## CHMMC 2020-2021

## Proof Round Solutions

1. ( 5 pts ) Let $n$ be a positive integer, $K=\{1,2, \ldots, n\}$, and $\sigma: K \rightarrow K$ be a function with the property that $\sigma(i)=\sigma(j)$ if and only if $i=j$ (in other words, $\sigma$ is a bijection). Show that there is a positive integer $m$ such that

$$
\underbrace{\sigma(\sigma(\ldots \sigma(i) \ldots))}_{m \text { times }}=i
$$

for all $i \in K$.

## Solution:

Denote $\sigma^{k}$ as the composition of $\sigma$ by $k$ times. Consider any $i \in K$. Assume on the contrary that the following sequence

$$
\sigma(i), \sigma^{2}(i), \ldots \sigma^{n}(i)
$$

does not contain $i$. Then, by the Pigeonhole Principle, there exists some $1 \leq a<b \leq n$ so that $\sigma^{a}(i)=\sigma^{b}(i)$. Since $\sigma$ is a bijection, the pre-images of $\sigma^{a}(i)$ and $\sigma^{b}(i)$ are unique and given by $\sigma^{a-1}(i)$ and $\sigma^{b-1}(i)$, respectively. Furthermore, since $\sigma^{a}(i)=\sigma^{b}(i)$, we have that $\sigma^{a-1}(i)=\sigma^{b-1}(i)$. Repeating this analysis, we have that $i=\sigma^{a-a}(i)=\sigma^{b-a}(i)$, a contradiction. Thus, our assumption is false, so there must exist a positive integer $m_{i} \leq n$ such that $\sigma^{m_{i}}(i)=i$.

Hence, the value $m=\operatorname{lcm}\left(m_{1}, \ldots, m_{n}\right)$ satisfies the desired property.
2. ( 5 pts ) For some positive integer $n$, let $P(x)$ be an $n$th degree polynomial with real coefficients.

Note: you may cite, without proof, the Fundamental Theorem of Algebra, which states that every non-constant polynomial with complex coefficients has a complex root.
(a) (2 pts) Show that there is an integer $k \geq \frac{n}{2}$ and a sequence of non-constant polynomials with real coefficients $Q_{1}(x), Q_{2}(x), \ldots, Q_{k}(x)$ such that

$$
P(x)=\prod_{i=1}^{k} Q_{i}(x) .
$$

(b) (1 pt) If $n$ is odd, then show that $P(x)$ has a real root.
(c) (2 pts) Let $a$ and $b$ be real numbers, and let $m$ be a positive integer. If $\zeta=a+b i$ is a nonreal root of $P(x)$ of multiplicity $m$, then show that $\bar{\zeta}=a-b i$ is a nonreal root of $P(x)$ of multiplicity $m$.

## Solution (a):

We proceed with strong induction on $n$ and show that we can take $k \geq\left\lceil\frac{n}{2}\right\rceil$.
Base case: $n=1,2$. By assumption, a linear or quadratic polynomial with real coefficients can be written as the product of $\left\lceil\frac{n}{2}\right\rceil=1$ polynomial with real coefficients. This verifies the base case.

Induction step: $n \geq 3$. By the Fundamental Theorem of Algebra, $P(x)$ has a complex root $\zeta$.
If $\zeta$ is real, then we see that $P(x)=(x-\zeta) R_{1}(x)$ where $R_{1}(x)$ is degree $n-1$ with real coefficients. By the inductive assumption, $R_{1}(x)$ can be written as a product of $\left\lceil\frac{n-1}{2}\right\rceil$ polynomials with real coefficients. Since $x-\zeta$ has real coefficients, we conclude that $P(x)$ can be written as a product of $\left\lceil\frac{n-1}{2}\right\rceil+1 \geq\left\lceil\frac{n}{2}\right\rceil$ polynomials with real coefficients.

On the other hand, if $\zeta$ is nonreal, then by the Conjugate Root Theorem, $\bar{\zeta}$ is a nonreal root of $P(x)$ as well. Then, $(x-\zeta)(x-\bar{\zeta})=x^{2}-(\zeta+\bar{\zeta}) x+|\zeta|^{2}$ has real coefficients and in fact $P(x)=$ $(x-\zeta)(x-\bar{\zeta}) R_{2}(x)$ where $R_{2}(x)$ is degree $n-2$ with real coefficients. By the inductive assumption, $R_{2}(x)$ can be written as a product of $\left\lceil\frac{n-2}{2}\right\rceil$ polynomials with real coefficients. We conclude that $P(x)$ can be written as a product of $\left\lceil\frac{n-2}{2}\right\rceil+2=\left\lceil\frac{n}{2}\right\rceil$ polynomials with real coefficients. This completes the induction and thus the proof.

