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Functions with the Intermediate Value Property

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Abstract. The article presents the construction of some real functions which have the intermediate value property and other interesting properties. A new approach in finding a discontinuous solution for the Cauchy functional equation which has the intermediate value property is presented in the second part, along with a theorem regarding the structure of the solutions of the same equation in terms of solutions with intermediate value property.

Keywords: Intermediate value property, Cauchy functional equation.

MSC: 26A30, 39B22, 26B35, 03E75

1. Introduction

In this article we construct some unusual and unintuitive functions which have interesting properties. We will concentrate our attention on the intermediate value property. In the first part we prove the existence of functions which map any open real interval onto a certain subset of \mathbb{R} . Next we present Sierpiński's theorem which states that every function $f:\mathbb{R}\to\mathbb{R}$ can be written as the sum of two functions with the intermediate value property, and a theorem regarding the existence of a function $f:[0,1]\to[0,1]$ for which there exist non-empty sets A,B which partition the interval [0,1] with $f(A)\subset B$ and $f(B)\subset A$. In the third section we give a very simple example of a function which is a discontinuous solution for the Cauchy functional equation and has the intermediate value property. In the end we present a variant of Sierpiński's theorem for the solutions of the Cauchy functional equation.

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Definition 1.1. If $f: I \to \mathbb{R}$ is a function, and $I \subset \mathbb{R}$ is an interval, f has the intermediate value property if for any $a, b \in I$, a < b and for any λ between f(a) and f(b), there is $c \in (a, b)$ such that $f(c) = \lambda$.

In applications, one of the following equivalent definitions is easier to use:

- f has the intermediate value property if and only if f(J) is an interval for any interval $J \subset I$.
- f has the intermediate value property if and only if f([c,d]) is an interval for any $c, d \in I$, c < d.

Definition 1.2. If $f: I \to \mathbb{R}$ is a function, and $I \subset \mathbb{R}$ is an interval, f has the weak intermediate value property if $\overline{f(J)}$ is an interval, for any interval $J \subset I$.

For $x, y \in \mathbb{R}$ define $x \sim y$ if and only if $x - y \in \mathbb{Q}$. This is obviously an equivalence relation and for any $x \in \mathbb{R}$ we will denote by $[x] = \{y \in \mathbb{R} : y \sim x\}$ the equivalence class which contains x. It is obvious that $\mathbb{R} = \bigcup [x]$ and

 $y \notin [x] \Rightarrow [x] \cap [y] = \emptyset$. In the following, we denote by $\mathcal{A} = \{[x] : x \in \mathbb{R}\}$ the set of the equivalence classes, and we will find its cardinal number. In the sequel, we denote $\aleph = \operatorname{card}\mathbb{R}$.

Proposition 1.1. $\operatorname{card} A = \operatorname{card} \mathbb{R}$.

Proof. Set $C = \operatorname{card} A$. Since every equivalence class has \aleph_0 elements, taking cardinals in the relation $\mathbb{R} = \bigcup_{x \in A} [x]$, we obtain

$$\aleph = C \aleph_0 = C$$
,

since C is infinite.

2. Some strange functions with intermediate value property

We state some results about the existence of some interesting real functions which have the intermediate value property.

Theorem 2.1. There exist non-constant functions $f : \mathbb{R} \to \mathbb{R}$ which map any open interval onto a closed one.

Another surprising result is given in the following

Theorem 2.2. There exist functions $f : \mathbb{R} \to \mathbb{R}$ which have the intermediate value property and take any real value in any neighborhood of any point in \mathbb{R} .

A slight generalization is the following

Theorem 2.3. Given $T \subseteq \mathbb{R}$, there exists a function $f : \mathbb{R} \to \mathbb{R}$ such that f maps any open interval onto T.

Proof. Because $\operatorname{card} T \leq \operatorname{card} \mathbb{R} = \operatorname{card} A$, there exists a surjection $\phi : A \to T$. Considering the function $f : \mathbb{R} \to \mathbb{R}$, $f(x) = \phi([x])$ we have the requested function.

Remark 2.1. Note that if cardT > 1, any function which satisfies the condition of Theorem 2.3 is a function which has intermediate value property and is everywhere discontinuous.

If we denote $\mathcal{E} = \{f : \mathbb{R} \to \mathbb{R}\}$ and $\mathcal{D} = \{f \in \mathcal{E} : f \text{ has the intermediate value property}\}$ there are not many obvious set relations between \mathcal{E} and \mathcal{D} (apart from the obvious $\mathcal{D} \subset \mathcal{E}$). Still, if we consider for two subsets A, B of \mathcal{E} the operation $A + B = \{f + g : f \in A, g \in B\}$ we will find that $\mathcal{D} + \mathcal{D} = \mathcal{E}$. This result is due to Wacław Sierpiński.

Theorem 2.4. (Sierpiński) For any function $f : \mathbb{R} \to \mathbb{R}$ there exist two functions $f_1, f_2 : \mathbb{R} \to \mathbb{R}$ having the intermediate value property and being discontinuous at any point in \mathbb{R} such that $f = f_1 + f_2$.

The proof of Sierpiński's theorem uses the equivalence relation defined above and the set of equivalence classes \mathcal{A} . The proof is somewhat classical, and will not be included here. Proofs can be found in [4], [5]. Also, the ideas used in proving Theorem 3.3 can easily lead to the proof of Sierpiński's theorem. The proof of the above theorem inspired the following result, proposed as a problem in a Romanian mathematical contest¹⁾ in 2003: Let us define

$$\mathcal{F} = \{ f : [0,1] \to [0,1] : \text{ there exist non-empty sets } A, B \subset [0,1]$$
 with $A \cap B = \emptyset, A \cup B = [0,1], f(A) \subset B, f(B) \subset A \}.$

Study if \mathcal{F} contains continuous functions, functions which have antiderivatives, and functions which have the intermediate value property.

The answer to the first two questions is obvious. If a function $f \in \mathcal{F}$ is continuous or has antiderivatives, then the function g(x) = f(x) - x, $\forall x \in [0,1]$ has antiderivatives. It is well known that any function which has antiderivatives necessarily has the intermediate value property. Since $g(0)g(1) \leq 0$ and g has the intermediate value property, we conclude that g has at least one zero in [0,1]. This yields that f has a fixed point which contradicts $f \in \mathcal{F}$.

The third part is way harder than the first two, since in fact there exists a function $f \in \mathcal{F}$ with the intermediate value property, and the task becomes finding such an example. The fixed point argument used before does not work in the case of functions with the intermediate value property, since it

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is known that there exist functions $f:[0,1] \to [0,1]$ having the intermediate value property and without fixed points (see for example [6]).

Theorem 2.5. There exist functions $f \in \mathcal{F}$ having the intermediate value property.

Proof. We choose a bijection $\phi: \mathcal{A} \to \mathbb{R}$ and denote $Y = \phi^{-1}((\infty, 0])$, $Z = \phi^{-1}((0, \infty))$. Take $A = \{x \in [0, 1] : [x] \in Y\}$, $B = \{x \in [0, 1] : [x] \in Z\}$. A and B are disjoint and non-empty because Y and Z are disjoint and non-empty. We have $Y \cup Z = \mathcal{A}$, so $A \cup B = \{x \in [0, 1] : [x] \in \mathcal{A}\} = [0, 1]$. Because A and B contain all the elements from [0, 1] which are in the same equivalence class, A and B are dense in [0, 1].

From their definitions, $\operatorname{card} Y = \operatorname{card} Z = \operatorname{card} A = \operatorname{card} B = \aleph$. Therefore, we can find two bijections $\mu: Y \to B$ and $\nu: Z \to A$. We define the function $f: [0,1] \to [0,1]$ by

$$f(x) = \begin{cases} \mu([x]), & x \in A \\ \nu([x]), & x \in B. \end{cases}$$

From the definition of f and of the sets A, B, Y, Z we find that $f(A) \subset B$ and $f(B) \subset A$. Let's prove that f has the intermediate value property. We take I an interval contained in [0,1]. Then I intersects all the classes from \mathcal{A} (because any of these is dense in \mathbb{R}), which means that I intersects all the classes from Y and Z. Hence $f(I) = \mu(Y) \cup \nu(Z) = B \cup A = [0,1]$. Therefore $f \in \mathcal{F}$ and f has the intermediate value property. \square

From the theorem above we have the following

Corollary 2.1. If $a, b \in \mathbb{R}$, a < b then we can find functions $f : [a, b] \to [a, b]$ which have the intermediate value property and have no fixed points.

3. Cauchy functional equation and the intermediate value property

A function $f: \mathbb{R} \to \mathbb{R}$ satisfies the Cauchy functional equation if

(C)
$$f(x+y) = f(x) + f(y)$$

holds for any $x, y \in \mathbb{R}$.

Here are a few facts about the Cauchy functional equation:

- i) A function which satisfies (C) also satisfies $f(qx) = qf(x), \forall q \in \mathbb{Q}, \forall x \in \mathbb{R}.$
- ii) Any function of the form f(x) = ax, $a \in \mathbb{R}$, satisfies the equation (C). We will call these functions the *trivial solutions* of equation (C). It is well known that any continuous solution of the equation (C) is trivial.
- iii) If we consider \mathbb{R} as vector space over \mathbb{Q} , then, according to (C) and i), f is a linear map. This implies that f is well and uniquely defined if we know its values on a \mathbb{Q} -basis of \mathbb{R} .

The proof of the above facts is straightforward, and for any details we refer the reader to [2], pg. 193. The next result allows us to talk about the nontrivial solutions of (C).

Proposition 3.1. There exist nontrivial solutions of the equation (C).

Proof. Using iii) we can take a basis \mathcal{B} which contains 1 and consider f(1) = 1, f(b) = 0, $\forall b \in \mathcal{B} \setminus \{1\}$. Thus f(x) will be the coefficient of 1 in the representation of x in the basis \mathcal{B} . Because $f(\mathbb{R}) = \mathbb{Q}$, f is not a trivial solution for (C).

Once we established the existence of nontrivial solutions for (C), we can give the following theorem which states that the nontrivial solutions of the Cauchy functional equation have an unusual graph:

Theorem 3.1. If f is a nontrivial solution for (C), then its graph

$$G_f = \{(x, y) \in \mathbb{R}^2 : y = f(x)\}$$

is everywhere dense in \mathbb{R}^2 .

Proof. Assume that f is a nontrivial solution of (C) such that G_f is not dense in \mathbb{R}^2 . Then there exist $a, b, c, d \in \mathbb{R}$ such that $D = (a, b) \times (c, d)$ and $D \cap G_f = \emptyset$. We prove now that at least one of the following is true:

- i) $f(x) \le c$, $\forall x \in (a, b)$;
- ii) $f(x) \ge d, \ \forall x \in (a, b).$

Assume that there exist $x, y \in (a, b)$ such that $f(x) \leq c$ and $f(y) \geq d$. Then there exist $q, r \in \mathbb{Q}_+$ with q + r = 1 such that

$$f(qx + ry) = qf(x) + rf(y) \in (c, d),$$

because $[0,1] \cap \mathbb{Q} \ni t \mapsto (1-t)f(x) + tf(y)$ maps densely into $[f(x), f(y)] \supset (c,d)$. This contradicts the fact that $D \cap G_f = \emptyset$.

Without loss of generality assume that i) holds. There exist $\delta > 0$ and $h \in \mathbb{R}$ such that $(-\delta, \delta) + h \subset (a, b)$. Using the additivity of the function f and i) we obtain that f has an upper bound on $(-\delta, \delta)$. Because f(x) = -f(-x), for every $x \in \mathbb{R}$ we conclude that f is bounded on $(-\delta, \delta)$.

Because of the additivity, continuity in 0 is equivalent to global continuity, therefore f is not continuous in 0. Then there exists a sequence (y_n) which tends to 0 such that $f(y_n) \to \ell \in (0, \infty]$ (if $\ell < 0$, then replace (y_n) by $(-y_n)$). Because almost all terms of the sequence are in $(-\delta, \delta)$, we deduce that $(f(y_n))$ is bounded. There exists n_0 with the property that $f(y_n) > \min\{\ell/2, 1\}$ whenever $n \ge n_0$. Take $m \in \mathbb{N}$. Then there exists an integer $k_m \ge \max\{n_0, k_{m-1}\}$ such that $|my_{k_m}| < \delta$. For k_m we have $f(my_{k_m}) = mf(y_{k_m}) > \frac{ml}{2}$. This procedure builds a subsequence (y_{k_m}) of (y_n) for which $f(y_{k_m}) \to \infty$, which contradicts the fact that f is bounded on $(-\delta, \delta)$.

Remark 3.1. We can see from the results above that the solutions of the equation (C) have a common property: If f is a solution for (C), then f has the *weak intermediate value property*, that is, $\overline{f(J)}$ is an interval whenever $J \subset I$ is an interval.

Thinking about the connection between the solutions of the Cauchy functional equation and the intermediate value property, we may ask a few questions:

- 1) Does every solution of the Cauchy functional equation have the intermediate value property?
 - Answer: No. An example occurred in the proof of Theorem 3.1.
- 2) Since continuity forces a solution to be trivial, we may ask if the intermediate value property forces a solution to be trivial.

 Answer: No. An example can be found in the next theorem.

Theorem 3.2. There exist nontrivial solutions for equation (C) which have the intermediate value property.

Proof. We use iii) and choose a basis \mathcal{B} of \mathbb{R} over \mathbb{Q} which contains 1. Take a bijection $\phi : \mathcal{B} \setminus \{1\} \to \mathbb{R}^*$, and then define f(1) = 0 and $f(b) = \phi(b)$, $\forall b \in \mathcal{B} \setminus \{1\}$.

It is clear that f(q) = 0, $\forall q \in \mathbb{Q}$. Considering the equivalence relation \sim we get that $x \in [y] \Rightarrow f(x) = f(y) + f(x - y) = f(y)$. Let $y \in \mathbb{R}$. Then we can find $b \in \mathcal{B}$ such that $f(b) = \phi(b) = y$. We take $b_0 \in [b] \cap I$ which is non-empty. We have $f(b_0) = f(b) = y$, so $y \in f(I)$, and because y was chosen arbitrarily, it follows that $f(I) = \mathbb{R}$. Therefore f has the intermediate value property. We see that $f(\mathbb{Q}) = \{0\}$ and $f(\mathbb{R}) \neq \{0\}$, which proves that f is a nontrivial solution for f(C).

The example in the last theorem gives us a solution of the Cauchy functional equation which is non-trivial, has the intermediate value property and is surjective. The next result provides an interesting connection between these concepts.

Proposition 3.2. If f is a solution of the Cauchy functional equation which is surjective but not injective, then f has the intermediate value property.

Proof. First note that f must be non-trivial. If f would be trivial, then f(x) = cx for some $c \in \mathbb{R}$. The hypothesis f surjective proves that $c \neq 0$, but then f is injective, a contradiction.

Since f is not injective, there exists $b \neq 0$ such that f(b) = 0, and using the properties of f we have that f(qb) = 0 for every $q \in \mathbb{Q}$.

Pick an interval $I \subset \mathbb{R}$ and a value $y_0 \in \mathbb{R}$. Since f is surjective, there exists $x_0 \in \mathbb{R}$ such that $f(x_0) = y_0$. Since the set $\{x_0 + bq : q \in \mathbb{Q}\}$ is dense in \mathbb{R} , there exists q_0 such that $x_0 + bq_0 \in I$. Therefore $f(x_0 + bq_0) = f(x_0) = y_0$ and $y_0 \in f(I)$. This proves that $f(I) = \mathbb{R}$. Since this happens for every interval I, it follows that f has the intermediate value property. \square

If we denote

$$\mathcal{E}_C = \{ f : \mathbb{R} \to \mathbb{R} : f \text{ is a solution of (C)} \}$$

and

$$\mathcal{D}_C = \{ f \in \mathcal{E}_C : f \text{ has the intermediate value property} \},$$

then an analogous result to the Sierpiński theorem holds, namely $\mathcal{D}_C + \mathcal{D}_C = \mathcal{E}_C$. The theorem below can be found in [3], problem P.3.23, pg. 106, and was pointed out to me by the authors. The solution presented here is a simplified version of the solution given in the reference.

Theorem 3.3. For every solution f of the Cauchy functional equation there exist two non-trivial solutions f_1, f_2 of the same equation such that f_1 and f_2 have the intermediate value property and $f = f_1 + f_2$.

Proof. Consider a \mathbb{Q} -basis \mathcal{B} of \mathbb{R} and $b_1, b_2 \in \mathcal{B}$. Since $\operatorname{card}(\mathcal{B} \setminus \{b_1, b_2\}) = \operatorname{card}\mathbb{R}$ there exists a bijection $g : \mathbb{R} \to B \setminus \{b_1, b_2\}$. Set $A = g((-\infty, 0))$ and $C = g([0, \infty))$. Therefore we have partitioned $B \setminus \{b_1, b_2\}$ into two uncountable sets A and C. This allows us to construct another two bijections $g_1 : A \to \mathbb{R}$ and $g_2 : C \to \mathbb{R}$.

Now we can define two functions f_1, f_2 with the required properties. As we have already noticed, a solution of the Cauchy functional equation is well and uniquely defined if we know the values of the solution on a \mathbb{Q} -basis of \mathbb{R} . We can define f_1 and f_2 by their values on \mathcal{B} as follows:

$$f_1(b) = \begin{cases} 0, & b = b_1 \\ f(b_2), & b = b_2 \\ g_1(b), & b \in A \\ f(b) - g_2(b), & b \in C \end{cases}$$

and

$$f_2(b) = \begin{cases} f(b_1), & b = b_1 \\ 0, & b = b_2 \\ f(b) - g_1(b), & b \in A \\ g_2(b), & b \in C. \end{cases}$$

Note that f_1, f_2 are solutions of the Cauchy functional equation. Moreover, it is easy to see that $f_1(b) + f_2(b) = f(b)$ for every $b \in \mathcal{B}$, which implies $f_1 + f_2 = f$.

Since g_1 is a bijection from A to \mathbb{R} it follows that f_1 is surjective, and because $f(b_1) = 0$, $b_1 \neq 0$ we see that f_1 is not injective. Using Proposition 3.2 we conclude that f_1 is nontrivial and has the intermediate value property. \Box

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Arithmetical Properties of the Image of a Polynomial with Integer Coefficients

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Abstract. In this article we present some results on the set of prime divisors of the numbers in the image of a polynomial with integer coefficients, and we look at the image of such polynomials restricted to the set of prime numbers.

Keywords: Polynomials with integer coefficients.

MSC: 11C08, 11T06, 13B25

In the first part of this article we present some results on the set of prime divisors of the numbers in the image of a polynomial, which are classical but worthy of being noted. In the second section, which is our main contribution, we look at the image of the polynomials restricted to the set of prime numbers.

The most famous problem motivating the study of the set of prime divisors of the numbers in the image of a polynomial is a conjecture that states that if we have given an irreducible polynomial with integer coefficients and the greatest common divisor of the numbers in the set is 1, then this set must contain at least one prime number. This conjecture is due to Bunyakovsky. Schinzel generalized the conjecture of Bunyakovsky to a finite number of polynomials, asking if they could take simultaneously prime values.

An interesting illustrative example of a connected problem with this one is the famous Euler polynomial $n^2 + n + 41$ which takes prime values for n = 0, ..., 39. It is natural to ask whether for arbitrary N we could find a

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polynomial which takes prime values for at least N consecutive values. This is also a conjecture.

1. Schur's Lemma and connected results

We define for a polynomial $f \in \mathbb{Z}[X]$ the following sets:

$$\mathbb{P}(f) = \{ p \text{ prime} \mid \exists n \in \mathbb{N}^*, p \mid f(n) \}$$

and

$$\mathbf{P}(f) = \{ p \text{ prime} \mid \exists q \in \mathbb{N}^*, q \text{ prime}, p \mid f(q) \}.$$

Note that $\mathbf{P}(f) \subset \mathbb{P}(f)$.

It is well-known that for $f \in \mathbb{Z}[X]$ we have $a - b \mid f(a) - f(b)$, for any $a, b \in \mathbb{Z}$, and we refer to as the "fundamental lemma".

We begin with a simple result.

Proposition 1.1. For $f \in \mathbb{Z}[X]$ a non-constant polynomial, we have

$$\mathbb{P}(f) = \mathbf{P}(f).$$

Proof. Let $p \in \mathbb{P}(f)$ and $p \nmid f(0)$. Then there exists $n \in \mathbb{N}$ with (n,p) = 1 and $p \mid f(n)$. According to Dirichlet's theorem, the arithmetic progression n + pr, with $r \in \mathbb{N}^*$, contains infinitely many primes. Let q be a prime from this progression. Then, using the "fundamental lemma", we have $p \mid f(q)$, so $p \in \mathbf{P}(f)$. For $p \mid f(0)$, it follows $p \mid f(p)$. Thus $\mathbb{P}(f) = \mathbf{P}(f)$.

We proceed with the first classical result due to Schur.

Theorem 1.1. (Schur's Lemma) For $f \in \mathbb{Z}[X]$ a non-constant polynomial, $\mathbb{P}(f)$ is an infinite set.

Proof. We assume that $\mathbb{P}(f)$ is finite and let $\{p_1, \ldots, p_k\}$ denote its elements. We first note that $f(0) \neq 0$, otherwise $X \mid f(X)$, and thus $p \mid f(p)$ for any prime number p, a contradiction with our assumption.

Let $f(X) = a_n X^n + \cdots + a_1 X + a_0$. We look at the value of f on numbers of the type $Ma_0p_1\cdots p_k$. We observe that

$$f(Ma_0p_1\cdots p_k) = a_0[a_nM^na_0^{n-1}(p_1\cdots p_k)^n + \cdots + a_1Mp_1\cdots p_k + 1] = a_0t,$$

where $t \equiv 1 \pmod{p_1 p_2 \cdots p_k}$. If $t \neq 1$, then there is a prime q with $q \notin \{p_1, \ldots, p_k\}$ and $q \mid f(Ma_0p_1 \cdots p_k)$ for some M, a contradiction. Thus $f(Ma_0p_1 \cdots p_k) = a_0$ for any M. It follows that $f - a_0$ has infinitely many roots, so it is the zero polynomial, which leads to f constant, a contradiction with the hypothesis.

