Olympiad Notebook

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Abstract

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1 Combinatorics

1.1 Bijections

1.2 Invariants and Monovariants

1.3 Pigeonhole Principle

Theorem 1.1 (Pigeonhole Principle). Let m, n be positive integers with $m \ge n$. If m + 1 pigeons fly to n pigeonholds, then at least one pigeonhole contains at least $\lfloor \frac{m}{n} \rfloor + 1$ pigeons.

1.4 Extremal Principle

1.5 Combinatorial Games

The main strategies for analyzing combinatorial games are:

- Play the game: try to find some forced moves.
- Reduce the game to a simpler game.
- Start at the end of the game: find endgame positions which are winning and losing and work backwards.
- Find an invariant or monovariant that a player can control.

Problem 1.2. Four heaps contain 38, 45, 61, and 70 matches respectively. Two players take turns choosing any two of the heaps and removing a non-zero number of matches from each heap. The player who cannot make a move loses. Which one of the players has a winning strategy?

Proof. Denote the heaps with a 4-tuple (w, x, y, z) with $w \le x \le y \le z$. We claim the winning positions are of the form (w, x, y, z) with w < y. It is clear that (0, 0, y, z) leads to a win by removing y and z and (0, x, y, z) leads to a win by reducing to (0, 1, 1, z) which is forced to leave either 1 or 2 heaps.

Since we remove tiles on each move, the game must terminate. If we have (w, x, y, z) with w < y, we can reduce to (w, w, w, x) by sending y and z to w.

We show that (w, w, w, z) is a losing position. We have three cases:

- 1. If we remove from two of the w-heaps, we are left with (w', w'', w, z).
- 2. If we remove from a w-heap and the z-heap, we are left with either (w', z', w, w) or (w', w, z', w) or (w', w, w, z').
- 3. If we remove any number of heaps entirely, the resulting position is clearly winning.

It follows that (w, x, y, z) with w < y is a winning position as desired.

Problem 1.3. The number 10^{2015} is written on a blackboard. Alice and Bob play a game where each player can do one of the following on each turn:

- replace an integer x on the board with integers a, b > 1 so that x = ab
- erase one or both of two equal integers on the blackboard.

The player who is not able to make a move loses the game. Who has a winning strategy?

Proof. We claim Alice has a winning strategy. First, it is clear that the game must eventually terminate. On the first turn, Alice can replace 10^{2015} with 2^{2015} and 5^{2015} . We claim that after any of Bob's turns, Alice can move the board into the state

$$2^{\alpha_1}2^{\alpha_2}\dots 2^{\alpha_k}5^{\alpha_1}5^{\alpha_2}\dots 5^{\alpha_k}.$$

If Bob sends 2^{α_j} to $2^{\beta_1}, 2^{\beta_2}$, then Alice can send 5^{α_j} to $5^{\beta_1}, 5^{\beta_2}$ and vice versa. Otherwise, if Bob removes one or two integers $2^{\alpha_j}, 2^{\alpha_k}$, then we have $\alpha_j = \alpha_j$ so Alice can remove one or two of $5^{\alpha_j}, 5^{\alpha_k}$ or vice versa. Since Alice can always follow the copycat strategy and the game eventually terminates, we must have that Bob is unable to make a move at some point, which implies that Alice wins the game as desired.

Problem 1.4.

1.6 Algorithms

1.7 Generating Functions

Problem 1.5 (Putnam 2020 A2). Let k be a non-negative integer. Evaluate

$$\sum_{j=0}^{k} 2^{k-j} \binom{k+j}{j}.$$

Proof. We claim the sum evaluates to 4^k . Note that $\binom{k+j}{j} = \binom{k+j}{k}$. It follows that the sum is the coefficient of x^k in the power series $\sum_{j=0}^n 2^{k-j} (1+x)^{k+j}$. Evaluating this, we find

