# OM 1969 — Stage 1

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October 13, 2020

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## 1 Warmup problems (Series I)

Long ago, the Polish Math Olympiad published, apart from 12 problems to be solved and mailed over 3 months, a set of 12 warmup problems, which were similar in spirit, but easier.

```
\begin{tabular}{ll} \textbf{theory} & WarmupI \\ \textbf{imports} \\ & Complex-Main \\ & Future-Library.Future-Library \\ & HOL-Library.Sum-of-Squares \\ & HOL-Library.Quadratic-Discriminant \\ & HOL-Number-Theory.Cong \\ & HOL-Analysis.Analysis \\ \textbf{begin} \\ \end{tabular}
```

#### 1.1 Warmup 1

Solve the equation  $3^x = 4y + 5$  in the integers.

We begin with the following lemma:

```
lemma even-power-3: [3^k = 1::int] \pmod{4} \longleftrightarrow even k
proof -
```

```
have [3^k = (-1::int)^k] \pmod{4}
   by (intro cong-pow) (auto simp: cong-def)
 thus ?thesis
   by (auto simp: cong-def minus-one-power-iff)
Here is an alternative proof — hopefully it will be instructive in doing cal-
culations mod n.
lemma [3\hat{k} = 1::int] \pmod{4} \longleftrightarrow even k
proof (cases even k)
 {f case}\ True
 then obtain l where 2*l = k by auto
 then have [3^k = (3^2)^l] \pmod{4} (is cong - ... -)
   by (auto simp add: power-mult)
 also have [... = (1::int) \hat{\ }l] \pmod{4}  (is cong - ... -)
   by (intro cong-pow) (simp add: cong-def)
 also have [... = 1] \pmod{4} by auto
 finally have [3^k = 1::int] \pmod{4}.
 thus ?thesis using \langle even k \rangle by blast
\mathbf{next}
 case False
 then obtain l where 2*l+1=k
   using oddE by blast
 then have [3^k = 3^2 (2*l+1)] \pmod{4} (is cong - ... -) by auto
 also have [... = (3^2)^l * 3] \pmod{4} (is cong - ... -)
   by (metis power-mult power-add power-one-right cong-def)
 also have [... = (1::int) \hat{\ } l * 3] \pmod{4} (is cong - ... -)
   by (intro cong-mult cong-pow) (auto simp add: cong-def)
 also have [... = 3] \pmod{4} by auto
 finally have [3^k \neq 1::int] \pmod{4} by (auto simp add: cong-def)
 then show ?thesis using \langle odd \ k \rangle by blast
qed
This allows us to prove the theorem, provided we assume x is a natural
number.
theorem warmup1-natx:
 fixes x :: nat and y :: int
 shows 3^x = 4 * y + 5 \longleftrightarrow even x \land y = (3^x - 5) div 4
 have even x \wedge y = (3^x - 5) \ div \ 4 if 3^x = 4 * y + 5
 proof -
   from that have [3\hat{\ }x = 4*y + 5] \pmod{4} by auto
   also have [4*y + 5 = 5] \pmod{4}
     by (metis cong-mult-self-left cong-add-reancel-0)
   also have [5 = 1::int] \pmod{4} by (auto simp add: cong-def)
   finally have [(3::int)^x = 1] \pmod{4}.
   hence even x using even-power-3 by auto
   thus ?thesis using that by auto
 qed
```

```
moreover have 3 \hat{x} = 4 * y + 5 if even x \wedge y = (3 \hat{x} - 5) div 4
 proof -
   from that have even x and y-form: y = (3^x - 5) div 4 by auto
   then have [3^x = 1::int] \pmod{4} using even-power-3 by blast
   then have ((3::int)^x - 5) \mod 4 = 0
    by (simp add: cong-def mod-diff-cong)
   thus ?thesis using y-form by auto
 ultimately show ?thesis by blast
\mathbf{qed}
To consider negative values of x, we'll need to venture into the reals:
lemma powr-int-pos:
 fixes x y :: int
 assumes *: 3 powr x = y
 shows x \geq \theta
proof (rule ccontr)
 assume neg-x: \neg x \ge 0
 then have y-inv: y = inverse ((3::nat) \hat{n}at (-x)) (is y = inverse (?n::nat))
   using powr-real-of-int and * by auto
 hence real ?n * of\text{-}int y = 1 by auto
 hence ?n * y = 1 using of-int-eq-iff by fastforce
 hence ?n = 1
   by (metis nat-1-eq-mult-iff nat-int nat-numeral-as-int numeral-One of-nat-mult
zmult-eq-1-iff)
 hence nat(-x) = \theta by auto
 thus False using neg-x by auto
qed
corollary warmup1:
 fixes x y :: int
 shows 3 powr x = 4*y + 5 \longleftrightarrow x \ge 0 \land even x \land y = (3^n(nat x) - 5) div 4
proof
 assume assm: 3 powr x = 4*y + 5
 then have x \geq 0 using powr-int-pos by fastforce
 hence 3 powr (nat x) = 4*y + 5 using assm by simp
 hence (3::real) \land (nat \ x) = 4*y + 5 using powr-realpow by auto
 hence with-nat: 3^{n}(nat \ x) = 4*y + 5 using of-int-eq-iff by fastforce
 hence even (nat \ x) \land y = (3^{\hat{}}(nat \ x) - 5) \ div \ 4 \ using warmup1-natx by auto
 thus x \ge 0 \land even \ x \land y = (3 \hat{\ } (nat \ x) - 5) \ div \ 4 \ using \ (x \ge 0) \ and \ even-nat-iff
by auto
next
 assume assm: x \ge 0 \land even \ x \land y = (3^{(nat \ x)} - 5) \ div \ 4
 then have 3^{(nat x)} = 4*y + 5 using warmup1-natx and even-nat-iff by blast
 thus 3 powr x = 4*y + 5 using assm powr-real-of-int by fastforce
qed
```