## Solution (b):

By (a), we have that

$$
P(x)=\prod_{i=1}^{k} Q_{i}(x) .
$$

where $k \geq \frac{n}{2}$. Since $n$ is odd, we see in fact that $k>\frac{n}{2}$. By the Pigeonhole Principle, there must be some $Q_{j}(x)=a x-b$, a degree 1 polynomial with real coefficients. $Q_{j}(x)$ has a real root $\frac{b}{a}$, so $P(x)$ does as well.

## Solution (c):

Suppose that $\zeta$ has multiplicity $m$ and $\bar{\zeta}$ has multiplicity $s$, where $s$ is a positive integer. Then we see that $P(x)=(x-\zeta)^{m}(x-\bar{\zeta})^{s} R(x)$, where $\zeta, \bar{\zeta}$ are not roots of polynomial $R(x)$.

Assume on the contrary that $s<m$. Then $P(x)=(x-\zeta)^{s}(x-\bar{\zeta})^{s}(x-\zeta)^{m-s} R(x)$. Since $(x-\zeta)^{s}(x-\bar{\zeta})^{s}=\left(x^{2}-(\zeta+\bar{\zeta}) x+|\zeta|^{2}\right)^{s}$ has real coefficients, we see that $(x-\zeta)^{m-s} R(x)$ has real coefficients as well. Since $\zeta$ is a root of $(x-\zeta)^{m-s} R(x), \bar{\zeta}$ is a root of $(x-\zeta)^{m-s} R(x)$ as well. This is a contradiction by the earlier assumption that $\zeta, \bar{\zeta}$ are not roots of polynomial $R(x)$.

We can disprove the case $s>m$ by a similar argument. Hence, we conclude that $s=m$.
3. ( 6 pts ) Find all positive integers $n \geq 3$ such that there exists a permutation $a_{1}, a_{2}, \ldots, a_{n}$ of $1,2, \ldots, n$ such that $a_{1}, 2 a_{2}, \ldots, n a_{n}$ can be rearranged into an arithmetic progression.

## Solution:

We claim that $a_{1}, 2 a_{2}, \ldots, n a_{n}$ cannot be arranged as an arithmetic progression for all integers $n \geq 3$.
Lemma: For a prime $p$ and an arithmetic progression of integers $A=x_{1}, x_{2}, \ldots, x_{k}$ with common difference $d$ such that $p \nmid d$, there will be $k_{1} \in\left\{\left\lfloor\frac{k}{p}\right\rfloor,\left\lceil\frac{k}{p}\right\rceil\right\}$ terms of the progression that are multiples of $p$. Furthermore, at most $\left\lceil\frac{k_{1}}{p}\right\rceil$ of those multiples of $p$ are also multiples of $p^{2}$. Note: if $p \mid d$, then all elements $a_{i}$ are mutually congruent $(\bmod p)$, so there must be either 0 or $k$ multiples of $p$ in the arithmetic progression. Also, note this arithmetic progression is an arbitrary one, not the one originally referred to in the problem.

Proof of lemma: If $p \nmid d$, then by Bezout's Lemma there must be some integer $1 \leq j \leq p$ such that $p \mid x_{1}+d(j-1)=x_{j}$. Therefore, the multiples of $p$ in $A$ are precisely indexed by the set of integers $\{j+p \mathbb{Z}\} \cap\{1,2, \ldots, k\}$. The multiples of $p$ in $A$ occur in intervals of $p$ terms, so $A$ contains either $\left\lfloor\frac{k}{p}\right\rfloor$ or $\left\lceil\frac{k}{p}\right\rceil$ multiples of $p$.

Again using the notation from the Lemma, let $B$ be the arithmetic subsequence of $A$ containing only the $k_{1} \in\left\{\left\lfloor\frac{k}{p}\right\rfloor,\left\lceil\frac{k}{p}\right\rceil\right\}$ multiples of $p$. B has common difference $p d$, so we may divide all terms in $B$ by $p$ to obtain another arithmetic sequence $\frac{B}{p}$ of integers with common difference $d$. However, $p \nmid d$, so by the argument from the above paragraph, $\frac{B}{p}$ contains at most $\left\lceil\frac{k_{1}}{p}\right\rceil$ multiples of $p$. It follows that $B$ contains at most $\left\lceil\frac{k_{1}}{p}\right\rceil$ multiples of $p^{2}$.