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

$$= 2^k (1+x)^k \frac{1 - (1+x)^{k+1} / 2^{k+1}}{1 - (1+x)/2}$$

$$= \frac{2^{k+1} (1+x)^k - (1+x)^{2k+1}}{1 - x}$$

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

It follows that the coefficient of x^k is given by

$$2^{k+1} \sum_{j=0}^{k} {k \choose j} - \sum_{j=0}^{k} {2k+1 \choose j} = 2^{2k+1} - 2^{2k} = 4^{k}.$$

Problem 1.6. (CJMO 2020/1) Let N be a positive integer, and let S be the set of all tuples with positive integer elements and a sum of N. For all tuples t, let p(t) denote the product of all the elements of t. Evaluate

$$\sum_{t \in S} p(t).$$

Proof. We claim the sum evaluates to F_{2N} , where F_k denotes the k-th Fibonacci number. Note that the sum can be represented as the coefficient of x^N in $\sum_{k=1}^N \left(\sum_{n\geq 0} nx^n\right)^k$. Evaluating this, we find

$$\sum_{k=1}^{N} \left(\sum_{n \ge 0} n x^n \right)^k = \sum_{k=1}^{N} \left(\frac{x}{(1-x)^2} \right)^k$$

$$= \sum_{k=1}^{N} \frac{x^k}{(1-x)^{2k}}$$

$$= \sum_{k=1}^{N} \sum_{j \ge 0} \binom{2k-1+j}{2k-1} x^{j+k}.$$

The coefficient of x^N is given by

$$\sum_{k=1}^{N} {N+k-1 \choose 2k-1} = \sum_{k=1}^{N} {N+k-1 \choose N-k} = \sum_{j\geq 0} {2N-1-j \choose j} = F_{2N}.$$

Problem 1.7 (IMO 1995/6). Let p be an odd prime number. How many p-element subsets A of $\{1, 2, ..., 2p\}$ are there, the sum of whose elements is divisible by p?

Proof. Define $f(x,y) = \prod_{k=1}^{2p} (1+x^ky)$. We wish to find the sum of the coefficients of terms of the form $x^{p\ell}y^p$. We do this by first considering f as a generating function in x using the root of unity filter associated to $\omega = e^{\frac{2\pi i}{p}}$. Then, we read off the coefficient of y^p to find the desired expression.

Note that for $1 \le k \le p-1$,

$$f(\omega^k, y) = \prod_{k=1}^{2p} (1 + \omega^k y) = \prod_{k=1}^p (1 + \omega^k y)^2 = (1 + y^p)^2.$$

It follows that

$$\frac{1}{p} \sum_{i=0}^{p-1} f(\omega^k, y) = \frac{1}{p} \left((1+y)^{2p} + \sum_{i=1}^{p-1} f(\omega^k, y) \right)$$
$$= \frac{(1+y)^{2p} + (p-1)(1+y^p)^2}{p}.$$

Finally, the coefficient of y^p is given by

$$\frac{\binom{2p}{p}+2(p-1)}{2}.$$

- 1.8 Enumerative Combinatorics
- 1.9 Probabilistic Method
- 1.10 Algebraic Combinatorics
- 1.11 Combinatorial Geometry
- 1.11.1 Convex Hull

Problem 1.8 (Happy-Ending Problem). Suppose we have five points in the plane with no three collinear. Show that we can find four points whose convex hull is a quadrilateral.

Proof. Take the convex hull of the five points. If it is a quadrilateral or pentagon, we are done(choose any 4 points in the latter case). Suppose the convex hull is a triangle. Label the points with A through E and without loss of generality, let the points A, B, C form the triangle and D, E, be the points inside the hull.

Extend the line DE. Note that two points must lie on one side of the line - if not then we have three collinear points. It is easy to show that these four points form a convex quadrilateral.

Problem 1.9. There are n > 3 coplanar points, no three collinear and every four of them are the vertices of a convex quadrilateral. Prove that the n points are the vertices of a convex n-sided polygon.

