Olympiad Notebook

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Abstract

An overview of topics from math olympiads with selected problems and solutions. The sources for handouts and expositions are provided when available. Any typos or mistakes are my own - kindly direct them to my inbox.

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1 Combinatorics

1.1 Invariants and Monovariants

1.2 Bijections

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 pigeonholes, then at least one pigeonhole contains at least $\left|\frac{m}{n}\right| + 1$ 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.

1.6 Algorithms

1.7 Generating Functions

Problem 1.4 (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 1.5. (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

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

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

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

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 1.6 (IMO 1995/6). Let p be an odd prime number. How many p-element subsets A of $\{1, 2, \ldots, 2p\}$ 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

Some tips for using the probabilistic method:

• A statement E can be true by showing that its probability is greater than 0. item Show that E is true is the same as showing $P(\neg E) < 1$.

- Show that X can be at least or at most a by showing $E[X] \geq a$ or $E[X] \leq a$ respectively.
- Show that it is possible for |X| to be at least or at most a > 0 by showing E[X] = 0 and $Var(X) \ge a^2$ or $Var(X) \le a^2$ respectively.

1.10 Algebraic Combinatorics

1.11 Combinatorial Geometry

1.11.1 Convex Hull

Problem 1.7 (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. \Box

Problem 1.8. 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 1.9 (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 1.10 (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 Polynomials

2.2 Inequalities

Theorem 2.1 (QM-AM-GM-HM). Let $x_1, \ldots, x_n \in \mathbb{R}^+$. Then,

$$\sqrt{\frac{x_1^2+\cdots+x_n^2}{n}} \ge \frac{x_1+\cdots+x_n}{n} \ge \sqrt[n]{x_1\cdots x_n} \ge \frac{n}{\frac{1}{x_1}+\cdots+\frac{1}{x_n}}$$

with equality if and only if $x_1 = \cdots = x_n$.

Definition 2.2 (Power Mean). Given $p \in \mathbb{R}, x_1, \dots, x_n \in \mathbb{R}^+$, define

$$M_p(x_1, ..., x_n) = \begin{cases} \left(\sum_{i=1}^n w_i x_i^p\right)^{1/p} & \text{if } p \neq 0\\ \prod_{i=1}^n x_i^{w_i} & \text{else} \end{cases}$$

Definition 2.3 (Weighted Power Mean). Given $(w_i)_{i=1}^n$ with $\sum_i w_i = 1$, define

$$M_p^w(x_1, ..., x_n) = \begin{cases} \left(\sum_{i=1}^n w_i x_i^p\right)^{1/p} & \text{if } p \neq 0\\ \prod_{i=1}^n x_i^{w_i} & \text{else} \end{cases}$$

Theorem 2.4. Given $x_1, \ldots, x_n \in \mathbb{R}^+$, the following properties hold:

- $\min(x_1, \dots, x_n) \le M_p(x_1, \dots, x_n) \le M_p(x_1, \dots, x_n) \le \max(x_1, \dots, x_n)$
- $M_n(x_1,\ldots,x_n)=M_n(\sigma(x_1,\ldots,x_n))$ for $\sigma\in S_n$
- $M_n(bx_1,\ldots,bx_n)=bM_n(x_1,\ldots,x_n)$
- $M_p(x_1, \dots, x_{nk}) = M_p(M_p(x_1, \dots, x_n), M_p(x_{k+1}, \dots, x_{2k}), \dots, M_p(x_{(n-1)k+1}, \dots, x_{nk}))$

Theorem 2.5 (Power Mean Inequality). If p < q,

$$M_p(x_1,\ldots,x_n) \leq M_q(x_1,\ldots,x_n),$$

with equality if and only if $x_1 = \cdots = x_n$.

2.3 Functional Equations

2.4 Linear Algebra

Problem 2.6. 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.

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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 2.7. 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 2.8. If $A, B \in M_n(\mathbb{R})$ such that AB = BA, then $\det(A^2 + B^2) \ge 0$.

Proof.

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

Problem 2.9. 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 2.10. Let $A \in M_2(\mathbb{R})$ with det A = -1. Show that $\det(A^2 + I_2) \geq 4$. When does equality hold?

