

**Concursul TRAIAN LALESCU - faza națională**  
**Constanța, 14 mai 2011**

[1.] Suppose  $A \in \mathcal{M}_n(\mathbb{C})$ . Prove that the sequence  $(a_k)_{k \geq 0}$  is nondecreasing, where  $a_k = \text{rank}(A^{k+1}) - \text{rank}(A^k)$ .

[2.] Let  $n \geq 2$  be a square-free positive integer, and denote by  $D_n$  the set of its divisors. Consider  $D \subseteq D_n$ , a set with the following properties:

- a)  $1 \in D$ ;
- b)  $x \in D \Rightarrow n/x \in D$ ;
- c)  $x, y \in D \Rightarrow \gcd(x, y) \in D$ .

Show that there exists a positive integer  $k$  such that  $|D| = 2^k$ .

[3.] Let  $f : [0, \infty) \rightarrow [0, \infty)$  be a continuous function such that  $\int_0^\infty f(x)dx < \infty$ .

- a) Prove that if  $f$  is uniformly continuous, then  $f$  is bounded.
- b) Prove that the converse of the previous statement is not true.

[4.] Denote  $D = (0, \infty) \times (0, \infty)$ . Let  $u \in C^1(D)$  and  $\varepsilon > 0$ .

a) Show that  $x \frac{\partial u}{\partial x}(x, y) + y \frac{\partial u}{\partial y}(x, y) = u(x, y) \quad \forall (x, y) \in D$  iff there exists  $\varphi \in C^1(0, \infty)$  such that  $u(x, y) = x\varphi(y/x)$ ,  $\forall (x, y) \in D$ .

b) Show that if  $\left| x \frac{\partial u}{\partial x}(x, y) + y \frac{\partial u}{\partial y}(x, y) - u(x, y) \right| \leq \varepsilon$ ,  $\forall (x, y) \in D$ , then there exists a unique function  $\varphi \in C(0, \infty)$  such that  $|u(x, y) - x\varphi(y/x)| \leq \varepsilon$ ,  $\forall (x, y) \in D$ .

(The original contest problem requested  $\varphi \in C^1(0, \infty)$ , but this is not true).

*To be solved in 3 hours and 30 minutes. All the problems are mandatory.*

## Solutions

(these are “unofficial”; it seems that the official ones have not been published).

1. We shall use Frobenius’ inequality:

$$\boxed{\text{for } A, B, C \in \mathcal{M}_n(\mathbb{C}) \implies \text{rank}(AB) + \text{rank}(BC) \leq \text{rank}(ABC) + \text{rank}(B).}$$

For completeness, we give a short proof of this inequality, based on the elementary operations for block matrices.

$$\begin{aligned} \text{rank}(ABC) + \text{rank}(B) &= \text{rank} \begin{pmatrix} B & 0 \\ 0 & ABC \end{pmatrix} = \text{rank} \begin{pmatrix} B & 0 \\ AB & ABC \end{pmatrix} = \\ &= \text{rank} \begin{pmatrix} B & -BC \\ AB & 0 \end{pmatrix} = \text{rank} \begin{pmatrix} BC & B \\ 0 & AB \end{pmatrix} \geq \text{rank}(BC) + \text{rank}(AB). \end{aligned}$$

Taking in Frobenius’ inequality  $B = A^{k-1}$ ,  $C = A$  one obtains  $\text{rank}(A^k) + \text{rank}(A^k) \leq \text{rank}(A^{k+1}) + \text{rank}(A^{k-1})$  i.e.  $a_{k-1} \leq a_k$ .

2. If  $n = p_1 \cdots p_m$  where  $p_i$  are distinct primes then  $|D_n| = 2^m$  and is naturally identified with  $\mathbb{Z}_2^m$ , via the bijection  $p_1^{t_1} \cdots p_m^{t_m} \xrightarrow{\varphi} (t_1 \cdots t_m)$ . If  $A = \varphi(D)$ , we have:  $0 \in A$ ,  $a \in A \implies 1 - a \in A$ ,  $a, b \in A \implies ab \in A$ .

We assert that  $a, b \in A \implies a + b \in A$ . [this would imply the conclusion because  $(A, +)$  is then a subgroup of  $(\mathbb{Z}_2^n, +)$  and Lagrange’s theorem applies].

In fact,  $x = a(1 - b) = a + ab \in A$  and  $y = b(1 - a) = b + ab \in A$ .  $xy = ab + ab + ab + ab = 0$  and  $x + y = (1 + x)(1 + y) + 1 + xy = (1 + x)(1 + y) + 1 \in A$ . But  $x + y = a + b + ab + ab = a + b$ , so  $a + b \in A$ . Q.E.D.

3. a) Suppose by contradiction that  $f$  is not bounded. Then there exists a sequence  $(x_n)$  such that  $f(x_n) > n$ .

$(x_n)$  is not bounded (by Weierstrass’ theorem) so we may take  $x_n \nearrow \infty$  and  $x_{n+1} - x_n > 1$ .

$f$  being uniformly continuous there exists  $\delta \in (0, 1)$  such that  $|f(x) - f(y)| < 1$  if  $|x - y| \leq \delta$ .

For  $x \in [x_n, x_n + \delta]$  we have  $f(x) \geq f(x_n) - |f(x) - f(x_n)| > n - 1$ , so  $\int_{x_n}^{x_n + \delta} f(x) dx > (n - 1)\delta$ .