Since we have proven that $\mathbb{P}(f)$ is infinite, we can ask whether it could be the whole set of prime numbers. This obviously holds for linear polynomials. We can prove that these are the only irreducible polynomials for which this assertion holds.

Theorem 1.2. The only irreducible polynomials $f \in \mathbb{Z}[X]$ for which $\mathbb{P}(f)$ contains all the primes, except a finite number, are the linear ones.

Proof. A celebrated result, due to Frobenius (see [1]), states that the density of primes p for which f has a given decomposition of type n_1, n_2, \ldots, n_t over \mathbb{F}_p exists and is equal to $\frac{1}{|G|}$ times the number of $\sigma \in G$ with cycle pattern n_1, \ldots, n_t . (Here we denoted by G the Galois group of the polynomial f, which can be identified with a group of permutations of the set X of roots of f.) In particular, the density of primes where f has a root, i.e. a factor of degree 1, equals $\frac{1}{|G|}$ times the number of elements of G that have at least one cycle of length 1, i.e. a fixed point. By the hypothesis this density is equal to 1, so all elements of G must have a fixed point.

We shall prove that this is not possible for $\deg(f) \geq 2$. In order to prove this we make use of Burnside's lemma (see [2]), which states that if X is a finite G-set, and $|X^g|$ is the number of elements of X fixed by g, then the number of G-orbits of X is equal to $\frac{1}{|G|} \sum_{g \in G} |X^g|$. A corollary of this is

that if X is a finite transitive set with |X|>1, then there is $g\in G$ with $|X^g|=0$. The statement is immediate, since the number of G-orbits is 1, so $|G|=\sum_{g\in G}|X^g|$. We note that $|X^e|=|X|>1$, so if for every $g\neq e$ we would

have $|X^g| \ge 1$, then the number in the right-hand side would be too large.

We apply this to the case of the set X of roots of the polynomial f, and G taken as the Galois group of f. It follows that for $\deg(f) \geq 2$, or equivalently $|X| \geq 2$, since f has no multiple roots, there is an automorphism $\sigma \in G$ with no fixed points. This contradicts our hypothesis. \square

The following result extends Schur's lemma to an arbitrary number of polynomials.

Theorem 1.3. If $f_1, \ldots, f_n \in \mathbb{Z}[X]$ are non-constant polynomials, then $\bigcap_{i=1}^n \mathbb{P}(f_i)$ is an infinite set.

Proof. First of all let us prove that there exists $z \in \mathbb{C}$ an algebraic number and the polynomials $h_1, h_2, \ldots, h_n \in \mathbb{Q}[X]$ such that $f_i(h_i(z)) = 0, \forall i = 1, \ldots, n$.

To prove this claim, for each f_i we take x_i one of its roots. The field extension $\mathbb{Q} \hookrightarrow \mathbb{Q}(x_1, x_2, \dots, x_n)$ is finite and separable. We deduce, from the primitive element theorem, that there exists $z \in \mathbb{C}$ with $\mathbb{Q}(z) = \mathbb{Q}(x_1, x_2, \dots, x_n)$. Thus we can find $h_1, h_2, \dots, h_n \in \mathbb{Q}[X]$ such that $h_i(z) = x_i$, and thus $f_i(h_i(z)) = f_i(x_i) = 0$.

We note that for each h_i there is $N_i \in \mathbb{Z}^*$ such that $N_i h_i \in \mathbb{Z}[X]$. Thus the polynomials $N_i^{d_i} f \circ h_i$ have integer coefficients, where d_i is the degree of f_i , $i = 1, \ldots, n$.

Since all these polynomials have in common the root z which is an algebraic number, each of the polynomials $f \circ h_i$ is divisible by the minimal polynomial of z, denoted by g. We know that $g \in \mathbb{Q}[X]$, thus we consider $M \in \mathbb{Z}^*$ such that $Mg \in \mathbb{Z}[X]$.

We observe that $Mg \mid MN_i^{d_i} f \circ h_i$, $\forall i = 1, \ldots, n$. Since Mg is a non-constant polynomial with integer coefficients, from Schur's lemma we know that $\mathbb{P}(Mg)$ is infinite. Now the set of prime divisors of the number $M\prod_{i=1}^n N_i$ is finite, and thus we deduce that $\mathbb{P}(Mg) \subset \mathbb{P}(f_i)$, $\forall i = 1, \ldots, n$, except a finite number of primes.

We conclude that $\mathbb{P}(Mg) \subset \bigcap_{i=1}^{n} \mathbb{P}(f_i)$, except a finite set, and thus the theorem is proved.

2. The image of a polynomial restricted to prime numbers

In this section we present two results about the number of prime divisors and the exponent of a prime in numbers of the type f(p), with p prime.

Theorem 2.1. The only polynomials $f \in \mathbb{Z}[X]$ for which there exists $k \in \mathbb{N}^*$ such that for any prime number q, f(q) has at most k distinct prime divisors, are $f(X) = cX^i$, where $c \in \mathbb{Z}^*$ and $i \in \mathbb{N}^*$.

Proof. Let us prove that f(0) = 0. We proceed by contradiction and assume $f(0) \neq 0$.

We prove by induction on $j \in \mathbb{N}^*$ the following statement: there is a prime p > |f(0)| such that f(p) has at least j distinct prime divisors.

For j = 1 there exists a prime $p_1 > |f(0)|$ such that p_1 is not a root of the polynomial $f^2 - 1$, since f is non-constant. Then p_1 satisfies our statement.

Now, for $j \to j+1$, let p_j be a prime with the property $p_j > |f(0)|$ and $f(p_j)$ has at least j distinct prime divisors. If $f(p_j)$ has at least j+1 distinct prime divisors, then we choose $p_{j+1} = p_j$. Otherwise, let us notice that $(p_j, f(p_j)) = 1$ since from the "fundamental lemma" we have $f(p_j) \equiv f(0)$ (mod p_j) and the conclusion follows since p_j is prime and greater that |f(0)|. According to Dirichlet's theorem, there are infinitely many primes in the arithmetic progression $rf^2(p_j) + p_j$. Let $p_{j+1} = sf^2(p_j) + p_j$ be such a prime. From the "fundamental lemma" we have that $f(p_{j+1}) \equiv f(p_j)$ (mod $f^2(p_j)$) and thus there is t such that $f(p_{j+1}) = f(p_j)(1 + tf(p_j))$. From this it is obvious that $f(p_{j+1})$ has at least one prime divisor more than $f(p_j)$. Since

 $f(p_j)$ has j distinct prime divisors it follows that $f(p_{j+1})$ has at least j+1 prime factors.

Thus the statement is proved and we get that $f(0) \neq 0$ is false. This implies f(0) = 0, so $f(X) = X^i g(X)$ with $g(0) \neq 0$, and if g would be nonconstant, arguing the same way as above, we obtain again a contradiction.

We can now conclude that the only possibility is $f(X) = cX^i$ with $i \in \mathbb{N}^*$ and $c \in \mathbb{Z}^*$.

Theorem 2.2. The polynomials $f \in \mathbb{Z}[X]$ such that f(p) is k-th power free for all primes p, where $k \geq 2$ is an integer, are dX^i , where $1 \leq i < k$, and every prime factor of d occurs in its prime factors decomposition at a power less than or equal to k - i - 1.

Proof. First of all let $f = g_1 \cdots g_r$ be the decomposition of f in irreducible factors over $\mathbb{Z}[X]$. It follows from the hypothesis that g_1, \ldots, g_r satisfy the condition that they are k-th power free on prime values. Thus we can assume that f is a nonconstant irreducible polynomial.

Next let us prove that f(0) = 0. Assume the contrary, $f(0) \neq 0$.

Since $\deg(f') < \deg(f)$ and f is irreducible over $\mathbb{Q}[X]$, it follows that (f', f) = 1, and thus there are polynomials $g, h \in \mathbb{Q}[X]$ such that f'g+fh = 1. Now there is $c \in \mathbb{Z}$ such that cg and ch are both polynomials in $\mathbb{Z}[X]$, thus there are $g_1, h_1 \in \mathbb{Z}[X]$ with

$$f'g_1 + fh_1 = c. (1)$$

From Schur's lemma we can choose infinitely many primes q such that there is p with p > |c|, p > |f(0)|, and $p^a | f(q)$, $1 \le a < k$. We know from Taylor expansion for polynomials that

$$f(q+tp^a) = f(q) + f'(q) \cdot tp^a + f''(q) \cdot \frac{(tp^a)^2}{2!} + \dots \equiv f(q) + f'(q) \cdot tp^a \pmod{p^{a+1}}.$$

If we have $p \mid f'(q)$, then from (1) we get $p \mid c$, a contradiction with p > |c|. Thus we can pick t with the property that $f(q) + f'(q) \cdot tp^a \equiv 0 \pmod{p^{a+1}}$, so $p^{a+1} \mid f(q+tp^a)$. Since $f(0) \neq 0$, we get $(q+tp^a, p^{a+1}) = 1$. Assuming the contrary, it would follow that p = q, and this would imply $p \mid f(q) = f(p)$, thus $p \mid f(0)$, a contradiction with the choice p > |f(0)|. So $(q + tp^a, p^{a+1}) = 1$ and by Dirichlet's theorem there is a prime m in the arithmetic progression $p^{a+1} + q + tp^a$ with $m \nmid f(0)$.

We have found a prime m such that $p^{a+1} \mid f(m)$. We can repeat the same argument in order to increase the power of p and finally reach a contradiction with the fact that the exponent of p is bounded by k.

Thus f(0) = 0 and since f is irreducible it follows that $f = \pm X$. We can conclude from here that the only required polynomials are of the form dX^i with $1 \le i < k$ and every prime factor of d occurs at a power less than k - i - 1.

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Seria lui Euler

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Abstract. The purpose of this note is to present one of the most celebrated problems of the XVII-th century, known as the "Basel Problem", i.e. the computation of the sum of the series $\sum_{n\geq 1} \frac{1}{n^2}$. The first part of

the paper contains the "history" of the problem, including Euler's original approach and some further developments, e.g. the connections with the Prime Number Theorem. In the second part, few rigorous "modern solutions" are presented.

Keywords: Euler series, Riemann zeta function.

MSC: 40A05, 97I30

Calculele implicând sume infinite au apărut încă din antichitate. Paradoxul dihotomiei al lui Zenon (care conduce la seria geometrică de rație $\frac{1}{2}$) sau aria mărginită de parabolă și de o secantă a ei (calculată de Arhimede folosind suma seriei geometrice cu rația $\frac{1}{4}$) sunt exemple celebre. În secolul al XIV-lea, Nicolas Oresme a arătat divergența seriei armonice, iar ulterior, în secolul al XVII-lea, Gregory, Newton, Leibniz ș.a. au rezolvat probleme devenite clasice (de exemplu, seria lui Leibniz: $\sum_{n\geq 1} \frac{(-1)^{n-1}}{2n-1} = \frac{\pi}{4}$). Desigur,

demonstrațiile nu întruneau standardele actuale de rigoare, lucru explicabil ținând cont de lipsa unor definiții riguroase pentru noțiunile fundamentale ale analizei matematice: convergență, limită, derivată, integrală, convergență uniformă etc.

În această notă vrem să ilustrăm dificultățile, dar și implicațiile profunde ale unor probleme ridicate de teoria seriilor. Vom face acest lucru prezentând o problemă celebră: calculul sumei seriei lui Euler

$$\sum_{n \ge 1} \frac{1}{n^2} = \frac{\pi^2}{6}$$

(numită, datorită fraților Jakob și Johann Bernoulli, "problema de la Basel").

Textul care urmează are caracter elementar și nu prezintă întreaga complexitate a consecințelor care au avut ca punct de plecare problema de la

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Basel. Scopul este de a ilustra câteva din subtilitățile pe care le ridică teoria seriilor și de a prezenta o parte din ideile și raționamentele care l-au condus pe Euler la rezolvarea problemei. În plus, contactul cu metodele folosite de marii clasici ai matematicii poate avea astăzi valoare didactică, în sensul ideilor lui Courant și Robbins din prefața la [2].

Revenim acum la seria lui Euler. Problema pare a fi fost enunțată pentru prima dată în 1644 de Pietro Mengoli (acesta a calculat în 1650 suma seriei armonice alternate, $\sum_{n\geq 1} \frac{(-1)^n}{n} = \ln 2$) și aproape toți marii matemati-

cieni ai vremii au încercat să o rezolve (printre alţii: Wallis în 1655, Leibniz, Jakob şi Johann Bernoulli după 1691), ajungând cea mai cunoscută problemă a timpului respectiv. În anul 1734, Euler publică rezultatul (dând trei demonstraţii), după ce, în prealabil, începând cu 1730, obţinuse aproximări din ce în ce mai bune ale sumei seriei (6 zecimale exacte în 1731, 20 de zecimale exacte în 1733). Într-o serie de articole ulterioare (până în 1748), Euler a reluat problema, publicând mai multe soluţii, extinzând o serie de rezultate şi îmbunătăţind rigoarea argumentelor. În continuare vom prezenta ideile lui Euler, urmate şi de soluţii riguroase conforme cu standardele actuale.

Convergența seriei este asigurată de majorarea:

$$\sum_{n\geq 1} \frac{1}{n^2} \le 1 + \sum_{n\geq 2} \frac{1}{n(n-1)} = 1 + \sum_{n\geq 2} \left(\frac{1}{n-1} - \frac{1}{n} \right) = 2.$$

Vom nota în continuare cu S suma seriei lui Euler.

APROXIMAREA SUMEI

Trebuie observat că o primă dificultate a problemei constă în faptul că seria $\sum_{n\geq 1} \frac{1}{n^2}$ converge foarte încet, deci nu se pot obţine aproximări ale sumei adunând un număr acceptabil de termeni. Mai precis, din inegalitățile

$$\frac{1}{k} - \frac{1}{k+1} = \frac{1}{k(k+1)} < \frac{1}{k^2} < \frac{1}{(k-1)k} = \frac{1}{k-1} - \frac{1}{k}, \ k = 2, 3, \dots,$$

obținem următoarea evaluare a restului seriei:

$$\frac{1}{m+1} < \sum_{n>m+1} \frac{1}{n^2} < \frac{1}{m}, \ m = 1, 2, 3, \dots$$

De aici rezultă că pentru a calcula primele 6 zecimale exacte ale sumei seriei trebuie însumați cel puțin primii 10^6 termeni. Pentru a obține aproximări cât mai bune ale sumei, Euler a construit o serie care converge rapid la

aceeași sumă ca și $\sum_{n\geq 1} \frac{1}{n^2}$. Seria obținută de Euler este

$$\ln^2 2 + 2\sum_{n>1} \frac{1}{n^2 \cdot 2^n}.$$
 (1)

Pentru aproximarea lui ln 2 s-a folosit seria

$$\ln 2 = \sum_{n>1} \frac{1}{n \cdot 2^n},$$

obținută din seria de puteri a funcției $-\ln(1-x)$ pentru $x=2^{-1}$. În acest fel Euler a obținut valoarea aproximativă cu 6 zecimale exacte: $\mathcal{S} \approx 1,644944$.

Nu intrăm aici în detaliile descoperirii de către Euler a seriei (1); pe scurt, a considerat seria de puteri $\sum_{n\geq 1} \frac{x^n}{n^2}$, $|x|\leq 1$ (de fapt funcția generatoare

a şirului $\frac{1}{n^2}$). Suma acestei serii este funcţia dilogaritmică, notată Li₂(x); evident, Li₂(1) = S. Are loc următoarea reprezentare integrală:

$$\operatorname{Li}_{2}(x) = \int_{0}^{x} -\frac{\ln(1-t)}{t} dt.$$

Pentru x = 1, rezultă

$$\operatorname{Li}_{2}(1) = \int_{0}^{s} -\frac{\ln(1-t)}{t} dt + \int_{s}^{1} -\frac{\ln(1-u)}{u} du.$$

De aici, schimbând în a doua integrală variabila 1-u=y și aplicând formula de integrare prin părți, se obține ecuația funcțională

$$\text{Li}_2(x) + \text{Li}_2(1-x) = -\ln x \cdot \ln(1-x) + \text{Li}_2(1), |x| < 1.$$

Pentru $x=2^{-1}$, rezultă

$$S = \ln^2 2 + 2 \sum_{n \ge 1} \frac{1}{n^2 \cdot 2^n}.$$

METODELE LUI EULER PENTRU CALCULUL SUMEI

În continuare vom prezenta câteva din soluțiile propuse de Euler. Ideea lui Euler a fost să extrapoleze relații între rădăcinile și coeficienții unui polinom la serii de puteri. În legătură cu utilizarea metodei analogiei în matematică recomandăm [4].

Prima soluție (care are include și un raționament geometric) pe care Euler o prezintă în articolul din 1734 este descrisă în detaliu în [6].

Vom începe însă cu a treia soluție din acel articol. Fie P un polinom de gradul 2n cu coeficienți reali, având numai termeni de grad par, scris sub forma

$$P(x) = a_0 - a_1 x^2 + a_2 x^4 + \dots + (-1)^n a_n x^{2n}.$$

Presupunem că toate rădăcinile $x_1, -x_1, x_2, -x_2, \ldots, x_n, -x_n$ ale polinomului P sunt reale, nenule și simple. Din relațiile dintre rădăcini și coeficienți rezultă

$$\sum_{k=1}^{n} \frac{1}{x_k^2} = \frac{a_1}{a_0}.$$
 (2)

În continuare, Euler face o analogie între acest rezultat din teoria polinoamelor și seria de puteri (pare) asociate funcției $\frac{\sin x}{x}$:

$$\frac{\sin x}{x} = 1 - \frac{1}{3!}x^2 + \frac{1}{5!}x^4 - \cdots$$

și extrapolează (fără o justificare riguroasă) formula (2) în acest caz. Soluțiile ecuației $\frac{\sin x}{x}=0$ sunt $\pi,-\pi,2\pi,-2\pi,\dots$ și deci din (2) rezultă

$$\sum_{n>1} \frac{1}{(n\pi)^2} = \frac{1}{3!},$$

ceea ce încheie demonstrația.

Desigur, Euler era conștient de punctele slabe ale raționamentelor sale: nu toate rezultatele adevărate pentru polinoame sunt adevărate pentru serii de puteri, și, în plus, nu se știa în acel moment dacă $n\pi, n \in \mathbb{Z}$, sunt singurele zerouri ale funcției sinus. Totuși, Euler era sigur că rezultatul este corect pentru că el concorda cu aproximările obținute anterior (folosind seria (1)). În plus, el verificase proprietăți de tipul (2) și pentru alte serii de puteri utilizate în calculul unor sume infinite. Trebuie totuși menționat că există serii de puteri care nu satisfac relații de tipul (2). Un exemplu simplu în acest sens este dat de seria geometrică. Fie funcția

$$f(x) = 2 - \frac{1}{1 - x} = 1 - x - x^2 - x^3 - \dots, |x| < 1.$$

Ecuaţia f(x) = 0 are o singură soluţie: $x = 2^{-1}$. Pe de altă parte, dacă încercăm să extrapolăm formula pentru suma inverselor rădăcinilor unui polinom (aceasta este în fapt relaţia (2)) la seria de puteri a funcţiei f, obţinem o contradicţie: 2 = 1.

Prezentăm acum o altă soluție (dată tot în articolul din 1734) care i-a permis ulterior lui Euler să obțină generalizări și alte rezultate interesante. Fie P un polinom de gradul n având rădăcini nenule (eventual multiple)

 x_1, x_2, \ldots, x_n pe care-l scriem sub forma

$$P(x) = \left(1 - \frac{x}{x_1}\right) \left(1 - \frac{x}{x_2}\right) \cdots \left(1 - \frac{x}{x_n}\right).$$

Atunci, dacă polinomul P are forma canonică

$$P(x) = a_0 + a_1 x + a_2 x^2 + \dots + a_n x^n,$$

rezultă

$$a_{0} = 1,$$

$$\frac{1}{x_{1}} + \frac{1}{x_{2}} + \dots + \frac{1}{x_{n}} = -a_{1},$$

$$\frac{1}{x_{1}^{2}} + \frac{1}{x_{2}^{2}} + \dots + \frac{1}{x_{n}^{2}} = a_{1}^{2} - 2a_{2},$$

$$\frac{1}{x_{1}^{3}} + \frac{1}{x_{2}^{3}} + \dots + \frac{1}{x_{n}^{3}} = -a_{1}^{3} - 3a_{1}a_{2} - 3a_{3},$$

$$(3)$$

$$\frac{1}{x_{1}^{3}} + \frac{1}{x_{2}^{3}} + \dots + \frac{1}{x_{n}^{3}} = -a_{1}^{3} - 3a_{1}a_{2} - 3a_{3},$$

Euler a extrapolat (fără justificare riguroasă) acest rezultat de la polinoame la seria de puteri a funcției $1 - \sin x$:

$$1 - \sin x = 1 - \sum_{n \ge 0} \frac{(-1)^n}{(2n+1)!} x^{2n+1} = 1 - x + \frac{x^3}{3!} + \dots, \ \forall x \in \mathbb{R}.$$

Funcția $1 - \sin x$ se anulează în

$$\frac{\pi}{2}, -\frac{3\pi}{2}, \frac{5\pi}{2}, -\frac{7\pi}{2}, \dots$$

În plus, toate aceste rădăcini sunt duble (aici iarăși se extrapolează noțiuni de la polinoame la serii de puteri).

