CHAPTER

1 The Foundations: Logic and Proofs

The rules of logic specify the meaning of mathematical statements. For instance, these rules help us understand and reason with statements such as "There exists an integer that is not the sum of two squares" and "For every positive integer n, the sum of the positive integers not exceeding n is $n(n + 1)/2$." Logic is the basis of all mathematical reasoning, and of all automated reasoning. It has practical applications to the design of computing machines, to the specification of systems, to artificial intelligence, to computer programming, to programming languages, and to other areas of computer science, as well as to many other fields of study.

To understand mathematics, we must understand what makes up a correct mathematical argument, that is, a proof. Once we prove a mathematical statement is true, we call it a theorem. A collection of theorems on a topic organize what we know about this topic. To learn a mathematical topic, a person needs to actively construct mathematical arguments on this topic, and not just read exposition. Moreover, knowing the proof of a theorem often makes it possible to modify the result to fit new situations.

Everyone knows that proofs are important throughout mathematics, but many people find it surprising how important proofs are in computer science. In fact, proofs are used to verify that computer programs produce the correct output for all possible input values, to show that algorithms always produce the correct result, to establish the security of a system, and to create artificial intelligence. Furthermore, automated reasoning systems have been created to allow computers to construct their own proofs.

In this chapter, we will explain what makes up a correct mathematical argument and introduce tools to construct these arguments. We will develop an arsenal of different proof methods that will enable us to prove many different types of results. After introducing many different methods of proof, we will introduce several strategies for constructing proofs. We will introduce the notion of a conjecture and explain the process of developing mathematics by studying conjectures.

1.1 Propositional Logic

1.1.1 Introduction

The rules of logic give precise meaning to mathematical statements. These rules are used to distinguish between valid and invalid mathematical arguments. Because a major goal of this book is to teach the reader how to understand and how to construct correct mathematical arguments, we begin our study of discrete mathematics with an introduction to logic.

Besides the importance of logic in understanding mathematical reasoning, logic has numerous applications to computer science. These rules are used in the design of computer circuits, the construction of computer programs, the verification of the correctness of programs, and in many other ways. Furthermore, software systems have been developed for constructing some, but not all, types of proofs automatically. We will discuss these applications of logic in this and later chapters.

1.1.2 Propositions

Our discussion begins with an introduction to the basic building blocks of logic—propositions. A **proposition** is a declarative sentence (that is, a sentence that declares a fact) that is either true or false, but not both.

EXAMPLE 1 All the following declarative sentences are propositions.

Extra Examples

1. Washington, D.C., is the capital of the United States of America.
2. Toronto is the capital of Canada.
3. $1 + 1 = 2$.
4. $2 + 2 = 3$.

Propositions 1 and 3 are true, whereas 2 and 4 are false. ◀

Some sentences that are not propositions are given in Example 2.

EXAMPLE 2 Consider the following sentences.

1. What time is it?
2. Read this carefully.
3. $x + 1 = 2$.
4. $x + y = z$.

Sentences 1 and 2 are not propositions because they are not declarative sentences. Sentences 3 and 4 are not propositions because they are neither true nor false. Note that each of sentences 3 and 4 can be turned into a proposition if we assign values to the variables. We will also discuss other ways to turn sentences such as these into propositions in Section 1.4. ◀

We use letters to denote **propositional variables** (or **sentential variables**), that is, variables that represent propositions, just as letters are used to denote numerical variables. The conventional letters used for propositional variables are $p, q, r, s, \ldots$. The **truth value** of a proposition

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Source: National Library of Medicine

ARISTOTLE (384 B.C.E.–322 B.C.E.) Aristotle was born in Stagirus (Stagira) in northern Greece. His father was the personal physician of the King of Macedonia. Because his father died when Aristotle was young, Aristotle could not follow the custom of following his father's profession. Aristotle became an orphan at a young age when his mother also died. His guardian who raised him taught him poetry, rhetoric, and Greek. At the age of 17, his guardian sent him to Athens to further his education. Aristotle joined Plato's Academy, where for 20 years he attended Plato's lectures, later presenting his own lectures on rhetoric. When Plato died in 347 B.C.E., Aristotle was not chosen to succeed him because his views differed too much from those of Plato. Instead, Aristotle joined the court of King Hermeas where he remained for three years, and married the niece of the King. When the Persians defeated Hermeas, Aristotle moved to Mytilene and, at the invitation of King Philip of Macedonia, he tutored Alexander, Philip's son, who later became Alexander the Great. Aristotle tutored Alexander for five years and after the death of King Philip, he returned to Athens and set up his own school, called the Lyceum.

Aristotle's followers were called the peripatetics, which means "to walk about," because Aristotle often walked around as he discussed philosophical questions. Aristotle taught at the Lyceum for 13 years where he lectured to his advanced students in the morning and gave popular lectures to a broad audience in the evening. When Alexander the Great died in 323 B.C.E., a backlash against anything related to Alexander led to trumped-up charges of impiety against Aristotle. Aristotle fled to Chalcis to avoid prosecution. He only lived one year in Chalcis, dying of a stomach ailment in 322 B.C.E.

Aristotle wrote three types of works: those written for a popular audience, compilations of scientific facts, and systematic treatises. The systematic treatises included works on logic, philosophy, psychology, physics, and natural history. Aristotle's writings were preserved by a student and were hidden in a vault where a wealthy book collector discovered them about 200 years later. They were taken to Rome, where they were studied by scholars and issued in new editions, preserving them for posterity.

is true, denoted by T, if it is a true proposition, and the truth value of a proposition is false, denoted by F, if it is a false proposition. Propositions that cannot be expressed in terms of simpler propositions are called **atomic propositions**.

The area of logic that deals with propositions is called the **propositional calculus** or **propositional logic**. It was first developed systematically by the Greek philosopher Aristotle more than 2300 years ago.

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We now turn our attention to methods for producing new propositions from those that we already have. These methods were discussed by the English mathematician George Boole in 1854 in his book *The Laws of Thought.* Many mathematical statements are constructed by combining one or more propositions. New propositions, called **compound propositions**, are formed from existing propositions using **logical operators**.

Definition 1

Let p be a proposition. The *negation of* p, denoted by $\neg p$ (also denoted by $\overline{p}$), is the statement

"It is not the case that p."

The proposition $\neg p$ is read "not p." The truth value of the negation of p, $\neg p$, is the opposite of the truth value of p.

Remark: The notation for the negation operator is not standardized. Although $\neg p$ and $\overline{p}$ are the most common notations used in mathematics to express the negation of p, other notations you might see are $\sim p$, $-p$, p', Np, and $!p$.

EXAMPLE 3 Find the negation of the proposition

"Michael's PC runs Linux"

Extra Examples

and express this in simple English.

Solution: The negation is

"It is not the case that Michael's PC runs Linux."

This negation can be more simply expressed as

"Michael's PC does not run Linux." ◀

EXAMPLE 4 Find the negation of the proposition

"Vandana's smartphone has at least 32 GB of memory"

and express this in simple English.

Solution: The negation is

"It is not the case that Vandana's smartphone has at least 32 GB of memory."

This negation can also be expressed as

"Vandana's smartphone does not have at least 32 GB of memory"

or even more simply as

"Vandana's smartphone has less than 32 GB of memory." ◀

TABLE 1 The Truth Table for the Negation of a Proposition.

p	$\neg p$
T	F
F	T

Table 1 displays the **truth table** for the negation of a proposition p. This table has a row for each of the two possible truth values of p. Each row shows the truth value of $\neg p$ corresponding to the truth value of p for this row.

The negation of a proposition can also be considered the result of the operation of the **negation operator** on a proposition. The negation operator constructs a new proposition from a single existing proposition. We will now introduce the logical operators that are used to form new propositions from two or more existing propositions. These logical operators are also called **connectives**.

Definition 2

Let p and q be propositions. The *conjunction* of p and q, denoted by $p \wedge q$, is the proposition "p and q." The conjunction $p \wedge q$ is true when both p and q are true and is false otherwise.

