2024 Session A

A1. Determine all positive integers n for which there exist positive integers a, b, and c satisfying

$$2a^n + 3b^n = 4c^n.$$

Answer: n = 1 only. For n = 1, the equation is satisfied by (a, b, c) = (1, 2, 2).

Solution 1: Consider n > 1. If d is the greatest common divisor of a, b, c, so a = dx, b = dy, c = dz, then x, y, z satisfy the same equation and we can assume that the greatest common divisor is 1. We see that $2 \mid 3b^n$, so $2 \mid b$. Letting $b = 2b_1$, the equation becomes

$$2a^n + 3 \cdot 2^n b_1^n = 4c^n$$

Since $n \ge 2$, we have that $4 \mid 2a^n$, so $2 \mid a^n$ and $2 \mid a$. Setting $a = 2a_1$, we get that

$$2^n(2a_1^n + 3b_1^n) = 4c^n$$

and $2^{n-2} \mid c^n$. Since we assumed the greatest common divisor of a, b, c is 1, we must have that $2 \nmid c$. Thus, we must have n = 2.

Then

$$2a^2 + 3b^2 = 4c^2,$$

and so $a^2 + c^2 = 3a^2 + 3b^2 - 3c^2$ is divisible by 3. Considering all possible cases for remainders of a and c by division by 3, we see that a^2 has remainder 0 or 1, and c^2 has remainder 0 or 1. Thus, both a^2 and c^2 must have remainder 0, so $3 \mid a$ and $3 \mid c$. Writing $a = 3a_2, c = 3c_2$ we have $b^2 = 3(4c_2^2 - 2a_2^2)$, so $3 \mid b$, contradicting the assumption that a, b, c have common divisor 1.

Solution 2: To prove that there are no solutions for $n \ge 2$, assume to the contrary that there is such a solution. Let d be the greatest common divisor of a, b, and c, and let x = a/d, y = b/d, and z = c/d. Then $2x^n + 3y^n = 4z^n$, and the greatest common divisor of x, y, and z is 1. In particular, at least one of x, y, and z is odd. Since $3y^n = 4z^n - 2x^n$ is even, y is even. Then since $n \ge 2$, it follows that $2x^n = 4z^n - 3y^n$ is a multiple of 4, so x is even too, whence z is odd. If $n \ge 3$, we then have the contradiction that $2x^n + 3y^n$ is a multiple of 8, but $4z^n$ is not. If n = 2, we can write $2(x/2)^2 + 3(y/2)^2 = z^2$. It follows that y/2 is odd. Since all odd squares are congruent to 1 modulo 8, we have $2(x/2)^2 \equiv z^2 - 3(y/2)^2 \equiv 1 - 3 \equiv 6 \pmod{8}$, which is impossible.

A2. For which real polynomials p is there a real polynomial q such that

$$p(p(x)) - x = (p(x) - x)^2 q(x)$$

for all real x?

Answer: Only $p(x) = \pm x + c$ for c a constant.

Solution 1: Let f(x) = p(x) - x and let *d* denote its degree. Then the desired property is equivalent to $f(x + f(x)) + f(x) = [f(x)]^2 q(x)$. By the Taylor series expansion of *f* at *x*,

$$f(x+f(x)) = f(x) + f'(x)f(x) + \frac{f''(x)}{2} [f(x)]^2 + \dots + \frac{f^{(d)}(x)}{d!} [f(x)]^d$$

Thus, the factorization exists if and only if $2f(x) + f'(x)f(x) = [f(x)]^2r(x)$ for some polynomial r, which in turn is equivalent to f(x) = 0 or 2 + f'(x) = f(x)r(x). The factorization holds when d = 0, hence when p(x) = x + c. If d > 0, then 2 + f'(x) has degree d - 1, a contradiction, unless 2 + f'(x) = 0, which is equivalent to p(x) = -x + c.

Solution 2: Let r(x) = p(x) - x, then p(x) = x + r(x) and the equation becomes

$$r(r(x) + x) + r(x) = r(x)^2 q(x)$$

Let $r(x) = c_n x^n + \cdots + c_1 x + c_0$ be its expansion in monomials. Then

$$\begin{split} r(r(x)+x) &= \sum_{k=0}^{n} c_k (r(x)+x)^k = \sum_{k=0}^{n} c_k \sum_{i=0}^{k} \binom{k}{i} x^i (r(x))^{k-i} \\ &= r(x)^2 \left(\underbrace{\sum_{k=2}^{n} c_k \sum_{i=0}^{k-2} \binom{k}{i} x^i r(x)^{k-i-2}}_{q_1(x)} \right) + r(x) \left(\sum_{k=1}^{n} c_k k x^{k-1} \right) + \sum_{k=0}^{n} c_k x^k \\ &= r(x)^2 q_1(x) + r(x) r'(x) + r(x). \end{split}$$

Thus, the original equation is equivalent to

$$r(x)^{2}q_{1}(x) + r(x)r'(x) + 2r(x) = r^{2}(x)q(x).$$

Thus, either r(x) is identically 0 (so p(x) = x) or

$$r'(x) + 2 = r(x)(q(x) - q_1(x)).$$

If the degree of r(x) is not 0, then $\deg(r'(x) + 2) = \deg(r(x)) - 1 < \deg(r(x)(q(x) - q_1(x)))$, unless $q(x) - q_1(x) = 0$. Thus, either $\deg(r(x)) = 0$, so p(x) = x + c, or $q(x) = q_1(x)$ and r'(x) = -2, so r(x) = -2x + c, so p(x) = -x + c.

