Problem Set Week 5 Solutions

ETHZ Math Olympiad Club

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1 Problem (unknown)

Find all real solutions to the equation

$$9^x + 4^x + 2^x = 8^x + 6^x + 1$$
.

Answer:

It is easy to see that x=0, x=1, and x=2 are solutions. So the equation has at least 3 distinct real solutions. Let us introduce the function $f: \mathbb{R} \to \mathbb{R}$ defined by

$$f(x) = 9^x + 4^x + 2^x - 8^x + 6^x + 1.$$

As stated above, f has at least 3 distinct zeros. We claim there are no other roots. By Rolle's theorem, if a function $g: \mathbb{R} \to \mathbb{R}$ has at least $n \geq 2$ zeros $x_1 < \cdots < x_n$, then the function g'(x) has at least n-1 zeros $y_1 < \cdots < y_{n-1}$, where for each $i=1,\ldots,n-1$, we have $x_i < y_i < x_{i+1}$. In particular, since for each $a \in \mathbb{R}_{>0}$, $a^{-x}g(x)$ has at least n zeros, we have that $(a^{-x}g(x))'$ has at least n-1 zeros, and so does the function

$$h_a g(x) = a^x (a^{-x} g(x))' = g'(x) - \ln(a)g(x).$$

Suppose f has another zero not in $\{0,1,2\}$. Then f has at least 4 zeros, and thus

$$h_1 f(x) = f'(x) = \ln(9)9^x + \ln(4)4^x + \ln(2)2^x - \ln(8)8^x - \ln(6)6^x$$

has at least 3 zeros, which then implies that

$$h_6 h_1 f(x) = f''(x) - \ln(6) f'(x)$$

$$= \ln\left(\frac{9}{6}\right) \ln(9)9^x + \ln\left(\frac{4}{6}\right) \ln(4)4^x + \ln\left(\frac{2}{6}\right) \ln(2)2^x - \ln\left(\frac{8}{6}\right) \ln(8)8^x$$

has at least 2 zeros, which again implies that

$$h_8 h_6 h_1 f(x) = \ln\left(\frac{9}{8}\right) \ln\left(\frac{9}{6}\right) \ln(9) 9^x - \ln\left(\frac{4}{8}\right) \ln\left(\frac{4}{6}\right) \ln(4) 4^x - \ln\left(\frac{2}{8}\right) \ln\left(\frac{2}{6}\right) \ln(2) 2^x$$

has at least 1 zero.

The function $h_8h_6h_1f(x)$ is of the form $k_22^x + k_44^x + k_99^x$, for $k_2, k_4, k_9 > 0$ and hence is always positive. Therefore, $h_8h_6h_1f(x)$ cannot have any real zero. This is a contradiction to the assumptions hence the solutions of the original equation are exactly $\{0, 1, 2\}$.

2 Problem 2 (Bernoulli Competition 2023)

Let e be Euler's number. Show that for any odd prime p, the integer

$$1! + 2! + 3! + \dots + (p-1)! - \left\lfloor \frac{(p-1)!}{e} \right\rfloor$$

is divisible by p.

Answer:

First note that:

$$\frac{1}{e} = 1 - \frac{1}{1!} + \frac{1}{2!} - \frac{1}{3!} + \dots = \sum_{i=0}^{+\infty} \frac{(-1)^i}{i!}.$$

Thus, we have

$$\left\lfloor \frac{(p-1)!}{e} \right\rfloor = \left\lfloor \sum_{i=0}^{+\infty} \frac{(-1)^i (p-1)!}{i!} \right\rfloor$$

