Problem 1 Let $f: (0, \infty) \to \mathbb{R}$ be a differentiable function. Assume that

$$\lim_{x \to \infty} \left(f(x) + \frac{f'(x)}{x} \right) = 0$$

Prove that

$$\lim_{x \to \infty} f(x) = 0$$

Solution Assume that

$$\lim_{x \to \infty} \left(f(x) + \frac{f'(x)}{x} \right) = 0.$$

Fix $\varepsilon > 0$. Then there exists $x_0 > a$ such that

$$\left|f(x) + \frac{f'(x)}{x}\right| < \frac{\varepsilon}{2}$$

for all $x \ge x_0$. Take $x > x_0$ and define two functions $g, h \colon [x_0, x] \to \mathbb{R}$ by

$$g(x) = e^{\frac{x^2}{2}} f(x)$$
 and $h(x) = e^{\frac{x^2}{2}}$

Now by applying Cauchy's mean value theorem we get

$$\frac{g(x) - g(x_0)}{h(x) - h(x_0)} = \frac{g'(\eta)}{h'(\eta)} = f(\eta) + \frac{f'(\eta)}{\eta},$$

where $\eta \in (x_0, x)$. Hence

$$\left| f(x) - f(x_0) \mathrm{e}^{\frac{1}{2}(x_0^2 - x^2)} \right| = \left| f(\eta) + \frac{f'(\eta)}{\eta} \right| \cdot \left| 1 - \mathrm{e}^{\frac{1}{2}(x_0^2 - x^2)} \right|.$$

Consequently, for all $x > x_0$ one has

$$|f(x)| < \left| f(x_0) \mathrm{e}^{\frac{1}{2}(x_0^2 - x^2)} \right| + \frac{\varepsilon}{2} \left| 1 - \mathrm{e}^{\frac{1}{2}(x_0^2 - x^2)} \right| < |f(x_0)| \mathrm{e}^{\frac{1}{2}(x_0^2 - x^2)} + \frac{\varepsilon}{2}$$

Since $\lim_{x\to\infty} e^{\frac{1}{2}(x_0^2-x^2)} = 0$, there exists $\tilde{x} \ge x_0$ such that

$$|f(x_0)|e^{\frac{1}{2}(x_0^2-x^2)} < \frac{\varepsilon}{2}$$

for all $x \ge \tilde{x}$. Finally, taking into account the above considerations, we infer that

$$|f(x)| < \varepsilon$$

for all $x \ge \widetilde{x}$, which implies the desired conclusion.

Problem 2 Let p be a prime number and let A be a subgroup of the multiplicative group \mathbb{F}_p^* of the finite field \mathbb{F}_p with p elements. Prove that if the order of A is a multiple of 6, then there exist $x, y, z \in A$ satisfying x + y = z.

Solution Obviously the existence of $x, y, z \in A$ with x + y = z is equivalent to the existence of $x', y' \in A$ with x' + y' = 1 (just divide by z). First observe that A is cyclic, so $6 \mid d$ implies the existence of some $a \in A$ of order 6, hence $a^6 = 1$. This yields $a^3 = -1$, so that we obtain

$$a + a^3 + a^5 = a(1 + a^2 + a^4) = a \frac{1 - a^6}{1 - a^2} = 0,$$

from which we conclude

$$a + a^5 = -a^3 = 1.$$

Setting $x' := a, y' := a^5$ gives the desired equality.

Problem 3 Let k be a positive even integer. Show that

$$\sum_{n=0}^{k/2} (-1)^n \binom{k+2}{n} \binom{2(k-n)+1}{k+1} = \frac{(k+1)(k+2)}{2}$$

Solution

Lemma For any positive integer k and -1 < x < 1 the following formula holds

$$\left(\frac{1}{1-x}\right)^k = \sum_{n=0}^{\infty} \binom{k+n-1}{k-1} x^n.$$

Proof For k = 1 we have

$$\frac{1}{1-x} = \sum_{n=0}^{\infty} x^n = \sum_{n=0}^{\infty} \binom{n}{0} x^n.$$

Assume inductively that

$$\left(\frac{1}{1-x}\right)^k = \sum_{n=0}^{\infty} \binom{k+n-1}{k-1} x^n.$$

Then for k + 1, by using the Cauchy product for two infinite series, we obtain

$$\left(\frac{1}{1-x}\right)^{k+1} = \left(\frac{1}{1-x}\right)^k \left(\frac{1}{1-x}\right) = \left(\sum_{n=0}^\infty \binom{k+n-1}{k-1}x^n\right) \left(\sum_{n=0}^\infty x^n\right) = \sum_{n=0}^\infty \left(\sum_{m=0}^n \binom{k+m-1}{k-1}x^n\right).$$