#### 1.2 Warmup 2

Prove that, for all real a and b we have

$$(a+b)^4 \le 8(a^4+b^4).$$

This problem is simple enough for Isabelle to solve it automatically — with the Sum of Squares decision procedure.

#### theorem

```
(a+b)^4 \le 8*(a^4 + b^4) for a b :: real
by sos
```

Of course, we would rather elaborate. We will make use of the inequality known as sum-squares-bound:

```
(2::'a) * x * y \le x^2 + y^2
```

```
theorem
```

```
(a+b)^4 \le 8*(a^4+b^4) for a \ b :: real proof — have lemineq: 2*x^3*y \le x^4+x^2*y^2 for x \ y :: real using sum-squares-bound [of \ x \ y] and mult-left-mono [\mathbf{where} \ c=x^2] by (force \ simp \ add: \ numeral-eq-Suc algebra-simps)

have (a+b)^4 = a^4 + 4*a^3*b + 6*a^2*b^2 + 4*a*b^3 + b^4 by algebra also have \dots \le a^4 + 2*(a^4 + a^2*b^2) + 6*a^2*b^2 + 2*(b^4 + a^2*b^2) + b^4 using lemineq \ [of \ a \ b] and lemineq \ [of \ b \ a] by (simp \ add: \ algebra-simps) also have \dots \le 8*(a^4 + b^4) using sum-squares-bound [of \ a^2 \ b^2]
```

by simp

finally show ?thesis.

qed

Another interesting proof is by Jensen's inequality. In Isabelle, it's known as the *convex-on* lemma:

```
\begin{array}{l} convex \; S \Longrightarrow \\ convex\hbox{-}on \; S \; f \; = \\ (\forall \; k \; u \; x. \\ \qquad \qquad (\forall \; i {\in} \{1..k\}. \; 0 \; \leq \; u \; i \; \land \; x \; i \; \in S) \; \land \; sum \; u \; \{1..k\} \; = \; 1 \longrightarrow \\ \qquad \qquad \qquad f \; (\sum i \; = \; 1..k. \; u \; i \; *_R \; x \; i) \; \leq \; (\sum i \; = \; 1..k. \; u \; i \; *_f \; (x \; i))) \end{array}
```

Note that the sequences u and x are modeled as functions  $nat \Rightarrow real$ , thus instead of  $u_i$  we have u i.