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

2.5 Group Theory

Theorem 2.12 (Lagrange's Theorem). Let G be a finite field. If H is a subgroup of G, then |G| = |G:H||H|.

2.6 Field Theory

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3 Number Theory

3.1 Orders

3.2 P-adic Valuation

Definition 3.1. Let p be a prime and let n be a non-zero integer. We define $\nu_p(n)$ to be the exponent of p in the prime factorization of n.

Theorem 3.2 (Legendre's Theorem).

$$\nu_p(n!) = \sum_{k \ge 1} \left\lfloor \frac{n}{p^k} \right\rfloor.$$

Problem 3.3 (Putnam 2003/B3). Show that for each positive integer n,

$$n! = \prod_{i=1}^{n} \operatorname{lcm} \left\{ 1, 2, \dots, \left\lfloor \frac{n}{i} \right\rfloor \right\}$$

(Here lcm denotes the least common multiple, and |x| denotes the greatest integer $\leq x$.)

Proof. Note that

$$\nu_{p}\left(\prod_{k=1}^{n}\operatorname{lcm}\left\{1,2,\ldots,\lfloor n/k\rfloor\right\}\right) = \sum_{k=1}^{n}\nu_{p}\left(\operatorname{lcm}\left\{1,2,\ldots,\lfloor n/k\rfloor\right\}\right)$$

$$= \sum_{k=1}^{n}\left\lfloor\log_{p}\left\lfloor n/k\right\rfloor\right\rfloor$$

$$= \sum_{k=1}^{n}\sum_{\ell:\lfloor n/k\rfloor\geq p^{\ell}}1$$

$$= \sum_{\ell=1}^{\infty}\left\lfloor n/p^{\ell}\right\rfloor.$$

This is exactly $\nu_p(n!)$ by Legendre's Theorem.

Theorem 3.4 (Lifting-the-Exponent(LTE) Lemma). Let p be prime, $x, y \in \mathbb{Z}$, $n \in \mathbb{N}$ and $p \mid (x-y)$, $p \nmid x$, $p \nmid y$.

- if p is odd, $\nu_p(x^n y^n) = \nu_p(x y) + \nu_p(n)$,
- for p = 2 and even n, $\nu_2(x^n y^n) = \nu_2(x y) + \nu_2(n) + \nu_2(x + y) 1$.

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3.3 Cyclotomic Polynomials

3.4 Finite Field Arithmetic

Refer to Evan Chen, Summations.

Theorem 3.5 (Fermat's Little Theorem). Let p be a prime. Then $a^{p-1} \equiv 1 \pmod{p}$ whenever $\gcd(p,q)=1$.

Theorem 3.6 (Lagrange's Theorem). If p is prime and $f(x) \in Z[x]$, then either

- every coefficient of f(x) is divisible by p, or
- $f(x) \equiv 0 \pmod{p}$ has at most $\deg(f)$ incongruent solutions.

Theorem 3.7 (Wilson's Theorem). For any prime p,

$$(p-1)! \equiv -1.$$

Proof. Let $g(x) = (x-1)(x-2) \dots (x-(p-1))$ and $h(x) = x^{p-1} - 1$. Both polynomials have degree p-1 and leading term x^{p-1} . The constant term for g(x) is (p-1)!. By Fermat's little theorem, h(x) has roots $1, 2, \dots, p-1$ in \mathbb{F}_p .

Now, consider f(x) = g(x) - h(x). Note that $\deg(f) \leq p - 2$ since the leading terms cancel. In \mathbb{F}_p , it also has the same roots $1, 2, \ldots, p - 1$. By Lagrange's Theorem(3.2), we must have that $f(x) \equiv 0 \pmod{p}$. It follows that $f(0) = (p-1)! + 1 \equiv 0 \pmod{p}$ which proves the result. \square

Theorem 3.8 (Sums of Powers). Let p be a prime and n and integer. Then,

$$\sum_{k=1}^{p-1} k^m \equiv \begin{cases} 0 \pmod{p} & \text{if } p-1 \nmid m \\ -1 \pmod{p} & \text{if } p-1 \mid m \end{cases}$$