Now return to the problem. We use the above observations repeatedly to address the following cases of $n$.
$n$ is prime: If $a_{1}, 2 a_{2}, \cdots, n a_{n}$ could be arranged as an arithmetic progression, then by the Lemma, we would either have exactly one term $j a_{j}$ to be divisible by $n$ or all terms $j a_{j}$ to be divisible by $n$ (there is clearly at least one multiple of $n$ ). Since $n$ is prime, at most two terms of $a_{1}, 2 a_{2}, \cdots, n a_{n}$ are multiples of $n$. Thus, it is impossible for all terms $j a_{j}$ to be divisible by $n$. Therefore the former case must hold; since $n$ is prime, it follows that $a_{n}=n \Longrightarrow n a_{n}=n^{2}$. The arithmetic progression has common difference $\geq 2 n+1$, as the second largest possible term is at most $(n-1)^{2}$. Then the smallest term of the arithmetic progression is at most $n^{2}-(n-1)(2 n+1) \leq 0$, a contradiction.
$n=4,6,8,10$ : If $a_{1}, 2 a_{2}, \cdots, n a_{n}$ could be arranged as an arithmetic progression, then by the Lemma, we would either have exactly $\frac{n}{2}$ terms $j a_{j}$ to be even or all terms $j a_{j}$ to be even. If exactly half of the terms $j a_{j}$ is even, then they are also multiples of 4 , since $n$ is even, which is impossible by the Lemma. If all terms $j a_{j}$ are even, then we are "pairing" each even number in $1,2, \ldots, n$ to an odd number, and each odd number in $1,2, \ldots, n$ to an even number. Now consider the following two subcases:

- $n=4,8$ : The sequence $a_{1}, 2 a_{2}, \cdots, n a_{n}$ must have multiples of 4 and non-multiples of 4 ; if all the terms were multiples of 4 then every odd $j \in\{1, \ldots, n\}$ would be paired with a $0(\bmod 4)$ element of $\{1, \ldots, n\}$, which is not possible. Thus, the common difference $d$ is even but not a multiple of 4 . Suppose $i$ is such that $a_{i}=n$; we pair evens and odds, so $i \neq n$. Then, we see that $n a_{n}$ and $i a_{i}$ differ by a multiple of $2 n=8,16$; both are divisible by $n$ and $n$ is even and we pair evens to odds so $a_{n}$ and $i$ are both odd. This is not possible: since $4 \nmid d$, the common difference between any two terms of $a_{1}, 2 a_{2}, \cdots, n a_{n}$ cannot be a multiple of 8 (for the case $n=4$ ) or 16 (for the case $n=8$ ). In particular, if two terms $n a_{n}, i a_{i}$ are $n>k>0$ terms apart in the arithmetic progression, then $d k=2 n$, so $k, n$ have the same number of factors of 2 . But $n$ is a power of 2 in these cases, so $k \geq n$, a contradiction.
- $n=6,10$ : as we pair odd and even numbers in $a_{1}, 2 a_{2}, \cdots, n a_{n}$, we see that there are exactly 2,4 values $j a_{j}$ that are multiples of 4 , respectively. By the Lemma, both of these cases are impossible.
$n=9, n \geq 12$ : We may write $n=3 k+m$, where $k \geq 3, m=0,1,2$. If $a_{1}, 2 a_{2}, \cdots, n a_{n}$ could be arranged as an arithmetic progression, then by the Lemma, we would either have $k$ terms $j a_{j}$ to be multiples of $3, k+1$ terms $j a_{j}$ to be multiples of 3 (only if $m \neq 0$ ), or all terms $j a_{j}$ to be multiples of 3. The last case is clearly impossible since we can "distribute" multiples of 3 to at most $2 k$ terms $j a_{j}$ in the sequence; exactly $k$ of $\{1, \ldots, n\}=\left\{a_{1}, \ldots, a_{n}\right\}$ are divisible by 3 . If there are only $k$ values $j a_{j}$ that are multiples of 3 , then they are also multiples of 9 (since we multiply $3,6, \ldots, 3 k$ by multiples of 3: $a_{3}, a_{6}, \ldots, a_{3 k}$, there being exactly $k$ of $\{1, \ldots, n\}=\left\{a_{1}, \ldots, a_{n}\right\}$ are divisible by 3 ). By the Lemma, this is impossible, as $\left\lceil\frac{k}{3}\right\rceil<k$.

Finally, if there are $k+1$ terms $j a_{j}$ that are multiples of 3 , then we know that there are still at least $k-1$ of those terms that are also multiples of 9 , there being exactly $k$ of $\{1, \ldots, n\}=\left\{a_{1}, \ldots, a_{n}\right\}$ are divisible by 3 . However, by the Lemma there can be at most $\left\lceil\frac{k+1}{3}\right\rceil$ values $j a_{j}$ that are multiples of 9 , implying that $\left\lceil\frac{k+1}{3}\right\rceil<k-1$ for all $k \geq 4$, which is a contradiction.