So,  $\int_0^\infty f(x) dx \geq \sum_n (n - 1)\delta = \infty$ , contradiction.

b) Define  $f(x) = 2^n(x - n + 2^{-n})$  for  $x \in [n - 2^{-n}, n]$ ,  $f(x) = 2^n(n + 2^{-n} - x)$  for  $x \in [n, n + 2^{-n}]$ , ( $n \in \mathbb{N}$ ) and  $f(x) = 0$  elsewhere. Then  $f$  is continuous, bounded ( $0 \leq f \leq 1$ ) integrable ( $\int_0^\infty f = \sum_n 2^{-n} = 1$ ) but it is not uniformly continuous because  $f(n + 2^{-n}) - f(n) = 1 \not\rightarrow 0$ .

4. a) “ $\Leftarrow$ ” is standard.

“ $\Rightarrow$ ” For  $(x, y) \in D$  (fixed), define  $f(t) = u(tx, ty)$ ,  $t \in (0, \infty)$ .

$$f'(t) = x \frac{\partial u}{\partial x}(tx, ty) + y \frac{\partial u}{\partial y}(tx, ty) = \frac{1}{t} u(tx, ty) = f(t)/t.$$

One obtains  $f(t) = ct$ , where  $c$  is a constant; it will depend of course on  $x, y$ . So, there exists a function  $F : D \rightarrow \mathbb{R}$  such that  $f(t) = tF(x, y)$ . For  $t = 1$  we have  $F(x, y) = u(x, y)$ , so  $u(tx, ty) = tu(x, y)$ .

For  $t = 1/x$  we obtain  $u(x, y) = xu(1, y/x)$ , so we may choose  $\varphi(t) = u(1, t)$ .

Note that this is Euler’s equation for homogeneous (of order 1) functions.

b) The uniqueness is easy. Let  $\psi$  another function verifying the inequality. We obtain

$$|x\varphi(y/x) - x\psi(y/x)| \leq 2\varepsilon, \forall (x, y) \in D.$$

Replacing  $y$  by  $tx$  (for  $t > 0$ ) we obtain  $|\varphi(t) - \psi(t)| \leq 2\varepsilon/x$ . For  $x \rightarrow \infty \implies \varphi(t) = \psi(t)$ .

It remains to prove the existence of such a  $\varphi$ . Using again  $f(t) = u(tx, ty)$ , ( $f$  depends on  $x, y$  considered fixed) we have  $|tf'(t) - f(t)| \leq \varepsilon$ .

Denoting  $tf'(t) - f(t) = g(t)$  and solving as an ODE for  $f$  we get  $f(t) = t \left( \int g(s)/s^2 ds + C \right)$ , or

$$f(t) = t \left( - \int_t^\infty g(s)/s^2 ds + K \right), \quad (*)$$

where  $K = K(x, y)$  is constant with respect to  $t$ .

So,  $|f(t) - Kt| = t \left| - \int_t^\infty g(s)/s^2 ds \right| \leq t \int_t^\infty \varepsilon/s^2 ds = t\varepsilon/t = \varepsilon$ , because  $|g| \leq \varepsilon$ .

Hence,  $|f(t) - Kt| \leq \varepsilon$ ,  $|u(tx, ty) - Kt| \leq \varepsilon$  and for  $t = 1$  one gets  $|u(x, y) - K(x, y)| \leq \varepsilon$ .

It remains to verify that  $K(x, y)$  is homogeneous and continuous.

Using (\*) for  $t = 1$  we obtain  $K \in C(D)$  (because  $f$  and  $g$  are continuous with respect to  $x$  and  $y$ ) and for  $t \rightarrow \infty$ ,  $K = K(x, y) = \lim_{t \rightarrow \infty} f(t)/t = \lim_{t \rightarrow \infty} \frac{u(tx, ty)}{t}$ .

(the limit exists because  $\lim_{t \rightarrow \infty} \int_t^\infty g(s)/s^2 ds = 0$ ).

Now it's easy to check that  $K(x, y)$  is 1-homogeneous: for  $a > 0$ ,

$$K(ax, ay) = \lim_{t \rightarrow \infty} \frac{u(tax, tay)}{t} = \lim_{t \rightarrow \infty} \frac{u(tax, tay)}{ta} \cdot a = \lim_{s \rightarrow \infty} \frac{u(sx, sy)}{s} \cdot a = K(x, y)a.$$

So,  $K(x, y) = xK(1, y/x)$ , i.e.  $\varphi(t) = K(1, t)$ . Q.E.D.

Let us show that  $\varphi$  cannot be always chosen in  $C^1$ . Consider the function  $p : \mathbb{R} \rightarrow \mathbb{R}$  defined by  $p(x) = x^2/2$  for  $|x| \leq 1$  and  $p(x) = |x|$  for  $|x| > 1$ . The function  $p$  is in  $C^1(\mathbb{R})$ .

For the function  $u \in C^1(D)$ ,  $u(x, y) = p(x - y)$ , denoting  $h(x, y) = x \frac{\partial u}{\partial x}(x, y) + y \frac{\partial u}{\partial y}(x, y) - u(x, y)$  we have

$$|h(x, y)| = |(x - y)p'(x - y) - p(x - y)|, \text{ hence}$$

$$|h(x, y)| = 0 \text{ for } |x - y| \geq 1 \text{ and}$$

$$|h(x, y)| \leq 1/2 \text{ for } |x - y| < 1.$$

So,  $u$  satisfies the hypothesis in b) with  $\varepsilon = 1/2$ . Taking  $\varphi(t) = |1 - t|$  we have  $x\varphi(y/x) = |x - y|$  and

$|u(x, y) - x\varphi(y/x)| = |p(x - y) - |x - y|| \leq 1/2$ . We know that  $\varphi$  is unique, but it is not differentiable at  $t = 1$ .

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