

# Applied Discrete Structures

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To our families  
Donna, Christopher, Melissa, and Patrick Doerr  
and  
Karen, Joseph, Kathryn, and Matthew Levasseur

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## Contents

Preface

Introduction

Chapter 1 Set Theory

- 1.1 Set Notation and Relations
- 1.2 Basic Set Operations
- 1.3 Cartesian Products and Power Sets
- 1.4 Binary Representation of Positive Integers
- 1.5 Summation Notation and Generalizations

Supplementary Exercises for Chapter 1

Chapter 2 Combinatorics

- 2.1 Basic Counting Techniques— the Rule of Products
- 2.2 Permutations
- 2.3 Partitions of Sets and the Laws of Addition
- 2.4 Combinations and the Binomial Theorem

Chapter 3 Logic

- 3.1 Propositions and Logical Operations
- 3.2 Truth Tables and Propositions Generated by a Set
- 3.3 Equivalence and Implication
- 3.4 The Laws of Logic
- 3.5 Mathematical Systems
- 3.6 Propositions Over a Universe
- 3.7 Mathematical Induction
- 3.8 Quantifiers
- 3.9 A Review of Methods of Proof

Supplementary Exercises for Chapter 3

Chapter 4 More on Sets

- 4.1 Methods of Proof for Sets
  - 4.2 Laws of Set Theory
  - 4.3 Minsets
  - 4.4 The Duality Principle
- Supplementary Exercises for Chapter 4

Chapter 5 Introduction to Matrix Algebra

- 5.1 Basic Definition
- 5.2 Addition and Scalar Multiplication
- 5.3 Multiplication of Matrices
- 5.4 Special Types of Matrices

**5.5 Laws of Matrix Algebra**

**5.6 Matrix Oddities**

**Supplementary Exercises for Chapter 5**

**Chapter 6 Relations and Graphs**

**6.1 Basic Definitions**

**6.2 Graphs of Relations**

**6.3 Properties of Relations**

**6.4 Matrices of Relations**

**6.5 Closure Operations on Relations**

**Supplementary Exercises for Chapter 6**

**Chapter 7 Functions**

**7.1 Definition of a Function and Notation**

**7.2 Injective, Surjective, and Bijective Functions**

**7.3 Composition, Identity, and Inverses**

**Supplementary Exercises for Chapter 7**

**Chapter 8 Recursion and Recurrence Relations**

**8.1 The Many Faces of Recursion**

**8.2 Sequences**

**8.3 Recurrence Relations**

**8.4 Some Common Recurrence Relations**

**8.5 Generating Functions**

**8.6 Recursion and Computer Algebra Systems**

**Supplementary Exercises for Chapter 8**

**Chapter 9 Graph Theory**

**9.1 Graphs—a General Introduction**

**9.2 Data Structures and Computer Generation of Graphs**

**9.3 Connectivity**

**9.4 Traversals : Eulerian and Hamiltonian**

**9.5 Graph Optimization**

**9.6 Planarity and Colorings**

**Supplementary Exercises for Chapter 9**

**Chapter 10 Trees**

**10.1 What is a Tree?**

**10.2 Spanning Trees**

**10.3 Rooted Trees**

**10.4 Binary Trees**

**Supplementary Exercises for Chapter 10**

**Chapter 11 Algebraic Systems**



- 11.1 Operations
- 11.2 Algebraic Systems
- 11.3 Some General Properties of Groups
- 11.4  $\mathbb{Z}_n$ , the Integers Modulo  $n$
- 11.5 Subsystems
- 11.6 Direct Products
- 11.7 Isomorphisms
- 11.8 Using Computers to Study Groups
- Supplementary Exercises for Chapter 11

#### Chapter 12 More Matrix Algebra

- 12.1 Systems of Linear Equations
- 12.2 Matrix Inversion
- 12.3 An Introduction to Vector Spaces
- 12.4 The Diagonalization Process
- 12.5 Some Applications
- Supplementary Exercises for Chapter 12

#### Chapter 13 Boolean Algebra

- 13.1 Posets Revisited
- 13.2 Lattices
- 13.3 Boolean Algebras
- 13.4 Atoms of a Boolean Algebra
- 13.5 Finite Boolean Algebras as  $n$ -tuples of Zeros and Ones
- 13.6 Boolean Expressions
- 13.7 A Brief Introduction to the Application of Boolean Algebra to Switching Theory
- Supplementary Exercises for Chapter 13

#### Chapter 14 Monoids and Automata

- 14.1 Monoids
- 14.2 Free Monoids and Languages
- 14.3 Automata, Finite-state Machines
- 14.4 The Monoid of A Finite-state Machine
- 14.5 The Machine of A Monoid
- Supplementary Exercises for Chapter 14

#### Chapter 15 Groups Theory and Applications

- 15.1 Cyclic Groups
- 15.2 Cosets and Factor Groups
- 15.3 Permutation Groups
- 15.4 Normal Subgroups and Group Homomorphisms
- 15.5 Coding Theory—Group Codes
- Supplementary Exercises for Chapter 15

**Chapter 16 An Introduction to Rings and Fields**

**16.1 Rings—Basic Definitions and Concepts**

**16.2 Fields**

**16.3 Polynomial Rings**

**16.4 Field Extensions**

**16.5 Power Series**

**Supplementary Exercises for Chapter 16**

**Back Matter**

**APPENDIX A Determinant**

**A.1 Definition of a Determinant**

**A.2 Cramer's Rule and the Cofactor Method for Inverses**

**APPENDIX B An Introduction to Algorithms**

**Solutions and Hints to Selected Exercises**

**Bibliography**

## Preface - what a difference 21 years make!

Twenty-one years after the publication of the 2<sup>nd</sup> edition of *Applied Discrete Structures for Computer Science*, in 1989 the publishing and computing landscape have both changed dramatically. We signed a contract for the second edition with Science Research Associates but by the time the book was ready to print, SRA had been sold to MacMillan. Soon after, the rights had been passed on to Pearson Education, Inc. In 2010, the long-term future of printed textbooks is uncertain. In the meantime, textbook prices (both printed and e-books) have increased and a growing open source textbook market movement has started. One of our objectives in revisiting this text is to make it available to our students in an affordable format. In its original form, the text was peer-reviewed and was adopted for use at several universities throughout the country. For this reason, we see *Applied Discrete Structures* as not only an inexpensive alternative, but a high quality alternative.

As indicated above the computing landscape is very different from the 1980's and accounts for the most significant changes in the text. One of the most common programming languages of the 1980's, Pascal; and we used it to illustrate many of the concepts in the text. Although it isn't totally dead, Pascal is far from the mainstream of computing in the 21<sup>st</sup> century. In 1989, *Mathematica* had been out for less than a year — now a major force in scientific computing. The open source software movement also started in the 1980's and in 2005, the first version of Sage, an open-source alternative to *Mathematica* was first released. In *Applied Discrete Structures* we have replaced "Pascal Notes" with "*Mathematica* Notes" and "Sage Notes." Finally, 1989 was the year that World Wide Web was invented by Tim Berners-Lee. There wasn't a single www in the 2<sup>nd</sup> edition. In this version, we intend to make use of extensive web resources, including video demonstrations.

We repeat the preface to *Applied Discrete Structures for Computer Science* below. Plans for the instructor's guide, which is mentioned in the preface are uncertain at this time.

## Preface to Applied Discrete Structures for Computer Science, 2nd Ed.

We feel proud and fortunate that most authorities, including MAA and ACM, have settled on a discrete mathematics syllabus that is virtually identical to the contents of the first edition of *Applied Discrete Structures for Computer Science*. For that reason, very few topical changes needed to be made in this new edition, and the order of topics is almost unchanged. The main change is the addition of a large number of exercises at all levels. We have "fine-tuned" the contents by expanding the preliminary coverage of sets and combinatorics, and we have added a discussion of binary integer representation. We have also added an introduction including several examples, to provide motivation for those students who may find it reassuring to know that mathematics has "real" applications. "Appendix B—Introduction to Algorithms," has also been added to make the text more self-contained.

### How This Book Will Help Students

In writing this book, care was taken to use language and examples that gradually wean students from a simpleminded mechanical approach and move them toward mathematical maturity. We also recognize that many students who hesitate to ask for help from an instructor need a readable text, and we have tried to anticipate the questions that go unasked.

The wide range of examples in the text are meant to augment the "favorite examples" that most instructors have for teaching the topics in discrete mathematics.

To provide diagnostic help and encouragement, we have included solutions and/or hints to the odd-numbered exercises. These solutions include detailed answers whenever warranted and complete proofs, not just terse outlines of proofs.

Our use of standard terminology and notation makes *Applied Discrete Structures for Computer Science* a valuable reference book for future courses. Although many advanced books have a short review of elementary topics, they cannot be complete.

### How This Book Will Help Instructors

The text is divided into lecture-length sections, facilitating the organization of an instructor's presentation.

Topics are presented in such a way that students' understanding can be monitored through thought-provoking exercises. The exercises require an understanding of the topics and how they are interrelated, not just a familiarity with the key words.

An Instructor's Guide is available to any instructor who uses the text. It includes:

- (a) Chapter-by-chapter comments on subtopics that emphasize the pitfalls to avoid;
- (b) Suggested coverage times;
- (c) Detailed solutions to most even-numbered exercises;
- (d) Sample quizzes, exams, and final exams.

### How This Book Will Help the Chairperson/Coordinator

The text covers the standard topics that all instructors must be aware of; therefore it is safe to adopt *Applied Discrete Structures for Computer Science* before an instructor has been selected.

The breadth of topics covered allows for flexibility that may be needed due to last-minute curriculum changes.

Since discrete mathematics is such a new course, faculty are often forced to teach the course without being completely familiar with it. An Instructor's Guide is an important feature for the new instructor.

### What a Difference Five Years Makes!

In the last five years, much has taken place in regards to discrete mathematics. A review of these events is in order to see how they have affected the Second Edition of Applied Discrete Structures for Computer Science.

(1) Scores of discrete mathematics texts have been published. Most texts in discrete mathematics can be classified as one-semester or two-semester texts. The two-semester texts, such as Applied Discrete Structures for Computer Science, differ in that the logical prerequisites for a more thorough study of discrete mathematics are developed.

(2) Discrete mathematics has become more than just a computer science support course. Mathematics majors are being required to take it, often before calculus. Rather than reducing the significance of calculus, this recognizes that the material a student sees in a discrete mathematics/structures course strengthens his or her understanding of the theoretical aspects of calculus. This is particularly important for today's students, since many high school courses in geometry stress mechanics as opposed to proofs. The typical college freshman is skill-oriented and does not have a high level of mathematical maturity. Discrete mathematics is also more typical of the higher-level courses that a mathematics major is likely to take.

(3) Authorities such as MAA, ACM, and A. Ralson have all refined their ideas of what a discrete mathematics course should be. Instead of the chaos that characterized the early '80s, we now have some agreement, namely that discrete mathematics should be a course that develops mathematical maturity.

(4) Computer science enrollments have leveled off and in some cases have declined. Some attribute this to the lay-offs that have taken place in the computer industry; but the amount of higher mathematics that is needed to advance in many areas of computer science has also discouraged many. A year of discrete mathematics is an important first step in overcoming a deficiency in mathematics.

(5) The Educational Testing Service introduced its Advanced Placement Exam in Computer Science. The suggested preparation for this exam includes many discrete mathematics topics, such as trees, graphs, and recursion. This continues the trend toward offering discrete mathematics earlier in the overall curriculum.

### Acknowledgments

The authors wish to thank our colleagues and students for their comments and assistance in writing and revising this text. Among those who have left their mark on this edition are Susan Assmann, Shim Berkovitz, Tony Penta, Kevin Ryan, and Richard Winslow.

We would also like to thank Jean Hutchings, Kathy Sullivan, and Michele Walsh for work that they did in typing this edition, and our department secretaries, Mrs. Lyn Misserville and Mrs. Danielle White, whose cooperation in numerous ways has been greatly appreciated.

We are grateful for the response to the first edition from the faculty and students of over seventy-five colleges and universities. We know that our second edition will be a better learning and teaching tool as a result of their useful comments and suggestions. Our special thanks to the following reviewers: David Buchthal, University of Akron; Ronald L. Davis, Millersville University; John W Kennedy, Pace University; Betty Mayfield, Hood College; Nancy Olmsted, Worcester State College; and Pradip Shrimani, Southern Illinois University. Finally, it has been a pleasure to work with Nancy Osman, our acquisitions editor, David Morrow, our development editor, and the entire staff at SRA.

A.W. D.

K.M.L.

## Introduction

### What Is Discrete Mathematics/Structures?

#### What is Discrete Mathematics?

As a general description one could say that discrete mathematics is the mathematics that deals with "separated" or discrete sets of objects rather than with continuous sets such as the real line. For example, the graphs that we learn to draw in high school are of continuous functions. Even though we might have begun by plotting discrete points on the plane, we connected them with a smooth, continuous, unbroken curve to form a straight line, parabola, circle, etc. The underlying reason for this is that hand methods of calculation are too laborious to handle huge amounts of discrete data. The computer has changed all of this.

Today, the area of mathematics that is broadly called "discrete" is that which professionals feel is essential for people who use the computer as a fundamental tool. It can best be described by looking at our Table of Contents. It involves topics like sets, logic, and matrices that students may be already familiar with to some degree. In this Introduction, we give several examples of the types of problems a student will be able to solve as a result of taking this course. The intent of this Introduction is to provide an overview of the text. Students should read the examples through once and then move on to Chapter One. After completing their study of discrete mathematics, they should read them over again.

We hope discrete mathematics is as fascinating and enjoyable to the student as it has been to us.

**Example 1.a.** Analog-to-digital Conversion. A common problem encountered in engineering is that of analog-to-digital (a-d) conversion, where the reading on a dial, for example, must be converted to a numerical value. In order for this conversion to be done reliably and quickly, one must solve an interesting problem in graph theory. Before this problem is posed, we will make the connection between a-d conversion and the graph problem using a simple example. Suppose a dial in a video game can be turned in any direction, and that the positions will be converted to one of the numbers zero through seven in the following way. As depicted in Figure 1.a. 1, the angles from 0 to 360 are divided into eight equal parts, and each part is assigned a number starting with 0 and increasing clockwise. If the dial points in any of these sectors the conversion is to the number of that sector. If the dial is on the boundary, then we will be satisfied with the conversion to either of the numbers in the bordering sectors. This conversion can be thought of as giving an approximate angle of the dial, for if the dial is in sector  $k$ , then the angle that the dial makes with east is approximately  $45k^\circ$ .

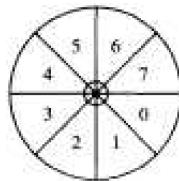


FIGURE 1.a.1

Now that the desired conversion has been described, we will describe a "solution" that has one major error in it, and then identify how this problem can be rectified. All digital computers represent numbers in binary form, as a sequence of 0s and 1s called bits, short for binary digits. The binary representations of numbers 0 through 7 are:

$$0 = 000 = 0 \times 4 + 0 \times 2 + 0 \times 1$$

$$1 = 001 = 0 \times 4 + 0 \times 2 + 1 \times 1$$

$$2 = 010 = 0 \times 4 + 1 \times 2 + 0 \times 1$$

$$3 = 011 = 0 \times 4 + 1 \times 2 + 1 \times 1$$

$$4 = 100 = 1 \times 4 + 0 \times 2 + 0 \times 1$$

$$5 = 101 = 1 \times 4 + 0 \times 2 + 1 \times 1$$

$$6 = 110 = 1 \times 4 + 1 \times 2 + 0 \times 1$$

$$7 = 111 = 1 \times 4 + 1 \times 2 + 1 \times 1$$

We will discuss the binary number system in Chapter 1. The way that we could send those bits to a computer is by coating parts of the back of the dial with a metallic substance, as in Figure 1.a.2. For each of the three concentric circles on the dial there is a small magnet. If a magnet lies under a part of the dial that has been coated with metal, then it will turn a switch ON, whereas the switch stays OFF when no metal is detected above a magnet. Notice how every ON/OFF combination of the three switches is possible given the way the back of the dial is coated.

If the dial is placed so that the magnets are in the middle of a sector, we expect this method to work well. There is a problem on certain boundaries, however. If the dial is turned so that the magnets are between sectors three and four, for example, then it is unclear what the result will be. This is due to the fact that each magnet will have only a fraction of the required metal above it to turn its switch ON. Due to expected irregularities in the coating of the dial, we can be safe in saying that for each switch either ON or OFF could be the result, and so if the dial is between sectors three and four, any number could be indicated. This problem does not occur between every sector. For example, between sectors 0 and 1, there is only one switch that cannot be predicted. No matter what the outcome is for the units switch in this case, the indicated sector must be either 0 or 1, which is consistent with the original objective that a positioning of the dial on a boundary of two sectors should produce the number of either sector.

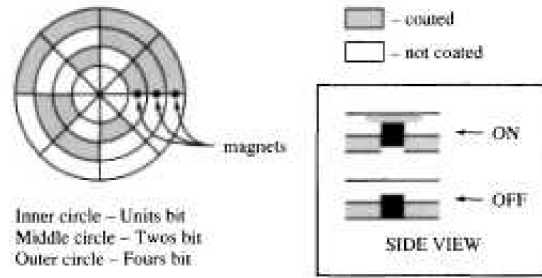


FIGURE I.a.2

Is there a way to coat the sectors on the back of the dial so that each of the eight patterns corresponding to the numbers 0 to 7 appears once, and so that between any two adjacent sectors there is only one switch that will have a questionable setting? One way of trying to answer this question is by using an undirected graph called the 3-cube (Figure I.a.3). In general, an undirected graph consists of vertices (the circled 0's and 1's in the 3-cube) and the edges, which are lines that connect certain pairs of vertices. Two vertices in the 3-cube are connected by an edge if the sequences of the three bits differ in exactly one position. If one could draw a path along the edges in the 3-cube that starts at any vertex, passes through every other vertex once, and returns to the start, then that sequence of bit patterns can be used to coat the back of the dial so that between every sector there is only one questionable switch. Such a path is not difficult to find; so we will leave it to you to find one, starting at 000 and drawing the sequence in which the dial would be coated.

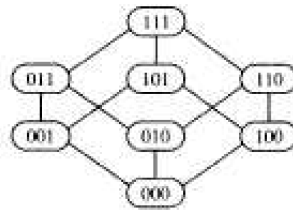


FIGURE I.a.3

Many A-D conversion problems require many more sectors and switches than this example, and the same kinds of problems can occur. The solution would be to find a path within a much larger yet similar graph. For example, there might be 1,024 sectors with 10 switches, resulting in a graph with 1,024 vertices. One of the objectives of this text will be to train you to understand the thought processes that are needed to attack such large problems. In Chapter 9 we will take a closer look at graph theory and discuss some of its applications.

One question might come to mind at this point. If the coating of the dial is no longer as it is in Figure I.a.2, how would you interpret the patterns that are on the back of the dial as numbers from 0 to 7? In Chapter 14 we will see that if a certain path is used, this "decoding" is quite easy.

The 3-cube and its generalization, the  $n$ -cube, play a role in the design of a multiprocessor called a hypercube. A multiprocessor is a computer that consists of several independent processors that can operate simultaneously and are connected to one another by a network of connections. In a hypercube with  $M = 2^n$  processors, the processors are numbered 0 to  $M - 1$ . Two processors are connected if their binary representations differ in exactly one bit. The hypercube has proven to be the best possible network for certain problems requiring the use of a "supercomputer." Denning's article in the May-June 1987 issue of "American Scientist" provides an excellent survey of this topic.

**Example I.b.** Logic is the cornerstone of all communication, whether we wish to communicate in mathematics or in any other language. It is the study of sentences, or propositions, that take on the values true or false, 1 or 0 in the binary system. Its importance was recognized in the very early days of the development of logic (hardware) design, where Boolean algebra, the algebra of logic, was used to simplify electronic circuitry called gate diagrams. Consider the following gate diagram:

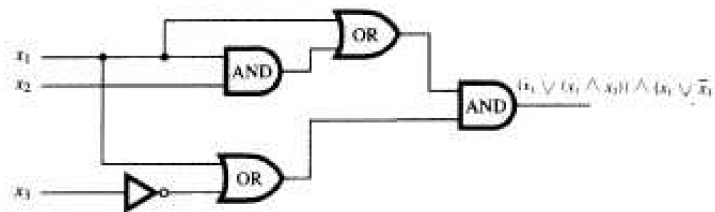


FIGURE I.b.1

Each symbol in this diagram is called a gate, a piece of hardware. In Chapter 13 we will discuss these circuits in detail. Assume that this circuitry can be placed on a chip which will have a cost dependent on the number of gates involved. A classic problem in logic design is to try to simplify this circuitry to one containing fewer gates. Indeed, the gate diagram can be reduced to

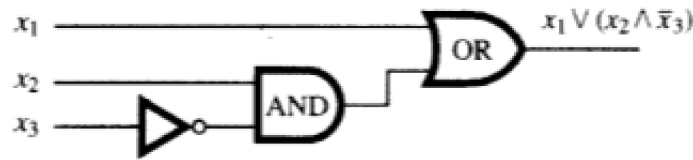


FIGURE 1.b.2

The result is a less costly chip. Since a company making computers uses millions of chips, we have saved a substantial amount of money.

This use of logic is only the "tip of the iceberg." The importance of logic for computer scientists in particular, and for all people who use mathematics, cannot be overestimated. It is the means by which we can think and write clearly and precisely. Logic is used in writing algorithms, in testing the correctness of programs, and in other areas of computer science.

**Example 1.c.** Suppose two students miss a class on a certain day and borrow the class notes in order to obtain copies. If one of them copies the notes by hand and the other walks to a "copy shop," we might ask which method is more efficient. To keep things simple, we will only consider the time spent in copying, not the cost. We add a few more assumptions: copying the first page by hand takes one minute and forty seconds (100 seconds); for each page copied by hand, the next page will take five more seconds to copy, so that it takes 1:45 to copy the second page, 1:50 to copy the third page, etc.; photocopiers take five seconds to copy one page; walking to the "copy shop" takes ten minutes, each way.

One aspect of the problem that we have not specified is the number of pages to be copied. Suppose the number of pages is  $n$ , which could be any positive integer. As with many questions of efficiency, one method is not clearly better than the other for all cases. Since the only variable in this problem is the number of pages, we can simply compare the copying times for different values of  $n$ . We will denote the time it takes (in seconds) to copy  $n$  pages manually by  $t_h(n)$ , and the time to copy  $n$  pages automatically by  $t_a(n)$ . Ideally, we would like to have formulas to represent the values of  $t_h(n)$  and  $t_a(n)$ . The process of finding these formulas is an important one that we will examine in Chapter 8. The formula for  $t_a(n)$  is not very difficult to derive from the given information. To copy pages automatically, one must walk for twenty minutes (1,200 seconds), and then for each page wait five seconds. Therefore,  $t_a(n) = 1200 + 5n$ .

The formula for  $t_h(n)$  isn't quite as simple. First, let  $p(n)$  be the number of seconds that it takes to copy page  $n$ . From the assumptions,  $p(1) = 100$ , and if  $n$  is greater than one,  $p(n) = p(n-1) + 5$ . The last formula is called a *recurrence relation*. We will spend quite a bit of time discussing methods for deriving formulas from recurrence relations. In this case  $p(n) = 95 + 5n$ . Now we can see that if  $n$  is greater than one,

$$t_h(n) = p(1) + p(2) + \cdots + p(n) = t_h(n-1) + p(n) = t_h(n-1) + 5n + 95$$

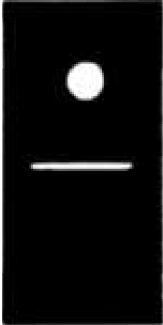
This is yet another recurrence relation. The solution to this one is  $t_h(n) = 97.5n + 2.5n$ .

Now that we have these formulas, we can analyze them to determine the values of  $n$  for which hand copying is most efficient, the values for which photocopying is most efficient, and also the values for which the two methods require the same amount of time.

### WHAT IS DISCRETE STRUCTURES?

So far we have given you several examples of that area of mathematics called discrete mathematics. Where does the "structures" part of the title come from? We will look not only at the topics of discrete mathematics but at the structure of these topics. If two people were to explain a single concept, one in German and one in French, we as observers might at first think they were expressing two different ideas, rather than the same idea in two different languages. In mathematics we would like to be able to make the same distinction. Also, when we come upon a new mathematical structure, say the algebra of sets, we would like to be able to determine how workable it will be. How do we do this? We compare it to something we know, namely elementary algebra, the algebra of numbers. When we encounter a new algebra we ask ourselves how similar it is to elementary algebra. What are the similarities and the dissimilarities? When we know the answers to these questions we can use our vast knowledge of basic algebra to build upon rather than learning each individual concept from the beginning.

# chapter 1



## SET THEORY I

### GOALS

In this chapter we will cover some of the basic set language and notation that will be used throughout the text. Venn diagrams will be introduced in order to give the reader a clear picture of set operations. In addition, we will describe the binary representation of positive integers (Section 1.4) and introduce summation notation and its generalizations (Section 1.5).



## 1.1 Set Notation and Relations

The term set is intuitively understood by most people to mean a collection of objects that are called elements (of the set). This concept is the starting point on which we will build more complex ideas, much as in-geometry where the concepts of point and line are left undefined.

Because a set is such a simple notion, you may be surprised to learn that it is one of the most difficult concepts for mathematicians to define to their own liking. For example, the description above is not a proper definition because it requires the definition of a collection. (How would you define "collection"?) Even deeper problems arise when you consider the possibility that a set could contain itself. Although these problems are of real concern to some mathematicians, they will not be of any concern to us.

Our first concern will be how to describe a set; that is, how do we most conveniently describe a set and the elements that are in it? If we are going to discuss a set for any length of time, we usually give it a name in the form of a capital letter (or occasionally some other symbol). In discussing set  $A$ , if  $x$  is an element of  $A$ , then we will write  $x \in A$ . On the other hand, if  $x$  is not an element of  $A$ , we write  $x \notin A$ . The most convenient way of describing the elements of a set will vary depending on the specific set.

**Method 1: Enumeration.** When the elements of a set are enumerated (or listed) it is traditional to enclose them in braces. For example, the set of binary digits is  $\{0, 1\}$  and the set of decimal digits is  $\{0, 1, 2, 3, 4, 5, 6, 7, 8, 9\}$ . The choice of a name for these sets would be arbitrary; but it would be "logical" to call them  $B$  and  $D$ , respectively. The choice of a set name is much like the choice of an identifier name in programming. Some large sets can be enumerated without actually listing all the elements. For example, the letters of the alphabet and the integers from 1 to 100 could be described as

$A = \{a, b, c, \dots, x, y, z\}$ , and  $G = \{1, 2, \dots, 99, 100\}$ .

The three consecutive "dots" are called an ellipsis. We use them when it is clear what elements are included but not listed. An ellipsis is used in two other situations. To enumerate the positive integers, we would write  $\{1, 2, 3, \dots\}$ , indicating that the list goes on infinitely. If we want to list a more general set such as the integers between 1 and  $n$ , where  $n$  is some undetermined positive integer, we might write  $\{1, \dots, n\}$ .

**Method 2: Standard Symbols.** Frequently used sets are usually given symbols that are reserved for them alone. For example, since we will be referring to the positive integers throughout this book, we will use the symbol  $\mathbb{P}$  instead of writing  $\{1, 2, 3, \dots\}$ . A few of the other sets of numbers that we will use frequently are:

$\mathbb{N}$  = the natural numbers =  $\{0, 1, 2, 3, \dots\}$ .

$\mathbb{Z}$  = the integers =  $\{\dots, -3, -2, -1, 0, 1, 2, 3, \dots\}$

$\mathbb{Q}$  = the rational numbers.

$\mathbb{R}$  = the real numbers.

$\mathbb{C}$  = the complex numbers.

**Method 3: Set-Builder Notation.** Another way of describing sets is to use set-builder notation. For example, we could define the rational numbers as

$$\mathbb{Q} = \{a/b : a, b \in \mathbb{Z}, b \neq 0\}$$

Note that in the set-builder description for the rational numbers:

- (1)  $a/b$  indicates that a typical element of the set is a "fraction."
- (2) The colon is read "such that" or "where," and is used interchangeably with a vertical line, |.
- (3)  $a, b \in \mathbb{Z}$  is an abbreviated way of saying  $a$  and  $b$  are integers.
- (4) All commas in mathematics are read as "and."

The important fact to keep in mind in set notation, or in any mathematical notation, is that it is meant to be a help, not a hindrance. We hope that notation will assist us in a more complete understanding of the collection of objects under consideration and will enable us to describe it in a concise manner. However, brevity of notation is not the aim of sets. If you prefer to write  $a \in \mathbb{Z}$  and  $b \in \mathbb{Z}$  instead of  $a, b \in \mathbb{Z}$ , you should do so. Also, there are frequently many different, and equally good, ways of describing sets. For example,  $\{x \in \mathbb{R} \mid x^2 - 5x + 6 = 0\}$  and  $\{x \mid x \in \mathbb{R} : x^2 - 5x + 6 = 0\}$  both describe the solution set  $\{2, 3\}$ .

A proper definition of the real numbers is beyond the scope of this text. It is sufficient to think of the real numbers as the set of

points on a number line. The complex numbers can be defined using set-builder notation as  $C = \{a + bi : a, b \in \mathbb{R}\}$ , where  $i^2 = -1$ .

In the following definition we will leave the word "finite" undefined.

**Definition: Finite Set.** A set is a finite set if it has a finite number of elements. Any set that is not finite is an infinite set.

**Definition: Cardinality.** Let  $A$  be a finite set. The number of different elements in  $A$  is called its cardinality and is denoted by  $|A|$ .

As we will see later, there are different infinite cardinalities. We can't make this distinction now, so we will restrict cardinality to finite sets until later.

## SUBSETS

**Definition: Subset.** Let  $A$  and  $B$  be sets. We say that  $A$  is a subset of  $B$  (notation  $A \subseteq B$ ) if and only if every element of  $A$  is an element of  $B$ .

### Example 1.1.1.

- (a) If  $A = \{3, 5, 8\}$  and  $B = \{5, 8, 3, 2, 6\}$ , then  $A \subseteq B$ .
- (b)  $\mathbb{N} \subseteq \mathbb{Z} \subseteq \mathbb{Q} \subseteq \mathbb{R} \subseteq \mathbb{C}$
- (c) If  $A = \{3, 5, 8\}$  and  $B = \{5, 3, 8\}$ , then  $A \subseteq B$  and  $B \subseteq A$ .

**Definition: Equality.** Let  $A$  and  $B$  be sets. We say that  $A$  is equal to  $B$  (notation  $A = B$ ) if and only if every element of  $A$  is an element of  $B$  and conversely every element of  $B$  is an element of  $A$ ; that is,  $A \subseteq B$  and  $B \subseteq A$ .

### Example 1.1.2.

- (a) In Example 1.1.1c,  $A = B$ . Note that the ordering of the elements is unimportant.
- (b) The number of times that an element appears in an enumeration doesn't affect a set. For example, if  $A = \{1, 5, 3, 5\}$  and  $B = \{1, 5, 3\}$ , then  $A = B$ . Warning to readers of other texts: Some books introduce the concept of a multiset, in which the number of occurrences of an element matters.

A few comments are in order about the expression "if and only if" as used in our definitions. This expression means "is equivalent to saying," or more exactly, that the word (or concept) being defined can at any time be replaced by the defining expression. Conversely, the expression that defines the word (or concept) can be replaced by the word.

Occasionally there is need to discuss the set that contains no elements, namely the empty set, which is denoted by the Norwegian letter  $\emptyset$ . This set is also called the null set.

It is clear, we hope, from the definition of a subset, that given any set  $A$  we have  $A \subseteq A$  and  $\emptyset \subseteq A$ . Both  $\emptyset$  and  $A$  are called *improper subsets* of  $A$ . If  $B \subseteq A$ ,  $B \neq \emptyset$ , and  $B \neq A$ , then  $B$  is called a *proper subset* of  $A$ .

## EXERCISES FOR SECTION 1.1

### A Exercises

1. List four elements of each of the following sets:

- (a)  $\{k \in \mathbb{P} \mid k - 1 \text{ is a multiple of } 7\}$
- (b)  $\{x \mid x \text{ is a fruit and } x \text{'s skin is normally eaten}\}$
- (c)  $\{x \in \mathbb{Q} \mid x \in \mathbb{Z}\}$
- (d)  $\{2n \mid n \in \mathbb{Z}, n < 0\}$
- (e)  $\{s \mid s = 1 + 2 + \cdots + n, n \in \mathbb{P}\}$

2. List all elements of the following sets:

- (a)  $\{\frac{1}{n} \mid n \in \{3, 4, 5, 6\}\}$
- (b)  $\{\alpha \in \text{the alphabet} \mid \alpha \text{ precedes } F\}$
- (c)  $\{-k \mid k \in \mathbb{P}\}$
- (d)  $\{n^2 \mid n = -2, -1, 0, 1, 2\}$

## 4 | C1.nb

(e)  $\{n \in \mathbb{P} \mid n \text{ is a factor of } 24\}$

3. Describe the following sets using set-builder notation.

(a)  $\{3, 5, 7, 9, \dots, 77, 79\}$

(b) the rational numbers that are strictly between  $-1$  and  $1$

(c) the even integers

(d)  $\{-18, -9, 0, 9, 18, 27, \dots\}$

4. Use set-builder notation to describe the following sets:

(a)  $\{1, 2, 3, 4, 5, 6, 7\}$

(b)  $\{1, 10, 100, 1,000, 10,000\}$

(c)  $\{1, 1/2, 1/3, 1/4, 1/5, \dots\}$

(d)  $\{0\}$

5. Let  $A = \{0, 2, 3\}$ ,  $B = \{2, 3\}$ , and  $C = \{1, 5, 9\}$ . Determine which of the following statements are true. Give reasons for your answers.

a.  $3 \in A$

b.  $\{3\} \in A$

c.  $\{3\} \subseteq A$

d.  $B \subseteq A$

e.  $A \subseteq B$

f.  $\emptyset \subseteq C$

g.  $\emptyset \in A$

h.  $A \subseteq A$

### C Exercise

6. One reason that we left the definition of a set vague is Russell's Paradox. Many mathematics and logic books contain an account of this paradox. Two references are Stoll and Quine. Find one such reference and read it.

## 1.2 Basic Set Operations

**Definition: Intersection.** Let  $A$  and  $B$  be sets. The intersection of  $A$  and  $B$  (denoted by  $A \cap B$ ) is the set of all elements that are in both  $A$  and  $B$ . That is,  $A \cap B = \{x : x \in A \text{ and } x \in B\}$ .

**Example 1.2.1.**

- (a) Let  $A = \{1, 3, 8\}$  and  $B = \{-9, 22, 3\}$ . Then  $A \cap B = \{3\}$ .
- (b) Solving a system of simultaneous equations such as  $x + y = 7$  and  $x - y = 3$  can be viewed as an intersection. Let  $A = \{(x, y) : x + y = 7, x, y \in \mathbb{R}\}$  and  $B = \{(x, y) : x - y = 3, x, y \in \mathbb{R}\}$ . These two sets are lines in the plane and their intersection,  $A \cap B = \{(5, 2)\}$ , is the solution to the system.
- (c)  $\mathbb{Z} \cap \mathbb{Q} = \mathbb{Z}$ .
- (d) If  $A = \{3, 5, 9\}$  and  $B = \{-5, 8\}$ , then  $A \cap B = \emptyset$ .

**Definition: Disjoint Sets.** Two sets are disjoint if they have no elements in common (as in Example 1.2.1 d). That is,  $A$  and  $B$  are disjoint if  $A \cap B = \emptyset$ .

**Definition: Union.** Let  $A$  and  $B$  be sets. The union of  $A$  and  $B$  (denoted by  $A \cup B$ ) is the set of all elements that are in  $A$  or in  $B$  or in both  $A$  and  $B$ . That is,  $A \cup B = \{x : x \in A \text{ or } x \in B\}$ .

It is important to note in the set-builder notation for  $A \cup B$ , the word "or" is used in the inclusive sense; it includes the case where  $x$  is in both  $A$  and  $B$ .

**Example 1.2.2.**

- (a) If  $A = \{2, 5, 8\}$  and  $B = \{7, 5, 22\}$ , then  $A \cup B = \{2, 5, 8, 7, 22\}$ .
- (b)  $\mathbb{Z} \cup \mathbb{Q} = \mathbb{Q}$ .
- (c)  $A \cup \emptyset = A$  for any set  $A$ .

Frequently, when doing mathematics, we need to establish a universe or set of elements under discussion. For example, the set  $A = \{x : 81x^4 - 16 = 0\}$  contains different elements depending on what kinds of numbers we allow ourselves to use in solving the equation  $81x^4 - 16 = 0$ . This set of numbers would be our universe. For example, if the universe is the integers, then  $A$  is  $\emptyset$ . If our universe is the rational numbers, then  $A$  is  $\{2/3, -2/3\}$  and if the universe is the complex numbers, then  $A$  is  $\{2/3, -2/3, 2i/3, -2i/3\}$ .

**Definition: Universe.** The universe, or universal set, is the set of all elements under discussion for possible membership in a set.

We normally reserve the letter  $U$  for a universe in general discussions.

### VENN DIAGRAMS

When working with sets, as in other branches of mathematics, it is often quite useful to be able to draw a picture or diagram of the situation under consideration. A diagram of a set is called a Venn diagram. The universal set  $U$  is represented by the interior of a rectangle and the sets by disks inside the rectangle.

**Example 1.2.3.**

- (a)  $A \cap B$  is illustrated in Figure 1.2.1 by shading the appropriate region.

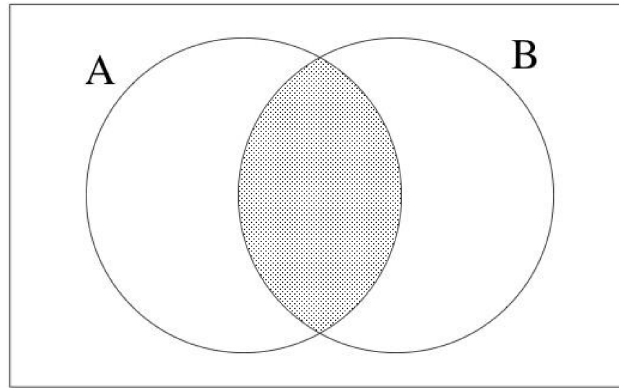


FIGURE 1.2.1 Venn diagram for intersection

(b)  $A \cup B$  is illustrated in Figure 1.2.2.

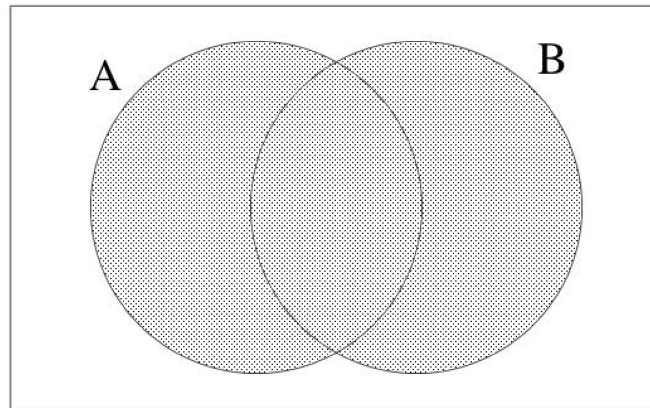


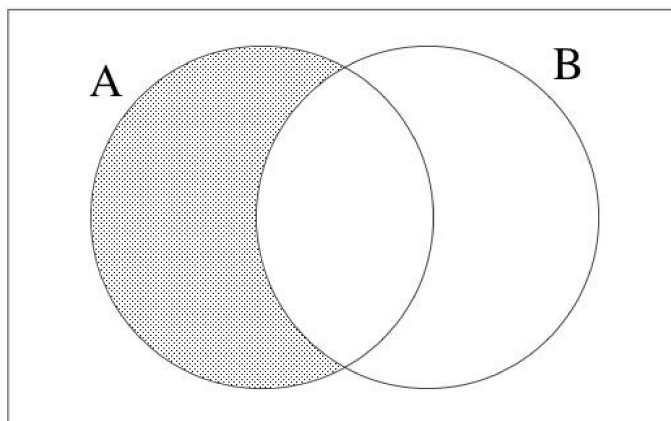
FIGURE 1.2.2 Venn diagram for union

In a Venn diagram, the region representing  $A \cap B$  does not appear empty; however, in some instances it will represent the empty set. The same is true for any other region in a Venn diagram.

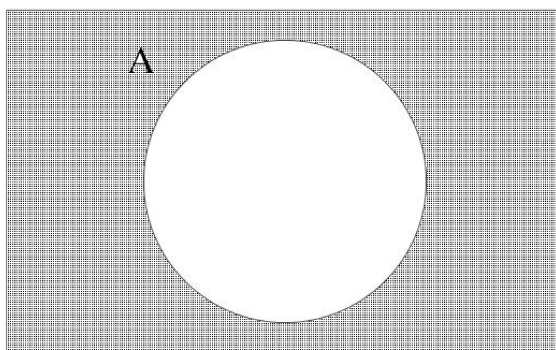
**Definition: Complement.** Let  $A$  and  $B$  be sets. The complement of  $A$  relative to  $B$  (notation  $B - A$ ) is the set of elements that are in  $B$  and not in  $A$ . That is,  $B - A = \{x : x \in B \text{ and } x \notin A\}$ . If  $U$  is the universal set, then  $U - A$  is denoted by  $A^c$  and is called simply the complement of  $A$ .  $A^c = \{x \in U : x \notin A\}$ .

**Example 1.2.4.**

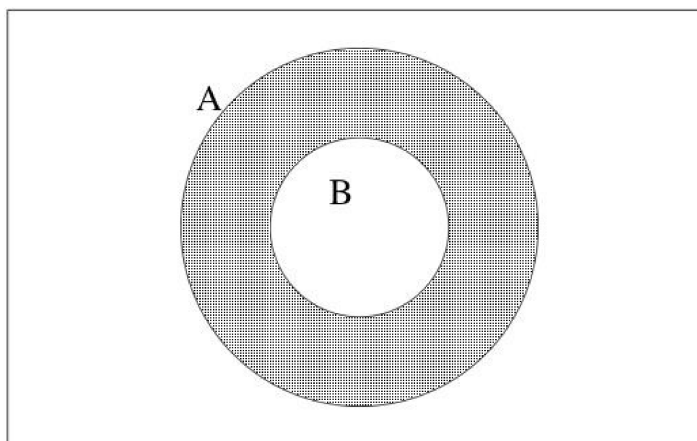
- (a) Let  $S = \{1, 2, 3, \dots, 10\}$  and  $A = \{2, 4, 6, 8, 10\}$ . Then  $U - A = \{1, 3, 5, 7, 9\}$  and  $A - U = \emptyset$
- (b) If  $U = \mathbb{R}$ , then the complement of the rational numbers is the irrational numbers.
- (c)  $U^c = \emptyset$  and  $\emptyset^c = U$ .
- (d) The Venn diagram of  $A - B$  is represented in Figure 1.2.3.

FIGURE 1.2.3 Venn diagram for  $A - B$ 

(e) The Venn diagram of  $A^c$  is represented in Figure 1.2.4.

FIGURE 1.2.4 Venn diagram for  $A^c$ 

(f) If  $B \subseteq A$ , then the Venn diagram of  $A - B$  is in Figure 1.2.5.

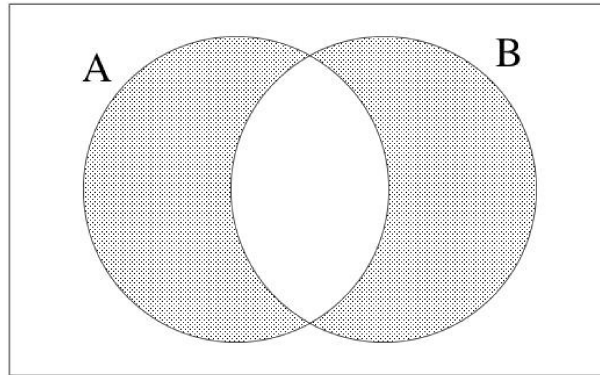
FIGURE 1.2.5 Venn diagram for  $A - B$  where  $B$  is contained in  $A$ .

(g) In the universe of integers, the set of even integers,  $\{\dots, -4, -2, 0, 2, 4, \dots\}$ , has the set of odd integers as its complement.

**Definition: Symmetric Difference.** Let  $A$  and  $B$  be sets. The symmetric difference of  $A$  and  $B$  (denoted by  $A \oplus B$ ) is the set of all elements that are in  $A$  and  $B$  but not in both. That is,  $A \oplus B = (A \cup B) - (A \cap B)$ .

**Example 1.2.5.**

- (a) Let  $A = \{1, 3, 8\}$  and  $B = \{2, 4, 8\}$ . Then  $A \oplus B = \{1, 2, 3, 4\}$ .  
 (b)  $A \oplus 0 = A$  and  $A \oplus A = \emptyset$  for any set  $A$ .  
 (c)  $\mathbb{R} \oplus \mathbb{Q} =$  the irrational numbers.  
 (d) The Venn diagram of  $A \oplus B$  is represented in Figure 1.2.6.

**Mathematica Note**

One of the basic objects in *Mathematica* is a list. A list can be treated as a set. Here are a few examples. First we define **A** and **B** using the divisor function. This gives you all positive integers that divide evenly into a given positive integer, such as 525.

**A = Divisors [525]**

{1, 3, 5, 7, 15, 21, 25, 35, 75, 105, 175, 525}

**B = Divisors [300]**

{1, 2, 3, 4, 5, 6, 10, 12, 15, 20, 25, 30, 50, 60, 75, 100, 150, 300}

Here are the union and intersection of the two sets:

**Union[A, B]**

{1, 2, 3, 4, 5, 6, 7, 10, 12, 15, 20, 21, 25, 30, 35, 50, 60, 75, 100, 105, 150, 175, 300, 525}

**Intersection[A, B]**

{1, 3, 5, 15, 25, 75}

Notice the outputs from both expressions automatically sort the elements in ascending order. The intersection is quite significant. It is the set of common divisors of both 525 and 300. The largest of these divisors, 75, is the greatest common divisor of 525 and 300.

Here is the complement of **B** with respect to **A**.

**Complement[A, B]**

{7, 21, 35, 105, 175, 525}

There is no built-in Symmetric Difference function, but it can be defined:

**SymmetricDifference[X\_, Y\_] := Complement[Union[X, Y], Intersection[X, Y]]**

Now we can use the function:

**SymmetricDifference[A, B]**

{2, 4, 6, 7, 10, 12, 20, 21, 30, 35, 50, 60, 100, 105, 150, 175, 300, 525}

The empty set is {}.

**SymmetricDifference[A, A]**

{}

What corresponds to set-builder notation in *Mathematica* is the function **Select**. For example, the set of all integers from 1 to 1000 whose digits add up to 10 could be described in set builder notation as  $\{n \in \mathbb{Z} \mid 1 \leq n \leq 1000, \text{ sum of digits of } n = 10\}$ . We can produce that set using **Select**.

**Select[Range[1, 1000], Function[n, Apply[Plus, IntegerDigits[n]] == 10]]**

{19, 28, 37, 46, 55, 64, 73, 82, 91, 109, 118, 127, 136, 145, 154, 163, 172, 181, 190, 208, 217, 226, 235, 244, 253, 262, 271, 280, 307, 316, 325, 334, 343, 352, 361, 370, 406, 415, 424, 433, 442, 451, 460, 505, 514, 523, 532, 541, 550, 604, 613, 622, 631, 640, 703, 712, 721, 730, 802, 811, 820, 901, 910}

An alternate form of the second argument to this expression, using a "pure function" is

**Select[Range[1, 1000], Apply[Plus, IntegerDigits[#]] == 10 &]**

{19, 28, 37, 46, 55, 64, 73, 82, 91, 109, 118, 127, 136, 145, 154, 163, 172, 181, 190, 208, 217, 226, 235, 244, 253, 262, 271, 280, 307, 316, 325, 334, 343, 352, 361, 370, 406, 415, 424, 433, 442, 451, 460, 505, 514, 523, 532, 541, 550, 604, 613, 622, 631, 640, 703, 712, 721, 730, 802, 811, 820, 901, 910}

## EXERCISES FOR SECTION 1.2

### A Exercises

1. Let  $A = \{0, 2, 3\}$ ,  $B = \{2, 3\}$ ,  $C = \{1, 5, 9\}$ , and let the universal set be  $U = \{0, 1, 2, \dots, 9\}$ . Determine:

- (a)  $A \cap B$
- (b)  $A \cup B$
- (c)  $B \cup A$
- (d)  $A \cup C$
- (e)  $A - B$
- (f)  $B - A$
- (g)  $A^c$
- (h)  $C^c$
- (i)  $A \cap C$
- (j)  $A \oplus B$

2. Let  $A, B$ , and  $C$  be as in Exercise 1, let  $D = \{3, 2\}$ , and let  $E = \{2, 3, 2\}$ . Determine which of the following are true. Give reasons for your decisions.

- (a)  $A = B$
- (b)  $B = C$
- (c)  $B = D$
- (d)  $E = D$
- (e)  $A \cap B = B \cap A$
- (f)  $A \cup B = B \cup A$



(g)  $A - B = B - A$

(h)  $A \oplus B = B \oplus A$

3. Let  $U = \{1, 2, 3, \dots, 9\}$ . Give examples of sets  $A, B$ , and  $C$  for which:

(a)  $A \cap (B \cap C) = (A \cap B) \cap C$

(b)  $A \cap (B \cup C) = (A \cap B) \cup (A \cap C)$

(c)  $(A \cup B)^c = A^c \cap B^c$

(d)  $A \cup A^c = U$

(e)  $A \subseteq A \cup B$

(f)  $A \cap B \subseteq A$

4. Let  $U = \{1, 2, 3, \dots, 9\}$ . Give examples to illustrate the following facts:(a) If  $A \subseteq B$  and  $B \subseteq C$ , then  $A \subseteq C$ .

(b)  $A - B \neq B - A$

(c) If  $U = A \cup B$  and  $A \cap B = \emptyset$ , it always follows that  $A = U - B$ .

(d)  $A \times (B \cap C) = (A \times B) \cap (A \times C)$

**B Exercises**5. What can you say about  $A$  if  $U = \{1, 2, 3, 4, 5\}$ ,  $B = \{2, 3\}$ , and (separately)

(a)  $A \cup B = \{1, 2, 3, 4\}$

(b)  $A \cap B = \{2\}$

(c)  $A \oplus B = \{3, 4, 5\}$

6. Suppose that  $U$  is an infinite universal set, and  $A$  and  $B$  are infinite subsets of  $U$ . Answer the following questions with a brief explanation.(a) Must  $A^c$  be finite?(b) Must  $A \cup B$  be infinite?(c) Must  $A \cap B$  be infinite?7. Given that  $U$  = all students at a university,  $D$  = day students,  $M$  = mathematics majors, and  $G$  = graduate students. Draw Venn diagrams illustrating this situation and shade in the following sets:

(a) evening students

(b) undergraduate mathematics majors

(c) non-math graduate students

(d) non-math undergraduate students

8. Let the sets  $D, M, G$ , and  $U$  be as in exercise 7. Let  $|U| = 16,000$ ,  $|D| = 9,000$ ,  $|M| = 300$ , and  $|G| = 1,000$ . Also assume that the number of day students who are mathematics majors is 250, fifty of whom are graduate students, that there are 95 graduate mathematics majors, and that the total number of day graduate students is 700. Determine the number of students who are:

(a) evening students

(b) nonmathematics majors

(c) undergraduates (day or evening)

(d) day graduate nonmathematics majors

(e) evening graduate students

(f) evening graduate mathematics majors

(g) evening undergraduate nonmathematics majors

### C Exercise

9. (a) Evaluate the following expressions in *Mathematica* to learn more about **Select** and to learn about **PrimeQ**.

**? Select**

**? PrimeQ**

(b) Use *Mathematica* to list all primes between 2000 and 2099, inclusive.

10. (a) Evaluate the following expression in *Mathematica* to learn about **SquareFree**

**? SquareFreeQ**

(b) Use *Mathematica* to list all square-free integers between 2000 and 2099, inclusive.

### 1.3 Cartesian Products and Power Sets

**Definition: Cartesian Product.** Let  $A$  and  $B$  be sets. The Cartesian product of  $A$  and  $B$ , denoted by  $A \times B$ , is defined as follows:  $A \times B = \{(a, b) \mid a \in A \text{ and } b \in B\}$ , that is,  $A \times B$  is the set of all possible ordered pairs whose first component comes from  $A$  and whose second component comes from  $B$ .

Example 1.3.1. Notation in mathematics is often developed for good reason. In this case, a few examples will make clear why the symbol  $\times$  is used for Cartesian products.

(a) Let  $A = \{1, 2, 3\}$  and  $B = \{4, 5\}$ . Then  $A \times B = \{(1, 4), (1, 5), (2, 4), (2, 5), (3, 4), (3, 5)\}$ . Note that  $|A \times B| = 6 = |A| \times |B|$ .

(b)  $A \times A = \{(1, 1), (1, 2), (1, 3), (2, 1), (2, 2), (2, 3), (3, 1), (3, 2), (3, 3)\}$ . Note that  $|A \times A| = 9 = |A|^2$ .

These two examples illustrate the general rule: If  $A$  and  $B$  are finite sets, then  $|A \times B| = |A| \times |B|$ .

We can define the Cartesian product of three (or more) sets similarly. For example,  $A \times B \times C = \{(a, b, c) : a \in A, b \in B, c \in C\}$ . It is common to use exponents if the sets in a Cartesian product are the same:

$$A^2 = A \times A,$$

$$A^3 = A \times A \times A$$

...

and in general,

$$A^n = \{(a_1, a_2, \dots, a_n) : \text{each } a \in A\}.$$

#### Power Sets

**Definition: Power Set.** If  $A$  is any set, the power set of  $A$  is the set of all subsets of  $A$ , denoted  $\mathcal{P}(A)$ .

The two extreme cases, the empty set and all of  $A$ , are both included in  $\mathcal{P}(A)$ .

##### Example 1.3.2.

(a)  $\mathcal{P}(\emptyset) = \{\emptyset\}$

(b)  $\mathcal{P}(\{1\}) = \{\emptyset, \{1\}\}$

(c)  $\mathcal{P}(\{1, 2\}) = \{\emptyset, \{1\}, \{2\}, \{1, 2\}\}$ .

We will leave it to you to guess at a general formula for the number of elements in the power set of a finite set. In Chapter 2, we will discuss counting rules that will help us derive this formula.

### EXERCISES FOR SECTION 1.3

#### A Exercises

1. Let  $A = \{0, 2, 3\}$ ,  $B = \{2, 3\}$ ,  $C = \{1, 4\}$ , and let the universal set be  $U = \{0, 1, 2, 3, 4\}$ . List the elements of

(a)  $A \times B$

(b)  $B \times A$

(c)  $A \times B \times C$

(d)  $U \times \emptyset$

(e)  $A \times A^c$

(f)  $B^2$

(g)  $B^3$

(h)  $B \times \mathcal{P}(B)$

2. Suppose that you are about to flip a coin and then roll a die. Let  $A = \{\text{HEAD}, \text{TAIL}\}$  and  $B = \{1, 2, 3, 4, 5, 6\}$ .

(a) What is  $|A \times B|$ ?

(b) How could you interpret the set  $A \times B$ ?

3. List all two-element sets in  $\mathcal{P}(\{a, b, c\})$
4. List all three-element sets in  $\mathcal{P}(\{a, b, c, d\})$ .
5. How many singleton (one-element) sets are there in  $\mathcal{P}(A)$  if  $|A| = n$  ?
6. A person has four coins in his pocket: a penny, a nickel, a dime, and a quarter. How many different sums of money can he take out if he removes 3 coins at a time?
7. Let  $A = \{+, -\}$  and  $B = \{00, 01, 10, 11\}$ .

(a) List the elements of  $A \times B$

(b) How many elements do  $A^4$  and  $(A \times B)^3$  have?

### B Exercises

8. Let  $A = \{\bullet, \square, \otimes\}$  and  $B = \{\square, \ominus, \bullet\}$ .

(a) List the elements of  $A \times B$  and  $B \times A$ . The parentheses and comma in an ordered pair are not necessary in cases such as this where the elements of each set are individual symbol.

(b) Identify the intersection of  $A \times B$  and  $B \times A$ . for the case above, and then guess at a general rule for the intersection of  $A \times B$  and  $B \times A$ . where  $A$  and  $B$  are any two sets.

9. Let  $A$  and  $B$  be nonempty sets. When are  $A \times B$  and  $B \times A$ . equal?

## 1.4 Binary Representation of Positive Integers

Recall that the set of positive integers,  $\mathbb{P}$ , is  $\{1, 2, 3, \dots\}$ . Positive integers are naturally used to count things. There are many ways to count and many ways to record, or represent, the results of counting. For example, if we wanted to count five hundred twenty-three apples, we might group the apples by tens. There would be fifty-two groups of ten with three single apples left over. The fifty-two groups of ten could be put into five groups of ten tens (hundreds), with two tens left over. The five hundreds, two tens, and three units is recorded as 523. This system of counting is called the base ten positional system, or decimal system. It is quite natural for us to do grouping by tens, hundreds, thousands, . . . , since it is the method that all of us use in everyday life.

The term positional refers to the fact that each digit in the decimal representation of a number has a significance based on its position. Of course this means that rearranging digits will change the number being described. You may have learned of numeration systems in which the position of symbols does not have any significance (e.g., the ancient Egyptian system). Most of these systems are merely curiosities to us now.

The binary number system differs from the decimal number system in that units are grouped by twos, fours, eights, etc. That is, the group sizes are powers of two instead of powers of ten. For example, twenty-three can be grouped into eleven groups of two with one left over. The eleven twos can be grouped into five groups of four with one group of two left over. Continuing along the same lines, we find that twenty-three can be described as one sixteen, zero eights, one four, one two, and one one, which is abbreviated  $10111_{\text{two}}$ , or simply 10111 if the context is clear.

The process that we used to determine the binary representation of 23 can be described in general terms to determine the binary representation of any positive integer  $n$ . A general description of a process such as this one is called an algorithm. Since this is the first algorithm in the book, we will first write it out using less formal language than usual, and then introduce some "algorithmic notation."

Step One: Start with an empty list of bits.

Step Two: Assign the variable  $k$  the value  $n$ .

Step Three: While  $k$ 's value is positive, continue doing the following three steps, and when  $k$  becomes zero, stop. First, divide  $k$  by 2, obtaining a quotient  $q$  (often denoted  $k \text{ div } 2$ ) and a remainder  $r$  (denoted  $k \text{ mod } 2$ ). Second, attach  $r$  to the left-hand side of the list of bits. Third, assign the variable  $k$  the value of  $q$ .

**Example 1.4.1.** Determine the binary representation of 41.

$k = 2 \times q + r \rightarrow$  add  $r$  to the list

$41 = 2 \times 20 + 1$  List = 1

$20 = 2 \times 10 + 0$  List = 01

$10 = 2 \times 5 + 0$  List = 001

$5 = 2 \times 2 + 1$  List = 1001

$2 = 2 \times 1 + 0$  List = 01001

$1 = 2 \times 0 + 1$  List = 101001

Therefore,  $41 = 101001_{\text{two}}$

The notation that we will use to describe this algorithm and all others is called pseudocode, an informal variation of the instructions that are commonly used in many computer languages. Read the following description carefully, comparing it with the informal description above. Appendix B, which contains a general discussion of the components of the algorithms in this book, should clear up any lingering questions. Anything after `//` are comments.

**Algorithm 1.4.1:** Algorithm for Determining the Binary Representation of a Positive Integer.

Input: a positive integer  $n$ .

Output: the binary representation of  $n$  in the form of a list of bits, with units bit last, twos bit next to last, etc.

```
(1) k:=n //initialize k
(2) L := an empty list //initialize L
(3) While k > 0 do
    (3.1) q := k div 2 //divide k by 2
        r:= k mod 2
```

(3.2) L: = prepend r to L //Add r to the front of L

(3.3) k:= q //reassign k

## EXERCISES FOR SECTION 1.4

### A Exercises

1. Find the binary representation of each of the following positive integers: (a) 31 (b) 32 (c) 10 (d) 100
2. Find the binary representation of each of the following positive integers: (a) 64 (b) 67 (c) 28 (d) 256
3. What positive integers have the following binary representations? (a) 10010 (b) 10011 (c) 101010 (d) 10011110000
4. What positive integers have the following binary representations? (a) 100001 (b) 1001001 (c) 1000000000 (d) 1001110000
5. The example, decimal 1000 has 10 bits since it is  $1\ 111\ 101\ 000_{\text{two}}$ . You might save some time by thinking of how 10 can be arrived at without finding the exact binary representation. How many bits do the binary representations of the following decimal numbers have?  
(a) 2011 (b) 4000 (c) 4500 (d)  $2^{50}$

### B Exercises

6. Let  $m$  be a positive integer with  $n$ -bit binary representation:  $a_{n-1} a_{n-2} \cdots a_1 a_0$  with  $a_{n-1} = 1$ . What are the smallest and largest values that  $m$  could have?
7. If a positive integer is a multiple of 100, we can identify this fact from its decimal representation, since it will end with two zeros. What can you say about a positive integer if its binary representation ends with two zeros?
8. Can a multiple of ten be easily identified from its binary representation?

## 1.5 Summation Notation and Generalizations

Most operations such as addition of numbers are introduced as binary operations. That is, we are taught that two numbers may be added together to give us a single number. Before long, we run into situations where more than two numbers are to be added. For example, if four numbers,  $a_1$ ,  $a_2$ ,  $a_3$ , and  $a_4$  are to be added, their sum may be written down in several ways, such as  $((a_1 + a_2) + a_3) + a_4$  or  $(a_1 + a_2) + (a_3 + a_4)$ . In the first expression, the first two numbers are added, the result is added to the third number, and that result is added to the fourth number. In the second expression the first two numbers and the last two numbers are added and the results of these additions are added. Of course, we know that the final results will be the same. This is due to the fact that addition of numbers is an associative operation. For such operations, there is no need to describe how more than two objects will be operated on.

A sum of numbers such as  $a_1 + a_2 + a_3 + a_4$  is called a series and is often written  $\sum_{k=1}^4 a_k$  in what is called summation notation.

We first recall some basic facts about series that you probably have seen before. A more formal treatment of sequences and series is covered in Chapter 8. The purpose here is to give the reader a working knowledge of summation notation and to carry this notation through to intersection and union of sets and other mathematical operations.

A finite series is an expression such as  $a_1 + a_2 + a_3 + \dots + a_n = \sum_{k=1}^n a_k$

In  $\sum_{k=1}^n a_k$ ,  $k$  is referred to as the index, or the index of summation; the value below the summation symbol is the initial index and the value above the summation symbol is the terminal index. The  $a_k$  are called the terms of the series. The initial index of a summation may be different from 1.

### Example 1.5.1.

$$(a) \sum_{i=1}^4 a_i = a_1 + a_2 + a_3 + a_4$$

$$(b) \sum_{k=0}^5 b_k = b_0 + b_1 + b_2 + b_3 + b_4 + b_5$$

$$(c) \sum_{i=-2}^2 c_i = c_{-2} + c_{-1} + c_0 + c_1 + c_2$$

**Example 1.5.2.** If the terms in series are more specific, the sum can often be simplified. For example,

$$(a) \sum_{i=1}^4 i^2 = 1^2 + 2^2 + 3^2 + 4^2 = 30$$

$$(b) \sum_{i=1}^5 (2i - 1) = (2 \times 1 - 1) + (2 \times 2 - 1) + (2 \times 3 - 1) + (2 \times 4 - 1) + (2 \times 5 - 1) \\ = 1 + 3 + 5 + 7 + 9 \\ = 25$$

Summation notation can be generalized to many mathematical operations, for example,

$$A_1 \cap A_2 \cap A_3 \cap A_4 = \bigcap_{i=1}^4 A_i$$

**Definition: Generalized Set Operations.** Let  $A_1, A_2, \dots, A_n$  be sets, then:

$$(I) \quad A_1 \cap A_2 \cap \dots \cap A_n = \bigcap_{i=1}^n A_i$$

$$(I) \quad A_1 \cup A_2 \cup \dots \cup A_n = \bigcup_{i=1}^n A_i$$

$$(I) \quad A_1 \times A_2 \times \dots \times A_n = \prod_{i=1}^n A_i$$

$$(I) \quad A_1 \oplus A_2 \oplus \dots \oplus A_n = \bigoplus_{i=1}^n A_i$$

**Example 1.5.3.** If  $A_1 = \{0, 2, 3\}$ ,  $A_2 = \{1, 2, 3, 6\}$ , and  $A_3 = \{-1, 0, 3, 9\}$ , then

$$\bigcap_{i=1}^4 A_i = A_1 \cap A_2 \cap A_3 = \{3\}$$

and

$$\bigcup_{i=1}^4 A_i = A_1 \cup A_2 \cup A_3 = \{-1, 0, 1, 2, 3, 6, 9\}$$

With this notation it is quite easy to write lengthy expressions in a fairly compact form. For example, the statement

$$A \cap (B_1 \cup B_2 \cup \cdots \cup B_n) = (A \cap B_1) \cup (A \cap B_2) \cup \cdots \cup (A \cap B_n)$$

becomes

$$A \cap \left( \bigcup_{i=1}^n B_i \right) = \bigcup_{i=1}^n (A \cap B_i)$$

## EXERCISES FOR SECTION 1.5

### A Exercises

1. Calculate the following series:

(a)  $\sum_{i=1}^3 (2 + 3i)$

(b)  $\sum_{i=-2}^1 i^2$

(c)  $\sum_{j=0}^n 2^j$  for  $n = 1, 2, 3, 4$

(d)  $\sum_{k=1}^n (2k - 1)$  for  $n = 1, 2, 3, 4$

2. Calculate the following series:

(a)  $\sum_{k=1}^3 i^n$  for  $n = 1, 2, 3, 4$

(b)  $\sum_{i=1}^5 20$

(c)  $\sum_{j=0}^3 (n^j + 1)$  for  $n = 1, 2, 3, 4$

(d)  $\sum_{k=-n}^n k$  for  $n = 1, 2, 3, 4$

3. (a) Express the formula  $\sum_{i=1}^n \frac{1}{i(i+1)} = \frac{n}{n+1}$  without using summation notation.

(b) Verify this formula for  $n = 3$ .

(c) Repeat parts (a) and (b) for  $\sum_{i=1}^n i^3 = \frac{n^2(n+1)^2}{4}$

4. Verify the following properties for  $n = 3$ .

(a)  $\sum_{i=1}^n (a_i + b_i) = \sum_{i=1}^n a_i + \sum_{i=1}^n b_i$



$$(b) \quad c\left(\sum_{i=1}^n a_i\right) = \sum_{i=1}^n c a_i$$

5. Rewrite the following without summation sign for  $n = 3$ . It is not necessary that you understand or expand the notation  $\binom{n}{k}$  at this point.

$$(x + y)^n = \sum_{k=0}^n \binom{n}{k} x^{n-k} y^k$$

6. (a) Draw the Venn diagram for  $\bigcap_{i=1}^4 A_i$ .

(b) Express in "expanded format":

$$A \cup \left(\bigcap_{i=1}^n B_i\right) = \bigcap_{i=1}^n (A \cup B_i).$$

7. For any positive integer  $k$ , let  $A_k = \{x \in \mathbb{Q} : k - 1 < x \leq k\}$  and  $B_k = \{x \in \mathbb{Q} : -k < x < k\}$ . What are the following sets?

$$(a) \quad \bigcup_{i=1}^5 A_i$$

$$(b) \quad \bigcup_{i=1}^5 B_i$$

$$(c) \quad \bigcap_{i=1}^5 A_i$$

$$(d) \quad \bigcap_{i=1}^5 B_i$$

8. For any positive integer  $k$ , let  $A = \{x \in \mathbb{Q} : 0 < x < 1/k\}$  and  $B_k = \{x \in \mathbb{Q} : 0 < x < k\}$ . What are the following sets?

$$(a) \quad \bigcup_{i=1}^{\infty} A_i$$

$$(b) \quad \bigcup_{i=1}^{\infty} B_i$$

$$(c) \quad \bigcap_{i=1}^{\infty} A_i$$

$$(d) \quad \bigcap_{i=1}^{\infty} B_i$$

9. The symbol  $\Pi$  is used for the product of numbers in the same way that  $\Sigma$  is used for sums. For example,

$$\prod_{i=1}^5 x_i = x_1 x_2 x_3 x_4 x_5$$

Evaluate the following:

$$(a) \quad \prod_{i=1}^3 i^2$$

$$(b) \quad \prod_{i=1}^3 (2i + 1)$$

10. Evaluate

$$(a) \quad \prod_{k=0}^3 2^k$$

$$(b) \prod_{k=1}^{100} \frac{k}{k+1}$$

## SUPPLEMENTARY EXERCISES FOR CHAPTER 1

### Section 1.1

1. Enumerate the elements in the following sets:

(a)  $\{x \in \mathbb{R} \mid x^2 - 3x + 2 = 0\}$

(b)  $\{x \in \mathbb{R} \mid x^2 + 1 = 0\}$

(c)  $\{x \in \mathbb{C} \mid x^2 + 1 = 0\}$

### Section 1.2

2. Let  $U = \{0, 1, 2, 3, \dots, 9\}$ ,  $A = \{0, 2, 3\}$ ,  $B = \{2, 3\}$ ,  $C = \{1, 5, 9\}$ .

Determine:

(a)  $(A \cup B) \cap C$

(b)  $A^c \cap B^c$

(c)  $(A \cup B)^c$

3. Let  $U = \{0, 1, 2, 3, 4, 5, 6, 7, 8, 9\}$ ,  $A = \{x \in U : x \text{ is a multiple of } 3\}$ , and  $B = \{x \in U : x^2 - 5 \geq 0\}$ .

Determine:

(a)  $A \cup B$

(b)  $A \cap B$

(c)  $B^c$

4. Let  $A$ ,  $B$ , and  $C$  be subsets of some universal set  $U$ . Draw Venn diagrams to illustrate each of the following expressions:

(a)  $(A \cap B)^c$                       (e)  $A^c \cap B^c \cap C^c$

(b)  $A^c \cup B^c$                       (f)  $A^c \cap B^c \cup C^c$

(c)  $A \cap (B \cup C)$                 (g)  $A^c \cap (B \cup C)^c$

(d)  $(A \cap B) \cup (A \cap C)$         (h)  $(A^c \cap B^c) \cup (A^c \cap C^c)$

5. Let  $A = \{1, 2, 3, 4, 5, 6\}$ ,  $B = \{2, 5, 7, 9, 12\}$ , and  $C = \{4, 7, 9, 15, 23\}$ .

(a) Verify the formula:  $\#(A \cup B) = \#A + \#B - \#(A \cap B)$  for this example.

(b) Use the formula in part (a) to compute:

$$\#(A \cup C), \#(B \cup C), \#(A \cap B)$$

(c) Use the formula of part (a) to derive a formula for  $\#(A \cup B \cup C)$ .

Verify your formula for this example.

6.  $U = \{1, 2, 3, 4, 5, 6, 7, 8\}$ ,  $A = \{a \in U \mid a^2 \text{ is even}\}$ , and  $B = \{a \in U \mid a + 1 \text{ is a multiple of three}\}$

(a)  $A = \{ \underline{\hspace{10em}} \}$  (List)

(b)  $B = \{ \underline{\hspace{10em}} \}$  (List)

(c)  $A^c = \underline{\hspace{10em}}$

(d)  $A \cap B = \underline{\hspace{10em}}$

### Section 1.3

7. Let  $U = \{0, 1, 2, 3, \dots, 9\}$ ,  $A = \{2, 4, 6\}$ ,  $B = \{4\}$ ,  $C = \{1, 5\}$ .

Determine:

(a)  $B^2$                       (d)  $B \times A$

(b)  $A \times B$       (e)  $(A \times B) \times C$

(c)  $B^3$

8. Let  $A, B$ , and  $C$  be sets where  $|A| = 2$ ,  $|B| = 3$ , and  $|C| = 4$ .

(a) Give an example showing that  $A \times B \times C \neq A \times C \times B$ , and explain why the two sets are not equal.

(b) Is  $|A \times B \times C| = |A \times C \times B|$ ?

9. Let  $A = \{1, 2\}$ . Determine  $|\mathcal{P}(A) \times \mathcal{P}(A)|$  and then list all elements of  $\mathcal{P}(A) \times \mathcal{P}(A)$ .

10. Let  $A = \{a, b, c, d\}$ . Determine which of the following are true:

(a)  $\{b\} \in \mathcal{P}(A)$       (d)  $b \in \mathcal{P}(A)$

(b)  $A \in \mathcal{P}(A)$       (e)  $\emptyset \in \mathcal{P}(A)$

(c)  $\mathcal{P}(A) \in \mathcal{P}(A)$       (f)  $\mathcal{P}(A) \subseteq \mathcal{P}(A)$

#### Section 1.4

11. The addition rules for binary numbers are:

$$0 + 0 = 0,$$

$$1 + 0 = 0 + 1 = 1,$$

$$1 + 1 = 0 \text{ and carry } 1 \text{ to the next column}$$

and  $1 + 1 + 1 = 1$  and carry 1 to the next column.

For example:  $11111 \leftarrow \text{carries}$

$$31_{\text{ten}} = 11111$$

$$11_{\text{ten}} = \underline{1011}$$

$$101010 = 42_{\text{ten}}$$

Express and compute the following sums with binary numbers; verify your result by converting back to base ten.

(a)  $31 + 32$       (b)  $64 + 11$       (c)  $13 + 15 + 9$

12. Compute the following sums; express the result in decimal form.

(a)  $10010 + 10011$       (c)  $1101.11 + 100.1$

(b)  $101001 + 1101$

13. Multiplication of binary numbers is a process similar to decimal multiplication. The rules for binary multiplication are:  $0 \cdot 0 = 0$ ,  $1 \cdot 0 = 0 \cdot 1 = 0$ ,  $1 \cdot 1 = 1$ .

1. Compute the following products and verify by converting numbers to base ten:

(a)  $1001 \cdot 11$       (b)  $1001 \cdot 1101$

14. How are multiplication and division by two accomplished in the binary number system?

#### Section 1.5

15. Let  $A_n = \{k \in \mathbb{N} : k \leq 3n\}$  for each  $n \in \mathbb{N}$ . List the elements.

(a)  $A_n$  for  $n = 0, 1, 2, 3$

(b)  $\bigcap_{n=1}^3 A_n$

(c)  $\bigcap_{n=0}^3 A_n$

(d)  $\bigcup_{n=1}^3 A_n$

(e)  $\bigcup_{n=0}^3 A_n$

16. Expand each of the following and convince yourself that they are true. Assume that  $m, n \in \mathbb{N}$  with  $m < n$ , and  $c, x_n \in \mathbb{R}$ .

$$(a) \quad \sum_{i=1}^n x_i = \sum_{i=1}^{n-1} x_i + x_n$$

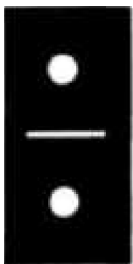
$$(b) \quad \sum_{i=1}^n (x_i + y_i) = \sum_{i=1}^n x_i + \sum_{i=1}^n y_i$$

$$(c) \quad \sum_{i=1}^n c x_i = c \sum_{i=1}^n x_i$$

$$(d) \quad \sum_{i=1}^n x_i = \sum_{i=1}^m x_i + \sum_{i=m+1}^n x_i$$

17. Which of the above are true if  $+$  is replaced with  $\cdot$  and  $\sum$  is replaced with  $\prod$ ? Explain.

# chapter 2



## COMBINATORICS

### GOALS

Throughout this book we will be counting things. In this chapter we will outline some of the tools that will help us count.

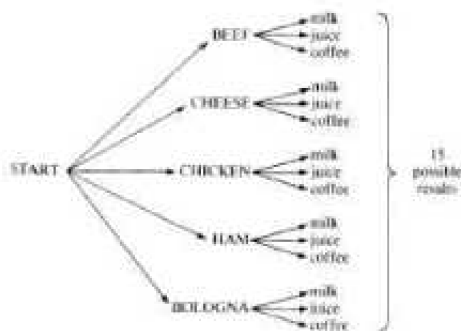
Counting occurs not only in highly sophisticated applications of mathematics to engineering and computer science but also in many basic applications. Like many other powerful and useful tools in mathematics, the concepts are simple; we only have to recognize when and how they can be applied.

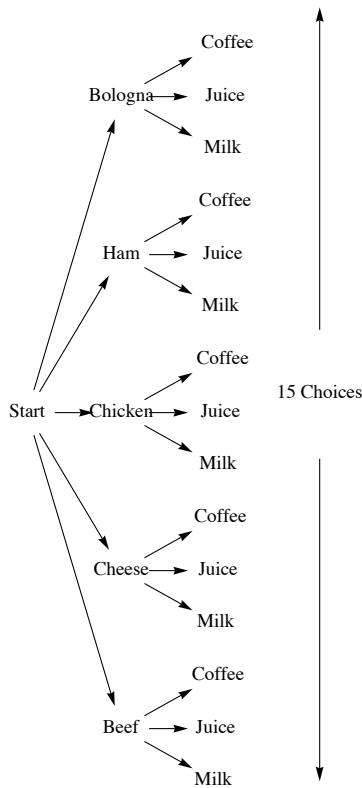
### 2.1 Basic Counting Techniques—The Rule of Products

#### WHAT IS COMBINATORICS?

One of the first concepts our parents taught us was the "art of counting." We were taught to raise three fingers to indicate that we were three years old. The question of "how many" is a natural and frequently asked question. Combinatorics is the "art of counting." It is the study of techniques that will help us to count the number of objects in a set quickly. Highly sophisticated results can be obtained with this simple concept. The following examples will illustrate that many questions concerned with counting involve the same process.

**Example 2.1.1.** A snack bar serves five different sandwiches and three different beverages. How many different lunches can a person order? One way of determining the number of possible lunches is by listing or enumerating all the possibilities. One systematic way of doing this is by means of a tree, as in Figure 2.1.1.





**FIGURE 2.1.1** Tree solution for Example 2.1.1

Every path that begins at the position labeled START and goes to the right can be interpreted as a choice of one of the five sandwiches followed by a choice of one of the three beverages. Note that considerable work is required to arrive at the number fifteen this way; but we also get more than just a number. The result is a complete list of all possible lunches. If we need to answer a question that starts with "How many . . . ," enumeration would be done only as a last resort. In a later chapter we will examine more enumeration techniques.

An alternative method of solution for this example is to make the simple observation that there are five different choices for sandwiches and three different choices for beverages, so there are  $5 \cdot 3 = 15$  different lunches that can be ordered.

A listing of possible lunches a person could have is: {(BEEF, milk), (BEEF, juice), (BEEF, coffee), ..., (BOLOGNA, coffee)}.

**Example 2.1.2.** Let  $A = \{a, b, c, d, e\}$  and  $B = \{1, 2, 3\}$ . From Chapter 1 we know how to list the elements in  $A \times B = \{(a, 1), (a, 2), (a, 3), \dots, (e, 3)\}$ . The reader is encouraged to compare Figure 2.1.1 for this example. Since the first entry of each pair can be any one of the five elements  $a, b, c, d,$  and  $e,$  and since the second can be any one of the three numbers 1, 2, and 3, it is quite clear there are  $5 \cdot 3 = 15$  different elements in  $A \times B$ .

**Example 2.1.3.** A person is to complete a true-false questionnaire consisting of ten questions. How many different ways are there to answer the questionnaire? Since each question can be answered either of two ways (true or false), and there are a total of ten questions, there are  $2 \cdot 2 \cdot 2 \cdot 2 \cdot 2 \cdot 2 \cdot 2 \cdot 2 \cdot 2 \cdot 2 = 2^{10} = 1024$  different ways of answering the questionnaire. The reader is encouraged to visualize the tree diagram of this example, but not to draw it!

We formalize the procedures developed in the previous examples with the following rule and its extension.

### THE RULE OF PRODUCTS

**Rule Of Products:** If two operations must be performed, and if the first operation can always be performed  $p_1$  different ways

and the second operation can always be performed  $p_2$  different ways, then there are  $p_1 \cdot p_2$  different ways that the two operations can be performed.

Note: It is important that  $p_2$  does not depend on the option that is chosen in the first operation. Another way of saying this is that  $p_2$  is independent of the first operation. If  $p_2$  is dependent on the first operation, then the rule of products does not apply.

**Example 2.1.4.** Assume in Example 2.1.1 that coffee is not served with a beef or chicken sandwich, then by inspection of Figure 2.1.1 we see that there are only thirteen different choices for lunch. The rule of products does not apply, since the choice of beverage depends on one's choice of a sandwich.

**Extended Rule Of Products.** The rule of products can be extended to include sequences of more than two operations. If  $n$  operations must be performed, and the number of options for each operation is  $p_1, p_2, \dots$ , and  $p_n$ , respectively, with each  $p_i$  independent of previous choices, then the  $n$  operations can be performed

$$p_1 \cdot p_2 \cdot \dots \cdot p_n = \prod_{i=1}^n p_i$$

**Example 2.1.5.** A questionnaire contains four questions that have two possible answers and three questions with five possible answers. Since the answer to each question is independent of the answers to the other questions, the extended rule of products applies and there are  $2 \cdot 2 \cdot 2 \cdot 2 \cdot 5 \cdot 5 \cdot 5 = 2^4 \cdot 5^3 = 2000$  different ways to answer the questionnaire. In Chapter 1 we introduced the power set of a set  $A$ ,  $\mathcal{P}(A)$ , which is the set of all subsets of  $A$ . Can we predict how many elements are in  $\mathcal{P}(A)$  for a given finite set  $A$ ? The answer is yes, and in fact  $|\mathcal{P}(A)| = 2^n$ . The ease with which we can prove this fact demonstrates the power and usefulness of the rule of products. Do not underestimate the usefulness of simple ideas.

**Theorem 2.1.1.** If  $A$  is a finite set, then  $|\mathcal{P}(A)| = 2^{|A|}$ .

**Proof:** Let  $B \in \mathcal{P}(A)$  and assume  $|A| = n$ . Then for each element  $x \in A$  there are two choices, either  $x \in B$  or  $x \notin B$ . Since there are  $n$  elements of  $A$  we have, by the rule of products,  $\underbrace{2 \cdot 2 \cdot \dots \cdot 2}_{n \text{ factors}} = 2^n$  different subsets of  $A$ . Therefore,

$$|\mathcal{P}(A)| = 2^n \blacksquare$$

## EXERCISES FOR SECTION 2.1

### A Exercises

- In horse racing, to bet the "daily double" is to select the winners of the first two races of the day. You win only if both selections are correct. In terms of the number of horses that are entered in the first two races, how many different daily double bets could be made?
- Professor Shortcut records his grades using only his students' first and last initials. What is the smallest class size that will definitely force Prof. S. to use a different system?
- A certain shirt comes in four sizes and six colors. One also has the choice of a dragon, an alligator, or no emblem on the pocket. How many different shirts could you order?
- A builder of modular homes would like to impress his potential customers with the variety of styles of his houses. For each house there are blueprints for three different living rooms, four different bedroom configurations, and two different garage styles. In addition, the outside can be finished in cedar shingles or brick. How many different houses can be designed from these plans?
- The Pi Mu Epsilon mathematics honorary society of Outstanding University wishes to have a picture taken of its six officers. There will be two rows of three people. How many different way can the six officers be arranged?
- An automobile dealer has several options available for each of three different packages of a particular model car: a choice of two styles of seats in three different colors, a choice of four different radios, and five different exteriors. How many choices of automobile does a customer have?
- A clothing manufacturer has put out a mix-and-match collection consisting of two blouses, two pairs of pants, a skirt, and a blazer. How many outfits can you make? Did you consider that the blazer is optional? How many outfits can you make if the manufacturer adds a sweater to the collection?
- As a freshman, suppose you had to take two of four lab science courses, one of two literature courses, two of three math courses, and one of seven physical education courses. Disregarding possible time conflicts, how many different schedules do you have to choose from?
- (a) Suppose each single character stored in a computer uses eight bits. Then each character is represented by a different sequence of eight 0's and 1's called a bit pattern. How many different bit patterns are there? (That is, how many different characters could be represented?)



- (b) How many bit patterns are palindromes (the same backwards as forwards)?
  - (c) How many different bit patterns have an even number of 1's?
10. Automobile license plates in Massachusetts usually consist of three digits followed by three letters. The first digit is never zero. How many different plates of this type could be made?
11. (a) Let  $A = \{a, b, c, d\}$ . Determine the number of different subsets of  $A$ .
- (b) Let  $A = \{1, 2, 3, 4, 5\}$ . Determine the number of proper subsets of  $A$ .
12. How many integers from 100 to 999 can be written with no 7's?
13. Consider three persons, A, B, and C, who are to be seated in a row of three chairs. Suppose A and B are identical twins. How many seating arrangements of these persons can there be:
- (a) If you are a total stranger?
  - (b) If you are A and B's mother?

(This problem is designed to show you that different people can have different correct answers to the same problem.)

14. How many ways can a student do a ten-question true-false exam if he or she can choose not to answer any number of questions?
15. Suppose you have a choice of fish, lamb, or beef for a main course, a choice of peas or carrots for a vegetable, and a choice of pie, cake, or ice cream for dessert. If you must order one item from each category, how many different dinners are possible?
16. Suppose you have a choice of vanilla, chocolate, or strawberry for ice cream, a choice of peanuts or walnuts for chopped nuts, and a choice of hot fudge or marshmallow for topping. If you must order one item from each category, how many different sundaes are possible?

### B Exercises

17. A questionnaire contains six questions each having yes-no answers. For each yes response, there is a follow-up question with four possible responses.
- (a) Draw a tree diagram that illustrates how many ways a single question in the questionnaire can be answered.
  - (b) How many ways can the questionnaire be answered?
18. Ten people are invited to a dinner party. How many ways are there of seating them at a round table? If the ten people consist of five men and five women, how many ways are there of seating them if each man must be surrounded by two women around the table?
19. How many ways can you separate a set with  $n$  elements into two nonempty subsets if the order of the subsets is immaterial? What if the order of the subsets is important?
20. A gardener has three flowering shrubs and four nonflowering shrubs. He must plant these shrubs in a row using an alternating pattern, that is, a shrub must be of a different type from that on either side. How many ways can he plant these shrubs? If he has to plant these shrubs in a circle using the same pattern, how many ways can he plant this circle? Note that one nonflowering shrub will be left out at the end.

## 2.2 Permutations

A number of applications of the rule of products are of a specific type, and because of their frequent appearance they are given a designation all their own— permutations. Consider the following examples.

**Example 2.2.1.** How many different ways can we order the three different elements of the set  $A = \{a, b, c\}$ ? Since we have three choices for position one, two choices for position two, and one choice for the third position, we have, by the rule of products,  $3 \cdot 2 \cdot 1 = 6$  different ways of ordering the three letters. We illustrate through a tree diagram:

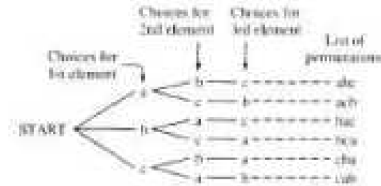


Figure 2.2.1

Each of the six orderings is called a permutation of the set  $A$ .

**Example 2.2.2.** A student is taking five courses in the fall semester. How many different ways can the five courses be listed? There are  $5 \times 4 \times 3 \times 2 \times 1 = 120$  different permutations of the set of courses.

In each of the above examples of the rule of products we observe that:

- (1) We are asked to order or arrange elements from a single set.
- (2) Each element is listed exactly once in each list (permutation). So if there are  $n$  choices for position one in a list, there are  $n - 1$  choices for position two,  $n - 2$  choices for position three, etc.

**Example 2.2.3.** The alphabetical ordering of the players of a baseball team is one permutation of the set of players. Other orderings of the players' names might be done by batting average, age, or height. The information that determines the ordering is called the key. We would expect that each key would give a different permutation of the names. If there are twenty-five players on the team, there are  $25 \cdot 24 \cdot 23 \cdots 2 \cdot 1$  different permutations of the players.

We now develop notation that will be useful for permutation problems.

**Definition: Factorials.** If  $n$  is a positive integer then  $n$  factorial is the product of the first  $n$  positive integers and is denoted  $n!$ . Additionally, we define zero factorial to be 1.

$$0! = 1$$

$$1! = 1$$

$$2! = 2 \cdot 1 = 2$$

$$3! = 3 \cdot 2 \cdot 1 = 6$$

$$n! = n \cdot (n - 1) \cdot (n - 2) \cdots 2 \cdot 1 = \prod_{k=1}^n k$$

Note that  $4!$  is 4 times  $3!$ , or 24, and  $5!$  is 5 times  $4!$ , or 120. In addition, note that as  $n$  grows in size,  $n!$  grows extremely quickly. For example,  $11! = 39916800$ . If the answer to a problem happens to be  $25!$ , for example, you would never be expected to write that number out completely. However,

a problem with an answer of  $\frac{25!}{23!}$  can be reduced to  $25 \cdot 24$ , or 600.

So if  $|A| = n$ , there are  $n!$  ways of permuting all  $n$  elements of  $A$ . We next consider the more general situation where we would like to permute  $k$  elements of a set of  $n$  objects,  $k \leq n$ .

**Example 2.2.4.** A club of twenty-five members will hold an election for president, secretary, and treasurer in that order. Assume a person can hold only one position. How many ways are there of choosing these three officers? By the rule of products there are  $25 \cdot 24 \cdot 23$  ways of making a selection.

**Definition: Permutation.** An ordered arrangement of  $k$  elements selected from a set of  $n$  elements,  $0 < k \leq n$ , where no two elements of the arrangement are the same, is called a permutation of  $n$  objects taken  $k$  at a time. The total number of such permutations is denoted by  $P(n; k)$ .

**Theorem 2.2.1.** The number of possible permutations of  $k$  elements taken from a set of  $n$  elements is

$$P(n; k) = n \cdot (n-1) \cdot (n-2) \cdots (n-k+1) = \frac{n!}{(n-k)!} = \sum_{j=0}^{k-1} (n-j)$$

**Proof:** Case I: If  $k = n$  we have  $P(n; n) = \frac{n!}{(n-n)!} = n!$ , which is simply the rule of products as applied in Example 2.2.3.

Case II: If  $0 < k < n$  then, as in Example 2.2.4, we have  $k$  positions to fill with  $n$  elements and

position 1 can be filled by any one of  $n$  elements

position 2 can be filled by any one of  $n - 1$  elements

position 3 can be filled by any one of  $n - 2$  elements

⋮

position  $k$  can be filled by any one of  $n - k + 1$  elements.

Hence, by the rule of products,  $P(n; k) = n \cdot (n-1) \cdot (n-2) \cdots (n-k+1)$ . Also,

$$\begin{aligned} \frac{n!}{(n-k)!} &= \frac{n \cdot (n-1) \cdot (n-2) \cdots (n-k+1) \cdot (n-k) \cdots 2 \cdot 1}{(n-k)!} \\ &= n \cdot (n-1) \cdot (n-2) \cdots (n-k+1) \quad \blacksquare \end{aligned}$$

It is important to note that the derivation of the permutation formula given in Theorem 2.2.1 was done solely through the rule of products. This serves to reiterate our introductory remarks in this section that permutation problems are really rule-of-products problems. Every permutation problem can be done by the rule of products. We close this section with several examples solved by both methods.

**Example 2.2.5.** A club has eight members eligible to serve as president, vice-president, and treasurer. How many ways are there of choosing these officers?

Solution 1: Using the rule of products. There are eight possible choices for the presidency, seven for the vice-presidency, and six for the office of treasurer. By the rule of products there are  $8 \times 7 \times 6 = 336$  ways of choosing these officers.

Solution 2: Using the permutation formula. We want the total number of permutations of eight objects taken three at a time:

$$P(8, 3) = \frac{8!}{(8-3)!} = \frac{8 \times 7 \times 6 \times 5!}{5!} = 8 \cdot 7 \cdot 6 = 336$$

**Example 2.2.6.** Example 2.2.2 revisited. Solution 2: Using the permutation formula. We want the total number of permutations of five courses taken five at a time:

$$P(5; 5) = \frac{5!}{(5-5)!} = \frac{5!}{0!} = 120$$

**Example 2.2.7.** Consider the digits 1, 2, 3, 4, and 5.

(a) How many three-digit numbers can be formed if no repetition of digits can occur?

(b) How many three-digit numbers can be formed if repetition of digits is allowed?

Solution to (a):

Solution 1: Using the rule of products. We have any one of five choices for digit one, any one of four choices for digit two, and three choices for digit three. Hence,  $5 \cdot 4 \cdot 3 = 60$  different three-digit numbers can be formed.

Solution 2: Using the permutation formula. We want the total number of permutations of five digits taken three at a time:

$$P(5; 3) = \frac{5!}{(5-3)!} = \frac{5}{2!} = \frac{5 \times 4 \times 3 \times 2 \times 1}{2 \times 1} = 5 \times 4 \times 3 = 60$$

Solution to (b): The definition of permutation indicates ". . . no two elements in each list are the same." Hence the permutation formula cannot be used. However, the rule of products still applies. We have any one of five choices for the first digit, five choices for the second, and five for the third. So there are  $5 \cdot 5 \cdot 5 = 125$  possible different three-digit numbers if repetition is allowed.

## EXERCISES FOR SECTION 2.2

### A Exercises

1. If a raffle has three different prizes and there are 1,000 raffle tickets sold, how many different ways can the prizes be distributed?

2. (a) How many three-digit numbers can be formed from the digits 1, 2, 3 if no repetition of digits is allowed? List the three-digit numbers.  
 (b) How many two-digit numbers can be formed if no repetition of digits is allowed? List them.  
 (c) How many two-digit numbers can be obtained if repetition is allowed?
3. How many eight-letter words can be formed from the 26 letters in the alphabet? Even without concerning ourselves about whether the words make sense, there are two interpretations of this problem. Answer both.
4. Let  $A$  be a set with  $|A| = n$ .
- (a) Determine  $|A^3|$ .  
 (b) Determine  $|\{(a, b, c) \in A^3 \mid \text{each coordinate is different}\}|$ .
5. The state finals of a high school track meet involves fifteen schools. How many ways can these schools be listed in the program?
6. Consider the three-digit numbers that can be formed from the digits 1, 2, 3, 4, 5 with no repetition of digits allowed.
- (a) How many of these are even numbers?  
 (b) How many are greater than 250?
7. (a) How many ways can the coach at Tall U. fill the five starting positions on a basketball team if each of his 15 players can play any position? (b) What is the answer if the center must be one of two people?
8. (a) How many ways can a gardener plant five different species of shrubs in a circle?  
 (b) What is the answer if two of the shrubs are the same?  
 (c) What is the answer if all the shrubs are identical?
9. The president of the Math and Computer Club would like to arrange a meeting with six attendees, the president included. There will be three computer science majors and three math majors at the meeting. How many ways can the six people be seated at a circular table if the president does not want people with the same majors to sit next to each other?

### B Exercises

10. Six people apply for three identical jobs and all are qualified for the positions. Two will work in New York and the other one will work in San Diego. How many ways can the positions be filled?
11. (a) Let  $A = \{1, 2, 3, 4\}$ . Determine the cardinality of  $\{(a_1, a_2) \in A^2 \mid a_1 \neq a_2\}$   
 (b) What is the answer to part (a) if  $|A| = n$ ?  
 (c) Assume that  $A$  is a set with cardinality  $n$ . Determine the number of  $m$ -tuples in  $A^m$  where each coordinate is different from the other coordinates. Break your answer down into cases  $m > n$  and  $m \leq n$ .

## 2.3 Partitions of Sets and the Laws of Addition

One way of counting the number of students in your class would be to count the number in each row and to add these totals. Of course this problem is simple because there are no duplications, no person is sitting in two different rows. The basic counting technique that you used involves an extremely important first step, namely that of partitioning a set. The concept of a partition must be clearly understood before we proceed further.

**Definition: Partition.** A partition of set  $A$  is a set of one or more nonempty subsets of  $A$ :  $A_1, A_2, \dots$  such that:

(a)  $A_1 \cup A_2 \cup \dots = A$  and

(b) the subsets are mutually disjoint: that is,  $A_i \cap A_j = \emptyset$  for  $i \neq j$ .

The subsets in a partition are often referred to as blocks. Note how our definition allows us to partition infinite sets, and to partition a set into an infinite number of subsets. Of course, if  $A$  is finite the number of subsets can be no larger than  $|A|$ .

**Example 2.3.1.** Let  $A = \{a, b, c, d\}$ . Three partitions of  $A$  are:

1.  $\{\{a\}, \{b\}, \{c, d\}\}$

2.  $\{\{a, b\}, \{c, d\}\}$

3.  $\{\{a\}, \{b\}, \{c\}, \{d\}\}$

**Example 2.3.2.** Two examples of partitions of  $\mathbb{Z}$  are  $\{\{n\} \mid n \in \mathbb{Z}\}$  and  $\{\{n \mid n \in \mathbb{Z}, n < 0\}, \{0\}, \{n \mid n \in \mathbb{Z}, n > 0\}\}$ . The set of subsets  $\{\{n \in \mathbb{Z} \mid n \geq 0\}, \{n \in \mathbb{Z} \mid n \leq 0\}\}$  is not a partition because the two subsets have a nonempty intersection. A second example of a non-partition is  $\{\{n \in \mathbb{Z} : |n| = k\} \mid k = -1, 0, 1, 2, \dots\}$ . One of the blocks,  $\{n \in \mathbb{Z} : |n| = -1\}$  is empty.

One could also think of the concept of partitioning a set as a "packaging problem." How can one "package" a carton of, say, twenty-four cans? We could use: four six-packs, three eight-packs, two twelve-packs, etc. In all cases: (a) the sum of all cans in all packs must be twenty-four, and (b) a can must be in one and only one pack.

**Basic Law Of Addition:** If  $A$  is a finite set, and if  $\{A_1, A_2, \dots, A_n\}$  is a partition of  $A$ , then

$$|A| = |A_1| + |A_2| + \dots + |A_n| = \sum_{k=1}^n |A_k|$$

The basic law of addition can be rephrased as follows: If  $A$  is a finite set where  $A = A_1 \cup A_2 \cup \dots \cup A_n$  and where  $A_i \cap A_j = \emptyset$  whenever  $i \neq j$ , then

$$|A| = |A_1 \cup A_2 \cup \dots \cup A_n| = |A_1| + |A_2| + \dots + |A_n|$$

**Example 2.3.3.** The number of students in a class could be determined by adding the numbers of students who are freshmen, sophomores, juniors, and seniors, and those who belong to none of these categories. However, you probably couldn't add the students by major, since some students may have double majors.

**Example 2.3.4.** The sophomore computer science majors were told they must take one and only one of the following courses, Cryptography, Data Structures, or Java script, in a given semester. The numbers in each course, respectively, for sophomore CS majors, were 75, 60, 55. How many sophomore C.S. majors are there? The Law of Addition applies here. There are exactly  $75 + 60 + 55 = 190$  CS majors since the rosters of the three courses listed above would be a partition of the CS majors

**Example 2.3.5.** It was determined that all sophomore computer science majors took at least one of the following courses: Cryptography, Data Structures, or Java script. Assume the number in each course was as in Example 2.3.4. Further investigation indicated ten of them took all three courses, twenty-five took Calculus and Data Structures, twelve took Calculus and Compiler Construction, and fifteen took Data Structures and Compiler Construction. How many sophomore C.S. majors are there?

Example 2.3.4 is a simple application of the law of addition; in Example 2.3.5, however, some students are taking two or more courses, so a simple application of the law of addition would lead to double or triple counting. We rephrase Example 2.3.5 in the language of sets to describe the situation more explicitly if we let:

$A$  = the set of all sophomore computer science majors

$A_1$  = the set of all sophomore CS majors who took Cryptography

$A_2$  = the set of all sophomore CS majors who took Data Structures

$A_3$  = the set of all sophomore CS majors who took javascript.

Since all sophomore CS majors must take at least one of the courses, the number we want is:

$$\begin{aligned}
 |A| &= |A_1 \cup A_2 \cup A_3| \\
 &= |A_1| + |A_2| + |A_3| - \text{duplicates}
 \end{aligned}$$

A Venn diagram is helpful to visualize the problem. In this case the universal set  $U$  can stand for any reasonable set, for example, the set of all students in the university.

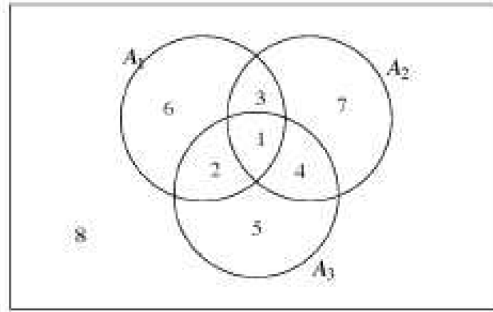


Figure 2.3.1

We see that the whole universal set is naturally partitioned into subsets that are labeled by the numbers 1 through 8, and the set  $A$  is partitioned into subsets labeled 1 through 7. Note also that students in the subsets labeled 2, 3, and 4 are double counted, and those in the subset labeled 1 are triple counted, in the sense that they have already been subtracted from the total twice. So

$$\begin{aligned}
 |A| &= |A_1 \cup A_2 \cup A_3| \\
 &= |A_1| + |A_2| + |A_3| - \text{duplicates} \\
 &= |A_1| + |A_2| + |A_3| - (\text{duplicates} - \text{triplicates}) \\
 &= |A_1| + |A_2| + |A_3| - |A_1 \cap A_2| - |A_1 \cap A_3| - |A_2 \cap A_3| + |A_1 \cap A_2 \cap A_3| \\
 &= 75 + 60 + 55 - 25 - 12 - 15 + 10 = 148
 \end{aligned}$$

Note that an alternate approach to this example could be to let  $A = U$ ; in this case the subset labeled 8, namely  $(A_1 \cup A_2 \cup A_3)^c$ , is the set of sophomore C. S. students who took none of the three courses, which is  $\emptyset$ . The concepts discussed in this latest basic counting technique give rise to the following two formulas:

#### Laws of Addition (Inclusion-Exclusion Laws)

1. If  $A_1$  and  $A_2$  are finite sets, then  $|A_1 \cup A_2| = |A_1| + |A_2| - |A_1 \cap A_2|$
2. If  $A_1, A_2,$  and  $A_3$  are finite sets, then

$$\begin{aligned}
 |A_1 \cup A_2 \cup A_3| &= |A_1| + |A_2| + |A_3| \\
 &\quad - |A_1 \cap A_2| - |A_1 \cap A_3| - |A_2 \cap A_3| \\
 &\quad + |A_1 \cap A_2 \cap A_3|
 \end{aligned}$$

In this section we saw that being able to partition a set into disjoint subsets gives rise to a handy counting technique. Given a set, there are many ways to partition depending on what one would wish to accomplish. One natural partitioning of sets is apparent when one draws a Venn diagram. This particular partitioning of a set will be discussed further in Chapters 4 and 13.

### EXERCISES FOR SECTION 2.3

#### A Exercises

1. Find all partitions of the set  $A = \{a, b, c\}$ .
2. Which of the following collections of subsets of the plane,  $\mathbb{R} \times \mathbb{R}$ , are partitions?
  - (a)  $\{(x, y) \mid x + y = c\} \mid c \in \mathbb{R}\}$
  - (b) The set of all circles in  $\mathbb{R} \times \mathbb{R}$ .
  - (c) The set of all circles in  $\mathbb{R} \times \mathbb{R}$  centered at  $(0, 0)$ , together with  $\{(0, 0)\}$ .
  - (d)  $\{(x, y) \mid (x, y) \in \mathbb{R} \times \mathbb{R}\}$
3. A student, on an exam paper, defined the term partition the following way: "Let  $A$  be a set. A partition of  $A$  is any set of nonempty subsets  $A_1, A_2, \dots, A_n$  of  $A$  such that each element of  $A$  is in one of the subsets  $A_i$ ." Is this definition correct? Why?

4. Let  $A_1$  and  $A_2$  be subsets of a set  $A$ . Draw a Venn diagram of this situation and shade in the subsets:  $A_1 \cap A_2$ ,  $A_1^c \cap A_2$ ,  $A_1 \cap A_2^c$ , and  $A_1^c \cap A_2^c$ . Use the resulting diagram and the definition of partition to convince yourself that subset of these four subsets that are nonempty form a partition of  $A$ .
5. Show that  $\{2n \mid n \in \mathbb{Z}\}$ ,  $\{2n + 1 \mid n \in \mathbb{Z}\}$  is a partition of  $\mathbb{Z}$ . Describe this partition using only words.
6. (a) A group of 30 students were surveyed and it was found that 18 of them took Calculus and 12 took C++. If all students took at least one course, how many took both Calculus and C++? Illustrate using a Venn diagram.
- (b) What is the answer to the question in part (a) if five students did not take either of the two courses? Illustrate using a Venn diagram.
7. A survey of 90 people indicated that all of them participated in at least one of the following activities. In addition, 25 jogged and did aerobics, 20 jogged and worked out using Nautilus, 10 worked out in aerobics and Nautilus. How many of them were involved in all three activities if 30 were enrolled in each one of the activities?
8. A survey of 300 people indicated:  
60 owned an iPhone 75 owned an Blackberry, and 30 owned an Android. Further more, 40 owned both an iPhone and Blackberry, 12 owned both an iPhone and Android, and 8 owned a Blackberry and an Android. Finally, 3 owned all three phones
- (a) How many people surveyed owned none of the three phones?
- (b) How many people owned an Blackberry but not an iPhone?
- (c) How many owned a Blackberry but not an Android B Exercises
9. (a) Use Inclusion-exclusion Law 1 to derive Law 2. Note, a knowledge of basic set laws is needed for this exercise, (b) State and derive the Inclusion-exclusion law for four sets.
10. To complete your spring schedule, you must add Calculus and Physics. At 9:30, there are three Calculus sections and two Physics sections; while at 11:30, there are two Calculus sections and three Physics sections. How many ways can you complete your schedule if your only open periods are 9:30 and 11:30?

### C Exercise

11. The definition of  $\mathbb{Q} = \{a/b \mid a, b \in \mathbb{Z}, b \neq 0\}$  given in Chapter 1 is at best awkward, since, if we use the definition to list elements in  $\mathbb{Q}$ , we will have duplications, that is,  $\frac{1}{2}$ ,  $\frac{-1}{-2}$ ,  $\frac{2}{4}$  etc. Try to write a more precise definition of the rational numbers so that there is no duplication of elements.

## 2.4 Combinations and the Binomial Theorem

### COMBINATIONS

In Section 2.1 we investigated the most basic concept in combinatorics, namely, the rule of products. Even though in this section we investigate other counting formulas, it is of paramount importance to keep this fundamental process in mind. In Section 2.2 we saw that a subclass of rule-of-products problems appears so frequently that we gave them a special designation, namely, permutations, and we derived a formula as a computational aid to assist us. In this section we will investigate another major subclass of the rule-of-product formula, namely, that given the name combinations.

In many rule-of-products applications the permutation or order is important, as in the situation of the order of putting on one's socks and shoes; in some cases it is not important, as in placing coins in a vending machine or in the listing of the elements of a set. Order is important in permutations. Order is not important in combinations.

**Example 2.4.1.** How many different ways are there to permute three letters from the set  $A = \{a, b, c, d\}$ ? From the permutation formula of Section 2.2 there are  $P(4; 3) = \frac{4!}{(4-3)!} = 24$  different orderings of three letters from  $A$ .

**Example 2.4.2.** How many ways can we simply list, or choose, three letters from the set  $A = \{a, b, c, d\}$ ? Note here that we are not concerned with the order of the three letters. By trial and error, certainly  $abc$ ,  $abd$ ,  $acd$ , and  $bed$  are the only listings possible. A slightly more elegant approach would be to rephrase the question in terms of sets. What we are looking for is all three-element subsets of the set  $A$ . Order is not important in sets. The notation for choosing 3 elements from 4 is most commonly  $\binom{4}{3}$  or occasionally  $C(4; 3)$ , either of which is read "4 choose 3" or the number of combinations for four objects taken three at a time.

**Definition: Binomial Coefficient.** The binomial coefficient  $\binom{n}{k}$  or  $C(n; k)$  represents the number of combinations of  $n$  objects taken  $k$  at a time, and is read "n choose k."

We would now like to investigate the relationship between permutation and combination problems in order to derive a formula for  $\binom{n}{k}$ . Let us reconsider the above examples. There are  $3! = 6$  different orderings for each of the three-element subsets of  $A$ . Table 2.4.1 lists each subset of  $A$  and all permutations of each subset on the same line.

3 - element subsets of A	Permutations of each subset
abc	abc, acb, bca, bac, cab, cba
abd	abd, adb, bda, bad, dab, dba
acd	acd, adc, cda, cad, dac, dca
bcd	bcd, bdc, cdb, cbd, dbc, dcb

Table 2.4.1

Hence,  $\binom{4}{3} = \frac{1}{6} P(4; 3) = 4$ . We generalize this result in the following theorem:

**Theorem 2.4.1.** If  $A$  is any finite set of  $n$  elements, the number of  $k$ -element subsets of  $A$  is:

$$\binom{n}{k} = \frac{n!}{k!(n-k)!}, \text{ where } 0 \leq k \leq n.$$

Proof: There are  $k!$  ways of ordering each of the  $k$  objects in any set of  $k$  elements. Therefore

$$\binom{n}{k} = \frac{1}{k!} P(n; k) = \frac{1}{k!} \cdot \frac{n!}{(n-k)!} = \frac{n!}{k!(n-k)!} \blacksquare$$

Alternate Proof: To "construct" a permutation of  $k$  objects from a set of  $n$  elements, we can first choose one of the subsets of objects and second, choose one of the  $k!$  permutations of those objects. By the rule of products,

$$P(n; k) = \binom{n}{k} k!$$

and solving for  $\binom{n}{k}$  we get



$$\binom{n}{k} = \frac{1}{k!} P(n; k) = \frac{n!}{k!(n-k)!} \blacksquare$$

**Example 2.4.3.** Assume an evenly balanced coin is tossed five times. In how many ways can three heads be obtained? This is a combination problem, because the order in which the heads appear does not matter. The number of ways to get three heads is

$$\binom{5}{3} = \frac{5!}{3!(5-3)!} = \frac{5 \times 4}{2 \times 1} = 10$$

**Example 2.4.4.** Determine the total number of ways a fair coin can land if tossed five times. The four tosses can produce any one of the following mutually exclusive, disjoint events: 5 heads, 4 heads, 3 heads, 2 heads, 1 head, or 0 heads. Hence by the law of addition we have:

$$\binom{5}{0} + \binom{5}{1} + \binom{5}{2} + \binom{5}{3} + \binom{5}{4} + \binom{5}{5} = 1 + 5 + 10 + 10 + 5 + 1 = 32$$

Of course, we could also have applied the extended rule of products, and since there are two possible outcomes for each of the five tosses, we have  $2 \times 2 \times 2 \times 2 \times 2 = 2^5 = 32$  ways. You might think that doing this counting two ways is a waste of time but solving a problem two different ways often is instructive and leads to valuable insights. In this case, it suggests a general formula for the sum  $\sum_{k=0}^n \binom{n}{k}$ . In the case of  $n = 5$ , we get  $2^5$ , so it is reasonable to expect that the general sum is  $2^n$ , and it is.

**Example 2.4.5.** A committee usually starts as an unstructured set of people selected from a larger membership. Therefore, a committee can be thought of as a combination. If a club of 25 members has a five-member social committee, there are  $\binom{25}{5} = 53\,130$  different possible social committees. If any structure or restriction is placed on the way the social committee is to be selected, the number of possible committees will probably change. For example, if the club has a rule that the treasurer must be on the social committee, then the number of possibilities is reduced to  $\binom{24}{4} = 10\,626$ . If we further require that a chairperson other than the treasurer be selected for the social committee, we have  $\binom{24}{4} \times 4 = 42\,504$  different possible social committees. The choice of the four non-treasurers accounts for the  $\binom{24}{4}$  and the choice of a chairperson accounts for the 4.

**Example 2.4.6.** There is  $\binom{n}{0} = 1$  way of choosing a combination of zero elements from a set of  $n$ , and there is  $\binom{n}{n} = 1$  way of choosing a combination of  $n$  elements from a set of  $n$ .

### THE BINOMIAL THEOREM

The binomial theorem gives us a formula for expanding  $(x + y)^n$  where  $n$  is a nonnegative integer. The coefficients of this expansion are precisely the binomial coefficients that we have used to count combinations. From high school algebra we can certainly compute  $(x + y)^n$  for  $n = 0, 1, 2, 3, 4, 5$  as given in the following table:

$(x + y)^0 = 1$	1
$(x + y)^1 = x + y$	1 1
$(x + y)^2 = x^2 + 2yx + y^2$	1 2 1
$(x + y)^3 = x^3 + 3yx^2 + 3y^2x + y^3$	1 3 3 1
$(x + y)^4 = x^4 + 4yx^3 + 6y^2x^2 + 4y^3x + y^4$	1 4 6 4 1
$(x + y)^5 = x^5 + 5yx^4 + 10y^2x^3 + 10y^3x^2 + 5y^4x + y^5$	1 5 10 10 5 1

TABLE 2.4.2

In the expansion of  $(x + y)^5$  we note that the coefficient of the third term is  $\binom{5}{2} = 10$ , and that of the sixth term is  $\binom{5}{5} = 1$ .

We can rewrite the expansion as  $\binom{5}{0}x^5 + \binom{5}{1}yx^4 + \binom{5}{2}y^2x^3 + \binom{5}{3}y^3x^2 + \binom{5}{4}y^4x + \binom{5}{5}y^5$

In summary, in the expansion of  $(x + y)^n$  we note:

1. The first term is  $x^n$  and the last term is  $y^n$ .
2. With each successive term, exponents of  $x$  decrease by 1 as those of  $y$  increase by 1. For any term the sum of the exponents is  $n$ .
3. The coefficient of  $x^{n-k} y^k$ , the  $(k + 1)^{\text{st}}$  term, is  $\binom{n}{k}$ .
4. The triangular array of numbers in Table 2.4.2 is called Pascal's triangle after the seventeenth-century French mathematician Blaise Pascal. Note that each number in the triangle other than the 1's at the ends of each row is the sum of the two numbers to the right and left of it in the row above.

**Theorem 2.4.2: The Binomial Theorem.** If  $n \geq 0$ , and  $x$  and  $y$  are numbers, then

$$(x + y)^n = \sum_{k=0}^n \binom{n}{k} x^{n-k} y^k$$

This theorem will be proven using a procedure called mathematical induction, which will be introduced in Chapter 3.

**Example 2.4.8.** Find the third term in the expansion of  $(x - y)^4$ . Since  $(x - y)^4 = (x + (-y))^4$ , the third term is

$$\binom{4}{2} = x^{4-2}(-y)^2 = 6x^2y^3.$$

**Example 2.4.9.** Expand  $(3x - 2)^3$ . If we replace  $x$  and  $y$  in the Binomial Theorem with  $3x$  and  $-2$ , respectively you get

$$\begin{aligned} (3x - 2)^3 &= \sum_{k=0}^3 \binom{3}{k} (3x)^{3-k} (-2)^k \\ &= \binom{3}{0} (3x)^3 (-2)^0 + \binom{3}{1} (3x)^2 (-2)^1 + \binom{3}{2} (3x)^1 (-2)^2 + \binom{3}{3} (3x)^0 (-2)^3 \\ &= 27x^3 - 54x^2 + 36x - 8 \end{aligned}$$



### Mathematica Note

*Mathematica* has a built-in function for binomial coefficients, **Binomial**. Unlike the examples we've concentrated on that can be done without technology, you can compute extremely large values. For example, a bridge hand is a 13 element subset of a standard 52 card deck — the order in which the cards come to the player doesn't matter. From the point of view of a single player, the number of possible bridge hands is  $\binom{52}{13}$ , which is easily computed with *Mathematica*:

**Binomial [52, 13]**

635013559600

In bridge, the location of a hand in relation to the dealer has some bearing on the game. An even truer indication of the number of possible hands takes into account *each* player's possible hand. It is customary to refer to bridge positions as West, North, East and South. We can apply the rule of product to get the total number of bridge hands with the following logic. West can get any of the  $\binom{52}{13}$  hands identified above. Then North get 13 of the remaining 39 cards and so has  $\binom{39}{13}$  possible hands. East then get 13 of the 26 remaining cards, which has  $\binom{26}{13}$  possibilities. South gets the remaining cards. Therefore the number of bridge hands is

**Binomial [52, 13] Binomial [39, 13] Binomial [26, 13]**

53644737765488792839237440000

**Sage Note**

Sage will do the same calculations for bridge hands just as easily. From a command line interface the calculations look like this:

**sage: binomial(52,13)**

635013559600

**sage: binomial(52,13)\*binomial(39,13)\*binomial(26,13)**

53644737765488792839237440000

The syntax is different, but the results are the same.