Proof. If $p-1 \mid m$, then $(p-1)\ell = m$ for some ℓ , so it follows that

$$\sum k = 1^{p-1} k^m \equiv \sum_{k=1}^{p-1} (k^{p-1})^{\ell} \equiv \sum_{k=1}^{p-1} 1 \equiv p - 1 \equiv -1 \pmod{p}.$$

Otherwise, if we let g be a generator for $(\mathbb{Z}/p\mathbb{Z})^{\times}$, we have

$$\sum_{k=1}^{p-1} k^m \equiv \sum_{k=0}^{p-2} g^{km} \equiv \frac{g^{(p-1)m} - 1}{g^m - 1} \equiv 0 \pmod{p}$$

since $g^m - 1 \not\equiv 0 \pmod{p}$.

Theorem 3.9 (Wolstenholme's Theorem). Let p > 3 be prime. Then

$$(p-1)! \left(\frac{1}{1} + \dots + \frac{1}{p-1}\right) \equiv 0 \pmod{p^2}.$$

Theorem 3.10 (Harmonic modulo p). For any integer k = 1, 2, ..., p - 1, we have

$$\frac{1}{k} \equiv (-1)^{k-1} \frac{1}{p} \binom{p}{k} \pmod{p}.$$

Problem 3.11 (ELMO 2009). Let p be an odd prime and x be an integer such that $p \mid x^3 - 1$ but $p \nmid x - 1$. Prove that p divides

$$(p-1)!$$
 $\left(x-\frac{x^2}{2}+\frac{x^3}{3}-\cdots-\frac{x^{p-1}}{p-1}\right)$.

Proof. Note that $p \mid x^3 - 1$ and $x \nmid x - 1$ implies that $p \mid x^2 + x + 1$, so we have $1 + x \equiv -x^2 \pmod{p}$. Using Theorem 3.6, we can rewrite the expression as

$$x - \frac{x^2}{2} + \frac{x^3}{3} - \dots - \frac{x^{p-1}}{p-1} \equiv \frac{x}{p} \binom{p}{1} + \frac{x^2}{p} \binom{p}{2} + \dots + \frac{x^{p-1}}{p} \binom{p}{p-1} \pmod{p}$$
$$= \frac{1}{p} \left((1+x)^p - 1 - x^p \right) \pmod{p}$$
$$= -\frac{1}{p} \left(1 + x^p + x^{2p} \right).$$

Note that $x^{2p} + x^p + 1 \equiv (x^2 + x)^p + 1 \pmod{p}$. By the Lifting-The-Exponent(LTE) lemma,

$$\nu_p((x^2+x)^p+1^p)=\nu_p(x^2+x+1)+\nu_p(p)\geq 2.$$

It follows that $1 + x^p + x^{2p} \equiv 0 \pmod{p^2}$, which proves the result.

3.5 Arithmetic Functions

Definition 3.12. A function $f : \mathbb{N} \to \mathbb{C}$ is **multiplicative** if f(mn) = f(m)f(n) whenever gcd(m,n) = 1. It is **completely multiplicative** if f(mn) = f(m)f(n) for any $m, n \in \mathbb{N}$.

Definition 3.13 (Möbius Function). The Möbius Function, μ , is defined by

$$\mu(n) = \begin{cases} (-1)^m & \text{if } n \text{ has } m \text{ distinct prime factors,} \\ 0 & \text{if } n \text{ is not squarefree.} \end{cases}$$

Definition 3.14 (Dirichlet Convolution). Given two arithmetic functions, $f, g : \mathbb{N} \to \mathbb{C}$, we define

$$(f*g)(n) = \sum_{d|n} f(d)g(n/d) = \sum_{de=n} f(d)g(e).$$

Theorem 3.15 (Möbius Inversion). Given two arithmetic functions $f, g: \mathbb{N} \to \mathbb{C}$,

$$g(n) = \sum_{d|n} f(d) \iff f(n) = \sum_{d|n} \mu(d)g(n/d).$$

In other words, g = f * 1 if and only if $f = g * \mu$.