Table 2 displays the truth table of $p \wedge q$. This table has a row for each of the four possible combinations of truth values of p and q. The four rows correspond to the pairs of truth values TT, TF, FT, and FF, where the first truth value in the pair is the truth value of p and the second truth value is the truth value of q.

Note that in logic the word "but" sometimes is used instead of "and" in a conjunction. For example, the statement "The sun is shining, but it is raining" is another way of saying "The sun is shining and it is raining." (In natural language, there is a subtle difference in meaning between "and" and "but"; we will not be concerned with this nuance here.)

EXAMPLE 5 Find the conjunction of the propositions p and q where p is the proposition "Rebecca's PC has more than 16 GB free hard disk space" and q is the proposition "The processor in Rebecca's PC runs faster than 1 GHz."

Solution: The conjunction of these propositions, $p \wedge q$, is the proposition "Rebecca's PC has more than 16 GB free hard disk space, and the processor in Rebecca's PC runs faster than 1 GHz." This conjunction can be expressed more simply as "Rebecca's PC has more than 16 GB free hard disk space, and its processor runs faster than 1 GHz." For this conjunction to be true, both conditions given must be true. It is false when one or both of these conditions are false. ◀

Definition 3

Let p and q be propositions. The *disjunction* of p and q, denoted by $p \vee q$, is the proposition "p or q." The disjunction $p \vee q$ is false when both p and q are false and is true otherwise.

Table 3 displays the truth table for $p \vee q$.

TABLE 2 The Truth Table for the Conjunction of Two Propositions.

p	q	$p \wedge q$
T	T	T
T	F	F
F	T	F
F	F	F

TABLE 3 The Truth Table for the Disjunction of Two Propositions.

p	q	$p \vee q$
T	T	T
T	F	T
F	T	T
F	F	F

The use of the connective *or* in a disjunction corresponds to one of the two ways the word *or* is used in English, namely, as an **inclusive or**. A disjunction is true when at least one of the two propositions is true. That is, $p \vee q$ is true when both p and q are true or when exactly one of p and q is true.

EXAMPLE 6 Translate the statement "Students who have taken calculus or introductory computer science can take this class" in a statement in propositional logic using the propositions p: "A student who has taken calculus can take this class" and q: "A student who has taken introductory computer science can take this class."

Solution: We assume that this statement means that students who have taken both calculus and introductory computer science can take the class, as well as the students who have taken only one of the two subjects. Hence, this statement can be expressed as $p \vee q$, the inclusive or, or disjunction, of p and q. ◀

EXAMPLE 7 What is the disjunction of the propositions p and q, where p and q are the same propositions as in Example 5?

Extra Examples

Solution: The disjunction of p and q, $p \vee q$, is the proposition

> "Rebecca's PC has at least 16 GB free hard disk space, or the processor in Rebecca's PC runs faster than 1 GHz."

This proposition is true when Rebecca's PC has at least 16 GB free hard disk space, when the PC's processor runs faster than 1 GHz, and when both conditions are true. It is false when both of these conditions are false, that is, when Rebecca's PC has less than 16 GB free hard disk space and the processor in her PC runs at 1 GHz or slower. ◀

Besides its use in disjunctions, the connective *or* is also used to express an *exclusive or*. Unlike the disjunction of two propositions p and q, the exclusive or of these two propositions is true when exactly one of p and q is true; it is false when both p and q are true (and when both are false).

Definition 4 Let p and q be propositions. The *exclusive or* of p and q, denoted by $p \oplus q$ (or p XOR q), is the proposition that is true when exactly one of p and q is true and is false otherwise.

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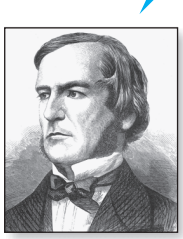

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GEORGE BOOLE (1815–1864) George Boole, the son of a cobbler, was born in Lincoln, England, in November 1815. Because of his family's difficult financial situation, Boole struggled to educate himself while supporting his family. Nevertheless, he became one of the most important mathematicians of the 1800s. Although he considered a career as a clergyman, he decided instead to go into teaching, and soon afterward opened a school of his own. In his preparation for teaching mathematics, Boole—unsatisfied with textbooks of his day—decided to read the works of the great mathematicians. While reading papers of the great French mathematician Lagrange, Boole made discoveries in the calculus of variations, the branch of analysis dealing with finding curves and surfaces by optimizing certain parameters.

In 1848 Boole published *The Mathematical Analysis of Logic*, the first of his contributions to symbolic logic. In 1849 he was appointed professor of mathematics at Queen's College in Cork, Ireland. In 1854 he published *The Laws of Thought*, his most famous work. In this book, Boole introduced what is now called *Boolean algebra* in his honor. Boole wrote textbooks on differential equations and on difference equations that were used in Great Britain until the end of the nineteenth century. Boole married in 1855; his wife was the niece of the professor of Greek at Queen's College. In 1864 Boole died from pneumonia, which he contracted as a result of keeping a lecture engagement even though he was soaking wet from a rainstorm.

The truth table for the exclusive or of two propositions is displayed in Table 4.

EXAMPLE 8 Let p and q be the propositions that state "A student can have a salad with dinner" and "A student can have soup with dinner," respectively. What is $p \oplus q$, the exclusive or of p and q?

Solution: The exclusive or of p and q is the statement that is true when exactly one of p and q is true. That is, $p \oplus q$ is the statement "A student can have soup or salad, but not both, with dinner." Note that this is often stated as "A student can have soup or a salad with dinner," without explicitly stating that taking both is not permitted. ◀

EXAMPLE 9 Express the statement "I will use all my savings to travel to Europe or to buy an electric car" in propositional logic using the statement p: "I will use all my savings to travel to Europe" and the statement q: "I will use all my savings to buy an electric car."

Solution: To translate this statement, we first note that the or in this statement must be an exclusive or because this student can either use all his or her savings to travel to Europe or use all these savings to buy an electric car, but cannot both go to Europe and buy an electric car. (This is clear because either option requires all his savings.) Hence, this statement can be expressed as $p \oplus q$. ◀

1.1.3 Conditional Statements

We will discuss several other important ways in which propositions can be combined.

Definition 5

Let p and q be propositions. The *conditional statement* $p \rightarrow q$ is the proposition "if p, then q." The conditional statement $p \rightarrow q$ is false when p is true and q is false, and true otherwise. In the conditional statement $p \rightarrow q$, p is called the *hypothesis* (or *antecedent* or *premise*) and q is called the *conclusion* (or *consequence*).

Assessment

The statement $p \rightarrow q$ is called a conditional statement because $p \rightarrow q$ asserts that q is true on the condition that p holds. A conditional statement is also called an **implication**.

The truth table for the conditional statement $p \rightarrow q$ is shown in Table 5. Note that the statement $p \rightarrow q$ is true when both p and q are true and when p is false (no matter what truth value q has).

TABLE 4 The Truth Table for the Exclusive Or of Two Propositions.

p	q	$p \oplus q$
T	T	F
T	F	T
F	T	T
F	F	F

TABLE 5 The Truth Table for the Conditional Statement $p \rightarrow q$.

p	q	$p \rightarrow q$
T	T	T
T	F	F
F	T	T
F	F	T

Because conditional statements play such an essential role in mathematical reasoning, a variety of terminology is used to express $p \rightarrow q$. You will encounter most if not all of the following ways to express this conditional statement:

"if p, then q"	"p implies q"
"if p, q"	"p only if q"
"p is sufficient for q"	"a sufficient condition for q is p"
"q if p"	"q whenever p"
"q when p"	"q is necessary for p"
"a necessary condition for p is q"	"q follows from p"
"q unless $\neg p$"	"q provided that p"

A useful way to understand the truth value of a conditional statement is to think of an obligation or a contract. For example, the pledge many politicians make when running for office is

"If I am elected, then I will lower taxes."

If the politician is elected, voters would expect this politician to lower taxes. Furthermore, if the politician is not elected, then voters will not have any expectation that this person will lower taxes, although the person may have sufficient influence to cause those in power to lower taxes. It is only when the politician is elected but does not lower taxes that voters can say that the politician has broken the campaign pledge. This last scenario corresponds to the case when p is true but q is false in $p \rightarrow q$.

