## The 65th William Lowell Putnam Mathematical Competition Saturday, December 4, 2004

A1 Basketball star Shanille O'Keal's team statistician keeps track of the number, S(N), of successful free throws she has made in her first N attempts of the season. Early in the season, S(N) was less than 80% of N, but by the end of the season, S(N) was more than 80% of N. Was there necessarily a moment in between when S(N) was exactly 80% of N?

**A**: Yes. Let S(n) be the number of successes in the first n throws. Then F(n) = n - S(n) is the number of failures. Put

$$W(n) = S(n) - 4F(n)$$

and note that the success percentage is less than 80, exactly 80 or more than 80 according as W(n) is negative, 0 or positive. Notice too that either W(n+1) = W(n) + 1 or W(n+1) = W(n) - 4. Let  $M \le N$  be the least n > 1 such that W(n) > 0. Such an M exists from the assumptions. Now  $W(M-1) \le 0$  by definition of M and so

$$W(M) \le W(M-1) + 1 \le 1$$

Since W(M) is an integer and W(M) > 0 we find W(M) = 1. This shows

$$W(M-1) \ge W(M) - 1 \ge 0$$

and so W(M-1) = 0. That is, at toss M-1 the success rate was exactly 4/5.

A2 For i=1,2 let  $T_i$  be a triangle with side lengths  $a_i,b_i,c_i$ , and area  $A_i$ . Suppose that  $a_1 \le a_2,b_1 \le b_2,c_1 \le c_2$ , and that  $T_2$  is an acute triangle. Does it follow that  $A_1 \le A_2$ ?

A: Yes. Let  $\alpha_i, \beta_i, \gamma_i$  be the angles opposite sides  $a_i, b_i, c_i$  respectively. Since the two sets of angles have the same sum there is an angle on triangle 2 which is larger than the corresponding angle on triangle 1. Without loss suppose  $\alpha_2 \geq \alpha_1$ . Place the triangles with this angle at the origin and the b sides along the x axis. Take the b sides to be the bases of the triangles. Then the heights are  $h_i = c_i \sin \alpha_i$  and we get

$$h_2 \ge h_1$$

The areas are then

$$A_2 = \frac{1}{2}b_2h_2 \ge \frac{1}{2}b_1h_1 = A_1.$$

A3 Define a sequence  $\{u_n\}_{n=0}^{\infty}$  by  $u_0 = u_1 = u_2 = 1$ , and thereafter by the condition that

$$\det \begin{pmatrix} u_n & u_{n+1} \\ u_{n+2} & u_{n+3} \end{pmatrix} = n!$$

for all  $n \ge 0$ . Show that  $u_n$  is an integer for all n. (By convention, 0! = 1.)

**A**: In fact for  $n \geq 1$ 

$$u_n = (n-1)(n-3)\cdots$$

with the product terminating at 1 if n-1 is odd and at 2 if n-1 is even. We will prove this and that  $u_nu_{n-1}=(n-1)!$  by induction on n. For n=1 and n=2 the first formula is given. Since  $u_1u_2=1=1!$  the product formula holds for n=1. Now if the formulas hold for  $m \le n+2$  then

$$u_{n+3}u_n = n! + u_{n+2}u_{n+1} = n! + (n+1)! = (n+2)n!$$

It is elementary that  $n!/u_n = n(n-2)\cdots$  and so

$$u_{n+3} = (n+2)n(n-2)\cdots$$

Finally check that  $u_{n+3}u_{n+2} = (n+2)!$  as required.

A4 Show that for any positive integer n, there is an integer N such that the product  $x_1x_2\cdots x_n$  can be expressed identically in the form

$$x_1 x_2 \cdots x_n = \sum_{i=1}^{N} c_i (a_{i1} x_1 + a_{i2} x_2 + \cdots + a_{in} x_n)^n$$

where the  $c_i$  are rational numbers and each  $a_{ij}$  is one of the numbers -1, 0, 1.