Aplicând acum relația (3) seriei de puteri a funcției $1 - \sin x$, Euler regăsește rezultatul lui Leibniz:

$$\frac{4}{\pi} \sum_{n>1} \frac{(-1)^{n-1}}{2n-1} = 1.$$

În același mod, din relația (4), rezultă

$$\frac{8}{\pi^2} \sum_{n \ge 1} \frac{1}{(2n-1)^2} = 1.$$

Pentru a încheia demonstrația mai este nevoie de următoarea observație simplă:

$$\sum_{n>1} \frac{1}{(2n)^2} = \frac{1}{4} \sum_{n>1} \frac{1}{n^2} = \frac{1}{4} \mathcal{S}.$$

Rezultă că

$$S = \frac{4}{3} \sum_{n>1} \frac{1}{(2n-1)^2} = \frac{4}{3} \cdot \frac{\pi^2}{8} = \frac{\pi^2}{6}.$$

Dacă introducem acum funcția zeta a lui Riemann,

$$\zeta(s) = \sum_{n \ge 1} \frac{1}{n^s}, s \in \mathbb{C}, s = \sigma + it,$$

definită de Euler pentru s natural, prelungită de Chebyshev la numere reale s>1 și extinsă (prin prelungire analitică) de Riemann în 1859 la numere complexe, rezultatul de mai sus se scrie

$$\zeta(2) = \mathcal{S} = \frac{\pi^2}{6}.$$

Tot cu metoda de mai sus, rezultă

$$\zeta(4) = \sum_{n>1} \frac{1}{n^4} = \frac{\pi^4}{90}.$$

Continuând raționamentele, Euler a reuşit să calculeze valorile funcției ζ pentru orice număr natural par, exprimându-le cu ajutorul numerelor lui Bernoulli (introduse mai înainte de Jakob Bernoulli și publicate postum în 1713):

$$\zeta(2k) = \frac{(-1)^{k-1}2^{2k-1}B_{2k}}{(2k)!} \cdot \pi^{2k}, \ k = 1, 2, \dots$$

Euler este cel care, cu ocazia publicării acestei formule, a propus denumirea de "numerele lui Bernoulli". Nu intrăm în detalii, doar reamintim o definiție elementară a numerelor lui Bernoulli (notate B_k):

$$\sum_{k=1}^{n} k^{m} = \frac{1}{m+1} \sum_{k=0}^{m} C_{m+1}^{k} \cdot B_{k} \cdot n^{m+1-k}, \ m, n = 1, 2, 3, \dots$$

În anul 1737, Euler demonstrează formula care face legătura între numerele prime și funcția ζ :

$$\sum_{n \ge 1} \frac{1}{n^s} = \prod_{n \text{ prim}} \frac{1}{1 - p^{-s}}.$$

In scopul estimării numărului numerelor prime mai mici decât un număr dat x (număr notat $\pi(x)$), în 1859, Bernhard Riemann prelungește funcția ζ la întreg planul complex și demonstrează că "zerourile netriviale" ale funcției ζ se găsesc în "banda critică" $0 \le \sigma \le 1$ și sunt poziționate simetric față de axa reală și față de "axa critică" $\sigma = \frac{1}{2}$ (vezi [5]). Reamintim că "zerourile triviale" ale funcției ζ sunt numerele negative pare. Tot în articolul amintit, Riemann face celebra conjectură cu privire la "zerourile netriviale" ale funcției ζ : acestea sunt toate pe axa critică $\sigma = \frac{1}{2}$. Afirmația este încă

nedemonstrată, ea constituind probabil cea mai celebră problemă ce își așteaptă rezolvarea. Zerourile netriviale al e funcției zeta sunt legate de repartiția numerelor prime.

În 1896, Hadamard şi de la Valleé-Poussin au demonstrat (în mod independent) legea de repartiție asimptotică a numerelor prime (enunțată de Gauss în 1792):

$$\lim_{x \to \infty} \frac{\pi(x)}{x/\ln x} = 1,$$

folosind faptul că zerourile netriviale ale funcției zeta nu se găsesc pe dreapta $\sigma=1$. În 1951, N. Wiener a arătat că teorema numerelor prime este de fapt echivalentă cu această proprietate. Demonstrația conjecturii lui Riemann ar duce la enunțuri mai precise pentru repartiția numerelor prime.

Revenind la seria lui Euler, acesta a publicat în 1744 celebra formulă-produs pentru funcția sinus, formulă ce i-a permis să obțină riguros suma seriei $\sum_{n\geq 1}\frac{1}{n^2}$:

$$\frac{\sin x}{x} = \prod_{n=1}^{\infty} \left(1 - \frac{x^2}{n^2 \pi^2} \right). \tag{5}$$

Pentru demonstrația formulei (5), Euler a pornit de la relația

$$\frac{\sin x}{x} = \frac{e^{ix} - e^{-ix}}{2ix}$$

și a exprimat exponențialele ca limite ale unor polinoame

$$\frac{\sin x}{x} = \lim_{n \to \infty} \frac{\left(1 + \frac{ix}{n}\right)^n - \left(1 - \frac{ix}{n}\right)^n}{2ix}.$$

Apoi a descompus în factori polinoamele

$$\frac{\left(1 + \frac{ix}{n}\right)^n - \left(1 - \frac{ix}{n}\right)^n}{2ix} = \prod_{k=1}^p \left(1 - \frac{x^2}{n^2} \cdot \frac{1 + \cos\frac{2k\pi}{n}}{1 - \cos\frac{2k\pi}{n}}\right), \quad n = 2p + 1.$$

Formula (5) se obține prin trecere la limită și comutând limita cu produsul:

$$\frac{\sin x}{x} = \lim_{n \to \infty} \prod_{k=1}^{p} \left(1 - \frac{x^2}{n^2} \cdot \frac{1 + \cos \frac{2k\pi}{n}}{1 - \cos \frac{2k\pi}{n}} \right) = \prod_{k=1}^{\infty} \left(1 - \frac{x^2}{k^2 \pi^2} \right).$$

Euler nu justifică trecerea la limită factor cu factor, dar acest lucru se poate face ușor folosind noțiunea de convergență uniformă și majorarea

uniformă (în raport cu n):

$$\left| \frac{1 + \cos \frac{2k\pi}{n}}{1 - \cos \frac{2k\pi}{n}} \right| \le \frac{M}{k^2 \pi^2},$$

M fiind o constantă rezultată din mărginirea funcției $\frac{x}{\sin x}$ în jurul originii. Folosind formula (5), suma seriei lui Euler se poate calcula identificând coeficientul lui x^2 din dezvoltarea

$$\frac{\sin x}{x} = 1 - \frac{1}{3!}x^2 + \frac{1}{5!}x^4 - \cdots$$

cu coeficientul lui x^2 din produsul 5; rezultă că

$$-\frac{1}{3!} = -\left(\frac{1}{\pi^2} + \frac{1}{2^2\pi^2} + \frac{1}{3^2\pi^2} + \cdots\right),\,$$

ceea ce încheie demonstrația.

Exercițiu

Înainte de a continua cu alte soluții pentru problema de la Basel, propunem cititorului să demonstreze formula urmând metoda lui Euler (analogia polinoame - serii de puteri), folosind dezvoltarea în serie de puteri a funcției $\frac{\sin \sqrt{x}}{\sqrt{x}}$:

$$\frac{\sin\sqrt{x}}{\sqrt{x}} = 1 - \frac{1}{3!}x + \frac{1}{5!}x^2 - \frac{1}{7!}x^3 + \cdots$$

și observând că funcția $\frac{\sin\sqrt{x}}{\sqrt{x}}$ se anulează în $n^2\pi^2$, $n=1,2,3,\ldots$

METODE MODERNE PENTRU CALCULUL SUMEI

În continuare vom prezenta alte demonstrații (numite de obicei moderne) ale rezultatului obținut de Euler.

O primă metodă (elementară) folosește șirul de integrale

$$I_n = \int_{0}^{\frac{\pi}{2}} x^2 \cos^n x \, \mathrm{d}x, \ n = 0, 1, 2, \dots$$

Presupunem cunoscut rezultatul următor (pe care-l propunem ca exercițiu):

$$\int_{0}^{\frac{\pi}{2}} \cos^{2n} x \, dx = \frac{1 \cdot 3 \cdot 5 \cdot \dots \cdot (2n-1)}{2 \cdot 4 \cdot 6 \cdot \dots \cdot (2n)} \cdot \frac{\pi}{2}.$$

Pe de altă parte, integrând succesiv prin părți, obținem:

$$\int_{0}^{\frac{\pi}{2}} \cos^{2n} x \, dx = 2n \int_{0}^{\frac{\pi}{2}} x \cos^{2n-1} x \cdot \sin x \, dx = -n \int_{0}^{\frac{\pi}{2}} x^{2} (\cos^{2n-1} x \sin x)' \, dx =$$

$$= n(2n-1) \int_{0}^{\frac{\pi}{2}} x^{2} \cos^{2n-2} x - 2n^{2} \int_{0}^{\frac{\pi}{2}} x^{2} \cos^{2n} x \, dx = n(2n-1)I_{2n-2} - 2n^{2}I_{2n}.$$

Folosind și valoarea integralei $\int\limits_0^{\frac{\pi}{2}}\cos^{2n}x\,\mathrm{d}x$ de mai sus, rezultă relația de recurență

$$2n^{2}I_{2n} - n(2n-1)I_{2n-2} = -\frac{1 \cdot 3 \cdot 5 \cdot \ldots \cdot (2n-1)}{2 \cdot 4 \cdot 6 \cdot \ldots \cdot (2n)} \cdot \frac{\pi}{2}.$$

Înmulțind ultima egalitate cu $\frac{2 \cdot 4 \cdot 6 \cdot \ldots \cdot (2n)}{1 \cdot 3 \cdot 5 \cdot \ldots \cdot (2n-1)} \cdot \frac{1}{2n^2}$, rezultă

$$\frac{2 \cdot 4 \cdot 6 \cdot \ldots \cdot (2n)}{1 \cdot 3 \cdot 5 \cdot \ldots \cdot (2n-1)} \cdot I_{2n} - \frac{2 \cdot 4 \cdot 6 \cdot \ldots \cdot (2n-2)}{1 \cdot 3 \cdot 5 \cdot \ldots \cdot (2n-3)} \cdot I_{2n-2} = -\frac{\pi}{4} \cdot \frac{1}{n^2}.$$

Scriem acum relația de mai sus pentru $1, 2, 3, l \dots, n$ (pentru n = 1 luăm relația de recurență înainte de înmulțire) și însumând obținem

$$\frac{2 \cdot 4 \cdot 6 \cdot \ldots \cdot (2n)}{1 \cdot 3 \cdot 5 \cdot \ldots \cdot (2n-1)} \cdot I_{2n} = I_0 - \frac{\pi}{4} \left(1 + \frac{1}{2^2} + \frac{1}{3^2} + \ldots + \frac{1}{n^2} \right).$$

Prin calcul direct, $I_0 = \frac{\pi^3}{24}$ și deci demonstrația se încheie dacă arătăm egalitatea

$$\lim_{n \to \infty} \frac{2 \cdot 4 \cdot 6 \cdot \ldots \cdot (2n)}{1 \cdot 3 \cdot 5 \cdot \ldots \cdot (2n-1)} \cdot I_{2n} = 0.$$

Din inegalitatea elementară (exercițiu!)

$$\frac{2}{\pi} \cdot x \le \sin x, \ \forall x \in \left[0, \frac{\pi}{2}\right],$$

rezultă

$$I_{2n} = \int_{0}^{\frac{\pi}{2}} x^{2} \cos^{2n} x \, dx \le \frac{\pi^{2}}{4} \cdot \int_{0}^{\frac{\pi}{2}} \sin^{2} x \cos^{2n} x \, dx =$$

$$= \frac{\pi^{2}}{4} \left(\int_{0}^{\frac{\pi}{2}} \cos^{2n} x \, dx - \int_{0}^{\frac{\pi}{2}} \cos^{2n+2} x \, dx \right) =$$

$$= \frac{\pi^3}{8} \left(\frac{1 \cdot 3 \cdot 5 \cdot \dots \cdot (2n-1)}{2 \cdot 4 \cdot 6 \cdot \dots \cdot \gamma(2n)} - \frac{1 \cdot 3 \cdot 5 \cdot \dots \cdot (2n+1)}{2 \cdot 4 \cdot 6 \cdot \dots \cdot (2n+2)} \right) =$$

$$= \frac{\pi^3}{8} \cdot \frac{1 \cdot 3 \cdot 5 \cdot \dots \cdot (2n-1)}{2 \cdot 4 \cdot 6 \cdot \dots \cdot (2n+2)}.$$

Obţinem că

$$0 \le \frac{2 \cdot 4 \cdot 6 \cdot \ldots \cdot (2n)}{1 \cdot 3 \cdot 5 \cdot \ldots \cdot (2n-1)} \cdot I_{2n} \le \frac{\pi^3}{8} \cdot \frac{1}{2n+2},$$

ceea ce încheie demonstrația.

O altă demonstrație (tot cu caracter elementar) se obține plecând de la identitățile trigonometrice:

$$\sum_{k=1}^{n} \operatorname{ctg}^{2} \frac{k\pi}{2n+1} = \frac{n(2n-1)}{3}, \ n = 1, 2, 3, \dots$$

$$\sum_{k=1}^{n} \csc^{2} \frac{k\pi}{2n+1} = \frac{n(2n+2)}{3}, \ n = 1, 2, 3, \dots$$

Inegalitatea (cunoscută)

$$\sin x < x < \operatorname{tg} x, \ \forall x \in \left(0, \frac{\pi}{2}\right),$$

se poate scrie sub forma

$$\operatorname{ctg}^{2} x < \frac{1}{x^{2}} < \operatorname{cosec}^{2} x, \ \forall \ x \in \left(0, \frac{\pi}{2}\right),$$

și deci

$$\operatorname{ctg}^{2} \frac{k\pi}{2n+1} < \left(\frac{2n+1}{k\pi}\right)^{2} < \operatorname{cosec}^{2} \frac{k\pi}{2n+1}, \ k = 1, 2, \dots, n.$$

Însumând inegalitățile de mai sus pentru $k=1,2,3,\ldots,n$ și aplicând cele două identități trigonometrice menționate, rezultă

$$\frac{n(2n-1)}{3} < \frac{(2n+1)^2}{\pi^2} \sum_{k=1}^n \frac{1}{k^2} < \frac{n(2n+3)}{3},$$

sau, echivalent,

$$\frac{\pi^2}{(2n+1)^2} \cdot \frac{n(2n-1)}{3} < \sum_{k=1}^n \frac{1}{k^2} < \frac{\pi^2}{(2n+1)^2} \cdot \frac{n(2n+3)}{3}.$$

Pentru $n \to \infty$ se obține rezultatul lui Euler.

Ultima soluție pe care o prezentăm folosește serii trigonometrice. În continuare vom presupune că cititorul este familiarizat cu dezvoltarea în serie trigonometrică a unei funcții periodice.

Vom dezvolta în serie Fourier funcția (continuă)

$$f(x) = x^2, x \in (-\pi, \pi].$$

Calculăm coeficienții Fourier:

$$a_0 = \frac{1}{\pi} \int_{-\pi}^{\pi} x^2 \, dx = \frac{2}{3} \pi^2,$$

$$a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} x^2 \cos nx \, dx = \frac{2}{n\pi} x^2 \sin nx \Big|_{0}^{\pi} - \frac{4}{n\pi} \int_{0}^{\pi} x \sin nx \, dx =$$

$$= \frac{4}{n^2 \pi} x \cos nx \Big|_{0}^{\pi} - \frac{4}{n^2 \pi} \int_{0}^{\pi} \sin nx \, dx = 4 \frac{(-1)^n}{n^2}, \ \forall n \ge 1.$$

$$b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} x^2 \sin nx \, dx = 0, \ \forall n \ge 1.$$

Obţinem dezvoltarea

$$x^{2} = \frac{a_{0}}{2} + \sum_{n \geq 1} (a_{n} \cos nx + b_{n} \sin nx) =$$

$$= \frac{\pi^{2}}{3} + \sum_{n \geq 1} 4 \frac{(-1)^{n}}{n^{2}} \cos nx, \ \forall x \in (-\pi, \pi].$$

În particular, pentru $x=\pi,$ obținem rezultatul lui Euler.

Există multe alte soluții pentru problema de la Basel. O parte dintre ele, însoțite de diverse dezvoltări și comentarii interesante, se pot găsi în lucrările de mai jos.

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Olimpiada de Matematică a studenților din sud-estul Europei, SEEMOUS 2012

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Abstract. This note deals with the problems of the 6th South Eastern European Mathematical Olympiad for University Students, SEEMOUS 2012, organized by the Union of Bulgarian Mathematicians in Blagoevgrad, Bulgaria, between March 6 and March 11, 2012.

Keywords: Determinants, dominated convergence theorem, eigenvalues, Gamma function, Leibniz product rule.

MSC: 11C20, 15A18, 33D05, 40A30

Cea de-a șasea ediție a Olimpiadei de Matematică a studenților din sud-estul Europei, SEEMOUS 2012, a fost organizată de Uniunea Matematicienilor din Bulgaria și de Societatea de Matematică din Sud-Estul Europei în localitatea Blagoevgrad din Bulgaria, în perioada 6-11 martie 2012. Au participat 97 de studenți de la universități din Bulgaria, Grecia, Macedonia, România, Turcia și Ucraina.

Concursul a avut o singură probă constând în patru probleme. Prezentăm mai jos cele patru probleme însoţite de soluţii, unele dintre acestea fiind preluate din lucrările concurenţilor. Pentru soluţiile oficiale facem trimitere la http://seemous2012.swu.bg.

Problema 1. Fie matricea $A=(a_{ij})_{i,j}\in\mathcal{M}_n(\mathbb{Z}),\ a_{ij}$ fiind restul împărțirii la 3 a numărului i^j+j^i . Găsiți valoarea maximă a lui $n\in\mathbb{N}^*$ pentru care $\det A\neq 0$.

Volodimir Braiman, Ucraina

Aceasta a fost considerată de juriu drept o problemă ușoară. Majoritatea studenți-lor care au rezolvat problema au procedat în spiritul primei soluții pe care o prezentăm. Aceasta și soluția oficială.

Soluția 1. Notăm cu m valoarea maximă cerută. Remarcăm că pentru orice $i,j\in\mathbb{N}^*$ avem $i^{j+2}\equiv i^j\pmod 3$ și $(i+3)^j\equiv i^j\pmod 3$. Prin urmare, $(i+6)^j+j^{i+6}\equiv i^j+j^i\pmod 3$. Rezultă că în cazul $n\ge 7$ linia a șaptea a matricei A coincide cu prima. Deducem că în acest caz det A=0, deci $m\le 6$. Se constată prin calcul direct că pentru n=6 avem det A=0, iar pentru n=5 avem det $A=12\ne 0$. În concluzie, m=5.

Soluția 2. Fie $n \geq 6$. Considerăm matricele $B = (b_{ij})_{i,j}, C = (c_{ij})_{i,j} \in \mathcal{M}_n(\mathbb{Z})$, unde b_{ij} , respectiv c_{ij} , sunt resturile împărțirii la 3 ale lui i^j , respectiv j^i . Evident, A = B + C. Notăm cu c_k^M coloana k a unei matrice arbitrare M. Este imediat (folosind observațiile făcute în cadrul primei soluții) că pentru orice $k \in \{1, 2, \ldots, n-2\}$ avem $c_{k+2}^B = c_k^B$ și că pentru orice

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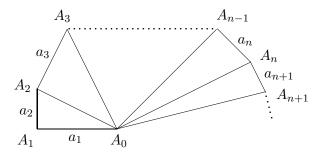
 $k \in \{1, 2, \ldots, n-3\}$ avem $c_{k+3}^C = c_k^C$. Prin urmare, din orice trei coloane ale matricei B cel puţin două coincid, iar din orice patru coloane ale matricei C cel puţin două coincid. Pentru fiecare $1 \le i_1 < i_2 < \ldots < i_k \le n$, desemnăm prin B^{i_1,i_2,\ldots,i_k} matricea obţinută din B înlocuind coloanele i_1,i_2,\ldots,i_n cu cele corespunzătoare ale lui C. Folosind în mod repetat aditivitatea determinantului în raport cu coloanele sale, obţinem că

$$\det A = \det(B + C) = \det B + \sum_{k=1}^{n} \left(\sum_{1 \le i_1 < i_2 < \dots < i_k \le n} \det B^{i_1, i_2, \dots, i_k} \right).$$

Se constată că fiecare determinant din membrul drept al relației anterioare are fie cel puțin trei coloane ale matricei B, fie cel puțin patru coloane ale matricei C. De aici rezultă că matricea A are cel puțin două coloane egale, deci det A=0.

În consecință, $m \leq 5$. Pentru n = 5 se constată prin calcul direct că det $A = 12 \neq 0$. În concluzie, m = 5. \Box (Această soluție a fost dată în concurs de către Theodor Munteanu.)

Problema 2. Considerăm triunghiurile dreptunghice $\triangle A_0 A_n A_{n+1}$, $n \in \mathbb{N}^*$, cu m $(A_0 A_n A_{n+1}) = 90^0$ și astfel încât pentru fiecare $n \ge 2$ dreapta $A_0 A_n$ să separe punctele A_{n-1} și A_{n+1} .



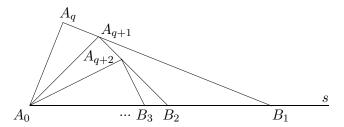
Este posibil ca șirul de puncte $(A_n)_{n\geq 1}$ să fie nemărginit, dar seria $\sum_{n\geq 1} \mathrm{m}(\sphericalangle A_0A_nA_{n+1})$ să fie convergentă?

Volodimir Braiman, Ucraina

Aceasta a fost considerată de juriu drept o problemă de dificultate medie. Studenții care au rezolvat problema au procedat în spiritul uneia dintre cele două soluții oficiale.

