $CE = 8\sqrt{2}$, find AC.

Solution: Let $\alpha = \angle BAD = \angle CAD$ and let $\gamma = \angle BCE = \angle ACE$. Since $\pi = \angle A + \angle B + \angle C = 2\alpha + \frac{\pi}{2} + 2\gamma$, we have $\alpha + \gamma = \frac{\pi}{4}$. Note that

 $AB = AD\cos\alpha = 9\cos\alpha$ and $BC = CE\cos\gamma = 8\sqrt{2}\cos\left(\alpha - \frac{\pi}{4}\right) = 8(\cos\alpha - \sin\alpha).$

and that $\tan 2\alpha = \frac{BC}{AB}$ so we have

$$\frac{2\tan\alpha}{1-\tan^2\alpha} = \tan 2\alpha = \frac{BC}{AB} = \frac{8(\cos\alpha + \sin\alpha)}{9\cos\alpha} = \frac{8(1+\tan\alpha)}{9}$$
$$9\tan\alpha = 4(1+\tan\alpha)(1-\tan^2\alpha) = 4(1+\tan\alpha - \tan^2\alpha - \tan^3\alpha)$$
$$0 = 4\tan^3\alpha + 4\tan^2\alpha + 5\tan\alpha - 4 = (2\tan\alpha - 1)(2\tan^2\alpha + 3\tan\alpha + 4\tan^2\alpha)$$

and so $\tan \alpha = \frac{1}{2}$. Since $\tan \alpha = \frac{1}{2}$ we have $\cos \alpha = \frac{2}{\sqrt{5}}$ and $\cos 2\alpha = 2\cos^2 \alpha - 1 = \frac{2\cdot 4}{5} - 1 = \frac{3}{5}$ and so

$$AC = \frac{AB}{\cos 2\alpha} = \frac{9\cos\alpha}{\cos 2\alpha} = \frac{9\cdot\frac{2}{\sqrt{5}}}{\frac{3}{5}} = 6\sqrt{5}$$

5: Let $f_1(x) = x^2 - 1$ and let $f_{n+1}(x) = f_1(f_n(x))$ for $n \ge 1$. For each positive integer n, find the number of distinct real roots of the polynomial $f_n(x)$.

Solution: We shall show that $f_n(x)$ has exactly n + 1 distinct real roots. We use induction to prove the stronger claim that for all $n \ge 1$ and all $c \in \mathbf{R}$, the equation $f_n(x) = c$ has exactly 2 (distinct real) solutions when c > 0, exactly n + 1 solutions when c = 0, exactly n solutions when c = -1, and no solutions when c < -1. The claim is true when n = 1 because we have $f_1(x) = c \iff x^2 - 1 = c \iff x^2 = 1 + c$ and this equation has 2 solutions when c > -1, 1 solution when c = -1 and no solutions when c < -1. Let $n \in \mathbf{Z}$ with $n \ge 1$. Suppose, inductively, that the equation $f_n(x) = c$ has exactly 2 solutions when c > 0, exactly n + 1 solutions when c = 0, exactly n solutions when c = -1 and no solutions when c < -1. Let $n \in \mathbf{Z}$ with $n \ge 1$. Suppose, inductively, that the equation $f_n(x) = c$ has exactly 2 solutions when c < 0, exactly n + 1 solutions when c = 0, exactly n solutions when c = -1 and no solutions when c < -1. We have $f_{n+1}(x) = f_1(f_n(x)) = f_n(x)^2 - 1$ and so

$$f_{n+1}(x) = c \iff f_n(x)^2 - 1 = c \iff f_n(x)^2 = 1 + c.$$

When c > 0, we have $f_{n+1}(x) = c \iff f_n(x) = \pm \sqrt{1+c}$; the equation $f_n(x) = \sqrt{1+c}$ has exactly 2 solutions (since $\sqrt{1+c} > 0$) and the equation $f_n(x) = -\sqrt{1+c}$ has no solutions (since $-\sqrt{1+c} < -1$) and so the equation $f_{n+1}(x) = c$ has exactly 2 solutions. When c = 0, we have $f_{n+1}(x) = c \iff f_n(x) = \pm \sqrt{1+c} = \pm 1$; the equation $f_n(x) = 1$ has exactly 2 solutions and the equation $f_n(x) = -1$ has exactly n solutions and so the equation $f_{n+1}(x) = c$ has exactly n + 2 solutions. When c = -1 we have $f_{n+1}(x) = c \iff f_n(x) = c \iff f_n(x) = 1 + c = 0 \iff f_n(x) = 0$ and this equation has exactly n + 1 solutions. When c < -1 we have $f_{n+1}(x) = c \iff f_n(x)^2 = 1 + c = 0 \iff f_n(x)^2 = 1 + c$ and this equation has no solutions (since 1 + c < 0).