Plugging the two possibilities in the original equation we see the following. For p(x) = x + c, we have $2c = c^2q(x)$, so all real values for c give a solution with a constant polynomial q(x). For p(x) = -x + c we have $-(-x + c) + c - x = (-2x + c)^2q(x)$, so q(x) = 0 gives a solution for all c.

The solutions are thus p(x) = -x + c for any real c or p(x) = x + c for any real c.

A3. Let S be the set of bijections

$$T: \{1, 2, 3\} \times \{1, 2, \dots, 2024\} \rightarrow \{1, 2, \dots, 6072\}$$

such that T(1,j) < T(2,j) < T(3,j) for all $j \in \{1, 2, ..., 2024\}$ and T(i,j) < T(i,j+1) for all $i \in \{1, 2, 3\}$ and $j \in \{1, 2, ..., 2023\}$. Do there exist a and c in $\{1, 2, 3\}$ and b and d in $\{1, 2, ..., 2024\}$ such that the fraction of elements T in S for which T(a, b) < T(c, d) is at least 1/3 and at most 2/3?

Answer: Yes.

Solution 1: We consider the more general situation where the set of bijections S is T: $\{1, \ldots, m\} \times \{1, 2, \ldots, n\} \rightarrow \{1, 2, \ldots, mn\}$ satisfying the given inequalities, where

$$m, n \ge 2$$

. In the problem we have m = 3, n = 2024. To simplify the notation, we switch to the probabilistic formulation: we are choosing elements T uniformly at random from S and considering the probability that T(a,b) < T(c,d), which is equal to the proportion of such bijections T. By symmetry, if m and n are exchanged, then Pr[T(a,b) < T(c,d)] becomes Pr[T(b,a) < T(d,c)].

Consider Pr[T(2,1) < T(1,2)]. If $Pr[T(2,1) < T(1,2)] \in [\frac{1}{3}, \frac{2}{3}]$, then let (a,b) = (2,1)and (c,d) = (1,2), and we are done. If not, then without loss of generality we can assume $Pr[T(2,1) < T(1,2)] < \frac{1}{3}$ (if instead $Pr[T(2,1) < T(1,2)] > \frac{2}{3}$, then we can exchange m and n to get $Pr[T(1,2) < T(2,1)] > \frac{2}{3}$, in which case $Pr[T(2,1) < T(1,2)] = 1 - Pr[T(1,2) < T(2,1)] < \frac{1}{3}$). Our goal now is to show that $Pr[T(2,1) < T(1,j)] \in [\frac{1}{3}, \frac{2}{3}]$ for some j > 2.

Let $S_i = \{T \in S : T(2,1) = i\}$ and let $q_i = |S_i|/|S|$, i.e. the probability that the bijection T has T(2,1) = i. If T(2,1) = i, we must have T(1,j) = j < T(2,1) for $j \le i - 1$ and T(1,j) > i = T(2,1) for $j \ge i$. So T(2,1) < T(1,j) is equivalent to $j \ge T(2,1)$, and summing over all possibilities for the value $T(2,1) = 2, \ldots, j$ we have

$$Pr[T(2,1) < T(1,j)] = q_2 + q_3 + \cdots + q_j.$$

In particular, $q_2 = Pr[T(2,1) < T(1,2)] < \frac{1}{3}$. Note also that $q_2 + \cdots + q_{n+1} = 1$ since these are the only possibilities for T(2,1).

Claim. We have that $q_2 \ge q_3 \ge \cdots \ge q_{n+1}$.

Proof. We see that there is an injection $\phi : S_{i+1} \to S_i$, given by $\phi(T)(1, i) = i+1$, $\phi(T)(2, 1) = i$, and $\phi(T)(r, s) = T(r, s)$ for all other (r, s).

Finally, let $k = \max\{j : q_2 + \dots + q_j < \frac{1}{3}\}$, which exists by the above bounds. Further, since $q_{n+1} \leq q_2 < \frac{1}{3}$, we have $q_2 + \dots + q_n = 1 - q_{n+1} > \frac{2}{3}$, so k < n. By maximality we must have that $\frac{1}{3} \leq q_2 + \dots + q_{k+1}$, and since $q_{k+1} \leq q_2 < \frac{1}{3}$, we must also have $q_2 + \dots + q_{k+1} = (q_2 + \dots + q_k) + q_{k+1} < \frac{1}{3} + \frac{1}{3} = \frac{2}{3}$. Then (a, b) = (1, k+1) and (c, d) = (2, 1) are the desired pairs.