**EXERCISES FOR SECTION 2.4****A Exercises**

- The judiciary committee at a college is made up of three faculty members and four students. If ten faculty members and 25 students have been nominated for the committee, how many judiciary committees are possible?
- Suppose that a single character is stored in a computer using eight bits.
  - How many bit patterns have exactly three 1's?
  - How many bit patterns have at least two 1's?
- How many subsets of  $\{1, \dots, 10\}$  contain at least seven elements?
- The congressional committees on mathematics and computer science are made up of five congressmen each, and a congressional rule is that the two committees must be disjoint. If there are 385 members of congress, how many ways could the committees be selected?
- Expand  $(2x - 3y)^4$
- Find the fourth term of the expansion of  $(x - 2y)^6$ .
- (a) A poker game is played with 52 cards. How many "hands" of five cards are possible?  
(b) If there are four people playing, how many five-card "hands" are possible on the first deal?
- A flush in a five-card poker hand is five cards of the same suit. How many spade flushes are possible in a 52-card deck? How many flushes are possible in any suit?
- How many five-card poker hands using 52 cards contain exactly two aces?
- In poker, a full house is three-of-a-kind and a pair in one hand; for example, three fives and two queens. How many full houses are possible from a 52-card deck?
- A class of twelve computer science students are to be divided into three groups of 3, 4, and 5 students to work on a project. How many ways can this be done if every student is to be in exactly one group?

**B Exercises**

12. Explain in words why the following equalities are true and then verify the equalities using the formula for binomial coefficients.

(a)  $\binom{n}{1} = 1$

(b)  $\binom{n}{k} = \binom{n}{n-k}$ ,  $0 \leq k \leq n$ .

13. There are ten points  $P_1, P_2, \dots, P_n$  on a plane, no three on the same line.

(a) How many lines are determined by the points?

(b) How many triangles are determined by the points?

14. How many ways can  $n$  persons be grouped into pairs when  $n$  is even? Assume the order of the pairs matters, but not the order within the pairs. For example, if  $n = 4$ , the different groupings would be

$\{\{1, 2\}, \{3, 4\}\}$     $\{\{3, 4\}, \{1, 2\}\}$   
 $\{\{1, 3\}, \{2, 4\}\}$     $\{\{2, 4\}, \{1, 3\}\}$   
 $\{\{1, 4\}, \{2, 3\}\}$     $\{\{2, 3\}, \{1, 4\}\}$

15. Use the binomial theorem to prove that if  $A$  is a finite set,  $|\mathcal{P}(A)| = 2^{|A|}$ . Hint: see Example 2.4.7.
16. (a) A state's lottery involves choosing six different numbers out of a possible 36. How many ways can a person choose six numbers?  
 (b) What is the probability of a person winning with one bet?
17. Use the binomial theorem to calculate  $9998^3$ . Note that  $9998^3 = (10000 - 2)^3$ .
18. Suppose two gamblers are playing poker and are dealt five cards each. Use technology to determine the number of possible ways the hands could be dealt. Assume, as in bridge, the order of the hands matters.

## SUPPLEMENTARY EXERCISES FOR CHAPTER 2

### Section 2.1

- A university would like to determine how many different three-digit telephone extensions can be made using the digits 0, 1, 2, 3, 4, 5, 6, 7, 8, 9
  - if the three digits must be different
  - if the three digits can include duplications.
- A typical telephone number in most larger cities involves a seven-digit number using the digits 0, 1, 2, ..., 9. The first three digits are referred to as the office code, and are frequently the same for smaller cities.
  - How many different telephone numbers can one create using only the last four digits? What if all four digits must be different?
  - How many different telephone numbers can be created using all seven digits? What if the first digit cannot be the number 0?
- Let  $A = \{a, b, c, d, e\}$  and  $B = \{1, 2, 3\}$ . Draw a tree diagram similar to Figure 2.1.1 to illustrate  $A \times B$ .
  - Let  $A$  and  $B$  be sets where  $|A| = m$  and  $|B| = n$ . Use a tree diagram to prove  $|A \times B| = |A| \times |B|$ .
- In a business meeting involving four executives, each person shakes every other person's hand. How many handshakes will occur?
- How many ways can three couples be seated at a round table? (This problem may be harder than it seems.)
  - The first way to consider seating them is as each couple as a unit.
  - The second way is that the people in a couple may switch seats. How does this affect the seating plan?
- For the main course at a certain restaurant a person has the choice of beef (prepared three ways), chicken (fried or broiled), or any one of two fish dishes. Baked or french fried potatoes and a choice of three vegetable complements the main course. Red or white wine or water are the only beverages served. However, the owner is fussy, and he will serve red wine or water only with meat dishes, and white wine or water only with the fish dishes. How many meals can be ordered?

### Section 2.2

- How many ways are there to arrange six people in a circle? Two arrangements are to be considered the same if everyone has the same right-hand neighbor and the same left-hand neighbor regardless of the exact seat each person occupies.
  - How many ways are there to arrange six people in a circle if person  $p_1$  cannot sit next to person  $p_2$ ?
- There are five roads from city A to city B and six roads from city B to city C. There are no direct routes from A to C.
  - How many different ways are there from city A to C?
  - How many different ways are there from A to C and back to A?
  - What is the answer to part b if each road is to be used exactly once?

### Section 2.3

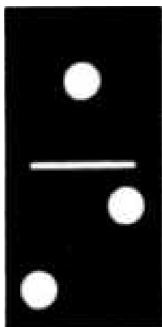
- A contest is entered by ten people. There will be four different prizes awarded among the ten people. No person will receive more than one prize. In how many ways can the prizes be distributed?
  - Suppose that instead of awarding four different prizes to the ten people it is decided that there will be four \$10 prizes, three \$7 prizes, and three \$5 prizes. Suppose that each person will win a prize. In how many ways can the prizes be distributed?
- A real estate developer has finished constructing twelve houses and must paint them. He has purchased quantities of white and blue paint so that five of the houses will be blue and the remainder will be white. How many ways can he decide to paint the houses?
- Ten persons apply for three identical jobs and all are qualified for the positions. Two of these persons will work in New York and the other one will work in San Diego. How many ways can the positions be filled?

### Section 2.4

- Let  $A = \{1, 2, 3, \dots, 10\}$ .
  - Determine the cardinality of  $\mathcal{P}(A)$ .
  - How many subsets of  $A$  contain exactly four elements?
  - How many subsets of  $A$  contain at least four elements?
- Among eleven senators, how many ways are there to select (a) a committee of five members; (b) a committee of five members so that a particular senator, Senator A, is always included; (c) a committee of five so that either Senator A or Senator B will be included?

14. Use the combination formula to prove that  $\binom{n}{1} = \binom{n}{n-1} = n$ .
15. (a) How many ways can three people be seated in a car with four seats? Assume that someone must drive.  
(b) What is your answer if only two of the three people have a driver's license?
16. (a) Let  $T = \{1, 2, 3, 4, 5\}$ . How many subsets of  $T$  have less than four elements?  
(b) How many *proper* subsets of  $\{1, 2, 3, 4, 5\}$  contain the numbers 1 and 5? How many of them also *do not* contain the number 2?

# chapter 3



## LOGIC

### GOALS

In this chapter, we will introduce some of the basic concepts of mathematical logic. In order to fully understand some of the later concepts in this book, you must be able to recognize valid logical arguments. Although these arguments will usually be applied to mathematics, they employ the same techniques that are used by a lawyer in a courtroom or a physician examining a patient. An added reason for the importance of this chapter is that the circuits that make up digital computers are designed using the same algebra of propositions that we will be discussing.

## 3.1 Propositions and Logical Operators

### PROPOSITIONS

Definition: Proposition. A proposition is a sentence to which one and only one of the terms true or false can be meaningfully applied.

**Example 3.1.1.** "Four is even," " $4 \in \{1, 3, 5\}$ ," and " $43 > 21$ " are propositions.

In traditional logic, a declarative statement with a definite truth value is considered a proposition. Although our ultimate aim is to discuss mathematical logic, we won't separate ourselves completely from the traditional setting. This is natural because the basic assumptions, or postulates, of mathematical logic are modeled after the logic we use in everyday speech. Since compound sentences are frequently used in everyday speech, we expect that logical propositions contain connectives like the word and. The statement "Europa supports life or Mars supports life" is a proposition and, hence, must have a definite truth value. Whatever that truth value is, it should be the same as the truth value of "Mars supports life or Europa supports life."

### LOGICAL OPERATORS

There are several ways in which we commonly combine simple statements into compound ones. The words/phrases *and*, *or*, *not*, *if... then*, and *if and only if* can be added to one or more propositions to create a new proposition. To avoid any confusion, we will precisely define each one's meaning and introduce its standard symbol. With the exception of negation (not), all of the operators act on pairs of propositions. Since each proposition has two possible truth values, there are four ways that truth can be assigned to two propositions. In defining the effect that a logical operator has on two propositions, the result must be specified for all four cases. The most convenient way of doing this is with a truth table, which we will illustrate by defining the word *and*.

#### Conjunction

**Definition: Conjunction (And).** If  $p$  and  $q$  are propositions, their conjunction,  $p$  and  $q$  (denoted  $p \wedge q$ ), is defined by the truth table in Table 3.1.1.

$p$	$q$	$p \wedge q$
0	0	0
0	1	0
1	0	0
1	1	1

**Table 3.1.1. Truth Table for And**

Notes:

- (a) To read this truth table, you must realize that any one line represents a case: one possible set of values for  $p$  and  $q$ .
- (b) The numbers 0 and 1 are used to denote false and true, respectively. This is consistent with the way that many programming languages treat logical, or Boolean, variables since a single bit, 0 or 1, can represent a truth value. Although *Mathematica*'s logical expressions have a value of True or False, there is a built in function called `Boole` which converts the value to 1 or 0, if desired.

`{Boole[False], Boole[True]}`

`{0, 1}`

- (c) For each case, the symbol under  $p$  represents the truth value of  $p$ . The same is true for  $q$ . The symbol under  $p \wedge q$  represents the truth value of  $p \wedge q$  for that case. For example, the second row of the truth table represents the case in which  $p$  is false,  $q$  is true, and the resulting truth value for  $p \wedge q$  is false. As in everyday speech,  $p \wedge q$  is true only when both propositions are true.
- (d) Just as the letters  $x$ ,  $y$ , and  $z$  are frequently used in algebra to represent numeric variables,  $p$ ,  $q$ , and  $r$  seem to be the most commonly used symbols for logical variables. When we say that  $p$  is a logical variable, we mean that any proposition can take the place of  $p$ .
- (e) One final comment: The order in which we list the cases in a truth table is standardized in this book. If the truth table involves two simple propositions, the numbers under the simple propositions can be interpreted as the two-digit binary integers in increasing order, 00, 01, 10, and 11, for 0, 1, 2, and 3.



## Disjunction

**Definition: Disjunction (Or).** If  $p$  and  $q$  are propositions, their disjunction is  $p$  or  $q$ , denoted  $p \vee q$ , and is defined by the truth table in Table 3.1.2.

$p$	$q$	$p \vee q$
0	0	0
0	1	1
1	0	1
1	1	1

**Table 3.1.2. Truth Table for Or**

Note; The only case in which disjunction is false is when both propositions are false. This interpretation of the word or is called the nonexclusive or. The exclusive or will be discussed when we consider logical design in Chapter 13.

## Negation

**Definition: Negation (Not).** If  $p$  is a proposition, its negation, not  $p$ , is denoted  $\neg p$  and is defined by the truth table in Table 3.1.3.

$p$	$\neg p$
0	1
1	0

**Table 3.1.3 Truth Table for Not**

Note: Negation is the only standard operator that acts on a single proposition; hence only two cases are needed.

## The Conditional Operator (If . . . then).

Consider the following propositions from everyday speech:

- (a) I'm going to quit if I don't get a raise.
- (b) If I pass the final, then I'll graduate.
- (c) I'll be going to the movies provided that my car starts.

All three propositions are conditional, they can all be restated to fit into the form if *Condition*, then *Conclusion*. For example, statement (a) can be rewritten as "If I don't get a raise, then I'm going to quit."

A conditional statement is meant to be interpreted as a guarantee; if the condition is true, then the conclusion is expected to be true. It says no more and no less.

**Definition: Conditional Operator.** The conditional statement if  $p$  then  $q$ , denoted  $p \rightarrow q$ , is defined by the truth table in Table 3.1.4.

$p$	$q$	$p \rightarrow q$
0	0	1
0	1	1
1	0	0
1	1	1

**Table 3.1.4 Truth Table for If... then**

**Example 3.1.2.** Assume your instructor told you "If you receive a grade of 95 or better in the final examination, then you will receive an A in this course." Your instructor has made a promise to you (placed a condition with you). If you fulfill his condition you expect the conclusion (getting an A) to be forthcoming. Your graded final has been returned to you. Has your instructor told the truth (kept the promise) or is your instructor guilty of a falsehood?

Case I: Your final exam score was less than 95 (the condition is false) and you did not receive an A (the conclusion is false). The instructor told the truth.

Case II: Your final exam score was less than 95, yet you received an A for the course. The instructor told the truth. (Perhaps your overall course average was excellent.)

Case III: Your final exam score was greater than 95, but you did not receive an A. The instructor lied.

Case IV: Your final exam score was greater than 95, and you received an A. The instructor told the truth.

To sum up, the only case in which a conditional proposition is false is when the condition is true and the conclusion is false.

The order of the condition and conclusion in a conditional proposition is important. If the condition and conclusion are exchanged, a different proposition is produced.

**Definition: Converse.** The converse of the proposition  $p \rightarrow q$  is the proposition  $q \rightarrow p$ .

The converse of "If you receive a grade of 95 or better in the final exam, then you will receive an A in this course," is "If you receive an A in this course, then you received a grade of 95 or better in the final exam." It should be clear that these two statements say different things.

**Definition: Biconditional Operator (...if and only if...).** If  $p$  and  $q$  are propositions, the biconditional statement " $p$  if and only if  $q$ ," denoted  $p \leftrightarrow q$ , is defined by the truth table in Table 3.1.5.

$p$	$q$	$p \leftrightarrow q$
0	0	1
0	1	0
1	0	0
1	1	1

**Table 3.1.5 Truth table for "... if and only if..."**

Note that  $p \leftrightarrow q$  is true when  $p$  and  $q$  have the same truth values. It is common to abbreviate "if and only if" to "iff."

Although "if . . . then" and "if and only if" are frequently used in everyday speech, there are several alternate forms that you should be aware of. They are summarized in the following list:

#### Conditional

If  $p$  then  $q$ .

$p$  implies  $q$ .

$q$  follows from  $p$ .

$p$ , only if  $q$ .

$q$ , if  $p$ .

$p$  is sufficient for  $q$ .

$q$  is necessary for  $p$ .

#### Biconditional

$p$  if and only if  $q$ .

$p$  is necessary and sufficient for  $q$ .

$p$  is equivalent to  $q$ .

If  $p$ , then  $q$ , and if  $q$ , then  $p$ .

If  $p$ , then  $q$  and conversely.

## EXERCISES FOR SECTION 3.1

### A Exercises

1. Let  $d$  = "I like discrete structures"  $c$  = "I will pass this course"  $s$  = "I will do my assignments" Express each of the following propositions in symbolic form:

- I like discrete structures and I will pass this course.
- I will do my assignments or I will not pass this course.
- It is not true that I like discrete structures and I will do my assignments.
- I will not do my assignment and I will not pass this course.

2. For each of the following propositions, identify simple propositions, express the compound proposition in symbolic form, and determine whether it is true or false:

- (a) The world is flat or zero is an even integer.
- (b) If 432,802 is a multiple of 4, then 432,802 is even.
- (c) 5 is a prime number and 6 is not divisible by 4.
- (d)  $3 \in \mathbb{Z}$  and  $3 \in \mathbb{Q}$ .
- (e)  $2/3 \in \mathbb{Z}$  and  $2/3 \in \mathbb{Q}$ .
- (f) The sum of two even integers is even and the sum of two odd integers is odd.

3. Let  $p = "2 < 5,"$   $q = "8$  is an even integer," and  $r = "11$  is a prime number." Express the following as a statement in English and determine whether the statement is true or false:

- (a)  $\neg p \vee q$
- (b)  $p \rightarrow q$
- (c)  $(p \wedge q) \rightarrow r$
- (d)  $p \rightarrow q \vee (\neg r)$
- (e)  $p \rightarrow (\neg q) \vee (\neg r)$
- (f)  $\neg q \rightarrow \neg p$

4. Rewrite each of the following statements using the other conditional forms:

- (a) If an integer is a multiple of 4, then it is even.
- (b) The fact that a polygon is a square is a sufficient condition that it is a rectangle.
- (c) If  $x = 5$ , then  $x^2 = 25$ .
- (d) If  $x^2 - 5x + 6 = 0$ , then  $x = 2$  or  $x = 3$ .
- (e)  $x^2 = y^2$  is a necessary condition for  $x = y$ .

5. Write the converse of the propositions in exercise 4. Compare the truth of each proposition and its converse.

## 3.2 Truth Tables and Propositions Generated by a Set

Consider the compound proposition  $c = (p \wedge q) \vee (\neg q \wedge r)$ , where  $p$ ,  $q$ , and  $r$  are propositions. This is an example of a proposition generated by  $p$ ,  $q$ , and  $r$ . We will define this terminology later in the section. Since each of the three simple propositions has two possible truth values, it follows that there are eight different combinations of truth values that determine a value for  $c$ . These values can be obtained from a truth table for  $c$ . To construct the truth table, we build  $c$  from  $p$ ,  $q$ , and  $r$  and from the logical operators. The result is Table 3.2.1. Strictly speaking, the first three columns and the last column make up the truth table for  $c$ . The other columns are work space needed to build up to  $c$ .

$p$	$q$	$r$	$p \wedge q$	$\neg q$	$\neg q \wedge r$	$(p \wedge q) \vee (\neg q \wedge r)$
0	0	0	0	1	0	0
0	0	1	0	1	1	1
0	1	0	0	0	0	0
0	1	1	0	0	0	0
1	0	0	0	1	0	0
1	0	1	0	1	1	1
1	1	0	1	0	0	1
1	1	1	1	0	0	1

**Table 3.2.1 Truth Table for  $c = (p \wedge q) \vee (\neg q \wedge r)$**

Note that the first three columns of the truth table are an enumeration of the eight three-digit binary integers. This standardizes the order in which the cases are listed. In general, if  $c$  is generated by  $n$  simple propositions, then the truth table for  $c$  will have  $2^n$  rows with the first  $n$  columns being an enumeration of the  $n$  digit binary integers. In our example, we can see at a glance that for exactly four of the eight cases,  $c$  will be true. For example, if  $p$  and  $r$  are true and  $q$  is false (the sixth case), then  $c$  is true.

Let  $S$  be any set of propositions. We will give two definitions of a proposition generated by  $S$ . The first is a bit imprecise, but should be clear. The second definition is called a *recursive definition*. If you find it confusing, use the first definition and return to the second later.

**Definition: Proposition Generated by  $S$ .**

(1) A proposition generated by  $S$  is any valid combination of propositions in  $S$  with conjunction, disjunction, and negation.

(2) (a) If  $p \in S$ , then  $p$  is a proposition generated by  $S$ .

(b) If  $x$  and  $y$  are propositions generated by  $S$ , then so are  $(x)$ ,  $\neg x$ ,  $x \vee y$ , and  $x \wedge y$ .

Note: We have not included the conditional and biconditional in the definition because they can both be obtained from conjunction, disjunction, and negation, as we will see later.

If  $S$  is a finite set, then we may use slightly different terminology. For example, if  $S = \{p, q, r\}$ , we might say that a proposition is generated by  $p$ ,  $q$ , and  $r$  instead of  $\{p, q, r\}$ .

### Hierarchy of Logical Operations

It is customary to use the following hierarchy for interpreting propositions, with parentheses overriding this order:

First: Negation

Second: Conjunction

Third: Disjunction

Within any level of the hierarchy, work from left to right. Using these rules,  $p \wedge q \vee r$  is taken to mean  $(p \wedge q) \vee r$ . These precedence rules are universal, and are exactly those used by computer languages to interpret logical expressions.

Example 3.2.1. A few shortened expressions and their fully parenthesized versions:

(a)  $p \wedge q \wedge r$  is  $(p \wedge q) \wedge r$ .

(b)  $\neg p \vee \neg r$  is  $(\neg p) \vee (\neg r)$ .

(c)  $\neg \neg p$  is  $\neg(\neg p)$ .

A proposition generated by a set  $S$  need not include each element of  $S$  in its expression. For example,  $\neg q \wedge r$  is a proposition generated by  $p$ ,  $q$ , and  $r$ .

**EXERCISES FOR SECTION 3.2****A Exercises**

1. Construct the truth tables of:

(a)  $p \vee p$

(b)  $p \wedge (\neg p)$

(c)  $p \vee (\neg p)$

(d)  $p \wedge p$

2. Construct the truth tables of:

(a)  $\neg(p \wedge q)$

(b)  $p \wedge (\neg q)$

(c)  $(p \wedge q) \wedge r$

(d)  $(p \wedge q) \vee (q \wedge r) \vee (r \wedge p)$

(e)  $(\neg p) \vee \neg q$

(f)  $p \vee q \vee r \vee s$

3. Rewrite the following with as few extraneous parentheses as possible:

(a)  $(\neg((p \wedge (r)))) \vee (s)$

(b)  $((p) \vee (q)) \wedge ((r) \vee (q))$

4. In what order are the operations in the following propositions performed?

(a)  $p \vee \neg q \vee r \wedge \neg p$

(b)  $p \wedge \neg q \wedge r \wedge \neg p$

5. Determine the number of rows in the truth table of a proposition containing four variables  $p$ ,  $q$ ,  $r$ , and  $s$ .

6. If there are 45 lines on a sheet of paper, and you want to reserve one line for each line in a truth table, how large could  $|S|$  be if you can write truth tables of propositions generated by  $S$  on a sheet of paper?

### 3.3 Equivalence and Implication

#### Tautologies & Contradictions

Consider two propositions generated by  $p$  and  $q$ :  $\neg(p \wedge q)$  and  $\neg p \vee \neg q$ . At first glance, they are different propositions. In form, they are different, but they have the same meaning. One way to see this is to substitute actual propositions for  $p$  and  $q$ ; such as:

$p$ : I've been to Toronto; and  $q$ : I've been to Chicago.

Then  $\neg(p \wedge q)$  translates to "I haven't been to both Toronto and Chicago," while  $\neg p \vee \neg q$  is "I haven't been to Toronto or I haven't been to Chicago." Determine the truth values of these propositions. Naturally, they will be true for some people and false for others. What is important is that no matter what truth values they have,  $\neg(p \wedge q)$  and  $\neg p \vee \neg q$  will have the same truth value. The easiest way to see this is by examining the truth tables of these propositions ().

$p$	$q$	$\neg(p \wedge q)$	$\neg p \vee \neg q$
0	0	1	1
0	1	1	1
1	0	1	1
1	1	0	0

**Table 3.3.1** Truth tables of  $\neg(p \wedge q)$  and  $\neg p \vee \neg q$ .

In all four cases,  $\neg(p \wedge q)$  and  $\neg p \vee \neg q$  have the same truth value. Then when the biconditional operator is applied to them, the result is a value of true in all cases.

**Definition: Tautology.** An expression involving logical variables that is true in all cases is called a tautology.

**Example 3.3.1.** All of the following are tautologies because their truth tables consist of a column of 1's.

- (a)  $(\neg(p \wedge q)) \leftrightarrow (\neg p \vee \neg q)$ .
- (b)  $p \vee \neg p$
- (c)  $(p \wedge q) \rightarrow p$
- (d)  $q \rightarrow (p \vee q)$
- (e)  $(p \vee q) \leftrightarrow (q \vee p)$

**Definition: Contradiction.** An expression involving logical variables that is false for all cases is called a contradiction.

**Example 3.3.2.**  $p \wedge \neg p$  and  $(p \vee q) \wedge (\neg p) \wedge (\neg q)$  are contradictions.

#### Equivalence

**Definition: Equivalence.** Let  $S$  be a set of propositions and let  $r$  and  $s$  be propositions generated by  $S$ .  $r$  and  $s$  are equivalent if and only if  $r \leftrightarrow s$  is a tautology. The equivalence of  $r$  and  $s$  is denoted  $r \Leftrightarrow s$ .

**Example 3.3.3.** The following are all equivalences:

- (a)  $(p \wedge q) \vee (\neg p \wedge q) \Leftrightarrow q$ .
- (b)  $p \rightarrow q \Leftrightarrow \neg q \rightarrow \neg p$
- (c)  $p \vee q \Leftrightarrow q \vee p$ .

All tautologies are equivalent to one another. We will use the number 1 to symbolize a tautology.

**Example 3.3.4.**  $p \vee \neg p \Leftrightarrow 1$ .

All contradictions are equivalent to one another. We will use the number 0 to symbolize a contradiction.

**Example 3.3.5.**  $p \wedge \neg p \Leftrightarrow 0$ .

Equivalence is to logic what equality is to algebra. Just as there are many ways of writing an algebraic expression, the same logical meaning can be expressed in many different ways.

## IMPLICATION

**Example 3.3.6.** Consider the two propositions:

$x$ : The money is behind Door A; and

$y$ : The money is behind Door A or Door B.

Imagine that you were told that there is a large sum of money behind one of two doors marked A and B, and that one of the two propositions  $x$  and  $y$  is true and the other is false. Which door would you choose? All that you need to realize is that if  $x$  is true, then  $y$  will also be true. Since we know that this can't be the case,  $y$  must be the true proposition and the money is behind Door B.

This is an example of a situation in which the truth of one proposition leads to the truth of another. Certainly,  $y$  can be true when  $x$  is false; but  $x$  can't be true when  $y$  is false. In this case, we say that  $x$  implies  $y$ .

Look at the truth table of  $p \rightarrow q$  in Table 3.1.4 (copied below). If  $p$  implies  $q$ , then the third case can be ruled out, since it is the case that makes a conditional proposition false.

$p$	$q$	$p \rightarrow q$
0	0	1
0	1	1
1	0	0
1	1	1

**Definition: Implication.** Let  $S$  be a set of propositions and let  $r$  and  $s$  be propositions generated by  $S$ . We say that  $r$  implies  $s$  if  $r \rightarrow s$  is a tautology. We write  $r \Rightarrow s$  to indicate this implication.

**Example 3.3.7.** A commonly used implication is that  $p$  implies  $p \vee q$ , which is verified by the truth table in Table 3.3.2.

$p$	$q$	$p \vee q$	$p \rightarrow p \vee q$
0	0	0	1
0	1	1	1
1	0	1	1
1	1	1	1

**Table 3.3.2 Truth Table for  $p \rightarrow (p \vee q)$**

If we let  $p$  represent "The money is behind Door A" and  $q$  represent "The money is behind Door B,"  $p \Rightarrow (p \vee q)$  is a formalized version of the reasoning used in Example 3.3.6. A common name for this implication is disjunctive addition. In the next section we will consider some of the most commonly used implications and equivalences.

When we defined what we mean by a proposition generated by a set in Section 3.2, we didn't include the conditional and biconditional operators. This was because of the two equivalences  $p \rightarrow q \Leftrightarrow \neg p \vee q$  and  $p \leftrightarrow q \Leftrightarrow (p \wedge q) \vee (\neg p \wedge \neg q)$ . Therefore, any proposition that includes the conditional or biconditional operators can be written in an equivalent way using only conjunction, disjunction, and negation. We could even dispense with disjunction since  $p \vee q$  is equivalent to a proposition that uses only conjunction and negation.

## EXERCISES FOR SECTION 3.3

### A Exercises

1. Given the following propositions generated by  $p$ ,  $q$ , and  $r$ , which are equivalent to one another?

- (a)  $(p \wedge r) \vee q$
- (b)  $p \vee (r \vee q)$
- (c)  $r \wedge p$
- (d)  $\neg r \vee p$
- (e)  $(p \vee q) \wedge (r \vee q)$
- (f)  $r \rightarrow p$
- (g)  $r \vee \neg p$
- (h)  $p \rightarrow r$

2. (a) Construct the truth table for  $x = (p \wedge \neg q) \vee (r \wedge p)$ .
- (b) Give an example other than  $x$  itself of a proposition generated by  $p, q,$  and  $r$  that is equivalent to  $x$ .
- (c) Give an example of a proposition other than  $x$  that implies  $x$ .
- (d) Give an example of a proposition other than  $x$  that is implied by  $x$ .
3. Is an implication equivalent to its converse? Verify your answer using a truth table.
4. Suppose that  $x$  is a proposition generated by  $p, q,$  and  $r$  that is equivalent to  $p \vee \neg q$ . Write out the truth table for  $x$ .

**B Exercises**

5. How large is the largest set of propositions generated by  $p$  and  $q$  with the property that no two elements are equivalent?
6. Find a proposition that is equivalent to  $p \vee q$  and uses only conjunction and negation.
7. Explain why a contradiction implies any proposition and any proposition implies a tautology.



### 3.4 The Laws of Logic

In this section, we will list the most basic equivalences and implications of logic. Most of the equivalences listed in Table 3.4.1 should be obvious to the reader. Remember, 0 stands for contradiction, 1 for tautology. Many logical laws are similar to algebraic laws. For example, there is a logical law corresponding to the associative law of addition,  $a + (b + c) = (a + b) + c$ . In fact, associativity of both conjunction and disjunction are among the laws of logic. Notice that with one exception, the laws are paired in such a way that exchanging the symbols  $\wedge, \vee, 1$  and  $0$  for  $\vee, \wedge, 0$ , and  $1$ , respectively, in any law gives you a second law. For example,  $p \vee 0 \Leftrightarrow p$  results in  $p \wedge 1 \Leftrightarrow p$ . This called a *duality principle*. For now, think of it as a way of remembering two laws for the price of one. We will leave it to the reader to verify a few of these laws with truth tables. However, the reader should be careful in applying duality to the conditional operator and implication since the dual involves taking the converse. For example, the dual of  $p \wedge q \Rightarrow p$  is  $p \vee q \Leftarrow p$ , which is usually written  $p \Rightarrow p \vee q$

**Example 3.4.1.** The identity law:

$p$	$1$	$p \wedge 1$	$(p \wedge 1) \Leftrightarrow p$
$0$	$1$	$0$	$1$
$1$	$1$	$1$	$1$

therefore,  $(p \wedge 1) \Leftrightarrow p$ .

Some of the logical laws in Table 3.4.2 might be less obvious to you. For any that you are not comfortable with, substitute actual propositions for the logical variables. For example, if  $p$  is "John owns a pet store" and  $q$  is "John likes pets," the detachment law should make sense.

**TABLE 3.4.1 Basic Logical Laws**

Commutative Laws	
$p \vee q \Leftrightarrow q \vee p$	$p \wedge q \Leftrightarrow q \wedge p$
Associative Laws	
$(p \vee q) \vee r \Leftrightarrow p \vee (q \vee r)$	$(p \wedge q) \wedge r \Leftrightarrow p \wedge (q \wedge r)$
Distributive Laws	
$p \wedge (q \vee r) \Leftrightarrow (p \wedge q) \vee (p \wedge r)$	$p \vee (q \wedge r) \Leftrightarrow (p \vee q) \wedge (p \vee r)$
Identity Laws	
$p \vee 0 \Leftrightarrow p$	$p \wedge 1 \Leftrightarrow p$
Negation Laws	
$p \wedge \neg p \Leftrightarrow 0$	$p \vee \neg p \Leftrightarrow 1$
Idempotent Laws	
$p \vee p \Leftrightarrow p$	$p \wedge p \Leftrightarrow p$
Null Laws	
$p \wedge 0 \Leftrightarrow 0$	$p \vee 1 \Leftrightarrow 1$
Absorption Laws	
$p \wedge (p \vee q) \Leftrightarrow p$	$p \vee (p \wedge q) \Leftrightarrow p$
DeMorgan's Laws	
$\neg(p \vee q) \Leftrightarrow (\neg p) \wedge (\neg q)$	$\neg(p \wedge q) \Leftrightarrow (\neg p) \vee (\neg q)$
Involution Law	
$\neg(\neg p) \Leftrightarrow p$	

TABLE 3.4.2 Common Implications and Equivalences

Detachment
$(p \rightarrow q) \wedge p \Rightarrow q$
Indirect Reasoning
$(p \rightarrow q) \wedge \neg q \Rightarrow \neg p$
Disjunctive Addition
$p \Rightarrow (p \vee q)$
Conjunctive Simplification
$(p \wedge q) \Rightarrow p$ and $(p \wedge q) \Rightarrow q$
Disjunctive Simplification
$(p \vee q) \wedge \neg p \Rightarrow q$ and $(p \vee q) \wedge \neg q \Rightarrow p$
Chain Rule
$(p \rightarrow q) \wedge (q \rightarrow r) \Rightarrow (p \rightarrow r)$
Conditional Equivalence
$p \rightarrow q \Leftrightarrow \neg p \vee q$
Biconditional Equivalences
$(p \leftrightarrow q) \Leftrightarrow (p \rightarrow q) \wedge (q \rightarrow p) \Leftrightarrow (p \wedge q) \vee (\neg p \wedge \neg q)$
Contrapositive
$(p \rightarrow q) \Leftrightarrow (\neg q \rightarrow \neg p)$

## EXERCISES FOR SECTION 3.4

### A Exercises

- Write the following in symbolic notation and determine whether it is a tautology: "If I study then I will learn. I will not learn. Therefore, I do not study."
- Show that the common fallacy  $(p \rightarrow q) \wedge \neg p \Rightarrow \neg q$  is not a law of logic.
- Describe in general how duality can be applied to implications if we introduce the symbol  $\Leftarrow$ , read "is implied by."
- Write the dual of the following statements:
  - $(p \wedge q) \Rightarrow p$
  - $(p \vee q) \wedge \neg q \Rightarrow p$

### 3.5 Mathematical Systems

In this section, we present an overview of what a mathematical system is and how logic plays an important role in one. The axiomatic method that we will use here will not be duplicated with as much formality anywhere else in the book, but we hope an emphasis on how mathematical facts are developed and organized will help to unify the concepts we will present. The system of propositions and logical operators we have developed will serve as a model for our discussion. Roughly, a mathematical system can be defined as follows:

**Definition: Mathematical System.** A mathematical system consists of:

- (1) A set or universe,  $U$ .
- (2) Definitions — sentences that explain the meaning of concepts that relate to the universe. Any term used in describing the universe itself is said to be undefined. All definitions are given in terms of these undefined concepts of objects.
- (3) Axioms — assertions about the properties of the universe and rules for creating and justifying more assertions. These rules always include the system of logic that we have developed to this point.
- (4) Theorems — the additional assertions mentioned above.

Example 3.5.1. In Euclidean geometry the universe consists of points and lines (two undefined terms). Among the definitions is a definition of parallel lines and among the axioms is the axiom that two distinct parallel lines never meet.

Example 3.5.2. Propositional calculus is a formal name for the logical system that we've been discussing. The universe consists of propositions. The axioms are the truth tables for the logical operators and the key definitions are those of equivalence and implication. We use propositions to describe any other mathematical system; therefore, this is the minimum amount of structure that a mathematical system can have.

**Definition: Theorem.** A true proposition derived from axioms of mathematical system is called a theorem.

Theorems are normally expressed in terms of a finite number of propositions,  $p_1, p_2, \dots, p_n$ , called the *premises*, and a proposition,  $C$ , called the *conclusion*. These theorems take the form

$$p_1 \wedge p_2 \wedge \dots \wedge p_n \Rightarrow C$$

or more informally,

$$p_1, p_2, \dots, \text{ and } p_n \text{ imply } C$$

For a theorem of this type, we say that the premises imply the conclusion. When a theorem is stated, it is assumed that the axioms of the system are true. In addition, any previously proven theorem can be considered an extension of the axioms and can be used in demonstrating that the new theorem is true. When the proof is complete, the new theorem can be used to prove subsequent theorems. A mathematical system can be visualized as an inverted pyramid with the axioms at the base and the theorems expanding out in various directions (Figure 3.5.1).

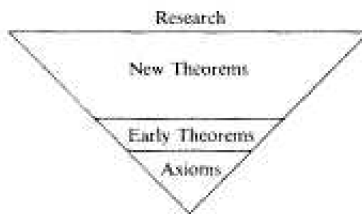


FIGURE 3.5.1 The body of knowledge In a mathematical system

#### PROOF

**Definition: Proof.** A proof of a theorem is a finite sequence of logically valid steps that demonstrate that the premises of a theorem imply the conclusion.

Exactly what constitutes a proof is not always clear. For example, a research mathematician might require only a few steps to prove a theorem to a colleague, but might take an hour to give an effective proof to a class of students. Therefore, what constitutes a proof often depends on the audience. But the audience is not the only factor. One of the most famous theorems in graph theory, The Four Color Theorem, was finally proven in 1976, after over a century of effort by many mathematicians. Part of the proof consisted of having a computer check many different graphs for a certain property. Without the aid of the computer, this checking would have taken years. In the eyes of some mathematicians, this proof was considered questionable. Shorter proofs

have been developed since 1976 and there is no controversy associated with The Four Color Theorem at this time. (The theorem is stated in Chapter 9.)

### PROOFS IN PROPOSITIONAL CALCULUS

Theoretically, you can prove anything in propositional calculus with truth tables. In fact, the laws of logic stated in Section 5.4 are all theorems. Propositional calculus is one of the few mathematical systems for which any valid sentence can be determined true or false by mechanical means. A program to write truth tables is not too difficult to write; however, what can be done theoretically is not always practical. For example,

$$a, a \rightarrow b, b \rightarrow c, \dots, y \rightarrow z \Rightarrow z$$

is a theorem in propositional calculus. However, suppose that you wrote such a program and you had it write the truth table for

$$(a \wedge (a \rightarrow b) \wedge (b \rightarrow c) \wedge \dots \wedge (y \rightarrow z)) \rightarrow z$$

The truth table will have  $2^{26}$  cases. At one million cases per second, it would take approximately one minute to verify the theorem. Now if you decided to check a similar theorem,

$$p_1, p_1 \rightarrow p_2, \dots, p_{99} \rightarrow p_{100} \Rightarrow p_{100},$$

you would really have time trouble. There would be  $2^{100} \approx 1.26765 \times 10^{30}$  cases to check in the truth table. At one million cases per second it would take approximately  $1.46719 \times 10^{19}$  days to check all cases. For most of the remainder of this section, we will discuss an alternate method for proving theorems in propositional calculus. It is the same method that we will use in a less formal way for proofs in other systems. Formal axiomatic methods would be too unwieldy to actually use in later sections. However, none of the theorems in later chapters would be stated if they couldn't be proven by the axiomatic method.

We will introduce two types of proof here, direct and indirect.

### DIRECT PROOFS

A **direct proof** is a proof in which the truth of the premises of a theorem are shown to directly imply the truth of the theorem's conclusion.

**Example 3.5.3.** Theorem:  $p \rightarrow r, q \rightarrow s, p \vee q \Rightarrow s \vee r$ . A direct proof of this theorem is:

Step	Proposition	Justification
(1)	$p \vee q$	Premise
(2)	$\neg p \rightarrow q$	(1), conditional rule
(3)	$q \rightarrow s$	Premise
(4)	$\neg p \rightarrow s$	(2), (3), chain rule
(5)	$\neg s \rightarrow p$	(4), contrapositive
(6)	$p \rightarrow r$	Premise
(7)	$\neg s \rightarrow r$	(5), (6), chain rule
(8)	$s \vee r$	(7), conditional rule ■

Note that ■ marks the end of a proof.

**Rules for Formal Proofs.** Example 3.5.3 illustrates the usual method of formal proof in a formal mathematical system. The rules governing these proofs are:

- (1) A proof must end in a finite number of steps.
- (2) Each step must be either a premise or a proposition that is implied from previous steps using any valid equivalence or implication.
- (3) For a direct proof, the last step must be the conclusion of the theorem. For an indirect proof (see below), the last step must be a contradiction.
- (4) Justification Column. The column labeled "justification" is analogous to the comments that appear in most good computer programs. They simply make the proof more readable.

**Example 3.5.4.** Here are two direct proofs of  $\neg p \vee q, s \vee p, \neg q \Rightarrow s$ :

- (1)  $\neg p \vee q$           Premise  
 (2)  $\neg q$                   Premise  
 (3)  $\neg p$                   Disjunctive simplification, (1), (2)  
 (4)  $s \vee p$                 Premise  
 (5)  $s$                       Disjunctive simplification, (3), (4). ■

You are invited to justify the steps in this second proof:

- (1)  $\neg p \vee q$   
 (2)  $\neg q \rightarrow \neg p$   
 (3)  $s \vee p$   
 (4)  $p \vee s$   
 (5)  $\neg p \rightarrow s$   
 (6)  $\neg q \rightarrow s$   
 (7)  $\neg q$   
 (8)  $s$                       ■

### CONDITIONAL CONCLUSIONS

The conclusion of a theorem is often a conditional proposition. The condition of the conclusion can be included as a premise in the proof of the theorem. The object of the proof is then to prove the consequence of the conclusion. This rule is justified by the logical law

$$p \rightarrow (h \rightarrow c) \Leftrightarrow (p \wedge h) \rightarrow c.$$

**Example 3.5.5.** The following proof of  $p \rightarrow (q \rightarrow s)$ ,  $\neg r \vee p$ ,  $q \Rightarrow r \rightarrow s$  includes  $r$  as a fourth premise. The truth of  $s$  concludes the proof.

- (1)  $\neg r \vee p$                 Premise  
 (2)  $r$                         Added premise  
 (3)  $p$                         (1), (2), disjunction simplification  
 (4)  $p \rightarrow (q \rightarrow s)$       Premise  
 (5)  $q \rightarrow s$               (3), (4), detachment  
 (6)  $q$                         Premise  
 (7)  $s$                         (5), (6), detachment. ■

### INDIRECT PROOFS / PROOF BY CONTRADICTION

Consider a theorem  $P \Rightarrow C$ , where  $P$  represents  $p_1, p_2, \dots, \text{ and } p_n$ , the premises. The method of indirect proof is based on the equivalence  $P \rightarrow C \Leftrightarrow \neg(P \wedge \neg C)$ .

In words, this logical law states that if  $P \Rightarrow C$ , then  $P \wedge \neg C$  is always false; that is,  $P \wedge \neg C$  is a contradiction. This means that a valid method of proof is to negate the conclusion of a theorem and add this negation to the premises. If a contradiction can be implied from this set of propositions, the proof is complete. For the proofs in this section, a contradiction will often take the form  $t \wedge \neg t$ . For proofs involving numbers, a contradiction might be  $1 = 0$  or  $0 < 0$ . Indirect proofs involving sets might conclude with  $x \in \emptyset$  or  $(x \in A \text{ and } x \in A^c)$ . Indirect proofs are often more convenient than direct proofs in certain situations. *Indirect proofs are often called **proofs by contradiction**.*

**Example 3.5.6.** Here is an example of an indirect proof of the theorem in Example 3.5.3:

(1)	$\neg(s \vee r)$	Negated conclusion
(2)	$\neg s \wedge \neg r$	DeMorgan's Law, (1)
(3)	$\neg s$	Conjunctive simplification, (2)
(4)	$q \rightarrow s$	Premise
(5)	$\neg q$	Indirect reasoning, (3), (4)
(6)	$\neg r$	Conjunctive simplification, (2)
(7)	$p \rightarrow r$	Premise
(8)	$\neg p$	Indirect reasoning, (6), (7)
(9)	$(\neg p) \wedge (\neg q)$	Conjunctive, (5), (8)
(10)	$\neg(p \vee q)$	DeMorgan's Law, (9)
(11)	$p \vee q$	Premise
(12)	0	(10), (11) ■

## PROOF STYLE

The rules allow you to list the premises of a theorem immediately; however, a proof is much easier to follow if the premises are only listed when they are needed.

**Example 3.5.7.** Here is an indirect proof of  $a \rightarrow b, \neg(b \vee c) \Rightarrow \neg a$ .

(1)	$a$	Negation of the conclusion
(2)	$a \rightarrow b$	Premise
(3)	$b$	(1), (2), detachment
(4)	$b \vee c$	(3), disjunctive addition
(5)	$\neg(b \vee c)$	Premise
(6)	0	(4), (5) ■

As we mentioned at the outset of this section, we are only presenting an overview of what a mathematical system is. For greater detail on axiomatic theories, see Stoll (1961). An excellent description of how propositional calculus plays a part in artificial intelligence is contained in Hofstadter (1980). If you enjoy the challenge of constructing proofs in propositional calculus, you should enjoy the game WFF'N PROOF (1962), by L.E. Allen.

## EXERCISES FOR SECTION 3.5

### A Exercises

1. Prove with truth tables:

(a)  $p \vee q, \neg q \Rightarrow p$

(b)  $p \rightarrow q, \neg q \Rightarrow \neg p$

2. Prove with truth tables:

(a)  $q, \neg q \Rightarrow p$

(b)  $p \rightarrow q \Rightarrow \neg p \vee q$

### B Exercises

3. Give direct and indirect proofs of:

(a)  $a \rightarrow b, c \rightarrow b, d \rightarrow (a \vee c), d \Rightarrow b$ .

(b)  $(p \rightarrow q) \wedge (r \rightarrow s), (q \rightarrow t) \wedge (s \rightarrow u), \neg(t \wedge u), p \rightarrow r \Rightarrow \neg p$ .

(c)  $p \rightarrow (q \rightarrow s), \neg s \vee p, q \Rightarrow s \rightarrow r.$

(d)  $p \rightarrow q, q \rightarrow r, \neg(p \wedge r), p \vee r \Rightarrow r.$

(e)  $\neg q, p \rightarrow q, p \vee t \Rightarrow t$

4. Give direct and indirect proofs of:

(a)  $p \rightarrow q, \neg r \rightarrow \neg q, \neg r \Rightarrow \neg p.$

(b)  $p \rightarrow \neg q, \neg r \rightarrow q, p \Rightarrow r.$

(c)  $a \vee b, c \wedge d, a \rightarrow \neg c \Rightarrow b.$

5. Are the following arguments valid? If they are valid, construct formal proofs; if they aren't valid, explain why not.

(a) If wages increase, then there will be inflation. The cost of living will not increase if there is no inflation. Wages will increase. Therefore, the cost of living will increase.

(b) If the races are fixed or the casinos are crooked, then the tourist trade will decline. If the tourist trade decreases, then the police will be happy. The police force is never happy. Therefore, the races are not fixed.

6. Determine the validity of the following argument: For students to do well in a discrete mathematics course, it is necessary that they study hard. Students who do well in courses do not skip classes. Students who study hard do well in courses. Therefore students who do well in a discrete mathematics course do not skip class.

7. Describe how  $p_1, p_1 \rightarrow p_2, \dots, p_{99} \rightarrow p_{100} \Rightarrow p_{100}$  could be proven in 199 steps.

## 3.6 Propositions over a Universe

Example 3.6.1. Consider the sentence "He was a member of the Boston Red Sox." There is no way that we can assign a truth value to this sentence unless "he" is specified. For that reason, we would not consider it a proposition. However, "he" can be considered a variable that holds a place for any name. We might want to restrict the value of "he" to all names in the major-league baseball record books. If that is the case, we say that the sentence is a proposition over the set of major-league baseball players, past and present.

Definition: Proposition over a Universe. Let  $U$  be a nonempty set. A proposition over  $U$  is a sentence that contains a variable that can take on any value in  $U$  and that has a definite truth value as a result of any such substitution.

### Example 3.6.2.

- (a) A few propositions over the integers are  $4x^2 - 3x = 0$ ,  $0 \leq n \leq 5$ , and " $k$  is a multiple of 3."
- (b) A few propositions over the rational numbers are  $4x^2 - 3x = 0$ ,  $y^2 = 2$ , and  $(s - 1)(s + 1) = s^2 - 1$ .
- (c) A few propositions over the subsets of  $\mathbb{P}$  are  $(A = \emptyset) \vee (A = \mathbb{P})$ ,  $3 \in A$ , and  $A \cap \{1, 2, 3\} \neq \emptyset$ .

All of the laws of logic that we listed in Section 3.4 are valid for propositions over a universe. For example, if  $p$  and  $q$  are propositions over the integers, we can be certain that  $p \wedge q \Rightarrow p$ , because  $(p \wedge q) \rightarrow p$  is a tautology and is true no matter what values the variables in  $p$  and  $q$  are given. If we specify  $p$  and  $q$  to be  $p(n) : n < 4$  and  $q(n) : n < 8$ , we can also say that  $p$  implies  $p \wedge q$ . This is not a usual implication, but for the propositions under discussion, it is true. One way of describing this situation in general is with truth sets.

## TRUTH SETS

**Definition: Truth Set.** If  $p$  is a proposition over  $U$ , the truth set of  $p$  is  $T_p = \{a \in U \mid p(a) \text{ is true}\}$ .

Example 3.6.3. The truth set of the proposition  $\{1, 2\} \cap A = \emptyset$  taken as a proposition over the power set of  $\{1, 2, 3, 4\}$  is  $\{\emptyset, \{3\}, \{4\}, \{3, 4\}\}$ .

Example 3.6.4. In the universe  $\mathbb{Z}$  (the integers), the truth set of  $4x^2 - 3x = 0$  is  $\{0\}$ . If the universe is expanded to the rational numbers, the truth set becomes  $\{0, 3/4\}$ . The term solution set is often used for the truth set of an equation such as the one in this example.

**Definition: Tautology and Contradiction.** A proposition over  $U$  is a tautology if its truth set is  $U$ . It is a contradiction if its truth set is empty.

Example 3.6.5.  $(s - 1)(s + 1) = s^2 - 1$  is a tautology over the rational numbers.  $x^2 - 2 = 0$  is a contradiction over the rationals.

The truth sets of compound propositions can be expressed in terms of the truth sets of simple propositions. For example, if  $a \in T_{p \wedge q}$ , then  $a$  makes  $p \wedge q$  true. Therefore,  $a$  makes both  $p$  and  $q$  true, which means that  $a \in T_p \cap T_q$ . This explains why the truth set of the conjunction of two propositions equals the intersection of the truth sets of the two propositions. The following list summarizes the connection between compound and simple truth sets:

$$T_{p \wedge q} = T_p \cap T_q$$

$$T_{p \vee q} = T_p \cup T_q$$

$$T_{\neg p} = T_p^c$$

$$T_{p \leftrightarrow q} = (T_p \cap T_q) \cup (T_p^c \cap T_q^c)$$

$$T_{p \rightarrow q} = T_p^c \cup T_q$$

**Definition: Equivalence.** Two propositions are equivalent if  $p \leftrightarrow q$  is a tautology. In terms of truth sets, this means that  $p$  and  $q$  are equivalent if  $T_p = T_q$ .

### Example 3.6.6.

- (a)  $n + 4 = 9$  and  $n = 5$  are equivalent propositions over the integers.



(b)  $A \cap \{4\} \neq \emptyset$  and  $4 \in A$  are equivalent propositions over the power set of the natural numbers.

**Definition: Implication.** If  $p$  and  $q$  are propositions over  $U$ ,  $p$  implies  $q$  if  $p \rightarrow q$  is a tautology.

Since the truth set of  $p \rightarrow q$  is  $T_p^c \cup T_q$ , the Venn diagram for  $T_{p \rightarrow q}$  in Figure 3.6.1 shows that  $p \Rightarrow q$  when  $T_p \subseteq T_q$ .

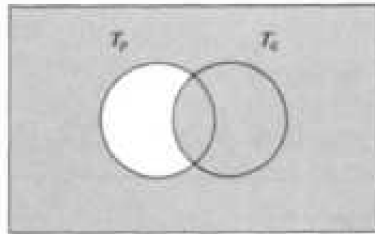


FIGURE 3.6.1 Venn diagram for  $T_{p \rightarrow q}$

**Example 3.6.7.**

- (a) Over the natural numbers:  $n < 4 \Rightarrow n < 8$  since  $\{0, 1, 2, 3, 4\} \subseteq \{0, 1, 2, 3, 4, 5, 6, 7, 8\}$ .
- (b) Over the power set of the integers:  $|A^c| = 1$  implies  $A \cap \{0, 1\} \neq \emptyset$ .
- (c)  $A \subseteq \text{even integers} \Rightarrow A \cap \text{odd integers} = \emptyset$ .

**EXERCISES FOR SECTION 3.6**

**A Exercises**

1. If  $U = \mathcal{P}(\{1, 2, 3, 4\})$ , what are the truth sets of the following propositions?
  - (a)  $A \cap \{2, 4\} = \emptyset$ .
  - (b)  $3 \in A$  and  $1 \notin A$ .
  - (c)  $A \cup \{1\} = A$ .
  - (d)  $A$  is a proper subset of  $\{2, 3, 4\}$ .
  - (e)  $|A| = |A^c|$ .
2. Over the universe of positive integers, define
  - $p(n) : n$  is prime and  $n < 32$ .
  - $q(n) : n$  is a power of 3.
  - $r(n) : n$  is a divisor of 27.
  - (a) What are the truth sets of these propositions?
  - (b) Which of the three propositions implies one of the others?
3. If  $U = \{0, 1, 2\}$ , how many propositions over  $U$  could you list without listing two that are equivalent?
4. Given the propositions over the natural numbers:
  - $p : n < A$
  - $q : 2n > 17$
  - $r : n$  is a divisor of 18

what are the truth sets of:

- (a)  $q$
- (b)  $p \wedge q$
- (c)  $r$

(d)  $q \rightarrow r$

5. Suppose that  $s$  is a proposition over  $\{1, \dots, 8\}$ . If  $T_s = \{1, 3, 5, 7\}$ , give two examples of propositions that are equivalent to  $s$ .

6. (a) Determine the truth sets of the following propositions over the positive integers:

$p(n) : n$  is a perfect square and  $n < 100$ .

$q(n) : n = |\mathcal{P}(A)|$  for some set  $A$

(b) Determine  $T_{p \wedge q}$  for  $p$  and  $q$  above.

7. Let the universe be  $\mathbb{Z}$ , the set of integers. Which of the following propositions are equivalent over  $\mathbb{Z}$ ?

$a: 0 < n^2 < 9$ .

$b: 0 < n^3 < 27$ .

$c: 0 < n < 3$ .

### 3.7 Mathematical Induction

In this section, we will examine mathematical induction, a technique for proving propositions over the positive integers. Mathematical (or finite) induction reduces the proof that all of the positive integers belong to a truth set to a finite number of steps.

Mathematical Induction is sometimes called finite induction.

**Example 3.7.1.** Consider the following proposition over the positive integers, which we will label  $p(n)$ : The sum of the positive integers from 1 to  $n$  is  $\frac{n(n+1)}{2}$ . This is a well-known formula that is quite simple to verify for a given value of  $n$ . For example,  $p(5)$  is: The sum of the positive integers from 1 to 5 is  $\frac{5(5+1)}{2}$ . Indeed,  $1 + 2 + 3 + 4 + 5 = 15 = \frac{5(5+1)}{2}$ . Unfortunately, this doesn't serve as a proof that  $p(n)$  is a tautology. All that we've established is that 5 is in the truth set of  $p$ . Since the positive integers are infinite, we certainly can't use this approach to prove the formula.

**An Analogy:** Mathematical induction is often useful in overcoming a problem such as this one. A proof by mathematical induction is similar to knocking over a row of closely spaced dominos that are standing on end. To knock over the five dominos in Figure 3.7.1, all you need to do is push Domino 1 to the right. To be assured that they all will be knocked over, some work must be done ahead of time. The dominos must be positioned so that if any domino is pushed to the right, it will push the next domino in the line.



FIGURE 3.7.1 Illustration of example 3.7.1

Now imagine the propositions  $p(1)$ ,  $p(2)$ ,  $p(3)$ , ... to be an infinite line of dominos. Let's see if these propositions are in the same formation as the dominos were. First, we will focus on one specific point of the line:  $p(99)$  and  $p(100)$ . We are not going to prove that either of these propositions is true, just that the truth of  $p(99)$  implies the truth of  $p(100)$ . In terms of our analogy, if  $p(99)$  is knocked over, it will knock over  $p(100)$ .

In proving  $p(99) \Rightarrow p(100)$ , we will use  $p(99)$  as our premise. We must prove: The sum of the positive integers from 1 to 100 is  $\frac{100(100+1)}{2}$ . We start by observing that the sum of the positive integers from 1 to 100 is  $(1 + 2 + \dots + 99) + 100$ . That is, the sum of the positive integers from 1 to 100 equals the sum of the first ninety-nine plus the final number, 100. We can now apply our premise,  $p(99)$ , to the sum  $1 + 2 + \dots + 99$ . After rearranging our numbers, we obtain the desired expression for  $1 + 2 + \dots + 100$ :

$$\begin{aligned} 1 + 2 + \dots + 99 + 100 &= (1 + 2 + \dots + 99) + 100 \\ &= \frac{99(99+1)}{2} + 100 \\ &= \frac{99 \times 100}{2} + \frac{2 \times 100}{2} \\ &= \frac{100 \times 101}{2} \\ &= \frac{100(100+1)}{2} \end{aligned}$$

What we've just done is analogous to checking two dominos in a line and finding that they are properly positioned. Since we are dealing with an infinite line, we must check all pairs at once. This is accomplished by proving that  $p(n) \Rightarrow p(n + 1)$  for all  $n \geq 1$ :

$$\begin{aligned} 1 + 2 + \dots + n + (n + 1) &= (1 + 2 + \dots + n) + (n + 1) \\ &= \frac{n(n+1)}{2} + (n + 1) \quad \text{by } p(n) \\ &= \frac{n(n+1)}{2} + \frac{2(n+1)}{2} \\ &= \frac{(n+1)(n+2)}{2} \\ &= \frac{(n+1)((n+1)+1)}{2} \end{aligned}$$

They are all lined up! Now look at  $p(1)$ : The sum of the positive integers from 1 to 1 is  $\frac{1+1}{2}$ . Clearly,  $p(1)$  is true. This sets off a chain reaction. Since  $p(1) \Rightarrow p(2)$ ,  $p(2)$  is true. Since  $p(2) \Rightarrow p(3)$ ,  $p(3)$  is true; and so on. ■

**The Principle of Mathematical Induction.** Let  $p(n)$  be a proposition over the positive integers, then  $p(n)$  is a tautology if

- (1)  $p(1)$  is true, and
- (2) for all  $n \geq 1$ ,  $p(n) \Rightarrow p(n + 1)$ .

Note: The truth of  $p(1)$  is called the basis for the induction proof. The premise that  $p(n)$  is true in Statement (b) is called the induction hypothesis. The proof that  $p(n)$  implies  $p(n + 1)$  is called the induction step of the proof. Despite our analogy, the basis is usually done first in an induction proof. The order doesn't really matter.

**Example 3.7.2.** Consider the implication over the positive integers

$$p(n): q_0 \rightarrow q_1, q_1 \rightarrow q_2, \dots, q_{n-1} \rightarrow q_n, q_0 \Rightarrow q_n$$

A proof that  $p(n)$  is a tautology follows.

Basis:  $p(1)$  is  $q_0 \rightarrow q_1, q_0 \Rightarrow q_1$ . This is the logical law of detachment which we know is true. If you haven't done so yet, write out the truth table of  $((q_0 \rightarrow q_1) \wedge q_0) \rightarrow q_1$  to verify this step.

Induction: Assume that  $p(n)$  is true for some  $n \geq 1$ . We want to prove that  $p(n + 1)$  must be true. That is:

$$q_0 \rightarrow q_1, q_1 \rightarrow q_2, \dots, q_{n-1} \rightarrow q_n, q_n \rightarrow q_{n+1}, q_0 \Rightarrow q_{n+1}$$

Here is a direct proof of  $p(n + 1)$ :

Steps	Proposition(s)	Justification
(1) $-(n + 1)$	$q_0 \rightarrow q_1, q_1 \rightarrow q_2, \dots, q_{n-1} \rightarrow q_n, q_0$	Premises
( $n + 2$ )	$q_n$	(1) $-(n + 1), p(n)$
( $n + 3$ )	$q_n \rightarrow q_{n+1}$	Premise
( $n + 4$ )	$q_{n+1}$	( $n + 2$ ), ( $n + 3$ ), detachment ■

**Example 3.7.3.** For all  $n \geq 1$ ,  $n^3 + 2n$  is a multiple of 3. An inductive proof follows:

Basis:  $1^3 + 2(1) = 3$  is a multiple of 3.

The basis is almost always this easy!

Induction: Assume that  $n \geq 1$  and  $n^3 + 2n$  is a multiple of 3. Consider  $(n + 1)^3 + 2(n + 1)$ . Is it a multiple of 3?

$$\begin{aligned} (n + 1)^3 + 2(n + 1) &= (n^3 + 3n^2 + 3n + 1) + (2n + 2) \\ &= n^3 + 2n + 3n^2 + 3n + 3 && \text{Rearrange the terms} \\ &= (n^3 + 2n) + 3(n^2 + n + 1) \end{aligned}$$

Yes,  $(n + 1)^3 + 2(n + 1)$  is the sum of two multiples of 3; therefore, it is also a multiple of 3. ■

### Variations of Induction

Now we will discuss some of the variations of the principle of mathematical induction. The first simply allows for universes that are similar to  $\mathbb{P}$ , like  $\{-2, -1, 0, 1, \dots\}$  or  $\{5, 6, 7, 8, \dots\}$ .

**Principle of Mathematical Induction (Generalized).** If  $p(n)$  is a proposition over  $\{k_0, k_0 + 1, k_0 + 2, \dots\}$ , where  $k_0$  is any integer, then  $p(n)$  is a tautology if

- (1)  $p(k_0)$  is true, and
- (2) for all  $n \geq k_0$ ,  $p(n) \Rightarrow p(n + 1)$ .

**Example 3.7.4.** In Chapter 2, we stated that the number of different permutations of  $k$  elements taken from an  $n$  element set,  $P(n; k)$ , can be computed with the formula  $\frac{n!}{(n-k)!}$ . We can prove this statement by induction on  $n$ . For  $n \geq 0$ , let  $q(n)$  be the proposition

$$P(n; k) = \frac{n!}{(n-k)!} \text{ for all } k \text{ from } 0 \text{ to } n.$$

Basis:  $q(0)$  states that

$$\begin{aligned}
 P(0; 0) &= \text{the number of ways that 0 elements can be} \\
 &\quad \text{selected from the empty set and arranged in order} \\
 &= 0!/0! = 1.
 \end{aligned}$$

This is true — a general law in combinatorics is that there is exactly one way of doing nothing.

Induction: Assume that  $q(n)$  is true for some natural number  $n$ . It is left for us to prove that this assumption implies that  $q(n + 1)$  is true. Suppose that we have a set of cardinality  $n + 1$  and want to select and arrange  $k$  of its elements. There are two cases to consider, the first of which is easy. If  $k = 0$ , then there is one way of selecting zero elements from the set; hence

$$P(n + 1; 0) = 1 = \frac{(n+1)!}{(n+1+0)!}$$

and the formula works in this case.

The more challenging case is to verify the formula when  $k$  is positive and less than or equal to  $n + 1$ . Here we count the value of  $P(n + 1; k)$  by counting the number of ways that the first element in the arrangement can be filled and then counting the number of ways that the remaining  $k - 1$  elements can be filled in using the induction hypothesis.

There are  $n + 1$  possible choices for the first element. Since that leaves  $n$  elements to fill in the remaining  $k - 1$  positions, there are  $P(n; k - 1)$  ways of completing the arrangement. By the rule of products,

$$\begin{aligned}
 P(n + 1; k) &= (n + 1)P(n; k - 1) \\
 &= (n + 1) \frac{n!}{(n-(k-1))!} \\
 &= \frac{(n+1)n!}{(n-k+1)!} \\
 &= \frac{(n+1)!}{((n+1)-k)!} \quad \blacksquare
 \end{aligned}$$

A second variation allows for the expansion of the induction hypothesis. The course-of-values principle includes the previous generalization. It is also sometimes called *strong induction*.

**The Course-of-Values Principle of Mathematical Induction.** If  $p(n)$  is a proposition over  $\{k_0, k_0 + 1, k_0 + 2, \dots\}$ , where  $k_0$  is any integer, then  $p(n)$  is a tautology if

- (1)  $p(k_0)$  is true, and
- (2) for all  $n \geq k_0$ ,  $p(k_0), p(k_0 + 1), \dots, p(n) \Rightarrow p(n + 1)$ .

**Example 3.7.5.** A prime number is defined as a positive integer that has exactly two positive divisors, 1 and itself. There are an infinite number of primes. The list of primes starts with 2, 3, 5, 7, 11, ... . The proposition over  $\{2, 3, 4, \dots\}$  that we will prove here is  $p(n)$ :  $n$  can be written as the product of one or more primes. In most texts, the assertion that  $p(n)$  is a tautology would appear as:

**Theorem.** Every positive integer greater than or equal to 2 has a prime decomposition.

If you were to encounter this theorem outside the context of a discussion of mathematical induction, it might not be obvious that the proof can be done by induction. Recognizing when an induction proof is appropriate is mostly a matter of experience. Now on to the proof!

Basis: Since 2 is a prime, it is already decomposed into primes (one of them).

Induction: Suppose that for some  $k \geq 2$  all of the integers 2, 3, ...,  $k$  have a prime decomposition. Notice the course-of-value hypothesis. Consider  $k + 1$ . Either  $k + 1$  is prime or it isn't. If  $k + 1$  is prime, it is already decomposed into primes. If not, then  $k + 1$  has a divisor,  $d$ , other than 1 and  $k + 1$ . Hence,  $k + 1 = cd$  where both  $c$  and  $d$  are between 2 and  $k$ . By the induction hypothesis,  $c$  and  $d$  have prime decompositions,  $c_1 c_2 \cdots c_m$  and  $d_1 d_2 \cdots d_m$ , respectively. Therefore,  $k + 1$  has the prime decomposition  $c_1 c_2 \cdots c_m d_1 d_2 \cdots d_m$ . ■

## HISTORICAL NOTE

Mathematical induction originated in the late nineteenth century. Two mathematicians who were prominent in its development were Richard Dedekind and Giuseppe Peano. Dedekind developed a set of axioms that describe the positive integers. Peano refined these axioms and gave a logical interpretation to them. The axioms are usually called the Peano Postulates.

**Peano's Postulates.** The system of positive integers consists of a nonempty set,  $\mathbb{P}$ ; a least element of  $\mathbb{P}$ , denoted 1; and a "successor function,"  $s$ , with the properties

- (1) If  $k \in \mathbb{P}$ , then there is an element of  $\mathbb{P}$  called the successor of  $k$ , denoted  $s(k)$ .
- (2) No two elements of  $\mathbb{P}$  have the same successor.
- (3) No element of  $\mathbb{P}$  has 1 as its successor.

(4) If  $S \subseteq \mathbb{P}$ ,  $1 \in S$ , and  $k \in S \Rightarrow s(k) \in S$ , then  $S = \mathbb{P}$ .



Richard Dedekind



Giuseppe Peano

Notes:

(a) You might recognize  $s(k)$  as simply being  $k + 1$ .

(b) Axiom 4, mentioned above, is the one that makes mathematical induction possible. In an induction proof, we simply apply that axiom to the truth set of a proposition.

### Exercises for Section 3.7

#### A Exercises

1. Prove that the sum of the first  $n$  odd integers equals  $n^2$ .
2. Prove that if  $n \geq 1$ , then  $1(1!) + 2(2!) + \cdots + n(n!) = (n + 1)! - 1$ .
3. Prove that for  $n \geq 1$ :  $\sum_{k=1}^n k^2 = \frac{1}{6} n(n+1)(2n+1)$ .
4. Prove that for  $n \geq 1$ :  $\sum_{k=0}^n 2^k = 2^{n+1} - 1$ .
5. Use mathematical induction to show that for  $n \geq 1$ ,

$$\frac{1}{1 \times 2} + \frac{1}{2 \times 3} + \cdots + \frac{1}{n(n+1)} = \frac{n}{n+1}$$

6. Prove that if  $n \geq 2$ , the generalized DeMorgan's Law is true:

$$\neg(p_1 \wedge p_2 \wedge \cdots \wedge p_n) \Leftrightarrow (\neg p_1) \vee (\neg p_2) \vee \cdots \vee (\neg p_n)$$

#### B Exercises

7. The number of strings of  $n$  zeros and ones that contain an even number of ones is  $2^{n-1}$ . Prove this fact by induction for  $n \geq 1$ .
8. Let  $p(n)$  be  $8^n - 3^n$  is a multiple of 5. Prove that  $p(n)$  is a tautology over  $\mathbb{N}$ .
9. Suppose that there are  $n$  people in a room,  $n \geq 1$ , and that they all shake hands with one another. Prove that  $\frac{n(n-1)}{2}$  handshakes will have occurred.
10. Prove that it is possible to make up any postage of eight cents or more using only three- and five-cent stamps.

#### C Exercises

11. Generalized associativity. It is well known that if  $a_1$ ,  $a_2$ , and  $a_3$  are numbers, then no matter what order the sums in the expression  $a_1 + a_2 + a_3$  are taken in, the result is always the same. Call this fact  $p(3)$  and assume it is true. Prove using course-of-values induction that if  $a_1$ ,  $a_2$ , ..., and  $a_n$  are numbers, then no matter what order the sums in the expression  $a_1 + a_2 + \cdots + a_n$  are taken in, the result is always the same.
12. Let  $S$  be the set of all numbers that can be produced by applying any of the rules below in any order a finite number of times.

Rule 1:  $\frac{1}{2} \in S$

Rule 2:  $1 \in S$

Rule 3: If  $a$  and  $b$  have been produced by the rules, then  $ab \in S$ .

Rule 4: If  $a$  and  $b$  have been produced by the rules, then  $\frac{a+b}{2} \in S$ .

Prove by course-of-values induction that  $a \in S \Rightarrow 0 < a \leq 1$ . Hint: The number of times the rules are applied should be the integer that you do the induction on.

13. A recursive definition is similar to an inductive proof. It consists of a basis, usually the simple part of the definition, and the recursion, which defines complex objects in terms of simpler ones. For example, if  $x$  is a real number and  $n$  is a positive integer, we can define  $x^n$  as follows:

Basis:  $x^1 = x$ .

Recursion: if  $n \geq 2$ ,  $x^n = x^{n-1}x$ .

For example,  $x^3 = x^2x = (x^1x)x = (xx)x$ . Proofs involving objects that are defined recursively are often inductive. Prove that if  $n, m \in \mathbb{P}$ ,  $x^{m+n} = x^m x^n$ . Hint: Let  $p(m)$  be the proposition that  $x^{m+n} = x^m x^n$  for all  $n \geq 1$ . There is much more on recursion in Chapter 8.

14. Let  $S$  be a finite set and let  $P_n$ , be defined recursively by  $P_1 = S$  and  $P_n = S \times P_{n-1}$  for  $n \geq 2$ .

(a) List the elements of  $P_3$  for the case  $S = \{a, b\}$ .

(b) Determine the formula for  $|P_n|$ , given that  $|S| = k$ , and prove your formula by induction.

## 3.8 Quantifiers

As we saw in Section 3.6, if  $p(n)$  is a proposition over a universe  $U$ , its truth set  $T_p$  is equal to a subset of  $U$ . In many cases, such as when  $p(n)$  is an equation, we are most concerned with whether  $T_p$  is empty or not. In other cases, we might be interested in whether  $T_p = U$ ; that is, whether  $p(n)$  is a tautology. Since the conditions  $T_p \neq \emptyset$  and  $T_p = U$  are so often an issue, we have a special system of notation for them.

### THE EXISTENTIAL QUANTIFIER

If  $p(n)$  is a proposition over  $U$  with  $T_p \neq \emptyset$ , we commonly say "There exists an  $n$  in  $U$  such that  $p(n)$  (is true)." We abbreviate this with the symbols  $(\exists n)_U(p(n))$ . The symbol  $\exists$  is called the existential quantifier. If the context is clear, the mention of  $U$  is dropped:  $(\exists n)(p(n))$ .

#### Example 3.8.1.

(a)  $(\exists k)_\mathbb{Z}(k^2 - k - 12 = 0)$  is another way of saying that there is an integer that solves the equation  $k^2 - k - 12 = 0$ . The fact that two such integers exist doesn't affect the truth of this proposition in any way.

(b)  $(\exists k)_\mathbb{Z}(3k = 102)$  simply states that 102 is a multiple of 3, which is true. On the other hand,  $(\exists k)_\mathbb{Z}(3k = 100)$  states that 100 is a multiple of 3, which is false.

(c)  $(\exists x)_\mathbb{R}(x^2 + 1 = 0)$  is false since the solution set of the equation  $x^2 + 1 = 0$  in the real numbers is empty. It is common to write  $(\nexists x)_\mathbb{R}(x^2 + 1 = 0)$  in this case.

There are a wide variety of ways that you can write a proposition with an existential quantifier. Table 3.8.1 contains a list of different variations that could be used for both the existential and universal quantifiers.

### THE UNIVERSAL QUANTIFIER

If  $p(n)$  is a proposition over  $U$  with  $T_p = U$ , we commonly say "For all  $n$  in  $U$ ,  $p(n)$  (is true)." We abbreviate this with the symbols  $(\forall n)_U(p(n))$ . The symbol  $\forall$  is called the universal quantifier. If the context is clear, the mention of  $U$  is dropped:  $(\forall n)(p(n))$ .

#### Example 3.8.2.

(a) We can say that the square of every real number is non-negative symbolically with a universal quantifier:  $(\forall x)_\mathbb{R}(x^2 \geq 0)$ .

(b)  $(\forall n)_\mathbb{Z}(n + 0 = 0 + n = n)$  says that the sum of zero and any integer  $n$  is  $n$ . This fact is called the identity property of zero for addition.

**Table 3.8.1 Notational Variations for Existential and Universal Quantifiers**

Universal Quantifier	Existential Quantifier
$(\forall n)_U(p(n))$	$(\exists n)_U(p(n))$
$(\forall n \in U)(p(n))$	$(\exists n \in U)(p(n))$
$\forall n \in U, p(n)$	$\exists n \in U$ such that $p(n)$
$p(n), \forall n \in U$	$p(n)$ is true for some $n \in U$
$p(n)$ is true for all $n \in U$	

## THE NEGATION OF QUANTIFIED PROPOSITIONS

When you negate a quantified proposition, the existential and universal quantifiers complement one another.

Example 3.8.3. Over the universe of animals, define  $F(x)$  :  $x$  is a fish and  $W(x)$  :  $x$  lives in the water. We know that the proposition  $W(x) \rightarrow F(x)$  is not always true. In other words,  $(\forall x)(W(x) \rightarrow F(x))$  is false. Another way of stating this fact is that there exists an animal that lives in the water and is not a fish; that is,



$$\begin{aligned}\neg(\forall x)(W(x) \rightarrow F(x)) &\Leftrightarrow (\exists x)(\neg(W(x) \rightarrow F(x))) \\ &\Leftrightarrow (\exists x)(W(x) \wedge \neg F(x))\end{aligned}$$

Note that the negation of a universally quantified proposition is an existentially quantified proposition. In addition, when you negate an existentially quantified proposition, you obtain a universally quantified proposition. Symbolically,

$$\neg((\forall n)_U(p(n))) \Leftrightarrow (\exists n)_U(\neg p(n)), \text{ and}$$

$$\neg((\exists n)_U(p(n))) \Leftrightarrow (\forall n)_U(\neg p(n))$$

#### Example 3.8.4.

(a) The ancient Greeks first discovered that  $\sqrt{2}$  is an irrational number; that is,  $\sqrt{2}$  is not a rational number.  $\neg((\exists r)_Q(r^2 = 2))$  and  $(\forall r)_Q(r^2 \neq 2)$  both state this fact symbolically.

(b)  $\neg((\forall n)_P(n^2 - n + 41 \text{ is prime}))$  is equivalent to  $(\exists n)_P(n^2 - n + 41 \text{ is composite})$ . They are both either true or false.

#### MULTIPLE QUANTIFIERS

If a proposition has more than one variable, then you can quantify it more than once. For example, if  $p(x, y) : x^2 - y^2 = (x + y)(x - y)$  is a tautology over the set of all pairs of real numbers because it is true for each pair  $(x, y)$  in  $\mathbb{R} \times \mathbb{R}$ . Another way to look at this proposition is as a proposition with two variables. The assertion that  $p(x, y)$  is a tautology could be quantified as  $(\forall x)_R((\forall y)_R(p(x, y)))$  or  $(\forall y)_R((\forall x)_R(p(x, y)))$

In general, multiple universal quantifiers can be arranged in any order without logically changing the meaning of the resulting proposition. The same is true for multiple existential quantifiers. For example,  $p(x, y) : x + y = 4$  and  $x - y = 2$  is a proposition over  $\mathbb{R} \times \mathbb{R}$ .  $(\exists x)_R((\exists y)_R(x + y = 4 \text{ and } x - y = 2))$  and  $(\exists y)_R((\exists x)_R(x + y = 4 \text{ and } x - y = 2))$  are equivalent. A proposition with multiple existential quantifiers such as this one says that there are simultaneous values for the quantified variables that make the proposition true. A similar example is  $q(x, y) : 2x - y = 2$  and  $4x - 2y = 5$ , which is always false; and the following are all equivalent

$$\begin{aligned}\neg((\exists x)_R((\exists y)_R(q(x, y)))) &\Leftrightarrow \neg(\exists y)_R((\exists x)_R(q(x, y))) \\ &\Leftrightarrow (\forall y)_R(\neg((\exists x)_R(q(x, y)))) \\ &\Leftrightarrow ((\forall y)_R((\forall x)_R(\neg q(x, y)))) \\ &\Leftrightarrow ((\forall x)_R((\forall y)_R(\neg q(x, y))))\end{aligned}$$

When existential and universal quantifiers are mixed, the order cannot be exchanged without possibly changing the meaning of the proposition. For example, let  $\mathbb{R}^+$  be the positive real numbers,  $x : (\forall a)_{\mathbb{R}^+}((\exists b)_{\mathbb{R}^+}(ab = 1))$  and  $y : (\exists b)_{\mathbb{R}^+}((\forall a)_{\mathbb{R}^+}(ab = 1))$  have different meanings;  $x$  is true, while  $y$  is false.

#### TIPS ON READING MULTIPLY QUANTIFIED PROPOSITIONS

It is understandable that you would find propositions such as  $x$  difficult to read. The trick to deciphering these expressions is to "peel" one quantifier off the proposition just as you would peel off the layers of an onion (but quantifiers shouldn't make you cry). Since the outermost quantifier in  $x$  is universal,  $x$  says that  $z(a) : (\exists b)_{\mathbb{R}^+}(ab = 1)$  is true for each value that  $a$  can take on. Now take the time to select a value for  $a$ , like 6. For the value that we selected, we get  $z(6) : (\exists b)_{\mathbb{R}^+}(6b = 1)$ , which is obviously true since  $6b = 1$  has a solution in the positive real numbers. We will get that same truth value no matter which positive real number we choose for  $a$ ; therefore,  $z(a)$  is a tautology over  $\mathbb{R}^+$  and we are justified in saying that  $x$  is true. The key to understanding propositions like  $x$  on your own is to experiment with actual values for the outermost variables as we did above.

Now consider  $y$ . To see that  $y$  is false, we peel off the outer quantifier. Since it is an existential quantifier, all that  $y$  says is that some positive real number makes  $w(b) : (\forall a)_{\mathbb{R}^+}(ab = 1)$  true. Choose a few values of  $b$  to see if you can find one that makes  $w(b)$  true. For example, if we pick  $b = 2$ , we get  $(\forall a)_{\mathbb{R}^+}(2a = 1)$ , which is false, since  $2a$  is almost always different from 1. You should be able to convince yourself that no value of  $b$  will make  $w(b)$  true. Therefore,  $y$  is false.

Another way of convincing yourself that  $y$  is false is to convince yourself that  $\neg y$  is true:

$$\begin{aligned}\neg((\exists b)_{\mathbb{R}^+}((\forall a)_{\mathbb{R}^+}(ab = 1))) &\Leftrightarrow (\forall b)_{\mathbb{R}^+}\neg((\forall a)_{\mathbb{R}^+}(ab = 1)) \\ &\Leftrightarrow (\forall b)_{\mathbb{R}^+}((\exists a)_{\mathbb{R}^+}(ab \neq 1))\end{aligned}$$

In words, for each value of  $b$ , a value for  $a$  that makes  $ab \neq 1$ . One such value is  $a = \frac{1}{b} + 1$ . Therefore,  $\neg y$  is true.

## EXERCISES FOR SECTION 3.8

### A Exercises

1. Let  $C(x)$  be " $x$  is cold-blooded," let  $F(x)$  be " $x$  is a fish," and let  $S(x)$  be " $x$  lives in the sea."

(a) Translate into a formula: Every fish is cold-blooded.

(b) Translate into English:  $(\exists x)(S(x) \wedge \neg F(x))$

and  $(\forall x)(F(x) \rightarrow S(x))$ .

2. Let  $M(x)$  be " $x$  is a mammal," let  $A(x)$  be " $x$  is an animal," and let  $W(x)$  be " $x$  is warm-blooded."

(a) Translate into a formula: Every mammal is warm-blooded.

(b) Translate into English:  $(\exists x)(A(x) \wedge (\neg M(x)))$ .

3. Over the universe of books, define the propositions  $B(x)$ :  $x$  has a blue cover,  $M(x)$ :  $x$  is a mathematics book,  $C(x)$ :  $x$  is published in the United States, and  $R(x, y)$ : The bibliography of  $x$  includes  $y$ . Translate into words:

(a)  $(\exists x)(\neg B(x))$ .

(b)  $(\forall x)(M(x) \wedge U(x) \rightarrow B(x))$ .

(c)  $(\exists x)(M(x) \wedge \neg B(x))$ .

(d)  $(\exists y)((\forall x)(M(x) \rightarrow R(x, y)))$ .

Express using quantifiers:

(e) Every book with a blue cover is a mathematics book.

(f) There are mathematics books that are published outside the United States.

(g) Not all books have bibliographies.

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4. Let the universe of discourse,  $U$ , be the set of all people, and let  $M(x, y)$  be " $x$  is the mother of  $y$ ."

(a) Which of the following is a true statement? Translate it into English.

(i)  $(\exists x)_U((\forall y)_U(M(x, y)))$

(ii)  $(\forall y)_U((\exists x)_U(M(x, y)))$

(b) Translate the following statement into logical notation using quantifiers and the proposition  $M(x, y)$  over  $U$ : "Everyone has a grandmother,"

5. Translate into your own words and indicate whether it is true or false that  $(\exists u)_Z(4u^2 - 9 = 0)$ .

6. Use quantifiers to say that  $\sqrt{3}$  is an irrational number.

7. What do the following propositions say, where  $U$  is the power set of  $\{1, 2, \dots, 9\}$ ? Which of these propositions are true?

(a)  $(\forall A)_U(|A| \neq |A^c|)$ .

(b)  $(\exists A)_U(\exists B)_U(|A| = 5, |B| = 5, \text{ and } A \cap B = \emptyset)$

(c)  $(\forall A)_U(\forall B)_U(A - B = B^c - A^c)$

8. Use quantifiers to state that for every positive integer, there is a larger positive integer.

9. Use quantifiers to state that the sum of any two rational numbers is rational.

10. Over the universe of real numbers, use quantifiers to say that the equation  $a + x = b$  has a solution for all values of  $a$  and  $b$ . Hint: You will need three quantifiers.

11. Let  $n$  be a positive integer. Describe using quantifiers:

$$(a) x \in \bigcup_{k=1}^n A_k$$

$$(b) x \in \bigcap_{k=1}^n A_k$$

12. Prove that  $(\exists x)(\forall y)(p(x, y)) \Rightarrow (\forall y)(\exists x)(p(x, y))$ , but the converse is not true.

### 3.9 A Review of Methods of Proof

One of the major goals of this chapter is to acquaint the reader with the key concepts in the nature of proof in logic, which of course carries over into all areas of mathematics and its applications. In this section we will stop, reflect, and "smell the roses," so that these key ideas are not lost in the many concepts covered in logic. In Chapter 4 we will use set theory as a vehicle for further practice and insights into methods of proof.

#### KEY CONCEPTS IN PROOF

1. All theorems in mathematics can be expressed in "If  $P$  then  $C$ " ( $P \Rightarrow C$ ) format, or in " $C_1$  if and only if  $C_2$ " ( $P \Leftrightarrow C$ ) format. The latter is equivalent to "If  $C_1$  then  $C_2$ , and if  $C_2$  then  $C_1$ ." Alternate ways of expressing conditional propositions are found in Section 3.1.

2. In "If  $P$  then  $C$ ,"  $P$  is the premise (or hypothesis) and  $C$  is the conclusion. It is important to realize that a theorem makes a statement that is dependent on the premise being true.

3. There are two basic methods for proving  $P \Rightarrow C$ :

(a) **Direct:** Assume  $P$  is true and prove  $C$  is true; and

(b) **Indirect (proof by contradiction):** Assume  $P$  is true and  $C$  is false and prove that this leads to a contradiction of some premise, theorem, or basic concept.

4. The method of proof for "If and only if" (iff) theorems is found in the law  $(P \leftrightarrow C) \Leftrightarrow ((P \rightarrow C) \wedge (C \rightarrow P))$ . Hence to prove an "If and only if" statement one must prove an "if . . . then ..." statement and its converse.

The initial response of most people when confronted with the task of being told they must be able to read and do proofs is:

(a) Why? or,

(b) I cannot do proofs.

To answer the first question, problem solving, even on the most trivial level, involves being able to read statements. First we must understand the problem and know the hypothesis; second, we must realize when we are done and we must understand the conclusion. To apply theorems or algorithms we must be able to read theorems and their proofs intelligently.

To be able to do the actual proofs of theorems we are forced to learn:

(1) the actual meaning of the theorems, and

(2) the basic definitions and concepts of the topic discussed.

For example, when we discuss rational numbers and refer to a number  $x$  as being rational, this means we can substitute a fraction  $\frac{p}{q}$  in place of  $x$ , with the understanding that  $p$  and  $q$  are integers and  $q \neq 0$ . Therefore, to prove a theorem about rational numbers it is absolutely necessary that you know what a rational number "looks like."

It's easy to comment on the response, "I cannot do proofs." Have you tried? As elementary school students we were in awe of anyone who could handle algebraic expressions, especially complicated ones. We learned by trying and applying ourselves. Maybe we cannot solve all problems in algebra or calculus, but we are comfortable enough with these subjects to know that we can solve many and can express ourselves intelligently in these areas. The same remarks hold true for proofs.

#### THE ART OF PROVING $P \Rightarrow C$

First one must completely realize what is given, the hypothesis. The importance of this is usually overlooked by beginners. It makes sense, whenever you begin any task, to spend considerable time thinking about the tools at your disposal. Write down the premise in precise language. Similarly, you have to know when the task is finished. Write down the conclusion in precise language. Then you usually start with  $P$  and attempt to show that  $C$  follows logically. How do you begin? Basically you attack the proof the same way you solve a complicated equation in elementary algebra. You may not know exactly what each and every step is but you must try something. If we are lucky,  $C$  follows naturally; if it doesn't, try something else. Often what is helpful is to work backward from  $C$ . Finally, we have all learned, possibly the hard way, that mathematics is a participating sport, not a spectator sport. One learns proofs by doing them, not by watching others do them. We give several illustrations of how to set up the proofs of several examples. Our aim here is not to prove the statements given, but to concentrate on the logical procedure.

**Example 3.9.1.** We will outline a proof that the sum of any two odd integers is even. Our first step will be to write the

theorem in the familiar conditional form: If  $j$  and  $k$  are odd integers, then  $j + k$  is even. The premise and conclusion of this theorem should be clear now. Notice that if  $j$  and  $k$  are not both odd, then the conclusion may or may not be true. Our only objective is to show that the truth of the premise forces the conclusion to be true. Therefore, we can express the integers  $j$  and  $k$  in the form that all integers take; that is:

$$n \in \mathbb{Z} \text{ is odd implies } (\exists m \in \mathbb{Z}) (n = 2m + 1).$$

This observation allows us to examine the sum  $y + k$  and to verify that it must be even.

**Example 3.9.2.** Let  $n \in \mathbb{Z}$ . We will outline a proof that  $n^2$  is even if and only if  $n$  is even.

Outline of a proof: Since this is an "If and only if theorem we must prove two facts (see key concept number 4 above):

I. ( $\Rightarrow$ ) If  $n^2$  is even, then  $n$  is even. To do this directly, assume that  $n^2$  is even and prove that  $n$  is even. To do this indirectly, assume  $n^2$  is even and that  $n$  is odd, and reach a contradiction. It turns out that the latter of the two approaches is easiest here.

II. ( $\Leftarrow$ ) If  $n$  is even, then  $n^2$  is even. To do this directly, assume that  $n$  is even and prove that  $n^2$  is even.

Now that we have broken the theorem down into two parts and know what to prove, we proceed to prove the two implications. The final ingredient that we need is a convenient way of describing even integers. When we refer to an integer  $n$  (or  $m$ , or  $k$ , . . . ) as even, we can always replace it with a product of the form  $2q$ , where  $q$  is an integer (more precisely,  $(\exists q)_{\mathbb{Z}} (n = 2q)$ ). In other words, for an integer to be even it must have a factor of two in its prime decomposition.

**Example 3.9.3.** Our final example will be an outline of the proof that the square root of 2 is irrational (not an element of  $\mathbb{Q}$ ). This is an example of the theorem that does not appear to be in the standard  $P \Rightarrow C$  form. One way to rephrase the theorem is: If  $x$  is a rational number, then  $x^2 \neq 2$ . A direct proof of this theorem would require that we verify that the square of every rational number is not equal to 2. There is no convenient way of doing this, so we must turn to the indirect method of proof. In such a proof, we assume that  $x$  is a rational number and that  $x^2 = 2$  (i.e.,  $\sqrt{2}$  is a rational number). This will lead to a contradiction. In order to reach this contradiction, we need to use the following facts:

(a) A rational number is a quotient of two integers.

(b) Every fraction can be reduced to lowest terms, so that the numerator and denominator have no common factor greater than 1.

(c) If  $n$  is an integer,  $n^2$  is even if and only if  $n$  is even.

## EXERCISES FOR SECTION 3.9

### B Exercises

1. Prove that the sum of two odd positive integers is even.
2. Write out a complete proof that if  $n$  is an integer,  $n^2$  is even if and only if  $n$  is even.
3. Write out a complete proof that  $\sqrt{2}$  is irrational.
4. Prove that  $\sqrt[3]{2}$  is an irrational number.
5. Prove that if  $x$  and  $y$  are real numbers such that  $x + y \leq 1$ , then either  $x \leq \frac{1}{2}$  or  $y \leq \frac{1}{2}$ .
6. Use the following definition of absolute value to prove the given statements: If  $x$  is a real number, then the absolute value of  $x$ ,  $|x|$ , is defined by:

$$|x| = \begin{cases} x & \text{if } x \geq 0 \\ -x & \text{if } x < 0 \end{cases}$$

(a) For any real number  $x$ ,  $|x| \geq 0$ . Moreover,  $|x| = 0$  implies  $x = 0$ .

(b) For any two real numbers  $x$  and  $y$ ,  $|x| \cdot |y| = |xy|$ .

(c) For any two real numbers  $x$  and  $y$ ,  $|x + y| \leq |x| + |y|$ .

## SUPPLEMENTARY EXERCISES FOR CHAPTER 3

### Section 3.1

1. Construct the truth tables of

(a)  $p \vee p$

(b)  $p \wedge (\neg p)$

(c)  $p \vee (\neg p)$

(d)  $p \wedge p$

2. Express each of the following in symbolic form and determine whether they are true or false:

(a) If  $a, b \in \mathbb{Z}$ , and if  $a = 0$  or  $b = 0$ , then  $a \cdot b = 0$ .

(b) If  $a, b \in \mathbb{Z}$ , and if  $a \cdot b = 0$ , then  $a = 0$  or  $b = 0$ .

(c) Let  $a, b \in \mathbb{Z}$ .  $a \cdot b = 0$  if and only if  $a = 0$  or  $b = 0$ .

(d) If  $\{5\} \subseteq \mathbb{Z}$ , then  $2 + 3 = 8$ .

(e) If  $2 + 3 = 8$ , then the world is flat.

(f) 5 is an odd integer if and only if 8 is an even integer.

### Section 3.2

3. Write the truth table for the expression  $p \vee q \wedge \neg p$ .

4. Insert parentheses in the following statements to indicate the order in which the operations are performed:

(a)  $p \vee q \wedge r \vee \neg q$

(b)  $p \wedge \neg q \vee \neg p \wedge q$

(c)  $p \vee q \wedge r$

(d)  $p \wedge q \vee p \wedge r \vee q \wedge r$

### Section 3.3

5. Use truth tables to verify that  $((p \rightarrow \neg q) \wedge (q \vee r) \wedge (\neg r)) \Rightarrow \neg p$  is a tautology.

6. Is an implication equivalent to its converse? Verify your answer using a truth table.

7. Prove that an implication is always equivalent to its contrapositive.

8. (a) Construct truth tables for the following propositions generated by  $p, q$ , and  $r$ .

(i)  $r \wedge (p \wedge q)$    (ii)  $r \vee (p \vee q)$    (iii)  $r \wedge q$

(b) Which of the propositions i, ii, and iii in part (a) imply proposition i? Explain.

9. Suppose that  $x$  is a proposition generated by  $p$  and  $q$ , and  $x$  is equivalent to  $p \rightarrow p \wedge q$ . What is the truth table for  $x$ ?

10. The Sheffer Stroke is the logical operator defined by the following truth table:

$p$	$q$	$p q$
0	0	1
0	1	1
1	0	1
1	1	0

Truth Table for the Sheffer Stroke

(a) Prove that  $p | q$  is equivalent to  $\neg(p \wedge q)$ .

The significance of the Sheffer Stroke is that it is a "universal" operator. All other operators can be built from it.

- (b) Prove that  $\neg p \Leftrightarrow p \mid p$ .
- (c) Build  $\wedge$  using only the Sheffer Stroke.
- (d) Build  $\vee$  using only the Sheffer Stroke.

### Section 3.4

11. Write the negation of each of the following statements:

- (a) 3 is a prime number and it is even.
- (b) 4 is a prime number or it is odd.
- (c) If I can exhibit an example of a statement then I have proven it true.
- (d) If  $x^2 - 11x + 12 = 0$ , then  $x = 3$  or  $x = 8$ .

12. Prove that all  $\bar{\bar{}}$  defined by has the same property as the Sheffer Stroke (see problem 10) in that it is a "universal" operator.

$p$	$q$	$p \bar{\bar{}} q$
0	0	1
0	1	1
1	0	1
1	1	0

Truth Table for  $p \bar{\bar{}} q$

13. The following are frequently used and very important tautologies in logic. Use truth tables to prove them.

- (a)  $(p \rightarrow q) \Leftrightarrow (\neg q \rightarrow \neg p)$
- (b)  $(p \leftrightarrow q) \Leftrightarrow ((p \rightarrow q) \wedge (q \rightarrow p))$

14. Write the following in symbolic notation and prove it is a tautology: "The statement  $p$  if and only if  $q$  is equivalent to saying if  $p$  then  $q$  and if  $q$  then  $p$ ."

15. Write the following in symbolic notation and determine whether it is a valid argument: "If I quit my job, then I will starve. If I don't do my work, then I must quit my job. I did my work, therefore I will eat."

16. Write the dual of each of the following statements:

- (a)  $(\neg p \vee 0) \Rightarrow 1$
- (b)  $(p \vee q) \wedge (\neg p \vee r) \Rightarrow (r \vee q)$

### Section 3.5

17. Write the following in symbolic form and then determine its validity. "If this car is made in England then parts are difficult to obtain. This car is expensive, or it is not difficult to obtain parts. But this car is not expensive. Hence it was not made in England."

18. In order to attach the Mark 13 printer to the Lemon III computer, you must set eight "dip switches" in the computer according to the following rules. The switches are labeled a through h and are set to be either ON or OFF.

- (1) Neither a nor c is set the same as d.
- (2) b and g are different if and only if e and g are in the same positions.
- (3) g is OFF if d is OFF, but g is ON if b is OFF.
- (4) d is ON, unless e is the same as/.
- (5) h is not the same as a if either b or e is OFF.
- (6) g is OFF only if e is not the same as h.
- (7) b, f, and g are not all the same.

How should the switches be set?

19. Consider the following argument:

If person X does not live in France, then X does not speak French.

X does not drive a Chevrolet.

If X lives in France, then he rides a bicycle.

Either X speaks French or he drives a Chevrolet.

Therefore, X rides a bicycle.

Let  $p =$  "X lives in France."

$q =$  "X speaks French."

$r =$  "X drives a Chevrolet."

$s =$  "X rides a bicycle."

Translate the argument into logical notation using these propositions, and prove it by any method except a truth table.

20. Determine the validity of the following argument: "I will miss class only if I sleep late. I will not sleep late. Therefore, I will not miss class."

21. Mayoral candidate Ms. Perpetual Candidate made the following promise to the voters: "If I am elected, I will bring industry to the town. If I bring industry to the town, your taxes will decrease. If your taxes decrease, you will be wealthier. Therefore, if I am elected, you will be wealthier." Express this argument in symbolic notation and determine whether the mayoral candidate is telling the truth.

22. Professor Smoothtalker made the following promise to his class. "If you receive an A in this course, you are happy. You will do all your assignments or you are not happy. If you concentrate too hard, you will not do all your assignments. Therefore, if you are happy, do not concentrate too hard." Is Professor Smoothtalker's argument valid?

23. Determine whether the following argument is valid: Taxes will increase or government spending decreases. Government spending increases or more people have jobs. More people do not have jobs or people are rich. Therefore, if taxes decrease, people are rich.

Section 3.6

24. Let  $p(n)$  be  $n < 2$  and let  $q(n)$  be  $n^2 < 5$ .

(a) Over the universe of integers,  $\mathbb{Z}$ , are  $p$  and  $q$  equivalent? Does one imply the other?

(b) Over the universe of natural numbers,  $\mathbb{N}$ , are  $p$  and  $q$  equivalent? Does one imply the other?

25. Prove that:  $T_{p \wedge q} = T_p \cap T_q$ .

26. Prove that:  $T_{p \rightarrow q} = T_p^c \cup T_q$ .

Section 3.7

27. Express 60 and 120 as a product of primes.

28. Prove that for  $n \geq 1$

$$\sum_{i=1}^n i^3 = \frac{1}{4} n^2 (n+1)^2 = \left(\frac{1}{2} n(n+1)\right)^2$$

29. (a) Prove that  $\binom{n}{k-1} + \binom{n}{k} = \binom{n+1}{k}$  for  $k > 1$  and  $n \geq k + 1$ .

(b) Use mathematical induction to prove the binomial theorem:

$$(x+y)^n = \sum_{k=0}^n \binom{n}{k} x^{n-k} y^k \text{ for } n \geq 0.$$

30. Use mathematical induction to prove for all  $n \geq 1$  and for all real numbers  $c, a_i$ , and  $b_i, i = 1, 2, \dots, n$ :

$$(a) \sum_{i=1}^n (a_i + b_i) = \sum_{i=1}^n a_i + \sum_{i=1}^n b_i$$

$$(b) \sum_{i=1}^n c a_i = c \sum_{i=1}^n a_i$$

Section 3.8

31. Write the negation of: "Some sailing is dangerous and all fishing is tedious" in graceful English.

32. Prove:  $\neg((\exists u)(\forall v)(p)) \Leftrightarrow (\forall u)((\exists v)(\neg p))$



33. Translate the following sentences into expressions using quantifiers:

- (a) All fish except sharks are kind to children.
- (b) Either every wine-drinker is very communicative, or some pawn broker is honest and doesn't drink wine.
- (c) If all clever philosophers are cynics, and only women are clever philosophers, then, if there are any clever philosophers, some women are cynics.

34. First write each of the following in logical notation using quantifiers, then write the negative of each logical expression using symbols and complete English sentences. If possible, determine which of the statements are true.

- (a) All people in this classroom are over six feet tall.
- (b) Some of the people in this classroom are over six feet tall and are bald.
- (c) Let  $U = \{2, 3, 4, 5\}$  and let  $p(n)$  denote the statement " $n$  is a prime number." Apply the above directions to the statement: Every number in  $U$  is a prime number.
- (d) All prime numbers are odd.
- (e) You will all pass the course Discrete Structures or you will all fail.
- (f) You can fool some of the people some of the time.

35. Use quantifiers to state that for every positive integer, there is a larger positive integer.

36. Over the universe of students in your class, let  $N(x, y)$  be " $x$  knows  $y$ 's name." Interpret in English:

- (a)  $(\exists x)((\forall y)(N(x, y)))$
- (b)  $(\forall y)((\exists x)(N(x, y) \text{ and } x \neq y))$
- (c) How would you symbolically say that everyone knows everyone's name?
- (d) How would you symbolically say that everyone knows your name?
- (e) How would you symbolically say that someone in the class has amnesia?

### Section 3.9

37. For any nonzero real number  $x$ ,

$$x^2 = 1 \Leftrightarrow x = 1 \text{ or } x = -1$$

- (a) Outline the logical procedure you would use to prove this statement.
- (b) Fill in the proof.

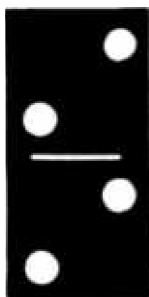
38. Let  $a, b, c \in \mathbb{P}$  and read  $a \mid b$  as " $a$  divides evenly into  $b$ ." Consider the statements

- (i)  $b \mid a$  and  $a \mid b$  implies  $a = b$ .
- (ii) If  $p$  is prime and  $p \mid a^2$ , then  $p \mid a$ .
- (a) Are these statements true? Explain your answers.
- (b) Is the converse of each of these statements true? Explain your answers.
- (c) Is the contrapositive of each of these statements true? Explain your answers.

39. Let  $a, b \in \mathbb{R}$ . A necessary and sufficient condition for  $a \cdot b = 0$  is that  $a = 0$  or  $b = 0$ .

- (a) Is this statement true? Explain your answer.
- (b) Outline the logical procedure you would use to prove this statement.

# Chapter 4



## MORE ON SETS

### GOALS

In this chapter we shall look more closely at some basic facts about sets. One question we could ask ourselves is: Can we manipulate sets similarly to the way we manipulated expressions in basic algebra, or to the way we manipulated propositions in logic? In basic algebra we are aware that  $a \cdot (b + c) = a \cdot b + a \cdot c$  for all real numbers  $a$ ,  $b$ , and  $c$ . In logic we verified an analogue of this statement, namely,  $p \wedge (q \vee r) \Leftrightarrow (p \wedge q) \vee (p \wedge r)$ , where  $p$ ,  $q$ , and  $r$  were arbitrary propositions. If  $A$ ,  $B$ , and  $C$  are arbitrary sets, is  $A \cap (B \cup C) = (A \cap B) \cup (A \cap C)$ ? How do we convince ourselves of its truth or falsity? Let us consider some approaches to this problem, look at their pros and cons, and determine their validity. Many of the ideas expressed are true, in general, in mathematics. Partitions of sets and min sets will be introduced.

### 4.1 Methods of Proof for Sets

There are a variety of ways that we could attempt to prove that the distributive law for intersection over union is true; that is, that for any three sets,  $A$ ,  $B$ , and  $C$ ,  $A \cap (B \cup C) = (A \cap B) \cup (A \cap C)$ . We start with a common "nonproof" and then work toward more acceptable methods.

#### EXAMPLES AND COUNTEREXAMPLES

We could, for example, let  $A = \{1, 2\}$ ,  $B = \{5, 8, 10\}$ , and  $C = \{3, 2, 5\}$ , and determine whether the distributive law is true. Obviously, in doing this we will have only determined that the distributive law is true for this one example. It does not prove the distributive law for all possible sets  $A$ ,  $B$ , and  $C$  and hence is an invalid method of proof. However, trying a few examples has considerable merit insofar as it makes us more comfortable with the statement in question, and indeed if the statement is not true for the example, we have disproved the statement.

*Definition: Counterexample.* An example that disproves a statement is called a counterexample.

**Example 4.1.1.** From basic algebra we learned that multiplication is distributive over addition. Is addition distributive over multiplication; that is, is  $a + (b \cdot c) = (a + b) \cdot (a + c)$ ? If we choose the values  $a = 3$ ,  $b = 4$ , and  $c = 1$ , we find that  $3 + (4 \cdot 1) \neq (3 + 4) \cdot (3 + 1)$ . Therefore, this set of values serves as a counterexample to a distributive law of addition over multiplication.

#### PROOF USING VENN DIAGRAMS

In this method, we illustrate both sides of the statement via a Venn diagram and determine whether both Venn diagrams give us the same "picture." For example, the left side of the distributive law is developed in Figure 4.1.1 and the right side in Figure 4.1.2. Note that the final results give you the same shaded area.

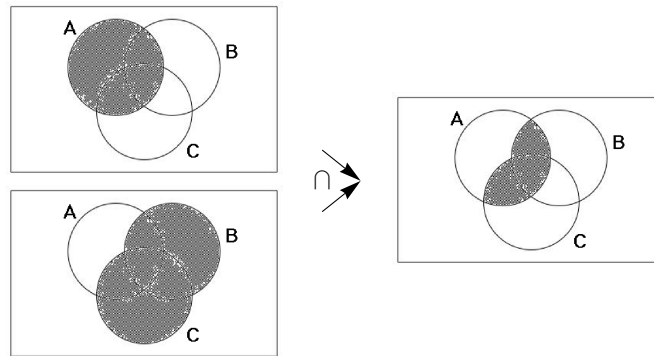


Figure 4.1.1 Left side of distributive law developed

The advantage of this method is that it is relatively quick and mechanical. The disadvantage is that it is workable only if there are a small number of sets under consideration. In addition, it doesn't work very well in a static environment like a book or test paper. Venn diagrams tend to work well if you have a potentially dynamic environment like a blackboard or video.

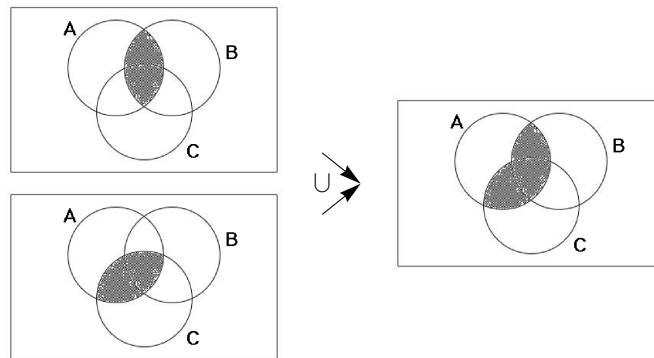


Figure 4.1.2 Right side of distributive law developed

**PROOF USING SET-MEMBERSHIP TABLES**

Let  $A$  be a subset of a universal set  $U$  and let  $u \in U$ . To use this method we note that exactly one of the following is true:  $u \in A$  or  $u \notin A$ . Denote the situation where  $u \in A$  by 1 and that where  $u \notin A$  by 0. Working with two sets,  $A$  and  $B$ , and if  $u \in U$ , there are four possible outcomes of "where  $u$  can be." What are they? The set-membership table for  $A \cup B$  is :

A	B	$A \cup B$
0	0	0
0	1	1
1	0	1
1	1	1

This table illustrates that  $u \in A \cup B$  if and only if  $u \in A$  or  $u \in B$ .

In order to prove the distributive law via a set-membership table, write out the table for each side of the set statement to be proved and note that if  $S$  and  $T$  are two columns in a table, then the set statement  $S$  is equal to the set statement  $T$  if and only if corresponding entries in each row are the same.

To prove  $A \cap (B \cup C) = (A \cap B) \cup (A \cap C)$ , first note that the statement involves three sets,  $A, B$ , and  $C$ . So there are  $2^3 = 8$  possibilities for the membership of an element in the sets.

A	B	C	$B \cup C$	$A \cap B$	$A \cap C$	$A \cap (B \cup C)$	$(A \cap B) \cup (A \cap C)$
0	0	0	0	0	0	0	0
0	0	1	1	0	0	0	0
0	1	0	1	0	0	0	0
0	1	1	1	0	0	0	0
1	0	0	0	0	0	0	0
1	0	1	1	0	1	1	1
1	1	0	1	1	0	1	1
1	1	1	1	1	1	1	1

Since each entry in Column 7 is the same as the corresponding entry in Column 8, we have shown that  $A \cap (B \cup C) = (A \cap B) \cup (A \cap C)$  for any sets  $A$ ,  $B$ , and  $C$ . The main advantage of this method is that it is mechanical. The main disadvantage is that it is reasonable to use only for a relatively small number of sets. If we are trying to prove a statement involving five sets, there are  $2^5 = 32$  rows, which would test anyone's patience doing the work by hand.

## PROOF USING DEFINITIONS

This method involves using definitions and basic concepts to prove the given statement. This procedure forces one to learn, relearn, and understand basic definitions and concepts. It helps individuals to focus their attention on the main ideas of each topic and therefore is the most useful method of proof. One does not learn a topic by memorizing or occasionally glancing at core topics, but by using them in a variety of contexts. The word proof panics most people; however, everyone can become comfortable with proofs. Do not expect to prove every statement immediately. In fact, it is not our purpose to prove every theorem or fact encountered, only those that illustrate methods and/or basic concepts. Throughout the text we will focus in on main techniques of proofs. Let's illustrate by proving the distributive law.

**Proof Technique 1.** State or restate the theorem so you understand what is given (the hypothesis) and what you are trying to prove (the conclusion).

**Theorem 4.1.1.** If  $A$ ,  $B$ , and  $C$  are sets, then  $A \cap (B \cup C) = (A \cap B) \cup (A \cap C)$

Assume:  $A$ ,  $B$ , and  $C$  are sets.

Prove:  $A \cap (B \cup C) = (A \cap B) \cup (A \cap C)$ .

Commentary: What am I trying to prove? What types of objects am I working with: sets? real numbers? propositions? The answer is sets: sets of elements that can be anything you care to imagine. The universe from which we draw our elements plays no part in the proof of this theorem.

We need to show that the two sets are equal. Let's call them the left-hand set (L.H.S.) and the right-hand set (R.H.S.) To prove that  $L.H.S. = R.H.S.$ , we must prove two things: (a)  $L.H.S. \subseteq R.H.S.$  and (b)  $R.H.S. \subseteq L.H.S.$

To prove part a and, similarly, part b, we must show that each element of L.H.S. is an element of R.H.S. Once we have diagnosed the problem we are ready to begin.

Proof of Theorem 4.1.1: We must prove:

(a)  $A \cap (B \cup C) \subseteq (A \cap B) \cup (A \cap C)$ .

Let  $x \in A \cap (B \cup C)$  to show  $x \in (A \cap B) \cup (A \cap C)$ .

$x \in A \cap (B \cup C)$

Definition of  $\cap$ ,  $\cup$   $\Rightarrow x \in A$  and  $(x \in B$  or  $x \in C)$

Distributive Law of Logic  $\Rightarrow (x \in A$  and  $x \in B)$  or  $(x \in A$  and  $x \in C)$

Definition of  $\cap$   $\Rightarrow (x \in A \cap B)$  or  $(x \in A \cap C)$

Definition of  $\cup$   $\Rightarrow x \in (A \cap B) \cup (A \cap C)$

and (b)  $(A \cap B) \cup (A \cap C) \subseteq A \cap (B \cup C)$

$x \in (A \cap B) \cup (A \cap C)$

Why?  $\Rightarrow (x \in A \cap B)$  or  $(x \in A \cap C)$

Why?  $\Rightarrow (x \in A$  and  $x \in B)$  or  $(x \in A$  and  $x \in C)$

Why?  $\Rightarrow x \in A$  and  $(x \in B$  or  $x \in C)$

Why?  $\Rightarrow x \in A \cap (B \cup C)$  ■

**Proof Technique 2.**

(1) To prove that  $A \subseteq B$ , we must show that if  $x \in A$ , then  $x \in B$ .

(2) To prove that  $A = B$ , we must show:

(a)  $A \subseteq B$ , and

(b)  $B \subseteq A$ .

To further illustrate the Proof-by-Definition technique, let's prove the following:

**Theorem 4.1.2.** Let  $A$ ,  $B$ , and  $C$  be sets, then

$$A \times (B \cap C) = (A \times B) \cap (A \times C).$$

Commentary; We again ask ourselves: What are we trying to prove? What types of objects are we dealing with? We realize that we wish to prove two facts: (a)  $L.H.S. \subseteq R.H.S.$  and (b)  $R.H.S. \subseteq L.H.S.$

To prove part a, and similarly part b, we'll begin the same way. Let

\_\_\_  $\in L.H.S.$  to show \_\_\_  $\in R.H.S.$  What should \_\_\_ be?

What does a typical object in the  $L.H.S.$  look like?

Proof of Theorem 4.1.2: We must prove:

$$(a) A \times (B \cap C) \subseteq (A \times B) \cap (A \times C).$$

Let  $(x, y) \in A \times (B \cap C)$  to prove  $(x, y) \in (A \times B) \cap (A \times C)$ .

$$(x, y) \in A \times (B \cap C).$$

Why?  $\Rightarrow x \in A$  and  $y \in (B \cap C)$ .

Why?  $\Rightarrow x \in A$  and  $(y \in B$  and  $y \in C)$ .

Why?  $\Rightarrow (x \in A$  and  $y \in B)$  and  $(x \in A$  and  $y \in C)$ .

Why?  $\Rightarrow (x, y) \in (A \times B)$  and  $(x, y) \in (A \times C)$ .

Why?  $\Rightarrow (x, y) \in (A \times B) \cap (A \times C)$ .

and (b)  $(A \times B) \cap (A \times C) \subseteq A \times (B \cap C)$ .

Let  $(x, y) \in (A \times B) \cap (A \times C)$  to prove  $(x, y) \in A \times (B \cap C)$ .

$$(x, y) \in (A \times B) \cap (A \times C).$$

Why?  $\Rightarrow (x, y) \in A \times B$  and  $(x, y) \in A \times C$ .

Why?  $\Rightarrow (x \in A$  and  $y \in B)$  and  $(x \in A$  and  $y \in C)$ .

Why?  $\Rightarrow x \in A$  and  $(y \in B$  and  $y \in C)$ .

Why?  $\Rightarrow x \in A$  and  $y \in (B \cap C)$ .

Why?  $\Rightarrow (x, y) \in A \times (B \cap C)$  ■

## EXERCISES FOR SECTION 4.1

### A Exercises

1. Prove the following:

(a) Let  $A, B,$  and  $C$  be sets. If  $A \subseteq B$  and  $B \subseteq C$ , then  $A \subseteq C$ .

(b) Let  $A$  and  $B$  be sets. Then  $A - B = A \cap B^c$ .

(c) Let  $A, B,$  and  $C$  be sets. If  $(A \subseteq B$  and  $A \subseteq C)$  then  $A \subseteq B \cap C$ .

(d) Let  $A$  and  $B$  be sets.  $A \subseteq B$  If and only if  $B^c \subseteq A^c$ .

(e) Let  $A, B,$  and  $C$  be sets. If  $A \subseteq B$  then  $A \times C \subseteq B \times C$ .

2. Write the converse of parts (a), (c), and (e) of Exercise 1 and prove or disprove them.

3. Disprove the following, assuming  $A, B,$  and  $C$  are sets;

(a)  $A - B = B - A$ .

(b)  $A \times B = B \times A$ .

(c)  $A \cap B = A \cap C$  implies  $B = C$ .

4. Let  $A, B,$  and  $C$  be sets. Write the following in "if ... then ..." language and prove:

(a)  $x \in B$  is a sufficient condition for  $x \in A \cup B$ .

(b)  $A \cap B \cap C = \emptyset$  is a necessary condition for  $A \cap B = \emptyset$ .

(c)  $A \cup B = B$  is a necessary and sufficient condition for  $A \subseteq B$ .

### B Exercises

5. Prove by induction that if  $A, B_1, B_2, \dots, B_n,$  are sets,  $n \geq 2$ , then

$$A \cap (B_1 \cup B_2 \cup \dots \cup B_n) = (A \cap B_1) \cup (A \cap B_2) \cup \dots \cup (A \cap B_n)$$

## 4.2 Laws of Set Theory

The following basic set laws can be derived using either the Basic Definition or the Set-Membership approach and can be illustrated by Venn diagrams.