6: Let \mathbf{Z}^+ be the set of natural numbers. Let S be a set of subsets of \mathbf{Z}^+ and let $n \in \mathbf{Z}^+$. Suppose that for all distinct sets $A, B \in S$, the intersection $A \cap B$ has at most n elements. Show that S is finite or countable.

Solution: Let **N** be the set of natural numbers. Define a map $F: S \to \mathbf{N}^{n+1}$ as follows. Given $A \in S$, if $A = \emptyset$ then we define $\phi(A) = (0, 0, \dots, 0) \in \mathbf{N}^{n+1}$, if A is finite with $A = \{a_1, a_2, \dots, a_k\}$ where $a_1 < a_2 < \dots < a_k$ and $k \leq n$ then we define $F(A) = (a_1, a_2, \dots, a_k, 0, 0, \dots, 0)$, if A is finite with $A = \{a_1, a_2, \dots, a_k\}$ where $a_1 < a_2 < \dots < a_k$ and $k \geq n + 1$ then we define $F(A) = (a_1, a_2, \dots, a_k, 0, 0, \dots, 0)$, if A is finite with $A = \{a_1, a_2, \dots, a_k\}$ where $a_1 < a_2 < \dots < a_k$ and $k \geq n + 1$ then we define $F(A) = (a_1, a_2, \dots, a_{n+1})$, and if A is countable with $A = \{a_1, a_2, a_3, \dots\}$ where $a_1 < a_2 < a_3 < \dots$ then we define $F(A) = (a_1, a_2, \dots, a_{n+1})$. Because two distinct sets A and B in S have at most n points in common, it follows that the map F is injective. Since F is injective and \mathbf{N}^{n+1} is countable, it follows that S is finite or countable.

BIG E Saturday November 7, 2015 10:00 am - 1:00 pm

1: Let $x_0 = 1$ and $x_1 = 2$, and for $n \ge 1$ let $x_{2n} = x_{2n-1} + 2x_{2n-2}$ and $x_{2n+1} = 2x_{2n} - 3x_{2n-1}$. Find a closed form formula for x_{2n} and x_{2n+1} .

Solution: Note that $x_{2n+1} = 2x_{2n} - 3x_{2n-1} = 2(x_{2n-1} + 2x_{2n-2}) - 3x_{2n-1} = -x_{2n-1} + 4x_{2n-2}$ so we have

$$\binom{x_{2n}}{x_{2n+1}} = \binom{2x_{2n-2} + x_{2n-1}}{4x_{2n-2} - x_{2n-1}} = A \binom{x_{2n-2}}{x_{2n-1}} \text{ where } A = \binom{2}{4} - 1.$$

It follows, inductively, that

$$\begin{pmatrix} x_{2n} \\ x_{2n+1} \end{pmatrix} = A \begin{pmatrix} x_{2n-2} \\ x_{2n-1} \end{pmatrix} = A^2 \begin{pmatrix} x_{2n-4} \\ x_{2n-3} \end{pmatrix} = \dots = A^n \begin{pmatrix} x_0 \\ x_1 \end{pmatrix}.$$

