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There is such a sequence.

Proof. Let c_n be the least common multiple of $\{1, \dots, n\}$. It suffices to show that there is an integer sequence such that every integer appears infinitely many times, and the sequence is periodic modulo c_m for every positive integer m . This is because if a sequence is periodic modulo c_m , then it is also periodic modulo m .

Construct such a sequence inductively as follows:

Step1: $(\mathbf{1}) = 0$

Step2: $(\mathbf{2}) = 0, 1, 0, -1$

Step3: $(\mathbf{3}) = \underline{0, 1, 0, -1}, 2, 3, 2, 1, 4, 5, 4, 3, \underline{0, 1, 0, -1}, -2, -1, -2, -3, -4, -3, -4, -5$

\vdots

Step n : (\mathbf{n})

Step $n + 1$: $(\mathbf{n+1}) = \underline{(\mathbf{n}), c_n+(\mathbf{n}), 2c_n+(\mathbf{n}), \dots, c_{n+1}-c_n+(\mathbf{n}), (\mathbf{n}), -c_n+(\mathbf{n}), -2c_n+(\mathbf{n}), \dots, -c_{n+1} + c_n + (\mathbf{n})$

(Here, (\mathbf{n}) denote the finite sequence in the n -th step, and $k + (\mathbf{n})$ is a translation of (\mathbf{n}) by k .)

In $(n + 1)$ -th step, the finite sequence is constructed using the n -th step in such a way that (i) the n -th step is preserved in front, (ii) it contains every integers x such that $|x| \leq c_{n+1} - 1$, (iii) it is just a finite concatenation of the n -th step when taken modulo c_n , and (iv) the exact n -th step appears at least twice in the $(n + 1)$ -th step.

Because of the construction, the sequence is periodic modulo m for all c_m , and every integer appears infinitely many times as an integer n appears at least 2^k times in the $(n + k + 1)$ -th step of the construction. \square