### Commutative Laws

$$(1) A \cup B = B \cup A \quad (1') A \cap B = B \cap A$$

### Associative Laws

$$(2) A \cup (B \cup C) = (A \cup B) \cup C \quad (2') A \cap (B \cap C) = (A \cap B) \cap C$$

### Distributive Laws

$$(3) A \cap (B \cup C) = (A \cap B) \cup (A \cap C) \quad (3') A \cup (B \cap C) = (A \cup B) \cap (A \cup C)$$

### Identity Laws

$$(4) A \cup \emptyset = \emptyset \cup A = A. \quad (4') A \cap U = U \cap A = A$$

### Complement Laws

$$(5) A \cup A^c = U \quad (5') A \cap A^c = \emptyset$$

### Idem potent Laws

$$(6) A \cup A = A \quad (6') A \cap A = A$$

### Null Laws

$$(7) A \cup U = U \quad (7') A \cap \emptyset = \emptyset$$

### Absorption Laws

$$(8) A \cup (A \cap B) = A. \quad (8') A \cap (A \cup B) = A.$$

### DeMorgan's Laws

$$(9) (A \cup B)^c = A^c \cap B^c. \quad (9') (A \cap B)^c = A^c \cup B^c$$

### Involution Law

$$(10) (A^c)^c = A.$$

It is quite clear that most of these laws resemble or, in fact, are analogues of laws in basic algebra and the algebra of propositions.

### PROOF USING PREVIOUSLY PROVEN THEOREMS

Once a few basic laws or theorems have been established, we frequently use them to prove additional theorems. This method of proof is sometimes more efficient than that of Proof by Definition. To illustrate, let us prove the following:

**Theorem 4.2.1.** Let  $A$  and  $B$  be sets. Then  $(A \cap B) \cup (A \cap B^c) = A$ .

$$\begin{aligned} \text{Proof: } (A \cap B) \cup (A \cap B^c) &= A \cap (B \cup B^c) && \text{Why?} \\ &= A \cap U && \text{Why?} \\ &= A && \text{Why? } \blacksquare \end{aligned}$$

### PROOF USING THE INDIRECT METHOD/ CONTRADICTION

The procedure one most frequently uses to prove a theorem in mathematics is the Direct Method, as illustrated in Theorems 4.1.1 and 4.1.2. Occasionally there are situations where this method is not applicable. Consider the following:

**Theorem 4.2.2.** Let  $A, B, C$  be sets. If  $A \subseteq B$  and  $B \cap C = \emptyset$ , then  $A \cap C = \emptyset$ .

Commentary: The usual and first approach would be to assume  $A \subseteq B$  and  $B \cap C = \emptyset$  is true and to attempt to prove  $A \cap C = \emptyset$  is true. To do this you would need to show that nothing is contained in the set  $A \cap C$ . Think about how you would show that something doesn't exist. It is very difficult to do directly.

The Indirect Method is much easier: If we assume the conclusion is false and we obtain a contradiction—then the theorem must be true. This approach is on sound logical footing since it is exactly the same method of indirect proof that we discussed in Section 3.5.

**Proof of Theorem 4.2.2:** Assume  $A \subseteq B$  and  $B \cap C = \emptyset$ , and  $A \cap C \neq \emptyset$ . To prove that this cannot occur, let  $x \in A \cap C$ .

Why?  $\Rightarrow x \in A$  and  $x \in C$ ,

Why?  $\Rightarrow x \in B$  and  $x \in C$ .

Why?  $\Rightarrow x \in B \cap C$ .

But this contradicts the second premise. Hence, the theorem is proven. ■

## EXERCISES FOR SECTION 4.2

In the exercises that follow it is most important that you outline the logical procedures or methods you use.

### A Exercises

- (a) Prove the associative law for intersection (Law 2') with a Venn diagram.  
 (b) Prove DeMorgan's Law (Law 9) with a membership table.  
 (c) Prove the Idempotent Law (Law 6) using basic definitions.
- (a) Prove the Absorption Law (Law 8') with a Venn diagram.  
 (b) Prove the Identity Law (Law 4) with a membership table.  
 (c) Prove the Involution Law (Law 10) using basic definitions.
- Prove, using the set theory laws, as well as any other theorems proved so far;
  - $A \cup (B - A) = A \cup B$
  - $A - B = B^c - A^c$ .
  - $A \subseteq B, A \cap C \neq \emptyset \Rightarrow B \cap C \neq \emptyset$
  - $A \cap (B - C) = (A \cap B) - (A \cap C)$ .
  - $A - (B \cup C) = (A - B) \cap (A - C)$
- Use previously proven theorems to prove:
  - $A \cap (B \cap C)^c = (A \cap B^c) \cup (A \cap C^c)$
  - $A \cap (B \cap (A \cap B)^c) = \emptyset$
  - $(A \cap B) \cup B^c = A \cup B^c$
  - $A \cup (B - C) = (A \cup B) - (C - A)$ .

5. Hierarchy of Set Operations. The rules that determine the order of evaluation in a set expression that involves more than one operation are similar to the rules for logic. In the absence of parentheses, complementations are done first, intersections second, and unions third. Parentheses are used to override this order. If the same operation appears two or more consecutive times, evaluate from left to right. In what order are the following expressions performed?

- $A \cup B^c \cap C$ .
- $A \cap B \cup C \cap B$ .
- $A \cup B \cup C^c$ .

### C Exercise

6. There are several ways that can be used to format the proofs in this chapter. One that should be familiar to you from Chapter 3 is illustrated with the following proof. Alternate proof of part (a) in Theorem 4.1.1:

- |  |                                      |
|--|--------------------------------------|
| (1) $x \in A \cap (B \cup C)$                                    | Premise                              |
| (2) $(x \in A) \wedge (x \in B \cup C)$                          | (1), definition of intersection      |
| (3) $(x \in A) \wedge ((x \in B) \vee (x \in C))$                | (2), definition of union             |
| (4) $(x \in A) \wedge (x \in B) \vee (x \in A) \wedge (x \in C)$ | (3), distribute $\wedge$ over $\vee$ |

$$(5) (x \in A \cap B) \vee (x \in A \cap C)$$

(4), definition of intersection

$$(6) x \in (A \cap B) \cup (A \cap C)$$

(5), definition of union



### 4.3 Minsets

Let  $B_1$  and  $B_2$  be subsets of a set  $A$ . Notice that the Venn diagram of Figure 4.3.1 is naturally partitioned into the subsets  $A_1, A_2, A_3,$  and  $A_4$ . Further we observe that  $A_1, A_2, A_3,$  and  $A_4$  can be described in terms of  $B_1$  and  $B_2$  as follows:

$$A_1 = B_1 \cup B_2^c$$

$$A_2 = B_1 \cap B_2$$

$$A_3 = B_1^c \cap B_2$$

$$A_4 = B_1^c \cap B_2^c$$

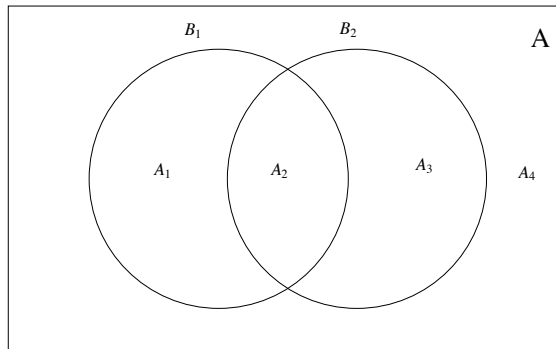


Figure 4.3.1

Each  $A_i$  is called a minset generated by  $B_1$  and  $B_2$ . We note that each minset is formed by taking the intersection of two sets where each may be either  $B_k$  or its complement  $B_k^c$ . Note also, given two sets, there are  $2^2 = 4$  minsets.

Minsets are occasionally called *minterms*.

The reader should note that if we apply all possible combinations of the operations intersection, union, and complementation to the sets  $B_1$  and  $B_2$  of Figure 4.3.1, the smallest sets generated will be exactly the minsets, the minimum sets. Hence the derivation of the term minset.

Next consider the Venn diagram containing three sets,  $B_1, B_2,$  and  $B_3$ . What are the minsets generated by  $B_1, B_2,$  and  $B_3$ ? How many are there? Following the procedures outlined above, we note that

$$B_1 \cap B_2 \cap B_3$$

$$B_1 \cap B_2^c \cap B_3$$

$$B_1 \cap B_2^c \cap B_3^c$$

are three of the  $2^3 = 8$  minsets. See Exercise 1 of this section.

**Definition: Minset.** Let  $\{B_1, B_2, \dots, B_n\}$  be a set of subsets of a set  $A$ . Sets of the form  $D_1 \cap D_2 \cap \dots \cap D_n$ , where each  $D_i$  may be either  $B_i$  or  $B_i^c$  is called a minset generated by  $B_1, B_2, \dots, B_n$ .

**Example 4.3.1.** For another view, consider the following: Let  $A = \{1, 2, 3, 4, 5, 6\}$  with subsets  $B_1 = \{1, 3, 5\}$  and  $B_2 = \{1, 2, 3\}$ . How can we, using set operations applied to  $B_1$  and  $B_2$ , produce a list of sets that contain elements of  $A$  efficiently without duplication? As a first attempt, we note that:

$$B_1 \cap B_2 = \{1, 3\},$$

$$B_1^c = \{2, 4, 6\}, \text{ and}$$

$$B_2^c = \{4, 5, 6\}.$$

We have produced all elements of  $A$  but we have 4 and 6 repeated in two sets. In place of  $B_1^c$  and  $B_2^c$ , let us try  $B_1^c \cap B_2$  and  $B_1 \cap B_2^c$ , respectively:

$$B_1^c \cap B_2 = \{2\} \text{ and}$$

$$B_1 \cap B_2^c = \{5\}.$$

We have now produced the elements 1, 2, 3, and 5 using  $B_1 \cap B_2, B_1^c \cap B_2$  and  $B_1 \cap B_2^c$  yet we have not listed the elements 4 and 6. Most ways that we could combine  $B_1$  and  $B_2$  such as  $B_1 \cup B_2$  or  $B_1 \cup B_2^c$  will produce duplications of listed elements and will not produce both 4 and 6. However we note that  $B_1^c \cap B_2^c = \{4, 6\}$ , exactly the elements we need. Each element of  $A$  appears exactly once in one of the four minsets  $B_1 \cap B_2, B_1^c \cap B_2, B_1 \cap B_2^c$  and  $B_1^c \cap B_2^c$ . Hence, we have a partition of  $A$ .

**Theorem 4.3.1.** Let  $A$  be a set and let  $B_1, B_2, \dots, B_n$  be subsets of  $A$ . The set of nonempty minsets generated by  $B_1, B_2, \dots, B_n$  is a partition of  $A$ .

The proof of this theorem is left to the reader. The most significant fact about minsets is that any subset of  $A$  that can be obtained from  $B_1, B_2, \dots, B_n$ , using the standard set operations can be obtained in a standard form by taking the union of selected minsets.

**Definition: Minset Normal Form.** A set is said to be in minset normal form when it is expressed as the union of zero or more distinct nonempty minsets.

Notes:

- (a) The union of zero sets is the empty set,  $\emptyset$ .
- (b) Minset normal form is also called *canonical form*.

**Example 4.3.2.** Let  $U = \{-2, -1, 0, 1, 2\}$ ,  $B_1 = \{0, 1, 2\}$ , and  $B_2 = \{0, 2\}$ . Then

$$B_1 \cap B_2 = \{0, 2\}$$

$$B_1^c \cap B_2 = \emptyset$$

$$B_1 \cap B_2^c = \{1\}$$

$$B_1^c \cap B_2^c = \{-2, -1\}$$

In this case, there are only three nonempty minsets, producing the partition  $\{\{0, 2\}, \{1\}, \{-2, -1\}\}$ . An example of a set that could not be produced from just  $B_1$  and  $B_2$  is the set of even elements of  $U$ ,  $\{-2, 0, 2\}$ . This is because  $-2$  and  $-1$  cannot be separated — they are in the same minset and any union of minsets needs either include or exclude them both. In general, there are  $2^3 = 8$  different minset normal forms because there are three nonempty minsets. This means that only 8 of the  $2^5 = 32$  subsets of  $U$  can be generated from  $B_1$  and  $B_2$ .

## EXERCISES FOR SECTION 4.3

### A Exercises

- Consider the subsets  $A = \{1, 7, 8\}$ ,  $B = \{1, 6, 9, 10\}$ , and  $C = \{1, 9, 10\}$ , where  $U = \{1, 2, \dots, 10\}$ .
  - List the nonempty minsets generated by  $A$ ,  $B$ , and  $C$ .
  - How many elements of the power set of  $U$  can be generated by  $A$ ,  $B$ , and  $C$ ? Compare this number with  $|\mathcal{P}(U)|$ . Give an example of one subset that cannot be generated by  $A$ ,  $B$ , and  $C$ .
- (a) Partition  $\{1, 2, \dots, 9\}$  into the minsets generated by  $B_1 = \{5, 6, 7\}$ ,  $B_2 = \{2, 4, 5, 9\}$ , and  $B_3 = \{3, 4, 5, 6, 8, 9\}$ .
  - How many different subsets of  $\{1, 2, \dots, 9\}$  can you create using  $B_1$ ,  $B_2$ , and  $B_3$  with the standard set operations?
  - Do there exist subsets  $C_1, C_2, C_3$  whose minsets will generate every subset of  $\{1, 2, \dots, 9\}$ ?
- Partition the set of strings of 0's and 1's of length two or less, using the minsets generated by  $B_1 = \{s \mid s \text{ has length } 2\}$ , and  $B_2 = \{s \mid s \text{ starts with a } 0\}$ .
- Let  $B_1, B_2$ , and  $B_3$  be subsets of a universal set  $U$ .
  - Find all minsets generated by  $B_1, B_2$ , and  $B_3$ .
  - Illustrate with a Venn diagram all minsets obtained in part (a).
  - Express the following sets in minset normal form:  $B_1^c, B_1 \cap B_2, B_1 \cup B_2^c$ .
- (a) Partition  $A = \{0, 1, 2, 3, 4, 5\}$  with the minsets generated by  $B_1 = \{0, 2, 4\}$  and  $B_2 = \{1, 5\}$ .
  - How many different subsets of  $A$  can you generate from  $B_1$  and  $B_2$ ?

### B Exercises

- If  $\{B_1, B_2, \dots, B_n\}$  is a partition of  $A$ , how many minsets are generated by  $B_1, B_2, \dots, B_n$ ?
- Prove Theorem 4.3.1.

### C Exercise

- Let  $S$  be a finite set of  $n$  elements. Let  $B_i, i = 1, 2, \dots, k$  be nonempty subsets of  $S$ . There are  $2^k$  minset normal forms generated by the  $k$  subsets. The number of subsets of  $S$  is  $2^n$ . Since we can make  $2^k > 2^n$  by choosing  $k \geq \log_2 n$ , it is clear that two distinct minset normal-form expressions do not always equal distinct subsets of  $S$ . Even for  $k < \log_2 n$ , it may happen that two distinct minset normal-form expressions equal the same subset of  $S$ . Determine necessary and sufficient conditions for distinct normal-form expressions to equal distinct subsets of  $S$ .

## 4.4 The Duality Principle

In Section 4.2 we observed that each of the set laws labeled 1 through 9 had an analogue 1' through 9'. We notice that each of the laws in one column 2 can be obtained from the corresponding law in the other column by replacing  $\cup$  by  $\cap$ , ( $\cap$  by  $\cup$ ,  $\emptyset$  by  $U$ ,  $U$  by  $\emptyset$ , and leaving the complement unchanged.

**Definition: Duality Principle for Sets.** Let  $S$  be any identity involving sets and the operations complement, intersection and union, . If  $S^*$  is obtained from  $S$  by making the substitutions  $\cup \rightarrow \cap$ ,  $\cap \rightarrow \cup$ ,  $\emptyset \rightarrow U$ , and  $U \rightarrow \emptyset$ , then the Statement  $S^*$  is also true and it is called the dual of the Statement  $S$ .

**Example 4.4.1.** The dual of  $(A \cap B) \cup (A \cap B^c) = A$  is  $(A \cup B) \cap (A \cup B^c) = A$

One should not underestimate the importance of this concept. It gives us a whole second set of identities, theorems, and concepts. For example, we can consider the dual of *minsets* and *minset normal form* to obtain what is called *maxsets* and *maxset normal form*.

### EXERCISES FOR SECTION 4.4

#### A Exercises

1. State the dual of:

(a)  $A \cup (B \cap A) = A$ .

(b)  $A \cup ((B^c \cup A) \cap B)^c = U$ ,

(c)  $(A \cup B^c)^c \cap B = A^c \cap B$

2. Consider Table 3.4.1 and then write a description of the principle of duality for logic.

3. Write the dual of:

(a)  $p \vee \neg((\neg q \vee p) \wedge q) \Leftrightarrow 1$

(b)  $(\neg(p \wedge (\neg q)) \vee q) \Leftrightarrow (\neg p \vee q)$ .

#### B Exercises

4. Use the principle of duality and the definition of minset to write the definition of maxset. {Hint, just replace  $\cap$  by  $\cup$ .}

5. Let  $A = \{1, 2, 3, 4, 5, 6\}$  and let  $B_1 = \{1, 3, 5\}$  and  $B_2 = \{1, 2, 3\}$ . Find the maxsets generated by  $B_1$  and  $B_2$ . Note the set of maxsets does not constitute a partition of  $A$ . Can you explain why?

(a) Write out the definition of maxset normal form.

(b) Repeat Problem 4 of Section 4.3 for maxsets.

6. Is the dual of Exercise 5 of Section 4.1 true?

## SUPPLEMENTARY EXERCISES FOR CHAPTER 4

### Section 4.1

1. Let  $A$  and  $B$  be subsets of a universal set  $U$ . Use basic definitions to prove each statement. Be sure to outline carefully the logical structure of the proof.

(a)  $A \subseteq S$  if and only if  $A \cap (U - B) = \emptyset$ .

(b) If  $U = A \cup B$  and  $A \cap B = \emptyset$ , then  $A = U - B$ .

(c)  $A$  and  $B$  are disjoint if and only if  $A \subseteq U - B$ .

2. Let  $A$  and  $B$  be subsets of a universal set  $U$ . Verify the statements using a Venn diagram.

(a)  $A \subseteq B$  if and only if  $A \cap B = A$ .

(b)  $A \subseteq B$  if and only if  $A \cup B = B$ .

(c)  $A \cap B \subseteq A \cup B$ .

3. (a) Prove that if  $A, B$ , and  $C$  are sets, then  $(A \cup B) \times C$  is a subset

of  $(A \times C) \cup (B \times C)$ .

(b) Explain how you would proceed following part a if you wanted to prove that  $(A \cup B) \times C = (A \times C) \cup (B \times C)$ .

4. Simplify the following:

(a)  $(A \cap B^c \cap C) \cup B \cup (B \cap C) \cup (A^c \cap C)$ .

(b)  $(A \cup (B \cap C^c)) \cap ((A^c \cap B^c) \cup C)$ .

### Section 4.2

5. Prove with an *indirect proof* that if  $A, B$ , and  $C$  are subsets of universe  $U$ ,  $A$  is a subset of  $B$ , and  $B$  is a subset of  $C$ , then  $C^c$  is a subset of  $A^c$ .

6. Basic laws and theorems in different algebraic structures can be recalled easily by thinking in terms of analogous situations in elementary algebra.

(a) Complete the following table:

	Algebra of Sets	Algebra of Logic	Elementary Algebra
Objects Used	Sets		Real Numbers
Basic Operations	$\cup$	$\wedge$ $\neg$	$\cdot$ $+$ - (or multiplicative inverse)
Other Connectives	$\subseteq$	$\Leftrightarrow$	$\leq$ $=$

(b) Write analogous statements in the algebras of sets and logic.

Which are true?

(i) If  $x, y$ , and  $z$  are real numbers and if  $x \leq y$  and  $y \leq z$ , then  $x \leq z$ .

(ii)  $-(-x) = x$  for any real number  $x$ .

(iii) If  $x, y$ , and  $z$  are real numbers and  $x + y = x + z$ , then  $y = z$ .

(iv) Let  $x, y \in \mathbb{R}$ .  $x = y$  if and only if  $x \leq y$  and  $y \leq x$ .

(v) For  $x \in \mathbb{R}$ ,  $x + 0 = 0 + x = x$  and  $x \cdot 1 = 1 \cdot x = x$ .

7. Prove or disprove:

(a) Let  $A, B$ , and  $C$  be sets. If  $A \cup C \neq B \cup C$ , then  $A \neq B$ .

(b) If  $A \neq B$ , then  $A^c \neq B^c$ .

8. Let  $\{A_1, A_2, \dots, A_n\}$  be a partition of set  $A$ , and let  $B$  be any nonempty subset of  $A$ . Prove that  $\{A_i \cap B \mid A_i \cap B \neq \emptyset\}$  is a partition of  $A \cap B$ .

### Section 4.3

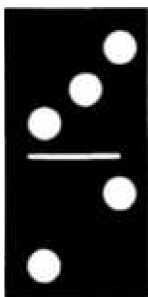
9. Let  $U = \{1, 2, 3, 4, 5, 6\}$ ,  $B_1 = \{1, 3\}$ , and  $B_2 = \{2, 3, 5\}$ .

- (a) List the minsets generated by  $B_1$  and  $B_2$ .
- (b) Show that the set of minsets form a partition of  $U$ .

### Section 4.4

10. State the dual of each statement in Exercise 3, Section 4.2.
11. Show that the dual of each of the basic set laws 1 through 9 are the corresponding laws 1' through 9'.

# chapter 5



## INTRODUCTION TO MATRIX ALGEBRA

### GOALS

The purpose of this chapter is to introduce you to matrix algebra, which has many applications. You are already familiar with several algebras: elementary algebra, the algebra of logic, the algebra of sets. We hope that as you studied the algebra of logic and the algebra of sets, you compared them with elementary algebra and noted that the basic laws of each are similar. We will see that matrix algebra is also similar. As in previous discussions, we begin by defining the objects in question and the basic operations.

### 5.1 Basic Definitions

**Definition: Matrix.** A matrix is a rectangular array of elements of the form

$$A = \begin{pmatrix} a_{11} & a_{12} & a_{13} & \cdots & a_{1n} \\ a_{21} & a_{22} & a_{23} & \cdots & a_{2n} \\ a_{31} & a_{32} & a_{33} & \cdots & a_{3n} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m2} & a_{m3} & \cdots & a_{mn} \end{pmatrix}$$

A convenient way of describing a matrix in general is to designate each entry via its position in the array. That is, the entry  $a_{34}$  is the entry in the third row and fourth column of the matrix  $A$ . Depending on the situation, we will decide in advance to which set the entries in a matrix will belong. For example, we might assume that each entry  $a_{ij}$  ( $1 \leq i \leq m$ ,  $1 \leq j \leq n$ ) is a real number. In that case we would use  $M_{m \times n}(\mathbb{R})$  to stand for the set of all  $m$  by  $n$  matrices whose entries are real numbers. If we decide that the entries in a matrix must come from a set  $S$ , we use  $M_{m \times n}(S)$  to denote all such matrices.

**Definition: Order of a Matrix.** The matrix  $A$  that has  $m$  rows and  $n$  columns is called an  $m \times n$  (read "m by n") matrix, and is said to have order  $m \times n$ .

Since it is rather cumbersome to write out the large rectangular array above each time we wish to discuss the generalized form of a matrix, it is common practice to replace the above by  $A = [a_{ij}]$ . In general, matrices are often given names that are capital letters and the corresponding lower case letter is used for individual entries. For example the entry in the third row, second column of a matrix called  $C$  would be  $c_{32}$ .

**Example 5.1.1.**

$$A = \begin{pmatrix} 2 & 3 \\ 0 & -5 \end{pmatrix}, B = \begin{pmatrix} 0 \\ \frac{1}{2} \\ 15 \end{pmatrix}, \text{ and } D = \begin{pmatrix} 1 & 2 & 5 \\ 6 & -2 & 3 \\ 4 & 2 & 8 \end{pmatrix}$$

are  $2 \times 2$ ,  $3 \times 1$ , and  $3 \times 3$  matrices, respectively

Since we now understand what a matrix looks like, we are in a position to investigate the operations of matrix algebra for which users have found the most applications.

**Example 5.1.2.** First we ask ourselves: Is the matrix  $A = \begin{pmatrix} 1 & 2 \\ 3 & 4 \end{pmatrix}$  equal to

the matrix  $B = \begin{pmatrix} 1 & 2 \\ 3 & 5 \end{pmatrix}$ ? No, they are not because the corresponding entries in the second row, second column of the two matrices are not

equal. Next, is  $A = \begin{pmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \end{pmatrix}$  equal to  $B = \begin{pmatrix} 1 & 2 \\ 4 & 5 \end{pmatrix}$ ? No, although the corresponding entries in the first two columns are identical,  $B$  doesn't have a third column to compare to that of  $A$ . We formalize these observations in the following definition.

**Definition; Equality of Matrices.** A matrix  $A$  is said to be equal to matrix  $B$  (written  $A = B$ ) if and only if:

- (1)  $A$  and  $B$  have the same order, and
- (2) all corresponding entries are equal: that is,  $a_{ij} = b_{ij}$  for all appropriate  $i$  and  $j$ .

## 5.2 Addition and Scalar Multiplication

**Example 5.2.1.** Concerning addition, it seems natural that if

$$A = \begin{pmatrix} 1 & 0 \\ 2 & -1 \end{pmatrix} \text{ and } B = \begin{pmatrix} 3 & 4 \\ -5 & 2 \end{pmatrix}, \text{ then } A + B = \begin{pmatrix} 1+3 & 0+4 \\ 2-5 & -1+2 \end{pmatrix} = \begin{pmatrix} 4 & 4 \\ -3 & 1 \end{pmatrix}.$$

However, if  $A = \begin{pmatrix} 1 & 2 & 3 \\ 0 & 1 & 2 \end{pmatrix}$  and  $B = \begin{pmatrix} 3 & 0 \\ 2 & 8 \end{pmatrix}$ , can we find  $A + B$ ? No, the orders of the two matrices must be identical.

**Definition: Matrix Addition.** Let  $A$  and  $B$  be  $m \times n$  matrices. Then  $A + B$  is an  $m \times n$  matrix where  $(A + B)_{ij} = a_{ij} + b_{ij}$  (read "the  $i$ th  $j$ th entry of the matrix  $A + B$  is obtained by adding the  $i$ th  $j$ th entry of  $A$  to the  $i$ th  $j$ th entry of  $B$ "). If the orders of  $A$  and  $B$  are not identical,  $A + B$  is not defined.

It should be clear from Example 5.2.1 and the definition of addition that  $A + B$  is defined if and only if  $A$  and  $B$  are of the same order.

Another frequently used operation is that of multiplying a matrix by a number, commonly called a scalar in this context. Scalars normally come from the same set as the entries in a matrix. For example, if  $A \in M_{m \times n}(\mathbb{R})$ , a scalar can be any real number.

**Example 5.2.2.** If  $c = 3$  and if  $A = \begin{pmatrix} 1 & -2 \\ 3 & 5 \end{pmatrix}$  and we wish to find  $cA$ , it seems natural to multiply each entry of  $A$  by 3 so that  $3A = \begin{pmatrix} 3 & -6 \\ 9 & 15 \end{pmatrix}$ , and this is precisely the way scalar multiplication is defined.

**Definition: Scalar Multiplication.** Let  $A$  be an  $m \times n$  matrix and  $c$  a scalar. Then  $cA$  is the  $m \times n$  matrix obtained by multiplying  $c$  times each entry of  $A$ ; that is  $(cA)_{ij} = c a_{ij}$ .

## 5.3 Multiplication of Matrices



- For a video introduction to this section, go to <http://faculty.uml.edu/klevasseur/ads2/videos/matrixmultiplication/>

A definition that is more awkward to motivate (and we will not attempt to do so here) is the product of two matrices. In time, the reader will see that the following definition of the product of matrices will be very useful, and will provide an algebraic system that is quite similar to elementary algebra.

**Definition: Matrix Multiplication.** Let  $A$  be an  $m \times n$  matrix and let  $B$  be an  $n \times p$  matrix. The product of  $A$  and  $B$ , denoted by  $AB$ , is an  $m \times p$  matrix whose  $i$ th row  $j$ th column entry is

$$\begin{aligned} (AB)_{ij} &= a_{i1}b_{1j} + a_{i2}b_{2j} + \cdots + a_{in}b_{nj} \\ &= \sum_{k=1}^n a_{ik}b_{kj} \end{aligned}$$

for  $1 \leq i \leq m$  and  $1 \leq j \leq p$ .

The mechanics of computing one entry in the product of two matrices is illustrated in Figure 5.3.1.

$$\begin{array}{c}
 \text{Col. 2} \\
 \downarrow \\
 \text{Row 1} \rightarrow \begin{pmatrix} \boxed{1} & \boxed{-1} & \boxed{0} \\ -1 & 2 & -1 \\ 0 & -1 & 1 \end{pmatrix} \begin{pmatrix} -6 & \boxed{2} & 4 \\ 3 & 3 & 6 \\ 1 & 4 & 5 \end{pmatrix} \\
 \\
 \text{Row 1, Col. 2 of Product} \\
 \downarrow \\
 = \begin{pmatrix} * & (1)(2) + (-1)(3) + (0)(4) & * \\ * & * & * \\ * & * & * \end{pmatrix} \\
 \\
 = \begin{pmatrix} * & -1 & * \\ * & * & * \\ * & * & * \end{pmatrix}
 \end{array}$$

Figure 5.3.1 Computation of one entry in the product of two 3 by 3 matrices

The computation of a product can take a considerable amount of time in comparison to the time required to add two matrices. Suppose that  $A$  and  $B$  are  $n \times n$  matrices; then  $(AB)_{ij}$  is determined performing  $n$  multiplications and  $n - 1$  additions. The full product takes  $n^3$  multiplications and  $n^3 - n^2$  additions. This compares with  $n^2$  additions for the sum of two  $n \times n$  matrices. The product of two 10 by 10 matrices will require 1,000 multiplications and 900 additions, clearly a job that you would assign to a computer. The sum of two matrices requires a more modest 100 additions. This analysis is based on the assumption that matrix multiplication will be done using the formula that is given in the definition. There are more advanced methods that, in theory, reduce operation counts. For example, Strassen's algorithm (<http://mathworld.wolfram.com/StrassenFormulas.html>) computes the product of two  $n$  by  $n$  matrices in  $7 \cdot 7^{\log_2 n} - 6 \cdot 4^{\log_2 n} \approx 7n^{2.808}$  operations. There are practical issues involved in actually using the algorithm in many situations. For example, round-off error can be more of a problem than with the standard formula.

**Example 5.3.1.** Let  $A = \begin{pmatrix} 1 & 0 \\ 3 & 2 \\ -5 & 1 \end{pmatrix}$ , a  $3 \times 2$  matrix, an let  $B = \begin{pmatrix} 6 \\ 1 \end{pmatrix}$ , a  $2 \times 1$  matrix. Then  $AB$  is a  $3 \times 1$  matrix:

$$AB = \begin{pmatrix} 1 & 0 \\ 3 & 2 \\ -5 & 1 \end{pmatrix} \begin{pmatrix} 6 \\ 1 \end{pmatrix} = \begin{pmatrix} 1 \cdot 6 + 0 \cdot 1 \\ 2 \cdot 1 + 3 \cdot 6 \\ -5 \cdot 6 + 1 \cdot 1 \end{pmatrix} = \begin{pmatrix} 6 \\ 20 \\ -29 \end{pmatrix}$$

Remarks:

- (1) The product  $AB$  is defined only if  $A$  is an  $m \times n$  matrix and  $B$  is an  $n \times p$  matrix; that is, the two "inner" numbers must be the equal. Furthermore, the order of the product matrix  $AB$  is the "outer" numbers, in this case  $m \times p$ .
- (2) It is wise to first determine the order of a product matrix. For example, if  $A$  is a  $3 \times 2$  matrix and  $B$  is a  $2 \times 2$  matrix, then  $AB$  is a  $3 \times 2$  matrix of the form

$$AB = \begin{pmatrix} c_{11} & c_{12} \\ c_{21} & c_{22} \\ c_{31} & c_{32} \end{pmatrix}$$

Then to obtain, for example,  $C_{31}$ , we multiply corresponding entries in the third row of  $A$  times the first column of  $B$  and add the results.

**Example 5.3.2.**



Let  $A = \begin{pmatrix} 1 & 0 \\ 0 & 3 \end{pmatrix}$ , and  $B = \begin{pmatrix} 3 & 0 \\ 2 & 1 \end{pmatrix}$ . Then

$$AB = \begin{pmatrix} 1 \cdot 3 + 0 \cdot 2 & 1 \cdot 0 + 0 \cdot 1 \\ 0 \cdot 3 + 3 \cdot 2 & 0 \cdot 0 + 3 \cdot 1 \end{pmatrix} = \begin{pmatrix} 3 & 0 \\ 6 & 3 \end{pmatrix}$$

Note:  $BA = \begin{pmatrix} 3 & 0 \\ 2 & 3 \end{pmatrix} \neq AB$

Remarks;

- (1) An  $n \times n$  matrix is called a *square matrix*.
- (2) If  $A$  is a square matrix,  $AA$  is defined and is denoted by  $A^2$ , and  $AAA = A^3$ , etc.
- (3) The  $m \times n$  matrices whose entries are all 0 are denoted by  $\mathbf{0}_{m \times n}$ , or simply  $\mathbf{0}$ , when no confusion arises regarding the order.

## EXERCISES FOR SECTIONS 5.1 THROUGH 5.3

### A Exercises

1. Let  $A = \begin{pmatrix} 1 & -1 \\ 2 & 3 \end{pmatrix}$ ,  $B = \begin{pmatrix} 0 & 1 \\ 3 & -5 \end{pmatrix}$ , and  $C = \begin{pmatrix} 0 & 1 & -1 \\ 3 & -2 & 2 \end{pmatrix}$

- (a) Compute  $AB$  and  $BA$ .
- (b) Compute  $A + B$  and  $B + A$ .
- (c) If  $c = 3$ , show that  $c(A + B) = cA + cB$ .
- (d) Show that  $(AB)C = A(BC)$ .
- (e) Compute  $A^2C$ .
- (f) Compute  $B + \mathbf{0}$
- (g) Compute  $A\mathbf{0}_{2 \times 2}$  and  $\mathbf{0}_{2 \times 2}A$ , where  $\mathbf{0}_{2 \times 2}$  is the  $2 \times 2$  zero matrix,
- (h) Compute  $0A$ , where 0 is the real number (scalar) zero.
- (i) Let  $c = 2$  and  $d = 3$ . Show that  $(c + d)A = cA + dA$ .

2. Let  $A = \begin{pmatrix} 1 & 0 & 2 \\ 2 & -1 & 5 \\ 3 & 2 & 1 \end{pmatrix}$ ,  $B = \begin{pmatrix} 0 & 2 & 3 \\ 1 & 1 & 2 \\ -1 & 3 & -2 \end{pmatrix}$ , and  $C = \begin{pmatrix} 2 & 1 & 2 & 3 \\ 4 & 0 & 1 & 1 \\ 3 & -1 & 4 & 1 \end{pmatrix}$

Compute, if possible;

- (a)  $A - B$
- (b)  $AB$
- (c)  $AC - BC$
- (d)  $A(BC)$
- (e)  $CA - CB$

(f)  $C \begin{pmatrix} x \\ y \\ z \\ w \end{pmatrix}$

3. Let  $A = \begin{pmatrix} 2 & 0 \\ 0 & 3 \end{pmatrix}$ . Find a matrix  $B$  such that  $AB = I$  and  $BA = I$ , where  $I = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}$

4. Find  $AI$  and  $BI$  where  $I$  is as in Exercise 3, where

$$A = \begin{pmatrix} 1 & 8 \\ 9 & 5 \end{pmatrix} \text{ and } B = \begin{pmatrix} -2 & 3 \\ 5 & -7 \end{pmatrix}.$$

What do you notice?

5. Find  $A^3$  if  $A = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 3 \end{pmatrix}$ . What is  $A^{15}$  equal to?

### B Exercises

6. (a) Determine  $I^2$  and  $I^3$  if  $I = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$ .
- (b) What is  $I^n$  equal to for any  $n \geq 1$ ?
- (c) Prove your answer to part (b) by induction.
7. (a) If  $A = \begin{pmatrix} 2 & 1 \\ 1 & -1 \end{pmatrix}$ ,  $X = \begin{pmatrix} x_1 \\ x_2 \end{pmatrix}$ , and  $B = \begin{pmatrix} 3 \\ 1 \end{pmatrix}$ , show that  $AX = B$  is a way of expressing the system  $\begin{matrix} 2x_1 + x_2 = 3 \\ x_1 - x_2 = 1 \end{matrix}$  using matrices.
- (b) Express the following systems of equations using matrices:
- (i)  $\begin{matrix} 2x_1 - x_2 = 4 \\ x_1 + x_2 = 0 \end{matrix}$
- (ii)  $\begin{matrix} x_1 + x_2 + 2x_3 = 1 \\ x_1 + 2x_2 - x_3 = -1 \\ x_1 + 3x_2 + x_3 = 5 \end{matrix}$
- (iii)  $\begin{matrix} x_1 + x_2 & = & 3 \\ & x_2 & = & 5 \\ x_1 & + & 3x_3 & = & 6 \end{matrix}$

### 5.4 Special Types of Matrices

We have already investigated one special type of matrix, namely the zero matrix, and found that it behaves in matrix algebra in an analogous fashion to the real number 0; that is, as the additive identity. We will now investigate the properties of a few other special matrices.

**Definition: Diagonal Matrix.** A square matrix  $D$  is called a diagonal matrix if  $d_{ij} = 0$  whenever  $i \neq j$ .

**Example 5.4.1.**

$$A = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 5 \end{pmatrix}, B = \begin{pmatrix} 3 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & -5 \end{pmatrix}, \text{ and } I = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \text{ are all diagonal matrices.}$$

In Example 5.4.1, the  $3 \times 3$  diagonal matrix  $I$  whose diagonal entries are all 1's has the singular property that for any other  $3 \times 3$  matrix  $A$  we have  $AI = IA = A$ . For example:

**Example 5.4.2.** If  $A = \begin{pmatrix} 1 & 2 & 5 \\ 6 & 7 & -2 \\ 3 & -3 & 0 \end{pmatrix}$ , then

$$AI = \begin{pmatrix} 1 & 2 & 5 \\ 6 & 7 & -2 \\ 3 & -3 & 0 \end{pmatrix} \text{ and}$$

$$IA = \begin{pmatrix} 1 & 2 & 5 \\ 6 & 7 & -2 \\ 3 & -3 & 0 \end{pmatrix}.$$

In other words, the matrix  $I$  behaves in matrix algebra like the real number 1; that is, as a multiplicative identity. In matrix algebra the matrix  $I$  is called simply the identity matrix. Convince yourself that if  $A$  is any  $n \times n$  matrix  $AI = IA = A$ .

**Definition: Identity Matrix.** The  $n \times n$  diagonal matrix whose diagonal components are all 1's is called the identity matrix and is denoted by  $I$  or  $I_n$ .

In the set of real numbers we realize that, given a nonzero real number  $x$ , there exists a real number  $y$  such that  $xy = yx = 1$ . We know that real numbers commute under multiplication so that the two equations can be summarized as  $xy = 1$ . Further we know that  $y = x^{-1} = \frac{1}{x}$ . Do we have an analogous situation in  $M_{n \times n}(\mathbb{R})$ ? Can we define the multiplicative inverse of an  $n \times n$  matrix  $A$ ? It seems natural to imitate the definition of multiplicative inverse in the real numbers.

**Definition: Matrix Inverse.** Let  $A$  be an  $n \times n$  matrix. If there exists an  $n \times n$  matrix  $B$  such that  $AB = BA = I$ , then  $B$  is the multiplicative inverse of  $A$  (called simply the inverse of  $A$ ) and is denoted by  $A^{-1}$  (read "A inverse").

When we are doing computations involving matrices, it would be helpful to know that when we find  $A^{-1}$ , the answer we obtain is the only inverse of the given matrix.

Remark: Those unfamiliar with the laws of matrices should go over the proof of Theorem 5.4.1 after they have familiarized themselves with the Laws of Matrix Algebra in Section 5.5.

**Theorem 5.4.1.** The inverse of an  $n \times n$  matrix  $A$ , when it exists, is unique.

Proof: Let  $A$  be an  $n \times n$  matrix. Assume to the contrary, that  $A$  has two (different) inverses, say  $B$  and  $C$ . Then

$$\begin{aligned} B &= BI && \text{Identity property of } I \\ &= B(AC) && \text{Assumption that } C \text{ is an inverse of } A \\ &= (BA)C && \text{Associativity of matrix multiplication} \\ &= IC && \text{Assumption that } B \text{ is an inverse of } A \\ &= C && \text{Identity property of } I \quad \blacksquare \end{aligned}$$

**Example 5.4.3.** Let  $A = \begin{pmatrix} 2 & 0 \\ 0 & 3 \end{pmatrix}$ . What is  $A^{-1}$ ? Without too much difficulty, by trial and error, we determine that  $A^{-1} = \begin{pmatrix} \frac{1}{2} & 0 \\ 0 & \frac{1}{3} \end{pmatrix}$ . This

might lead us to guess that the inverse is found by taking the reciprocal of all nonzero entries of a matrix. Alas, it isn't that easy! If

$A = \begin{pmatrix} 1 & 2 \\ -3 & 5 \end{pmatrix}$ , the "reciprocal rule" would tell us that the inverse of  $A$  is  $B = \begin{pmatrix} 1 & \frac{1}{2} \\ -\frac{1}{3} & \frac{1}{5} \end{pmatrix}$ . Try computing  $AB$  and you will see that you don't get

the identity matrix. So, what is  $A^{-1}$ ? In order to understand more completely the notion of the inverse of a matrix, it would be beneficial to have a formula that would enable us to compute the inverse of at least a  $2 \times 2$  matrix. To do this, we need to recall the definition of the determinant of a  $2 \times 2$  matrix. Appendix A gives a more complete description of the determinant of a  $2 \times 2$  and higher-order matrices.

**Definition: Determinant of a  $2 \times 2$  Matrix.** Let  $A = \begin{pmatrix} a & b \\ c & d \end{pmatrix}$ . The determinant of  $A$  is the number  $\det A = ad - bc$ .

In addition to  $\det A$ , common notation for the determinant of matrix  $A$  is  $|A|$ . This is particularly common when writing out the whole matrix,

which case we would write  $\begin{vmatrix} a & b \\ c & d \end{vmatrix}$  for the determinant of the general  $2 \times 2$  matrix.

**Example 5.4.4.**

If  $A = \begin{pmatrix} 1 & 2 \\ -3 & 5 \end{pmatrix}$  then  $\det A = 1 \cdot 5 - 2 \cdot (-3) = 11$ .

If  $B = \begin{pmatrix} 1 & 2 \\ 2 & 4 \end{pmatrix}$  then  $\det B = 1 \cdot 4 - 2 \cdot 2 = 0$

**Theorem 5.4.2.** Let  $A = \begin{pmatrix} a & b \\ c & d \end{pmatrix}$ . If  $\det A \neq 0$ , then  $A^{-1} = \frac{1}{\det A} \begin{pmatrix} d & -b \\ -c & a \end{pmatrix}$

**Proof:** See Exercise 4 at the end of this section.

**Example 5.4.5.** Can we find the inverses of the matrices in Example 5.4.4?

$$\text{If } A = \begin{pmatrix} 1 & 2 \\ -3 & 5 \end{pmatrix} \text{ then } A^{-1} = \frac{1}{11} \begin{pmatrix} 5 & -2 \\ 3 & 1 \end{pmatrix} = \begin{pmatrix} \frac{5}{11} & -\frac{2}{11} \\ \frac{3}{11} & \frac{1}{11} \end{pmatrix}$$

The reader should verify that  $AA^{-1} = A^{-1}A = I$ .

The second matrix,  $B$  has a determinant equal to zero. We we tried to apply the formula in Theorem 5.4.2, we would be dividing by zero. For this reason, the formula can't be applied and in fact  $B^{-1}$  does not exist.

Remarks:

- (1) In general, if  $A$  is a  $2 \times 2$  matrix and if  $\det A = 0$ , then  $A^{-1}$  does not exist.
- (2) A formula for the inverse of  $n \times n$  matrices  $n \geq 3$  can be derived that also involves  $\det A$ . Hence, in general, if the determinant of a matrix is zero, the matrix does not have an inverse. However the formula for even a  $3 \times 3$  matrix is very long and is not the most efficient way to compute the inverse of a matrix.
- (3) In Chapter 12 we will develop a technique to compute the inverse of a higher-order matrix, if it exists.
- (4) Matrix inversion comes first in the hierarchy of matrix operations; therefore,  $AB^{-1}$  is  $A(B^{-1})$ .

## EXERCISES FOR SECTION 5.4

### A Exercises

1. For the given matrices  $A$  find  $A^{-1}$  if it exists and verify that  $AA^{-1} = A^{-1}A = I$  If  $A^{-1}$  does not exist explain why.

(a)  $A = \begin{pmatrix} 1 & 3 \\ 2 & 1 \end{pmatrix}$

(b)  $A = \begin{pmatrix} 6 & -3 \\ 8 & -4 \end{pmatrix}$

(c)  $A = \begin{pmatrix} 1 & -3 \\ 0 & 1 \end{pmatrix}$

(d)  $A = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}$

(e) Use the definition of the inverse of a matrix to find  $A^{-1}$ :

$$A = \begin{pmatrix} 3 & 0 & 0 \\ 0 & \frac{1}{2} & 0 \\ 0 & 0 & -5 \end{pmatrix}$$

2. For the given matrices  $A$  find  $A^{-1}$  if it exists and verify that  $AA^{-1} = A^{-1}A = I$  If  $A^{-1}$  does not exist explain why.

(a)  $A = \begin{pmatrix} 2 & -1 \\ -1 & 2 \end{pmatrix}$

(b)  $A = \begin{pmatrix} 0 & 1 \\ 0 & 2 \end{pmatrix}$

(c)  $A = \begin{pmatrix} 1 & c \\ 0 & 1 \end{pmatrix}$

(d)  $A = \begin{pmatrix} a & b \\ b & a \end{pmatrix}$ , where  $a > b > 0$ .

3. (a) Let  $A = \begin{pmatrix} 2 & 3 \\ 1 & 4 \end{pmatrix}$  and  $B = \begin{pmatrix} 3 & -3 \\ 2 & 1 \end{pmatrix}$ . Verify that  $(AB)^{-1} = B^{-1}A^{-1}$ .

(b) Let  $A$  and  $B$  be  $n \times n$  invertible matrices. Prove that  $(AB)^{-1} = B^{-1}A^{-1}$ . Why is the right side of the above statement written "backwards"? Is this necessary? Hint: Use Theorem 5.4.1.

### B Exercises

4. Let  $A = \begin{pmatrix} a & b \\ c & d \end{pmatrix}$ . Derive the formula for  $A^{-1}$ .

5. (a) Let  $A$  and  $B$  be as in problem 3 above. Show that  $\det(AB) = (\det A)(\det B)$ .

(b) It can be shown that the statement in part (a) is true for all  $n \times n$  matrices. Let  $A$  be any invertible  $n \times n$  matrix. Prove that  $\det(A^{-1}) = (\det A)^{-1}$ . Note: The determinant of the identity matrix  $I_n$  is 1 for all  $n$ , see Appendix A for details.

(c) Verify that the equation in part (b) is true for the matrix in exercise 1(a) of this section.

6. Prove by induction that for  $n \geq 1$ ,  $\begin{pmatrix} a & 0 \\ 0 & b \end{pmatrix}^n = \begin{pmatrix} a^n & 0 \\ 0 & b^n \end{pmatrix}$ .

7. Use the assumptions in exercise 5 to prove by induction that if  $n \geq 1$ ,  $\det(A^n) = (\det A)^n$ .

8. Prove: If the determinant of a matrix  $A$  is zero, then  $A$  does not have an inverse. Hint: Use the indirect method of proof and exercise 5.

### C Exercise

9. (a) Let  $A$ ,  $B$ , and  $D$  be  $n \times n$  matrices. Assume that  $B$  is invertible. If  $A = BDB^{-1}$ , prove by induction that  $A^m = BD^mB^{-1}$  is true for  $m \geq 1$ .

(b) Given that  $A = \begin{pmatrix} -8 & 15 \\ -6 & 11 \end{pmatrix} = B \begin{pmatrix} 1 & 0 \\ 0 & 2 \end{pmatrix} B^{-1}$  where  $B = \begin{pmatrix} 5 & 3 \\ 3 & 2 \end{pmatrix}$  what is  $A^{10}$ ?

## 5.5 Laws of Matrix Algebra

The following is a summary of the basic laws of matrix operations. Assume that the indicated operations are defined; that is, that the orders of the matrices  $A$ ,  $B$ , and  $C$  are such that the operations make sense.

$$(1) A + B = B + A$$

$$(2) A + (B + C) = (A + B) + C$$

$$(3) c(A + B) = cA + cB, \text{ where } c \in \mathbb{R}.$$

$$(4) (c_1 + c_2)A = c_1A + c_2A, \text{ where } c_1, c_2 \in \mathbb{R}.$$

$$(5) c_1(c_2A) = (c_1 \cdot c_2)A, \text{ where } c_1, c_2 \in \mathbb{R}.$$

$$(6) \mathbf{0}A = \mathbf{0}, \text{ where } \mathbf{0} \text{ is the zero matrix.}$$

$$(7) 0A = \mathbf{0}, \text{ where } 0 \text{ on the left is the number } 0.$$

$$(8) A + \mathbf{0} = A.$$

$$(9) A + (-1)A = \mathbf{0}.$$

$$(10) A(B + C) = AB + AC.$$

$$(11) (B + C)A = BA + CA.$$

$$(12) A(BC) = (AB)C.$$

$$(13) IA = A \text{ and } AI = A.$$

$$(14) \text{ If } A^{-1} \text{ exists, } (A^{-1})^{-1} = A.$$

$$(15) \text{ If } A^{-1} \text{ and } B^{-1} \text{ exist, } (AB)^{-1} = B^{-1}A^{-1}$$

**Example 5.5.1.** If we wished to write out each of the above laws more completely, we would specify the orders of the matrices. For example, Law 10 should read:

$$(10) \text{ Let } A, B, \text{ and } C \text{ be } m \times n, n \times p, \text{ and } n \times p \text{ matrices, respectively, then } A(B + C) = AB + AC$$

Remarks:

- (1) Notice the absence of the "law"  $AB = BA$ . Why?
- (2) Is it really necessary to have both a right (No. 11) and a left (No. 10) distributive law? Why?
- (3) What does Law 8 define? What does Law 9 define?

### EXERCISES FOR SECTION 5.5

#### A Exercises

1. Rewrite the above laws specifying as in Example 5.5.1 the orders of the matrices.
2. Verify each of the Laws of Matrix Algebra using examples.
3. Let  $A = \begin{pmatrix} 1 & 2 \\ 0 & -1 \end{pmatrix}$ ,  $B = \begin{pmatrix} 3 & 7 & 6 \\ 2 & -1 & 5 \end{pmatrix}$ , and  $C = \begin{pmatrix} 0 & -2 & 4 \\ 7 & 1 & 1 \end{pmatrix}$ . Compute the following as efficiently as possible by using any of the Laws of Matrix Algebra:
  - (a)  $AB + AC$
  - (b)  $A^{-1}$
  - (c)  $A(B + C)$

(d)  $(A^2)^{-1}$

(e)  $(C + B)^{-1} A^{-1}$

4. Let  $A = \begin{pmatrix} 7 & 4 \\ 2 & 1 \end{pmatrix}$  and  $B = \begin{pmatrix} 3 & 5 \\ 2 & 4 \end{pmatrix}$ . Compute the following as efficiently as possible by using any of the Laws of Matrix Algebra:

(a)  $AB$

(b)  $A + B$

(c)  $A^2 + AB + BA + B^2$

(d)  $B^{-1} A^{-1}$

(e)  $A^2 + AB$

5. Let  $A$  and  $B$  be  $n \times n$  matrices of real numbers. Is  $A^2 - B^2 = (A - B)(A + B)$ ? Explain

## 5.6 Matrix Oddities

We have seen that matrix algebra is similar in many ways to elementary algebra. Indeed, if we want to solve the matrix equation  $AX = B$  for the unknown  $X$ , we imitate the procedure used in elementary algebra for solving the equation  $ax = b$ . Notice how exactly the same properties are used in the following detailed solutions of both equations.

**Solution of  $ax = b$**

**Solution of  $AX = B$**

$$ax = b$$

$$AX = B$$

$$a^{-1}(ax) = a^{-1}b \quad \text{if } a \neq 0$$

$$A^{-1}(AX) = A^{-1}B \quad \text{if } A^{-1} \text{ exists}$$

$$(a^{-1}a)x = a^{-1}b \quad \text{associative law}$$

$$(A^{-1}A)X = A^{-1}B \quad \text{associative law}$$

$$1x = a^{-1}b \quad \text{definition of inverse}$$

$$IX = A^{-1}B \quad \text{definition of inverse}$$

$$x = a^{-1}b \quad \text{identity property of 1}$$

$$X = A^{-1}B \quad \text{identity property of } I$$

Certainly the solution process for  $AX = B$  is the same as that of  $ax = b$ .

The solution of  $xa = b$  is  $x = ba^{-1} = a^{-1}b$ . In fact, we usually write the solution of both equations as  $x = \frac{b}{a}$ . In matrix algebra, the solution of  $XA = B$  is  $X = BA^{-1}$ , which is not necessarily equal to  $A^{-1}B$ . So in matrix algebra, since the commutative law (under multiplication) is not true, we have to be more careful in the methods we use to solve equations.

It is clear from the above that if we wrote the solution of  $AX = B$  as  $X = \frac{B}{A}$ , we would not know how to interpret the answer  $\frac{B}{A}$ . Does it mean  $A^{-1}B$  or  $BA^{-1}$ ? Because of this,  $A^{-1}$  is never written as  $\frac{1}{A}$ .

Some of the main dissimilarities between matrix algebra and elementary algebra are that in matrix algebra:

- (1)  $AB$  may be different from  $BA$ .
- (2) There exist matrices  $A$  and  $B$  such that  $AB = \mathbf{0}$ , and yet  $A \neq \mathbf{0}$  and  $B \neq \mathbf{0}$ .
- (3) There exist matrices  $A$  where  $A \neq \mathbf{0}$ , and yet  $A^2 = \mathbf{0}$ .
- (4) There exist matrices  $A$  where  $A^2 = A$  with  $A \neq I$  and  $A \neq \mathbf{0}$ .
- (5) There exist matrices  $A$  where  $A^2 = I$ , where  $A \neq I$  and  $A \neq -I$ .

### EXERCISES FOR SECTION 5.6

#### A Exercises

1. Discuss each of the above "oddities" with respect to elementary algebra.
2. Determine  $2 \times 2$  matrices which show each of the above "oddities" are true.

#### B Exercises

3. Prove the following implications, if possible:
  - (a)  $A^2 = A$  and  $\det A \neq 0 \Rightarrow A = I$
  - (b)  $A^2 = I$  and  $\det A \neq 0 \Rightarrow A = I$  or  $A = -I$ .
4. Let  $M_{n \times n}(\mathbb{R})$  be the set of real  $n \times n$  matrices. Let  $P \subseteq M_{n \times n}(\mathbb{R})$  be the subset of matrices defined by  $A \in P$  if and only if  $A^2 = A$ . Let  $Q \subseteq P$  be defined by  $A \in Q$  if and only if  $\det A \neq 0$ .
  - (a) Determine the cardinality of  $Q$ .
  - (b) Consider the special case  $n = 2$  and prove that a sufficient condition for  $A \in P \subseteq M_{2 \times 2}(\mathbb{R})$  is that  $A$  has a zero determinant (i.e.,  $A$  is singular) and  $\text{tr}(A) = 1$  where  $\text{tr}(A) = a_{11} + a_{22}$  is the sum of the main diagonal elements of  $A$ .
  - (c) Is the condition of part b a necessary condition?



**C Exercises**

5. Write each of the following systems in the form  $AX = B$ , and then solve the systems using matrices.

- (a)  $2x_1 + x_2 = 3$   
 $x_1 - x_2 = 1$
- (b)  $2x_1 - x_2 = 4$   
 $x_1 - x_2 = 0$
- (c)  $2x_1 + x_2 = 1$   
 $x_1 - x_2 = 1$
- (d)  $2x_1 + x_2 = 1$   
 $x_1 - x_2 = -1$
- (e)  $3x_1 + 2x_2 = 1$   
 $6x_1 + 4x_2 = -1$

6. Recall that  $p(x) = x^2 - 5x + 6$  is called a polynomial, or more specifically, a polynomial over  $\mathbb{R}$ , where the coefficients are elements of  $\mathbb{R}$  and  $x \in \mathbb{R}$ . Also, think of the method of solving, and solutions of,  $x^2 - 5x + 6 = 0$ . We would like to define the analogous situation for  $2 \times 2$  matrices. First define where  $A$  is a  $2 \times 2$  matrix  $p(A) = A^2 - 5A + 6I$ . Discuss the method of solving and the solutions of  $A^2 - 5A + 6I = \mathbf{0}$ .

7. (For those who know calculus)

(a) Write the series expansion for  $e^a$  centered around  $a = 0$ .

(b) Use the idea of exercise 6 to write what would be a plausible definition of  $e^A$  where  $A$  is an  $n \times n$  matrix.

(c) If  $A = \begin{pmatrix} 1 & 1 \\ 0 & 0 \end{pmatrix}$  and  $B = \begin{pmatrix} 0 & -1 \\ 0 & 0 \end{pmatrix}$ , use the series in part (b) to show that  $e^A = \begin{pmatrix} e & e-1 \\ 0 & 1 \end{pmatrix}$  and  $e^B = \begin{pmatrix} 1 & -1 \\ 0 & 1 \end{pmatrix}$ .

(d) Show that  $e^A e^B \neq e^B e^A$

(e) Show that  $e^{A+B} = \begin{pmatrix} e & 0 \\ 0 & 1 \end{pmatrix}$

(f) Is  $e^A e^B = e^{A+B}$ ?

## SUPPLEMENTARY EXERCISES FOR CHAPTER 5

### Sections 5.1 through 5.3

1. Determine  $x$  and  $y$  in the following:

$$\begin{pmatrix} x+y & 5 \\ -2 & x-y \end{pmatrix} = \begin{pmatrix} 3 & 5 \\ -2 & 4 \end{pmatrix}$$

2. Let  $A = \begin{pmatrix} 1 & 0 & -1 \\ 2 & 1 & 5 \\ 3 & -4 & 1 \end{pmatrix}$ ,  $B = \begin{pmatrix} 0 & 0 & 2 \\ 3 & -1 & 1 \\ 1 & 2 & -1 \end{pmatrix}$ ,  $C = \begin{pmatrix} 3 \\ 4 \\ 5 \end{pmatrix}$ . Compute:

- (a)  $2A - 3B$
- (b)  $2A - 5A$
- (c)  $AC + BC$

3. Let  $A$  and  $B$  be two  $m \times m$  matrices with  $AB = BA$ . Prove by induction on  $n$  that  $AB^n = B^n A$  for  $n$  greater than or equal to 1.

4. Prove by induction that if  $n$  is a positive integer, and

$$A = \begin{pmatrix} 1 & 1 & 0 \\ 0 & 1 & 1 \\ 0 & 0 & 1 \end{pmatrix}, \text{ then } A^n = \begin{pmatrix} 1 & n & n(n-1)/2 \\ 0 & 1 & n \\ 0 & 0 & 1 \end{pmatrix}$$

### Section 5.4

5. Determine  $A^{-1}A^3$  if  $A = \begin{pmatrix} 2 & 3 \\ 1 & 4 \end{pmatrix}$

6. Let  $A = \begin{pmatrix} 4 & -2 \\ -2 & 5 \end{pmatrix}$  and  $B = \begin{pmatrix} 2 & 0 \\ 1 & 1 \end{pmatrix}$

Compute  $A + B$ ,  $A^2 + AB + BA + B^2$ , and  $B^{-1}A^{-1}$ . You may save some time by thinking before plunging into the computations.

7. For what real number  $c$  will the matrix  $D$  have no inverse? Explain your answer.

$$D = \begin{pmatrix} 3 & 15 \\ 4 & c \end{pmatrix}$$

8. Let  $P = \left\{ \begin{pmatrix} a & b \\ c & d \end{pmatrix} \in M_{2 \times 2}(\mathbb{R}) \mid ad \neq bc \right\}$ .

Fact: The inverse of a diagonal matrix belonging to  $P$  can be found simply by reciprocating the diagonal elements of the matrix.

(a) Determine  $\begin{pmatrix} 3 & 0 \\ 0 & 6 \end{pmatrix}^{-1}$ .

(b) Suppose  $\begin{pmatrix} a & b \\ c & d \end{pmatrix} \in P$  and  $\begin{pmatrix} a & b \\ c & d \end{pmatrix}^{-1} = \begin{pmatrix} 1/a & b \\ c & 1/d \end{pmatrix}$

In general, is  $\begin{pmatrix} a & b \\ c & d \end{pmatrix}$  a diagonal matrix? If yes, explain why; if no, give the most general form of such a matrix  $\begin{pmatrix} a & b \\ c & d \end{pmatrix}$ .

### Section 5.5

9. (a) Let  $A$  and  $B$  be  $n \times n$  matrices. Expand  $(A + B)^2$ .

(b) Is  $(A + B)^2$  ever equal to  $A^2 + 2AB + B^2$ ? Explain.

10. Solve the following matrix equation for  $X$ . Be careful to explain under which conditions each step is possible.

$$AX + C = BX$$

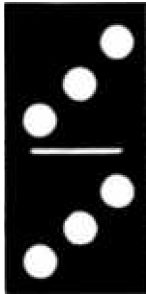
### Section 5.6

11. Prove or disprove:  $A^{-1} = A$  and  $B^{-1} = B \Rightarrow (AB)^{-1} = AB$ .

12. The following is true for all real numbers  $a$  and  $b$ :  $a \cdot b = 0$  if and only if  $a = 0$  or  $b = 0$ . Is any part of this statement true for  $n \times n$  matrices  $A$  and  $B$ ? Explain. Give an example and proof.

13. Let  $A = \begin{pmatrix} a & b \\ c & d \end{pmatrix}$ , where  $a, b, c, d \in \mathbb{R}$ . Show that the matrices of the form  $A = \pm \begin{pmatrix} 1 & 0 \\ c & -1 \end{pmatrix}$ , and  $A = \pm \begin{pmatrix} 1 & b \\ 0 & -1 \end{pmatrix}$  are also solutions to the equation  $A^2 = I$ , confirming that a quadratic matrix equation can have an infinite number of solutions. Are there any others?

# chapter 6



## RELATIONS AND GRAPHS

### GOALS

One understands a set of objects completely only if the structure of that set is made clear by the interrelationships between its elements. For example, the individuals in a crowd can be compared by height, by age, or through any number of other criteria. In mathematics, such comparisons are called relations. The goal of this chapter is to develop the language, tools, and concepts of relations.

### 6.1 Basic Definitions

In Chapter 1 we introduced the concept of the Cartesian product of sets. Let's assume that a person owns three shirts and two pairs of slacks. More precisely, let  $A = \{\text{blue shirt, tan shirt, mint green shirt}\}$  and  $B = \{\text{grey slacks, tan slacks}\}$ . Then certainly  $A \times B$  is the set of all possible combinations (six) of shirts and slacks that the individual can wear. However, the individual may wish to restrict himself or herself to combinations which are color coordinated, or "related." This may not be all possible pairs in  $A \times B$  but will certainly be a subset of  $A \times B$ . For example, one such subset may be  $\{(\text{blue shirt, grey slacks}), (\text{blue shirt, tan slacks}), (\text{mint green shirt, tan slacks})\}$ .

**Definition: Relation.** Let  $A$  and  $B$  be sets. A relation from  $A$  into  $B$  is any subset of  $A \times B$ .

**Example 6.1.1.** Let  $A = \{1, 2, 3\}$  and  $B = \{4, 5\}$ . Then  $\{(1, 4), (2, 4), (3, 5)\}$  is a relation from  $A$  into  $B$ . Of course, there are many others we could describe; 64, to be exact.

**Example 6.1.2.** Let  $A = \{2, 3, 5, 6\}$  and define a relation  $r$  from  $A$  into  $A$  by  $(a, b) \in r$  if and only if  $a$  divides evenly into  $b$ . So  $r = \{(2, 2), (3, 3), (5, 5), (6, 6), (2, 6), (3, 6)\}$ .

**Definition: Relation on a Set.** A relation from a set  $A$  into itself is called a relation on  $A$ .

The relation "divides" in Example 6.1.2 is will appear throughout the book. Here is a general definition on the whole set of integers.

**Definition: Divides.** Let  $a, b \in \mathbb{Z}$ .  
 $a \mid b$  if and only if there exists an integer  $k$  such that  $a k = b$ .

Based on the equation  $a k = b$ , we can say that  $a \mid b$  is equivalent to  $k = \frac{b}{a}$ , or  $a$  divides evenly into  $b$ . In fact the "divides" is short for "divides evenly into." You might find the equation  $k = \frac{b}{a}$  initially easier to understand, but in the long run we will find the equation  $a k = b$  more useful.

Sometimes it is helpful to illustrate a relation. Consider Example 6.1.1. A picture of  $r$  can be drawn as in Figure 6.1.1. The arrows indicate that 1 is related to 4 under  $r$ . Also, 2 is related to 4 under  $r$ , and 3 is related to 5, while the upper arrow denotes that  $r$  is a relation from the whole set  $A$  into the set  $B$ .

A typical element in a relation  $r$  is an ordered pair  $(x, y)$ . In some cases,  $r$  can be described by actually listing the pairs which are in  $r$ , as in the previous examples. This may not be convenient if  $r$  is relatively large. Other notations are used depending on personal preference or past practice. Consider the following relations on the real numbers:

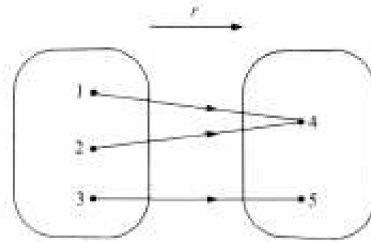


FIGURE 6.1.1 Illustration of a relation

$$r = \{(x, y) \mid y \text{ is the square of } x\}, \text{ and } s = \{(x, y) \mid x \leq y\}.$$

The notation  $(4, 16) \in r$  or  $(3, 7.2) \in s$  makes sense in both cases. However,  $r$  would be more naturally expressed as  $r(x) = x^2$  or  $r(x) = y$ , where  $y = x^2$ . But this notation when used for  $s$  is at best awkward. The notation  $x \leq y$  is clear and self-explanatory; it is a better notation to use than  $(x, y) \in s$ .

Many of the relations we will work with "resemble" the relation  $\leq$ , so  $x s y$  is a common way to express the fact that  $x$  is related to  $y$  through the relation  $s$ .

**Relation Notion.** Let  $s$  be a relation from a set  $A$  into a set  $B$ . Then the fact that  $(x, y) \in s$  is frequently written  $x s y$ .

Let  $A = \{2, 3, 5, 8\}$ ,  $B = \{4, 6, 16\}$ , and  $C = \{1, 4, 5, 7\}$ ; let  $r$  be the relation "divides," denoted by  $|$ , from  $A$  into  $B$ ; and let  $s$  be the relation  $\leq$  from  $B$  into  $C$ . So  $r = \{(2, 4), (2, 6), (2, 16), (3, 6), (8, 16)\}$  and  $s = \{(4, 4), (4, 5), (4, 7), (6, 7)\}$ .

Notice from Figure 6.1.2 that we can, for certain elements of  $A$ , go through elements in  $B$  to results in  $C$ . That is:

- $2 \mid 4$  and  $4 \leq 4$
- $2 \mid 4$  and  $4 \leq 5$
- $2 \mid 4$  and  $4 \leq 7$
- $2 \mid 6$  and  $6 \leq 7$
- $3 \mid 6$  and  $6 \leq 7$

Based on this observation, we can define a new relation, call it  $rs$ , from  $A$  into  $C$ . In order for  $(a, c)$  to be in  $rs$ , it must be possible to travel along a path in Figure 6.1.2 from  $a$  to  $c$ . In other words,  $(a, c) \in rs$  if and only if  $(\exists b)_B (a r b \text{ and } b s c)$ . The name  $rs$  was chosen solely because it reminds us that this new relation was formed by the two previous relations  $r$  and  $s$ . The complete listing of all elements in  $rs$  is  $\{(2, 4), (2, 5), (2, 7), (3, 7)\}$ . We summarize in a definition.

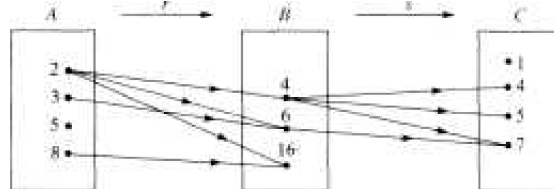


FIGURE 6.1.2 Illustration of relation "divides"

**Definition: Composition of Relations.** Let  $r$  be a relation from a set  $A$  into a set  $B$ , and let  $s$  be a relation from  $B$  into a set  $C$ . The composition of  $r$  and  $s$ , written  $rs$ , is the set of pairs of the form  $(a, c) \in A \times C$ , where  $(a, c) \in rs$  if and only if there exists  $b \in B$  such that  $(a, b) \in r$  and  $(b, c) \in s$ .

Remark: A word of warning to those readers familiar with composition of functions. (For those who are not, disregard this remark. It will be repeated at an appropriate place in Chapter 7.) As indicated above, the traditional way of describing a composition of two relations is  $rs$  where  $r$  is the first relation and  $s$  the second. However, function composition is traditionally expressed "backwards"; that is, as  $sr$  (or  $s \circ r$ ), where  $r$  is the first function and  $s$  is the second.

## EXERCISES FOR SECTION 6.1

### A Exercises

1. For each of the following relations  $r$  defined on  $P$ , determine which of the given ordered pairs belong to  $r$ .
  - (a)  $x r y$  iff  $x \mid y$ ;  $(2, 3), (2, 4), (2, 8), (2, 17)$
  - (b)  $x r y$  iff  $x \leq y$ ;  $(2, 3), (3, 2), (2, 4), (5, 8)$
  - (c)  $x r y$  iff  $y = x^2$ ;  $(1, 1), (2, 3), (2, 4), (2, 6)$

2. The following relations are on  $\{1, 3, 5\}$ . Let  $r$  be the relation  $x r y$  iff  $y = x + 2$  and  $s$  the relation  $x s y$  iff  $x \leq y$ .

- Find  $rs$ .
- Find  $sr$ .
- Illustrate  $rs$  and  $sr$  via a diagram.
- Is the relation (set)  $rs$  equal to the relation  $sr$ ? Why?

3. Let  $A = \{1, 2, 3, 4, 5\}$  and define  $r$  on  $A$  by  $x r y$  iff  $x + 1 = y$ . We

define  $r^2 = rr$  and  $r^3 = r^2 r$ . Find:

- $r$
- $r^2$
- $r^3$

4. Given  $s$  and  $t$ , relations on  $\mathbb{Z}$ ,  $s = \{(1, n) : n \in \mathbb{Z}\}$  and  $t = \{(n, 1) : n \in \mathbb{Z}\}$ , what are  $st$  and  $ts$ ?

### B Exercises

5. Let  $\rho$  be the relation on the power set,  $\mathcal{P}(S)$ , of a finite set  $S$  of cardinality  $n$ . Define  $\rho$  by  $(A, B) \in \rho$  iff  $A \cap B = \emptyset$ ,

- Consider the specific case  $n = 3$ , and determine the cardinality of the set  $\rho$ .
  - What is the cardinality of  $\rho$  for an arbitrary  $n$ ? Express your answer in terms of  $n$ . (Hint: There are three places that each element of  $S$  can go in building an element of  $\rho$ .)
6. Let  $r_1, r_2$ , and  $r_3$  be relations on any set  $A$ . Prove that if  $r_1 \subseteq r_2$  then  $r_1 r_3 \subseteq r_2 r_3$ .

## 6.2 Graphs of Relations

In this section we will give a brief explanation of procedures for graphing a relation. A graph is nothing more than an illustration that gives us, at a glance, a clearer idea of the situation under consideration. A road map indicates where we have been and how to proceed to reach our destination. A flow chart helps us to zero in on the procedures to be followed to code a problem and/or organize the flow of information. The graph of the function  $y = 2x + 3$  in algebra helps us to understand how the function behaves. Indeed, it tells us that the graph of this function is a straight line. The pictures of relations in the previous section gave us an added insight into what a relation is. They indicated that there are several different ways of graphing relations. We will investigate two additional methods.

**Example 6.2.1.** Let  $A = \{0, 1, 2, 3\}$ , and let

$$r = \{(0, 0), (0, 3), (1, 2), (2, 1), (3, 2), (2, 0)\}.$$

The elements of  $A$  are called the vertices of the graph. They are represented by labeled points or occasionally by small circles. Connect vertex  $a$  to vertex  $b$  with an arrow, called an edge of the graph, going from vertex  $a$  to vertex  $b$  if and only if  $a r b$ . This type of graph of a relation  $r$  is called a *directed graph* or *digraph*. The result is Figure 6.2.1. Notice that since  $1 r 2$  and  $2 r 1$ , we draw a single edge between 1 and 2 with arrows in both directions.

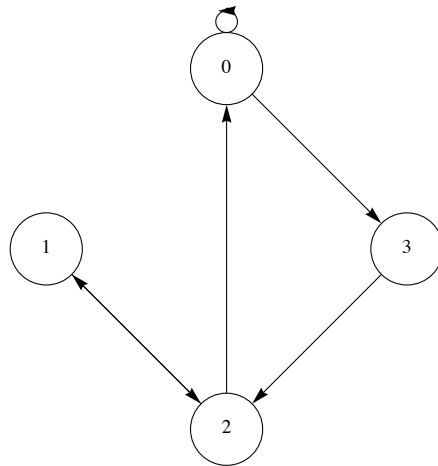


FIGURE 6.2.1

The actual location of the vertices is immaterial. The main idea is to place the vertices in such a way that the graph is easy to read. Obviously, after a rough-draft graph of a relation, we may decide to relocate and/or order the vertices so that the final result will be neater. Figure 6.2.1 could be presented as in Figure 6.2.2.

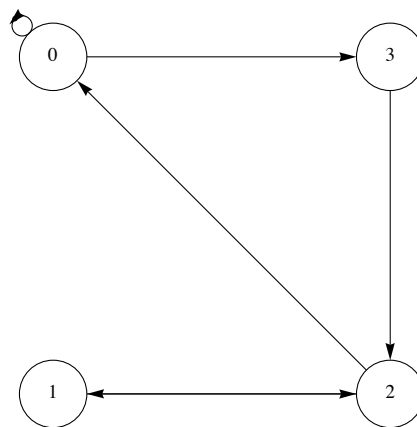


FIGURE 6.2.2

A vertex of a graph is also called a node, point, or a junction. An edge of a graph is also referred to as an arc, a line, or a branch. Do not be concerned if two graphs of a given relation look different. It is a nontrivial problem to determine if two graphs are graphs of the same relation.

**Example 6.2.2.** Consider the relation  $s$  whose digraph is Figure 6.2.3. What information does this give us? Certainly we know that  $s$  is a relation of a set  $A$ , where  $A = \{1, 2, 3\}$  and

$$s = \{(1, 2), (2, 1), (1, 3), (3, 1), (2, 3), (3, 3)\},$$

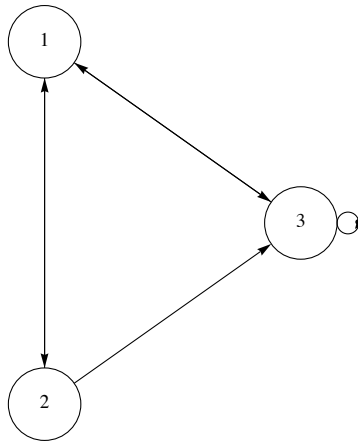


FIGURE 6.2.3

**Example 6.2.3.** Let  $B = \{a, b\}$ , and let  $A = \mathcal{P}(B) = \{\emptyset, \{a\}, \{b\}, \{a, b\}\}$ . Then  $\subseteq$  is a relation on  $A$  whose digraph is Figure 6.2.4.

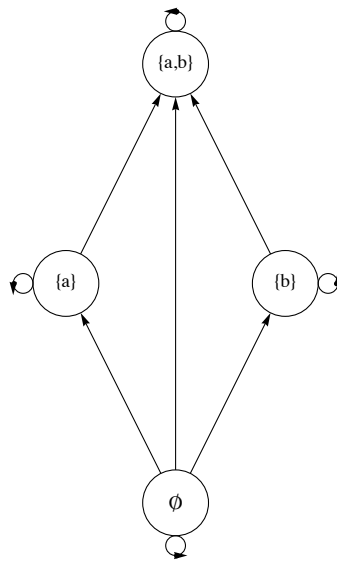


FIGURE 6.2.4

This graph is helpful insofar as it reminds us that each set is a subset of itself (How?) and shows us at a glance the relationship between the various subsets in  $\mathcal{P}(B)$ . Some relations, such as this one, can also be conveniently depicted by what is called a Hasse, or ordering, diagram. To read a Hasse diagram for a relation on a set  $A$ , remember:

- (1) Each vertex of  $A$  must be related to itself, so the arrows from a vertex to itself are not necessary.
- (2) If vertex  $b$  appears above vertex  $a$  and if vertex  $a$  is connected to vertex  $b$  by an edge, then  $a \subseteq b$ , so direction arrows are not necessary.
- (3) If vertex  $c$  is above vertex  $a$  and if  $c$  is connected to  $a$  by a sequence of edges, then  $a \subseteq c$ .
- (4) The vertices (or nodes) are denoted by points rather than by "circles."

The Hasse diagram of the directed graph depicted in Figure 6.2.4 is Figure 6.2.5.



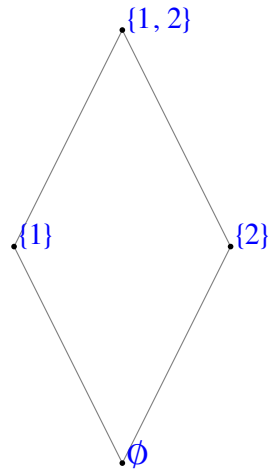


FIGURE 6.2.5

**Example 6.2.4.** Consider the relation  $s$  whose Hasse diagram is Figure 6.2.6.

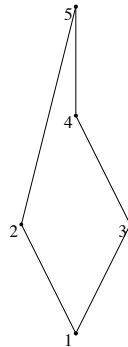


FIGURE 6.2.6

How do we read this diagram? What is  $A$ ? What is  $s$ ? What does the digraph of  $s$  look like? Certainly  $A = \{1, 2, 3, 4, 5\}$  and  $1 s 2, 3 s 4, 1 s 4, 1 s 5, \text{ etc.}$ , so

$$s = \{(1, 1), (2, 2), (3, 3), (4, 4), (5, 5), (1, 3), (1, 4), (1, 5), (1, 2), (3, 4), (3, 5), (4, 5), (2, 5)\}$$

A digraph for  $s$  is Figure 6.2.7. It is certainly more complicated to read than the Hasse diagram.

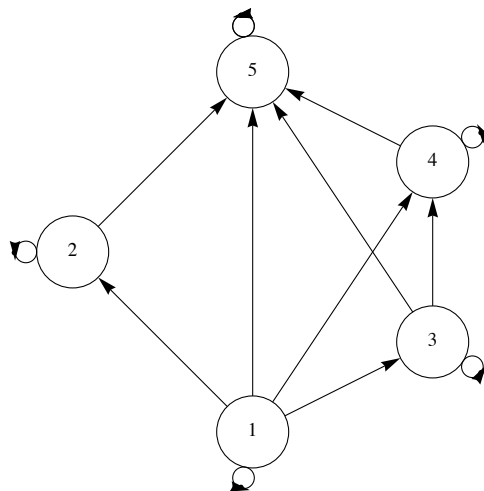


FIGURE 6.2.7 Digraph of Example 6,2.4

## EXERCISES FOR SECTION 6.2

### A Exercises

1. Let  $A = \{1, 2, 3, 4\}$ , and let  $r$  be the relation  $\leq$  on  $A$ . Draw a digraph and a Hasse diagram for  $r$ .
2. Let  $B = \{1, 2, 3, 4, 6, 8, 12, 24\}$ , and let  $s$  be the relation "divides," on  $B$ . Draw a Hasse diagram for  $s$ .
3. Draw a Hasse diagram of the relation  $\subseteq$  on  $\mathcal{P}(A)$ , where  $A = \{a, b, c\}$ .
4. (a) Let  $A$  be the set of strings of 0's and 1's of length 3 or less. Define the relation of  $d$  on  $A$  by  $x d y$  if  $x$  is contained within  $y$ . For example,  $01 d 101$ . Draw a Hasse diagram for this relation.  
 (b) Do the same for the relation  $p$  defined by  $x p y$  if  $x$  is a prefix of  $y$ . For example,  $10 p 101$ , but  $01 p 101$  is false.
5. Draw the digraph for the relation  $\rho$  in Exercise 5 of Section 6.1, where  $S = \{a, b\}$ . Explain why a Hasse diagram could not be used to depict  $\rho$ .
6. Let  $C = \{1, 2, 3, 4, 6, 8, 12, 24\}$  and define  $t$  on  $C$  by
 
$$a t b \text{ if and only if } a \text{ and } b \text{ share a common divisor greater than 1.}$$
 Draw a digraph for  $t$ .

### 6.3 Properties of Relations

Consider the set  $B = \{1, 2, 3, 4, 6, 12, 36, 48\}$  and the relations "divides" and  $\leq$  on  $B$ . We notice that these two relations on  $B$  have several properties in common. In fact:

- (1) Every element in  $B$  divides itself and is less than or equal to itself. This is called the reflexive property.
- (2) If we search for two elements from  $B$  where the first divides the second and the second divides the first, then we are forced to choose the same first and second number. The reader can verify that a similar result is true for the relation  $\leq$  on  $B$ . This is called the antisymmetric property.
- (3) Next if we choose three numbers from  $B$  such that the first divides (or is  $\leq$ ) the second and the second divides (or is  $\leq$ ) the third, then this forces the first number to divide (or be  $\leq$ ) the third. This is called the transitive property.

Sets on which relations are defined which satisfy the above properties are of special interest to us. More detailed definitions follow.

**Definitions: Reflexive, Antisymmetric, and Transitive Relations.** Let  $A$  be a set and let  $r$  be a relation on  $A$ , then:

- (1)  $r$  is **reflexive** if and only if  $a r a$  for all  $a \in A$ .
- (2)  $r$  is **antisymmetric** if and only if whenever  $a r b$  and  $a \neq b$  then  $b r a$  is false; or equivalently whenever  $a r b$  and  $b r a$  then  $a = b$ . (The reader is encouraged to think about both conditions since they are frequently used.)
- (3)  $r$  is **transitive** if and only if whenever  $a r b$  and  $b r c$  then  $a r c$ .

A word of warning about antisymmetry: Students frequently find it difficult to understand this definition. Keep in mind that this term is defined through an "If ... then ..." statement. The question that you must ask is: Is it true that whenever there are elements  $a$  and  $b$  from  $A$  where  $a r b$  and  $a \neq b$ , it follows that  $b$  is not related to  $a$ ? If so, then the relation  $r$  is antisymmetric.

Another way to determine whether a relation is antisymmetric is to examine its graph. The relation is *not* antisymmetric if there exists a pair of vertices that are connected by edges in both directions. Note that the negation of *antisymmetric* is not *symmetric*. We will define the symmetric property later.

**Definition: Partial Ordering.** A relation on a set  $A$  that is reflexive, antisymmetric, and transitive is called a partial ordering on  $A$ . A set on which there is a partial ordering relation defined is called a partially ordered set or poset.

**Example 6.3.1.** Let  $A$  be a set. Then  $\mathcal{P}(A)$  together with the relation  $\subseteq$  is a poset. To prove this we observe that the three properties hold:

- (1) Let  $B \in \mathcal{P}(A)$ . We must show that  $B \subseteq B$ . This is true by definition of subset. Hence, the relation is reflexive.
- (2) Let  $B_1, B_2 \in \mathcal{P}(A)$  and assume that  $B_1 \subseteq B_2$  and  $B_1 \neq B_2$ . Could it be that  $B_2 \subseteq B_1$ ? No. Why? Hence, the relation is antisymmetric.
- (3) Let  $B_1, B_2, B_3 \in \mathcal{P}(A)$  and assume that  $B_1 \subseteq B_2$  and  $B_2 \subseteq B_3$ . Does it follow that  $B_1 \subseteq B_3$ ? Yes. Hence, the relation is transitive.

**Example 6.3.2.** Consider the relation  $s$  defined by the Hasse diagram in Figure 6.2.6. A relation defined by a Hasse diagram is always a partial ordering. Let's convince ourselves of this.

- (1) First,  $s$  is reflexive? Yes, a Hasse diagram always implies that each element is related to itself.
- (2) Next,  $s$  is antisymmetric. From the diagram, can we find two different elements, say  $c_1$  and  $c_2$ , such that  $c_1 s c_2$  and  $c_2 s c_1$ ? No. If  $c_1 s c_2$ , then  $c_1$  and  $c_2$  are connected by a series of edges in the Hasse diagram and  $c_1$  is below  $c_2$ . In order for  $c_2 s c_1$  to be true,  $c_2$  would need to be below  $c_1$ , which is impossible.
- (3) Finally,  $s$  is transitive. Again, this follows from the way Hasse diagrams are always interpreted. If  $c_1 s c_2$ , then  $c_1$  and  $c_2$  are connected by a series of edges in the Hasse diagram and  $c_1$  is below  $c_2$ . Similarly if  $c_2 s c_3$  then  $c_2$  and  $c_3$  are connected by a series of edges in the Hasse diagram and  $c_2$  is below  $c_3$ . Thus,  $c_1$  is below  $c_3$  and we can patch together the two series of edges through  $c_2$  to connect  $c_1$  to  $c_3$ .

Another property that is frequently referred to is that of symmetry.

**Definition: Symmetry.** Let  $r$  be a relation on a set  $A$ .  $r$  is **symmetric** if and only if whenever  $a r b$ , it follows that  $b r a$ .

Consider the relation of equality ( $=$ ) defined on any set  $A$ . Certainly  $a = b$  implies that  $b = a$  so equality is a symmetric relation on  $A$ .

Surprisingly, equality is also an antisymmetric relation on  $A$ . This is due to the fact that the condition that defines the antisymmetry property,  $a = b$  and  $a \neq b$ , is a contradiction. Remember, a conditional proposition is always true when the condition is false. So a relation can be both symmetric and antisymmetric on a set! Again recall that these terms are not negatives of one another.

**Definition: Equivalence Relation.** A relation  $r$  on a set  $A$  is called an equivalence relation if and only if it is reflexive, symmetric, and transitive.

The classic example of an equivalence relation is equality on a set  $A$ . In fact, the term equivalence relation is used because those relations which satisfy the definition behave quite like the equality relation.

**Example 6.3.3.** Let  $\mathbb{Z}^*$  be the set of nonzero integers. One of the most basic equivalence relations in mathematics is the relation  $q$  on  $\mathbb{Z} \times \mathbb{Z}^*$  defined by  $(a, b) q (c, d)$  if and only if  $ad = bc$ . We will leave it to the reader to, verify that  $q$  is indeed an equivalence relation. Be aware that since the elements of  $\mathbb{Z} \times \mathbb{Z}^*$  are ordered pairs, proving symmetry involves four numbers and transitivity involves six numbers. Two ordered pairs,  $(a, b)$  and  $(c, d)$ , are related if the fractions  $\frac{a}{b}$  and  $\frac{c}{d}$  are numerically equal.

**Example 6.3.4.** Consider the relation  $s$  described by the digraph in Figure 6.3.1. This relation is reflexive (Why?), not symmetric (Why?), and not transitive (Why?). Is  $s$  an equivalence relation? A partial ordering? It is neither, and among the valid reasons of stating this is that  $s$  isn't transitive.

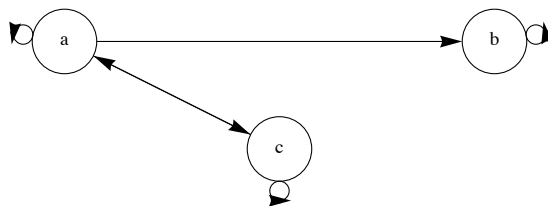


FIGURE 6.3.1.

A classic example of a partial ordering relation is  $\leq$  on the real numbers,  $\mathbb{R}$ . Indeed, when graphing partial ordering relations, it is natural to "plot" the elements from the given poset starting with the "least" element to the "greatest" and to use terms like "least," "greatest," etc. Because of this the reader should be forewarned that many texts use the  $\leq$  notation when describing an arbitrary partial ordering. This can be quite confusing for the novice, so we continue to use the general notation  $r, s$ , etc., when speaking of relations.

### EXERCISES FOR SECTION 6.3

#### A Exercises

1. (a) Let  $B = \{a, b\}$  and  $U = \mathcal{P}(B)$ . Draw a Hasse diagram for  $\subseteq$  on  $U$ .
  - (b) Let  $A = \{1, 2, 3, 6\}$ . Show that divides,  $|$ , is a partial ordering on  $A$ .
  - (c) Draw a Hasse diagram for divides on  $A$ .
  - (d) Compare the graphs of parts a and c.
2. Repeat Exercise 1 with  $B = \{a, b, c\}$  and  $A = \{1, 2, 3, 5, 6, 10, 15, 30\}$ .
3. (a) Consider the relations defined by the digraphs in Figure 6.3.2. Determine whether the given relations are reflexive, symmetric, antisymmetric, or transitive. Try to develop procedures for determining the validity of these properties from the graphs,
  - (b) Which of the graphs in Figure 6.3.2 are of equivalence relations or of partial orderings?

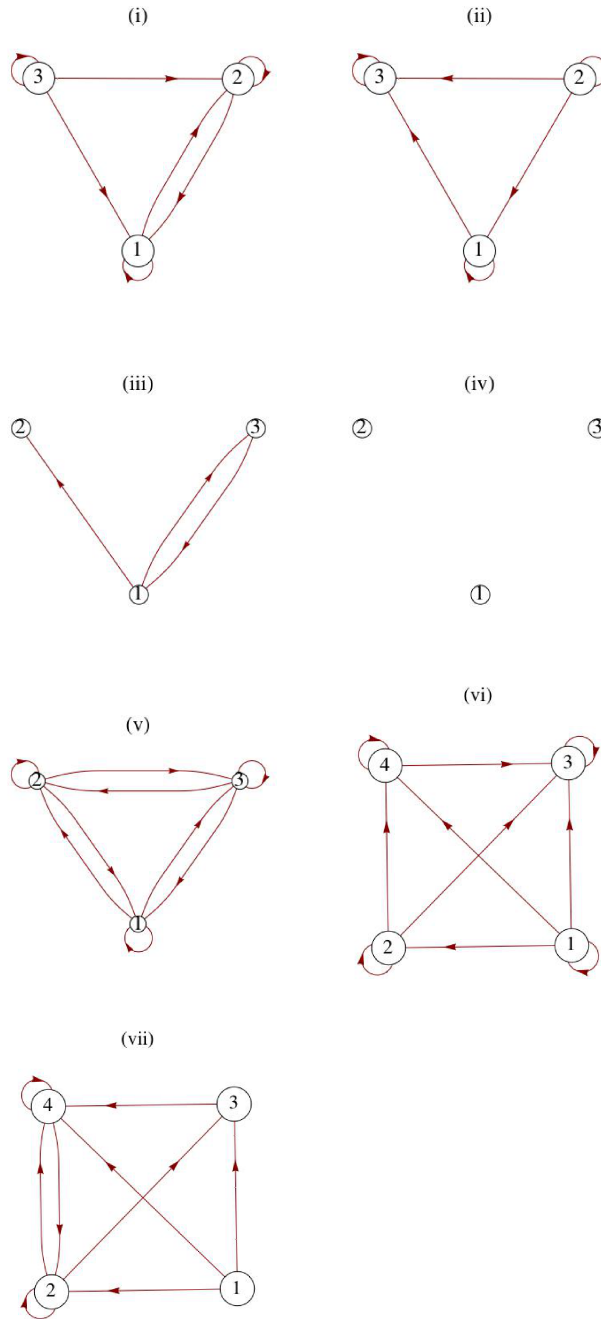


Figure 6.3.2

4. Determine which of the following are equivalence relations and/or partial ordering relations for the given sets:

(a)  $A = \{\text{lines in the plane}\}$ ;  $xry$  if and only if  $x$  is parallel to  $y$ .

(b)  $A = \mathbb{R}$ ;  $xry$  if and only if  $|x - y| \leq 7$ .

5. Consider the following relation on  $\{1, 2, 3, 4, 5, 6\}$ .  $r = \{(i, j) : |i - j| = 2\}$ .

(a) Is  $r$  reflexive?

(b) Is  $r$  symmetric?

(c) Is  $r$  transitive?

(d) Draw a graph of  $r$ .

6. For the set of cities on a map, consider the relation  $xry$  if and only if city  $x$  is connected by a road to city  $y$ . A city is considered to be connected to itself, and two cities are connected even though there are cities on the road between them. Is this an equivalence relation or a partial ordering? Explain.

7. Let  $A = \{0, 1, 2, 3\}$  and let

$$r = \{(0, 0), (1, 1), (2, 2), (3, 3), (1, 2), (2, 1), (3, 2), (2, 3), (3, 1), (1, 3)\}.$$

(a) Show that  $r$  is an equivalence relation on  $A$ .

(b) Let  $a \in A$  and define  $c(a) = \{b \in A \mid arb\}$ .  $c(a)$  is called the *equivalence class of  $a$  under  $r$* . Find  $c(a)$  for each element  $a \in A$ .

(c) Show that  $\{c(a) \mid a \in A\}$  forms a partition of  $A$  for this set  $A$ .

(d) Let  $r$  be an equivalence relation on an arbitrary set  $A$ . Prove that the set of all equivalence classes under  $r$  constitutes a partition of  $A$ .

8. Define  $r$  on the power set of  $\{1, 2, 3\}$  by  $ArB \Leftrightarrow |A| = |B|$ . Prove that  $r$  is an equivalence relation. What are the equivalence classes under  $r$ ?

9. Consider the following relations on  $\mathbb{Z}_8 = \{0, 1, \dots, 7\}$ . Which are equivalence relations? For the equivalence relations, list the equivalence classes.

(a)  $arb$  iff the English spellings of  $a$  and  $b$  begin with the same letter.

(b)  $asb$  iff  $a - b$  is a positive integer.

(c)  $atb$  iff  $a - b$  is an even integer.

10. Define  $t$  on  $A = \{1, 2, \dots, 9\}$  by  $xty$  iff  $x + y = 10$ . Is  $t$  an equivalence relation on  $A$ ? If yes, list its equivalence classes. If no, why not?

## B Exercises

11. In this exercise, we prove that implication is a partial ordering. Let  $A$  be any set of propositions.

(a) Verify that  $q \rightarrow q$  is a tautology, thereby showing that  $\Rightarrow$  is a reflexive relation on  $A$ .

(b) Prove that  $\Rightarrow$  is antisymmetric on  $A$ . Note: we do not use  $=$  when speaking of propositions, but rather equivalence,  $\Leftrightarrow$ .

(c) Prove that  $\Rightarrow$  is transitive on  $A$ .

(d) Given that  $q_i$  is the proposition  $n < i$  on  $\mathbb{N}$ , draw the Hasse diagram for the relation  $\Rightarrow$  on  $\{q_1, q_2, q_3, \dots\}$ .

## C Exercise

12. Let  $S = \{1, 2, 3, 4, 5, 6, 7\}$  be a poset  $(S, \leq)$  with the Hasse diagram shown in Figure 6.3.3. Another relation  $r \subseteq S \times S$  is defined as follows:  $(x, y) \in r$  if and only if there exists  $z \in S$  such that  $z < x$  and  $z < y$  in the poset  $(S, \leq)$ .

(a) Prove that  $r$  is reflexive.

(b) Prove that  $r$  is symmetric.

(c) A compatible with respect to relation  $r$  is any subset  $Q$  of set  $S$  such that  $x \in Q$  and  $y \in Q \Rightarrow (x, y) \in r$ . A compatible  $g$  is a maximal compatible if  $Q$  is not a proper subset of another compatible. Give all maximal compatibles with respect to relation  $r$  defined above.

(d) Discuss a characterization of the set of maximal compatibles for relation  $r$  when  $(S, \leq)$  is a general finite poset. What conditions, if any, on a general finite poset  $(S, \leq)$  will make  $r$  an equivalence relation?

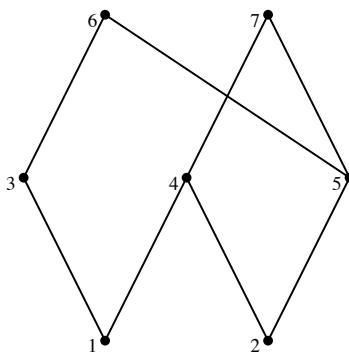


FIGURE 6.3.3

### 6.4 Matrices of Relations

We have discussed two of the many possible ways of representing a relation, namely as a digraph or as a set of ordered pairs. In this section we will discuss the representation of relations by matrices and some of its applications.

**Definition: Adjacency Matrix.** Let  $A = \{a_1, a_2, \dots, a_m\}$  and  $B = \{b_1, b_2, \dots, b_n\}$  be finite sets of cardinality  $m$  and  $n$ , respectively. Let  $r$  be a relation from  $A$  into  $B$ . Then  $r$  can be represented by the  $m \times n$  matrix  $R$  defined by

$$R_{ij} = \begin{cases} 1 & \text{if } a_i r b_j \\ 0 & \text{otherwise} \end{cases}$$

$R$  is called the adjacency matrix (or the Boolean matrix, or the relation matrix) of  $r$ .

**Example 6.4.1.** Let  $A = \{2, 5, 6\}$  and let  $r$  be the relation  $\{(2, 2), (2, 5), (5, 6), (6, 6)\}$  on  $A$ . Since  $r$  is a relation from  $A$  into the same set  $A$  (the  $B$  of the definition), we have  $a_1 = 2, a_2 = 5,$  and  $a_3 = 6,$  and  $b_1 = 2, b_2 = 5,$  and  $b_3 = 6.$  Next, since

$2 r 2,$  we have  $R_{11} = 1;$

$2 r 5,$  we have  $R_{12} = 1;$

$5 r 6,$  we have  $R_{23} = 1;$  and

$6 r 6,$  we have  $R_{33} = 1;$

All other entries of  $R$  are 0, so

$$R = \begin{pmatrix} 1 & 1 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 1 \end{pmatrix}$$

From the definition of  $r$  and of composition, we note that

$$r^2 = \{(2, 2)(2, 5)(2, 6)(5, 6)(6, 6)\},$$

The adjacency matrix of  $r^2$  is

$$R^2 = \begin{pmatrix} 1 & 1 & 1 \\ 0 & 0 & 1 \\ 0 & 0 & 1 \end{pmatrix}$$

We do not write  $R^2$  only for notational purposes. In fact,  $R^2$  can be obtained from the matrix product  $RR$ ; however, we must use a slightly different form of arithmetic.

**Definition: Boolean Arithmetic.** Boolean arithmetic is the arithmetic defined on  $\{0,1\}$  using Boolean addition and Boolean multiplication, defined as:

$$\begin{array}{lll} 0 + 0 = 0 & 0 + 1 = 1 + 0 = 1 & 1 + 1 = 1 \\ 0 \cdot 0 = 0 & 0 \cdot 1 = 1 \cdot 0 = 0 & 1 \cdot 1 = 1. \end{array}$$

Notice that from Chapter 3, this is the "arithmetic of logic," where  $+$  replaces "or" and  $\cdot$  replaces "and."

**Example 6.4.2.**

$$\text{If } R = \begin{pmatrix} 0 & 1 & 0 & 0 \\ 1 & 0 & 1 & 0 \\ 0 & 1 & 0 & 1 \\ 0 & 0 & 1 & 0 \end{pmatrix} \text{ and } S = \begin{pmatrix} 0 & 1 & 1 & 1 \\ 0 & 0 & 1 & 1 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 \end{pmatrix}.$$

$$\text{Then using Boolean arithmetic, } RS = \begin{pmatrix} 0 & 0 & 1 & 1 \\ 0 & 1 & 1 & 1 \\ 0 & 0 & 1 & 1 \\ 0 & 0 & 0 & 1 \end{pmatrix} \text{ and } SR = \begin{pmatrix} 1 & 1 & 1 & 1 \\ 0 & 1 & 1 & 1 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 \end{pmatrix}.$$

**Theorem 6.4.1.** Let  $A_1, A_2,$  and  $A_3$  be finite sets where  $r_1$  is a relation from  $A_1$  into  $A_2$  and  $r_2$  is a relation from  $A_2$  into  $A_3.$  If  $R_1$  and  $R_2$  are the adjacency matrices of  $r_1$  and  $r_2,$  respectively, then the product  $R_1R_2$  using Boolean arithmetic is the adjacency matrix of the composition  $r_1r_2.$

Remark: A convenient help in constructing the adjacency matrix of a relation from a set  $A$  into a set  $B$  is to write the elements from  $A$  in a column preceding the first column of the adjacency matrix, and the elements of  $B$  in a row above the first row. Initially,  $R$  in Example 6.4.1 would be

$$\begin{array}{c} 2 \ 5 \ 6 \\ 2 \\ 5 \\ 6 \end{array} \begin{pmatrix} \\ \\ \\ \end{pmatrix}$$

and  $R_{ij}$  is 1 if and only if  $(a_i, b_j) \in r$ . So that, since the pair  $(2, 5) \in r$ , the entry of  $R$  corresponding to the row labeled 2 and the column labeled 5 in the matrix is a 1.

**Example 6.4.3.** This final example gives an insight into how relational data base programs can systematically answer questions pertaining to large masses of information. Matrices  $R$  (on the left) and  $S$  (on the right) define the relations  $r$  and  $s$  where  $a r b$  if software  $a$  can be run with operating system  $b$ , and  $b s c$  if operating system  $b$  can run on computer  $c$ .

$$\begin{array}{cccc} \text{OS1} & \text{OS2} & \text{OS3} & \text{OS4} \\ \text{P1} & \begin{pmatrix} 1 & 0 & 1 & 0 \end{pmatrix} & \text{OS1} & \begin{pmatrix} 1 & 1 & 0 \end{pmatrix} \\ \text{P2} & \begin{pmatrix} 1 & 1 & 0 & 0 \end{pmatrix} & \text{OS2} & \begin{pmatrix} 0 & 1 & 0 \end{pmatrix} \\ \text{P3} & \begin{pmatrix} 0 & 0 & 0 & 1 \end{pmatrix} & \text{OS3} & \begin{pmatrix} 0 & 0 & 1 \end{pmatrix} \\ \text{P4} & \begin{pmatrix} 0 & 0 & 1 & 1 \end{pmatrix} & \text{OS4} & \begin{pmatrix} 0 & 1 & 1 \end{pmatrix} \end{array}$$

Although the relation between the software and computers is not implicit from the data given, we can easily compute this information. The matrix of  $rs$  is  $RS$ , which is

$$\begin{array}{ccc} & \text{C1} & \text{C2} & \text{C3} \\ \text{P1} & \begin{pmatrix} 1 & 1 & 1 \end{pmatrix} \\ \text{P2} & \begin{pmatrix} 1 & 1 & 0 \end{pmatrix} \\ \text{P3} & \begin{pmatrix} 1 & 1 & 1 \end{pmatrix} \\ \text{P4} & \begin{pmatrix} 0 & 1 & 1 \end{pmatrix} \end{array}$$

This matrix tells us at a glance which software will run on the computers listed. In this case, all software will run on all computers with the exception of program P2, which will not run on the computer C3, and program P4, which will not run on the computer C1.

## EXERCISES FOR SECTION 6.4

### A Exercises

1. Let  $A_1 = \{1, 2, 3, 4\}$ ,  $A_2 = \{4, 5, 6\}$ , and  $A_3 = \{6, 7, 8\}$ . Let  $r_1$  be the relation from  $A_1$  into  $A_2$  defined by  $r_1 = \{(x, y) \mid y - x = 2\}$ , and let  $r_2$  be the relation from  $A_2$  into  $A_3$  defined by  $r_2 = \{(x, y) \mid y - x = 1\}$ .

- Determine the adjacency matrices of  $r_1$  and  $r_2$ .
  - Use the definition of composition to find  $r_1 r_2$ .
  - Verify the result in part (b) by finding the product of the adjacency matrices of  $r_1$  and  $r_2$ .
- Determine the adjacency matrix of each relation given via the digraphs in Exercise 3 of Section 6.3.
    - Using the matrices found in part (a) above, find  $r^2$  of each relation in Exercise 3 of Section 6.3.
    - Find the digraph of  $r^2$  directly from the given digraph and compare your results with those of part (b).
  - Suppose that the matrices in Example 6.4.2 are relations on  $\{1, 2, 3, 4\}$ . What relations do  $R$  and  $S$  describe?
  - Let  $D$  be the set of weekdays, Monday through Friday, let  $W$  be a set of employees  $\{1, 2, 3\}$  of a tutoring center, and let  $V$  be a set of computer languages for which tutoring is offered,  $\{A(\text{PL}), B(\text{asic}), C(++), J(\text{ava}), L(\text{isp}), P(\text{ython})\}$ . We define  $s$  (schedule) from  $D$  into  $W$  by  $d s w$  if  $w$  is scheduled to work on day  $d$ . We also define  $r$  from  $W$  into  $V$  by  $w r l$  if  $w$  can tutor students in language  $l$ . If  $s$  and  $r$  are defined by matrices

$$S = \begin{array}{ccc} & 1 & 2 & 3 \\ \begin{array}{c} M \\ T \\ W \\ Th \\ F \end{array} & \begin{pmatrix} 1 & 0 & 1 \\ 0 & 1 & 1 \\ 1 & 0 & 1 \\ 0 & 1 & 0 \\ 1 & 1 & 0 \end{pmatrix} & \text{and } R = \begin{array}{ccccc} & A & B & C & J & L & P \\ \begin{array}{c} 1 \\ 2 \\ 3 \end{array} & \begin{pmatrix} 0 & 1 & 1 & 0 & 0 & 1 \\ 1 & 1 & 0 & 1 & 0 & 1 \\ 0 & 1 & 0 & 0 & 1 & 1 \end{pmatrix} \end{array}$$

- compute  $SR$  using Boolean arithmetic and give an interpretation of the relation it defines, and
  - compute  $SR$  using regular arithmetic and give an interpretation of the result describes.
- How many different reflexive, symmetric relations are there on a set with three elements? (Hint: Consider the possible matrices.)
  - Let  $A = \{a, b, c, d\}$ . Let  $r$  be the relation on  $A$  with adjacency matrix

$$\begin{array}{cccc} & a & b & c & d \\ \begin{array}{c} a \\ b \\ c \\ c \end{array} & \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 1 & 1 & 1 & 0 \\ 0 & 1 & 0 & 1 \end{pmatrix} \end{array}$$



- (a) Explain why  $r$  is a partial ordering on  $A$ .
- (b) Draw its Hasse diagram.
7. Define relations  $p$  and  $q$  on  $\{1, 2, 3, 4\}$  by  $p = \{(a, b) : |a - b| = 1\}$  and  $q = \{(a, b) \mid a - b \text{ is even}\}$
- (a) Represent  $p$  and  $q$  as both graphs and matrices.
- (b) Determine  $pq$ ,  $p^2$ , and  $q^2$ ; and represent them clearly in any way.

### B Exercises

8. (a) Prove that if  $r$  is a transitive relation on a set  $A$ , then  $r^2 \subseteq r$ .
- (b) Find an example of a transitive relation for which  $r^2 \neq r$ .
9. We define  $\leq$  on the set of all  $n \times n$  relation matrices by the rule that if  $R$  and  $S$  are any two  $n \times n$  relation matrices,  $R \leq S$  if and only if  $R_{ij} \leq S_{ij}$  for all  $1 \leq i, j \leq n$ .
- (a) Prove that  $\leq$  is a partial ordering on all  $n \times n$  relation matrices.
- (b) Prove that  $R \leq S \Rightarrow R^2 \leq S^2$ , but the converse is not true.
- (c) If  $R$  and  $S$  are matrices of equivalence relations and  $R \leq S$ , how are the equivalence classes defined by  $R$  related to the equivalence classes defined by  $S$ ?

## 6.5 Closure Operations on Relations

In Section 6.1, we studied relations and one important operation on relations, namely composition. This operation enables us to generate new relations from previously known relations. In Section 6.3, we discussed some key properties of relations. We now wish to consider the situation of constructing a new relation  $r^+$  from a previously known relation  $r$  where, first,  $r^+$  contains  $r$  and, second,  $r^+$  satisfies the transitive property.

Consider a telephone network in which the main office  $a$  is connected to, and can communicate to, individuals  $b$  and  $c$ . Both  $b$  and  $c$  can communicate to another person,  $d$ ; however, the main office cannot communicate with  $d$ . Assume communication is only one way, as indicated. This situation can be described by the relation  $r = \{(a, b), (a, c), (b, d), (c, d)\}$ . We would like to change the system so that the main office can communicate with person  $d$  and still maintain the previous system. We, of course, want the most economical system.

This can be rephrased as follows; Find the smallest relation  $r^+$  which contains  $r$  as a subset and which is transitive;  $r^+ = \{(a, b), (a, c), (b, d), (c, d), (a, d)\}$ .

**Definition: Transitive Closure.** Let  $A$  be a set and  $r$  be a relation on  $A$ . The transitive closure of  $r$ , denoted by  $r^+$ , is the smallest transitive relation that contains  $r$  as a subset.

**Example 6.5.1.** Let  $A = \{1, 2, 3, 4\}$ , and let  $S = \{(1, 2), (2, 3), (3, 4)\}$  be a relation on  $A$ . This relation is called the successor relation on  $A$  since each element is related to its successor. How do we compute  $S^+$ ? By inspection we note that  $(1, 3)$  must be in  $S^+$ . Let's analyze why. This is so because  $(1, 2) \in S$  and  $(2, 3) \in S$ , and the transitive property forces  $(1, 3)$  to be in  $S^+$ .

In general, it follows that if  $(a, b) \in S$  and  $(b, c) \in S$ , then  $(a, c) \in S^+$ . This condition is exactly the membership requirement for the pair  $(a, c)$  to be in the composition  $SS = S^2$ . So every element in  $S^2$  must be an element in  $S^+$ . So far,  $S^+$  contains at least  $S \cup S^2$ . In particular, for this example, since  $S = \{(1, 2), (2, 3), (3, 4)\}$  and  $S^2 = \{(1, 3), (2, 4)\}$ , we have

$$S \cup S^2 = \{(1, 2), (2, 3), (3, 4), (1, 3), (2, 4)\}.$$

Is the relation  $S \cup S^2$  transitive? Again, by inspection,  $(1, 4)$  is not an element of  $S \cup S^2$ , but it must be an element of  $S^+$  since  $(1, 3)$  and  $(3, 4)$  are required to be in  $S^+$ . From above,  $(1, 3) \in S^2$  and  $(3, 4) \in S$ , and the composite  $S^2S = S^3$  produces  $(1, 4)$ . This shows that  $S^3 \subseteq S^+$ . This process must be continued until the resulting relation is transitive. If  $A$  is finite, as is true in this example, the transitive closure will be obtained in a finite number of steps. For this example,

$$S^+ = S \cup S^2 \cup S^3 = \{(1, 2), (2, 3), (3, 4), (1, 3), (2, 4), (1, 4)\}.$$

**Theorem 6.5.1.** If  $r$  is a relation on a set  $A$  and  $|A| = n$ , then the transitive closure of  $r$  is the union of the first  $n$  powers of  $r$ . That is,

$$r^+ = r \cup r^2 \cup r^3 \cup \dots \cup r^n.$$

Let's now consider the matrix analogue of the transitive closure.

**Example 6.5.2.** Consider the relation

$$r = \{(1, 4), (2, 1), (2, 2), (2, 3), (3, 2), (4, 3), (4, 5), (5, 1)\}$$

on the set  $A = \{1, 2, 3, 4, 5\}$ . The matrix of  $r$  is

$$R = \begin{pmatrix} 0 & 0 & 0 & 1 & 0 \\ 1 & 1 & 1 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 1 \\ 1 & 0 & 0 & 0 & 0 \end{pmatrix}$$

Recall that  $r^2, r^3, \dots$  can be determined through computing the matrix powers  $R^2, R^3, \dots$ . Here,

$$R^2 = \begin{pmatrix} 0 & 0 & 1 & 0 & 1 \\ 1 & 1 & 1 & 1 & 0 \\ 1 & 1 & 1 & 0 & 0 \\ 1 & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 \end{pmatrix}, \quad R^3 = \begin{pmatrix} 1 & 1 & 0 & 0 & 0 \\ 1 & 1 & 1 & 1 & 1 \\ 1 & 1 & 1 & 1 & 0 \\ 1 & 1 & 1 & 1 & 0 \\ 0 & 0 & 1 & 0 & 1 \end{pmatrix},$$

$$R^4 = \begin{pmatrix} 1 & 1 & 1 & 1 & 0 \\ 1 & 1 & 1 & 1 & 1 \\ 1 & 1 & 1 & 1 & 1 \\ 1 & 1 & 1 & 1 & 1 \\ 1 & 1 & 0 & 0 & 0 \end{pmatrix}, \quad \text{and} \quad R^5 = \begin{pmatrix} 1 & 1 & 1 & 1 & 1 \\ 1 & 1 & 1 & 1 & 1 \\ 1 & 1 & 1 & 1 & 1 \\ 1 & 1 & 1 & 1 & 1 \\ 1 & 1 & 1 & 1 & 0 \end{pmatrix}.$$

How do we relate  $\bigcup_{i=1}^5 r^i$  to the powers of  $R$ ?

**Theorem 6.5.2.** Let  $r$  be a relation on a finite set and let  $R^+$  be the matrix of  $r^+$ , the transitive closure of  $r$ . Then  $R^+ = R + R^2 + \dots + R^n$ , using Boolean arithmetic.

Using this theorem, we find  $R^+$  is the  $5 \times 5$  matrix consisting of all 1's, thus,  $r^+$  is all of  $A \times A$ .

## WARSHALL'S ALGORITHM

Let  $r$  be a relation on the set  $\{1, 2, \dots, n\}$  with relation matrix  $R$ . The matrix of the transitive closure  $R^+$ , can be computed by the equation  $R^+ = R + R^2 + \dots + R^n$ . By using ordinary polynomial evaluation methods, you can compute  $R^+$  with  $n - 1$  matrix multiplications:

$$R^+ = R(I + R(I + (\dots R(I + R) \dots))).$$

For example, if  $n = 3$ ,  $R = R(I + R(I + R))$ .

We can make use of the fact that if  $T$  is a relation matrix,  $T + T = T$  due to the fact that  $1 + 1 = 1$  in Boolean arithmetic. Let  $S_k = R + R^2 + \dots + R^k$ . Then

$$R = S_1$$

$$S_1(I + S_1) = R(I + R) = R + R^2 = S_2$$

$$\begin{aligned} S_2(I + S_2) &= (R + R^2)(I + R + R^2) \\ &= (R + R^2) + (R^2 + R^3) + (R^3 + R^4) \\ &= R + R^2 + R^3 + R^4 = S_4 \end{aligned}$$

Similarly,

$$S_4(I + S_4) = S_8$$

etc..

Notice how each matrix multiplication doubles the number of terms that have been added to the sum that you currently have computed. In algorithmic form, we can compute  $R^+$  as follows.

---

**Algorithm 6.5.1: Transitive Closure Algorithm 1.** Let  $R$  be a known relation matrix and let  $R^+$  be its transitive closure matrix, which is to be computed.

1.0.  $T := R$

2.0. Repeat

2.1.  $S := T$

2.2.  $T := S(I + S)$  // using Boolean arithmetic

Until  $T = S$

3.0. Terminate with  $T = R^+$ .

---

Notes:

(a) Often the higher-powered terms in  $S_n$  do not contribute anything to  $R^+$ . When the condition  $T = S$  becomes true in Step 2, this is an indication that no higher-powered terms are needed.