Problem 3.16 (Bulgaria 1989). Let $\Omega(n)$ denote the number of prime factors of n, counted with multiplicity. Evaluate

$$\sum_{n=1}^{1989} (-1)^{\Omega(n)} \left\lfloor \frac{1989}{n} \right\rfloor.$$

Proof. Note that $g(n) = -1^{\Omega(n)}$ is (completely) multiplicative. Then,

$$\sum_{n=1}^{1989} (-1)^{\Omega(n)} \left\lfloor \frac{1989}{n} \right\rfloor = \sum_{n=1}^{1989} \sum_{k \le 1989, n \mid k} (-1)^{\Omega(n)}$$
$$= \sum_{k=1}^{1989} \sum_{n \mid k} (-1)^{\Omega(n)}.$$

Note that g*1 is multiplicative so it suffices to evaluate $(g*1)(k) = \sum_{n|k} (-1)^{\Omega(n)}$ for prime powers. Note that

$$(g*1)(p^k) = \sum_{r=0}^k (-1)^r = \begin{cases} 1 & \text{if k is even} \\ 0 & \text{else} \end{cases}.$$

It follows that (g*1)(n)=1 when n is a perfect square and is 0 otherwise. Hence, the sum evaluates to $|\sqrt{1989}|=44$.

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4 Analysis

4.1 Sequences and Series

4.2 Measure Theory and Integration

Problem 4.1 (Putnam 2002/A6). Fix an integer $b \ge 2$. Let f(1) = 1, f(2) = 2, and for each $n \ge 3$, define f(n) = nf(d), where d is the number of base-b digits of n. For which values of b does the sum $\sum_{n>1} 1/f(n)$ converge?

Proof. The sum converges for b = 2 and diverges for $b \ge 3$.

We first consider $b \geq 3$. Suppose the sum converges. Note that we can write

$$\sum_{n=1}^{\infty} \frac{1}{f(n)} = \sum_{d=1}^{\infty} \frac{1}{f(d)} \sum_{n=b^{d-1}}^{b^{d-1}} \frac{1}{n}.$$

Note that $\sum_{n=b^{d-1}}^{b^d-1} \frac{1}{n}$ is a left-endpoint Riemann approximation for the integral $\int_{b^{d-1}}^{b^d} \frac{1}{x}$ and the function $\frac{1}{x}$ is monotonically decreasing on this interval so it follows that

$$\sum_{n=bd-1}^{b^d-1} \frac{1}{n} > \int_{b^{d-1}}^{b^d} \frac{1}{x} = \log b.$$

However, this implies that

$$\sum_{n=1}^{\infty} \frac{1}{f(n)} > \log b \sum_{d=1}^{\infty} \frac{1}{f(d)},$$

which is a contradiction since $\log b > 1$.

Now, we show that the sum converges in the case of b=2. Let $C=\log 2+\frac{1}{8}<1$. We prove by induction that for each $m\in\mathbb{N}$,

$$\sum_{m=1}^{2^{m}-1} \frac{1}{f(m)} < 1 + \frac{1}{2} + \frac{1}{6(1-C)} = L.$$

For m = 1, 2, the result is clear. Suppose it is true for all $m \in \{1, 2, ..., N-1\}$. Note that

$$\sum_{n=1}^{2^{N}-1} \frac{1}{f(n)} = 1 + \frac{1}{2} + \frac{1}{6} + \sum_{d=3}^{N} \frac{1}{f(d)} \sum_{n=2^{d-1}}^{2^{d}-1} \frac{1}{n}.$$

Then, using a right-endpoint Riemann approximation, we have

$$\sum_{n=2^{d-1}}^{2^{d-1}} \frac{1}{n} = \frac{1}{2^{d-1}} - \frac{1}{2^d} + \sum_{n=2^{d-1}+1}^{2^d} \frac{1}{n}$$

$$< 2^{-d} + \int_{2^{d-1}}^{2^d} \frac{dx}{x}$$

$$< \frac{1}{8} + \log 2 = C.$$

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It follows that

$$1 + \frac{1}{2} + \frac{1}{6} + \sum_{d=3}^{N} \frac{1}{f(d)} < 1 + \frac{1}{2} + \frac{1}{6} + C \sum_{d=3}^{N} \frac{1}{f(d)}$$
 (1)

$$<1+\frac{1}{2}+\frac{1}{6}+\frac{C}{6(1-C)}$$
 (2)

$$=1+\frac{1}{2}+\frac{1}{6(1-C)}=L,$$
(3)

where we used the strong induction hypothesis to obtain (2).

