## SEEMOUS 2008

## South Eastern European Mathematical Olympiad for University Students

## Athens - March 7, 2008

## Problem 1

Let $f:[1, \infty) \rightarrow(0, \infty)$ be a continuous function. Assume that for every $a>0$, the equation $f(x)=a x$ has at least one solution in the interval $[1, \infty)$.
(a) Prove that for every $a>0$, the equation $f(x)=$ ax has infinitely many solutions.
(b) Give an example of a strictly increasing continuous function $f$ with these properties.

## Problem 2

Let $P_{0}, P_{1}, P_{2}, \ldots$ be a sequence of convex polygons such that, for each $k \geq 0$, the vertices of $P_{k+1}$ are the midpoints of all sides of $P_{k}$. Prove that there exists a unique point lying inside all these polygons.

## Problem 3

Let $\mathcal{M}_{n}(\mathbb{R})$ denote the set of all real $n \times n$ matrices. Find all surjective functions $f$ : $\mathcal{M}_{n}(\mathbb{R}) \rightarrow\{0,1, \ldots, n\}$ which satisfy

$$
f(X Y) \leq \min \{f(X), f(Y)\}
$$

for all $X, Y \in \mathcal{M}_{n}(\mathbb{R})$.

## Problem 4

Let $n$ be a positive integer and $f:[0,1] \rightarrow \mathbb{R}$ be a continuous function such that

$$
\int_{0}^{1} x^{k} f(x) d x=1
$$

for every $k \in\{0,1, \ldots, n-1\}$. Prove that

$$
\int_{0}^{1}(f(x))^{2} d x \geq n^{2}
$$

## Answers

## Problem 1

Solution. (a) Suppose that one can find constants $a>0$ and $b>0$ such that $f(x) \neq a x$ for all $x \in[b, \infty)$. Since $f$ is continuous we obtain two possible cases:
1.) $f(x)>a x$ for $x \in[b, \infty)$. Define

$$
c=\min _{x \in[1, b]} \frac{f(x)}{x}=\frac{f\left(x_{0}\right)}{x_{0}} .
$$

Then, for every $x \in[1, \infty)$ one should have

$$
f(x)>\frac{\min (a, c)}{2} x,
$$

a contradiction.
2.) $f(x)<a x$ for $x \in[b, \infty)$. Define

$$
C=\max _{x \in[1, b]} \frac{f(x)}{x}=\frac{f\left(x_{0}\right)}{x_{0}} .
$$

Then,

$$
f(x)<2 \max (a, C) x
$$

for every $x \in[1, \infty)$ and this is again a contradiction.
(b) Choose a sequence $1=x_{1}<x_{2}<\cdots<x_{k}<\cdots$ such that the sequence $y_{k}=2^{k \cos k \pi} x_{k}$ is also increasing. Next define $f\left(x_{k}\right)=y_{k}$ and extend $f$ linearly on each interval $\left[x_{k-1}, x_{k}\right]: f(x)=a_{k} x+b_{k}$ for suitable $a_{k}, b_{k}$. In this way we obtain an increasing continuous function $f$, for which $\lim _{n \rightarrow \infty} \frac{f\left(x_{2 n}\right)}{x_{2 n}}=\infty$ and $\lim _{n \rightarrow \infty} \frac{f\left(x_{2 n-1}\right)}{x_{2 n-1}}=0$. It now follows that the continuous function $\frac{f(x)}{x}$ takes every positive value on $[1, \infty)$.