Soluția 1. Presupunem că seria din enunț este convergentă. Există atunci $q \in \mathbb{N}^*$ astfel încât $\alpha \stackrel{\text{not}}{=} \sum_{n \geq q} m(\not \subset A_n A_0 A_{n+1}) < \frac{\pi}{2}$. În semiplanul determinat de dreapta $A_0 A_q$ și punctul A_{q+1} considerăm semidreapta s cu

originea A_0 care formează cu $[A_0A_q$ un unghi de măsură α . Notăm cu B_1 intersecția dintre s și $[A_qA_{q+1}$ și arătăm inductiv că pentru orice $k \in \mathbb{N}^*$ semidreapta $[A_{q+k-1}A_{q+k}$ intersectează s (într-un punct pe care îl notăm cu B_k).



Fie $k \in \mathbb{N}^*$. Presupunem construit B_k . Dreapta A_0A_{q+k} separă atât A_{q+k-1} şi A_{q+k+1} , cât şi A_{q+k-1} şi B_k ; prin urmare, ea nu separă A_{q+k+1} şi B_k . Cum m($\langle A_{q+k}A_0A_{q+k+1}\rangle <$ m($\langle A_{q+k}A_0B_k\rangle$), iar m($\langle A_0A_{q+k}B_k\rangle >$ $\frac{\pi}{2}$ = m($\langle A_0A_{q+k}A_{q+k+1}\rangle$, rezultă $A_{q+k+1}\in \operatorname{Int}(\triangle A_0A_{q+k}B_k)$, deci $[A_{q+k}A_{q+k+1}]$ şi $[A_0B_k]\subset s$ au un punct comun. Notând cu B_{k+1} acest punct, încheiem pasul de inducție. Din cele precedente se obține pentru fiecare $k \in \mathbb{N}^*$ şi incluziunea $\operatorname{Int}(\triangle A_0A_{q+k+1}B_{k+1}) \subset \operatorname{Int}(\triangle A_0A_{q+k}B_k)$.

Folosind inductiv aceste relații, constatăm că pentru orice $k \geq 2$ avem $A_{q+k} \in \operatorname{Int}(\triangle A_0 A_{q+k-1} B_{k-1}) \subset \operatorname{Int}(\triangle A_0 A_q B_1)$, de unde deducem că șirul $(A_n)_{n\geq 1}$ este mărginit.

 \hat{I} n concluzie, răspunsul la întrebarea problemei este negativ.

Soluția 2. Notăm $a_n=A_{n-1}A_n,\ n\in\mathbb{N}^*$. Observăm că pentru orice $n\in\mathbb{N}^*$ avem $A_0A_n=\sqrt{a_1^2+a_2^2+\cdots+a_n^2}$, iar

$$m(A_n A_0 A_{n+1}) = \operatorname{arctg} \frac{a_{n+1}}{\sqrt{a_1^2 + a_2^2 + \dots + a_n^2}}$$

Notând $s_n = a_1^2 + a_2^2 + \dots + a_n^2$, întrebarea problemei se poate reformula astfel: "Există şiruri strict crescătoare şi nemărginite $(s_n)_{n\geq 1}$ de numere pozitive pentru care seria $\sum_{n\geq 1} \operatorname{arctg} \sqrt{\frac{s_{n+1}-s_n}{s_n}}$ este convergentă?".

Presupunem că există un astfel de şir $(s_n)_{n\geq 1}$.

Cum $\sum_{n\geq 1} \operatorname{arctg} \sqrt{\frac{s_{n+1}-s_n}{s_n}}$ este convergentă, rezultă că

$$\lim_{n\to\infty}\sqrt{\frac{s_{n+1}-s_n}{s_n}}=0,$$

$$\text{de unde} \lim_{n \to \infty} \frac{\arctan\sqrt{\frac{s_{n+1} - s_n}{s_n}}}{\sqrt{\frac{s_{n+1} - s_n}{s_n}}} = 1, \text{ deci seria } \sum_{n \geq 1} \sqrt{\frac{s_{n+1} - s_n}{s_n}} \text{ este la rândul}$$

său convergentă. Notăm $t_n=\sqrt{\frac{s_{n+1}-s_n}{s_n}}$. Atunci, pentru orice $k\in\mathbb{N}^*$ avem $\frac{s_{k+1}}{s_k}=1+t_k^2$, deci $\ln s_{k+1}=\ln s_k+\ln(1+t_k^2)$. Adunând aceste relații pentru $k\in\{1,2,\ldots,n-1\}$, obținem

$$\ln s_n = \ln s_1 + \sum_{k=1}^{n-1} \ln(1 + t_k^2). \tag{1}$$

Întrucât $\lim_{n\to\infty}t_n^2=\left(\lim_{n\to\infty}t_n\right)^2=0$, avem $\lim_{n\to\infty}\frac{\ln(1+t_n^2)}{t_n^2}=1$, deci seriile $\sum_{n\geq 1}\ln(1+t_n^2)$ și $\sum_{n\geq 1}t_n^2$ au aceeași natură. Cum însă seria $\sum_{n\geq 1}t_n$ este convergentă și $t_n>0$ pentru orice $n\in\mathbb{N}^*$, rezultă că și $\sum_{n\geq 1}t_n^2$ este serie convergentă. Prin urmare, $\sum_{n\geq 1}\ln(1+t_n^2)$ este convergentă. De aici și din relația (1) deducem că șirul $(\ln s_n)_{n\geq 1}$ este mărginit, contradicție. Prin urmare, răspunsul la întrebarea din enunț este negativ.

Problema 3. a) Arătați că dacă numărul $k \in \mathbb{N}^*$ este par, iar $A \in \mathcal{M}_n(\mathbb{R})$ este o matrice simetrică cu proprietatea că $(\operatorname{tr} A^k)^{k+1} = (\operatorname{tr} A^{k+1})^k$, atunci $A^n = (\operatorname{tr} A)A^{n-1}$.

b) Rămâne afirmația de la a) adevărată pentru k impar?

Vasile Pop, România

Aceasta a fost considerată de juriu drept o problemă de dificultate medie. Concurenții au dat mai multe soluții, dar în linii mari s-a mers pe două idei: aducerea matricei A la forma diagonală sau folosirea teoremei Hamilton-Cayley.

a) Notăm $k=2t,\ t\in\mathbb{N}^*$. Matricea A fiind simetrică, ea are toate valorile proprii reale. Notăm cu $\lambda_1,\lambda_2,\ldots,\lambda_n$ aceste valori. Relația dată se rescrie

$$(\lambda_1^{2t} + \lambda_2^{2t} + \dots + \lambda_n^{2t})^{2t+1} = (\lambda_1^{2t+1} + \lambda_2^{2t+1} + \dots + \lambda_n^{2t+1})^{2t}.$$
 (2)

Dacă $\lambda_1 = \lambda_2 = \ldots = \lambda_n = 0$, atunci polinomul caracteristic al lui A este X^n , deci, conform teoremei Hamilton-Cayley, $A^n = 0 = (\operatorname{tr} A)A^{n-1}$.

Dacă măcar una dintre valorile proprii ale lui A este nenulă, constatăm (împărțind prin $(\lambda_1^{2t}+\lambda_2^{2t}+\cdots+\lambda_n^{2t})^{2t+1}$ și notând

$$\mu_j = \frac{\lambda_j}{(\lambda_1^{2t} + \lambda_2^{2t} + \dots + \lambda_n^{2t})^{\frac{1}{2t}}}, \quad j \in \{1, 2, \dots, n\}),$$

că relația (2) este echivalentă cu

$$1 = (\mu_1^{2t+1} + \mu_2^{2t+1} + \dots + \mu_n^{2t+1})^{2t}.$$
 (3)

Întrucât $\mu_1^{2t} + \mu_2^{2t} + \dots + \mu_n^{2t} = 1$, avem $|\mu_j| \leq 1$, deci $\mu_j^{2t+1} \leq \mu_j^{2t}$, $j \in \{1, 2, \dots, n\}$, cu egalitate dacă și numai dacă $\mu_j \in \{0, 1\}$. Se obține deci $1 = (\mu_1^{2t+1} + \mu_2^{2t+1} + \dots + \mu_n^{2t+1})^{2t} \leq (\mu_1^{2t} + \mu_2^{2t} + \dots + \mu_n^{2t})^{2t} = 1$, de unde deducem că $\mu_j^{2t+1} = \mu_j^{2t}$, deci $\mu_j \in \{0, 1\}$, pentru fiecare $j \in \{1, 2, \dots, n\}$. Cum însă $\mu_1^{2t} + \mu_2^{2t} + \dots + \mu_n^{2t} = 1$, rezultă că unul dintre numerele μ_j este 1, iar celelalte sunt nule.

În concluzie, după o eventuală renumerotare vom avea $\lambda_2 = \lambda_3 = \dots = \lambda_n = 0$. Prin urmare polinomul caracteristic al lui A este $X^n - \lambda_1 X^{n-1}$, de unde, conform teoremei Hamilton-Cayley, $A^n = \lambda_1 A^{n-1} = (\operatorname{tr} A)A^{n-1}$.

Observații. 1) Matricea A fiind diagonalizabilă, faptul că ea are cel mult o valoare proprie nenulă conduce la un rezultat mai tare decât cel din enunțul problemei, anume $A^{s+1} = (\operatorname{tr} A)A^s$ pentru orice $s \in \mathbb{N}^*$.

2) Calcule similare celor prezentate mai sus se folosesc pentru a demonstra următorul rezultat: dacă x_1, x_2, \ldots, x_n sunt numere reale nenegative iar $0 , atunci <math>(x_1^p + x_2^p + \cdots + x_n^p)^{\frac{1}{p}} \ge (x_1^q + x_2^q + \cdots + x_n^q)^{\frac{1}{q}}$, egalitatea având loc dacă și numai dacă cel mult unul dintre numerele x_1, x_2, \ldots, x_n este nenul (a se vedea, de exemplu, [1, Theorem 19]).

Acest rezultat a apărut citat în lucrarea unui concurent grec și utilizarea lui rezolvă imediat problema.

3) Am prezentat raţionamentul prin care am dedus din relaţia (2) faptul că avem cel mult o valoare λ_j nenulă în forma în care este el întâlnit în texte standard. Laurian Filip a găsit în concurs următoarea manieră elegantă de a proba această implicație: dacă are loc relaţia (2), atunci fie $\lambda_1 = \lambda_2 = \ldots = \lambda_n = 0$, fie cel puţin una dintre aceste valori este nenulă. În această ultimă situație vom considera, după o eventuală renumerotare, că $|\lambda_1| \geq |\lambda_j|$ pentru orice $j \in \{1, 2, \ldots, n\}$. Obținem

$$(\lambda_1^{2t} + \lambda_2^{2t} + \dots + \lambda_n^{2t})^{2t+1} = (\lambda_1^{2t+1} + \lambda_2^{2t+1} + \dots + \lambda_n^{2t+1})^{2t} \le 1$$

$$\leq (|\lambda_1|^{2t+1} + |\lambda_2|^{2t+1} + \dots + |\lambda_n|^{2t+1})^{2t} \leq \lambda_1^{2t} (\lambda_1^{2t} + \lambda_2^{2t} + \dots + \lambda_n^{2t})^{2t}.$$

De aici rezultă $\lambda_1^{2t} + \lambda_2^{2t} + \dots + \lambda_n^{2t} \leq \lambda_1^{2t}$, de unde $\lambda_2 = \lambda_3 = \dots = \lambda_n = 0$.

Remarcăm că putem folosi un raționament similar pentru demonstrarea cazului de egalitate al inegalității menționate în observația 2.

b) Dacă luăm
$$k = 1$$
, $n = 3$ și $A = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & -\frac{1}{2} \end{pmatrix}$, avem

$$(\operatorname{tr} A)^2 = \frac{9}{4} = \operatorname{tr} A^2, \, \operatorname{dar} A^3 = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & -\frac{1}{8} \end{pmatrix} \neq \frac{3}{2} \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & \frac{1}{4} \end{pmatrix} = (\operatorname{tr} A)A^2.$$

Prin urmare, afirmația de la punctul a) al problemei nu rămâne valabilă pentru k impar.

Observații. 1) Putem găsi contraexemple de tipul celui din soluția punctului b) pentru orice $k=2t+1,\ t\in\mathbb{N},$ astfel: se consideră funcția $f:\mathbb{R}\to\mathbb{R},\ f(x)=(2x^{2t+1}-1)^{2t+2}-(2x^{2t+2}+1)^{2t+1}$ și se vede că f(1)<0 și $\lim_{x\to\infty}f(x)=\infty.$ Prin urmare, ecuația $(2x^{2t+1}-1)^{2t+2}-(2x^{2t+2}+1)^{2t+1}=0$ are cel puțin o rădăcină în intervalul $(1,\infty)$. Notăm cu λ o astfel de rădăcină. Atunci, pentru matricea

$$A = \left(\begin{array}{ccc} \lambda & 0 & 0 \\ 0 & \lambda & 0 \\ 0 & 0 & -1 \end{array}\right)$$

avem $(\operatorname{tr} A^{2t+1})^{2t+2} = (2\lambda^{2t+1} - 1)^{2t+2} = (2\lambda^{2t+2} + 1)^{2t+1} = (\operatorname{tr} A^{2t+2})^{2t+1}$. Dar

$$A^{n} = \begin{pmatrix} \lambda^{n} & 0 & 0 \\ 0 & \lambda^{n} & 0 \\ 0 & 0 & (-1)^{n} \end{pmatrix}$$

iar

$$(\operatorname{tr} A)A^{n-1} = (2\lambda - 1) \begin{pmatrix} \lambda^{n-1} & 0 & 0 \\ 0 & \lambda^{n-1} & 0 \\ 0 & 0 & (-1)^{n-1} \end{pmatrix},$$

 $\operatorname{deci} A^n \neq (\operatorname{tr} A)A^{n-1}$.

2) Lăsăm ca exercițiu cititorului faptul că pentru n=2 nu putem găsi contraexemple la afirmația de la punctul a).

Problema 4. a) Calculați
$$\lim_{n\to\infty} n \int_0^1 \left(\frac{1-x}{1+x}\right)^n dx$$
.

b) Calculați
$$\lim_{n\to\infty} n^{k+1} \int_0^1 \left(\frac{1-x}{1+x}\right)^n x^k dx$$
, unde $k \in \mathbb{N}, k \ge 1$.

Ovidiu Furdui, România

Aceasta a fost considerată de juriu drept o problemă dificilă. Aprecierea s-a dovedit a fi corectă, doar un singur concurent obținând punctajul maxim. Soluția acestuia, diferită de cea oficială, a primit premiul special al juriului.

Soluție. a) Facem schimbarea de variabilă $x=\frac{1-t}{1+t},\ t\in[0,1]$ și obținem

$$\lim_{n \to \infty} n \int_{0}^{1} \left(\frac{1-x}{1+x} \right)^{n} dx = 2 \lim_{n \to \infty} n \int_{0}^{1} \frac{t^{n}}{(1+t)^{2}} dt.$$

Integrând prin părți, membrul drept al acestei relații devine

$$\frac{1}{2} + 4 \lim_{n \to \infty} \int_{0}^{1} \frac{t^{n+1}}{(1+t)^3} dt.$$

Cum pentru orice $t \in [0,1]$ au loc relațiile $0 \le \frac{t^{n+1}}{(1+t)^3} \le t^{n+1}$, obținem

$$0 \le \int_{0}^{1} \frac{t^{n+1}}{(1+t)^{3}} \le \frac{1}{n+2}, \text{ deci } \lim_{n \to \infty} \int_{0}^{1} \frac{t^{n+1}}{(1+t)^{3}} dt = 0, \text{ iar}$$
$$\lim_{n \to \infty} n \int_{0}^{1} \left(\frac{1-x}{1+x}\right)^{n} dx = \frac{1}{2}.$$

b) Soluția 1. Folosind schimbarea de variabilă de la punctul a), obținem

$$\lim_{n \to \infty} n^{k+1} \int_{0}^{1} \left(\frac{1-x}{1+x} \right)^{n} x^{k} dx = 2 \lim_{n \to \infty} n^{k+1} \int_{0}^{1} t^{n} \frac{(1-t)^{k}}{(1+t)^{k+2}} dt.$$

Definim $\varphi:[0,1]\to\mathbb{R},\, \varphi(t)=\frac{(1-t)^k}{(1+t)^{k+2}}.$ Limita cerută este deci egală cu

$$2\lim_{n\to\infty} n^{k+1} \int_{0}^{1} t^n \varphi(t) dt.$$

Folosind formula lui Leibniz referitoare la calculul derivatelor unui produs de funcții derivabile, obținem că $\varphi^{(j)}(1)=0$ pentru $0\leq j< k$ și $\varphi^{(k)}(1)=\frac{(-1)^k k!}{2^{k+2}}.$

Integrānd în mod repetat prin părți, constatăm că

$$n^{k+1} \int_{0}^{1} t^{n} \varphi(t) dt = -\frac{n^{k+1}}{n+1} \int_{0}^{1} t^{n+1} \varphi'(t) dt = \frac{n^{k+1}}{(n+1)(n+2)} \int_{0}^{1} t^{n+2} \varphi''(t) dt =$$
$$= \dots = \frac{(-1)^{k} n^{k+1}}{(n+1)(n+2) \cdots (n+k)} \int_{0}^{1} t^{n+k} \varphi^{(k)}(t) dt =$$

$$= \frac{(-1)^k n^{k+1}}{(n+1)(n+2)\cdots(n+k+1)} \left(t^{n+k+1} \varphi^{(k)}(t)|_0^1 - \int_0^1 t^{n+k+1} \varphi^{(k+1)}(t) dt \right).$$

Dar $\varphi^{(k+1)}$ este continuă pe [0,1], deci există M>0 astfel încât $|\varphi^{(k+1)}(t)|\leq M$ pentru orice $t\in[0,1]$. Rezultă că

$$0 \le \left| \int_{0}^{1} t^{n+k+1} \varphi^{(k+1)}(t) dt \right| \le M \int_{0}^{1} t^{n+k+1} dt = \frac{M}{n+k+2},$$

de unde deducem că $\lim_{n\to\infty}\int_0^1 t^{n+k+1}\varphi^{(k+1)}(t)dt=0$. În consecință

$$\lim_{n \to \infty} n^{k+1} \int_{0}^{1} \left(\frac{1-x}{1+x} \right)^{n} x^{k} dx = 2(-1)^{k} \varphi^{(k)}(1) = \frac{k!}{2^{k+1}}.$$

b) Soluția 2. Aplicând schimbarea de variabilă $x=\frac{t}{n},\ t\in[0,n],$ obținem

$$\lim_{n \to \infty} n^{k+1} \int_0^1 \left(\frac{1-x}{1+x}\right)^n x^k dx = \lim_{n \to \infty} \int_0^n \left(\frac{n-t}{n+t}\right)^n t^k dt =$$
$$= \lim_{n \to \infty} \int_0^\infty \left(\frac{n-t}{n+t}\right)^n t^k \chi_{[0,n]}(t) dt.$$

Pentru orice $t \geq 0$ au loc relațiile

$$\left| \left(\frac{n-t}{n+t} \right)^n t^k \chi_{[0,n]}(t) \right| = \left| \left(1 - \frac{2t}{n+t} \right)^n t^k \chi_{[0,n]}(t) \right| \le$$

$$\le t^k e^{-\frac{2nt}{n+t}} \chi_{[0,n]}(t) \le t^k e^{-t}.$$

Cum funcția $t\mapsto t^ke^{-t}$ este integrabilă Lebesgue pe $[0,\infty)$, putem aplica teorema de convergență dominată. Deducem că

$$\lim_{n \to \infty} \int_{0}^{\infty} \left(\frac{n-t}{n+t} \right)^{n} t^{k} \chi_{[0,n]}(t) dt = \int_{0}^{\infty} \lim_{n \to \infty} \left[\left(\frac{n-t}{n+t} \right)^{n} t^{k} \chi_{[0,n]}(t) \right] dt =$$

$$= \int_{0}^{\infty} t^{k} e^{-2t} dt = \frac{1}{2^{k+1}} \int_{0}^{\infty} u^{k} e^{-u} du = \frac{\Gamma(k+1)}{2^{k+1}} = \frac{k!}{2^{k+1}}.$$

(Această soluție a fost dată în concurs de către Konstantinos Tsouvalas din Grecia.)

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NOTE MATEMATICE

Linear Recursive Sequences in Arbitrary Characteristics

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Abstract. In this note we obtain a new formula for the general term of a linearly recursive sequence which holds regardless of the characteristic of the field

Keywords: Fields with positive characteristic, linear recurrences, sequences.

MSC: 65Q30, 14G17

The sequences satisfying linear recurrences have been studied for a long time. There is a well known formula for the general term of these sequences and it involves the roots of the characteristic polynomial and their multiplicities. We usually assume that these are sequences of real or complex numbers but the theory works for arbitrary fields of characteristic zero. However, when the characteristic is p>0 and the characteristic polynomial has a root with multiplicity greater than p, the general formula no longer works.

Let K be an algebraically closed field,

$$f = X^k + a_{k-1}X^{k-1} + \dots + a_0 \in K[X]$$

with $a_0 \neq 0$, and let $\alpha_1, \ldots, \alpha_s$ be the roots of f with multiplicities k_1, \ldots, k_s . We want to determine all sequences $(x_n)_{n\geq 0}$ with $x_n \in K$ satisfying the linear recurrence of rank k

$$x_{n+k} + a_{k-1}x_{n+k-1} + \dots + a_0x_n = 0 \ \forall n \ge 0.$$

This problem and its solution are well known when $K = \mathbb{C}$. Namely, the sequences satisfying the recurrence above are precisely the linear combinations of the sequences $(n^j \alpha_i^n)_{n>0}$ with $1 \leq i \leq s$ and $0 \leq j \leq k_i - 1$.

