

Project Euler Problem 190

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Problem 190: Let $S_m = (x_1, x_2, \dots, x_m)$ be the m -tuple of positive real numbers with $x_1 + x_2 + \dots + x_m = m$ for which $P_m = x_1 \cdot x_2^2 \cdot \dots \cdot x_m^m = m$ is maximised. For example, it can be verified that $[P_{10}] = 4112$ ($[]$ is the integer part function). Find $\sum [P_m]$ for $2 \leq m \leq 15$.

Proof. We are looking to maximize the multivariate function

$$f_m(x_1, x_2, \dots, x_m) = x_1 x_2^2 \cdot \dots \cdot x_m^m$$

subject to the constraint function

$$\begin{aligned} x_1 + x_2 + \dots + x_m &= m \Rightarrow \\ x_1 + x_2 + \dots + x_m - m &= 0 \Rightarrow \\ g(x_1, x_2, \dots, x_m) &= 0 \end{aligned}$$

We use the method of *Lagrange Multipliers* for extrema under constraints:

Proposition 0.1. Let U be an open subset of \mathbb{R}^{\times} and $f, g : U \rightarrow \mathbb{R}^{\times}$ be C^1 functions. If x_0 is a local extrema of f subject to $g(x) = K$ with $\nabla g(x_0) \neq 0$ then there exists $\lambda_0 \neq 0$ (called a *Lagrange multiplier*) such that: $\nabla f(x_0) = \lambda_0 \nabla g(x_0)$.

The Method of Lagrange Multipliers allows us to first solve the following system of equations $\nabla f(x) = \lambda \nabla g(x)$, $g(x) - K = 0$, then plug in all solutions into f to identify the minimum and maximum values.

$$\nabla f(x_1, \dots, x_m) = (x_2^2 x_3^3 \dots x_m^m, 2x_1 x_2 x_3^3 \dots x_m^m, \dots, m x_1 x_2^2 \dots x_m^{m-1})$$

and

$$\nabla g(x_1, \dots, x_m) = (1, 1, \dots, 1)$$

$$\begin{aligned}\lambda_0 &= mx_1x_2^2 \dots x_m^{m-1} \Rightarrow \\ \lambda_0 &= \frac{mx_1x_2^2 \dots x_m^m}{x_m} \Rightarrow \\ \lambda_0 &= \frac{mf(x_1, \dots, x_m)}{x_m} \Rightarrow \\ x_m &= \frac{mf(x_1, \dots, x_m)}{\lambda_0}\end{aligned}$$

So $x_k = \frac{kf(x_1, \dots, x_m)}{\lambda_0} = kx_1$ for $1 \leq k \leq m$. Hence

$$\begin{aligned}g(x_1, \dots, x_m) &= 0 \Rightarrow \\ \sum_{i=1}^m x_i - m &= 0 \Rightarrow \\ x_1 + 2x_1 + \dots + mx_1 - m &= 0 \Rightarrow \\ x_1 \frac{m(m+1)}{2} - m &= 0 \Rightarrow \\ x_1 &= \frac{2}{m+1}\end{aligned}$$

So for any $j = 1, \dots, m : x_j = \frac{2j}{m+1}$. Taking the product and the floor function for P_m we now have that

$$[P_m] = \left[\prod_{i=1, \dots, m} \left(\frac{2i}{m+1} \right)^i \right]$$

Summing through $m = 2, \dots, 15$ we obtain the solution.

□