Solution 2: The answer is yes, in particular for a = 2, b = 2024, c = 3, d = 2023. Think of the domain of T as a grid with 3 rows and 2024 columns, with rows and columns numbered as for a matrix. The greatest value of T, namely 6072 must be in the bottom row and the

rightmost column, so T(3, 2024) = 6072. Similarly, the value 6071 can only be immediately above or immediately to the left of (3, 2024), so either T(2, 2024) = 6071 or T(3, 2023) = 6071. Thus, the number n_1 of T for which T(2, 2024) < T(3, 2023) is the number of T for which T(3, 2023) = 6071, and the number n_2 of T for which T(2, 2024) > T(3, 2023) is the number of T for which T(2, 2024) = 6071. To prove that $n_1/(n_1 + n_2)$ is between 1/3 and 2/3, it suffices to prove that n_1/n_2 is between 1/2 and 2.

For integers $k \ge \ell \ge m \ge 0$, let $D_{k,\ell,m} = (\{1\} \times \{1,2,\ldots,k\}) \cup (\{2\} \times \{1,2,\ldots,\ell\}) \cup (\{3\} \times \{1,2,\ldots,m\})$. Notice that $D_{2024,2024,2024}$ is the domain of T in the problem statement. More generally, think of $D_{k,\ell,m}$ as a left-justified grid with k elements in the first row, ℓ elements in the second row, and m elements in the third row. Let $N(k,\ell,m)$ be the number of bijections $T: D_{k,\ell,m} \to \{1,2,\ldots,k+\ell+m\}$ for which T(i,j) < T(i+1,j) and T(i,j) < T(i,j+1) whenever both sides of the inequality are defined. Notice that N(2024,2024,2024) is the number of elements in S, and so is N(2024,2024,2023), since T(3,2024) is determined by the conditions on T. Furthermore, $n_1 = N(2024,2024,2022)$ and $n_2 = N(2024,2023,2023)$.

The bulk of the remainder of the solution is to derive a formula for $N(k, \ell, m)$. The greatest value of T, namely $k + \ell + m$, must occur at the right end of a row and only if this row extends beyond the bottom row, so either $T(1, k) = k + \ell + m$ or $T(2, \ell) = k + \ell + m$ or $T(3, m) = k + \ell + m$. If $k > \ell > m > 0$, then all three cases are possible, and if $k = \ell$ then the largest element cannot be at (1, k) etc. Each case can be reduced to a domain with one fewer element, resulting in the identity

$$N(k,\ell,m) = N(k-1,\ell,m) + N(k,\ell-1,m) + N(k,\ell,m-1),$$
(*)

where we assume that the term is 0 if the arguments are not in weakly decreasing order. Furthermore, considering the conventional values N(0,0,0) = 1 and $N(k,\ell,m) = 0$ if k,ℓ or $\ell < m$ as "boundary conditions", (*) recursively determines $N(k,\ell,m)$ for all $k \ge \ell \ge m \ge 0$ with $k + \ell + m > 0$.

We will express $N(k, \ell, m)$ as a linear combination of trinomial coefficients, which satisfy a similar recursion. Let

$$F(p,q,r) = \frac{(p+q+r)!}{p!q!r!}$$

for nonnegative integers p, q, r, and extend F to the integers by defining F(p, q, r) = 0 if p < 0or q < 0 or r < 0.

Lemma. For $(p, q, r) \neq (0, 0, 0)$,

$$F(p,q,r) = F(p-1,q,r) + F(p,q-1,r) + F(p,q,r-1).$$

Proof. For nonnegative p, q, r with p + q + r > 0, the desired equality is equivalent to

$$\frac{(p+q+r-1)!}{p!q!r!}(p+q+r) = \frac{(p+q+r-1)!}{p!q!r!}p + \frac{(p+q+r-1)!}{p!q!r!}q + \frac{(p+q+r-1)!}{p!q!r!}r.$$

If p < 0 or q < 0 or r < 0, then the desired equality is equivalent to 0 = 0.

Claim. For $k \ge \ell \ge m \ge 0$ or $k+1 = \ell \ge m \ge 0$ or $k \ge \ell+1 = m \ge 0$ or $k \ge \ell \ge m+1 = 0$,

$$N(k,\ell,m) = F(k,\ell,m) + F(k+2,\ell-1,m-1) + F(k+1,\ell+1,m-2) - F(k+1,\ell-1,m) - F(k,\ell+1,m-1) - F(k+2,\ell,m-2).$$

Proof. The claimed expression for $N(k, \ell, m)$ satisfies the recursion (*) for $k \ge \ell \ge m \ge 0$ and $k + \ell + m > 0$ as an immediate consequence of the Lemma, since $k + \ell + m > 0$ ensures that none of the triples on which F is being evaluated are (0, 0, 0). It remains to verify the "boundary conditions".

If $k+1 = \ell \ge m \ge 0$, then substituting $\ell = k+1$ into the claimed expression and using the fact that F(p,q,r) = F(q,p,r) makes all the terms cancel out, yielding the required boundary value 0 in this case. Similarly, if $k \ge \ell + 1 = m \ge 0$, then substituting $m = \ell + 1$ and using the fact that F(p,q,r) = F(p,r,q) makes all the terms cancel out. If $k \ge \ell \ge m + 1 = 0$, then all terms in the claimed expression are 0. Finally, if $k = \ell = m = 0$, first term is 1 and all other terms are 0, yielding the required value 1 in this case.

