

The 1999 W.L. Putnam Competition Exam took place on Sat. 4 Dec. 1999 in two sessions:  
 Problems A1 - A6 were to be solved during the morning session, 8 - 11 am.;  
 Problems B1 - B6 were to be solved during the afternoon session, 1 - 4 pm.

**Problem A1:** Find polynomials  $f(x)$ ,  $g(x)$  and  $h(x)$ , if they exist, such that, for all  $x$ ,

$$\begin{aligned} |f(x)| - |g(x)| + h(x) &= -1 && \text{if } x < -1, \\ &= 3x + 2 && \text{if } -1 \leq x \leq 0, \text{ or} \\ &= -2x + 2 && \text{if } x > 0. \end{aligned}$$

**Solution A1:**  $f(x) := 3(x+1)/2$ ,  $g(x) := 5x/2$  and  $h(x) := (1 - 2x)/2$  meet the requirements. This particular solution can be determined most easily by solving three linear equations:  
 $-f + g + h = -1$ ,  $f + g + h = 3x + 2$ ,  $f - g + h = -2x + 2$ .

**Problem A2:** Let  $p(x)$  be a polynomial that is nonnegative for all  $x$ . Prove that, for some  $k$ , there are polynomials  $f_1(x)$ ,  $f_2(x)$ , ...,  $f_k(x)$  such that  $p(x) = \sum_{1 \leq j \leq k} (f_j(x))^2$ .

**Solution A2:** Presumably "for all  $x$ " means "for all *real scalar*  $x$ " since otherwise, if  $x$  could be complex, we would find  $p(x)$  to be a positive constant; and if  $x$  could be a real vector then rational functions  $f_j$  might be needed. See pp. 55-57 and 300-304 in the book *Inequalities* by G.H. Hardy, J.E. Littlewood & G. Pólya, 2d. ed. (1952) for more about that. Back to our problem:  $p(z)$  must have real coefficients because they can be determined by solving a real system of linear equations with a number of values of  $p(z)$  at real arguments in the right-hand side. Therefore any zeros  $x_k \pm iy_k$  of  $p(z)$  that are not real must come in complex-conjugate pairs. Every real zero  $x_j$  of  $p(z)$  must have even multiplicity lest  $p(z)$  change sign there. (And the degree of  $p(z)$  must be even since otherwise it would take opposite signs at  $z = \pm\infty$ .) Therefore  $p(z) = \prod_j (z-x_j)^2 \cdot \prod_k ((z-x_k)^2 + y_k^2)$ , whereupon we may rewrite  $\prod_k ((z-x_k)^2 + y_k^2) = \prod_k (z-x_k + iy_k) \cdot (z-x_k - iy_k) = (R(z) + iI(z)) \cdot (R(z) - iI(z)) = R(z)^2 + I(z)^2$  with the understanding that the factors  $(z-x_j)$  and  $(z-x_k - iy_k)$  need not be all distinct; here polynomial  $R(z) + iI(z) = \prod_k (z-x_k + iy_k)$  broken into real and imaginary parts. Consequently  $k = 2$ ,  $f_1(z) := R(z) \cdot \prod_j (z-x_j)$ , and  $f_2(z) := I(z) \cdot \prod_j (z-x_j)$ .

**Problem A3:** Consider the power series expansion  $1/(1 - 2x - x^2) = \sum_{n \geq 0} a_n x^n$ . Prove for each integer  $n \geq 0$  that there is an integer  $m$  such that  $a_m = a_n^2 + a_{n+1}^2$ .

**Solution A3:**  $m = 2n+2$ . Why? Go from the partial fraction expansion to the power series thus:

$$\begin{aligned} \sqrt{8}/(1 - 2x - x^2) &= (1+\sqrt{2})/(1 - (1+\sqrt{2})x) - (1-\sqrt{2})/(1 - (1-\sqrt{2})x) \\ &= \sum_{n \geq 0} ((1+\sqrt{2})^{n+1} - (1-\sqrt{2})^{n+1}) \cdot x^n. \end{aligned}$$

Evidently  $a_n = ((1+\sqrt{2})^{n+1} - (1-\sqrt{2})^{n+1})/\sqrt{8}$ . Aided by the identity  $(\sqrt{2}-1)(\sqrt{2}+1) = 1$ , we can confirm the formula  $a_{2n} = a_{n-1}^2 + a_n^2$  with a modest amount of algebraic labor.