(b) To compute  $R^+$  using this algorithm, you need to perform no more than  $\lceil \log_2 n \rceil$  matrix multiplications, where  $\lceil x \rceil$  is the least integer that is greater than or equal to  $x$ . For example, if  $r$  is a relation on 25 elements, no more than  $\lceil \log_2 25 \rceil = 5$  matrix multiplications are needed.

A second algorithm, Warshall's Algorithm, reduces computation time to the time that it takes to perform one matrix multiplication.

---

**Algorithm 6.5.2; Warshall's Algorithm.** Let  $R$  be a known relation matrix and let  $R^+$  be its transitive closure matrix, which is to be computed.

1.0.  $T := R$

2.0. FOR  $k := 1$  to  $n$  DO

FOR  $i := 1$  to  $n$  DO

FOR  $j := 1$  to  $n$  DO

$T[i, j] := T[i, j] + T[i, k] \cdot T[k, j]$

3.0. Terminate with  $T = R^+$ .

---

## EXERCISES FOR SECTION 6.5

### A Exercises

1. Let  $A$  and  $S$  be as in Example 6.5.1. Compute  $S^+$  as in Example 6.5.2. Verify your results by checking against the relation  $S^+$  obtained in Example 6.5.1.

2. Let  $A$  and  $r$  be as in Example 6.5.2. Compute the relation  $r^+$  as in Example 6.5.1. Verify your results.
3. (a) Draw digraphs of the relations  $\mathcal{S}$ ,  $\mathcal{S}^2$ ,  $\mathcal{S}^3$ , and  $\mathcal{S}^+$  of Example 6.5.1.  
 (b) Verify that in terms of the graph of  $\mathcal{S}$ ,  $a\mathcal{S}^+b$  if and only if  $b$  is reachable from  $a$  along a path of any finite nonzero length.
4. Let  $r$  be the relation represented by the digraph in Figure 6.5.1.
  - (a) Find  $r^+$ .
  - (b) Determine the digraph of  $r^+$  directly from the digraph of  $r$ .
  - (c) Verify your result in part (b) by computing the digraph from your result in part (a).

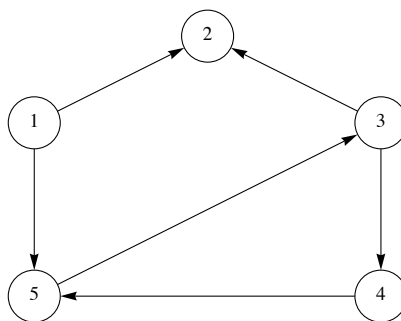


FIGURE 6.5.1

5. (a) Define reflexive closure and symmetric closure by imitating the definition of transitive closure.  
 (b) Use your definitions to compute the reflexive and symmetric closures of Examples 6.5.1 and 6.5.2.  
 (c) What are the transitive reflexive closures of these examples?  
 (d) Convince yourself that the reflexive closure of the relation  $<$  on the set of positive integers  $\mathbf{P}$  is  $\leq$ .
6. What common relations on  $\mathbf{Z}$  are the transitive closures of the following relations?
  - (a)  $a\mathcal{S}b$  if and only if  $a + 1 = b$ .
  - (b)  $a\mathcal{R}b$  if and only if  $|a - b| = 2$ .

### B Exercise

7. (a) Let  $A$  be any set and  $r$  a relation on  $A$ , prove that  $(r^+)^+ = r^+$ .  
 (b) Is the transitive closure of a symmetric relation always both symmetric and reflexive? Explain.

## SUPPLEMENTARY EXERCISES FOR CHAPTER 6

### Section 6.1

1. Give an example to illustrate how the relation "is a grandparent of" is a composition of the relation "is a parent of" on people.
2. Three students, Melissa, John, and Ted, would like to set up a tutorial program in the languages Pascal, FORTRAN, and COBOL. Melissa is proficient in all three languages, John in Pascal and FORTRAN, and Ted in just FORTRAN.
  - (a) Let  $S = \{\text{three students}\}$ ,  $L = \{\text{three Languages}\}$ , and let  $p$  be the relation "is proficient in the language of". Describe this relation as a set of ordered pairs and illustrate the relation by a diagram similar to that of Figure 6.1.1.
  - (b) Two P.C.s are available for tutoring purposes; one has software for Pascal and FORTRAN, and the second only for Pascal. Describe by a composite relation which student can tutor on each machine. Illustrate this composite relationship.

### Section 6.2

3. Let  $A = \{-1, 0, 1, 2\}$ . List the ordered pairs and draw the digraphs of each of the following relations on  $A$ .
  - (a)  $r = \{(x, y) \mid y = x + 1\}$
  - (b)  $s = \{(x, y) \mid x^2 = y^2\}$
  - (c)  $t = \{(x, y) \mid x \neq y\}$
4. List the ordered pairs and draw the digraph of the relation  $s^2$  for the relation  $s$  of Exercise 2, Section 6.2.
5. In Figure 6.2, 1, assume the nodes stand for four separate cities where a manufacturer has warehouses, while the arrows represent one-way streets. Where should the manufacturer place his main office? Where is the least desirable location? How can we interpret the arrows in both directions between nodes 1 and 2?
6. The problem of computer compatibility is an important one. In Figure 6.2.2 interpret the four nodes as representing computers, and an arrow from one node to another as "is compatible with". Note that some software does not go both ways.
  - (a) Is there any one computer that is not compatible with any other?
  - (b) Is it possible to create a network where any computer could be linked with any other using at most two links? If not, what software should be created to enhance compatibility?
  - (c) If an arrow from a node to itself is interpreted as "high flexibility" of the system, does this affect your answer in part b?

### Section 6.3

7. In Figure 6.3.2 (vii), interpret the four nodes as representing people, and an arrow from one node to another as "being friendly toward". Note that some friendships are not mutual.
  - (a) Is there any individual in this group unfriendly to everyone else?
  - (b) If this group were a committee, who is most likely to be the chairperson; that is, who is friendly toward the most people?
  - (c) If an arrow from one vertex to itself is interpreted as "great person ality," does your answer to part b still hold?
  - (d) The four people are to be seated at a round table. A person is to be seated between two people only if he is friendly toward both of them. Does a seating arrangement exist? Is there more than one?
8. Let  $A = \{a, b, c, d, e\}$  and let  $r, s,$  and  $t$  be the following relations on  $A$ :
$$r = \{(a, a), (a, b), (b, b), (b, c), (c, c), (c, d), (d, d), (d, e), (e, e), (e, a)\}$$
$$s = \{(a, a), (a, b), (a, d), (b, a), (b, b), (b, d), (c, c), (d, a), (d, b), (d, d), (e, e)\}$$
$$t = \{(a, a), (a, b), (b, b), (c, b), (c, c), (d, d), (e, a), (e, b), (e, c), (e, d), (e, e)\}$$
  - (a) Which relation is a partial ordering? Draw its Hasse diagram.
  - (b) Which relation is an equivalence relation? List its equivalence classes.
9. Demonstrate that the relation "living in the same house" on the set of people in a given city is an equivalence relation. State the necessary assumption for this to be the case.
10. Let  $A = \{00, 01, 10, 11\}$ , the set of strings of 0s and 1s with length two. Given  $r$  and  $s$  defined by
$$x r y \Leftrightarrow x \text{ and } y \text{ differ in exactly one position (for example } 01 r 11, \text{ but not } 10 r 01), \text{ and}$$
$$x s y \Leftrightarrow x \text{ and } y \text{ have the same number of 0s.}$$
  - (a) Draw a directed graph of  $r$ .
  - (b) Which of the adjectives, reflexive, symmetric, antisymmetric, and transitive, describe  $r$ ? Explain your answers.
  - (c) Which of the adjectives, reflexive, symmetric, antisymmetric, and transitive, describe  $s$ ?
  - (d) Describe with a directed graph the relation  $rs$ .
11. Determine whether the following relations are partial orderings and/or equivalence relations on the given set:
  - (a)  $C = \{\text{students in this class}\}$ ;  $x r y$  iff  $x$  and  $y$  have the same grade point average.
  - (b)  $C = \{\text{students in this class}\}$ ;  $x s y$  iff  $x$  is taller than  $y$ .
  - (c) Rephrase (slightly) the relation in part b so it is a partial ordering relation.

12. Let  $A = \{a, b, c, d\}$ . Draw the graph of a relation where the relation is:

- (a) reflexive, symmetric, but not transitive.
- (b) transitive, but not symmetric and not reflexive.
- (c) both an equivalence relation and a partial ordering.

### Section 6.4

13. How many symmetric relations can there be on a four-element set? Hint: Think of the possible relation matrices.

14. Let  $A = \{1, 2, 3, 4, 5, 6\}$  and let  $p = \{(i, j) \mid i \text{ divides } j\}$  be a relation on  $A$ .

- (a) List the elements in  $p$ .
- (b) Determine the relation matrix of  $p$ .
- (c) Construct the digraph and the Hasse diagram of  $p$ .

15. Let  $A = \{a, b, c\}$ . The following matrices describe relations on  $A$ :

$$(i) \begin{pmatrix} 1 & 1 & 0 \\ 1 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \quad (ii) \begin{pmatrix} 1 & 0 & 1 \\ 0 & 0 & 0 \\ 1 & 1 & 1 \end{pmatrix}$$

- (a) Draw the graph of the relation.
- (b) Describe each relation as a set of ordered pairs.
- (c) Compute  $r^2$  for each relation  $r$ .

### Section 6.5

16. Let the relation  $s$  on the set  $\{a, b, c, d, e\}$  be given by the matrix

$$\begin{array}{c} a \ b \ c \ d \ e \\ \begin{matrix} a \\ b \\ c \\ d \\ e \end{matrix} \begin{pmatrix} 0 & 0 & 0 & 0 & 0 \\ 1 & 0 & 1 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 \\ 1 & 1 & 0 & 0 & 0 \end{pmatrix} \end{array}$$

- (a) Draw the digraph of  $s$ .
- (b) Find the transitive closure of  $s$ . Give the adjacency matrix or the digraph or the set of ordered pairs.

17. Consider the relation  $r$  on  $\{1, 2, 3, 4\}$  whose Boolean matrix is

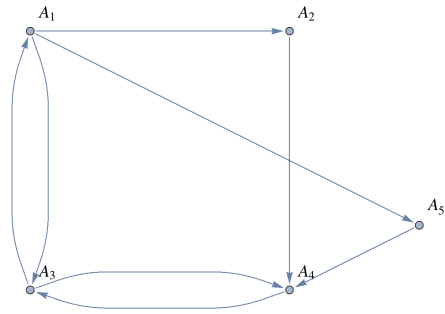
$$R = \begin{array}{c} 1 \ 2 \ 3 \ 4 \\ \begin{matrix} 1 \\ 2 \\ 3 \\ 4 \end{matrix} \begin{pmatrix} 0 & 0 & 1 & 1 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 1 & 0 & 0 & 0 \end{pmatrix} \end{array}$$

- (a) Draw the graph of  $r$ .
- (b) Determine whether  $r$  is reflexive, symmetric, antisymmetric, and/or transitive. Explain fully.
- (c) Find the transitive closure of  $r$  and draw the graph of  $r^+$ .

18. In a small town a bank ( $b$ ), school ( $s$ ), town hall ( $t$ ), and shopping mall ( $m$ ) are connected by a series of narrow one-way streets; a street from the town hall to the bank, one from the bank to the school, one from the school to the shopping mall, and one from the shopping mall to the town hall.

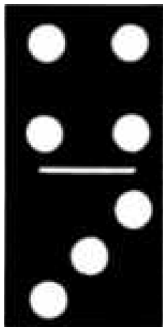
- (a) Draw a digraph of this system of roads.
- (b) Find the matrix representation of the digraph in part a.
- (c) Assuming that the given streets cannot be widened, assist the mayor in planning the construction of new roads to increase traffic flow. Assume that if there is a one-way street from point  $a$  to  $b$  and one from point  $b$  to  $c$ , there should be one from point  $a$  to  $c$ .
- (d) If you have not done so yet, draw the matrix representation and the graph of your answer to part c and interpret the results for the mayor.

19. The ambassadors of four countries are to meet with the ambassador of the United States ( $A_1$ ) to discuss world problems. Some countries are friendly to each other, some are not, and in certain situations the friendship is one-way. The U.S. ambassador's daughter (who obviously took a discrete structures course) assists her father in diagnosing this complex situation and, using the relation "is friendly toward," has come up with the following digraph.



- (a) Is there any person friendly to no one?
- (b) Who should be the chairman of this committee; that is, who is friendly to most people?
- (c) The U.S. ambassador would like to graph all friendships that can be developed through intermediaries on the committee. That is, if person  $a$  is friendly toward person  $b$  and person  $b$  is friendly toward person  $c$ , then  $a$  can communicate to  $c$  through  $b$ . Draw this digraph. Can the U.S. ambassador communicate to every person on the committee through some person(s)? If not, what friendships should he develop to do so?

# chapter 7



## FUNCTIONS

### GOALS

In this chapter we will consider some basic concepts of the relations that are called functions. A large variety of mathematical ideas and applications can be more completely understood when expressed through the function concept.



## 7.1 Definition of a Function and Notation

**Definition: Function.** A function from a set  $A$  into a set  $B$  is a relation from  $A$  into  $B$  such that each element of  $A$  is related to exactly one element of the set  $B$ . The set  $A$  is called the **domain** of the function and the set  $B$  is called the **codomain**.

The reader should note that a function  $f$  is a relation from  $A$  into  $B$  with two important restrictions:

1. Each element in the set  $A$ , the domain of  $f$ , must be related to some element of  $B$ , the codomain.
2. The phrase "is related to exactly one element of the set  $B$ " means that if  $(a, b) \in f$  and  $(a, c) \in f$ , then  $b = c$ .

**Example 7.1.1.** Let  $A = \{-2, -1, 0, 1, 2\}$  and  $B = \{0, 1, 2, 3, 4\}$ , and if  $s = \{(-2, 4), (-1, 1), (0, 0), (1, 1), (2, 4)\}$ , then  $s$  is a function from  $A$  into  $B$ .

**Example 7.1.2.** Let  $\mathbb{R}$  be the real numbers. Then  $L = \{(x, 3x) \mid x \in \mathbb{R}\}$  is a function from  $\mathbb{R}$  into  $\mathbb{R}$ , or, more simply,  $L$  is a function on  $\mathbb{R}$ .

We will use a different system of notation for functions than the one we used for relations. If  $f$  is a function from the set  $A$  into the set  $B$ , we will write  $f : A \rightarrow B$ .

The reader is probably more familiar with the notation for describing functions that is used in basic algebra or calculus courses. For example,  $y = \frac{1}{x}$  or  $f(x) = \frac{1}{x}$  both define the function  $\{(x, \frac{1}{x}) \mid x \in \mathbb{R}, x \neq 0\}$ . Here the domain was assumed to be those elements of  $\mathbb{R}$  whose substitutions for  $x$  make sense, the nonzero real numbers, and the codomain was assumed to be  $\mathbb{R}$ . In most cases, we will make a point of listing the domain and codomain in addition to describing what the function does in order to define a function.

The terms mapping, map, and transformation are also used for functions.

One way to imagine a function and what it does is to think of it as a machine. The machine could be mechanical, electronic, hydraulic, or abstract. Imagine that the machine only accepts certain objects as raw materials or input. The possible raw materials make up the domain. Given some input, the machine produces a finished product that depends on the input. The possible finished products that we imagine could come out of this process make up the codomain.

**Example 7.1.3.**  $f: \mathbb{R} \rightarrow \mathbb{R}$  defined by  $f(x) = x^2$  is an alternate description of  $f = \{(x, x^2) \mid x \in \mathbb{R}\}$ .

**Definition: Image of an Element.** Let  $f : A \rightarrow B$ , (read "let  $f$  be a function from the set  $A$  into the set  $B$ "). If  $a \in A$ , then  $f(a)$  is used to denote that element of  $B$  to which  $a$  is related.  $f(a)$  is called the **image** of  $a$ , or, more precisely, the **image of  $a$  under  $f$** . We write  $f(a) = b$  to indicate that the image of  $a$  is  $b$ .

In Example 7.1.3, the image of 2 under  $f$  is 4; that is,  $f(2) = 4$ . In Example 7.1.1, the image of -1 under  $s$  is 1; that is,  $s(-1) = 1$ .

**Definition: Range of a Function.** The range of a function is the set of images of its domain. If  $f: X \rightarrow Y$ , then the range of  $f$  is denoted  $f(X)$ , and

$$\begin{aligned} f(X) &= \{f(a) \mid a \in X\} \\ &= \{b \in Y \mid \exists a \in X \text{ such that } f(a) = b\} \end{aligned}$$

Note that the range of a function is a subset of its codomain.  $f(X)$  is also read as "the image of the set  $X$  under the function  $f$ " or simply "the image of  $f$ ."

In Example 7.1.1,  $s(A) = \{0, 1, 4\}$ . Notice that 2 and 3 are not images of any element of  $A$ . In addition, note that both 1 and 4 are related to more than one element of the domain  $s(1) = s(-1) = 1$  and  $s(2) = s(-2) = 4$ . This does not violate the definition of a function. Go back and read the definition if this isn't clear to you.

In Example 7.1.2, the range of  $L$  is equal to its codomain,  $\mathbb{R}$ . If  $b$  is any real number, we can demonstrate that it belongs to  $L(\mathbb{R})$  by finding a real number  $x$  for which  $L(x) = b$ . By the definition of  $L$ ,  $L(x) = 3x$ , which leads us to the equation  $3x = b$ . This equation always has a solution,  $\frac{b}{3}$ ; thus  $L(\mathbb{R}) = \mathbb{R}$ .

The formula that we used to describe image of a real number under  $L$ ,  $L(x) = 3x$ , is preferred over the set notation for  $L$  due to its brevity. Any time a function can be described with a rule or formula, we will use this form of description. In Example 7.1.1, the image of each element of  $A$  is its square. To describe that fact, we write  $s(a) = a^2$  ( $a \in A$ ), or  $S: A \rightarrow B$  defined by  $S(a) = a^2$ .

There are many ways that a function can be described. The complexity of the function often dictates its representation.

**Example 7.1.4.** Suppose a survey of 1,000 persons is done asking how many hours of television each watches per day. Consider the function  $W: \{0, 1, \dots, 24\} \rightarrow \{0, 1, 2, \dots, 1000\}$  defined by

$W(t)$  = number of persons who gave a response of  $t$  hours.

This function will probably have no formula such as the ones for  $s$  and  $L$  above. Besides listing the data in a table, a bar graph might be a good way to represent  $W$ .

**Example 7.1.5.** Consider the function  $m : \mathbb{P} \rightarrow \mathbb{Q}$  defined by the set

$$m = \{(1, 1), (2, 1/2), (3, 9), (4, 1/4), (5, 25), \dots\}.$$

No simple single formula could describe  $m$ , but if we assume that the pattern given continues, we can write

$$m(x) = \begin{cases} x^2 & \text{if } x \text{ is odd} \\ 1/x & \text{if } x \text{ is even} \end{cases}$$

## FUNCTIONS OF TWO VARIABLES

If the domain of a function is the Cartesian product of two sets, then our notation and terminology is changed slightly. For example, consider the function  $C : \mathbb{N} \times \mathbb{N} \rightarrow \mathbb{N}$  defined by  $C((n_1, n_2)) = n_1^2 + n_2^2 - n_1 n_2 + 10$ . For this function, we would drop one set of parentheses and write  $C(4, 2) = 22$ , not  $C((4, 2)) = 22$ . We call  $C$  a function of two variables. From one point of view, this function is no different from any others that we have seen. The elements of the domain happen to be slightly more complicated. On the other hand, we can look at the individual components of the ordered pairs as being separate. If we interpret  $C$  as giving us the cost of producing quantities of two products, we can imagine varying  $n_1$  while  $n_2$  is fixed, or vice versa.



### Mathematica Note

There are several ways to define a function in *Mathematica*. One way is using a **Function** expression. For example the function  $f : \mathbb{Z} \rightarrow \mathbb{Z}$ , where  $f(x) = x^2$  can be defined by evaluating the expression

```
f = Function[x, x2]
```

```
 $x \mapsto x^2$ 
```

Then we can compute the image of various numbers. Since *Mathematica* isn't a typed programming language the concept of a domain doesn't apply unless you specify a bit more structure. As it stands we can take the image of numbers, strings, matrices, or symbols, among other things:

```
{f[-5], f[2.5], f["Hello"], f[ $\begin{pmatrix} 1 & 2 \\ 3 & -1 \end{pmatrix}$ ], f[ $\theta$ ]}
```

```
{25, 6.25, Hello2,  $\begin{pmatrix} 1 & 4 \\ 9 & 1 \end{pmatrix}$ ,  $\theta^2$ }
```

Notice the syntax of *Mathematica* is to use square brackets such as **f[x]** instead of parentheses, **f(x)** for computing images under  $f$ . Notice that the square of the matrix isn't the matrix product, rather it is simpler componentwise product.

If we want to restrict the possible inputs to a function that implements  $f$ , we might use the following alternate way of defining a function.

```
fa[x_?IntegerQ] := x2
```

If the **"?IntegerQ"** had been left out, **fa** and **f** would be identical, but as it is defined, the formula for **fa** only applies to integers. This makes **fa** more similar to  $f$ . We get what we expect when we ask for the image of an integer:

```
{fa[-5], fa[25!]}
```

```
{25, 240597637008332048087335626345604482560000000000}
```

If we ask for the image of anything that isn't an integer, the expression is left unevaluated.

```
{fa[2.5], fa["Hello"], fa[ $\begin{pmatrix} 1 & 2 \\ 3 & -1 \end{pmatrix}$ ], fa[ $\theta$ ]}
```

```
{fa[2.5], fa[Hello], fa[{{1, 2}, {3, -1}}], fa[ $\theta$ ]}
```

It is also possible to program *Mathematica* to issue an error message for these unintended cases.

**Sage Note**

There are several ways to define a function in Sage. The simplest way to implement  $f$  is as follows.

---

```
sage: f(x)=x^2
sage: f
x |--> x^2
sage : f (4)
16
sage : f (-5.1)
26.0100000000000
```

---

Sage is built upon the programming language Python, which is a *strongly typed language* and so you can't evaluate expressions such as  $f(\text{"Hello"})$ . However a function like  $f$  above will accept any type of number, so a bit more work is needed to restrict the inputs of  $f$  to the integers.

A second way to define a function in Sage is based on Python syntax.

---

```
sage: def fa(x): return x^2
.....
sage: fa(-4)
16
sage: fa(5.1)
26.0100000000000
```

---

We close this section with two examples of relations that are not functions.

**Example 7.1.6.** Let  $A = B = \{1, 2, 3\}$  and let  $f = \{(1, 2), (2, 3)\}$ . Here  $f$  is not a function since  $f$  does not act on, or "use," all elements of  $A$ .

**Example 7.1.7.** Let  $A = B = \{1, 2, 3\}$  and let  $g = \{(1, 2), (2, 3), (2, 1), (3, 2)\}$ . We note that  $g$  acts on all of  $A$ . However,  $g$  is still not a function since  $(2, 3) \in g$  and  $(2, 1) \in g$  and the condition on each domain being related to exactly one element of the codomain is violated.

**EXERCISES FOR SECTION 7.1****A Exercises**

- Let  $A = \{1, 2, 3, 4\}$  and  $B = \{a, b, c, d\}$ . Determine which of the following are functions. Explain.
  - $f \subseteq A \times B$ , where  $f = \{(1, a), (2, b), (3, c), (4, d)\}$ .
  - $g \subseteq A \times B$ , where  $g = \{(1, a), (2, a), (3, b), (4, d)\}$ .
  - $h \subseteq A \times B$ , where  $A = \{(1, a), (2, b), (3, c)\}$ .
  - $k \subseteq A \times B$ , where  $k = \{(1, a), (2, b), (2, c), (3, a), (4, a)\}$ .
  - $L \subseteq A \times A$ , where  $L = \{(1, 1), (2, 1), (3, 1), (4, 1)\}$ .
- Let  $A$  be a set and let  $S$  be any subset of  $A$ . Let  $\chi_S : A \rightarrow \{0, 1\}$  be defined by

$$\chi_S(x) = \begin{cases} 1 & \text{if } x \in S \\ 0 & \text{if } x \notin S \end{cases}$$

The function  $\chi_S$ , is called the *characteristic function* of  $S$ ,

- If  $A = \{a, b, c\}$  and  $S = \{a, b\}$ , list the element of  $\chi_S$ .
  - If  $A = \{a, b, c, d, e\}$  and  $S = \{a, c, e\}$ , list the element of  $\chi_S$ .
  - If  $A = \{a, b, c\}$ , what are  $\chi_\emptyset$  and  $\chi_A$ .
- Find the ranges of each of the relations that are functions in Exercise 1.

4. Find the ranges of the following functions on  $\mathbb{Z}$ :

(a)  $g = \{(x, 4x + 1) \mid x \in \mathbb{Z}\}$

(b)  $h(x) =$  least integer that is greater than or equal to  $\sqrt{|x|}$ .

(c)  $P(x) = x + 10$ .

**B Exercise**

5. If  $|A|$  and  $|B|$  are both finite, how many different functions are there from  $A$  into  $B$ ?

6. Let  $f$  be a function with domain  $A$  and codomain  $B$ . Consider the relation  $K \subseteq A \times A$  defined on the domain of  $f$  by  $(x, y) \in K$  if and only if  $f(x) = f(y)$ . The relation  $K$  is called *the kernel of  $f$* .

(a) Prove that  $K$  is an equivalence relation.

(b) For the specific case of  $A = \mathbb{Z}$ , where  $\mathbb{Z}$  is the set of integers, let  $f: \mathbb{Z} \rightarrow \mathbb{Z}$  be defined by  $f(x) = x^2$ . Describe the equivalence classes of the kernel for this specific function.

## 7.2 Injective, Surjective, and Bijective Functions

Consider the following functions;

**Example 7.2.1.** Let  $A = \{1, 2, 3, 4\}$  and  $B = \{a, b, c, d\}$ , and defined  $f: A \rightarrow B$  by

$$f(1) = a, f(2) = b, f(3) = c \text{ and } f(4) = d.$$

**Example 7.2.2.** Let  $A = \{1, 2, 3, 4\}$  and  $B = \{a, b, c, d\}$ , and defined  $g: A \rightarrow B$  by

$$g(1) = a, g(2) = b, g(3) = a \text{ and } g(4) = b.$$

The function in the first example gives us more information about the set  $B$  than the second function. Since  $A$  clearly has four elements, it tells us that the set  $B$  contains at least four elements since each element of the set  $A$  is mapped onto one and only one element of the set  $B$ . The properties that  $f$  has and  $g$  does not have are the most basic properties that we look for in a function. The following definitions summarize the basic vocabulary for function properties.

**Definition Injective Function:** A function  $f: A \rightarrow B$  is injective if

$$a, b \in A, a \neq b \Rightarrow f(a) \neq f(b).$$

Notice that the condition for a injective function is equivalent to

$$a, b \in A, f(a) = f(b) \Rightarrow a = b$$

Injective functions are also called *injections*, or *one-to-one functions*.

**Definition Surjective Function** A function  $f: A \rightarrow B$  is surjective if its range,  $f(A)$ , is equal to its codomain  $B$

Notice that the condition for a surjective function is equivalent to

$$\text{For all } b \in B, \text{ there exists } a \in A \text{ such that } f(a) = b.$$

Surjective functions are also called *surjections*, or *onto functions*.

**Definition Bijective Function:** A function  $f: A \rightarrow B$  is bijective if it is both injective and surjective.

Bijective functions are also called *one-to-one, onto functions*.

**Example 7.2.3.** The function  $f$  of Example 7.2.1 is bijective. The function  $g$  of Example 7.2.2 is neither injective nor surjective.

**Example 7.2.4.** Let  $A = \{1, 2, 3\}$  and  $B = \{a, b, c, d\}$ , and define  $f: A \rightarrow B$  by  $f(1) = b, f(2) = c$ , and  $f(3) = a$ . Then  $f$  is injective but not surjective.

**Example 7.2.5.** The characteristic function,  $\chi_S$  in Exercise 2 of Section 7.1, is surjective if  $S$  is a proper subset of  $A$ , but never injective if  $|A| > 2$ .

**Example 7.2.6.** Let  $A$  be the set of students who are sitting in a classroom, and let  $B$  be the set of seats in the classroom, and let  $s$  be the function which maps each student into the chair he or she is sitting in. When is  $s$  one to one? When is it onto? Under normal circumstances,  $s$  would always be one to one since no two different students would be in the same seat. In order for  $s$  to be onto, we need all seats to be used, so  $s$  is onto if the classroom is filled to capacity.

Functions can also be used for counting the elements in large finite sets or in infinite sets. Let's say we wished to count the occupants in an auditorium containing 1,500 seats. If each seat is occupied, the answer is obvious, namely 1,500 people. What we have done is to set up a one-to-one correspondence, or bijection, from seats to people. We formalize in a definition.

**Definition: Cardinality.** Two sets are said to have the same cardinality if there exists a bijection between them.

The function  $f$  in Example 7.2.1 serves to show that the two sets  $A = \{1, 2, 3, 4\}$  and  $B = \{a, b, c, d\}$  have the same cardinality. Notice in applying the definition of cardinality, we don't actually appear to count either set, we just match up the elements. However, matching the letters in  $B$  with the number 1, 2, 3, and 4, is precisely how we count the letters.

**Definition: Countable Set.** If a set is finite or has the same cardinality as the set of positive integers, it is called a countable set.

If a set is finite, and its cardinality is  $n$ , then it has the same cardinality as the set  $\{1, 2, 3, \dots, n\}$ .

**Example 7.2.7.** The alphabet  $\{A, B, C, \dots, Z\}$  has cardinality 26 through the following bijection into the set  $\{1, 2, 3, \dots, 26\}$

$$\begin{array}{ccccccc}
 A & B & C & \cdots & Z & & \\
 \downarrow & \downarrow & \downarrow & \cdots & \downarrow & & \\
 1 & 2 & 3 & \cdots & 26 & & 
 \end{array}$$

**Reminder:**  $2\mathbb{P} = \{b \in \mathbb{P} \mid b = 2k \text{ for some } k \in \mathbb{P}\}$

**Example 7.2.8.** The set  $2\mathbb{P}$  of even positive integers has the same cardinality as the set  $\mathbb{P}$  of positive integers. To prove this, we must find a bijection from  $\mathbb{P}$  to  $2\mathbb{P}$ . Such a function isn't unique, but this one is the simplest:  $f: \mathbb{P} \rightarrow 2\mathbb{P}$  by  $f(m) = 2m$ . Two statements must be proven to justify our claim that  $f$  is a bijection.

(1)  $f$  is one-to-one.

Proof: Let  $a, b \in \mathbb{P}$  and assume that  $f(a) = f(b)$ . We must prove that  $a = b$ .

$$f(a) = f(b) \implies 2a = 2b \implies a = b. \quad \blacksquare$$

(2)  $f$  is onto.

Proof: Let  $b \in 2\mathbb{P}$ . We want to show that there exists an element  $a \in \mathbb{P}$  such that  $f(a) = b$ . If  $b \in 2\mathbb{P}$ ,  $b = 2k$  for some  $k \in \mathbb{P}$  by the definition of  $2\mathbb{P}$ . So we have  $f(k) = 2k = b$ . Hence, each element of  $2\mathbb{P}$  is the image of some element of  $\mathbb{P}$ .  $\blacksquare$

An even easier way to look at any function with  $\mathbb{P}$  as its domain by creating a list of the form  $f(1), f(2), f(3), \dots$ , which is  $2, 4, 6, \dots$  for the function we've just defined. This infinite list clearly has no duplicate entries and every even positive integer appears in the list eventually.

**Bijections with domain  $\mathbb{P}$ :** A function  $f: \mathbb{P} \rightarrow A$  is a bijection if the infinite list  $f(1), f(2), f(3), \dots$  contains no duplicates, and every element of  $A$  appears on in the list.

Readers who have studied real analysis should realize that the set of rational numbers is a countable set, while the set of real numbers is not a countable set. See the exercises at the end of this section for an example of such a set.

We close this section with an theorem called the Pigeonhole Principle, which has numerous applications even though it is an obvious, common-sense statement. Never underestimate the importance of simple ideas. The Pigeonhole Principle states that if there are more pigeons than pigeonholes, then two or more pigeons must share the same pigeonhole. A more rigorous mathematical statement of the principle follows.

**The Pigeonhole Principle.** Let  $f$  be a function from a finite set  $X$  onto a finite set  $Y$ . If  $n \geq 1$  and  $|X| > n|Y|$ , then there exists an element of  $Y$  that is the image of at least  $n + 1$  elements of  $X$ .

**Example 7.2.9.** Assume that a room contains four students with the first names John, James, and Mary. Prove that two students have the same first name. We can visualize a mapping from the set of students to the set of first names; each student has a first name. The pigeonhole principle applies with  $n = 1$ , and we can conclude that two of the students have the same first name.

## EXERCISES FOR SECTION 7.2

### A Exercises

- Determine which of the functions in Exercise 1 of Section 7.1 are one- to-one and which are onto.
- (a) Determine all bijections from the  $\{1, 2, 3\}$  into  $\{a, b, c\}$ .  
(b) Determine all bijections from  $\{1, 2, 3\}$  into  $\{a, b, c, d\}$ .
- Which of the following are one-to-one, onto, or both?
  - $f_1: \mathbb{R} \rightarrow \mathbb{R}$  defined by  $f_1(x) = x^3 - x$ .
  - $f_2: \mathbb{Z} \rightarrow \mathbb{Z}$  defined by  $f_2(x) = -x + 2$ .
  - $f_3: \mathbb{N} \times \mathbb{N} \rightarrow \mathbb{N}$  defined by  $f_3(j, k) = 2^j 3^k$ .
  - $f_4: \mathbb{P} \rightarrow \mathbb{P}$  defined by  $f_4(n) = \lceil n/2 \rceil$ , where  $\lceil x \rceil$  is the ceiling of  $x$ , the smallest integer greater than or equal to  $x$ .
  - $f_5: \mathbb{N} \rightarrow \mathbb{N}$  defined by  $f_5(n) = n^2 + n$ .
  - $f_6: \mathbb{N} \rightarrow \mathbb{N} \times \mathbb{N}$  defined by  $f_6(n) = (2n, 2n + 1)$ .
- Which of the following are injections, surjections, or bijections on  $\mathbb{R}$ , the set of real numbers?
  - $f(x) = -2x$ .

(b)  $g(x) = x^2 - 1$ .

(c)  $h(x) = \begin{cases} x & x < 0 \\ x^2 & x \geq 0 \end{cases}$

(d)  $q(x) = 2^x$

(e)  $r(x) = x^3$

(f)  $s(x) = x^3 - x$ .

5. Suppose that  $m$  pairs of socks are mixed up in your sock drawer. Use the Pigeonhole Principle to explain why, if you pick  $m + 1$  socks at random, at least two will make up a matching pair,

6. In your own words explain the statement "The sets of integers and even integers have the same cardinality."

7. Let  $A = \{1, 2, 3, 4, 5\}$ . Find functions, if they exist that have the properties specified below

(a) A function that is one-to-one and onto.

(b) A function that is neither one-to-one nor onto

(c) A function that is one-to-one but not onto.

(d) A function that is onto but not one-to-one.

8. (a) Define functions, if they exist, on the positive integers,  $\mathbb{P}$ , with the same properties as in Exercise 7 (if possible).

(b) Let  $A$  and  $B$  be finite sets where  $|A| = |B|$ . Is it possible to define a function  $f: A \rightarrow B$  that is one-to-one but not onto? Is it possible to find a function  $g: A \rightarrow B$  that is onto but not one-to-one?

### B Exercises

9. (a) Prove that the set of natural numbers is countable.

(b) Prove that the set of integers is countable.

(c) Prove that the set of rational numbers is countable.

10. (a) Prove that the set of finite strings of 0's and 1's is countable.

(b) Prove that the set of odd integers is countable.

(c) Prove that the set  $\mathbb{N} \times \mathbb{N}$  is countable.

11. Use the Pigeonhole Principle to prove that an injection cannot exist between a finite set  $A$  and a finite set  $B$  if the cardinality of  $A$  is greater than the cardinality of  $B$ .

12. The important properties of relations are not generally of interest for functions. Most functions are not reflexive, symmetric, antisymmetric, or transitive. Can you give examples of functions that do have these properties?

13. Prove that the set of all infinite sequences of 0's and 1's is not a countable set (i. e., that it is an uncountable set).

14. Prove that the set of all functions on the integers is an uncountable set.

## 7.3 Composition, Identity, and Inverse

Now that we have a good understanding of what a function is, our next step is to consider an important operation on functions. Our purpose is not to develop the algebra of functions as completely as we did for the algebras of logic, matrices, and sets, but the reader should be aware of the similarities between the algebra of functions and that of matrices. We first define equality of functions.

**Definition: Equality of Functions.** Let  $f, g : A \rightarrow B$ ; that is, let  $f$  and  $g$  both be functions from  $A$  into  $B$ . Then  $f$  is equal to  $g$  (i. e.,  $f = g$ ) if and only if  $f(x) = g(x)$  for all  $x \in A$ .

Two functions that have different domains cannot be equal. For example,  $f : \mathbb{Z} \rightarrow \mathbb{Z}$  defined by  $f(x) = x^2$  and  $g : \mathbb{R} \rightarrow \mathbb{R}$  defined by  $g(x) = x^2$  are not equal even though the formula that defines them is the same.

On the other hand, it is not uncommon for two functions to be equal even though they are defined differently. For example consider the functions  $h$  and  $k$ , where  $h : \{-1, 0, 1, 2\} \rightarrow \{0, 1, 2\}$  is defined by  $h(x) = |x|$  and  $k : \{-1, 0, 1, 2\} \rightarrow \{0, 1, 2\}$  is defined by  $k(x) = -\frac{x^3}{3} + x^2 + \frac{x}{3}$  appear to be very different functions. However, they are equal because  $h(x) = k(x)$  for  $x = -1, 0, 1$ , and  $2$ .

### COMPOSITION

One of the most important operations on functions is that of composition.

**Definition: Composition of Functions.** Let  $f : A \rightarrow B$  and  $g : B \rightarrow C$ . Then the composition of  $f$  followed by  $g$ , written  $g \circ f$  is a function from  $A$  into  $C$  defined by  $(g \circ f)(x) = g(f(x))$ , which is read "g off of x."

The reader should note that it is traditional to write the composition of functions from right to left. Thus, in the above definition, the first function performed in computing  $g \circ f$ , which is  $f$ . On the other hand, for relations, the composition  $r \circ s$  is read from left to right, so that the first relation is  $r$ .

#### Example 7.3.1.

(a) Let  $f : \{1, 2, 3\} \rightarrow \{a, b\}$  be defined by  $f(1) = a$ ,  $f(2) = a$ , and  $f(3) = b$ . Let  $g : \{a, b\} \rightarrow \{5, 6, 7\}$  be defined by  $g(a) = 5$  and  $g(b) = 7$ . Then  $g \circ f : \{1, 2, 3\} \rightarrow \{5, 6, 7\}$  is defined by  $(g \circ f)(1) = 5$ ,  $(g \circ f)(2) = 5$ , and  $(g \circ f)(3) = 7$ . For example,  $(g \circ f)(1) = g(f(1)) = g(a) = 5$ . Note that  $f \circ g$  is not defined. Why?

(b) Let  $f : \mathbb{R} \rightarrow \mathbb{R}$  be defined by  $f(x) = x^3$  and let  $g : \mathbb{R} \rightarrow \mathbb{R}$  be defined by  $g(x) = 3x + 1$ . Then, since

$$(g \circ f)(x) = g(f(x)) = g(x^3) = 3x^3 + 1,$$

we have  $g \circ f : \mathbb{R} \rightarrow \mathbb{R}$  is defined by  $(g \circ f)(x) = 3x^3 + 1$ . Here  $f \circ g$  is also defined and  $f \circ g : \mathbb{R} \rightarrow \mathbb{R}$  is defined by  $(f \circ g)(x) = (3x + 1)^3$ . Moreover, since  $3x^3 + 1 \neq (3x + 1)^3$  for at least one real number,  $g \circ f \neq f \circ g$ . Therefore, the commutative law is not true for functions under the operation of composition. However, the associative law is true for functions under the operation of composition.

**Theorem 7.3.1.** Function composition is associative. That is, if  $f : A \rightarrow B$ ,  $g : B \rightarrow C$ , and  $h : C \rightarrow D$ , then  $h \circ (g \circ f) = (h \circ g) \circ f$ .

**Proof Technique:** In order to prove that two functions are equal, we must use the definition of equality of functions. Assuming that the functions have the same domain, they are equal if, for each domain element, the images of that element under the two functions are equal.

Proof: We wish to prove that  $(h \circ (g \circ f))(x) = ((h \circ g) \circ f)(x)$  for all  $x \in A$ , which is the domain of both functions.

$$\begin{aligned} (h \circ (g \circ f))(x) &= h((g \circ f)(x)) \text{ by the definition of composition of } h \text{ with } g \circ f \\ &= h(g(f(x))) \text{ by the definition of composition of } g \text{ with } f \end{aligned}$$

Similarly,

$$\begin{aligned} ((h \circ g) \circ f)(x) &= (h \circ g)(f(x)) \text{ by the definition of composition of } h \circ g \text{ with } f \\ &= h(g(f(x))) \text{ by the definition of composition of } h \text{ with } g \end{aligned}$$

Notice that no matter how the functions the expression  $h \circ g \circ f$  is grouped, the final image of any element of  $x \in A$  is  $h(g(f(x)))$  and so  $h \circ (g \circ f) = (h \circ g) \circ f$ . ■

If  $f$  is a function from a set  $A$  onto itself, we can find  $f \circ f$ ,  $f \circ f \circ f$ , ... , which we write as  $f^2$ ,  $f^3$ , .... This idea can be expressed more elegantly as follows; If  $f : A \rightarrow A$ , the repeated composition of  $f$  with itself is defined recursively as;

**Definition: Powers of Functions.** Let  $f : A \rightarrow A$ .



- (1)  $f^1 = f$ ; that is,  $f^1(a) = f(a)$ , for  $a \in A$ .
- (2) For  $n \geq 1$ ,  $f^{n+1} = f \circ f^n$ ; that is,  $f^{n+1}(a) = f(f^n(a))$  and  $a \in A$ .

Two useful theorems concerning composition are given below. The proofs are left for the exercises.

**Theorem 7.3.2.** *If  $f : A \rightarrow B$  and  $g : B \rightarrow C$  are injections, then  $g \circ f : A \rightarrow C$  is an injection.*

**Theorem 7.3.3.** *If  $f : A \rightarrow B$  and  $g : B \rightarrow C$  are surjections, then  $g \circ f : A \rightarrow C$  is a surjection.*

We would now like to define the concepts of identity and inverse for functions under composition. The motivation and descriptions of the definitions of these terms come from the definitions of the terms in the set of real numbers and for matrices. For real numbers, the numbers 0 and 1 play the unique role that  $x + 0 = 0 + x = x$  and  $x \cdot 1 = 1 \cdot x = x$  for any real number  $x$ . 0 and 1 are the identity elements for the reals under the operations of addition and multiplication, respectively. Similarly, the  $n \times n$  zero matrix 0 and the  $n \times n$  identity matrix  $I$  are such that for any  $n \times n$  matrix  $A$ ,  $A + 0 = 0 + A = A$  and  $AI = IA = A$ . Hence, an elegant way of defining the identity function under the operation of composition would be to imitate the above well-known facts.

**IDENTITY FUNCTION**

**Definition; Identity Function.** *For any set  $A$ , the identity function on  $A$  is a function from  $A$  onto  $A$ , denoted by  $i$  (or, more specifically,  $i_A$ ) such that  $i(a) = a$  for all  $a \in A$*

Based on the definition of  $i$ , we can show that for all functions  $f : A \rightarrow A$ ,  $f \circ i = i \circ f = f$ .

An alternate description is that the identity function on  $A$  is the function  $j^*(a) = a$  for all  $a \in A$ . This can be proven from the above definition.

**Example 7.3.2.** If  $A = \{1, 2, 3\}$ , then the identity function  $i : A \rightarrow A$  is defined by  $i(1) = 1$ ,  $i(2) = 2$ , and  $i(3) = 3$ .

**Example 7.3.3.** The identity function on  $\mathbb{R}$  is  $i : \mathbb{R} \rightarrow \mathbb{R}$  defined by  $i(x) = x$ .

**INVERSE FUNCTIONS**

We will introduce the inverse of a function with a special case: the inverse of a function on a set. After you've taken the time to understand this concept, you can read about the inverse of a function from one set into another. The reader is encouraged to reread the definition of the inverse of a matrix in Section 5.4 to see that the following definition of the inverse function is a direct analogue of that definition.

**Definition: Inverse Function.** *Let  $f : A \rightarrow A$ . If there exists a function  $g : A \rightarrow A$  such that  $g \circ f = f \circ g = i$ , then  $g$  is called the inverse of  $f$  and is denoted by  $f^{-1}$ , read "f inverse."*

Notice that in the definition we refer to "the inverse" as opposed to "an inverse." It can be proven that a function can never have more than one inverse (see exercises).

An alternate description of the inverse of a function, which can be proven from the definition, is as follows:

Let  $f : A \rightarrow A$  be such that  $f(a) = b$ . Then when it exists,  $f^{-1}$  is a function from  $A$  to  $A$  such that  $f^{-1}(b) = a$ . Note that  $f^{-1}$  "undoes" what  $f$  does.

**Example 7.3.4.** Let  $A = \{1, 2, 3\}$  and let  $f$  be the function defined on  $A$  such that  $f(1) = 2$ ,  $f(2) = 3$ , and  $f(3) = 1$ . Then  $f^{-1} : A \rightarrow A$  is defined by  $f^{-1}(1) = 3$ ,  $f^{-1}(2) = 1$ , and  $f^{-1}(3) = 2$ .

**Example 7.3.5.** If  $g : \mathbb{R} \rightarrow \mathbb{R}$  is defined by  $g(x) = x^3$ , then  $g^{-1}$  is the function that undoes what  $g$  does. Since  $g$  cubes real numbers,  $g^{-1}$  must be the "reverse" process, namely, takes cube roots. Therefore,  $g^{-1} : \mathbb{R} \rightarrow \mathbb{R}$  is defined by  $g^{-1}(x) = \sqrt[3]{x}$ . We should show that  $g^{-1} \circ g = i$  and  $g \circ g^{-1} = i$ . We will do the first, and the reader is encouraged to do the second.

$$\begin{aligned}
 (g^{-1} \circ g)(x) &= g^{-1}(g(x)) && \text{Definition of composition} \\
 &= g^{-1}(x^3) && \text{Definition of } g \\
 &= \sqrt[3]{x^3} && \text{Definition of } g^{-1} \\
 &= x && \text{Definition of cube root} \\
 &= i(x) && \text{Definition of the identity function}
 \end{aligned}$$

Therefore,  $g^{-1} \circ g = i$ . Why?

The definition of the inverse of a function alludes to the fact that not all functions have inverses. How do we determine when the inverse of a function exists?

**Theorem 7.3.4.** *Let  $f : A \rightarrow A$ .  $f^{-1}$  exists if and only if  $f$  is a bijection; i. e.  $f$  is one-to-one and onto.*

Proof: ( $\Rightarrow$ ) In this half of the proof, assume that  $f^{-1}$  exists and we must prove that  $f$  is one-to-one and onto. To do so, it is convenient for us to use the relation notation, where  $f(s) = t$  is equivalent to  $(s, t) \in f$ . To prove that  $f$  is one-to-one, assume that  $f(a) = f(b) = c$ . Alternatively, that means  $(a, c)$  and  $(b, c)$  are elements of  $f$ . We must show that  $a = b$ . Since  $(a, b), (c, b) \in f$ ,  $(c, a)$  and  $(c, b)$  are in  $f^{-1}$ . By the fact that  $f^{-1}$  is a function and  $c$  cannot have two images,  $a$  and  $b$  must be equal, so  $f$  is one-to-one.

Next, to prove that  $f$  is onto, observe that for  $f^{-1}$  to be a function, it must use all of its domain, namely  $A$ . Let  $b$  be any element of  $A$ . Then  $b$  has an image under  $f^{-1}$ ,  $f^{-1}(b)$ . Another way of writing this is  $(b, f^{-1}(b)) \in f^{-1}$ . By the definition of the inverse, this is equivalent to  $(f^{-1}(b), b) \in f$ . Hence,  $b$  is in the range of  $f$ . Since  $b$  was chosen arbitrarily, this shows that the range of  $f$  must be all of  $A$ .

( $\Leftarrow$ ) Assume  $f$  is one-to-one and onto and we are to prove  $f^{-1}$  exists. We leave this half of the proof to the reader. ■

Definition; Permutation. A bijection of a set  $A$  into itself is called a permutation of  $A$ ,

Next, we will consider the situation where  $f: A \rightarrow B$  and  $B$  is not necessarily equal to  $A$ . How do we define the inverse in this case?

**Definition: Inverse of a Function (General Case).** Let  $f: A \rightarrow B$ . If there exists a function  $g: B \rightarrow A$  such that  $g \circ f = i_A$  and  $f \circ g = i_B$ , then  $g$  is called the inverse of  $f$  and is denoted by  $f^{-1}$ , read "f inverse."

Note the slightly more complicated condition for the inverse in this case because the domains of  $f \circ g$  and  $g \circ f$  are different if  $A$  and  $B$  are different. The proof of the following theorem isn't really very different from the special case where  $A = B$ .

**Theorem 7.3.5.** Let  $f: A \rightarrow B$ .  $f^{-1}$  exists if and only if  $f$  is a bijection.

**Example 7.3.6.** Let  $A = \{1, 2, 3\}$  and  $B = \{a, b, c\}$ . Define  $f: A \rightarrow B$  by  $f(1) = a$ ,  $f(2) = b$ , and  $f(3) = c$ . Then  $g: B \rightarrow A$  defined by  $g(a) = 1$ ,  $g(b) = 2$ , and  $g(c) = 3$  is the inverse of  $f$ .

$$\begin{array}{l} (g \circ f)(1) = 1 \\ (g \circ f)(2) = 2 \\ (g \circ f)(3) = 3 \end{array} \Rightarrow g \circ f = i_A \quad \text{and} \quad \begin{array}{l} (f \circ g)(a) = a \\ (f \circ g)(b) = b \\ (f \circ g)(c) = c \end{array} \Rightarrow f \circ g = i_B$$



### Mathematica Note

Computer languages have many functions that also have inverses. Here are a few examples in *Mathematica*:

**RotateRight** and **RotateLeft** are both functions on lists. For example,

```
RotateRight[{1, 2, 3, 4, 5}]
```

```
{5, 1, 2, 3, 4}
```

```
RotateLeft[{1, 2, 3, 4, 5}]
```

```
{2, 3, 4, 5, 1}
```

```
RotateLeft[RotateRight[{1, 2, 3, 4, 5}]]
```

```
{1, 2, 3, 4, 5}
```

**IntegerDigits** and **FromDigits** are inverses of one another, with domains being the positive integers and lists of digits, respectively. For example

```
IntegerDigits[1492]
```

```
{1, 4, 9, 2}
```

```
FromDigits[{1, 4, 9, 2}]
```

```
1492
```

```
FromDigits[IntegerDigits[193410]]
```

```
193410
```

```
IntegerDigits[FromDigits[{4, 3, 1, 7, 8}]]
{4, 3, 1, 7, 8}
```

### EXERCISES FOR SECTION 7.3

#### A Exercises

1. Let  $A = \{1, 2, 3, 4, 5\}$ ,  $B = \{a, b, c, d, e, f\}$ , and  $C = \{+, -\}$ . Define  $f: A \rightarrow B$  by  $f(k)$  equal to the  $k^{\text{th}}$  letter in the alphabet, and define  $g: B \rightarrow C$  by  $g(a) = +$  if  $a$  is a vowel and  $g(a) = -$  if  $a$  is a consonant.

(a) Find  $g \circ f$ .

(b) Does it make sense to discuss  $f \circ g$ ? If not, why not?

(c) Does  $f^{-1}$  exist? Why?

(d) Does  $g^{-1}$  exist? Why?

2. Let  $A = \{1, 2, 3\}$ . Define  $f: A \rightarrow A$  by  $f(1) = 2$ ,  $f(2) = 1$ , and  $f(3) = 3$ . Find  $f^2$ ,  $f^3$ ,  $f^4$  and  $f^{-1}$ .

3. Let  $A = \{1, 2, 3\}$ .

(a) List all permutations of  $A$ .

(b) Find the inverse of each of the permutations of part a.

(c) Find the square of each of the permutations of part a.

(d) Show that the composition of any two permutations of  $A$  is a permutation of  $A$ .

(e) Prove that if  $A$  be any set where the  $|A| = n$ , then the number of permutations of  $A$  is  $n!$ .

4. Define  $s, u$ , and  $d$ , all functions on the integers, by  $s(n) = n^2$ ,  $u(n) = n + 1$ , and  $d(n) = n - 1$ . Determine:

(a)  $u \circ s \circ d$

(b)  $s \circ u \circ d$

(c)  $d \circ s \circ u$

5. Based on the definition of the identity function, show that for all functions  $f: A \rightarrow A$ ,  $f \circ i = i \circ f = f$ .

6. **Inverse images.** If  $f$  is any function from  $A$  into  $B$ , we can describe the inverse image of from  $B$  into  $\mathcal{P}(A)$ , which is also commonly denoted  $f^{-1}$ . If  $b \in B$ ,  $f^{-1}(b) = \{a \in A \mid f(a) = b\}$ . If  $f$  does have an inverse, the inverse image of  $b$  is  $\{f^{-1}(b)\}$ .

(a) Let  $g: \mathbb{R} \rightarrow \mathbb{R}$  be defined by  $g(x) = x^2$ . What are  $g^{-1}(4)$ ,  $g^{-1}(0)$  and  $g^{-1}(-1)$ ?

(b) If  $r: \mathbb{R} \rightarrow \mathbb{Z}$ , where  $r(x) = \lceil x \rceil$ , what is  $r^{-1}(1)$ ?

7. Let  $f, g$ , and  $h$  all be functions from  $\mathbb{Z}$  into  $\mathbb{Z}$  defined by  $f(n) = n + 5$ ,  $g(n) = n - 2$ , and  $h(n) = n^2$ . Define:

(a)  $f \circ g$

(b)  $f^3$

(c)  $f \circ h$

8. Define the following functions on the integers by  $f(k) = k + 1$ ,  $g(k) = 2k$ , and  $h(k) = \lceil k/2 \rceil$

(a) Which of these functions are one-to-one?

(b) Which of these functions are onto?

(c) Express in simplest terms the compositions  $f \circ g$ ,  $g \circ f$ ,  $g \circ h$ ,  $h \circ g$ , and  $h^2$ ,

#### B Exercises

9. State and prove a theorem on inverse functions analogous to Theorem 5.4.1 (if a matrix has an inverse, that inverse is unique).

10. Let  $f$  and  $g$  be functions whose inverses exist. Prove that  $(f \circ g)^{-1} = g^{-1} \circ f^{-1}$ . (Hint: See Exercise 3 of Section 5.4.)

11. Prove Theorems 7.3.2 and 7.3.3.

12. Prove the second half of Theorem 7.3.4.
13. Prove by induction that if  $n \geq 2$  and  $f_1, f_2, \dots, f_n$  are invertible functions on some nonempty set  $A$ , then  $(f_1 \circ f_2 \circ \dots \circ f_n)^{-1} = f_n^{-1} \circ \dots \circ f_2^{-1} \circ f_1^{-1}$ . The basis has been taken care of in Exercise 10.

**C Exercises**

14. (a) Our definition of cardinality states that two sets,  $A$  and  $B$ , have the same cardinality if there exists a bijection between the two sets. Why does it not matter whether the bijection is from  $A$  into  $B$  or  $B$  into  $A$ ? (b) Prove that "has the same cardinality as" is an equivalence relation on sets.
15. Construct a table listing as many "Laws of Function Composition" as you can identify. Use previous lists of laws as a guide.

## SUPPLEMENTARY EXERCISES FOR CHAPTER 7

### Section 7.1

1. If  $f : \mathbb{Z} \rightarrow \mathbb{Z}$  is defined by  $f(a) = 2|a| + 1$ ,
  - (a) What is the domain of  $f$ ?
  - (b) What is the codomain of  $f$ ?
  - (c) What is the image of  $-5$  under  $f$ ?
  - (d) What is the range of  $f$ ?
  - (e) Given that  $f(a) = 11$ , can you tell exactly what  $a$  must be?
2. Let  $f : \mathbb{P} \rightarrow \mathbb{P}$ , where  $f(a)$  is the largest power of two that evenly divides  $a$ ; for example,  $f(12) = 4$ ,  $f(9) = 1$ , and  $f(8) = 8$ . Describe the equivalence classes of the kernel of  $f$ .
3. Are any of the relations given in Figure 6.3.2 functions on the set  $A$  of nodes? Explain.
4. Let  $U$  be a set with subsets  $A$  and  $B$ .
  - (a) Show that  $g : U \rightarrow \{0, 1\}$  defined by  $g(a) = \min(C_A(a), C_B(a))$  is the characteristic function of  $A \cap B$ . (See Exercise 2 of Section 7.1.)
  - (b) What characteristic function is  $h : U \rightarrow \{0, 1\}$  defined by  $h(a) = \max(C_A(a), C_B(a))$ ?
  - (c) How are the characteristic functions of  $A$  and  $A^c$  related?

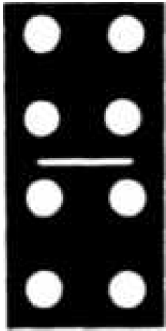
### Section 7.2

5. Recall that every function is a relation. Suppose that  $f$  is a function on  $\{1, 2, \dots, n\}$ , where  $n$  is a positive integer.
  - (a) What must the matrix of  $f$  look like? In other words, what distinguishes the matrix of  $f$  from the matrix of the typical relation? How many 1's appear in the matrix?
  - (b) If  $f$  is a bijection, what further property does the matrix of  $f$  have? (*Hint* for those who know chess: We will call the matrix of a bijection a "rook matrix.")
6. Let  $S = \{a, b, c\}$  and let  $T = \{1, 2, 3, 4\}$ 
  - (a) Give an example of a relation from  $S$  to  $T$  that is not a function.
  - (b) Give an example of a relation from  $S$  to  $T$  that is an injection.
  - (c) How many injections are there from  $S$  to  $T$ ?
  - (d) How many surjections are there from  $S$  to  $T$ ?
7. Prove that the following sets are countable.
  - (a)  $\{n^2 : n \in \mathbb{N}\}$
  - (b)  $\{\frac{1}{n} : n \in \mathbb{P}\}$
  - (c)  $\{3, 9, 27, 81, \dots\} \cup \{2, 4, 8, 16, \dots\}$
8. Prove that if  $A$  and  $B$  are countable sets, then their union is also countable.
9. Prove that if  $A$  and  $B$  are any two sets, then  $|(A \times B)| = |(B \times A)|$ ; that is, prove that  $A \times B$  and  $B \times A$  have the same cardinality.
10. Let  $A$  be a finite set.
  - (a) Is every injection  $f : A \rightarrow A$  a surjection? Explain.
  - (b) Is every surjection  $f : A \rightarrow A$  an injection? Explain.
  - (c) Are parts a and b true if  $A$  is an infinite set? Give a counterexample.
11. Two children playing "spy" have devised a code that consists of spelling each word backwards and replacing the letters  $a$  and  $t$  by  $m$  and  $q$ , respectively. Let  $A$  be the set of letters in the English alphabet. Assume the boys use characters only from  $A$ . Explain this code using the concept of functions. Explain why this code will or will not work, using the concept of functions.

## Section 7.3

12. Consider the functions  $f, g : \mathbb{R} \rightarrow \mathbb{R}$  defined by  $f(x) = 8x + 5$  and  $g(x) = x^2$ .
- Show that  $f$  is injective.
  - Show that  $f$  is surjective.
  - Find  $f^{-1}(x)$ .
  - Find  $g \circ f(x)$ .
  - Find  $f \circ g(x)$ .
13. If  $f, g, h : \mathbb{N} \rightarrow \mathbb{N}$ , where  $f(a) = 10a$ ,  $g(a) = a + 10$ , and  $h(a) = a \operatorname{div} 10$  (the quotient in  $a \div 10$ ), calculate
- $(f \circ g)(a)$ .
  - $g^2(a) = (g \circ g)(a)$ .
  - $(h \circ f)(a)$ .
  - $(h \circ g)(a)$ .
14. If  $f, u, d : \mathbb{N} \rightarrow \mathbb{N}$ , where  $f(a) = 2a$ ,  $u(a) = a + 1$ , and  $d(a) = \max(0, a - 1)$ , calculate
- $(f \circ u)(a)$ .
  - $f^2(a)$ .
  - $(d \circ (f \circ u))(a)$ .
  - $(d \circ u)(a) = a$ ; therefore, what is  $d \circ u$ ?
  - Explain why  $d$  is *not* the inverse of  $u$ .
15. Let  $f$  be a function on  $A = \{a, b, c, d\}$  such that  $f(a) = c$ , and  $f(d) = b$ .
- What are  $f(b)$  and  $f(c)$  if  $f \circ f = f$ ?
  - What are  $f(b)$  and  $f(c)$  if  $f \circ f = i$ ?
16. Let  $A$  be a nonempty set. Prove that if  $f$  is a bijection on  $A$  and  $f \circ f = f$ , then  $f$  is the identity function,  $i$ . *Hint:* You have seen a similar proof in matrix algebra.
17. For the real matrix  $A = \begin{pmatrix} a & b \\ c & d \end{pmatrix}$ ,  $\det A = ad - bc$ .
- A bijection from a set to *itself* is also referred to as a *permutation* of the set. Let  $\pi$  be a permutation of  $\{a, b, c, d\}$  such that  $a$  becomes  $\pi(a)$ ,  $b$  becomes  $\pi(b)$ , etc.
- Let  $B = \begin{pmatrix} \pi(a) & \pi(b) \\ \pi(c) & \pi(d) \end{pmatrix}$ . How many permutations of  $\pi$  leave the determinant of  $A$  invariant, that is,  $\det A = \det B$ ?
18. (For those who have had calculus): Let  $V$  be the set of all functions that are defined and have infinitely many derivatives over some fixed interval of the real line. Let  $f \in V$  and define  $D : V \rightarrow V$  by  $D(f) = f'$ , that is,  $D$  is the act of taking the derivative. Hence:  $D(x^2 + 3x + 5) = 2x + 3$ .
- Is  $D$  a function? Explain.
  - Is  $D$  a bijection? Explain.
  - What is the interpretation of  $D^2 = D \circ D$ ,  $D^3$ , ...,  $D^n$ ?
  - Does  $D^{-1}$  exist? If not, is there a function in calculus that is "close to"  $D^{-1}$ ? What is it?
19. The exponential function  $f : \mathbb{R} \rightarrow \mathbb{R}^+$  defined by  $f(x) = b^x$  has as its inverse the logarithmic function  $g(x) = \log_b x$ .
- What are the domain and codomain of  $g$ ?
  - Prove that  $g$  is the inverse of  $f$ .
20. In high school, many of us saw the notation  $\sin^{-1} x$ . Why is this notation used?

# chapter 8



## RECURSION AND RECURRENCE RELATIONS

### GOALS

An essential tool that anyone interested in computer science must master is how to think recursively. The ability to understand definitions, concepts, algorithms, etc., that are presented recursively and the ability to put thoughts into a recursive framework are essential in computer science. One of our goals in this chapter is to help the reader become more comfortable with recursion in its commonly encountered forms.

A second goal is to discuss recurrence relations. We will concentrate on methods of solving recurrence relations, including an introduction to generating functions.

### 8.1 The Many Faces of Recursion

Consider the following definitions, all of which should be somewhat familiar to you. When reading them, concentrate on how they are similar.

**Example 8.1.1.** A very common alternate notation for the binomial coefficient  $\binom{n}{k}$  is  $C(n; k)$ . We will use the latter notation in this chapter.

Here is a recursive definition of binomial coefficients.

**Definition: Binomial Coefficients.** Assume  $n \geq 0$  and  $n \geq k \geq 0$ .  
 $C(n; 0) = 1$   
 $C(n, n) = 1$   
and  $C(n; k) = C(n - 1; k) + C(n - 1; k - 1)$  if  $n > k > 0$ .

### POLYNOMIALS AND THEIR EVALUATION

**Definition: Polynomial Expression in  $x$  over  $S$  (Non-Recursive).** Let  $n$  be an integer,  $n \geq 0$ . An  $n^{\text{th}}$  degree polynomial in  $x$  is an expression of the form  $a_n x^n + a_{n-1} x^{n-1} + \dots + a_1 x + a_0$ , where  $a_n, a_{n-1}, \dots, a_1, a_0$  are elements of some designated set of numbers,  $S$ , called the set of coefficients and  $a_n \neq 0$ .

We refer to  $x$  as a variable here, although the more precise term for  $x$  is an *indeterminate*. There is a distinction between the terms indeterminate and variable, but that distinction will not come into play in our discussions.

Zeroth degree polynomials are called constant polynomials and are simply elements of the set of coefficients.

This definition is often introduced in algebra courses to describe expressions such as  $f(n) = 4n^3 + 2n^2 - 8n + 9$ , a third-degree, or cubic, polynomial in  $n$ . This definition has drawbacks when the variable is given a value and the expression must be evaluated. For example, suppose that  $n = 7$ . Your first impulse is likely to do this:

$$\begin{aligned} f(7) &= 4 \times 7^3 + 2 \times 7^2 - 8 \times 7 + 9 \\ &= 4 \times 343 + 2 \times 49 - 8 \times 7 + 9 = 1423 \end{aligned}$$

A count of the number of operations performed shows that five multiplications and three additions/subtractions were performed. The first two multiplications compute  $7^2$  and  $7^3$ , and the last three multiply the powers of 7 times the coefficients. This gives you the four terms; and adding/subtracting a list of  $k$  numbers requires  $k - 1$  addition/subtractions. The following definition of a polynomial expression suggests another more efficient method of evaluation.

**Definition: Polynomial Expression in  $x$  over  $S$  (Recursive).** Let  $S$  be a set of coefficients and  $x$  any variable.

(a) A zeroth degree polynomial expression in  $x$  over  $S$  is a nonzero element of  $S$ .

(b) For  $n \geq 1$ , an  $n^{\text{th}}$  degree polynomial expression in  $x$  over  $S$  is an expression of the form  $p(x)x + a$  where  $p(x)$  is an  $(n - 1)^{\text{st}}$  degree polynomial expression in  $x$  and  $a \in S$ .

We can easily verify that  $f(n)$  is a third-degree polynomial expression in  $n$  over the  $\mathbb{Z}$  based on this definition:

$$f(n) = (4n^2 + 2n - 8)n + 9 = ((4n + 2)n - 8)n + 9$$

Notice that 4 is a zeroth degree polynomial since it is an integer. Therefore  $4n + 2$  is a first-degree polynomial; therefore,  $(4n + 2)n - 8$  is a second-degree polynomial in  $n$  over  $\mathbb{Z}$ ; therefore,  $f(n)$  is a third-degree polynomial in  $n$  over  $\mathbb{Z}$ . The final expression for  $f(n)$  is called its *telescoping form*. If we use it to calculate  $f(7)$ , we need only three multiplications and three additions /subtractions. This is called Horner's method for evaluating a polynomial expression.

Example 8.12. (a) The telescoping form of  $p(x) = 5x^4 + 12x^3 - 6x^2 + x + 6$  is  $((5x + 12)x - 6)x + 1)x + 6$ . Using Horner's method, computing the value of  $p(c)$  requires four multiplications and four additions/subtractions for any real number  $c$ .

(b)  $g(x) = -x^5 + 3x^4 + 2x^2 + x$  has the telescoping form  $(((-x + 3)x + 2)x + 1)x$ .

Many computer languages represent polynomials as lists of coefficients, usually starting with the constant term. For example,  $g(x) = -x^5 + 3x^4 + 2x^2 + x$  would be represented with the list  $\{0, 1, 2, 0, 3, -1\}$ . In both *Mathematica* and Sage, polynomial expressions can be entered and manipulated, so the list representation is only internal. Some lower-leveled languages do require users to program polynomial operations with lists. We will leave these programming issues to another source.

**Example 8.1.3.** A recursive algorithm for a binary search of a sorted list of items:  $r = \{r(1), r(2) \dots, r(n)\}$  represent a list of  $n$  items sorted by a numeric key in descending order. The  $j^{\text{th}}$  item is denoted  $r(j)$  and its key value by  $r(j).key$ . For example, each item might contain data on the buildings in a city and the key value might be the height of the building. Then  $r(1)$  would be the item for the tallest building. The algorithm `BinarySearch(j, k)` can be applied to search for an item in  $r$  with key value  $C$ . This would be accomplished by the execution of `BinarySearch(1, n)`. When the algorithm is completed, the variable `Found` will have a value of true if an item with the desired key value was found, and the value of `location` will be the index of an item whose key is  $C$ . If `Found` stays false, no such item exists in the list. The general idea behind the algorithm is illustrated in Figure 8.1.2.



FIGURE 8.1.2 Illustration of BinarySearch

In this algorithm, `Found` and `location` are "global" variables to execution of the algorithm.

```

BinarySearch(j, k) :
  Found = False
  If J < K
  Then
    Mid = [(j + k) / 2]
    If r(Mid).key == C
    Then
      location = Mid
      Found = TRUE
    Else
      If r(Mid).key < C
      Then execute BinarySearch(j, Mid - 1)
      Else execute BinarySearch(Mid + 1, k)
  
```

For the next two examples, consider a sequence of numbers to be a list of numbers consisting of a zeroth number, first number, second number, ... . If a sequence is given the name  $S$ , the  $k^{\text{th}}$  number of  $S$ , is usually written  $S_k$  or  $S(k)$ .

**Example 8.1.4** Define the sequence of numbers  $B$  by

$$B_0 = 100 \text{ and}$$

$$B_k = 1.08 B_{k-1} \text{ for } k \geq 1$$

These rules stipulate that each number in the list is 1.08 times the previous number, with the starting number equal to 100. For example



$$\begin{aligned}
B_3 &= 1.08 B_2 \\
&= 1.08 (1.08 B_1) \\
&= 1.08 (1.08 (1.08 B_0)) \\
&= 1.08 (1.08 (1.08 100)) \\
&= 1.08^3 100 \\
&= 125.971
\end{aligned}$$

**Example 8.1.5.** The Fibonacci sequence is the sequence  $F$  defined by

$$F_0 = 1, \quad F_1 = 1 \text{ and}$$

$$F_k = F_{k-2} + F_{k-1} \text{ for } k \geq 2.$$

### RECURSION

All of the previous examples were presented recursively. That is, every "object" is described in one of two forms. One form is by a simple definition, which is usually called the basis for the recursion. The second form is by a recursive description in which objects are described in terms of themselves, with the following qualification. What is essential for a proper use of recursion is that the objects can be expressed in terms of simpler objects, where "simpler" means closer to the basis of the recursion. To avoid what might be considered a circular definition, the basis must be reached after a finite number of applications of the recursion.

To determine, for example, the fourth item in the Fibonacci sequence we repeatedly apply the recursive rule for  $F$  until we are left with an expression involving  $F_0$  and  $F_1$ :

$$\begin{aligned}
F_4 &= F_2 + F_3 \\
&= (F_0 + F_1) + (F_1 + F_2) \\
&= (F_0 + F_1) + (F_1 + (F_0 + F_1)) \\
&= (1 + 1) + (1 + (1 + 1)) \\
&= 5
\end{aligned}$$

### ITERATION

On the other hand, we could compute a term in the Fibonacci sequence, say  $F_5$  by starting with the basis terms and working forward as follows:

$$\begin{aligned}
F_2 &= F_0 + F_1 = 1 + 1 = 2 \\
F_3 &= F_1 + F_2 = 1 + 2 = 3 \\
F_4 &= F_2 + F_3 = 2 + 3 = 5 \\
F_5 &= F_3 + F_4 = 3 + 5 = 8
\end{aligned}$$

This is called an iterative computation of the Fibonacci sequence. Here we start with the basis and work our way forward to a less simple number, such as 5. Try to compute  $F_5$  using the recursive definition for  $F$  as we did for  $F_4$ . It will take much more time than it would have taken to do the computations above. Iterative computations usually tend to be faster than computations that apply recursion. Therefore, one useful skill is being able to convert a recursive formula into a nonrecursive formula, such as one that requires only iteration or a faster method, if possible.

An iterative formula for  $C(n; k)$  is also much more efficient than an application of the recursive definition. The recursive definition is not without its merits, however. First, the recursive equation is often useful in manipulating algebraic expressions involving binomial coefficients. Second, it gives us an insight into the combinatoric interpretation of  $C(n; k)$ . In choosing  $k$  elements from  $\{1, 2, \dots, n\}$ , there are  $C(n-1; k)$  ways of choosing all  $k$  from  $\{1, 2, \dots, n-1\}$ , and there are  $C(n-1; k-1)$  ways of choosing the  $k$  elements if  $n$  is to be selected and the remaining  $k-1$  elements come from  $\{1, 2, \dots, n-1\}$ . Note how we used the Law of Addition from Chapter 2 in our reasoning.

**BinarySearch Revisited.** In the binary search algorithm, the place where recursion is used is easy to pick out. When an item is examined and the key is not the one you want, the search is cut down to a sublist of no more than half the number of items that you were searching in before. Obviously, this is a simpler search. The basis is hidden in the algorithm. The two cases that complete the search can be thought of as the basis. Either you find an item that you want, or the sublist that you have been left to search in is empty ( $j > k$ ).

BinarySearch can be translated without much difficulty into any language that allows recursive calls to its subprograms. The advantage to such a program is that its coding would be much shorter than a nonrecursive program that does a binary search. However, in most cases the recursive version will be slower and require more memory at execution time.

### INDUCTION AND RECURSION

The definition of the positive integers in terms of Peano's Postulates (Section 3.7) is a recursive definition. The basis element is the number 1 and the recursion is that if  $n$  is a positive integer, then so is its successor. In this case,  $n$  is the simple object and the recursion is of a forward type. Of course, the validity of an induction proof is based on our acceptance of this definition. Therefore, the appearance of induction proofs when recursion is used is no coincidence.

**Example 8.1.6.** A formula for the sequence  $B$  in Example 8.1.4 is  $B = 100 (1.08)^k$  for  $k \geq 0$ . A proof by induction follows: If  $k = 0$ , then  $B = 100 (1.08)^0 = 100$ , as defined. Now assume that for some  $k \geq 1$ , the formula for  $B_k$  is true.

$$\begin{aligned}
B_{k+1} &= 1.08 B_k && \text{by the recursive definition} \\
&= 1.08 (100 (1.08)^k) && \text{by the induction hypothesis} \\
&= 100 (1.08)^{k+1} && \text{hence the formula is true for } k + 1
\end{aligned}$$

The formula that we have just proven for  $B$  is called a closed form expression. It involves no recursion or summation signs.

**Definition: Closed Form Expression.** Let  $E = E(x_1, x_2, \dots, x_n)$  be an algebraic expression involving variables  $x_1, x_2, \dots, x_n$  which are allowed to take on values from some predetermined set.  $E$  is a closed form expression if there exists a number  $B$  such that the evaluation of  $E$  with any allowed values of the variables will take no more than  $B$  operations (alternatively,  $B$  time units).

**Example 8.1.7.** The sum  $E(n) = \sum_{k=1}^n k$  is not a closed form expression because the number of additions needed evaluate  $E(n)$  grows indefinitely with  $n$ . A closed form expression that computes the value of  $E(n)$  is  $\frac{n(n+1)}{2}$ , which only requires  $B = 3$  operations.

## EXERCISES FOR SECTION 8.1

### A Exercises

- By the recursive definition of binomial coefficients,  $C(5; 2) = C(4; 2) + C(4; 1)$ . Continue expanding  $C(5; 2)$  to express it in terms of quantities defined by the basis. Check your result by applying the factorial definition of  $C(n; k)$ .
- Define the sequence  $L$  by  $L_0 = 5$  and for  $k \geq 1$ ,  $L_k = 2L_{k-1} - 7$ . Determine  $L_4$  and prove by induction that  $L_k = 7 - 2^{k+1}$ .
- Let  $p(x) = x^5 + 3x^4 - 15x^3 + x - 10$ .
  - Write  $p(x)$  in telescoping form.
  - Use a calculator to compute  $p(3)$  using the original form of  $p(x)$ .
  - Use a calculator to compute  $p(3)$  using the telescoping form of  $p(x)$ .
  - Compare your speed in parts b and c.

### B Exercises

- Suppose that a list of nine items,  $(r(1), r(2), \dots, r(9))$ , is sorted by key in descending order so that  $r(3).key = 12$  and  $r(4).key = 10$ . List the executions of BinarySearch that would be needed to complete BinarySearch(1,9) for:
  - $C = 12$
  - $C = 11$

Assume that distinct items have distinct keys.

- What is wrong with the following definition of  $f: \mathbb{R} \rightarrow \mathbb{R}$ ?

$$f(0) = 1 \text{ and } f(x) = f(x/2)/2 \text{ if } x \neq 0.$$

## 8.2 Sequences

**Definition: Sequence.** A sequence is a function from the natural numbers into some predetermined set. The image of any natural number  $k$  can be written interchangeably as  $S(k)$  or  $S_k$  and is called the  $k^{\text{th}}$  term of  $S$ . The variable  $k$  is called the index or argument of the sequence.

For example, a sequence of integers would be a function  $S: \mathbb{N} \rightarrow \mathbb{Z}$ .

### Example 8.2.1.

(a) The sequence  $A$  defined by  $A(k) = k^2 - k$ ,  $k \geq 0$ , is a sequence of integers.

(b) The sequence  $B$  defined recursively by  $B(0) = 2$  and  $B(k) = B(k-1) + 3$  for  $k \geq 1$  is a sequence of integers. The terms of  $B$  can be computed either by applying the recursion formula or by iteration. For example;

$$\begin{aligned} B(3) &= B(2) + 3 \\ &= (B(1) + 3) + 3 \\ &= ((B(0) + 3) + 3) + 3 \\ &= ((2 + 3) + 3) + 3 \\ &= 11 \end{aligned}$$

or

$$B(1) = B(0) + 3 = 2 + 3 = 5$$

$$B(2) = B(1) + 3 = 5 + 3 = 8$$

$$B(3) = B(2) + 3 = 8 + 3 = 11.$$

(c) Let  $C_r$  be the number of strings of 0's and 1's of length  $r$  having no consecutive zeros. These terms define a sequence  $C$  of integers.

Remarks;

(1) A sequence is often called a *discrete function*.

(2) Although it is important to keep in mind that a sequence is a function, another useful way of visualizing a sequence is as a list. For example, the sequence  $A$  could be written as  $(0, 0, 2, 6, 12, 20, \dots)$ . Finite sequences can appear much the same way when they are the input to or output from a computer. The index of a sequence can be thought of as a time variable. Imagine the terms of a sequence flashing on a screen every second. The  $s_k$  would be what you see in the  $k^{\text{th}}$  second. It is convenient to use terminology like this in describing sequences. For example, the terms that precede the  $k^{\text{th}}$  term of  $A$  would be  $A(0), A(1), \dots, A(k-1)$ . They might be called the earlier terms.

### A FUNDAMENTAL PROBLEM

Given the definition of any sequence, a fundamental problem that we will concern ourselves with is to devise a method for determining any specific term in a minimum amount of time. Generally, time can be equated with the number of operations needed. In counting operations, the application of a recursive formula would be considered an operation.

### Example 8.2.2.

(a) The terms of  $A$  in Example 8.2.1 are very easy to compute because of the closed form expression. No matter what term you decide to compute, only three operations need to be performed.

(b) How to compute the terms of  $B$  is not so clear. Suppose that you wanted to know  $B(100)$ . One approach would be to apply the definition recursively:

$$B(100) = B(99) + 3 = (B(98) + 3) + 3 = \dots$$

The recursion equation for  $B$  would be applied 100 times and 100 additions would then follow. To compute  $B(k)$  by this method,  $2k$  operations are needed. An iterative computation of  $B(k)$  is an improvement:

$$B(1) = B(0) + 3 = 2 + 3 = 5$$

$$B(2) = B(1) + 3 = 5 + 3 = 8$$

etc.

Only  $k$  additions are needed. This still isn't a good situation. As  $k$  gets large, we take more and more time to compute  $B(k)$ . The formula  $B(k) = B(k-1) + 3$  is called a recurrence relation on  $B$ . The process of finding a closed form expression for  $B(k)$ , one that requires no more than some fixed number of operations, is called solving the recurrence relation.

(c) The determination of  $C_k$  is a standard kind of problem in combinatorics. One solution is by way of a recurrence relation. In fact, many problems in combinatorics are most easily solved by first searching for a recurrence relation and then solving it. The following observation will suggest the recurrence relation that we need to determine  $C_k$ : If  $k \geq 2$ , then every string of 0's and 1's with length  $k$  and no two consecutive 0's is either  $1s_{k-1}$  or  $01s_{k-2}$ , where  $s_{k-1}$  and  $s_{k-2}$  are strings with no two consecutive 0's of length  $k-1$  and  $k-2$  respectively. From this observation we can see that  $C_k = C_{k-2} + C_{k-1}$  for  $k \geq 2$ . The terms  $C_0 = 1$  and  $C_1 = 2$  are easy to determine by enumeration. Now, by iteration, any  $C_k$  can be easily determined. For example,  $C_5 = 21$  can be computed with five additions. A closed form expression for  $C_k$  would be an improvement. Note that the recurrence relation for  $C_k$  is identical to the one for the Fibonacci sequence (Example 8.1.4). Only the basis is different.

**EXERCISES FOR SECTION 8.2**

**A Exercises**

1. Prove by induction that  $B(k) = 3k + 2, k \geq 0$ , is a closed form expression for the sequence  $B$  in Example 8.2.1.

2. (a) Consider sequence  $Q$  defined by  $Q(k) = 2k + 9, k \geq 1$ . Complete the table below and determine a recurrence relation that describes  $Q$ .

$k$	$Q(k)$	$Q(k) - Q(k - 1)$
2		
3		
4		
5		
6		
7		

(b) Let  $A(k) = k^2 - k, k \geq 0$ . Complete the table below and determine a recurrence relation for  $A$ . Notice that  $(A(k) - A(k - 1)) - (A(k - 1) - A(k - 2)) = A(k) - 2A(k - 1) + A(k - 2)$

$k$	$A(k)$	$A(k) - A(k - 1)$	$A(k) - 2A(k - 1) + A(k - 2)$
2			
3			
4			
5			

3. Given  $k$  lines ( $k \geq 0$ ) on a plane such that no two lines are parallel and no three lines meet at the same point, let  $P(k)$  be the number of regions into which the lines divide the plane (including the infinite ones (see Figure 8.2.1)). Describe geometrically how the recurrence relation  $P(k) = P(k - 1) + k$  can be obtained. Given that  $P(0) = 1$ , determine  $P(5)$ .

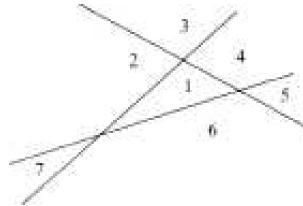


FIGURE 8.2.1 Exercise 3

4. A sample of a radioactive substance is expected to decay by 0.15 percent each hour. If  $w_t, t \geq 0$ , is the weight of the sample  $t$  hours into an experiment, write a recurrence relation for  $w$ .

**B Exercise**

5. Let  $M(n)$  be the number of multiplications needed to evaluate an  $n^{\text{th}}$  degree polynomial. Use the recursive definition of a polynomial expression to define  $M$  recursively.

## 8.3 Recurrence Relations

In this section we will begin our study of recurrence relations and their solutions. Our primary focus will be on the class of finite order linear recurrence relations with constant coefficients (shortened to finite order linear relations). First, we will examine closed form expressions from which these relations arise. Second, we will present an algorithm for solving them. In later sections we will consider some other common relations (8.4) and introduce two additional tools for studying recurrence relations: generating functions (8.5) and matrix methods (Chapter 12).

**Definition: Recurrence Relation.** Let  $S$  be a sequence of numbers. A recurrence relation on  $S$  is a formula that relates all but a finite number of terms of  $S$  to previous terms of  $S$ . That is, there is a  $k_0$  in the domain of  $S$  such that if  $k \geq k_0$ , then  $S(k)$  is expressed in terms of some (and possibly all) of the terms that precede  $S(k)$ . If the domain of  $S$  is  $\{0, 1, 2, \dots\}$ , the terms  $S(0), S(1), \dots, S(k_0 - 1)$  are not defined by the recurrence formula. Their values are the initial conditions (or boundary conditions, or basis) that complete the definition of  $S$ .

### Example 8.3.1.

(a) The Fibonacci sequence is defined by the recurrence relation  $F_k = F_{k-2} + F_{k-1}$ ,  $k \geq 2$ , with the initial conditions  $F_0 = 1$  and  $F_1 = 1$ . The recurrence relation is called a second-order relation because  $F_k$  depends on the two previous terms of  $F$ . Recall that the sequence  $C$  in Section 8.2 can be defined with the same recurrence relation, but with different initial conditions.

(b) The relation  $T(k) = 2T(k-1)^2 - kT(k-3)$  is a third-order recurrence relation. If values of  $T(0)$ ,  $T(1)$ , and  $T(2)$  are specified, then  $T$  is completely defined.

(c) The recurrence relation  $S(n) = S(\lfloor n/2 \rfloor) + 5$ ,  $n > 0$ , with  $S(0) = 0$  has infinite order. To determine  $S(n)$  when  $n$  is even, you must go back  $n/2$  terms. Since  $n/2$  grows unbounded with  $n$ , no finite order can be given to  $S$ .

## SOLVING RECURRENCE RELATIONS

Sequences are often most easily defined with a recurrence relation; however, the calculation of terms by directly applying a recurrence relation can be time consuming. The process of determining a closed form expression for the terms of a sequence from its recurrence relation is called solving the relation. There is no single technique or algorithm that can be used to solve all recurrence relations. In fact, some recurrence relations cannot be solved. The relation that defines  $T$  above is one such example. Most of the recurrence relations that you are likely to encounter in the future as classified as finite order linear recurrence relations with constant coefficients. This class is the one that we will spend most of our time with in this chapter.

**Definition:  $n^{\text{th}}$  Order Linear Recurrence Relation.** Let  $S$  be a sequence of numbers with domain  $k \geq 0$ . An  $n^{\text{th}}$  order linear recurrence relation on  $S$  with constant coefficients is a recurrence relation that can be written in the form

$$S(k) + C_1 S(k-1) + \dots + C_n S(k-n) = f(k) \text{ for } k \geq n$$

where  $C_1, C_2, \dots, C_n$  are constants and  $f$  is a numeric function that is defined for  $k \geq n$ .

Note: We will shorten the name of this class of relations to  $n^{\text{th}}$  order linear relations. Therefore, in further discussions,  $S(k) + 2kS(k-1) = 0$  would not be considered a first-order linear relation.

### Example 8.3.2.

(a) The Fibonacci sequence is defined by the second-order linear relation because  $F_k - F_{k-1} - F_{k-2} = 0$

(b) The relation  $P(j) + 2P(j-3) = j^2$  is a third-order linear relation. In this case,  $C_1 = C_2 = 0$ .

(c) The relation  $A(k) = 2(A(k-1) + k)$  can be written as  $A(k) - 2A(k-1) = 2k$ . Therefore, it is a first-order linear relation.

## RECURRENCE RELATIONS OBTAINED FROM "SOLUTIONS"

Before giving an algorithm for solving finite order linear relations, we will examine recurrence relations that arise from certain closed form expressions. The closed form expressions are selected so that we will obtain finite order linear relations from them. This approach may seem a bit contrived, but if you were to write down a few simple algebraic expressions, chances are that most of them would be similar to the ones we are about to examine.

### Example 8.3.3.

(a) Consider  $D$ , defined by  $D(k) = 5 \cdot 2^k$ ,  $k \geq 0$ . If  $k \geq 1$ ,

$$D(k) = 5 \cdot 2^k = 2 \cdot 5 \cdot 2^{k-1} = 2D(k-1).$$

Therefore,  $D$  satisfies the first order linear relation  $D(k) - 2D(k-1) = 0$  and the initial condition  $D(0) = 5$  serves as an initial condition for  $D$ .

(b) If  $C(k) = 3^{k-1} + 2^{k+1} + k$ ,  $k \geq 0$ , quite a bit more algebraic manipulation is required to get our result:

$C(k) = 3^{k-1} + 2^{k+1} + k$	Original equation
$3C(k-1) = 3^{k-1} + 3 \cdot 2^k + 3(k-1)$	Substitute $k-1$ for $k$ and multiply by 3
$C(k) - 3C(k-1) = -2^k - 2k + 3$	Subtract the second equation from the first
$2C(k-1) - 6C(k-2) = -2^k - 2(2(k-1) + 3)$	$3^{k-1}$ term is eliminated, this is a first order relation
$C(k) - 5C(k-1) - 6C(k-2) = 2k - 7$	Substitute $k-1$ for $k$ in the 3 <sup>rd</sup> equation, mult. by 2
	Subtract the fourth equation from the third equation
	$2^{k+1}$ term eliminated, this is a 2 <sup>nd</sup> order relation

The recurrence relation that we have just obtained, defined for  $k \geq 2$ , together with the initial conditions  $C(0) = 7/3$  and  $C(1) = 5$ , define  $C$ . We could do more algebra to obtain a third-order linear relation in this case.

Table 8.3.1 summarizes our results together with a few other examples that we will let the reader derive. Based on these results, we might conjecture that any closed form expression for a sequence that combines exponential expressions and polynomial expressions will be solutions of finite order linear relations. Not only is this true, but the converse is true: a finite order linear relation defines a closed form expression that is similar to the ones that were just examined. The only additional information that is needed is a set of initial conditions.

Closed Form Expression	Recurrence Relation
$D(k) = 5 \cdot 2^k$	$D(k) - 2D(k-1) = 0$
$C(k) = 3^{k-1} + 2^{k+1} + k$	$C(k) - 2C(k-1) - 6C(k-2) = 2k - 7$
$Q(k) = 2k + 9$	$Q(k) - Q(k-1) = 2$
$A(k) = k^2 - k$	$A(k) - 2A(k-1) + A(k-2) = 2$
$B(k) = 2k^2 + 1$	$B(k) - 2B(k-1) + B(k-2) = 4$
$G(k) = 2 \cdot 4^k - 5(-3)^k$	$G(k) - G(k-1) + 12G(k-2) = 0$
$J(k) = (3+k)2^k$	$J(k) - 4J(k-1) + 4J(k-2) = 0$

**Table 8.3.1**  
Recurrence Relation Obtained from Certain Sequences

**Definition: Homogeneous Recurrence Relation.** An  $n^{\text{th}}$  order linear relation is homogeneous if  $f(k) = 0$  for all  $k$ . For each recurrence relation  $S(k) + C_1 S(k-1) + \dots + C_n S(k-n) = f(k)$ , the associated homogeneous relation is  $S(k) + C_1 S(k-1) + \dots + C_n S(k-n) = 0$

**Example 8.3.4.**  $D(k) - 2D(k-1) = 0$  is a first-order homogeneous relation. Since it can also be written as  $D(k) = 2D(k-1)$ , it should be no surprise that it arose from an expression that involves powers of 2 (see Example 8.3.3a). More generally, you would expect that the solution of  $L(k) - aL(k-1)$  would involve  $a^k$ . Actually, the solution is  $L(k) = L(0)a^k$ , where the value of  $L(0)$  is given by the initial condition.

**Example 8.3.5.** Consider the second-order homogeneous relation  $S(k) - 7S(k-1) + 12S(k-2) = 0$  together with the initial conditions  $S(0) = 4$  and  $S(1) = 4$ . From our discussion above, we can predict that the solution to this relation involves terms of the form  $b a^k$ , where  $b$  and  $a$  are nonzero constants that must be determined. If the solution were to equal this quantity exactly, then

$$\begin{aligned} S(k) &= b a^k \\ S(k-1) &= b a^{k-1} \\ S(k-2) &= b a^{k-2} \end{aligned}$$

Substitute these expressions into the recurrence relation to get

$$b a^k - 7 b a^{k-1} + 12 b a^{k-2} = 0 \tag{Eq 8.3 a}$$

Each term on the left-hand side of the equation has a factor of  $b a^{k-2}$ , which is nonzero. Dividing through by this common factor yields

$$a^2 - 7a + 12 = (a-3)(a-4) = 0. \tag{Eq 8.3b}$$

Therefore, the only possible values of  $a$  are 3 and 4. Equation (8.3b) is called the characteristic equation of the recurrence relation. The fact is that our original recurrence relation is true for any sequence of the form  $S(k) = b_1 3^k + b_2 4^k$ , where  $b_1$  and  $b_2$  are real numbers. This set of sequences is called the general solution of the recurrence relation. If we didn't have initial conditions for  $S$ , we would stop here. The initial conditions make it possible for us to obtain definite values for  $b_1$  and  $b_2$ .

$$\left\{ \begin{matrix} S(0) = 4 \\ S(1) = 4 \end{matrix} \right\} \Rightarrow \left\{ \begin{matrix} b_1 3^0 + b_2 4^0 = 4 \\ b_1 3^1 + b_2 4^1 = 4 \end{matrix} \right\} \Rightarrow \left\{ \begin{matrix} b_1 + b_2 = 4 \\ 3b_1 + 4b_2 = 4 \end{matrix} \right\}$$

The solution of this set of simultaneous equations is  $b_1 = 12$  and  $b_2 = -8$  and so the solution is  $S(k) = 12 \cdot 3^k - 8 \cdot 4^k$ .

**Definition: Characteristic Equation.** The characteristic equation of the homogeneous  $n^{\text{th}}$  order linear relation  $S(k) + C_1 S(k-1) + \dots + C_n S(k-n) = 0$  is the  $n^{\text{th}}$  degree polynomial equation

$$a^n + \sum_{j=1}^n C_j a^{n-j} = a^n + C_1 a^{n-1} + \dots + C_{n-1} a + C_n = 0$$

The left-hand side of this equation is called the characteristic polynomial.

**Example 8.3.6.**

- (a) The characteristic equation of  $F(k) - F(k-1) - F(k-2) = 0$  is  $a^2 - a - 1 = 0$ .
- (b) The characteristic equation of  $Q(k) + 2Q(k-1) - 3Q(k-2) - 6Q(k-4) = 0$  is  $a^4 + 2a^3 - 3a^2 - 6 = 0$ . Note that the absence of a  $Q(k-3)$  term means that there is not an  $x^{4-3} = x$  term appearing in the characteristic equation.

**Algorithm 8.3.1: Algorithm for Solving Homogeneous  $n^{\text{th}}$  Order Linear Relations.**

(a) Write out the characteristic equation of the relation  $S(k) + C_1 S(k-1) + \dots + C_n S(k-n) = 0$ , which is  $a^n + C_1 a^{n-1} + \dots + C_{n-1} a + C_n = 0$ .

(b) Find all roots of the characteristic equation, called characteristic roots.

(c) If there are  $n$  distinct characteristic roots,  $a_1, a_2, \dots, a_n$ , then the general solution of the recurrence relation is  $S(k) = b_1 a_1^k + b_2 a_2^k + \dots + b_n a_n^k$ . If there are fewer than  $n$  characteristic roots, then at least one root is a multiple root. If  $a_j$  is a double root, then the  $b_j a_j^k$  term is replaced with  $(b_{j0} + b_{j1} k) a_j^k$ . In general, if  $a_j$  is a root of multiplicity  $p$ , then the  $b_j a_j^k$  term is replaced with  $(b_{j0} + b_{j1} k + \dots + b_{j(p-1)} k^{p-1}) a_j^k$ .

(d) If  $n$  initial conditions are given, obtain  $n$  linear equations in  $n$  unknowns (the  $b_j$ 's from Step (c)) by substitution. If possible, solve these equations to determine a final form for  $S(k)$ .

Although this algorithm is valid for all values of  $n$ , there are limits to the size of  $n$  for which the algorithm is feasible. Using just a pencil and paper, we can always solve second-order equations. The quadratic formula for the roots of  $a x^2 + b x + c = 0$  is

$$x = \frac{-b \pm \sqrt{b^2 - 4ac}}{2a}$$

The solutions of  $a^2 + C_1 a + C_2 = 0$  are then

$$\frac{1}{2} \left( -C_1 + \sqrt{C_1^2 - 4C_2} \right) \quad \text{and} \quad \frac{1}{2} \left( -C_1 - \sqrt{C_1^2 - 4C_2} \right)$$

Although cubic and quartic formulas exist, they are too lengthy to introduce here. For this reason, the only higher-order relations ( $n \geq 3$ ) that you could be expected to solve by hand are ones for which there is an easy factorization of the characteristic polynomial.

**Example 8.3.7.** Suppose that  $T$  is defined by  $T(k) = 7T(k-1) - 10T(k-2)$ , with  $T(0) = 4$  and  $T(1) = 17$ . We can solve this recurrence relation with Algorithm 8.3.1:

- (a) Note that we had written the recurrence relation in "nonstandard" form. To avoid errors in this easy step, you might consider a rearrangement of the equation to, in this case,  $T(k) - 7T(k-1) + 10T(k-2) = 0$ . Therefore, the characteristic equation is  $a^2 - 7a + 10 = 0$ .
- (b) The characteristic roots are  $\frac{1}{2} (7 + \sqrt{49 - 40}) = 5$  and  $\frac{1}{2} (7 - \sqrt{49 - 40}) = 2$ . These roots can be just as easily obtained by factoring the characteristic polynomial into  $(a - 5)(a - 2)$ .
- (c) The general solution of the recurrence relation is  $T(k) = b_1 2^k + b_2 5^k$ ,
- (d)  $\begin{cases} T(0) = 4 \\ T(1) = 17 \end{cases} \Rightarrow \begin{cases} b_1 2^0 + b_2 5^0 = 4 \\ b_1 2^1 + b_2 5^1 = 17 \end{cases} \Rightarrow \begin{cases} b_1 + b_2 = 4 \\ 2b_1 + 5b_2 = 17 \end{cases}$

The simultaneous equations have the solution  $b_1 = 1$  and  $b_2 = 3$ . Therefore,  $T(k) = 2^k + 3 \cdot 5^k$ .

Here is one rule that might come in handy: If the coefficients of the characteristic polynomial are all integers, with the constant term equal to  $m$ , then the only possible rational characteristic roots are divisors of  $m$  (both positive and negative).

With the aid of a computer (or possibly only a calculator), we can increase  $n$ . Approximations of the characteristic roots can be obtained by any of several well-known methods, some of which are part of standard software packages. There is no general rule that specifies the values of  $n$  for which numerical approximations will be feasible. The accuracy that you get will depend on the relation that you try to solve. (See Exercise 17 of this section.)

**Example 8.3.8.** Solve  $S(k) - 7S(k-2) + 6S(k-3) = 0$ , where  $S(0) = 8$ ,  $S(1) = 6$ , and  $S(2) = 22$ .

- (a) The characteristic equation is  $a^3 - 7a + 6 = 0$ .
- (b) The only rational roots that we can attempt are  $\pm 1, \pm 2, \pm 3$ , and  $\pm 6$ . By checking these, we obtain the three roots 1, 2, and  $-3$ .
- (c) The general solution is  $S(k) = b_1 1^k + b_2 2^k + b_3 (-3)^k$ . The first term can simply be written  $b_1$ .

$$(d) \begin{cases} S(0) = 8 \\ S(1) = 6 \\ S(2) = 22 \end{cases} \Rightarrow \begin{cases} b_1 + b_2 + b_3 = 8 \\ b_1 + 2b_2 - 3b_3 = 6 \\ b_1 + 4b_2 + 9b_3 = 22 \end{cases}$$

You can solve this system by elimination to obtain  $b_1 = 5, b_2 = 2,$  and  $b_3 = 1$ . Therefore,

$$S(k) = 5 + 2 \cdot 2^k + (-3)^k = 5 + 2^{k+1} + (-3)^k$$

**Example 8.3.9.** Solve  $D(k) - 8D(k - 1) + 16D(k - 2) = 0,$  where  $D(2) = 16$  and  $D(3) = 80.$

(a) Characteristic equation;  $a^2 - 8a + 16 = 0.$

(b)  $a^2 - 8a + 16 = (a - 4)^2.$  Therefore, there is a double characteristic root, 4.

(c) General solution:  $D(k) = (b_{10} + b_{11}k)4^k.$

$$(d) \begin{cases} D(2) = 16 \\ D(3) = 80 \end{cases} \Rightarrow \begin{cases} (b_{10} + b_{11} \cdot 2)4^2 = 16 \\ (b_{10} + b_{11} \cdot 3)4^3 = 80 \end{cases} \Rightarrow \begin{cases} 16b_{10} + 32b_{11} = 16 \\ 64b_{10} + 192b_{11} = 80 \end{cases} \Rightarrow \begin{cases} b_{10} = \frac{1}{2} \\ b_{11} = \frac{1}{4} \end{cases}$$

Therefore  $D(k) = (1/2 + (1/4)k)4^k = (2 + k)4^{k-1}.$

### SOLUTION OF NONHOMOGENEOUS FINITE ORDER LINEAR RELATIONS

Our algorithm for nonhomogeneous relations will not be as complete as for the homogeneous case. This is due to the fact that different right-hand sides ( $f(k)$ 's) call for different procedures in obtaining a particular solution in Steps (b) and (c).

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**Algorithm 8.3.2: Algorithm for Solving Nonhomogeneous Finite Order Linear Relations.**

To solve the recurrence relation  $S(k) + C_1 S(k - 1) + \dots + C_n S(k - n) = f(k):$

(a) Write the associated homogeneous relation and find its general solution (Steps (a) through (c) of Algorithm 8.3.1). Call this the homogeneous solution,  $S^{(h)}(k).$

(b) Start to obtain what is called a particular solution,  $S^{(p)}(k)$  of the recurrence relation by taking an educated guess at the form of a particular solution. For a large class of right-hand sides, this is not really a guess, since the particular solution is often the same type of function as  $f(k)$  (see Table 8.3.2).

Right Hand Side, $f(k)$	Form of a particular Solution, $S^{(p)}(k)$
constant, $q$	constant, $d$
linear function $q_0 + q_1 k$	linear function $d_0 + d_1 k$
$m^{\text{th}}$ degree polynomial, $q_0 + q_1 k + \dots + q_m k^m$	$m^{\text{th}}$ degree polynomial, $d_0 + d_1 k + \dots + d_m k^m$
exponential function $q a^k$	exponential function $d a^k$

**Table 8.3.2**  
Particular Solutions for Given Right-hand Sides

(c) Substitute your guess from Step (b) into the recurrence relation. If you made a good guess, you should be able to determine the unknown coefficients of your guess. If you made a wrong guess, it should be apparent from the result of this substitution, so go back to Step (b).

(d) The general solution of the recurrence relation is the sum of the homogeneous and particular solutions. If no conditions are given, then you are finished. If  $n$  initial conditions are given, they will translate to  $n$  linear equations in  $n$  unknowns and solve the system, if possible, to get a complete solution.

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**Example 8.3.10.** Solve  $S(k) + 5S(k - 1) = 9,$  with  $S(0) = 6.$

(a) The associated homogeneous relation,  $S(k) + 5S(k - 1) = 0$  has the characteristic equation  $a + 5 = 0;$  therefore,  $a = -5.$  The homogeneous solution is  $S^{(h)}(k) = b(-5)^k.$

(b) Since the right-hand side is a constant, we guess that the particular solution will be a constant,  $d.$

(c) If we substitute  $S^{(p)}(k) = d$  into the recurrence relation, we get  $d + 5d = 9,$  or  $6d = 9.$  Therefore,  $S^{(p)}(k) = 1.5$

(d) The general solution of the recurrence relation is

$$S(k) = S^{(h)}(k) + S^{(p)}(k) = b(-5)^k + 1.5$$

The initial condition will give us one equation to solve in order to determine  $b.$

$$S(0) = 6 \Rightarrow b(-5)^0 + 1.5 = 6 \Rightarrow b + 1.5 = 6$$

Therefore,  $b = 4.5$  and  $S(k) = 4.5(-5)^k + 1.5.$

**Example 8.3.11.** Consider  $T(k) - 7T(k - 1) + 10T(k - 2) = 6 + 8k$  with  $T(0) = 1$  and  $T(1) = 2.$

(a) From Example 8.3.7, we know that  $T^{(h)}(k) = b_1 2^k + b_2 5^k.$  Caution: Don't apply the initial conditions to  $T^{(h)}$  until you add  $T^{(p)}$ !

(b) Since the right-hand side is a linear polynomial,  $T^{(p)}$  is linear; that is,  $T^{(p)}(k) = d_0 + d_1 k.$



(c) Substitution into the recurrence relation yields:

$$(d_0 + d_1 k) - 7(d_0 + d_1(k-1)) + 10(d_0 + d_1(k-2)) = 6 + 8k$$

$$\Rightarrow (4d_0 - 13d_1) + (4d_1)k = 6 + 8k$$

Two polynomials are equal only if their coefficients are equal. Therefore,

$$\left\{ \begin{array}{l} 4d_0 - 13d_1 = 6 \\ 4d_1 = 8 \end{array} \right\} \Rightarrow \left\{ \begin{array}{l} d_0 = 8 \\ d_1 = 2 \end{array} \right\}$$

(d) Use the general solution  $T(k) = b_1 2^k + b_2 5^k + 8 + 2k$  and the initial conditions to get a final solution:

$$\left\{ \begin{array}{l} T(0) = 1 \\ T(1) = 2 \end{array} \right\} \Rightarrow \left\{ \begin{array}{l} b_1 + b_2 + 8 = 1 \\ 2b_1 + 5b_2 + 10 = 2 \end{array} \right\}$$

$$\Rightarrow \left\{ \begin{array}{l} b_1 + b_2 = -7 \\ 2b_1 + 5b_2 = -8 \end{array} \right\}$$

$$\Rightarrow \left\{ \begin{array}{l} b_1 = -9 \\ b_2 = 2 \end{array} \right\}$$

Therefore,  $T(k) = -9 \cdot 2^k + 2 \cdot 5^k + 8 + 2k$

**A quick note on interest rates:** When a quantity, such as a savings account balance, is increased by some fixed percent, it is most easily computed with a multiplier. In the case of an 8% increase, the multiplier is 1.08 because any original amount  $A$ , has  $0.08A$  added to it, so that the new balance is

$$A + 0.08A = (1 + 0.08)A = 1.08A.$$

Another example is that if the interest rate is 3.5%, the multiplier would be 1.035. This presumes that the interest is applied at the end of year for 3.5% annual interest, often called *simple interest*. If the interest is applied monthly, and we assume a simplified case where each month has the same length, the multiplier after every month would be  $\left(1 + \frac{0.35}{12}\right) \approx 1.0292$ . After a year passes, this multiplier would be applied 12 times, which is the same as multiplying by  $1.0292^{12} \approx 1.3556$ . That increase from 1.035 to 1.3556 is the effect of *compound interest*.

**Example 8.3.12.** Suppose you open a savings account that pays an annual interest rate of 8%. In addition, suppose you decide to deposit one dollar when you open the account, and you intend to double your deposit each year. Let  $B(k)$  be your balance after  $k$  years.  $B$  can be described by the relation  $B(k) = 1.08B(k-1) + 2^k$ , with  $S(0) = 1$ . If, instead of doubling the deposit each year, you deposited a constant amount,  $q$ , the  $2^k$  term would be replaced with  $q$ . A sequence of regular deposits such as this is called an annuity.

Returning to the original situation, we can obtain a closed form expression for  $B^{(h)}$ :

(a)  $B^{(h)}(k) = b_1(1.08)^k$

(b)  $B^{(p)}(k)$  should be of the form  $d2^k$ .

(c)  $d2^k = 1.08d2^{k-1} + 2^k$

$$\Rightarrow (2d)2^{k-1} = 1.08d2^{k-1} + 2 \cdot 2^{k-1}$$

$$\Rightarrow 2d = 1.08d + 2$$

$$\Rightarrow .92d = 2$$

$$\Rightarrow d = 2.174 \text{ (to the nearest thousandth)}$$

Therefore  $B^{(p)}(k) = 2.174 \cdot 2^k$

(d)  $B(0) = 1 \Rightarrow b_1 + 2.174 = 1$

$$\Rightarrow b_1 = -1.174$$

$$B(k) = -1.174 \cdot 1.08^k + 2.174 \cdot 2^k.$$

**Example 8.3.13.** Find the general solution to  $S(k) - 3S(k-1) - 4S(k-2) = 4^k$ .

(a) The characteristic roots of the associated homogeneous relation are -1 and 4. Therefore,  $S^{(h)}(k) = b_1(-1)^k + b_2 4^k$ .

(b) A function of the form  $d4^k$  will not be a particular solution of the nonhomogeneous relation since it solves the associated homogeneous relation. When the right-hand side involves an exponential function with a base that equals a characteristic root, you should multiply your guess at a particular solution by  $k$ . Our guess at  $S^{(p)}(k)$  would then be  $dk4^k$ . See below for a more complete description of this procedure.

(c) Substitute  $dk4^k$  into the recurrence relation for  $S(k)$ :

$$dk4^k - 3d(k-1)4^{k-1} - 4d(k-2)4^{k-2} = 4^k$$

$$16dk4^{k-2} - 12d(k-1)4^{k-2} - 4d(k-2)4^{k-2} = 4^k$$

Each term on the left-hand side has a factor of  $4^{k-2}$

$$\begin{aligned} 16dk - 12d(k-1) - 4d(k-2) &= 4^2 \\ 20d &= 16 \Rightarrow d = 0.8 \end{aligned}$$

Therefore,  $S^{(p)}(k) = 0.8k \cdot 4^k$

(d) The general solution to the recurrence relation is

$$S(k) = b_1(-1)^k + b_2 4^k + 0.8k \cdot 4^k$$

### BASE OF RIGHT-HAND SIDE EQUAL TO CHARACTERISTIC ROOT

If the right-hand side of a nonhomogeneous relation involves an exponential with base  $a$ , and  $a$  is also a characteristic root of multiplicity  $p$ , then multiply your guess at a particular solution as prescribed in Table 8.3.2 by  $k^p$ , where  $k$  is the index of the sequence.

#### Example 8.3.14.

(a) If  $S(k) - 9S(k-1) + 20S(k-2) = 2 \cdot 5^k$ , the characteristic roots are 4 and 5.  $S^{(p)}(k)$  will take the form  $dk \cdot 5^k$ .

(b) If  $S(n) - 6S(n-1) + 9S(n-2) = 3^{n+1}$  the only characteristic root is 3, but it is a double root (multiplicity 2). Therefore, the form of the particular solution is  $dn^2 \cdot 3^n$ .

(c) If  $Q(j) - Q(j-1) - 12Q(j-2) = (-3)^j + 6 \cdot 4^j$ , the characteristic roots are -3 and 4. The form of the particular solution will be  $d_1 j(-3)^j + d_2 j \cdot 4^j$ .

(d) If  $S(k) - 9S(k-1) + 8S(k-2) = 9k + 1 = (9k + 1)1^k$ , the characteristic roots are 1 and 8. If the right-hand side is a polynomial, as it is in this case, then the exponential factor  $1^k$  can be introduced. The particular solution will take the form  $k(d_0 + d_1 k)$ .

We conclude this section with a comment on the situation in which the characteristic equation gives rise to complex roots. If we restrict the coefficients of our finite order linear relations to real numbers, or even to integers, we can still encounter characteristic equations whose roots are complex. Here, we will simply take the time to point out that our algorithms are still valid with complex characteristic roots, but the customary method for expressing the solutions of these relations is different. Since an understanding of these representations requires some background in complex numbers, we will simply suggest that an interested reader can refer to a more advanced treatment of recurrence relations (see also difference equations).

### EXERCISES FOR SECTION 8.3

#### A Exercises

Solve the following sets of recurrence relations and initial conditions:

- $S(k) - 10S(k-1) + 9S(k-2) = 0$ ,  $S(0) = 3$ ,  $S(1) = 11$
- $S(k) - 9S(k-1) + 18S(k-2) = 0$ ,  $S(0) = 0$ ,  $S(1) = 3$
- $S(k) - 0.25S(k-1) = 0$ ,  $S(0) = 6$
- $S(k) - 20S(k-1) + 100S(k-2) = 0$ ,  $S(0) = 2$ ,  $S(1) = 50$
- $S(k) - 2S(k-1) + S(k-2) = 2$ ,  $S(0) = 25$ ,  $S(1) = 16$
- $S(k) - S(k-1) - 6S(k-2) = -30$ ,  $S(0) = 7$ ,  $S(1) = 10$
- $S(k) - 5S(k-1) = 5^k$ ,  $S(0) = 3$
- $S(k) - 5S(k-1) + 6S(k-2) = 2$ ,  $S(0) = -1$ ,  $S(1) = 0$
- $S(k) - 4S(k-1) + 4S(k-2) = 3k + 2^k$ ,  $S(0) = 1$ ,  $S(1) = 1$
- $S(k) = rS(k-1) + a$ ,  $S(0) = 0$ ,  $r, a \geq 0$ ,  $r \neq 1$
- $S(k) - 4S(k-1) - 11S(k-2) + 30S(k-3) = 0$ ,  
 $S(0) = 0$ ,  $S(1) = -35$ ,  $S(2) = -85$
- Find a closed form expression for  $P(k)$  in Exercise 3 of Section 8.2.
- (a) Find a closed form expression for the terms of the Fibonacci sequence (see Example 8.1.4).  
(b) The sequence  $C$  was defined by  $C_r =$  the number of strings of zeros and ones with length  $r$  having no consecutive zeros (Example 8.2.1(c)). Its recurrence relation is the same as that of the Fibonacci sequence. Determine a closed form expression for  $C_r$ ,  $r \geq 1$ .
- If  $S(n) = \sum_{j=1}^n g(j)$ ,  $n \geq 1$ , then  $S$  can be described with the recurrence relation  $S(n) = S(n-1) + g(n)$ . For each of the following sequences that are defined using a summation, find a closed form expression:

$$(a) S(n) = \sum_{j=1}^n j, \quad n \geq 1$$

$$(b) Q(n) = \sum_{j=1}^n j^2, \quad n \geq 1$$

$$(c) P(n) = \sum_{j=1}^n \left(\frac{1}{2}\right)^j, \quad n \geq 0$$

$$(d) T(n) = \sum_{j=1}^n j^3, \quad n \geq 1$$

### B Exercises

15. Let  $D(n)$  be the number of ways that the set  $\{1, 2, \dots, n\}$ ,  $n \geq 1$ , can be partitioned into two nonempty subsets.

(a) Find a recurrence relation for  $D$ . (Hint: It will be a first-order linear relation.)

(b) Solve the recurrence relation.

16. If you were to deposit a certain amount of money at the end of each year for a number of years, this sequence of payment would be called an annuity (see Example 8.3.12.).

(a) Find a closed form expression for the balance or value of an annuity that consists of payments of  $q$  dollars at a rate of interest of  $i$ . Note that for a normal annuity, the first payment is made after one year.

(b) With an interest rate of 12.5%, how much would you need to deposit into an annuity to have a value of one million dollars after 18 years?

(c) The payment of a loan is a form of annuity in which the initial value is some negative amount (the amount of the loan) and the annuity ends when the value is raised to zero. How much could you borrow if you can afford to pay \$5,000 per year for 25 years at 14% interest?

### C Exercises

17. Suppose that  $C$  is a small positive number. Consider the recurrence relation  $B(k) - 2B(k-1) + (1 - C^2)B(k-2) = C^2$ , with initial conditions  $B(0) = 1$  and  $B(1) = 1$ . If  $C$  is small enough, we might consider approximating the relation by replacing  $1 - C^2$  with 1 and  $C^2$  with 0. Solve the original relation and its approximation. Let  $B_a$  be the solution of the approximation. Compare closed form expressions for  $B(k)$  and  $B_a(k)$ . Their forms are very different because the characteristic roots of the original relation were close together and the approximation resulted in one double characteristic root. If characteristic roots of a relation are relatively far apart, this problem will not occur. For example, compare the general solutions of

$$S(k) + 1.001S(k-1) - 2.004002S(k-2) = 0.0001 \text{ and}$$

$$S_a(k) + S_a(k-1) - 2S_a(k-2) = 0.$$

## 8.4 Some Common Recurrence Relations

In this section we intend to examine a variety of recurrence relations that are not finite-order linear with constant coefficients. For each part of this section, we will consider a concrete example, present a solution, and, if possible, examine a more general form of the original relation.