We have covered all possible values of $n \geq 3$, thus completing the proof.
4. (7 pts) Fix a positive integer $n$. Pick $4 n$ equally spaced points on a circle and color them alternately blue and red. You use $n$ blue chords to pair the $2 n$ blue points, and you use $n$ red chords to pair the $2 n$ red points. If some blue chord intersects some other red chord, then such a pair of chords is called a "good pair."
(a) ( 1 pts ) For the case $n=3$, explicitly show that there are at least 3 distinct ways to pair the $2 n$
blue points and the $2 n$ red points such that there are a total of 3 good pairs ( 2 configurations of chord pairings are not considered distinct if one of them can be "rotated" to the other).
(b) ( 6 pts ) Now suppose that $n$ is arbitrary. Find, with proof, the minimum number of good pairs under all possible configurations of chord pairings.

## Solution (a):

Here are 3 possible ways to obtain 3 good pairs in the case $n=3$ :


## Solution (b):

We prove a Lemma beforehand:
Lemma: Given $2 n$ fixed points on a circle. We connect these $2 n$ points with $n$ chords, such that each point is connected to exactly one chord. Consider doing the following operations: For any two chords $A C$ and $B D$ that intersect with each other inside the circle (assume that the four points $A, B, C, D$ are counter-clockwisely oriented on the circle), we replace the two chords with $A B$ and $C D$. Such operation must terminate after finitely many steps.

Proof of lemma: Let $k$ denote the number of ways to select $n$ chords connecting $2 n$ fixed points on a circle, such that each point is connected to exactly one chord. Given that $n<\infty$, we have that $k$ must also be finite. For any $1 \leq i \leq k$, consider the $i$-th way of selecting such $n$ chords. Correspondingly, let $L_{i}$ denote the sum of the lengths of the $n$ chords selected in the $i$-th way. Let $S=\left\{L_{1}, L_{2}, \cdots, L_{k}\right\}$ denote the set of all sums of the $n$ chords' lengths. We have that $S$ is also a finite set. Now we consider the operation described in the Lemma.

Assume that the intersection of the two chords $A C$ and $B D$ is $O$, which is in the interior of the circle. Then we have that $A O+B O>A B$ and $C O+D O>C D$. Taking the sum of the two inequalities yields

$$
A C+B D=(A O+C O)+(B O+D O)=(A O+B O)+(C O+D O)>A B+C D .
$$

Hence, we have that after such operation, the variable $L$, which denotes the sum of the $n$ selected chords' lengths, must strictly decrease. Since we always have $L \in S$ and $S$ is a finite set, we can conclude that such operation must terminate after finitely many steps (when $L$ attains the minimum element of $S$ ).

Now return to the original problem.
Color the intersection of a red chord and a blue chord green. Then we have that the number of green points is equal to the number of "good pairs". Now consider applying the operation described in the Lemma to the $n$ red chords and checking how the number of green points varies.

Take $A C$ and $B D$ to be any two red chords that intersect inside the circle (Assume that the four points $A, B, C, D$ are counter-clockwisely oriented on the circle).

After the operation, the two red chords $A C$ and $B D$ are now replaced with two red chords $A B$ and $C D$. Take $E F$ to be an arbitrary blue chord and consider how the number of green points on chord $E F$ varies after such operation. Based on the positions of the two points $E, F$, we have the following cases:

- Case 1: Both $E$ and $F$ are on $\operatorname{arc} \widehat{A B} / \operatorname{arc} \widehat{B C} / \operatorname{arc} \widehat{C D} / \operatorname{arc} \widehat{D A}$.

We have that the number of green points on $E F$ is unchanged after the replacement $(A C, B D) \rightarrow$ $(A B, C D)$.

- Case 2: One of the two points $(E, F)$ is on arc $\widehat{A B}$, while the other point is on arc $\widehat{B C}$.

We have that the number of green points on $E F$ is unchanged, where one green point transits from red chord $D B$ to red chord $A B$.

- Case 3: One of the two points $(E, F)$ is on arc $\widehat{A B}$, while the other point is on arc $\widehat{A D}$.

We have that the number of green points on $E F$ is unchanged, where one green point transits from red chord $A C$ to red chord $A B$.

- Case 4: One of the two points $(E, F)$ is on arc $\widehat{B C}$, while the other point is on arc $\widehat{C D}$. We have that the number of green points on $E F$ is unchanged, where one green point transits from red chord $C A$ to red chord $C D$.
- Case 5: One of the two points $(E, F)$ is on arc $\widehat{C D}$, while the other point is on arc $\widehat{D A}$. We have that the number of green points on $E F$ is unchanged, where one green point transits from red chord $D B$ to red chord $D C$.
- Case 6: One of the two points $(E, F)$ is on arc $\widehat{A B}$, while the other point is on arc $\widehat{C D}$. We have that the number of green points on $E F$ is unchanged, where one green point transits from red chord $A C$ to red chord $A B$ and one green point transits from red chord $B D$ to red chord $C D$.
- Case 7: One of the two points $(E, F)$ is on arc $\widehat{A D}$, while the other point is on arc $\widehat{B C}$.