Notice that:

$$\sum_{i=0}^{p-2} \frac{(-1)^i (p-1)!}{i!} \in \mathbb{Z}$$

We argue that the tail $\sum_{i=p-1}^{+\infty} \frac{(-1)^i(p-1)!}{i!} \in]0;1[$, indeed since p is odd:

$$\sum_{i=p-1}^{+\infty} \frac{(-1)^i (p-1)!}{i!} = \sum_{j=0}^{+\infty} \left(\frac{(p-1)!}{(p-1+2j)!} - \frac{(p-1)!}{(p+2j)!} \right).$$

is certainly bigger than 0 since each term $\left(\frac{(p-1)!}{(p-1+2j)!} - \frac{(p-1)!}{(p+2j)!}\right) = \frac{(p-1)!}{(p-1+2j)!} \left(1 - \frac{1}{p+2j}\right) > 0$. Similarly since p is odd:

$$\sum_{i=p-1}^{+\infty} \frac{(-1)^i (p-1)!}{i!} = 1 - \sum_{j=0}^{\infty} \left(\frac{(p-1)!}{(p+2j)!} - \frac{(p-1)!}{(p+2j+1)!} \right).$$

is certainly smaller than 1 since each term $\left(\frac{(p-1)!}{(p+2j)!} - \frac{(p-1)!}{(p+2j+1)!}\right) = \frac{(p-1)!}{(p+2j)!} (1 - \frac{1}{p+2j+1}) > 0$.

Therefore,

$$\left\lfloor \frac{(p-1)!}{e} \right\rfloor = \sum_{i=0}^{p-2} \frac{(-1)^i (p-1)!}{i!}.$$

Now note that for each $0 \le j \le p-1$ we have $j \equiv -(p-j) \pmod{p}$ and thus for fixed $0 \le i < p-1$:

$$\frac{(-1)^{i}(p-1)!}{i!} = (-1)^{i}(i+1)(i+2)\cdots(p-1)$$

$$\equiv (-1)^{i}(p-(i+1))(p-(i+2))\cdots 2\cdot 1\cdot (-1)^{p-(i+1)} \equiv (p-(i+1))! \pmod{p},$$

where we used that there is p - (i + 1) factor in $\frac{(p-1)!}{i!}$ and the fact that p is odd again. Hence, we have

$$\left\lfloor \frac{(p-1)!}{e} \right\rfloor \equiv \sum_{i=0}^{p-2} (p-(i+1))! \equiv \sum_{i=1}^{p-1} i! \pmod{p},$$

since $i \mapsto p - (i+1)$ is a bijection from [0, p-2] to [1, p-1]. This shows the problem's statement.

3 Problem in example page 140 (PUTNAM and BEYOND)

Find all real solutions to the equation

$$4^x + 6^{x^2} = 5^x + 5^{x^2}$$
.

Answer:

Note that x = 0 and x = 1 satisfy the equation from the statement. Are there other solutions? The answer is no, but to prove it we use the amazing idea of treating the numbers 4, 5, 6 as variables and the presumably new solution x as a constant.

Thus let us consider the function $f(t) = t^{x^2} + (10 - t)^x$. The fact that x satisfies the equation from the statement translates to f(5) = f(6). By Rolle's theorem there exists $c \in (5,6)$, such that f'(c) = 0. This means that

$$x^{2}c^{x^{2}-1} - x(10-c)^{x-1} = 0,$$

or

$$xc^{x^2-1} = (10-c)^{x-1}.$$

Because exponentials are positive, this implies that x is positive.

If x > 1, then $x^2 - 1 > x - 1$ and as c > 5

$$(10-c)^{x-1} = xc^{x^2-1} > c^{x^2-1} > c^{x-1} > (10-c)^{x-1},$$

which is a contradiction.

If 0 < x < 1, then $x^2 - 1 < x - 1$ and:

$$(10 - c)^{x-1} = xc^{x^2 - 1} < xc^{x-1}.$$

Let us prove that

$$xc^{x-1} < (10 - c)^{x-1}.$$

With the substitution y = x - 1, the inequality can be rewritten as

$$y+1 < \left(\frac{10-c}{c}\right)^y.$$

which must be proven for $y \in]-1;0[$.

Lets make a simple analysis of the two functions defined over \mathbb{R} .