**Example 8.4.1.** Consider the homogeneous first-order linear relation  $S(n) - nS(n-1) = 0, n \geq 1$ , with initial condition  $S(0) = 1$ . Upon close examination of this relation, we see that the  $n$ th term is  $n$  times the  $(n-1)$ st term, which is a property of  $n$  factorial.  $S(n) = n!$  is a solution of this relation, for if  $n \geq 1$ ,

$$S(n) = n! = n \cdot (n-1)! = n \cdot S(n-1).$$

In addition, since  $0! = 1$ , the initial condition is satisfied. It should be pointed out that from a computational point of view, our "solution" really isn't much of an improvement since the exact calculation of  $n!$  takes  $n-1$  multiplications.

If we examine a similar relation,  $G(k) - 2^k G(k-1), k \geq 1$  with  $G(0) = 1$ , a table of values for  $G$  suggests a possible solution:

$k$	0	1	2	3	4	5
$G(k)$	1	2	$2^3$	$2^6$	$2^{10}$	$2^{15}$

The exponent of 2 in  $G(k)$  is growing according to the relation  $E(k) = E(k-1) + k$ , with  $E(0) = 0$ . Thus  $E(k) = \frac{k(k+1)}{2}$  and  $G(k) = 2^{k(k+1)/2}$ . Note that  $G(k)$  could also be written as  $2^0 2^1 2^2 \dots 2^k$ , for  $k \geq 0$ , but this is not a closed form expression.

In general, the relation  $P(n) = f(n)P(n-1)$  for  $n \geq 1$  with  $P(0) = f(0)$ , where  $f$  is a function that is defined for all  $n \geq 0$ , has the "solution"

$$P(n) = \prod_{k=0}^n f(k)$$

This product form of  $P(n)$  is not a closed form expression because as  $n$  grows, the number of multiplications grow. Thus, it is really not a true solution. Often, as for  $G(k)$  above, a closed form expression can be obtained from the product form.

**Example 8.4.2. Analysis of a Binary Search Algorithm.** Suppose you intend to use a binary search algorithm (see Example 8.1 .3) on lists of zero or more sorted items, and that the items are stored in an array, so that you have easy access to each item. A natural question to ask is "How much time will it take to complete the search?" When a question like this is asked, the time we refer to is often the so - called worst - case time. That is, if we were to search through  $n$  items, what is the longest amount of time that we will need to complete the search? In order to make an analysis such as this independent of the computer to be used, time is measured by counting the number of steps that are executed. Each step (or sequence of steps) is assigned an absolute time, or weight; therefore, our answer will not be in seconds, but in absolute time units. If the steps in two different algorithms are assigned weights that are consistent, then analyses of the algorithms can be used to compare their relative efficiencies. There are two major steps that must be executed in a call of the binary search algorithm:

- (1) If the lower index is less than or equal to the upper index, then the middle of the list is located and its key is compared to the value that you are searching for.
- (2) In the worst case, the algorithm must be executed with a list that is roughly half as large as in the previous execution. If we assume that Step 1 takes one time unit and  $T(n)$  is the worst - case time for a list of  $n$  items, then

$$T(n) = 1 + T(\lfloor n/2 \rfloor) \quad \text{for } n > 0 \quad (8.4 a)$$

For simplicity, we will assume that

$$T(0) = 0 \quad (8.4 b)$$

even though the conditions of Step 1 must be evaluated as false if  $n = 0$ . You might wonder why  $n/2$  is truncated in 8.4a. If  $n$  is odd, then  $n = 2k + 1$  for some  $k \geq 0$ , the middle of the list will be the  $(k + 1)$ st item, and no matter what half of the list the search is directed to, the reduced list will have  $k = \lfloor n/2 \rfloor$  items. On the other hand, if  $n$  is even, then  $n = 2k$  for  $k > 0$ . The middle of the list will be the  $k$ th item, and the worst case will occur if we are directed to the  $k$  items that come after the middle (the  $(k + 1)$ st through  $(2k)$ th items). Again the reduced list has  $\lfloor n/2 \rfloor$  items.

*Solution to 8.4 a and 8.4 b.* To determine  $T(n)$ , the easiest case is when  $n$  is a power of two. If we compute  $T(2^m), m \geq 0$ , by iteration, our results are

$$\begin{aligned}
T(1) &= 1 + T(0) = 1 \\
T(2) &= 1 + T(1) = 2 \\
T(4) &= 1 + T(2) = 3 \\
T(8) &= 1 + T(4) = 4.
\end{aligned}$$

The pattern that is established makes it clear that  $T(2^m) = m + 1$ . This result would seem to indicate that every time you double the size of your list, the search time increases by only one unit.

A more complete solution can be obtained if we represent  $n$  in binary form. For each  $n \geq 1$ , there exists a non-negative integer  $r$  such that

$$2^{r-1} \leq n < 2^r \quad (8.4 \text{ c})$$

For example, if  $n = 21$ ,  $2^4 \leq 21 < 2^5$ ; therefore,  $r = 5$ . If  $n$  satisfies (8.4c), its binary representation requires  $r$  digits. For example,  $21_{\text{ten}} = 10101_{\text{two}}$ .

In general,  $n = (a_1 a_2 \dots a_r)_{\text{two}}$ , where  $a_1 = 1$ . Note that in this form,  $\lfloor n/2 \rfloor$  is easy to describe: it is the  $r - 1$  digit binary number  $(a_1 a_2 \dots a_{r-1})_{\text{two}}$ .

Therefore,

$$\begin{aligned}
T(n) &= T(a_1 a_2 \dots a_r) \\
&= 1 + T(a_1 a_2 \dots a_{r-1}) \\
&= 1 + (1 + T(a_1 a_2 \dots a_{r-2})) \\
&= 2 + T(a_1 a_2 \dots a_{r-2}) \\
&\vdots \\
&= (r - 1) + T(a_1) \\
&= (r - 1) + 1 \quad \text{since } T(1) = 1 \\
&= r
\end{aligned}$$

From the pattern that we've just established,  $T(n)$  reduces to  $r$ . A formal inductive proof of this statement is possible. However, we expect that most readers would be satisfied with the argument above. Any skeptics are invited to provide the inductive proof. If  $n = 21$ :

$$\begin{aligned}
T(21) &= T(10101) \\
&= 1 + T(1010) \\
&= 1 + (1 + T(101)) \\
&= 1 + (1 + (1 + T(10))) \\
&= 1 + (1 + (1 + (1 + T(1)))) \\
&= 1 + (1 + (1 + (1 + (1 + T(0)))))) \\
&= 5
\end{aligned}$$

Conclusion; The solution to 8.4 a and 8.4b is that for  $n \geq 1$ ,  $T(n) = r$ , where  $2^{r-1} \leq n < 2^r$ .

A less cumbersome statement of this fact is that  $T(n) = \lfloor \log_2 n \rfloor + 1$ . For example,  $T(21) = \lfloor \log_2 21 \rfloor + 1 = 4 + 1 = 5$ .

## REVIEW OF LOGARITHMS

Any discussion of logarithms must start by establishing a base, which can be any positive number other than 1. With the exception of Theorem 8.4.1, our base will be 2. We will see that the use of a different base (10 and  $e \approx 2.71828$  are the other common ones) only has the effect of multiplying each logarithm by a constant. Therefore, the base that you use really isn't very important. Our choice of base 2 logarithms is convenient for the problems that we are considering.

The base 2 logarithm of a positive number represents an exponent and is defined by the following equivalence for any positive real number  $a$ .

$$\log_2 a = x \Leftrightarrow 2^x = a.$$

For example,  $\log_2 8 = 3$  because  $2^3 = 8$  and  $\log_2 1.414 \approx 0.5$  because  $2^{0.5} \approx 1.414$ . A graph of the function  $f(x) = \log_2 x$  in Figure 8.4.1a shows that if  $a < b$ , the  $\log_2 a < \log_2 b$ ; that is, when  $x$  increases,  $\log_2 x$  also increases. However, if we move  $x$  from  $2^{10} = 1024$  to  $2^{11} = 2048$ ,  $\log_2 x$  only increases from 10 to 11. This slow rate of increase of the logarithm function is an important point to remember. An algorithm acting on  $n$  pieces of data that can be executed in  $\log_2 n$  time units can handle

significantly larger sets of data than an algorithm that can be executed in  $n/100$  or even  $\sqrt{n}$  time units (see Figure 8.4.1b). The graph of  $T(n) = \lfloor \log_2 n \rfloor + 1$  would show the same behavior.

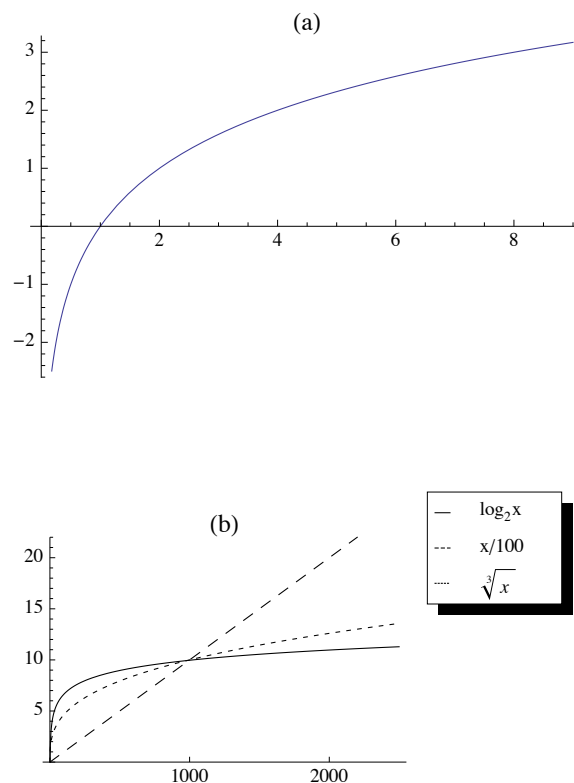


Figure 8.4.1 Log graphs

A few more properties that we will use in subsequent discussions involving logarithms are summarized in the following theorem.

**Theorem 8.4.1.** Fundamental Properties of Logarithms. Let  $a$  and  $b$  be positive real numbers, and  $r$  a real number.

$$\log_2 1 = 0 \quad (8.4 \text{ d})$$

$$\log_2 ab = \log_2 a + \log_2 b \quad (8.4 \text{ e})$$

$$\log_2 \frac{a}{b} = \log_2 a - \log_2 b \quad (8.4 \text{ f})$$

$$\log_2 a^r = r \log_2 a \quad (8.4 \text{ g})$$

$$2^{\log_2 a} = a \quad (8.4 \text{ h})$$

Returning to the binary search algorithm, we can derive the final expression for  $T(n)$  using the properties of logarithms, including that the logarithm function is increasing so that inequalities are maintained when taking logarithms of numbers.

$$\begin{aligned} T(n) = r &\Leftrightarrow 2^{r-1} \leq n < 2^r \\ &\Leftrightarrow \log_2 2^{r-1} \leq \log_2 n < \log_2 2^r \\ &\Leftrightarrow r - 1 \leq \log_2 n < r \\ &\Leftrightarrow r - 1 = \lfloor \log_2 n \rfloor \\ &\Leftrightarrow T(n) = r = \lfloor \log_2 n \rfloor + 1 \end{aligned}$$

We can apply several of these properties of logarithms to get an alternate expression for  $T(n)$ :

$$\begin{aligned} \lfloor \log_2 n \rfloor + 1 &= \lfloor \log_2 n + 1 \rfloor \\ &= \lfloor \log_2 n + \log_2 2 \rfloor \\ &= \lfloor \log_2 2n \rfloor \end{aligned}$$

**Definition: Logarithms base  $b$ .** If  $b > 0$ ,  $b \neq 1$ , then for  $a > 0$ ,

$$\log_b a = x \Leftrightarrow b^x = a$$

**Theorem 8.4.2.** Let  $b > 0$ ,  $b \neq 1$ . Then for all  $a > 0$ ,  $\log_b a = \frac{\log_2 a}{\log_2 b}$ . Therefore, if  $b > 1$ , base  $b$  logarithms can be obtained from base 2 logarithms by dividing by the positive scaling factor  $\log_2 b$ . If  $b < 1$ , this scaling factor is negative.

Proof: By an analogue of 8.4f,  $a = b^{\log_b a}$ . Therefore, if we take the base 2 logarithm of both sides of this equality we obtain:

$$\begin{aligned} \log_2 a &= \log_2(b^{\log_b a}) \\ \Rightarrow \log_2 a &= \log_b a \log_2 b \end{aligned}$$

To obtain the desired result, divide both sides of this last equation by  $\log_2 b$ . ■

Note:  $\log_2 10 \approx 3.32192$  and  $\log_2 e = 1.55269$ .

If the time that was assigned to Step 1 of the binary search algorithm is changed, we wouldn't expect the form of the solution to be very different. If  $T(n) = a + T(\lfloor n/2 \rfloor)$  with  $T(0) = c$ , then  $T(n) = c + a \lfloor \log_2 2n \rfloor$ .

A further generalization would be to add a coefficient to  $T(\lfloor n/2 \rfloor)$ :  $T(n) = a + bT(\lfloor n/2 \rfloor)$  with  $T(0) = c$ , where  $a, b, c \in \mathbb{R}$ , and  $b \neq 0$  is not quite as simple to derive. First, if we consider values of  $n$  that are powers of 2:

$$\begin{aligned} T(1) &= a + bT(0) = a + bc \\ T(2) &= a + b(a + bc) = a + ab + cb^2 \\ T(4) &= a + b(a + ab + cb^2) = a + ab + ab^2 + cb^3 \\ &\vdots \\ T(2^r) &= a + ab + ab^2 + \dots + ab^r + cb^{r+1} \end{aligned}$$

If  $n$  is not a power of 2, by reasoning that is identical to what we used to solve 8.4a and 8.4b,

$$T(n) = \sum_{k=0}^r ab^k + cb^{r+1}$$

where  $r = \lfloor \log_2 n \rfloor$ .

The first term of this expression can be written in closed form. Let  $x$  be that sum:

$$\begin{aligned} x &= a + ab + ab^2 + \dots + ab^r \\ bx &= ab + ab^2 + \dots + ab^r + ab^{r+1} \end{aligned}$$

We've multiplied each term of  $x$  by  $b$  and aligned the identical terms in  $x$  and  $bx$ . Now if we subtract the two equations,

$$\begin{aligned} x - bx &= a - ab^{r+1} \\ x(1 - b) &= a(1 - b^{r+1}) \end{aligned}$$

Therefore,

$$x = a \frac{b^{r+1} - 1}{b - 1}$$

A closed form expression for  $T(n)$  is

$$T(n) = a \frac{b^{r+1} - 1}{b - 1} + cb^{r+1} \text{ where } r = \lfloor \log_2 n \rfloor$$

**Example 8.4.3.** The efficiency of any search algorithm such as the binary search relies on fact that the search list is sorted according to a key value and that the search is based on the key value. There are several methods for sorting a list. One example is the bubble sort. You might be familiar with this one since it is a popular "first sorting algorithm." A time analysis of the algorithm shows that if  $B(n)$  is the worst-case time needed to complete the bubble sort on  $n$  items, then  $B(n) = (n - 1) + B(n - 1)$  and  $B(1) = 0$ . The solution of this relation is a quadratic function  $B(n) = \frac{1}{2}(n^2 - n)$ . The growth rate of a quadratic function such as this one is controlled by its squared term. Any other terms are dwarfed by it as  $n$  gets large. For

the bubble sort, this means that if we double the size of the list that we are to sort,  $n$  changes to  $2n$  and so  $n^2$  becomes  $4n^2$ . Therefore, the time needed to do a bubble sort is quadrupled. One alternative to bubble sort is the merge sort. Here is a simple version of this algorithm for sorting  $F = \{r(1), r(2), \dots, r(n)\}$ ,  $n \geq 1$ . If  $n = 1$ , the list is sorted trivially. If  $n \geq 2$  then:

(1) Divide  $F$  into  $F_1 = \{r(1), \dots, r(\lfloor n/2 \rfloor)\}$  and  $F_2 = \{r(\lfloor n/2 \rfloor + 1), \dots, r(n)\}$ .

(2) Sort  $F_1$  and  $F_2$  using a merge sort.

(3) Merge the sorted lists  $F_1$  and  $F_2$  into one sorted list. If the sort is to be done in descending order of key values, you continue to choose the higher key value from the fronts of  $F_1$  and  $F_2$  and place them in the back of  $F$ .

Note that  $F_1$  will always have  $\lfloor n/2 \rfloor$  items and  $F_2$  will have  $\lceil n/2 \rceil$  items; thus, if  $n$  is odd,  $F_2$  gets one more item than  $F_1$ . We will assume that the time required to perform Step 1 of the algorithm is insignificant compared to the other steps; therefore, we will assign a time value of zero to this step. Step 3 requires roughly  $n$  comparisons and  $n$  movements of items from  $F_1$  and  $F_2$  to  $F$ ; thus, its time is proportional to  $n$ . For this reason, we will assume that Step 3 takes  $n$  time units. Since Step 2 requires  $T(\lfloor n/2 \rfloor) + T(\lceil n/2 \rceil)$  time units,

$$T(n) = n + T(\lfloor n/2 \rfloor) + T(\lceil n/2 \rceil) \quad (8.4i)$$

with the initial condition

$$T(1) = 0. \quad (8.4j)$$

Instead of an exact solution of 8.4i and 8.4j, we will be content with an estimate for  $T(n)$ . First, consider the case of  $n = 2^r$ ,  $r \geq 1$ :

$$T(2^1) = T(2) = 2 + T(1) + T(1) = 2 = 1 \cdot 2$$

$$T(2^2) = T(4) = 4 + T(2) + T(2) = 8 = 2 \cdot 4$$

$$T(2^3) = T(8) = 8 + T(4) + T(4) = 24 = 3 \cdot 8$$

⋮

$$T(2^r) = r \cdot 2^r = 2^r \log_2 2^r$$

Thus, if  $n$  is a power of 2,  $T(n) = n \log_2 n$ . Now if, for some  $r \geq 2$ ,  $2^{r-1} \leq n \leq 2^r$ , then  $(r-1)2^{r-1} \leq T(n) < r2^r$ . This can be proven by induction on  $r$ . As  $n$  increases from  $2^{r-1}$  to  $2^r$ ,  $T(n)$  increases from  $(r-1)2^{r-1}$  to  $r2^r$  and is slightly larger than  $\lfloor n \log_2 n \rfloor$ . The discrepancy is small enough so that  $T_e(n) = \lfloor n \log_2 n \rfloor$  can be considered a solution of 8.4i and 8.4j for the purposes of comparing the merge sort with other algorithms. Table 8.4.1 compares  $B(n)$  with  $T_e(n)$  for selected values of  $n$ .

**Table 8.4.1**  
Comparison of Times for Bubble Sort and Merge Sort

$n$	$B(n)$	$T_e(n)$
10	45	34
50	1225	283
100	4950	665
500	124750	4483
1000	499500	9966

**Definition: Derangement.** A derangement of a set  $A$  is a permutation of  $A$  (i.e., a bijection from  $A$  into  $A$ ) such that  $f(a) \neq a$  for all  $a \in A$ .

**Example 8.4.4.** If  $A = \{1, 2, \dots, n\}$ , an interesting question might be "How many derangements are there of  $A$ ?" We know that our answer is bounded above by  $n!$ . We can also expect our answer to be quite a bit smaller than  $n!$  since  $n$  is the image of itself for  $(n-1)!$  of the permutations of  $A$ .

Let  $D(n)$  be the number of derangements of  $\{1, 2, \dots, n\}$ . Our answer will come from discovering a recurrence relation on  $D$ . Suppose that  $n \geq 3$ . If we are to construct a derangement of  $\{1, 2, \dots, n\}$ ,  $f$ , then  $f(n) = k \neq n$ . Thus, the image of  $n$  can be selected in  $n-1$  different ways. No matter which of the  $n-1$  choices we make, we can complete the definition of  $f$  in one of two ways. First, we can decide to make  $f(k) = n$ , leaving  $D(n-2)$  ways of completing the definition of  $f$ , since  $f$  will be a derangement of  $\{1, 2, \dots, n\} - \{n, k\}$ . Second, if we decide to select  $f(k) \neq n$ , each of the  $D(n-1)$  derangements of  $\{1, 2, \dots, n-1\}$  can be used to define  $f$ . If  $g$  is a derangement of  $\{1, 2, \dots, n-1\}$  such that  $g(p) = k$ , then define  $f$  by



$$f(j) = \begin{cases} n & \text{if } j = p \\ k & \text{if } j = n \\ g(j) & \text{otherwise} \end{cases}$$

Note that with our second construction of  $f$ ,  $f(f(n)) = f(k) \neq n$ , while in the first construction,  $f(f(n)) = f(k) = n$ . Therefore, no derangement of  $\{1, 2, \dots, n\}$  with  $f(n) = k$  can be constructed by both methods.

To recap our result, we see that  $f$  is determined by first choosing one of  $n - 1$  images of  $n$  and then constructing the remainder of  $f$  in one of  $D(n - 2) + D(n - 1)$  ways. Therefore,

$$D(n) = (n - 1)(D(n - 2) + D(n - 1)). \quad (8.4k)$$

This homogeneous second-order linear relation with variable coefficients, together with the initial conditions  $D(1) = 0$  and  $D(2) = 1$ , completely defines  $D$ . Instead of deriving a solution of this relation by analytical methods, we will give an empirical derivation of an approximation of  $D(n)$ . Since the derangements of  $\{1, 2, \dots, n\}$  are drawn from a pool of  $n!$  permutations, we will see what percentage of these permutations are derangements by listing the values of  $n!$ ,  $D(n)$ , and  $\frac{D(n)}{n!}$ . The results we obtain (see Table 8.4.2) indicate that as  $n$  grows,  $\frac{D(n)}{n!}$  hardly changes at all. If this quotient is computed to eight decimal places, for  $n \geq 12$ ,  $D(n)/n! = 0.36787944$ . The reciprocal of this number, which  $D(n)/n!$  seems to be tending toward, is, to eight places, 2.71828182. This number appears in so many places in mathematics that it has its own name,  $e$ . An approximate solution of our recurrence relation on  $D$  is then  $D(n) \approx \frac{n!}{e}$

n	D(n)	D(n)/n!
1	0	0
2	1	0.50000000
3	2	0.33333333
4	9	0.37500000
5	44	0.36666667
6	265	0.36805556
7	1854	0.36785714
8	14833	0.36788194
9	133496	0.36787919
10	1334961	0.36787946
11	14684570	0.36787944
12	176214841	0.36787944
13	2290792932	0.36787944
14	32071101049	0.36787944
15	481066515734	0.36787944

**Table 8.4.2**  
 $D(n)$  compared to  $n!$

## EXERCISES FOR SECTION 8.4

### A Exercises

1. Solve the following recurrence relations. Indicate whether your solution is an improvement over iteration.

- $nS(n) - S(n - 1) = 0, S(0) = 1.$
- $T(k) + 3kT(k - 1) = 0, T(0) = 1.$
- $U(k) - \frac{k-1}{k}U(k - 1) = 0, k \geq 2, U(1) = 1.$

2. Prove that if  $n \geq 0$ ,  $\lfloor n/2 \rfloor + \lceil n/2 \rceil = n$ . (Hint: Consider the cases of  $n$  odd and  $n$  even separately.)

### B Exercises

3. Solve as completely as possible:

- (a)  $T(n) = 3 + T(\lfloor n/2 \rfloor)$ ,  $T(0) = 0$ .
- (b)  $T(n) = 1 + \frac{1}{2} T(\lfloor n/2 \rfloor)$ ,  $T(0) = 2$ .
- (c)  $V(n) = 1 + V(\lfloor n/8 \rfloor)$ ,  $V(0) = 0$ . (Hint: Write  $n$  in octal form.)
4. Prove by induction that if  $T(n) = 1 + T(\lfloor n/2 \rfloor)$ ,  $T(0) = 0$ , and  $2^{r-1} \leq n < 2^r$ ,  $r \geq 1$ , then  $T(n) = r$ . (Hint: Prove by induction on  $r$ .)
5. Use the substitution  $S(n) = T(n+1)/T(n)$  to solve
- $$T(n)T(n-2) - T(n)^2 = 1 \text{ for } n \geq 2, \text{ with } T(0) = 1, T(1) = 6, \text{ and } T(n) \geq 0.$$
6. Use the substitution  $G(n) = T(n)^2$  to solve
- $$T(n)^2 - T(n-1)^2 = 1 \text{ for } n \geq 1, \text{ with } T(0) = 10.$$
7. Solve as completely as possible:
- (a)  $Q(n) = 1 + Q(\lfloor \sqrt{n} \rfloor)$ ,  $n \geq 2$ ,  $Q(1) = 0$ .
- (b)  $R(n) = n + R(\lfloor n/2 \rfloor)$ ,  $n \geq 1$ ,  $R(0) = 0$ .
8. Suppose Step 1 of the merge sort algorithm did take a significant amount of time. Assume it takes 0.1 time unit, independent of the value of  $n$ :
- (a) Write out a new recurrence relation for  $T(n)$  that takes this factor into account;
- (b) Solve for  $T(2^r)$ ,  $r \geq 0$ ;
- (c) Assuming the solution for powers of 2 is a good estimate for all  $n$ , compare your result to the solution in the text. As  $n$  gets large, is there really much difference?

## 8.5 Generating Functions

This section contains an introduction to the topic of generating functions and how they are used to solve recurrence relations, among other problems. Methods that employ generating functions are based on the concept that you can take a problem involving sequences and translate it into a problem involving generating functions. Once you've solved the new problem, a translation back to sequences gives you a solution of the original problem.

This section covers:

- The definition of a generating function;
- Solution of a recurrence relation using generating functions to identify the skills needed to use generating functions;
- An introduction and/or review of the skills identified in point b;
- Some applications of generating functions.

**Definition: Generating Function of a Sequence.** The generating function of a sequence  $S$  with terms  $S_0, S_1, S_2, \dots$  is the infinite sum

$$G(S; z) = \sum_{n=0}^{\infty} S_n z^n = S_0 + S_1 z + S_2 z^2 + S_3 z^3 + \dots$$

The domain and codomain of generating functions will not be of any concern to us since we will only be performing algebraic operations on them.

### Example 8.5.1.

- (a) If  $S_n = 3^n$ ,  $n \geq 0$ , then

$$\begin{aligned} G(S; z) &= 1 + 3z + 9z^2 + 27z^3 + \dots \\ &= \sum_{n=0}^{\infty} 3^n z^n \\ &= \sum_{n=0}^{\infty} (3z)^n \end{aligned}$$

We can get a closed form expression for  $G(S; z)$  by observing that  $G(S; z) - 3zG(S; z) = 1$ . Therefore,

$$G(S; z) = \frac{1}{1-3z}.$$

(b) Finite sequences have generating functions. For example, the sequence of binomial coefficients  $C(n; 0), C(n; 1), \dots, C(n; n), n \geq 1$  has generating function

$$\begin{aligned} G(C(n; \cdot); z) &= C(n; 0) + C(n; 1)z + \dots + C(n; n)z^n \\ &= \sum_{k=0}^{\infty} C(n; k)z^k \\ &= (1+z)^n \end{aligned}$$

by application of the binomial formula.

(c) If  $Q(n) = n^2$ ,

$$G(Q; z) = \sum_{n=0}^{\infty} n^2 z^n = \sum_{k=0}^{\infty} k^2 z^k$$

Note that the index that is used in the summation has no significance. Also, note that the lower limit of the summation could start at 1 since  $Q(0) = 0$ .

### SOLUTION OF A RECURRENCE RELATION USING GENERATING FUNCTIONS

Problem: Solve  $S(n) - 2S(n-1) - 3S(n-2) = 0, n \geq 2$ , with  $S(0) = 3$  and  $S(1) = 1$ .

(1) Translate the recurrence relation into an equation about generating functions.

In our example, let  $V(n) = S(n) - 2S(n-1) - 3S(n-2), n \geq 2$ , with  $V(0) = 0$  and  $V(1) = 0$ . Therefore,

$$G(V; z) = 0 + 0z + \sum_{n=2}^{\infty} (S(n) - 2S(n-1) - 3S(n-2))z^n = 0$$

(2) Solve for the generating function of the unknown sequence,  $G(S, z) = \sum_{n=0}^{\infty} S_n z^n$ .

$$\begin{aligned} 0 &= \sum_{n=2}^{\infty} (S(n) - 2S(n-1) - 3S(n-2))z^n \\ &= \sum_{n=2}^{\infty} S(n)z^n - 2 \left( \sum_{n=2}^{\infty} S(n-1)z^n \right) - 3 \left( \sum_{n=2}^{\infty} S(n-2)z^n \right) \end{aligned}$$

Close examination of the three sums above shows:

$$\begin{aligned} \text{(a)} \quad \sum_{n=2}^{\infty} S_n z^n &= \sum_{n=0}^{\infty} S_n z^n - S(0) - S(1)z \\ &= G(S; z) - 3 - z \end{aligned}$$

since  $S(0) = 3$  and  $S(1) = 1$ .

$$\begin{aligned} \text{(b)} \quad \sum_{n=2}^{\infty} S(n-1)z^n &= z \left( \sum_{n=2}^{\infty} S(n-1)z^{n-1} \right) \\ &= z \left( \sum_{n=1}^{\infty} S(n)z^n \right) \\ &= z \left( \sum_{n=0}^{\infty} S(n)z^n - S(0) \right) \\ &= z(G(S; z) - 3) \end{aligned}$$

$$\begin{aligned} \text{(c)} \quad \sum_{n=2}^{\infty} S(n-2)z^n &= z^2 \left( \sum_{n=2}^{\infty} S(n-2)z^{n-2} \right) \\ &= z^2 G(S; z) \end{aligned}$$

Therefore,

$$(G(S; z) - 3 - z) - 2z(G(S; z) - 3) - 3z^2 G(S; z) = 0$$

$$\begin{aligned} \Rightarrow G(S; z) - 2z G(S; z) - 3z^2 G(S; z) &= 3 - 5z \\ \Rightarrow G(S; z) &= \frac{3-5z}{1-2z-3z^2}. \end{aligned}$$

(3) Determine the sequence whose generating function is the one obtained in Step 2,

For our example, we need to know one general fact about the closed form expression of an exponential sequence (a proof will be given later):

$$T(n) = b a^n, \quad n \geq 0 \quad \Leftrightarrow \quad G(T; z) = \frac{b}{1-az} \quad (8.5a)$$

Now, in order to recognize  $S$  in our example, we must write our closed form expression for  $G(S; z)$  as a sum of terms like  $G(T; z)$  above. Note that the denominator of  $G(S; z)$  can be factored:

$$G(S; z) = \frac{3-5z}{1-2z-3z^2} = \frac{3-5z}{(1-3z)(1+z)}$$

If you look at this last expression for  $G(S; z)$  closely, you can imagine how it could be the result of addition of two fractions,

$$\frac{3-5z}{(1-3z)(1+z)} = \frac{A}{1-3z} + \frac{B}{1+z} \quad (8.5b)$$

where  $A$  and  $B$  are two real numbers that must be determined. Starting on the right of 8.5b, it should be clear that the sum, for any  $A$  and  $B$ , would look like the left-hand side. The process of finding values of  $A$  and  $B$  that make 8.5b true is called the partial fractions decomposition of the left-hand side:

$$\begin{aligned} \frac{A}{1-3z} + \frac{B}{1+z} &= \frac{A(1+z)}{(1-3z)(1+z)} + \frac{B(1-3z)}{(1-3z)(1+z)} \\ &= \frac{(A+B)+(A-3B)z}{(1-3z)(1+z)} \end{aligned}$$

Therefore,

$$\left\{ \begin{array}{l} A + B = 3 \\ A - 3B = -5 \end{array} \right\} \Rightarrow \left\{ \begin{array}{l} A = 1 \\ B = 2 \end{array} \right\}$$

and

$$G(S; z) = \frac{1}{1-3z} + \frac{2}{1+z}$$

We can apply 8.5a to each term of  $G(S; z)$ :

$\frac{1}{1-3z}$  is the generating function for  $S_1(n) = 1 \cdot 3^n = 3^n$  and

$\frac{2}{1+z}$  is the generating function for  $S_2(n) = 2(-1)^n$ .

Therefore,  $S(n) = 3^n + 2(-1)^n$ .

From this example, we see that there are several skills that must be mastered in order to work with generating functions. You must be able to:

- Manipulate summation expressions and their indices (in Step 2).
- Solve algebraic equations and manipulate algebraic expressions, including partial function decompositions (Steps 2 and 3).
- Identify sequences with their generating functions (Steps 1 and 3).

We will concentrate on the last skill first, a proficiency in the other skills is a product of doing as many exercises and reading as many examples as possible.

First, we must identify the operations on sequences and on generating functions.

**Operations on Sequences:** Let  $S$  and  $T$  be sequences of numbers and let  $c$  be a real number. Define the sum  $S + T$ , the scalar product  $cS$ , the product  $ST$ , the convolution  $S * T$ , the pop operation  $S \uparrow$  (read "S pop"), and the push operation  $S \downarrow$  (read "S push") term-wise for  $k \geq 0$  by

$$(S + T)(k) = S(k) + T(k)$$

$$(cS)(k) = cS(k)$$

$$(ST)(k) = S(k)T(k)$$

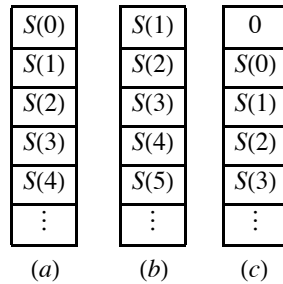
$$(S * T)(k) = \sum_{j=0}^k S(j) T(k - j)$$

$$(S \uparrow)(k) = S(k + 1) \quad \text{and}$$

$$(S \downarrow)(k) = \begin{cases} 0 & \text{if } k = 0 \\ S(k - 1) & \text{if } k > 0 \end{cases}$$

If one imagines a sequence to be a matrix with one row and an infinite number of columns,  $S + T$  and  $cS$  are exactly as in matrix addition and scalar multiplication. There is no obvious similarity between the other operations and matrix operations.

The pop and push operations can be understood by imagining a sequence to be an infinite stack of numbers with  $S(0)$  at the top,  $S(1)$  next, etc., as in Figure 8.5.1a. The sequence  $S \uparrow$  is obtained by "popping"  $S(0)$  from the stack, leaving a stack as in Figure 8.5.1b, with  $S(1)$  at the top,  $S(2)$  next, etc. The sequence  $S \downarrow$  is obtained by placing a zero at the top of the stack, resulting in a stack as in Figure 8.5.1c. Keep these figures in mind when we discuss the pop and push operations.



**FIGURE 8.5.1**

Stack interpretation of pop and push operation

**Example 8.5.2.** If  $S(n) = n$ ,  $T(n) = n^2$ ,  $U(n) = 2^n$ , and  $R(n) = n 2^n$ ,

(a)  $(S + T)(n) = n + n^2$

(b)  $(U + R)(n) = 2^n + n 2^n = (1 + n) 2^n$

(c)  $(2U)(n) = 2 \cdot 2^n = 2^{n+1}$

(d)  $(\frac{1}{2}R)(n) = \frac{1}{2} n 2^n = n 2^{n-1}$

(e)  $(ST)(n) = n n^2 = n^3$

(f)  $(S * T)(n) = \sum_{j=0}^n S(j) T(n - j) = \sum_{j=0}^n j(n - j)^2$

$$= \sum_{j=0}^n (j n^2 - 2 n j^2 + j^3)$$

$$= n^2 \sum_{j=0}^n j - 2 n \sum_{j=0}^n j^2 + \sum_{j=0}^n j^3$$

$$= n^2 \left( \frac{n(n+1)}{2} \right) - 2 n \left( \frac{(2n+1)(n+1)n}{6} \right) + \frac{1}{4} n^2 (n + 1)^2$$

by Exercise 14 of Section 8.3.

$$= \frac{n^2(n+1)(n-1)}{12}$$

(g)  $(U * U)(n) = \sum_{j=0}^n U(j) U(n - j)$

$$= \sum_{j=0}^n 2^j 2^{n-j}$$

$$= (n + 1) 2^n$$

(h)  $(S \uparrow)(n) = n + 1$

$$(i) (S \downarrow)(n) = \max(0, n - 1)$$

$$(j) ((S \downarrow) \downarrow)(n) = \max(0, n - 2)$$

$$(k) (U \downarrow)(n) = \begin{cases} 2^{n-1} & \text{if } n > 0 \\ 0 & \text{if } n = 0 \end{cases}$$

$$(l) ((U \downarrow) \uparrow)(n) = (U \downarrow)(n + 1) = 2^n = U(n)$$

$$(m) ((U \uparrow) \downarrow)(n) = \begin{cases} 0 & \text{if } n = 0 \\ U(n) & \text{if } n > 0 \end{cases}$$

Note that  $(U \downarrow) \uparrow \neq (U \uparrow) \downarrow$

**Definition: Multiple Pop and Push:** If  $S$  is a sequence of numbers, define

$$S \uparrow p = (S \uparrow(p - 1)) \uparrow \text{ if } p \geq 2 \text{ and } S \uparrow 1 = S \uparrow.$$

Similarly, define

$$S \downarrow p = (S \downarrow(p - 1)) \downarrow \text{ if } p \geq 2 \text{ and } S \downarrow 1 = S \downarrow.$$

Notice that

$$(S \uparrow 2)(k) = ((S \uparrow 1) \uparrow)(k) = ((S \uparrow) \uparrow)(k) = (S \uparrow)(k + 1) = k + 2$$

In general,

$$(S \uparrow p)(k) = S(k + p), \text{ and}$$

$$(S \downarrow p)(k) = \begin{cases} 0 & \text{if } k < p \\ S(k - p) & \text{if } k \geq p \end{cases}$$

### Operations on Generating Functions

If

$$G(z) = \sum_{k=0}^{\infty} a_k z^k \text{ and } H(z) = \sum_{k=0}^{\infty} b_k z^k$$

are generating functions and  $c$  is a real number, then the sum  $G + H$ , scalar product  $cG$ , product  $GH$ , and monomial product  $z^p G$ ,  $p \geq 1$  are generating functions, where

$$(G + H)(z) = \sum_{k=0}^{\infty} (a_k + b_k) z^k$$

$$(cG)(z) = \sum_{k=0}^{\infty} c a_k z^k$$

$$(GH)(z) = \sum_{k=0}^{\infty} c z^k \text{ where } c_k = \sum_{j=0}^k a_j b_{k-j}$$

$$(z^p G)(z) = z^p \sum_{k=0}^{\infty} a_k z^k = \sum_{k=0}^{\infty} a_k z^{k+p} = \sum_{n=p}^{\infty} a_{n-p} z^n$$

The last sum is obtained by substituting  $n - p$  for  $k$  in the previous sum.

**Example 8.5.3.** If

$$D(z) = \sum_{k=0}^{\infty} k z^k \text{ and } H(z) = \sum_{k=0}^{\infty} 2^k z^k$$

then

$$(D + H)(z) = \sum_{k=0}^{\infty} (k + 2^k) z^k$$

$$(2H)(z) = \sum_{k=0}^{\infty} 2 \cdot 2^k z^k = \sum_{k=0}^{\infty} 2^{k+1} z^k$$

$$\begin{aligned}(zD)(z) &= z \sum_{k=0}^{\infty} k z^k = \sum_{k=0}^{\infty} k z^{k+1} = \sum_{k=1}^{\infty} (k-1) z^k \\ &= D(z) - \sum_{k=1}^{\infty} z^k\end{aligned}$$

$$(DH)(z) = \sum_{k=0}^{\infty} \left( \sum_{j=0}^k j 2^{k-j} \right) z^k$$

$$(HH)(z) = \sum_{k=0}^{\infty} \left( \sum_{j=0}^k 2^j 2^{k-j} \right) z^k = \sum_{k=0}^{\infty} (k+1) 2^k z^k$$

Note:  $D(z) = G(S; z)$ , and  $H(z) = G(U; z)$  from Example 8.5.2. Now we establish the connection between the operations on sequences and generating functions. Let  $S$  and  $T$  be sequences and let  $c$  be a real number;

$$G(S+T; z) = G(S; z) + G(T; z) \quad (8.5 c)$$

$$G(cS; z) = c G(S; z) \quad (8.5 d)$$

$$G(S * T; z) = G(S; z) G(T; z) \quad (8.5 e)$$

$$G(S \uparrow; z) = (G(S; z) - S(0))/z \quad (8.5 f)$$

$$G(S \downarrow; z) = z G(S; z) \quad (8.5 g)$$

In words, 8.5c says that the generating function of the sum of two sequences equals the sum of the generating functions of those sequences. Take the time to write out the other four identities in your own words. From the previous examples, these identities should be fairly obvious, with the possible exception of the last two. We will prove 8.5f as part of the next theorem and leave the proof of 8.5g to the interested reader. Note that there is no operation on generating functions that is related to sequence multiplication; that is,  $G(ST; z)$  cannot be simplified.

**Theorem 8.5.1.** If  $p > 1$ ,

$$(a) \quad G(S \uparrow p; z) = \left( G(S; z) - \sum_{k=0}^{p-1} S(k) z^k \right) / z^p$$

$$(b) \quad G(S \downarrow p; z) = z^p G(S; z).$$

**Proof of Part (a):** The proof is by induction. **Basis:**

$$\begin{aligned}G(S \uparrow, z) &= \sum_{k=0}^{\infty} S(k+1) z^k = \sum_{k=1}^{\infty} S(k) z^{k-1} \\ &= \left( \sum_{k=1}^{\infty} S(k) z^k \right) / z \\ &= \left( S(0) + \sum_{k=1}^{\infty} S(k) z^k - S(0) \right) / z \\ &= (G(S; z) - S(0)) / z\end{aligned}$$

Therefore, part (a) is true for  $p = 1$ .

**Induction,** Suppose that for some  $p \geq 1$ , the statement in part (a) is true:

$$\begin{aligned}G(S \uparrow(p+1); z) &= G((S \uparrow p) \uparrow; z) \\ &= (G(S \uparrow p; z) - (S \uparrow p)(0)) / z \quad \text{by the basis} \\ &= \frac{\left( G(S; z) - \sum_{k=0}^{p-1} S(k) z^k \right) - S(p)}{z}\end{aligned}$$

by the induction hypothesis. Now write  $S(p)$  in the last expression above as  $(S(r) z^p) / z^p$  so that it fits into the finite summation:

$$G(S \uparrow (p+1); z) = \left( \frac{G(S; z) - \sum_{k=0}^p S(k) z^k}{z^p} \right) / z$$

$$= \left( G(S; z) - \sum_{k=0}^p S(k) z^k \right) / z^{p+1}$$

Therefore the statement is true for  $p+1$ . ■

## CLOSED FORM EXPRESSIONS FOR GENERATING FUNCTIONS

The most basic tool used to express generating functions in closed form is the closed form expression for the geometric series, which is an expression of the form  $a + ar + ar^2 + \dots$ . It can either be terminated or extended infinitely.

$$\text{Finite Geometric Series: } a + ar + ar^2 + \dots + ar^n = a \left( \frac{1-r^{n+1}}{1-r} \right) \quad (8.5h)$$

$$\text{Infinite Geometric Series: } a + ar + ar^2 + \dots = \frac{a}{1-r} \quad (8.5i)$$

Restrictions:  $a$  and  $r$  represent constants and the right sides of the two equations apply under the following conditions:

- (1)  $r$  must not equal 1 in the finite case. Note that  $a + ar + \dots + ar^n = (n+1)a$  if  $r = 1$ .
- (2) In the infinite case, the absolute value of  $r$  must be less than 1.

These restrictions don't come into play with generating functions. We could derive 8.5h by noting that if  $S(n) = a + ar + \dots + ar^n$ ,  $n > 0$ , then  $S(n) = rS(n-1) + a$  (See Exercise 10 of Section 8.3). An alternative derivation was used in Section 8.4. We will take the same steps to derive 8.5i. Let

$$x = a + ar + ar^2 + \dots$$

$$rx = ar + ar^2 + \dots$$

$$x - rx = a$$

Therefore,  $x = \frac{a}{1-r}$ .

### Example 8.5.4.

- (a) If  $S(n) = 9 \cdot 5^n$ ,  $n \geq 0$ ,  $G(S; z)$  is an infinite geometric series with  $a = 9$  and  $r = 5z$ . Therefore,

$$G(S; z) = \frac{9}{1-5z}.$$

- (b) If  $T(n) = 4$ ,  $n \geq 0$ , then  $G(T; z) = 4/(1-z)$ .

- (c) If  $U(n) = 3(-1)^n$ , then  $G(U; z) = 3/(1+z)$ .

- (d) Let  $C(n) = S(n) + T(n) + U(n) = 9 \cdot 5^n + 4 + 3(-1)^n$ . Then

$$G(C; z) = G(S; z) + G(T; z) + G(U; z)$$

$$= \frac{9}{1-5z} + \frac{4}{1-z} + \frac{3}{1+z}$$

$$= \frac{14z^2 + 34z - 16}{5z^3 - z^2 - 5z + 1}$$

Given a choice between the last form of  $G(C; z)$  and the previous sum of three fractions, we would prefer leaving it as a sum of three functions. As we saw in an earlier example, a partial fractions decomposition of a fraction such as the last expression requires some effort to produce.

- (e) If  $G(Q; z) = 34/(2-3z)$ , then  $Q$  can be determined by multiplying the numerator and denominator by  $1/2$  to obtain

$\frac{17}{1-\frac{3}{2}z}$ . We recognize this fraction as the sum of the infinite geometric series with  $a = 17$  and  $r = \frac{3}{2}z$ . Therefore

$$Q(n) = 17(3/2)^n.$$

- (f) If  $G(A; z) = (1+z)^3$ , then we expand  $(1+z)^3$  to  $1 + 3z + 3z^2 + z^3$ . Therefore  $A(0) = 1$ ,  $A(1) = 3$ ,  $A(2) = 3$ ,  $A(3) = 1$ , and, since there are no higher-powered terms,  $A(n) = 0$ ,  $n \geq 4$ . A more concise way of describing  $A$  is  $A(k) = C(3; k)$ , since  $C(n; k)$  is usually interpreted as 0 of  $k > n$ .



Table 8.5.1 contains some closed form expressions for the generating functions of some common sequences.

Sequence	Generating Function
$S(k) = b a^k$	$G(S; z) = \frac{b}{1-az}$
$S(k) = k$	$G(S; z) = \frac{z}{(1-z)^2}$
$S(k) = b k a^k$	$G(S; z) = \frac{abz}{(1-az)^2}$
$S(k) = \frac{1}{k!}$	$G(S; z) = e^z$
$S(k) = \begin{cases} C(n; k) & 0 \leq k \leq n \\ 0 & k > n \end{cases}$	$G(S; z) = (1+z)^n$

**Table 8.5.1**  
Closed Form Expressions of some Generating Functions

**Example 8.5.5.** Solve  $S(k) + 3S(k - 1) - 4S(k - 2) = 0, k \geq 2$ , with  $S(0) = 3$  and  $S(1) = -2$ . The solution will be obtained using the same steps that were used earlier in this section, with one variation.

(1) Translate to an equation about generating functions. First, we change the index of the recurrence relation by substituting  $n + 2$  for  $k$ . The result is  $S(n + 2) + 3S(n + 1) - 4S(n) = 0, n \geq 0$ . Now, if  $V(n) = S(n + 2) + 3S(n + 1) - 4S(n)$ , then  $V$  is the zero sequence, which has a zero generating function. Furthermore,  $V = S \uparrow 2 + 3(S \uparrow) - 4S$ . Therefore,

$$\begin{aligned} 0 &= G(V; z) \\ &= G(S \uparrow 2; z) + 3G(S \uparrow; z) - 4G(S; z) \\ &= \frac{G(S; z) - S(0) - S(1)z}{z^2} + 4 \frac{G(S; z) - S(0)}{z} - 4G(S; z) \end{aligned}$$

(2) We want to now solve the following equation for  $G(S; z)$ :

$$\frac{G(S; z) - S(0) - S(1)z}{z^2} + 4 \frac{G(S; z) - S(0)}{z} - 4G(S; z) = 0$$

Multiply by  $z^2$  :

$$G(S; z) - 3 + 2z + 3z(G(S; z) - 3) - 4z^2 G(S; z) = 0$$

Expand and collect all terms involving  $G(S; z)$  on one side of the equation:

$$\begin{aligned} G(S; z) + 3zG(S; z) - 4z^2G(S; z) &= 3 + 7z \\ (1 + 3z - 4z^2)G(S; z) &= 3 + 7z \end{aligned}$$

Therefore,

$$G(S; z) = \frac{3+7z}{1+3z-4z^2}$$

(3) Determine  $S$  from its generating function.

$$1 + 3z - 4z^2 = (1 + 4z)(1 - z)$$

thus a partial fraction decomposition of  $G(S; z)$  would be:

$$\begin{aligned} \frac{A}{1+4z} + \frac{B}{1-z} &= \frac{Az-A-4Bz-B}{(z-1)(4z+1)} \\ &= \frac{(A+B)+(4B-A)z}{(z-1)(4z+1)} \end{aligned}$$

Therefore,  $A + B = 3$  and  $4B - A = 7$ . The solution of this set of equations is  $A = 1$  and  $B = 2$ .

$$G(S; z) = \frac{1}{1+4z} + \frac{2}{1-z}$$

$\frac{1}{1+4z}$  is the generating function of  $S_1(n) = (-4)^n$ , and

$\frac{2}{1-z}$  is the generating function of  $S_2(n) = 2(1)^n = 2$ .

In conclusion, since  $G(S; z) = G(S_1; z) + G(S_2; z)$ ,  $S(n) = 2 + (-4)^n$ .

**Example 8.5.6.** Let  $A = \{a, b, c, d, e\}$  and let  $A^*$  be the set of all strings of length zero or more that can be made using each of the elements of  $A$  zero or more times. By the generalized rule of products, there are  $5^n$  such strings that have length  $n$ ,  $n \geq 0$ . Suppose that  $X_n$  is the set of strings of length  $n$  with the property that all of the  $a$ 's and  $b$ 's precede all of the  $c$ 's,  $d$ 's, and  $e$ 's. Thus  $aaabde \in X_6$ , but  $abcabc \notin X_6$ . Let  $R(n) = |X_n|$ . A closed form expression for  $R$  can be obtained by recognizing  $R$  as the convolution of two sequences. To illustrate our point, we will consider the calculation of  $R(6)$ .

Note that if a string belongs to  $X_6$ , it starts with  $k$  characters from  $\{a, b\}$  and is followed by  $6 - k$  characters from  $\{c, d, e\}$ . Let  $S(k)$  be the number of strings of  $a$ 's and  $b$ 's with length  $k$  and let  $T(k)$  be the number of strings of  $c$ 's,  $d$ 's, and  $e$ 's with length  $k$ . By the generalized rule of products,  $S(k) = 2^k$  and  $T(k) = 3^k$ . Among the strings in  $X_6$  are the ones that start with two  $a$ 's and  $b$ 's and end with  $c$ 's,  $d$ 's, and  $e$ 's. There are  $S(2)T(4)$  such strings. By the law of addition,  $|X_6| = R(6) = S(0)T(6) + S(1)T(5) + \cdots + S(5)T(1) + S(6)T(0)$ . Note that the sixth term of  $R$  is the sixth term of the convolution of  $S$  with  $T$ ,  $S*T$ . Think about the general situation for a while and it should be clear that  $R = S*T$ . Now, our course of action will be to:

- Determine the generating functions of  $S$  and  $T$ ,
- Multiply  $G(S; z)$  and  $G(T; z)$  to obtain  $G(S*T; z) = G(R; z)$  (by 10.5e), and
- Determine  $R$  on the basis of  $G(R; z)$ .

$$(a) \quad G(S; z) = \sum_{k=0}^{\infty} 2^k z^k = \frac{1}{1-2z}, \quad \text{and} \quad G(T; z) = \sum_{k=0}^{\infty} 3^k z^k = \frac{1}{1-3z}$$

$$(b) \quad G(R; z) = G(S; z)G(T; z) = \frac{1}{(1-2z)(1-3z)}$$

(c) To recognize  $R$  from  $G(R; z)$ , we must do a partial fractions decomposition:

$$\frac{1}{(1-2z)(1-3z)} = \frac{A}{1-2z} + \frac{B}{1-3z} = \frac{-3Az + A - 2Bz + B}{(2z-1)(3z-1)} = \frac{(A+B) + (-3A-2B)z}{(2z-1)(3z-1)}$$

Therefore,  $A + B = 1$  and  $-3A - 2B = 0$ . The solution of this pair of equations is  $A = -2$  and  $B = 3$ .

Since

$$G(R; z) = \frac{-2}{1-2z} + \frac{3}{1-3z},$$

which is the sum of the generating functions of  $-2(2)^k$  and  $3(3)^k$ ,

$$R(k) = -2(2)^k + 3(3)^k = 3^{k+1} - 2^{k+1}$$

For example,  $R(6) = 3^7 - 2^7 = 2187 - 128 = 2059$ . Naturally, this equals the sum that we get from  $(S*T)(6)$ . To put this number in perspective, the total number of strings of length 6 with no restrictions is  $5^6 = 15625$ , and  $\frac{2059}{15625} \approx 0.131776$ . Therefore approximately 13% of the strings of length 6 satisfy the conditions of the problem.

## EXTRA FOR EXPERTS

The remainder of this section is intended for readers who have had, or who intend to take, a course in combinatorics. We do not advise that it be included in a typical course. The method that was used in Example 8.5.6 is a very powerful one and can be used to solve many problems in combinatorics. We close this section with a general description of the problems that can be solved in this way, followed by some examples.

Consider the situation in which  $P_1, P_2, \dots, P_m$  are  $m$  actions that must be taken, each of which results in a well-defined outcome. For each  $k = 1, 2, \dots, m$  define  $X_k$  to be the set of possible outcomes of  $P_k$ . We will assume that each outcome can be quantified in some way and that the quantification of the elements of  $X_k$  is defined by the function  $Q_k : X_k \rightarrow \{0, 1, 2, \dots\}$ . Thus, each outcome has a non-negative integer associated with it. Finally, define a frequency function  $F_k : \{0, 1, 2, \dots\} \rightarrow \{0, 1, 2, \dots\}$  such that  $F_k(n)$  is the number of elements of  $X_k$  that have a quantification of  $n$ .

Now, based on these assumptions, we can define the problems that can be solved. If a process  $P$  is defined as a sequence of actions  $P_1, P_2, \dots, P_m$  as above, and if the outcome of  $P$ , which would be an element of  $X_1 \times X_2 \times \cdots \times X_m$ , is quantified by

$$Q(a_1, a_2, \dots, a_m) = \sum_{k=1}^m Q_k(a_k),$$

then the frequency function,  $F$ , for  $P$  is the convolution of the frequency functions for  $P_1, P_2, \dots, P_m$ , which has a generating function equal to the product of the generating functions of the frequency functions  $F_1, F_2, \dots, F_m$ . That is,

$$G(F; z) = G(F_1; z)G(F_2; z) \cdots G(F_m; z) \quad (8.5j)$$

**Example 8.5.7.** Suppose that you roll a die two times and add up the numbers on the top face for each roll. Since the faces on the die represent the integers 1 through 6, the sum must be between 2 and 12. How many ways can any one of these sums be obtained? Obviously, 2 can be obtained only one way, with two 1's. There are two sequences that yield a sum of 3: 1-2 and 2-1. To obtain all of the frequencies with which the numbers 2 through 12 can be obtained, we set up the situation as follows. For  $j = 1, 2$ ;  $P_j$  is the rolling of the die for the  $j^{\text{th}}$  time.  $X_j = \{1, 2, \dots, 6\}$  and  $Q_j : X_j \rightarrow \{0, 1, 2, 3, \dots\}$  is defined by  $Q_j(x) = x$ . Since each number appears on a die exactly once, the frequency function is  $F_j(k) = 1$  if  $1 \leq k \leq 6$ , and  $F_j(k) = 0$  otherwise. The process of rolling the die two times is quantified by adding up the  $Q_j$ 's; that is,  $Q(a_1, a_2) = Q_1(a_1) + Q_2(a_2)$ . The generating function for the frequency function of rolling the die two times is then

$$\begin{aligned} G(F; z) &= G(F_1; z) G(F_2; z) \\ &= (z^6 + z^5 + z^4 + z^3 + z^2 + z)^2 \\ &= (z^{12} + 2z^{11} + 3z^{10} + 4z^9 + 5z^8 + 6z^7 + 5z^6 + 4z^5 + 3z^4 + 2z^3 + z^2) \end{aligned}$$

Now, to get  $F(k)$ , just read the coefficient of  $z^k$ . For example, the coefficient of  $z^5$  is 4, so there are four ways to roll a total of 5.

To apply this method, the crucial step is to decompose a large process in the proper way so that it fits into the general situation that we've described.

**Example 8.5.8.** Suppose that an organization is divided into three geographic sections, A, B, and C. Suppose that an executive committee of 11 members must be selected so that no more than 5 members from any one section are on the committee and that Sections A, B, and C must have minimums of 3, 2, and 2 members, respectively, on the committee. Looking only at the number of members from each section on the committee, how many ways can the committee be made up? One example of a valid committee would be 4 A's, 4 B's, and 3 C's.

Let  $P_A$  be the action of deciding how many members (not who) from Section A will serve on the committee.  $X_A = \{3, 4, 5\}$  and  $Q_A(k) = k$ . The frequency function,  $F_A$ , is defined by  $F_A(k) = 1$  if  $k \in X_k$ , with  $F_A(k) = 0$  otherwise.  $G(F_A; z)$  is then  $z^3 + z^4 + z^5$ . Similarly,  $G(F_B; z) = z^2 + z^3 + z^4 + z^5 = G(F_C; z)$ . Since the committee must have 11 members, our answer will be the coefficient of  $z^{11}$  in  $G(F_A; z) G(F_B; z) G(F_C; z)$ , which is 10:

$$\begin{aligned} G(F_A; z) G(F_B; z) G(F_C; z) &= (z^3 + z^4 + z^5)(z^2 + z^3 + z^4 + z^5)^2 \\ &= z^{15} + 3z^{14} + 6z^{13} + 9z^{12} + 10z^{11} + 9z^{10} + 6z^9 + 3z^8 + z^7 \end{aligned}$$

## EXERCISES FOR SECTION 8.5

### A Exercises

1. What sequences have the following generating functions?

- (a) 1
- (b)  $\frac{10}{2-z}$
- (c)  $1 + z$
- (d)  $\frac{3}{1+2z} + \frac{3}{1-3z}$

2. What sequences have the following generating functions?

- (a)  $\frac{1}{1+z}$
- (b)  $\frac{1}{4-3z}$
- (c)  $\frac{2}{1-z} + \frac{1}{1+z}$
- (d)  $\frac{z+2}{z+3}$

### B Exercises

3. Find closed form expressions for the generating functions of the following sequences:

- (a)  $V(n) = 9^n$

- (b)  $P$ , where  $P(k) - 6P(k-1) + 5P(k-2) = 0$  for  $k \geq 2$ , with  $P(0) = 2$  and  $P(1) = 2$ .
- (c) The Fibonacci sequence:  $F(k+2) = F(k+1) + F(k)$ ,  $k \geq 0$ , with  $F(0) = F(1) = 1$ .
4. Find closed form expressions for the generating functions of the following sequences:
- (a)  $W(n) = C(5; n) 2^n$  for  $0 \leq n \leq 5$  and  $W(n) = 0$  for  $n > 5$ .
- (b)  $Q$ , where  $Q(k) + Q(k-1) - 42Q(k-2) = 0$  for  $k \geq 2$ , with  $Q(0) = 2$  and  $Q(1) = 2$ .
- (c)  $G$ , where  $G(k+3) = G(k+2) + G(k+1) + G(k)$  for  $k \geq 0$ , with  $G(0) = G(1) = G(2) = 1$ .
5. For each of the following expressions, find the partial fraction decomposition and identify the sequence having the expression as a generating function.
- (a)  $\frac{5+2z}{1-4z^2}$
- (b)  $\frac{32-22z}{2-3z+z^2}$
- (c)  $\frac{6-29z}{1-11z+30z^2}$
6. Find the partial fraction decompositions and identify the sequence having the following expressions:
- (a)  $\frac{1}{1-9z^2}$
- (b)  $\frac{1+3z}{16-8z+z^2}$
- (c)  $\frac{2z}{1-6z-7z^2}$
7. Given that  $S(k) = k$  and  $T(k) = 10k$ , what is the  $k^{\text{th}}$  term of the generating function of each of the following sequences:
- (a)  $S + T$
- (b)  $S \uparrow * T$
- (c)  $S * T$
- (d)  $S \uparrow * S \uparrow$
8. Given that  $P(k) = C(10; k)$  and  $Q(k) = k!$ , what is the  $k^{\text{th}}$  term of the generating function of each of the following sequences:
- (a)  $P * P$
- (b)  $P + P \uparrow$
- (c)  $P * Q$
- (d)  $Q * Q$

### C Exercises

9. A game is played by rolling a die five times. For the  $k^{\text{th}}$  roll, one point is added to your score if you roll a number higher than  $k$ . Otherwise, your score is zero for that roll. For example, the sequence of rolls 2, 3, 4, 1, 2 gives you a total score of three; while a sequence of 1,2,3,4,5 gives you a score of zero. Of the  $6^5 = 7776$  possible sequences of rolls, how many give you a score of zero?, of one? ... of five?
10. Suppose that you roll a die ten times in a row and record the square of each number that you roll. How many ways could the sum of the squares of your rolls equal 40? What is the most common outcome?

## 8.6 Recursion and Computer Algebra Systems

There is frequently debate as to if, how, and when computers should be introduced teaching a topic such as recurrence relations. We have chosen to append this information at the end of the chapter. If desired, instructors can intersperse the following subsections with the previous sections, cover this section at the end, or simply ignore this section. Motivated students are welcome to read it at any time, but should be warned that many instructors will still prefer that they do some of the calculations "by hand" within their courses.

Note: At the present time, this section only describes the topics in *Mathematica*. If any readers with a knowledge of *Sage* or any other computer algebra system would like to contribute to this section, contact us through the addresses that appear at <http://faculty.uml.edu/kl-vasseur/ads2/>.

### Recursive Definitions (8.1 and 8.2)

#### Mathematica

Functions can be defined recursively in *Mathematica*. For example, the Fibonacci sequence, 1, 1, 2, 3, 5, 8, 13, ... (each number is the sum of the previous two) can be defined with the following input.

```
fib[0] = 1;
fib[1] = 1;
fib[i_ /; i > 1] := fib[i - 2] + fib[i - 1]
```

The left side of the third line, `fib[i_ /; i > 1]` indicates that `fib` is being defined in this case for a "pattern" called `i` satisfying the condition that `i` is greater than 1. Any "input" that fits this pattern will have this rule applied to it. Notice that the definitions for `fib[0]` and `fib[1]` coexist with this general rule and define `fib` for two numbers that don't fit the pattern described in the general rule.

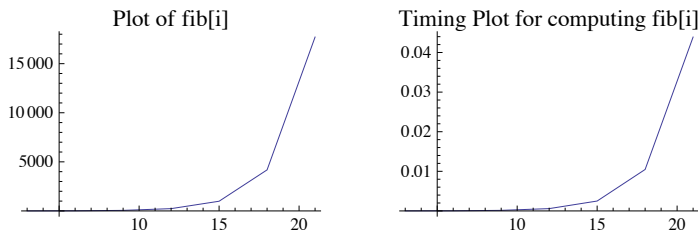
With the input above evaluated, we can determine the 12th Fibonacci number.

```
fib[12]

233
```

This particular definition is not efficient because previously computed values of `fib` are not saved. As a result, the time it takes to compute `fib[i]` is roughly proportional to the value of `fib[i]`, which grows exponentially. This can be demonstrated with the following bit of code.

```
fp = ListPlot[({#1, fib[#1]} &) /@ Range[3, 21, 3],
  Joined -> True, PlotLabel -> "Plot of fib[i]"];
tfp = ListPlot[({#1, First[Timing[fib[#1]]]} &) /@ Range[3, 21, 3],
  Joined -> True, PlotLabel -> "Timing Plot for computing fib[i]"];
Show[GraphicsRow[{fp, tfp}, ImageSize -> 1.5 {288, 84.75^}]]
```



Taking over three seconds to compute the 30<sup>th</sup> Fibonacci number is unacceptable.

```
{Timing[fib[30]], $System}

{{3.32795, 1 346 269}, Mac OS X x86 (64-bit)}
```

The timing result above depends on the system you use, so you might want to execute this expression for comparison.

**How to get around the timing problem.** You could never get a value like `fib[100]` using the recursive definition because of the obvious time growth. To get around the problem, you can define a variation of the function that saves its results.

The following definition allows for saving the results that are computed. Notice that the SetDelay (`:=`) involves a Set (`=`).

```
fib2[0] = 1;
fib2[1] = 1;
fib2[i_ /; i > 1] := fib2[i] = fib2[i - 2] + fib2[i - 1]
```

Now let's compute the 30th number in the sequence with this new definition

```
Timing[fib2[30]]
```

```
{0.000317, 1 346 269}
```

Now that the value of `fib[30]` has been computed, its value is returned almost instantly

```
Timing[fib2[30]]
```

```
{0.000012, 1 346 269}
```

Now you can see what `fib2[100]` equals in a reasonable time.

```
Timing[fib2[100]]
```

```
{0.000499, 573 147 844 013 817 084 101}
```

There is still a problem with using recursion. If we were to ask for the 500<sup>th</sup> Fibonacci number at this point, *Mathematica* would have difficulty because it still had 400 levels of recursion to negotiate. For this reason, getting to the 500<sup>th</sup> Fibonacci number is best reached by evaluating every 50<sup>th</sup> or so of the numbers instead of directly asking for the 500<sup>th</sup>

```
Do[fib2[50 k], {k, 3, 10}];
fib2[500]
```

```
225 591 516 161 936 330 872 512 695 036 072 072 046 011 324 913 758 190 588 638 866 418 474 627 738 686 883 405 015 987 052 796 ∙
968 498 626
```

## Solution of Recurrence Relations (8.3 and 8.4)

### Mathematica

*Mathematica* has a function called `RSolve` that will solve some recurrence relations, including linear recurrence relations with constant coefficients. In addition, it can handle some systems of recurrence relations, which we will discuss in a Chapter 12.

? `RSolve`

```
RSolve[eqn, a[n], n] solves a recurrence equation for a[n].
RSolve[{eqn1, eqn2, ...}, {a1[n], a2[n], ...}, n] solves a system of recurrence equations.
RSolve[eqn, a[n1, n2, ...], {n1, n2, ...}] solves a partial recurrence equation. >>
```

**Example.** Consider the sequence  $S$  defined as follows.

$$S(k) = 1.3 S(k-1) - 0.7 \text{ with } S(0) = 3$$

We can get the general solution to the recursive part of the definition, if desired.

```
recurrence = S[k] == 1.3 S[k - 1] - 0.7;
RSolve[recurrence, S[k], k]
```

$$\{\{S(k) \rightarrow 1.3^{k-1} \cdot (2.33333 \times 2.71828^{0.262364-0.262364 k} - 3.03333) + c_1 1.3^{k-1}\}\}$$

Or we can add the initial condition to the first argument of `RSolve` and get a unique solution

```
solution = RSolve[{recurrence, S[0] == 3}, S[k], k]
```

$$\{\{S(k) \rightarrow 0.769231 \times 2.71828^{-0.262364 k} (3.03333 \times 1.3^k + 0.866667 \times 1.3^k 2.71828^{0.262364 k})\}\}$$

Notice that since approximate numbers 1.3 and 0.7 are involved in the definition of  $S$ , the solution involves approximate numbers. If we had used  $\frac{13}{10}$  and  $\frac{7}{10}$ , respectively, the solution would be exact.

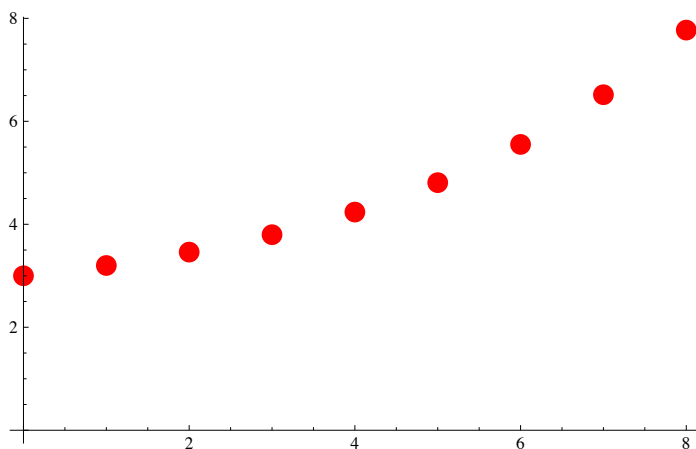
Next we assemble a list of ordered pairs based on the solution.

```
points = Table[{k, S[k]} /. First[solution], {k, 0, 8}]
```

```
(0  3.
 1  3.2
 2  3.46
 3  3.798
 4  4.2374
 5  4.80862
 6  5.55121
 7  6.51657
 8  7.77154)
```

Here is a plot of the first few terms of the solution.

```
ListPlot[points, PlotStyle -> {Red, PointSize[0.03]}, AxesOrigin -> {0, 0}]
```



**Example.** Here is the solution to a second order linear recurrence relations with constant coefficients. Initial conditions included. Notice that the exact data in the system produces exact expressions.

```
RSolve[{T[k] - 6 T[k - 1] + 3 T[k - 2] == 2^k, T[0] == 2, T[1] == 3}, T[k], k]
```

$$\left\{ \left\{ T(k) \rightarrow -\left( 5 \times 3^{1-k} \left( -19 \sqrt{2} 3^{k+\frac{1}{2}} (3 - \sqrt{6})^k - 28 \times 3^{k+1} (3 - \sqrt{6})^k + 19 \sqrt{2} 3^{k+\frac{1}{2}} (3 + \sqrt{6})^k - 28 \times 3^{k+1} (3 + \sqrt{6})^k + 3 \times 2^{k+4} \left( (3 - \sqrt{6})(3 + \sqrt{6}) \right)^k \right) \right) \right\} / \left( 4 (2\sqrt{6} - 3)^2 (3 + 2\sqrt{6})^2 \right) \right\}$$

**Example.** Here is the solution to a recurrence relation similar to the ones described in Section 8.4. The solution is in terms of the Gamma function, which is a generalization of the factorial function.

```
Usol = U[k] /. First[RSolve[{U[k] - k U[k - 1] == 2^-k, U[0] == 1}, U[k], k]]
```

$$\sqrt{e} \Gamma\left(k + 1, \frac{1}{2}\right)$$

Here is a table of the first few terms of the solution.

```
Table[{j, N[Usol /. {k -> j}], {j, 0, 10}]
```

0	1.
1	1.5
2	3.25
3	9.875
4	39.5625
5	197.844
6	1187.08
7	8309.55
8	66476.4
9	598288.
10	$5.98288 \times 10^6$

**Example.** Here is the solution to the recurrence for the number of derangements of a set of  $n$  elements,  $\mathcal{D}(n)$ . We use  $\mathcal{D}$  instead of  $D$  here because *Mathematica* reserves the name  $D$  for the derivative function.

```
derangementSol = RSolve[{D[n] == (n - 1) (D[n - 1] + D[n - 2]), D[1] == 0, D[2] == 1}, D[n], n]
```

$$\left\{ \left\{ \mathcal{D}(n) \rightarrow \frac{\Gamma(2, -1)\Gamma(n+1) - \Gamma(n+1, -1)}{2\Gamma(2, -1) - \Gamma(3, -1)} \right\} \right\}$$

```
Table[{n, D[n]} /. First[derangementSol] /. {n -> k}, {k, 1, 10}] // Round
```

1	0
2	1
3	2
4	9
5	44
6	265
7	1854
8	14833
9	133496
10	1334961

### Generating Functions (8.5)

The examples in Section 8.5 solving recurrence relations with generating functions were selected to keep the algebra reasonably neat. Here we will step through the solution of a second order linear recurrence relation with constant coefficients for which the numbers are not so nice. Using *Mathematica*, the messy work isn't a problem.

#### Mathematica

Consider the recurrence relation  $S(k) = -S(k - 1) + 5S(k - 2)$ , with  $S(0) = 4$  and  $S(1) = 3$ . In order to check our computations, lets define  $S$  recursively and get its first few terms:

```
S[0] = 4; S[1] = 3;
S[k_] := S[k] = -S[k - 1] + 5 S[k - 2]
Map[S, Range[0, 10]]
```

{4, 3, 17, -2, 87, -97, 532, -1017, 3677, -8762, 27147}

We can find the generating function for  $S$  by observing that  $S = -S\uparrow + 5S\uparrow 2$ . Using the formulas for the generating functions of  $S\uparrow$  and  $S\uparrow 2$  that were derived in Section 8.5, we get the following equation which we can solve for  $G = G(S; z)$ :

```
Clear[G]
gfEquation = (G - S[0] - S[1] z) / z^2 + (G - S[0]) / z - 5 G == 0
```

$$\frac{G - 3z - 4}{z^2} + \frac{G - 4}{z} - 5G = 0$$

We solve for  $G$  and since there is only one solution, we use **First** to extract that single solution from the output of **Solve**.



```
Gsol = G /. First[Solve[gfEquation, G]]
```

$$\frac{-7z - 4}{5z^2 - z - 1}$$

At this stage, we can extract a finite number of coefficients from the generating function. We do so here, but it only verifies the list of terms we computed above. We still don't have a closed form expression for  $S$ .

```
seriesExpansion = Series[Gsol, {z, 0, 10}]
```

$$4 + 3z + 17z^2 - 2z^3 + 87z^4 - 97z^5 + 532z^6 - 1017z^7 + 3677z^8 - 8762z^9 + 27147z^{10} + O(z^{11})$$

```
CoefficientList[seriesExpansion, z]
```

```
{4, 3, 17, -2, 87, -97, 532, -1017, 3677, -8762, 27147}
```

In order to get a close form expression we need to get partial fractions decomposition of the generating function. The function **Apart** is meant to do this, but the next result isn't very encouraging

```
Apart[Gsol]
```

$$\frac{-7z - 4}{5z^2 - z - 1}$$

The difficulty is that **Apart** uses the **Factor** function that only factors polynomials over into factors with rational coefficients.

```
Factor[Gsol]
```

$$\frac{7z + 4}{5z^2 - z - 1}$$

In order for factor to work on this denominator, we need to tell *Mathematica* what square root should be included. The discriminant of the denominator is

```
Discriminant[5 z^2 - z - 1, z]
```

```
21
```

Therefore we need to extend the rational numbers to include  $\sqrt{21}$ . We will discuss extensions in a more formal setting in Chapter 16.

```
Factor[Gsol, Extension -> {Sqrt[21]}]
```

$$\frac{20(7z + 4)}{(-10z + \sqrt{21} + 1)(10z + \sqrt{21} - 1)}$$

With this factored expression, **Apart** will do its job.

```
PF = Apart[Factor[Gsol, Extension -> {Sqrt[21]}]]
```

$$\frac{47 - 7\sqrt{21}}{\sqrt{21}(10z + \sqrt{21} - 1)} + \frac{47 + 7\sqrt{21}}{\sqrt{21}(-10z + \sqrt{21} + 1)}$$

We will work with the two terms above, both of which is the generating function of a geometric sequence, individually to get an expression that look like  $b_1 a_1^k + b_2 a_2^k$ . The problem is to find the  $b_i$ 's, which are initial terms of the generating functions and the  $a_i$ 's with are the ratios of successive coefficients of the generating functions.

```
GS1 = PF[[1]]
```

$$\frac{47 + 7\sqrt{21}}{\sqrt{21}(-10z + \sqrt{21} + 1)}$$

Why isn't the first term that appears in the output for **PF** the same as the first part that we called **GS1**? It has to do with output forms in *Mathematica* and let's not get into that right now. This all works out, believe me!

A quick word on the output from **Series**: If the series expansion up to degree  $n$  for a function  $f(z)$  centered at 0 is  $a_0 + a_1 z + \dots + a_n z^n$ , then the internal structure of the output from **Series** is a **SeriesData** expression. The variable and center of the series expansion are the first two arguments of this expression, and the third is the list of coefficients, which is what we will be extracting here.

```

InputForm[Series[ $e^{2z}$ , {z, 0, 4}]]
SeriesData[z, 0, {1, 2, 2, 4/3, 2/3}, 0, 5, 1]

```

The last three argument of the output indicate the powers of the variable to attach to the variable, 0 through 5 in steps of 1 in the example above. The first part of the third argument is the first term of the first geometric sequence.

```
b1 = Series[GS1, {z, 0, 5}][[3, 1]]
```

$$\frac{147 + 47\sqrt{21}}{21(1 + \sqrt{21})}$$

To extract the quotient of the second with the first arguments we use the pure function (**#**[[3, 2]]/**#**[[3, 1]]) &. This is the common ration of the first geometric sequence.

```
a1 = Series[GS1, {z, 0, 5}] // (#[[3, 2]] / #[[3, 1]]) &
```

$$\frac{10}{1 + \sqrt{21}}$$

We repeat the same calculations for the second geometric sequence.

```
GS2 = PF[[2]]
```

$$\frac{47 - 7\sqrt{21}}{\sqrt{21}(10z + \sqrt{21} - 1)}$$

```
b2 = Series[GS2, {z, 0, 5}][[3, 1]]
```

$$\frac{47\sqrt{21} - 147}{21(\sqrt{21} - 1)}$$

```
a2 = Series[GS2, {z, 0, 5}] // (#[[3, 2]] / #[[3, 1]]) &
```

$$-\frac{10}{\sqrt{21} - 1}$$

We collect the four constants we've just computed into the sum of two geometric sequences.

```
Ssol[k_] := b1 a1k + b2 a2k
```

Next we test our expression to see if it matches the two other lists of terms if *S* that we've computed. The result may be disturbing, but the reason for the difference is that *Mathematica* hold off simplifying some expressions until requested. This is the case here.

**Map[Ssol, Range[10]]**

$$\left\{ \frac{10(147 + 47\sqrt{21})}{21(1 + \sqrt{21})^2} - \frac{10(47\sqrt{21} - 147)}{21(\sqrt{21} - 1)^2}, \frac{100(47\sqrt{21} - 147)}{21(\sqrt{21} - 1)^3} + \frac{100(147 + 47\sqrt{21})}{21(1 + \sqrt{21})^3}, \right.$$

$$\frac{1000(147 + 47\sqrt{21})}{21(1 + \sqrt{21})^4} - \frac{1000(47\sqrt{21} - 147)}{21(\sqrt{21} - 1)^4}, \frac{10000(47\sqrt{21} - 147)}{21(\sqrt{21} - 1)^5} + \frac{10000(147 + 47\sqrt{21})}{21(1 + \sqrt{21})^5},$$

$$\frac{100000(147 + 47\sqrt{21})}{21(1 + \sqrt{21})^6} - \frac{100000(47\sqrt{21} - 147)}{21(\sqrt{21} - 1)^6}, \frac{1000000(47\sqrt{21} - 147)}{21(\sqrt{21} - 1)^7} + \frac{1000000(147 + 47\sqrt{21})}{21(1 + \sqrt{21})^7},$$

$$\frac{10000000(147 + 47\sqrt{21})}{21(1 + \sqrt{21})^8} - \frac{10000000(47\sqrt{21} - 147)}{21(\sqrt{21} - 1)^8}, \frac{100000000(47\sqrt{21} - 147)}{21(\sqrt{21} - 1)^9} + \frac{100000000(147 + 47\sqrt{21})}{21(1 + \sqrt{21})^9},$$

$$\frac{1000000000(147 + 47\sqrt{21})}{21(1 + \sqrt{21})^{10}} - \frac{1000000000(47\sqrt{21} - 147)}{21(\sqrt{21} - 1)^{10}},$$

$$\left. \frac{10000000000(47\sqrt{21} - 147)}{21(\sqrt{21} - 1)^{11}} + \frac{10000000000(147 + 47\sqrt{21})}{21(1 + \sqrt{21})^{11}} \right\}$$

The simplified result should look familiar.

**Map[Ssol, Range[0, 10]] // Simplify**

{4, 3, 17, -2, 87, -97, 532, -1017, 3677, -8762, 27147}

Finally, the closed form expression for our sequence can be examined.

**Ssol[k]**

$$\frac{1}{21} (47\sqrt{21} - 147) (-10)^k (\sqrt{21} - 1)^{-k-1} + \frac{1}{21} (147 + 47\sqrt{21}) 10^k (1 + \sqrt{21})^{-k-1}$$

## Exercises for Section 8.6

### A Exercises

1. If  $B(0) = 1000$ , and  $B(n) = 1.05^{1/n} B(n-1) + 1000$  for  $n \geq 1$ , compute  $B(20)$  and plot the values of  $B$  for  $0 \leq n \leq 20$ .
2. Compute the a closed form expression for  $F(n)$ , where  $F(0) = 1$ ,  $F(1) = 2$ ,  $F(2) = 2.5$ , and if  $k \geq 3$ ,

$$F(k) = 0.9 F(k-1) + 0.52 F(k-2) - 0.42 F(k-3).$$

As  $k$  gets large, what does  $F(k)$  tend toward?

3. Use generating functions to find a closed form expression for

$$W(0) = 1, \quad W(1) = 1$$

$$W(n) = 3 W(n-1) + W(n-2) \quad \text{when } n \geq 2$$

## SUPPLEMENTARY EXERCISES FOR CHAPTER 8

### Section 8.1

- Write out a recurrence relation to describe the number of  $n$  digit positive integers (in decimal form) that contain no repeating digits.
- The number of  $k$  subset partitions of an  $n$ -element set,  $S(n, k)$ , satisfies the recurrence relation  $S(n, k) = kS(n-1, k) + S(n-1, k-1)$  for  $n \geq 3$  and  $2 \leq k < n$ . The numbers  $S(n, k)$  are called *Stirling Numbers of the Second Kind*.
  - What are  $S(n, 1)$  and  $S(n, n)$  for  $n \geq 1$ ?
  - Compute  $S(5, 2)$ ,  $S(5, 3)$ , and  $S(5, 4)$ .
  - How many partitions are there of a five-element set?
  - What is the significance of  $\sum_{k=1}^n S(n, k)$ ?
- Consider the following algorithm, called *Split*:

Input: a list,  $\text{Lin} = (a_1, a_2, \dots, a_n)$  of  $n$  numbers, where  $n$  is a natural number

Output: a list,  $\text{Lout} = (b_1, b_2, \dots, b_n)$  of  $n$  numbers If  $n < 2$ , then  $\text{Lout} := \text{Lin}$

else  $\{n \geq 2\}$

  - Let  $L1 := (a_1, a_3, a_5, \dots)$  and  $L2 := (a_2, a_4, a_6, \dots)$
  - Execute Split with input  $L1$  and output  $L1$  out
  - Execute Split with input  $L2$  and output  $L2$  out
  - $\text{Lout} := (L1 \text{ out}, L2 \text{ out})$ , that is, the list obtained by copying  $L1$  out and then copying  $L2$  out
  - What is the output from Split if the input is  $(1, 2, 3, 4)$ ?
  - What is the output from Split if the input is  $(0, 1, 2, \dots, n-1)$ , where  $n$  is equal to  $2r$  for some natural number  $r$ ? Hint: the general answer is related to the binary representations of the numbers in the list.

### Section 8.2

- Prove by induction that  $S(k) = (2+k)10^k$  is a solution of the recurrence relation  $S(k) = 20S(k-1) - 100S(k-2)$ ;  $S(0) = 2$ ,  $S(1) = 30$ .
- Explain why  $B(n) = 1 + 2 + \dots + 2^n$  is not a closed form expression.
- Between them, Abe and Zeke have  $n$  coins. They each flip one coin and if they match (both heads or both tails), then Abe keeps both coins. Otherwise, Zeke keeps both coins. They continue as long as both have at least a coin. Let  $L(n, k)$  be the expected number of flips that take place in the game if Abe starts with  $k$  coins. If  $0 < k < n$ , then
$$L(n, k) = 1 + (L(n, k-1) + L(n, k+1))/2$$
  - Justify this equation.
  - What are  $L(n, 0)$  and  $L(n, n)$ ?
  - Tabulate  $L(n, k)$  for  $n = 2, 3$ , and  $4$ .

### Section 8.3

- On her  $n$ th birthday, Kathryn receives  $n$  dollars from her Uncle Dave and deposits it into a special account that pays interest of 10% each year. On her 21st birthday, how much does she have in the account?
- Suppose you borrowed \$4,000 at 8% interest and you made payments of \$250 per month. Let  $D(n)$  be your debt  $n$  months after taking out the loan. Then  $D(0) = 4000$  and  $D(n) = 1.08D(n-1) - 250$  for  $n > 0$ .
  - Derive a closed form expression for  $D(n)$ .
  - Estimate how long it would take you to pay off the loan. Use logs if necessary. A rough estimate is sufficient.
- (Tower of Hanoi Problem): A classic problem that can be solved using material of this section is the Tower of Hanoi puzzle. Assume that we have a board with three pegs mounted on it and on one of the pegs  $n$  circular disks of decreasing size (smallest on top). The problem is to determine how many moves it takes to move the  $n$  disks from one peg to another without placing a larger disk on a smaller one at any time.
  - If  $X(n)$  stands for the number of moves it takes to move  $n$  disks from one peg to another, then  $X(n) = 2X(n-1) + 1$ . Justify this recurrence relation.
  - Solve the recurrence relation in part a. Verify your result, and the formula in part a, using three disks.

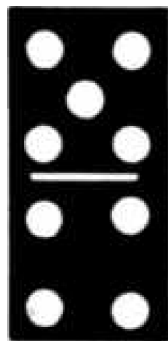
#### Section 8.4

10. Suppose that  $T(0) = 0$  and  $T(a) = 1 + T(\lfloor a/2 \rfloor)$  for  $a > 0$ . If  $a = (1\ 101\ 001\ 011\ 011\ 110)_{\text{two}}$ , what is  $T(a)$ ?
11. Find a solution for  $n = 2^k$ :  $Q(n) = n + Q(\lfloor n/4 \rfloor)$ ,  $n \geq 1$ ,  $Q(0) = 0$ .
12. The recurrence relation  $x(n+1) = 1 + x(n)^2$  with  $x(0) = 1$  has a solution that is approximately equal to  $c^{t(n)}$ , where  $c$  is a constant and  $t(n) = 2^n$ . Estimate the value of  $c$  based on values of  $x(0), x(1), \dots, x(4)$ . Test your answer by computing  $x(5)$  and comparing it to  $c^{t(5)}$ . The significance of  $x(n)$  is that it equals the number of binary trees of depth  $n$  or less (see Chapter 10).

#### Section 8.5

13. Write out the first five terms of the generating function of sequence  $S$  where  $S(0) = 1$  and for  $k > 0$ ,  $S(k) = S(0) + \dots + S(k-1)$ .
14. (a) Determine the closed form expression for the terms of sequence  $S$ ,  
where  $S(k) - 6S(k-1) = 0$  for  $k \geq 1$  and  $S(0) = 7$ .
- (b) What is the generating function,  $G(S; z)$ , for sequence  $S$ ? Write out the first four terms of your answer and then write out the closed form expression for the generating function.
15. Suppose that  $S$  is a sequence with generating function  $G(S; z)$  and that  $T$  has generating function  $G(S; cz)$ . How is  $T$  related to  $S$ ?

# chapter 9



## GRAPH THEORY

### GOALS

This chapter has three principal goals. First, we will identify the basic components of a graph and some of the optional features that many graphs have. Second, we will discuss some of the questions that are most commonly asked of graphs. Third, we want to make the reader aware of how graphs are used to model different situations. In Section 9.1, we will discuss these topics in general, and in later sections we will take a closer look at selected topics in the theory of graphs.

Chapter 10 will continue our discussion with an examination of trees, a special type of graph.

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### 9.1 Graphs—A General Introduction

Recall that we introduced directed graphs in Chapter 6.

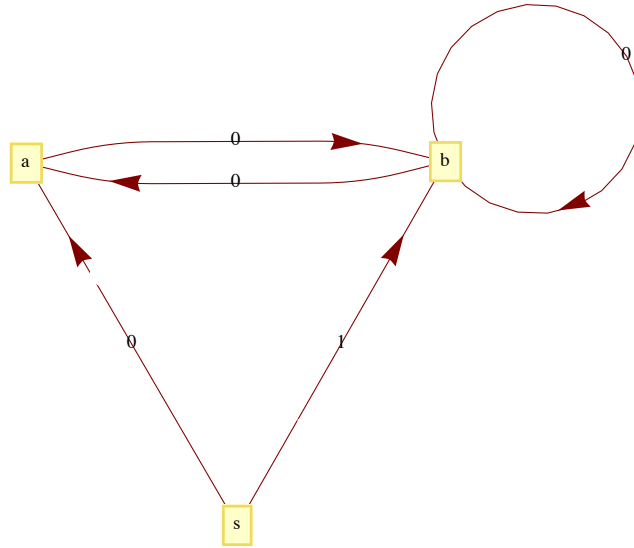
**Definition: Directed Graph.** A directed graph consists of a set of vertices,  $V$ , and a set of edges,  $E$ , connecting certain elements of  $V$ . Each element of  $E$  is an ordered pair from  $V$  (i.e., an element of  $V \times V$ ). The first entry is the initial vertex of the edge and the second entry is the terminal vertex. In certain cases there will be more than one edge between two vertices, in which cases the different edges are identified with labels.

Despite the set terminology in this definition, we usually think of a graph as a picture, an aid in visualizing a situation. In Chapter 6, we introduced this concept to help understand relations on sets. Although those relations were principally of a mathematical nature, it remains true that when we see a graph, it tells us how the elements of a set are related to one another.

**Definition: Simple Graph and Multigraph.** A simple graph is one for which there is no more than one vertex directed from any vertex to another vertex. All other graphs, ones with at least two edges from one vertex to some other vertex, are called multigraphs.

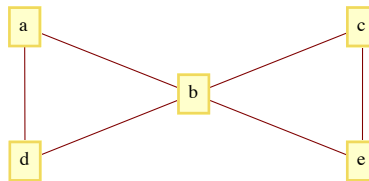
To illustrate the points that we will make in this chapter, we will introduce the following examples of graphs.

**Example 9.1.1.** A Directed Graph. Figure 9.1.1 is an example of a simple directed graph. In set terms, this graph is  $(V, E)$ , where  $V = \{s, a, b\}$  and  $E = \{(s, a), (s, b), (a, b), (b, a), (b, b)\}$ . Note how each edge is labeled either 0 or 1. There are often reasons for labeling even simple graphs. Some labels are to help make a graph easier to discuss; others are more significant. We will discuss the significance of the labels on this graph later.



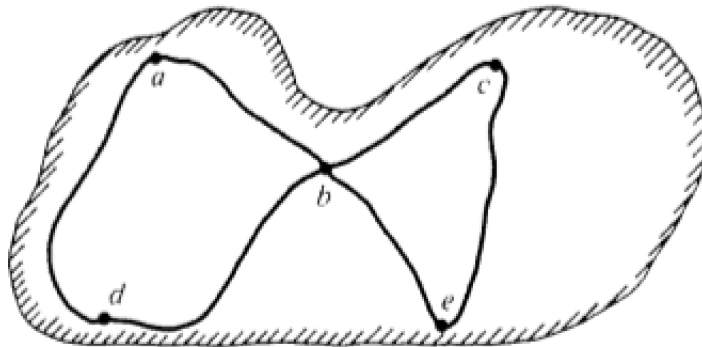
**Figure 9.1.1**  
A directed graph

**Example 9.1.2. An Undirected Graph.** A network of computers can be described easily using a graph. Figure 9.1.2 describes a network of five computers,  $a$ ,  $b$ ,  $c$ ,  $d$ , and  $e$ . An edge between any two vertices indicates that direct two-way communication is possible between the two computers. Note that the edges of this graph are not directed. This is due to the fact that the relation that is being displayed is symmetric (i.e., if  $X$  can communicate with  $Y$ , then  $Y$  can communicate with  $X$ ). Although directed edges could be used here, it would simply clutter the graph.



**Figure 9.1.2**  
An undirected graph

There are several other situations for which this graph can serve as a model. One of them is to interpret the vertices as cities and the edges as roads, an abstraction of a map such as the one in Figure 9.1.3. Another interpretation is as an abstraction of the floor plan of a house (Figure 9.1.4). Vertex  $a$  represents the outside of the house; all others represent rooms. Two vertices are connected if there is a door between them.



**Figure 9.1.3**  
Road Map

**Definition: Undirected Graph.** An undirected graph consists of a set  $V$ , called a vertex set, and a set  $E$  of two-element subsets of  $V$ , called the edge set. The two-element subsets are drawn as lines connecting the vertices.

The undirected graph of Figure 9.1.2 is  $V = \{a, b, c, d, e\}$  and  $E = \{\{a, b\}, \{a, d\}, \{b, c\}, \{b, d\}, \{c, e\}, \{b, e\}\}$ .

**Definition: Complete Undirected Graph.** A complete undirected graph of  $n$  vertices is an undirected graph with the property that each pair of distinct vertices are connected to one another. Such a graph is usually denoted by  $K_n$ .

**Example 9.1.3.** A Multigraph. A common occurrence of a multigraph is a road map. The cities and towns on the map can be thought of as vertices, while the roads are the edges. It is not uncommon to have more than one road connecting two cities. In order to give clear travel directions, we name or number roads so that there is no ambiguity. We use the same method to describe the edges of the multigraph in Figure 9.1.5. There is no question what  $e_3$  is; however, referring to the edge  $(2, 3)$  would be ambiguous.

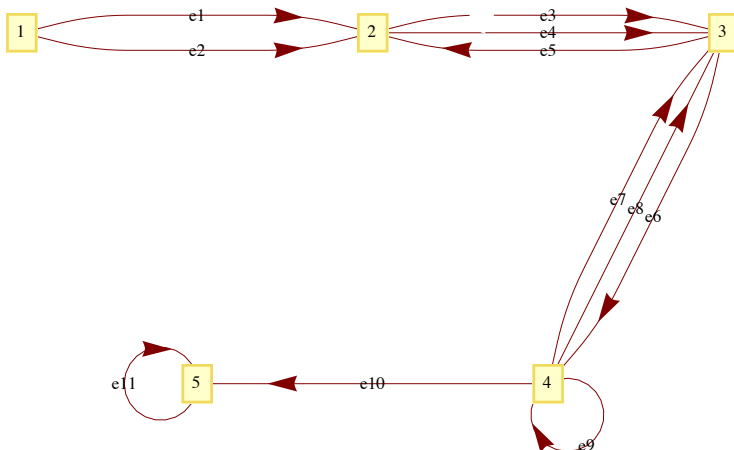


Figure 9.1.5  
A multigraph

**Example 9.1.4.** A flowchart is a common example of a simple graph that requires labels for its vertices and some of its edges. Figure 9.1.6 is one such example that illustrates how many problems are solved.

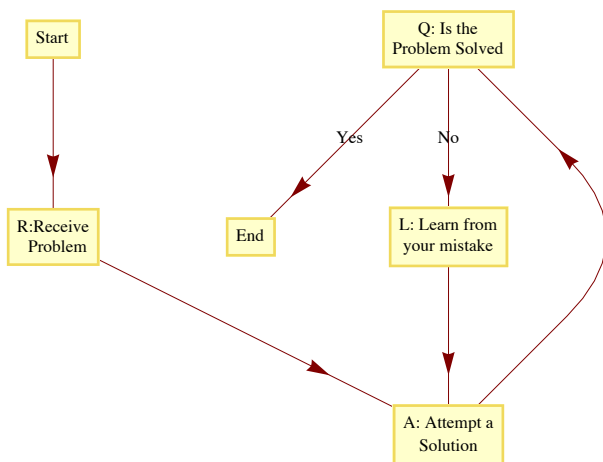


Figure 9.1.5  
Flowchart for the problem-solving process

At the start of the problem-solving process, we are at the vertex labeled "Start" and at the end (if we are lucky enough to have solved the problem) we will be at the vertex labeled "End." The sequence of vertices that we pass through as we move from "Start" to "End" is called a path. The "Start" vertex is called the initial vertex of the path, while the "End" is called the final, or terminal, vertex. Suppose that the problem is solved after two attempts; then the path that was taken is Start, R, A, Q, L, A, Q, End. An alternate path description would be to list the edges that were used: 1, 2, 3, No, 4, 3, Yes. This second method of describing a path has the advantage of being applicable for multigraphs. On the graph in Figure 9.1.5, the vertex list 1, 2, 3, 4, 3 does not clearly describe a path between 1 and 3, but  $e_1, e_4, e_6, e_7$  is unambiguous.

### A SUMMARY OF PATH NOTATION AND TERMINOLOGY

If  $x$  and  $y$  are two vertices of a graph, then a path between  $x$  and  $y$  describes a motion from  $x$  and  $y$  along edges of the graph. Vertex  $x$  is called the initial vertex of the path and  $y$  is called the terminal vertex. A path between  $x$  and  $y$  can always be described by its *edge list*, the list of edges that were used:  $(e_1, e_2, \dots, e_n)$ , where : (1) the initial vertex of  $e_1$  is  $x$ ; (2) the terminal vertex of  $e_i$  is the initial vertex of  $e_{i+1}$ ,  $i = 1, 2, \dots, n - 1$ ; and (3) the terminal vertex of  $e_n$  is  $y$ . The number of edges in the edge list is the *path length*. A path on a simple graph can also be described by a *vertex list*. A path of length  $n$  will have a list of  $n + 1$  vertices  $v_0 = x, v_1, v_2, \dots, v_n = y$ , where, for

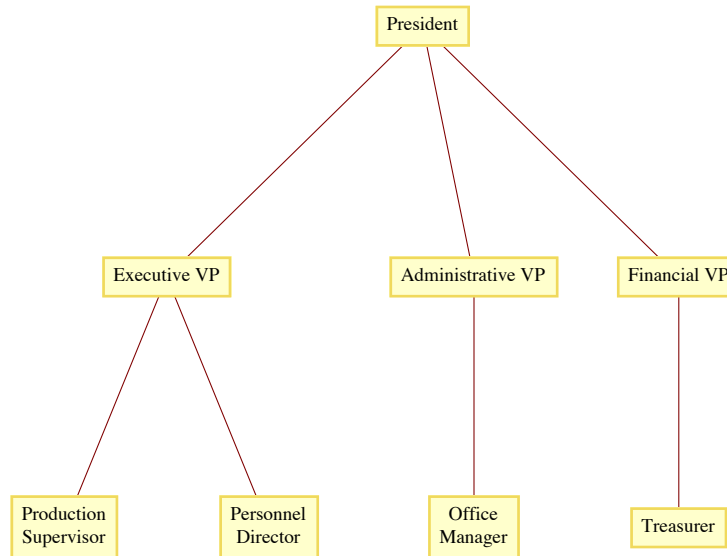


$k = 0, 1, 2, \dots, n - 1$ ,  $(v_k, v_{k+1})$  is an edge on the graph. A *circuit* is a path that terminates at its initial vertex.

Suppose that a path between two vertices has an edge list  $(e_1, e_2, \dots, e_n)$ . A *subpath* of this graph is any portion of the path described by one or more consecutive edges in the edge list. For example,  $(3, \text{No}, 4)$  is a subpath of  $(1, 2, 3, \text{No}, 4, 3, \text{Yes})$ . Any path is its own subpath; however, we call it an improper subpath of itself. All other subpaths are called proper subpaths.

A path or circuit is *simple* if it contains no proper subpath that is a circuit. This is the same as saying that a path or circuit is simple if it does not visit any vertex more than once except for the common initial and terminal vertex in the circuit. In the problem-solving method described in Figure 9.1.6, the path that you take is simple only if you reach a solution on the first try.

**Example 9.1.5.** The leadership structure of a corporation is often represented with a graph as in Figure 9.1.7.



**Figure 9.1.7**  
Organization of a corporation

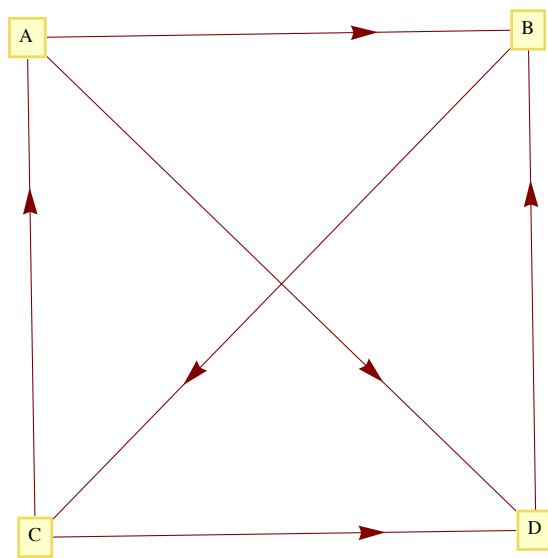
The principle behind such a structure is that everyone but the president has a single immediate supervisor. Any action that anyone takes can reach the president only through a unique "chain of command." This chain-of-command property is characteristic of a special type of graph called a *tree*. Note that the edges of this graph are not directed, but, as in a Hasse diagram, the relation between two connecting vertices is clear: the top vertex is the supervisor of the lower vertex.

The process of structured (or top-down) problem solving results in a graph that is similar to this tree. Starting with the top of the tree, which would represent the whole problem, the problem is divided into a sequence of separate subproblems. Each subproblem is divided further into smaller sub-problems in the same way until the solutions of the lowest problems are easy enough to recognize.

From these examples, we can see that although a graph can be defined, in short, as a collection of vertices and edges, an integral part of most graphs is the labeling of the vertices and edges that allows us to interpret the graph as a model for some situation.

**Example 9.1.6.** A Graph as a Model for a Set of Strings. Suppose that you would like to mechanically describe the set of strings of 0's and 1's having no consecutive 1's. One way to visualize a string of this kind is with the graph in Figure 9.1.1. Consider any path starting at vertex  $s$ . If the label on each graph is considered to be the output to a printer, then the output will have no consecutive 1's. For example, the path that is described by the vertex list  $(s, a, b, b, a, b, b, a, b)$  would result in an output of 10010010. Conversely, any string with no consecutive 1's determines a path starting at  $s$ .

**Example 9.1.7.** A Tournament Graph. Suppose that four teams compete in a round-robin sporting event; that is, each team meets every other team once, and each game is played until a winner is determined. If the teams are named A, B, C, and D, we can define the relation  $\beta$  on the set of teams by  $X \beta Y$  if  $X$  beat  $Y$ . For one set of results, the graph of  $\beta$  might look like Figure 9.1.8.

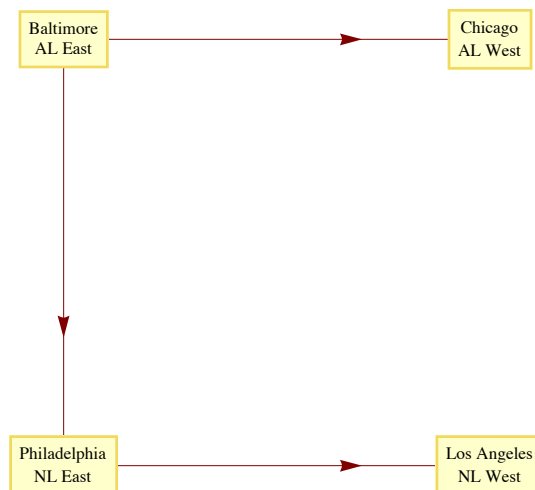


**Figure 9.1.8**  
Round-robin graph with four vertices

**Definition: Tournament Graph.**

- (a) A tournament graph is a directed graph with the property that no edge connects a vertex to itself, and between any two vertices there is at most one edge.
- (b) A complete (or round-robin) tournament graph is a tournament graph with the property that between any two distinct vertices there is exactly one edge.
- (c) A single-elimination tournament graph is a tournament graph with the properties that: (i) one vertex (the champion) has no edge terminating at it and at least one edge initiating from it; (ii) every other vertex is the terminal vertex of exactly one edge; and (iii) there is a path from the champion vertex to every other vertex.

**Example 9.1.8.** The major league baseball championship is decided with a single-elimination tournament, where each "game" is actually a series of games. Until 1995, the two divisional champions in the American League (East and West) compete in a series of games. The loser is eliminated and the winner competes against the winner of the National League series (which is decided as in the American League). The tournament graph of the 1983 championship is in Figure 9.1.9.



**Figure 9.1.9**  
1983 Major League Baseball Championship

The question "Once you have a graph, what do you do with it?" might come to mind. The following list of common questions and comments about graphs is a partial list that will give you an overview of the remainder of the chapter.

Question 1. How can a graph be represented as a data structure for use on a computer? We will discuss some common Pascal data structures that are used to represent graphs in Section 9.2.

Question 2. Given two vertices in a graph, does there exist a path between them? The existence of a path between any or all pairs of vertices in a graph will be discussed in Section 9.3. A related question is: How many paths of a certain type or length are there between two vertices?

Question 3. Is there a path (or circuit) that passes through every vertex (or uses every edge) exactly once? Paths of this kind are called traversals. We will discuss traversals in Section 9.4.

Question 4. Suppose that a cost is associated with the use of each vertex and/or edge in a path. What is the "cheapest" path, circuit, or traversal of a given kind? Problems of this kind will be discussed in Section 9.5.

Question 5. Given the specifications of a graph, or the graph itself, what is the best way to draw the graph? The desire for neatness makes this a reasonable question. Another goal might be to avoid having edges of the graph cross one another. This is discussed in Section 9.6.

### ISOMORPHIC GRAPHS

We will close this section by establishing the relation "is isomorphic to," a form of equality on graphs. The graphs in Figure 9.1.10 obviously share some similarities, such as the number of vertices and the number of edges. It happens that they are even more similar than just that. If the letters a, b, c, and d in a are replaced with the numbers 1,3,4, and 2, respectively, and they are moved around so that they appear as in b, you obtain b.

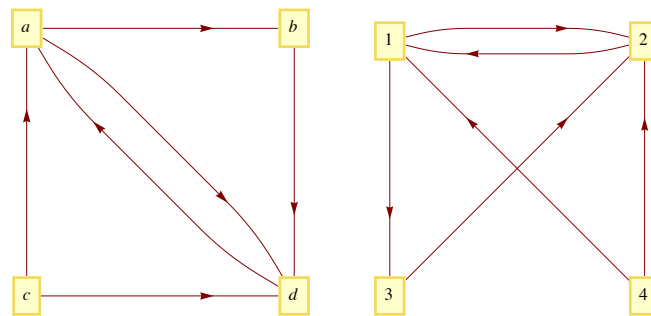


Figure 9.1.10  
Two Isomorphic Graphs

Here is a more precise definition that reflects the fact that the actual positioning of vertices isn't an essential part of a graph.

**Definition: Isomorphic Graphs.** Two graphs  $(V, E)$  and  $(V', E')$  are isomorphic if there exists a bijection  $f : V \rightarrow V'$  such that  $(v_i, v_j) \in E$  if and only if  $(f(v_i), f(v_j)) \in E'$ . For multigraphs, we add that the number of edges connecting  $v_i$  to  $v_j$ , must equal the number of edges from  $f(v_i)$  to  $f(v_j)$ .

### Degrees and Graphic Sequences

The most significant local characteristic of a vertex within a graph is its degree. Collectively, the degrees can partially characterize a graph.

**Definition: Degree.**

- (a) Let  $v$  be a vertex of an undirected graph. The degree of  $v$ , denoted  $\text{deg}(v)$ , is the number of edges that connect  $v$  to the other vertices in the graph.
- (b) If  $v$  is a vertex of a directed graph, then the outdegree of  $v$ , denoted  $\text{outdeg}(v)$ , is the number of edges of the graph that initiate at  $v$ . The indegree of  $v$ , denoted  $\text{indeg}(v)$ , is the number of edges that terminate at  $v$ .

**Example 9.4.9.**

- (a) The degrees of vertices 1 through 5 in Figure 9.1.11 are 2, 3, 4, 1, and 2, respectively.

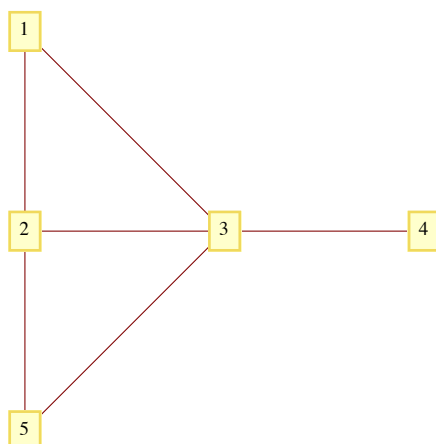
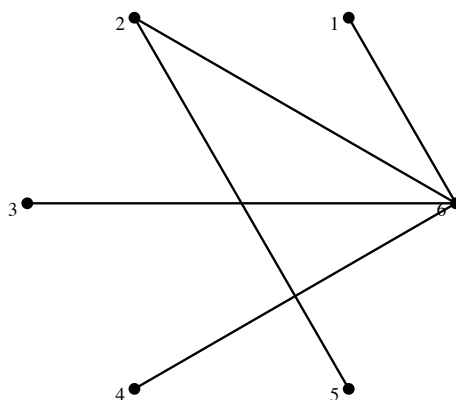


Figure 9.1.11

(b) In a tournament graph,  $\text{outdeg}(v)$  is the number of wins for  $v$  and  $\text{indeg}(v)$  is the number of losses. In a complete (round-robin) tournament graph with  $n$  vertices,  $\text{outdeg}(v) + \text{indeg}(v) = n - 1$  for each vertex.

### Graphic Sequences

A finite nonincreasing sequence of integers  $d_1, d_2, \dots, d_n$  is a *graphic* if there exists a simple graph with  $n$  vertices having the sequence as its degree sequence. For example, 4, 2, 1, 1, 1, 1 is graphic because the degrees of the following graph match these numbers.



Note: There is no connection between the vertex name/number and its degree.

## EXERCISES FOR SECTION 9.1

### A Exercises

1. What is the significance of the fact that there is a path connecting vertex  $b$  with every other vertex in Figure 9.1.2, as it applies to various situations that it models?
2. Draw a graph similar to Figure 9.1.1 that represents the set of strings of 0's and 1's containing no more than two consecutive 1's.
3. Draw a directed graph that models the set of strings of 0's and 1's where all of the 1's must appear consecutively.
4. In the NCAA final-four basketball tournament, the East champion plays the West champion, and the champions from the Mideast and Midwest play. The winners of the two games play for the national championship. Draw the eight different single-elimination tournament graphs that could occur.
5. What is the maximum number of edges in a simple undirected graph with eight vertices?
6. Which of the graphs in Figure 9.1.11 are isomorphic? What is the correspondence between their vertices?

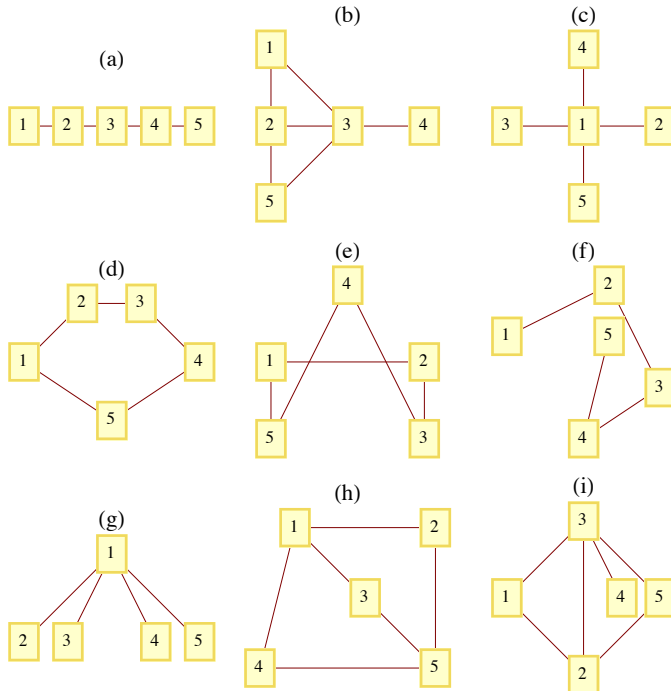
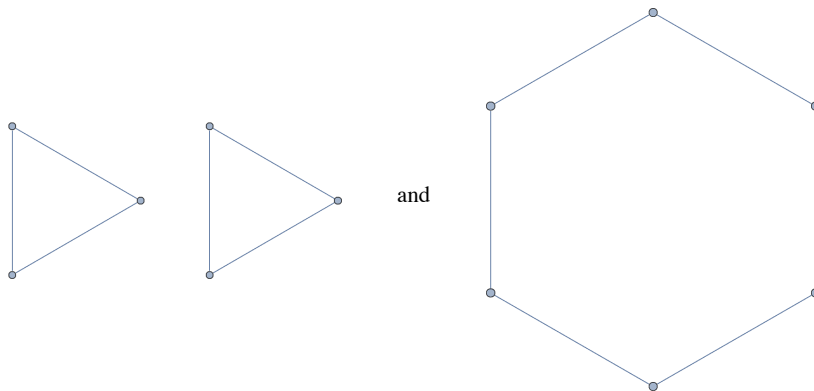


Figure 9.2.11

7. (a) How many edges does a complete tournament graph with  $n$  vertices have?  
 (b) How many edges does a single-elimination tournament graph with  $n$  vertices have?
8. Draw complete undirected graphs with 1, 2, 3, 4, and 5 vertices. How many edges does a  $K_n$ , a complete undirected graph with  $n$  vertices, have?
9. Determine whether the following sequences are graphic. Explain your logic.
  - (a) 6, 5, 4, 3, 2, 1, 0
  - (b) 2, 2, 2, 2, 2, 2, 2
  - (c) 3, 2, 2, 2, 2, 2
  - (c) 5, 3, 3, 3, 3, 3
  - (e) 1, 1, 1, 1, 1, 1
  - (f) 5, 5, 4, 3, 2, 1
10. (a) Based on observations you might have made in exercise 9, describe as many characteristics as you can about graphic sequences of length  $n$ .  
 (b) Consider the two graphs



Notice that they have the same degree sequences, 2, 2, 2, 2, 2, 2. Explain why the two graphs are not isomorphic.

## 9.2 Data Structures and Computer Generation of Graphs

In this section, we will describe data structures that are commonly used to represent graphs. In addition we will introduce the basic syntax for graphs in *Mathematica* and Sage.

Assume that we have a graph with  $n$  vertices that can be indexed by the integers  $1, 2, \dots, n$ .

**Data Structure 1: Adjacency Matrix.** As we saw in Chapter 6, the information about edges in a graph can be summarized with an adjacency matrix,  $G$ , where  $G_{ij} = 1$  if and only if vertex  $i$  is connected to vertex  $j$  in the graph. Note that this is the same as the adjacency matrix for a relation, with the exception.

**Data Structure 2: Edge List I.** Note that the initializing procedure for an adjacency matrix presumes that a list of edges for the graph exists. This second data structure maintains this list form. For each vertex in our graph, there will be a list of edges that initiate at that vertex. If  $G$  represents the graph's edge information, then  $G_i$  would be the list of edges initiating at vertex  $i$ .

**Data Structure 3: Edge List II.** An even simpler way to represent the edges is to maintain a list of ordered pairs.

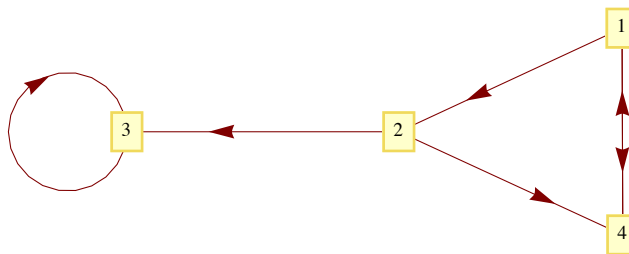


Figure 9.2.1

**Example 9.2.1.** Given the graph in Figure 9.2.1, the adjacency matrix that represents the graph would be

$$G_1 = \begin{pmatrix} 0 & 1 & 0 & 1 \\ 0 & 0 & 1 & 1 \\ 0 & 0 & 1 & 0 \\ 1 & 0 & 0 & 0 \end{pmatrix}.$$

The same graph would be represented with the edge list of type 1:

$$G_1 = \{\{2, 4\}, \{3, 4\}, \{3\}, \{1\}\}$$

Finally, the list

$$G_1 = \{\{1, 2\}, \{1, 4\}, \{2, 3\}, \{2, 4\}, \{3, 3\}, \{4, 1\}\}$$

describes the same graph with an edge list of type 2.