**A**: For each nonempty subset J of  $\{1, \dots, n\}$  define

$$q_J = \left(\sum_{j \in J} x_j\right)^n$$

and let  $\mathcal{R}$  be the set of vectors  $\mathbf{r}$  with entries  $r_1, \ldots, r_n$  which are non-negative integers summing to n. Let

$$\binom{n}{\mathbf{r}} = \left(\frac{n!}{\prod r_j!}\right)$$

denote a multinomial coefficient. Then

$$q_{\{1,\dots,n\}} = (x_1 + \dots + x_n)^n = \sum_{\mathbf{r} \in \mathcal{R}} \binom{n}{\mathbf{r}} \prod x_j^{r_j}$$

Let

$$A_J = \{ \mathbf{r} \ in \mathcal{R} : r_j = 0 \ for \ all \ j \notin J \}$$

and

$$B_J = \{ \mathbf{r} \ inA_J : r_j > 0 \ for \ all \ j \in J \}$$

Define

$$p_J = \sum_{\mathbf{r} \in B_J} \binom{n}{\mathbf{r}} \prod x_j^{r_j}$$

and note that for each  $J \subset \mathcal{R}$  we have

$$q_J = \sum_{\mathbf{r} \in A_J} \binom{n}{\mathbf{r}} \prod x_j^{r_j} = \sum_{I' \in J} p_{J'}.$$

We now claim that we can write each  $p_J$  as a linear combination with rational coefficients c(J', J) of the form

$$p_J = \sum_{J' \subset J} c(J', J) q_{J'}.$$

We do this by induction on the cardinality of J. For J a singleton, say  $J = \{j\}$  we see that  $A_J = B_J$  and  $q_J = p_J$ . Now if the result has been established for all strict subsets J' of some subset J of  $\{1, \ldots, n\}$  then

$$q_J = p_J + \sum_{J' \subset J, J' \neq J} p_{J'} = p_J + \sum_{J' \subset J, J' \neq J} \sum_{J'' \subset J'} c(J'', J') q_{J''}.$$

which can be solved for  $p_J$  to give the result. In particular,

$$p_{1,\ldots,n}$$

can be written as a linear combination of the  $q_J$  with rational coefficients as required.

A5 An  $m \times n$  checkerboard is colored randomly: each square is independently assigned red or black with probability 1/2. We say that two squares, p and q, are in the same connected monochromatic component if there is a sequence of squares, all of the same color, starting at p and ending at q, in which successive squares in the sequence share a common side. Show that the expected number of connected monochromatic regions is greater than mn/8.

A: Let  $N_{n,m}$  denote the random number of components in an  $n \times m$  checkerboard coloured as described. Let  $\mu_{n,m} = \mathbb{E}(N_{n,m})$  and note  $\mu_{n,m} = \mu_{m,n}$ . Since  $N_{1,1} = 1$  we find  $\mu_{1,1} = 1 \ge 1 \times 1/8$ . By induction (and the symmetry noted above) it suffices to show that  $\mu_{n,m} \ge nm/8$  implies  $\mu_{n,m+1} \ge n(m+1)/8$ . Consider an  $n \times (m+1)$  checkerboard. Let  $N_{n,m}$  denote the number of distinct components in the  $n \times m$  checkerboard obtained by striking off column m+1.

We will say that an isolated single column component begins in row i if there is an integer  $k \geq 1$  such that

- squares  $i, \ldots, i+k-1$  in column m+1 are the same colour.
- squares i-1 and i+k in column m+1 are not the same colour as those from i to i+k-1. (If i=1 or i+k-1=n then this condition is satisfied by definition.)
- squares  $i, \ldots, i+k-1$  in column m are the other colour from the same numbered squares in column m+1.

We will say that a join begins in row i if there is an integer  $k \geq 2$  such that squares  $(i,m), (i,m+1), (i+1,m+1), \ldots, (i+k,m+1), (i+k,m)$  are the same colour and squares  $(i+1,m), \ldots, (i+k-1,m)$  are the other colour. Call k in these two definitions the length of the component or the join.

Let  $I_i$  take the value 1 if an isolated single column component begins in row i and the value 0 otherwise. Similarly let  $J_i$  be 1 or 0 according as a join starts in row i. The number,  $N_{n,m+1}$ , of components in the whole board is at least

$$N_{n,m} + \sum_{i=1}^{n} I_i - \sum_{i=1}^{n} J_i$$

(It is not equal because the joins sometimes actually connect 2 squares which are already connected.) I claim that

$$E(I_i - J_i) \ge 1/8$$

If so then

$$\mu_{n,m+1} \ge \mu_{n,m} + n/8$$

which would prove the result by induction.