Make sure not to confuse the *convex-on* lemma with the *convex-on* predicate, which is defined by *convex-on-def*:

```
\begin{array}{l} \textit{convex-on } s \ f = \\ (\forall \ x {\in} s. \ \forall \ y {\in} s. \ \forall \ u {\geq} \theta. \ \forall \ v {\geq} \theta. \ u \ + \ v \ = \ 1 \longrightarrow \\ f \ (u \ *_R \ x \ + \ v \ *_R \ y) \ \leq \ u \ *_f \ x \ + \ v \ *_f \ y) \end{array}
```

The bulk of the work, of course, is in showing that our function,  $x \mapsto x^4$ , is convex.

```
theorem warmup2:
 (a+b)^4 \le 8*(a^4 + b^4) for a b :: real
proof -
 let ?f = \lambda x. x^4
 have convex-on UNIV ?f
 proof (rule f "-ge0-imp-convex)
   show convex UNIV by auto
   let ?f' = \lambda x. \ 4*x^3
   show (?f has-real-derivative ?f'(x) (at x) for x :: real
    using DERIV-pow [where n=4] by fastforce
   let ?f'' = \lambda x. 12*x^2
   show (?f' has\text{-}real\text{-}derivative ?f'' x) (at x) for x :: real
    using DERIV-pow [where n=3]
      and DERIV-cmult [where c=4]
    by fastforce
   show 0 \le ?f'' x for x :: real
    by auto
 qed
 hence (a/2 + b/2)^4 \le a^4/2 + b^4/2 (is ?lhs \le ?rhs)
   using convex-onD [where t=1/2] by fastforce
 also have ?lhs = ((a + b)/2)^4 by algebra
  also have ... = (a+b)^4/16 using power-divide [of a+b 2, where n=4] by
fast force
 finally show ?thesis by auto
qed
```

#### 1.3 Warmup 3

This one is a straight-forward equation:

```
theorem warmup3:
```

```
|x-1|*|x+2|*|x-3|*|x+4| = |x+1|*|x-2|*|x+3|*|x-4| \\ \longleftrightarrow x \in \{0, \ sqrt \ 7, \ -sqrt \ 7, \\ sqrt \ ((13 + sqrt \ 73) \ / \ 2), \\ -sqrt \ ((13 + sqrt \ 73) \ / \ 2), \\ sqrt \ ((13 - sqrt \ 73) \ / \ 2), \\ -sqrt \ ((13 - sqrt \ 73) \ / \ 2)\} \\ \text{(is } \ ?eqn \longleftrightarrow \ ?sols) \\ \mathbf{proof} \ - \\ \mathbf{have} \ ?eqn \longleftrightarrow |(x-1)*(x+2)*(x-3)*(x+4)| = |(x+1)*(x-2)*(x+3)*(x-4)| \\ \text{(is } \ \longleftrightarrow \ |?lhs| = |?rhs|)
```

```
by (simp add: abs-mult)
  also have ... \longleftrightarrow ?lhs - ?rhs = 0 \lor ?lhs + ?rhs = 0 by (auto simp add:
abs-eq-iff)
 also have ... \longleftrightarrow x*(x^2-7)=0 \lor x^4-13*x^2+24=0 by algebra
 also have x*(x^2 - 7) = 0 \longleftrightarrow x \in \{0, sqrt 7, -sqrt 7\} using plus-or-minus-sqrt
 also have x^4 - 13*x^2 + 24 = 0 \iff x^2 \in \{(13 + sqrt 73) / 2, (13 - sqrt 73) / 2\}
73) / 2
   using discriminant-nonneg [where x=x^2, of 1 -13 24]
   by (auto simp add: algebra-simps discrim-def)
 also have ... \longleftrightarrow x \in \{sqrt \ ((13 + sqrt \ 73) / 2),
                     -sqrt ((13 + sqrt 73) / 2),
                      sqrt ((13 - sqrt 73) / 2),
                     -sqrt ((13 - sqrt 73) / 2)
 proof -
   have 0 \le (13 - sqrt 73) / 2 by (auto simp add: real-le-lsqrt)
   hence x^2 = (13 - sqrt 73) / 2
         \longleftrightarrow x \in \{sqrt ((13 - sqrt 73) / 2),
                 -sqrt ((13 - sqrt 73) / 2)
     using plus-or-minus-sqrt
     by blast
   moreover have x^2 = (13 + sqrt 73) / 2
     \longleftrightarrow x \in \{sqrt \ ((13 + sqrt \ 73) / 2),
            -sqrt ((13 + sqrt 73) / 2)
       by (smt insert-iff power2-minus power-divide real-sqrt-abs real-sqrt-divide
real-sqrt-pow2 singletonD)
   ultimately show ?thesis by blast
 ged
 ultimately show ?thesis by blast
qed
```

