**Problem 1** Every point of the rectangle  $R = [0, 4] \times [0, 40]$  is coloured using one of four colours. Show that there exist four points in R with the same colour that form a rectangle having integer side lengths. [10 points] **Solution** Assume, that the rectangle is  $[0, 4] \times [0, 40]$ . For any j there are at least two points of the same colour in  $A_j = \{(j, k) : k = 0, 1, 2, 3, 4\}$ . There are 4 colours and 10 two-element subsets of the set  $\{0, 1, 2, 3, 4\}$ , so there are  $j_1, j_2 \in \{0, 1, \ldots, 40\}$  such that the two corresponding points in  $A_{j_1}$  and  $A_{j_2}$  have the same colour.  $\Box$ 

**Problem 2** Find all prime numbers p such that  $p^3$  divides the determinant

$$\begin{vmatrix} 2^2 & 1 & 1 & \cdots & 1 \\ 1 & 3^2 & 1 & \cdots & 1 \\ 1 & 1 & 4^2 & & 1 \\ \vdots & \vdots & & \ddots & \\ 1 & 1 & 1 & & (p+7)^2 \end{vmatrix}.$$

[10 points]

**Solution** The answer is  $p \in \{2, 3, 5, 181\}$ .

Let n = p + 6. Denote by D the determinant in the statement of the problem. Subtracting the first row from all the remaining rows, we get

$$\begin{vmatrix} 2^2 & 1 & 1 & 1 \\ -3 & 3^2 - 1 & 0 & \cdots & 0 \\ -3 & 0 & 4^2 - 1 & 0 \\ \vdots & \ddots & \vdots \\ -3 & 0 & 0 & \cdots & (p+7)^2 - 1 \end{vmatrix}.$$

Hence

$$D = 3 \cdot (3^{2} - 1) \cdots ((n+1)^{2} - 1) \cdot \begin{vmatrix} \frac{2^{2}}{3} & \frac{1}{3^{2} - 1} & \frac{1}{4^{2} - 1} & \frac{1}{(n+1)^{2} - 1} \\ -1 & 1 & 0 & \cdots & 0 \\ -1 & 0 & 1 & 0 \\ \vdots & \ddots & \vdots \\ -1 & 0 & 0 & \cdots & 1 \end{vmatrix}$$

Adding all the columns, except for the first one, of the last determinant to the first column, we obtain

$$D = 3 \cdot \prod_{k=3}^{n+1} (k^2 - 1) \cdot \begin{vmatrix} \frac{2^2}{3} + \sum_{k=3}^{n+1} \frac{1}{k^2 - 1} & \frac{1}{3^2 - 1} & \frac{1}{4^2 - 1} & \frac{1}{(n+1)^2 - 1} \\ 0 & 1 & 0 & \cdots & 0 \\ 0 & 0 & 1 & 0 & \cdots & 0 \\ \vdots & \ddots & \vdots & \vdots \\ 0 & 0 & 0 & \cdots & 1 \end{vmatrix}$$
$$= 3 \cdot \prod_{k=3}^{n+1} (k^2 - 1) \cdot \left( \frac{2^2}{3} + \sum_{k=3}^{n+1} \frac{1}{k^2 - 1} \right) = \frac{7n^2 + 17n + 8}{8} (n!)^2.$$

One can easily see that the prime numbers p = 2, 3, 5 satisfy the condition of the problem.

Assume that p > 6. Then p < n = p + 6 < 2p, so that  $(n!)^2$  is divisible by  $p^2$ , but not by  $p^3$ . Therefore p divides  $7n^2 + 17n + 8$ . Then  $7n^2 + 17n + 8 \equiv 7 \cdot 6^2 + 17 \cdot 6 + 8 = 2 \cdot 181 \pmod{p}$ . (Recall that n = p + 6.) Hence p divides 181. Since 181 is a prime number, we obtain that p = 181.