It remains to establish the claim. The probability that an isolated component of length k begins in row i is  $2^{-2k-1}$  (for i > 1 and i + k < n + 1). It is  $2^{-2k}$  if i = 1 and i + k < n + 1 or i > 1 and i + k = n + 1. It is  $2^{-2k+1}$  if i = 1 and i + k = n + 1. The expectation of  $I_i$  is the sum over k from I to n + 1 - i of these probabilities. Thus

$$E(I_i) \ge \sum_{k=1}^{n+1-i} 2^{-2k-1}$$

On the other hand the probability of a join of length k beginning in row i is  $2^{-2k-1}$  for all i and all  $k \geq 2$  such that  $i + k \leq n$ . Thus

$$E(J_i) = \sum_{k=2}^{n-i} 2^{-2k-1}$$

Hence

$$E(I_i - J_i) \ge 2^{-3} = 1/8$$

as required.

A6 Suppose that f(x,y) is a continuous real-valued function on the unit square  $0 \le x \le 1, 0 \le y \le 1$ . Show that

$$\int_0^1 \left( \int_0^1 f(x,y) dx \right)^2 dy + \int_0^1 \left( \int_0^1 f(x,y) dy \right)^2 dx$$

$$\leq \left( \int_0^1 \int_0^1 f(x,y) dx dy \right)^2 + \int_0^1 \int_0^1 \left( f(x,y) \right)^2 dx dy.$$

A: Put  $H(x) = \int_0^1 f(x,y) dy$  and  $G(y) = \int_0^1 f(x,y) dx$ . Put

$$c = \int_0^1 \int_0^1 f(x, y) dx dy = \int_0^1 H(x) dx = \int_0^1 G(y) dy.$$

Then

$$\begin{split} 0 & \leq \int_0^1 \int_0^1 \left\{ f(x,y) - H(x) - G(y) + c \right\}^2 dx dy \\ & = \int_0^1 \int_0^1 \left\{ f^2(x,y) + H^2(x) + G^2(y) + c^2 \right. \\ & - 2 \left( f(x,y) H(x) + f(x,y) G(y) - c f(x,y) + c H(x) + c G(y) - H(x) G(y) \right) \right\} dx dy \\ & = \int_0^1 \int_0^1 f^2(x,y) dx dy + \int_0^1 H^2(x) dx + \int_0^1 G^2(y) dy + c^2 \\ & - 2 \int_0^1 H^2(x) dx - 2 \int_0^1 G^2(y) dy + 2c^2 - 2c^2 - 2c^2 + 2c^2 \\ & = \int_0^1 \int_0^1 f^2(x,y) dx dy - \int_0^1 H^2(x) dx - \int_0^1 G^2(y) dy + c^2. \end{split}$$

Rearranging gives

$$\int_0^1 H^2(x)dx + \int_0^1 G^2(y)dy \le c^2 + \int_0^1 \int_0^1 f^2(x,y)dxdy$$

as desired.

B1 Let  $P(x) = c_n x^n + c_{n-1} x^{n-1} + \cdots + c_0$  be a polynomial with integer coefficients. Suppose that r is a rational number such that P(r) = 0. Show that the n numbers

$$c_n r$$
,  $c_n r^2 + c_{n-1} r$ ,  $c_n r^3 + c_{n-1} r^2 + c_{n-2} r$ ,  
 $\ldots$ ,  $c_n r^n + c_{n-1} r^{n-1} + \cdots + c_1 r$ 

are integers.