We have that the number of green points on $E F$ decrements by 2, where one green point on red chord $A C$ and one green point on red chord $B D$ both vanish.
Combining the 7 cases above indicates that after performing the operation described in the Lemma to two intersecting red chords once, the number of green points in the configuration is non-increasing. By the Lemma we have that such operation must terminate after finitely many steps. Consider the number of green points in the terminating configuration, where any two red chords can't intersect at any point inside the circle.

Pick an arbitrary red chord $X Y$ in the terminating configuration. Consider the arc $\widehat{X Y}$ (either side works). If the number of red points on $\widehat{X Y}$ is an odd number, then we have that the red chord $X Y$ must intersect with some other red chord at a point inside the circle, which does not conform to our assumption of the terminating configuration. Hence, the number of red points on arc $\widehat{X Y}$ must be an even number. Given that the blue points and the red points are placed alternately on the circle, we can further deduce that the number of blue points on arc $\widehat{X Y}$ must be odd. Hence, the red chord must intersect with some blue chord at some point inside the circle. Equivalently speaking, any red chord $X Y$ must contain at least one green point. From the arbitrariness of red chord $X Y$, we can further deduce that the total number of green points in the terminating configuration must be at least $1 \cdot n=n$. To show that the minimum $n$ can be attained, consider the following example:

Assume the $4 n$ equally spaced points are $A_{1}, A_{2}, \cdots, A_{4 n}$ (oriented in a counterclockwise order). We have that $A_{1} A_{2 n+1}$ is exactly the diameter of the circle, where $A_{i}, A_{4 n+2-i}(2 \leq i \leq 2 n)$ are symmetric with respect to the diameter. Do the following coloring:

- Points $A_{1}, A_{2 n+1}$ are colored blue
- Points $A_{2 k}, A_{4 n+2-2 k}(1 \leq k \leq n)$ are colored red
- Points $A_{2 k+1}, A_{4 n+1-2 k}(1 \leq k \leq n-1)$ are colored blue

Then, there are exactly $n$ green points in the configuration, each of which lies on the diameter $A_{1} A_{2 n+1}$.
5. (8 pts) Let $n$ be a positive integer, and let $a, b, c$ be real numbers.
(a) (2 pts) Given that $a \cos x+b \cos 2 x+c \cos 3 x \geq-1$ for all reals $x$, find, with proof, the maximum possible value of $a+b+c$.
(b) (6 pts) Let $f$ be a degree $n$ polynomial with real coefficients. Suppose that $|f(z)| \leq\left|f(z)+\frac{2}{z}\right|$ for all complex $z$ lying on the unit circle. Find, with proof, the maximum possible value of $f(1)$.

## Solution (a):

Define $h(x)=a \cos x+b \cos 2 x+c \cos 3 x$. Then, $h(x) \geq-1$ for all $x \in \mathbb{R}$. Plugging in $x=0, \frac{\pi}{2}, \pi$ gives us the following three identities:

$$
h(0)=a+b+c, h\left(\frac{\pi}{2}\right)=-b, h(\pi)=-a+b-c
$$

Hence, $0=h(0)+2 h\left(\frac{\pi}{2}\right)+h(\pi)$. Note that $h(x) \geq-1$ for all $x \in \mathbb{R}$, which gives us the following upper bound:

$$
a+b+c=h(0)=-2 h\left(\frac{\pi}{2}\right)-h(\pi) \geq 3 \Rightarrow a+b+c \leq 3 .
$$

Moreover, by picking $a=\frac{3}{2}, b=1$ and $c=\frac{1}{2}$, we have that

$$
\begin{aligned}
h(x) & =\frac{3}{2} \cos x+\cos 2 x+\frac{1}{2} \cos 3 x=\frac{3}{2} \cos x+\left(2 \cos ^{2} x-1\right)+\frac{1}{2}\left(4 \cos ^{3} x-3 \cos x\right) \\
& =2 \cos ^{3} x+2 \cos ^{2} x-1=2 \cos ^{2} x(\cos x+1)-1 \geq-1 .
\end{aligned}
$$

Thus, the maximum possible value of $a+b+c$ is 3 .