**Problem A4:** Sum the series  $\sum_{m \geq 1} \sum_{n \geq 1} 3^{-m} m^2 n / (3^m n + 3^n m)$ .

**Solution A4:** Let  $S$  denote this sum. It is unchanged by the exchange of  $m$  and  $n$ , so  $2S = \sum_{m \geq 1} \sum_{n \geq 1} (3^{-m} m^2 n + 3^{-n} n^2 m) / (3^m n + 3^n m) = \sum_{m \geq 1} \sum_{n \geq 1} 3^{-m-n} mn = T(1/3)^2$  where  $T(x) := \sum_{n \geq 1} m \cdot x^m = x \cdot d(1/(1-x))/dx = x/(1-x)^2$ . Therefore  $T(1/3) = 3/4$  and  $S = 9/32$ .

**Problem A5:** Prove that there is a constant  $C$  such that, if  $p(x)$  is a polynomial of degree 1999, then  $|p(0)| \leq C \int_{-1}^1 |p(x)| dx$ .

**Solution A5:** For any integers  $n \geq 0$  and  $m \geq 0$  let  $\emptyset_{n,m}$  be the *infimum* (greatest lower bound) of  $\int_{-1}^1 |x^m p(x)/p(0)| dx$  taken over all polynomials  $p(x)$  of degree at most  $n$  with  $p(0) \neq 0$ . Any constant  $C \geq 1/\emptyset_{1999,0}$  will solve the given problem provided  $\emptyset_{1999,0} > 0$ , and this proviso will follow from our proof, by induction on  $n$ , that every  $\emptyset_{n,m} > 0$ .

Let us rewrite  $p(x)/p(0) = \prod_k (1 - x/z_k)$  where  $z_1, z_2, \dots, z_k, \dots, z_n$  are all  $n$  zeros of  $p(x)$ ; every  $z_k \neq 0$ ; if any  $z_k = \infty$  it merely diminishes the degree of  $p$  below  $n$ . The infimum we seek is  $\emptyset_{n,m} := \inf_{\mathbf{z}} \int_{-1}^1 (\prod_k |1 - x/z_k|) |x|^m dx$  over all  $n$ -tuples  $\mathbf{z} := (z_1, z_2, \dots, z_k, \dots, z_n)$  of nonzero complex numbers. Actually, since  $|1 - x/z| \geq |1 - x/(1/\text{Re}(1/z))|$ , the search for  $\emptyset_{n,m}$  can be restricted to  $n$ -tuples of real numbers  $z_k$ . The restriction  $z_k^2 \leq 1$  can be imposed too, thus restricting  $p$  to polynomials with  $n$  zeros all real and nonzero between  $\pm 1$  inclusive, because while  $z_k^2 \geq 1$  the factor  $|1 - x/z_k| = 1 - x/z_k$  renders the integral in question a linear function of  $1/z_k$  minimized at either  $z_k = 1$  or  $z_k = -1$ . The restrictions don't change  $\emptyset_{n,m}$ .

Now define  $F_{n,m}(z_1, z_2, \dots, z_k, \dots, z_n) := \int_{-1}^1 (\prod_k |1 - x/z_k|) |x|^m dx$  for integers  $n \geq 0$  and  $m \geq 0$ , so that  $\emptyset_{n,m} := \inf_{\mathbf{z}} F_{n,m}(\mathbf{z})$  over all real  $n$ -tuples  $\mathbf{z} = (z_1, z_2, \dots, z_k, \dots, z_n)$  which we might as well constrain thus:  $0 < z_k^2 \leq 1$ . This  $F_{n,m}$  is a continuous function of its  $n$  nonzero arguments  $z_k$ ; and since it is unaltered by their permutation they shall henceforth be assumed sorted thus:  $z_1^2 \geq z_2^2 \geq \dots \geq z_k^2 \geq \dots \geq z_n^2 > 0$ . And  $\emptyset_{n,m}$  is a nonincreasing function of  $n$  since  $\emptyset_{n-1,m} = \inf_{\mathbf{z}} F_{n-1,m}(z_1, z_2, \dots, z_{n-1}) = \inf_{\mathbf{z}} F_{n,m}(\infty, z_1, z_2, \dots, z_{n-1}) \geq \emptyset_{n,m}$ . (Also  $\emptyset_{n,m}$  is a nonincreasing function of  $m$  since  $F_{n,m+1} \leq F_{n,m}$ .) A tedious computation establishes that  $\emptyset_{0,m} = \emptyset_{1,m} = F_{1,m}(\pm 1) = 2/(m+1) > \emptyset_{2,m} = F_{2,m}(-2^{-2/(m+3)}, 2^{-2/(m+3)}) = (2^{1+2/(m+3)} - 2)/(m+1)$ . This validates the induction hypothesis from which we shall infer next that every  $\emptyset_{n,m} > 0$ :