The exponential has base less than 1, so it is strictly decreasing, while the affine function on the left is strictly increasing. The two meet at y=0 so we must have that strictly before y=0 the exponential is strictly bigger than the affine. The inequality (on]-1;0[) follows. Using it we conclude again that: $(10-c)^{x-1}=xc^{x^2-1}<(10-c)^{x-1}$ which is a contradiction. This shows that a third solution to the equation from the statement does not exist. So the only solutions to the given equation are x=0 and x=1.

4 Problem 3 (Bernoulli Competition 2023)

Let $n \geq 1$ and A be a $n \times n$ symmetric matrix over $\mathbb{F}_2 = \mathbb{Z}/2\mathbb{Z}$ with $1_{\mathbb{F}_2}$'s on the main diagonal. Show that the vector composed uniquely of $1_{\mathbb{F}_2}$'s is in the image of A.

Answer:

We write $1 := 1_{\mathbb{F}_2}$ and $0 := 0_{\mathbb{F}_2}$, define the \mathbb{F}_2 -vector space $V = \mathbb{F}_2^n$ and define the standard binary product on V, i.e.,

$$\langle v, w \rangle = \sum_{i=1}^{n} v_i w_i.$$

It is easy to see that $\langle \cdot, \cdot \rangle$ is \mathbb{F}_2 -linear in the first coordinate, symmetric (so \mathbb{F}_2 -linear in the second coordinate and thus \mathbb{F}_2 -bilinear) and non-degenerate that is:

$$\forall v \in V ((\forall w \in V \langle v, w \rangle = 0) \to v = 0_V)$$

(just plug the canonical basis for w that is for each $i \in n$ take $w = e_i$ and use the fact that \mathbb{F}_2 is a field to conclude $v_i = 0$, and thus $v = \underline{0} = 0_V$).

With this being introduced, lets take an $n \times n$ -matrix A with $\operatorname{diag}(A) = \underline{1}$. Since $\langle \cdot, \cdot \rangle$ is symmetric and non-degenerate, we have for any \mathbb{F}_2 -subspace $W \subset V$,

$$\left(W^{\perp}\right)^{\perp} = W.$$

where $Z^{\perp} = \{v \in V \mid \langle v, z \rangle = 0 \ \forall z \in Z\}$ for any \mathbb{F}_2 -subspace $Z \subset V$. For more information on this equality see the appendix 1. Now write $A = (a_{ij})_{1 \leq i,j \leq n}$ with $a_{ii} = 1$ and $a_{ij} = a_{ji}$. Then we have for any $v \in V$,

$$\langle v, Av \rangle = \sum_{1 \le i, j \le n} v_i v_j a_{ij} = \sum_{i=1}^n v_i^2 + 2 \sum_{i \le j} v_i v_j a_{ij} = \sum_{i=1}^n v_i = \langle v, \underline{1} \rangle,$$

because we are working over \mathbb{F}_2 . In particular for any $z \in \text{Im}(A)^{\perp} \subset V$,

$$\langle z, \underline{1} \rangle = \langle z, Az \rangle = 0,$$

since $Az \in \text{Im}(A)$ and $z \in Im(A)^{\perp}$. As $z \in Im(A)^{\perp}$ was arbitrary, we must have

$$\underline{1} \in \left(\operatorname{Im}(A)^{\perp} \right)^{\perp} = \operatorname{Im}(A).$$

5 Problem (unknown)

Find all differentiable functions $f: \mathbb{R}_{>0} \to \mathbb{R}_{>0}$ such that $\forall x \in \mathbb{R}_{>0}$:

$$1 \le f'(x) = \frac{f(x)}{(f \circ f)(x)}.$$

Answer:

The identity function obviously works. We claim this is the only solution. Let $f: \mathbb{R}_{>0} \to \mathbb{R}_{>0}$ be differentiable with $\forall x \in \mathbb{R}_{>0}$:

$$1 \le f'(x) = \frac{f(x)}{(f \circ f)(x)}.$$

The solution is done in two steps: we show that f admits a fixed point $\beta > 0$, then we use this fixed point to show that no other solution exists. Note that f takes positive values, so we must have that $f' = \frac{f}{f \circ f}$ takes strictly positive values. Therefore, f must be strictly increasing and hence injective. From this, we derive the equivalence $\forall \beta > 0$:

$$f'(\beta) = 1 \Leftrightarrow f(\beta) = f(f(\beta)) \Leftrightarrow f(\beta) = \beta.$$

Thus, showing the existence of a fixed point $\beta > 0$ is equivalent to showing that $f'(\beta) = 1$.

If $\exists \beta > 0$ with $f'(\beta) = 1$, then f has the fixed point β . Otherwise, by the condition on f, it must be that $\forall x > 0$, f'(x) > 1. In particular, f'(1) > 1, so f(1) > f(f(1)). Since f is strictly increasing, we must have 1 > f(1) (if $1 \le f(1)$, then $f(1) \le f(f(1))$, so f(1) < f(1), a contradiction). Note that f is continuous (since f is differentiable), thus f' is continuous and hence integrable over any compact interval in $\mathbb{R}_{>0}$. Since $\forall t > 0$, f'(t) > 1, we have for any 0 < x < 1:

$$f(1) - f(x) = \int_{x}^{1} f'(t) dt \ge \int_{x}^{1} 1 dt = 1 - x$$

 $(\int_x^1 dt)$ is increasing from the space of real valued integrable functions over [x,1]).

Thus, $\forall x > 0$ with x < 1,

$$f(x) < (f(1) - 1) + x.$$

But then, for any 0 < y < 1 - f(1) < 1, we have f(y) < 0, contradicting the positivity of f.

Hence, f admits a fixed point $\alpha > 0$.

Now, we use this fixed point to show that f must be the identity. Since f is continuous, we can integrate it and define for any x > 0:

$$F(x) := \int_{0}^{x} f(t) dt.$$

By the fundamental theorem of calculus, $F: \mathbb{R}_{>0} \to \mathbb{R}$ is continuous. Moreover, since f is continuous, F is everywhere differentiable with F' = f. Because f is always positive, F is strictly increasing and thus injective.

Fix $x \in \mathbb{R}_{>0}$. From the given equation (valid for all t > 0),

$$f(t) = f(f(t))f'(t) = F'(f(t))f'(t) = (F \circ f)'(t),$$

we obtain:

$$F(x) = \int_{\alpha}^{x} f(t) dt = \int_{\alpha}^{x} (F \circ f)'(t) dt = (F \circ f)(x) - (F \circ f)(\alpha),$$

where we used the fundamental theorem of calculus again for the function $x \mapsto \int_{\alpha}^{x} (F \circ f)'(t) dt$ (this holds for both $x \ge \alpha$ and $x < \alpha$).

Now, using the fact that α is a fixed point of f, we get $F(f(\alpha)) = F(\alpha) = 0$, so F(x) = F(f(x)). By the injectivity of F, we conclude that f(x) = x. Since x > 0 was arbitrary, the proof is complete.

Remark. If we drop the restriction that $f'(x) \geq 1$ for all x > 0, the problem becomes significantly more challenging. The proof of the result proceeds in the same way, but we now have to handle the additional case where f'(x) < 1 for all x > 0. If f(x) < x, this case can be handled trivially, but the situation where f(x) > x presents substantial difficulties. Since f'(x) is determined by the value of f at x and its composition $f \circ f$ at x, and because f(f(x)) > f(x), the derivative f'(x) depends on values of f at points beyond f(x). This leads to a non-causal delay differential equation. For further discussion, see the related MathStack Exchange thread.