## Solution (b):

For any $z \in \mathbb{C},|z|=1$, we have that

$$
\begin{aligned}
|f(z)|^{2} \leq\left|f(z)+\frac{2}{z}\right|^{2} & \Longleftrightarrow \overline{f(z)} f(z) \leq\left(\overline{f(z)}+\frac{2}{\bar{z}}\right)\left(f(z)+\frac{2}{z}\right) \\
\Longleftrightarrow 2(z f(z)+\bar{z} \overline{f(z)})+4 \geq 0 & \Longleftrightarrow \frac{1}{2}(z f(z)+\overline{z f(z)}) \geq-1 .
\end{aligned}
$$

Letting $g(z)=z f(z)=a_{0} z+a_{1} z^{2}+\cdots+a_{n} z^{n+1}=\sum_{j=0}^{n} a_{j} z^{j+1}$, the problem constraint can be equivalently written as $\operatorname{Re}(g(z)) \geq-1$. Moreover, we may write $z=\cos \theta+i \sin \theta,(\theta \in[0,2 \pi))$. Then the inequality above is

$$
h(\theta):=\operatorname{Re}(g(z))=a_{0} \cos (\theta)+a_{1} \cos (2 \theta)+\cdots a_{n} \cos ((n+1) \theta) \geq-1, \theta \in[0,2 \pi)
$$

Define $\theta_{k}=\frac{2 k \pi}{n+2}$ for $0 \leq k \leq n+1$. By substituting $\theta_{k}$ 's into $h(\theta)$ above and summing the results, we
deduce that

$$
\begin{aligned}
\sum_{k=0}^{n+1} h\left(\theta_{k}\right) & =\sum_{k=0}^{n+1} \sum_{j=0}^{n} a_{j} \cos \left((j+1) \theta_{k}\right)=\sum_{j=0}^{n} a_{j} \sum_{k=0}^{n+1} \cos \left((j+1) \theta_{k}\right) \\
& =\sum_{j=0}^{n} a_{j} \sum_{k=0}^{n+1} \operatorname{Re}\left(e^{i(j+1) \theta_{k}}\right)=\sum_{j=0}^{n} a_{j} \operatorname{Re}\left(\sum_{k=0}^{n+1} e^{i(j+1) \theta_{k}}\right) \\
& =\sum_{j=0}^{n} a_{j} \operatorname{Re}\left(\sum_{k=0}^{n+1}\left(e^{i(j+1) \theta_{1}}\right)^{k}\right)=\sum_{j=0}^{n} a_{j} \operatorname{Re}\left(\frac{1-e^{i(j+1)(n+2) \theta_{1}}}{1-e^{i(j+1) \theta_{1}}}\right) \\
& =\sum_{j=0}^{n} a_{j} \operatorname{Re}\left(\frac{0}{1-e^{i(j+1) \theta_{1}}}\right)=0 .
\end{aligned}
$$

This yields

$$
f(1)=\sum_{j=0}^{n} a_{j}=h(0)=-\sum_{k=1}^{n+1} h\left(\theta_{k}\right) \leq-\sum_{k=1}^{n+1}(-1)=n+1 .
$$

Thus, $f(1) \leq n+1$. Now, we justify that this maximum is attainable.
Take $a_{k}=\frac{2(n+1-k)}{n+2}$ for $0 \leq k \leq n$. On the one hand,

$$
f(1)=\sum_{j=0}^{n} a_{j}=\sum_{j=0}^{n} \frac{2(n+1-j)}{n+2}=\frac{2}{n+2} \cdot \frac{(n+2)(n+1)}{2}=n+1 .
$$

On the other hand, for all $\theta \in[0,2 \pi)$, we observe that

$$
\begin{aligned}
h(\theta) & =\sum_{j=0}^{n} a_{j} \cos ((j+1) \theta)=\sum_{j=0}^{n} \frac{2(n+1-j)}{n+2} \cos ((j+1) \theta) \\
& =\frac{2}{n+2}((n+1) \cos (\theta)+n \cos (2 \theta)+\cdots+2 \cos (n \theta)+\cos ((n+1) \theta)) \\
& =\frac{2}{n+2} \sum_{s=1}^{n+1}\left(\sum_{j=1}^{s} \cos (j \theta)\right) .
\end{aligned}
$$

If $\theta=0$, then we directly see that $h(0)=\sum_{j=0}^{n} a_{j}=n+1 \geq-1$. Now we only have to consider the case when $\theta \neq 0$. For any $1 \leq s \leq n+1$, we have the following identity:

$$
\begin{aligned}
\sum_{j=1}^{s} \cos (j \theta) & =\frac{1}{2 \sin \left(\frac{\theta}{2}\right)} \sum_{j=1}^{s} 2 \cos (j \theta) \sin \left(\frac{\theta}{2}\right)=\frac{1}{2 \sin \left(\frac{\theta}{2}\right)} \sum_{j=1}^{s}\left(\sin \left(j \theta+\frac{\theta}{2}\right)-\sin \left(j \theta-\frac{\theta}{2}\right)\right) \\
& =\frac{1}{2 \sin \left(\frac{\theta}{2}\right)}\left(\sin \left(s \theta+\frac{\theta}{2}\right)-\sin \left(\frac{\theta}{2}\right)\right)
\end{aligned}
$$