For some  $N \geq 2$  and every  $m \geq 0$  we find  $0 < \emptyset_{N-1,m} = \min_{\mathbf{z}} F_{N-1,m}(\mathbf{z})$  minimized over all  $N-1$ -tuples  $\mathbf{z} = (z_1, z_2, \dots, z_{N-1})$ , and a minimizing  $\mathbf{z}$  has  $1 \geq z_1^2 \geq z_2^2 \geq \dots \geq z_{N-1}^2 > 0$ .

To propel this hypothesis from  $N$  to  $N+1$  we observe that  $\emptyset_{N,m} = \inf_{\mathbf{z}} F_{N,m}(\mathbf{z})$  is the limit to which  $F_{N,m}(\mathbf{z})$  descends as  $\mathbf{z}$  moves through an infinite sequence of constrained  $N$ -tuples at each of which  $F_{N,m}(\mathbf{z}) - \emptyset_{N,m}$  is at least, say, twice as big as at  $\mathbf{z}$ 's successor. We constrain each  $N$ -tuple  $\mathbf{z} = (z_1, z_2, \dots, z_N)$  in the infinite sequence to satisfy  $1 \geq z_1^2 \geq z_2^2 \geq \dots \geq z_N^2 > 0$ ,

a constraint which has been shown above to be compatible with the infimum. This constraint restricts the infinite sequence's  $N$ -tuples  $\mathbf{z}$  to a set whose closure, the  $N$ -cube in which  $-1 \leq \mathbf{z} \leq 1$  elementwise, is *compact* (closed, bounded and finite-dimensional). Therefore the infinite sequence contains an infinite subsequence convergent to some limit  $N$ -tuple  $\bar{\mathbf{z}}$  in the  $N$ -cube.  $F_{N,m}(\mathbf{z}) \rightarrow \emptyset_{N,m}$  from above as  $\mathbf{z} \rightarrow \bar{\mathbf{z}}$  through the subsequence. The elements of limit  $N$ -tuple  $\bar{\mathbf{z}} = (\bar{z}_1, \bar{z}_2, \dots, \bar{z}_N)$  satisfy the weakened constraint  $1 \geq \bar{z}_1^2 \geq \bar{z}_2^2 \geq \dots \geq \bar{z}_N^2 \geq 0$ , but in fact  $\bar{z}_N^2 > 0$ , as shall now be proved indirectly.

Were  $\bar{z}_N^2 = 0$ , a nonnegative integer  $L < N$  could be found with  $1 \geq \bar{z}_1^2 \geq \bar{z}_2^2 \geq \dots \geq \bar{z}_L^2 > 0$  but  $\bar{z}_{L+1} = \bar{z}_{L+2} = \dots = \bar{z}_N = 0$ . This would imply that  $\prod_{L < j \leq N} z_j \rightarrow 0$  as  $\mathbf{z} \rightarrow \bar{\mathbf{z}}$  although

$$\begin{aligned} \prod_{L < j \leq N} z_j \cdot F_{N,m}(z_1, z_2, \dots, z_L, z_{L+1}, \dots, z_N) &= \int_{-1}^1 \left( \prod_{1 \leq k \leq L} |1 - x/z_k| \right) \cdot \left( \prod_{L < j \leq N} |z_j - x| \right) \cdot |x|^m dx \\ &\rightarrow \int_{-1}^1 \left( \prod_{1 \leq k \leq L} |1 - x/\bar{z}_k| \right) \cdot |x|^{m+N-L} dx \text{ as } \mathbf{z} \rightarrow \bar{\mathbf{z}} \\ &= F_{L,m+N-L}(\bar{z}_1, \bar{z}_2, \dots, \bar{z}_L) \geq \emptyset_{L,m+N-L} > 0, \end{aligned}$$

