## Suggested Solutions

**Problem 1.** Take any  $a \in \mathbb{R}$ , if f(a) = a, we are done. If  $f(a) = b \neq a$ , then f(f(a)) = f(b), so f(b) = a. Now consider the function

$$F(x) = f(x) - x,$$

we have

$$F(a) = f(a) - a = b - a \neq 0, \quad F(b) = f(b) - b = a - b \neq 0.$$

F(a) and F(b) have different signs. By the intermediate value theorem, there is exists b < c < a such that F(c) = 0, so f(c) = c.

**Problem 2.** We have

$$I = (\mathbf{A} + \mathbf{B})(\mathbf{A} + \mathbf{B})^{-1} = (\mathbf{A} + \mathbf{B})(\mathbf{A}^{-1} + \mathbf{B}^{-1}) = 2I + \mathbf{A}\mathbf{B}^{-1} + \mathbf{B}\mathbf{A}^{-1}$$

and hence

$$\mathbf{A}\mathbf{B}^{-1} + \mathbf{B}\mathbf{A}^{-1} + \mathbf{I} = 0.$$

Let  $\mathbf{X} = \mathbf{A}\mathbf{B}^{-1}$  then  $\mathbf{X}^{-1} = \mathbf{B}\mathbf{A}^{-1}$  and the equation above becomes

 $\mathbf{X} + \mathbf{X}^{-1} + \mathbf{I} = 0$ 

which implies, by multiplying both sides with  $(\mathbf{X} - \mathbf{I})\mathbf{X}$ , that

$$\mathbf{X}^3 - \mathbf{I} = 0$$

or equivalently,  $\mathbf{X}^3 = \mathbf{I}$ . In particular,  $(\det \mathbf{X})^3 = 1$ . But since  $\det \mathbf{X}$  is a real number,  $\det \mathbf{X} = 1$ , which means  $\det \mathbf{A}(\det \mathbf{B})^{-1} = \det(\mathbf{A}\mathbf{B}^{-1}) = 1$  and hence,  $\det \mathbf{A} = \det \mathbf{B}$ .

**Problem 3.** There are nine prime numbers  $\leq 25$ :  $p_1 = 2, p_2 = 3, p_3 = 5, p_4 = 7, p_5 = 11, p_6 = 13, p_7 = 17, p_8 = 19, p_9 = 23$ . By unique factorization, for each  $1 \leq a \leq 25$  there is an integer sequence  $v(a) = (v_j(a))_{j=1}^9$  with

$$a = \prod_{j=1}^{9} p_j^{v_j(a)}.$$

The 10 sequences  $v(a_i) \in \mathbb{Q}^9$  must be linearly dependent, so

$$\sum_{i=1}^{10} m_i v_j(a_i) = 0$$

for all j, for some rational numbers  $m_i$  which are not all 0. Multiplying by a common multiple of the denominators, we can assume that the  $m_i$ 's are integers, so

$$\prod_{i=1}^{10} a_i^{m_i} = \prod_{j=1}^{9} p_j^{\sum_{i=1}^{10} m_i v_j(a_i)} = 1,$$

as required.

Problem 4. Using polar coordinates, we just need to calculate

$$\mathbb{E}(\max|x|,|y|) = \frac{\int_{D^2} \max(|x|,|y|) dx dy}{\text{Area of circle}} \\ = \frac{\int_0^1 \int_0^{2\pi} \max(|r\cos\theta|,|r\sin\theta|) r dr d\theta}{\pi} \\ (\text{symmetry}) = \frac{8}{\pi} \int_0^1 \int_0^{\frac{\pi}{4}} r^2 \cos\theta d\theta \\ = \frac{4\sqrt{2}}{3\pi}$$

**Problem 5.** We first prove the case for n = 2. Rename  $f = f_1$  and  $g = f_2$ . Let  $\lambda = \int_0^1 f(x) dx$ . Note that  $0 \le \lambda \le 1$ . We have

$$\begin{split} &\int_{0}^{\lambda} g(x)dx - \int_{0}^{1} f(x)g(x)dx \\ &= \int_{0}^{\lambda} g(x)(1 - f(x))dx - \int_{\lambda}^{1} f(x)g(x)dx \\ &\ge g(\lambda) \left(\lambda - \int_{0}^{\lambda} f(x)dx\right) - \int_{\lambda}^{1} f(x)g(x)dx \\ &= g(\lambda) \left(\int_{0}^{1} f(x)dx - \int_{0}^{\lambda} f(x)dx\right) - \int_{\lambda}^{1} f(x)g(x)dx \\ &= g(\lambda) \int_{\lambda}^{1} f(x)dx - \int_{\lambda}^{1} f(x)g(x)dx \\ &= \int_{\lambda}^{1} f(x)(g(\lambda) - g(x))dx \\ &\ge 0 \end{split}$$

Hence

$$\int_{0}^{1} f(x)g(x) \le \int_{0}^{\int_{0}^{1} f(x)dx} g(x)dx$$

and the statement follows easily by induction on n by letting  $f(x) := f_1(x) \cdots f_{n-1}(x)$  and  $g(x) := f_n(x)$ .

**Problem 6.** Let  $A_n = (x_n, 0)$ . Also let  $x_{-1} = 0$  and  $A_{-1} = (0, 0)$ . Then easily see that

$$\begin{split} A_n A_{n-1} &= 2\sqrt{r_n r_{n-1}} \\ A_n A_{n-2} &= 2\sqrt{r_n r_{n-2}} \\ A_{n-1} A_{n-2} &= 2\sqrt{r_{n-1} r_{n-2}} \end{split}$$

Since  $A_{n-1}A_{n-2} = A_nA_{n-1} + A_nA_{n-2}$  we obtain

$$\frac{1}{\sqrt{r_n}} = \frac{1}{\sqrt{r_{n-1}}} + \frac{1}{\sqrt{r_{n-2}}}$$

If we let  $q_n = \frac{1}{\sqrt{2r_n}}$ , then  $q_n = q_{n-1} + q_{n-2}$  and  $q_{-1} = q_0 = \frac{1}{\sqrt{2}}$ , hence  $q_n = \frac{1}{\sqrt{2}}F_{n+1}$  where  $F_n$  is the Fibonacci sequence.

Since  $A_{n-1}A_n : A_nA_{n-2} = \sqrt{r_{n-1}} : \sqrt{r_{n-2}}$ , we also have

$$x_n = \frac{\sqrt{r_{n-2}}x_{n-1} + \sqrt{r_{n-1}}x_{n-2}}{\sqrt{r_{n-1}} + \sqrt{r_{n-2}}} = \frac{q_{n-1}x_{n-1} + q_{n-2}x_{n-2}}{q_{n-1} + q_{n-2}}$$

in other words

$$q_n x_n = q_{n-1} x_{n-1} + q_{n-2} x_{n-2}.$$

Hence if we let  $p_n = q_n x_n$ , we have

$$p_n = p_{n-1} + p_{n-2}$$

since  $p_{-1} = q_{-1}x_{-1} = 0$ ,  $p_0 = q_0x_0 = \sqrt{2}$ , hence  $p_n = \sqrt{2}F_n$  is again Fibonacci sequence. Therefore

$$\lim_{n \to \infty} x_n = \lim_{n \to \infty} \frac{p_n}{q_n} = \lim_{n \to \infty} \frac{\sqrt{2F_n}}{\frac{1}{\sqrt{2}}F_{n+1}} = \sqrt{5} - 1.$$

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