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Problem. Does there exist a constant $\epsilon > 0$ such that for each positive integer n and each subset A of $\{1, 2, \dots, n\}$ with $|A| < \epsilon n$, there exists an arithmetic progression S in $\{1, 2, \dots, n\}$ such that $S \cap A \neq \emptyset$ and $|S| > \epsilon n$?

Solution. We claim that there is no such constant ϵ . To prove this suppose $\epsilon > 0$ is given. Then because there are infinitely many prime numbers, there exists prime p satisfying $\frac{1}{p-1} < \epsilon$. Now consider a subset $A = \{p, 2p, \dots, p^2\}$ in $\{1, 2, \dots, p^2\}$. It is clear that $|A| = \frac{1}{p} \cdot p^2 < \epsilon p^2$. Then does there exist an arithmetic progression S in $\{1, 2, \dots, n\}$ such that $|S| > \frac{p^2}{p-1}$? For such S we have $|S| > \frac{p^2}{p-1} > p$ so it should contain at least p + 1 consecutive terms $a, a + d, \dots, a + pd$. This is included in $\{1, \dots, p^2\}$ so we have $pd \leq p^2 - 1$, which means that d < p. If so, d is relatively prime with p, and for any 1 < m < p, dm is also relatively prie with p. Thus, $a, a + d, \dots, a + (p-1)d$ contains p different residues modulo p, which includes zero. Thus, one of them are contained in A, a contradiction. Thus there is no such S.