**Problem 3** Let n be a positive integer and let  $x_1, \ldots, x_n$  be positive real numbers satisfying  $|x_i - x_j| \le 1$  for all pairs (i, j) with  $1 \le i < j \le n$ . Prove that

$$\frac{x_1}{x_2} + \frac{x_2}{x_3} + \dots + \frac{x_{n-1}}{x_n} + \frac{x_n}{x_1} \ge \frac{x_2+1}{x_1+1} + \frac{x_3+1}{x_2+1} + \dots + \frac{x_n+1}{x_{n-1}+1} + \frac{x_1+1}{x_n+1}.$$

[10 points]

**Solution** Denote  $h(t) = t - \log t$ . The idea is to prove

$$h\left(\frac{x}{y}\right) \ge h\left(\frac{y+1}{x+1}\right)$$

whenever x, y > 0 and  $|x - y| \le 1$ . Then summing up these inequalities for  $(x, y) = (x_i, x_{i+1})$  we get the desired inequality, since the logarithms cancel out. Note that h'(t) = 1 - 1/t, so h decreases on (0, 1] and increases on  $[1, +\infty)$ . We use two simple inequalities:

- 1.  $h(t) \ge h(1/t)$  for  $t \ge 1$ . Indeed, denoting 1/t = 1-s,  $s \in [0, 1)$ , it rewrites as  $1/(1-s)-1+s \ge -2\log(1-s)$ , that follows from expanding both parts as series in s.
- 2.  $h(1-s) \ge h(1+s)$  for  $s \in [0,1)$ . This rewrites as  $-\log(1-s) + \log(1+s) \ge 2s$ , that follows from expanding as series in s.

Now if  $x \ge y$ , we have  $h(\frac{x}{y}) \ge h(\frac{y}{x}) \ge h(\frac{y+1}{x+1})$ , the second inequality follows from monotonicity of h on (0, 1] and obvious inequality  $\frac{y}{x} \le \frac{y+1}{x+1}$ . Note that here we did not use that  $|x - y| \le 1$ . If  $x < y \le x + 1$ , we get

$$h\left(\frac{x}{y}\right) = h\left(1 - \frac{y - x}{y}\right) \ge h\left(1 + \frac{y - x}{y}\right) \ge h\left(1 + \frac{y - x}{x + 1}\right) = h\left(\frac{y + 1}{x + 1}\right)$$

as desired.

Problem 4 Determine all possible (finite or infinite) values of

$$\lim_{x \to -\infty} f(x) - \lim_{x \to +\infty} f(x) = \int_{-\infty}^{\infty} f(x) dx$$

if  $f: \mathbb{R} \to \mathbb{R}$  is a strictly decreasing continuous function satisfying

 $f(f(x))^4 - f(f(x)) + f(x) = 1$ 

for all  $x \in \mathbb{R}$ .

**Solution** Obviously, the difference of the limits must be positive. We first show that it must be smaller than  $(1+z)^4 - 1$  where  $z = \frac{3}{4\sqrt[3]{4}}$ . Then we show that all values in  $(0, (1+z)^4 - 1)$  can be attained.

Assume that f satisfies all the desired properties. Let us denote  $b = \lim_{x \to -\infty} f(x)$  and  $a = \lim_{x \to +\infty} f(x)$ . Then b-a > 0 and  $H_f = (a, b)$  is the range of f. For all  $y \in H_f$  we have g(f(y)) = 1 - y, where  $g(x) = x^4 - x$ . Function g attains its minimal value -z at  $x = \frac{1}{\sqrt[3]{4}}$ . So,  $g(\mathbb{R}) = [-z, +\infty)$ . It follows that for every  $y \in H_f$ ,

 $1 - y \in [-z, +\infty)$ , i.e.  $H_f \subset (-\infty, 1+z]$ . So, we have  $a < b \le 1+z$ . Function g is decreasing on  $I_1 = \left(-\infty, \frac{1}{\sqrt[3]{4}}\right]$  and increasing on  $I_2 = \left[\frac{1}{\sqrt[3]{4}}, +\infty\right)$ . Let us denote  $g_1^{-1} = (g|_{I_1})^{-1}$ and  $g_2^{-1} = (g|_{I_2})^{-1}$ . Since f is continuous, we have either  $f(y) = g_1^{-1}(1-y)$  on  $H_f$  or  $f(y) = g_2^{-1}(1-y)$  on  $H_f$ . However, since f is decreasing, we have  $f(y) = g_2^{-1}(1-y)$  on  $H_f$ . Let us denote  $h(x) = g_2^{-1}(1-x)$ ,  $x \in (-\infty, 1+z]$ . Note that h is decreasing, h(1) = 1, and  $h^{-1}(x) = 1 + x - x^4$ . Since f(y) = h(y) on (a,b)and  $f(y) < b \le 1 + z$  on  $\mathbb{R}$ , we have for all  $\varepsilon > 0$  small enough  $h(a + \varepsilon) = f(a + \varepsilon) < 1 + z$ , i.e.  $h(a) \le 1 + z$ . Obviously, by continuity we have h(a) = f(a), so h(a) = b leads to contradiction with  $b \notin H_f$ , e.g. we obtain h(a) < 1 + z. Applying q to both sides of this inequality we get