which would imply that  $F_{N,m}(\mathbf{z}) \rightarrow +\infty$  as  $\mathbf{z} \rightarrow \bar{\mathbf{z}}$  instead of  $F_{N,m}(\mathbf{z}) \rightarrow \emptyset_{N,m} \leq 2$ . This contradiction explains why  $L = N$  and  $\bar{z}_N^2 > 0$ , and therefore  $F_{N,m}(\mathbf{z})$  is continuous in the neighborhood of  $\mathbf{z} = \bar{\mathbf{z}}$ ; consequently  $F_{N,m}(\mathbf{z}) \rightarrow F_{N,m}(\bar{\mathbf{z}}) > 0$  as  $\mathbf{z} \rightarrow \bar{\mathbf{z}}$ , which confirms that  $0 < \emptyset_{N,m} = \min_{\mathbf{z}} F_{N,m}(\mathbf{z}) = F_{N,m}(\bar{\mathbf{z}})$  as claimed. So ends a rather long proof.

As Putnam problems go this seems excessively long, and we still don't know the least value  $1/\emptyset_{1999,0}$  of  $C$ .

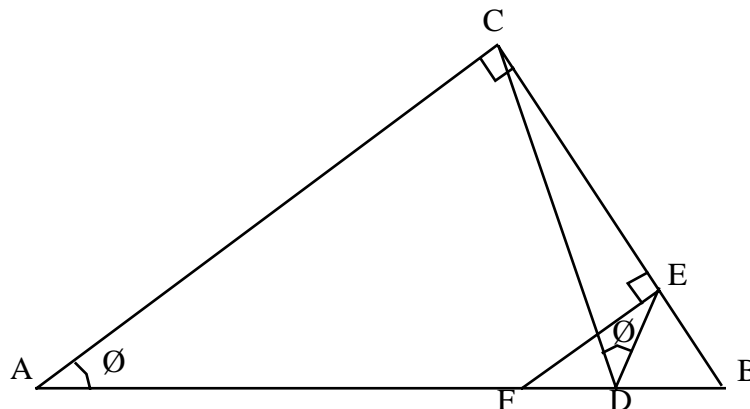
**Problem A6:** The sequence  $\{a_n\}_{n \geq 1}$  is defined by  $a_1 := 1$ ,  $a_2 := 2$ ,  $a_3 := 24$ , and

$$a_n := \frac{6a_{n-1}^2 a_{n-3} - 8a_{n-1} a_{n-2}^2}{a_{n-2} a_{n-3}} \text{ for } n \geq 4. \text{ Show that every } a_n \text{ is an integer multiple of } n.$$

**Solution A6:** Substitute  $r_n := a_n/a_{n-1}$  into the given recurrence to obtain  $r_2 = 2$ ,  $r_3 = 12$  and  $r_n = 6r_{n-1} - 8r_{n-3}$ . This is a linear recurrence whose characteristic polynomial  $r^2 - 6r + 8$  factors into  $(r-2)(r-4)$ ; from this soon follows that  $r_n = 4^{n-1} - 2^{n-1} = (2^{n-1} - 1)2^{n-1}$  and then  $a_n = \prod_{2 \leq k \leq n} r^k = \prod_{2 \leq k \leq n} (2^{k-1} - 1)2^{k-1} = 2^{(n-1)n/2} \cdot \prod_{2 \leq k \leq n} (2^{k-1} - 1)$ . Next we shall prove that  $n$  divides this  $a_n$  by showing that every prime power that divides  $n$  divides  $a_n$  too.

If  $n$  is divisible by  $2^m$  for some  $m > 0$  then  $m \leq n-1$  (because  $2^n \geq n+1$ ), and therefore  $a_n$  is divisible by  $2^m$  too. If  $n$  is divisible by  $p^m$  for some odd prime  $p$  and integer  $m > 0$ , then again  $m \leq n-1$  (because  $p^n > 2^n \geq n+1$ ), and each of the  $m$  integers  $k = p, p^2, \dots, p^m$  appears among the consecutive integers  $k = 2, 3, \dots, n$ . Now we appeal to Fermat's "little" theorem to the effect that  $L^{p-1} - 1$  is divisible by prime  $p$  whenever integer  $L$  is not divisible by  $p$ . Apply this for  $L = 2^{(k-1)/(p-1)}$  whenever  $k$  is a power of  $p$  to infer that then  $2^{k-1} - 1$  is divisible by  $p$ . Therefore,  $a_n = 2^{(n-1)n/2} \cdot \prod_{2 \leq k \leq n} (2^{k-1} - 1)$  has  $n-1$  odd factors  $(2^{k-1} - 1)$  of which at least  $m$  are divisible by  $p$ , so  $p^m$  divides  $a_n$  too. Since every prime power that divides  $n$  divides  $a_n$  too,  $n$  must divide  $a_n$ . End of proof.