#### 1.4 Warmup 4

There is a set of n points on a plane with the property that, in each triplet of points, there's a pair with distance at most 1. Prove that the set can be covered with two circles of radius 1.

There's nothing special about the case of points on a plane, the theorem can be proved without additional difficulties for any metric space:

```
theorem warmup4-generic: fixes S:: 'a::metric\text{-space set} assumes finite S assumes property: \bigwedge T. \ T \subseteq S \land card \ T = 3 \Longrightarrow \exists \ p \in T. \ \exists \ q \in T. \ p \neq q \land dist p \ q \leq 1 obtains O_1 \ O_2 where S \subseteq cball \ O_1 \ 1 \cup cball \ O_2 \ 1 proof let ?pairs = S \times S let ?dist = \lambda(a, b). \ dist \ a \ b define widest\text{-pair} where widest\text{-pair} = arq\text{-max-on }?dist ?pairs
```

```
let ?O_1 = (fst \ widest-pair)
let ?O_2 = (snd \ widest-pair)
\mathbf{show}\ S\subseteq\mathit{cball}\ ?O_1\ 1\,\cup\,\mathit{cball}\ ?O_2\ 1
proof
  \mathbf{fix} \ x
  assume x \in S
  from \langle finite S \rangle and \langle x \in S \rangle
 have finite ?pairs and ?pairs \neq {} by auto
  hence OinS: widest-pair \in ?pairs
    unfolding widest-pair-def by (simp add: arg-max-if-finite)
  have \forall (P,Q) \in ?pairs.\ dist\ ?O_1\ ?O_2 \ge dist\ P\ Q
    unfolding widest-pair-def
    using \langle finite ?pairs \rangle and \langle ?pairs \neq \{\} \rangle
    by (metis (mono-tags, lifting) arg-max-greatest prod.case-eq-if)
  hence greatest: dist P Q \leq dist ?O_1 ?O_2 if P \in S and Q \in S for P Q
   using that by blast
  let ?T = \{?O_1, ?O_2, x\}
  have TinS: ?T \subseteq S \text{ using } OinS \text{ and } \langle x \in S \rangle \text{ by } auto
    presume ?O_1 \neq ?O_2 and x \notin \{?O_1, ?O_2\}
    then have card ?T = 3 by auto
  then consider
    (primary) \ card \ ?T = 3 \mid
    (limit)\ x \in \{ ?O_1,\ ?O_2\} \mid
    (degenerate) ?O_1 = ?O_2 by blast
  thus x \in cball ?O_1 1 \cup cball ?O_2 1
  proof cases
   case primary
   obtain p and q where p \neq q and dist p q \leq 1 and p \in ?T and q \in ?T
     using property [of ?T] and \langle card ?T = 3 \rangle TinS
     by auto
    then have
      dist ?O_1 ?O_2 \le 1 \lor dist ?O_1 x \le 1 \lor dist ?O_2 x \le 1
     by (metis\ dist\text{-}commute\ insertE\ singletonD)
    thus x \in cball ?O_1 1 \cup cball ?O_2 1
     using greatest and TinS
     by fastforce
  \mathbf{next}
    then have dist x ? O_1 = 0 \lor dist \ x ? O_2 = 0 by auto
    thus ?thesis by auto
    case degenerate
    with greatest and TinS have dist ?O_1 x = 0 by auto
```

```
thus ?thesis by auto
   qed
 qed
qed
Let's make sure that the particular case of points on a plane also works out:
corollary warmup4:
 fixes S :: (real ^2) set
 assumes finite S
 assumes property: \bigwedge T. T \subseteq S \land card T = 3 \Longrightarrow \exists p \in T. \exists q \in T. p \neq q \land dist
 obtains O_1 O_2 where S \subseteq cball O_1 1 \cup cball O_2 1
 using warmup4-generic and assms by auto
end
     Series I
theory SeriesI
 imports
   Complex-Main
   HOL-Analysis. Analysis
begin
       Problem 1
2.1
Solve the equation in the integers:
theorem problem1:
 fixes x y :: int
```

```
fixes xy :: int
assumes x \neq 0 and y \neq 0
shows 1 \mid x^2 + 1 \mid (x*y) + 1 \mid y^2 = 1
\longleftrightarrow x = 1 \land y = -1 \lor x = -1 \land y = 1
(is ?eqn \longleftrightarrow ?sols)
```

