

## Putnam 2014

**A1** Prove that every nonzero coefficient of the Taylor series of  $(1 - x + x^2)e^x$  about  $x = 0$  is a rational number whose numerator (in lowest terms) is either 1 or a prime number.

**Solution.** We consider the expansion  $(1 - x + x^2) \sum_{i=0}^{\infty} \frac{1}{i!} x^i$ . The coefficient of the constant term is 1 and the coefficient of the  $x$ -term is  $\frac{1}{2} - 1 = -\frac{1}{2}$ . The coefficient of  $x^{k+1}$  for all  $k \geq 1$  is given by  $\frac{1}{(k+1)!} - \frac{1}{k!} + \frac{1}{(k-1)!} = \frac{1 - (k+1) + k(k+1)}{(k+1)!} = \frac{k^2}{(k+1)!} = \frac{k}{(k-1)!(k+1)}$ . If  $k$  is prime we are done. Now assume that it's not. If  $k$  is not a prime power, write  $k = ab$  with  $1 < a, b < k$  and  $\gcd(a, b) = 1$  (for example, let  $p$  to be a prime divisor of  $k$  and let  $r$  to be the maximum power of  $p$  dividing  $k$ . Then since  $k$  is not a prime power,  $p^r < k$  and  $k/(p^r)$  is relatively prime to  $p^r$  by the maximality of  $r$ ). Since  $a, b < k$ ,  $a|(k-1)!$  and  $b|(k-1)!$  and with  $\gcd(a, b) = 1$ , this implies that  $k = ab|(k-1)!$ . Otherwise,  $k = p^r$  for some prime  $p$  and  $r \geq 2$ . Using the formula  $v_p((r)!) = \sum_{i=1}^{\infty} \lfloor \frac{r}{p^i} \rfloor$ , we have  $v_p((k-1)!) = \sum_{i=1}^{\infty} \lfloor \frac{k-1}{p^i} \rfloor = \sum_{i=1}^{\infty} \lfloor \frac{p^r-1}{p^i} \rfloor = p^{r-1} - 1 + p^{r-2} - 1 + \dots + (p-1) \geq 1 + 1 + \dots + 1 = r-1$  since  $p \geq 2$ . Thus  $p^{r-1} | (k-1)!$  and so when taking the lowest term the numerator can either be 1 or  $p$ .

**A2** Let  $A$  be the  $n \times n$  matrix whose entry in the  $i$ -th row and  $j$ -th column is

$$\frac{1}{\min(i, j)}$$

for  $1 \leq i, j \leq n$ . Compute  $\det(A)$ .

**Answer.**  $(-1)^n \frac{1}{n![(n-1)!]^2}$

**Solution.** We use the well-known matrix identity that row reduction preserves determinant, and we will do row reduce profusely. For brevity, we will denote  $f(i) = \frac{1}{i}$  for all  $i \geq 1$ . Denoting  $a_{ij}$  as the  $i$ -th row and the  $j$ -th column. Then we have  $a_{ij} = f(\min(i, j))$ . Now, for each iteration stepped  $i$ , denoting row  $i$  as  $r_i$  and we will do  $r_j := r_j - r_i$  for all  $j \geq i$ . We show that after the  $k$ -th iteration below would be the value for  $a_{ij}$ :

- For  $i = 1$ , we have  $a_{ij} = f(1)$  as always.
- For  $i \leq k$ , we have  $a_{ij} = 0$  for all  $j < i$ , and  $a_{ij} = f(i) - f(i-1)$  for all  $j \geq i$ .
- For  $i > k$ ,  $a_{ij} = 0$  for  $j \leq k$ , and  $a_{ij} = f(\min(i, j)) - f(k)$  otherwise.

To prove this by inducting on  $k$ , the base case is given when all the numbers after the first row are subtracted by the corresponding number in the first row, so for  $i > 1$ ,  $a_{ij}$  becomes  $a_{ij} = f(\min(i, j)) - f(1)$ , and the condition above is satisfied. Suppose that the conjecture holds after  $k$ -th step for some  $k$ . At  $k+1$ -th step, all rows after the  $k+1$ -th row is subtracted against the corresponding index in  $k+1$ -th row. The  $k+1$ -th row is given by the following:

$$(0 \quad \dots 0 \quad f(k+1) - f(k) \quad \dots f(k+1) - f(k))$$

where the first  $k$  entries are 0. Now after the  $k+1$ -th iteration, for all  $i > k+1$ , if  $j \leq k$  then  $a_{ij}$  becomes  $0 - 0 = 0$  and if  $j > k$  we have  $a_{ij}$  becomes  $(f(\min(i, j)) - f(k)) - f(k+1) - f(k) = f(\min(i, j)) - f(k+1)$ . This entry is 0 if  $j = k+1$  since  $i > k+1$ . For all  $i \leq k$  the rows are unaffected by this row reduction, so we still have  $a_{ij} = 0$  for all  $j < i$ , and  $a_{ij} = f(i) - f(i-1)$  for all  $j \geq i$ . Thus the claim is proven.

To finish the proof, after  $n-1$  iterations, we have, for all  $j < i$ ,  $a_{ij} = 0$ . Thus  $A$  is no upper triangular, and the determinant is simply the product of the diagonal entries. We also

have  $a_{ii} = 1$  for  $i = 1$  and  $f(i) - f(i-1)$  for  $i \geq 2$ . Now  $f(i) - f(i-1) = \frac{1}{i} - \frac{1}{i-1} = -\frac{1}{i(i-1)}$ . Hence we have

$$\det(A) = \prod_{i=2}^n -\frac{1}{i(i-1)} = -(-1)^{n-1} \frac{1}{n[(n-1)!]^2}$$

**A3** Let  $a_0 = 5/2$  and  $a_k = a_{k-1}^2 - 2$  for  $k \geq 1$ . Compute

$$\prod_{k=0}^{\infty} \left(1 - \frac{1}{a_k}\right)$$

in closed form.

**Answer.**  $\frac{3}{7}$ .

**Solution.** Consider, in general,  $a_0 = a + \frac{1}{a}$  for some  $a > 1$ , then we show that the answer is  $\frac{a^2 - 1}{a^2 + a + 1}$ . Here the problem is a special case with  $a = 2$ .

**Claim.**  $a_k = a^{2^k} + \frac{1}{a^{2^k}}$ .

Indeed, this holds for  $a_0$ , and using induction we have

$$\left(a^{2^{k-1}} + \frac{1}{a^{2^{k-1}}}\right)^2 - 2 = a^{2^k} + \frac{1}{a^{2^k}} + 2 - 2 = a^{2^k} + \frac{1}{a^{2^k}}$$

Thus our term now becomes

$$\prod_{k=0}^{\infty} \frac{a^{2^{k+1}} - a^{2^k} + 1}{a^{2^{k+1}} + 1} = \prod_{k=0}^{\infty} \frac{1 - a^{-2^k} + a^{-2^{k+1}}}{1 + a^{-2^{k+1}}}$$

Let's evaluate the limits of numerator and denominator separately. For the denominator we simply have

$$\prod_{k=0}^n (1 + a^{-2^{k+1}}) = (1 + a^{-2})(1 + a^{-4}) \cdots (1 + a^{-2^{n+1}}) = \sum_{i=0}^{2^{n+1}-1} a^{-2i}$$

(well the right equality is easy to verify). Taking  $n \rightarrow \infty$  we have

$$\sum_{i=0}^{2^{n+1}-1} a^{-2i} = (1 - a^{-2})^{-1}$$

For the numerator, we claim that

$$\prod_{k=0}^n (1 - a^{-2^k} + a^{-2^{k+1}}) = \left( \sum_{i=0}^{2^{n+1}-2} r_i (a^{-i} + a^{-(2^{n+2}-2-i)}) \right) + (-1)^{n-1} a^{-(2^{n+1}-1)} \quad r_i = \begin{cases} 1 & 3 \mid i \\ -1 & 3 \mid i-1 \\ 0 & 3 \mid i-2 \end{cases}$$

Notice also that  $r_{2^{n+1}-1} = (-1)^{n-1}$ . Again we use induction. For base case we just have  $1 - a^{-1} + a^{-2}$ , and the RHS is just  $1(1 + a^{-2}) - a^{-1} = 1 - a^{-1} + a^{-2}$  (and therefore it matches). For induction step, let's consider

$$\left( \left( \sum_{i=0}^{2^{n+1}-2} r_i (a^{-i} + a^{-(2^{n+2}-2-i)}) \right) + (-1)^{n-1} a^{-(2^{n+1}-1)} \right) (1 - a^{-2^{n+1}} + a^{-2^{n+2}})$$