A natural question to ask is: Which data structure should be used in a given situation? For small graphs, it really doesn't make much difference, but since answering the question "Is there an edge from vertex  $i$  to vertex  $j$ " is easiest with an adjacency matrix, the adjacency matrix would be the natural choice. For larger matrices the edge count would be a consideration. If  $n$  is large and the number of edges is relatively small, it might use less memory to maintain a list of edges instead of building an  $n \times n$  matrix. Most software for working with graphs will make the decision for you.

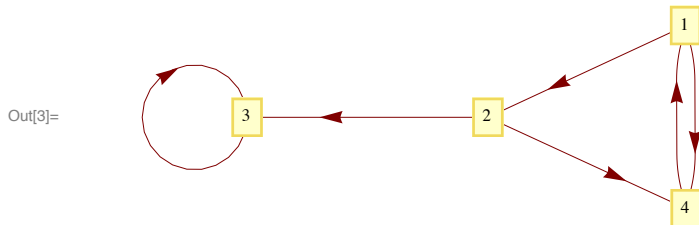


### Mathematica Note

First, a short history of graphs in *Mathematica*. Until *Mathematica* 6.0, all graph related functions were part of a package called *Combinatorica*. A few graph related functions, notably **GraphPlot**, were introduced in version 6.0. The output from GraphPlot was (and still is) a Graphics object. Starting in *Mathematica* 8.0, graphs became native *Mathematica* objects. Graph expressions are backwards compatible in that *Combinatorica* is still available. In addition, **GraphPlot** is still a good way to fine-tune the way a graph appears.

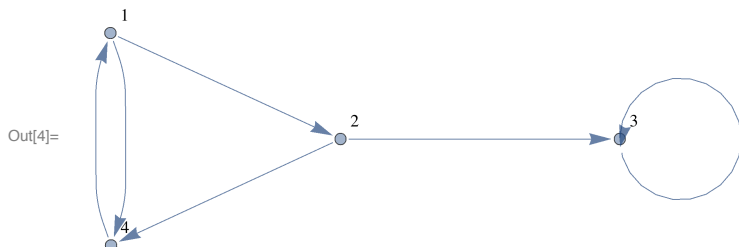
The graph in Example 9.2.1 was drawn by evaluating the following expression.

```
In[3]:= G1 = GraphPlot[{1 → 2, 2 → 3, 2 → 4, 4 → 1, 1 → 4, 3 → 3},
  VertexLabeling → True, DirectedEdges → True]
```



The same graph, with a different embedding and style of displaying vertices can be produced using **Graph**.

```
In[4]:= G1 = Graph[{1, 2, 3, 4}, {1 → 2, 2 → 3, 2 → 4, 4 → 1, 1 → 4, 3 → 3},
  VertexLabels → "Name", ImagePadding → 5]
```

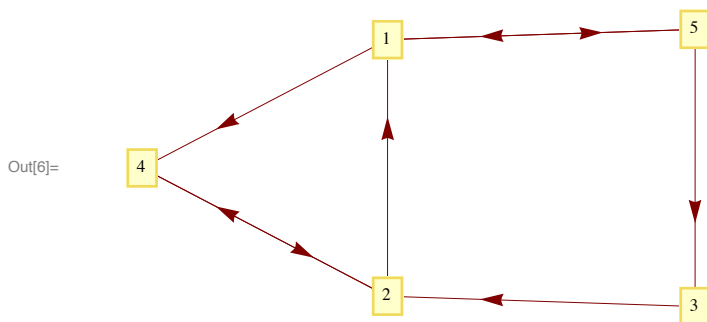


From both expressions one sees that an edge list in the form of *Mathematica* rules is used to specify the edges. Using **GraphPlot**, the vertices are implicit from the numbers that appear among the edges. This has the drawback of not allowing for an isolated vertex without any edges connected to it. A second acceptable way to specify edges is using **GraphPlot** is with an adjacency matrix:

```
In[5]:= G2 = 
$$\begin{pmatrix} 0 & 0 & 0 & 1 & 1 \\ 1 & 0 & 0 & 1 & 0 \\ 0 & 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 \\ 1 & 0 & 1 & 0 & 0 \end{pmatrix};$$

```

```
In[6]:= GraphPlot[G2, VertexLabeling → True, DirectedEdges → True]
```



Notice that in these examples, the placement of the vertices is determined by *Mathematica*. Both functions have options that do allow for placement.

An example of a system graph function is **GraphDistance**. For example, we can ask for the distance from vertex 1 to vertex 3 in  $G_1$  and find that one needs to travel along two edges to go from 1 to 3.

```
In[7]:= GraphDistance[G1, 1, 3]
```

Out[7]= 2

In  $G_1$ , you can't get from vertex 3 to vertex 4, so the distance is infinite:

```
In[8]:= GraphDistance[G1, 3, 4]
```

Out[8]= ∞

We can get the adjacency matrix of  $G_1$  or the edge list of  $G_2$  with package function

```
In[9]:= AdjacencyMatrix[G1]
```

```
Out[9]:= SparseArray[<6>, {4, 4}]
```

In practice, graphs are often quite large, so *Mathematica* automatically uses a sparse array data structure to store the adjacency matrix. To see the actual matrix you can use the `Normal` function:

```
In[10]:= Normal[AdjacencyMatrix[G1]]
```

```
Out[10]:=  $\begin{pmatrix} 0 & 1 & 0 & 1 \\ 0 & 0 & 1 & 1 \\ 0 & 0 & 1 & 0 \\ 1 & 0 & 0 & 0 \end{pmatrix}$ 
```

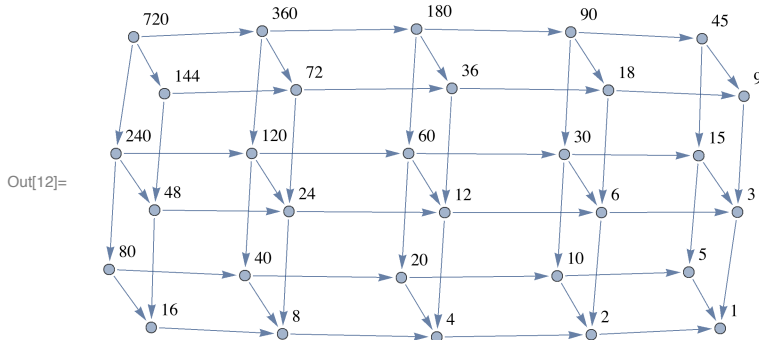
Larger graphs can be generated by creating lists of edges using rules. For example, here is graph of all divisors of  $6! = 720$  with an edge connecting  $j$  to  $k$  if  $\frac{j}{k}$  is a prime. For example, there is an edge connecting 72 to 24 because  $\frac{72}{24} = 3$  is prime. The code for creating  $G_3$  may look daunting, but essentially the set of ordered pairs in the set

```
Divisors[6!] = {1, 2, 3, 4, 5, 6, 8, 9, 10, 12, 15, 16, 18, 20, 24, 30, 36, 40, 45, 48, 60, 72, 80, 90, 120, 144, 180, 240, 360, 720}
```

and the relatively few ordered pairs where the first number divided by the second number is prime are selected out. These ordered pairs are then converted to a rule:  $\{a, b\}$  is converted to  $a \rightarrow b$ .

```
In[11]:= edges = Map[Rule@@# &, Select[Tuples[Divisors[6!], 2], PrimeQ[Divide@@#] &]];
```

```
In[12]:= G3 = Graph[edges, VertexLabels -> "Name", ImagePadding -> 5]
```



The adjacency matrix of  $G_3$  can certainly be considered sparse since it has relatively few 1's.

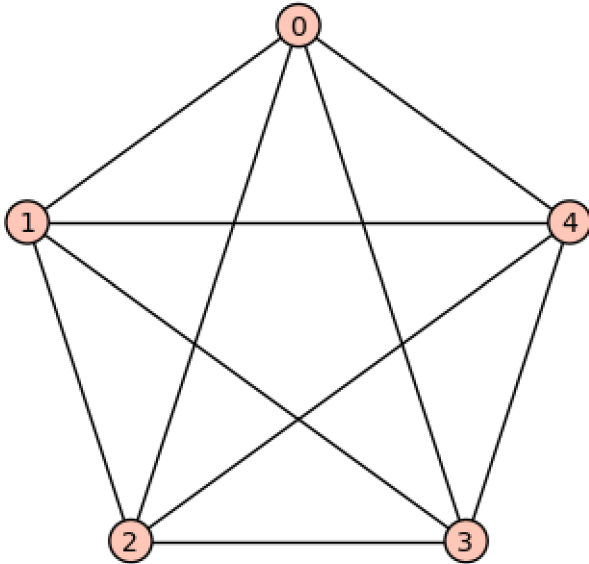




---

```
sage: graphs.CompleteGraph(5).show()
```

---

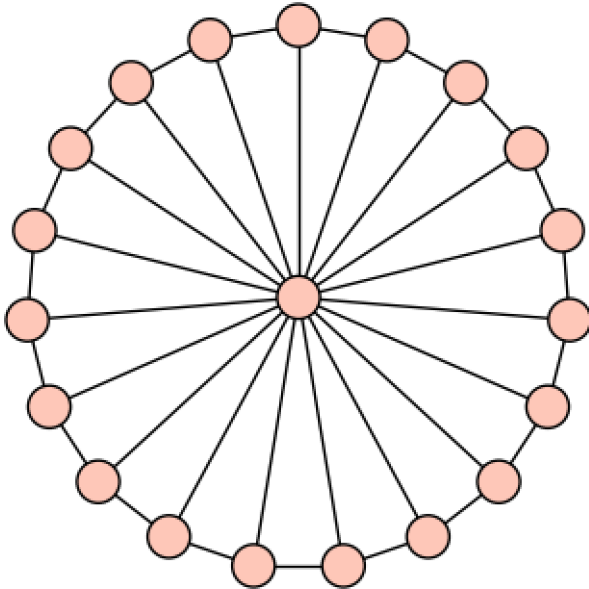


Here is a wheel graph, named for an obvious pattern of vertices and edges. We assign a name to it first and then show the graph without labeling the vertices.

---

```
sage: w=graphs.WheelGraph(20)
sage: w.show(vertex_labels=false)
```

---



There are dozens of graph methods, one of which determines the degree sequence of a graph.

---

```
sage: w.degree_sequence()
```

```
[19, 3, 3, 3, 3, 3, 3, 3, 3, 3, 3, 3, 3, 3, 3, 3, 3, 3, 3, 3]
```

---

The degree sequence method is defined within the graphs module, but the prefix `graphs.` isn't needed because the value of `w` inherits the graphs methods.

**Example 9.2.2.** Consider an directed graph represented by the Division I NCAA college basketball teams in the United States for a given year. There are approximately 350 teams in Division I. Suppose we constructed the graph with an edge from team A to team B if A beat B at least once in the season; and we label the edge with the number of wins. Since the average team plays around 30 games in a season, most of which will be against other Division I teams, we could expect around  $\frac{30 \times 350}{2} = 5250$  edges in the graph (this is somewhat reduced by games with lower division teams and cases where two or more wins over the same team produces one edge). Since 5250 is much smaller than  $350^2 = 122\,500$  entries in an adjacency matrix, we would consider this a sparse graph and would expect to find one of the edge list structures most efficient. Even if an adjacency matrix is created, as could be done in *Mathematica*, it would be represented using a sparse matrix data structure.

## EXERCISES FOR SECTION 9.2

### A Exercises

- Estimate the number of vertices and edges in each of the following graphs. Would the graph be considered sparse?
  - Vertices: Cities of the world that are served by at least one airline.  
Edges: Pairs of cities that are connected by a regular direct flight.
  - Vertices: ASCII characters.  
Edges: connect characters that differ in their binary code by exactly two bits.
  - Vertices: All English words.  
Edges: An edge connects word  $x$  to word  $y$  if  $x$  is a prefix of  $y$ .
- Each edge of a graph is colored with one of the four colors red, blue, yellow, or green. How could you represent the edges in this graph using a variation of the adjacency matrix structure?
- Directed graphs  $G_1, \dots, G_6$ , each with vertex set  $\{1, 2, 3, 4, 5\}$  are represented by the matrices below. Which graphs are isomorphic?

$$\begin{array}{ccc}
 G_1 : \begin{pmatrix} 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 1 \\ 1 & 0 & 0 & 0 & 0 \end{pmatrix} & G_2 : \begin{pmatrix} 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \\ 1 & 1 & 1 & 0 & 1 \\ 0 & 0 & 0 & 0 & 0 \end{pmatrix} & G_3 : \begin{pmatrix} 0 & 0 & 0 & 0 & 0 \\ 1 & 0 & 0 & 0 & 1 \\ 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 \end{pmatrix} \\
 G_4 : \begin{pmatrix} 0 & 1 & 1 & 1 & 1 \\ 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \end{pmatrix} & G_5 : \begin{pmatrix} 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 1 & 0 & 0 \end{pmatrix} & G_6 : \begin{pmatrix} 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 0 \\ 1 & 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 \end{pmatrix}
 \end{array}$$

- The following Sage command verifies that the wheel graph with four vertices is isomorphic to the complete graph with four vertices.

---

```
graphs.WheelGraph(4).is_isomorphic(graphs.CompleteGraph(4))
```

---

Evaluate the expression `dir(graphs.)` in Sage to get a list of graph names, and then find two more pairs of isomorphic graphs.

## 9.3 Connectivity

This section is devoted to a question that, when posed in relation to the graphs that we have examined, seems trivial. That question is: Given two vertices,  $s$  and  $t$ , of a graph, is there a path from  $s$  to  $t$ ? If  $s = t$ , this question is interpreted as asking whether there is a circuit of positive length starting at  $s$ . Of course, for the graphs we have seen up to now, this question can be answered after a brief examination.

There are two situations under which a question of this kind is nontrivial. One is where the graph is very large and an "examination" of the graph could take a considerable amount of time. Anyone who has tried to solve a maze may have run into a similar problem. The second interesting situation is when we want to pose the question to a machine. If only the information on the edges between the vertices is part of the data structure for the graph, how can you put that information together to determine whether two vertices can be connected by a path?

**Connectivity Terminology.** Let  $v$  and  $w$  be vertices of a directed graph. Vertex  $v$  is *connected* to vertex  $w$  if there is a path from  $v$  to  $w$ . Two vertices are *strongly connected* if they are connected in both directions to one another. A *graph is connected* if, for each pair of distinct vertices,  $v$  and  $w$ ,  $v$  is connected to  $w$  or  $w$  is connected to  $v$ . A *graph is strongly connected* if every pair of its vertices is strongly connected. For an undirected graph, in which edges can be used in either direction, the notions of strongly connected and connected are the same.

**Theorem 9.3.1.** *If a graph has  $n$  vertices and vertex  $u$  is connected to vertex  $w$ , then there exists a path from  $u$  to  $w$  of length no more than  $n$ .*

Proof (Indirect): Suppose  $u$  is connected to  $w$ , but the shortest path from  $u$  to  $w$  has length  $m$ , where  $m > n$ . A vertex list for a path of length  $m$  will have  $m + 1$  vertices. This path can be represented as  $(v_0, v_1, \dots, v_m)$ , where  $v_0 = u$  and  $v_m = w$ . Note that since there are only  $n$  vertices in the graph and  $m$  vertices are listed in the path after  $v_0$ , we can apply the pigeonhole principle and be assured that there must be some duplication in the last  $m$  vertices of the vertex list, which represents a circuit in the path. This means that our path of minimum length can be reduced, which is a contradiction. ■

### Methods for Testing Connectivity

#### Questions:

Question 1: Given a graph and two vertices in the graph, is there a path from the first vertex to the second?

Question 2: If the answer to Question 1 is "yes" then what is the path?

#### Some Answers

**Method 1: Adjacency Matrix Method.** Suppose that the information about edges in a graph is stored in an adjacency matrix,  $G$ . The relation,  $r$ , that  $G$  defines is  $vrw$  if there is an edge connecting  $v$  to  $w$ . Recall that the composition of  $r$  with itself,  $r^2$ , is defined by  $vr^2w$  if there exists a vertex  $y$  such that  $vry$  and  $y rw$ ; that is,  $v$  is connected to  $w$  by a path of length 2. We could prove by induction that the relation  $r^k$ ,  $k \geq 1$ , is defined by  $vr^k w$  if and only if there is a path of length  $k$  from  $v$  to  $w$ . Since the transitive closure,  $r^+$ , is the union of  $r, r^2, r^3, \dots$ , we can answer our connectivity question by determining the transitive closure of  $r$ , which can be done most easily by keeping our relation in matrix form. Theorem 9.3.1 is significant in our calculations because it tells us that we need only go as far as  $E^n$  to determine the matrix of the transitive closure.

The main advantage of the adjacency matrix method is that the transitive closure matrix can answer all questions about the existence of paths between vertices. If  $G^+$  is the matrix of the transitive closure,  $v_i$  is connected to  $v_j$  if  $(E^+)_{ij} = 1$ . A directed graph is connected if  $(E^+)_{ij} = 1$  or  $(E^+)_{ji} = 1$  for each  $i \neq j$ . A directed graph is strongly connected if its transitive closure matrix has no zeros.

A disadvantage of the adjacency matrix method is that the transitive closure matrix tells us whether a path exists, but not what the path is.

**Method 2: Broadcasting.** We will describe this method first with an example.

**Example 9.3.1.** The football team at Mediocre State University (MSU) has had a bad year, 2 wins and 9 losses. Thirty days after the end of the football season, the university trustees is meeting to decide whether to rehire the head coach; things look bad for him. However, on the day of the meeting, the coach releases the following list of results from the past year:

Mediocre State defeated Local A&M.

Local A&M defeated City College.

City College defeated Corn State U.

... (25 results later)

Tough Tech defeated Enormous State University (ESU).

And ESU went on to win the national championship!

The trustees were so impressed that they rehired the coach with a raise in pay! How did the coach come up with such a list?

In reality, such lists exist occasionally and appear in newspapers from time to time. Of course they really don't prove anything since each team that defeated MSU in our example above can produce a similar chain of results. Since college football records are readily available, the coach could have found this list by trial and error. All that he needed to start with was that his team won at least one game. Since ESU lost one game, there was some hope of producing the chain.

The problem of finding this list is equivalent to finding a path in the tournament graph for last year's football season that initiates at MSU and ends at ESU. Such a graph is far from complete and would be represented using edge lists. To make the coach's problem interesting, let's

imagine that only the winner of a game remembers the result of the game. The coach's problem has now taken on the flavor of a maze. To reach ESU, he must communicate with the various teams along the path. One way that the coach could have discovered his list in time is by sending the following emails to the coaches of the two teams that MSU defeated during the season:

When this example was first written, we commented that ties should be ignored. Most recent NCAA rules call for a tiebreaker in college football and so ties are no longer an issue. Email was also not common and we described the process in terms of letter, not email messages. The coach could also have asked the MSU math department to use *Mathematica* or Sage to get the path!

---

Dear Football Coach:

Please follow these directions exactly.

- (1) If you are the coach at ESU, call the coach at MSU now and tell him who sent you this message.
- (2) If you are not the coach at ESU and this is the first message of this type that you have received, then:
  - (a) Remember who you received this message from.
  - (b) Forward a copy of this message, signed by you, to each of the coaches whose teams you defeated during the past year.
- (3) Ignore this message if you have received one like it already.

Signed,

Coach of MSU

---

Observations: From the conditions of this message, it should be clear that if everyone cooperates and if coaches participate within a day of receiving the message:

- (a) If a path of length  $n$  exists from MSU to ESU, then the coach will know about it in  $n$  days.
- (b) By making a series of phone calls, the coach can obtain the path that he wants by first calling the coach who defeated ESU (the person who sent ESU's coach that message). This coach will know who sent him a letter, and so on. Therefore, the vertex list of the desired path is obtained in reverse order.
- (c) If a total of  $M$  football games were played, no more than  $M$  letters will be sent out.
- (d) If a day passes without any letter being sent out, no path from MSU to ESU exists.
- (e) This method could be extended to obtain a list of all teams that a given team can be connected to. Simply imagine a series of letters like the one above sent by each football coach and targeted at every other coach.

The general problem of finding a path between two vertices in a graph, if one exists, can be solved exactly as we solved the problem above. The following algorithm is commonly called a *breadth-first search*.

**Algorithm 9.3.1.** A broadcasting algorithm for finding a path between vertex  $i$  and vertex  $j$  of a graph having  $n$  vertices. The each item  $V_k$  of a list  $V = \{V_1, V_2, \dots, V_n\}$ , consist of a Boolean field  $V_k$ .found and an integer field  $V_k$ .from. The sets  $D_1, D_2, \dots$ , called *depth sets*, have the property that if  $k$  is in  $D_r$ , then the shortest path from vertex  $i$  to vertex  $k$  is of length  $r$ . In Step 5, a stack is used to put the vertex list for the path from the vertex  $i$  to vertex  $j$  in the proper order.

---

```

1. Set the value  $V_k$ .found equal to False,  $k = 1, 2, \dots, n$ 
2.  $r = 0$ 
3.  $D_0 = \{i\}$ 
4. While  $(\neg V_j$ .found) and  $(D_r \neq \emptyset)$ 
   4.1  $D_{r+1} = \emptyset$ 
   4.2 For each  $k$  in  $D_r$  do
       For each edge  $(k, t)$  do
         If  $V_t$ .found == False
           then  $V_t$ .found = True
                 $V_t$ .from =  $k$ 
                 $D_{r+1} = D_{r+1} \cup \{t\}$ 
   4.3  $r = r + 1$ 
5. If  $V_j$ .found = True Then
   5.1  $S = \text{Empty Stack}$ 
   5.2  $k = j$ 
   5.3 While  $V_k$ .from  $\neq i$ 
       5.3.1 Push  $k$  onto  $S$ 
       5.3.2  $k = V_k$ .from

```

---

Notes on Algorithm 9.3.1:

- (a) This algorithm will produce one path from vertex  $i$  to vertex  $j$ , if one exists, and that path will be as short as possible. If more than one path of this length exists, then the one that is produced depends on the order in which the edges are examined and the order in which the elements of  $D_r$  are examined in Step 4.
- (b) The condition  $D_r \neq \emptyset$  is analogous to the condition that if no mail is sent in a given stage of the process, in which case MSU cannot be connected to ESU.
- (c) This algorithm can be easily revised to find paths to all vertices that can be reached from vertex  $i$ . Step 5 would be put off until a specific

path to a vertex is needed since the information in  $V$  contains an efficient list of all paths. The algorithm can also be extended further to find paths between any two vertices.

**Example 9.3.2.** Consider the graph in Figure 9.3.1. The existence of a path from vertex 2 to vertex 3 is not difficult to determine by examination. After a few seconds, you should be able to find two paths of length four. Algorithm 9.3.1 will produce one of them.

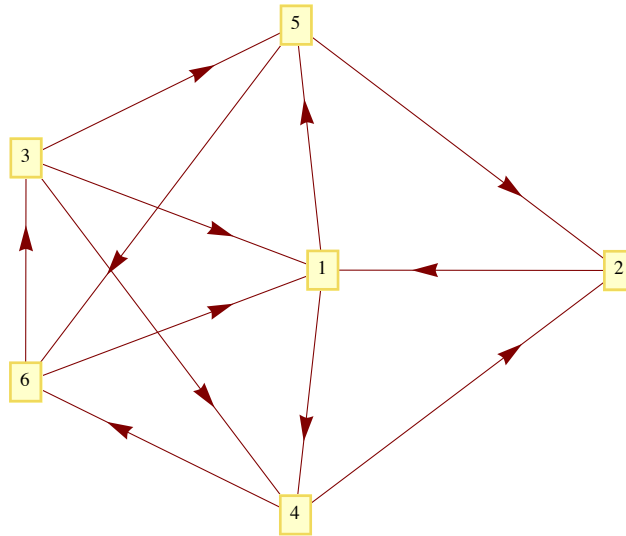


Figure 9.3.1

Suppose that the edges from each vertex are sorted in ascending order by terminal vertex. For example, the edges from vertex 3 would be in the order  $(3, 1)$ ,  $(3, 4)$ ,  $(3, 5)$ . In addition, assume that in the body of Step 4 of the algorithm, the elements of  $D_r$  are used in ascending order. Then at the end of Step 4, the value of  $V$  will be

$k$	1	2	3	4	5	6
$V_k$ .found	T	T	T	T	T	T
$V_k$ .from	2	4	6	1	1	4
Depth set	1	3	4	2	2	3 (value of $r$ for which $k \in D_r$ )

Therefore, the path  $(2, 1, 4, 6, 3)$  is produced by the algorithm. Note that if we wanted a path from 2 to 5, the information in  $V$  produces the path  $(2, 1, 5)$  since  $V_1$ .from = 1 and  $V_1$ .from = 2. A shortest circuit that initiates at vertex 2 is also available by noting that  $V_2$ .from = 4,  $V_4$ .from = 1, and  $V_1$ .from = 2; thus the circuit  $(2, 1, 4, 2)$  is obtained.



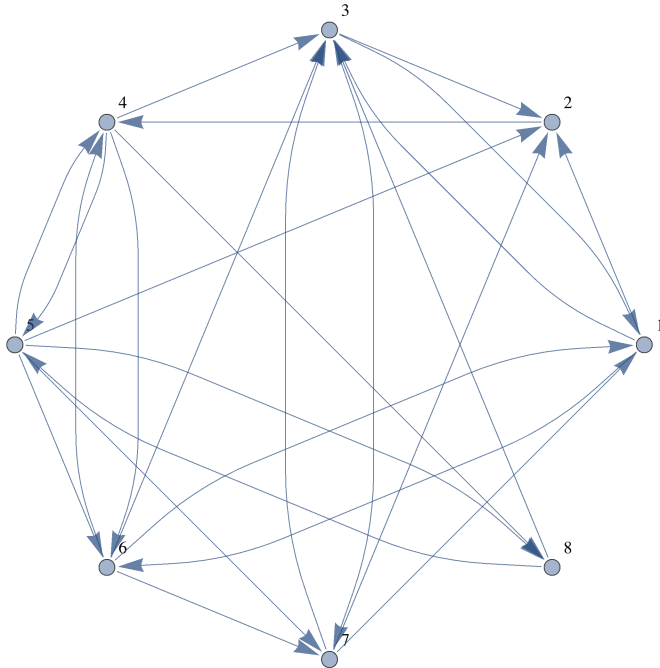
### Mathematica Note

Consider the following defined by a adjacency matrix.

```
In[49]:= SeedRandom[2014];
adj = RandomInteger[{0, 1}, {8, 8}] * Table[Boole[i ≠ j], {i, 1, 8}, {j, 1, 8}]
```

```
Out[50]=
(
0 1 1 0 0 1 0 0
0 0 0 1 0 0 0 0
1 1 0 0 0 0 1 0
0 0 1 0 1 1 0 1
0 1 0 1 0 1 1 1
1 0 1 1 0 0 1 0
1 1 1 0 0 0 0 0
0 0 1 0 1 0 0 0
)
```

```
g = AdjacencyGraph[adj, VertexLabels → "Name", ImagePadding → 5]
```



Is 1 connected to 8 in this graph? The function `FindShortestPath` will give us a shortest:

```
In[54]= FindShortestPath[g, 1, 8]
```

```
Out[54]= {1, 2, 4, 8}
```

If we are interested in reaching vertex 8 from all vertices, we can do that just as easily.

```
In[55]= Map[#, FindShortestPath[g, All, 8][#] &, Range[8]]
```

```
Out[55]= {
  1 {1, 6, 4, 8}
  2 {2, 4, 8}
  3 {3, 2, 4, 8}
  4 {4, 8}
  5 {5, 8}
  6 {6, 4, 8}
  7 {7, 2, 4, 8}
  8 {8}
```

Finally, here is a matrix of shortest paths between any two vertices in the graph.

```
In[68]= Map[Apply[FindShortestPath[g, All, All], #] &, Outer[List, Range[1, 8], Range[1, 8]], {2}]
```

```
Out[68]= {
  {1} {1, 2} {1, 3} {1, 2, 4} {1, 2, 4, 5} {1, 6} {1, 6, 7} {1, 2, 4, 8}
  {2, 4, 3, 1} {2} {2, 4, 3} {2, 4} {2, 4, 5} {2, 4, 6} {2, 4, 3, 7} {2, 4, 8}
  {3, 1} {3, 2} {3} {3, 2, 4} {3, 2, 4, 5} {3, 1, 6} {3, 7} {3, 2, 4, 8}
  {4, 3, 1} {4, 3, 2} {4, 3} {4} {4, 5} {4, 6} {4, 3, 7} {4, 8}
  {5, 7, 1} {5, 2} {5, 8, 3} {5, 4} {5} {5, 6} {5, 7} {5, 8}
  {6, 1} {6, 1, 2} {6, 3} {6, 4} {6, 4, 5} {6} {6, 7} {6, 4, 8}
  {7, 1} {7, 2} {7, 3} {7, 2, 4} {7, 2, 4, 5} {7, 1, 6} {7} {7, 2, 4, 8}
  {8, 3, 1} {8, 3, 2} {8, 3} {8, 5, 4} {8, 5} {8, 5, 6} {8, 3, 7} {8}
```

If no path exists between two vertices, the result is an empty list, as illustrated by this simple example.

```
In[73]= h = Graph[{1 → 2, 2 → 3, 3 → 4}];
FindShortestPath[h, 4, 1]
```

```
Out[74]= {}
```

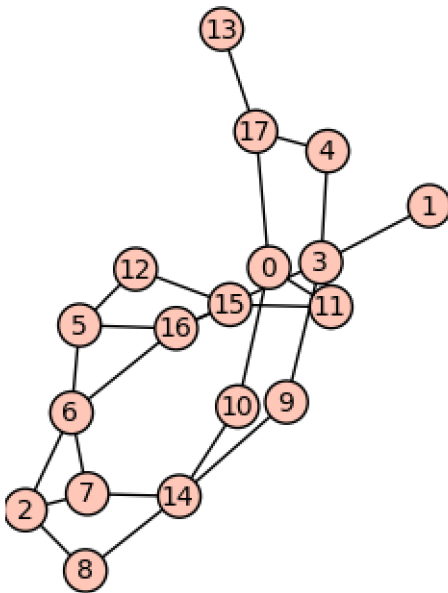


### Sage Note

Here is some sage code that

1. Generates a random undirected graph with 18 vertices. For each pair of vertices, an edge is included between them with probability 0.2. Since there are  $\binom{18}{2} = 153$  potential edges, we expect that there will be approximately  $0.2 \times 153 \approx 31$  edges.
2. Counts the number of edges. In this case the number is a bit less than expected.
3. Finds a shortest path from vertex 0 to vertex 8.
4. Generates a list of vertices that would be reached in a breadth-first search. The expression `Gr.depth_first_search(0)` creates an iterator that is convenient for programming. Wrapping `list()` around the expression shows the order in which the vertices are visited.
5. Generates a list of vertices that would be reached in a depth-first search. In this type of search you travel in one direction away from the starting point until no further new vertices. We will discuss this search later.

```
sage: Gr=graphs.RandomGNP(18,0.2);
      Gr.show()
```



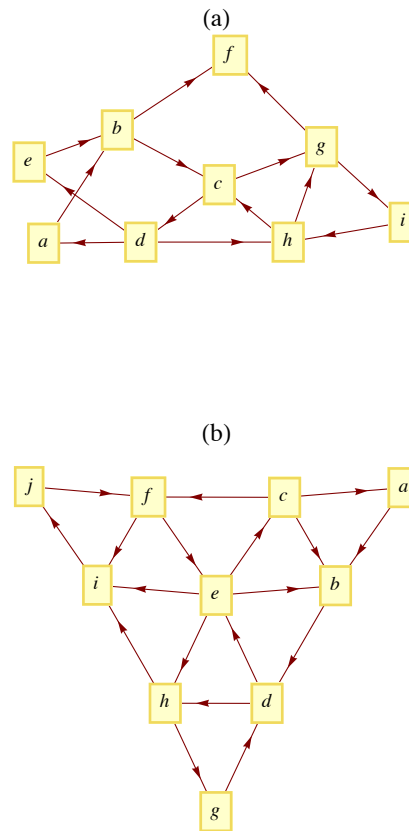
```
sage: len(Gr.edges(labels=False))
25
sage: Gr.shortest_path(0, 8)
[0, 10, 14, 8]
sage: list(Gr.breadth_first_search(0))
[0, 17, 10, 11, 4, 13, 14, 3, 15, 7, 8, 9, 16, 1, 12, 2, 6, 5]
sage: list(Gr.depth_first_search(0))
[0, 11, 15, 12, 5, 6, 7, 14, 10, 9, 3, 4, 17, 13, 1, 16, 8, 2]
```

## EXERCISES FOR SECTION 9.3

### A Exercises

1. Apply Algorithm 9.3.1 to find a path from 5 to 1 in Figure 9.3.1. What would be the final value of  $V$ ? Assume that the terminal vertices in edge lists and elements of the depth sets are put into ascending order, as we assumed in Example 9.3.1.
2. Apply Algorithm 9.3.1 to find a path from the bedroom to outside using the edge list data structure in Example 9.2.1. Assume that the elements of the depth sets are put into ascending order.
3. In a simple undirected graph with no self-loops, what is the maximum number of edges you can have, keeping the graph unconnected? What is the minimum number of edges that will assure that the graph is connected?
4. Use a broadcasting algorithm to determine the shortest path from vertex  $a$  to vertex  $i$  in the graphs shown in Figure 9.3.2. List the depth sets and the stack that is obtained.





**Figure 9.3.2**  
Exercise 4

### B Exercise

5. Prove (by induction on  $k$ ) that if the relation  $r$  on vertices of a graph is defined by  $v r w$  if there is an edge connecting  $v$  to  $w$ , then  $r^k$ ,  $k \geq 1$ , is defined by  $v r^k w$  if there is a path of length  $k$  from  $v$  to  $w$ .

## 9.4 Traversal: Eulerian and Hamiltonian Graphs

The subject of graph traversals has a long history. In fact, the solution by Leonhard Euler (Switzerland, 1707-83) of the Königsberg Bridge Problem is considered by many to represent the birth of graph theory.

### The Königsberg Bridge Problem and Eulerian Graphs

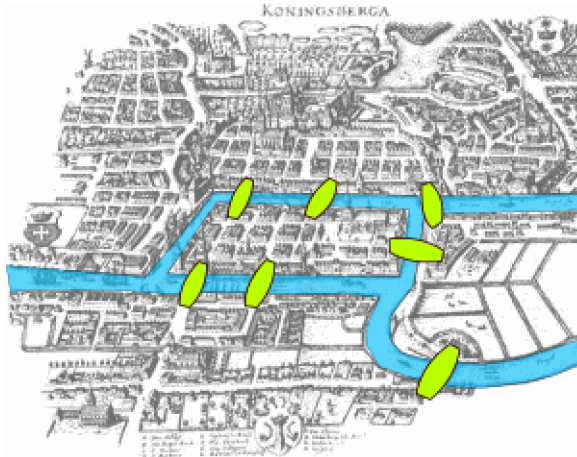


Figure 9.4.1  
Map of Königsberg

A map of the Prussian city of Königsberg (circa 1735) in Figure 9.4.1 shows that there were seven bridges connecting the four land masses that made up the city. The legend of this problem states that the citizens of Königsberg searched in vain for a walking tour that passed over each bridge exactly once. No one could design such a tour and the search was abruptly abandoned with the publication of Euler's Theorem.

**Theorem 9.4.1: Euler's Theorem—Königsberg Case.** *No walking tour of Königsberg can be designed so that each bridge is used exactly once.*

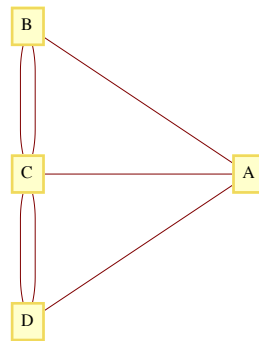


Figure 9.4.2  
Multigraph representation of Königsberg

**Proof:** The map of Königsberg can be represented as an undirected multigraph, as in Figure 9.4.2. The four land masses are the vertices and each edge represents a bridge. The desired tour is then a path that uses each edge once and only once. Since the path can start and end at two different vertices, there are two remaining vertices that must be intermediate vertices in the path. If  $x$  is an intermediate vertex, then every time that you visit  $x$ , you must use two of its incident edges, one to enter and one to exit. Therefore, there must be an even number of edges connecting  $x$  to the other vertices. Since every vertex in the Königsberg graph has an odd number of edges, no tour of the type that is desired is possible. ■

As is typical of most mathematicians, Euler wasn't satisfied with solving only the Königsberg problem. His original theorem, which is paraphrased below, concerned the existence of paths and circuits like those sought in Königsberg. These paths and circuits have become associated with Euler's name.

**Definitions: Eulerian Paths, Circuits, Graphs.** *A Eulerian path through a graph is a path whose edge list contains each edge of the graph exactly once. If the path is a circuit, then it is called a Eulerian circuit. A Eulerian graph is a graph that possesses a Eulerian path.*

**Example 9.4.1.** Without tracing any paths, we can be sure that the graph below has an Eulerian circuit because all vertices have an even degree. This follows from the following theorem.

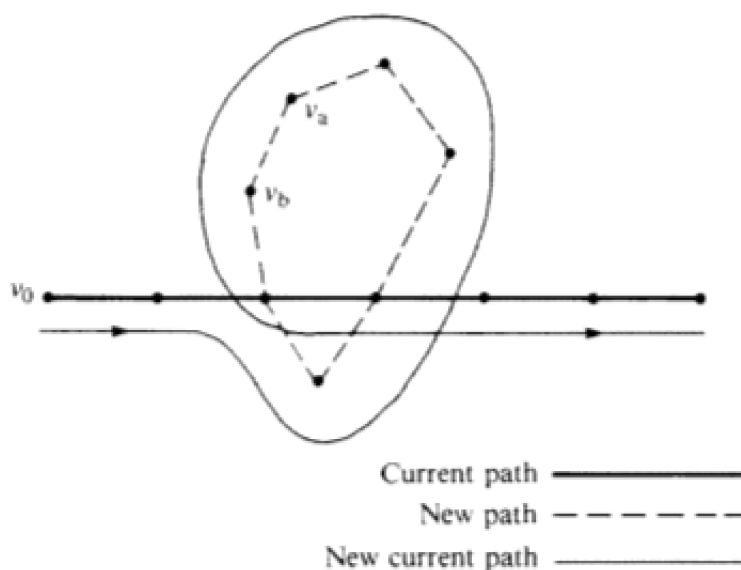


**Theorem 9.4.2: Euler's Theorem—General Case.** An undirected graph is Eulerian if and only if it is connected and has either zero or two vertices with an odd degree. If no vertex has an odd degree, then the graph has a Eulerian circuit.

**Proof:** It can be proven by induction that the number of vertices in an undirected graph that have an odd degree must be even. We will leave the proof of this fact to the reader as an exercise. The necessity of having either zero or two vertices of odd degree is clear from the proof of the Königsberg case of this theorem. Therefore, we will concentrate on proving that this condition is sufficient to ensure that a graph is Eulerian. Let  $k$  be the number of vertices with odd degree.

*Phase 1.* If  $k = 0$ , start at any vertex,  $v_0$ , and travel along any path, not using any edge twice. Since each vertex has an even degree, this path can always be continued past each vertex that you reach except  $v_0$ . The result is a circuit that includes  $v_0$ . If  $k = 2$ , let  $v_0$  be either one of the vertices of odd degree. Trace any path starting at  $v_0$  using up edges until you can go no further, as in the  $k = 0$  case. This time, the path that you obtain must end at the other vertex of odd degree that we will call  $v_1$ . At the end of Phase 1, we have an initial path that may or may not be Eulerian. If it is not Eulerian, Phase 2 can be repeated until all of the edges have been used. Since the number of unused edges is decreased in any use of Phase 2, a Eulerian path must be obtained in a finite number of steps.

*Phase 2.* As we enter this phase, we have constructed a path that uses a proper subset of the edges in our graph. We will refer to this path as the current path. Let  $V$  be the vertices of our graph,  $E$  the edges, and  $E_u$  the edges that have been used in the current path. Consider the graph  $G' = (V, E - E_u)$ . Note that every vertex in  $G'$  has an even degree. Select any edge,  $e$ , from  $G'$ . Let  $v_a$  and  $v_b$  be the vertices that  $e$  connects. Trace a new path starting at  $v_a$  whose first edge is  $e$ . We can be sure that at least one vertex of the new path is also in the current path since  $(V, E)$  is connected. Starting at  $v_a$ , there exists a path in  $(V, E)$  to any vertex in the current path. At some point along this path, which we can consider the start of the new path, we will have intersected the current path. Since the degree of each vertex in  $G'$  is even, any path that we start at  $v_a$  can be continued until it is a circuit. Now, we simply augment the current path with this circuit. As we travel along the current path, the first time that we intersect the new path, we travel along it (see Figure 9.4.3). Once we complete the circuit that is the new path, we resume the traversal of the current path.



**Figure 9.4.3**  
Augmenting the current path in the proof of Theorem 9.4.2

If the result of this phase is a Eulerian path, then we are finished; otherwise, repeat this phase. #

**Example 9.4.2.** The complete undirected graphs  $K_2$  and  $K_{2n+1}$ ,  $n = 1, 2, 3, \dots$ , are Eulerian. If  $n > 1$ , then  $K_{2n}$  is not Eulerian.

## HAMILTONIAN GRAPHS

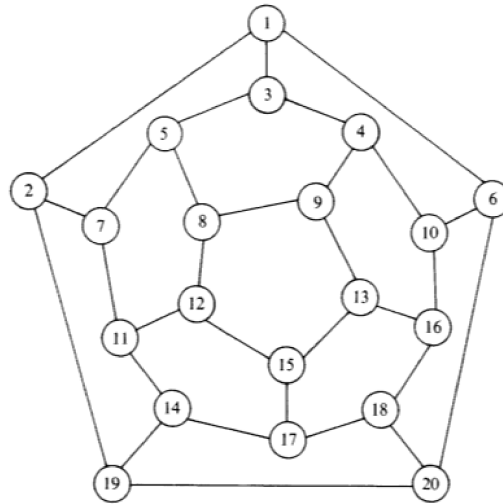
To search for a path that uses every vertex of a graph exactly once seems to be a natural next problem after you have considered Eulerian graphs. The Irish mathematician Sir William Hamilton (1805-65) is given credit for first defining such paths. He is also credited with discovering the quaternions, for which he was honored by the Irish government with a postage stamp in 2004.



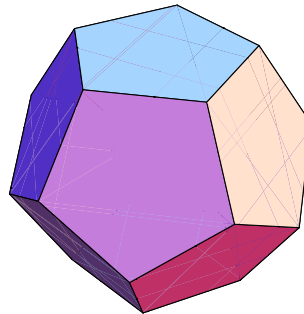
**Definition: Hamiltonian Paths, Circuits, and Graphs.** A Hamiltonian path through a graph is a path whose vertex list contains each vertex of the graph exactly once, except if the path is a circuit, in which case the initial vertex appears a second time as the terminal vertex. If the path is a circuit, then it is called a Hamiltonian circuit. A Hamiltonian graph is a graph that possesses a Hamiltonian path.

**Example 9.4.3.** Figure 9.4.4 shows a graph that is Hamiltonian. In fact, it is the graph that Hamilton used as an example to pose the question of existence of Hamiltonian paths in 1859. In its original form, the puzzle that was posed to readers was called "Around the World." The vertices were labeled with names of major cities of the world and the object was to complete a tour of these cities. The graph is also

referred to as the dodecahedron graph, where vertices correspond with the corners of a dodecahedron and the edges are the edges of the solid that connect the corners.



**Figure 9.4.4**  
The dodecahedron graph, a Hamiltonian graph.



**Figure 9.4.5**  
The regular dodecahedron

Unfortunately, a simple condition doesn't exist that characterizes a Hamiltonian graph. An obvious necessary condition is that the graph be connected; however, there is a connected undirected graph with four vertices that is not Hamiltonian. Can you draw such a graph?

**A Note on What Is Possible and What Is Impossible.** The search for a Hamiltonian path in a graph is typical of many simple-sounding problems in graph theory that have proven to be very difficult to solve. Although there are simple algorithms for conducting the search, they are impractical for large problems because they take such a long time to complete as graph size increases. Currently, every algorithm to search for a Hamiltonian path in a graph takes exponential time to complete. That is, if  $T(n)$  is the time it takes to search a graph of  $n$  vertices, then there is a positive real number  $a, a > 1$ , such that  $T(n) > a^n$  for all but possibly a finite number of positive values for  $n$ . No matter how close to 1 we can make  $a$ ,  $a^n$  will grow at such a fast rate that the algorithm will not be feasible for large values of  $n$ . For a given algorithm, the value of  $a$  depends on the relative times that are assigned to the steps, but in the search for Hamiltonian paths, the actual execution time for known algorithms is large with 20 vertices. For 1,000 vertices, no algorithm is likely to be practical, and for 10,000 vertices, no currently known algorithm could be executed.

It is an unproven but widely held belief that no faster algorithm exists to search for Hamiltonian paths. A faster algorithm would have to be one that takes only polynomial time; that is,  $T(n) < p(n)$ , for some polynomial sequence  $p$ . To sum up, the problem of determining whether a graph is Hamiltonian is theoretically possible; however, for large graphs we consider it a practical impossibility. Many of the problems we will discuss in the next section, particularly the Traveling Salesman Problem, are thought to be impossible in the same sense.

**Definition: The  $n$ -cube.** Let  $n \geq 1$ , and let  $B^n$  be the set of strings of 0's and 1's with length  $n$ . The  $n$ -cube is the undirected graph with a vertex for each string in  $B^n$  and an edge connecting each pair of strings that differ in exactly one position.

The 1-cube, 2-cube, 3-cube, and 4-cube are shown in Figure 9.4.6.

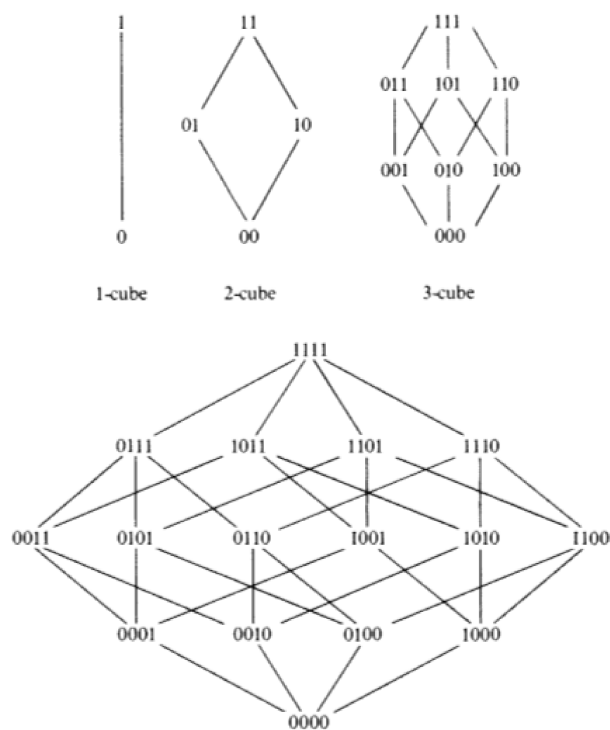


Figure 9.4.6  
*n*-cubes,  $n = 1, 2, 3, 4$

**The Gray Code.** A Hamiltonian circuit of the  $n$ -cube can be described recursively. The circuit itself, called the Gray Code, is not the only Hamiltonian circuit of the  $n$ -cube, but it is the easiest to describe. The standard way to write the Gray Code is as a column of strings, where the last string is followed by the first string to complete the circuit.

Basis ( $n = 1$ ): The Gray Code for the 1-cube is  $G_1 = \begin{pmatrix} 0 \\ 1 \end{pmatrix}$ . Note that the edge between 0 and 1 is used twice in this circuit. That doesn't violate any rules for Hamiltonian circuits, but can only happen if a graph as two vertices.

Recursion: Given the Gray Code for the  $n$ -cube,  $n > 1$ , then  $G_{n+1}$  is obtained by (1) listing  $G_n$  with each string prefixed with 0, and then (2) reversing the list of strings in  $G_n$  with each string prefixed with 1. Symbolically, the recursion can be expressed as

$$G_{n+1} = \begin{pmatrix} 0 G_n \\ 1 G_n^r \end{pmatrix}$$

where  $G_n^r$  is the reverse of list  $G_n$ . The Gray Codes for the 2-cube and 3-cube are

$$G_2 = \begin{pmatrix} 00 \\ 01 \\ 11 \\ 10 \end{pmatrix} \quad \text{and} \quad G_3 = \begin{pmatrix} 000 \\ 001 \\ 011 \\ 010 \\ 110 \\ 111 \\ 101 \\ 100 \end{pmatrix}$$

**Applications of the Gray Code.** One application of the Gray code was discussed in the Introduction to this book. An other application is in statistics. In a statistical analysis, there is often a variable that depends on several factors, but exactly which factors are significant may not be obvious. For each subset of factors, there would be certain quantities to be calculated. One such quantity is the multiple correlation coefficient for a subset. If the correlation coefficient for a given subset,  $A$ , is known, then the value for any subset that is obtained by either deleting or adding an element to  $A$  can be obtained quickly. To calculate the correlation coefficient for each set, we simply travel along  $G_n$ , where  $n$  is the number of factors being studied. The first vertex will always be the string of 0's, which represents the empty set. For each vertex that you visit, the set that it corresponds to contains the  $k^{\text{th}}$  factor if the  $k^{\text{th}}$  character is a 1.

## EXERCISES FOR SECTION 9.4

### A Exercises

1. Locate a map of New York City and draw a graph that represents its land masses, bridges and tunnels. Is there a Eulerian path through New York City? You can do the same with any other city that has at least two land masses.
2. Which of the drawings in Figure 9.4.7 can be drawn without removing your pencil from the paper and without drawing any line twice?

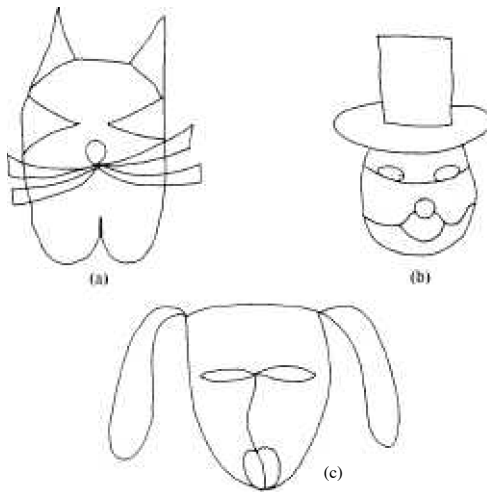
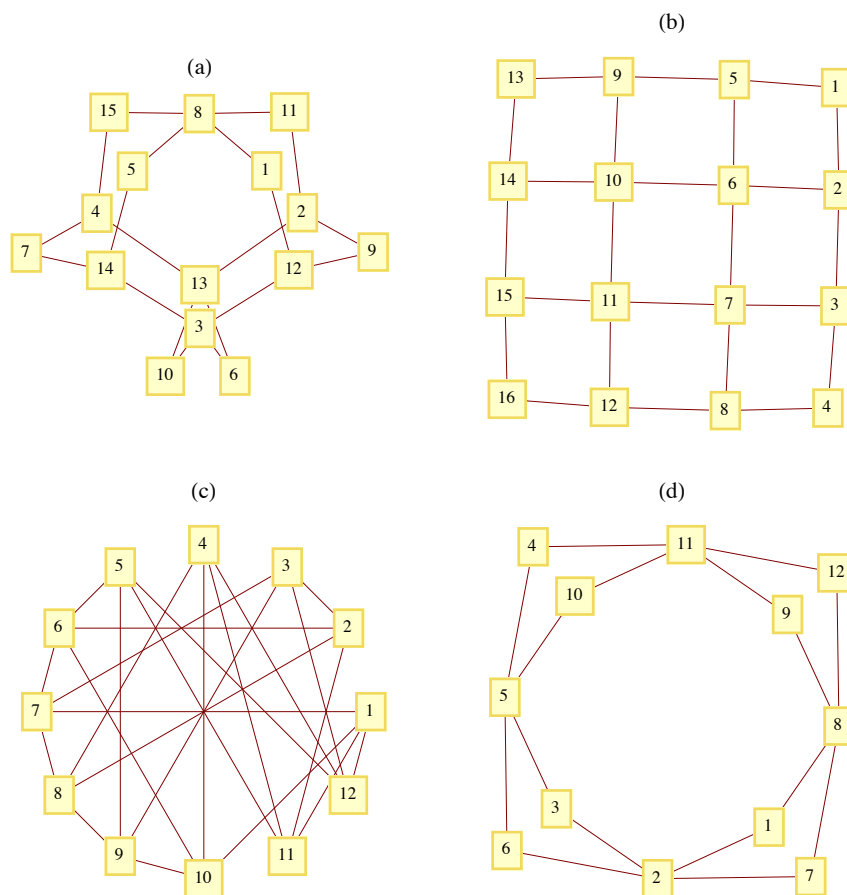


Figure 9.4.7  
Exercise 2

3. Write out the Gray Code for the 4-cube.
4. Find a Hamiltonian circuit for the dodecahedron graph in Figure 9.4.4.
5. The Euler Construction Company has been contracted to construct an extra bridge in Königsberg so that a Eulerian path through the town exists. Can this be done, and if so, where should the bridge be built?
6. (a) Determine which of the graphs in Figure 9.4.8 has a Eulerian path?  
(b) Find a Eulerian path for the graphs that have one.



**Figure 9.4.8**  
Exercise 6

## B Exercises

7. Formulate Euler's theorem for directed graphs.
8. Prove that the number of vertices in an undirected graph with odd degree must be even. (Hint: Prove by induction on the number of edges.)
9. (a) Under what conditions will a round-robin tournament graph be Eulerian?  
(b) Prove that every round-robin tournament graph is Hamiltonian.
10. For what values of  $n$  is  $n$ -cube Eulerian.



## 9.5 Graph Optimization

The common thread that connects all of the problems in this section is the desire to optimize (maximize or minimize) a quantity that is associated with a graph. We will concentrate most of our attention on two of these problems, the Traveling Salesman Problem and the Maximum Flow Problem. At the close of this section, we will discuss some other common optimization problems.

**Definition: Weighted Graph.** A weighted graph,  $(V, E, w)$ , is a graph  $(V, E)$  together with a weight function  $w : E \rightarrow \mathbb{R}$ . If  $e \in E$ ,  $w(e)$  is the weight on edge  $e$ .

As you will see in our examples,  $w(e)$  is usually a cost associated with the edge  $e$ ; therefore, most weights will be positive.

**Example 9.5.1.** Let  $V$  be the set of six capital cities in New England: Boston, Augusta, Hartford, Providence, Concord, and Montpelier. Let  $E$  be  $\{\{a, b\} \in V \times V \mid a \neq b\}$ ; that is,  $(V, E)$  is a complete unordered graph. An example of a weight function on this graph is

$$w(c_1, c_2) = \text{the distance from } c_1 \text{ to } c_2.$$

Many road maps define distance functions as in Figure 9.5.1.

	ME	MA	NH	CT	VT	RI
Augusta, ME	–	165	148	266	190	208
Boston, MA	165	–	75	103	192	43
Concord, NH	148	75	–	142	117	109
Hartford, CT	266	103	142	–	204	70
Montpelier, VT	190	192	117	204	–	223
Providence, RI	208	43	109	70	223	–

**FIGURE 9.5.1**  
Distances between capital cities of New England

### The Traveling Salesman Problem

The Traveling Salesman Problem is, given a weighted graph, to find a circuit  $(e_1, e_2, \dots, e_n)$  that visits every vertex at least once and minimizes the sum of the weights,

$$\sum_{i=1}^n w(e_i)$$

Any such circuit is called an *optimal path*.

Notes. (a) Some statements of the Traveling Salesman Problem require that the circuit be Hamiltonian. In many applications, the graph in question will be complete and this restriction presents no problem.

(b) If the weight on each edge is constant, for example,  $w(e) = 1$ , then the solution to the Traveling Salesman Problem will be any Hamiltonian circuit, if one exists.

**Example 9.5.2.** The Traveling Salesman Problem gets its name from the situation of a salesman who wants to minimize the number of miles that he travels in visiting his customers. For example, if a salesman from Boston must visit the other capital cities of New England, then the problem is to find a circuit in the weighted graph of Example 9.5.1. Note that distance and cost are clearly related in this case. In addition, tolls and traffic congestion might also be taken into account in this case.

The search for an efficient algorithm that solves the Traveling Salesman has occupied researchers for years. If the graph in question is complete, there are  $(n - 1)!$  different circuits. As  $n$  gets large, it is impossible to check every possible circuit. The most efficient algorithms for solving the Traveling Salesman Problem take an amount of time that is proportional to  $n^2$ . Since this quantity grows so quickly, we can't expect to have the time to solve the Traveling Salesman Problem for large values of  $n$ . Most of the useful algorithms that have been developed have to be heuristic; that is, they find a circuit that should be close to the optimal one. One such algorithm is the "closest neighbor" algorithm, one of the earliest attempts at solving the Traveling Salesman Problem. The general idea behind this algorithm is, starting at any vertex, to visit the closest neighbor to the starting point. At each vertex, the next vertex that is visited is the closest one that has not been reached. This shortsighted approach typifies heuristic algorithms called *greedy algorithms*, which attempt to solve a minimization (maximization) problem by minimizing (maximizing) the quantity associated with only the first step.

**Algorithm 9.5.1. The Closest Neighbor Algorithm.** Let  $G = (V, E, w)$  be a complete weighted graph with  $|V| = n$ . The closest neighbor circuit through  $G$  starting at  $v_1$  is  $(v_1, v_2, \dots, v_n)$ , defined by the steps:

1.  $V_1 = V - \{v_1\}$ .
2. For  $k = 2$  to  $n - 1$ 
  - 2.1  $v_k =$  the closest vertex in  $V_{k-1}$  to  $v_{k-1}$   
(\*  $w(v_{k-1}, v_k) = \min\{w(v_{k-1}, v) \mid v \in V_{k-1}\}$  \*)  
In case of a tie for closest,  $v_k$  may be chosen arbitrarily.
  - 2.2  $V_k = V_{k-1} - \{v_k\}$
3.  $v_n =$  the only element of  $V_n$ .

The cost of the closest neighbor circuit is

$$\sum_{k=1}^{n-1} w(v_k, v_{k+1}) + w(v_n, v_1)$$

**Example 9.5.3.** The closest neighbor circuit starting at A in Figure 9.5.2 is  $(1, 3, 2, 4, 1)$ , with a cost of 29. The optimal path is  $(1, 2, 3, 4, 1)$ , with a cost of 27.

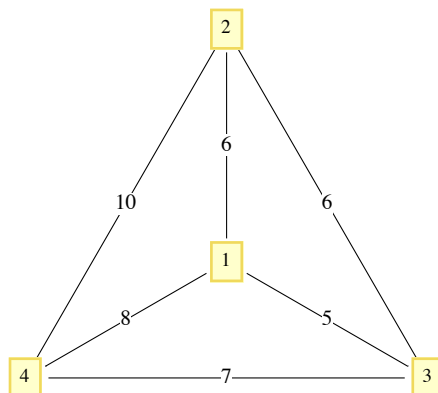


FIGURE 9.5.2  
Example 9.5.3

Although the closest neighbor circuit is often not optimal, we may be satisfied if it is close to optimal. If  $C_{\text{opt}}$  and  $C_{\text{cn}}$  are the costs of optimal and closest neighbor circuits in a graph, then it is always the case that  $C_{\text{opt}} \leq C_{\text{cn}}$  or  $\frac{C_{\text{cn}}}{C_{\text{opt}}} \geq 1$ . We can assess how good the closest neighbor algorithm is by determining how small the quantity  $\frac{C_{\text{cn}}}{C_{\text{opt}}}$  gets. If it is always near 1, then the algorithm is good. However, if there are graphs for which it is large, then the algorithm may be discarded. Note that in Example 9.5.3,  $\frac{C_{\text{cn}}}{C_{\text{opt}}} = \frac{29}{27} \approx 1.074$ . A 7% increase in cost may or may not be considered significant, depending on the situation.

**Example 9.5.4.** A salesman must make stops at vertices A, B, and C, which are all on the same one-way street. The graph in Figure 9.5.3 is weighted by the function

$$w(i, j) = \text{the time it takes to drive from vertex } i \text{ to vertex } j.$$

Note that if  $j$  is down the one-way street from  $i$ , then  $w(i, j) < w(j, i)$ . The values of  $C_{\text{opt}}$ , and  $C_{\text{cn}}$  are 20 and 32, respectively. Verify that  $C_{\text{cn}}$  is 32 by using the closest neighbor algorithm. The value of  $\frac{C_{\text{cn}}}{C_{\text{opt}}} = 1.6$  is significant in this case since our salesman would spend 60% more time on the road if he used the closest neighbor algorithm.

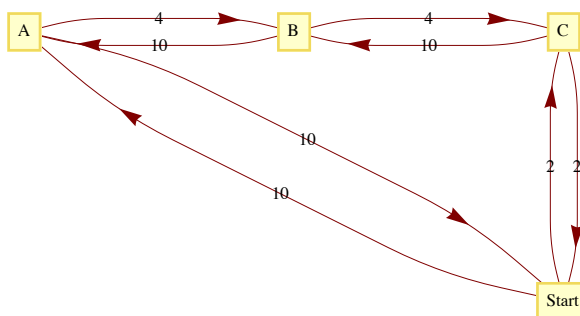


FIGURE 9.5.3  
Example 9.5.4

A more general result relating to the closest neighbor algorithm presumes that the graph in question is complete and that the weight function satisfies the conditions

- (1)  $w(x, y) = w(y, x)$  for all  $x, y$  in the vertex set, and
- (2)  $w(x, y) + w(y, z) \geq w(x, z)$  for all  $x, y, z$  in the vertex set.

The first condition is called the *symmetry condition* and the second is the *triangle inequality*.

The following theorem's reference needs to be updated:

*Theorem 9.5.1.* If  $(V, E, w)$  is a complete weighted graph that satisfies the symmetry and triangle inequality conditions, then

$$\frac{C_{\text{cn}}}{C_{\text{opt}}} \leq \frac{\lceil \log_2(2n) \rceil}{2} \quad (9.5a)$$

Proof: See Liu, pages 105-109.

Notes: (a) If  $|V| = 8$ , then this theorem says that  $C_{\text{en}}$  can be no larger than twice the size of  $C_{\text{opt}}$ ; however, it doesn't say that the closest neighbor circuit will necessarily be that far from an optimal circuit. The quantity  $\frac{\lceil \log_2(2n) \rceil}{2}$  is called an upper bound for the ratio  $\frac{C_{\text{en}}}{C_{\text{opt}}}$ . It tells us only that things can't be any worse than the upper bound. Certainly, there are many graphs with eight vertices such that the optimal and closest neighbor circuits are the same. What is left unstated in this theorem is whether there are graphs for which the quantities in 9.5a are equal. If there are such graphs, we say that the upper bound is *sharp*.

(b) The value of  $\frac{C_{\text{en}}}{C_{\text{opt}}}$  in Example 9.5.4 is 1.6, which is greater than  $\frac{\lceil \log_2(2 \times 4) \rceil}{2} = 1.5$ ; however, the weight function in this example does not satisfy the conditions of the theorem.

### The Traveling Salesman Problem—Unit Square Version

**Example 9.5.5.** A robot is programmed to weld joints on square metal plates. Each plate must be welded at prescribed points on the square. To minimize the time it takes to complete the job, the total distance that a robot's arm moves should be minimized. Let  $d(P, Q)$  be the distance between  $P$  and  $Q$ . Assume that before each plate can be welded, the arm must be positioned at a certain point  $P_0$ . Given a list of  $n$  points, we want to put them in order so that

$$d(P_0, P_1) + d(P_1, P_2) + \cdots + d(P_{n-1}, P_n) + d(P_n, P_0)$$

is as small as possible.

The type of problem that is outlined in Example 9.5.5 is of such importance that it is probably the most studied version of the Traveling Salesman Problem. What follows is the usual statement of the problem. Let  $[0, 1] = \{x \in \mathbb{R} \mid 0 \leq x \leq 1\}$ , and let  $S = [0, 1]^2$ , the unit square. Given  $n$  pairs of real numbers  $(x_1, y_1), (x_2, y_2), \dots, (x_n, y_n)$  in  $S$  that represent the  $n$  vertices of a  $K_n$ , find a circuit of the graph that minimizes the sum of the distances traveled in traversing the circuit.

Since the problem calls for a circuit, it doesn't matter which vertex we start at; assume that we will start at  $(x_1, y_1)$ . Once the problem is solved, we can always change our starting position. A function can most efficiently describe a circuit in this problem. Every bijection  $f: \{1, \dots, n\} \rightarrow \{1, \dots, n\}$  with  $f(1) = 1$  describes a circuit

$$(x_1, y_1), (x_{f(2)}, y_{f(2)}), \dots, (x_{f(n)}, y_{f(n)})$$

Since there are  $(n - 1)!$  such bijections, an examination of all possible circuits is not feasible for large values of  $n$ .

One popular heuristic algorithm is the strip algorithm:

---

**Algorithm 9.5.2: The Strip Algorithm.** Given  $n$  points in the unit square:

Phase 1:

(1.1) Divide the square into  $\lceil \sqrt{n/2} \rceil$  vertical strips, as in Figure 9.5.4. Let  $d$  be the width of each strip. If a point lies on a boundary between two strips, consider it part of the left-hand strip.

(1.2) Starting from the left, find the first strip that contains one of the points. Locate the starting point by selecting the first point that is encountered in that strip as you travel from bottom to top. We will assume that the first point is  $(x_1, y_1)$

(1.3) Alternate traveling up and down the strips that contain vertices until all of the vertices have been reached.

(1.4) Return to the starting point.

Phase 2:

(2.1) Shift all strips  $d/2$  units to the right (creating a small strip on the left).

(2.2) Repeat Steps 1.2 through 1.4 of Phase 1 with the new strips.

When the two phases are complete, choose the shorter of the two circuits obtained.

---

Step 1.3 needs a bit more explanation. How do you travel up or down a strip? In most cases, the vertices in a strip will be vertically distributed so that the order in which they are visited is obvious. In some cases, however, the order might not be clear, as in the third strip in Phase I of Figure 9.5.4. Within a strip, the order in which you visit the points (if you are going up the strip) is determined thusly:  $(x_i, y_i)$  precedes  $(x_j, y_j)$  if  $y_i < y_j$  or if  $y_i = y_j$  and  $x_i < x_j$ . In traveling down a strip, replace  $y_i < y_j$  with  $y_i > y_j$ .

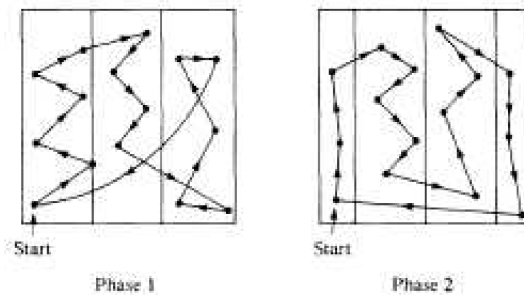


FIGURE 9.5.4  
The Strip Algorithm

The selection of  $\lceil \sqrt{n/2} \rceil$  strips was made in a 1959 paper by Beardwood, Halton, and Hammersley. It balances the problems that arise if the number of strips is too small or too large. If the square is divided into too few strips, some strips may be packed with vertices so that visiting them would require excessive horizontal motion. If too many strips are used, excessive vertical motion tends to be the result. An update on what is known about this algorithm is contained in the paper by K. J. Supowit, E. M. Reingold, and D. A. Plaisted.

Since the construction of a circuit in the square consists of sorting the given points, it should come as no surprise that the strip algorithm requires a time that is roughly a multiple of  $n \log n$  time units when  $n$  points are to be visited.

The worst case that has been encountered with this algorithm is one in which the circuit obtained has a total distance of approximately  $\sqrt{2n}$  (see Sopowit et al.).

## NETWORKS AND THE MAXIMUM FLOW PROBLEM

**Definition: Network.** A network is a simple weighted directed graph that contains two distinguished vertices called the source and the sink with the property that the indegree of the source and outdegree of the sink are both zero. The weight function on a network is the capacity function.

An example of a real situation that can be represented by a network is a city's water system. A reservoir would be the source, while a distribution point in the city to all of the users would be the sink. The system of pumps and pipes that carries the water from source to sink makes up the remaining network. We can assume that the water that passes through a pipe in one minute is controlled by a pump and the maximum rate is determined by the size of the pipe and the strength of the pump. This maximum rate of flow through a pipe is called its capacity and is the information that the weight function of a network contains.

**Example 9.5.6.** Consider the system that is illustrated in Figure 9.5.5. The numbers that appear next to each pipe indicate the capacity of that pipe in thousands of gallons per minute. This map can be drawn in the form of a network, as in Figure 9.5.6.

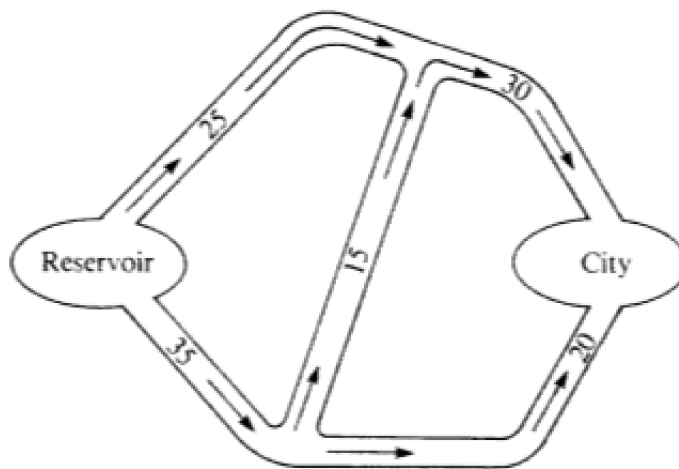
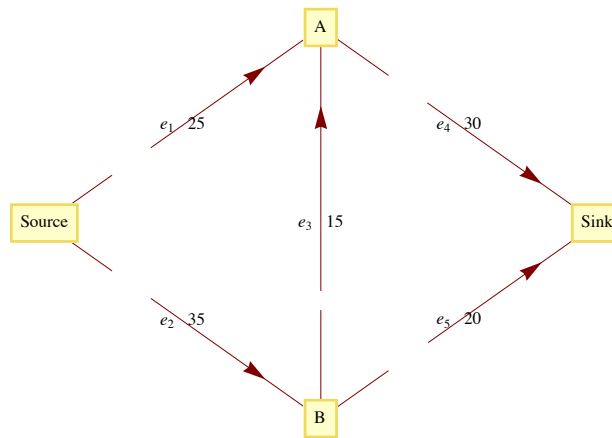


FIGURE 9.5.5  
Diagram of a city's water system

Although the material passing through this network is water, networks can also represent the flow of other materials, such as automobiles, electricity, telephone calls or patients in a health system.



**FIGURE 9.5.6**  
Flow diagram for a city's water system

The Maximum Flow Problem is derived from the objective of moving the maximum amount of water or other material from the source to the sink. To measure this amount, we define a flow as a function  $f : E \rightarrow \mathbb{R}$  such that (1) the flow of material through any edge is nonnegative and no larger than its capacity:  $0 \leq f(e) \leq w(e)$ , for all  $e \in E$ ; and (2) for each vertex other than the source and sink, the total amount of material that is directed into a vertex is equal to the total amount that is directed out:

$$\sum_{(x,v) \in E} f(x, v) = \sum_{(v,y) \in E} f(v, y) \tag{9.5b}$$

Flow into  $v$  = Flow out of  $v$

The summation notation on the left of 9.5b represents the sum of the flows through each edge in  $E$  that has  $v$  as a terminal vertex. The right-hand side indicates that you should add all of the flows through edges that initiate at  $v$ .

**Theorem 9.5.2.** *If  $f$  is a flow, then*

$$\sum_{(source,v) \in E} f(source, v) = \sum_{(v,sink) \in E} f(v, sink)$$

This common value is called the value of the flow. We will denote the value of a flow by  $V(f)$ . The value of a flow represents the amount of material that passes through the network with that flow.

**Proof.** Subtract the right-hand side of 9.5b from the left-hand side. The result is:

$$\text{Flow into } v - \text{Flow out of } v = 0$$

Now sum up these differences for each vertex in  $V' = V - \{source, sink\}$ . The result is

$$\sum_{v \in V'} \left( \sum_{(x,v) \in E} f(x, v) - \sum_{(v,y) \in E} f(v, y) \right) = 0 \tag{9.5c}$$

Now observe that if an edge connects two vertices in  $V$ , its flow appears as both a positive and a negative term in 9.5c. This means that the only positive terms that are not cancelled out are the flows into the sink. In addition, the only negative terms that remain are the flows out of the source. Therefore,

$$\sum_{(v,sink) \in E} f(v, sink) - \sum_{(source,v) \in E} f(source, v) = 0 \quad \blacksquare$$

### MAXIMAL FLOWS

Since the Maximum Flow Problem consists of maximizing the amount of material that passes through a given network, it is equivalent to finding a flow with the largest possible value. Any such flow is called a maximal flow.

For the network in Figure 9.5.6, one flow is  $f_1$ , defined by  $f_1(e_1) = 25$ ,  $f_1(e_2) = 20$ ,  $f_1(e_3) = 0$ ,  $f_1(e_4) = 25$ , and  $f_1(e_5) = 20$ . The value of  $f_1$ ,  $V(f_1)$ , is 45. Since the total flow into the sink can be no larger than 50 ( $w(e_4) + w(e_5) = 30 + 20$ ), we can tell that  $f_1$  is not very far from the solution. Can you improve on  $f_1$  at all? The sum of the capacities into the sink can't always be obtained by a flow. The same is true for the sum of the capacities out of the source. In this case, the sum of the capacities out of the source is 60, which obviously can't be reached in this network.

A solution of the Maximum Flow Problem for this network is the maximal flow  $f_2$ , where  $f_2(e_1) = 25$ ,  $f_2(e_2) = 25$ ,  $f_2(e_3) = 5$ ,  $f_2(e_4) = 30$ , and  $f_2(e_5) = 20$ , with  $V(f_2) = 50$ . This solution is not unique. In fact, there is an infinite number of maximal flows for this problem.

There have been several algorithms developed to solve the Maximal Flow Problem. One of these is the Ford and Fulkerson Algorithm (FFA). The FFA consists of repeatedly finding paths in a network called flow augmenting paths until no improvement can be made in the flow that has

been obtained.

**Definition: Flow Augmenting Path.** Given a flow  $f$  in a network  $(V, E)$ , a flow augmenting path with respect to  $f$  is a simple path from the source to the sink using edges both in their forward and their reverse directions such that for each edge  $e$  in the path,  $w(e) - f(e) > 0$  if  $e$  is used in its forward direction and  $f(e) > 0$  if  $e$  is used in the reverse direction.

**Example 9.5.7.** For  $f_1$  in Example 9.5.6, a flow augmenting path would be  $(e_2, e_3, e_4)$  since

$$w(e_2) - f_1(e_2) = 15, \quad w(e_3) - f_1(e_3) = 5, \quad \text{and} \quad w(e_4) - f_1(e_4) = 5.$$

These positive differences represent unused capacities, and the smallest value represents the amount of flow that can be added to each edge in the path. Note that by adding 5 to each edge in our path, we obtain  $f_2$ , which is maximal. If an edge with a positive flow is used in its reverse direction, it is contributing a movement of material that is counterproductive to the objective of maximizing flow. This is why the algorithm directs us to decrease the flow through that edge.

**Algorithm 9.5.3: The Ford and Fulkerson Algorithm.**

(1) Define the flow function  $f_0$  by  $f_0(e) = 0$  for each edge  $e \in E$ .

(2)  $i = 0$ .

(3) Repeat:

(3.1) If possible, find a flow augmenting path with respect to  $f_i$ .

(3.2) If a flow augmenting path exists, then:

(3.2.1) Determine

$$d = \min \{ \{w(e) - f_i(e) \mid e \text{ is used in the forward direction}\}, \\ \{f_i(e) \mid e \text{ is used in the reverse direction}\} \}$$

(3.2.2) Define  $f_{i+1}$  by

$$\begin{aligned} f_{i+1}(e) &= f_i(e) && \text{if } e \text{ is not part of the flow augmenting path} \\ f_{i+1}(e) &= f_i(e) + d && \text{if } e \text{ is used in the forward direction} \\ f_{i+1}(e) &= f_i(e) - d && \text{if } e \text{ is used in the reverse direction} \end{aligned}$$

(3.2.3)  $i = i + 1$ .

until no flow augmenting path exists.

(4) Terminate with a maximal flow  $f_i$

Notes:

(a) It should be clear that every flow augmenting path leads to a flow of increased value and that none of the capacities of the network can be violated.

(b) The depth-first search should be used to find flow augmenting paths since it is far more efficient than the breadth-first search in this situation. The depth-first search differs from the broadcasting algorithm (a variation of the breadth-first search) in that you sequentially visit vertices until you reach a "dead end" and then backtrack.

(c) There have been networks discovered for which the FFA does not terminate in a finite number of steps. These examples all have irrational capacities. It has been proven that if all capacities are positive integers, the FFA terminates in a finite number of steps. See Ford and Fulkerson, Even, or Berge for details.

(d) When you use the FFA to solve the Maximum Flow Problem by hand it is convenient to label each edge of the network with the fraction  $f_i(e)/w(e)$ .

---

**A Depth-First Search for the Sink Initiating at the Source.** Let  $E^1$  be the set of directed edges that can be used in producing a flow augmenting path. Add to the network a vertex called start and the edge (start, source).

(1)  $S =$  vertex set of the network.

(2)  $p =$  start.

(3)  $p =$  source (\*Move  $p$  along the edge (start, source) \*)

(4) **While**  $p$  is not equal to start or sink **do**.

**If** an edge in  $E^1$  exists that takes you from  $p$  to another vertex in  $S$

**then** set  $p$  to be that next vertex and delete the edge from  $E^1$ .

**else** reassign  $p$  to be the vertex that  $p$  was reached from (i.e., backtrack).

(5) **If**  $p =$  start,

**then** no flow augmenting path exists.

**else**  $p =$  sink, you have found a flow augmenting path.

---

**Example 9.5.8.** Consider the network in Figure 9.5.7, where the current flow,  $f$ , is indicated by a labeling of the edges. The path (Source,  $v_2, v_1, v_3$ , Sink) is a flow augmenting path that allows us to increase the flow by one unit. Note that  $(v_1, v_3)$  is used in the reverse direction, which is allowed because  $f(v_1, v_3) > 0$ . The value of the new flow that we obtain is 8. This flow must be maximal since the capacities out of the source add up to 8. This maximal flow is defined by the labeling of Figure 9.5.8.

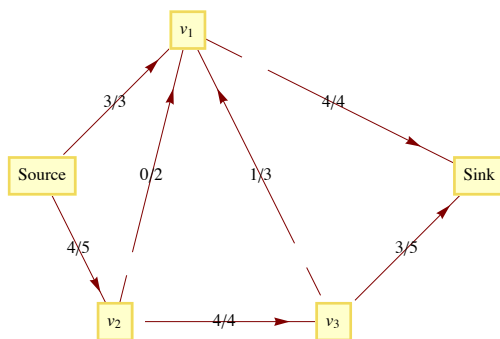


FIGURE 9.5.7  
Current flow in Example 9.5.8

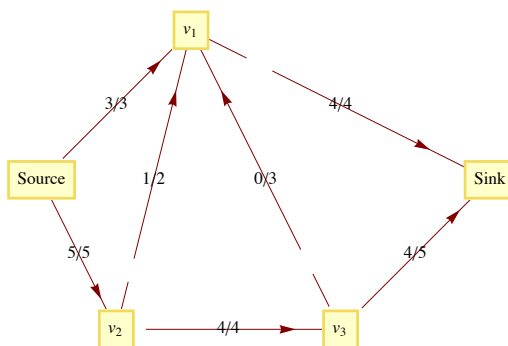


FIGURE 9.5.8  
Augmented, optimal flow in Example 9.5.8

## OTHER GRAPH-OPTIMIZATION PROBLEMS

(a) *The Minimum Spanning Tree Problem:* Given a weighted graph,  $(V, E, w)$ , find a subset  $E'$  of  $E$  with the properties that  $(V, E')$  is connected and the sum of the weights of edges in  $E'$  are as small as possible. We will discuss this problem in Chapter 10.

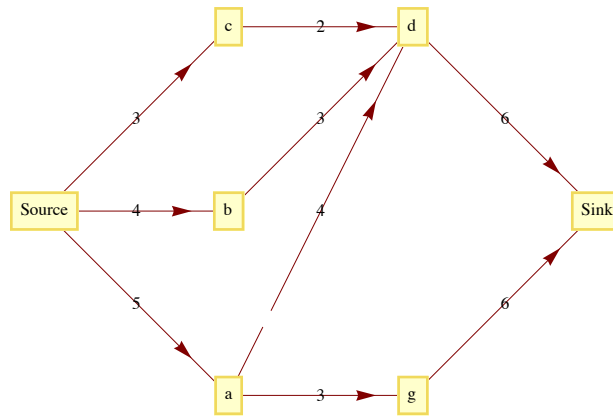
(b) *The Minimum Matching Problem:* Given an undirected weighted graph,  $(K, E, w)$ , with an even number of vertices, pair up the vertices so that each pair is connected by an edge and the sum of these edges is as small as possible. A unit square version of this problem has been studied extensively. See References: [Sopowit001] for details on what is known about this version of the problem.

(c) *The Graph Center Problem:* Given a connected, undirected, weighted graph, find a vertex (the center) in the graph with the property that the distance from the center to every other vertex is as small as possible. "As small as possible" could be interpreted either as minimizing the sum of the distances to each vertex or as minimizing the maximum distance from the center to a vertex.

## EXERCISES FOR SECTION 9.5

### A Exercises

- Find the closest neighbor circuit through the six capitals of New England starting at Boston. If you start at a different city, will you get a different circuit?
- Is Theorem 9.5.1 sharp for  $n = 3$ ? For  $n = 4$ ?
- Given the following sets of points in the unit square, find the shortest circuit that visits all the points and find the circuit that is obtained with the strip algorithm.
  - $\{(0.1k, 0.1k) : k = 0, 1, 2, \dots, 10\}$
  - $\{(0.1, 0.3), (0.3, 0.8), (0.5, 0.3), (0.7, 0.9), (0.9, 0.1)\}$
  - $\{(0.0, 0.5), (0.5, 0.0), (0.5, 1.0), (1.0, 0.5)\}$
  - $\{(0, 0), (0.2, 0.6), (0.4, 0.1), (0.6, 0.8), (0.7, 0.5)\}$
- For  $n = 4, 5,$  and  $6,$  locate  $n$  points in the unit square for which the strip algorithm works poorly.
- Consider the network whose maximum capacities are shown on the following graph.



(a) A function  $f$  is partially defined on the edges of this network by:

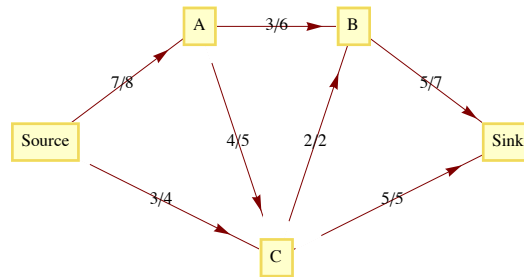
$$f(\text{Source}, c) = f(\text{Source}, b) = f(\text{Source}, a) = 2, \text{ and } f(a, d) = 1.$$

Define  $f$  on the rest of the other edges so that  $f$  is a flow. What is the value of  $f$ ?

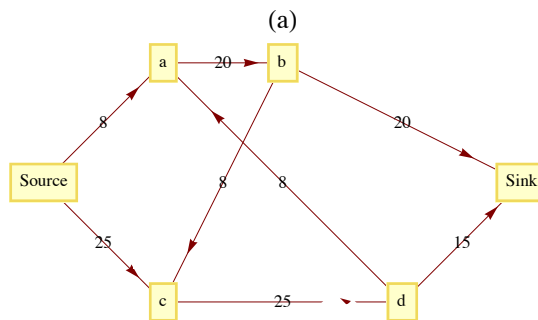
(b) Find a flow augmenting path with respect to  $f$  for this network. What is the value of the augmented flow?

(c) Is the augmented flow a maximum flow? Explain.

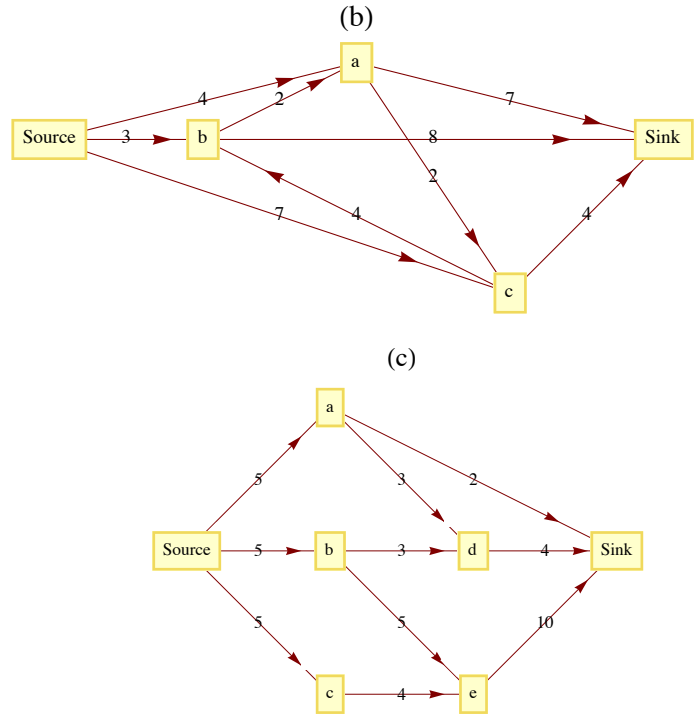
6. Given the following network with capacity function  $c$  and flow function  $f$ , find a maximal flow function. The labels on the edges of the network are of the form  $f(e)/c(e)$ , where  $c(e)$  is the capacity of edge  $e$  and  $f(e)$  is the used capacity for flow  $f$ .



7. Find maximal flows for the following networks.







**B Exercises**

- 8. (a) [Easy] Find two maximal flows for the network in Figure 9.5.6 other than the one found in the text.
  - (b) [Harder] Describe the set of all maximal flows for the same network.
  - (c) [Hardest] Prove that if a network has two maximal flows, then it has an infinite number of maximal flows.
9. Discuss reasons that the closest neighbor algorithm is not used in the unit square version of the Traveling Salesman Problem. (Hint: Count the number of comparisons of distances that must be done.)

**C Exercises**

- 10. Explore the possibility of solving the Traveling Salesman Problem in the "unit box":  $[0, 1]^3$ .
- 11. Devise a "closest neighbor" algorithm for matching points in the unit square.

## 9.6 Planarity and Colorings

The topics in this section are related to how graphs are drawn.

**Planarity:** Can a given graph be drawn in a plane so that no edges intersect? Certainly, it is natural to avoid intersections, but up to now we haven't gone out of our way to do so.

**Colorings:** Suppose that each vertex in an undirected graph is to be colored so that no two vertices that are connected by an edge have the same color. How many colors are needed? This question is motivated by the problem of drawing a map so that no two bordering countries are colored the same. A similar question can be asked for coloring edges.

**Definition: Planar Graph/ Plane Graph/Planar Embedding.** A graph is planar if it can be drawn in a plane so that no edges cross. If a graph is drawn so that no edges intersect, it is a plane graph, and such a drawing is a planar embedding of the graph.

Example 9.6.1. The graph in Figure 9.6.1(a) is planar but not a plane graph. The same graph is drawn as a plane graph in Figure 9.6.1(b)

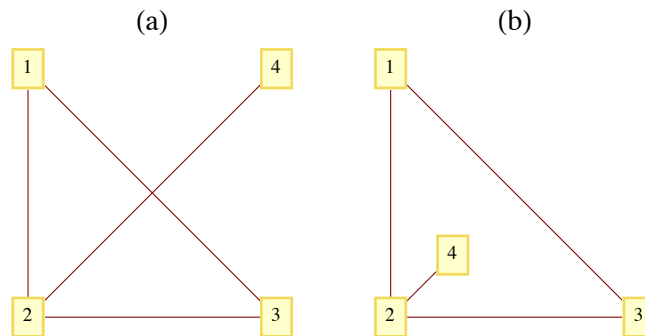


Figure 9.6.1  
A planar graph and a planar embedding

### Notes:

(a) In discussing planarity, we need only consider simple undirected graphs with no self-loops. All other graphs can be treated as such since all of the edges that relate any two vertices can be considered as one "package" that clearly can be drawn in a plane.

(b) Can you think of a graph that is not planar? How would you prove that it isn't planar? Proving the nonexistence of something is usually more difficult than proving its existence. This case is no exception. Intuitively, we would expect that sparse graphs would be planar and dense graphs would be nonplanar. Theorem 9.6.2 will verify that dense graphs are indeed nonplanar.

(c) The topic of planarity is a result of trying to restrict a graph to two dimensions. Is there an analogous topic for three dimensions? What graphs can be drawn in one dimension?

Answer to Note c: If a graph has only a finite number of vertices, it can always be drawn in three dimensions. This is not true for all graphs with an infinite number of vertices. The only "one-dimensional" graphs are the ones that consist of a finite number of chains, as in Figure 9.6.2, with one or more vertices in each chain.

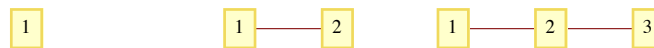
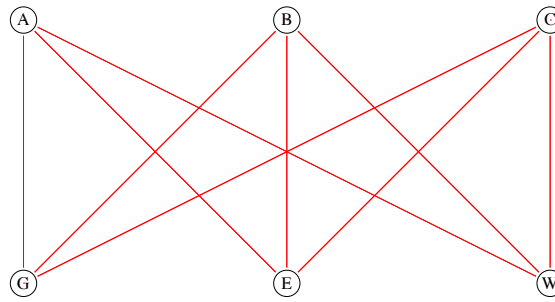


Figure 9.6.2  
Chains of length one, two and three

**Example 9.6.2.** A discussion of planarity is not complete without mentioning the famous Three Utilities Puzzle. The object of the puzzle is to supply three houses, A, B, and C, with the three utilities, gas, electric, and water. The constraint that makes this puzzle impossible to solve is that no utility lines may intersect i. e., a planar embedding of the graph in Figure 9.6.3, which is commonly denoted  $K_{3,3}$ . This graph is one of two fundamental nonplanar graphs. The Kuratowski Reduction Theorem states that if a graph is nonplanar then "contains" either a  $K_{3,3}$  or a  $K_5$ . Containment is in the sense that if you start with a nonplanar graph you can always perform a sequence of edge deletions and contractions (shrinking an edge so that the two vertices connecting it coincide) to produce one of the two graphs.



**Figure 9.6.3**  
The Three Utilities Puzzle.

A planar graph divides the plane into one or more regions. Two points on the plane lie in the same region if you can draw a curve connecting the two points that does not pass through an edge. One of these regions will be of infinite area. Each point on the plane is either a vertex, a point on an edge, or a point in a region. A remarkable fact about the geography of planar graphs is the following theorem that is attributed to Euler.

**Theorem 9.6.1: Euler's Formula.** *If  $G = (V, E)$  is a connected planar graph with  $r$  regions,  $v$  vertices and  $e$  edges, then*

$$v + r - e = 2 \quad (9.6a)$$

Experiment: Jot down a graph right now and count the number of vertices, regions, and edges that you have. If  $v + r - e$  is not 2, then your graph is either nonplanar or not connected.

**Proof:** We prove Euler's Formula by Induction on  $e$ , for  $e \geq 0$ .

Basis: If  $e = 0$ , then  $G$  must be a graph with one vertex,  $v = 1$ ; and there is one infinite region,  $r = 1$ .

Therefore,  $v + r - e = 1 + 1 - 0 = 2$ , and the basis is true.

Induction: Suppose that  $G$  has  $k$  edges,  $k \geq 1$ , and that all connected planar graphs with less than  $k$  edges satisfy 9.6a. Select any edge that is part of the boundary of the infinite region and call it  $e_1$ . Let  $G'$  be the graph obtained from  $G$  by deleting  $e_1$ . Figure 9.6.4 illustrates the two different possibilities we need to consider: either  $G'$  is connected or it has two connected components,  $G_1$  and  $G_2$ .

Case 1:



Case 2:



**Figure 9.6.4**  
Two case in the proof of Euler's Formula

If  $G'$  is connected, the induction hypothesis can be applied to it. If  $G'$  has  $v'$  vertices,  $r'$  edges and  $e'$  edges, then  $v' + r' - e' = 2$  and in terms of the corresponding numbers for  $G$ ,

$$\begin{aligned} v' &= v && \text{No vertices were removed to form } G' \\ r' &= r - 1 && \text{One region of } G \text{ merged with the infinite region when } e_1 \text{ is removed} \\ e' &= k - 1 && \text{We assumed that } G \text{ had } k \text{ edges.} \end{aligned}$$

For the case where  $G'$  is connected,

$$\begin{aligned} v + r - e &= v + r - k \\ &= v' + (r' + 1) - (e' + 1) \\ &= v' + r' - e' \\ &= 2 \end{aligned}$$

If  $G'$  is not connected, it must consist of two connected components,  $G_1$  and  $G_2$  since we started with a connected graph,  $G$ . We can apply the induction hypothesis to each of the two components to complete the proof. We leave it to the students to do this, with the reminder that in counting regions,  $G_1$  and  $G_2$  will share the same infinite region. ■

**Theorem 9.6.2.** *If  $G = (V, E)$  is a connected planar graph with  $v$  vertices,  $v \geq 3$ , and  $e$  edges, then*

$$e \leq 3v - 6. \quad (9.6b)$$

Remark: One implication of 9.6b is that the number of edges in a connected planar graph will never be larger than three times its number of vertices (as long as it has at least three vertices). Since the maximum number of edges in a graph with  $v$  vertices is a quadratic function of  $v$ , as  $v$  increases, planar graphs are more and more sparse.

Outline of a Proof of Theorem 9.6.2.

(a) Let  $r$  be the number of regions in  $G$ . For each region, count the number of edges that comprise its border. The sum of these counts must be at least  $3r$ . Recall that we are working with simple graphs here, so a region made by two edges connecting the same two vertices is not possible.

(b) Based on (a), infer that the number of edges in  $G$  must be at least  $\frac{3r}{2}$ .

(c)  $e \geq \frac{3r}{2} \Rightarrow r \leq \frac{2e}{3}$

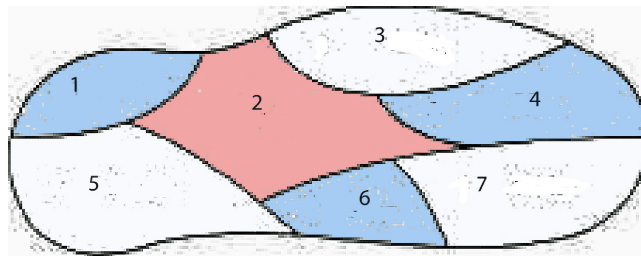
(d) Substitute  $\frac{2e}{3}$  for  $r$  in Euler's Formula to obtain an inequality that is equivalent to 9.6.b. ■

The following theorem will be useful as we turn to graph coloring.

**Theorem 9.6.3.** *If  $G$  is a connected planar graph, then it has a vertex with degree 5 or less.*

**Proof** (by contradiction): We can assume that  $G$  has at least seven vertices, for otherwise the degree of any vertex is at most 5. Suppose that  $G$  is a connected planar graph and each vertex has a degree of 6 or more. Then, since each edge contributes to the degree of two vertices,  $e \geq \frac{6v}{2} = 3v$ . However, Theorem 9.6.2 states that the  $e \leq 3v - 6 < 3v$ , which is a contradiction. ■

## GRAPH COLORING



**Figure 9.6.5**  
A 3-coloring of Euler Island

The map of Euler Island in Figure 9.6.5 shows that there are seven towns on the island. Suppose that a cartographer must produce a colored map in which no two towns that share a boundary have the same color. To keep costs down, she wants to minimize the number of different colors that appear on the map. How many colors are sufficient? For Euler Island, the answer is three. This problem motivates a more general problem.

**The Graph Coloring Problem.** Given an undirected graph  $G = (V, E)$ , find a "coloring function"  $f$  from  $V$  into a set of colors  $H$  such that  $(v_i, v_j) \in E \Rightarrow f(v_i) \neq f(v_j)$  and  $H$  has the smallest possible cardinality. The cardinality of  $H$  is called the *chromatic number* of  $G$ ,  $\chi(G)$ .

Notes:

(a) A coloring function onto an  $n$  element set is called an  $n$ -coloring.

(b) In terms of this general problem, the chromatic number of the graph of Euler Island is three. To see that no more than three colors are needed, we need only display a 3-coloring:  $f(1) = f(4) = f(6) = \text{blue}$ ,  $f(2) = \text{red}$ , and  $f(3) = f(5) = f(7) = \text{white}$ . This coloring is not unique. The next smallest set of colors would be of two colors, and you should be able to convince yourself that no 2-coloring exists for this graph.

In the mid-nineteenth century, it became clear that the typical planar graph had a chromatic number of no more than 4. At that point, mathematicians attacked the Four-Color Conjecture, which is that if  $G$  is any planar graph, then its chromatic number is no more than 4. Although the conjecture is quite easy to state, it took over 100 years, until 1976, to prove the conjecture in the affirmative.

**Theorem 9.6.4: The Four-Color Theorem.** *If  $G$  is a planar graph, then  $\chi(G) \leq 4$ .*

A proof of the Four-Color Theorem is beyond the scope of this text, but we can prove a theorem that is only 25 percent inferior.

**Theorem 9.6.5: The Five-Color Theorem.** *If  $G$  is a planar graph, then  $\chi(G) \leq 5$ .*

The number 5 is not a sharp upper bound for  $\chi(G)$  because of the Four-Color Theorem.

**Proof,** by Induction on the Number of Vertices in the Graph:

Basis: Clearly, a graph with one vertex has a chromatic number of 1.

Induction: Assume that all planar graphs with  $n - 1$  vertices have a chromatic number of 5 or less. Let  $G$  be a planar graph. By Theorem 9.6.2, there exists a vertex  $v$  with  $\deg v \leq 5$ . Let  $G - v$  be the planar graph obtained by deleting  $v$  and all edges that connect  $v$  to other vertices in  $G$ . By the induction hypothesis,  $G - v$  has a 5-coloring. Assume that the colors used are red, white, blue, green, and yellow.

If  $\deg v < 5$ , then we can produce a 5-coloring of  $G$  by selecting a color that is not used in coloring the vertices that are connected to  $v$  with an edge in  $G$ .

If  $\deg v = 5$ , then we can use the same approach if the five vertices that are adjacent to  $v$  are not all colored differently. We are now left with the possibility that  $v_1, v_2, v_3, v_4,$  and  $v_5$  are all connected to  $v$  by an edge and they are all colored differently. Assume that they are colored red, white blue, yellow, and green, respectively, as in Figure 9.6.6.

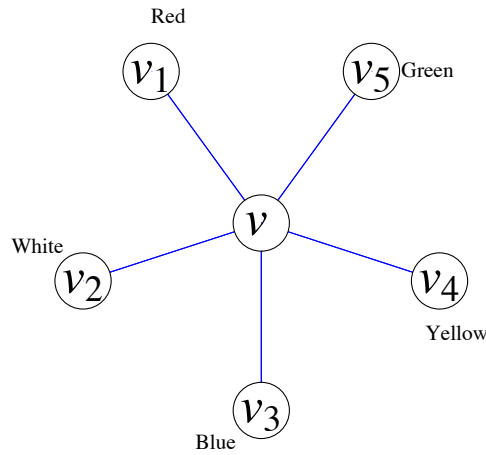


Figure 9.6.6

Starting at  $v_1$  in  $G - v$ , suppose we try to construct a path  $v_3$  that passes through only red and blue vertices. This can either be accomplished or it can't be accomplished. If it can't be done, consider all paths that start at  $v_1$ , and go through only red and blue vertices. If we exchange the colors of the vertices in these paths, including  $v_1$  we still have a 5-coloring of  $G - v$ . Since  $v_1$  is now blue, we can color the central vertex,  $v$ , red.

Finally, suppose that  $v_1$  is connected to  $v_3$  using only red and blue vertices. Then a path from  $v_1$  to  $v_3$  by using red and blue vertices followed by the edges  $(v_3, v)$  and  $(v, v_1)$  completes a circuit that either encloses  $v_2$  or encloses  $v_4$  and  $v_5$ . Therefore, no path from  $v_2$  to  $v_4$  exists using only white and yellow vertices. We can then repeat the same process as in the previous paragraph with  $v_2$  and  $v_4$ , which will allow us to color  $v$  white. ■

**Definition: Bipartite Graph.** A bipartite graph is a graph that has a 2-coloring. Equivalently, a graph is bipartite if its vertices can be partitioned into two nonempty subsets so that no edge connects a vertices from the same from each subset.

**Example 9.6.3.**

- (a) The graph of the Three Utilities Puzzle is bipartite. The vertices are partitioned into the utilities and the homes. Of course a 2-coloring of the graph is to color the utilities red and the homes blue.
- (b) For  $n \geq 1$ , the  $n$ -cube is bipartite. A coloring would be to color all strings with an even number of 1's red and the strings with an odd number of 1's blue. By the definition of the  $n$ -cube, two strings that have the same color couldn't be connected since they would need to differ in at least two positions.
- (c) Let  $V$  be a set of 64 vertices, one for each square on a chess board. We can index the elements of  $V$  by

$$v_{ij} = \text{the square on the row } i, \text{ column } j.$$

Connect vertices in  $V$  according to whether or not you can move a knight from one square to another. Using our indexing of  $V$ ,

$$(v_{ij}, v_{kl}) \in E \text{ if and only if } \begin{matrix} |i - k| + |j - l| = 3 \\ \text{and } |i - k| \cdot |j - l| = 2 \end{matrix}$$

$(V, E)$  is a bipartite graph. The usual coloring of a chessboard is valid 2-coloring.

How can you recognize whether a graph is bipartite? Unlike planarity, there is a nice equivalent condition for a graph to be bipartite.

**Theorem 9.6.6.** An undirected graph is bipartite if and only if it has no circuit of odd length.

Proof. ( $\Rightarrow$ ) Let  $G = (V, E)$  be a bipartite graph that is partitioned into two sets,  $R(ed)$  and  $B(lue)$  that define a 2-coloring. Consider any circuit in  $V$ . If we specify a direction in the circuit and define  $f$  on the vertices of the circuit by

$$f(u) = \text{the next vertex in the circuit after } v.$$

Note that  $f$  is a bijection. Hence the number of red vertices in the circuit equals the number of blue vertices, and so the length of the circuit must be even.

( $\Leftarrow$ ) Assume that  $G$  has no circuit of odd length. For each component of  $G$ , select any vertex  $w$  and color it red. Then for every other vertex  $v$  in the component, find the path of shortest distance from  $w$  to  $v$ . If the length of the path is odd, color  $v$  blue, and if it is even, color  $v$  red. We claim that this method defines a 2-coloring of  $G$ . Suppose that it does not define a 2-coloring. Then let  $v_a$  and  $v_b$  be two vertices with identical

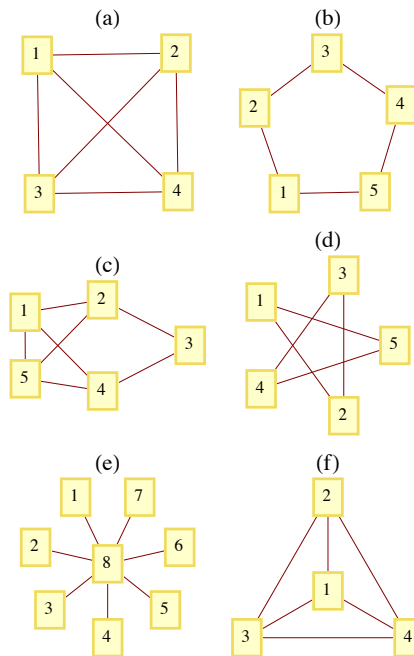
colors that are connected with an edge. By the way that we colored  $G$ , neither  $v_a$  nor  $v_b$  could equal  $w$ . We can now construct a circuit with an odd length in  $G$ . First, we start at  $w$  and follow the shortest path to  $v_a$ . Then follow the edge  $(v_a, v_b)$ , and finally, follow the reverse of a shortest path from  $w$  to  $v_b$ . Since  $v_a$  and  $v_b$  have the same color, the first and third segments of this circuit have lengths that are both odd or even, and the sum of their lengths must be even. The addition of the single edge  $(v_a, v_b)$  shows us that this circuit has an odd length. This contradicts our premise. ■

Note: An efficient algorithm for finding a 2-coloring of a graph can be designed using the method that is used in the second part of the proof above.

## EXERCISES FOR SECTION 9.6

### A Exercises

1. Apply Theorem 9.6.2 to prove that once  $n$  gets to a certain size, a  $K_n$  is nonplanar. What is the largest complete planar graph?
2. Can you apply Theorem 9.6.2 to prove that the Three Utilities Puzzle can't be solved?
3. What are the chromatic numbers of the following graphs?



4. Prove that if an undirected graph has a subgraph that is a  $K_3$  it then its chromatic number is at least 3.
5. What is  $\chi(K_n)$ ,  $n \geq 1$ ?
6. What is the chromatic number of the United States?

### B Exercises

7. Complete the proof of Theorem 9.6.1.
8. Use the outline of a proof of Theorem 9.6.2 to write a complete proof. Be sure to point out where the premise  $v \geq 3$  is essential.
9. Let  $G = (V, E)$  with  $|V| \geq 11$ , and let  $U$  be the set of all undirected edges between distinct vertices in  $V$ . Prove that either  $G$  or  $G' = (V, E^c)$  is nonplanar.
10. Design an algorithm to determine whether a graph is bipartite.
11. Prove that a bipartite graph with an odd number of vertices greater than or equal to 3 has no Hamiltonian circuit.

### C Exercises

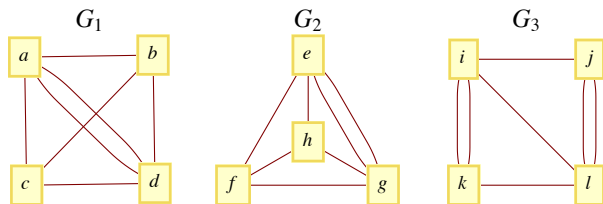
12. Prove that any graph with a finite number of vertices can be drawn in three dimensions so that no edges intersect.
13. Suppose you had to color the edges of an undirected graph so that for each vertex, the edges that it is connected to have different colors. How can this problem be transformed into a vertex coloring problem?

14. (a) Suppose the edges of a  $K_6$  are colored either red or blue. Prove that there will be either a "red  $K_3$ " (a subset of the vertex set with three vertices connected by red edges) or a "blue  $K_3$ ."
- (b) Suppose six people are selected at random. Prove that either there exists a subset of three of them with the property that any two people in the subset can communicate in a common language, or there exist three people, no two of whom can communicate in a common language.

## SUPPLEMENTARY EXERCISES FOR CHAPTER 9

### Section 9.1

1. Determine which two of the graphs below are isomorphic and give an explicit isomorphism between those two graphs.



2. Teams 1, 2, 3, and 4 compete in a round-robin tournament. Draw a round-robin tournament graph that represents one of the possible outcomes of the tournament. In terms of your graph, what was the outcome of the tournament (in wins and losses)?

3. Let  $G = (V, E)$  be an undirected graph. An *independent set*,  $W$ , is a subset of  $V$  having the property that no two vertices in  $W$  are connected by an edge in  $E$ . That is,

$$v, w \in W \Rightarrow \{v, w\} \notin E.$$

Finding a maximal independent set (an independent set that is as large as possible) is often of interest.

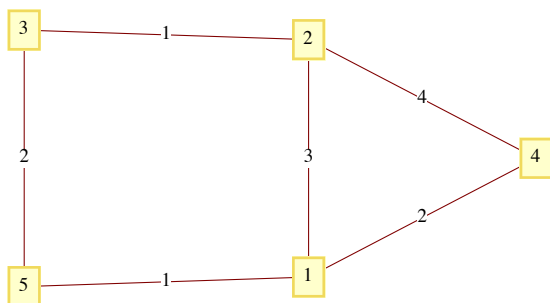
(a) Find a maximal independent set in the graph of Figure 9.1.2.

(b) Prove that if  $W$  is a maximal independent set in  $G$ , then every vertex in  $G$  is connected by an edge to at least one vertex in  $W$ .

(c) How large can a maximal independent set in a  $K_n$  be?

4. Let  $S = \{1, 2, \dots, n\}$  be a set of  $n$  cities. Define a matrix  $A = [a_{ij}]$  of order  $n \times n$  by  $a_{ij} = 0$  if  $i = j$ ; otherwise  $a_{ij}$  is the *number* of distinct ways of traveling directly from city  $i$  to city  $j$  by car, without visiting any other cities belonging to  $S$  en route.

In the following diagram, the points represent five cities, 1, 2, 3, 4, and 5, and a line is drawn between two cities and labeled with a positive integer giving the number of *direct* routes (by car) between the respective cities.



(a) Determine the  $5 \times 5$  matrix  $A$  going with the above diagram.

(b) Calculate  $A^2$ .

(c) Interpret the meaning of the entries in  $A^2$ , both for the result in part b, and for the general set  $S = \{1, 2, \dots, n\}$ .



5. An undirected graph can be used to model a map of states or countries, where there is a vertex for each country and an edge between two vertices if the two countries share a boundary. For example, the undirected graph of Central America (mainland only) would have eight vertices. {Honduras, Nicaragua} would be an edge of the graph, but {Mexico, Nicaragua} would not be an edge.



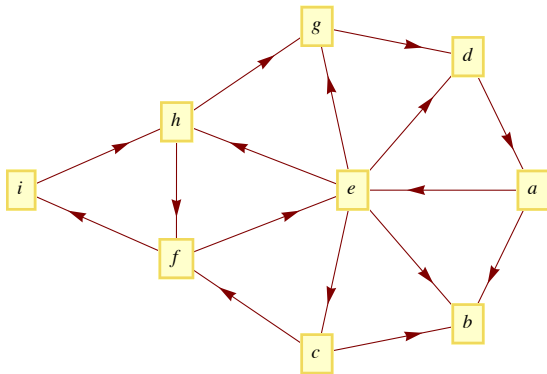
- (a) Draw the graph of Central America.
  - (b) Find a path from Mexico to Panama.
  - (c) What significance would this path have if you intended to drive from Mexico to Panama?
6. Show that the graph of the states of Washington, Oregon, Idaho, Montana, Wyoming, and Colorado is isomorphic to the graph of New England.
7. The outdegree of a vertex in a directed graph is the number of vertices in the graph that start at that vertex, and the indegree of the vertex is the number of vertices in the graph that terminate at that vertex. A vertex  $v$  in a tournament graph is a source if the indegree of that vertex is zero. A sink is a vertex in a tournament graph that has outdegree of zero.
- (a) Prove that a round-robin tournament graph can have at most one source and at most one sink. Interpret these facts in terms of the results of the tournament.
  - (b) What is the outdegree of a source in a round-robin tournament graph? What is the indegree of a sink in a round-robin tournament graph?
  - (c) Let  $G = (V, E)$  be a round-robin tournament graph with  $|V| > 2$ . If  $p$  is "G has a sink," and  $q$  is "G has a source," prove that any one of the propositions  $\neg p \wedge \neg q$ ,  $\neg p \wedge q$ ,  $p \wedge \neg q$  and  $p \wedge q$  could be true.

### Section 9.2

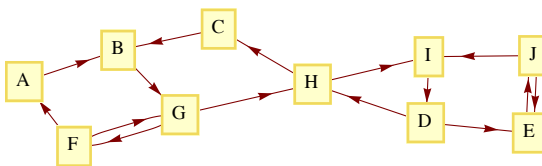
8. Let  $G = (V, E)$  be a round-robin tournament graph with  $|V| = n$ . If  $M$  is the matrix of  $G$ ,
- (a) For  $i = 1, 2, \dots, n$ , explain why the number of 1's in column  $i$  of  $M$  plus the number of 1s in row  $i$  is always equal to  $n - 1$ .
  - (b) How many 1s are there in  $M$ ?

### Section 9.3

9. Use the broadcasting algorithm to determine a shortest path from vertex  $a$  to vertex  $i$  in the following graph. List the depth sets.



10. In a breadth-first (broadcasting) search for a path from vertex  $A$  to vertex  $J$ , what would the depth sets  $(D_1, D_2, \dots)$  be?



### Section 9.4

Definition: Randomly Eulerian. *Graph  $G$  is randomly Eulerian from vertex  $v$  if every path in  $G$  that initiates at  $v$  and uses edges at random is a Eulerian circuit.*

11. Give examples of undirected graphs that are randomly Eulerian from none, one, two, or all vertices. It can be proven that no graph is randomly Eulerian from more than two vertices unless it is randomly Eulerian from all vertices.

12. Prove that  $G$  is randomly Eulerian from  $v$  if and only if every circuit in  $G$  contains  $v$ .

13. Ore's Theorem states that if  $G = (V, E)$  is an undirected graph with  $|V| = n \geq 3$  such that  $\{v, w\} \notin E \Rightarrow \deg v + \deg w \geq n$ , then  $G$  has a Hamiltonian circuit. Prove Ore's Theorem given the following outline.

Proof by contradiction:

(a) Add edges to  $E$  so that  $G$  still has no Hamiltonian circuit, but so that the addition of any other edge does produce a Hamiltonian circuit. Now select any  $\{v, w\} \notin E$ . There must be a path in  $G$ :

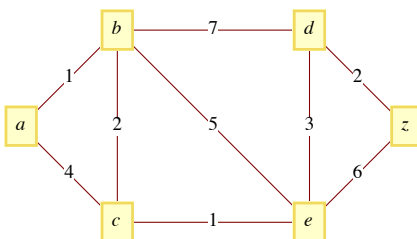
$$v = (v_1, v_2, \dots, v_n) = w.$$

(b) Prove that for  $2 \leq i \leq n$ ,  $\{v_1, v_i\} \in E \Rightarrow \{v_{i-1}, v_n\} \notin E$ .

(c) Conclude that  $\deg v + \deg w < n$ .

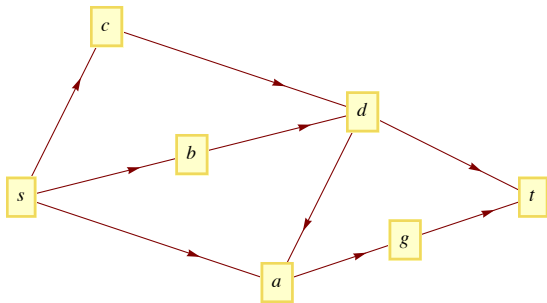
### Section 9.5

14. Given:



- Determine the optimal path from the vertex  $a$  to the vertex  $z$ .
- Use the broadcasting algorithm to find a path from  $a$  to  $z$ .
- Find the "costs" of both paths and discuss whether the algorithm in part b gives a "good result."

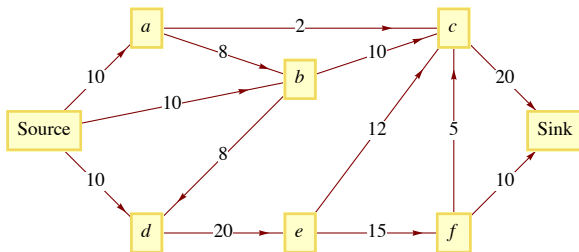
15. Consider the network



We start with a flow  $f$  on this network partially defined by  $f(s, c) = f(s, b) = f(s, a) = 1$  and  $f(d, a) = 0$ .

- (a) Define  $f$  for each of the other edges in this network so as to achieve a flow.
- (b) Assume that the maximum capacity of each edge is 2. Determine a flow augmenting path with respect to the flow given in part a. (Use the Ford and Fulkerson Algorithm.)
- (c) Is the flow obtained in part b a maximal flow? Explain.