**Problem B1:** Right triangle  $ABC$  has its right angle at  $C$  and  $\angle BAC = \theta$ ; the point  $D$  is chosen on  $AB$  so that  $|AC| = |AD| = 1$ ; The point  $E$  is chosen on  $BC$  so that  $\angle CDE = \theta$ . The perpendicular to  $BC$  at  $E$  meets  $AB$  at  $F$ . Evaluate  $\lim_{\theta \rightarrow 0} |EF|$ . [ Here “ $PQ$ ” denotes the length of the line segment  $PQ$ . ]



**Solution B1:**  $|EF| \rightarrow 1/3$ . To see why, observe that  $EF \parallel CA$ , so  $\triangle EFB \sim \triangle CAB$ , whence

$$\begin{aligned} |EF| &= |EF|/|CA| = |EB|/|CB| = 1 - |CE|/|CB| = 1 - |CE|/\tan(\theta) \\ &= 1 - (|CD| \cdot \sin(\theta) / \sin(\angle CED)) / \tan(\theta) \quad \text{from the sine law applied to } \triangle CED \\ &= 1 - \cos(\theta) \cdot |CD| / \sin(\angle DEB). \end{aligned}$$

Since  $\triangle CAD$  is isosceles,  $|CD| = 2 \cdot \sin(\theta/2)$  and  $\angle CDA = (\pi - \theta)/2$ , whereupon we find  $\angle DEB = \angle ADE - \angle ABE = (\pi - \theta)/2 + \theta - (\pi/2 - \theta) = 3\theta/2$  and then

$$\begin{aligned} |EF| &= 1 - 2 \cdot \cos(\theta) \cdot \sin(\theta/2) / \sin(3\theta/2) = 1 - (\sin(3\theta/2) - \sin(\theta/2)) / \sin(3\theta/2) \\ &= \sin(\theta/2) / \sin(3\theta/2) \rightarrow 1/3 \quad \text{as } \theta \rightarrow 0, \text{ as claimed.} \end{aligned}$$

An alternative proof, routine but tedious and error-prone, begins by identifying point  $A$  with  $0$  in the complex plane and points  $B, C, \dots$  with complex numbers  $b, c, \dots$  respectively, so that length  $|PQ| = |p - q|$ . Then  $c = e^{i\theta}$  where  $i = \sqrt{-1}$ , and  $d = 1$ , and  $b = 1/\cos(\theta)$ , etc.

**Problem B2:** Let  $P(x)$  be a polynomial of degree  $n$  such that  $P(x) = Q(x)P''(x)$  where  $Q(x)$  is a quadratic polynomial and  $P''(x)$  is the second derivative of  $P(x)$ . Show that if  $P(x)$  has at least two distinct zeros then it must have  $n$  distinct zeros, each either real or complex.

**Solution B2:** Two proofs come to mind. The first begins by supposing  $P(x)$  has at least one multiple zero  $z$  of multiplicity  $m \geq 2$ , and then translates the  $x$ -origin to  $z$  to simplify the Taylor series  $P(x) = \sum_{m \leq j \leq n} a_j x^j / j!$  with  $a_m a_n \neq 0$ . Then  $P''(x) = \sum_{m \leq j \leq n} a_j x^{j-2} / (j-2)!$  has at  $z = 0$  a zero of multiplicity  $m-2$ , implying first that  $z = 0$  is a double zero of  $Q(x)$  and then that  $Q(x) = x^2 / ((n-1)n)$  in order to satisfy the identity  $P(x) = Q(x) \cdot P''(x)$  first near  $x = 0$  and secondly near  $x = \infty$ . But then this identity implies the identity

$$0 = (n-1)nP(x) - x^2 P''(x) = \sum_{m \leq j \leq n} ((n-1)n - (j-1)j) a_j x^j / j! = \sum_{m \leq j \leq n} (n-j)(n+j-1) a_j x^j / j!,$$

whence follows  $a_j = 0$  for all  $j < n$ , leaving  $P(x)$  with one zero  $0$  of revealed multiplicity  $m = n \geq 2$ . Thus has the contrapositive of the desired result been proved: if  $P(x)$  has fewer than  $n$  distinct zeros, implying that at least one zero has multiplicity  $m \geq 2$ , then  $P(x)$  must have just one zero of multiplicity  $m = n$ . This is merely another way to state the desired result.