Similarly, consider a statement that a professor might make:

"If you get 100% on the final, then you will get an A."

If you manage to get 100% on the final, then you would expect to receive an A. If you do not get 100%, you may or may not receive an A depending on other factors. However, if you do get 100%, but the professor does not give you an A, you will feel cheated.

Remark: Because some of the different ways to express the implication p implies q can be confusing, we will provide some extra guidance. To remember that "p only if q" expresses the same thing as "if p, then q," note that "p only if q" says that p cannot be true when q is not true. That is, the statement is false if p is true, but q is false. When p is false, q may be either true or false, because the statement says nothing about the truth value of q.

For example, suppose your professor tells you

"You can receive an A in the course only if your score on the final is at least 90%."

Then, if you receive an A in the course, then you know that your score on the final is at least 90%. If you do not receive an A, you may or may not have scored at least 90% on the final. Be careful not to use "q only if p" to express $p \rightarrow q$ because this is incorrect. The word "only" plays an essential role here. To see this, note that the truth values of "q only if p" and $p \rightarrow q$ are different when p and q have different truth values. To see why "q is necessary for p" is equivalent to "if p, then q," observe that "q is necessary for p" means that p cannot be true unless q is true, or that if q is false, then p is false. This is the same as saying that if p is true, then q is true. To see why "p is sufficient for q" is equivalent to "if p, then q," note that "p is sufficient for q" means if p is true, it must be the case that q is also true. This is the same as saying that if p is true, then q is also true.

You might have trouble understanding how "unless" is used in conditional statements unless you read this paragraph carefully.

To remember that "q unless $\neg p$" expresses the same conditional statement as "if p, then q," note that "q unless $\neg p$" means that if $\neg p$ is false, then q must be true. That is, the statement "q unless $\neg p$" is false when p is true but q is false, but it is true otherwise. Consequently, "q unless $\neg p$" and $p \rightarrow q$ always have the same truth value.

We illustrate the translation between conditional statements and English statements in Example 10.

EXAMPLE 10 Let p be the statement "Maria learns discrete mathematics" and q the statement "Maria will find a good job." Express the statement $p \rightarrow q$ as a statement in English.

Extra Examples

Solution: From the definition of conditional statements, we see that when p is the statement "Maria learns discrete mathematics" and q is the statement "Maria will find a good job," $p \rightarrow q$ represents the statement

"If Maria learns discrete mathematics, then she will find a good job."

There are many other ways to express this conditional statement in English. Among the most natural of these are

"Maria will find a good job when she learns discrete mathematics."

"For Maria to get a good job, it is sufficient for her to learn discrete mathematics."

and

"Maria will find a good job unless she does not learn discrete mathematics." ◀

Note that the way we have defined conditional statements is more general than the meaning attached to such statements in the English language. For instance, the conditional statement in Example 10 and the statement

"If it is sunny, then we will go to the beach"

are statements used in normal language where there is a relationship between the hypothesis and the conclusion. Further, the first of these statements is true unless Maria learns discrete mathematics, but she does not get a good job, and the second is true unless it is indeed sunny, but we do not go to the beach. On the other hand, the statement

"If Juan has a smartphone, then $2 + 3 = 5$"

is true from the definition of a conditional statement, because its conclusion is true. (The truth value of the hypothesis does not matter then.) The conditional statement

"If Juan has a smartphone, then $2 + 3 = 6$"

is true if Juan does not have a smartphone, even though $2 + 3 = 6$ is false. We would not use these last two conditional statements in natural language (except perhaps in sarcasm), because there is no relationship between the hypothesis and the conclusion in either statement. In mathematical reasoning, we consider conditional statements of a more general sort than we use in English. The mathematical concept of a conditional statement is independent of a cause-and-effect relationship between hypothesis and conclusion. Our definition of a conditional statement specifies its truth values; it is not based on English usage. Propositional language is an artificial language; we only parallel English usage to make it easy to use and remember.

The if-then construction used in many programming languages is different from that used in logic. Most programming languages contain statements such as **if** p **then** S, where p is a proposition and S is a program segment (one or more statements to be executed). (Although this looks as if it might be a conditional statement, S is not a proposition, but rather is a set of executable instructions.) When execution of a program encounters such a statement, S is executed if p is true, but S is not executed if p is false, as illustrated in Example 11.

EXAMPLE 11 What is the value of the variable x after the statement

if $2 + 2 = 4$ **then** $x := x + 1$

if $x = 0$ before this statement is encountered? (The symbol := stands for assignment. The statement $x := x + 1$ means the assignment of the value of $x + 1$ to x.)

Solution: Because $2 + 2 = 4$ is true, the assignment statement $x := x + 1$ is executed. Hence, x has the value $0 + 1 = 1$ after this statement is encountered. ◀

CONVERSE, CONTRAPOSITIVE, AND INVERSE We can form some new conditional statements starting with a conditional statement $p \rightarrow q$. In particular, there are three related conditional statements that occur so often that they have special names. The proposition $q \rightarrow p$ is called the **converse** of $p \rightarrow q$. The **contrapositive** of $p \rightarrow q$ is the proposition $\neg q \rightarrow \neg p$. The proposition $\neg p \rightarrow \neg q$ is called the **inverse** of $p \rightarrow q$. We will see that of these three conditional statements formed from $p \rightarrow q$, only the contrapositive always has the same truth value as $p \rightarrow q$.

We first show that the contrapositive, $\neg q \rightarrow \neg p$, of a conditional statement $p \rightarrow q$ always has the same truth value as $p \rightarrow q$. To see this, note that the contrapositive is false only when $\neg p$ is false and $\neg q$ is true, that is, only when p is true and q is false. We now show that neither the converse, $q \rightarrow p$, nor the inverse, $\neg p \rightarrow \neg q$, has the same truth value as $p \rightarrow q$ for all possible truth values of p and q. Note that when p is true and q is false, the original conditional statement is false, but the converse and the inverse are both true.

Remember that the contrapositive, but neither the converse or inverse, of a conditional statement is equivalent to it.

When two compound propositions always have the same truth values, regardless of the truth values of its propositional variables, we call them **equivalent**. Hence, a conditional statement and its contrapositive are equivalent. The converse and the inverse of a conditional statement are also equivalent, as the reader can verify, but neither is equivalent to the original conditional statement. (We will study equivalent propositions in Section 1.3.) Take note that one of the most common logical errors is to assume that the converse or the inverse of a conditional statement is equivalent to this conditional statement.

We illustrate the use of conditional statements in Example 12.

EXAMPLE 12 Find the contrapositive, the converse, and the inverse of the conditional statement

Extra Examples

"The home team wins whenever it is raining."

Solution: Because "q whenever p" is one of the ways to express the conditional statement $p \rightarrow q$, the original statement can be rewritten as

"If it is raining, then the home team wins."

Consequently, the contrapositive of this conditional statement is

"If the home team does not win, then it is not raining."

The converse is

"If the home team wins, then it is raining."

The inverse is

"If it is not raining, then the home team does not win."

Only the contrapositive is equivalent to the original statement. ◀

TABLE 6 The Truth Table for the Biconditional $p \leftrightarrow q$.

p	q	$p \leftrightarrow q$
T	T	T
T	F	F
F	T	F
F	F	T

BICONDITIONALS We now introduce another way to combine propositions that expresses that two propositions have the same truth value.

Definition 6

Let p and q be propositions. The *biconditional statement* $p \leftrightarrow q$ is the proposition "p if and only if q." The biconditional statement $p \leftrightarrow q$ is true when p and q have the same truth values, and is false otherwise. Biconditional statements are also called *bi-implications*.

The truth table for $p \leftrightarrow q$ is shown in Table 6. Note that the statement $p \leftrightarrow q$ is true when both the conditional statements $p \rightarrow q$ and $q \rightarrow p$ are true and is false otherwise. That is why we use the words "if and only if" to express this logical connective and why it is symbolically written by combining the symbols $\rightarrow$ and $\leftarrow$. There are some other common ways to express $p \leftrightarrow q$:

"p is necessary and sufficient for q"
"if p then q, and conversely"
"p iff q." "p exactly when q."