proof

— Unfortunately, removing the conversions between int and real takes a few lines let ?x = real-of-int x and ?y = real-of-int y assume ?eqn then have  $1 / ?x^2 + 1 / (?x*?y) + 1 / ?y^2 = 1$  by auto hence  $?x^2*?y^2 / ?x^2 + ?x^2*?y^2 / (?x*?y) + ?x^2*?y^2 / ?y^2 = ?x^2*?y^2$  by algebra hence  $?x^2 + ?x*?y + ?y^2 = ?x^2 * ?y^2$  using  $\langle x \neq 0 \rangle \langle y \neq 0 \rangle$  by  $(simp\ add:\ power2\text{-}eq\text{-}square)$  hence  $inteq:\ x^2 + x*y + y^2 = x^2 * y^2$  using  $of\ int\text{-}eq\text{-}iff\$  by fastforce

```
define g where g = gcd \ x \ y
then have g \neq 0 and g > 0 using \langle x \neq 0 \rangle \langle y \neq 0 \rangle by auto define x' \ y' where x' = x \ div \ g and y' = y \ div \ g
```

```
then have x' * g = x and y' * g = y using g-def by auto
 from inteq and this have g^2 * (x'^2 + x' * y' + y'^2) = x'^2 * y'^2 * g^4
   \mathbf{by} algebra
 hence reduced: x'^2 + x' * y' + y'^2 = x'^2 * y'^2 * g^2 using \langle g \neq \theta \rangle by algebra
 hence x' dvd y'^2 and y' dvd x'^2
   by algebra +
 moreover have coprime x'(y'^2) coprime (x'^2) y'
   unfolding x'-def y'-def g-def
   using assms div-gcd-coprime by auto
 ultimately have is-unit x' is-unit y'
   unfolding coprime-def by auto
 hence abs1: |x'| = 1 \land |y'| = 1 using assms by auto
 then consider (same-sign) x' = y' \mid (diff-sign) x' = -y' by fastforce
 thus ?sols
 proof cases
   case same-sign
   then have x' * y' = 1
     using abs1 and zmult-eq-1-iff by fastforce
   hence g^2 = 3
     using abs1 same-sign and reduced by algebra
   hence 1^2 < g^2 and g^2 < 2^2 by auto
   hence 1 < g and g < 2
     using \langle g > \theta \rangle and power2-less-imp-less by fastforce+
   hence False by auto
   thus ?sols by auto
 \mathbf{next}
   case diff-sign
   then have x' * y' = -1
     using abs1
     \mathbf{by} \ (\mathit{smt \ mult-cancel-left2 \ mult-cancel-right2})
   hence q^2 = 1
     using abs1 diff-sign and reduced by algebra
   hence g = 1 using \langle g > \theta \rangle
     by (smt power2-eq-1-iff)
   hence x = x' and y = y'
     unfolding x'-def and y'-def by auto
   thus ?sols using abs1 and diff-sign by auto
 qed
next
 assume ?sols
 then show ?eqn by auto
qed
```