$$1 - a < g(1 + z) = (1 + z)^4 - (1 + z)$$
, i.e.  $a > 2 + z - (1 + z)^4$ .

Since  $b \le 1 + z$ , it follows that  $0 < b - a < (1 + z)^4 - 1$ . We show that for any number  $c \in (0, (1 + z)^4 - 1)$  there exists a suitable function f. In fact, it is sufficient to find a and b with b - a = c such that h(a) < b, h(b) > a; then we define f(x) = h(x) on [a, b] and on  $(-\infty, a)$ and  $(b, +\infty)$  we take any decreasing continuous function with  $\lim_{x \to -\infty} f(x) = b$  and  $\lim_{x \to +\infty} f(x) = a$  and with appropriate limits at a and b (to be continuous on  $\mathbb{R}$ ).

We show in the Lemma below that  $h^{-1}(b) < h(b)$  for every  $b \in J = (1, 1 + z)$ . Let us define for each  $b \in J$ 

$$a(b) = \lambda(b)h^{-1}(b) + (1 - \lambda(b))h(b)$$
, where  $\lambda(b) = \frac{b-1}{z}$ 

Then a(b) is a convex combination of  $h^{-1}(b)$  and h(b), hence a(b) < h(b) and  $a(b) > h^{-1}(b)$ , i.e. h(a(b)) < b. Moreover, function  $b \mapsto b - a(b)$  is continuous on J with

$$\lim_{b \to 1+} b - a(b) = 1 - h(1) = 0 \quad \text{and} \quad \lim_{b \to 1+z-} b - a(b) = 1 + z - h^{-1}(1+z) = 1 + z - (1 + (1+z) - (1+z)^4) = (1+z)^4 - 1,$$

so b - a(b) attains all values from  $(0, (1+z)^4 - 1)$ . To complete the solution it only remains to prove the following lemma.

**Lemma**  $h^{-1}(b) < h(b)$  holds for all  $b \in (1, 1 + z) = J$ .

**Proof** First,  $h(b) > h(1+z) = \frac{1}{\sqrt[3]{4}}$  on J. So, it is sufficient to prove the inequality for all b satisfying  $h^{-1}(b) > \frac{1}{\sqrt[3]{4}}$ , i.e.

$$1 + b - b^4 > \frac{1}{\sqrt[3]{4}}.$$
(1)

[10 points]

For such b we can apply  $h^{-1}$  to both sides of the inequality  $h^{-1}(b) < h(b)$ , i.e. we only need to prove  $h^{-1}(h^{-1}(b)) > b$ . Since

$$h^{-1}(h^{-1}(b)) = h^{-1}(1+b-b^4) = 1 + (1+b-b^4) - (1+b-b^4)^4,$$

we need to show that  $\phi(b) = 1 + (1 + b - b^4) - (1 + b - b^4)^4 - b > 0$  on J. Obviously,  $\phi(1) = 0$ , so it is sufficient to show  $\phi' > 0$  on the subinterval of J where (1) holds. We have (by (1) and b > 1)

$$\begin{split} \phi'(b) &= 1 - 4b^3 - 4(1 + b - b^4)^3(1 - 4b^3) - 1 = 4\left((1 + b - b^4)(4b^3 - 1) - b^3\right) > 4\left(\frac{1}{\sqrt[3]{4}}(4b^3 - 1) - b^3\right) \\ &= 4\left(b^3(4^{2/3} - 1) - 4^{-1/3}\right) > 4\left(4^{2/3} - 1 - 4^{-1/3}\right) = 4^{2/3}\left(4 - 4^{1/3} - 1\right) > 0. \end{split}$$