For $k \ge \ell \ge m \ge 0$, it follows that

$$\frac{(k+2)!(\ell+1)!m!}{(k+\ell+m)!}N(k,\ell,m) = (k+2)(k+1)(\ell+1) + (\ell+1)\ell m + (k+2)m(m-1) - (k+2)(\ell+1)\ell - (k+2)(k+1)m - (\ell+1)m(m-1) = (k+1-\ell)((k+2)(\ell+1) - (k+\ell+2)m + m(m-1)) = (k+1-\ell)(\ell+1-m)(k+2-m).$$

Then for $k \geq 2$,

$$\frac{N(k,k,k-2)}{N(k,k-1,k-1)} = \frac{(k+2)!k!(k-1)!}{(k+2)!(k+1)!(k-2)!} \cdot \frac{1\cdot 3\cdot 4}{2\cdot 1\cdot 3} = 2\frac{(k-1)}{(k+1)!}.$$

This fraction is between 1/2 and 2 for all $k \ge 2$. In particular, with k = 2024, we get that n_1/n_2 is between 1/2 and 2, which completes the solution.

Remark. This problem is a special case of the 1/3-2/3 conjecture (https://en.wikipedia. org/wiki/1/3-2/3_conjecture). Solution 1 is based on an argument in [S. H. Chan, I. Pak, G. Panova, "Sorting Probability for Large Young Diagrams", Discrete Analysis 24 (2021), https://doi.org/10.19086/da.30071]. The final formula derived in Solution 2 for $N(k, \ell, m)$ is a special case of the "hook length formula", written in the following form:

https://en.wikipedia.org/wiki/Hook_length_formula#Related_formulas

A4. Find all primes p > 5 for which there exists an integer a and an integer r satisfying $1 \le r \le p-1$ with the following property: the sequence $1, a, a^2, ..., a^{p-5}$ can be rearranged to form a sequence $b_0, b_1, b_2, ..., b_{p-5}$ such that $b_n - b_{n-1} - r$ is divisible by p for $1 \le n \le p-5$.

Answer: Only p = 7.

Solution: For p = 7, a = 3 yields the sequence 1, 3, 9, which can be reordered as 1, 9, 3.

For $p \ge 11$, we work modulo p. Suppose $1, a, a^2, \ldots, a^{p-5}$ can be rearranged with differences between consecutive terms congruent to $r \not\equiv 0 \pmod{p}$. If two of these terms were the same modulo p, then $jr \equiv 0 \pmod{p}$ where j is the distance between their indices in the arithmetic progression. Since j < p, we must have j = 0, and so the terms are all distinct modulo p. Because p-5 > (p-1)/2, we conclude that a has multiplicative order p-1 modulo p, and so $0, 1, a, a^2, \ldots, a^{p-2}$ are distinct modulo p. Therefore, $1, a, a^2, \ldots, a^{p-5}$ must be congruent to a "segment" of the "cyclic" modulo-p arithmetic progression $0, r, 2r, \ldots, (p-1)r, 0, \ldots$. Then $0, a^{p-4}, a^{p-3}, a^{p-2}$ must be congruent to the remaining segment that completes the cycle. Since $a^{p-1} \equiv 1 \pmod{p}$, these four terms are congruent to $0, c, c^2, c^3$, where c is the residue class of a^{p-2} modulo p. Because none of c, c^2, c^3 are -1 times another, 0 must be an end of the arithmetic progression, which we may assume is the beginning. Furthermore, if we multiply by c^{-4} , we obtain another arithmetic progression using the same rearrangement of the terms $0, c^{-3}, c^{-2}, c^{-1}$ as for $0, c, c^2, c^3$. Thus, with either d = c or $d = c^{-1}$, we need only consider the three orderings of $0, d, d^2, d^3$ that begin with 0 and where d precedes d^3 .

The progression is $0, d, d^2, d^3$. Then $d^2 \equiv 2d \pmod{p}$ and $d^3 \equiv 3d \pmod{p}$, so $d \equiv 2 \pmod{p}$ and $8 \equiv 6 \pmod{p}$, a contradiction.

The progression is $0, d, d^3, d^2$. Then $d^3 \equiv 2d \pmod{p}$ and $d^2 \equiv 3d \pmod{p}$. Thus, $d \equiv 3 \pmod{p}$ and $27 \equiv 6 \pmod{p}$, a contradiction.

The progression is $0, d^2, d, d^3$. Then $d \equiv 2d^2 \pmod{p}$ and $d^3 \equiv 3d^2 \pmod{p}$. Thus, $d \equiv 3 \pmod{p}$ and $3 \equiv 18 \pmod{p}$, a contradiction.

A5. Consider a circle Ω with radius 9 and center at the origin (0,0), and a disk Δ with radius 1 and center at (r,0), where $0 \leq r \leq 8$. Two points P and Q are chosen independently and uniformly at random on Ω . Which value(s) of r minimize the probability that the chord \overline{PQ} intersects Δ ?