**A**: For n = 1 the result is obvious. Since P(r) = 0 we see that

$$c_n r^n + \dots + c_1 r = -c_0$$

is an integer. Suppose now that the result has been established for all polynomials of degree less than n. We claim that there is an integer d such that

$$c_n r^{n-1} + c_{n-1} r^{n-2} + \dots + c_2 r + d = 0.$$

If so then let

$$P^*(x) = c_n x^{n-1} + c_{n-1} x^{n-2} + \dots + c_2 x + d.$$

Since  $P^*(r) = 0$  we see by the induction hypothesis that

$$c_n r$$
,  $c_n r^2 + c_{n-1} r$ ,  $c_n r^3 + c_{n-1} r^2 + c_{n-2} r$ ,  
...,  $c_n r^{n-1} + c_{n-1} r^{n-2} + \cdots + c_2 r$ 

are integers which would finish the problem.

It remains to find d. There is no loss in assuming that r = p/q for integers p and q which are relatively prime. Moreover there is no loss in assuming that the greatest common divisor of the integers  $c_n, \ldots, c_0$  is 1. Multiply P(r) = 0 by  $q^n$  and see

$$c_n p^n + c_{n-1} p^{n-1} q + \dots + c_0 q^n = 0.$$

This shows that  $c_0$  is divisible by p; say  $c_0 = pc_0^*$  for some integer  $c_0^*$ . We see that

$$c_n p(p^{n-1}) + c_{n-1} pq(p^{n-2}) + \cdots + c_1 pq^{n-1} + c_0^* pq^n = 0$$

Divide through by  $pq^{n-1}$  to see

$$c_n^* q r^{n-1} + c_{n-1} r^{n-2} + \cdots + c_1 + c_0^* q = 0.$$

This gives  $d = c_1 + c_0^*q$  which is clearly an integer finishing the proof.

B2 Let m and n be positive integers. Show that

$$\frac{(m+n)!}{(m+n)^{m+n}} < \frac{m!}{m^m} \frac{n!}{n^n}.$$

**A**: In fact the probability of m successes in m+n independent Bernoulli trials with probability p of success on an individual trial is

$$\frac{(m+n)!}{m!n!}p^m(1-p)^n < 1$$

for all p not 0 or 1 and all positive integers m and n. In particular the inequality holds at p = m/(m+n) giving

$$\frac{(m+n)!}{m!n!} \left(\frac{m}{m+n}\right)^m \left(\frac{n}{m+n}\right)^n < 1$$

Multiply through by  $(m+n)^{m+n}m!n!$  to get the desired inequality.

B3 Determine all real numbers a > 0 for which there exists a nonnegative continuous function f(x) defined on [0, a] with the property that the region

$$R = \{(x, y); 0 \le x \le a, 0 \le y \le f(x)\}$$

has perimeter k units and area k square units for some real number k.

**A**: There is such a function if and only if a > 2. First consider the function  $f(x) \equiv c$ . The integral is ca and the perimeter is 2a + 2c. Set

$$ca = 2c + 2a$$

and solve for c to find c = 2a/(a-2) which is positive for a > 2. On the other hand for a general function f let  $c = \max\{f(x) | 0 \le x \le a\}$ . Then

$$Area \leq ac$$

At the same time the perimeter is at least the length a of the base of the figure plus 2c since the figure must get from (0,0) up to some point (x,c) and then back down to (a,0). For  $0 < a \le 2$  we then get

$$\begin{aligned} \textit{Area} & \leq ac \\ & \leq 2c \\ & < 2c + a \\ & \leq \textit{Perimeter} \end{aligned}$$

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B4 Let n be a positive integer,  $n \ge 2$ , and put  $\theta = 2\pi/n$ . Define points  $P_k = (k,0)$  in the xy-plane, for  $k = 1, 2, \ldots, n$ . Let  $R_k$  be the map that rotates the plane counterclockwise by the angle  $\theta$  about the point  $P_k$ . Let R denote the map obtained by applying, in order,  $R_1$ , then  $R_2, \ldots$ , then  $R_n$ . For an arbitrary point (x, y), find, and simplify, the coordinates of R(x, y).