Problem 4.2 (Putnam 2003/B6). Let f(x) be a continuous real-valued function defined on [0,1]. Show that

$$\int_0^1 \int_0^1 |f(x) + f(y)| \, dx dy \ge \int_0^1 |f(x)| \, dx.$$

Proof. Let $f^+ = \max(f(x), 0)$ and $f^- = f^+ - f$. Let $A = \text{supp } f^+$, $B = \text{supp } f^-$. We will denote $||g|| = \int_0^1 |g(x)| dx$.

Note that

$$\int_{0}^{1} \int_{0}^{1} |f(x) + f(y)| \, dx dy = \left(\iint_{A \times A} + \iint_{B \times B} + 2 \iint_{A \times B} \right) |f(x) + f(y)| \, dx dy.$$

Note that

$$\iint_{A\times A} |f(x) + f(y)| \, dxdy = \iint_{A\times A} (f(x) + f(y)) \, dxdy$$
$$= \iint_{A\times A} f(x) \, dxdy + \iint_{A\times A} f(y) \, dxdy$$
$$= 2|A| ||f^{+}||.$$

Similarly, $\iint_{B\times B} |f(x)+f(y)| dxdy = 2|B| ||f^-||$.

Finally, note that

$$\iint_{A \times B} |f(x) + f(y)| \, dx dy = \iint_{A \times B} |f^{+}(x) - f^{-}(y)| \, dx dy$$

$$\geq \left| \iint_{A \times B} (f^{+}(x) - f^{-}(y)) \, dx dy \right|$$

$$= ||B|||f^{+}|| - |A|||f^{-}|||.$$

Combining the results, we have that

$$\int_0^1 \int_0^1 |f(x) + f(y)| \, dx \, dy \ge 2|A| \|f^+\| + 2|B| \|f^-\| + 2||B|\| \|f^+\| - |A|\| \|f^-\||.$$

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Squaring both sides of the expression, we have that

$$\left(\int_{0}^{1} \int_{0}^{1} |f(x) + f(y)| \, dx dy\right)^{2} \ge \left(2|A| \|f^{+}\| + 2|B| \|f^{-}\| + 2||B| \|f^{+}\| - |A| \|f^{-}\||\right)^{2} \\
= 4(|A| \|f^{+}\| + |B| \|f^{-}\| + ||B| \|f^{+}\| - |A| \|f^{-}\||)^{2} \\
= 4(|A| \|f^{+}\| + |B| \|f^{-}\|)^{2} + 4(|B| \|f^{+}\| - |A| \|f^{-}\|)^{2} + 8(|A| \|f^{+}\| + |B| \|f^{-}\|) \|B\| \|f^{+}\| - |A| \|f^{-}\|| \\
\ge 4(|A|^{2} \|f^{+}\|^{2} + |B|^{2} \|f^{-}\|^{2} + |A|^{2} \|f^{-}\|^{2} + |B|^{2} \|f^{+}\|^{2}) \\
\ge 4(|A|^{2} + |B|^{2})(\|f^{+}\|^{2} + \|f^{-}\|^{2}) \\
\ge (|A| + |B|)^{2}(\|f^{+}\| + \|f^{-}\|)^{2} \\
= (1)^{2}(\|f\|)^{2} \\
= \left(\int_{0}^{1} |f(x)| \, dx\right)^{2}.$$

4.3 Vector Calculus

4.4 Complex Analysis

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5 Geometry

5.1 Classical Results

Theorem 5.1 (Incenter-Excenter Lemma).

Theorem 5.2 (Euler's Theorem). Let ABC be a triangle. Let R and r denote its circumradius and inradius, respectively. Let O and I denote the circumcenter and incenter. then $OI^2 = R(R-2r)$. In particular, $R \ge 2r$.

5.2 Complex Numbers

Theorem 5.3 (Complex Special Points). Let (ABC) be the unit circle. We have

- the circumcenter, o = 0.
- the orthocenter, h = a + b + c.
- the centroid, $g = \frac{a+b+c}{3}$.
- the nine-point center, $n_9 = \frac{a+b+c}{2}$.