## Problem 2

Solution. For each $k \geq 0$ we denote by $A_{i}^{k}=\left(x_{i}^{k}, y_{i}^{k}\right), i=1, \ldots, n$ the vertices of $P_{k}$. We may assume that the center of gravity of $P_{0}$ is $O=(0,0)$; in other words,

$$
\frac{1}{n}\left(x_{1}^{0}+\cdots+x_{n}^{0}\right)=0 \text { and } \frac{1}{n}\left(y_{1}^{0}+\cdots+y_{n}^{0}\right)=0 .
$$

Since $2 x_{i}^{k+1}=x_{i}^{k}+x_{i+1}^{k}$ and $2 y_{i}^{k+1}=y_{i}^{k}+y_{i+1}^{k}$ for all $k$ and $i$ (we agree that $x_{n+j}^{k}=x_{j}^{k}$ and $y_{n+j}^{k}=y_{j}^{k}$ ) we see that

$$
\frac{1}{n}\left(x_{1}^{k}+\cdots+x_{n}^{k}\right)=0 \text { and } \frac{1}{n}\left(y_{1}^{k}+\cdots+y_{n}^{k}\right)=0
$$

for all $k \geq 0$. This shows that $O=(0,0)$ is the center of gravity of all polygons $P_{k}$.
In order to prove that $O$ is the unique common point of all $P_{k}$ 's it is enough to prove the following claim:
Claim. Let $R_{k}$ be the radius of the smallest ball which is centered at $O$ and contains $P_{k}$. Then, $\lim _{k \rightarrow \infty} R_{k}=0$.

Proof of the Claim. Write $\|\cdot\|_{2}$ for the Euclidean distance to the origin $O$. One can easily check that there exist $\beta_{1}, \ldots, \beta_{n}>0$ and $\beta_{1}+\cdots+\beta_{n}=1$ such that

$$
A_{j}^{k+n}=\sum_{i=1}^{n} \beta_{i} A_{j+i-1}^{k}
$$

for all $k$ and $j$. Let $\lambda=\min _{i=1, \ldots, n} \beta_{i}$. Since $O=\sum_{i=1}^{n} A_{j+i-1}^{k}$, we have the following:

$$
\begin{aligned}
\left\|A_{j}^{k+n}\right\|_{2} & =\left\|\sum_{i=1}^{n}\left(\beta_{i}-\lambda\right) A_{j+i-1}^{k}\right\|_{2} \\
& \leq \sum_{i=1}^{n}\left(\beta_{i}-\lambda\right)\left\|A_{j+i-1}^{k}\right\|_{2} \\
& \leq R_{k} \sum_{i=1}^{n}\left(\beta_{i}-\lambda\right)=R_{k}(1-n \lambda) .
\end{aligned}
$$

This means that $P_{k+n}$ lies in the ball of radius $R_{k}(1-n \lambda)$ centered at $O$. Observe that $1-n \lambda<1$.

Continuing in the same way we see that $P_{m n}$ lies in the ball of radius $R_{0}(1-n \lambda)^{m}$ centered at $O$. Therefore, $R_{m n} \rightarrow 0$. Since $\left\{R_{n}\right\}$ is decreasing, the proof is complete.

## Problem 3

Solution. We will show that the only such function is $f(X)=\operatorname{rank}(X)$. Setting $Y=I_{n}$ we find that $f(X) \leq f\left(I_{n}\right)$ for all $X \in \mathcal{M}_{n}(\mathbb{R})$. Setting $Y=X^{-1}$ we find that $f\left(I_{n}\right) \leq f(X)$ for all invertible $X \in \mathcal{M}_{n}(\mathbb{R})$. From these facts we conclude that $f(X)=f\left(I_{n}\right)$ for all $X \in G L_{n}(\mathbb{R})$.

For $X \in G L_{n}(\mathbb{R})$ and $Y \in \mathcal{M}_{n}(\mathbb{R})$ we have

$$
\begin{aligned}
& f(Y)=f\left(X^{-1} X Y\right) \leq f(X Y) \leq f(Y) \\
& f(Y)=f\left(Y X X^{-1}\right) \leq f(Y X) \leq f(Y)
\end{aligned}
$$