16. Find a maximal flow for the following network:



17. (a) Given the mileage chart below, what is the closest neighbor circuit starting at city A?

	A	B	C	D	E	F
A	_	34	50	12	51	37
B	34	_	40	27	70	60
C	50	40	_	30	33	41
D	12	27	30	_	39	20
E	51	70	33	39	_	15
F	37	60	41	20	15	_

- (b) Suppose it takes  $(k - 1)$  seconds to determine which of  $k$  cities is closest to any given city. Estimate how long it would take to find a closest neighbor circuit through  $n$  cities.

**Section 9.6**

18. Draw three connected graphs,  $G_2, G_3,$  and  $G_4,$  with four vertices, each having chromatic numbers 2, 3, and 4 (i.e.  $c(G_i) = i$ ).

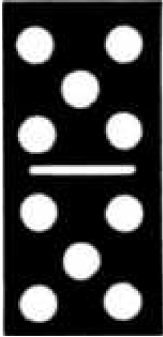
19. (a) Prove that although a  $K_5$  is not planar, it can be drawn on a *torus* (a doughnut-shaped surface).

(b) Can the Three Utilities Puzzle be solved on a torus?

20. Draw examples of the following graphs, if possible. Clearly indicate which of the graphs are impossible and why they are impossible. You may cite any theorem that justifies your claim.

- (a) An undirected Hamiltonian graph that is not Eulerian. Explain why your graph is not Eulerian.
- (b) A bipartite Hamiltonian graph with five vertices.
- (c) A round-robin tournament graph with four vertices.
- (d) A connected planar graph with four vertices, three regions, and six edges.
- (e) An undirected graph with chromatic number five.

# chapter 10



## TREES

### GOALS

In this chapter we will study the class of graphs called trees. Trees are frequently used in both mathematics and the sciences. Our solution of Example 2.1 is one simple instance. Since they are often used to illustrate or prove other concepts, a poor background in trees can be a serious handicap. For this reason, our ultimate goals are to: (1) define the various common types of trees, (2) identify some basic properties of trees, and (3) discuss some of the common applications of trees.

## 10.1 What Is a Tree?

What distinguishes all trees from other types of graphs is the absence of certain paths called cycles.

**Definition: Cycle.** A cycle is a circuit whose edge list contains no duplicates.

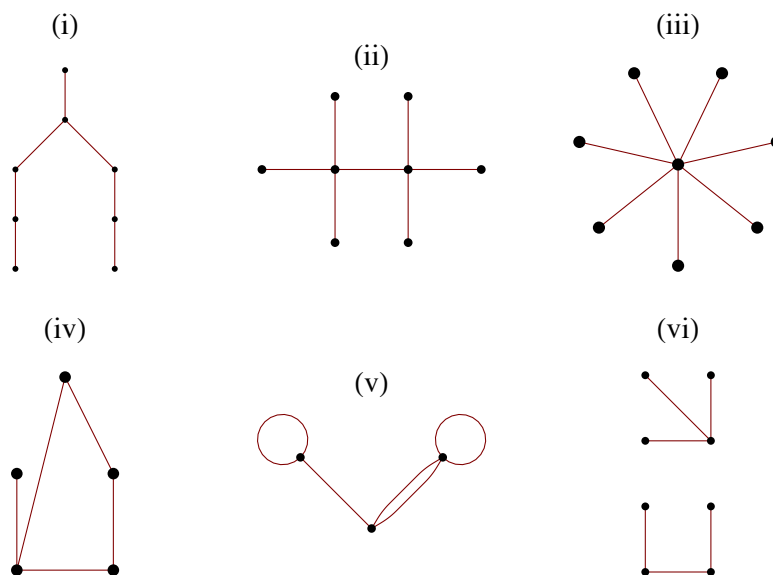
The simplest example of a cycle in an undirected graph is a pair of vertices with two edges connecting them. Since trees are cycle-free, we can rule out all multigraphs from consideration as trees.

Trees can either be undirected or directed graphs. We will concentrate on the undirected variety in this chapter.

**Definition: Tree.** An undirected graph is a tree if it is connected and contains no cycles or self-loops.

### Example 10.1.1.

(a) Graphs i, ii and iii in Figure 10.1.1 are all trees, while graphs iv, v, and vi are not trees.

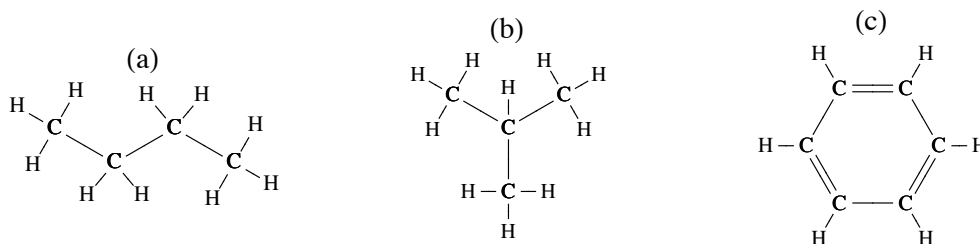


**Figure 10.1.1**  
Some trees and non-trees

(b) A  $K_2$  is a tree. However, if  $n \geq 3$ , a  $K_n$  is not a tree.

(c) In a loose sense, a botanical tree is a mathematical tree. There are no cycles in the branch structure of a botanical tree.

(d) The structures of some chemical compounds are modeled by a tree. For example, butane (Figure 10.1.2a) consists of four carbon molecules and ten hydrogen molecules, where an edge between two molecules represents a bond between them. A bond is a force that keeps two molecules together. The same set of molecules can be linked together in a different tree structure to give us the compound isobutane (Figure 10.1.2b). There are some compounds whose graphs are not trees. One example is benzene (Figure 10.1.2c).



**Figure 10.1.2**  
Simple organic compounds

One type of graph that is not a tree, but is closely related, is a forest.

**Definition: Forest.** A forest is an undirected graph whose components are all trees.

**Example 10.1.2.** The top half of Figure 10.1.1 can be viewed as a forest of three trees.

We will now examine several conditions that are equivalent to the one that defines a tree. The following theorem will be used as a tool in proving that the conditions are equivalent.

**Theorem 10.1.1.** Let  $G = (V, E)$  be an undirected graph with no self-loops, and let  $v_a, v_b \in V$ . If two different simple paths exist between  $v_a$  and  $v_b$ , then there exists a cycle in  $G$ .

Proof: Let  $p_1 = (e_1, e_2, \dots, e_m)$  and  $p_2 = (f_1, f_2, \dots, f_n)$  be two different simple paths from  $v_a$  to  $v_b$ . The first step we will take is to delete from  $p_1$  and  $p_2$  the initial edges that are identical. That is, if  $e_1 = f_1, e_2 = f_2, \dots, e_j = f_j$ , and  $e_{j+1} \neq f_{j+1}$  delete the first  $j$  edges of both paths. Once this is done, both paths start at the same vertex, call it  $v_c$ , and both still end at  $v_b$ . Now we construct a cycle by starting at  $v_c$  and following what is left of  $p_1$  until we first meet what is left of  $p_2$ . If this first meeting occurs at vertex  $v_d$ , then the remainder of the cycle is completed by following the portion of the reverse of  $p_2$  that starts at  $v_d$  and ends at  $v_c$ . ■

**Theorem 10.1.2.** Let  $G = (V, E)$  be an undirected graph with no self-loops and  $|V| = n$ . The following are all equivalent:

- (1)  $G$  is a tree.
- (2) For each pair of distinct vertices in  $V$ , there exists a unique simple path between them.
- (3)  $G$  is connected, and if  $e \in E$ , then  $(V, E - \{e\})$  is disconnected.
- (4)  $G$  contains no cycles, but by adding one edge, you create a cycle.
- (5)  $G$  is connected and  $|E| = n - 1$ .

Proof Strategy. Most of this theorem can be proven by proving the following chain of implications: (1)  $\Rightarrow$  (2), (2)  $\Rightarrow$  (3), (3)  $\Rightarrow$  (4), and (4)  $\Rightarrow$  (1). Once these implications have been demonstrated, the transitive closure of  $\Rightarrow$  on  $\{1, 2, 3, 4\}$  establishes the equivalence of the first four conditions. The proof that Statement 5 is equivalent to the first four can be done by induction, which we will leave to the reader.

Proof: (1)  $\Rightarrow$  (2) (Indirect). Assume that  $G$  is a tree and that there exists a pair of vertices between which there is either no path or there are at least two distinct paths. Both of these possibilities contradict the premise that  $G$  is a tree. If no path exists,  $G$  is disconnected, and if two paths exist, a cycle can be obtained by Theorem 10.1.1.

(2)  $\Rightarrow$  (3). We now use Statement 2 as a premise. Since each pair of vertices in  $V$  are connected by exactly one path,  $G$  is connected. Now if we select any edge  $e$  in  $E$ , it connects two vertices,  $v_1$  and  $v_2$ . By (2), there is no simple path connecting  $v_1$  to  $v_2$  other than  $e$ . Therefore, no path at all can exist between  $v_1$  and  $v_2$  in  $(V, E - \{e\})$ . Hence  $(V, E - \{e\})$  is disconnected.

(3)  $\Rightarrow$  (4). Now we will assume that Statement 3 is true. We must show that  $G$  has no cycles and that adding an edge to  $G$  creates a cycle. We will use an indirect proof for this part. Since (4) is a conjunction, by DeMorgan's Law its negation is a disjunction and we must consider two cases. First, suppose that  $G$  has a cycle. Then the deletion of any edge in the cycle keeps the graph connected, which contradicts (3). The second case is that the addition of an edge to  $G$  does not create a cycle. Then there are two distinct paths between the vertices that the new edge connects. By Theorem 10.1.1, a cycle can then be created, which is a contradiction.

(4)  $\Rightarrow$  (1) Assume that  $G$  contains no cycles and that the addition of an edge creates a cycle. All that we need to prove to verify that  $G$  is a tree is that  $G$  is connected. If it is not connected, then select any two vertices that are not connected. If we add an edge to connect them, the fact that a cycle is created implies that a second path between the two vertices can be found which is in the original graph, which is a contradiction. ■

The usual definition of a directed tree is based on whether the associated undirected graph, which is obtained by "erasing" its directional arrows, is a tree. In Section 10.3 we will introduce the rooted tree, which is a special type of directed tree.

## EXERCISES FOR SECTION 10.1

### A Exercises

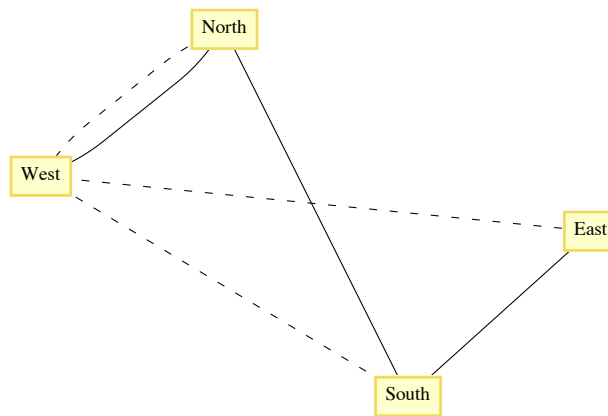
1. Given the following vertex sets, draw all possible undirected trees that connect them.
  - (a)  $V_a = \{\text{right, left}\}$
  - (b)  $V_b = \{+, -, 0\}$
  - (c)  $V_c = \{\text{north, south, east, west}\}$ .
2. Are all trees planar? If they are, can you explain why? If they are not, you should be able to find a nonplanar tree.

3. Prove that if  $G$  is a simple undirected graph with no self-loops, then  $G$  is a tree if and only if  $G$  is connected and  $|E| = |V| - 1$ .
4. (a) Prove that if  $G = (V, E)$  is a tree and  $e \in E$ , then  $(V, E - \{e\})$  is a forest of two trees.  
 (b) Prove that if  $(V_1, E_1)$  and  $(V_2, E_2)$  are disjoint trees and  $e$  is an edge that connects a vertex in  $V_1$  to a vertex in  $V_2$ , then  $(V_1 \cup V_2, E_1 \cup E_2 \cup \{e\})$  is a tree.
5. (a) Prove that any tree with at least two vertices has at least two vertices of degree 1.  
 (b) Prove that if a tree is not a chain, then it has at least three vertices of degree 1.

## 10.2. Spanning Trees

The topic of spanning trees is motivated by a graph-optimization problem.

**Example 10.2.1.** A map of Atlantis (Figure 10.2.1) shows that there are four campuses in its university system. A new secure communications system is being installed and the objective is to allow for communication between any two campuses, to achieve this objective, the university must buy direct lines between certain pairs of campuses. Let  $G$  be the graph with a vertex for each campus and an edge for each direct line. Total communication is equivalent to  $G$  being a connected graph. This is due to the fact that two campuses can communicate over any number of lines. To minimize costs, the university wants to buy a minimum number of lines.



**Figure 10.2.1**  
The Atlantis University System

The solutions to this problem are all trees. Any graph that satisfies the requirements of the university must be connected, and if a cycle does exist, any line in the cycle can be deleted, reducing the cost. Each of the sixteen trees that can be drawn to connect the vertices North, South, East, and West (see Exercise 1c of Section 10.1) solves the problem as it is stated. Note that in each case, three direct lines must be purchased. There are two considerations that can help reduce the number of solutions that would be considered.

**Objective 1:** Given that the cost of each line depends on certain factors, such as the distance between the campuses, select a tree whose cost is as low as possible.

**Objective 2:** Suppose that communication over multiple lines is noisier as the number of lines increases. Select a tree with the property that the maximum number of lines that any pair of campuses must use to communicate with is as small as possible.

Typically, these objectives are not compatible; that is, you cannot always simultaneously achieve these objectives. In the case of the Atlantis university system, the solution with respect to Objective 1 is indicated with solid lines in Figure 10.2.1. There are four solutions to the problem with respect to Objective 2: any tree in which one campus is directly connected to the other three. One solution with respect to Objective 2 is indicated with dotted lines in Figure 10.2.1. After satisfying the conditions of Objective 2, it would seem reasonable to select the cheapest of the four trees.

**Definition: Spanning Set, Spanning Tree.**

- (a) Let  $G = (V, E)$  be a connected undirected graph. A spanning set for  $G$  is a subset  $E'$  of  $E$  such that  $(V, E')$  is connected.
- (b) If  $E'$  is a spanning set for  $G$  and  $T = (V, E')$  is a tree, then  $T$  is called a spanning tree for  $G$ .

## Notes

(a) If  $(V, E')$  is a spanning tree,  $|E'| = |V| - 1$ .

(b) The significance of a spanning tree is that it is a minimal spanning set. A smaller set would not span the graph, while a larger set would have a cycle, which has an edge that is superfluous.

For the remainder of this section, we will discuss two of the many topics that relate to spanning trees. The first is the Minimal Spanning Tree Problem, which addresses Objective 1 above. The second is the Minimum Diameter Spanning Tree Problem, which addresses Objective 2.

## THE MINIMAL SPANNING TREE PROBLEM

Given a weighted connected undirected graph  $G = (V, E, w)$ , the *minimal spanning tree problem* is to find a spanning tree  $(V, E')$  for which  $\sum_{e \in E'} w(e)$  is as small as possible.

Unlike many of the graph-optimization problems that we've examined, a solution to this problem can be obtained efficiently. It is a situation in which a greedy algorithm works.

**Definition: Bridge.** Let  $G = (V, E)$  be an undirected graph and let  $\{L, R\}$  be a partition of  $V$ . A bridge between  $L$  and  $R$  is an edge in  $E$  that connects a vertex in  $L$  to a vertex in  $R$ .

**Theorem 10.2.1.** Let  $G = (V, E, w)$  be a weighted connected undirected graph. Let  $V$  be partitioned into two sets  $L$  and  $R$ . If  $e^*$  is a bridge of least weight between  $L$  and  $R$ , then there exists a minimal spanning tree for  $G$  that includes  $e^*$ .

Proof (Indirect proof): Suppose that no minimum spanning tree including  $e^*$  exists. Let  $T = (V, E')$  be a minimum spanning tree. If we add  $e^*$  to  $T$ , a cycle is created, and this cycle must contain another bridge,  $e$ , between  $L$  and  $R$ . Since  $w(e^*) \leq w(e)$ , we can delete  $e$  and the new tree, which includes  $e^*$  must also be a minimum spanning tree. ■

**Example 10.2.2.** The bridges between the vertex sets  $\{a, b, c\}$  and  $\{d, e\}$  in Figure 10.2.2 are the edges  $\{b, d\}$  and  $\{c, e\}$ . According to the theorem, a minimal spanning tree that includes  $\{b, d\}$  exists. By examination, you should be able to see that this is true. Is it true that only the bridges of minimal weight can be part of a minimal spanning tree? The answer is no.

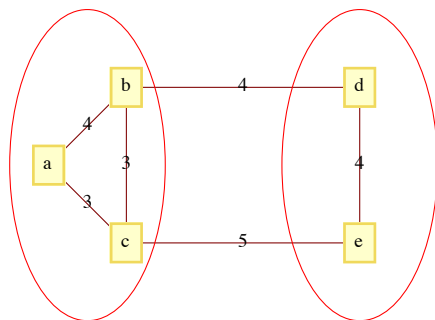


Figure 10.2.2

Theorem 10.2.1 essentially tells us that a minimal spanning tree can be constructed recursively by continually adding minimally weighted bridges to a set of edges.



---

**Algorithm 10.2.1: Greedy Algorithm for Finding a Minimal Spanning Tree.** Let  $G = (V, E, w)$  be a connected, weighted, undirected graph, and let  $v_0$  be an arbitrary vertex in  $V$ . The following steps lead to a minimal spanning tree for  $G$ .  $L$  and  $R$  will be sets of vertices and  $E'$  is a set of edges.

- (1) (Initialize)  $L = V - \{v_0\}$ ;  $R = \{v_0\}$ ;  $E = \emptyset$ .
  - (2) (Build the tree) While  $L \neq \emptyset$ 
    - (2.1) Find  $e^* = \{v_L, v_R\}$ , a bridge of minimum weight between  $L$  and  $R$ .
    - (2.2)  $R = R \cup \{v_L\}$ ;  $L = L - \{v_L\}$ ;  $E' := E' \cup \{e^*\}$
  - (3) Terminate with a minimal spanning tree  $(V, E')$ .
- 

Notes:

- (a) If more than one minimal spanning tree exists, then the one that is obtained depends on  $v_0$  and the means by which  $e^*$  is selected in Step 2.1 if two minimally weighted bridges exist.
- (b) Warning: If two minimally weighted bridges exist between  $L$  and  $R$ , do not try to speed up the algorithm by adding both of them to  $E'$ .
- (c) That Algorithm 10.2.1 yields a minimal spanning tree can be proven by induction with the use of Theorem 10.2.1.
- (d) If it is not known whether  $G$  is connected, Algorithm 10.2.1 can be revised to handle this possibility. The key change (in Step 2.1) would be to determine whether any bridge at all exists between  $L$  and  $R$ . The condition of the while loop in Step 2 must also be changed somewhat.

**Example 10.2.3.** Consider the graph in Figure 10.2.3. If we apply Algorithm 10.2.1 starting at  $a$ , we obtain the following edge list in the order given:  $\{a, f\}$ ,  $\{f, e\}$ ,  $\{e, c\}$ ,  $\{c, d\}$ ,  $\{f, b\}$ ,  $\{b, g\}$ . The total of the weights of these edges is 20. The method that we have used (in Step 2.1) to select a bridge when more than one minimally weighted bridge exists is to order all bridges alphabetically by the vertex in  $L$  and then, if further ties exist, by the vertex in  $R$ . The first vertex in that order is selected in Step 2.1 of the algorithm.

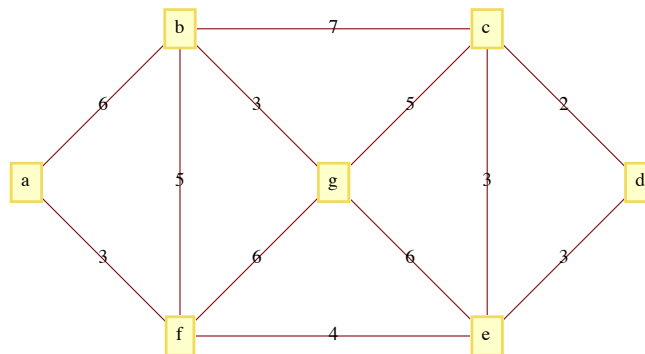
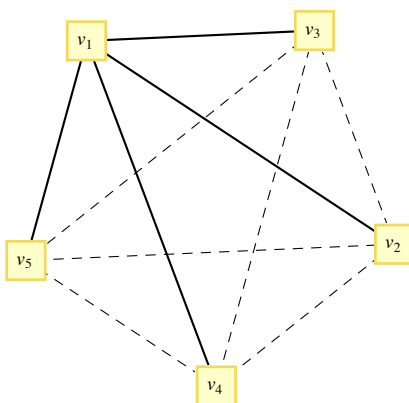


Figure 10.2.3

### The Minimum Diameter Spanning Tree Problem

Given a connected undirected graph  $G = (V, E)$ , find a spanning tree  $T = (V, E')$  of  $G$  such that the longest path in  $T$  is as short as possible.

**Example 10.2.4.** The Minimum Diameter Spanning Tree Problem is easy to solve in a  $K_n$ . Select any vertex  $v_0$  and construct the spanning tree whose edge set is the set of edges that connect  $v_0$  to the other vertices in the  $K_n$ . Figure 10.2.4 illustrates a solution for  $n = 5$ .



Minimum diameter spanning tree for  $K_5$

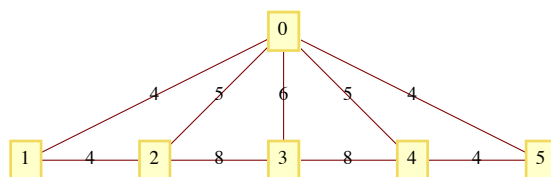
For incomplete graphs, a two-stage algorithm is needed. In short, the first step is to locate a "center" of the graph. The maximum distance from a center to any other vertex is as small as possible. Once a center is located, a breadth-first search of the graph is used to construct the spanning tree. The breadth-first search is essentially the broadcasting algorithm that we discussed in Section 9.3 applied to undirected graphs.

## EXERCISES FOR SECTION 10.2

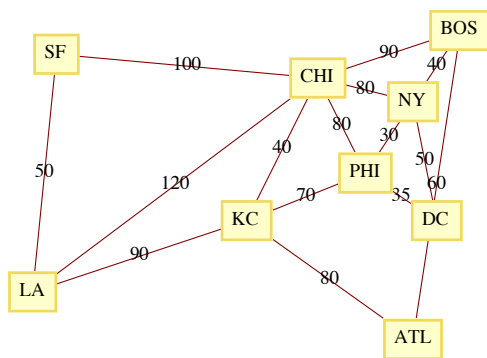
### A Exercises

1. Suppose that after Atlantis University's phone system is in place, a fifth campus is established and that a transmission line can be bought to connect the new campus to any old campus. Is this larger system the most economical one possible with respect to Objective 1? Can you always satisfy Objective 2?
2. Construct a minimal spanning tree for the capital cities in New England (see Figure 9.5.1).
3. Show that the answer to the question posed in Example 10.2.2 is "no."
4. Find a minimal spanning tree for the following graphs.

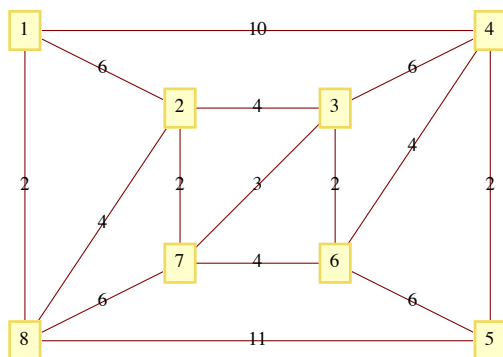
(a)



(b)

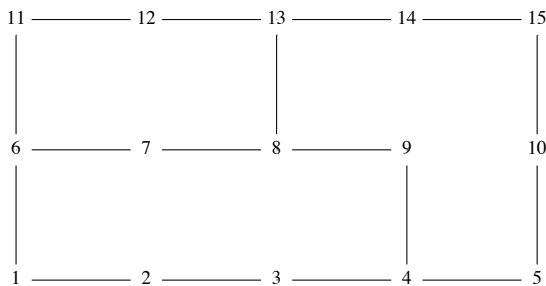


(c)

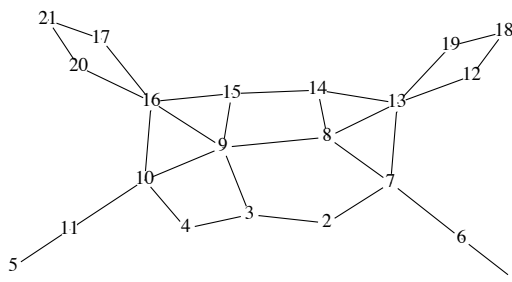


5. Find a minimum diameter spanning tree for the following graphs.

(a)



(b)



## 10.3 Rooted Trees

In the next two sections, we will discuss rooted trees. Our primary focuses will be on general rooted trees and on a special case, ordered binary trees.

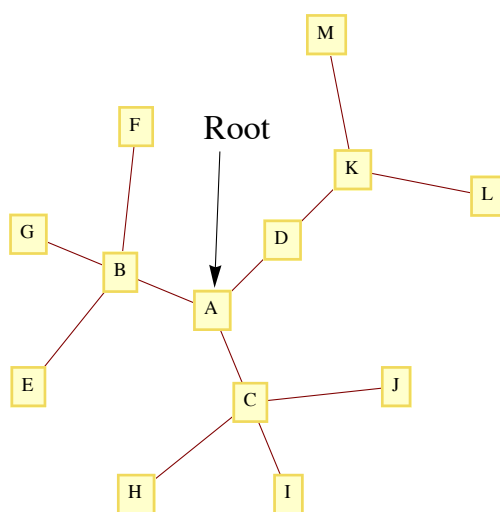
**Informal Definition and Terminology:** What differentiates rooted trees from undirected trees is that a rooted tree contains a distinguished vertex, called the root. Consider the tree in Figure 10.3.1. Vertex  $A$  has been designated the root of the tree. If we choose any other vertex in the tree, such as  $M$ , we know that there is a unique path from  $A$  to  $M$ . The vertices on this path,  $(A, D, K, M)$ , are described in genealogical terms:

$M$  is a child of  $K$  (so is  $L$ ).

$K$  is  $M$ 's parent.

$A, D,$  and  $K$  are  $M$ 's ancestors.

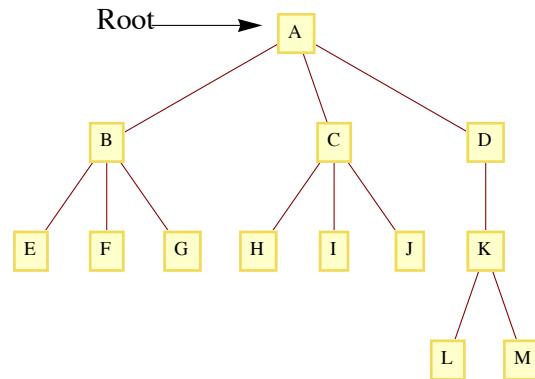
$D, K,$  and  $M$  are descendants of  $A$ .



**FIGURE 10.3.1**  
Rooted tree

These genealogical relationships are often easier to visualize if the tree is rewritten so that children are positioned below their parents, as in Figure 10.3.2.

With this format, it is easy to see that each vertex in the tree can be thought of as the root of a tree that contains, in addition to itself, all of its descendants. For example, D is the root of a tree that contains D, K, L, and M. Furthermore, K is the root of a tree that contains K, L, and M. Finally, L and M are roots of trees that contain only themselves. From this observation, we can give a formal definition of a rooted tree.



**FIGURE 10.3.2**  
Rooted tree of Figure 10.3.1, redrawn

**Definition: Rooted Tree.**

(a) *Basis:*

(i) *A tree with no vertices is a rooted tree (the empty tree),*

(ii) *A single vertex with no children is a rooted tree*

(b) *Recursion:*

*Let  $T_1, T_2, \dots, T_r, r \geq 1$ , be disjoint rooted trees with roots  $v_1, v_2, \dots, v_r$ , respectively, and let  $v_0$  be a vertex that does not belong to any of these trees. Then a rooted tree, rooted at  $v_0$ , is obtained by making  $v_0$  the parent of the vertices  $v_1, v_2, \dots, v_r$ . We call  $T_1, T_2, \dots, T_r$ , subtrees of the larger tree.*

The level of a vertex of a rooted tree is the number of edges that separate the vertex from the root. The level of the root is zero. The depth of a tree is the maximum level of the vertices in the tree. The depth of a tree in Figure 10.3.2 is three, which is the level of the vertices  $L$  and  $M$ . The vertices  $E, F, G, H, I, J$ , and  $K$  have level two.  $B, C$ , and  $D$  are at level one and  $A$  has level zero.

**Example 10.3.1.** Figure 2.1.1, which we reproduce below is a rooted tree with *Start* as the root. It is an example of what is called a decision tree.

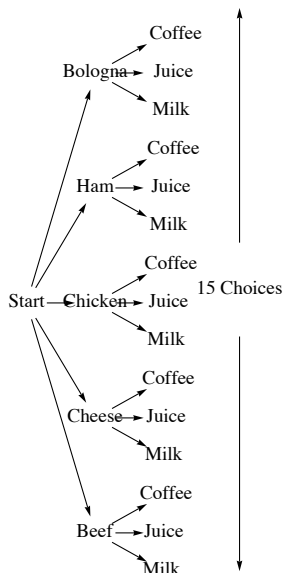


Figure 2.1.1

**Example 10.3.2: Data Structures.** One of the keys to working with large amounts of information is to organize it in a consistent, logical way. A *data structure* is a scheme for organizing data. A simple example of a data structure might be the information a college admissions department might keep on their applicants. Items in a *flat file* might look something like this:

ApplicantItem =

```
{FirstName, MiddleInitial, LastName, StreetAddress, City, State, Zip, HomePhone, CellPhone, EmailAddress, HighSchool,
Major, ApplicationPaid, MathSAT, VerbalSAT, Recommendation1, Recommendation2, Recommendation3}
```

A spreadsheet can be used to arrange data in this way. Although a flat file structure is often adequate, there are often advantages to clustering some of the information. For example the applicant information is broken into four parts: name, contact information, high school, and application data.

```
ApplicantItem = {{FirstName, MiddleInitial, LastName},
{{StreetAddress, City, State, Zip}, {HomePhone, CellPhone}, EmailAddress}, HighSchool,
{Major, ApplicationPaid, {MathSAT, VerbalSAT}, {Recommendation1, Recommendation2, Recommendation3}}}
```

The first item in the ApplicantItem list is a list {FirstName, MiddleInitial, LastName}, with each item in that list being a single field of the original flat file. The third item is simply the single high school item from the flat file. The application data is a list and one of its items, is itself a list with the recommendation data for each recommendation the applicant has.

The organization of this data can be visualized with a rooted tree such as the one in Figure 10.3.3.

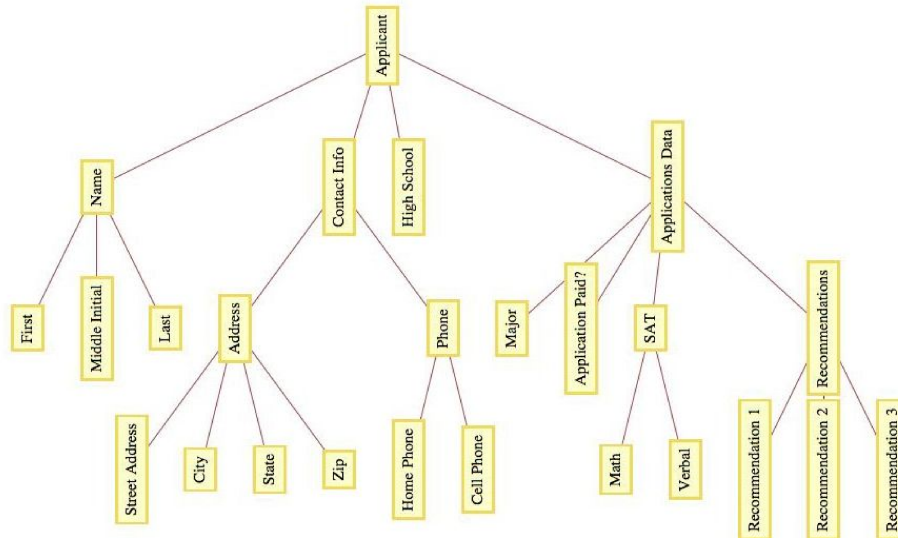


Figure 10.3.3  
Structured Data

In general, you can represent a data item,  $T$ , as a rooted tree with  $T$  as the root and a subtree for each field. Those fields that are more than just one item are roots of further subtrees, while individual items have no further children in the tree.

## KRUSKAL'S ALGORITHM

An alternate algorithm for constructing a minimal spanning tree uses a forest of rooted trees. First we will describe the algorithm in its simplest terms. Afterward, we will describe how rooted trees are used to implement the algorithm. Finally, we will describe a simple data structure and operations that make the algorithm quite easy to program. In all versions of this algorithm, assume that  $G = (V, E, w)$  is a weighted undirected graph with  $|V| = m$  and  $|E| = n$ .

### *Kruskal's Algorithm—Version 1.*

(1) Sort the edges of  $G$  in ascending order according to weight. That is,

$$i \leq j \iff w(e_i) \leq w(e_j).$$

(2) Go down the list obtained in Step 1 and add edges to a spanning set (initially empty) of edges so that the set of edges does not form a cycle. When an edge that would create a cycle is encountered, ignore it. Continue examining edges until either  $m - 1$  edges have been selected or you have come to the end of the edge list. If  $m - 1$  edges are selected, these edges make up a minimal spanning tree for  $G$ . If fewer than  $m - 1$  edges are selected,  $G$  is not connected.

Note: Step 1 can be accomplished using one of any number of standard sorting routines. Using the most efficient sorting routine, the time required to perform this step is proportional to  $n \log n$ . The second step of the algorithm, also of  $n \log n$  time complexity, is the one that uses a forest of rooted trees to test for whether an edge should be added to the spanning set.

### *Kruskal's Algorithm—Version 2.*

(1) Sort the edges as in Version 1.

(2) (2.1) Initialize each vertex in  $V$  to be the root of its own rooted tree.

(2.2) Go down the list of edges until either a spanning tree is completed or the edge list has been exhausted. For each edge  $e = \{v_1, v_2\}$ , we can determine whether  $e$  can be added to the spanning set without forming a cycle by determining whether the root of  $v_1$ 's tree is equal to the root of  $v_2$ 's tree. If the two roots are equal, then ignore  $e$ . If the roots are different, then we can add  $e$  to the spanning set. In addition, we merge the trees that  $v_1$  and  $v_2$  belong to. This is accomplished by either making  $v_1$ 's root the parent of  $v_2$ 's root or vice versa.

Notes:

(a) Since we start the algorithm with  $m$  trees and each addition of an edge decreases the number of trees by one, we end the algorithm with one rooted tree, provided a spanning tree exists.

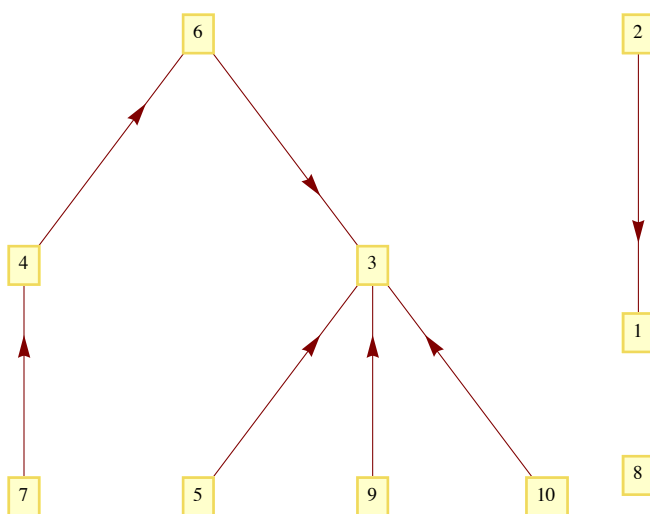
(b) The rooted tree that we obtain is not the spanning tree itself.

### Mathematica Implementation of Kruskal's Algorithm

We will implement Kruskal's Algorithm with *Mathematica*. First we will describe a very simple data structure for representing the forest of trees that is maintained within the algorithm. All that is needed is a list of integers, one for each of the vertices in the graph. For simplicity we will take the vertices to be the integers 1, 2, ...,  $n$  and will illustrate with the case of  $n = 10$ . If **forest** is the list, then

$$\mathbf{forest}[[k]] = \begin{cases} j & \text{if } j \text{ is } k\text{'s parent in the forest} \\ 0 & \text{if } k \text{ is the root of a tree in the forest} \end{cases}$$

For example, if **forest** is equal to {0, 1, 0, 6, 3, 3, 4, 0, 3, 3}, the vertices 1, 3, and 8 are roots of trees. Figure 10.3.4 shows the forest, where directed edges are used to indicate parent hood. An edge from  $k$  to  $j$  indicates that  $j$  is  $k$ 's parent. Roots are sinks in this representation of trees.



By representing forests in this way, it is easy to program functions that give the root of a tree and merge two trees. Notice the recursive nature of the **root** function. The input cell below has been set to be not evaluatable. These functions will be defined locally within the Kruskal algorithm code.

```

root[k_] := If[forest[[k]] == 0, k, root[forest[[k]]]];
merge[v1_, v2_] := (forest[[root[v2]]] = root[v1]);
  
```

One way to represent a weighted graph in *Mathematica* is as a list of pairs {edge, weight} where the edge is a rule. For example, {4 -> 1, 6} would be an edge connecting vertices 4 and 1 with weight 6. The way we will program the algorithm, the direction is not important, and the graph is presumed undirected. For consistency, we seed the random number generator and then generate a random graph, **wg**, having 10 vertices by "flipping a coin" to determine whether each edge is present. We also assign a random weight between 4 and 10 to each edge. These numbers are arbitrary and can be adjusted, if desired.

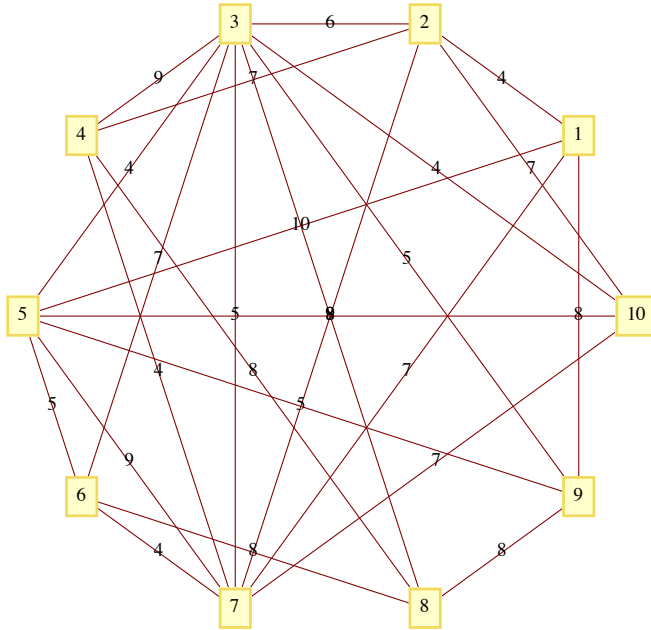
```

SeedRandom[2010];
wg = Map[{Rule@@#, RandomInteger[{4, 10}]}] &,
  RandomGraph[10, 0.5] // EdgeList // Select[#, (First[#] < Last[#]) &] &]
  
```

Here is what the graph looks like:



```
graph =
  GraphPlot[wg, EdgeLabeling → True, DirectedEdges → False, VertexLabeling → True,
    VertexCoordinateRules → Map[ (# -> {Cos[Pi # / 5], Sin[Pi # / 5]}) &, Range[10]]]
```



The following function definition presumes that the input is a weighted undirected graph that is represented in the {edge, weight} format described above. The output is a sublist that comprises a minimal spanning tree for the input.

```
Kruskal[g_] :=
  Module[{nV, vertexset, spanset, edgepool, forest, nextedge, root, merge, index},
    root[k_] := If[forest[[k]] == 0, k, root[forest[[k]]]];
    merge[v1_, v2_] := (forest[[root[v2]]] = root[v1]);
    vertexset = Union[Flatten[(List@@#) & /@g[[All, 1]]]]; nV = Length[vertexset];
    Map[(index[vertexset[[#]]] = #) &, Range[nV]];
    forest = Table[0, {nV}]; spanset = {}; edgepool = SortBy[g, Last];
    While[(Length[spanset] < nV - 1) && (edgepool != {}), nextedge = First[edgepool];
      edgepool = Rest[edgepool]; If[root[index[nextedge[[1, 1]]]] !=
        root[index[nextedge[[1, 2]]]], AppendTo[spanset, nextedge];
      merge[index[nextedge[[1, 1]]], index[nextedge[[1, 2]]]]];
    If[Length[spanset] == nV - 1, spanset,
      "Graph not connected - no spanning tree exists."]]
```

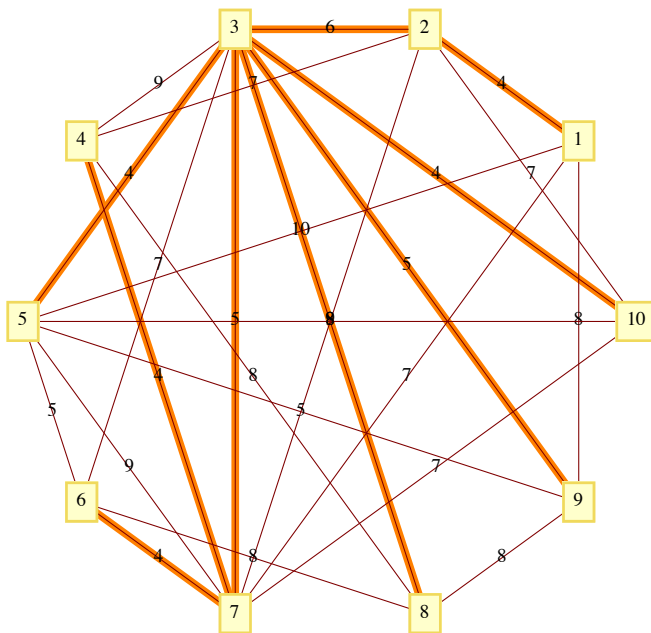
We use the function to generate a spanning tree for our example:

```
st = Kruskal[wg]
```

$$\begin{pmatrix} 1 \rightarrow 2 & 4 \\ 3 \rightarrow 5 & 4 \\ 3 \rightarrow 10 & 4 \\ 4 \rightarrow 7 & 4 \\ 6 \rightarrow 7 & 4 \\ 3 \rightarrow 7 & 5 \\ 3 \rightarrow 9 & 5 \\ 2 \rightarrow 3 & 6 \\ 3 \rightarrow 8 & 8 \end{pmatrix}$$

Lets take a look at the spanning tree, with edges drawn in orange.

```
tree =
GraphPlot[st, EdgeLabeling -> True, DirectedEdges -> False, VertexLabeling -> True,
VertexCoordinateRules -> Map[ (# -> {Cos[Pi # / 5], Sin[Pi # / 5]}) &, Range[10]],
EdgeRenderingFunction -> ({Orange, Thickness[0.01], Arrowheads[0], Arrow[#]} &)];
Show[{tree, graph}]
```



**Example 10.3.3.** Lets look at how long it take to complete the algorithm for a graph with 200 edges. Drawing the graph isn't of interest, it's mostly the time to generate the spanning tree we are interested in.

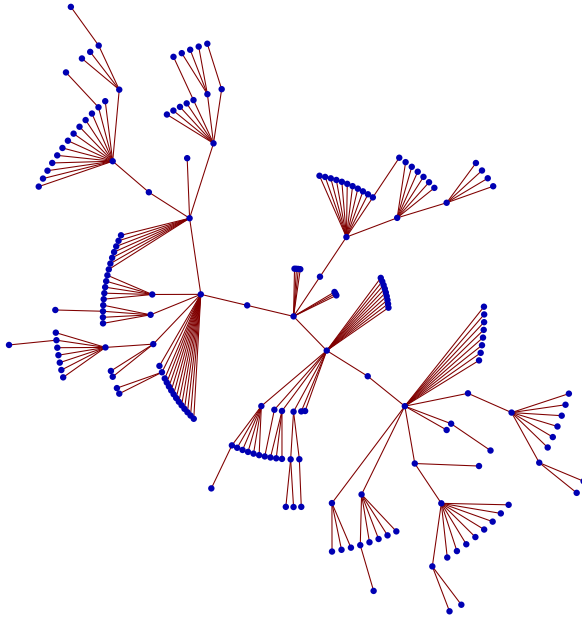
```
SeedRandom[2010];
largegraph = Map[{Rule@@#, RandomInteger[{4, 10}]} &,
RandomGraph[200, 0.5] // EdgeList // Select[#, (First[#] < Last[#]) &] &];
```

The time will vary depending on the computer you are using. The expression `First[Timing[calculation;]]` will perform a calculation and just display the CPU time needed, in seconds, to complete the calculation.

```
{First[Timing[largetree = Kruskal[largegraph];]], $System}
{0.579841, Mac OS X x86 (64-bit)}
```

Just for fun, here is what the spanning tree looks like.

```
GraphPlot[largetree, EdgeLabeling -> False]
```



**Example 10.3.4.** Lets conclude with an example that is based on some real data, using Wolfram's Computable database of city data. We will build a minimal spanning tree for the large cities of France, where "large" is taken to mean a population of 100,000 or more. The weights of edges between cities will be the distance between them. First here is that list of cities. By the way, you can change "France" to any other country or region and get similar results.

```
citylist = CityData[{Large, "France"}]
```

Paris	IleDeFrance	France
Marseille	ProvenceAlpesCoteDAzur	France
Lyon	RhoneAlpes	France
Toulouse	MidiPyrenees	France
Nice	ProvenceAlpesCoteDAzur	France
Nantes	PaysDeLaLoire	France
Strasbourg	Alsace	France
Montpellier	LanguedocRoussillon	France
Bordeaux	Aquitaine	France
Lille	NordPasDeCalais	France
Rennes	Bretagne	France
LeHavre	HauteNormandie	France
Reims	ChampagneArdenne	France
SaintEtienne	RhoneAlpes	France
Toulon	ProvenceAlpesCoteDAzur	France
Grenoble	RhoneAlpes	France
Angers	PaysDeLaLoire	France
Dijon	Bourgogne	France
Brest	Bretagne	France
LeMans	PaysDeLaLoire	France
Nimes	LanguedocRoussillon	France
AixEnProvence	ProvenceAlpesCoteDAzur	France
Limoges	Limousin	France
ClermontFerrand	Auvergne	France
Tours	Centre	France
Amiens	Picardie	France
Villeurbanne	RhoneAlpes	France
Metz	Lorraine	France
Besancon	FrancheComte	France
Perpignan	LanguedocRoussillon	France
Orleans	Centre	France
Rouen	HauteNormandie	France
Mulhouse	Alsace	France
Caen	BasseNormandie	France
BoulogneBillancourt	IleDeFrance	France
Nancy	Lorraine	France
Montreuil	IleDeFrance	France
Argenteuil	IleDeFrance	France

As part of the geographic database, there is a functional called `GeoDistance` that we will use to define a function that tells us how many kilometers separate any two cities.

```
CityDistance[city1_, city2_] :=
```

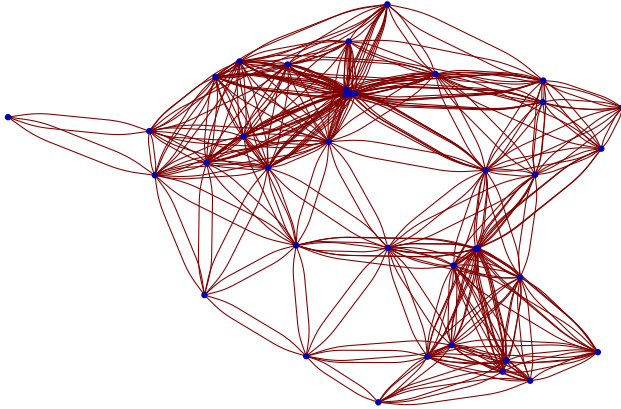
```
GeoDistance[CityData[city1, "Coordinates"], CityData[city2, "Coordinates"]] / 1000
```

Next, we generate the weighted graph.

```
g = Map[{First#[[1]] → First#[[2]], CityDistance@@#} &, Tuples[citylist, 2]] //
  Select[#, Last[#] > 0 &] &;
```

In France there are large cities and drawing the  $K_{38}$  produces a largely uninteresting figure. By drawing only the edges for cities within 300 km of one another, the figure is a little more interesting. The cluster in the north central part of France is greater-Paris, where several other adjacent cities are also large. We use the longitude and latitude of each city to plot a location on the plane.

```
GraphPlot[g // Select[#, Last[#] < 300 &] &,
  EdgeLabeling → False, VertexCoordinateRules →
  Map[(First[#] → Reverse[CityData[#, "Coordinates"]]) &, citylist]]
```



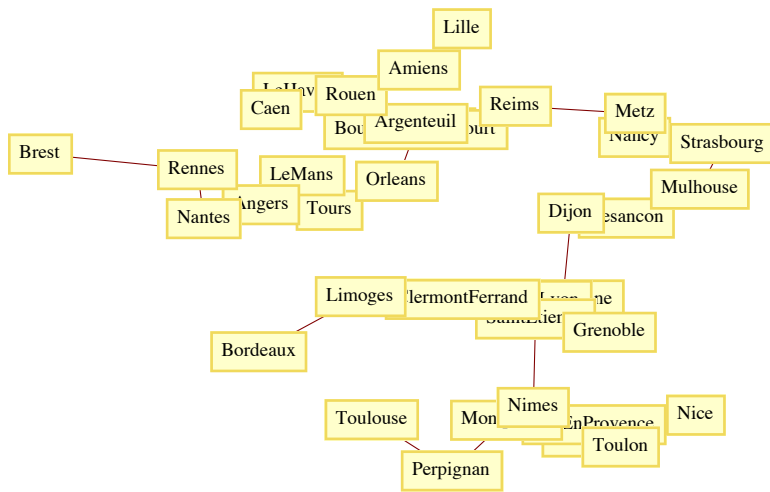
Now we use our **Kruskal** function to generate a spanning tree. Notice the first few edges in the list are of very close cities.

**span = Kruskal [g]**

Villeurbanne → Lyon	4.04522
Montreuil → Paris	6.6039
BoulogneBillancourt → Paris	8.06249
Argenteuil → Paris	11.5285
Marseille → AixEnProvence	25.091
Montpellier → Nimes	46.3561
Nancy → Metz	47.825
Marseille → Toulon	48.9574
LeHavre → Caen	49.043
Lyon → SaintEtienne	50.2382
Rouen → LeHavre	69.9004
Besancon → Dijon	75.559
Tours → LeMans	78.1345
LeMans → Angers	80.1425
Angers → Nantes	82.6313
Villeurbanne → Grenoble	92.0243
Nimes → AixEnProvence	94.3932
Mulhouse → Strasbourg	96.3815
Rennes → Nantes	98.1899
Amiens → Lille	98.9384
Argenteuil → Rouen	101.2
Rouen → Amiens	101.847
Orleans → BoulogneBillancourt	106.438
Tours → Orleans	107.746
SaintEtienne → ClermontFerrand	109.348
Besancon → Mulhouse	115.034
Strasbourg → Nancy	117.825
Reims → Montreuil	124.727
Toulon → Nice	126.35
Montpellier → Perpignan	128.738
ClermontFerrand → Limoges	142.36
Toulouse → Perpignan	155.437
Metz → Reims	157.396
Villeurbanne → Dijon	173.794
SaintEtienne → Nimes	176.717
Bordeaux → Limoges	180.776
Brest → Rennes	211.714

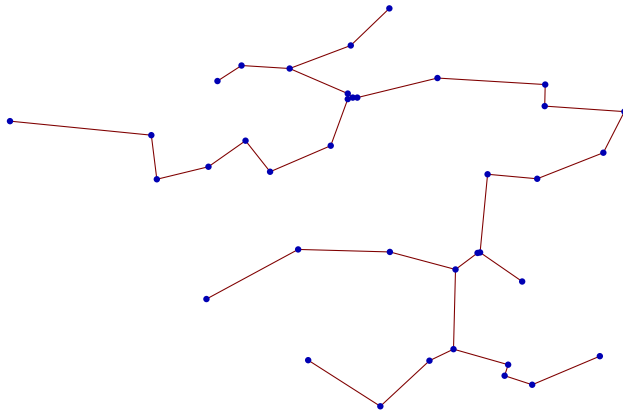
Here are a couple of graphs of the spanning tree. The first shows city names, but would need to be blown up to see them all.

```
GraphPlot[span, EdgeLabeling -> False, VertexLabeling -> True, VertexCoordinateRules ->
Map[(First[#] -> Reverse[CityData[#, "Coordinates"]]) &, citylist]]
```



The same graph with VertexLabeling shut off shows the tree's structure.

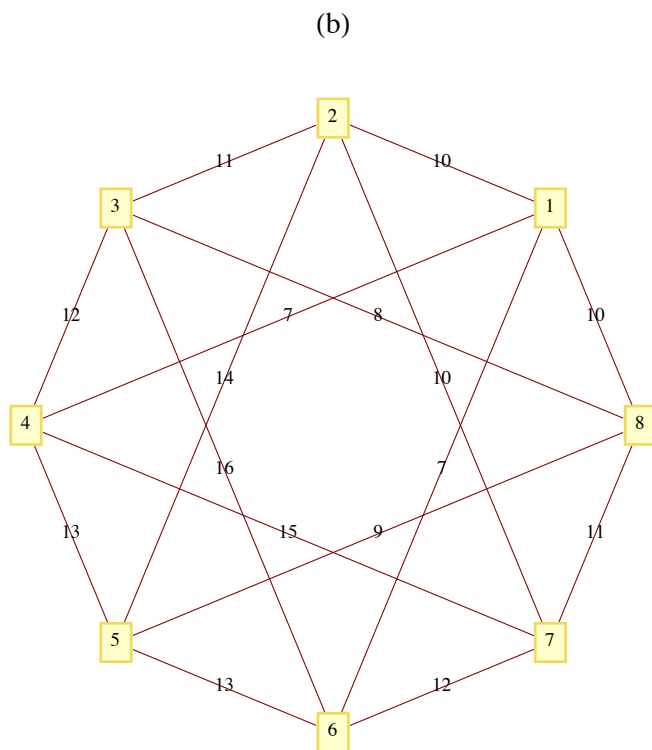
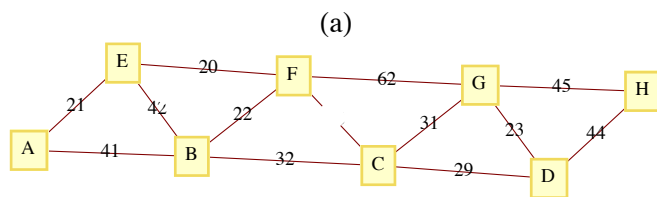
```
GraphPlot[span, EdgeLabeling -> False,
VertexLabeling -> False, VertexCoordinateRules ->
Map[(First[#] -> Reverse[CityData[#, "Coordinates"]]) &, citylist]]
```



## EXERCISES FOR SECTION 10.3

### A Exercises

- Suppose that an undirected tree has diameter  $d$  and that you would like to select a vertex of the tree as a root so that the resulting rooted tree has the smallest depth possible. How would such a root be selected and what would be the depth of the tree (in terms of  $d$ )?
- Use Kruskal's algorithm to find a minimal spanning tree for the following graphs. In addition to the spanning tree, find the final rooted tree in the algorithm. When you merge two trees in the algorithm, make the root with the lower number the root of the new tree.



### C Exercises

3. Suppose that information on buildings is arranged in records with five fields: the name of the building, its location, its owner, its height, and its floor space. The location and owner fields are records that include all of the information that you would expect, such as street, city, and state, together with the owner's name (first, middle, last) in the owner field. Draw a rooted tree to describe this type of record.

4. (Requires *Mathematica*) Given a country with  $n$  large cities evenly distributed in an area of  $A$  square kilometers, one would expect that the total length of the spanning tree for the cities would roughly depend on  $n$  and  $A$ . In the case of France,  $n = 37$  cities,  $A = 547\,030 \text{ km}^2$ , and the length of the spanning tree is 3501.59 km. Look for such a relationship by collecting similar data for other countries or generating random data. To get areas of countries you can use the **CountryData** function.

```
CountryData["France", "Area"]
```

```
547030.
```

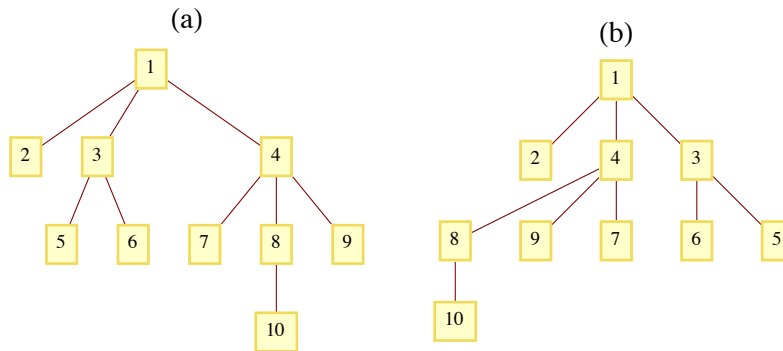
Caution: Oddly shaped countries such as Chile, or countries that have large uninhabited areas such as Brazil will probably not fit any proposed model.

## 10.4 Binary Trees

An ordered rooted tree is a rooted tree whose subtrees are put into a definite order and are, themselves, ordered rooted trees. An empty tree and a single vertex with no descendants (no subtrees) are ordered rooted trees.



**Example 10.4.1.** The trees in Figure 10.4.1 are identical rooted trees, with root 1, but as ordered trees, they are different.



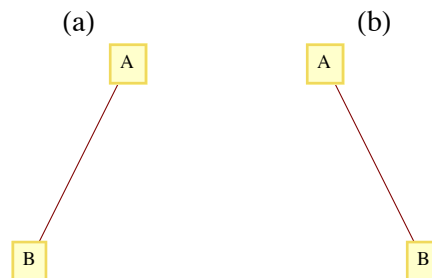
**Figure 10.4.1**  
Two different ordered rooted trees

If a tree rooted at  $v$  has  $p$  subtrees, we would refer to them as the first, second, ...,  $p^{\text{th}}$  subtrees. If we restrict the number of subtrees of each vertex to be less than or equal to two, we have a binary (ordered) tree.

**Definition: Binary Tree.** A binary tree is

- (a) a tree consisting of no vertices (the empty tree), or
- (b) a vertex with two subtrees that are both binary trees. The subtrees are called the left and right subtrees.

The difference between binary trees and ordered trees is that every vertex of a binary tree has exactly two subtrees (one or both of which may be empty), while a vertex of an ordered tree may have any number of subtrees. The two trees in Figure 10.4.2 would be considered identical as ordered trees; however, they are different binary trees. Tree (a) has an empty right subtree and Tree (b) has an empty left subtree.



**Terminology and General Facts:**

- (a) A vertex of a binary tree with two empty subtrees is called a *leaf*. All other vertices are called *internal vertices*.
- (b) The number of leaves in a binary tree can vary from one up to roughly half the number of vertices in the tree (see Exercise 4 of this section).
- (c) The maximum number of vertices at level  $k$  of a binary tree is  $2^k$ ,  $k \geq 0$  (see Exercise 6 of this section).
- (d) A *full binary tree* is a tree in which each vertex has either zero or two empty subtrees. In other words, each vertex has either two or zero children. See Exercise 7 of this section for a general fact about full binary trees.

**TRAVERSALS OF BINARY TREES**

The traversal of a binary tree consists of visiting each vertex of the tree in some prescribed order. Unlike graph traversals, the consecutive vertices that are visited are not always connected with an edge. The most common binary tree traversals are differentiated by the order in which the root and its subtrees are visited. The three traversals are best described recursively and are:

- (1) **Preorder Traversal:**
  - (a) Visit the root of the tree.
  - (b) Preorder traverse the left subtree.
  - (c) Preorder traverse the right subtree.

(2) **Inorder Traversal:**

- (a) Inorder traverse the left subtree.
- (b) Visit the root of the tree.
- (c) Inorder traverse the right subtree.

(3) **Postorder Traversal:**

- (a) Postorder traverse the left subtree.
- (b) Postorder traverse the right subtree.
- (c) Visit the root of the tree.

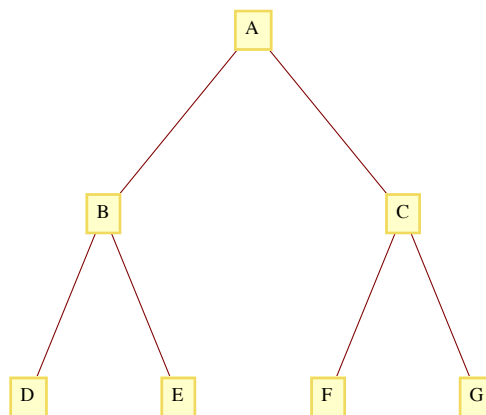
Any traversal of an empty tree consists of doing nothing.

**Example 10.4.2.** For the tree in Figure 10.4.3, the orders in which the vertices are visited are:

A-B-D-E-C-F-G, for the preorder traversal

D-B-E-A-F-C-G, for the inorder traversal and

D-E-B-F-G-C-A, for the postorder traversal.



**Figure 10.4.3**

**Example 10.4.3: Binary Tree Sort.** Given a collection of integers (or other objects that can be ordered), one technique for sorting is a binary tree sort. If the integers are  $a_1, a_2, \dots, a_n$ ,  $n \geq 1$ , we first execute the following algorithm that creates a binary tree:

(1) Insert  $a_1$  into the root of the tree.

(2) For  $k := 2$  to  $n$  //insert  $a_k$  into the tree

(2.1)  $r = a_1$ ,

(2.2)  $inserted = false$

(2.3) While Not( $inserted$ ) Do

If  $a_k < r$  then

if  $r$  has a left child

then  $r = \text{left child of } r$

else make  $a_k$  the left child of  $r$ ;  $inserted = true$

else //  $a_k \geq r$

if  $r$  has a right child

then  $r = \text{right child of } r$

else make  $a_k$  the right child of  $r$ ;  $inserted = true$

If the integers to be sorted are 25, 17, 9, 20, 33, 13, and 30, then the tree that is created is the one in Figure 10.4.4. The inorder

traversal of this tree is 9, 13, 17, 20, 25, 30, 33, the integers in ascending order. In general, the inorder traversal of the tree that is constructed in the algorithm above will produce a sorted list. The preorder and postorder traversals of the tree have no meaning here.

Figure 10.4.4

**EXPRESSION TREES**

A convenient way to represent an algebraic expression is by its expression tree. Consider the expression

$$X = a * b - c / d + e.$$

Since it is customary to put a precedence on multiplication/divisions, X is evaluated as  $((a * b) - (c / d)) + e$ . Consecutive multiplication/divisions or addition/subtractions are evaluated from left to right. We can analyze X further by noting that it is the sum of two simpler expressions  $(a * b) - (c / d)$  and  $e$ . The first of these expressions can be broken down further into the difference of the expressions  $a * b$  and  $c / d$ . When we decompose any expression into

(left expression) (operation) (right expression),

the expression tree of that expression is the binary tree whose root contains the operation and whose left and right subtrees are the trees of the left and right expressions, respectively. Additionally, a simple variable or a number has an expression tree that is a single vertex containing the variable or number. The evolution of the expression tree for expression X appears in Figure 10.4.5.

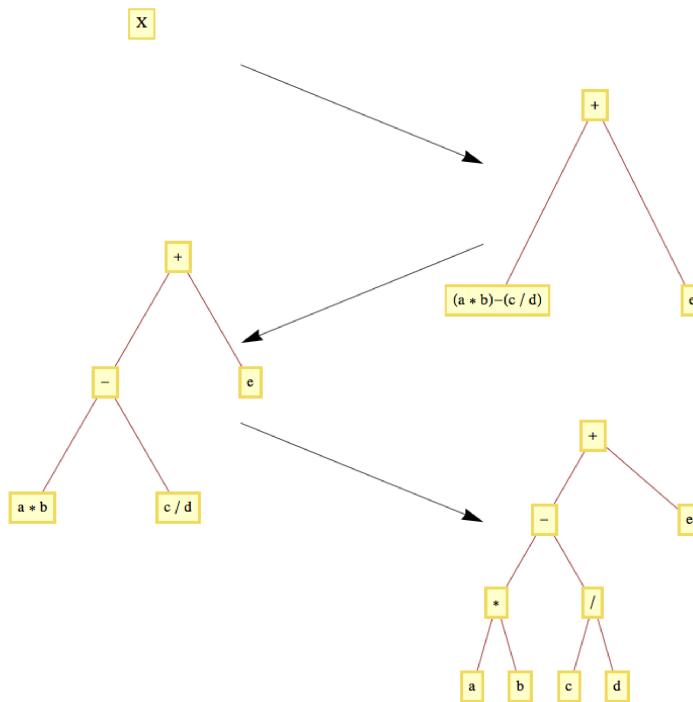


Figure 10.4.5

**Example 10.4.4.**

- (a) If we intend to apply the addition and subtraction operations in X first, we would parenthesize the expression to  $a * (b - c) / (d + e)$ . Its expression tree appears in Figure 10.4.6a.
- (b) The expression trees for  $a^2 - b^2$  and for  $(a + b) * (a - b)$  appear in Figures 10.4.6(b) and 10.4.6(c).

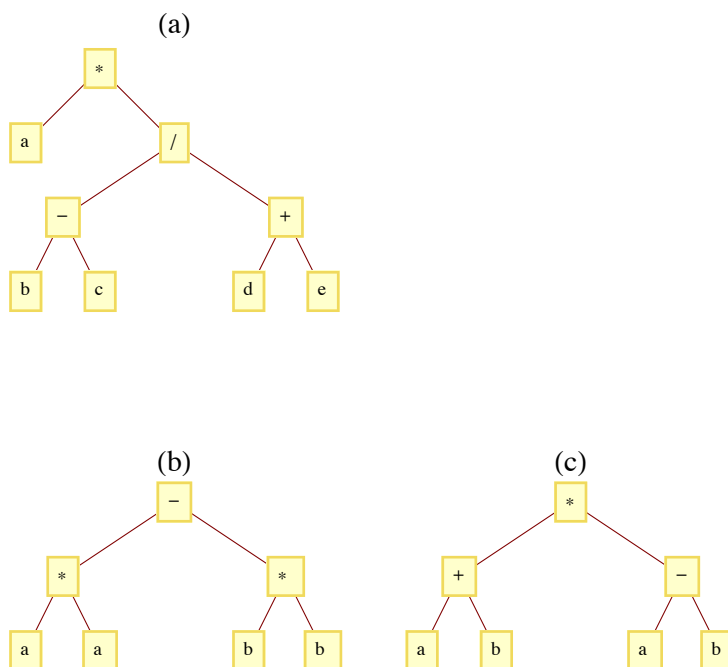


Figure 10.4.6

The three traversals of an operation tree are all significant. A binary operation applied to a pair of numbers can be written in three ways. One is the familiar infix form, such as  $a + b$  for the sum of  $a$  and  $b$ . Another form is prefix, in which the same sum is written  $+ab$ . The final form is postfix, in which the sum is written  $ab+$ . Algebraic expressions involving the four standard arithmetic operations ( $+$ ,  $-$ ,  $*$ , and  $/$ ) in prefix and postfix form are defined as follows:

**Prefix:** (a) A variable or number is a prefix expression, (b) Any operation followed by a pair of prefix expressions is a prefix expression.

**Postfix:** (a) A variable or number is a postfix expression, (b) Any pair of postfix expressions followed by an operation is a postfix expression.

The connection between traversals of an expression tree and these forms is simple:

- (a) The preorder traversal of an expression tree will result in the prefix form of the expression.
- (b) The postorder traversal of an expression tree will result in the postfix form of the expression.
- (c) The inorder traversal of an operation tree will not, in general, yield the proper infix form of the expression. If an expression requires parentheses in infix form, an inorder traversal of its expression tree has the effect of removing the parentheses.

**Example 10.4.5.** The preorder traversal of the tree in Figure 10.4.5 is  $+ -*ab/cde$ , which is the prefix version of expression  $X$ . The postfix traversal is  $ab*cd/-e+$ . Note that since the original form of  $X$  needed no parentheses, the inorder traversal,  $a * b - c / d + e$ , is the correct infix version.

## COUNTING BINARY TREES

We close this section with a formula for the number of different binary trees with  $n$  vertices. The formula is derived using generating functions. Although the complete details are beyond the scope of this text, we will supply an overview of the derivation in order to illustrate how generating functions are used in advanced combinatorics.

Let  $B(n)$  be the number of different binary trees of size  $n$  ( $n$  vertices),  $n \geq 0$ . By our definition of a binary tree,  $B(0) = 1$ . Now consider any positive integer  $n + 1$ ,  $n \geq 0$ . A binary tree of size  $n + 1$  has two subtrees, the sizes of which add up to  $n$ . The possibilities can be broken down into  $n + 1$  cases:

Case 0: Left subtree has size 0; right subtree has size  $n$ .

Case 1: Left subtree has size 1; right subtree has size  $n - 1$ .

⋮

Case  $k$ : Left subtree has size  $k$ ; right subtree has size  $n - k$ .

⋮

Case  $n$ : Left subtree has size  $n$ ; right subtree has size 0.

In the general Case  $k$ , we can count the number of possibilities by multiplying the number of ways that the left subtree can be filled,  $B(k)$ , by the number of ways that the right subtree can be filled,  $B(n - k)$ . Since the sum of these products equals  $B(n + 1)$ , we obtain a recurrence relation for  $n \geq 0$ :

$$\begin{aligned} B(n + 1) &= B(0)B(n) + B(1)B(n - 1) + \cdots + B(n)B(0) \\ &= \sum_{k=0}^n B(k)B(n - k) \end{aligned}$$

Now take the generating function of both sides of this recurrence relation:

$$\sum_{n=0}^{\infty} B(n + 1)z^n = \sum_{n=0}^{\infty} \left( \sum_{k=0}^n B(k)B(n - k) \right) z^n$$

or

$$G(B \uparrow; z) = G(B * B; z) = G(B; z)^2.$$

Recall that  $G(B \uparrow; z) = \frac{G(B; z) - B(0)}{z} = \frac{G(B; z) - 1}{z}$ . If we abbreviate  $G(B; z)$  to  $G$ , we get

$$\frac{G - 1}{z} = G^2 \Rightarrow zG^2 - G + 1 = 0$$

Using the quadratic equation we get two solutions:

$$G_1 = \frac{1 + \sqrt{1 - 4z}}{2z} \quad \text{and} \quad G_2 = \frac{1 - \sqrt{1 - 4z}}{2z}$$

The gap in our derivation occurs here since we don't presume calculus at the level needed in the next step. If we expand  $G_1$  by its Laurent series, we find

$$G_1 = \frac{1 + \sqrt{1 - 4z}}{2z} = \frac{1}{z} - 1 - z - 2z^2 - 5z^3 - 14z^4 - 42z^5 + \cdots$$

The coefficients of the powers of all  $z$  are all negative and there is *singularity* at 0 because of the  $\frac{1}{z}$  term. However if we do the same with  $G_2$  we get

$$G_2 = \frac{1 - \sqrt{1 - 4z}}{2z} = 1 + z + 2z^2 + 5z^3 + 14z^4 + 42z^5 + \cdots$$

Further analysis leads to a closed form expression for  $B(n)$ , which is

$$B(n) = \frac{1}{n+1} \binom{2n}{n}.$$

This sequence of numbers is often called the *Catalan numbers*. For more information on the Catalan numbers, see the entry A000108 in The On-Line Encyclopedia of Integer Sequences.



### Mathematica Note

It may be of interest to note how the Laurent expansions of  $G_1$  and  $G_2$  are determined using *Mathematica*. The function **Series** will generate a finite number of terms. For example for  $G_1$  we evaluate the expression

$$\begin{aligned} \text{Series} \left[ \frac{1 + \sqrt{1 - 4z}}{2z}, \{z, 0, 5\} \right] \\ \frac{1}{z} - 1 - z - 2z^2 - 5z^3 - 14z^4 - 42z^5 + O(z^6) \end{aligned}$$

The first argument is the closed form expression for  $G_1$ . The second argument has three parts. The first part is the variable. The second part is the center of the expansion, 0, since we want a sum in powers of  $z$  to get the coefficients of those powers. The third part is the maximum power of the variable. Notice that the output also include the term  $O(z^6)$  to indicate that the remaining terms are all multiples of  $z^6$ . If we wanted the first three terms of the expansion around -1, which is a sum of powers of  $z + 1$ , we would get

$$\text{Series}\left[\frac{1 + \sqrt{1 - 4z}}{2z}, \{z, -1, 3\}\right]$$

$$\left(-\frac{1}{2} - \frac{\sqrt{5}}{2}\right) + \left(-\frac{1}{2} - \frac{3}{2\sqrt{5}}\right)(z+1) + \left(-\frac{1}{2} - \frac{13}{10\sqrt{5}}\right)(z+1)^2 + \left(-\frac{1}{2} - \frac{61}{50\sqrt{5}}\right)(z+1)^3 + O((z+1)^4)$$



### Sage Note

In Sage, one has the capability of being very specific about how algebraic expressions should be interpreted. This also makes working with various algebraic expressions a bit more confusing to the beginner. Here, without getting into a lot of detail, is how to get a Laurent expansion for  $G_1$  above.

---

```
sage: R.<z>=PowerSeriesRing(ZZ, 'z')
sage: G=(1+sqrt(1-4*z))/(2*z)
sage: G
z^-1 - 1 - z - 2*z^2 - 5*z^3 - 14*z^4 - 42*z^5 - 132*z^6 - 429*z^7 - 1430*z^8 -
4862*z^9 - 16796*z^10 - 58786*z^11 - 208012*z^12 - 742900*z^13 - 2674440*z^14 -
9694845*z^15 - 35357670*z^16 - 129644790*z^17 - 477638700*z^18 + O(z^19)
```

---

The first output above declares a structure called a *ring* that contains power series. Here we are not using that structure, just a specific element, **G**. So the important thing about this first input is that it establishes **z** as being a variable associated with power series. When the second expression defines the value of **G** in terms of **z**, is automatically converted to a power series. Notice that the final output does match the *Mathematica* result, but with more terms displayed. In Chapter 16 we will introduce rings and will be able to take advantage of Sage's capabilities in this area and this will probably make more sense.

## EXERCISES FOR SECTION 10.4

### A Exercises

1. Draw the expression trees for the following expressions:

(a)  $a(b + c)$

(b)  $ab + c$

(c)  $ab + ac$

(d)  $bb - 4ac$

(e)  $((a_3x + a_2)x + a_1)x + a_0$

2. Draw the expression trees for

(a)  $\frac{x^2-1}{x-1}$

(b)  $xy + xz + yz$

3. Write out the preorder, inorder, and postorder traversals of the trees in Exercise 1 above.

4. Verify the formula for  $B(k)$ ,  $0 \leq k \leq 3$  by drawing all binary trees with three or fewer vertices.

5. (a) Draw a binary tree with seven vertices and only one leaf.

(b) Draw a binary tree with seven vertices and as many leaves as possible.

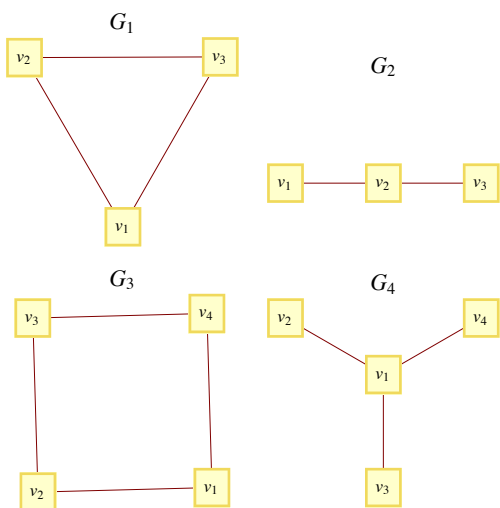
### B Exercises

6. Prove that the maximum number of vertices at level  $k$  of a binary tree is  $2^k$  and that a tree with that many vertices at level  $k$  must have at least  $2^{k+1} - 1$  vertices.
7. Prove that if  $T$  is a full binary tree, then the number of leaves of  $T$  is one more than the number of internal vertices (nonleaves).
8. Use *Mathematica* to determine the sequence whose generating function is  $G(z) = \frac{1}{(1-z)^3}$

## SUPPLEMENTARY EXERCISES FOR CHAPTER 10

### Section 10.1

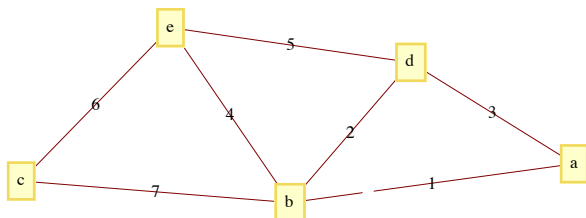
- Show that in a tree with  $n$  vertices, the sum of the degrees of all vertices is  $2n - 2$ .
- (a) Show that there exists a tree with ten vertices and the property that each vertex has degree either 1 or 5.  
(b) Prove that no such tree exists with an odd number of vertices.
- Given  $G = (V, E)$  with  $|V| = v$  and  $|E| = e$ ,  $G$  is *graceful* if the elements in  $V$  can be labeled with  $v$  distinct positive integers such that for each positive integer  $k$ ,  $1 \leq k \leq e$ , there is an edge connecting vertices  $i$  and  $j$  such that  $|i - j| = k$ .  
(a) Which of the following graphs are graceful?



- (b) Prove that every chain (see Figure 9.6.1) is graceful. It has been conjectured that every tree is graceful.

### Section 10.2

4. Let  $G$  be the graph

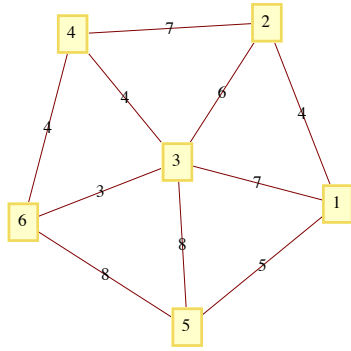


Find a minimal spanning tree for  $G$  using the method of left and right sets. Start with  $R = \{a\}$  and  $L = \{b, c, d, e\}$ . At each step show what  $L$  and  $R$  are and indicate what edge you added to the tree.

### Section 10.3

5. Find a minimal spanning tree for the graph below. Use Kruskal's algorithm and draw the forest of rooted trees after you have added the third edge to the spanning set.



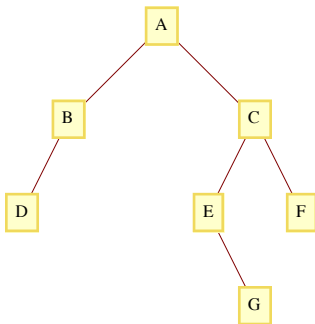


6. If a rooted tree has the properties that each vertex has no more than  $m$  children and its depth is less than or equal to  $n$ , how many vertices could it have?

**Section 10.4**

7. Represent the algebraic expression  $((a - b) * c) + 7) * ((d + 4) / x)$  by a tree. Determine the depth of the tree.

- 8. (a) Write out the post order traversal for the graph below.
- (b) Write out the inorder traversal for the graph below.
- (c) Write out the preorder traversal for the graph below.



9. (a) Draw the operation tree for the expression  $a^2 + 2ab + b$ , where all multiplications are done first,  $x^2 = xx$ , and additions are done from left to right (as usual).  
 (b) List the postorder traversal of the tree that you obtained in part a. What is the significance of this traversal?

10. (a) Draw the binary tree that would be constructed by the binary sort algorithm for sorting the integers 5, 55, 34, 38, 11, 3, 71, 23, and 18 in descending order. Afterwards, list the preorder traversal of the tree and then build a sorting tree from that order. Repeat the process above, but do an inorder traversal instead of preorder.  
 (b) Based on the results of part a, what can you say about the process of building a binary sorting tree, storing it in preorder (or inorder), and then building a tree from that new list?

# Solutions and Hints to Odd-Numbered Exercises

## CHAPTER 1

### Section 1.1

1. (a) 8, 15, 22, 29

(b) apple, pear, peach, plum These solutions are not unique.

(c)  $1/2, 1/3, 1/4, 1/5$

(d)  $-8, -6, -4, -2$

(e) 6, 10, 15, 21

3. (a)  $\{2k + 1 : k \in \mathbb{Z}, 2 \leq k \leq 39\}$  (b)  $\{x \in \mathbb{Q} : -1 < x < 1\}$

(c)  $\{2n : n \in \mathbb{Z}\}$  (d)  $\{9n : n \in \mathbb{Z}, -2 \leq n\}$

5. (a) True (b) False (c) True (d) True (e) False

(f) True (g) False (h) True

### Section 1.2

1. (a)  $\{2, 3\}$  (b)  $\{0, 2, 3\}$  (c)  $\{0, 2, 3\}$  (d)  $\{0, 1, 2, 3, 5, 9\}$

(e)  $\{0\}$  (f)  $\emptyset$  (g)  $\{1, 4, 5, 6, 7, 8, 9\}$  (h)  $\{0, 2, 3, 4, 6, 7, 8\}$

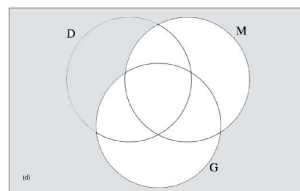
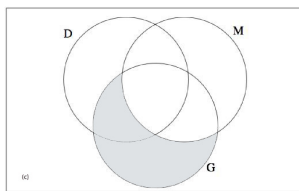
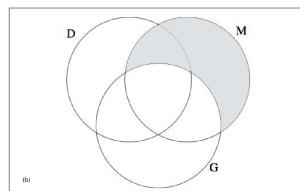
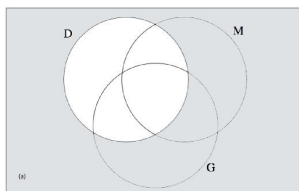
(i)  $\emptyset$  (j)  $\{0\}$

3. These are all true for any sets  $A, B,$  and  $C$ .

5. (a)  $\{1, 4\} \subseteq A \subseteq \{1, 2, 3, 4\}$

(b)  $\{2\} \subseteq A \subseteq \{1, 2, 4, 5\}$  (c)  $A = \{2, 4, 5\}$

7.



9. (a)

**? Select**

Select[list, crit] picks out all elements  $e_i$  of list for which crit[ $e_i$ ] is True.  
 Select[list, crit, n] picks out the first n elements for which crit[ $e_i$ ] is True. >>

**? PrimeQ**

PrimeQ[expr] yields True if expr is a prime number, and yields False otherwise. >>

(b)

Select[Range[2000, 2099], PrimeQ[#] &]

{2003, 2011, 2017, 2027, 2029, 2039, 2053, 2063, 2069, 2081, 2083, 2087, 2089, 2099}

**Section 1.3**

1. (a) {(0, 2), (0, 3), (2, 2), (2, 3), (3, 2), (3, 3)}

(b) {(2, 0), (2, 2), (2, 3), (3, 0), (3, 2), (3, 3)}

(c) {(0, 2, 1), (0, 2, 4), (0, 3, 1), (0, 3, 4), (2, 2, 1), (2, 2, 4), (2, 3, 1), (2, 3, 4), (3, 2, 1), (3, 2, 4), (3, 3, 1), (3, 3, 4)}

(d)  $\emptyset$

(e) {(0, 1), (0, 4), (2, 1), (2, 4), (3, 1), (3, 4)}

(f) {(2, 2), (2, 3), (3, 2), (3, 3)}

(g) {(2, 2, 2), (2, 2, 3), (2, 3, 2), (2, 3, 3), (3, 2, 2), (3, 2, 3), (3, 3, 2), (3, 3, 3)}

(h) {(2,  $\emptyset$ ), (2, {2}), (2, {3}), (2, {2, 3}), (3,  $\emptyset$ ), (3, {2}), (3, {3}), (3, {2, 3})}

3. {a, b}, {a, c}, {a, d}, {b, c}, {b, d}, {c, d}

5. There are n singleton subsets, one for each element.

7. (a) {+00, +01, +10, +11, -00, -01, -10, -11} (b) 16 and 512

9. When  $A = B$

**Section 1.4**

1.(a) 11 111 (b) 100 000 (c) 1010 (d) 1 100 100

3. (a) 18 (b) 19 (c) 42 (d) 1264

5. There is a bit for each power of 2, starting with the zeroth power. The number

1990 is between  $2^{10} = 1024$  and  $2^{11} = 2048$ , so there are 10 + 1 (the 0 power of 2) bits.

(a) 11 (b) 12 (c) 13 (d) 8

7. It must be a multiple of four.

**Section 1.5**

1.(a) 24 (b) 6 (c) 3, 7, 15, 31 (d) 1, 4, 9, 16

3. (a)  $\frac{1}{1(1+1)} + \frac{1}{2(2+1)} + \frac{1}{3(3+1)} + \dots + \frac{1}{n(n+1)} = \frac{n}{n+1}$

(b)  $\frac{1}{1(2)} + \frac{1}{2(3)} + \frac{1}{3(4)} = \frac{1}{2} + \frac{1}{6} + \frac{1}{12} = \frac{3}{4} = \frac{3}{3+1}$

(c)  $1 + 2^3 + 3^3 + \dots + n^3 = \left(\frac{1}{4}\right)n^2(n+1)^2$

$1 + 4 + 27 = 36$   $\left(\frac{1}{4}\right)(3)^2(3+1)^2 = 36$

$$5. (x+y)^n = \binom{n}{0}x^n + \binom{n}{1}x^{n-1}y + \binom{n}{2}x^{n-2}y^2 + \cdots + \binom{n}{n-1}xy^{n-1} + \binom{n}{n}y^n$$

$$7. (a) \{x \in \mathbb{Q} \mid 0 < x \leq 5\} \quad (b) \emptyset$$

$$(c) \{x \in \mathbb{Q} \mid -5 < x < 5\} = B_5 \quad (d) \{x \in \mathbb{Q} \mid -1 < x < 1\} = B_1$$

$$9. (a) 36 \quad (b) 105$$

### Supplementary Exercises—Chapter 1

$$1. (a) \{2, 1\} \quad (b) \emptyset \quad (c) \{i, -i\}$$

$$3. (a) \{0, 3, 4, 5, 6, 7, 8, 9\} \quad (b) \{3, 6, 9\} \quad (c) \{0, 1, 2\}$$

$$5. (a) A \cup B = \{1, 2, 3, 4, 5, 6, 7, 9, 12\} \Rightarrow |(A \cup B)| = 9$$

$$|A| = 6, |B| = 5 \quad A \cap B = \{2, 5\} \Rightarrow |(A \cap B)| = 2$$

$$|A| + |B| - |(A \cap B)| = 6 + 5 - 2 = 9$$

$$(b) 10, 8, 2$$

$$(c) (A \cup B \cup C) = |((A \cup B) \cup C)|$$

$$\text{by part (a)} \quad = |(A \cup B)| + |C| - |(A \cup B) \cap C|$$

$$\text{Distributive} \quad = |(A \cup B)| + |C| - |((A \cap C) \cup (B \cap C))|$$

$$\text{by part (a)} \quad = |A| + |B| - |(A \cap B)| + |C| - [|A \cap C| + |B \cap C| - |(A \cap C) \cap (B \cap C)|]$$

$$\text{Simplify} \quad = |A| + |B| + |C| - |(A \cap B)| - |A \cap C| - |B \cap C| + |(A \cap B \cap C)|$$

$$7. (a) \{(4, 4)\}$$

$$(b) \{(2, 4), (4, 4), (6, 4)\}$$

$$(c) \{(4, 4, 4)\}$$

$$(d) \{(4, 2), (4, 4), (4, 6)\}$$

$$(e) \{(2, 4, 1), (2, 4, 5), (4, 4, 1), (4, 4, 5), (6, 4, 1), (6, 4, 5)\}$$

$$15. (a) A_0 = \{0\}, A_1 = \{0, 1, 2, 3\}, A_2 = \{0, 1, 2, \dots, 6\}, A_3 = \{0, 1, 2, \dots, 9\}$$

$$(b) \{0, 1, 2, 3\}$$

$$(c) \{0\}$$

$$(d) \{0, 1, 2, \dots, 9\}$$

$$(e) \{0, 1, 2, \dots, 9\}$$

17. Parts a, b, and d are true with multiplication replacing addition.

## CHAPTER 2

### Section 2.1

1. If there are  $m$  horses in race 1 and  $n$  horses in race 2 then there are  $m \cdot n$  possible daily doubles.

$$3. 72 = 4 \cdot 6 \cdot 3$$

$$5. 720 = 6 \cdot 5 \cdot 4 \cdot 3 \cdot 2 \cdot 1$$

7. If we always include the blazer in the outfit we would have 6 outfits. If we consider the blazer optional then there would be 12 outfits. When we add a sweater we have the same type of choice. Considering the sweater optional produces 24 outfits.

$$9. (a) 2^8 = 256 \quad (b) 2^4 = 16. \text{ Here we are concerned only with the first four}$$

bits, since the last four must be the same.

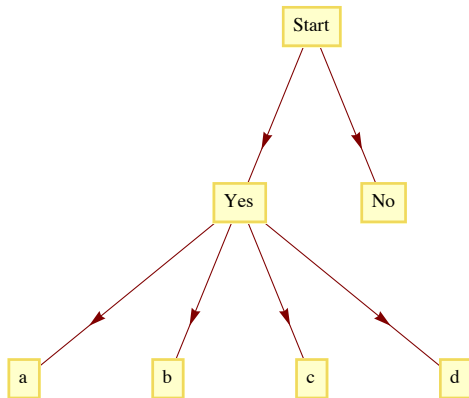
(c)  $2^7 = 128$ , you have no choice in the last bit.

11. (a) 16 (b) 30

13. (a) 3 (b) 6

15. 18

17. (a)



(b)  $5^6$

19.  $2^{n-1} - 1$  and  $2^n - 2$

## Section 2.2

1.  $P(1000; 3)$

3. With repetition:  $26^8 \approx 2.0883 \times 10^{11}$

Without repetition:  $P(26; 8) \approx 6.2991 \times 10^{10}$

5.  $15!$

7. (a)  $P(15; 5) = 360\,360$  (b)  $2 \cdot 14 \cdot 13 \cdot 12 \cdot 11 = 48\,048$

9.  $2 \cdot P(3; 3) = 12$

11. (a)  $P(4; 2) = 12$  (b)  $P(n; 2) = n(n-1)$

(c) Case 1:  $m > n$ . Since the coordinates must be different, this case is impossible.

Case 2:  $m \leq n$ .  $P(n; m)$ .

## Section 2.3

1.  $\{\{a\}, \{b\}, \{c\}\}, \{\{a, b\}, \{c\}\}, \{\{a, c\}, \{b\}\}, \{\{a\}, \{b, c\}\}, \{\{a, b, c\}\}$

3. No. By this definition it is possible that an element of  $A$ ; might not belong to  $A$ .

5. The first subset is all the even integers and the second is all the odd integers.

These two sets do not intersect and they cover the integers completely.

7. Let  $J, A, N$  stand for the set of people who jog, do aerobics, and do Nautilus.

Then, using law of addition #2,

$$90 = 30 + 30 + 30 - 25 - 20 - 10 + |(J \cap A \cap N)|.$$

9. Assume  $|(A_1 \cup A_2)| = |A_1| + |A_2| - |(A_1 \cap A_2)|$ .

$$|(A_1 \cup A_2 \cup A_3)| = |((A_1 \cup A_2) \cup A_3)|$$

$$\text{by 1st law} \quad = |(A_1 \cup A_2)| + |A_3| - |(A_1 \cup A_2) \cap A_3|$$

$$\text{Distributive} = |A_1 \cup A_2| + |A_3| - |(A_1 \cap A_3) \cup (A_2 \cap A_3)|$$

$$\begin{aligned} \text{1st law (twice)} &= |A_1| + |A_2| - |(A_1 \cap A_2)| + |A_3| \\ &\quad - [|(A_1 \cap A_3)| + |(A_2 \cap A_3)| - |(A_1 \cap A_3) \cap (A_2 \cap A_3)|] \end{aligned}$$

$$\begin{aligned} \text{Simplify} &= |A_1| + |A_2| + |A_3| - |(A_1 \cap A_2)| - |(A_1 \cap A_3)| \\ &\quad - |(A_2 \cap A_3)| + |(A_1 \cap A_2 \cap A_3)|. \end{aligned}$$

$$\begin{aligned} \text{(b) } |(A_1 \cup A_2 \cup A_3 \cup A_4)| &= |A_1| + |A_2| + |A_3| + |A_4| - |(A_1 \cap A_2)| \\ &\quad - |(A_1 \cap A_3)| - |(A_1 \cap A_4)| - |(A_2 \cap A_3)| - |(A_2 \cap A_4)| \\ &\quad - |(A_3 \cap A_4)| + |(A_1 \cap A_2 \cap A_3)| + |(A_1 \cap A_2 \cap A_4)| \\ &\quad + |(A_1 \cap A_3 \cap A_4)| + |(A_2 \cap A_3 \cap A_4)| - |(A_1 \cap A_2 \cap A_3 \cap A_4)| \end{aligned}$$

Derivation:

$$|(A_1 \cup A_2 \cup A_3 \cup A_4)| = |(A_1 \cup A_2 \cup A_3) \cup A_4|$$

$$\text{1st law} = |(A_1 \cup A_2 \cup A_3)| + |A_4| - |(A_1 \cup A_2 \cup A_3) \cap A_4|$$

$$\begin{aligned} \text{Distributive} &= |(A_1 \cup A_2 \cup A_3)| + |A_4| - |(A_1 \cap A_4) \cup (A_2 \cap A_4) \\ &\quad \cup (A_3 \cap A_4)| \end{aligned}$$

$$\begin{aligned} \text{2nd law (twice)} &= |A_1| + |A_2| + |A_3| - |(A_1 \cap A_2)| - |(A_1 \cap A_3)| \\ &\quad - |(A_2 \cap A_3)| + |(A_1 \cap A_2 \cap A_3)| + |A_4| - [|(A_1 \cap A_4)| \\ &\quad + |(A_2 \cap A_4)| + |(A_3 \cap A_4)| - |(A_1 \cap A_4) \cap (A_2 \cap A_4)|] \\ &\quad - [|(A_1 \cap A_4) \cap (A_3 \cap A_4)| - |(A_2 \cap A_4) \cap (A_3 \cap A_4)|] \\ &\quad + [|(A_1 \cap A_4) \cap (A_2 \cap A_4) \cap (A_3 \cap A_4)|] \end{aligned}$$

$$\begin{aligned} \text{Simplify} &= |A_1| + |A_2| + |A_3| + |A_4| - |(A_1 \cap A_2)| - |(A_1 \cap A_3)| \\ &\quad - |(A_2 \cap A_3)| - |(A_1 \cap A_4)| - |(A_2 \cap A_4)| - |(A_3 \cap A_4)| \\ &\quad + |(A_1 \cap A_2 \cap A_3)| + |(A_1 \cap A_2 \cap A_4)| + |(A_1 \cap A_3 \cap A_4)| \\ &\quad + |(A_2 \cap A_3 \cap A_4)| - |(A_1 \cap A_2 \cap A_3 \cap A_4)| \end{aligned}$$

11. *Hint:* Partition the set of fractions into blocks, where each block contains fractions that are numerically equivalent. Describe how you would determine whether two fractions belong to the same block. Redefine the rational numbers to be this partition. Each rational number is a set of fractions.

## Section 2.4

1.  $C(10; 3) \cdot C(25; 4) = 1,518,000$

3.  $C(10; 7) + C(10; 8) + C(10; 9) + C(10; 10)$

5.  $16x^4 - 96x^3y + 216x^2y^2 - 216xy^3 + 81y^4$

7. (a)  $C(52; 5) = 2,598,960$

(b)  $C(52; 5) \cdot C(47; 5) \cdot C(42; 5) \cdot C(37; 5)$

9.  $C(4; 2)C(48; 3)$

11.  $C(12; 3) \cdot C(9; 4) \cdot C(5; 5)$

13. (a)  $C(10; 2) = 45$  (b)  $C(10; 3) = 120$

15. Assume  $|A| = n$ . If we let  $x = y = 1$  in the Binomial Theorem, we obtain

$$2^n = C(n; 0) + C(n; 1) + \cdots + C(n; n), \text{ and as a consequence of Example}$$

2.4.7 we realize that the right side of this equation says the sum of all subsets

of  $A$ . Hence  $|P(A)| = 2^{|A|}$

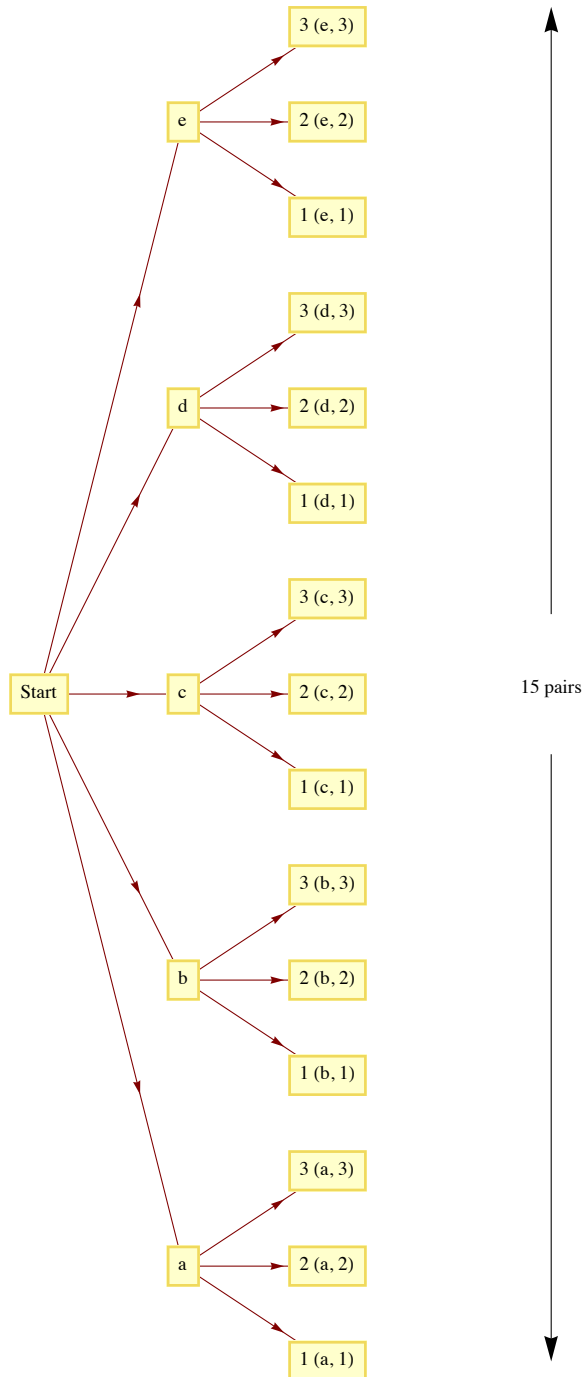
17. 999, 400, 119, 992.

## Supplementary Exercises—Chapter 2

1. (a)  $10 \cdot 9 \cdot 8 = 720$

(b)  $10 \cdot 10 \cdot 10 = 1000$

3. (a)



(b) If you imagine drawing a tree diagram for this general case, from the starting point, there will be  $m$  branches, one for each element of  $A$ . From the end of each of the "A branches" there will be  $n$  branches, one for each element of  $B$ . Therefore, there are  $m \cdot n$  pairs in  $A \times B$ .

5. (a) If couple  $A$  is seated, couple  $B$  can be either to their left or right and couple  $C$  sits in the other position; therefore, there are two possible arrangements.

(b)  $2 \cdot 2^3 = 48$

7. (a)  $5! = 120$       (b)  $5! - 2 \cdot 4! = 72$ . (Here, we subtract the ways that the

two could be seated together from the total number of arrangements.)

9. (a)  $P(10; 4)$       (b)  $C(10; 4) \cdot C(6; 3)$

11.  $C(10; 2) \cdot 8 = 360$

13. (a)  $C(11; 5) = 462$    (b)  $C(10; 4) = 210$

(c)  $C(2; 1) \cdot C(9; 4) + C(9; 3)$

15. (a)  $3 P(3; 2) = 18$       (b)  $2 P(3; 2) = 12$



**CHAPTER 3**

**Section 3.1**

1. (a)  $d \wedge c$  (b)  $s \vee \neg c$   
 (c)  $\neg(d \wedge s)$  (d)  $\neg s \wedge \neg c$
3. (a)  $2 > 5$  and 8 is an even integer. False.  
 (b) If  $2 \leq 5$  then 8 is an even integer. True.  
 (c) If  $2 \leq 5$  and 8 is an even integer then 11 is a prime number. True.  
 (d) If  $2 \leq 5$  then either 8 is an even integer or 11 is not a prime number. True.  
 (e) If  $2 \leq 5$  then either 8 is an odd integer or 11 is not a prime number. False.  
 (f) If 8 is not an even integer then  $2 > 5$ . True.
5. Only the converse of  $d$  is true.

**Section 3.2**

1. (a)  $\frac{p \quad p \vee p}{0 \quad 0}$  (b)  $\frac{p \quad \neg p \quad p \wedge p}{0 \quad 1 \quad 0}$  (c)  $\frac{p \quad \neg p \quad p \wedge (\neg p)}{0 \quad 1 \quad 1}$   
 $\frac{p \quad p \wedge p}{1 \quad 1}$   
 (d)  $\frac{p \quad p \wedge p}{0 \quad 0}$   
 $\frac{p \quad p \wedge p}{1 \quad 1}$

3. (a)  $\neg(p \wedge q) \vee s$  (b)  $(p \vee q) \wedge (r \vee q)$

5.  $2^4 = 16$

**Section 3.3**

1.  $a \Leftrightarrow e, d \Leftrightarrow f, g \Leftrightarrow h$
3. No. In symbolic form the question is: Is  $(p \rightarrow q) \Leftrightarrow (q \rightarrow p)$ ?

$p$	$q$	$p \rightarrow q$	$q \rightarrow p$	$(p \rightarrow q) \Leftrightarrow (q \rightarrow p)$
0	0	1	1	1
0	1	1	0	0
1	0	0	1	0
1	1	1	1	1

This table indicates that an implication is not always equivalent to its converse.

5. Let  $x$  be any proposition generated by  $p$  and  $q$ . The truth table for  $x$  has 4 rows and there are 2 choices for a truth value for  $x$  for each row, so there are  $2 \cdot 2 \cdot 2 \cdot 2 = 2^4$  possible propositions.  
 (See Table 13.6.1 for an illustration.)
7.  $0 \rightarrow p$  and  $p \rightarrow 1$  are tautologies.

**Section 3.4**

1. Let  $s =$  "I will study",  $t =$  "I will learn." The argument is:  $((s \rightarrow t) \wedge (\neg t)) \rightarrow (\neg s)$ , call the argument  $a$ .

$s$	$t$	$s \rightarrow t$	$(s \rightarrow t) \wedge (\neg t)$	$a$
0	0	1	1	1
0	1	1	0	1
1	0	0	0	1
1	1	1	0	1

Since  $a$  is a tautology, the argument is valid.

3. In any true statement  $S$ , replace;  $\wedge$  with  $\vee$ ,  $\vee$  with  $\wedge$ , 0 with 1, 1 with 0,  $\Leftarrow$  with  $\Rightarrow$ , and  $\Rightarrow$  with  $\Leftarrow$ . Leave all other connectives unchanged.

5. (a) If not EOF then repeat

Read (ch);

Count := Count + 1

Until EOF

Law used: involution law, Not Not EOF  $\Leftrightarrow$  EOF}

(b)  $S := 0$ ;  $K := 1$ ;  $N := 100$ ;

If  $K \leq N$  then do

Repeat

$S := S + K$ ;

$K := K + 1$

Until  $K > N$

No Law of logic is really used here, only a law of integers:

Not  $(K \leq N) \Leftrightarrow K > N$ .

### Section 3.5

$p$	$q$	$(p \vee q) \wedge \neg q$	$((p \vee q) \wedge \neg q) \rightarrow p$
0	0	0	1
0	1	0	1
1	0	1	1
1	1	0	1

$p$	$q$	$(p \rightarrow q) \wedge \neg q$	$\neg p$	$(p \rightarrow q) \wedge (\neg q)$
0	0	1	1	1
0	1	0	1	1
1	0	0	0	1
1	1	0	0	1

3. (a) Direct proof:

(1)  $d \rightarrow (a \vee c)$

(2)  $d$

(3)  $a \vee c$

(4)  $a \rightarrow b$

(5)  $\neg a \vee b$

(6)  $c \rightarrow b$

(7)  $\neg c \vee b$

(8)  $(\neg a \vee b) \wedge (\neg c \vee b)$

(9)  $(\neg a \wedge \neg c) \vee b$

(10)  $\neg (a \vee c) \vee b$

(11)  $b$  ■

Indirect proof:

(1)  $\neg b$  Negated conclusion

(2)  $a \rightarrow b$  Premise

(3)  $\neg a$  Indirect Reasoning (1), (2)

(4)  $c \rightarrow b$  Premise

- (5)  $\neg c$  Indirect Reasoning (1), (4)  
 (6)  $(\neg a \wedge \neg c)$  Conjunctive (3), (5)  
 (7)  $\neg(a \vee c)$  DeMorgan's law (6)  
 (8)  $d \rightarrow (a \vee c)$  Premise  
 (9)  $\neg d$  Indirect Reasoning (7), (8)  
 (10)  $d$  Premise  
 (11) 0 (9), (10) ■

(b) Direct proof:

- (1)  $(p \rightarrow q) \wedge (r \rightarrow s)$   
 (2)  $p \rightarrow q$   
 (3)  $(p \rightarrow t) \wedge (s \rightarrow u)$   
 (4)  $q \rightarrow t$   
 (5)  $p \rightarrow t$   
 (6)  $r \rightarrow s$   
 (7)  $s \rightarrow u$   
 (8)  $r \rightarrow u$   
 (9)  $p \rightarrow r$   
 (10)  $p \rightarrow u$   
 (11)  $p \rightarrow (t \wedge u)$  Use  $(x \rightarrow y) \wedge (x \rightarrow z) \Leftrightarrow x \rightarrow (y \wedge z)$   
 (12)  $\neg(t \wedge u) \rightarrow \neg p$   
 (13)  $\neg(t \wedge u)$   
 (14)  $\neg p$  ■

Indirect proof:

- (1)  $p$   
 (2)  $p \rightarrow q$   
 (3)  $q$   
 (4)  $q \rightarrow t$   
 (5)  $t$   
 (6)  $\neg(t \wedge u)$   
 (7)  $\neg t \vee \neg u$   
 (8)  $\neg u$   
 (9)  $s \rightarrow u$   
 (10)  $\neg s$   
 (11)  $r \rightarrow s$   
 (12)  $\neg r$

(13)  $p \rightarrow r$

(14)  $r$

(15) 0 ■

(c) Direct proof:

(1) $\neg s \vee p$	Premise
(2) $s$	Added premise (conditional conclusion)
(3) $\neg(\neg s)$	Involution (2)
(4) $p$	Disjunctive simplification (1), (3)
(5) $p \rightarrow (q \rightarrow r)$	Premise
(6) $q \rightarrow r$	Detachment (4), (5)
(7) $q$	Premise
(8) $r$	Detachment (6), (7) ■

Indirect proof:

(1) $\neg(s \rightarrow r)$	Negated conclusion
(2) $\neg(\neg s \vee r)$	Conditional equivalence (1)
(3) $s \wedge \neg r$	DeMorgan (2)
(4) $s$	Conjunctive simplification (3)
(5) $\neg s \vee p$	Premise
(6) $s \rightarrow p$	Conditional equivalence (5)
(7) $p$	Detachment (4), (6)
(8) $p \rightarrow (q \rightarrow r)$	Premise
(9) $q \rightarrow r$	Detachment (7), (8)
(10) $q$	Premise
(11) $r$	Detachment (9), (10)
(12) $\neg r$	Conjunctive simplification (3)
(13) 0	Conjunction (11), (12) ■

(d) Direct proof:

(1) $p \rightarrow q$
(2) $q \rightarrow r$
(3) $p \rightarrow r$
(4) $p \vee r$
(5) $\neg p \vee r$
(6) $(p \vee r) \wedge (\neg p \vee r)$
(7) $(p \wedge \neg p) \vee r$
(8) $0 \vee r$

(9)  $r$  ■

Indirect proof:

(1) $\neg r$	Negated conclusion
(2) $p \vee r$	Premise
(3) $p$	(1), (2)
(4) $p \rightarrow q$	Premise
(5) $q$	Detachment (3), (4)
(6) $q \rightarrow r$	Premise
(7) $r$	Detachment (5), (6)
(8) 0	(1), (7) ■

5. (a) Let  $W$  stand for "wages will increase,"  $I$  stand for "there will be inflation," and  $C$  stand for "cost of living will increase." Therefore the argument is:  $W \rightarrow I, \neg I \rightarrow \neg C, W \Rightarrow C$ . The argument is invalid. The easiest way to see this is through a truth table. Let  $x$  be the conjunction of all premises.

$W$	$I$	$C$	$\neg I$	$\neg C$	$W \rightarrow I$	$\neg I \rightarrow \neg C$	$x$	$x \rightarrow C$
0	0	0	1	1	1	0	0	1
0	0	1	1	0	1	1	0	1
0	1	0	0	1	1	1	0	1
0	1	1	0	0	1	1	0	1
1	0	0	1	1	0	0	0	1
1	0	1	1	0	0	1	0	1
1	1	0	0	1	1	1	1	1
1	1	1	0	0	1	1	1	0

(b) Let  $r$  stand for "the races are fixed,"  $c$  stand for "casinos are crooked,"  $t$  stand for "the tourist trade will decline," and  $p$  stand for "the police will be happy." Therefore, the argument is:

$(r \vee c) \rightarrow t, t \rightarrow p, \neg p \rightarrow \neg r$ . The argument is valid. Proof:

(1) $t \rightarrow p$	Premise
(2) $\neg p$	Premise
(3) $\neg t$	Indirect Reasoning (1), (2)
(4) $(r \vee c) \rightarrow t$	Premise
(5) $\neg(r \vee c)$	Indirect Reasoning (3), (4)
(6) $(\neg r) \wedge (\neg c)$	DeMorgan (5)
(7) $\neg r$	Conjunction simplification (6) ■

7.  $p_1 \rightarrow p_k$  and  $p_k \rightarrow p_{k+1}$  implies  $p_1 \rightarrow p_{k+1}$ . It takes two steps to get to  $p_1 \rightarrow p_{k+1}$  from  $p_1 \rightarrow p_k$ . This means it takes  $2(100 - 1)$  steps to get to  $p_1 \rightarrow p_{100}$  (subtract 1 because  $p_1 \rightarrow p_2$  is stated as a premise). A final step is needed to apply detachment to imply  $p_{100}$ .

### Section 3.6

1. (a)  $\{\{1\}, \{3\}, \{1, 3\}, \emptyset\}$

(b)  $\{\{3\}, \{3, 4\}, \{3, 2\}, \{2, 3, 4\}\}$

(c)  $\{\{1\}, \{1, 2\}, \{1, 3\}, \{1, 4\}, \{1, 2, 3\}, \{1, 2, 4\}, \{1, 3, 4\}, \{1, 2, 3, 4\}\}$

(d)  $\{\{2\}, \{3\}, \{4\}, \{2, 3\}, \{2, 4\}, \{3, 4\}\}$

(e)  $\{A \subseteq U : |A| = 2\}$

3. There are  $2^3 = 8$  subsets of  $U$ , allowing for the possibility of  $2^8$  nonequivalent propositions over  $U$ .

5.  $s$  is odd and  $(s-1)(s-3)(s-5)(s-7) = 0$

7.  $b$  and  $c$

### Section 3.7

1. We wish to prove that  $P(n) : 1 + 3 + 5 + \dots + (2n-1) = n^2$  is true for  $n \geq 1$ . Note: The  $n$ th odd positive integer is  $2n-1$ .

Basis: for  $n = 1 : 1 = 1^2$

Induction: Assume that for some  $n \geq 1$ ,  $P(n)$  is true. Then:

$$\begin{aligned} 1 + 3 + \dots + (2(n+1)-1) + 1 &= [1 + 3 + \dots + (2n-1)] \\ &\quad + (2(n+1)-1) \\ &= n^2 + (2n+1) \text{ by } P(n) \text{ and basic algebra} \\ &= (n+1)^2 \quad \blacksquare \end{aligned}$$

3. Proof: (a) Basis:  $1 = 1(2)(3)/6 = 1$

$$\begin{aligned} \text{(b) Induction: } \sum_1^{n+1} k^2 &= \sum_1^n k^2 + (n+1)^2 \\ &= \frac{n(n+1)(2n+1)}{6} + (n+1)^2 \\ &= \frac{(n+1)(2n^2+7n+6)}{6} \\ &= \frac{(n+1)(n+2)(2n+3)}{6} \quad \blacksquare \end{aligned}$$

5. Basis: For  $n = 1$ , we observe that  $\frac{1}{(1 \cdot 2)} = \frac{1}{(1+1)}$

Induction: Assume that for some  $n \geq 1$ , the formula is true.

$$\begin{aligned} \text{Then: } \frac{1}{(1 \cdot 2)} + \dots + \frac{1}{((n+1)(n+2))} &= \frac{n}{(n+1)} + \frac{1}{((n+1)(n+2))} \\ &= (n+2)(n) + \frac{1}{((n+1)(n+2))} \\ &= \frac{(n+1)^2}{((n+1)(n+2))} \\ &= \frac{(n+1)}{(n+2)} \quad \blacksquare \end{aligned}$$

7. Let  $A_n$  be the set of strings of zeros and ones of length  $n$  (we assume that  $|A_n| = 2^n$  is known),  $E_n$  = the even strings, and  $E_n^c$  = the odd strings. The problem is to prove that for  $n \geq 1$ ,  $|E_n| = 2^{n-1}$ . Clearly,  $|E^1| = 1$ , and, if for some  $n \geq 1$ ,  $|E_n| = 2^{n-1}$ , it follows that  $|E_{n+1}| = 2^n$  by the following reasoning:

$$E_{n+1} = \{1s : s \text{ in } E_n^c\} \cup \{0s : s \text{ in } E_n\}$$

$$\begin{aligned} \text{Since } \{1s : s \text{ in } E_n^c\} \text{ and } \{0s : s \text{ in } E_n\} \text{ are disjoint, we can apply the addition law. Therefore, } |E_{n+1}| &= |E_n^c| + |E_n| \\ &= 2^{n-1} + (2^n - 2^{n-1}) = 2^n. \quad \blacksquare \end{aligned}$$

9. Assume that for  $n$  persons ( $n \geq 1$ ),  $\frac{(n-1)n}{2}$  handshakes take place. If one more person enters the room, he or she will shake hands with  $n$

$$\begin{aligned} \text{people. } \frac{(n-1)n}{2} + n &= \frac{(n^2-n+2n)}{2} = \frac{n(n+1)}{2} \\ &= \frac{((n+1)-1)(n+1)}{2} \end{aligned}$$

Also, for  $n = 1$ , there are no handshakes:  $\frac{(1-1)(1)}{2} = 0$ . ■

11. Let  $p(n)$  be " $a_1 + a_2 + \dots + a_n$  has the same value no matter how it is evaluated."

Basis:  $a_1 + a_2 + a_3$  may be evaluated only two ways. Since  $+$  is associative,  $(a_1 + a_2) + a_3 = a_1 + (a_2 + a_3)$ . Hence  $p(3)$  is true.