This answer holds for arbitrary fields of characteristic 0 and in many cases (e.g. when all the roots are simple) in positive characteristics but not when char K=p and there is a multiplicity $k_i \geq p+1$. In a field K of positive characteristic p we have $n^p=n$ for any integer n, so $n^{p+1}=n^2$, $n^{p+2}=n^3$, and so on. Therefore the sequence $(n\alpha_i^n)_{n\geq 0}$ coincides with $(n^p\alpha_i^n)_{n\geq 0}$, $(n^2\alpha_i^n)_{n\geq 0}$ with $(n^{p+1}\alpha_i^n)_{n\geq 0}$, and so on.

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In this note we give another basis for the space of sequences satisfying a linear recurrence which works regardless of characteristic. Namely, we prove that such a basis is made of

$$\left(\binom{n}{j}\alpha_i^n\right)_{n\geq 0}$$

with $1 \le i \le s$ and $0 \le j \le k_i - 1$. This result is not essentially new. It is the subject of [1], a PhD thesis from 1967. The author uses a different method and restricts himself to the case when K is a finite field. In a footnote he mentions that the result can be extended to arbitrary fields of positive characteristic.

We denote $V := \{(x_n)_{n \geq 0} : x_n \in K \ \forall n \geq 0\}$. Then V is a K-vector space.

On V we define the linear operator T given by $(x_n)_{n\geq 0} \mapsto (x_{n+1})_{n\geq 0}$. Then for any integer $k\geq 0$ the operator T^k is given by $(x_n)_{n\geq 0} \mapsto (x_{n+k})_{n\geq 0}$. (When k=0 $T^0:=1_V$, the identity on V.)

Lemma 1. If
$$f = a_k X^k + \cdots + a_0 \in K[X]$$
, then $f(T)$ is given by $(x_n)_{n>0} \mapsto (a_k x_{n+k} + \cdots + a_0 x_n)_{n>0}$.

Proof. Let $x=(x_n)_{n\geq 0}\in V$. If $i\geq 0$ then $T^i(x)=(x_{n+i})_{n\geq 0}$. Hence

$$f(T)(x) = \left(\sum_{i=0}^{k} a_i T^i\right)(x) = \sum_{i=0}^{k} a_i (x_{n+i})_{n \ge 0} = \left(\sum_{i=0}^{k} a_i x_{n+i}\right)_{n \ge 0},$$

as claimed.

We denote $V_f := \ker f(T)$. Then our problem can be restated:

Find a basis for
$$V_f$$
, where $f = X^k + a_{k-1}X^{k-1} + \cdots + a_0 \in K[X]$.

Remark 2. If f is a monic polynomial of degree k, as above, then the sequences from V_f satisfy a linear recurrence of order k, so they are uniquely defined by the first k elements. In other words, the mapping $(x_n)_{n\geq 0} \mapsto (x_0,\ldots,x_{k-1})$ is an isomorphism of vector spaces from V_f to $K^{\overline{k}}$. It follows that $\dim V_f = k = \deg f$.

Remark 3. If $g \mid f$, then $V_g \subseteq V_f$.

Proof. Let f=gh. For any $x\in V_g$ we have f(T)(x)=gh(T)(x)=h(T)(g(T)(x))=h(T)(0)=0 so $x\in V_f$. Thus $V_g\subseteq V_f$. \square

Lemma 4. Let $f, g \in K[X]$ with (f, g) = 1. Then $V_{fg} = V_f \oplus V_g$.

Proof. Since (f,g)=1 there are $P,Q\in K[X]$ such that Pf+Qg=1. For any $x\in V_{fg}$ we have $x=1_V(x)=(Pf+Qg)(T)(x)=Pf(T)(x)+Qg(T)(x)$. But f(T)(Qg(T)(x))=Q(T)(fg(T)(x))=Q(T)(0)=0, so $Qg(T)(x)\in V_f$. Similarly $Pf(T)(x)\in V_g$ and so $x\in V_f+V_g$. Thus $V_{fg}\subseteq V_f+V_g$. The reverse

inclusion follows from Remark 3 (we have $V_f, V_g \subseteq V_{fg}$), so $V_{fg} = V_f + V_g$. Since also by Remark 2 dim V_f + dim V_g = deg f + deg g = deg fg = dim V_{fg} , we have $V_f \cap V_g = \{0\}$, and therefore $V_{fg} = V_f \oplus V_g$.

(Alternatively, if
$$x \in V_f \cap V_g$$
 then $f(T)(x) = g(T)(x) = 0$, so $Pf(T)(x) = Qg(T)(x) = 0$, which implies $x = Pf(T)(x) + Qg(T)(x) = 0$.)

By induction one gets:

Corollary 5. If $f_1, \ldots, f_s \in K[X]$ are pairwise coprime, then

$$V_{f_1\cdots f_s}=V_{f_1}\oplus\cdots\oplus V_{f_s}.$$

Lemma 6. For any $k \ge 1$ the sequences $x^j = \binom{n}{j}_{n \ge 0}$ with $0 \le j \le k-1$ are a basis for $V_{(X-1)^k}$.

Proof. For any $x=(x_n)_{n\geq 0}\in V$ we have $(T-1)(x)=(x_{n+1}-x_n)_{n\geq 0}$. We have $x^0 = \binom{n}{0}_{n \ge 0} = (1)_{n \ge 0}$, so $x^0 \ne 0$ and $(T-1)(x^0) = (1-1)_{n \ge 0} = 0$. If $j \ge 1$ then $(T-1)(x^j) = \binom{n+1}{j} - \binom{n}{j}_{n \ge 0} = \binom{n}{j-1}_{n \ge 0} = x^{j-1}$.

If
$$j \ge 1$$
 then $(T-1)(x^j) = \left(\binom{n+1}{j} - \binom{n}{j} \right)_{n \ge 0} = \left(\binom{n}{j-1} \right)_{n \ge 0} = x^{j-1}$.

These imply that $(T-1)^{l}(x^{j}) = x^{j-l}$ for $j \ge l \ge 1$ and $(T-1)^{j+1}(x^{j}) = 0$.

We now prove our statement by induction on k. If k=1 then $x^0 \neq 0$ and $(T-1)(x^0) = 0$, so $x^0 \in V_{X-1}$. But by Remark 2 dim $V_{X-1} = 1$, so x^0 is a basis for V_{X-1} . Let now k>1. We have $(T-1)^{k-1}(x^{k-1})=x^0\neq 0$ and $(T-1)^k (x^{k-1}) = 0$ (see above), so $x^{k-1} \in V_{(X-1)^k} \setminus V_{(X-1)^{k-1}}$. But by Remark 3 $V_{(X-1)^{k-1}} \subseteq V_{(X-1)^k}$ and by Remark 2 dim $V_{(X-1)^k} = k = 1$ $= \dim V_{(X-1)^{k-1}} + 1$. These imply $V_{(X-1)^k} = V_{(X-1)^{k-1}} \oplus Kx^{k-1}$. By the induction hypothesis x^0, \ldots, x^{k-2} is a basis for $V_{(X-1)^{k-1}}$, so x^0, \ldots, x^{k-1} is a basis for $V_{(X-1)^k} = V_{(X-1)^{k-1}} \oplus Kx^{k-1}$.

Lemma 7. Let $\alpha \in K^*$. If $f = \sum_{i=0}^k a_i X^i \in K[X]$ and $g = \alpha^k f(\alpha^{-1}X) = 1$

 $=\sum_{i=0}^n a_i \alpha^{k-i} X^i, \text{ then } \phi_\alpha: V \to V \text{ given by } (x_n)_{n\geq 0} \mapsto (x_n \alpha^n)_{n\geq 0} \text{ defines an}$ isomorphism between V_f and V_a

Proof. Notice that $\phi_{\alpha} \in \operatorname{Aut}(V)$, $\phi_{\alpha}^{-1} = \phi_{\alpha^{-1}}$. The mapping $\phi_{\alpha}T\phi_{\alpha}^{-1}$ is given by $(x_n)_{n\geq 0} \mapsto (x_{n+1}\alpha^{-1})_{n\geq 0}$ so we have $\phi_{\alpha}T\phi_{\alpha}^{-1} = \alpha^{-1}T$. Therefore $\phi_{\alpha}f(T)\phi_{\alpha}^{-1} = \sum_{i=1}^k a_i\phi_{\alpha}T^i\phi_{\alpha}^{-1} = \sum_{i=0}^k a_i(\alpha^{-1}T)^i = f(\alpha^{-1}T)$. It follows that $g(T) = \alpha^k\phi_{\alpha}f(T)\phi_{\alpha}^{-1}$, which implies $\ker g(T) = \ker(\phi_{\alpha}f(T)\phi_{\alpha}^{-1}) = \operatorname{ther}(\phi_{\alpha}f(T)\phi_{\alpha}^{-1})$ $=\phi_{\alpha}(\ker f(T)), \text{ i.e. } V_g=\phi_{\alpha}(V_f).$

Corollary 8. If $\alpha \in K^*$ and $k \geq 1$ then $\binom{n}{j}\alpha^n_{n\geq 0}$ with $0 \leq j \leq k-1$ are a basis for $V_{(X-\alpha)^k}$.

Proof. We apply Lemma 7 to $f = (X-1)^k$. We have $g = \alpha^k f(X/\alpha) = (X-\alpha)^k$. Then ϕ_α is an isomorphism between V_f and V_g . By Lemma 6 x^0, \ldots, x^{k-1} is a basis for V_f , so $\phi_\alpha(x^0), \ldots, \phi_\alpha(x^{k-1})$ is a basis for V_g . But $\phi_\alpha(x^j) = \phi_\alpha\left(\binom{n}{j}\right)_{n \geq 0} = \binom{n}{j}\alpha^n$. Hence the conclusion. \square

We are now in a position to state and prove the main result.

Theorem. Let $f = X^k + a_{k-1}X^{k-1} + \cdots + a_0 \in K[X]$ with $a_0 \neq 0$ and let $\alpha_1, \ldots, \alpha_s$ be the roots of f with multiplicities k_1, \ldots, k_s . Then the sequences

$$\left(\binom{n}{j}\alpha_i^n\right)_{n\geq 0}$$

with $1 \le i \le s$ and $0 \le j \le k_i - 1$ are a basis for the space V_f of all sequences $(x_n)_{n\ge 0}$ satisfying the recurrence relation

$$x_{n+k} + a_{k-1}x_{n+k-1} + \dots + a_0x_n = 0 \ \forall n \ge 0.$$

Proof. We have $f = (X - \alpha_1)^{k_1} \cdots (X - \alpha_s)^{k_s}$. By Corollary 5 we have $V_f = V_{(X-\alpha_1)^{k_1}} \oplus \cdots \oplus V_{(X-\alpha_s)^{k_s}}$.

By Corollary 8 for $1 \le i \le s$ the set

$$\left\{ \left(\binom{n}{j} \alpha_i^n \right)_{n \ge 0} : 0 \le j \le k_i - 1 \right\}$$

is a basis for $V_{(X-\alpha_i)^{k_i}}$. By putting together these bases we obtain the basis

$$\left\{ \left(\binom{n}{j} \alpha_i^n \right)_{n \ge 0} : 1 \le i \le s, \ 0 \le j \le k_i - 1 \right\}$$

for V_f .

Note. The powers n^j which appear in the solution when the characteristic is 0 are replaced by the binomial coefficients $\binom{n}{j}$. While $1, \ldots, X^{k-1}$ are a \mathbb{Z} -basis for $\{P \in \mathbb{Z}[X] : \deg P < k\}$, the polynomials $\binom{X}{0}, \ldots, \binom{X}{k-1}$ are a \mathbb{Z} -basis for $\{P \in \mathbb{Q}[X] : P(\mathbb{Z}) \subseteq \mathbb{Z}, \deg P < k\}$.

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Effective Error Bounds

GEORGE STOICA¹⁾

Abstract. Using the error estimates in the Moivre-Laplace approximation of the binomial distribution, we obtain effective error bounds for the binomial coefficients.

Keywords: Binomial coefficients, Moivre-Laplace approximation.

MSC: 97H30

Given an even natural number n, it is easy to deduce using Stirling's formula, that

$$2^{-n} \binom{n}{n/2} \sim \frac{1}{\sqrt{\pi n/2}},\tag{1}$$

where the sign \sim is used to indicate that the ratio of the two sides tends to 1 as $n \to \infty$ (see [1], Chapter II, section 9).

Using the following double inequality

$$\sqrt{2\pi}n^{n+1/2}e^{-n}e^{(12n+1)^{-1}} < n! < \sqrt{2\pi}n^{n+1/2}e^{-n}e^{(12n)^{-1}}$$

valid for any $n \ge 1$ (not necessarily even), one obtains the error estimate in (1):

$$\exp\left(\frac{-9n-1}{3n(12n+1)}\right)\frac{1}{\sqrt{\pi n/2}} \le 2^{-n} \binom{n}{n/2} \le \frac{1}{\sqrt{\pi n/2}} \exp\left(\frac{-18n+1}{12n(6n+1)}\right). \tag{2}$$

The purpose of this note is to obtain a double inequality similar to (2), in which $\binom{n}{n/2}$ is replaced by $\binom{n}{k}$, and that holds true within a certain range of values $k \in \{0, 1, \dots, n\}$ around the center $\frac{n}{2}$.

Let us start with the following result (in which one no longer assumes that n is even).

Proposition. There exist universal constants $C_1, C_2 > 0$ with the following property: if $a \ge 0$ and $(a_n)_{n \ge 1}$ is a sequence of real numbers such that $a_n \searrow 0$ as $n \to \infty$ then, for any $n \ge 1$ and $k \in \{0, 1, \ldots, n\}$ satisfying

$$\sqrt{an\log n} \le \left| k - \frac{n}{2} \right| \le a_n n^{2/3},\tag{3}$$

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one has

$$\frac{C_1}{\sqrt{n}}\exp(-2a_n^2n^{1/3}) \le 2^{-n} \binom{n}{k} \le \frac{C_2}{n^{2a+1/2}}.$$
 (4)

Proof. We shall use the error estimate in the classical Moivre-Laplace approximation of the binomial distribution (see [1], Chapter VII, section 3, or [2], pg. 36), namely: under the assumption $\left|k - \frac{n}{2}\right| \le a_n n^{2/3}$ we have

$$2^{-n} \binom{n}{k} = \frac{1 + \varepsilon_n(k)}{\sqrt{\pi n/2}} \exp\left(-\frac{2(k - n/2)^2}{n}\right),\tag{5}$$

where

$$\lim_{n \to \infty} \sup_{|k-n/2| \le a_n n^{2/3}} |\varepsilon_n(k)| = 0.$$
 (6)

It follows that for all $n \ge 1$ and all k satisfying $\left|k - \frac{n}{2}\right| \le a_n n^{2/3}$, one has

$$\frac{C_1}{\sqrt{n}} \exp\left(-\frac{2\left(k - \frac{n}{2}\right)^2}{n}\right) \le 2^{-n} \binom{n}{k} \le \frac{C_2}{\sqrt{n}} \exp\left(-\frac{2\left(k - \frac{n}{2}\right)^2}{n}\right) \tag{7}$$

for some $C_1, C_2 > 0$ independent of n (due to the uniform limit in (6)).

As $\left|k-\frac{n}{2}\right| \leq a_n n^{2/3}$, the left-hand side inequality in (7) is greater than or equal to

$$\frac{C_1}{\sqrt{n}}\exp(-2a_n^2n^{1/3}).$$

On the other hand, as $\sqrt{an\log n} \le \left|k - \frac{n}{2}\right|$, the right-hand side inequality in (7) is smaller than or equal to

$$\frac{C_2}{\sqrt{n}} \exp(-2a \log n) = \frac{C_2}{n^{2a+1/2}},$$

and the proof is complete.

For instance, choosing $a_n = \sqrt{b \log n} \cdot n^{-1/6}$ for some $b \ge 0$, one obtains from (3) and (4) the following effective error bounds, similar to (2):

Corollary. There exist universal constants $C_1, C_2 > 0$ with the following property: if $n \ge 1$ and $k \in \{0, 1, ..., n\}$ satisfying

$$\sqrt{an\log n} \le \left| k - \frac{n}{2} \right| \le \sqrt{bn\log n}$$

for some $b \ge a \ge 0$, then

$$\frac{C_1}{n^{2b+1/2}} \le 2^{-n} \binom{n}{k} \le \frac{C_2}{n^{2a+1/2}}.$$

Remark. Note that, from (5) and (6), it follows that both C_1 and C_2 are very close to $\sqrt{\frac{2}{\pi}}$ as $n \to \infty$.

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Determinanți Gram și minime integrale

VASILE POP1)

Abstract. This note shows how to use the Gram determinant in order to find the minimum value of some integrals.

Keywords: Gram determinant.

MSC: 11C20

Deoarece la concursurile pentru studenți apar numeroase probleme legate de determinarea minimelor unor integrale, pe lângă un rezultat teoretic clasic prezentăm câteva probleme semnificative care ajută la înțelegerea noțiunilor și la pregătirea pentru concursuri.

Pentru notațiile și definițiile noțiunilor folosite în această notă recomandăm [1].

Teorema 1. Fie $(V, \langle \cdot, \cdot \rangle)$ un spațiu euclidian de dimensiune finită, $x \in V$, $V_1 \subset V$ subspațiu, $x_1 \in V_1$ proiecția ortogonală a lui x pe V_1 și x_1^{\perp} componenta ortogonală a lui x relativă la subspațiul V_1 .

Atunci distanța de la x la V₁ este

$$d(x, V_1) = ||x_1^{\perp}|| = \sqrt{\frac{G(v_1, \dots, v_k, x)}{G(v_1, \dots, v_k)}},$$

unde $\{v_1, \ldots, v_k\}$ este o bază în V_1 iar

$$G(v_1, \dots, v_k) = \det[\langle v_i, v_j \rangle]_{i,j=\overline{1,k}}$$

este determinantul Gram al vectorilor v_1, v_2, \ldots, v_k .

Demonstrație. Pentru a arăta că $d(x, V_1) = d(x, x_1)$ este suficient să arătăm că $||x - y_1|| \ge ||x - x_1||$ pentru orice $y_1 \in V_1$. Aceasta rezultă imediat din relația $||x - y_1||^2 = ||x_1 - y_1||^2 + ||x_1^{\perp}||^2$, deci

$$d(x, V_1) = ||x - x_1|| = ||x_1^{\perp}||.$$

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Dacă $x \in V_1$, atunci este evident că $x = x_1$ și distanța este zero. Dacă $x \notin V_1$, atunci vectorii v_1, \ldots, v_k, x sunt liniar independenți și prin ortogonalizare Gram-Schmidt se transformă în vectorii ortogonali $e_1, \ldots, e_k, e_{k+1}$, unde e_1, \ldots, e_k formează tot o bază în V_1 iar

$$e_{k+1} \perp V_1, \ e_{k+1} = x - \sum_{i=1}^k \frac{\langle x, e_i \rangle}{\langle e_i, e_i \rangle} e_i,$$

deci

$$x_1 = \sum_{i=1}^k \frac{\langle x, e_i \rangle}{\langle e_i, e_i \rangle} e_i \text{ si } x_1^{\perp} = e_{k+1}.$$

Pe de altă parte se arată ușor că

$$G(v_1, \dots, v_k) = G(e_1, \dots, e_k) = \|e_1\|^2 \cdot \dots \cdot \|e_k\|^2,$$

$$G(v_1, \dots, v_k, x) = G(e_1, \dots, e_k, e_{k+1}) = \|e_1\|^2 \cdot \dots \cdot \|e_k\|^2 \cdot \|e_{k+1}\|^2$$
 şi atunci $\|x_1^{\perp}\| = \|e_{k+1}\| = \sqrt{\frac{G(v_1, \dots, v_k, x)}{G(v_1, \dots, v_k)}}.$

Observația 2. Din Teorema 1 se obțin în spațiile euclidiene \mathbb{R}^2 și \mathbb{R}^3 distanțele de la un punct la o dreaptă D sau la un plan P:

$$d(\overline{x}, D) = \frac{\|\overline{x} \times \overline{d}\|}{\|\overline{d}\|},$$

unde $\overline{d} \neq \overline{0}$ este vector director al dreptei D, respectiv

$$d(\overline{x}, P) = \frac{|(\overline{x}, \overline{d}_1, \overline{d}_2)|}{\|\overline{d}_1 \times \overline{d}_2\|},$$

unde $\overline{d}_1, \overline{d}_2$ sunt vectori necoliniari din planul P iar $(\overline{x}_1, \overline{d}_1, \overline{d}_2) = \overline{x} \cdot (\overline{d}_1 \times \overline{d}_2)$ reprezintă produsul mixt al vectorilor $\overline{x}, \overline{d}_1, \overline{d}_2$.

(În general avem $\|\overline{v}_1 \times \overline{v}_2\|^2 = G(v_1, v_2)$ şi $(\overline{v}_1, \overline{v}_2, \overline{v}_3)^2 = G(\overline{v}_1, \overline{v}_2, \overline{v}_3)$.)

În cele ce urmează vom nota cu C([a,b]) spațiul euclidian al funcțiilor reale continue definite pe intervalul [a,b] cu produsul scalar

$$\langle f, g \rangle = \int_{a}^{b} f(x)g(x)dx.$$

Problema 3. Să se determine valoarea minimă a integralei

$$\int_{0}^{2\pi} (a_1 + a_2 \cos x + \dots + a_n \cos^n x + \cos^{n+1} x)^2 dx, \text{ pentru } a_1, a_2, \dots, a_n \in \mathbb{R}.$$

Soluție. Considerăm spațiul euclidian $C([0,2\pi])$. Distanța între două funcții f și g este

$$d(f,g) = ||f - g|| = \sqrt{\int_{0}^{2\pi} (f(x) - g(x))^{2} dx}.$$

Luăm $f(x) = \cos^{n+1} x$ și atunci funcția de minimizat este

$$\phi(q) = d^2(f, q),$$

cu

$$g(x) = -(a_1 + a_2 \cos x + \dots + a_n \cos^n x), \quad a_1, a_2, \dots, a_n \in \mathbb{R}.$$

Mulțimea funcțiilor g formează subspațiul

$$V_1 = \operatorname{Span}\{1, \cos x, \cos^2 x, \dots, \cos^n x\}$$

generat de funcțiile $1,\cos x,\cos^2 x,\dots,\cos^n x$. Un exercițiu (util) arată că funcțiile $1,\cos x,\cos 2x,\dots,\cos nx$ formează o bază în V_1 și

$$\cos^{n+1} x = \frac{1}{2^n} \cos(n+1)x + f_1(x),$$

unde $f_1 \in V_1$.