Now we need to consider the following:

- $0 \leq i < 2^{-(n+1)}$ , then naturally we have the coefficient as  $r_i$ .
- $2^{-(n+1)} \leq i \leq 2^{n+2} - 1$ , then we have the coefficient as  $r_{2^{n+2}-2-i} - r_{i-2^{n+1}}$ . We see that  $r$  is a mod 3 function, so we can consider  $2^{n+1} \equiv 1$  or  $2^{n+2} \equiv 2$ . For the first case we have  $r_{-i} + r_{i-1}$ , and for  $i = 0, 1, 2$  this gives

$$r_0 - r_{-1} = 1 = r_0; \quad r_{-1} - r_0 = -1 = r_1; \quad r_{-2} - r_{-1} = 0 = r_2$$

and for the second case we have  $r_{2-i} - r_{i-2}$ , which gives

$$r_2 - r_{-2} = 1 = r_0; \quad r_1 - r_{-1} = -1 = r_1; \quad r_0 - r_0 = 0 = r_2$$

which means that the coefficient is just going to be  $r_i$ .

- The case  $i \geq 2^{n+2}$  follows from that the coefficient is symmetric w.r.t.  $2^{n+2} - 1$  at  $n + 1$ .

Thus as  $n \rightarrow \infty$ , this should behave like

$$1 - a^{-1} + a^{-3} - a^{-4} + \dots = (1 - a^{-1})(1 + a^{-3} + a^{-6} + \dots) = (1 - a^{-1})(1 - a^{-3})^{-1} = \frac{1}{1 + a^{-1} + a^{-2}}$$

(Well the latter half of the terms, i.e.  $i \geq 2^{n+1} - 2$ , don't quite follow this rule, but the effect is  $\rightarrow 0$  since  $a^{-2^{n+1}} + \dots + a^{-2^{n+2}} \leq a^{-2^{n+1}}(1 - a^{-1})^{-1} \rightarrow 0$ ). Thus the limit we're looking for is now

$$\frac{1 - a^{-2}}{a + a^{-1} + a^{-2}} = \frac{a^2 - 1}{a^2 + a + 1}$$

as desired.

**A4** Suppose  $X$  is a random variable that takes on only nonnegative integer values, with  $\mathbb{E}[X] = 1$ ,  $\mathbb{E}[X^2] = 2$ , and  $\mathbb{E}[X^3] = 5$ . (Here  $\mathbb{E}[Y]$  denotes the expectation of the random variable  $Y$ .) Determine the smallest possible value of the probability of the event  $X = 0$ .

**Answer.**  $\frac{1}{3}$ . This is achieved when  $X$  only takes values 0, 1, 3 with probabilities  $\frac{1}{3}, \frac{1}{2}, \frac{1}{6}$ , respectively.

**Solution.**

Let  $p_i = \mathbb{E}[X = i]$  for  $i = 0, 1, 2$ , and  $p_3 = \mathbb{E}[X \geq 3]$ . Consider, now, the random variable  $Y$ , taking only nonnegative integer values, such that  $\mathbb{E}[Y = y] = \frac{\mathbb{E}[X=y+3]}{p_3}$ , and  $b_i = \mathbb{E}[Y^i]$  for  $i = 1, 2, 3$ . Then:

$$\mathbb{E}[X^i] = p_0 0^i + p_1 1^i + p_2 2^i + p_3 \mathbb{E}[(Y + 3)^i]$$

for  $i = 1, 2, 3$ . Notice also

$$\mathbb{E}[(Y + 3)] = b_1 + 3 \quad \mathbb{E}[(Y + 3)^2] = \mathbb{E}[Y^2] + 6\mathbb{E}[Y] + 9 = b_2 + 6b_1 + 9$$

$$\mathbb{E}[(Y + 3)^3] = \mathbb{E}[Y^3] + 9\mathbb{E}[Y^2] + 27\mathbb{E}[Y] + 27 = b_3 + 9b_2 + 27b_1 + 27$$

This gives us the following:

$$\begin{pmatrix} 1 & 1 & 1 & 1 \\ 0 & 1 & 2 & b_1 + 3 \\ 0 & 1 & 4 & b_2 + 6b_1 + 9 \\ 0 & 1 & 8 & b_3 + 9b_2 + 27b_1 + 27 \end{pmatrix} \begin{pmatrix} p_0 \\ p_1 \\ p_2 \\ p_3 \end{pmatrix} = \begin{pmatrix} 1 \\ 1 \\ 2 \\ 5 \end{pmatrix}$$