The last way of expressing the biconditional statement $p \leftrightarrow q$ uses the abbreviation "iff" for "if and only if." Note that $p \leftrightarrow q$ has exactly the same truth value as $(p \rightarrow q) \wedge (q \rightarrow p)$.

EXAMPLE 13 Let p be the statement "You can take the flight," and let q be the statement "You buy a ticket." Then $p \leftrightarrow q$ is the statement

Extra Examples

"You can take the flight if and only if you buy a ticket."

This statement is true if p and q are either both true or both false, that is, if you buy a ticket and can take the flight or if you do not buy a ticket and you cannot take the flight. It is false when p and q have opposite truth values, that is, when you do not buy a ticket, but you can take the flight (such as when you get a free trip) and when you buy a ticket but you cannot take the flight (such as when the airline bumps you). ◀

IMPLICIT USE OF BICONDITIONALS You should be aware that biconditionals are not always explicit in natural language. In particular, the "if and only if" construction used in biconditionals is rarely used in common language. Instead, biconditionals are often expressed using an "if, then" or an "only if" construction. The other part of the "if and only if" is implicit. That is, the converse is implied, but not stated. For example, consider the statement in English "If you finish your meal, then you can have dessert." What is really meant is "You can have dessert if and only if you finish your meal." This last statement is logically equivalent to the two statements "If you finish your meal, then you can have dessert" and "You can have dessert only if you finish your meal." Because of this imprecision in natural language, we need to make an assumption whether a conditional statement in natural language implicitly includes its converse. Because precision is essential in mathematics and in logic, we will always distinguish between the conditional statement $p \rightarrow q$ and the biconditional statement $p \leftrightarrow q$.

1.1.4 Truth Tables of Compound Propositions

Demo

We have now introduced five important logical connectives—conjunction, disjunction, exclusive or, implication, and the biconditional operator—as well as negation. We can use these connectives to build up complicated compound propositions involving any number of propositional variables. We can use truth tables to determine the truth values of these compound propositions, as Example 14 illustrates. We use a separate column to find the truth value of each compound expression that occurs in the compound proposition as it is built up. The truth values of the compound proposition for each combination of truth values of the propositional variables in it is found in the final column of the table.

EXAMPLE 14 Construct the truth table of the compound proposition

$$(p \vee \neg q) \rightarrow (p \wedge q).$$

Solution: Because this truth table involves two propositional variables p and q, there are four rows in this truth table, one for each of the pairs of truth values TT, TF, FT, and FF. The first two columns are used for the truth values of p and q, respectively. In the third column we find the truth value of $\neg q$, needed to find the truth value of $p \vee \neg q$, found in the fourth column. The fifth column gives the truth value of $p \wedge q$. Finally, the truth value of $(p \vee \neg q) \rightarrow (p \wedge q)$ is found in the last column. The resulting truth table is shown in Table 7. ◀

TABLE 7 The Truth Table of $(p \vee \neg q) \rightarrow (p \wedge q)$.

p	q	$\neg q$	$p \vee \neg q$	$p \wedge q$	$(p \vee \neg q) \rightarrow (p \wedge q)$
T	T	F	T	T	T
T	F	T	T	F	F
F	T	F	F	F	T
F	F	T	T	F	F

1.1.5 Precedence of Logical Operators

We can construct compound propositions using the negation operator and the logical operators defined so far. We will generally use parentheses to specify the order in which logical operators in a compound proposition are to be applied. For instance, $(p \vee q) \wedge (\neg r)$ is the conjunction of $p \vee q$ and $\neg r$. However, to reduce the number of parentheses, we specify that the negation operator is applied before all other logical operators. This means that $\neg p \wedge q$ is the conjunction of $\neg p$ and q, namely, $(\neg p) \wedge q$, not the negation of the conjunction of p and q, namely $\neg(p \wedge q)$. (It is generally the case that unary operators that involve only one object precede binary operators.)

TABLE 8 Precedence of Logical Operators.

Operator	*Precedence*
$\neg$	1
$\wedge$	2
$\vee$	3
$\rightarrow$	4
$\leftrightarrow$	5

Another general rule of precedence is that the conjunction operator takes precedence over the disjunction operator, so that $p \vee q \wedge r$ means $p \vee (q \wedge r)$ rather than $(p \vee q) \wedge r$ and $p \wedge q \vee r$ means $(p \wedge q) \vee r$ rather than $p \wedge (q \vee r)$. Because this rule may be difficult to remember, we will continue to use parentheses so that the order of the disjunction and conjunction operators is clear.

Finally, it is an accepted rule that the conditional and biconditional operators, $\rightarrow$ and $\leftrightarrow$, have lower precedence than the conjunction and disjunction operators, $\wedge$ and $\vee$. Consequently, $p \rightarrow q \vee r$ means $p \rightarrow (q \vee r)$ rather than $(p \rightarrow q) \vee r$ and $p \vee q \rightarrow r$ means $(p \vee q) \rightarrow r$ rather than $p \vee (q \rightarrow r)$. We will use parentheses when the order of the conditional operator and biconditional operator is at issue, although the conditional operator has precedence over the biconditional operator. Table 8 displays the precedence levels of the logical operators, $\neg$, $\wedge$, $\vee$, $\rightarrow$, and $\leftrightarrow$.

1.1.6 Logic and Bit Operations

Truth Value	*Bit*
T	1
F	0

Computers represent information using bits. A **bit** is a symbol with two possible values, namely, 0 (zero) and 1 (one). This meaning of the word bit comes from *b*inary dig*it*, because zeros and ones are the digits used in binary representations of numbers. The well-known statistician John Tukey introduced this terminology in 1946. A bit can be used to represent a truth value, because there are two truth values, namely, *true* and *false*. As is customarily done, we will use a 1 bit to represent true and a 0 bit to represent false. That is, 1 represents T (true), 0 represents F (false). A variable is called a **Boolean variable** if its value is either true or false. Consequently, a Boolean variable can be represented using a bit.

Links

Computer **bit operations** correspond to the logical connectives. By replacing true by a one and false by a zero in the truth tables for the operators $\wedge$, $\vee$, and $\oplus$, the columns in Table 9 for the corresponding bit operations are obtained. We will also use the notation *OR*, *AND*, and *XOR* for the operators $\vee$, $\wedge$, and $\oplus$, as is done in various programming languages.

TABLE 9 Table for the Bit Operators *OR*, *AND*, and *XOR*.

x	y	$x \vee y$	$x \wedge y$	$x \oplus y$
0	0	0	0	0
0	1	1	0	1
1	0	1	0	1
1	1	1	1	0

Information is often represented using bit strings, which are lists of zeros and ones. When this is done, operations on the bit strings can be used to manipulate this information.

Definition 7 A *bit string* is a sequence of zero or more bits. The *length* of this string is the number of bits in the string.

EXAMPLE 15 101010011 is a bit string of length nine. ◀

Links

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JOHN WILDER TUKEY (1915–2000) Tukey, born in New Bedford, Massachusetts, was an only child. His parents, both teachers, decided home schooling would best develop his potential. His formal education began at Brown University, where he studied mathematics and chemistry. He received a master's degree in chemistry from Brown and continued his studies at Princeton University, changing his field of study from chemistry to mathematics. He received his Ph.D. from Princeton in 1939 for work in topology, when he was appointed an instructor in mathematics at Princeton. With the start of World War II, he joined the Fire Control Research Office, where he began working in statistics. Tukey found statistical research to his liking and impressed several leading statisticians with his skills. In 1945, at the conclusion of the war, Tukey returned to the mathematics department at Princeton as a professor of statistics, and he also took a position at AT&T Bell Laboratories. Tukey founded the Statistics Department at Princeton in 1966 and was its first chairman. Tukey made significant contributions to many areas of statistics, including the analysis of variance, the estimation of spectra of time series, inferences about the values of a set of parameters from a single experiment, and the philosophy of statistics. However, he is best known for his invention, with J. W. Cooley, of the fast Fourier transform. In addition to his contributions to statistics, Tukey was noted as a skilled wordsmith; he is credited with coining the terms *bit* and *software*.