Avem:

$$\min \phi(g) = d^2(\cos^{n+1} x, V_1) = d^2 \left(\frac{1}{2^n} \cos(n+1)x, V_1\right)$$

$$=\frac{G\left(1,\cos x,\ldots,\cos nx,\frac{1}{2^n}\cos(n+1)x\right)}{G(1,\cos x,\ldots,\cos nx)}=\frac{\pi}{2^{2n}}$$

(matricele Gram care apar sunt matrice diagonale căci $\langle \cos kx, \cos px \rangle = 0$ pentru $k \neq p$ și $\langle \cos kx, \cos kx \rangle = \pi, \ k \geq 1$).

În concluzie valoarea minimă a integralei este $\frac{\pi}{2^{2n}}$.

Problema 4. Să se determine valoarea minimă a integralei $\int_{-1}^{1} (f(x))^2 dx$,

unde f este un polinom monic de grad n cu coeficienți reali.

Soluție. Considerăm spațiul euclidian C([-1,1]) și avem de calculat minimul funcției

$$\phi(a_1, a_2, \dots, a_n) = \int_{-1}^{1} (a_1 + a_2 x + \dots + a_n x^{n-1} + x^n)^2 dx,$$

care reprezintă pătratul distanței de la funcția x^n la spațiul polinoamelor de grad $\leq n-1$, notat $\mathbb{R}_{n-1}[x]$. Ortogonalizând în $\mathbb{R}_n[x]$ baza $1, x, \dots, x^{n-1}, x^n$ obținem polinoamele lui Legendre

$$P_n(x) = \frac{n!}{(2n)!} [(x^2 - 1)^n]^{(n)}$$

și din Teorema 1 rezultă că

$$d^{2}(x^{n}, \mathbb{R}_{n-1}[x]) = \|P_{n}\|^{2} = \frac{n!^{2}}{(2n)!^{2}} \int_{-1}^{1} [(x^{2} - 1)^{n}]^{(n)} [(x^{2} - 1)^{n}]^{(n)} dx.$$

Integrăm prin părți ținând cont că polinomul $(x^2-1)^n$ și derivatele sale până la ordinul n-1 se anulează în 1 și -1 și obținem:

$$||P_n||^2 = \frac{(-1)^n n!^2}{(2n)!^2} \int_{-1}^1 (x^2 - 1)^n dx = \frac{(-1)^n n!^2}{(2n)!} \int_{-1}^1 (x - 1)^n (x + 1)^n dx.$$

Integrăm din nou succesiv prin părți și obținem

$$||P_n||^2 = \frac{n!^2}{(2n)!^2} \cdot \frac{n(n-1)\dots 1}{(n+1)(n+2)\dots (2n)} \int_{-1}^{1} (x+1)^{2n} dx = \frac{n!^4}{(2n)!^3} \cdot \frac{2^{2n+1}}{2n+1}.$$

Problema 5. Să se determine valoarea minimă a integralei $\int_{0}^{1} (f(x))^{2} dx$,

unde f este polinom monic de grad n cu coeficienți reali.

Soluție. În spațiul euclidian C([0,1]), minimul căutat este pătratul distanței de la x^n la $\mathbb{R}_{n-1}[x]$ care, conform Teoremei 1, este

$$\frac{G(1, x, \dots, x^{n-1}, x^n)}{G(1, x, \dots, x^{n-1})} = \frac{G_1}{G_2}.$$

Deoarece $\langle x^k, x^p \rangle = \int\limits_0^1 x^{k+p} \mathrm{d}x = \frac{1}{k+p+1}$, determinanții G_1 și G_2

sunt determinanți Cauchy:

$$G_1 = C(0, 1, \dots, n; 1, 2, \dots, n+1) = \frac{V(0, 1, \dots, n) \cdot V(1, 2, \dots, n+1)}{\prod_{k,p=0}^{n} (k+p+1)}$$

$$\frac{G_1}{G_2} = \frac{n!^2}{(n+1)^2 \cdots (2n+2)^2 (2n+3)} = \frac{n!^4}{(2n)!^2} \cdot \frac{1}{2n+3}.$$

References

[1] V. Pop, Algebră liniară, Ed. Mediamira, Cluj-Napoca, 2003.

PROBLEMS

Authors should submit proposed problems to gmaproblems@rms.unibuc.ro. Files should be in PDF or DVI format. Once a problem is accepted and considered for publication, the author will be asked to submit the TeX file also. The referee process will usually take between several weeks and two months. Solutions may also be submitted to the same e-mail address. For this issue, solutions should arrive before 15th of July 2012.

PROPOSED PROBLEMS

351. Let $(a_n)_{n\geq 1}$ be a sequence of positive integers and let $\alpha>\frac{1}{2}$ such that $\sum_{n\geq 1}a_n^{-\alpha}=\infty$. Prove that for any $k\geq 2$ there is an integer that can be represented in at least k ways as a sum of two elements of the sequence.

Proposed by Marius Cavachi, Ovidius University of Constanţa, Constanţa, Romania.

352. Let K be a field and let m, n, k be positive integers. Find necessary and sufficient conditions the integers a, b, c should satisfy such that there exist some matrices $A \in M_{m,n}(K)$ and $B \in M_{n,k}(K)$ with $\operatorname{rank}(A) = a$, $\operatorname{rank}(B) = b$ and $\operatorname{rank}(AB) = c$.

Proposed by Nicolae Constantin Beli, Simion Stoilow Institute of Mathematics of the Romanian Academy, Bucharest, Romania.

353. Let $f:[-1,1]\to\mathbb{R}$ be a continuous function which is differentiable at 0. Denote

$$I(h) = \int_{h}^{h} f(x) dx, \quad h \in [0, 1].$$

Show that

$$\lim_{n \to \infty} \frac{1}{n^2} \sum_{k=1}^{n} \varphi(k) k |I(1/k)| = \frac{6}{\pi^2} |f(0)|.$$

(Here φ is the Euler's totient function.)

Proposed by Cezar Lupu, University of Pittsburgh, Pittsburgh, PA, USA, and Călin Popescu, Simion Stoilow Institute of Mathematics of the Romanian Academy, Bucharest, Romania.

354. For
$$x > 1$$
, define the function $f(x) = \int_{1}^{\infty} e^{it^x} dt$. Prove that there exists $L \in \mathbb{C}^*$ such that $\lim_{x \to \infty} x f(x) = L$.

Proposed by Moubinool Omarjee, Jean Lurçat High School, Paris, France.

355. Let p be an odd prime number and $\alpha \in \left[0; \frac{\pi}{2}\right]$ such that $\cos \alpha = \frac{1}{p}$. Prove that for any $n \in \mathbb{N}^*$, n > 1, there is no $m \in \mathbb{N}^*$ such that $\cos (n\alpha) = \frac{1}{m}$. Proposed by Vlad Matei, University of Cambridge, Cambridge, UK.

356. Let $\{b_n\}_{n\geq 0}$ be a sequence of positive real numbers. The following statements are equivalent:

$$\begin{aligned} &\text{i) } \sum_{n=0}^{\infty} \frac{|b_{n+1}^r - b_n^r|}{b_n} < \infty \text{ for all } r \in \mathbb{R}; \\ &\text{ii) } \sum_{n=0}^{\infty} \frac{|b_{n+1} - b_n|}{b_n} < \infty; \\ &\text{iii) } \sum_{n=0}^{\infty} |b_{n+1} - b_n| < \infty \text{ and } \lim b_n > 0; \\ &\text{iv) } \sum_{n=0}^{\infty} \frac{|b_{n+1} - b_n|}{b_{n+1}} < \infty; \\ &\text{v) } \sum_{n=0}^{\infty} \frac{|b_{n+1}^r - b_n^r|}{b_{n+1}} < \infty \text{ for all } r \in \mathbb{R}. \end{aligned}$$

Proposed by Alexandru Kristaly, Babeş-Bolyai University, Cluj-Napoca, Romania, and Gheorghe Moroşanu, Central European University, Budapest, Hungary.

357. Find all functions $\varphi : \mathbb{R} \to \mathbb{R}$ with $\varphi(0) = 0$ such that the set of functions $\{\varphi + y \mid y \in \mathbb{R}\}$ is a semigroup with respect to the operation " \circ ", the composition of functions. Prove that this semigroup is a monoid if and only if φ is the identity map.

Proposed by Dan Schwarz, Bucharest and Marcel Ţena, Sfântul Sava National College, Bucharest, Romania.

358. Prove that for any coloring of the latticial points of the plane with a finite number of colors and for any triangle ABC having angles with rational tangents there is a triangle with latticial vertices of the same color which is similar to ABC.

Proposed by Beniamin Bogoşel, West University of Timişoara, Timişoara, Romania.

Editors' note. Do not use the plane van der Waerden theorem, try a direct solution.

359. Determine how many permutations of the 81 squares of the Sudoku grid have the property that for any solution of the Sudoku game, if we apply the permutation to the 81 squares we obtain another solution of the Sudoku game.

Proposed by Nicolae Constantin Beli, Simion Stoilow Institute of Mathematics of the Romanian Academy, Bucharest, Romania.

360. Let $M_n(\mathbb{C})$ be the ring of square matrices of size n and $A \in M_n(\mathbb{C})$. Show that if for all $k \in \mathbb{N}$, $k \ge 1$, we have $\det((\operatorname{adj}(A))^k + I_n) = 1$, then $(\operatorname{adj}(A))^2 = 0_n$.

(Here adj(A) denotes the classical adjoint of A, defined as follows: the (i, j)minor M_{ij} of A is the determinant of the $(n-1) \times (n-1)$ matrix obtained by deleting row i and column j of A, and the (i,j) cofactor of A is $C_{ij} = (-1)^{i+j} M_{ij}$. The classical adjoint of A is the transpose of the "cofactor matrix" C_{ij} of A.)

Proposed by Marius Cavachi, Ovidius University of Constanța, Constanța, Romania, and Cezar Lupu, University of Pittsburgh, Pittsburgh, PA, USA.

361. 88% of the surface of a sphere is colored in red. Prove that there is a cube inscribed in the sphere with all vertices red.

Proposed by George Stoica, University of New Brunswick in Saint John, Saint John, NB, Canada.

362. Given a function $f: X \to X$, we will denote

$$f_0(X) := X, \ f_n(X) := f(f_{n-1}(X)) \ \text{ for } n \ge 1,$$

$$f_{\omega}(X) := \bigcap_{n \ge 0} f_n(X).$$

- i) Prove that $f(f_{\omega}(X)) \subseteq f_{\omega}(X)$.
- ii) Prove that for $X = \mathbb{R}$ and f a continuous mapping, $f_{\omega}(\mathbb{R})$ is \mathbb{R} , a half-line, a bounded segment, a singleton, or the empty set.

Moreover, let it now be given that $f(f_{\omega}(\mathbb{R})) = f_{\omega}(\mathbb{R})$.

- iii) Prove that if $f_{\omega}(\mathbb{R})$ is bounded, then it is a closed interval (possibly degenerate – a singleton or the empty set). Give examples for each of these cases.
 - iv) Give an example for $f_{\omega}(\mathbb{R})$ being an open half-line.

Proposed by Dan Schwarz, Bucharest, Romania.

- **363.** For a given sequence $(x_n)_{n\geq 1}$ of real numbers and n_0 a fixed positive integer, consider the following conditions:
 - (C₁): $n^2(x_{n+1}-x_n)-(2n+1)x_n$ has the same sign for all $n \ge n_0$;
 - (C_2) : $x_{n+m} \le x_n + x_m$ for all $n, m \ne n_0$;

$$(C_3): \sum_{n=1}^{n} n^{-2} x_n < \infty;$$

$$(C_4): \lim_{n \to \infty} \frac{x_n}{n} = 0.$$
Prove that:

$$(C_4)$$
: $\lim_{n\to\infty} \frac{x_n}{n} = 0$

- (a) none of (C_1) , (C_2) , (C_3) implies (C_4) ;
- (b) (C_4) follows from (C_3) and either (C_1) or (C_2) ;
- (c) the converse of b) is false.

Proposed by Arpad Benyi, Western Washington University, Bellingham, WA and Kasso Okoudjou, University of Maryland, College Park, Washington DC, WA, USA.

364. Let $(x_n)_{n\geq 1}$ be a sequence of real numbers such that

$$\limsup_{n \to \infty} ((1 - x_n) \log n) < \infty.$$

Show that if the series of positive reals $\sum_{n\geq 1} a_n$ converges, then the series $\sum_{n\geq 1} a_n^{x_n}$

also converges.

Proposed by Cristian Ghiu, Politehnica University of Bucharest, Bucharest, Romania.

SOLUTIONS

323. Let \mathcal{C} be the set of the circles in the plane and \mathcal{L} be the set of the lines in the plane. Show that there exist bijective maps $f,g:\mathcal{C}\to\mathcal{L}$ such that for any circle $C\in\mathcal{C}$, the line f(C) is tangent at C and the line g(C) contains the center of C.

Proposed by Marius Cavachi, Ovidius University of Constanţa, Constanţa, Romania.

Solution by the author. If A is an well ordered set and $\alpha \in A$ we denote $A_{\alpha} := \{a \in A \mid a < \alpha\}$. We prove that there is an well ordered set A of cardinal $\mathbf{c} := |\mathbb{R}|$ such that $|A_{\alpha}| < \mathbf{c} \ \forall \alpha \in A$. To do this we take a well-ordered set M with $|M| = \mathbf{c}$. If there is $\alpha \in M$ with $|M_{\alpha}| = \mathbf{c}$ then let $M' = \{\alpha \in A \mid |M_{\alpha}| = \mathbf{c}\}$ and let α_0 be the smallest element of M'. Then $|M'_{\alpha_0}| = \mathbf{c}$ and if we denote $M'' = M'_{\alpha_0}$ then for any $\alpha \in M''$ we have $\alpha < \alpha_0$, so $|M''_{\alpha}| = |M_{\alpha}| < \mathbf{c}$ and we may take A = M''.

Let \mathcal{C} be the set of all circles in the plane and let \mathcal{L} be the set of all lines in the plane. Since $|\mathcal{C}| = |\mathcal{L}| = \mathbf{c}$, the order relation from A may be transported to \mathcal{C} and \mathcal{L} . The function f will be constructed by transfinite induction. First we take $c_0 = \min \mathcal{C}$ and we define $f(c_0)$ as the smallest element l_0 of \mathcal{L} that is tangent to c_0 .

Assumed that for some $c \in \mathcal{C}$ we have already defined $f(c') \forall c' < c$. Since $N := \mathcal{C}_c$ has a cardinal which is smaller than \mathbf{c} , there are lines tangent to c that are not contained in N. Let l be the smallest of these lines and define f(c) = l. Obviously f is injective.

To prove the surjectivity, assume that $\mathcal{L} \setminus \operatorname{Im} f \neq \emptyset$ and let $l \in \mathcal{L} \setminus \operatorname{Im} f$. Since the set of the circles tangent to l has cardinal \mathbf{c} and $|\mathcal{L}_l| < \mathbf{c}$, there is some $c \in \mathcal{C}$ which is tangent to l such that $f(c) \notin \mathcal{L}_l$, i.e., $f(c) \geq l$. On the other hand, f(c) is the smallest element of $X := \{d \in \mathcal{L} \mid d \text{ tangent to } c\} \setminus f(\mathcal{C}_c)$. Since $l \notin \operatorname{Im} f \supseteq f(\mathcal{C}_c)$ and l is tangent to c, we have $l \in X$ and so $f(c) \leq l$. It follows that f(c) = l, so $c \in \operatorname{Im} f$. Contradiction.

The function g is constructed the same way but with the property "a line is tangent to a circle" replaced by the property "the line contains the center of the circle".

324. Consider the set

$$K := \{ f(\sqrt[4]{20}, \sqrt[6]{500}) \mid f(X, Y) \in \mathbb{Q}[X, Y] \}.$$

- (a) Show that K is a field with respect to the usual addition and multiplication of real numbers.
- (b) Find all the subfields of K.

- (c) If one considers K as a vector space $\mathbb{Q}K$ over the field \mathbb{Q} in the usual way, find the dimension of $\mathbb{Q}K$.
- (d) Exhibit a vector space basis of $_{\mathbb{Q}}K$.

Proposed by Toma Albu, Simion Stoilow Institute of Mathematics of the Romanian Academy, Bucharest, Romania.

Solution by the author. (a) Note that K is exactly the subring $\mathbb{Q}[\sqrt[4]{20}, \sqrt[6]{500}]$ of \mathbb{R} obtained by adjoining to \mathbb{Q} the algebraic elements $\sqrt[4]{20}$ and $\sqrt[6]{500}$ over \mathbb{Q} , so as it is well known from any undergraduate General Algebra course, K is a subfield of \mathbb{R} , and the field extension $\mathbb{Q} \subseteq K$ is finite, in other words, the vector space $\mathbb{Q}K$ is finite dimensional. The dimension $[K:\mathbb{Q}]$ of this vector field will be determined in (c).

(b) For simplicity, denote $a:=\sqrt[6]{500}$, $b:=\sqrt[4]{20}$, $c:=\sqrt[12]{500}$. Then $a=\sqrt[12]{2^4\cdot 5^6}$, $b=\sqrt[12]{2^6\cdot 5^3}$, $c=\sqrt[12]{2^2\cdot 5^3}$. Easy calculations show that $a=c^2$, $b=10c\cdot a^{-2}$, so $a\in\mathbb{Q}[c]$, and then, also $b\in\mathbb{Q}[c]$. It follows that $K=\mathbb{Q}[a,b]\subseteq\mathbb{Q}[c]$. Since $c=10^{-1}a^2b$, we have $c\in\mathbb{Q}[a,b]$, and hence $\mathbb{Q}[c]\subseteq\mathbb{Q}[a,b]$. We deduce that $K=\mathbb{Q}[c]$.

In the sequel we will freely refer to some basic results of Cogalois Theory, as exposed in [1]. First, observe that the field extension $\mathbb{Q} \subseteq K$ is a Cogalois extension with Cogalois group $\operatorname{Cog}(K/\mathbb{Q}) = \mathbb{Q}^*\langle c \rangle/\mathbb{Q}^*$, where

$$\mathbb{Q}^*\langle c \rangle := \{ a \cdot c^n \mid a \in \mathbb{Q}^*, \ n \in \mathbb{Z} \},\$$

see Examples 3.2.1 (1) in [1]. By Theorem 3.2.3 in [1], all the intermediate fields of the Cogalois extension $\mathbb{Q} \subseteq K$, that is to say, all the subfields of the field K, are exactly $\mathbb{Q}[H]$, where H/\mathbb{Q}^* is a subgroup of $\text{Cog}(K/\mathbb{Q})$.

Clearly $\operatorname{Cog}(K/\mathbb{Q}) = \mathbb{Q}^*\langle c \rangle/\mathbb{Q}^* = \langle \widehat{c} \rangle$ is a cyclic group of order 12 generated by the coset $\widehat{c} = c \mathbb{Q}^*$ of c in the quotient group $\mathbb{Q}^*\langle c \rangle/\mathbb{Q}^*$, so its subgroups are precisely the following ones:

$$\langle\,\widehat{c}\,\rangle,\,\langle\,\widehat{c^2}\,\rangle,\,\langle\,\widehat{c^3}\,\rangle,\,\langle\,\widehat{c^4}\,\rangle,\,\langle\,\widehat{c^6}\,\rangle,\,\langle\,\widehat{c^{12}}\,\rangle\,.$$

Consequently, all the subfields of E are:

$$\mathbb{Q}$$
, $\mathbb{Q}[c]$, $\mathbb{Q}[c^2]$, $\mathbb{Q}[c^3]$, $\mathbb{Q}[c^4]$, $\mathbb{Q}[c^6]$,

where $c = \sqrt[12]{500}$.

(c) Since the extension $\mathbb{Q} \subseteq K$ is Cogalois, we have

$$[K:\mathbb{Q}] = |\operatorname{Cog}(K/\mathbb{Q})| = 12.$$

(d) By basic properties of Kneser field extensions, a vector space basis for the Cogalois extension $\mathbb{Q} \subseteq K$ is easily obtained as soon as we have listed, with no repetition, all the elements of its cyclic Cogalois group $\mathbb{Q}^*\langle c \rangle/\mathbb{Q}^* = \langle \widehat{c} \rangle$ of order 12: any set of representatives of the cosets from this list is a basis of the extension. Consequently such a basis is the set $\{\sqrt[12]{500}^i \mid 0 \leqslant i \leqslant 11\}$.

