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Let $x=\left(x_{1}, x_{2}, \cdots, x_{n}\right)$. By symmetry, we may assume that all $x_{i}$ 's are nonnegative, and furthermore $x_{1} \geqslant x_{2} \geqslant \cdots \geqslant x_{n}$.

First assume that $\left|x_{n}\right|>0$, that is, all entries of $x$ are nonzero. Let

$$
B=\left\{y \in\{-1,1\}^{n}:|y \cdot x|<x_{n}\right\} .
$$

We claim the following.
Claim. $|B| \leqslant\binom{ n}{\left\lfloor\frac{n}{2}\right\rfloor}$.
Proof. If $B=\emptyset$ then there is nothing to prove. Thus suppose $|B|>0$ and let $B=\left\{y_{1}, y_{2}, \cdots, y_{p}\right\}$. For each $y_{i}=\left(y_{i 1}, y_{i 2}, \cdots, y_{i n}\right)$, assign a set $C_{i}$, a subset of $\{1,2, \cdots, n\}$, defined as

$$
C_{i}=\left\{k \in\{1,2, \cdots, n\}: y_{i k}=1\right\} .
$$

Then we can see that $\left\{C_{1}, C_{2}, \cdots, C_{p}\right\}$ is a set of subsets of $\{1,2, \cdots, n\}$ where none of the elements is a subset of another. To see this, for the sake of contradiction assume that $C_{i} \subset C_{j}$ for some $1 \leqslant i, j \leqslant n, i \neq j$. Then we have

$$
y_{j} \cdot x-y_{i} \cdot x=\sum_{m \in C_{j} \backslash c_{i}}\left(x_{m}-\left(-x_{m}\right)\right) \geqslant 2\left(\sum_{m \in C_{j} \backslash C_{i}} x_{n}\right) \geqslant 2 x_{n}
$$

which contradicts both $y_{j} \cdot x$ and $y_{i} \cdot x$ having absolute value less than $x_{n}$.
The Sperner's theorem states that a set of subsets of $\{1,2, \cdots, n\}$ where none is a subset of another cannot contain more than $\binom{n}{\left\lfloor\frac{n}{2}\right\rfloor}$ elements. It follows that

$$
|B|=p=\left|\left\{C_{1}, C_{2}, \cdots, C_{p}\right\}\right| \leqslant\binom{ n}{\left\lfloor\frac{n}{2}\right\rfloor}
$$

and the proof is complete.
We seek for an upper bound of $\binom{n}{\left\lfloor\frac{n}{2}\right\rfloor}$. Before we proceed, we first prove the following lemma.
Lemma. $\frac{1}{2} \cdot \frac{3}{4} \cdot \frac{5}{6} \cdots \frac{2 n-1}{2 n} \leqslant \frac{1}{\sqrt{3 n+1}}$ holds for all $\mathrm{n} \in \mathbb{N}$.
Proof. We use induction on $n$. When $n=1$ the inequality is clearly true.
Suppose the inequality holds for some $k \in \mathbb{N}$. Observe that the inequality

$$
12 k^{3}+28 k^{2}+19 k+4 \leqslant 12 k^{3}+28 k^{2}+20 k+4
$$

which trivially holds for $k \geqslant 0$ leads to

$$
(2 \mathrm{k}+1)^{2}(3 \mathrm{k}+4) \leqslant(2 \mathrm{k}+2)^{2}(3 \mathrm{k}+1) \quad \Longleftrightarrow \quad \frac{2 \mathrm{k}+1}{2 \mathrm{k}+2} \leqslant \frac{\sqrt{3 \mathrm{k}+1}}{\sqrt{3 \mathrm{k}+4}}
$$

therefore we also have

$$
\frac{1}{2} \cdot \frac{3}{4} \cdot \frac{5}{6} \cdots \frac{2 k-1}{2 k} \cdot \frac{2 k+1}{2 k+2} \leqslant \frac{1}{\sqrt{3 k+1}} \cdot \frac{\sqrt{3 k+1}}{\sqrt{3 k+4}}=\frac{1}{\sqrt{3(k+1)+1}}
$$

Hence the proof is complete.