We note that  $b_1, b_2, b_3$  are all nonnegative by the definition of  $Y$ , so the left matrix is invertible, and gives the following solution:

$$p_3 = \frac{1}{D} \quad p_2 = \frac{b_3 + 5b_2 + 6b_1}{2D} \quad p_1 = \frac{b_2 + 4b_1 + 3}{D} \quad p_0 = \frac{b_3 + 5b_2 + 8b_1 + 4}{2D}$$

where  $D = b_3 + 6b_2 + 11b_1 + 6$ . Therefore our required quantity is now

$$\frac{b_3 + 5b_2 + 8b_1 + 4}{2(b_3 + 6b_2 + 11b_1 + 6)} = \frac{1}{3} + \frac{b_3 + 3b_2 + 2b_1}{6(b_3 + 6b_2 + 11b_1 + 6)} \geq \frac{1}{3}$$

since  $b_1, b_2, b_3 \geq 0$ .

- B1** A base 10 over-expansion of a positive integer  $N$  is an expression of the form  $N = d_k 10^k + d_{k-1} 10^{k-1} + \cdots + d_0 10^0$  with  $d_k \neq 0$  and  $d_i \in \{0, 1, 2, \dots, 10\}$  for all  $i$ . For instance, the integer  $N = 10$  has two base 10 over-expansions:  $10 = 10 \cdot 10^0$  and the usual base 10 expansion  $10 = 1 \cdot 10^1 + 0 \cdot 10^0$ . Which positive integers have a unique base 10 over-expansion?

**Answer.** All positive integers without any 0 in their decimal expansion.

**Solution.** We use the fact that every positive integer has a unique base-10 expansion (that is, all digits  $0, \dots, 9$ ). Therefore, a non-unique over expansion is equivalent to the existence of an over expansion with the ‘digit’ 10 being used.

Consider the expansion  $n = \sum_{i=0}^k d_i 10^i$  with  $0 \leq d_i \leq 9$  and  $d_k \neq 0$ . If  $n$  has 0 as one of the digits, then there exists a position  $j > 0$  such that  $d_j > 0$  but  $d_{j-1} = 0$ . Then we can replace  $d_j$  with  $d_j - 1$  and  $d_{j-1}$  with 10, giving two over-expansions here.

Next we show that any number  $n$  with  $d_i = 10$  for some  $i$  in its over-expansion must contain a 0 somewhere in its decimal expansion. Indeed, let  $j$  be the minimal index with

$$d_j = 10. \text{ Then } n \equiv \sum_{i=0}^j d_i 10^i \equiv \sum_{i=0}^{j-1} d_i 10^i \pmod{10^{j+1}}. \text{ We see that } 0 \leq \sum_{i=0}^{j-1} d_i 10^i < 10^j$$

by the minimality of  $j$ , and with  $d_j = 10, n \geq 10^{j+1}$ . Thus this implies that the digit at position  $j$  is indeed 0.

- B2** Suppose that  $f$  is a function on the interval  $[1, 3]$  such that  $-1 \leq f(x) \leq 1$  for all  $x$  and  $\int_1^3 f(x) dx = 0$ . How large can  $\int_1^3 \frac{f(x)}{x} dx$  be?

**Answer.**  $\ln \frac{4}{3}$ .

**Solution.** Equality can be attained by taking  $f(x) = 1$  for all  $1 \leq x < 2$  and  $f(x) = -1$  for all  $2 \leq x \leq 3$ . We show that this is the maximum by the following: if  $g(x)$  is defined as  $\int_1^x f(y) dy$ , we have  $g(1) = g(3) = 0$ . Also since  $f(x) \in [-1, 1]$  for all  $x \in [1, 3]$ , and by Mean value theorem, we have, for every  $x$  in the said interval,  $g'(c) = f(c) = \frac{g(x) - g(1)}{x - 1}$  for some constant  $c$  in the interval  $(1, x)$ , so  $|\frac{g(x)}{x-1}| \leq 1$ . Similarly  $|\frac{g(x)}{x-3}| \leq 1$ . This means that  $g(x) \leq x - 1$  and  $g(x) \leq 3 - x$  must hold simultaneously. Using this fact and integrating by parts give:

$$\begin{aligned} \int_1^3 \frac{f(x)}{x} dx &= \frac{g(x)}{x} \Big|_1^3 + \int_1^3 \frac{g(x)}{x^2} dx \\ &= (0 - 0) + \int_1^3 \frac{g(x)}{x^2} dx \\ &\leq \int_1^2 \frac{x-1}{x^2} dx + \int_2^3 \frac{3-x}{x^2} dx \\ &= \left[ \ln x + \frac{1}{x} \right]_1^2 + \left[ -\frac{3}{x} - \ln x \right]_2^3 \\ &= \ln 2 - \ln 1 + \frac{1}{2} - 1 + \frac{3}{2} - 1 - \ln 3 + \ln 2 \\ &= \ln \frac{4}{3} \end{aligned}$$

as desired.

- B3** Let  $A$  be an  $m \times n$  matrix with rational entries. Suppose that there are at least  $m + n$  distinct prime numbers among the absolute values of the entries of  $A$ . Show that the rank of  $A$  is at least 2.

**Solution.** By the theorem of unique prime factorization, if  $p, q, r, s$  are prime numbers with  $pq = rs$  then  $p = r, q = s$  or  $p = s, q = r$  (so the four numbers cannot be pairwise distinct). The fact that there's at least one prime (and hence nonzero) number in  $A$  implies that the rank of  $A$  cannot be zero, so we can now assume that the rank of  $A$  is 1, which is equivalent to assuming that there exists rational numbers  $a_1, a_2, \dots, a_m, b_1, b_2, \dots, b_n$  such that  $A_{ij} = a_i b_j$ .

Now consider a graph  $(V, E)$  with  $n$  vertices. and we consider adding coloured edge by the following mechanism: for a row  $i$ , if  $x_1 < x_2 < \dots < x_k$  are the all the indices such that  $A_{ix_j}$  are among the  $m+n$  distinct prime numbers, then we add an edge coloured  $i$  between  $x_j$  and  $x_{j+1}$  for each  $1 \leq j \leq k-1$ . This means if row  $i$  has  $i_k$  prime numbers the there will be  $i_k - 1$  edges coloured  $i$ . Our colouring also ensures that there will be no monochromatic cycle in our graph, and there are at least  $\sum_{k=1}^m (i_k - 1) = (\sum_{k=1}^m i_k) - m = (m + n - m) = n$ .

We first see what happens if there are two vertices  $c_1, c_2$  with two edges coloured  $k_1$  and  $k_2$ . This means  $A_{k_1 c_j} = a_{k_1} b_{c_j}$  are all prime numbers for all combinations of  $i \in \{1, 2\}$  and  $j \in \{1, 2\}$ . Notice also that  $A_{k_1 c_1} A_{k_2 c_2} = a_{k_1} b_{c_1} a_{k_2} b_{c_2} = a_{k_1} b_{c_2} a_{k_2} b_{c_1} = A_{k_1 c_2} A_{k_2 c_1}$ , contradicting that the four prime numbers must be pairwise distinct.

Hence we know that there is at most an edge between two vertices, and since there are exactly  $n$  vertices and at least  $n$  edges, there exists a cycle comprising at least two different colours (since we have proven that there cannot be a monochromatic cycle above). Let  $x_1, x_2, \dots, x_k$  to be the cycle, with  $x_i x_{i+1}$  connected by colour  $r_i$  for each  $1 \leq i \leq k$ . For each  $i$ ,  $A_{r_i x_i}$  and  $A_{r_i x_{i+1}}$  are both primes, and let  $p_{r_i x_i}, p_{r_i x_{i+1}}$  be the primes. Now  $\frac{p_{r_i x_i}}{p_{r_i x_{i+1}}} = \frac{A_{x_i i}}{A_{x_i (i+1)}} = \frac{a_{x_i} b_i}{a_{x_i} b_{i+1}} = \frac{b_i}{b_{i+1}}$  (the fact that both entries are prime, i.e. nonzero, means that we don't have to worry about the validity of division). Thus we have

$$1 = \prod_{i=1}^k \frac{b_i}{b_{i+1}} = \prod_{i=1}^k \frac{p_{r_i x_i}}{p_{r_i x_{i+1}}}$$