Proof. Suppose that some point P is inside the convex hull of the n points. Let Q be some vertex of the convex hull. The diagonals from Q to the other vertices divide the convex hull into triangles and since no three points are collinear, P must lie inside some triangle $\triangle QRS$. But this is a contradiction since P, Q, R, S do not form a convex quadrilateral.

Problem 1.10 (1985 IMO Longlist). Let A, B be finite disjoint sets of points in the plane such that any three distinct points in $A \cup B$ are not collinear. Assume that at least one of the sets A, B contains at least five points. Show that there exists a triangle all of whose vertices are contained in A or in B that does not contain in its interior any point from the other set.

Proof. Suppose A has at least five points. Take A_1A_2 on the boundary of the convex hull of A. For any other $A_i \in A$, define $\theta_i = \angle A_1A_2A_i$. Without loss of generality, $\theta_3 < \theta_4 < \cdots < 180^\circ$. It follows that $\operatorname{conv}(\{A_1, A_2, A_3, A_4, A_5\})$ contains no other points of A.

Problem 1.11 (Putnam 2001 B6). Assume that $(a_n)_{n\geq 1}$ is an increasing sequence of positive real numbers such that $\lim \frac{a_n}{n} = 0$. Must there exist infinitely many positive integers n such that

$$a_{n-i} + a_{n+i} < 2a_n$$

for i = 1, ..., n - 1?

Proof. We claim such a subsequence exists. Let $A = \text{conv}\{(n, a_n) : n \in \mathbb{N}\}$ and let ∂A denote the set of points on the boundary of the convex hull.

We claim that ∂A contains infinitely many elements. Suppose not. Then, ∂A has a last point (N, a_N) . If we let $m = \sup_{n>N} \frac{a_n - a_N}{n-N}$, the slope of the line between (N, a_N) and (n, a_n) , then the line through (N, a_N) with slope m lies above(or contains) each point (n, a_n) for n > N. However, since $a_n/n \to 0$ and a_N, N are fixed, we have that

$$\frac{a_n - a_N}{n - N} \to 0.$$

This implies that the set of slopes attains a maximum, i. e. there is some point (M, a_M) with M > N so that $m = \frac{a_M - a_N}{M - N}$. But then, we must also have that $(M, a_M) \in \partial A$, contradicting the fact that (N, a_N) is the last point in ∂A .

For each point on the boundary $(n, a_n) \in \partial A$, we must have that midpoint of the line through $(n-i, a_{n-i})$ and $(n+i, a_{n+i})$ for $i \in [n-1]$ must lie below (n, a_n) . From this, it follows that $a_n > \frac{a_{n-i} + a_{n+i}}{2}$, which implies the result.

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2 Algebra

2.1 Linear Algebra

Problem 2.1. Let $A \in M_n(\mathbb{R})$ be skew-symmetric. Show that $\det(A) \geq 0$.

Proof. If n is odd, note that

$$\det(A) = \det(A^{\mathsf{T}}) = \det(-A) = (-1)^n \det(A) = -\det(A).$$

It follows that det(A) = 0.

Otherwise, suppose n is even and let $p(\lambda) = \det(A - I_n \lambda)$. If $\lambda \neq 0$ is an eigenvalue, note that $p(\lambda) = 0$ by the Cayley-Hamilton Theorem. Moreover,

$$p(-\lambda) = \det(A + I_n \lambda) = \det(A^{\mathsf{T}} + I_n^{\mathsf{T}} \lambda) = \det(-A + I_n \lambda) = 0.$$

Moreover, let v be an eigenvector with corresponding eigenvalue λ . Note that

$$\langle Av, v \rangle = \lambda \langle v, v \rangle = \lambda ||v||^2,$$

$$\langle Av, v \rangle = \langle v, A^{\mathsf{T}}v \rangle = \langle v, -Av \rangle = -\bar{\lambda} \langle v, v \rangle = -\bar{\lambda} \|v\|^2.$$

It follows that $\lambda = -\bar{\lambda}$, which implies that $\lambda = ri$ for $r \in \mathbb{R}$. Hence,

$$\det(A) = \prod_{j=1}^{n/2} (i\lambda_j)(-i\lambda_j) = \prod_{j=1}^n \lambda_j^2 \ge 0.$$

Problem 2.2. Let $A \in M_n(\mathbb{R})$ with $A^3 = A + I_n$. Show that $\det(A) > 0$.