Tukey contributed his insight and expertise by serving on the President's Science Advisory Committee. He chaired several important committees dealing with the environment, education, and chemicals and health. He also served on committees working on nuclear disarmament. Tukey received many awards, including the National Medal of Science.

HISTORICAL NOTE There were several other suggested words for a binary digit, including *binit* and *bigit*, that never were widely accepted. The adoption of the word *bit* may be due to its meaning as a common English word. For an account of Tukey's coining of the word *bit*, see the April 1984 issue of *Annals of the History of Computing*.

We can extend bit operations to bit strings. We define the **bitwise *OR***, **bitwise *AND***, and **bitwise *XOR*** of two strings of the same length to be the strings that have as their bits the *OR*, *AND*, and *XOR* of the corresponding bits in the two strings, respectively. We use the symbols $\vee$, $\wedge$, and $\oplus$ to represent the bitwise *OR*, bitwise *AND*, and bitwise *XOR* operations, respectively. We illustrate bitwise operations on bit strings with Example 16.

EXAMPLE 16 Find the bitwise *OR*, bitwise *AND*, and bitwise *XOR* of the bit strings 01 1011 0110 and 11 0001 1101. (Here, and throughout this book, bit strings will be split into blocks of four bits to make them easier to read.)

Solution: The bitwise *OR*, bitwise *AND*, and bitwise *XOR* of these strings are obtained by taking the *OR*, *AND*, and *XOR* of the corresponding bits, respectively. This gives us

$$\begin{array}{ll} 01\ 1011\ 0110 & \\ 11\ 0001\ 1101 & \\ \hline 11\ 1011\ 1111 & \text{bitwise } \textit{OR} \\ 01\ 0001\ 0100 & \text{bitwise } \textit{AND} \\ 10\ 1010\ 1011 & \text{bitwise } \textit{XOR} \end{array}$$

◀

Exercises

1. Which of these sentences are propositions? What are the truth values of those that are propositions?
- **a)** Boston is the capital of Massachusetts.
- **b)** Miami is the capital of Florida.
- **c)** $2 + 3 = 5$.
- **d)** $5 + 7 = 10$.
- **e)** $x + 2 = 11$.
- **f)** Answer this question.

2. Which of these are propositions? What are the truth values of those that are propositions?
- **a)** Do not pass go.
- **b)** What time is it?
- **c)** There are no black flies in Maine.
- **d)** $4 + x = 5$.
- **e)** The moon is made of green cheese.
- **f)** $2^n \geq 100$.

3. What is the negation of each of these propositions?
- **a)** Linda is younger than Sanjay.
- **b)** Mei makes more money than Isabella.
- **c)** Moshe is taller than Monica.
- **d)** Abby is richer than Ricardo.

4. What is the negation of each of these propositions?
- **a)** Janice has more Facebook friends than Juan.
- **b)** Quincy is smarter than Venkat.
- **c)** Zelda drives more miles to school than Paola.
- **d)** Briana sleeps longer than Gloria.

5. What is the negation of each of these propositions?
- **a)** Mei has an MP3 player.
- **b)** There is no pollution in New Jersey.
- **c)** $2 + 1 = 3$.
- **d)** The summer in Maine is hot and sunny.

6. What is the negation of each of these propositions?
- **a)** Jennifer and Teja are friends.
- **b)** There are 13 items in a baker's dozen.
- **c)** Abby sent more than 100 text messages yesterday.
- **d)** 121 is a perfect square.

7. What is the negation of each of these propositions?
- **a)** Steve has more than 100 GB free disk space on his laptop.
- **b)** Zach blocks e-mails and texts from Jennifer.
- **c)** $7 \cdot 11 \cdot 13 = 999$.
- **d)** Diane rode her bicycle 100 miles on Sunday.

8. Suppose that Smartphone A has 256 MB RAM and 32 GB ROM, and the resolution of its camera is 8 MP; Smartphone B has 288 MB RAM and 64 GB ROM, and the resolution of its camera is 4 MP; and Smartphone C has 128 MB RAM and 32 GB ROM, and the resolution of its camera is 5 MP. Determine the truth value of each of these propositions.
- **a)** Smartphone B has the most RAM of these three smartphones.
- **b)** Smartphone C has more ROM or a higher resolution camera than Smartphone B.
- **c)** Smartphone B has more RAM, more ROM, and a higher resolution camera than Smartphone A.
- **d)** If Smartphone B has more RAM and more ROM than Smartphone C, then it also has a higher resolution camera.
- **e)** Smartphone A has more RAM than Smartphone B if and only if Smartphone B has more RAM than Smartphone A.

9. Suppose that during the most recent fiscal year, the annual revenue of Acme Computer was 138 billion dollars and its net profit was 8 billion dollars, the annual revenue of Nadir Software was 87 billion dollars and its net profit was 5 billion dollars, and the annual revenue of Quixote Media was 111 billion dollars and its net profit was 13 billion dollars. Determine the truth value of each of these propositions for the most recent fiscal year.

a) Quixote Media had the largest annual revenue.
b) Nadir Software had the lowest net profit and Acme Computer had the largest annual revenue.
c) Acme Computer had the largest net profit or Quixote Media had the largest net profit.
d) If Quixote Media had the smallest net profit, then Acme Computer had the largest annual revenue.
e) Nadir Software had the smallest net profit if and only if Acme Computer had the largest annual revenue.

10. Let p and q be the propositions

p: I bought a lottery ticket this week.
q: I won the million dollar jackpot.

Express each of these propositions as an English sentence.

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

11. Let p and q be the propositions "Swimming at the New Jersey shore is allowed" and "Sharks have been spotted near the shore," respectively. Express each of these compound propositions as an English sentence.

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

12. Let p and q be the propositions "The election is decided" and "The votes have been counted," respectively. Express each of these compound propositions as an English sentence.

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

13. Let p and q be the propositions

p: It is below freezing.
q: It is snowing.

Write these propositions using p and q and logical connectives (including negations).

a) It is below freezing and snowing.
b) It is below freezing but not snowing.
c) It is not below freezing and it is not snowing.
d) It is either snowing or below freezing (or both).
e) If it is below freezing, it is also snowing.
f) Either it is below freezing or it is snowing, but it is not snowing if it is below freezing.
g) That it is below freezing is necessary and sufficient for it to be snowing.

14. Let p, q, and r be the propositions

p: You have the flu.
q: You miss the final examination.
r: You pass the course.

Express each of these propositions as an English sentence.

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

15. Let p and q be the propositions

p: You drive over 65 miles per hour.
q: You get a speeding ticket.

Write these propositions using p and q and logical connectives (including negations).

a) You do not drive over 65 miles per hour.
b) You drive over 65 miles per hour, but you do not get a speeding ticket.
c) You will get a speeding ticket if you drive over 65 miles per hour.
d) If you do not drive over 65 miles per hour, then you will not get a speeding ticket.
e) Driving over 65 miles per hour is sufficient for getting a speeding ticket.
f) You get a speeding ticket, but you do not drive over 65 miles per hour.
g) Whenever you get a speeding ticket, you are driving over 65 miles per hour.

16. Let p, q, and r be the propositions

p: You get an A on the final exam.
q: You do every exercise in this book.
r: You get an A in this class.

Write these propositions using p, q, and r and logical connectives (including negations).

a) You get an A in this class, but you do not do every exercise in this book.
b) You get an A on the final, you do every exercise in this book, and you get an A in this class.
c) To get an A in this class, it is necessary for you to get an A on the final.
d) You get an A on the final, but you don't do every exercise in this book; nevertheless, you get an A in this class.
e) Getting an A on the final and doing every exercise in this book is sufficient for getting an A in this class.
f) You will get an A in this class if and only if you either do every exercise in this book or you get an A on the final.

17. Let p, q, and r be the propositions

p: Grizzly bears have been seen in the area.
q: Hiking is safe on the trail.
r: Berries are ripe along the trail.