Answer: r = 0. More generally, if the larger circle has radius $\rho > 1$, then the minimum probability for $0 \le r \le \rho - 1$ occurs at (and only at) r = 0.

Solution 1: Consider more generally the case that Δ has center $(r \cos \theta, r \sin \theta)$. The probability p(r) that \overline{PQ} intersects Δ is independent of θ , so we can compute p(r) by considering θ to be a random variable chosen uniformly on $[-\pi, \pi]$, independently of P and Q.

Next, let O be the origin, and let Π be the set of lines through O. Let L be the line in Π that bisects angle POQ. As the angle ray \overrightarrow{OQ} makes with ray \overrightarrow{OP} increases from 0 to 2π , the angle L makes with \overrightarrow{OP} increases half as fast from 0 to π (this sweeps through all the lines in Π). Thus, L is uniformly distributed on Π for each fixed P. Since P is uniformly distributed on Ω , the ordered pair (P, L) is uniformly distributed on $\Omega \times \Pi$. Since P and L determine Q (specifically, Q is the reflection of P through L), we can compute p(r) with respect to the independent uniform random variables P, L, and θ (instead of with respect to P, Q, and θ).

Because of the uniform distribution of θ , the probability that \overline{PQ} intersects Δ is independent of L. Thus, we can fix L to be vertical and compute p(r) with respect to P and θ ; then \overline{PQ} is the horizontal line through P. By left-right symmetry, we can compute p(r) using the uniform distribution for P on the half of Ω to the right of L. Thus, let $P = (\rho \cos \varphi, \rho \sin \varphi)$ where φ is uniformly distributed on $[-\pi/2, \pi/2]$. For fixed θ , the probability that \overline{PQ} intersects Δ is then the probability that $\rho \sin \varphi$ lies between $r \sin \theta - 1$ and $r \sin \theta + 1$, which is

$$\frac{1}{\pi} \left(\arcsin\left(\frac{r\sin\theta + 1}{\rho}\right) - \arcsin\left(\frac{r\sin\theta - 1}{\rho}\right) \right)$$

Thus,

$$p(r) = \frac{1}{2\pi^2} \int_{-\pi}^{\pi} \left(\arcsin\left(\frac{r\sin\theta + 1}{\rho}\right) - \arcsin\left(\frac{r\sin\theta - 1}{\rho}\right) \right) d\theta.$$

It follows that

$$p'(r) = \frac{1}{2\pi^2} \int_{-\pi}^{\pi} \frac{\sin\theta}{\rho} \left(\frac{1}{\sqrt{1 - (r\sin\theta + 1)^2/\rho^2}} - \frac{1}{\sqrt{1 - (r\sin\theta - 1)^2/\rho^2}} \right) d\theta$$
$$= \frac{1}{2\pi^2} \int_{-\pi}^{\pi} \sin\theta \left(\frac{1}{\sqrt{\rho^2 - (r\sin\theta + 1)^2}} - \frac{1}{\sqrt{\rho^2 - (r\sin\theta - 1)^2}} \right) d\theta.$$

The integrand is positive when $0 < r < \rho - 1$ and $\sin \theta > 0$, because then $(r \sin \theta - 1)^2 < (r \sin \theta + 1)^2 < \rho^2$. Notice that the integrand is also an even function of θ , since it is the product of two odd functions. Thus, p'(r) > 0 for $0 < r < \rho - 1$, and therefore p(r) is minimized at r = 0 only.

Solution 2: Let $P = (\rho \cos \theta, \rho \sin \theta)$, where θ is uniformly distributed on $[0, 2\pi)$. Let B be a point on Δ for which \overline{PB} is tangent to Δ , and let C = (r, 0) be the center of Δ . Then PBC is a right triangle, and since length BC = 1, we have

$$\sin \angle BCP = \frac{BC}{PC} = \frac{1}{\sqrt{(\rho \cos \theta - r)^2 + (\rho \sin \theta)^2}} = \frac{1}{\sqrt{\rho^2 + r^2 - 2\rho r \cos \theta}}.$$

Let A be the arc between the two tangent rays from P to Δ . For fixed P, the conditional probability that \overline{PQ} intersects Δ is the probability that Q lies in A, which is the angle measure α of A divided by 2π . Notice that α is twice the angle between the tangent rays from P to Δ , and hence $\alpha = 4\angle BCP$. Thus, the conditional probability that \overline{PQ} intersects Δ is $(2/\pi) \arcsin(1/\sqrt{\rho^2 + r^2 - 2\rho r \cos \theta})$. It follows that the overall probability p(r) that \overline{PQ} intersects Δ is given by

$$p(r) = \frac{1}{2\pi} \int_0^{2\pi} \frac{2}{\pi} \arcsin\left(\frac{1}{\sqrt{\rho^2 + r^2 - 2\rho r \cos\theta}}\right) d\theta$$
$$= \frac{2}{\pi^2} \int_0^{\pi} \arcsin\left(\frac{1}{\sqrt{\rho^2 + r^2 - 2\rho r \cos\theta}}\right) d\theta.$$

Notice that $p(0) = (2/\pi) \arcsin(1/\rho)$.