Proof. Let $p(x) = x^3 - x - 1$. Note that p(0) = -1, p(2) = 5, so the polynomial has a root in the interval (0,2) by the intermediate value theorem. Furthermore, $p'(x) = 3x^2 - 1$ so the polynomial has critical points at $\pm \frac{1}{\sqrt{3}}$. It is easy to see that at both of these values, p(x) < 0 so it follows that the other roots of p(x) are conjugate complex numbers. Let the roots be $\lambda_1, \lambda_2, \lambda_3$ with λ_1 being the positive real root and λ_2, λ_3 the conjugate complex ones. If A satisfies $A^3 = A + I_n$, then we must have the eigenvalues of A are λ_1, λ_2 and λ_3 , with multiplicity $\alpha_1, \alpha_2, \alpha_3$ respectively. Since λ_2, λ_3 are complex conjugates, we must have $\alpha_2 = \alpha_3$, so it follows that

$$\det(A) = \lambda_1^{\alpha_1} (\lambda_2 \lambda_3)^{\alpha_2} = \lambda_1^{\alpha_1} |\lambda_2|^{\alpha_2} > 0.$$

Problem 2.3. If $A, B \in M_n(\mathbb{R})$ such that AB = BA, then $\det(A^2 + B^2) \geq 0$.

Proof.

$$\det(A^{2} + B^{2}) = \det(A + iB) \det(A - iB) = \det(A + iB) \overline{\det(A + iB)} = |\det(A + iB)|^{2} \ge 0.$$

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Problem 2.4. Let $A, B \in M_2(\mathbb{R})$ such that AB = BA and $\det(A^2 + B^2) = 0$. Show that $\det(A) = \det(B)$.

Proof. Let $p_{A,B}(\lambda) = \det(A + \lambda B) = \det(B)\lambda^2 + (\operatorname{tr} A + \operatorname{tr} B - \operatorname{tr}(AB))\lambda + \det(A)$. By Problem 1.3, we have $\det(A + iB)$ and $\det(A - iB) = 0$, which implies that $p_{A,B}(\lambda) = c(\lambda - i)(\lambda + i) = c(\lambda^2 + 1)$. It follows that $c = \det B = \det A$.

Problem 2.5. Let $A \in M_2(\mathbb{R})$ with det A = -1. Show that $\det(A^2 + I_2) \geq 4$. When does equality hold?

Proof. First, note the identity

$$\det(X+Y) + \det(X-Y) = 2(\det X + \det Y).$$

This follows from writing $p(z) = \det(X + zY) = \det(Y)z^2 + (\operatorname{tr} X + \operatorname{tr} Y - \operatorname{tr}(XY))z + \det(X)$ and taking

$$p(1) + p(-1) = \det(X + Y) + \det(X - Y) = 2 \det Y + 2 \det X.$$

Then, taking $X = A^2 + I$ and Y = 2A, we have

$$0 \le \det(A+I)^2 + \det(A-I)^2 = 2(\det(A^2+I) + \det(2A)) = 2(\det(A^2+I) - 4).$$

It follows that $det(A^2 + I) \ge 4$ as desired. We have equality when the eigenvalues of A are 1 and -1.

Problem 2.6. Let $A, B \in M_3(\mathbb{C})$ with $\det(A) = \det(B) = 1$. Show that $\det(A + \sqrt{2}B) \neq 0$.

Proof. \Box