Hence we have $f(X Y)=f(Y X)=f(Y)$ for all $X \in G L_{n}(\mathbb{R})$ and $Y \in \mathcal{M}_{n}(\mathbb{R})$. For $k=0,1, \ldots, n$, let

$$
J_{k}=\left(\begin{array}{cc}
I_{k} & O \\
O & O
\end{array}\right)
$$

It is well known that every matrix $Y \in \mathcal{M}_{n}(\mathbb{R})$ is equivalent to $J_{k}$ for $k=\operatorname{rank}(Y)$. This means that there exist matrices $X, Z \in G L_{n}(\mathbb{R})$ such that $Y=X J_{k} Z$. From the discussion above it follows that $f(Y)=f\left(J_{k}\right)$. Thus it suffices to determine the values of the function $f$ on the matrices $J_{0}, J_{1}, \ldots, J_{n}$. Since $J_{k}=J_{k} \cdot J_{k+1}$ we have $f\left(J_{k}\right) \leq f\left(J_{k+1}\right)$ for $0 \leq k \leq n-1$. Surjectivity of $f$ imples that $f\left(J_{k}\right)=k$ for $k=0,1, \ldots, n$ and hence $f(Y)=\operatorname{rank}(Y)$ for all $Y \in \mathcal{M}_{n}(\mathbb{R})$.

## Problem 4

Solution. There exists a polynomial $p(x)=a_{1}+a_{2} x+\cdots+a_{n} x^{n-1}$ which satisfies

$$
\begin{equation*}
\int_{0}^{1} x^{k} p(x) d x=1 \quad \text { for all } k=0,1, \ldots, n-1 \tag{1}
\end{equation*}
$$

It follows that, for all $k=0,1, \ldots, n-1$,

$$
\int_{0}^{1} x^{k}(f(x)-p(x)) d x=0
$$

and hence

$$
\int_{0}^{1} p(x)(f(x)-p(x)) d x=0 .
$$

Then, we can write

$$
\begin{aligned}
\int_{0}^{1}(f(x)-p(x))^{2} d x & =\int_{0}^{1} f(x)(f(x)-p(x)) d x \\
& =\int_{0}^{1} f^{2}(x) d x-\sum_{k=0}^{n-1} a_{k+1} \int_{0}^{1} x^{k} f(x) d x,
\end{aligned}
$$

and since the first integral is non-negative we get

$$
\int_{0}^{1} f^{2}(x) d x \geq a_{1}+a_{2}+\cdots+a_{n}
$$

To complete the proof we show the following:
Claim. For the coefficients $a_{1}, \ldots, a_{n}$ of $p$ we have

$$
a_{1}+a_{2}+\cdots+a_{n}=n^{2} .
$$

Proof of the Claim. The defining property of $p$ can be written in the form

$$
\frac{a_{1}}{k+1}+\frac{a_{2}}{k+2}+\cdots+\frac{a_{n}}{k+n}=1, \quad 0 \leq k \leq n-1 .
$$

Equivalently, the function

$$
r(x)=\frac{a_{1}}{x+1}+\frac{a_{2}}{x+2}+\cdots+\frac{a_{n}}{x+n}-1
$$

has $0,1, \ldots, n-1$ as zeros. We write $r$ in the form

$$
r(x)=\frac{q(x)-(x+1)(x+2) \cdots(x+n)}{(x+1)(x+2) \cdots(x+n)},
$$

where $q$ is a polynomial of degree $n-1$. Observe that the coefficient of $x^{n-1}$ in $q$ is equal to $a_{1}+a_{2}+\cdots+a_{n}$. Also, the numerator has $0,1, \ldots, n-1$ as zeros, and since $\lim _{x \rightarrow \infty} r(x)=-1$ we must have

$$
q(x)=(x+1)(x+2) \cdots(x+n)-x(x-1) \cdots(x-(n-1)) .
$$

This expression for $q$ shows that the coefficient of $x^{n-1}$ in $q$ is $\frac{n(n+1)}{2}+\frac{(n-1) n}{2}$. It follows that

$$
a_{1}+a_{2}+\cdots+a_{n}=n^{2} .
$$