Write these propositions using p, q, and r and logical connectives (including negations).

a) Berries are ripe along the trail, but grizzly bears have not been seen in the area.
b) Grizzly bears have not been seen in the area and hiking on the trail is safe, but berries are ripe along the trail.
c) If berries are ripe along the trail, hiking is safe if and only if grizzly bears have not been seen in the area.
d) It is not safe to hike on the trail, but grizzly bears have not been seen in the area and the berries along the trail are ripe.
e) For hiking on the trail to be safe, it is necessary but not sufficient that berries not be ripe along the trail and for grizzly bears not to have been seen in the area.

f) Hiking is not safe on the trail whenever grizzly bears have been seen in the area and berries are ripe along the trail.

18. Determine whether these biconditionals are true or false.

a) $2 + 2 = 4$ if and only if $1 + 1 = 2$.
b) $1 + 1 = 2$ if and only if $2 + 3 = 4$.
c) $1 + 1 = 3$ if and only if monkeys can fly.
d) $0 > 1$ if and only if $2 > 1$.

19. Determine whether each of these conditional statements is true or false.

a) If $1 + 1 = 2$, then $2 + 2 = 5$.
b) If $1 + 1 = 3$, then $2 + 2 = 4$.
c) If $1 + 1 = 3$, then $2 + 2 = 5$.
d) If monkeys can fly, then $1 + 1 = 3$.

20. Determine whether each of these conditional statements is true or false.

a) If $1 + 1 = 3$, then unicorns exist.
b) If $1 + 1 = 3$, then dogs can fly.
c) If $1 + 1 = 2$, then dogs can fly.
d) If $2 + 2 = 4$, then $1 + 2 = 3$.

21. For each of these sentences, determine whether an inclusive or, or an exclusive or, is intended. Explain your answer.

a) Coffee or tea comes with dinner.
b) A password must have at least three digits or be at least eight characters long.
c) The prerequisite for the course is a course in number theory or a course in cryptography.
d) You can pay using U.S. dollars or euros.

22. For each of these sentences, determine whether an inclusive or, or an exclusive or, is intended. Explain your answer.

a) Experience with C++ or Java is required.
b) Lunch includes soup or salad.
c) To enter the country you need a passport or a voter registration card.
d) Publish or perish.

23. For each of these sentences, state what the sentence means if the logical connective or is an inclusive or (that is, a disjunction) versus an exclusive or. Which of these meanings of or do you think is intended?

a) To take discrete mathematics, you must have taken calculus or a course in computer science.
b) When you buy a new car from Acme Motor Company, you get \$2000 back in cash or a 2% car loan.
c) Dinner for two includes two items from column A or three items from column B.
d) School is closed if more than two feet of snow falls or if the wind chill is below -100 °F.

24. Write each of these statements in the form "if p, then q" in English. [*Hint:* Refer to the list of common ways to express conditional statements provided in this section.]

a) It is necessary to wash the boss's car to get promoted.
b) Winds from the south imply a spring thaw.
c) A sufficient condition for the warranty to be good is that you bought the computer less than a year ago.
d) Willy gets caught whenever he cheats.
e) You can access the website only if you pay a subscription fee.
f) Getting elected follows from knowing the right people.
g) Carol gets seasick whenever she is on a boat.

25. Write each of these statements in the form "if p, then q" in English. [*Hint:* Refer to the list of common ways to express conditional statements.]

a) It snows whenever the wind blows from the northeast.
b) The apple trees will bloom if it stays warm for a week.
c) That the Pistons win the championship implies that they beat the Lakers.
d) It is necessary to walk eight miles to get to the top of Long's Peak.
e) To get tenure as a professor, it is sufficient to be world famous.
f) If you drive more than 400 miles, you will need to buy gasoline.
g) Your guarantee is good only if you bought your CD player less than 90 days ago.
h) Jan will go swimming unless the water is too cold.
i) We will have a future, provided that people believe in science.

26. Write each of these statements in the form "if p, then q" in English. [*Hint:* Refer to the list of common ways to express conditional statements provided in this section.]

a) I will remember to send you the address only if you send me an e-mail message.
b) To be a citizen of this country, it is sufficient that you were born in the United States.
c) If you keep your textbook, it will be a useful reference in your future courses.
d) The Red Wings will win the Stanley Cup if their goalie plays well.
e) That you get the job implies that you had the best credentials.
f) The beach erodes whenever there is a storm.
g) It is necessary to have a valid password to log on to the server.
h) You will reach the summit unless you begin your climb too late.
i) You will get a free ice cream cone, provided that you are among the first 100 customers tomorrow.

27. Write each of these propositions in the form "p if and only if q" in English.

a) If it is hot outside you buy an ice cream cone, and if you buy an ice cream cone it is hot outside.
b) For you to win the contest it is necessary and sufficient that you have the only winning ticket.
c) You get promoted only if you have connections, and you have connections only if you get promoted.
d) If you watch television your mind will decay, and conversely.
e) The trains run late on exactly those days when I take it.

28. Write each of these propositions in the form "p if and only if q" in English.
- **a)** For you to get an A in this course, it is necessary and sufficient that you learn how to solve discrete mathematics problems.
- **b)** If you read the newspaper every day, you will be informed, and conversely.
- **c)** It rains if it is a weekend day, and it is a weekend day if it rains.
- **d)** You can see the wizard only if the wizard is not in, and the wizard is not in only if you can see him.
- **e)** My airplane flight is late exactly when I have to catch a connecting flight.

29. State the converse, contrapositive, and inverse of each of these conditional statements.
- **a)** If it snows today, I will ski tomorrow.
- **b)** I come to class whenever there is going to be a quiz.
- **c)** A positive integer is a prime only if it has no divisors other than 1 and itself.

30. State the converse, contrapositive, and inverse of each of these conditional statements.
- **a)** If it snows tonight, then I will stay at home.
- **b)** I go to the beach whenever it is a sunny summer day.
- **c)** When I stay up late, it is necessary that I sleep until noon.

31. How many rows appear in a truth table for each of these compound propositions?
- **a)** $p \rightarrow \neg p$
- **b)** $(p \vee \neg r) \wedge (q \vee \neg s)$
- **c)** $q \vee p \vee \neg s \vee \neg r \vee \neg t \vee u$
- **d)** $(p \wedge r \wedge t) \leftrightarrow (q \wedge t)$

32. How many rows appear in a truth table for each of these compound propositions?
- **a)** $(q \rightarrow \neg p) \vee (\neg p \rightarrow \neg q)$
- **b)** $(p \vee \neg t) \wedge (p \vee \neg s)$
- **c)** $(p \rightarrow r) \vee (\neg s \rightarrow \neg t) \vee (\neg u \rightarrow v)$
- **d)** $(p \wedge r \wedge s) \vee (q \wedge t) \vee (r \wedge \neg t)$

33. Construct a truth table for each of these compound propositions.
- **a)** $p \wedge \neg p$
- **b)** $p \vee \neg p$
- **c)** $(p \vee \neg q) \rightarrow q$
- **d)** $(p \vee q) \rightarrow (p \wedge q)$
- **e)** $(p \rightarrow q) \leftrightarrow (\neg q \rightarrow \neg p)$
- **f)** $(p \rightarrow q) \rightarrow (q \rightarrow p)$

34. Construct a truth table for each of these compound propositions.
- **a)** $p \rightarrow \neg p$
- **b)** $p \leftrightarrow \neg p$
- **c)** $p \oplus (p \vee q)$
- **d)** $(p \wedge q) \rightarrow (p \vee q)$
- **e)** $(q \rightarrow \neg p) \leftrightarrow (p \leftrightarrow q)$
- **f)** $(p \leftrightarrow q) \oplus (p \leftrightarrow \neg q)$

35. Construct a truth table for each of these compound propositions.
- **a)** $(p \vee q) \rightarrow (p \oplus q)$
- **b)** $(p \oplus q) \rightarrow (p \wedge q)$
- **c)** $(p \vee q) \oplus (p \wedge q)$
- **d)** $(p \leftrightarrow q) \oplus (\neg p \leftrightarrow q)$
- **e)** $(p \leftrightarrow q) \oplus (\neg p \leftrightarrow \neg r)$
- **f)** $(p \oplus q) \rightarrow (p \oplus \neg q)$