Since \arcsin is a convex function on the interval [0, 1], Jensen's inequality implies that

$$p(r) \ge \frac{2}{\pi} \arcsin\left(\frac{1}{\pi} \int_0^{\pi} \frac{1}{\sqrt{\rho^2 + r^2 - 2\rho r \cos\theta}} \, d\theta\right).$$

The proof that p(r) > p(0) for $0 < r \le \rho - 1$ will be complete after we prove the following claim for such r:

$$\frac{1}{\pi} \int_0^{\pi} \frac{1}{\sqrt{\rho^2 + r^2 - 2\rho r \cos \theta}} \, d\theta > \frac{1}{\rho}.$$

This claim turns out to be true for $0 < r < \rho$, in fact. Let $x = r/\rho \in (0, 1)$; multiplying the inequality above by $\rho \pi$ yields the equivalent claimed inequality

$$\int_0^\pi \frac{1}{\sqrt{1+x^2-2x\cos\theta}} \, d\theta > \pi.$$

Let $t = (\sqrt{1 + x^2 - 2x \cos \theta} - 1)/x$, so that $1 + x^2 - 2x \cos \theta = (1 + xt)^2$, and notice that t goes from -1 to 1 as θ goes from 0 to π . To change variables from θ to t in the integral above, we compute $2x \sin \theta \, d\theta = 2x(1 + xt)dt$, and

$$2x\sin\theta = 2x\sqrt{1-\cos^2\theta} = 2x\sqrt{1-\left(\frac{1+x^2-(1+xt)^2}{2x}\right)^2}$$

= $\sqrt{(2x+1+x^2-(1+xt)^2)(2x-1-x^2+(1+xt)^2)}$
= $\sqrt{(1+x+(1+xt))(1+x-(1+xt))(1+xt+(1-x))(1+xt-(1-x)))}$
= $\sqrt{(2+x+xt)x(1-t)(2-x+xt)x(1+t)} = x\sqrt{1-t^2}\sqrt{(2+xt)^2-x^2}.$

Thus,

$$\int_0^\pi \frac{1}{\sqrt{1+x^2-2x\cos\theta}} \, d\theta = \int_{-1}^1 \frac{1}{1+xt} \cdot \frac{2(1+xt)}{\sqrt{1-t^2}\sqrt{(2+xt)^2-x^2}} \, dt$$
$$= \int_{-1}^1 \frac{2}{\sqrt{1-t^2}\sqrt{(2+xt)^2-x^2}} \, dt.$$

Let $f_x(t) = (2 + xt)^2 - x^2$, so that the integrand above can be written $2f_x(t)^{-1/2}/\sqrt{1-t^2}$. Since the function $y \mapsto y^{-1/2}$ on the positive real numbers is convex,

$$\frac{f_x(t)^{-1/2} + f_x(-t)^{-1/2}}{2} \ge \left(\frac{f_x(t) + f_x(-t)}{2}\right)^{-1/2} = (4 + x^2t^2 - x^2)^{-1/2} > \frac{1}{2}$$

for 0 < x < 1 and -1 < t < 1. Thus,

$$\int_{-1}^{1} \frac{2f_x(t)^{-1/2}}{\sqrt{1-t^2}} \, dt = \int_{0}^{1} \frac{2(f_x(t)^{-1/2} + f_x(-t)^{-1/2})}{\sqrt{1-t^2}} \, dt > \int_{0}^{1} \frac{2}{\sqrt{1-t^2}} \, dt = \pi$$

as claimed.

A6. Let c_0, c_1, c_2, \ldots be the sequence defined so that

$$\frac{1 - 3x - \sqrt{1 - 14x + 9x^2}}{4} = \sum_{k=0}^{\infty} c_k x^k$$

for sufficiently small x. For a positive integer n, let A be the n-by-n matrix with i, j-entry c_{i+j-1} for i and j in $\{1, \ldots, n\}$. Find the determinant of A.

Answer: $10^{(n^2-n)/2}$.

Solution 1: More generally, let

$$F(x) = \frac{1 - \alpha x - \sqrt{(1 - \alpha x)^2 - 4\beta x}}{2\beta} = \sum_{k=0}^{\infty} c_k x^k.$$

We show that the determinant of the $n \times n$ matrix defined as in the problem statement is $(\beta(\alpha + \beta))^{(n^2 - n)/2}$. When $\alpha = 3, \beta = 2$, we get the problem statement.

By the quadratic formula, F(x) is a root of

$$\beta F(x)^{2} + (\alpha x - 1)F(x) + x = 0.$$

From its definition, observe that $c_0 = F(0) = 0$. Examining the coefficient of x^n in the functional equation, we find

$$c_{n} = \begin{cases} 1, & \text{if } n = 1, \\ \alpha + \beta, & \text{if } n = 2, \\ (\alpha + 2\beta)c_{n-1} + \beta \sum_{k=2}^{n-2} c_{k}c_{n-k}, & \text{if } n > 2. \end{cases}$$

(We use the convention that a sum with strictly decreasing limits of summation is 0.)