Theorem 5.4 (Complex Incenter). Given ABC on the unit circle, it is possible to pick u, v, w such that

- $a = u^2, b = v^2, c = w^2$
- the midpoint of \widehat{BC} is -vw, the midpoint of \widehat{CA} is -wu and the midpoint of \widehat{ab} is -uv,
- the incenter I = -(uv vw wu).

Theorem 5.5 (Complex Foot). If $a \neq b$ are on the unit circle and $z \in \mathbb{C}$, then the foot from Z to AB is given by

$$\frac{a+b+z-ab\bar{z}}{2}$$

Theorem 5.6 (Complex Shoelace). If $a, b, c \in \mathbb{C}$, the signed area of $\triangle ABC$ is given by

$$\frac{i}{4} \begin{vmatrix} a & \overline{a} & 1 \\ b & \overline{b} & 1 \\ c & \overline{c} & 1 \end{vmatrix}.$$

Theorem 5.7 (Concyclic Complex Numbers). Let a, b, c, d be distinct complex numbers, not all collinear. Then A, B, C, D are concyclic if and only if

$$\frac{b-a}{c-a} \div \frac{b-d}{c-d} \in \mathbb{R}.$$

Problem 5.8 (Putnam 2003/B5). Let A, B and C be equidistant points on the circumference of a circle of unit radius centered at O, and let P be any point in the circle's interior. Let a, b, c be the distances from P to A, B, C respectively. Show that there is a triangle with side lengths a, b, c, and that the area of this triangle depends only on the distance from P to O.

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Proof. Let
$$\omega=e^{2\pi i/3},\ A=1,\ B=\omega,\ C=\omega^2,\ P=z\in\mathbb{C}$$
 with $|z|<1.$ We have
$$a=|z-1|,b=|z-\omega|,c=|z-\omega^2|.$$

Note that

$$(z-1) + \omega(z-\omega) + \omega^2(z-\omega^2) = z(1+\omega+\omega^2) - (1+\omega^2+\omega^4) = 0.$$

The corresponding triangle, where we visualize the complex numbers as vectors that are sides of the triangle, has side lengths of a, b, c as desired.

The area of the triangle is given by

$$\begin{aligned} |(z-1)\omega(z^{-}\omega) - z^{-} 1\omega(z-\omega)|/4 &= |(z-1)(\omega^{2}\bar{z} - \omega) - (\bar{z} - 1)(\omega z - \omega^{2})|/4 \\ &= |z\bar{z}\omega^{2} - \omega^{2}\bar{z} - z\omega + \omega - z\bar{z}\omega + \omega z + \bar{z}\omega^{2} - \omega^{2}|/4 \\ &= |(z\bar{z} - 1)(\omega^{2} - \omega)|/4 \\ &= \frac{(1 - |z|^{2})\sqrt{3}}{4}, \end{aligned}$$

which is a function of z, as desired.

Problem 5.9. Let H be the orthocenter of $\triangle ABC$. Let X be the reflection of H over \overline{BC} and Y the reflection over the midpoint of \overline{BC} . Prove that X and Y lie on (ABC), and \overline{AY} is a diameter.

Proof. Let A = a, B = b, C = c be the complex number representation and without loss of generality, suppose that (ABC) is the unit circle. Note that the orthocenter is given by h = a + b + c. Then,

$$x = b + (c - b) \overline{\left(\frac{h - b}{c - b}\right)}$$

$$= b + (c - b) \left(\frac{\frac{1}{a} + \frac{1}{b} + \frac{1}{c} - \frac{1}{b}}{\frac{1}{c} - \frac{1}{b}}\right)$$

$$= b - bc \left(\frac{a + c}{ac}\right)$$

$$= b(1 - 1 - \frac{c}{a})$$

$$= -\frac{bc}{a} \in (ABC).$$

Next, if we let $m = \frac{b+c}{2}$, note that we have

$$y - m = -(h - m) \Rightarrow y = 2m - h = -a \in (ABC).$$

Furthermore, since y = -a, we have that \overline{AY} is a diameter of (ABC).

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