

SEEMOUS 2015 Contest Problems and Solutions

Problem 1. Prove that for every $x \in (0,1)$ the following inequality holds:

$$\int_0^1 \sqrt{1 + (\cos y)^2} dy > \sqrt{x^2 + (\sin x)^2} .$$

Solution 1. Clearly

$$\int_0^1 \sqrt{1 + (\cos y)^2} dy \geq \int_0^x \sqrt{1 + (\cos y)^2} dy .$$

Define a function $F : [0,1] \rightarrow \mathbb{R}$ by setting:

$$F(x) = \int_0^x \sqrt{1 + (\cos y)^2} dy - \sqrt{x^2 + (\sin x)^2} .$$

Since $F(0) = 0$, it suffices to prove $F'(x) \geq 0$. By the fundamental theorem of Calculus, we have

$$F'(x) = \sqrt{1 + (\cos x)^2} - \frac{x + \sin x \cos x}{\sqrt{x^2 + (\sin x)^2}} .$$

Thus, it is enough to prove that

$$(1 + (\cos x)^2)(x^2 + (\sin x)^2) \geq (x + \sin x \cos x)^2 .$$

But this is a straightforward application of the Cauchy-Schwarz inequality.

Solution 2. Clearly $\int_0^1 \sqrt{1 + (\cos y)^2} dy \geq \int_0^x \sqrt{1 + (\cos y)^2} dy$ for each fixed $x \in (0,1)$. Observe that

$\int_0^x \sqrt{1 + (\cos y)^2} dy$ is the arc length of the function $f(y) = \sin y$ on the interval $[0, x]$ which is clearly strictly greater than the length of the straight line between the points $(0,0)$ and $(x, \sin x)$ which in turn is equal to $\sqrt{x^2 + (\sin x)^2}$.

Problem 2. For any positive integer n , let the functions $f_n : \mathbb{R} \rightarrow \mathbb{R}$ be defined by $f_{n+1}(x) = f_1(f_n(x))$, where $f_1(x) = 3x - 4x^3$. Solve the equation $f_n(x) = 0$.

Solution. First, we prove that $|x| > 1 \Rightarrow |f_n(x)| > 1$ holds for every positive integer n . It suffices to demonstrate the validity of this implication for $n = 1$. But, by assuming $|x| > 1$, it readily follows that $|f_1(x)| = |x| |3 - 4x^2| \geq |3 - 4x^2| > 1$, which completes the demonstration. We conclude that every

solution of the equation $f_n(x) = 0$ lies in the closed interval $[-1, 1]$. For an arbitrary such x , set $x = \sin t$ where $t = \arcsin x \in [-\frac{\pi}{2}, \frac{\pi}{2}]$. We clearly have $f_1(\sin t) = \sin 3t$, which gives

$$f_n(x) = \sin 3^n t = \sin(3^n \arcsin x).$$

Thus, $f_n(x) = 0$ if and only if $\sin(3^n \arcsin x) = 0$, i.e. only when $3^n \arcsin x = k\pi$ for some $k \in \mathbf{Z}$. Therefore, the solutions of the equation $f_n(x) = 0$ are given by

$$x = \sin \frac{k\pi}{3^n},$$

where k acquires every integer value from $\frac{1-3^n}{2}$ up to $\frac{3^n-1}{2}$.

Problem 3. For an integer $n > 2$, let $A, B, C, D \in M_n(\mathbb{C})$ be matrices satisfying:

$$AC - BD = I_n,$$

$$AD + BC = O_n,$$

where I_n is the identity matrix and O_n is the zero matrix in $M_n(\mathbb{C})$.

Prove that:

a) $CA - DB = I_n$ and $DA + CB = O_n$,

b) $\det(AC) \geq 0$ and $(-1)^n \det(BD) \geq 0$.

Solution. a) We have

$$AC - BD + i(AD + BC) = I_n \Leftrightarrow (A + iB)(C + iD) = I_n,$$

which implies that the matrices $A + iB$ and $C + iD$ are inverses to one another. Thus,

$$\begin{aligned} (C + iD)(A + iB) &= I_n \Leftrightarrow CA - DB + i(DA + CB) = I_n \\ &\Leftrightarrow CA - DB = I_n, DA + CB = O_n. \end{aligned}$$

b) We have

$$\begin{aligned} \det((A + iB)C) &= \det(AC + iBC) \\ &\stackrel{AD+BC=O_n}{=} \det(AC - iAD) \\ &= \det(A(C - iD)). \end{aligned}$$

On the other hand,

$$\begin{aligned} \det C &\stackrel{(C+iD)(A+iB)=I_n}{=} \det((C + iD)(A + iB)C) = \det((C + iD)A(C - iD)) \\ &= \det(A) |\det(C + iD)|^2. \end{aligned}$$

Thus,

$$\det(AC) = (\det A)^2 |\det(C + iD)|^2 \geq 0.$$

Similarly

$$\begin{aligned} \det((A + iB)D) &= \det(AD + iBD) \\ &\stackrel{AD+BC=O_n}{=} \det(-BC + iBD) \\ &= (-1)^n \det(B(C - iD)). \end{aligned}$$

This implies that

$$\begin{aligned} \det D &\stackrel{(C+iD)(A+iB)=I_n}{=} \det((C + iD)(A + iB)D) = (-1)^n \det((C + iD)B(C - iD)) \\ &= (-1)^n \det(B) |\det(C + iD)|^2. \end{aligned}$$

Thus, $(-1)^n \det(BD) = (\det B)^2 |\det(C + iD)|^2 \geq 0$.