Induction: Assume that for some  $n \geq 3$   $p(3), p(4), \dots, p(n)$  are all true. Now consider the sum  $a_1 + a_2 + \dots + a_{n+1}$ . Any of the  $n$  additions in this expression can be applied last. If the  $j$ th addition is applied last, we have  $c_j = (a_1 + a_2 + \dots + a_j) + (a_{j+1} + \dots + a_{n+1})$ . No matter how the expression to the left and right of the  $j$ th addition are evaluated, the result will always be the same by the induction hypothesis, specifically  $p(j)$  and  $p(n+1-j)$ . We now can prove that  $c_1 = c_2 = \dots = c_n$ . If  $i < j$ ,

$$\begin{aligned}
c_i &= (a_1 + a_2 + \cdots + a_i) + ((a_{i+1} + \cdots + a_j) + (a_{j+1} + \cdots + a_{n+1})) \\
&= (a_1 + a_2 + \cdots + a_i) + ((a_{i+1} + \cdots + a_j) + (a_{j+1} + \cdots + a_{n+1})) \\
&= ((a_1 + \cdots + a_i) + (a_{i+1} + \cdots + a_j)) + (a_{j+1} + \cdots + a_{n+1}) \quad \text{by } p(3) \\
&= c_j
\end{aligned}$$

$$\begin{aligned}
c_i &= (a_1 + a_2 + \cdots + a_i) + (a_{i+1} + \cdots + a_j + a_{j+1} + \cdots + a_{n+1}) && \text{definition of } c_i \\
&= (a_1 + a_2 + \cdots + a_i) + ((a_{i+1} + \cdots + a_j) + (a_{j+1} + \cdots + a_{n+1})) && \text{by } p(n+1-i) \\
&= ((a_1 + \cdots + a_i) + (a_{i+1} + \cdots + a_j)) + (a_{j+1} + \cdots + a_{n+1}) && \text{by } p(3) \\
&= (a_1 + \cdots + a_i + a_{i+1} + \cdots + a_j) + (a_{j+1} + \cdots + a_{n+1}) && \text{by } p(i) \\
&= c_j && \text{definition of } c_j \blacksquare
\end{aligned}$$

13. For  $m \geq 1$ , let  $p(m)$  be  $x^{n+m} = x^n x^m$  for all  $n \geq 1$ . The basis for this proof follows directly from the basis for the definition of exponentiation.

Induction: Assume that for some  $m \geq 1$ ,  $p(m)$  is true. Then

$$\begin{aligned}
x^{n+(m+1)} &= x^{(n+m)+1} && \text{by associativity of integer addition} \\
&= x^{n+m} x^1 && \text{by recursive definition} \\
&= x^n x^m x^1 && \text{inductive hypothesis} \\
&= x^n x^{m+1} && \text{recursive definition } \blacksquare
\end{aligned}$$

### Section 3.8

1. (a)  $(\forall x)(F(x) \rightarrow G(x))$

(b) There are objects in the sea which are not fish.

Every fish lives in the sea.

3. (a) There is a book with a cover that is not blue.

(b) Every mathematics book that is published in the United States has a blue cover.

(c) There exists a mathematics book with a cover that is not blue.

(d) There exists a book that appears in the bibliography of every mathematics book.

(e)  $(\forall x)(B(x) \rightarrow M(x))$

(f)  $(\exists x)(M(x) \wedge \neg U(x))$

(g)  $(\exists x)((\forall y)(\neg R(x, y))$

5. The equation  $4u^2 - 9 = 0$  has a solution in the integers. (False)

7. (a) Every subset of  $U$  has a cardinality different from its complement. (True)

(b) There is a pair of disjoint subsets of  $U$  both having cardinality 5. (False)

(c)  $A - B = B^c - A^c$  is a tautology. (True)

9.  $(\forall a)_Q (\forall b)_Q (a + b \text{ is a rational number.})$

11. Let  $I = \{1, 2, 3, \dots, n\}$

(a)  $(\exists i)_I (x \in A_i)$

(b)  $(\forall i)_I (x \in A_i)$

### Section 3.9

1. The given statement can be written in if ... , then ... format as: If  $x$  and  $y$  are two odd positive integers, then  $x + y$  is an even integer.

Proof: Assume  $x$  and  $y$  are two positive odd integers. It can be shown that  $x + y = 2 \cdot (\text{some positive integer})$ .

$x$  odd  $\Rightarrow x = 2m + 1$  for some  $m \in \mathbb{P}$ ,

$y$  odd  $\Rightarrow y = 2n + 1$  for some  $n \in \mathbb{P}$ .

Therefore,  $x + y = (2m + 1) + (2n + 1) = 2((m + n) + 1) = 2 \cdot (\text{some positive integer})$  so  $x + y$  is even. ■

3. Proof: (Indirect) Assume to the contrary, that  $\sqrt{2}$  is a rational number. Then there exists  $p, q \in \mathbb{Z}$ , ( $q \neq 0$ ) where  $\frac{p}{q} = \sqrt{2}$  and where  $\frac{p}{q}$  is in lowest terms, that is,  $p$  and  $q$  have no common factor other than 1.

$\frac{p}{q} = \sqrt{2} \Rightarrow \frac{p^2}{q^2} = 2 \Rightarrow p^2 = 2q^2 \Rightarrow p^2$  is an even integer  $\Rightarrow p$  is an even integer (see Exercise 2)  $4$  is a factor of  $p^2 \Rightarrow q^2 \Rightarrow q$  is even. Hence both  $p$  and  $q$  have a common factor, namely 2. Contradiction. ■

5. Proof: (Indirect) Assume  $x, y \in \mathbb{R}$  and  $x + y \leq 1$ . Assume to the contrary that  $(x \leq \frac{1}{2} \text{ or } y \leq \frac{1}{2})$  is false, which is equivalent to  $x > \frac{1}{2}$  and  $y > \frac{1}{2}$ . Hence  $x + y > \frac{1}{2} + \frac{1}{2} = 1$ . This contradicts the assumption that  $x + y \leq 1$ . ■

**Supplementary Exercises—Chapter 3**

1.(a) 

$p$	$p \vee p$
0	0
1	1

 (b) 

$p$	$\neg p$	$p \wedge \neg p$
0	1	0
1	0	0

(c) 

$p$	$\neg p$	$p \vee \neg p$
0	1	1
1	0	1

 (d) 

$p$	$p \wedge p$
0	0
1	1

3. 

$p$	$q$	$\neg p$	$q \wedge \neg p$	$p \vee (q \wedge \neg p)$
0	0	1	0	0
0	1	1	1	1
1	0	0	0	1
1	1	0	0	1

5. Let  $a = p \rightarrow \neg q$ ,  $b = q \vee r$ , and  $c = (p \rightarrow \neg q) \wedge (q \vee r) \wedge \neg r$

$p$	$q$	$r$	$\neg q$	$a$	$b$	$a \wedge b$	$\neg r$	$c$	$\neg p$	$c \rightarrow \neg p$
0	0	0	1	1	0	0	1	0	1	1
0	0	1	1	1	1	1	0	0	1	1
0	1	0	0	1	1	1	1	1	1	1
0	1	1	0	1	1	1	0	0	1	1
1	0	0	1	1	0	0	1	0	0	1
1	0	1	1	1	1	1	0	0	0	1
1	1	0	0	0	1	0	1	0	0	1
1	1	1	0	0	1	0	0	0	0	1

7. An implication is always equivalent to its contrapositive, as can be seen in the table below.

$p$	$q$	$p \Rightarrow q$	$\neg q \Rightarrow \neg p$	$(p \Rightarrow q) \leftrightarrow (\neg q \Rightarrow \neg p)$
0	0	1	1	1
0	1	1	1	1
1	0	0	0	1
1	1	1	1	1

9. The truth tables of  $p \rightarrow (p \wedge q)$  and  $x$  must be equal.

$p$	$q$	$p \rightarrow (p \wedge q)$	$x$
0	0	1	1
0	1	1	1
1	0	0	0
1	1	1	1

11. (a) "3 is not a prime number or it is odd," or "3 is a composite number or it is odd."



- (b) "4 is not a prime number and it is even," or "4 is a composite number and it is even."  
 (c) I can exhibit an example of a statement and I cannot prove it.  
 (d)  $x^2 - 7x + 12 = 0$  and  $x \neq 3$  and  $x \neq 8$

$p$	$q$	$p \rightarrow q$	$\neg q \rightarrow \neg p$	$(p \rightarrow q) \leftrightarrow (\neg q \rightarrow \neg p)$
0	0	1	1	1
0	1	1	1	1
1	0	0	0	1
1	1	1	1	1

$p$	$q$	$p \leftrightarrow q$	$p \rightarrow q$	$q \rightarrow p$	$(p \rightarrow q) \wedge (q \rightarrow p)$
0	0	1	1	1	1
0	1	0	1	0	0
1	0	0	0	1	0
1	1	1	1	1	1

Columns 3 and 6 are the same so  $(p \leftrightarrow q) \Leftrightarrow [(p \rightarrow q) \wedge (q \rightarrow p)]$  is a tautology.

15. Let  $q$  = "I quit my job,"  $s$  = "will starve," and  $w$  = "I did my work." In symbolic form, the argument is  $(q \rightarrow s) \wedge (\neg w \rightarrow q) \wedge w \Rightarrow \neg s$ . The truth table for  $x = (q \rightarrow s) \wedge (\neg w \rightarrow q) \wedge w \rightarrow \neg s$  does not consist of all ones.

For example, when  $q$  is false,  $s$  is true and when  $w$  is true,  $x$  is false. Therefore,  $x$  is not a tautology and the argument is not valid.

17.  $[(m \rightarrow p) \wedge (e \vee \neg p) \wedge \neg e] \Rightarrow \neg m$ . Valid

Proof: (Direct)

- (1)  $e \vee \neg p$  Premise
- (2)  $\neg e$  Premise
- (3)  $\neg p$  (1), (2), disjunctive simplification
- (4)  $m \rightarrow p$  Premise
- (5)  $\neg m$  (3), (4), indirect reasoning ■

19.  $[(\neg p \rightarrow \neg q \wedge \neg r \wedge (p \rightarrow s) \wedge (q \vee r)) \Rightarrow s$ . Valid

Proof: (Direct)

- (1)  $\neg p \rightarrow \neg q$  Premise
- (2)  $q \rightarrow p$  (1), Contrapositive
- (3)  $p \rightarrow s$  Premise
- (4)  $q \rightarrow s$  (2), (3), Chain rule
- (5)  $q \vee r$  Premise
- (6)  $\neg r$  Premise
- (7)  $q$  (5), (6), Disjunctive simplification
- (8)  $s$  (4), (7), Detachment ■

(Indirect)

- (1)  $\neg s$  Negated conclusion
- (2)  $p \rightarrow s$  Premise

- (3)  $\neg p$  (1), (2), Indirect Reasoning  
 (4)  $\neg p \rightarrow \neg q$  Premise  
 (5)  $\neg q$  (3), (4), Detachment  
 (6)  $q \vee r$  Premise  
 (7)  $r$  (5), (6), Disjunctive simplification  
 (8)  $\neg r$  Premise  
 (9) 0 (7), (8) ■

21.  $e \rightarrow i, i \rightarrow d, d \rightarrow w \Rightarrow e \rightarrow w$

Proof:

- (1)  $e \rightarrow i$  Premise  
 (2)  $i \rightarrow d$  Premise  
 (3)  $e \rightarrow d$  (1), (2), Chain rule  
 (4)  $d \rightarrow w$  Premise  
 (5)  $e \rightarrow w$  (3), (4), Chain rule ■

23. Valid. Statement:  $t \vee d, \neg e \vee j, \neg j \vee r \Rightarrow \neg t \rightarrow r$

Proof: (direct)

- (1)  $t \vee d$  Premise  
 (2)  $\neg t \rightarrow d$  (1), Conditional equivalence  
 (3)  $\neg d \vee j$  Premise  
 (4)  $d \rightarrow j$  (3), Conditional equivalence  
 (5)  $\neg j \vee r$  Premise  
 (6)  $j \rightarrow r$  (5), Conditional equivalence  
 (7)  $\neg t \rightarrow r$  (2), (4), (6), Chain rule ■

25. (1) First show  $T_{p \wedge q} \subseteq T_p \cap T_q$

$$\begin{aligned} a \in T_{p \wedge q} &\Rightarrow a \text{ makes } p \wedge q \text{ true} \\ &\Rightarrow a \text{ makes } p \text{ true and } a \text{ makes } q \text{ true} \\ &\Rightarrow a \in T_p \text{ and } a \in T_q \\ &\Rightarrow a \in T_p \cap T_q \end{aligned}$$

(2) To prove  $T_p \cap T_q \subseteq T_{p \wedge q}$  reverse the above steps. ■

27.  $60 = 6 \cdot 10 = 2 \cdot 3 \cdot 2 \cdot 5 = 2^2 \cdot 3 \cdot 5$

$120 = 2 \cdot 60 = 2^3 \cdot 3 \cdot 5$

29 (a)  $\binom{n}{k-1} + \binom{n}{k} = \frac{n!}{(n-(k-1)!(k-1)!} + \frac{n!}{(n-k)!k!}$

$$\begin{aligned} &= \frac{n!}{(n-k+1)!(k-1)!} + \frac{n!}{(n-k)!k!} \\ &= \frac{n!k + n!(n-k+1)}{(n-k+1)!k!} \\ &= \frac{n!(n+1)}{(n-k+1)!k!} = \frac{(n+1)!}{(n+1-k)!k!} \\ &= \binom{n+1}{k} \quad \blacksquare \end{aligned}$$

(b) Basis:  $(n = 1) : (x + y)^1 = x + y$ .

$$\sum_{k=0}^1 \binom{1}{k} x^{1-k} y^k = \binom{1}{0} x + \binom{1}{1} y = x + y$$

Induction: Assume  $n \geq 1$  and  $(x + y)^n = \sum_{k=0}^n \binom{n}{k} x^{n-k} y^k$ .

We will now prove  $(x + y)^{n+1} = \sum_{k=0}^{n+1} \binom{n+1}{k} x^{n+1-k} y^k$ .

$$\begin{aligned} (x + y)^{n+1} &= (x + y)(x + y)^n \\ &= (x + y) \sum_{k=0}^n \binom{n}{k} x^{n-k} y^k && \text{By induction hypothesis} \\ &= x \sum_{k=0}^n \binom{n}{k} x^{n-k} y^k + y \sum_{k=0}^n \binom{n}{k} x^{n-k} y^k && \text{distribution} \\ &= \sum_{k=0}^n \binom{n}{k} x^{n+1-k} y^k + \sum_{k=0}^n \binom{n}{k} x^{n-k} y^{k+1} \end{aligned}$$

Let  $k = k - 1$  in the second summation; remember to increase top.

$$\begin{aligned} &= \sum_{k=0}^n \binom{n}{k} x^{n+1-k} y^k + \sum_{k=1}^{n+1} \binom{n}{k-1} x^{n-k+1} y^k && + \\ &= \binom{n}{0} x^{n+1} + \sum_{k=1}^n \binom{n}{k} x^{n+1-k} y^k + \sum_{k=1}^n \binom{n}{k-1} x^{n+1-k} y^k + \binom{n}{n} y^{n+1} \\ &= \binom{n}{0} x^{n+1} + \sum_{k=1}^n \left[ \binom{n}{k} + \binom{n}{k-1} \right] x^{n+1-k} y^k + \binom{n}{n} y^{n+1} \\ &= \binom{n}{0} x^{n+1} + \sum_{k=1}^n \binom{n+1}{k} x^{n+1-k} y^k + \binom{n}{n} y^{n+1}, \\ \text{But } \binom{n}{0} &= \binom{n+1}{0} = 1 \text{ and } \binom{n}{n} = \binom{n+1}{n+1} = 1 \\ &= \sum_{k=0}^{n+1} \binom{n+1}{k} x^{n+1-k} y^k. \end{aligned}$$

$$\begin{aligned} 31. \neg (\exists x) ((\forall y) (D(x) \wedge T(y))) &\Rightarrow (\forall x) (\neg (\forall y) (D(x) \wedge T(y))) \\ &\Rightarrow (\forall x) ((\exists y) (\neg (D(x) \wedge T(y)))) \\ &\Rightarrow (\forall x) ((\exists y) (\neg D(x) \vee \neg T(y))) \\ &\Rightarrow \text{All sailing is not dangerous or some fishing is} \\ &\quad \text{not tedious.} \end{aligned}$$

33. (a) Let  $U$  be the universe of all fish,  $k(x) = "x \text{ is kind to children}"$  and  $s(x) = "x \text{ is a shark}"$ .  $(\forall x)_U (\neg s(x) \rightarrow k(x))$

(b) Let  $w(x) = "x \text{ is a wine drinker}"$

$c(x) = "x \text{ is very communicative}"$

$p(x) = "x \text{ is a pawnbroker}"$

and  $h(x) = "x \text{ is honest}"$ ;

then  $(\forall x) ((\exists y) ((w(x) \rightarrow c(x)) \vee (p(y) \rightarrow (h(x) \wedge \neg w(y))))))$

(c) Let  $p(x) = "x \text{ is a clever philosopher}"$

$c(x) = "x \text{ is a cynic}"$

and  $w(x) = "x \text{ is a woman}"$ ; then

$(\forall x) ((\exists y) (((p(x) \rightarrow c(x)) \wedge (w(x) \rightarrow p(x))) \rightarrow (p(y) \rightarrow (w(y) \rightarrow c(y))))))$

35.  $(\forall a)_R + (\forall b)_R + (\exists n)_P (na > b)$

# CHAPTER 4

## Section 4.1

1. (a) Assume that  $x \in A$  (condition of the conditional conclusion  $A \subseteq C$ ). Since  $A \subseteq B$ ,  $x \in B$  by the definition of  $\subseteq$ .  $B \subseteq C$  and  $x \in B$  implies that  $x \in C$ . Therefore, if  $x \in A$ , then  $x \in C$ . ■

(b) (Proof that  $A - B \subseteq A \cap B^c$ ) Let  $x$  be in  $A - B$ . Therefore,  $x$  is in  $A$ , but it is not in  $B$ ; that is,  $x \in A$  and  $x \in B^c \Rightarrow x \in A \cap B^c$ . ■

(c) ( $\Rightarrow$ ) Assume that  $A \subseteq B$  and  $A \subseteq C$ . Let  $x \in A$ . By the two premises,  $x \in B$  and  $x \in C$ . Therefore, by the definition of intersection,  $x \in B \cap C$ . ■

(d) ( $\Rightarrow$ ) (Indirect) Assume that  $A \subseteq C$  and  $B^c$  is not a subset of  $A^c$ . Therefore, there exists  $x \in B^c$  that does not belong to  $A^c$ .  $x \notin A^c \Rightarrow x \in A$ . Therefore,  $x \in A$  and  $x \notin B$ , a contradiction to the assumption that  $A \subseteq B$ . ■

3. (a) If  $A = \mathbb{Z}$  and  $B = \emptyset$ ,  $A - B = \mathbb{Z}$ , while  $B - A = \emptyset$ .

(b) If  $A = \{0\}$  and  $B = \{1\}$ ,  $(0, 1) \in A \times B$ , but  $(0, 1)$  is not in  $B \times A$ .

(c) Let  $A = \emptyset$ ,  $B = \{0\}$ , and  $C = \{1\}$ .

5. Proof: Let  $p(n)$  be

$$A \cap (B_1 \cup B_2 \cup \dots \cup B_n) \\ = (A \cap B_1) \cup (A \cap B_2) \cup \dots \cup (A \cap B_n).$$

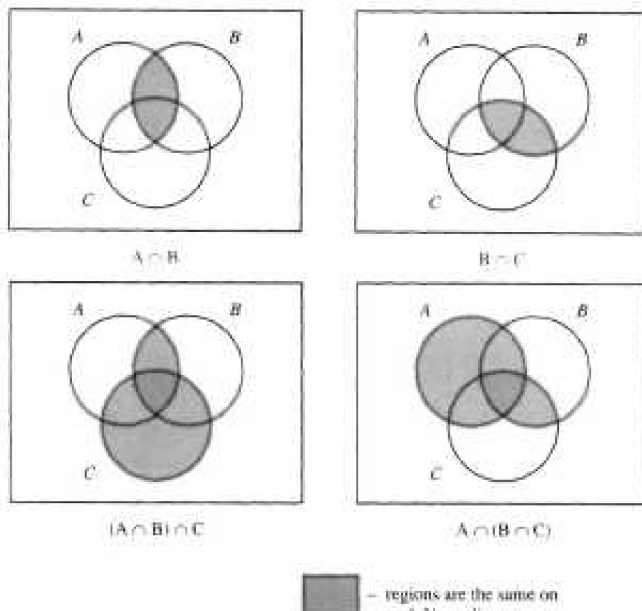
**Basis:** We must show that  $p(2) : A \cap (B_1 \cup B_2) = (A \cap B_1) \cup (A \cap B_2)$  is true. This was done by several methods in section 4.1.

**Induction:** Assume for some  $n \geq 2$  that  $p(n)$  is true. Then

$$\begin{aligned} A \cap (B_1 \cup B_2 \cup \dots \cup B_{n+1}) &= A \cap [(B_1 \cup B_2 \cup \dots \cup B_n) \cup B_{n+1}] \\ &= (A \cap (B_1 \cup B_2 \cup \dots \cup B_n)) \cup (A \cap B_{n+1}) && \text{by } p(2) \\ &= ((A \cap B_1) \cup \dots \cup (A \cap B_n)) \cup (A \cap B_{n+1}) && \text{by the induction hypothesis} \\ &= (A \cap B_1) \cup \dots \cup (A \cap B_n) \cup (A \cap B_{n+1}) \quad \blacksquare \end{aligned}$$

## Section 4.2

1. (a)





$$B_1 \cap B_2^c = \{0, 2, 4\}$$

$$B_1^c \cap B_2 = \{1, 5\}$$

$$B_1^c \cap B_2^c = \{3\}$$

(b)  $2^3$ , since there are 3 nonempty minsets.

7. Let  $a \in A$ . For each  $i$ ,  $a \in B_i$ , or  $a \in B_i^c$ , since  $B_i \cup B_i^c = A$  by the complement law. Let  $D_i = B_i$  if  $a \in B_i$ , and  $D_i = B_i^c$  otherwise. Since  $a$  is in each  $D_i$ , it must be in the minset  $D_1 \cap D_2 \cdots \cap D_n$ . Now consider two different minsets  $M_1 = D_1 \cap D_2 \cdots \cap D_n$ , and  $M_2 = G_1 \cap G_2 \cdots \cap G_n$ , where each  $D_i$  and  $G_i$  is either  $B_i$  or  $B_i^c$ . Since these minsets are not equal,  $D_i \neq G_i$ , for some  $i$ . Therefore,  $M_1 \cap M_2 = D_1 \cap D_2 \cdots \cap D_n \cap G_1 \cap G_2 \cdots \cap G_n = \emptyset$ , since two of the sets in the intersection are disjoint. Since every element of  $A$  is in a minset and the minsets are disjoint, the nonempty minsets must form a partition of  $A$ . ■

## Section 4.4

1. (a)  $A \cap (B \cup A) = A$

(b)  $A \cap ((B^c \cap A) \cup B)^c = \emptyset$

(c)  $(A \cap B^c)^c \cup B = A^c \cup B$

3. (a)  $(p \wedge \neg(\neg q \wedge p) \vee g) \Leftrightarrow 0$

(b)  $(\neg(p \vee (\neg q)) \wedge q) \Leftrightarrow ((\neg p) \wedge q)$

5. The maxsets are:

$$B_1 \cup B_2 = \{1, 2, 3, 5\}$$

$$B_1 \cup B_2^c = \{1, 3, 4, 5, 6\}$$

$$B_1^c \cup B_2 = \{1, 2, 3, 4, 6\}$$

$$B_1^c \cup B_2^c = \{2, 4, 5, 6\}$$

They do not form a partition of  $A$  since it is not true that the intersection of any two of them is empty. A set is said to be in *maxset normal form* when it is expressed as the intersection of distinct nonempty maxsets or it is the universal set  $U$ .

## Supplementary Exercises—Chapter 4

1. (a) Proof: ( $\Rightarrow$ ) (Indirect) Assume  $A \subseteq B$  and  $A \cup (U - B) \neq \emptyset$ . To prove that this cannot occur, let  $x \in A \cap (U - B)$ .

$$x \in A \cap (U - B)$$

$$\text{Definition of complement} \quad \Rightarrow x \in A \cap B^c$$

$$\text{Definition of } \cap \quad \Rightarrow x \in A \text{ and } x \in B^c$$

$$\text{Definition of complement} \quad \Rightarrow x \in A \text{ and } x \notin B$$

$$\text{Definition of subset} \quad \Rightarrow A \text{ is not a subset of } B$$

This contradicts the premise that  $A \subseteq B$ . Hence this part of the statement is proven.

( $\Leftarrow$ ) (Indirect) Assume  $A \cap (U - B) = \emptyset$ , and  $A$  is not a subset of  $B$ . To prove that this cannot occur, let  $x \in A$  such that  $x \notin B$ .

$$x \in A \text{ and } x \notin B$$

$$\text{Definition of complement} \quad \Rightarrow x \in A \text{ and } x \in B^c$$

$$\text{Definition of } \cap \quad \Rightarrow x \in A \cap B^c$$

$$\text{Definition of complement} \quad \Rightarrow x \in A \cap (U - B)$$

$$\text{Definition of disjoint} \quad \Rightarrow A \cap (U - B) \neq \emptyset$$

But this cannot happen because it contradicts the assumption that  $A \cap (U - B) = \emptyset$ . Hence this part of the statement is proven and the proof is complete.

(b) Proof: (Indirect) Assume  $U = A \cup B$ ,  $A \cap B = \emptyset$ , and  $A \neq U - B$ . One way in which  $A$  and  $U - B$  can be not equal is that  $A$  is not a subset of  $U - B$ . Let  $x \in A$  and  $x \notin U - B$ .

$x \in A$ and $x \notin U - B$	
Definition of complement	$\Rightarrow x \in A$ and $x \in B$
Definition of $\cap$	$\Rightarrow x \in A \cap B$
Definition of disjoint	$\Rightarrow A \cap B \neq \emptyset$

But this cannot happen because it contradicts the assumption that  $A \cap B = \emptyset$ . The other way  $A$  and  $U - B$  can differ is if  $U - B$  is not a subset of  $A$ . Let  $x \notin A$  and  $x \in U - B$ . We could infer from this assumption that  $x \notin A \cup B$ . Therefore, any way that we assume that  $A \neq U - B$  leads to a contradiction.

(c) Proof: ( $\Rightarrow$ ) (Direct) Let  $x \in A$ .

$A$  and  $B$  are disjoint

Definition of disjoint  $\Rightarrow x \notin B$

Definition of complement  $\Rightarrow x \in B^c$

Therefore,  $A \subseteq B^c$

( $\Leftarrow$ ) (Indirect) Assume that  $A \subseteq B^c$  and  $x \in A \cap B$ .

$x \in A \cap B$

Definition of intersection  $\Rightarrow x \in A$  and  $x \in B$

Definition of complement  $\Rightarrow x \in A$  and  $x \notin B^c$

Definition of subset  $\Rightarrow A$  is not a subset of  $B^c$  ■

3. (a) Proof: (Direct) Let  $A$ ,  $B$ , and  $C$  be sets.

Let  $(x, y) \in (A \cup B) \times C$ .

Definition of Cartesian product  $\Rightarrow x \in (A \cup B)$  and  $y \in C$

Definition of  $\cup$   $\Rightarrow (x \in A \text{ or } x \in B)$  and  $y \in C$

Distributive law of logic  $\Rightarrow (x \in A \text{ and } y \in C) \text{ or } (x \in B \text{ and } y \in C)$

Definition of Cartesian product  $\Rightarrow ((x, y) \in A \times C) \text{ or } ((x, y) \in B \times C)$

Definition of  $\cup$   $\Rightarrow (x, y) \in (A \times C) \cup (B \times C)$  ■

(b) We proved  $(A \cup B) \times C \subseteq (A \times C) \cup (B \times C)$  in part a; we now must show  $(A \times C) \cup (B \times C) \subseteq (A \cup B) \times C$  and we will be finished.

5. Proof: (Indirect) Assume  $A$ ,  $B$ , and  $C$  are subsets of  $U$ ,  $A \subseteq B$ ,  $B \subseteq C$  and  $C^c$  is not a subset of  $A^c$ . To prove that this cannot occur, let  $x \in C^c$  and  $x \notin A^c$  by definition of subset.

$x \in C^c$  and  $x \notin A^c$

Definition of complement  $\Rightarrow x \notin C$  and  $x \in A$

Premise  $\Rightarrow A \subseteq B$

Definition of subset  $\Rightarrow x \in B$

Premise  $\Rightarrow B \subseteq C$

Definition of subset  $\Rightarrow x \in C$  (Contradiction) ■

7. (a) Proof: (Indirect) Let  $A$ ,  $B$ , and  $C$  be sets. Assume  $A \cup C \neq B \cup C$  and  $A = B$ .

$A = B \Rightarrow A \subseteq B$

$x \in A \cup C$

Definition of union  $\Rightarrow x \in A$  or  $x \in C$

Definition of subset  $\Rightarrow x \in B$  or  $x \in C$

Definition of union  $\Rightarrow x \in B \cup C$

Therefore,  $A \cup C \subseteq B \cup C$ . By a similar line of reasoning we can infer  $B \cup C \subseteq A \cup C$ , which proves that  $A \cup C = B \cup C$ , a contradiction.

(b) Proof: (Direct) Assume  $A \neq B$  and show  $A^c \neq B^c$ . Since  $A \neq B$  we can assume that  $A$  is not a subset of  $B$ . The alternative is that  $B$  is not a subset of  $A$  and the remaining logic would be identical.

$A$  not a subset of  $B$

Definition of subset  $\Rightarrow x \in A$  and  $x \notin B$

Definition of complement  $\Rightarrow x \notin A^c$  and  $x \in B^c$

Definition of subset  $\Rightarrow B^c$  is not a subset of  $A^c$

Definition of inequality  $\Rightarrow A^c \neq B^c$  ■

9. (a) The minsets are  $B_1 \cap B_2 = \{3\}$ ,  $B_1^c \cap B_2 = \{2, 5\}$ ,  $B_1 \cap B_2^c = \{1\}$ , and  $B_1^c \cap B_2^c = \{4, 6\}$

- (b) The minsets are disjoint and  
 $(B_1 \cap B_2) \cup (B_1^c \cap B_2) \cup (B_1 \cap B_2^c) \cup (B_1^c \cap B_2^c) = U$ ,  
 so the minsets form a partition of  $U$ .

## CHAPTER 5

### Sections 5.1-5.3

1. For parts c, d and i of this exercise, only a verification is needed. Here, we supply the result that will appear on both sides of the equality.

(a)  $AB = \begin{pmatrix} -3 & 6 \\ 9 & -13 \end{pmatrix}$      $BA = \begin{pmatrix} 2 & 3 \\ -7 & -18 \end{pmatrix}$     (b)  $\begin{pmatrix} 1 & 0 \\ 5 & -2 \end{pmatrix}$

(c)  $\begin{pmatrix} 3 & 0 \\ 15 & -6 \end{pmatrix}$     (d)  $\begin{pmatrix} 18 & -15 & 15 \\ -39 & 35 & -35 \end{pmatrix}$     (e)  $\begin{pmatrix} -12 & 5 & -5 \\ 5 & -25 & 25 \end{pmatrix}$

(f)  $B + 0 = B$     (g)  $\begin{pmatrix} 0 & 0 \\ 0 & 0 \end{pmatrix}$     (h)  $\begin{pmatrix} 0 & 0 \\ 0 & 0 \end{pmatrix}$     (i)  $\begin{pmatrix} 5 & -5 \\ 10 & 15 \end{pmatrix}$

3.  $\begin{pmatrix} 1/2 & 0 \\ 0 & 1/3 \end{pmatrix}$

5.  $A^3 = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 8 & 0 \\ 0 & 0 & 27 \end{pmatrix}$      $A^{15} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 32768 & 0 \\ 0 & 0 & 14348907 \end{pmatrix}$

7. (a)  $Ax = \begin{pmatrix} 2x_1 + 1x_2 \\ 1x_1 - 1x_2 \end{pmatrix}$  equals  $\begin{pmatrix} 3 \\ 1 \end{pmatrix}$  if and only if both of the equalities

$2x_1 + x_2 = 3$  and  $x_1 - x_2 = 1$  are true.

(b) (i)  $A = \begin{pmatrix} 2 & -1 \\ 1 & 1 \end{pmatrix}$      $x = \begin{pmatrix} x_1 \\ x_2 \end{pmatrix}$      $B = \begin{pmatrix} 4 \\ 0 \end{pmatrix}$

(ii)  $A = \begin{pmatrix} 1 & 1 & 2 \\ 1 & 2 & -1 \\ 1 & 3 & 1 \end{pmatrix}$      $x = \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix}$      $B = \begin{pmatrix} 1 \\ -1 \\ 5 \end{pmatrix}$

(iii)  $A = \begin{pmatrix} 1 & 1 & 0 \\ 0 & 1 & 0 \\ 1 & 0 & 3 \end{pmatrix}$      $x = \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix}$      $B = \begin{pmatrix} 3 \\ 5 \\ 6 \end{pmatrix}$

### Section 5.4

1. (a)  $\begin{pmatrix} -1/5 & 3/5 \\ 2/5 & -1/5 \end{pmatrix}$     (b)  $\begin{pmatrix} 1 & 3 \\ 0 & 1 \end{pmatrix}$     (c) No inverse exists.

(d)  $A^{-1} = A$     (e)  $\begin{pmatrix} 1/3 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & -1/5 \end{pmatrix}$

3. Let  $A$  and  $B$  be  $n$  by  $n$  invertible matrices. Prove  $(AB)^{-1} = B^{-1}A^{-1}$ .

**Proof:**  $(B^{-1}A^{-1})(AB) = (B^{-1})(A^{-1}(AB))$   
 $= (B^{-1})((A^{-1}A)B)$   
 $= (B^{-1})(IB)$   
 $= (B^{-1})(B)$   
 $= I$



Similarly,  $(AB)(B^{-1}A^{-1}) = I$ .

By Theorem 5.4.1,  $B^{-1}A^{-1}$  is the only inverse of  $AB$ . If we tried to invert  $AB$  with  $A^{-1}B^{-1}$ , we would be unsuccessful since we cannot rearrange the order of the matrices.

5. (b)  $1 = \det I = \det(AA^{-1}) = \det A \det A^{-1}$ . Now solve for  $\det A^{-1}$ .

7. **Basis:** ( $n = 1$ ):  $\det A^1 = \det A = (\det A)^1$ .

**Induction:** Assume  $\det A^n = (\det A)^n$  for some  $n \geq 1$ .

$$\begin{aligned} \det A^{n+1} &= \det(A^n A) && \text{by the definition of exponents} \\ &= \det(A^n) \det(A) && \text{by exercise 5} \\ &= (\det A)^n (\det A) && \text{by the induction hypothesis} \\ &= (\det A)^{n+1} \end{aligned}$$

9. (a) Assume  $A = BDB^{-1}$

**Basis:** ( $m = 1$ ):  $A^1 = BD^1 B^{-1}$  is given.

**Induction:** Assume that for some positive integer  $m$ ,  $A^m = BD^m B^{-1}$

$$\begin{aligned} A^{m+1} &= A^m A \\ &= (BD^m B^{-1})(BDB^{-1}) \text{ by the induction hypothesis} \\ &= BD^m DB^{-1} \text{ by associativity, definition of inverse} \\ &= BD^{m+1} B^{-1} \end{aligned}$$

$$(b) A^{10} = BD^{10} B^{-1} = \begin{pmatrix} -9206 & 15345 \\ -6138 & 10231 \end{pmatrix}$$

## Section 5.5

1. (1) Let  $A$  and  $B$  be  $m$  by  $n$  matrices. Then  $A + B = B + A$ ,
- (2) Let  $A$ ,  $B$ , and  $C$  be  $m$  by  $n$  matrices. Then  $A + (B + C) = (A + B) + C$ .
- (3) Let  $A$  and  $B$  be  $m$  by  $n$  matrices, and let  $c \in \mathbb{R}$ . Then  $c(A + B) = cA + cB$ ,
- (4) Let  $A$  be an  $m$  by  $n$  matrix, and let  $c_1, c_2 \in \mathbb{R}$ . Then  $(c_1 + c_2)A = c_1 A + c_2 A$ .
- (5) Let  $A$  be an  $m$  by  $n$  matrix, and let  $c_1, c_2 \in \mathbb{R}$ . Then  $c_1(c_2 A) = (c_1 c_2) A$
- (6) Let  $\mathbf{0}$  be the zero matrix, of size  $m$  by  $n$ , and let  $A$  be a matrix of size  $n$  by  $r$ . Then  $\mathbf{0} A = \mathbf{0} =$  the  $m$  by  $r$  zero matrix.
- (7) Let  $A$  be an  $m$  by  $n$  matrix, and  $0 =$  the number zero. Then  $0 A = \mathbf{0} =$  the  $m$  by  $n$  zero matrix.
- (8) Let  $A$  be an  $m$  by  $n$  matrix, and let  $\mathbf{0}$  be the  $m$  by  $n$  zero matrix. Then  $A + \mathbf{0} = A$ .
- (9) Let  $A$  be an  $m$  by  $n$  matrix. Then  $A + (-1)A = \mathbf{0}$ , where  $\mathbf{0}$  is the  $m$  by  $n$  zero matrix.
- (10) Let  $A$ ,  $B$ , and  $C$  be  $m$  by  $n$ ,  $n$  by  $r$ , and  $n$  by  $r$  matrices respectively. Then  $A(B + C) = AB + AC$ .
- (11) Let  $A$ ,  $B$ , and  $C$  be  $m$  by  $n$ ,  $r$  by  $m$ , and  $r$  by  $m$  matrices respectively. Then  $(B + C)A = BA + CA$ .
- (12) Let  $A$ ,  $B$ , and  $C$  be  $m$  by  $n$ ,  $n$  by  $r$ , and  $r$  by  $p$  matrices respectively. Then  $A(BC) = (AB)C$ .
- (13) Let  $A$  be an  $m$  by  $n$  matrix,  $I_m$  the  $m$  by  $m$  identity matrix, and  $I_n$  the  $n$  by  $n$  identity matrix. Then  $I_m A = A I_n = A$
- (14) Let  $A$  be an  $n$  by  $n$  matrix. Then if  $A^{-1}$  exists,  $(A^{-1})^{-1} = A$ .
- (15) Let  $A$  and  $B$  be  $n$  by  $n$  matrices. Then if  $A^{-1}$  and  $B^{-1}$  exist,  $(AB)^{-1} = B^{-1} A^{-1}$ .

$$3. (a) AB + AC = \begin{pmatrix} 21 & 5 & 22 \\ -9 & 0 & -6 \end{pmatrix}$$

$$(b) A(B + C) = AB + AC$$

$$(c) A^{-1} = \begin{pmatrix} 1 & 2 \\ 0 & -1 \end{pmatrix} = A$$

$$(d) (A^2)^{-1} = (AA)^{-1} = (AA^{-1})^{-1} = I^{-1} = I \text{ by part c}$$

## Section 5.6

1. In elementary algebra (the algebra of real numbers), each of the given oddities does not exist.

- (i)  $AB$  may be different from  $BA$ . Not so in elementary algebra, since  $ab = ba$  by the commutative law of multiplication.
- (ii) There exist matrices  $A$  and  $B$  such that  $AB = \mathbf{0}$ , yet  $A \neq \mathbf{0}$  and  $B \neq \mathbf{0}$ . In elementary algebra, the only way  $ab = 0$  is if either  $a$  or  $b$  is zero. There are no exceptions.
- (iii) There exist matrices  $A$ ,  $A \neq \mathbf{0}$ , yet  $A^2 = \mathbf{0}$ . In elementary algebra,  $a^2 = 0 \Leftrightarrow a = 0$ .
- (iv) There exist matrices  $A^2 = A$ , where  $A \neq \mathbf{0}$  and  $A \neq I$ . In elementary algebra,  $a^2 = a \Leftrightarrow a = 0$  or  $1$ .
- (v) There exist matrices  $A$  where  $A^2 = I$  but  $A \neq I$  and  $A \neq -I$ . In elementary algebra,  $a^2 = 1 \Leftrightarrow a = 1$  or  $-1$ .
3. (a)  $\det A \neq 0 \Rightarrow A^{-1}$  exists, and if you multiply the equation  $A^2 = A$  on both sides by  $A^{-1}$ , you obtain  $A = I$ .

(b) Counterexample:  $A = \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix}$

5. (a)  $A^{-1} = \begin{pmatrix} 1/3 & 1/3 \\ 1/3 & -2/3 \end{pmatrix}$   $x_1 = 4/3$ , and  $x_2 = 1/3$

(b)  $A^{-1} = \begin{pmatrix} 1 & -1 \\ 1 & -2 \end{pmatrix}$   $x_1 = 4$ , and  $x_2 = 4$

(c)  $A^{-1} = \begin{pmatrix} 1/3 & 1/3 \\ 1/3 & -2/3 \end{pmatrix}$   $x_1 = 2/3$ , and  $x_2 = -1/3$

(d)  $A^{-1} = \begin{pmatrix} 1/3 & 1/3 \\ 1/3 & -2/3 \end{pmatrix}$   $x_1 = 0$ , and  $x_2 = 1$

- (e) The matrix of coefficients for this system has a zero determinant; therefore, it has no inverse. The system cannot be solved by this method. In fact, the system has no solution.

## Supplementary Exercises—Chapter 5

1.  $\begin{pmatrix} x+y & 5 \\ -2 & x-y \end{pmatrix} = \begin{pmatrix} 3 & 5 \\ -2 & 4 \end{pmatrix} \Rightarrow \begin{cases} x+y=3 \\ x-y=4 \end{cases} \Rightarrow \begin{cases} y=-1/2 \\ x=7/2 \end{cases}$

3. For  $n \geq 1$  let  $p(n)$  be  $AB^n = B^n A$

**Basis:** ( $n = 1$ ):  $AB^1 = B^1 A$  is true as given in the statement of the problem. Therefore,  $p(1)$  is true.

**Induction:** Assume  $n \geq 1$  and  $p(n)$  is true.

$$\begin{aligned} AB^{n+1} &= (AB^n)B \\ &= (B^n A)B && \text{By the induction hypothesis} \\ &= (B^n B)A && \text{By } p(n) \\ &= B^{n+1}A && \blacksquare \end{aligned}$$

5.  $A^{-1}A^3 = A^2 = \begin{pmatrix} 7 & 18 \\ 6 & 19 \end{pmatrix}$

7.  $D$  has no inverse if  $\det D = 0$ .

$$\det D = 0 \Leftrightarrow 3c - f(15) = 3c - 60 = 0 \Leftrightarrow c = 20$$

9. (a)  $(A+B)^2 = A^2 + AB + BA + B^2$

(b)  $(A+B)^2 = A^2 + 2AB + B^2$  only if  $AB = BA$ .

11. The implication is false. Both  $\begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix}$  and  $\begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix}$  are self-inverting, but their product is not.

13. Yes, matrices of the form  $A = \begin{pmatrix} a & b \\ (1-a)^2/b & -a \end{pmatrix}$  also solve  $A^2 = I$

## CHAPTER 6

### Section 6.1

1. (a)  $(2, 4), (2, 8)$  (b)  $(2, 3), (2, 4), (5, 8)$  (c)  $(1, 1), (2, 4)$

3. (a)  $r = \{(1, 2), (2, 3), (3, 4), (4, 5)\}$

(b)  $r^2 = \{(1, 3), (2, 4), (3, 5)\} = \{(x, y) : y = x + 2, x, y \in A\}$

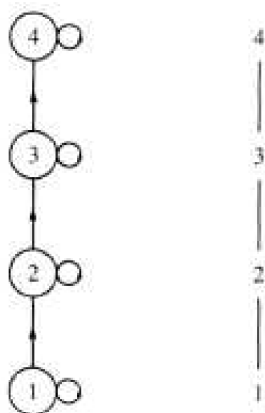
(c)  $r^3 = \{(1, 4), (2, 5)\} = \{(x, y) : y = x + 3, x, y \in A\}$

5. (a) When  $n = 3$ , there are 27 pairs in the relation.

(b) Imagine building a pair of disjoint subsets of  $S$ . For each element of  $S$  there are three places that it can go: into the first set of the ordered pair, into the second set, or into neither set. Therefore the number of pairs in the relation is  $3^n$ , by the product rule.

### Section 6.2

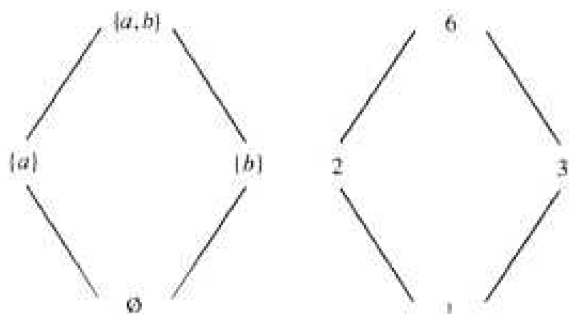
1.



3. See Figure 13.1.1 of Section 13.1.

5. A Hasse diagram cannot be used because not every set is related to itself. Also,  $\{a\}$  and  $\{b\}$  are related in both directions.

### Section 6.3



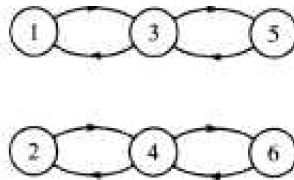
(c) The graphs are the same if we disregard the names of the vertices.

3. (a)	(i)	reflexive	(ii)	reflexive	(iii)	not reflexive
		not symmetric		not symmetric		symmetric
		not antisymmetric		antisymmetric		not antisymmetric
		transitive		transitive		transitive

- |      |               |     |                   |      |               |
|------|---------------|-----|-------------------|------|---------------|
| (iv) | not reflexive | (v) | reflexive         | (vi) | reflexive     |
|      | symmetric     |     | symmetric         |      | not symmetric |
|      | antisymmetric |     | not antisymmetric |      | antisymmetric |
|      | transitive    |     | transitive        |      | transitive    |
- (vii) not reflexive  
not symmetric  
not antisymmetric  
not transitive

(b) Graphs ii and vi show partial ordering relations. Graph v is of an equivalence relation.

5. (a) No, since for example  $|1 - 1| = 0 \neq 2$   
 (b) Yes, since  $|i - j| = |j - i|$   
 (c) No, since  $|2 - 4| = 2$  and  $|4 - 6| = 2$ , but  $|2 - 6| = 4 \neq 2$ .  
 (d)



7. (b)  $c(0) = \{0\}$ ,  $c(1) = \{1, 2, 3\} = c(2) = c(3)$

(c)  $c(0) \cup c(1) = A$  and  $c(0) \cap c(1) = \emptyset$

(d) Let  $A$  be any set and let  $r$  be an equivalence relation on  $A$ . Let  $a$  be any element of  $A$ .  $a \in c(a)$  since  $r$  is reflexive, so each element of  $A$  is in some equivalence class. Therefore, the union of all equivalence classes equals  $A$ . Next we show that any two equivalence classes are either identical or disjoint and we are done. Let  $c(a)$  and  $c(b)$  be two equivalence classes, and assume that  $c(a) \cap c(b) \neq \emptyset$ . We want to show that  $c(a) = c(b)$ . To show that  $c(a) \subseteq c(b)$ , let  $x \in c(a)$ .  $x \in c(a) \Rightarrow arx$ . Also, there exists an element,  $y$ , of  $A$  that is in the intersection of  $c(a)$  and  $c(b)$  by our assumption. Therefore,

$$\begin{aligned} ary \text{ and } bry &\Rightarrow ary \text{ and } yrb \text{ (} r \text{ is symmetric)} \\ &\Rightarrow arb \text{ (transitivity of } r) \end{aligned}$$

Next,

$$\begin{aligned} arx \text{ and } arb &\Rightarrow xra \text{ and } arb \\ &\Rightarrow xrb \\ &\Rightarrow brx \\ &\Rightarrow x \in c(b) \end{aligned}$$

Similarly,  $c(b) \subseteq c(a)$ . ■

9. (a) Equivalence Relation  
 $c(0) = \{0\}$ ,  $c(1) = \{1\}$ ,  $c(2) = \{2, 3\} = c(3)$ ,  $c(4) = \{4, 5\} = c(5)$ ,  
 $c(6) = \{6, 7\} = c(7)$   
 (b) Not an Equivalence Relation  
 (c) Equivalence Relation  
 $c(0) = \{0, 2, 4, 6\} = c(2) = c(4) = c(6)$   
 $c(1) = \{1, 3, 5, 7\} = c(3) = c(5) = c(7)$

11. (b) The proof follows from the biconditional equivalence in Table 3.4.2.

(c) Apply the chain rule.

(d)

$q_8$   
 $|$   
 $q_7$   
 $|$   
 $\vdots$   
 $|$   
 $q_2$   
 $|$   
 $q_1$

### Section 6.4

$$1. (a) \quad \begin{array}{l} \square \quad 4 \ 5 \ 6 \\ 1 \begin{pmatrix} 0 & 0 & 0 \\ 1 & 0 & 0 \\ 2 & 0 & 1 \\ 3 & 0 & 1 \\ 4 & 0 & 1 \end{pmatrix} \end{array} \quad \text{and} \quad \begin{array}{l} \square \quad 6 \ 7 \ 8 \\ 4 \begin{pmatrix} 0 & 0 & 0 \\ 1 & 0 & 0 \\ 5 & 0 & 1 \\ 6 & 0 & 1 \end{pmatrix} \end{array}$$

$$(b) \quad \begin{array}{l} \square \quad 6 \ 7 \ 8 \\ 1 \begin{pmatrix} 0 & 0 & 0 \\ 2 & 0 & 0 \\ 3 & 1 & 0 \\ 4 & 0 & 1 \end{pmatrix} \end{array}$$

3.  $R : xry$  if and only if  $|x - y| = 1$ .  
 $S : xsy$  if and only if  $x$  is less than  $y$ .

5. The diagonal entries of the matrix for such a relation must be 1. When the three entries above the diagonal are determined, the entries below are also determined. Therefore, the answer is  $2^3$ .

$$7. (a) \quad \begin{array}{l} \square \quad 1 \ 2 \ 3 \ 4 \\ 1 \begin{pmatrix} 0 & 1 & 0 & 0 \\ 1 & 0 & 1 & 0 \\ 2 & 0 & 1 & 1 \\ 3 & 0 & 0 & 1 \end{pmatrix} \end{array} \quad \text{and} \quad \begin{array}{l} \square \quad 1 \ 2 \ 3 \ 4 \\ 1 \begin{pmatrix} 1 & 0 & 1 & 0 \\ 0 & 1 & 0 & 1 \\ 1 & 0 & 1 & 0 \\ 0 & 1 & 0 & 1 \end{pmatrix} \end{array}$$

$$(b) \quad PQ = \begin{array}{l} \square \quad 1 \ 2 \ 3 \ 4 \\ 1 \begin{pmatrix} 0 & 1 & 0 & 0 \\ 1 & 0 & 1 & 0 \\ 2 & 0 & 1 & 1 \\ 3 & 0 & 0 & 1 \end{pmatrix} \end{array}$$

$$P^2 = \begin{array}{l} \square \quad 1 \ 2 \ 3 \ 4 \\ 1 \begin{pmatrix} 0 & 1 & 0 & 0 \\ 1 & 0 & 1 & 0 \\ 2 & 0 & 1 & 1 \\ 3 & 0 & 0 & 1 \end{pmatrix} \end{array} = Q^2$$

9. (a) Reflexive:  $R_{ij} = R_{ij}$  for all  $i, j$ , therefore  $R_{ij} \leq R_{ij}$

Antisymmetric: Assume  $R_{ij} \leq S_{ij}$  and  $S_{ij} \leq R_{ij}$  for all  $1 \leq i, j \leq n \Rightarrow R_{ij} \leq S_{ij}$

Transitive: Assume  $R, S$ , and  $T$  are matrices where  $R_{ij} \leq S_{ij}$  and  $S_{ij} \leq T_{ij}$ , for all  $1 \leq i, j \leq n$ . Then  $R_{ij} \leq T_{ij}$  for all  $1 \leq i, j \leq n$ , and so  $R \leq T$ .

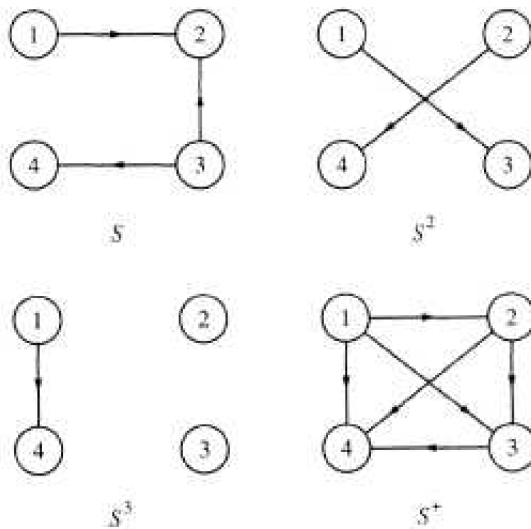
$$(b) \quad (R^2)_{ij} = R_{i1}R_{1j} + R_{i2}R_{2j} + \dots + R_{in}R_{nj} \\ \leq S_{i1}S_{1j} + S_{i2}S_{2j} + \dots + S_{in}S_{nj} = (S^2)_{ij} \Rightarrow R^2 \leq S^2$$

To verify that the converse is not true we need only one example. For  $n = 2$ , let  $R_{12} = 1$  and all other entries equal 0, and let  $S$  be the zero matrix. Since  $R^2$  and  $S^2$  are both the zero matrix,  $R^2 \leq S^2$ , but since  $R_{12} > S_{12}$ ,  $R \leq S$  is false.

(c) The matrices are defined on the same set  $A = \{a_1, a_2, \dots, a_n\}$ . Let  $c(a_i)$ ,  $i = 1, 2, \dots, n$  be the equivalence classes defined by  $R$  and let  $d(a_i)$  be those defined by  $S$ . Claim:  $c(a_i) \subseteq d(a_i)$ . Let  $a_j \in c(a_i) \Rightarrow a_i r a_j \Rightarrow R_{ij} = 1 \Rightarrow S_{ij} = 1 \Rightarrow a_i s a_j \Rightarrow a_j \in d(a_i)$ .

**Section 6.5**

3. (a)



(b) Example,  $1 s 4$  and using  $S$  one can go from 1 to 4 using a path of length 3.

5. (a) **Definition:** Reflexive Closure. Let  $r$  be a relation on  $A$ . A reflexive closure of  $r$  is the smallest reflexive relation that contains  $r$ .

**Theorem:** The reflexive closure of  $r$  is the union of  $r$  with  $\{(x, x) : x \in A\}$

7. (a) By the definition of transitive closure,  $r^+$  is the smallest relation which contains  $r$ ; therefore, it is transitive. The transitive closure of  $r^+$ ,  $(r^+)^+$ , is the smallest transitive relation that contains  $r^+$ . Since  $r^+$  is transitive,  $(r^+)^+ = r^+$ .

(b) The transitive closure of a symmetric relation is symmetric, but it may not be reflexive. If one element is not related to any elements, then the transitive closure will not relate that element to others.

**Supplementary Exercises—Chapter 6**

1. If Andy is the parent of Barbara and Barbara is the parent of Charles, then Andy is the grandparent of Charles.

3. (a)  $r = \{(-1, 0), (0, 1), (1, 2)\}$   
 (b)  $s = \{(-1, -1), (-1, 1), (0, 0), (1, -1), (1, 1), (2, 2)\}$   
 (c)  $t = \{(-1, 0), (-1, 1), (-1, 2), (0, -1), (0, 1), (0, 2), (1, -1), (1, 0), (1, 2), (2, -1), (2, 0), (2, 1)\}$

5. His main office should be at node 2. The least desirable location is at node 1. The arrows in both directions between nodes 1 and 2 represent a two-way street.

7. (a) No.  
 (b) Person  $a$  is friendly toward the most people so he/she would be chair person.  
 (c) If "great personality" has any effect then person  $b$  becomes chairperson.

(d) A seating arrangement does not exist, since persons  $c$  and  $d$  are only friendly toward one person each and they have to be seated between *two* people they are friendly toward.

9. In order for the relation "living in the same house" to be an equivalence relation we must assume that a person lives in only one house.

11.(a)  $r$  is an equivalence relation.

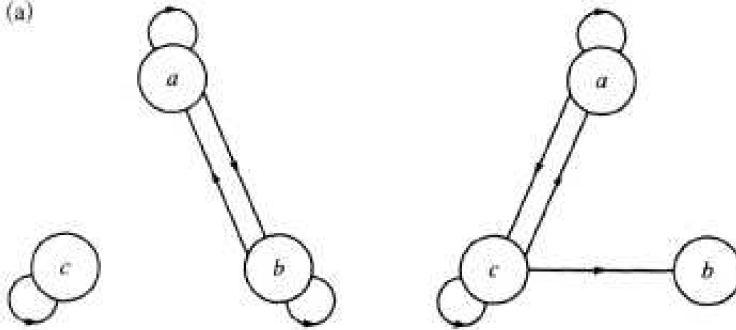
(b)  $s$  is neither since  $s$  is not reflexive.

(c) In order for  $s$  to be a partial ordering we rephrase it slightly;  $xy$  iff  $x$  taller than  $y$  or  $x$  equals  $y$ . Why would  $xy$  iff  $x$  is the same height as or taller than  $y$  be wrong?

13. There are 16 places in the adjacency matrix for a relation on four elements, but for a symmetric relation those entries below the diagonal will be the same as above. Hence we are only concerned with  $16 - 6 = 10$  places. Each of the remaining entries may take on a value of either 0 or 1, so by the rule of products we have  $2^{10}$  possible symmetric relations on a four element set.

15.

15. (a)



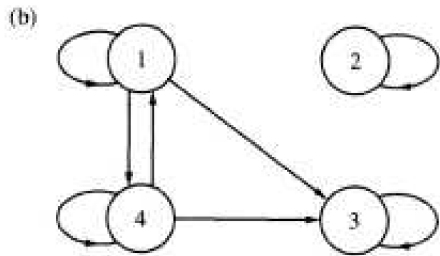
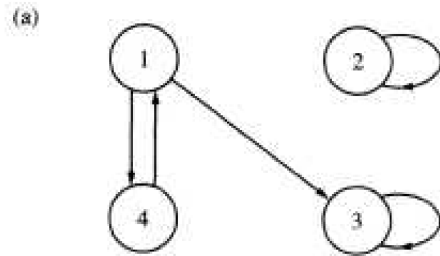
(b) (i)  $\{(a, a), (a, b), (b, a), (b, b), (c, c)\}$

(ii)  $\{(a, a), (a, c), (c, a), (c, b), (c, c)\}$

(c) (i)  $R^2 = R = \begin{pmatrix} 1 & 1 & 0 \\ 1 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$

(ii)  $R^2 = \begin{pmatrix} 1 & 1 & 1 \\ 0 & 0 & 0 \\ 1 & 1 & 1 \end{pmatrix}$

17.



(b)  $r$  is not reflexive, not symmetric, not antisymmetric, and not transitive.

(c)  $R^+ = \begin{pmatrix} 1 & 0 & 1 & 1 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 1 & 0 & 1 & 1 \end{pmatrix}$

19. (a)  $A_5$  is friendly to no one.  
 (b) The U.S. Ambassador ( $A_1$ ) should be the chairman of this committee, since he is friendly toward the most people.  
 (c) The U.S. Ambassador can communicate to everyone on the committee.

## CHAPTER 7

### Section 7.1

1. (a) Yes (b) Yes (c) No (d) No (e) Yes
3. (a) Range of  $f = f(A) = \{a, b, c, d\} = B$   
 (b) Range of  $g = g(A) = \{a, b, d\}$   
 (c) Range of  $L = L(A) = \{1\}$
5. For each of the  $|A|$  elements of  $A$ , there are  $|B|$  possible images, so there are  $|B| \cdot |B| \cdot \dots \cdot |B| = |B|^{|A|}$  functions from  $A$  into  $B$ .

### Section 7.2

1. The only one-to-one function and the only onto function is  $f$ .
3. (a) onto but not one-to-one ( $f_1(0) = f_1(1)$ )  
 (b) one-to-one and onto  
 (c) one-to-one but not onto  
 (d) onto but not one-to-one  
 (e) one-to-one but not onto  
 (f) one-to-one but not onto
5. Let  $X = \{\text{socks selected}\}$  and  $Y = \{\text{pairs of socks}\}$  and define  $f : X \rightarrow Y$  where  $f(x)$  = the pair of socks that  $x$  belongs to. By the Pigeonhole principle, there exist two socks that were selected from the same pair.
7. (a)  $f(n) = n$ , for example





$i$	$i$	$i$
$r_1$	$r_2$	$r_2$
$r_2$	$r_1$	$r_1$
$f_1$	$f_1$	$i$
$f_2$	$f_2$	$i$
$f_3$	$f_3$	$i$

(d) Apply both Theorems 7.3.3 and 7.3.4: If  $f$  and  $g$  are permutations of  $A$ , then they are both injections and their composition,  $f \circ g$ , is an injection, by Theorem 7.3.3. By 7.3.4,  $f \circ g$  is also a surjection; therefore,  $f \circ g$  is a bijection on  $A$ , a permutation.

(e) Proof by induction:

**Basis:** ( $n = 1$ ) The number of permutations of  $A$  is one, the identity function, and  $1! = 1$ .

**Induction:** Assume that the number of permutations on a set with  $n$  elements,  $n \geq 1$ , is  $n!$ . Furthermore, assume that  $|A| = n + 1$  and that  $A$  contains an element called  $x$ . Let  $A' = A - \{x\}$ . We can reduce the definition of a permutation,  $f$ , on  $A$  to two steps. First, we select any one of the  $n!$  permutations on  $A'$ . (Note the use of the induction hypothesis.) Call it  $g$ . This permutation almost completely defines a permutation on  $A$  by  $f(a) = g(a)$  for all  $a$  in  $A'$ . Next, we select the image of  $x$ , which can be done  $n + 1$  different ways. To keep our function bijective, we must adjust  $f$  as follows: If we select  $f(x) = y$ , then we must find the element,  $z$ , of  $A$  such that  $g(z) = y$ , and redefine the image of  $z$  to  $f(z) = x$ . If we had selected  $f(x) = x$ , then there is really no adjustment needed. By the rule of products, the number of ways that we can define  $f$  is  $n!(n + 1) = (n + 1)!$  ■

$$7. \text{ (a) } f \circ g(n) = n + 3 \qquad \text{(b) } f^3(n) = n + 15 \qquad \text{(c) } f \circ h(n) = n^2 + 5$$

9. **Theorem:** If  $f : A \rightarrow B$  and  $f$  has an inverse, then that inverse is unique.

**Proof:** Suppose that  $g$  and  $h$  are both inverses of  $f$ .

$$\begin{aligned} g &= g \circ i_A \circ f \\ &= g \circ (f \circ h) \\ &= (g \circ f) \circ h \\ &= i_A \circ h \\ &= h \end{aligned} \qquad \Rightarrow g = h \quad \#$$

11. Proof of Theorem 7.3.2: Let  $x, x'$  be elements of  $A$  such that  $g \circ f(x) = g \circ f(x')$ ; that is,  $g(f(x)) = g(f(x'))$ . Since  $g$  is injective,  $f(x) = f(x')$  and since  $f$  is injective,  $x = x'$ . ■

Proof of Theorem 7.3.3: Let  $x$  be an element of  $C$ . We must show that there exists an element of  $A$  whose image under  $g \circ f$  is  $x$ . Since  $g$  is surjective, there exists an element of  $B$ ,  $y$ , such that  $g(y) = x$ . Also, since  $f$  is a surjection, there exists an element of  $A$ ,  $z$ , such that  $f(z) = y$ ,  $g \circ f(z) = g(f(z)) = g(y) = x$ . ■

13. **Basis:** ( $n = 2$ ):  $(f_1 \circ f_2)^{-1} = f_2^{-1} \circ f_1^{-1}$  by exercise 10.

**Induction:** Assume  $n \geq 2$  and  $(f_1 \circ f_2 \circ \dots \circ f_n)^{-1} =$

$$f_n^{-1} \circ \dots \circ f_2^{-1} \circ f_1^{-1}$$

Consider  $(f_1 \circ f_2 \circ \dots \circ f_{n+1})^{-1}$ .

$$\begin{aligned} (f_1 \circ f_2 \circ \dots \circ f_{n+1})^{-1} &= ((f_1 \circ f_2 \circ \dots \circ f_n) \circ f_{n+1})^{-1} \\ \text{by the Basis} &= f_{n+1}^{-1} \circ (f_1 \circ f_2 \circ \dots \circ f_n)^{-1} \\ \text{by Induction hypothesis} &= f_{n+1}^{-1} \circ (f_n^{-1} \circ \dots \circ f_2^{-1} \circ f_1^{-1}) \\ &= f_{n+1}^{-1} \circ \dots \circ f_2^{-1} \circ f_1^{-1}. \quad \blacksquare \end{aligned}$$

15. Assume all functions are functions on  $A$ .

$$\begin{aligned} (f \circ g) \circ h &= f \circ (g \circ h) \\ f \circ i_A &= i_A \circ f = f \\ \text{If } f^{-1} \text{ and } g^{-1} \text{ exist, } (g \circ f)^{-1} &= f^{-1} \circ g^{-1} \text{ and} \\ \text{If } f^{-1} \text{ exists, } (f^{-1})^{-1} &= f. \end{aligned}$$

## Supplementary Exercises—Chapter 7

$$1. \text{ (a) } \mathbb{Z} \qquad \text{(b) } \mathbb{Z} \qquad \text{(c) } f(-5) = 2 |5| + 1 = 11$$

(d)  $\{1, 3, 5, 7, 9, \dots\}$  = the set of odd positive integers

- (e) No,  $a = 5$  or  $a = -5$ .
3. No. Relations (iii) and (iv) are not functions because the domain is not all of the set  $A$ . The others are not functions since in each case at least one element of  $A$  is mapped to 2 different elements. Example for relation (i),  $a$  is mapped to both  $a$  and  $b$ .
5. (a) The matrix of  $f$  can only have one 1 in each row. So if the domain of  $f$  has  $n$  elements the matrix of  $f$  will have  $n$  1s.  
 (b) If  $f$  is a bijection, besides having only one 1 in each row, there can only be one 1 in each column.
7. (a) Let  $f(n) = n^2$ ,  $\forall n \in \mathbb{N}$ . Since  $f$  is a bijection from  $\mathbb{N}$  into  $A = \{n^2 \mid n \in \mathbb{N}\}$ ,  $\mathbb{N}$  and  $A$  have the same cardinality; so  $A$  is countable.  
 (b) Let  $B = \{1/n \mid n \in \mathbb{P}\}$ .  $g : \mathbb{N} \rightarrow B$  defined by  $g(n) = 1/(n+1)$  is the required bijection.  
 (c) That  $C = C_1 \cup C_2 = \{3, 9, 27, 81, \dots\} \cup \{2, 4, 8, 16, \dots\}$  is countable follows from the proof of Exercise 8. Without using this proof, we can still prove that  $C$  is countable by using the list  $2^1, 3^1, 2^2, 3^2, 2^3, 3^3$  to define  $h : \mathbb{N} \rightarrow C$  where  $h(a)$  = the number in position  $a+1$  in the list.
9.  $f : A \times B \rightarrow B \times A$  defined by  $f(a, b) = (b, a)$  is a bijection, which is all that we need to prove that  
 $|A \times B| = |B \times A|$
11. This "code" can be viewed as a function,  $a$ , on the set of all finite sequences of letters. For example,  $a(\text{hat}) = qmh$ . This encoding function will not work very well because it is not a bijection. For example, no sequence with  $a$  or  $t$  in it is in the range. Although  $a$  is not one-to-one, it is difficult to find two English words with the same image.
13. (a)  $10(a+10)$       (b)  $a+20$       (c)  $10a \text{ div } 10 = a$   
 (d)  $(a+10) \text{ div } 10 = a \text{ div } 10 + 1$
15. (a)  $f(b) = b$  and  $f(c) = c$   
 (b)  $f(b) = a$  and  $f(c) = d$
17. Since  $\det \begin{pmatrix} a & b \\ c & d \end{pmatrix} = ad - bc$  there are four permutations of  $\{a, b, c, d\}$  that leave the determinant invariant. These permutations are the identity function,  $\alpha_1 = \{(a, d), (b, b), (c, c), (d, a)\}$ ,  $\alpha_2 = \{(a, d), (b, c), (c, b), (d, a)\}$ , and  $\alpha_3 = \{(a, a), (b, c), (c, b), (d, d)\}$ .
19. (a) Domain = positive real numbers, Codomain = Real numbers.

## CHAPTER 8

### Section 8.1

- $C(5, 2) = C(4, 2) + C(4, 1)$   
 $= C(3, 2) + C(3, 1) + C(3, 1) + C(3, 0)$   
 $= C(3, 2) + 2C(3, 1) + 1$   
 $= C(2, 2) + C(2, 1) + 2(C(2, 1) + C(2, 0)) + 1$   
 $= 3C(2, 1) + 4$   
 $= 6 + 4 = 10$
- (a)  $p(x)$  in telescoping form:  $((((x + 3)x - 15)x + 0)x + 1)x - 10$   
(b)  $p(3) = (((3 + 3)3 - 15)3 - 0)3 + 1)3 - 10 = 74$
- The basis is not reached in a finite number of steps if you try to compute  $f(x)$  for a nonzero value of  $x$ .

### Section 8.2

- Basis:**  $B(0) = 3 \cdot 0 + 2 = 2$ , as defined

**Induction:** Assume:  $B(k) = 3k + 2$  for some  $k \geq 0$ .

$$\begin{aligned} B(k + 1) &= B(k) + 3 \\ &= (3k + 2) + 3 \text{ by the induction hypothesis} \\ &= (3k + 3) + 2 \\ &= 3(k + 1) + 2, \quad \text{as desired. } \blacksquare \end{aligned}$$

- Imagine drawing line  $k$  in one of the infinite regions that it passes through. That infinite region is divided into two infinite regions by line  $k$ . As line  $k$  is drawn through every one of the  $k - 1$  previous lines, you enter another region that line  $k$  divides. Therefore, the number of regions is increased by  $k$ .
- For  $n$  greater than zero,  $M(n) = M(n - 1) + 1$ , and  $M(0) = 0$ .

### Section 8.3

- $S(k) = 2 + 9^k$
- $S(k) = 6(1/4)^k$
- $S(k) = k^2 - 10k + 25$
- $S(k) = (3 + k)5^k$
- $S(k) = (12 + 3k) + (k^2 + 7k - 22)2^{k-1}$
- $P(k) = 4(-3)^k + 2^k - 5^{k+1}$
- (a) The characteristic equation is  $a^2 - a - 1 = 0$ , which has solutions  $\alpha = (1 + \sqrt{5})/2$  and  $\beta = (1 - \sqrt{5})/2$ . It is useful to point out that  $\alpha + \beta = 1$  and  $\alpha - \beta = \sqrt{5}$ . The general solution is

$$F(k) = b_1 \alpha^k + b_2 \beta^k.$$

Using the initial conditions, we obtain the system:  $b_1 + b_2 = 1$  and  $b_1 \alpha + b_2 \beta = 1$ . The solution to this system is

$$\begin{aligned} b_1 &= \alpha / (\alpha - \beta) = (5 + \sqrt{5}) / 2\sqrt{5} \\ \text{and } b_2 &= \beta / (\alpha - \beta) = (5 - \sqrt{5}) / 2\sqrt{5} \end{aligned}$$

Therefore the final solution is

$$F(n) = (1/\sqrt{5}) \left[ \left( (1 + \sqrt{5})/2 \right)^{n+1} - \left( (1 - \sqrt{5})/2 \right)^{n+1} \right]$$

(b)  $C_r = F(r + 1)$

- (a)  $D(n) = 2D(n - 1) + 1$  for  $n \geq 2$  and  $D(1) = 0$ .

(b)  $D(n) = 2^{n-1} - 1$

17. Solutions to the recurrence relation and its approximation are  $B(k) = (1 + c)^k + (1 - c)^k$  and  $B_a(k) = 1$ . Note how as  $k$  increases,  $B(k)$  grows in size, while  $B_a(k)$  stays constant.

**Section 8.4**

1. (a)  $S(n) = 1/n!$  (c)  $U(k) = 1/k$ , an improvement.

(b)  $T(k) = (-3)^k k!$ , no improvement.

3. (a)  $T(n) = 3(\lfloor \log_2 n \rfloor + 1)$  (c)  $V(n) = \lfloor \log_8 n \rfloor + 1$

(b)  $T(n) = 2$

5. The indicated substitution yields  $S(n) = S(n + 1)$ . Since  $S(0) = T(1)/T(0) = 6$ ,  $S(n) = 6$  for all  $n$ . Therefore  $T(n + 1) = 6T(n) \Rightarrow T(n) = 6^n$ .

7. (a) A good approximation to the solution of this recurrence relation is based on the following observation:  $n$  is a power of a power of two; that is,  $n$  is  $2^m$ , where  $m = 2^k$ , then  $Q(n) = 1 + Q(2^{m/2})$ . By applying this recurrence relation  $k$  times we obtain  $Q(n) = k$ . Going back to the original form of  $n$ ,  $\log_2 n = 2^k$  or  $\log_2(\log_2 n) = k$ . We would expect that in general,  $Q(n)$  is  $\lfloor \log_2(\log_2 n) \rfloor$ . We do not see any elementary method for arriving at an exact solution.

(b) Suppose that  $n$  is a positive integer with  $2^{k-1} \leq n < 2^k$ . Then  $n$  can be written in binary form,  $(a_{k-1} a_{k-2} \dots a_2 a_1 a_0)_{\text{two}}$  with  $a_{k-1} = 1$  and  $R(n)$  is equal to the sum

$$\sum_{i=0}^{k-1} (a_{k-1} a_{k-2} \dots a_i)_{\text{two}}$$

If  $2^{k-1} \leq n < 2^k$ , then we can estimate this sum to be between  $2n - 1$  and  $2n + 1$ . Therefore,  $R(n) \approx 2n$ .

**Section 8.5**

1. (a) 1, 0, 0, 0, 0, ... (b)  $5(1/2)^k$  (c) 1, 1, 0, 0, 0, ...

(d)  $3(-2)^k + 3 \cdot 3^k$

3. (a)  $1/(1 - 9z)$  (b)  $(2 - 10z)/(1 - 6z + 5z^2)$

(c)  $1/(1 - z - z^2)$

5. (a)  $3/(1 - 2z) + 2/(1 + 2z)$ ,  $3 \cdot 2^k + 2(-2)^k$

(b)  $10/(1 - z) + 12/(2 - z)$ ,  $10 + 6(1/2)^k$

(c)  $-1/(1 - 5z) + 7/(1 - 6z)$ ,  $7 \cdot 6^k - 5^k$

7. (a)  $11k$

(b)  $(5/3)k(k + 1)(2k + 1) + 5k(k + 1)$

(c)  $\sum_{j=0}^k (j)(10(k - j)) = 10k \sum_{j=0}^k j - 10 \sum_{j=0}^k j^2$

$= 5k^2(k + 1) - (5k(k + 1)(2k + 1)/6)$

$= (5/3)k(k + 1)(2k + 1)$

(d)  $k(k + 1)(2k + 7)/12$

9. Coefficients of  $z^0$  through  $z^5$  in  $(1 + 5z)(2 + 4z)(3 + 3z)(4 + 2z)(5 + z)$

$k$	Number of ways of getting a score of $k$
0	120
1	1044
2	2724
3	2724
4	1044
5	120

**Supplementary Exercises—Chapter 8**

1. Let  $v(n)$  be the quantity in question. Since any positive digit can appear in a one-digit positive integer,  $v(1) = 9$ . Given an  $n$  digit number,  $n \geq 2$ , it can be thought of as an  $n - 1$  digit number times ten plus a digit. This digit cannot be the same as the units digit of the  $n - 1$  digit number. Therefore, by the product rule  $v(n) = 9v(n - 1)$  for  $n \geq 2$ .

3. (a) To execute Split with  $L$  in = (1, 2, 3, 4), we must split the list into  $L1 = (1, 3)$  and  $L2 = (2, 4)$ . If you carefully examine the algorithm for a list of length 2, you will see that the output equals the input; therefore  $L1$  out = (1, 3) and  $L2$  out = (2, 4) and  $L$  out = (1, 3, 2, 4).  
 (b) Examine the results for  $r = 1, 2, 3$  with numbers in binary form. Notice the symmetry with respect to the vertical line.

$r = 1$	$L$ in	$L$ out	$L$ in	$L$ out
	0	0	000	000
	1	1	001	100
			010	010
			011	110
	$L$ in	$L$ out	$r = 3$	
	00	00	100	001
$r = 2$	01	10	101	101
	10	01	110	011
	11	11	111	111

The integers in  $L$  out are sorted so that  $(b_{r-1} b_{r-2} \dots b_0)_{\text{two}}$  appears in position  $(b_0 b_1 \dots b_{r-1})_{\text{two}}$ .

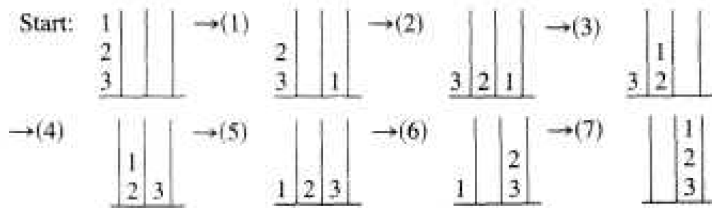
5. This is not a closed form expression because the number of operations that are needed to compute the expression grows with  $n$ ,  $B(n)$  in this form requires  $n$  additions and  $n - 1$  multiplications.  
 7. Kathryn's balance on her first birthday is  $\$1 = B(1)$ . If  $B(n)$  is her balance on her  $n$ th birthday,  $n \geq 2$ , then  $B(n) = 1.1 B(n - 1) + n$ .

$$B(n) = B^{(n)}(n) + B^{(p)}(n) = b_1(1.1)^n - (10n + 110)$$

$$B(1) = 1 \Rightarrow (1.1) b_1 = 121 \Rightarrow b_1 = 1.1$$

Therefore  $B(n) = 121(1.1)^{n-1} - (10n + 110)$ . On her 21st birthday, Kathryn will have  $B(21) = 121(1.1)^{20} - (210 + 110) = \$494.03$ .

9. (a) If it takes  $X(n)$  moves to move  $n$  disks to peg 2, then we can transfer the  $n + 1$  disk to peg 3 in one move and then transfer the  $n$  disks from peg 2 to peg 3 in  $X(n)$  moves, so  $X(n + 1) = X(n) + 1 + X(n) = 2X(n) + 1$ , or equivalently  $X(n) = 2X(n - 1) + 1$ .  
 (b)  $X(n) = b_1 \cdot 2^n - 1$ . Since it takes 1 move to transfer 1 disk from one peg to another,  $X(1) = 1$ ; so  $b_1 = 1$  and  $X(n) = 2^n - 1$ . We verify that  $X(3) = 7$ :



11. The solution for  $n = 4^k$  is  $Q(4^k) = \frac{1}{3}(4^{k+1} - 1)$ . This can be obtained in one of two ways. Either use the substitution  $S(k) = Q(4^k)$ , which yields  $S(k) = 4^k + S(k - 1)$ , or note that  $Q(4^k) = 4^k + Q(4^{k-1}) = 4^k + 4^{k-1} + Q(4^{k-2}) = 4^k + 4^{k-1} + \dots + 4 + 1$ . This finite geometric series has the closed form expression above. By similar means,  $Q(2 \cdot 4^k) = 2Q(4^k) = \frac{2}{3}(4^{k+1} - 1)$

13.  $G(S; z) = 1 + z + 2z^2 + 4z^3 + 8z^4 \dots$

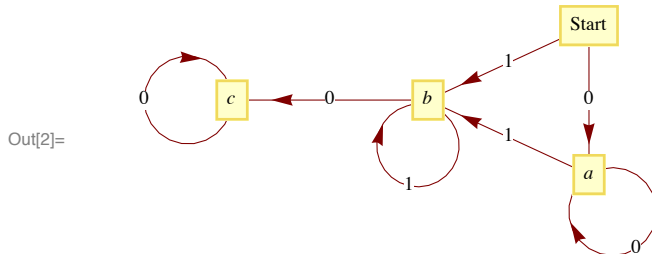
15.  $G(T; z) = G(S; cz) = \sum_{k=0}^{\infty} S(k) (cz)^k =$   
 $= \sum_{k=0}^{\infty} (S(k) c^k) z^k$

Therefore,  $T(k) = S(k) c^k$ .

## CHAPTER 9

### Section 9.1

1. In Figure 9.1.2, computer  $b$  can communicate with all other computers. In Figure 9.1.3, there are roads to and from city  $b$  to all other cities. In Figure 9.1.4, there is a door connecting room  $b$  to every other room in the house (including the outside).
- 3.



5. No, the maximum number of edges would be  $\frac{(7)(8)}{2} = 28$ .

7. (a)  $C(n, 2) = \frac{(n-1)n}{2}$

(b)  $n - 1$ , one edge for each vertex except the champion vertex.

### Section 9.2

#### A Exercises

1. Estimate the number of vertices and edges in each of the following graphs. Would the graph be considered sparse?
- (a) A rough estimate of the number of vertices in the "world airline graph" would be the number of cities with population greater than or equal to 100,000. Using the Wolfram CityData function we can get this number:

```
In[114]:= CityData[All] // Select[#, CityData[#, "Population"] >= 10^5 &] & // Length
```

Out[114]= 4257

There are many smaller cities that have airports, but some of the metropolitan areas with clusters of large cities are served by only a few airports. 4000-5000 is probably a good guess. As for edges, that's a bit more difficult to estimate. It's certainly not a complete graph. Looking at some medium sized airports such as Manchester, NH, the average number of cities that you can go to directly is in the 50-100 range. So a very rough estimate would be  $\frac{75 \times 4500}{2} = 168750$ .

(b) The number of ASCII characters is 128. Each character would be connected to 8 others and so there are  $\frac{128 \times 8}{2} = 512$  edges.

(c) The Oxford English Dictionary has approximately a half-million words, although many are obsolete. *Mathematica* has a words database that is a bit less comprehensive, yet it isn't trivial. The nice thing about using the Wolfram data is that the number of vertices and edges can be counted. Here is the number of words and hence the number of vertices in the graph:

```
In[1]:= WordData[All] // Length
```

Out[1]= 149191

And here are the number of edges, determined in a not necessarily efficient manner.

```
In[1]:= (Length[WordData[#, ~~, "Lookup"]] & /@ WordData[All]) // Apply[Plus, #] &
```

Out[1]= 876547

The last output took about three hours using a MacBook Pro with a 2.5 GHz Intel Core 2 Duo Processor. It should also be pointed out that Wolfram's choice of "words" doesn't match the OED or a Scrabble player's dictionary. For example, "1900s" and "18-karat gold" are included among the list of words. Nevertheless, the number we have here are good ballpark estimates for most most interpretations of the "English words."

3. Each graph is isomorphic to itself. In addition,  $G_2$  and  $G_4$  are isomorphic; and  $G_3$ ,  $G_5$ , and  $G_6$  are isomorphic.

### Section 9.3

	$k$	1	2	3	4	5	6
1. $V[k].found$	T	T	T	F	F	T	
$V[k].from$	2	5	6	*	*	5	(* = undefined)
Depth Set	2	1	2	*	*	1	

3. If the number of vertices is  $n$ , there can be  $\frac{(n-1)(n-2)}{2}$  vertices with one vertex not connected to any of the others. One more edge and connectivity is assured.

5. Basis: ( $k = 1$ ) Is the relation  $r^1$  defined by  $vr^1 w$  if there is a path of length  $l$  from  $v$  to  $w$ ? Yes, since  $vrw$  if and only if an edge, which is a path of length  $l$ , connects  $v$  to  $w$ .

Induction: Assume that  $vr^k w$  if and only if there is a path of length  $k$  from  $v$  to  $w$ . We must show that  $vr^{k+1} w$  if and only if there is a path of length  $k + 1$  from  $v$  to  $w$ .

$vr^{k+1} w \Rightarrow vr^k y$  and  $yrw$ , for some vertex  $y$ . By the induction hypothesis, there is a path of length  $k$  from  $v$  to  $y$ . And by the basis, there is a path of length one from  $y$  to  $w$ . If we combine these two paths, we obtain a path of length  $k + 1$  from  $v$  to  $w$ . Of course, if we start with a path of length  $k + 1$  from  $v$  to  $w$ , we have a path of length  $k$  from  $v$  to some vertex  $y$  and a path of length  $l$  from  $y$  to  $w$ . Therefore,  $vr^k y$  and  $yrw \Rightarrow vr^{k+1} w$  ■

### Section 9.4

1. Using a recent road map, it appears that a Eulerian circuit exists in New York City, not including the small islands that belong to the city. Lowell, Massachusetts, is located at the confluence of the Merrimack and Concord rivers and has several canals flowing through it. No Eulerian path exists for Lowell.

3. Gray Code for the 4-cube:

$$G_4 = \begin{pmatrix} 0000 \\ 0001 \\ 0011 \\ 0010 \\ 0110 \\ 0111 \\ 0101 \\ 0100 \\ 1100 \\ 1101 \\ 1111 \\ 1110 \\ 1010 \\ 1011 \\ 1001 \\ 1000 \end{pmatrix}$$

5. Any bridge between two land masses will be sufficient. To get a Eulerian circuit, you must add a second bridge that connects the two land masses that were not connected by the first bridge.

7. **Theorem:** Let  $G = (V, E)$  be a directed graph,  $G$  has a Eulerian circuit if (a)  $G$  is connected and (b)  $\text{indeg}(v) = \text{outdeg}(v)$  for all  $v$  in  $V$ . There exists a Eulerian path from  $v_1$  to  $v_2$  if (a)  $G$  is connected and (b)  $\text{indeg}(v_1) = \text{outdeg}(v_1) - 1$ ,  $\text{indeg}(v_2) = \text{outdeg}(v_2) + 1$  and for all other vertices in  $V$  the indegree and outdegree are equal.

9. A round-robin tournament graph is rarely Eulerian. It will be Eulerian if it has an odd number of vertices and each vertex (team) wins exactly as many times as it loses. Every round-robin tournament graph has a Hamiltonian path. This can be proven by induction on the number of vertices.

### Section 9.5

1. The circuit would be Boston, Providence, Hartford, Concord, Montpelier, Augusta, Boston. It does matter where you start. If you start in Concord, for example, your mileage will be higher.

3. (a) Optimal cost =  $2\sqrt{2}$ .

Phase 1 cost =  $2.4\sqrt{2}$ .

Phase 2 cost =  $2.6\sqrt{2}$ .

(b) Optimal cost = 2.60.

Phase 1 cost = 3.00.



Phase 2 cost  $2\sqrt{2}$ .

(c)  $A = (0.0, 0.5)$ ,  $B = (0.5, 0.0)$ ,  $C = (0.5, 1.0)$ ,  $D = (1.0, 0.5)$

There are 4 points; so we will divide the unit square into two strips.

Optimal Path:  $(B, A, C, D)$  Distance =  $2\sqrt{2}$

Phase I Path:  $(B, A, C, D)$  Distance =  $2\sqrt{2}$

Phase II Path:  $(A, C, B, D)$  Distance =  $2 + \sqrt{2}$

(d)  $A = (0, 0)$ ,  $B = (0.2, 0.6)$ ,  $C = (0.4, 0.1)$ ,  $D = (0.6, 0.8)$ ,  $E = (0.7, 0.5)$

There are 5 points; so we will divide the unit square into three strips.

Optimal Path:  $(A, B, D, E, C)$  Distance = 2.31

Phase I Path:  $(A, C, B, C, E)$  Distance = 2.57

Phase II Path:  $(A, B, D, E, C)$  Distance = 2.31

5. (a)  $f(c, d) = 2$ ,  $f(b, d) = 2$ ,  $f(d, k) = 5$ ,  $f(a, g) = 1$ , and  $f(g, k) = 1$ .

(b) There are three possible flow-augmenting paths.

$s, b, d, k$  with flow increase of 1.

$s, a, d, k$  with flow increase of 1, and

$s, a, g, k$  with flow increase of 2.

(c) The new flow is never maximal, since another flow-augmenting path will always exist. For example, if  $s, b, d, k$  is used above, the new flow can be augmented by 2 units with  $s, a, g, k$ .

7. (a) Value of maximal flow = 31.

(b) Value of maximal flow = 14.

(c) Value of maximal flow = 14.

One way of obtaining this flow is:

Step	Flow – Augmenting Path	Flow Added
1	Source, $A$ , Sink	2
2	Source, $C, B$ , Sink	3
3	Source, $E, D$ , Sink	4
4	Source, $A, B$ , Sink	1
5	Source, $C, D$ , Sink	2
6	Source, $A, B, C, D$ , Sink	2

9. To locate the closest neighbor among the list of  $k$  other points on the unit square requires a time proportional to  $k$ . Therefore the time required for the closest-neighbor algorithm with  $n$  points is proportional to  $(n-1) + (n-2) + \dots + 2 + 1$ , which is proportional to  $n^2$ . Since the strip algorithm takes a time proportional to  $n(\log n)$ , it is much faster for large values of  $n$ .

11. Let  $P = P_1, P_2, \dots, P_{2n}$  be a set of points in the unit square. If  $S$  is a subset of  $P$ , define  $\min(S)$  to be the point in  $S$  with smallest  $x$  coordinate. If there is a tie, select the point with smallest  $y$  coordinate.

*Matching Algorithm:*

1.  $S := P$

2. While  $S \neq \emptyset$  Do

2.1  $v := \min(S)$

2.2  $w :=$  closest point to  $v$  in  $S - \{v\}$

2.3 pair up  $v$  and  $w$

2.4  $S := S - \{v, w\}$

Although this could be classified as a closest-neighbor algorithm, there is a better one, but it is more time-consuming.

### Section 9.6

1. Theorem 9.6.2 can be applied to infer that if  $n \geq 5$ , then  $K_n$  is nonplanar. A  $K_4$  is the largest complete planar graph.

3. (a) 3 (b) 3 (c) 3 (d) 3 (e) 2 (f) 4

5.  $n$

7. Suppose that  $G'$  is not connected. Then  $G'$  is made up of 2 components that are planar graphs with less than  $k$  edges,  $G_1$  and  $G_2$ . For  $i = 1$  and 2, let  $v_i, r_i$ , and  $e_i$  be the number of vertices, regions and edges in  $G_i$ .

By the induction hypothesis:

$$v_1 + r_1 - e_1 = 2$$

$$\text{and } v_2 + r_2 - e_2 = 2$$

One of the regions, the infinite one, is common to both graphs. Therefore, when we add edge  $e$  back to the graph, we have  $r = r_1 + r_2 - 1$ ,  $v = v_1 + v_2$ , and  $e = e_1 + e_2 + 1$ .

$$\begin{aligned} v + r - e + (v_1 + v_2) + (r_1 + r_2 - 1) - (e_1 + e_2 + 1) \\ &= (v_1 + r_1 - e_1) + (v_2 + r_2 - e_2) - 2 \\ &= 2 + 2 - 2 \\ &= 2 \quad \blacksquare \end{aligned}$$

9. Since  $|E| + E^c = \frac{n(n-1)}{2}$ , either  $E$  or  $E^c$  has at least  $\frac{n(n-1)}{4}$  elements. Assume that it is  $E$  that is larger. Since  $\frac{n(n-1)}{4}$  is greater than  $3n - 6$  for  $n \geq 11$ ,  $G$  would be nonplanar. Of course, if  $E^c$  is larger, then  $G'$  would be nonplanar by the same reasoning.

11. Suppose that  $(V, E)$  is bipartite (with colors red and blue),  $|E|$  is odd, and  $(v_1, v_2, \dots, v_{2n+1}, v_1)$  is a Hamiltonian circuit. If  $v_1$  is red, then  $v_{2n+1}$  would also be red. But then  $\{v_{2n+1}, v_1\}$  would not be in  $E$ , a contradiction.

13. Draw a graph with one vertex for each edge. If two edges in the original graph meet at the same vertex, then draw an edge connecting the corresponding vertices in the new graph.

### Supplementary Exercises—Chapter 9

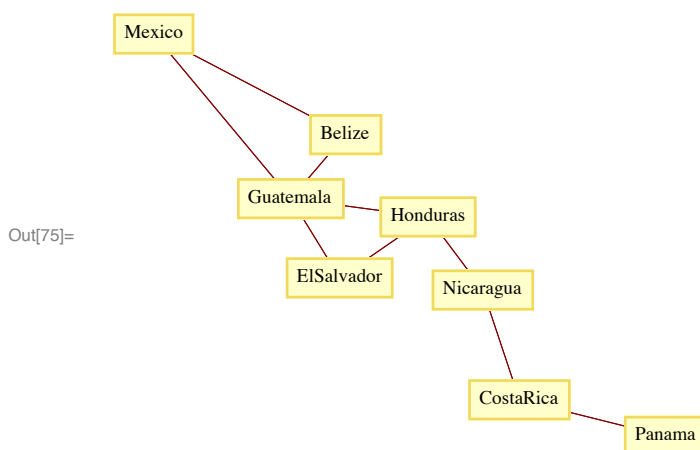
1. Graphs  $G_1$  and  $G_2$  are isomorphic. One isomorphism between them is  $\{(a, e), (b, h), (c, f), (d, g)\}$ . To see that  $G_3$  is not isomorphic to the other two notice that  $k$  and  $j$  are not connected by an edge while in  $G_1$  and  $G_2$  every pair of vertices is connected.

3. (a)  $\{a, e\}$  is a maximal independent set in Figure 9.1.2.

(b) (By contradiction) Assume that  $W$  is a maximal independent set in  $G$ . If  $V$  is not connected to any vertex,  $W \cup \{v\}$  is independent, and since this is a larger set,  $W$  is not maximal.

(c) A single vertex is maximal; no larger set can be independent.

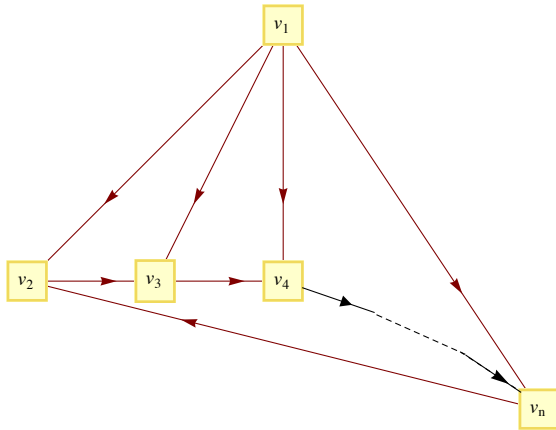
5. (a)



(b) (Mexico, Guatemala, Belize, Nicaragua, Costa Rica, Panama)

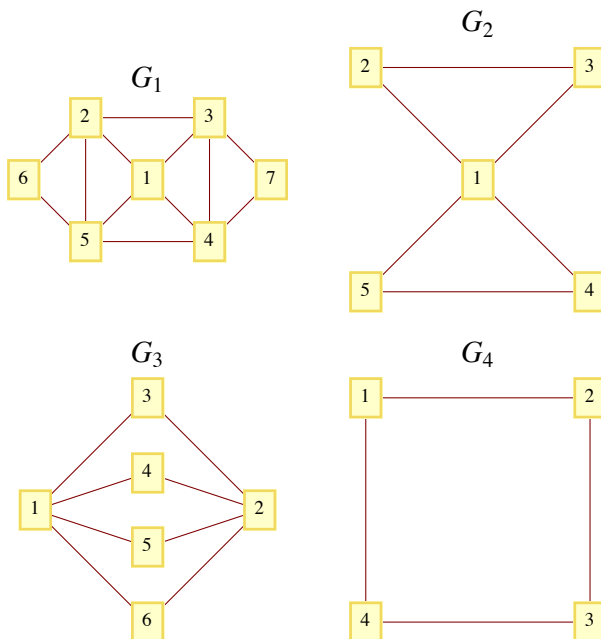
(c) This path could be a list of the countries that you would go through in your trip.

7. (a) If one source  $s$  exists, then  $(s, v)$  is on the edge of the round-robin tournament graph for each vertex  $v$  different from  $s$ . Therefore no other vertex could be a source. By similar reasoning, only one sink can exist. In a round-robin tournament, only one team can be unbeaten and only one can be winless.
- (b) If  $|V| = n$ ,  $outdeg(\text{source}) = indeg(\text{sink}) = n - 1$
- (c) Let  $V = \{v_1, v_2, \dots, v_n\}$ . The following graph demonstrates that  $p \wedge \neg q$  is possible. Similar graphs can be drawn for the other situations.



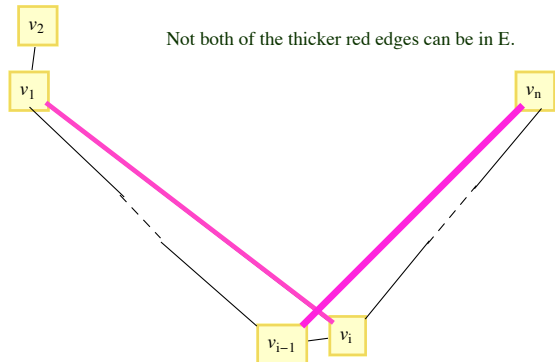
$k$	1	2	3	4	5	6	7	8	9
$V[k].name$	$a$	$b$	$c$	$d$	$e$	$f$	$g$	$h$	$i$
9. $V[k].found$	$T$	$T$	$T$	$T$	$T$	$T$	$T$	$T$	$T$
$V[k].from$	4	1	5	5	1	3	5	5	6
depth set	3	1	2	2	1	3	2	2	4

11.  $G_1$  is randomly Eulerian from no vertex, yet it is Eulerian.
- $G_2$  is randomly Eulerian from only vertex 1.
- $G_3$  is randomly Eulerian from only vertices 1 and 2.
- $G_4$  is randomly Eulerian from every vertex.



Out[89]=

13. Addition of edges to  $E$  will certainly not decrease the degrees of each vertex. After adding some edges to  $E$  until no more can be added without allowing a Hamiltonian circuit, select  $e = \{v_1, v_n\}$  not in the new, larger  $E$ . Since a Hamiltonian circuit exists in  $(G, E \cup \{e\})$ , there is a path in  $G$  that visits every vertex in the order  $v_1, v_2, \dots, v_n$ . Now for  $2 \leq i \leq n$ , if  $\{v_1, v_i\} \in E$ , then



$\{v_{i-1}, v_n\} \notin E$ , for otherwise,  $(v_1, v_2, \dots, v_{i-1}, v_n, v_n, v_{n-1}, \dots, v_i, v_1)$  is a Hamiltonian circuit.

Since  $\{v_1, v_i\} \in E \Rightarrow \{v_{i-1}, v_n\} \notin E \Leftrightarrow \neg(\{v_1, v_i\} \in E \text{ and } \{v_{i-1}, v_n\} \in E)$ , no more than  $n - 1$  of the possible edges that connect  $v_1$  and  $v_n$  to other vertices could be in  $E$ , even after adding edges to  $E$ . Therefore, for the original graph, with  $\{v_1, v_n\} \notin E$ ,  $\text{deg } v_1 + \text{deg } v_n < n$ , a contradiction.

15. (a)  $f(b, d) = f(c, d) = f(a, g) = f(y, t) = 1, f(d, t) = 2, V(f) = 3$ .

(b) One flow-augmenting path is  $(s, a, g, t)$ , which increased the flow value by 1, to 4. (A second one is  $(s, b, d, a, g, t)$ .)

(c) The new flow is maximal since its value is equal to the sum of capacities into the sink.

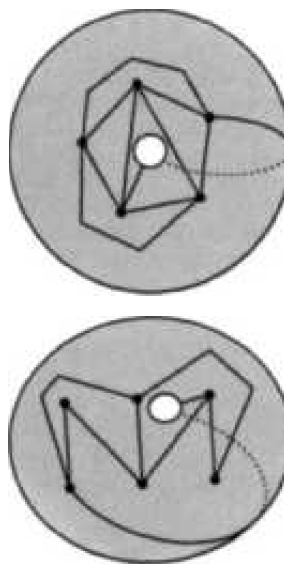
17.(a)  $(A, D, F, E, C, B, A)$

(b) Starting at any city, it would take  $n - 2$  seconds to decide where to go first. Then it would take  $n - 3$  seconds from the next step, and so on. The total time would be

$$(n - 2) + (n - 3) + \dots + 2 + 1 + 0 = \frac{1}{2(n-2)(n-1)} \text{ seconds}$$

$$\approx \frac{1}{2n^2} \text{ seconds, when } n \text{ is large.}$$

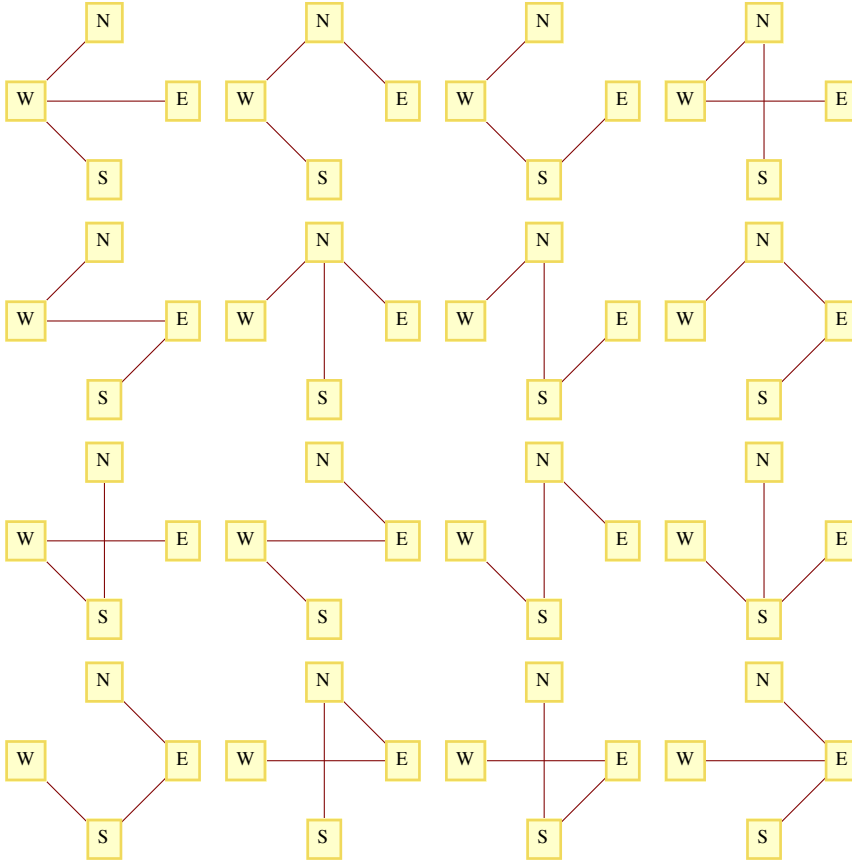
19.



## CHAPTER 10

### Section 10.1

1. The number of trees are: (a) 1, (b) 3, and (c) 16. The trees that connect  $V_c$  are:



3. *Hint:* Use induction on  $|E|$ .

5. (a) Assume that  $(V, E)$  is a tree with  $|V| \geq 2$ , and all but possibly one vertex in  $V$  has degree two or more.

$$2|E| = \sum_{v \in V} \deg(v) \geq 2|V| - 1$$

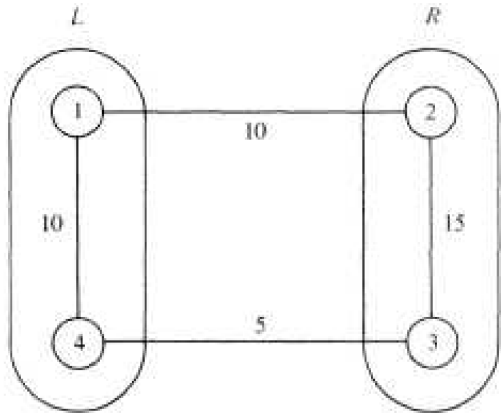
$$\text{or } |E| \geq |V| - \frac{1}{2} \Rightarrow |E| \geq |V| \Rightarrow (V, E) \text{ is not a tree.}$$

(b) The proof of this part is similar to part (a) in that we get  $2|E| \geq 2|V| - 1$ , since a tree that is not a chain has a vertex with degree three or more.

### Section 10.2

1. It might not be most economical with respect to Objective 1. You should be able to find an example to illustrate this claim. The new system can always be made most economical with respect to Objective 2 if the old system were designed with that objective in mind.

3. In the figure below,  $\{1, 2\}$  is not a minimal bridge between  $L = \{1, 4\}$  and  $R = \{2, 3\}$ , but it is part of the minimal spanning tree for this graph.



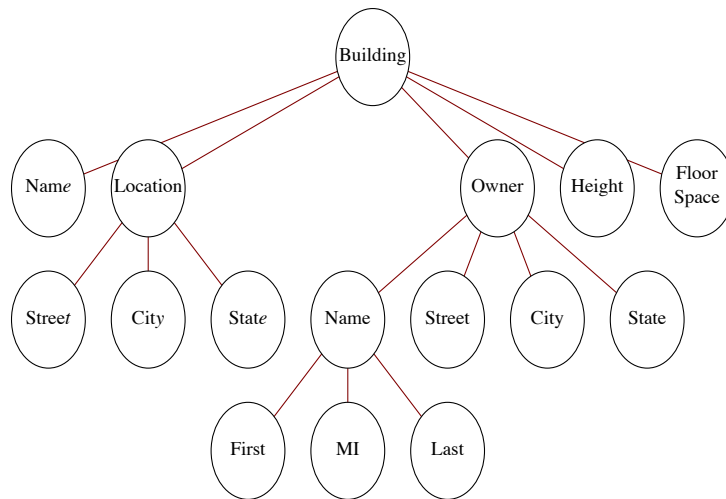
5. (a) Edges in one solution are:  $\{8, 7\}, \{8, 9\}, \{8, 13\}, \{7, 6\}, \{9, 4\}, \{13, 12\}, \{13, 14\}, \{6, 11\}, \{6, 1\}, \{1, 2\}, \{4, 3\}, \{4, 5\}, \{14, 15\}$ , and  $\{5, 10\}$

(b) Vertices 8 and 9 are at the center of the graph. Starting from vertex 8, a minimum diameter spanning tree is  $\{\{8, 3\}, \{8, 7\}, \{8, 13\}, \{8, 14\}, \{8, 9\}, \{3, 2\}, \{3, 4\}, \{7, 6\}, \{13, 12\}, \{13, 19\}, \{14, 15\}, \{9, 16\}, \{9, 10\}, \{6, 1\}, \{12, 18\}, \{16, 20\}, \{16, 17\}, \{10, 11\}, \{20, 21\}, \{11, 5\}\}$ . The diameter of the tree is 7.

**Section 10.3**

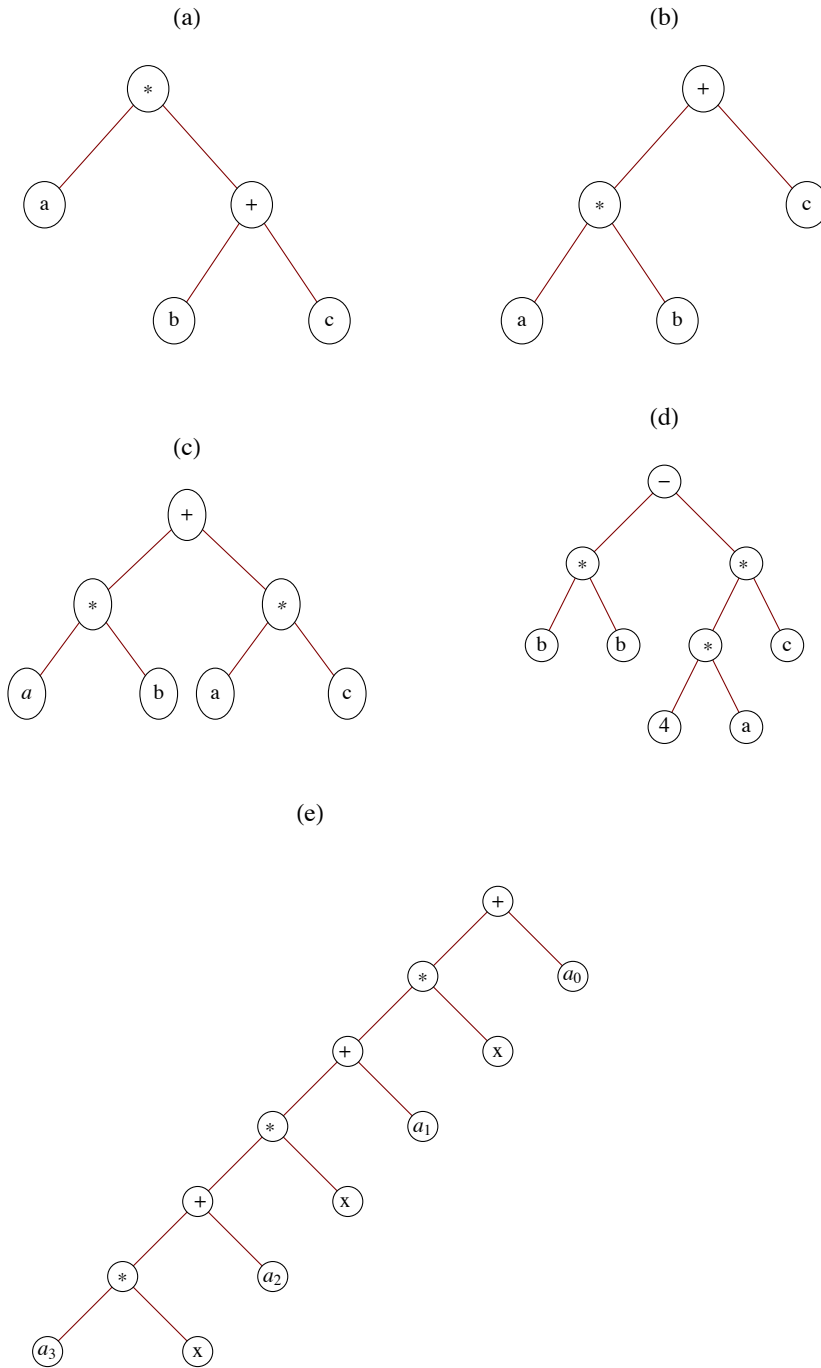
1. Locate any simple path of length  $d$  and locate the vertex in position  $\lceil d/2 \rceil$  on the path. The tree rooted at that vertex will have a depth of  $\lceil d/2 \rceil$ , which is minimal.

3.



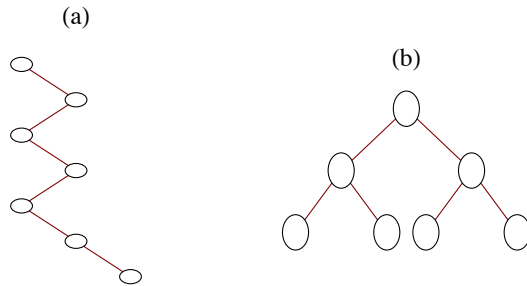
Section 10.4

1.



	Preorder	Inorder	Postorder
3. (a)	$\cdot a + bc$	$a \cdot b + c$	$abc + \cdot$
(b)	$+\cdot abc$	$a \cdot b + c$	$ab \cdot c +$
(c)	$+\cdot ab \cdot ac$	$a \cdot b + a \cdot c$	$ab \cdot ac \cdot +$

5.



7. Solution #1:

Basis: A binary tree consisting of a single vertex, which is a leaf, satisfies the equation leaves = internal vertices + 1,

Induction: Assume that for some  $k \geq 1$ , all full binary trees with  $k$  or fewer vertices have one more leaf than internal vertices. Now consider any full binary tree with  $k + 1$  vertices. Let  $T_A$  and  $T_B$  be the left and right subtrees of the tree which, by the definition of a full binary tree, must both be full. If  $i_A$  and  $i_B$  are the numbers of internal vertices in  $T_A$  and  $T_B$ , and  $j_A$  and  $j_B$  are the numbers of leaves, then  $j_A = i_A + 1$  and  $j_B = i_B + 1$ . Therefore, in the whole tree, the number of leaves =

$$\begin{aligned} &= j_A + j_B \\ &= (i_A + 1) + (i_B + 1) \\ &= (i_A + i_B + 1) + 1 \\ &= (\text{number of internal vertices}) + 1 \end{aligned}$$

Solution #2: Imagine building a full binary tree starting with a single vertex. By continuing to add leaves in pairs so that the tree stays full, we can build any full binary tree. Our starting tree satisfies the condition that the number of leaves (1) is one more than the number of internal vertices (0). By adding a pair of leaves to a full binary tree, an old leaf becomes an internal vertex, increasing the number of internal vertices by one. Although we lose a leaf, the two added leaves create a net increase of one leaf. Therefore, the desired equality is maintained.

### Supplementary Exercises—Chapter 10

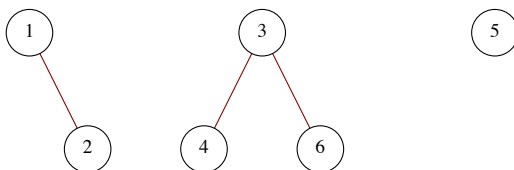
1. Each of the  $n - 1$  edges of a tree contributes to the degrees of two vertices. Therefore the sum of all degrees of vertices in an  $n$  vertex tree is  $2(n - 1) = 2n - 2$ .

3. (a)  $G_2$  is graceful:  $v_1 = 1, v_2 = 2, v_3 = 4$

$G_4$  is graceful:  $v_1 = 2, v_2 = 1, v_3 = 3, v_4 = 4$

(b) Starting at either end of the chain label the first vertex  $S(1) = 1$  and the  $(k + 1)$ st vertex,  $k \geq 1$ ,  $S(k + 1) = S(k) + k$ . The edge connecting the  $k$ th and  $(k + 1)$ st vertex is the  $k$ th edge and since  $(S(k + 1) - S(k)) = k$ , the chain is graceful. The closed form expression for  $S(k)$  is  $1 + \left(k\left(k - \frac{1}{2}\right)\right)$ .

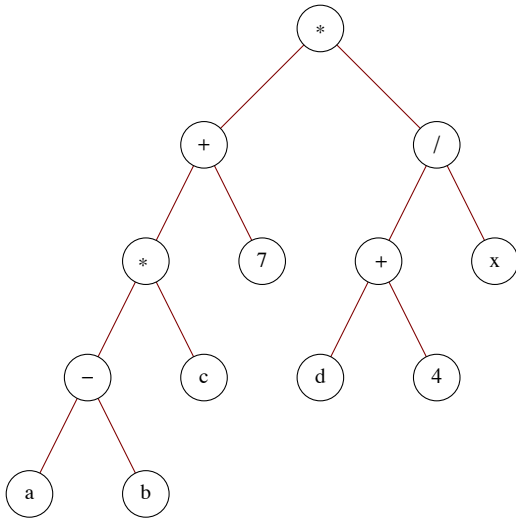
5. First,  $\{3, 6\}$  is added to the edge set, then  $\{1, 2\}$  and  $\{3, 4\}$ . Then  $\{4, 6\}$  is rejected since it would complete a cycle. This can be seen from the forest.



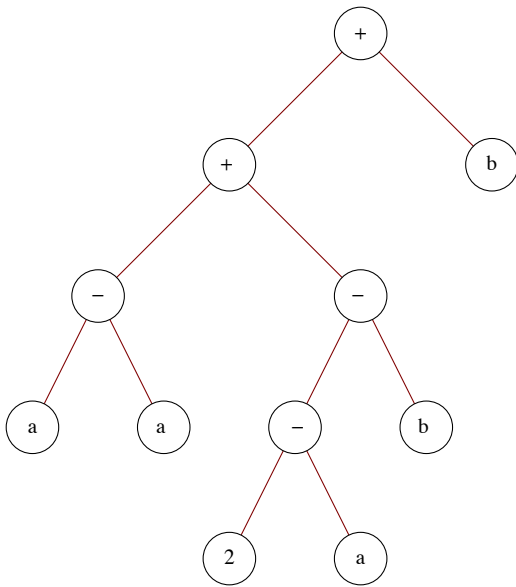
Vertices 4 and 6 have the same root in this tree; hence  $\{4, 6\}$  is rejected.  $\{1, 5\}$  and  $\{2, 3\}$  are the final edges that complete the minimal spanning tree. Notice that  $\{4, 6\}$  could have been the second edge selected. In that case,  $\{3, 4\}$  would be rejected.

7. The depth of the tree is four.





9. (a)



(b)  $aa \cdot 2 a \cdot b \cdot + b +$  is the postorder traversal of the tree. This is also the postfix version of the original expression.