The second proof begins with the logarithmic derivative  $P'(x)/P(x) = \sum_z m_z/(x-z)$  summed over all distinct zeros  $z$  each of multiplicity  $m_z \geq 1$ ; of course  $\sum_z m_z = n$ . Differentiate again to get first  $P''(x)/P(x) - (P'(x)/P(x))^2 = -\sum_z m_z/(x-z)^2$  and then a formula for the quadratic

$$Q(x) = P(x)/P''(x) = 1/((\sum_z m_z/(x-z))^2 - \sum_z m_z/(x-z)^2).$$

We shall deduce from it the desired result, namely that either every  $m_z = 1$  or else  $m_z = n$  for just one zero  $z$ , by considering the possibility that some zero  $t$  has multiplicity  $m_t \geq 2$ . This possibility and the formula together imply  $Q(x)/(x-t)^2 \rightarrow 1/((m_t-1)m_t)$  as  $x \rightarrow t$ , implying that the quadratic  $Q(x) = (x-t)^2/((m_t-1)m_t)$ ; but because  $\sum_z m_z = n$  the formula also implies  $Q(x)/(x-t)^2 \rightarrow 1/((n-1)n)$  as  $x \rightarrow \infty$ , whence the quadratic  $Q(x) = (x-t)^2/((n-1)n)$ . The only way to reconcile these two expressions for  $Q$  is to infer that  $m_t = n$  whenever  $m_t \geq 2$ , *QED*.

(Of course, it is legitimate to wonder whether there are any polynomials  $P(x)$  of degree  $n > 2$  with quadratic  $P/P''$  and more than one distinct zero. There are lots of them;  $x^3 \pm x$  and  $x^4 \pm 6x^2 + 5$  and  $7x^5 \pm 10x^3 + 3x$  are the simplest examples.)

**Problem B3:** Let  $A := \{ (x, y) : 0 \leq x, y < 1 \}$ . For  $(x, y)$  in  $A$  let  $S(x, y) := \sum \sum x^m y^n$  summed over all pairs  $(m, n)$  of positive integers satisfying  $1/2 \leq m/n \leq 2$ . Evaluate  $\lim (1 - xy^2)(1 - x^2y)S(x, y)$  as  $(x, y)$  approaches  $(1, 1)$  from within  $A$ .

**Solution B3:** The desired limit is 3 because  $S(x, y) = (1 + xy + x^2y^2)/((1 - xy^2)(1 - x^2y)) - 1$ . To justify this formula expand the right-hand side's quotient in a power series convergent in  $A$ :

$$(1 + xy + x^2y^2) \cdot \sum_{i \geq 0} \sum_{j \geq 0} x^{i+2j} \cdot y^{2i+j} = \sum_{i \geq 0} \sum_{j \geq 0} (x^{i+2j} \cdot y^{2i+j} + x^{i+2j+1} \cdot y^{2i+j+1} + x^{i+2j+2} \cdot y^{2i+j+2}).$$

Except for the one term  $x^0y^0 = 1$ , all the terms in this power series have the form  $x^m y^n$  with  $m > 0$ ,  $n > 0$  and  $1/2 \leq m/n \leq 2$ . What remains to be seen is that every term of this form does appear just once in the series. Terms of this form fall into three disjoint subsets:

0:  $m+n \equiv 0 \pmod 3$ . Let  $k := (m+n)/3$ ,  $i := n-k$ ,  $j := m-k$ ; then  $i+2j = m$  and  $2i+j = n$ .

1:  $m+n \equiv 1 \pmod 3$ . Let  $k := (m+n-1)/3$ ,  $i := n-1-k$ ,  $j := m-1-k$ ;  $i+2j+2 = m$ ,  $2i+j+2 = n$ .

2:  $m+n \equiv 2 \pmod 3$ . Let  $k := (m+n-2)/3$ ,  $i := n-1-k$ ,  $j := m-1-k$ ;  $i+2j+1 = m$ ,  $2i+j+1 = n$ .

It seems necessary to check that  $i \geq 0$  and  $j \geq 0$  for each subset separately:

0:  $i = n-k = (2n-m)/3 \geq 0$  because  $m/n \leq 2$ . Similarly  $j \geq 0$ .