Remarks. More generally, let

$$E := \mathbb{Q}\left[\sqrt[n_1]{a_1}, \dots, \sqrt[n_r]{a_r}\right]$$

and

$$G := \mathbb{Q}^* \langle \sqrt[n_1]{a_1}, \dots, \sqrt[n_r]{a_r} \rangle$$

$$= \{ a \cdot \sqrt[n_1]{a_1}^{k_1} \cdot \dots \cdot \sqrt[n_r]{a_r}^{k_r} \mid a \in \mathbb{Q}^*, \ 0 \le k_i < n_i, \ \forall \ 1 \le i \le r \},$$

where r, n_1, \ldots, n_r are nonzero natural numbers and a_1, \ldots, a_r are positive rational numbers. Then, by the Kneser Criterion (see Theorem 2.2.1 in [1]), the extension $\mathbb{Q} \subseteq E$ is G-Kneser extension, so

$$\left[\mathbb{Q}\left[\sqrt[n_1]{a_1},\ldots,\sqrt[n_r]{a_r}\right]:\mathbb{Q}\right] = \left|\mathbb{Q}^*\langle\sqrt[n_1]{a_1},\ldots,\sqrt[n_r]{a_r}\rangle/\mathbb{Q}^*\right|.$$

Moreover, this extension is G-Cogalois, so, by Theorem 4.3.2 in [1], all the intermediate fields of the G-Cogalois extension $\mathbb{Q} \subseteq E$, i.e., all the subfields of the field E, are exactly $\mathbb{Q}[H]$, where H/\mathbb{Q}^* is a subgroup of its Kneser group G/\mathbb{Q}^* . So, knowing all the subgroups of this Kneser group, we can completely describe all the subfields of $\mathbb{Q} \left[\sqrt[n_1]{a_1}, \ldots, \sqrt[n_r]{a_r} \right]$.

As in the particular case considered above, a vector space basis for the extension $\mathbb{Q} \subseteq E$ is easily obtained as follows. List, with no repetition, all the elements of its Kneser group $\mathbb{Q}^*\langle \sqrt[n_1]{a_1}, \ldots, \sqrt[n_r]{a_r} \rangle/\mathbb{Q}^*$; then any set of representatives of the cosets from this list is a basis of the extension.

References

- T. Albu, Cogalois Theory, A Series of Monographs and Textbooks, Vol. 252, Marcel Dekker, Inc., New York and Basel, 2003.
- **325.** We call toroidal chess board a regular chess board (of arbitrary dimension) in which the opposite sides are identified in the same direction. Show that the maximum number of kings on a toroidal chess board of dimensions $m \times n$ $(m, n \in \mathbb{N})$ such that each king attacks no more than six other kings is less than or equal to $\frac{4mn}{n}$ and the inequality is sharp.
- Proposed by Eugen Ionaşcu, Columbus State University, Columbus, GA, USA.

Solution by the author. Let us denote by $x_{i,j}$ (i = 0, ..., m-1, j = 0, ..., n-1) mn variables for each square of the board. These variables take the value 1 if a king is placed on the (i,j) position or 0 otherwise. The condition that we required in this problem is equivalent to

$$2x_{i,j} + x_{i-1,j-1} + x_{i,j-1} + x_{i+1,j-1} + x_{i-1,j} + x_{i+1,j} + x_{i-1,j+1} + x_{i,j+1} + x_{i+1,j+1} \le 8$$

for all possible i, j and the operations are done modulo m on the first component and modulo n for the second component of the indices of $x_{k,l}$. Let us put $k = \sum_{i,j} x_{i,j}$.

Adding all these inequalities gives $2k+8k \le 8mn$. Therefore $k \le \frac{4mn}{5}$. An example that shows that this estimate is sharp when $5 \mid m$ and $5 \mid n$ is given in the figure below. (In our case m = 10, n = 15.)

0	1	1	1	1	0	1	1	1	1	0	1	1	1	1
1	1	0	1	1	1	1	0	1	1	1	1	0	1	1
1	1	1	1	0	1	1	1	1	0	1	1	1	1	0
1	0	1	1	1	1	0	1	1	1	1	0	1	1	1
1	1	1	0	1	1	1	1	0	1	1	1	1	0	1
0	1	1	1	1	0	1	1	1	1	0	1	1	1	1
1	1	0	1	1	1	1	0	1	1	1	1	0	1	1
1	1	1	1	0	1	1	1	1	0	1	1	1	1	0
1	0	1	1	1	1	0	1	1	1	1	0	1	1	1
1	1	1	0	1	1	1	1	0	1	1	1	1	0	1

References

- [1] E.J. Ionaşcu, D. Pritikin and S.E. Wright, k-Dependence and domination in king's graphs, Amer. Math. Monthly 115 (2008), 820–836.
- [2] T. Howard, E.J. Ionaşcu and D. Woolbright, Introduction to the prisoners vs guards puzzle, J. Integer Sequences, vol. 12, Article 09.1.3, (2009).
- [3] E.J. Ionaşcu, Bounds on the cardinality of a minimum $\frac{1}{2}$ -dominating set in the king's graph, in progress.

326. For
$$t > 0$$
 define $H(t) = \sum_{n=0}^{\infty} \frac{t^n}{n!(n+1)!}$. Show that
$$\lim_{t \to \infty} \frac{t^{3/4}H(t)}{\exp(2\sqrt{t})} = \frac{1}{2\sqrt{\pi}}.$$

Proposed by Moubinool Omarjee, Jean Lurçat High School, Paris, France.

Solution by the author. As a first step we prove that

$$H(t) = \frac{1}{\pi\sqrt{t}} \int_{0}^{\pi} \cos u \exp(2\sqrt{t}\cos u) du \text{ for } t > 0.$$

Indeed, we have

$$\frac{1}{\pi\sqrt{t}} \int_{0}^{\pi} \cos u \exp(2\sqrt{t}\cos u) du = \sum_{n=0}^{\infty} h_n(u),$$

where $h_n(u) = \frac{2^n(\sqrt{t})^{n-1}\cos^{n+1}u}{\pi n!}$ and we have

$$||h_n|| = \sup_{u \in [0,2\pi]} |h_n(u)| = \frac{2^n (\sqrt{t})^{n-1}}{\pi n!}.$$

Then

$$\frac{1}{\pi\sqrt{t}} \int_{0}^{\pi} \cos u \exp(2\sqrt{t}\cos u) du = \sum_{n=0}^{\infty} \frac{2^{n}(\sqrt{t})^{n-1}}{\pi n!} I_{n+1},$$

where

$$I_m = \int_0^\pi \cos^m u du = \begin{cases} 0 & \text{if } m \text{ is odd} \\ \pi 2^{-2k} {2k \choose k} & \text{if } m = 2k. \end{cases}$$

This leads to

$$\sum_{n=0}^{\infty} \frac{2^n (\sqrt{t})^{n-1}}{\pi n!} I_{n+1} = \sum_{n=0}^{\infty} \frac{2^{2n+1} t^n}{\pi (2n+1)!} \cdot \pi 2^{-2n-2} \binom{2n+2}{n+1} = \sum_{n=0}^{\infty} \frac{t^n}{n!(n+1)!},$$

as claimed.

Next we note that $\cos u \le 0$ when $\frac{\pi}{2} \le u \le \pi$, so

$$\left| \frac{1}{\pi \sqrt{t}} \int_{\frac{\pi}{2}}^{\pi} \cos u \exp(2\sqrt{t} \cos u) du \right| \le \frac{1}{\pi \sqrt{t}} \int_{\frac{\pi}{2}}^{\pi} |\cos u| du \to 0 \text{ when } t \to \infty.$$

For the integral $A(t) = \int_{0}^{\frac{\pi}{2}} \cos u \exp(2\sqrt{t}\cos u) du$ the change of variables $\nu = 1 - \cos u$ gives

$$A(t) = e^{2\sqrt{t}} \int_{0}^{1} \frac{1-\nu}{\sqrt{1-\frac{\nu}{2}}} \cdot \frac{e^{-2\nu\sqrt{t}}}{\sqrt{2\nu}} d\nu.$$

After two more changes of variables, $y = 2\nu\sqrt{t}$ and $w = \sqrt{y}$ one gets

$$\int_{0}^{1} \frac{1-\nu}{\sqrt{1-\frac{\nu}{2}}} \cdot \frac{e^{-2\nu\sqrt{t}}}{\sqrt{2\nu}} d\nu = \frac{1}{t^{\frac{1}{4}}} \int_{0}^{\sqrt{2}t^{\frac{1}{4}}} \frac{1-\frac{w^{2}}{2\sqrt{t}}}{\sqrt{1-\frac{w^{2}}{4\sqrt{t}}}} \cdot e^{-w^{2}} dw.$$

By Lebesgue dominated convergence theorem one gets

$$t^{\frac{1}{4}} \int_{0}^{1} \frac{1-\nu}{\sqrt{1-\frac{\nu}{2}}} \cdot \frac{e^{-2\nu\sqrt{t}}}{\sqrt{2\nu}} \mathrm{d}\nu \to \int_{0}^{\infty} e^{-w^{2}} \mathrm{d}w = \frac{\sqrt{\pi}}{2} \text{ when } t \to \infty,$$

so

$$A(t) \sim e^{2\sqrt{t}} \cdot \frac{\sqrt{\pi}}{2t^{\frac{1}{4}}}$$

and, finally

$$H(t) \sim \frac{1}{\pi\sqrt{t}} \cdot e^{2\sqrt{t}} \cdot \frac{\sqrt{\pi}}{2t^{\frac{1}{4}}}$$

327. (Correction) Let $f:[a,b]\to\mathbb{R}$ be a convex and continuous function. Prove that:

a)
$$\mathcal{M}(a;b) + f\left(\frac{a+b}{2}\right) \ge 2\mathcal{M}\left(\frac{3a+b}{4}; \frac{3b+a}{4}\right);$$

b) $3\mathcal{M}\left(\frac{2a+b}{3}; \frac{2b+a}{3}\right) + \mathcal{M}(a;b) \ge 4\mathcal{M}\left(\frac{3a+b}{4}; \frac{3b+a}{4}\right).$

Here
$$\mathcal{M}(x,y) = \frac{1}{y-x} \int_{x}^{y} f(t) dt$$
.

Proposed by Cezar Lupu, Politehnica University of Bucharest, Bucharest, Romania, and Tudorel Lupu, Decebal High School, Constanţa, Romania.

Solution by the authors. a) We use Popoviciu's inequality from [1]. (See also [2], pag. 12.) It states that for any convex function f defined on an interval [a,b] and any $x, y, z \in [a,b]$ we have

$$f(x) + f(y) + f(z) + 3f\left(\frac{x+y+z}{3}\right) \ge 2f\left(\frac{x+y}{2}\right) + 2f\left(\frac{x+z}{2}\right) + 2f\left(\frac{y+z}{2}\right).$$

By applying Popoviciu's inequality to x, $\frac{a+b}{2}$, $a+b-x \in [a,b]$, we get

$$f(x) + f\left(\frac{a+b}{2}\right) + f(a+b-x) + 3f\left(\frac{a+b}{2}\right) \ge$$

$$\geq 2f\left(\frac{a+b+2x}{4}\right)+2f\left(\frac{a+b}{2}\right)+2f\left(\frac{3a+3b-2x}{4}\right).$$

We integrate on [a, b] and after suitable changes of variables we obtain

$$2(b-a)f\left(\frac{a+b}{2}\right) + 2\int_{a}^{b} f(x)dx \ge 8\int_{\frac{3a+b}{4}}^{\frac{a+3b}{4}} f(x)dx,$$

which is a).

For b) we use again Popoviciu's inequality but this time for $x, \frac{a+b}{2}, \frac{a+b}{2} \in [a,b]$. We have

$$f(x) + 2f\left(\frac{a+b}{2}\right) + 3f\left(\frac{a+b+x}{3}\right) \ge 4f\left(\frac{2x+a+b}{4}\right) + 2f\left(\frac{a+b}{2}\right).$$

After we integrate on [a, b] and make the suitable changes of variable we get

$$9 \int_{\frac{2a+b}{2}}^{\frac{a+2b}{3}} f(x) dx + \int_{a}^{b} f(x) dx \ge 8 \int_{\frac{3a+b}{4}}^{\frac{a+3b}{4}} f(x) dx,$$

i.e. we have b).

References

- [1] T. Popoviciu, Sur certaines inégalités qui caractérisent les fonctions convexes, Analele ştiinţifice Univ. "Al.I. Cuza" Iaşi, Secţia I a Mat. 11 (1965), 155–164.
- [2] C. Niculescu, L.E. Persson, Convex functions and their applications: a contemporary approach, Springer Science & Business (2006).

328. Given any positive integers m, n, prove that the set

$$\{1, 2, 3, \dots, m^{n+1}\}$$

can be partitioned into m subsets A_1, A_2, \ldots, A_m , each of size m^n , such that

$$\sum_{a_1 \in A_1} a_1^k = \sum_{a_2 \in A_2} a_2^k = \ldots = \sum_{a_m \in A_m} a_m^k, \text{ for all } k = 1, 2, \ldots, n.$$

Proposed by Cosmin Pohoaţă, student Princeton University, Princeton, NJ, USA.

Solution by Marian Tetiva. This is an immediate consequence of Prouhet's theorem, old since 1851. It has the same statement as the present problem but with $\{1, \ldots, m^{n+1}\}$ replaced by $A := \{0, \ldots, m^{n+1} - 1\}$, i.e., the set of natural numbers with at most n+1 digits when written in base m.

Basically the set A_j will contain precisely those numbers in A whose sum of base m digits is congruent to j modulo m. A solution can be found in *The American Mathematical Monthly* from April 2009, pages 366–368 (solution of problem 11266). In addition, there one can find many references on this and related topics, such as Tarry-Escott problem.

To obtain our result one only has to note that if $A = A_1 \cup \cdots \cup A_m$ is a partition with the property that $|A_j|$ is the same for all j and for $1 \le k \le n \sum_{a \in A_j} a^k$ is the

same for all j then for any x the set $a+A:=\{x+a\mid a\in A\}$ has a similar partition. Namely $x+A=(x+A_1)\cup\cdots\cup(x+A_m)$. Indeed, if $|A_j|=S_0$ and $\sum_{a\in A_j}a^k=S_k$

for all j and for $1 \le k \le n$ then for every $1 \le j \le n$ we have $|x + A_j| = S_0$, and if $1 \le k \le n$ then

$$\sum_{b \in x + A_j} b^k = \sum_{a \in A_j} (x + a)^k = \sum_{a \in A_j} \sum_{l=0}^k \binom{k}{l} x^{k-l} a^l = \sum_{l=0}^k \binom{k}{l} x^{k-l} S_l,$$

which is independent of j.

329. Let $p \ge 11$ be a prime number. Show that, if

$$\sum_{j=1}^{(p-1)/2} \frac{1}{j^6} = \frac{a}{b}$$

with a, b relatively prime, then p divides a.

Proposed by Marian Tetiva, Gheorghe Roşca Codreanu National College, Bârlad, Romania.

Solution by the author. The inverses modulo p of the quadratic residues $1^2, 2^2, \ldots, \left(\frac{p-1}{2}\right)^2$ are precisely the same quadratic residues, in some order. For proving this claim one can observe that the inverse of a quadratic residue is a quadratic residue, too, and the inverses of the $\frac{p-1}{2}$ nonzero quadratic residues are mutually distinct.

Denote, for every j from 1 to $\frac{p-1}{2}$, by k_j the unique integer with the properties $1 \le k_j \le \frac{p-1}{2}$ and $j^2 k_j^2 \equiv 1 \pmod{p}$. Then, by the above observation,

$$\left\{k_1^2, k_2^2, \dots, k_{(p-1)/2}^2\right\} = \left\{1^2, 2^2, \dots, \left(\frac{p-1}{2}\right)^2\right\}.$$

We thus have

$$\sum_{j=1}^{(p-1)/2} \frac{1}{j^6} - \sum_{j=1}^{(p-1)/2} k_j^6 = \sum_{j=1}^{(p-1)/2} \frac{1 - j^6 k_j^6}{j^6} \equiv 0 \pmod{p}$$

and

$$\sum_{j=1}^{(p-1)/2} k_j^6 = \sum_{j=1}^{(p-1)/2} j^6 \equiv 0 \pmod{p}.$$

The last congruence follows by using the formula

$$\sum_{j=1}^{n} j^{6} = \frac{n(n+1)(2n+1)(3n^{4}+6n^{3}-3n+1)}{42}$$

according to which (for $n=\frac{p-1}{2}$) $\sum_{j=1}^{(p-1)/2} j^6$ is divisible by $2\frac{p-1}{2}+1=p$, unless p

is one of the primes that divide 42, hence the divisibility is true for either p=5 or $p\geq 11$. The two congruences above solve our problem.

Actually one can see that the property is true if and only if p = 5 or $p \ge 11$.

330. Determine all nonconstant monic polynomials $f \in \mathbb{Z}[X]$ such that $\varphi(f(p)) = f(p-1)$ for all natural prime numbers p. (Here φ is the Euler totient function.)

Proposed by Vlad Matei, student University of Bucharest, Bucharest, Romania.

 $Solution\ by\ the\ author.$ We will use the following property of polynomials with integer coefficients:

(C) for all
$$a, b \in \mathbb{Z}$$
, $a - b$ divides $f(a) - f(b)$.

First we prove that f(0) = 0. Let us assume the contrary, $f(0) \neq 0$. Then for a fixed prime p > |f(0)| we deduce from (C) that $f(p) \equiv f(0) \pmod{p}$, so $\gcd(f(p), p) = 1$. According to Dirichlet's theorem, there are infinitely many primes in the arithmetic progression p + rf(p). Let p_k be the kth prime in this sequence.

Again from (C) we deduce that $f(p+rf(p)) \equiv f(p) \pmod{f(p)}$ for any integer r, so $f(p) \mid f(p_k)$. From the fact that $\frac{\varphi(a)}{a} = \prod_{\substack{q \text{ prime} \\ a \mid a}} \left(1 - \frac{1}{q}\right)$ we can easily deduce

that for $c \mid a$ we have $\frac{\varphi(a)}{a} \leq \frac{\varphi(c)}{c}$. This implies $\frac{\varphi(f(p_k))}{f(p_k)} \leq \frac{\varphi(f(p))}{f(p)}$, that is,

$$\frac{f(p_k - 1)}{f(p_k)} \le \frac{\varphi(f(p))}{f(p)}. (1)$$

Let us note that $\lim_{k\to\infty} p_k = \infty$. Putting h(X) = f(X-1), we observe that h and f have the same degree and both are monic polynomials, so $\lim_{x\to\infty} \frac{h(x)}{f(x)} = 1$. This means that $\lim_{k\to\infty} \frac{f(p_k-1)}{f(p_k)} = 1$. Passing to limit in (1), we obtain $1 \le \frac{\varphi(f(p))}{f(p)}$, so $f(p) \le \varphi(f(p))$. We conclude that f(p) = 1. But this can not hold for infinitely many primes p, since then f would be a constant polynomial, which contradicts the hypothesis.

So f(0) = 0. Let $f(X) = X^{i}g(X)$ with $g(0) \neq 0$ and i a positive integer.

The hypothesis gives that $\left(\frac{p}{p-1}\right)^{i-1} \varphi(g(p)) = g(p-1)$ for all primes p not dividing g(0). We assume that g is nonconstant, and arguing as above we get an infinite sequence of prime numbers p_k' such that $\frac{g(p_k'-1)}{g(p_k')} \leq \frac{\varphi(g(p))}{g(p)} \cdot \left(\frac{p_k'}{p_k'-1}\right)^{i-1}$. Again we pass to limit as $k \to \infty$ and obtain $1 \leq \frac{\varphi(g(p))}{g(p)}$.

Thus g(p) = 1 for infinitely many primes p, so $g \equiv 1$, a contradiction with the assumption that g is not constant. So g(X) = c and from the fact that f is monic we get c = 1. We are left with $\left(\frac{p}{p-1}\right)^{i-1} = 1$ for all prime numbers p, so i = 1.

This means that the only solution is f(X) = X.

331. Let $\mathcal{B}_n = \{(x_1, \dots, x_n) \in \mathbb{R}^n \mid x_i \leq x_{i+2} \text{ for } 1 \leq i \leq n-2\}$ and let $\mathcal{B} = \bigcup_{n\geq 1} \mathcal{B}_n$. On \mathcal{B} we define the relation \leq as follows. If $x, y \in \mathcal{B}$, $x = (x_1, \dots, x_m)$ and $y = (y_1, \dots, y_n)$, we say that $x \leq y$ if $m \geq n$ and for any $1 \leq i \leq n$ we have either $x_i \leq y_i$ or 1 < i < m and $x_i + x_{i+1} \leq y_{i-1} + y_i$. Prove that (\mathcal{B}, \leq) is a partially ordered set.

Proposed by Nicolae Constantin Beli, Simion Stoilow Institute of Mathematics of the Romanian Academy, Bucharest, Romania.

Solution by the author. Let $x, y, z \in \mathcal{B}$, $x = (x_1, \dots, x_m)$, $y = (y_1, \dots, y_n)$ and $z = (z_1, \dots, z_k)$.

We first prove that if $x \leq y$ then $x_i + x_{i+1} \leq y_i + y_{i+1}$ for any $1 \leq i \leq n-1$. We have three cases.

If $x_i \le y_i$ and $x_{i+1} \le y_{i+1}$ then $x_i + x_{i+1} \le y_i + y_{i+1}$.

If $x_i > y_i$ then $x_i + x_{i+1} \le y_{i-1} + y_i \le y_i + y_{i+1}$.

If $x_{i+1} > y_{i+1}$ then $x_i + x_{i+1} \le x_{i+1} + x_{i+2} \le y_i + y_{i+1}$.

Similarly if $y \le z$ then $y_i + y_{i+1} \le z_i + z_{i+1}$ for $1 \le i \le k-1$.

We now prove that \leq is an order relation.

To prove the transitivity, assume that $x \leq y$ and $y \leq z$. We want to prove that $x \leq z$. We have $m \geq n$ and $n \geq k$, so $m \geq k$. We have to prove that for any $1 \leq i \leq k$ we have $x_i \leq z_i$ or $x_i + x_{i+1} \leq z_{i-1} + z_i$. There are three cases.

If $x_i \leq y_i$ and $y_i \leq z_i$ then $x_i \leq z_i$ and we are done.

If $x_i > y_i$ then $x_i + x_{i+1} \le y_{i-1} + y_i \le z_{i-1} + z_i$.

If $y_i > z_i$ then $x_i + x_{i+1} \le y_i + y_{i+1} \le z_{i-1} + z_i$.