Let us diagonalize A. The characteristic polynomial is

$$f_A(x) = \det(A - xI) = \det\begin{pmatrix} 2 - x & 1\\ 4 & -1 - x \end{pmatrix} = x^2 - x - 6 = (x - 3)(x + 2)$$

so the eigenvalues are $\lambda = 3$ and $\mu = -2$. We have

$$A - 3I = \begin{pmatrix} -1 & 1 \\ 4 & -4 \end{pmatrix} \sim \begin{pmatrix} -1 & 1 \\ 0 & 0 \end{pmatrix} \quad \text{and} \quad A + 2I = \begin{pmatrix} 4 & 1 \\ 4 & 1 \end{pmatrix} \sim \begin{pmatrix} 4 & 1 \\ 0 & 0 \end{pmatrix}$$

and so $u = \begin{pmatrix} 1 \\ 1 \end{pmatrix}$ is an eigenvector for 3 and $v = \begin{pmatrix} -1 \\ 4 \end{pmatrix}$ is an eigenvector for -2. Thus $P^{-1}AP = D$ where

$$P = (u, v) = \begin{pmatrix} 1 & -1 \\ 1 & 4 \end{pmatrix} \text{ and } D = \begin{pmatrix} \lambda & 0 \\ 0 & \mu \end{pmatrix} = \begin{pmatrix} 3 & 0 \\ 0 & -2 \end{pmatrix}$$

Thus we have

$$\begin{pmatrix} x_{2n} \\ x_{2n+1} \end{pmatrix} = A^n \begin{pmatrix} x_0 \\ x_1 \end{pmatrix} = (PDP^{-1})^n \begin{pmatrix} x_0 \\ x_1 \end{pmatrix} = PD^n P^{-1} \begin{pmatrix} x_0 \\ x_1 \end{pmatrix}$$
$$= \begin{pmatrix} 1 & -1 \\ 1 & 4 \end{pmatrix} \begin{pmatrix} 3^n & 0 \\ 0 & (-2)^n \end{pmatrix} \cdot \frac{1}{5} \begin{pmatrix} 4 & 1 \\ -1 & 1 \end{pmatrix} \begin{pmatrix} 1 \\ 2 \end{pmatrix}$$
$$= \frac{1}{5} \begin{pmatrix} 3^n & -(-2)^n \\ 3^n & 4(-2)^n \end{pmatrix} \begin{pmatrix} 6 \\ 1 \end{pmatrix} = \frac{1}{5} \begin{pmatrix} 6 \cdot 3^n - (-2)^n \\ 6 \cdot 3^n + 4(-2)^n \end{pmatrix}.$$

2: Let *n* be a positive integer. Find the smallest positive integer *d* such that $d = \det(A)$ for some $n \times n$ matrix whose entries all lie in $\{\pm 1\}$.

Solution: We shall show that the smallest such integer d is equal to 2^{n-1} . We claim that for every $n \times n$ matrix A with entries in $\{\pm 1\}$, the determinant of A is a multiple of 2^{n-1} . Let A be any $n \times n$ matrix with entries in $\{\pm 1\}$. Perform the row operations $R_k \mapsto R_k + R_1$ for each k > 1 to obtain a matrix B. The first row of B has entries in $\{\pm 1\}$, and all other rows of B have entries in $\{-2, 0, 2\}$. Perform the row operations $R_k \mapsto \frac{1}{2}R_k$ for each k > 1 to obtain a matrix C with entries in $\{-1, 0, 1\}$. Then we have $\det(A) = \det(B) = 2^{n-1} \det(C)$ and so $\det(A)$ is a multiple of 2^{n-1} , as claimed.

For each $n \in \mathbb{Z}^+$, let A_n be the $n \times n$ matrix with entries $a_{k,l} = 1$ when $k \leq l$ and $a_{kl} = -1$ when k > l. Note that $\det(A_1) = \det(1) = 1 = 2^0$. Let $n \geq 2$ and suppose, inductively that $\det(A_{n-1}) = 2^{n-2}$. Note that when we perform the row operation $R_1 \mapsto R_1 - R_2$ on the matrix A_n we obtain the matrix

$$B_n = \begin{pmatrix} 2 & 0 & \cdots & 0 \\ -1 & & & \\ \vdots & & A_{n-1} \\ -1 & & & \end{pmatrix}.$$

Thus we have $\det(A_n) = \det(B_n) = 2 \det(A_{n-1}) = 2^{n-1}$. By induction, we have $\det(A_n) = 2^{n-1}$ for all $n \ge 1$. Thus $d = 2^{n-1}$ is the smallest positive integer with the desired property. **3:** Let $0 < a_n \in \mathbf{R}$ for all integers $n \ge 1$. Let $b_1 = 1$, and let $b_{n+1} = b_n + \frac{a_n}{b_n}$ for all $n \ge 1$. Show that $\sum a_n$ converges if and only if $\{b_n\}$ converges.