1:  $i = n-1-k = (2n-m-2)/3 \geq -2/3$ , so integer  $i \geq 0$ . Similarly  $j \geq 0$ .

2:  $i = n-1-k = (2n-m-1)/3 \geq -1/3$ , so integer  $i \geq 0$ . Similarly  $j \geq 0$ .

Thus the three subsets' union provides a one-to-one association between all terms  $x^m y^n$  in the given sum  $S(x, y)$ , and all terms except the constant term in the power series expansion. This justifies the formula alleged for  $S(x, y)$  and confirms that the limit was evaluated correctly.

**Problem B4:** Let  $f$  be a real function with a continuous third derivative such that  $f(x)$ ,  $f'(x)$ ,  $f''(x)$  and  $f'''(x)$  are positive for all  $x$ . Suppose that  $f'''(x) \leq f(x)$  for all  $x$ . Show that  $f'(x) < 2f(x)$  for all  $x$ .

**Solution B4:** For any  $x$  and  $X$ , Taylor's formula for  $f(X)$  with an integral remainder is  $f(X) = f(x) + (X-x)f'(x) + (X-x)^2 f''(x)/2 + \int_x^X (X-t)^2 f'''(t) dt/2$ ; and if  $X < x$  we find, since  $f'''(t) > 0$ , that  $f(X) < f(x) + (X-x)f'(x) + (X-x)^2 f''(x)/2$ . Set  $X := x - f'(x)/f''(x) < x$  to infer first  $0 < f(X) < f(x) - f'(x)^2/f''(x) + (f'(x)^2/f''(x))/2$  and then  $f'(x)^2 < 2f(x)f''(x)$ .

Similarly  $f'(X) = f'(x) + (X-x)f''(x) + \int_x^X (X-t)f'''(t) dt$ ; now, since  $f''' \leq f$  and  $X-t$  has the same sign as  $X-x$  and also  $dt$ , we infer  $f'(X) \leq f'(x) + (X-x)f''(x) + \int_x^X (X-t)f(t) dt$ . Integration by parts turns this last inequality into

$$f'(X) \leq f'(x) + (X-x)f''(x) + (X-x)^2 f(x)/2 + \int_x^X (X-t)^2 f'(t) dt/2.$$

Again, if  $X < x$  we find, since  $f'(t) > 0$ , that  $f'(X) \leq f'(x) + (X-x)f''(x) + (X-x)^2 f(x)/2$ ; this time set  $X := x - f''(x)/f(x) < x$  to infer from  $0 < f'(X)$  that  $f''(x)^2 < 2f'(x)f(x)$ . This combines with the inequality  $f'(x)^2 < 2f(x)f''(x)$  inferred above to prove  $f'(x) < 2f(x)$ , *QED*.

(An example of such a function  $f(x)$  is  $\beta + \exp(\mu \cdot x)$  for any constants  $\beta \geq 0 < \mu \leq 1$ . The example  $\beta + (\mu x + \sqrt{(\mu^2 x^2 + 1)})^n$  for  $n \geq 2$ ,  $\beta \geq 0$  and  $\mu \leq \sqrt[3]{((5/2)^{5/2}/(n(n+1)^{5/2}(n+2))}$  is less obvious.)

**Problem B5:** For any integer  $n \geq 3$  let  $\theta := 2\pi/n$ . Evaluate the determinant of the  $n$ -by- $n$  matrix  $I + A$  where  $I$  is the identity matrix and  $A = \{a_{jk}\}$  has entries  $a_{jk} := \cos((j+k)\theta)$  for all indices  $j$  and  $k$ .

**Solution B5:**  $\det(I+A) = 1 - n^2/4$ . One neat way to prove this uses a determinantal identity  $\det(I + P \cdot R^T) = \det(I + R^T \cdot P)$  in which  $P$  and  $R$  are matrices of the same dimensions, so that both products  $P \cdot R^T$  and  $R^T \cdot P$  are square though of perhaps different dimensions. Here  $R^T$  is the transpose of  $R$ ; and the two identity-matrices "I" may have different dimensions too. To confirm the identity apply the formula  $\det(X \cdot Y) = \det(X) \cdot \det(Y)$  to the triangular

$$\text{factorizations} \quad \begin{bmatrix} I & O \\ R^T & I \end{bmatrix} \cdot \begin{bmatrix} I & -P \\ O^T & I + (R^T \cdot P) \end{bmatrix} = \begin{bmatrix} I & -P \\ R^T & I \end{bmatrix} = \begin{bmatrix} I & -P \\ O^T & I \end{bmatrix} \cdot \begin{bmatrix} I + (P \cdot R^T) & O \\ R^T & I \end{bmatrix}.$$