But, by using once again the induction principle, one can prove that

$$\sum_{m=0}^{n} \binom{k+m-1}{k-1} = \binom{k+n}{k}$$

Finally, we obtain that

$$\sum_{n=0}^{\infty} \left(\sum_{m=0}^{n} \binom{k+m-1}{k-1} x^n \right) = \sum_{n=0}^{\infty} \binom{k+n}{k} x^n,$$

which completes the proof of the lemma. Observe that

$$(1-x)^{k+2} = \frac{(1-x^2)^{k+2}}{(1+x)^{k+2}} = (1-x^2)^{k+2} \frac{1}{(1+x)^{k+2}},$$

for -1 < x < 1. On the other hand,

$$(1-x)^{k+2} = \sum_{n=0}^{k+2} (-1)^n \binom{k+2}{n} x^n,$$

$$(1-x^2)^{k+2} \frac{1}{(1+x)^{k+2}} = \left(\sum_{n=0}^{k+2} \binom{k+2}{n} (-1)^n x^{2n}\right) \left(\sum_{n=0}^{\infty} \binom{k+n+1}{k+1} (-1)^n x^n\right).$$

Consequently, by comparing the corresponding coefficients of x^k in the above equalities we obtain the following equation:

$$(-1)^k \binom{k+2}{k} = \sum_{n=0}^{k/2} \binom{k+2}{n} (-1)^n \binom{k+(k-2n)+1}{k+1} (-1)^{k-2n},$$

which implies the desired equality:

$$\sum_{n=0}^{k/2} (-1)^n \binom{k+2}{n} \binom{2(k-n)+1}{k+1} = \binom{k+2}{k}.$$



Problem 4 Let 0 < a < b and let $f: [a, b] \to \mathbb{R}$ be a continuous function with $\int_a^b f(t) dt = 0$. Show that

$$\int_{a}^{b} \int_{a}^{b} f(x)f(y)\ln(x+y) \,\mathrm{d}x \,\mathrm{d}y \le 0$$

Solution

Lemma (well-known)

 $\int_0^\infty \frac{e^{-t} - e^{-Kt}}{t} \, \mathrm{d}t = \log K$

for every K > 0. **Proof** Let

$$h(K) = \int_0^\infty \frac{e^{-t} - e^{-Kt}}{t} \,\mathrm{d}t$$

From h(1) = 0 and $h'(K) = \int_0^\infty e^{-Kt} dt = \frac{1}{K}$ we get

$$h(K) = \int_{1}^{K} \frac{\mathrm{d}k}{k} = \log K.$$

To prove the problem statement, take the sum of the identities

$$\int_{a}^{b} \int_{a}^{b} f(x)f(y) \left(\int_{0}^{\infty} \frac{e^{-t} - e^{-(x+y)t}}{t} \, \mathrm{d}t \right) \, \mathrm{d}x \, \mathrm{d}y = \int_{a}^{b} \int_{a}^{b} f(x)f(y) \log(x+y) \, \mathrm{d}x \, \mathrm{d}y$$

$$\int_{a}^{b} \int_{a}^{b} f(x)f(y) \left(\int_{0}^{\infty} \frac{-e^{-t} + e^{-(x+\frac{1}{2})t}}{t} \, \mathrm{d}t \right) \, \mathrm{d}x \, \mathrm{d}y = \int_{a}^{b} \int_{0}^{\infty} f(x) \frac{-e^{-t} + e^{-(x+\frac{1}{2})t}}{t} \, \mathrm{d}t \, \mathrm{d}x \cdot \int_{a}^{b} f(y) \, \mathrm{d}y = 0 \qquad \text{and}$$

$$\int_{a}^{b} \int_{a}^{b} f(x)f(y) \left(\int_{0}^{\infty} \frac{-e^{-t} + e^{-(y+\frac{1}{2})t}}{t} \, \mathrm{d}t \right) \, \mathrm{d}x \, \mathrm{d}y = \int_{a}^{b} \int_{0}^{\infty} f(y) \frac{-e^{-t} + e^{-(y+\frac{1}{2})t}}{t} \, \mathrm{d}t \, \mathrm{d}x \cdot \int_{a}^{b} f(x) \, \mathrm{d}x = 0.$$

As can be seen,

$$\begin{split} \int_{a}^{b} \int_{a}^{b} f(x)f(y) \log(x+y) \, \mathrm{d}x \, \mathrm{d}y &= \int_{a}^{b} \int_{a}^{b} f(x)f(y) \left(\int_{0}^{\infty} \frac{-e^{-t} + e^{-(x+\frac{1}{2})t} + e^{-(y+\frac{1}{2})t} - e^{-(x+y)t}}{t} \, \mathrm{d}t \right) \, \mathrm{d}x \, \mathrm{d}y \\ &= -\int_{0}^{\infty} \int_{a}^{b} \int_{a}^{b} f(x)f(y) \frac{(e^{-\frac{1}{2}t} - e^{-xt})(e^{-\frac{1}{2}t} - e^{-yt})}{t} \, \mathrm{d}x \, \mathrm{d}y \, \mathrm{d}t \\ &= -\int_{0}^{\infty} \left(\int_{a}^{b} f(x) \left(e^{-\frac{1}{2}t} - e^{-xt} \right) \, \mathrm{d}x \right)^{2} \frac{\mathrm{d}t}{t} \le 0. \end{split}$$