Solution: If we suppose, inductively, that $1 = b_1 < b_2 < \cdots < b_n$ then we have $b_{n+1} = b_n + \frac{a_n}{b_n} \leq b_n + a_n < b_n$, and it follows that the sequence $\{b_n\}$ is increasing with each $b_n \geq 1$. Thus the sequence $\{b_n\}$ converges if and only if it is bounded above.

Let s_n denote the n^{th} partial sum $s_n = \sum_{k=1}^n a_k$. Since each $a_k > 0$, the sequence of partial sums $\{s_n\}$ is increasing, and hence it converges if and only if it is bounded above.

Suppose that $\sum a_n$ converges, say $\sum_{k=1}^{\infty} a_k = S$. Since the sequence of partial sums $\{s_n\}$ is increasing, we have $s_n \leq S$ for all n. Since $b_{n+1} = b_n + \frac{a_n}{b_n}$ we have $a_n = b_n(b_{n+1} - b_n)$ for all $n \geq 1$ and so

$$s_n = \sum_{k=1}^n a_k = \sum_{k=1}^n b_k (b_{k+1} - b_k) \ge \sum_{k=1}^n (b_{k+1} - b_k) = b_{n+1} - b_1 = b_{n+1} - 1.$$

Thus $b_{n+1} \leq s_n + 1 \leq S + 1$ for all $n \geq 1$ so the sequence $\{b_n\}$ is bounded above (by S + 1), so it converges.

Conversely, suppose that $\{b_n\}$ converges, say $b_n \to B$. Since $\{b_n\}$ is increasing we have $b_n \leq B$ for all n. Since $a_n = b_n(b_{n+1} - b_n)$ we have

$$s_n = \sum_{k=1}^n a_k = \sum_{k=1}^n b_k (b_{k+1} - b_k) \le \sum_{k=1}^n B(b_{k+1} - b_k) = B(b_{n+1} - 1) \le B(B - 1).$$

Since the sequence $\{s_n\}$ is increasing and bounded above (by B(B-1)), it converges.

4: Let G be a group. Suppose the map $\phi: G \to G$ given by $\phi(x) = x^3$ is an injective group homomorphism. Show that G is abelian.

Solution: Let $x, y \in G$. For any $a, b \in G$ we have $a^3b^3 = \phi(a)\phi(b) = \phi(ab) = (ab)^3 = a(ba)^2b$, and canceling a from the left and b from the right gives $a^2b^2 = (ba)^2$. Taking $a = x^2$ and $b = y^2$ gives $x^4y^4 = (y^2x^2)^2$ and taking a = y and b = x gives $y^2x^2 = (xy)^2$, and so we have $x^4y^4 = (y^2x^2)^2 = ((xy)^2)^2 = (xy)^4 = x(yx)^3y$. Canceling x from the left and y from the right gives $x^3y^3 = (yx)^3$. Since the homomorphism ϕ is injective with $\phi(xy) = \phi(x)\phi(y) = x^3y^3 = (yx)^3 = \phi(yx)$, it follows that xy = yx.

5: For a positive integer n, let $\pi(n)$ be the product of the positive divisors of n. Show that for all positive integers n and m, if $\pi(n) = \pi(m)$ then n = m.

Solution: First note that for a positive integer n, each divisor d of n can be paired with the divisor $\frac{n}{d}$ so we have

$$\pi(n)^{2} = \left(\prod_{d|n} d\right)^{2} = \prod_{d|n} d \cdot \frac{n}{d} = \prod_{d|n} n = n^{\tau(n)} \text{ so that } \pi(n) = n^{\tau(n)/2},$$

where $\tau(n)$ denotes the number of positive divisors on n. For a positive integer n and a prime p, let $e_p(n)$ denote the exponent of p in the prime factorization of n, and note that for $k \in \mathbb{Z}^+$ we have $e_p(n^k) = k e_p(n)$.