#### 2.2 Problem 2

Prove that a sequence is bounded, converges, and find the limit.

```
context
fixes a :: real
```

```
assumes a-bounds: \theta < a \ a < 1
begin
fun c :: nat \Rightarrow real where
c \theta = a / 2
c (Suc n) = (a + (c n)^2) / 2
abbreviation x1 \equiv 1 - sqrt (1 - a)
abbreviation x2 \equiv 1 + sqrt (1 - a)
lemma c-pos: \theta < c n
 using a-bounds
 by (induction \ n, \ auto, \ smt \ zero-less-power)
lemma c-bounded: c n < x1
proof (induction n)
 case 0
 have (1 - a/2)^2 = 1 - a + (a/2)^2
   \mathbf{by} \ (\mathit{simp add: power2-diff})
 hence 1 - a < (1 - a/2)^2 using a-bounds by auto
 hence sqrt (1 - a) < 1 - a/2
   using a-bounds and real-less-lsqrt by auto
 thus ?case by auto
\mathbf{next}
 case (Suc \ n)
 then have (c \ n)^2 < (1 - sqrt \ (1-a))^2 using c-pos
   by (smt power-less-imp-less-base real-sqrt-abs)
 also have ... = 2 - 2 * sqrt (1-a) - a
   using a-bounds by (simp add: power2-diff)
 finally have (a + (c \ n)^2)/2 < 1 - sqrt (1-a) by auto
 then show ?case by auto
qed
lemma c-incseq: incseq c
proof (rule incseq-SucI)
 \mathbf{fix} \ n
 from c-bounded have c \ n < x1 by auto
 have c \ n < x1 \ c \ n < x2
   using c-bounded
   by (smt a-bounds real-sqrt-lt-0-iff)+
 moreover have (c \ n)^2 - 2*c \ n + a = (c \ n - x1)*(c \ n - x2)
   using a-bounds
   by (auto simp add: algebra-simps power2-eq-square)
 ultimately have (c \ n)^2 - 2*c \ n + a > 0
   by (smt nonzero-mult-div-cancel-right zero-le-divide-iff)
 thus c \ n \le c \ (Suc \ n) by auto
qed
theorem problem2: c \longrightarrow x1
proof -
```

```
obtain L where c \longrightarrow L
    using c-incseq c-bounded incseq-convergent
    by (metis less-imp-le)
  then have (\lambda n. \ c \ (Suc \ n)) \longrightarrow L
    using LIMSEQ-Suc by blast
  hence (\lambda n. (a + (c n)^2) / 2 * 2) \longrightarrow L*2
    using tendsto-mult-right by fastforce
  hence (\lambda n. \ a + (c \ n)^2) \xrightarrow{\longrightarrow} L*2 by (simp \ del: \ distrib-right-numeral) hence (\lambda n. \ a + (c \ n)^2 - a) \xrightarrow{\longrightarrow} L*2 - a
    \mathbf{using}\ \mathit{tendsto-diff}\ \mathit{LIMSEQ-const-iff}\ \mathbf{by}\ \mathit{blast}
  hence (\lambda n. (c \ n)^2) \longrightarrow L*2 - a
    by auto
  \begin{array}{ll} \mathbf{moreover} \ \mathbf{from} \ \langle c \longrightarrow L \rangle \\ \mathbf{have} \ (\lambda n. \ (c \ n)^2) \longrightarrow L^2 \end{array}
    unfolding power2-eq-square
    using tendsto-mult by blast
  ultimately have L*2 - a = L^2
    \mathbf{by}\ (\mathit{rule}\ \mathit{LIMSEQ}\text{-}\mathit{unique})
  hence L^2 - 2*L + a = 0 by auto
  moreover have L^2 - 2*L + a = (L - x1)*(L - x2)
    using a-bounds
    by (auto simp add: algebra-simps power2-eq-square)
  ultimately have L = x1 \lor L = x2
    by auto
  moreover from c-bounded and \langle c \longrightarrow L \rangle have L \leq x1
    \mathbf{by}\ (\mathit{meson}\ \mathit{LIMSEQ-le-const2}\ \mathit{le-less-linear}\ \mathit{less-imp-triv})
  moreover from a-bounds have x1 < x2 by auto
  ultimately have L = x1 by auto
  thus ?thesis using \langle c \longrightarrow L \rangle by auto
qed
end
```

end