Problem 4. Let $I \subset \mathbb{R}$ be an open interval which contains 0, and $f : I \rightarrow \mathbb{R}$ be a function of class $C^{2016}(I)$ such that $f(0) = 0, f'(0) = 1, f''(0) = f'''(0) = \dots = f^{(2015)}(0) = 0, f^{(2016)}(0) < 0$.

i) Prove that there is $\delta > 0$ such that

$$0 < f(x) < x, \quad \forall x \in (0, \delta). \quad (1.1)$$

ii) With δ determined as in i), define the sequence (a_n) by

$$a_1 = \frac{\delta}{2}, \quad a_{n+1} = f(a_n), \quad \forall n \geq 1. \quad (1.2)$$

Study the convergence of the series $\sum_{n=1}^{\infty} a_n^r$, for $r \in \mathbb{R}$.

Solution. i) We claim that there exists $\alpha > 0$ such that $f(x) > 0$ for any $x \in (0, \alpha)$. For this, observe that, since f is of class C^1 and $f'(0) = 1 > 0$, there exists $\alpha > 0$ such that $f'(x) > 0$ on $(0, \alpha)$. Since $f(0) = 0$ and f is strictly increasing on $(0, \alpha)$, the claim follows.

Next, we prove that there exists $\beta > 0$ such that $f(x) < x$ for any $x \in (0, \beta)$. Since $f^{(2016)}(0) < 0$ and f is of class C^{2016} , there is $\beta > 0$ such that $f^{(2016)}(t) < 0$, for any $t \in (0, \beta)$. By the Taylor's formula, for any $x \in (0, \beta)$, there is $\theta \in [0, 1]$ such that

$$f(x) = f(0) + \frac{f'(0)}{1!}x + \dots + \frac{f^{(2015)}(0)}{2015!}x^{2015} + \frac{f^{(2016)}(\theta x)}{2016!}x^{2016}, \quad (1.3)$$

hence

$$g(x) = \frac{f^{(2016)}(\theta x)}{2016!}x^{2016} < 0, \quad \forall x \in (0, \beta).$$

Taking $\delta = \min\{\alpha, \beta\} > 0$, the item i) is completely proven.

ii) We will prove first that the sequence (a_n) given by (1.2) converges to 0. Indeed, by relation (1.1) it follows that

$$0 < a_{n+1} < a_n, \quad \forall n \geq 1,$$

hence the sequence (a_n) is strictly decreasing and lower bounded by 0. It follows that (a_n) converges to some $\ell \in [0, \frac{\delta}{2}]$. Passing to the limit in (1.2), one gets $\ell = f(\ell)$. Taking into account (1.1), we deduce that $\ell = 0$.

In what follows, we calculate

$$\lim_{n \rightarrow \infty} n a_n^{2015}.$$

From $a_n \downarrow 0$, using the Stolz-Cesàro Theorem, we conclude that

$$\begin{aligned} \lim_{n \rightarrow \infty} n a_n^{2015} &= \lim_{n \rightarrow \infty} \frac{n}{\frac{1}{a_n^{2015}}} = \lim_{n \rightarrow \infty} \frac{(n+1) - n}{\frac{1}{a_{n+1}^{2015}} - \frac{1}{a_n^{2015}}} = \lim_{n \rightarrow \infty} \frac{1}{\frac{1}{f(a_n)^{2015}} - \frac{1}{a_n^{2015}}} \\ &= \lim_{x \rightarrow 0} \frac{1}{\frac{1}{f(x)^{2015}} - \frac{1}{x^{2015}}} = \lim_{x \rightarrow 0} \frac{(xf(x))^{2015}}{x^{2015} - f(x)^{2015}}. \end{aligned}$$

Observe that, by (1.3)
$$\frac{(xf(x))^{2015}}{x^{2015} - f(x)^{2015}} = \frac{\left(x^2 + \frac{f^{(2016)}(\theta x)}{2016!} x^{2017}\right)^{2015}}{-\frac{f^{(2016)}(\theta x)}{2016!} x^{2016} (x^{2014} + x^{2013} f(x) + \dots + f(x)^{2014})}.$$

Since f is of class C^{2016} , $\lim_{x \rightarrow 0} f^{(2016)}(\theta x) = f^{(2016)}(0)$ and

$$\lim_{x \rightarrow 0} \frac{(xf(x))^{2015}}{x^{2015} - f(x)^{2015}} = -\frac{2016!}{2015 f^{(2016)}(0)} > 0.$$

It means, by the comparison criterion, that the series $\sum_{n=1}^{\infty} a_n^r$ and $\sum_{n=1}^{\infty} \frac{1}{n^{\frac{r}{2015}}}$ converge and/or diverge

simultaneously, hence the series $\sum_{n=1}^{\infty} a_n^r$ converges for $r > 2015$, and diverges for $r \leq 2015$.