Let n and m be positive integers, and suppose that $\pi(n) = \pi(m)$. Then for all primes p we have

$$\tau(n) e_p(n) = e_p(n^{\tau(n)}) = e_p(\pi(n)^2) = e_p(\pi(m)^2) = e_p(m^{\tau(m)}) = \tau(m) e_p(m).$$

Let $c = \tau(m)/\tau(n)$. Then for all primes p we have $e_p(n) = c e_p(m)$. If we had c < 1 then we would have $e_p(n) < e_p(m)$ for all primes p which would imply that n < m and $\tau(n) < \tau(m)$ hence $\pi(n) < \pi(m)$. Similarly, if we had c > 1 then we would have $\pi(n) > \pi(m)$. Thus we must have c = 1 and so $e_p(n) = e_p(m)$ for every prime p, and so n = m.

6: Find $\int_0^\infty \frac{|\cos(\pi x)|}{4x^2 - 1} dx.$

Solution: Note that the integrand is not defined when $x = \frac{1}{2}$, but it is continuous from the left and continuous from the right with

$$\lim_{x \to \frac{1}{2}^{-}} \frac{|\cos \pi x|}{4x^2 - 1} = \lim_{x \to \frac{1}{2}^{-}} \frac{\cos \pi x}{4x^2 - 1} = \lim_{x \to \frac{1}{2}^{-}} \frac{-\pi \sin \pi x}{8x} = -\frac{\pi}{4}$$
$$\lim_{x \to \frac{1}{2}^{+}} \frac{|\cos \pi x|}{4x^2 - 1} = \lim_{x \to \frac{1}{2}^{+}} \frac{-\cos \pi x}{4x^2 - 1} = \lim_{x \to \frac{1}{2}^{+}} \frac{\pi \sin \pi x}{8x} = \frac{\pi}{4}.$$

For each integer $k\geq 0$ we have

$$\int_{k}^{k+1} \frac{|\cos \pi x|}{4x^2 - 1} \, dx = \frac{1}{4} \int_{k}^{k+1} \frac{|\cos \pi x|}{x - \frac{1}{2}} - \frac{|\cos \pi x|}{x + \frac{1}{2}} \, dx = \frac{1}{4} \left(\int_{k-\frac{1}{2}}^{k+\frac{1}{2}} \frac{|\sin \pi t|}{t} \, dt - \int_{k+\frac{1}{2}}^{k+\frac{3}{2}} \frac{|\sin \pi t|}{t} \, dt \right)$$

and so for each integer $n\geq 1$ we have

$$\int_{0}^{n} \frac{|\cos \pi x|}{4x^{2} - 1} dx = \sum_{k=0}^{n-1} \int_{k}^{k+1} \frac{|\cos \pi x|}{4x^{2} - 1} dx = \frac{1}{4} \sum_{k=0}^{n-1} \left(\int_{k-\frac{1}{2}}^{k+\frac{1}{2}} \frac{|\sin \pi t|}{t} dt - \int_{k+\frac{1}{2}}^{k+\frac{3}{2}} \frac{|\sin \pi t|}{t} dt \right)$$
$$= \frac{1}{4} \left(\int_{-\frac{1}{2}}^{\frac{1}{2}} \frac{|\sin \pi t|}{t} dt - \int_{n-\frac{1}{2}}^{n+\frac{1}{2}} \frac{|\sin \pi t|}{t} dt \right) = -\frac{1}{4} \int_{n-\frac{1}{2}}^{n+\frac{1}{2}} \frac{|\sin \pi t|}{t} dt$$

since $\int_{-1/2}^{1/2} \frac{|\sin \pi t|}{t} dt = 0$. Thus for each integer $n \ge 1$,

$$\left| \int_{0}^{n} \frac{|\cos \pi x|}{4x^{2} - 1} \, dx \right| = \frac{1}{4} \int_{n - \frac{1}{2}}^{n + \frac{1}{2}} \frac{|\sin \pi t|}{t} \, dt \le \frac{1}{4} \int_{n - \frac{1}{2}}^{n + \frac{1}{2}} \frac{1}{n - \frac{1}{2}} \, dt = \frac{1}{4n - 2}$$

Since $\left| \int_{0}^{n} \frac{|\cos \pi x|}{4x^{2} - 1} \, dx \right| = \frac{1}{4n - 2} \longrightarrow 0$ as $n \to \infty$, it follows that $\int_{0}^{\infty} \frac{|\cos \pi x|}{4x^{2} - 1} \, dx = 0.$