A: We will use matrix representations to do this problem. The matrix

$$\mathbf{R} = \begin{bmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{bmatrix}$$

rotates a vector  $\mathbf{v}$  counterclockwise by the angle  $\theta$  about the origin. Let  $\mathbf{x}_1$  be some fixed vector in  $\mathbb{R}^2$ ; in the question this will be

$$\mathbf{x}_1 = \left[ \begin{array}{c} 1 \\ 0 \end{array} \right].$$

Let

$$\mathbf{u}_0 = \left[ \begin{array}{c} x \\ y \end{array} \right]$$

denote the initial point and then let  $\mathbf{u}_{k+1}$  be  $\mathbf{u}_k$  rotated clockwise by  $\theta$  around the point  $(k+1)\mathbf{x}_1$ . The question asks for a simple formula for  $\mathbf{u}_n$  when  $\theta = 2\pi/n$ . Note that

$$\mathbf{u}_{k+1} = \mathbf{R} \{ \mathbf{u}_k - (k+1)\mathbf{x}_1 \} + (k+1)\mathbf{x}_1.$$

Define  $\mathbf{v}_k = \mathbf{u}_k - k\mathbf{x}_1$  and see that

$$\mathbf{v}_{k+1} = \mathbf{R}\mathbf{v}_k - \mathbf{a}$$

where **a** is shorthand for  $\mathbf{R}\mathbf{x}_1$ . Put  $\mathbf{b} = -(\mathbf{I} - \mathbf{R})^{-1}$  **a** where **I** is the  $2 \times 2$  identity matrix. Then

$$\mathbf{v}_{k+1} - \mathbf{b} = \mathbf{R} (\mathbf{v}_k - \mathbf{b})$$

It follows inductively that

$$\mathbf{v}_n - \mathbf{b} = \mathbf{R}^n \left( \mathbf{v}_0 - \mathbf{b} \right)$$

Note that  $\mathbf{R}^k$  rotates by  $k\theta$ . For k=n and  $\theta=2\pi/n$  we see that  $\mathbf{R}^n$  rotates by the angle  $2\pi$  which means that  $\mathbf{R}^n$  is simply  $\mathbf{I}$ .

Thus

$$\mathbf{v}_n = \mathbf{v}_0$$

and so

$$\mathbf{u}_n = n\mathbf{x}_1 + \mathbf{u}_0 = \left[ \begin{array}{c} n+x \\ y \end{array} \right]$$

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B5 Evaluate

$$\lim_{x \to 1^{-}} \prod_{n=0}^{\infty} \left( \frac{1 + x^{n+1}}{1 + x^n} \right)^{x^n}.$$

A: It suffices, by taking logs, to compute

$$a \equiv \lim_{x \to 1^{-}} \sum_{n=0}^{\infty} x^{n} \log \left( \frac{1 + x^{n+1}}{1 + x^{n}} \right).$$

Write  $\log(1+y) = y + r(y)$  and note that there is a C such that

$$|r(y)| \le cy^2$$

for all |y| < 1/2. Write  $y_n(x) = (x-1)x^n/(1+x^n)$ . Then for x > 1/2 we find  $|y_n(x)| \le 1/2$  for all n. Hence

$$\sum_{n=0}^{\infty} \left| x^n \left\{ \log \left( \frac{1+x^{n+1}}{1+x^n} \right) - y_n(x) \right\} \right| \le C(x-1)^2 \sum_{n=0}^{\infty} x^{3n} / (1+x^n)^2$$

$$\le C(x-1)^2 \sum_{n=0}^{\infty} x^{3n}$$

$$= C \frac{(1-x)^2}{1-x^3}$$

$$= C \frac{1-x}{1+x+x^2}$$

which tends to 0 as  $x \to 1$ . Hence

$$a = \lim_{x \to 1^{-}} (x - 1) \sum_{n=0}^{\infty} x^{2n} / (1 + x^{n})$$

Now write  $x = e^{-\delta}$  to find

$$a = \lim_{\delta \to 0+} \frac{(e^{-\delta} - 1)}{\delta} \delta \sum_{n=0}^{\infty} e^{-2n\delta} / (1 + e^{-n\delta})$$

The term

$$\frac{(e^{-\delta}-1)}{\delta} \to -1$$

as  $\delta \to 0$  (definition of derivative!). The sum above is a Riemann sum for the integral

$$I = \int_0^\infty \frac{e^{-2x}}{1 + e^{-x}} dx$$

Since the function

$$f(x) = \frac{e^{-2x}}{1 + e^{-x}}$$

is easily seen to be monotone decreasing we see by comparison that

$$\delta \sum_{n=1}^{\infty} e^{-2n\delta}/(1+e^{-n\delta}) \le I \le \delta \sum_{n=0}^{\infty} e^{-2n\delta}/(1+e^{-n\delta})$$