and by the theorem of unique prime factorization,  $\prod_{i=1}^k p_{ii}$  and  $\prod_{i=1}^k p_{(i+1)i}$  also implies that  $\{p_{r_i x_i} : 1 \leq i \leq k\} = \{p_{r_i x_{i+1}} : 1 \leq i \leq k\}$ . Since  $p_{r_i x_i}$  corresponds to the entry  $(r_i, x_i)$  and  $p_{r_i x_{i+1}}$  the entry  $(r_i, x_{i+1})$ , and each  $x_1, x_2, \dots, x_k$  assumed to be distinct and each of the  $m+n$  primes are distinct, we have  $p_{r_i x_{i+1}} = p_{r_{i-1} x_i}$ ,  $r_i = r_{i-1}$ , so  $r_1 = r_2 = \dots = r_k$ . This also means that the only possibility is all edges of the cycle coloured the same colour  $r_1$ , contradiction.

- B4** Show that for each positive integer  $n$ , all the roots of the polynomial

$$\sum_{k=0}^n 2^{k(n-k)} x^k$$

are real numbers.

**Solution.** Let  $f(x)$  be the polynomial, which obviously takes positive values when  $x \geq 0$ . Consider, now, all  $x$ 's with  $x = -(2^m)$ . Then

$$f(x) = \sum_{k=0}^n 2^{k(n-k)} x^k = \sum_{k=0}^n 2^{k(n-k)} (-2^m)^k = \sum_{k=0}^n (-1)^k 2^{k(n+m-k)}$$

We first notice that when  $k$  varies,  $k(n+m-k)$  takes maximum value when  $k = \frac{n+m}{2}$ . For this reason, we focus on  $m = -n, -n+2, \dots, n-2, n$ , whereby  $k(n+m-k) = (\frac{n+m}{2})^2 - (\frac{n+m}{2} - k)^2$ , and therefore  $f(x) = f(-2^m) = 2^{(\frac{n+m}{2})^2} \sum_{k=0}^n (-1)^k 2^{-(\frac{n+m}{2}-k)^2}$ . Our only interest is the sign of this term, and since the sign of  $2^{(\frac{n+m}{2})^2} \sum_{k=0}^n (-1)^k 2^{-(\frac{n+m}{2}-k)^2}$  is

the same as the sign of  $\sum_{k=0}^n (-1)^k 2^{-(\frac{n+m}{2}-k)^2}$ , we will focus on the latter.

We isolate the cases  $n \leq 2$  first. For  $n = 1$  all we have is  $x + 1$  so  $x = -1$  is a solution, obviously. When  $n = 2$  we have  $x^2 + 2x + 1 = (x + 1)^2$ , so  $-1$  is a double root. Thus we only deal with  $n = 3$  here. We recall that if  $a_1, a_2, \dots, a_k$  are distinct nonnegative numbers then  $\sum_{i=1}^k 2^{-a_i} < \sum_{i=1}^{\infty} 2^{-i} = 1$ . Now we have the following cases to consider:

- Case 1:  $m = \pm n$ . In the  $+n$  case we have

$$\sum_{k=0}^n (-1)^k 2^{-(\frac{n+m}{2}-k)^2} = \sum_{k=0}^n (-1)^k 2^{-(n-k)^2} = (-1)^n + (-1)^{n-1} 2^{-1} + (-1)^{n-2} 2^{-4} + \dots + (-1)^0 2^{-n^2}$$

and by the lemma we had,  $|(-1)^{n-1} 2^{-1} + (-1)^{n-2} 2^{-4} + \dots + (-1)^0 2^{-n^2}| \leq 2^{-1} + 2^{-4} + \dots + 2^{-n^2} < 1$  so  $(-1)^{n-1} 2^{-1} + (-1)^{n-2} 2^{-4} + \dots + (-1)^0 2^{-n^2} \in (-1, 1)$  which means  $\sum_{k=0}^n (-1)^k 2^{-(n-k)^2}$  has the same sign as  $(-1)^n$ . Similarly, when  $m = -n$  the expression

$$\sum_{k=0}^n (-1)^k 2^{-(\frac{n+m}{2}-k)^2} = \sum_{k=0}^n (-1)^k 2^{-k^2}$$

has the same sign as  $(-1)^0 = 1$  (i.e. positive).