The reflexivity is trivial. We have $m \ge m$ and $x_i \le x_i$ for $1 \le i \le m$ so $x \le x$. To prove the antisymmetry, assume that $x \le y$ and $y \le x$. Then $m \ge n$ and $n \ge m$ so m = n. For any $1 \le i \le m - 1$ we have $x_i + x_{i+1} \le y_i + y_{i+1}$ and $y_i + y_{i+1} \le x_i + x_{i+1}$, so $x_i + x_{i+1} = y_i + y_{i+1}$. The condition at i = 1 from the definition of $x \le y$ is $x_1 \le y_1$. Similarly $y_1 \le x_1$ so $x_1 = y_1$. From $x_1 = y_1$, $x_1 + x_2 = y_1 + y_2$, $x_2 + x_3 = y_2 + y_3$, ..., $x_{m-1} + x_m = y_{m-1} + y_m$ one gets $x_i = y_i$ for $1 \le i \le m$ so x = y.

332. For a positive integer $n = \prod_{i=1}^{s} p_i^{\alpha_i}$ denote by $\Omega(n) := \sum_{i=1}^{s} \alpha_i$ the total number of prime factors of n (counting multiplicities). Of course, by default $\Omega(1) = 0$. Define now $\lambda(n) := (-1)^{\Omega(n)}$, and consider the sequence $\mathfrak{S} := (\lambda(n))_{n \geq 1}$.

- a) It contains infinitely many terms $\lambda(n) = -\lambda(n+1)$.
- b) It is not ultimately periodic.

Prove the following claims on \mathfrak{S} :

- c) It is not ultimately constant over an arithmetic progression.
- d) It contains infinitely many pairs $\lambda(n) = \lambda(n+1)$.
- e) It contains infinitely many terms $\lambda(n) = \lambda(n+1) = 1$.
- f) It contains infinitely many terms $\lambda(n) = \lambda(n+1) = -1$.

Proposed by Dan Schwarz, Bucharest, Romania.

Solution by the author. Notice that $\Omega(mn) = \Omega(m) + \Omega(n)$ for all positive integers m, n (Ω is a completely additive arithmetic function), translating into $\lambda(mn) = \lambda(m) \cdot \lambda(n)$ (λ is a completely multiplicative arithmetic function), hence $\lambda(p) = -1$ for any prime p, and $\lambda(k^2) = \lambda(k)^2 = 1$ for positive integers k.

The start (first 100 terms) of the sequence \mathfrak{S} is

- a) According with the preliminaries, \mathfrak{S} is therefore not ultimately constant, hence the thesis.
- b) Assume there exist t,k such that $\lambda(n+t)=\lambda(n)$ for all $n\geq k$. Take $n=mt\geq k$; then $\lambda((m+1)t)=\lambda(mt)$, so $\lambda(m+1)\cdot\lambda(t)=\lambda(m)\cdot\lambda(t)$, hence $\lambda(m+1)=\lambda(m)$ for all large enough m, at odds with part a).
- c) We have to prove that, given $a \in \mathbb{N}$, $b \in \mathbb{Z}$, then $\lambda(an + b)$ is not constant for $n > n_0$ (a stronger result than that of point b)). Take first $M \in \mathbb{N}$ large enough so b' = aM + b > 0; also take n = kb' + M. Then

$$\lambda(an+b) = \lambda((ak+1)b') = \lambda(ak+1) \cdot \lambda(b').$$

But $\lambda(ak+1)=-1$ when ak+1 is a prime, infinitely often for $k\in\mathbb{N}$ (by Dirichlet's theorem), while $\lambda(ak+1)=1$ when ak+1 is a perfect square, and it is enough to this purpose to take $k=a\ell^2+2\ell$, so then $ak+1=(a\ell+1)^2$.

- d) Take one of the subsequences $(\lambda(k), \lambda(k+1)) = (1, -1)$. Then we have $\lambda(2k) = \lambda(2) \cdot \lambda(k) = -1$, and $\lambda(2k+2) = \lambda(2) \cdot \lambda(k+1) = 1$; we will call this the "doubling" of the subsequence (1, -1), producing (-1, ?, 1). Now, both $? = \lambda(2k+1) = 1$ and $? = \lambda(2k+1) = -1$ create a pair of consecutive terms of same value, hence the thesis.
- e) The Pell equation $x^2 6y^2 = 1$ has infinitely many solutions in positive integers; all solutions are given by (x_n, y_n) , where $x_n + y_n \sqrt{6} = (5 + 2\sqrt{6})^n$. Since $\lambda(6y^2) = 1$ and $\lambda(6y^2 + 1) = \lambda(x^2) = 1$, the thesis is proven (an alternative approach is to do like in what comes next).

Alternative Solution. Take any existing pair $\lambda(n) = \lambda(n+1) = 1$. Then

$$\lambda((2n+1)^2 - 1) = \lambda(4n^2 + 4n) = \lambda(4) \cdot \lambda(n) \cdot \lambda(n+1) = 1,$$

and also $\lambda((2n+1)^2) = \lambda(2n+1)^2 = 1$, so we have built a larger (1,1) pair.

f) The Pell-like equation $3x^2-2y^2=1$ has infinitely many solutions in positive integers, given by (x_n,y_n) , where $x_n\sqrt{3}+y_n\sqrt{2}=(\sqrt{3}+\sqrt{2})^{3^{n-1}}$. Since $\lambda(2y^2)=-1$ and $\lambda(2y^2+1)=\lambda(3x^2)=-1$, the thesis is proven (an alternative approach is to do like in what comes next). Next, assume $(\lambda(n-1),\lambda(n))$ is the largest (-1,-1) pair, therefore $\lambda(n+1)=1$ and $\lambda(n^2+n)=\lambda(n)\cdot\lambda(n+1)=-1$, therefore again $\lambda(n^2+n+1)=1$. But then $\lambda(n^3-1)=\lambda(n-1)\cdot\lambda(n^2+n+1)=-1$, and also $\lambda(n^3)=\lambda(n)^3=-1$, so we found a yet larger such pair, contradiction. Assume the pairs of consecutive terms (-1,-1) in $\mathfrak S$ are finitely many. Then from some rank on we only have subsequences $(1,-1,1,1,\ldots,1,-1,1)$. By "doubling" such a subsequence (like at point b)), we produce

$$(-1,?,1,?,-1,?,-1,?,...,?,-1,?,1,?,-1).$$

According with our assumption, all ?-terms ought to be 1, hence the produced subsequence is

$$(-1,1,1,1,-1,1,-1,1,\dots,1,-1,1,1,1,1,-1),$$

and so the "separating packets" of 1's contain either one or three terms. Now assume some far enough (1,1,1,1) or (-1,1,1,-1) subsequence of $\mathfrak S$ were to exist. Since it lies within some "doubled" subsequence, it contradicts the structure described above, which thus is the only prevalent from some rank on. But then all the positions of the (-1)-terms will have the same parity. However though, we have $\lambda(p) = \lambda(2p^2) = -1$ for all odd primes p, and these terms have different parity of their positions. A contradiction has been reached.¹⁾

We have thus proved the existence in \mathfrak{S} of infinitely many occurrences of all possible subsequences of length 1, viz. (1) and (-1), and of length 2, viz. (1,-1), (-1,1), (1,1) and (-1,-1).²⁾

¹⁾Using the same procedure for point e), we only need notice that $\lambda((2k+1)^2) = \lambda((2k)^2) = 1$, and these terms again are of different parity of their position.

²⁾ Is this true for subsequences of all lengths $\ell=3,4,$ etc.? If no, up to which length $\ell\geq 2$?

Remark. See Sloane's Online Encyclopædia of Integer Sequences (OEIS), sequence A001222 for Ω and sequence A008836 for λ , which is called Liouville's function. Its summatory function $\sum_{d|n} \lambda(d)$ is equal to 1 for a perfect square n, and 0

otherwise. Pólya conjectured that $L(n):=\sum_{k=1}^n\lambda(k)\leq 0$ for all n, but this has been proven false by Minoru Tanaka, who in 1980 computed that for n=906,151,257 its value was positive. Turán showed that if $T(n):=\sum_{k=1}^n\frac{\lambda(k)}{k}\geq 0$ for all large enough n, that will imply Riemann's Hypothesis; however, Haselgrove proved it is negative infinitely often.

Solution by Marian Tetiva. Evidently, any of the parts e) and f) implies d); yet, part c) implies b), since if S is ultimately periodic there exist $n_0 \in \mathbb{N}^*$ and $p \in \mathbb{N}^*$ such that $\lambda(n+p) = \lambda(n)$ for all $n \geq n_0$, therefore S is constant over the arithmetic progression $(n_0 + kp)_{k \geq 1}$. So we will prove parts a), c), e), f) — in order f), a), e), c).

First, let (u_k, v_k) be the general solution of the Pell equation $u^2 - 6v^2 = 1$, that is $u_k^2 - 6v_k^2 = 1$ for all $k \in \mathbb{N}$ $(u_0 = 1, v_0 = 0, u_1 = 5, v_1 = 2$ and so on; $u_k + v_k \sqrt{6} = (5 + 2\sqrt{6})^k$ for all k) and let $x_k = u_k + 2v_k$, $y_k = u_k + 3v_k$ for all $k \in \mathbb{N}$. We then have

$$3x_k^2 - 2y_k^2 = 3(u_k + 2v_k)^2 - 2(u_k + 3v_k)^2 = u_k^2 - 6v_k^2 = 1$$

for all $k \in \mathbb{N}$.

Consider $n_k = 2y_k^2$, hence $n_k + 1 = 3x_k^2$. Clearly, $\lambda(n_k) = \lambda(n_k + 1) = -1$ (as each of $2y_k^2$ and $3x_k^2$ has an odd number of prime factors), thus part f) is solved.

A similar argument with the solutions of the Pell equation $x^2 - 2y^2 = 1$ proves that there are infinitely many n with $\lambda(n) = -1$ and $\lambda(n+1) = 1$ (take $n = 2y^2$, hence $n+1=x^2$, for such a solution (x,y)). On the other hand, with $n=x^2$ and $n+1=2y^2$ for a solution (x,y) of $x^2-2y^2=-1$, we find infinitely many n for which $\lambda(n)=1$ and $\lambda(n+1)=-1$. This solves part a) (in two ways).

Now let $n_1 = 9$ and $n_{k+1} = 4n_k(n_k + 1)$. We have $\lambda(n_1) = \lambda(n_1 + 1) = 1$ and inductively we see that $\lambda(n_k) = \lambda(n_k + 1) = 1$. Indeed, if this is true for k, then it is true for k + 1, too, because $n_{k+1} = 4n_k(n_k + 1)$ has also an even number of prime factors (as n_k and n_{k+1} have), and $n_{k+1} + 1 = (2n_k + 1)^2$ obviously has an even number of prime of factors. This sequence $(n_k)_{k>1}$ solves part e).

Now for part c) let us suppose by contradiction that there exist $a, b \in \mathbb{N}^*$ such that $\lambda(a+nb)=\lambda(a)$ for all $n\in\mathbb{N}$. Consider the greatest common divisor $d=\gcd(a,b)$ of a and b, and let $a=da_1,\,b=db_1$ with a_1 and b_1 relatively prime positive integers. According to Dirichlet's theorem, there is an s such that $a_1+sb_1=p$ is a prime, and from [1, Problem 16, Chapter 13] there exists t such that $a_1+tb_1=qr$ is a product of two primes q and r (actually this is also an immediate consequence of Dirichlet's theorem). Then

$$\lambda(dp) = \lambda(d(a_1 + sb_1)) = \lambda(a + sb) = \lambda(a)$$

and $\lambda(dqr) = \lambda(d(a_1 + tb_1)) = \lambda(a + tb) = \lambda(a)$, therefore $\lambda(dp) = \lambda(dqr)$, which is definitely false. Thus our assumption is wrong, and the sequence S cannot be constant over any arithmetic progression. The problem is completely solved.

A slightly different form for the proof of this part can be found in [2].

References

- [1] L. Panaitopol, A. Gica, Probleme de aritmetică și teoria numerelor. Idei și metode de rezolvare, Gil, 2006.
- [2] P. Borwein, S. Choi and H. Ganguli, Sign Changes of the Liouville Function on Quadratics, available at http://www.sfu.ca/~hganguli/papers/quadratic.pdf
 - **333.** Show that there do not exist polynomials $P,Q \in \mathbb{R}[X]$ such that

$$\int_{0}^{\log \log n} \frac{P(x)}{Q(x)} dx = \frac{1}{p_1} + \frac{1}{p_2} + \dots + \frac{1}{p_n}, n \ge 1,$$

where p_n is the *n*th prime number.

Proposed by Cezar Lupu, Politehnica University of Bucharest, Bucharest, Romania, and Cristinel Mortici, Valahia University of Târgovişte, Târgovişte, Romania.

Solution by the authors. Let us denote by p_n the nth prime number. From the prime number theorem we know that

$$\pi(x) \sim \frac{x}{\log x}.$$

Now, if we put $x = p_n$, we have $n \sim \frac{p_n}{\log p_n}$ and by taking the logarithm we deduce $\log n \sim \log p_n - \log \log p_n$. On the other hand, we have

$$\frac{\log n}{\log p_n} \sim 1 - \frac{\log \log p_n}{\log p_n},$$

and since $\lim_{x\to\infty}\frac{\log\log x}{\log x}=0$, we finally obtain $\log n\sim\log p_n$. Combining this with the fact that $n\sim\frac{p_n}{\log p_n}$, we obtain that $p_n\sim n\log n$. It is obvious that the sequence $(P_n)_{n\geq 1}$ defined by

$$P_n = \frac{1}{p_1} + \frac{1}{p_2} + \dots + \frac{1}{p_n}$$

diverges because $\sum_{n=1}^{\infty} \frac{1}{p_n} \sim \sum_{n=2}^{\infty} \frac{1}{n \log n}$, which is the celebrated Bertrand serie.

Now we shall prove that the sequence $(M_n)_{n\geq 2}$ defined by

$$M_n = P_n - \log \log n$$

is convergent. We have $M_{n+1}-M_n=\frac{1}{p_{n+1}}-(\log\log(n+1)-\log\log n)$. On the other hand, it is well-known that $p_n>n\log n, \forall n\geq 1$, and by the mean value theorem

applied to the function $\log \log x$, we infer the inequality

$$\frac{1}{(n+1)\log(n+1)} < \log\log(n+1) - \log\log n < \frac{1}{n\log n}, \forall n \ge 1.$$

From these inequalities we derive that the sequence M_n is strictly decreasing. However, as it is shown in [1], there exists $\lim_{n\to\infty} M_n = B$, where B is called the Brun constant.

We also have $M_n - M_{n-1} \sim -\frac{\log \log n}{n \log^2 n}$. One the other hand,

$$M_n - M_{n-1} = \int_{\log \log(n-1)}^{\log \log n} \frac{P(x)}{Q(x)} dx - (\log \log n - \log \log(n-1)).$$

By the mean value theorem, there exists $a_n \in (\log \log (n-1), \log \log n)$ such that

$$M_n - M_{n-1} = (\log \log n - \log \log(n-1)) \left(\frac{P(a_n)}{Q(a_n)} - 1 \right) \sim -\frac{\log \log n}{n \log^2 n},$$

which is equivalent to

$$n \log n (\log \log n - \log \log (n-1)) \left(\frac{P(a_n)}{Q(a_n)} - 1 \right) \sim -\frac{\log \log n}{\log n}.$$

But after some computations one finds

$$x_n = n \log n(\log \log n - \log \log (n-1)) \to 1$$

and $\frac{\log \log n}{\log n} \to 0$ as $n \to \infty$.

We obtain $\frac{P(a_n)}{Q(a_n)} \to 1$. Since $a_n \to \infty$ this implies that $\deg(P) = \deg(Q) =: p$ and, if $P(x) = \alpha_p x^p + \dots + \alpha_1 x + \alpha_0$ and $Q(x) = \beta_p x^p + \dots + \beta_1 x + \beta_0$, then $\alpha_p = \beta_p$. We finally obtain

$$x_n \cdot \frac{P_1(a_n)}{Q(a_n)} \sim -\frac{\log \log n}{\log n},$$

where $\deg(P_1) = r Therefore$

$$y_n = x_n \cdot \frac{P_1(a_n)}{Q(a_n)} \cdot a_n^{p-r} \sim -\frac{(\log \log n)^{p-r+1}}{\log n} \cdot \left(\frac{a_n}{\log \log n}\right)^{p-r} = z_n.$$

Obviously $y_n \to 1 \cdot L \neq 0$ and $z_n \to -0 \cdot 1 = 0$, which gives a contradiction. The last limit follows from $\frac{(\log \log n)^{p-r+1}}{\log n} = \frac{u^{p-r+1}}{e^u} \to 0$ for $u = \log \log n \to \infty$.

References

[1] C. E. Froberg, On the sum of inverses of prime and twin primes, BIT Numerical Mathematics, 1(1961), 15–20.

334. (Correction) Let a, b be two positive integers with a even and $b \equiv 3 \pmod{4}$. Show that $a^m + b^m$ does not divide $a^n - b^n$ for any odd $m, n \ge 3$.

Proposed by Octavian Ganea, student École Polytechnique Fédérale de Lausanne, Lausanne, Switzerland.

Solution by the author. Since m is odd and ≥ 3 we have $a^m + b^m \equiv 0 + 3 = 3 \pmod{4}$. It follows that $a^m + b^m$ has a prime factor $r \equiv 3 \pmod{4}$.

We have $a^m \equiv -b^m \pmod{r}$ so $\left(\frac{a}{r}\right) = \left(\frac{a^m}{r}\right) = \left(\frac{-b^m}{r}\right) = -\left(\frac{b}{r}\right)$ because $r \equiv 3 \pmod{4}$.

If $a^m + b^m \mid a^n - b^n$, then we also have $r \mid a^n - b^n$ and by the same reasoning as above we get $\left(\frac{a}{r}\right) = \left(\frac{b}{r}\right)$, a contradiction.

335. Let m and n be positive integers with $m \leq n$ and $A \in \mathcal{M}_{m,n}(\mathbb{R})$, $B \in \mathcal{M}_{n,m}(\mathbb{R})$ such that rank $A = \operatorname{rank} B = m$. Show that there exists $C \in \mathcal{M}_n(\mathbb{R})$ such that $ACB = I_m$, where I_m denotes the m by m unit matrix.

Proposed by Vasile Pop, Technical University Cluj-Napoca, Cluj-Napoca, Romania.

Solution by Marian Tetiva. If m = n there is nothing to prove (just choose $C = A^{-1}B^{-1}$), so we consider further that m < n.

Let P be an $n \times n$ permutation matrix such that the determinant of the submatrix of AP with entries at the intersections of its m rows and first m columns is nonzero. Let M be the $(n-m) \times n$ matrix consisting of two blocks as follows:

$$M = \begin{pmatrix} O_{n-m,m} & I_{n-m} \end{pmatrix}$$

and let A_1 be the $n \times n$ matrix

$$A_1 = \left(\begin{array}{c} AP \\ M \end{array}\right).$$

Using Binet's rule for computing determinants, one sees that det $A_1 \neq 0$, hence A_1 is invertible in $M_n(\mathbb{R})$.

Similarly, because B has rank m, there exists an $n \times n$ permutation matrix Q such that QB has a nonsingular submatrix with entries at the intersections of its first m rows and its m columns. Putting

$$N = \begin{pmatrix} O_{m,n-m} \\ I_{n-m} \end{pmatrix}$$
 and $B_1 = \begin{pmatrix} QB & N \end{pmatrix}$,

one sees that B_1 is an invertible $n \times n$ matrix.

We consider $C_1 = A_1^{-1}B_1^{-1}$, thus we have

$$I_n = A_1 C_1 B_1 = \left(\begin{array}{c} AP \\ M \end{array}\right) C_1 \left(\begin{array}{cc} QB & N \end{array}\right) = \left(\begin{array}{cc} APC_1 QB & APC_1 N \\ MC_1 QB & MC_1 N \end{array}\right),$$

whence (by reading the equality for the upper left $m \times m$ corner)

 $I_m = APC_1QB$ follows. Now, for $C = PC_1Q$ (which is an $n \times n$ matrix), we get $ACB = I_m$ and finish the proof.

Remark. The solution shows that we can find a matrix C with the required property which is invertible.

336. (Correction) Show that the sequence $(a_n)_{n\geq 1}$ defined by

$$a_n = [2^n\sqrt{2}] + [2^n\sqrt{3}], n \ge 1,$$

contains infinitely many odd numbers and infinitely many even numbers. Here [x] is the integer part of x.

Proposed by Marius Cavachi, Ovidius University of Constanţa, Constanţa, Romania.

Solution by the author. We write $\sqrt{2}$, $\sqrt{3}$ in base 2 as $\sqrt{2} = 0.x_1x_2...$ and $\sqrt{3} = 0.y_1y_2...$ Assume that there is an integer $N \ge 1$ such that a_n is odd for $n \ge N$. Since in base 2 it holds $a_n = x_1...x_n + y_1...y_n$, we have $(x_n, y_n) \in \{(0,1),(1,0)\}$ for $n \ge N$. It follows that the base 2 expansion of $\sqrt{2} + \sqrt{3}$ has the form $1.z_1...z_{N-1}111...$, so the number $\sqrt{2} + \sqrt{3}$ is rational, which is false.

Similarly, if we assume that a_n is even for all sufficiently large n, we get $(x_n, y_n) \in \{(0,0), (1,1)\}$ for $n \ge N$. Therefore, the base 2 expansion of $\sqrt{3} - \sqrt{2}$ has the form $0.t_1 \dots t_{N-1}000 \dots$, whence $\sqrt{3} - \sqrt{2}$ is a rational number, which is not the case.

ERRATUM

Unfortunately, the proposed problems in the 3-4/2011 issue of GMA were wrongly counted from 323 to 336, same as the problems from the previous issue. In fact they should have been counted from 337 to 350. Therefore a problem indexed as n in the 3-4/2011 issue should be regarded as problem n + 14.