Thus, the 1-by-1 matrix has determinant 1 and the 2-by-2 matrix has determinant

$$(\alpha + 2\beta)(\alpha + \beta) \cdot 1 - (\alpha + \beta)^2 = \beta(\alpha + \beta).$$

We proceed by induction; assume the claim for some $n \ge 2$ and consider the (n+1)-by-(n+1) matrix.

From row n + 1, subtract $\alpha + 2\beta$ times row n and βc_{n+1-k} times row k for rows $k = 2, \ldots, n-1$. The entry in row n+1, column j is now

$$c_{n+j} - (\alpha + 2\beta)c_{n+j-1} - \beta \sum_{k=2}^{n-1} c_{n+1-k}c_{j+k-1} = c_{n+j} - (\alpha + 2\beta)c_{n+j-1} - \beta \sum_{k=2}^{n-1} c_k c_{n+j-k}$$
$$= \beta \sum_{k=n}^{n+j-2} c_k c_{n+j-k} = \beta \sum_{k=1}^{j-1} c_{k+n-1}c_{1+j-k}.$$

Next, reduce rows n, n - 1, ..., 3 similarly. Finally, subtract $\alpha + \beta$ times row 1 from row 2, so the entry in the *j*th column of row 2 is now

$$\beta \sum_{k=1}^{j-1} c_k c_{1+j-k}.$$

At this point, column j of rows 2 through n + 1 is the column vector

$$\beta \sum_{k=1}^{j-1} \begin{bmatrix} c_k c_{1+j-k} \\ c_{k+1} c_{1+j-k} \\ \vdots \\ c_{k+n-2} c_{1+j-k} \\ c_{k+n-1} c_{1+j-k} \end{bmatrix} = \beta \sum_{k=1}^{j-1} c_{1+j-k} \begin{bmatrix} c_k \\ c_{k+1} \\ \vdots \\ c_{k+n-2} \\ c_{k+n-1} \end{bmatrix}.$$

Therefore, the entire first column is now the standard basis vector \mathbf{e}_1 . The determinant of the reduced matrix (which is the same as the determinant of the original matrix) is then the determinant of its lower right *n*-by-*n* submatrix. Pull the factor β^n out of the determinant of the submatrix. Noting that, for $j \geq 3$,

$$\sum_{k=1}^{j-2} c_{1+j-k} \begin{bmatrix} c_k \\ c_{k+1} \\ \vdots \\ c_{k+n-2} \\ c_{k+n-1} \end{bmatrix}$$

is in the span of the columns $2, \ldots, j-1$ of this submatrix, we may reduce its columns from left to right, yielding $c_2 = (\alpha + \beta)$ times the original *n*-by-*n* matrix. Therefore, the determinant for (n + 1)-by-(n + 1) matrix is $\beta^n (\alpha + \beta)^n$ times that for the *n*-by-*n* matrix, completing the induction. **Remark.** Letting A_n denote the *n*-by-*n* matrix, the row and column reductions above can be summarized as follows:

$$\begin{bmatrix} 1 \\ -(\alpha + \beta) & 1 \\ 0 & -(\alpha + 2\beta) & 1 & 0 \\ 0 & -\beta c_2 & -(\alpha + 2\beta) & 1 \\ & & \ddots \\ 0 & -\beta c_{n-2} & -\beta c_{n-3} & \dots & -\beta c_2 & -(\alpha + 2\beta) & 1 \\ 0 & -\beta c_{n-1} & -\beta c_{n-2} & \dots & -\beta c_3 & -\beta c_2 & -(\alpha + 2\beta) & 1 \end{bmatrix}$$
$$\cdot A_{n+1} \cdot \begin{bmatrix} 1 & 0 & 0 & 0 \\ 1 & -c_3/c_2 & -c_4/c_2 & \dots & -c_n/c_2 & -c_{n+1}/c_2 \\ 1 & -c_3/c_2 & \dots & -c_{n-1}/c_2 & -c_n/c_2 \\ & \ddots & & & \\ 0 & & 1 & -c_3/c_2 \\ & & \ddots & & \\ 0 & & & 1 & -c_3/c_2 \\ & & & 1 \end{bmatrix}$$
$$= \begin{bmatrix} \frac{c_1 & c_2 & \dots & c_{n+1}}{0} \\ \vdots & \beta(\alpha + \beta)A_n \\ 0 \end{bmatrix} \cdot$$

Solution 2: We will show that $A = LDL^t$ where $[L_{i,j}]_{i,j=0}^{n-1}$ is a lower triangular matrix with 1's on the diagonal and $[D_{i,j}]_{i,j=0}^{n-1}$ is a diagonal matrix with $D_{k,k} = 10^k$. (Here we start the indexing at 0.) Then det $A = \det(L)^2 \det(D) = 1 \cdot 10^{0+1+\dots+(n-1)} = 10^{\binom{n}{2}}$. Let $F(x) = \frac{1-3x-\sqrt{1-14x+9x^2}}{4} = x + 5x^2 + O(x^3)$. We have that $(4F(x) + 3x - 1)^2 = 1 - \frac{14x+9x^2}{4}$ so