Since the right hand side and left hand side differ by  $\delta/2 \to 0$  we see that a=I. It remains to compute I. Substitute  $u=e^{-x}$  and  $du=e^{-x}dx$  to find

$$I = \int_0^1 \frac{u}{1+u} du = 1 - \log(2)$$

Thus the desired limit is

$$\exp(-a) = \frac{2}{e}.$$

B6 Let  $\mathcal{A}$  be a non-empty set of positive integers, and let N(x) denote the number of elements of  $\mathcal{A}$  not exceeding x. Let  $\mathcal{B}$  denote the set of positive integers b that can be written in the form b=a-a' with  $a\in\mathcal{A}$  and  $a'\in\mathcal{A}$ . Let  $b_1< b_2<\cdots$  be the members of  $\mathcal{B}$ , listed in increasing order. Show that if the sequence  $b_{i+1}-b_i$  is unbounded, then

$$\lim_{x \to \infty} N(x)/x = 0.$$

**A**: It will be convenient to let N(A) denote the number of members of A in A. We will show first that we can choose a sequence

$$k_1 < k_2 < \cdots$$

of integers in such a way that any interval of  $k_n$  consecutive integers intersects A in at most  $2^{-n}k_n$  points. Take  $m_1$  to be some integer not in B. For any x break the set  $\{x+1,x+2,\ldots,x+2m_1\}$  into  $m_1$  pairs of integers  $y,y+m_1$ . In each pair at most I member can belong to A. It follows that the number of integers in  $\{x+1,x+2,\ldots,x+2m_1\}$  belonging to in A is at most  $m_1$ . Thus we may put  $k_1=2m_1$ .

Now suppose, for an inductive proof that  $k_1, \ldots, k_n$  have already been found with the desired properties. There is an i such that  $b_{i+1} - b_i > 4k_n$ . Then there is an integer m such than

$$b_i < (m-1)k_n + 1 < (m+1)k_n - 1 < b_{i+1}.$$

Put

$$k_{n+1} = 2mk_n.$$

Fix any integer  $x \ge 0$  and consider the sequence  $x + 1, x + 2, \dots, x + k_{n+1}$ . Let

$$L_{1} = \{x+1, \dots, x+k_{n}\}$$

$$L_{2} = \{x+k_{n}+1, \dots, x+2k_{n}\}$$

$$\vdots$$

$$L_{m} = \{x+(m-1)k_{n}+1, \dots, x+mk_{n}\}$$

$$R_{1} = \{x+mk_{n}+1, \dots, x+(m+1)k_{n}\}$$

$$\vdots$$

$$R_{m} = \{x+(2m-1)k_{n}+1, \dots, x+2mk_{n}\}$$

*Notice that if*  $y' \in R_j$  *and*  $y \in L_j$  *then* 

$$(m-1)k_n + 1 \le y' - y \le (m+1)k_n - 1$$

so that  $y' - y \notin \mathcal{B}$ . Hence if  $L_j \cap \mathcal{A}$  is not empty then  $R_j \cap \mathcal{A}$  must be empty and vice versa. Since each of  $L_j$  and  $R_j$  has length  $k_n$  we find

$$N(L_i \cup R_i) = \max\{N(L_i), N(R_i)\} \le 2^{-n}k_n$$

by our induction assumption. Taking the union for j from 1 to m we find

$$N(x + k_{n+1}) - N(x) \le 2^{-n} m k_n = 2^{-(n+1)} k_{n+1}.$$

Now suppose x is any integer larger than  $k_n$ . Then there is some positive integer l such that  $lk_n \leq x < (l+1)k_n$ . Then

$$\frac{N(x)}{x} \le \frac{N((l+1)k_n)}{lk_n} \le \frac{l+1}{l} 2^{-n} \le 2^{-(n-1)}.$$

It follows that

$$\lim_{x \to \infty} \frac{N(x)}{x} = 0.$$