Plugging in the identity above helps evaluate $h(\theta)$ :

$$
\begin{aligned}
h(\theta) & =\frac{2}{n+2} \sum_{s=1}^{n+1} \frac{\sin \left(s \theta+\frac{\theta}{2}\right)-\sin \left(\frac{\theta}{2}\right)}{2 \sin \left(\frac{\theta}{2}\right)}=\frac{1}{(n+2) \sin \left(\frac{\theta}{2}\right)}\left(\sum_{s=0}^{n+1} \sin \left(s \theta+\frac{\theta}{2}\right)\right)-1 \\
& =\frac{1}{(n+2) \sin ^{2}\left(\frac{\theta}{2}\right)}\left(\sum_{s=0}^{n+1} \sin \left(s \theta+\frac{\theta}{2}\right) \sin \left(\frac{\theta}{2}\right)\right)-1 \\
& =\frac{1}{(n+2) \sin ^{2}\left(\frac{\theta}{2}\right)}\left(\sum_{s=0}^{n+1} \cos (s \theta)-\cos ((s+1) \theta)\right)-1 \\
& =\frac{1-\cos ((n+2) \theta)}{(n+2) \sin ^{2}\left(\frac{\theta}{2}\right)}-1 \geq-1 .
\end{aligned}
$$

This proves that $f(1)=n+1$ can be attained, so the maximum possible value of $f(1)$ is $n+1$.
6. (9 pts) Let $A B C$ be a triangle with circumcenter $O$. The interior bisector of $\angle B A C$ intersects $B C$ at $D$. Circle $\omega_{A}$ is tangent to segments $A B$ and $A C$ and internally tangent to the circumcircle of $A B C$ at the point $P$. Let $E$ and $F$ be the respective points at which the $B$-excircle and $C$-excircle of $A B C$ are tangent to $A C$ and $A B$. Suppose that lines $B E$ and $C F$ pass through a common point $N$ on the circumcircle of $A E F$.
Note: for a triangle $A B C$, the $A$-excircle is the circle lying outside triangle $A B C$ that is tangent to side $B C$ and the extensions of sides $A B, A C$. The $B, C$-excircles are defined similarly.
(a) (7 pts) Prove that the circumcircle of $P D O$ passes through $N$.
(b) (2 pts) Suppose that $\frac{P D}{B C}=\frac{2}{7}$. Find, with proof, the value of $\cos (\angle B A C)$.


## Solution (a):

Note that $N$ is the Nagel point of $\triangle A B C$. Let $H$ be the orthocenter of $\triangle A B C$. Since $N \in(A E F)$, $m \angle E N F=180^{\circ}-m \angle B A C=m \angle B H C$, so $N$ lies on $(B H C)$ (i.e., the circumcircle of $\left.\triangle B H C\right)$.

Let $\triangle A^{\prime} B^{\prime} C^{\prime}$ be the medial triangle of $\triangle A B C$ (with $A^{\prime}$ on $B C, B^{\prime}$ on $A C$, and $C^{\prime}$ on $A B$ ), $G$ be the centroid of $A B C$, and $I$ be the incenter of $A B C$. We first prove a lemma.

Lemma: $I$ is the Nagel Point of $\triangle A^{\prime} B^{\prime} C^{\prime}$ (the line $I N$ is called the Nagel line).
Proof of lemma: Let $K_{1}$ and $K_{2}$ be the respective points at which the incircle and excircle of $A B C$ touches $B C$, and let $Q$ be the antipode of $K_{1}$ on the incircle. The incircle and excircle are homothetic with respect to $A$, so $A, Q, N, K_{2}$ are collinear. Since $I$ and $A^{\prime}$ are the respective midpoints of $K_{1} Q$ and $K_{1} K_{2}$, we have that $I A^{\prime} \| A K_{2}$. However, $A^{\prime} C^{\prime} \| A C$ and $A^{\prime} B^{\prime} \| A B$, so $\angle C^{\prime} A^{\prime} I \cong \angle C A N, \angle B^{\prime} A^{\prime} I \cong$ $\angle B A N$. Hence, the cevian $A I$ in $\triangle A^{\prime} B^{\prime} C^{\prime}$ corresponds to the cevian $A N$ in $\triangle A B C$. Likewise, the cevians $B I$ and $C I$ in $\triangle A^{\prime} B^{\prime} C^{\prime}$ correspond to respective cevians $B N$ and $C N$ in $\triangle A B C$. So $I$ is the Nagel Point of $\triangle A^{\prime} B^{\prime} C^{\prime}$ as desired.