 $1 - 14x + 9x^2$, so

$$2F(x)^{2} + (3x - 1)F(x) + x = 0.$$

Let $f(u) := F(u)/u = 1 + 5u + O(u^2)$ and $g(u) := \frac{F(u)-u}{5u} = u + O(u^2)$, and define $L_{i,j}$ for $i, j = 0, 1, \ldots$ as the coefficients of the expansion of

$$\ell(u,v) = \sum_{i,j\geq 0} L_{i,j} u^i v^j = \frac{f(u)}{1 - vg(u)} = f(u) \left(1 + vg(u) + v^2 g(u)^2 + \cdots \right).$$

We see that $L_{i,j} = 0$ for i < j and $L_{i,i} = 1$. Consider $B = LDL^t$ where $D_{k,k} = d^k$ for $k \ge 0$ and all other entries of D are zero. Then the entries of B are

$$B_{i,j} = \sum_{k \ge 0} L_{i,k} D_{k,k} L_{j,k}.$$

(Only a finite number of terms in the sum above are nonzero, because L is lower triangular.) Denote by $[z^k]H(z)$ the coefficient of z^k in the expansion of H(z). Set

$$\begin{split} b(u,v) &= \sum_{i,j\geq 0} B_{i,j} u^i v^j = \sum_{k\geq 0} [w^k t^k] \sum_{i,j,r,s\geq 0} L_{i,r} u^i w^r d^r L_{j,s} v^j t^s \\ &= \sum_{k\geq 0} [w^k t^k] \ell(u,dw) \ell(v,t) = f(u) f(v) \sum_{k\geq 0} [w^k t^k] \sum_{r,s\geq 0} d^r w^r g(u)^r t^s g(v)^s \\ &= f(u) f(v) \sum_{k\geq 0} d^k g(u)^k g(v)^k = \frac{f(u) f(v)}{1 - dg(u) g(v)}. \end{split}$$

The lower-triangular property $L_{i,j} = 0$ for i < j implies that $B_{i,j}$ depends only on values of $L_{i,k}$, $D_{k,k}$, and $L_{j,k}$ with $k \le i$ and $k \le j$. Thus, the equation $B = LDL^t$ holds also for the finite matrices $[B_{i,j}]_{i,j=0}^{n-1}$, $[L_{i,j}]_{i,j=0}^{n-1}$, and $[D_{i,j}]_{i,j=0}^{n-1}$. The following claim proves the desired decomposition for A, and finishes the solution.

Claim. For d = 10, we have $A_{i+1,j+1} = B_{i,j}$.

Proof. Define $A_{i,j} = c_{i+j-1}$ for all $i, j = 1, 2, \ldots$, and let

$$a(u,v) = \sum_{i,j\geq 0} A_{i+1,j+1}u^{i}v^{j} = \sum_{i,j\geq 0} c_{i+j+1}u^{i}v^{j}$$
$$= \sum_{r\geq 0} c_{r+1}(u^{r} + u^{r-1}v + \dots + v^{r}) = \sum_{r\geq 0} c_{r+1}\frac{u^{r+1} - v^{r+1}}{u - v} = \frac{F(u) - F(v)}{u - v},$$

since $c_0 = 0$.

Next, consider

$$\begin{aligned} a(u,v) - b(u,v) &= \frac{F(u) - F(v)}{u - v} - \frac{f(u)f(v)}{1 - 10g(u)g(v)} \\ &= \frac{F(u)(1 - 10g(u)g(v)) - uf(u)f(v) - F(v)(1 - 10g(u)g(v)) + vf(u)f(v))}{(u - v)(1 - 10g(u)g(v))}. \end{aligned}$$

We have that $F(u) = \frac{F(u)-u}{2F(u)+3u}$, and so the first half of the numerator above is

$$\begin{split} F(u)(1-10g(u)g(v)) &- uf(u)f(v) = F(u)(1-10g(u)g(v) - f(v)) \\ &= \frac{(F(u)-u)}{2F(u)+3u} \left(1-2\frac{(F(u)-u)(F(v)-v)}{5uv} - \frac{F(v)}{v}\right) \\ &= \frac{(F(u)-u)}{(2F(u)+3u)(5uv)} (5uv-2F(u)F(v)+2vF(u)+2uF(v)-2uv-5uF(v))) \\ &= \frac{(F(u)-u)}{(2F(u)+3u)(5uv)} (3uv-2F(u)F(v)+2vF(u)-3uF(v)) \\ &= \frac{(F(u)-u)(F(v)-v)(-2F(u)-3u)}{(2F(u)+3u)(5uv)} \\ &= -\frac{(F(u)-u)(F(v)-v)}{5uv}. \end{split}$$

The second half of the numerator is the negative of the first half, with u and v interchanged, so performing the same manipulations on the second half verifies that it cancels with the first half. Thus, a(u, v) = b(u, v) and the claim is proved.

Remark. This problem was inspired by the determinants of Hankel matrices used to count tilings of the Aztec diamond (https://en.wikipedia.org/wiki/Aztec_diamond).