Using the lemma we have the following theorem.
Theorem. $\binom{n}{\left\lfloor\frac{n}{2}\right\rfloor} \leqslant \frac{2^{n}}{\sqrt{n}}$ for all $n \in \mathbb{N}$.
Proof. Suppose $n$ is even, thus $n=2 k$ for some $k \in \mathbb{N}$. Then

$$
\begin{aligned}
\binom{n}{\left\lfloor\frac{n}{2}\right\rfloor}=\binom{2 k}{k}=\frac{(2 k)!}{(k!)^{2}} & =\frac{2 k}{k} \cdot \frac{2 k-1}{k} \cdot \frac{2 k-2}{k-1} \cdot \frac{2 k-3}{k-1} \cdots \frac{3}{2} \cdot \frac{2}{1} \cdot \frac{1}{1} \\
& =2^{2 k} \cdot \frac{2 k-1}{2 k} \cdot \frac{2 k-3}{2 k-2} \cdots \frac{3}{4} \cdot \frac{1}{2} \\
& \leqslant 2^{2 k} \cdot \frac{1}{\sqrt{3 k+1}} \\
& \leqslant \frac{2^{2 k}}{\sqrt{2 k}}=\frac{2^{n}}{\sqrt{n}}
\end{aligned}
$$

Now suppose $n$ is odd. We see that the inequality clearly holds when $n=1$. Thus we may only consider the case when $n=2 k+1$ for $k \in \mathbb{N}$. In such cases,

$$
\begin{aligned}
\binom{n}{\left\lfloor\frac{n}{2}\right\rfloor}=\binom{2 k+1}{k}=\frac{(2 k+1)!}{(k!)(k+1)!} & =\frac{2 k+1}{k+1} \cdot \frac{2 k}{k} \cdot \frac{2 k-1}{k} \cdot \frac{2 k-2}{k-1} \cdots \frac{3}{2} \cdot \frac{2}{1} \cdot \frac{1}{1} \\
& =2^{2 k+1} \cdot \frac{2 k+1}{2 k+2} \cdot \frac{2 k-1}{2 k} \cdots \frac{3}{4} \cdot \frac{1}{2} \\
& \leqslant 2^{2 k+1} \cdot \frac{1}{\sqrt{3 k+4}} \\
& \leqslant \frac{2^{2 k+1}}{\sqrt{2 k+1}}=\frac{2^{n}}{\sqrt{n}}
\end{aligned}
$$

Therefore the given inequality holds for all $n \in \mathbb{N}$.
With the claim, we obtain the following bound

$$
|B| \leqslant\binom{ n}{\left\lfloor\frac{n}{2}\right\rfloor} \leqslant \frac{2^{n}}{\sqrt{n}}
$$

Now assume that we have $x_{1} \geqslant x_{2} \geqslant \cdots \geqslant x_{m}>x_{m+1}=\cdots=x_{n}=0$, that is, exactly $m$ entries of $x$ are nonzero. Let

$$
B_{m}=\left\{y \in\{-1,1\}^{n}:|y \cdot x|<x_{m}\right\} .
$$

Noting that, if we let $y=\left(y_{1}, y_{2}, \cdots, y_{n}\right)$, then we have $y \cdot x=y_{1} x_{1}+y_{2} x_{2}+\cdots+y_{m} x_{m}$ since $x_{m+1}=\cdots=x_{n}=0$. Therefore, for each $y_{j}$ where $(m+1) \leqslant j \leqslant n$, we can choose either 1 or -1 to be $y_{j}$ without changing the value of $y \cdot x$. For each $y_{i}$ where $1 \leqslant i \leqslant m$, as discussed above, there are at most $\frac{2^{m}}{\sqrt{m}}$ ways to choose the signs of $y_{i}$ so that $|y \cdot x|<x_{m}$. Therefore we obatin the following bound

$$
\left|B_{m}\right| \leqslant 2^{n-m} \cdot \frac{2^{m}}{\sqrt{m}}=\frac{2^{n}}{\sqrt{m}}
$$

Finally we consider the case where $x$ has at least $k$ nonzero entries. This is equivalent to saying that $x$ has $m$ nonzero entries for some $k \leqslant m \leqslant n$. Then for

$$
A=\left\{y \in\{-1,1\}^{n}:|y \cdot x|=0\right\}
$$

it is clear, by definition, that $A \subset B_{m}$. Therefore we have

$$
|A| \leqslant\left|B_{m}\right| \leqslant \frac{2^{n}}{\sqrt{m}} \leqslant \frac{2^{n}}{\sqrt{k}}
$$

which is exactly the bound desired.