\mathbf{A}

Let E be a finite-dimensional vector space over a field K, and $B: E \times E \to K$ a symmetric bilinear form. For any subspace $Q \subseteq E$, the orthogonal complement is defined as $Q^{\perp} := \{v \in E \mid \forall q \in QB(q,v) = 0\}$. It is clearly a K-subspace of E. The form B is non-degenerate if $E^{\perp} = \{0\}$. For a non-degenerate symmetric bilinear form B, the map

$$\varphi: E \to E^{\vee}, \quad v \mapsto B(\cdot, v)$$

is a vector space isomorphism. Indeed B is bilinear so φ is linear, the injectivity follows from

$$\varphi(v) = 0_{E^{\vee}} \implies \forall w \in E \, B(w, v) = 0 \implies v \in E^{\perp} = \{0\} \quad \text{(by non-degeneracy)}$$

As $\dim(E) = \dim(E^{\vee})$ in finite dimensions (classic), injectivity implies surjectivity. Thus φ is an isomorphism.

Theorem 1 (Double Orthogonal Complement). In this settings, if B is non-degenerate and $Q \subseteq E$ is a K-subspace, then $(Q^{\perp})^{\perp} = Q$

Proof. Step 1. $\left(Q \subseteq \left(Q^{\perp}\right)^{\perp}\right)$: For any $q \in Q$, by definition,

$$\forall v \in Q^{\perp}, \ B(q, v) = 0 \implies q \in \left(Q^{\perp}\right)^{\perp}.$$

Step 2. Using the isomorphism φ , we have that $\varphi|_{Q^{\perp}}$ is an isomorphism onto its image:

$$\operatorname{Im}\left(\varphi|_{Q^{\perp}}\right) = \left\{B(-,v) \mid v \in Q^{\perp}\right\} = \left\{f \in E^{\vee} \mid \forall q \in Q, \ f(q) = 0\right\} =: Q^{\circ}.$$

The middle equality's \supset inclusion follows from the surjectivity of φ and the definition of Q^{\perp} . Thus, $\dim(Q^{\perp}) = \dim(Q^{\circ})$.

Step 3. Given an ordered basis $(w_i)_{i \in \dim(Q)}$ of Q, complete it into an ordered basis of E:

$$(w_i)_{i \in \dim(Q)} \frown (v_j)_{j \in \dim(E) - \dim(Q)}$$

There is a classical associated ordered basis of E^{\vee} :

$$(w_i^*)_{i \in \dim(Q)} \frown (v_j^*)_{j \in \dim(E) - \dim(Q)},$$

where each functional sends a vector $v = \sum_{j \in \dim(Q)} \lambda_j w_j + \sum_{i \in \dim(E) - \dim(Q)} \gamma_i v_i$ of E to λ_j or γ_i , respectively. This basis satisfies the following property: if $f \in E^{\vee}$, then we can write

$$f = \sum_{i \in \dim(Q)} f(w_i) w_i^* + \sum_{j \in \dim(E) - \dim(Q)} f(v_j) v_j^*.$$

In particular, if $f \in Q^{\circ}$, then $f = \sum_{j \in \dim(E) - \dim(Q)} f(v_j) v_j^*$, because $\{w_i \mid i \in \dim(Q)\} \subset Q$. Thus, $(v_j^*)_{j \in \dim(E) - \dim(Q)}$ generates Q° . Since these vectors are K-linearly independent, we obtain

$$\dim(E) - \dim(Q) = \dim(Q^{\circ}).$$

Step 4. In total, we obtain that for any K-subspace Q of E,

$$\dim(Q^{\perp}) = \dim(Q^{\circ}) = \dim(E) - \dim(Q).$$

Since Q^{\perp} is a K-subspace, we must have:

$$\dim\left(\left(Q^{\perp}\right)^{\perp}\right) = \dim(E) - \dim(Q^{\perp}) = \dim(E) - (\dim(E) - \dim(Q)) = \dim(Q).$$

We conclude $Q = \left(Q^{\perp}\right)^{\perp}$ since they have the same (finite) dimension and $Q \subset \left(Q^{\perp}\right)^{\perp}$.