Now set  $\mu := \exp(i\theta) \neq \pm 1$  so that  $\mu^k = \exp(ik\theta) = \cos(k\theta) + i \sin(k\theta)$  for every integer  $k$ ; in particular  $\mu^n = 1$  and the complex conjugate  $\bar{\mu} = \exp(-i\theta) = 1/\mu$ . Let row vector  $w^T := [\mu, \mu^2, \mu^3, \dots, \mu^n]$  and, for future reference, compute  $\bar{w}^T \cdot w = w^T \cdot \bar{w} = n$  and  $w^T \cdot w = \mu^2 + \mu^4 + \mu^6 + \dots + \mu^{2n} = (1 - \mu^{2n})/(1 - \mu^2) = 0 = \bar{w}^T \cdot \bar{w}$ . All this is relevant because, as is easily verified,  $A = \text{Re}(w \cdot w^T) = (w \cdot w^T + \bar{w} \cdot \bar{w}^T)/2 = [w, \bar{w}] \cdot [w, \bar{w}]^T/2$ . Consequently

$$\begin{aligned} \det(I+A) &= \det(I + [w, \bar{w}] \cdot [w, \bar{w}]^T/2) = \det(I + [w, \bar{w}]^T \cdot [w, \bar{w}]/2), \quad \text{from the identity,} \\ &= (1 + w^T \cdot w/2)(1 + \bar{w}^T \cdot \bar{w}/2) - (w^T \cdot \bar{w})(\bar{w}^T \cdot w)/4 = 1 - n^2/4 \quad \text{as claimed.} \end{aligned}$$

(This is surprising. Rarely does a formula hold for all  $n$ -by- $n$  matrices with  $n \geq 3$  but not for  $n = 2$  nor  $n = 1$ .)

**Problem B6:** Let  $S$  be a finite set of integers each greater than 1. Suppose that for each integer  $n$  there is some  $s$  in  $S$  such that  $\text{GCD}(s, n) = 1$  or  $\text{GCD}(s, n) = s$ . Show that  $S$  must contain some  $s$  and  $t$  for which  $\text{GCD}(s, t)$  is a prime. [ Here “ $\text{GCD}(x, y)$ ” denotes the Greatest Common Divisor of  $x$  and  $y$ . ]

**Solution B6:** ( Presumably  $s = t$  is allowed since  $S := \{ 3 \}$  meets the specifications for  $S$  .) This neat solution was suggested by David Blackston, a graduate student of Computer Science.

Let  $L$  be the least positive integer such that  $\text{GCD}(s, L) > 1$  for every  $s$  in  $S$  ; this  $L$  must exist because it need not exceed the product of all primes each of which divides at least one member of  $S$  . But  $L$  may be smaller than that product if there exist two primes both of which divide every member of  $S$  divisible by either. Anyway,  $L$  is a product of primes none of whose squares divides  $L$  ; otherwise  $L$  would not be the *least* ... .

Some  $t$  in  $S$  must satisfy  $\text{GCD}(t, L) = t > 1$  ; choose any prime  $p$  that divides  $t$  . Since  $L/p < L$  , there must be some  $s$  in  $S$  such that  $\text{GCD}(s, L/p) = 1$  . David asserts that  $\text{GCD}(s, t) = p$  . Let's see why his assertion is true.

This  $t = \text{GCD}(t, L)$  is a product of a nonempty subset (containing  $p$ ) selected from the prime factors of  $L$  . Since  $\text{GCD}(s, L/p) = 1$  , no prime factor of  $L/p$  divides  $s$  , and therefore no prime factor of  $t/p$  divides  $s$  ; *i.e.*  $\text{GCD}(s, t/p) = 1$  . But  $\text{GCD}(s, L) > 1$  , so  $\text{GCD}(s, L) = p$  ; this means that some positive power of  $p$  divides  $s$  , and therefore  $\text{GCD}(s, t) = p$  as claimed.

The foregoing solutions have been posted on the class web-page:

<http://cs.berkeley.edu/~wkahan/MathH90/Putnam99.pdf>