36. Construct a truth table for each of these compound propositions.
- **a)** $p \oplus p$
- **b)** $p \oplus \neg p$
- **c)** $p \oplus \neg q$
- **d)** $\neg p \oplus \neg q$
- **e)** $(p \oplus q) \vee (p \oplus \neg q)$
- **f)** $(p \oplus q) \wedge (p \oplus \neg q)$

37. Construct a truth table for each of these compound propositions.
- **a)** $p \rightarrow \neg q$
- **b)** $\neg p \leftrightarrow q$
- **c)** $(p \rightarrow q) \vee (\neg p \rightarrow q)$
- **d)** $(p \rightarrow q) \wedge (\neg p \rightarrow q)$
- **e)** $(p \leftrightarrow q) \vee (\neg p \leftrightarrow q)$
- **f)** $(\neg p \leftrightarrow \neg q) \leftrightarrow (p \leftrightarrow q)$

38. Construct a truth table for each of these compound propositions.
- **a)** $(p \vee q) \vee r$
- **b)** $(p \vee q) \wedge r$
- **c)** $(p \wedge q) \vee r$
- **d)** $(p \wedge q) \wedge r$
- **e)** $(p \vee q) \wedge \neg r$
- **f)** $(p \wedge q) \vee \neg r$

39. Construct a truth table for each of these compound propositions.
- **a)** $p \rightarrow (\neg q \vee r)$
- **b)** $\neg p \rightarrow (q \rightarrow r)$
- **c)** $(p \rightarrow q) \vee (\neg p \rightarrow r)$
- **d)** $(p \rightarrow q) \wedge (\neg p \rightarrow r)$
- **e)** $(p \leftrightarrow q) \vee (\neg q \leftrightarrow r)$
- **f)** $(\neg p \leftrightarrow \neg q) \leftrightarrow (q \leftrightarrow r)$

40. Construct a truth table for $((p \rightarrow q) \rightarrow r) \rightarrow s$.

41. Construct a truth table for $(p \leftrightarrow q) \leftrightarrow (r \leftrightarrow s)$.

42. Explain, without using a truth table, why $(p \vee \neg q) \wedge (q \vee \neg r) \wedge (r \vee \neg p)$ is true when p, q, and r have the same truth value and it is false otherwise.

43. Explain, without using a truth table, why $(p \vee q \vee r) \wedge (\neg p \vee \neg q \vee \neg r)$ is true when at least one of p, q, and r is true and at least one is false, but is false when all three variables have the same truth value.

44. If $p_1, p_2, \ldots, p_n$ are n propositions, explain why

$$\bigwedge_{i=1}^{n-1} \bigwedge_{j=i+1}^{n} (\neg p_i \vee \neg p_j)$$

is true if and only if at most one of $p_1, p_2, \ldots, p_n$ is true.

45. Use Exercise 44 to construct a compound proposition that is true if and only if exactly one of the propositions $p_1, p_2, \ldots, p_n$ is true. [*Hint*: Combine the compound proposition in Exercise 44 and a compound proposition that is true if and only if at least one of $p_1, p_2, \ldots, p_n$ is true.]

46. What is the value of x after each of these statements is encountered in a computer program, if $x = 1$ before the statement is reached?
- **a)** **if** $x + 2 = 3$ **then** $x := x + 1$
- **b)** **if** $(x + 1 = 3)$ *OR* $(2x + 2 = 3)$ **then** $x := x + 1$
- **c)** **if** $(2x + 3 = 5)$ *AND* $(3x + 4 = 7)$ **then** $x := x + 1$
- **d)** **if** $(x + 1 = 2)$ *XOR* $(x + 2 = 3)$ **then** $x := x + 1$
- **e)** **if** $x < 2$ **then** $x := x + 1$

47. Find the bitwise *OR*, bitwise *AND*, and bitwise *XOR* of each of these pairs of bit strings.
- **a)** 101 1110, 010 0001
- **b)** 1111 0000, 1010 1010
- **c)** 00 0111 0001, 10 0100 1000
- **d)** 11 1111 1111, 00 0000 0000

48. Evaluate each of these expressions.

a) $1\ 1000 \wedge (0\ 1011 \vee 1\ 1011)$
b) $(0\ 1111 \wedge 1\ 0101) \vee 0\ 1000$
c) $(0\ 1010 \oplus 1\ 1011) \oplus 0\ 1000$
d) $(1\ 1011 \vee 0\ 1010) \wedge (1\ 0001 \vee 1\ 1011)$

Fuzzy logic is used in artificial intelligence. In fuzzy logic, a proposition has a truth value that is a number between 0 and 1, inclusive. A proposition with a truth value of 0 is false and one with a truth value of 1 is true. Truth values that are between 0 and 1 indicate varying degrees of truth. For instance, the truth value 0.8 can be assigned to the statement "Fred is happy," because Fred is happy most of the time, and the truth value 0.4 can be assigned to the statement "John is happy," because John is happy slightly less than half the time. Use these truth values to solve Exercises 49–51.

49. The truth value of the negation of a proposition in fuzzy logic is 1 minus the truth value of the proposition. What are the truth values of the statements "Fred is not happy" and "John is not happy"?

50. The truth value of the conjunction of two propositions in fuzzy logic is the minimum of the truth values of the two propositions. What are the truth values of the statements "Fred and John are happy" and "Neither Fred nor John is happy"?

51. The truth value of the disjunction of two propositions in fuzzy logic is the maximum of the truth values of the two propositions. What are the truth values of the statements "Fred is happy, or John is happy" and "Fred is not happy, or John is not happy"?

***52.** Is the assertion "This statement is false" a proposition?

***53.** The nth statement in a list of 100 statements is "Exactly n of the statements in this list are false."

a) What conclusions can you draw from these statements?
b) Answer part (a) if the nth statement is "At least n of the statements in this list are false."
c) Answer part (b) assuming that the list contains 99 statements.

54. An ancient Sicilian legend says that the barber in a remote town who can be reached only by traveling a dangerous mountain road shaves those people, and only those people, who do not shave themselves. Can there be such a barber?

1.2 Applications of Propositional Logic

1.2.1 Introduction

Logic has many important applications to mathematics, computer science, and numerous other disciplines. Statements in mathematics and the sciences and in natural language often are imprecise or ambiguous. To make such statements precise, they can be translated into the language of logic. For example, logic is used in the specification of software and hardware, because these specifications need to be precise before development begins. Furthermore, propositional logic and its rules can be used to design computer circuits, to construct computer programs, to verify the correctness of programs, and to build expert systems. Logic can be used to analyze and solve many familiar puzzles. Software systems based on the rules of logic have been developed for constructing some, but not all, types of proofs automatically. We will discuss some of these applications of propositional logic in this section and in later chapters.

1.2.2 Translating English Sentences

There are many reasons to translate English sentences into expressions involving propositional variables and logical connectives. In particular, English (and every other human language) is often ambiguous. Translating sentences into compound statements (and other types of logical expressions, which we will introduce later in this chapter) removes the ambiguity. Note that this may involve making a set of reasonable assumptions based on the intended meaning of the sentence. Moreover, once we have translated sentences from English into logical expressions, we can analyze these logical expressions to determine their truth values, we can manipulate them, and we can use rules of inference (which are discussed in Section 1.6) to reason about them.

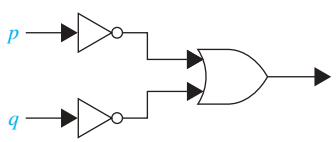
To illustrate the process of translating an English sentence into a logical expression, consider Examples 1 and 2.

blue one. The violinist drinks orange juice. The fox is in a house next to that of the physician. The horse is in a house next to that of the diplomat. [*Hint:* Make a table where the rows represent the men and columns represent the color of their houses, their jobs, their pets, and their favorite drinks and use logical reasoning to determine the correct entries in the table.]