- Case 2: now  $-n < m < n$  and  $n$  has the same parity as  $n$ . Then  $\sum_{k=0}^n (-1)^k 2^{-(\frac{n+m}{2}-k)^2}$  has the following form:

$$(-1)^0 2^{-(\frac{n+m}{2})^2} + (-1)^1 2^{-(\frac{n+m}{2}-1)^2} + \dots + (-1)^{(n+m)/2} 2^0 + \dots + (-1)^n 2^{-(\frac{n+m}{2}-n)^2}$$

W.L.O.G. assume  $m \leq 0$ ; the other case is symmetric to this. We notice that  $(\frac{n+m}{2} - k)^2 = (\frac{n+m}{2} - (n+m-k))^2$ , and moreover  $n+m$  is even so  $k$  and  $n+m-k$  has the same parity. This means we can group these terms together for  $k = 0, 1, \dots, \frac{n+m}{2} - 1$

to get

$$\begin{aligned}
& \sum_{i=0}^{\frac{n+m}{2}-1} ((-1)^i + (-1)^{n+m-i}) 2^{-(\frac{n+m}{2}-i)^2} + (-1)^{\frac{n+m}{2}} + \sum_{i=n+m+1}^n (-1)^i 2^{-(\frac{n+m}{2}-i)^2} \\
&= (-1)^{\frac{n+m}{2}} + 2 \sum_{i=0}^{\frac{n+m}{2}-1} (-1)^i 2^{-(\frac{n+m}{2}-i)^2} + \sum_{i=n+m+1}^n (-1)^i 2^{-(\frac{n+m}{2}-i)^2} \\
&= (-1)^{\frac{n+m}{2}} + 2(-1)^{\frac{n+m}{2}-1} 2^{-1} + 2 \sum_{i=0}^{\frac{n+m}{2}-2} (-1)^i 2^{-(\frac{n+m}{2}-i)^2} + \sum_{i=n+m+1}^n (-1)^i 2^{-(\frac{n+m}{2}-i)^2} \\
&\quad 2 \sum_{i=0}^{\frac{n+m}{2}-2} (-1)^i 2^{-(\frac{n+m}{2}-i)^2} + \sum_{i=n+m+1}^n (-1)^i 2^{-(\frac{n+m}{2}-i)^2} \\
&\quad \sum_{i=0}^{\frac{n+m}{2}-2} (-1)^i 2^{-(\frac{n+m}{2}-i)^2+1} + \sum_{i=n+m+1}^n (-1)^i 2^{-(\frac{n+m}{2}-i)^2}
\end{aligned}$$

(basically, the two terms beside  $(-1)^{(n+m)/2}$  are  $(-1)^{(n+m)/2-1} 2^{-1} + (-1)^{(n+m)/2+1} 2^{-1}$  and therefore vanishes). We recognize that the exponents  $-(\frac{n+m}{2}-i)^2 + 1$  with  $i = 0, \dots, \frac{n+m}{2}-2$  are different numbers in the range  $[-(\frac{n+m}{2})^2 + 1, -3]$  and  $-(\frac{n+m}{2}-i)^2$  with  $i = n+m+1, n$  are different numbers in the range  $[-(\frac{m-n}{2})^2, -(-\frac{m+n}{2}-1)^2]$  and  $-(-\frac{m+n}{2}-1)^2 < -(\frac{n+m}{2})^2 + 1$  are disjoint, which means together all these exponents represent different negative numbers. Therefore by the lemma above, the sign will follow the dominating one, i.e.  $(-1)^{(n+m+2)/2}$ , i.e.  $(-1)^{(n+m)/2}$ . This conclusion will hold for  $m > 0$  too.

Summarizing above, we know that when  $x = 2^m$  for  $m = -n, -n+2, \dots, n-2, n$ ,  $f(x)$  follows the sign of  $(-1)^{(n+m)/2}$ . In particular,  $(-1)^{(n+m)/2}$  and  $(-1)^{(n+m+2)/2}$  have different signs, so there is a root between  $(-2^{m+2}, -2^m)$ . Considering  $m = -n, \dots, -n+2$  we know that there are roots in the intervals  $(-2^n, -2^{n-2}), (-2^{n-2}, \dots, -2^{n-4}), \dots, (-2^{-n+2}, -2^{-n})$  which are  $n$  disjoint intervals, hence at least  $n$  real roots. On the other hand,  $f$  is a polynomial with degree  $n$ , hence only at  $n$  roots in total. Thus all roots are real.