

Suppose that the positive real numbers  $a_1, a_2, \dots, a_{100}$  satisfy

$$\begin{aligned} a_1 &\geq a_2 \geq \dots \geq a_{100} && \geq 0 \\ a_1 + a_2 &&& \leq 100 \\ a_3 + a_4 + \dots + a_{100} &&& \leq 100 \end{aligned}$$

Determine the maximum possible value of  $a_1^2 + a_2^2 + \dots + a_{100}^2$ , and find all possible sequences of  $a_1, a_2, \dots, a_{100}$  which achieve this maximum.

Let's let  $a_1^2 + a_2^2 + \dots + a_{100}^2 = S$  so we don't have to write the whole expression all the time. It should be fairly obvious that the  $a_i$  that maximize  $S$  will, in fact, satisfy the conditions

$$\begin{aligned} a_1 + a_2 &= 100 \\ a_3 + a_4 + \dots + a_{100} &= 100 \end{aligned}$$

since if we come up with a "solution" that doesn't fit the above conditions we can just increase one of the  $a_i$  until the above conditions are met, and  $S$  will only get bigger. In particular, note that  $a_1 + a_2 + \dots + a_{100} = 200$  should be satisfied. Let's look for such a solution. Using the above two facts and the combination of them I just mentioned we can rewrite the above as

$$\begin{aligned} S &= (100 - a_2)^2 + a_2^2 + \dots + a_{100}^2 \\ &= 100^2 - 200a_2 + 2a_2^2 + a_3^2 + \dots + a_{100}^2 \\ &= 100^2 - (a_1 + a_2 + \dots + a_{100})a_2 + 2a_2^2 + a_3^2 + \dots + a_{100}^2 \\ &= 100^2 + (a_2^2 - a_1a_2) + (a_3^2 - a_3a_2) + \dots + (a_{100}^2 - a_{100}a_2) \\ &= 100^2 + (a_2 - a_1)a_2 + (a_3 - a_2)a_3 + \dots + (a_{100} - a_2)a_{100} \end{aligned}$$

Since our  $a_i$  sequence is non-increasing, all of the expressions in parentheses are either zero or negative, and we know that the maximum  $S$  can be is  $100^2$  or 10000.  $S$  can achieve 10000 if and only if all of the parenthetical expressions are zero. So we are looking for a solution where

$$(a_i - a_2)a_i = 0$$

for all  $i \neq 2$ . This can only happen when the  $a_1 = a_2 = \dots = a_k$  for some  $k$  and  $a_{k+1} = \dots = a_{100} = 0$  for all the rest.

So running through the various possibilities for  $k$  gives us our solutions. We must still satisfy the original inequalities imposed on us, and it turns out that these limit the optimal solutions to two. If  $k = 1$  then  $a_2 = a_3 = \dots = 0$  and so we obviously have  $a_1 = 100$ , and this achieves the maximum. Now whenever  $k \geq 2$  we should have  $a_1 = a_2 = 50$  in order to maximize the first condition. Letting  $a_1 = a_2 = a_3 = a_4 = 50$  and setting all the rest to zero maximizes the second inequality as well and is the only other sequence that achieves the maximum we're looking for.