Thus, consider the homothety $\mathscr{H}$ with center $G$ and factor $-\frac{1}{2}$. Under $\mathscr{H}$,

$$
\begin{aligned}
\triangle A B C & \longmapsto \triangle A^{\prime} B^{\prime} C^{\prime} \\
H & \longmapsto O \text { by the Euler Line } \\
N & \longmapsto I \text { by the above lemma and correspondence of similarity }
\end{aligned}
$$

In particular, $B^{\prime}, C^{\prime}, O, I$ are concyclic. However, $B^{\prime} O$ and $C^{\prime} O$ are perpendicular bisectors of sides $A C$ and $A B$, so $A B^{\prime} O C^{\prime}$ is cyclic. Hence, $I \in(A B C)$. Since $A I$ bisects $\angle B A C$, we see that $\angle C^{\prime} B^{\prime} I \cong$ $\angle B^{\prime} C^{\prime} I \Longrightarrow B^{\prime} I=C^{\prime} I$. By correspondence of similarity, $B N=C N$. Thus, $N$ lies on the midpoint of $\widehat{B H C}$ of (BHC).

Reflect $A, N, K_{2}$ over $B C$ to points $A^{\prime \prime}, M, K_{2}$. Since $(B H C)$ and $(A B C)$ are congruent and symmetric about $B C, M$ is the midpoint of $\widehat{B C}$ on $(A B C)$. Let $\mathscr{J}$ denote the composition of the inversion with center $A$ and radius $\sqrt{A B \cdot A C}$ followed by reflection over $A D$. It is well known under $\mathscr{J}$,

$$
\begin{aligned}
& M \longmapsto D \\
& A^{\prime \prime} \longmapsto O
\end{aligned}
$$

The $A$-excircle $\longmapsto \omega_{A} \Longrightarrow K_{2} \longmapsto P$.
In particular, since $A^{\prime \prime}, M, K_{2}$ are collinear, we see that $A, P, D, O$ are concyclic.
Finally, observe that $M D=N D$ and $M O=A O$. Since $M$ lies on $M O$, the perpendicular bisector of $B C$, we see that $\triangle A O M \sim \triangle N D M$ (they are both isosceles and share the common $\angle A M O$ ). Thus, $N D$ and $A O$ are antiparallel with respect to $M$, so $A, O, N, D$ are concyclic. Thus, $P, D, O, N$ are concyclic as desired.

## Solution (b):

We use some results from our solution to (a).
Since $I$ lies on $\left(A B^{\prime} C^{\prime}\right)$, we have that $I$ bisects $A M$. Furthermore, by Fact $5, I M=M C$, so $2 M C=A M$. Since $\angle A B C \cong \angle A M C$ and $A M$ bisects $\angle B A C$, we see that $\triangle A B D \sim \triangle A M C$. Thus, by the Angle Bisector Theorem, $\frac{A C}{D C}=\frac{A B}{D B}=2$. Furthermore, since $\frac{C M}{M D}=\frac{A B}{D B}=2$, we observe that $D$ bisects $I M$ and $b+c=2 a$ (where we use standard conventions for triangle side lengths). Now, cyclic quadrilateral $A P D N$ and $\angle P A D \cong \angle D A N$ yields $\angle D P N \cong \angle D N P \Longrightarrow P D=D N$. However, $N D=M D$, so $2 P D=A I$. The given condition is therefore $\frac{A I}{B C}=\frac{4}{7}$.

Let $\alpha=\angle B A C, r$ be the inradius of $A B C$, and $R$ be the circumradius of $A B C$. We first claim that $r=R(1-\cos \alpha)$. If we take $E^{\prime}$ to be the tangency point of the incircle of $A B C$ and side $A B$, then we have that $s-a=A E^{\prime}=\frac{r}{\tan \frac{\alpha}{2}}=\frac{r(1+\cos \alpha)}{\sin \alpha}$. However, since $b+c=2 a, B C=2 \cdot A E^{\prime}$. By the Law of Sines, $B C=2 R \sin \alpha$ as well. Thus, $R \sin \alpha=\frac{r(1+\cos \alpha)}{\sin \alpha} \Longrightarrow r=R(1-\cos \alpha)$.

By the Law of Sines and trigonometry, we have that

$$
\frac{A I}{B C}=\frac{\frac{r}{\sin \frac{\alpha}{2}}}{2 R \sin \alpha}=\frac{1-\cos \alpha}{2 \sin \alpha \sin \frac{\alpha}{2}}=\frac{\tan \frac{\alpha}{2}}{2 \sin \frac{\alpha}{2}}=\frac{1}{2 \cos \frac{\alpha}{2}}=\frac{4}{7}
$$

Hence, $\cos \frac{\alpha}{2}=\frac{7}{8} \Longrightarrow \sin \frac{\alpha}{2}=\frac{\sqrt{15}}{8}$. By the double angle formula, $\cos (\angle B A C)=\cos \alpha=\frac{17}{32}$.