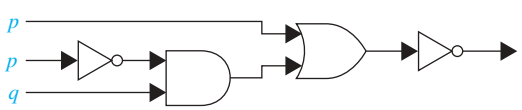
43. Freedonia has 50 senators. Each senator is either honest or corrupt. Suppose you know that at least one of the Freedonian senators is honest and that, given any two Freedonian senators, at least one is corrupt. Based on these facts, can you determine how many Freedonian senators are honest and how many are corrupt? If so, what is the answer?

44. Find the output of each of these combinatorial circuits.

a)

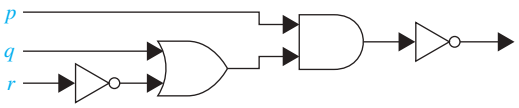


b)

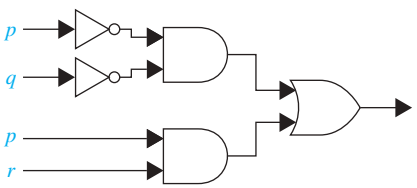


45. Find the output of each of these combinatorial circuits.

a)



b)



46. Construct a combinatorial circuit using inverters, OR gates, and AND gates that produces the output $(p \wedge \neg r) \vee (\neg q \wedge r)$ from input bits p, q, and r.

47. Construct a combinatorial circuit using inverters, OR gates, and AND gates that produces the output $((\neg p \vee \neg r) \wedge \neg q) \vee (\neg p \wedge (q \vee r))$ from input bits p, q, and r.

1.3 Propositional Equivalences

1.3.1 Introduction

An important type of step used in a mathematical argument is the replacement of a statement with another statement with the same truth value. Because of this, methods that produce propositions with the same truth value as a given compound proposition are used extensively in the construction of mathematical arguments. Note that we will use the term "compound proposition" to refer to an expression formed from propositional variables using logical operators, such as $p \wedge q$.

We begin our discussion with a classification of compound propositions according to their possible truth values.

Definition 1 A compound proposition that is always true, no matter what the truth values of the propositional variables that occur in it, is called a *tautology*. A compound proposition that is always false is called a *contradiction*. A compound proposition that is neither a tautology nor a contradiction is called a *contingency*.

Tautologies and contradictions are often important in mathematical reasoning. Example 1 illustrates these types of compound propositions.

EXAMPLE 1 We can construct examples of tautologies and contradictions using just one propositional variable. Consider the truth tables of $p \vee \neg p$ and $p \wedge \neg p$, shown in Table 1. Because $p \vee \neg p$ is always true, it is a tautology. Because $p \wedge \neg p$ is always false, it is a contradiction. ◀

TABLE 1 Examples of a Tautology and a Contradiction.

p	$\neg p$	$p \vee \neg p$	$p \wedge \neg p$
T	F	T	F
F	T	T	F

1.3.2 Logical Equivalences

Demo

Compound propositions that have the same truth values in all possible cases are called **logically equivalent**. We can also define this notion as follows.

Definition 2 The compound propositions p and q are called *logically equivalent* if $p \leftrightarrow q$ is a tautology. The notation $p \equiv q$ denotes that p and q are logically equivalent.

Remark: The symbol $\equiv$ is not a logical connective, and $p \equiv q$ is not a compound proposition but rather is the statement that $p \leftrightarrow q$ is a tautology. The symbol $\Leftrightarrow$ is sometimes used instead of $\equiv$ to denote logical equivalence.

Extra Examples

One way to determine whether two compound propositions are equivalent is to use a truth table. In particular, the compound propositions p and q are equivalent if and only if the columns giving their truth values agree. Example 2 illustrates this method to establish an extremely important and useful logical equivalence, namely, that of $\neg(p \vee q)$ with $\neg p \wedge \neg q$. This logical equivalence is one of the two **De Morgan laws**, shown in Table 2, named after the English mathematician Augustus De Morgan, of the mid-nineteenth century.

TABLE 2 De Morgan's Laws.

$\neg(p \wedge q) \equiv \neg p \vee \neg q$
$\neg(p \vee q) \equiv \neg p \wedge \neg q$

EXAMPLE 2 Show that $\neg(p \vee q)$ and $\neg p \wedge \neg q$ are logically equivalent.

Solution: The truth tables for these compound propositions are displayed in Table 3. Because the truth values of the compound propositions $\neg(p \vee q)$ and $\neg p \wedge \neg q$ agree for all possible combinations of the truth values of p and q, it follows that $\neg(p \vee q) \leftrightarrow (\neg p \wedge \neg q)$ is a tautology and that these compound propositions are logically equivalent. ◀

TABLE 3 Truth Tables for $\neg(p \vee q)$ and $\neg p \wedge \neg q$.

p	q	$p \vee q$	$\neg(p \vee q)$	$\neg p$	$\neg q$	$\neg p \wedge \neg q$
T	T	T	F	F	F	F
T	F	T	F	F	T	F
F	T	T	F	T	F	F
F	F	F	T	T	T	T

The next example establishes an extremely important equivalence. It allows us to replace conditional statements with negations and disjunctions.

EXAMPLE 3 Show that $p \to q$ and $\neg p \vee q$ are logically equivalent. (This is known as the **conditional-disjunction equivalence**.)

Solution: We construct the truth table for these compound propositions in Table 4. Because the truth values of $\neg p \vee q$ and $p \to q$ agree, they are logically equivalent. ◀

TABLE 4 Truth Tables for $\neg p \vee q$ and $p \to q$.

p	q	$\neg p$	$\neg p \vee q$	$p \to q$
T	T	F	T	T
T	F	F	F	F
F	T	T	T	T
F	F	T	T	T

We will now establish a logical equivalence of two compound propositions involving three different propositional variables p, q, and r. To use a truth table to establish such a logical equivalence, we need eight rows, one for each possible combination of truth values of these three variables. We symbolically represent these combinations by listing the truth values of p, q, and r, respectively. These eight combinations of truth values are TTT, TTF, TFT, TFF, FTT, FTF, FFT, and FFF; we use this order when we display the rows of the truth table. Note that we need to double the number of rows in the truth tables we use to show that compound propositions are equivalent for each additional propositional variable, so that 16 rows are needed to establish the logical equivalence of two compound propositions involving four propositional variables, and so on. In general, 2^n rows are required if a compound proposition involves n propositional variables. Because of the rapid growth of 2^n, more efficient ways are needed to establish logical equivalences, such as by using ones we already know. This technique will be discussed later.

EXAMPLE 4 Show that $p \vee (q \wedge r)$ and $(p \vee q) \wedge (p \vee r)$ are logically equivalent. This is the *distributive law* of disjunction over conjunction.

Solution: We construct the truth table for these compound propositions in Table 5. Because the truth values of $p \vee (q \wedge r)$ and $(p \vee q) \wedge (p \vee r)$ agree, these compound propositions are logically equivalent. ◀

TABLE 5 A Demonstration That $p \vee (q \wedge r)$ and $(p \vee q) \wedge (p \vee r)$ Are Logically Equivalent.

p	q	r	$q \wedge r$	$p \vee (q \wedge r)$	$p \vee q$	$p \vee r$	$(p \vee q) \wedge (p \vee r)$
T	T	T	T	T	T	T	T
T	T	F	F	T	T	T	T
T	F	T	F	T	T	T	T
T	F	F	F	T	T	T	T
F	T	T	T	T	T	T	T
F	T	F	F	F	T	F	F
F	F	T	F	F	F	T	F
F	F	F	F	F	F	F	F

TABLE 6 Logical Equivalences.

Equivalence	*Name*
$p \wedge \mathbf{T} \equiv p$ $p \vee \mathbf{F} \equiv p$	Identity laws
$p \vee \mathbf{T} \equiv \mathbf{T}$ $p \wedge \mathbf{F} \equiv \mathbf{F}$	Domination laws
$p \vee p \equiv p$ $p \wedge p \equiv p$	Idempotent laws
$\neg(\neg p) \equiv p$	Double negation law
$p \vee q \equiv q \vee p$ $p \wedge q \equiv q \wedge p$	Commutative laws
$(p \vee q) \vee r \equiv p \vee (q \vee r)$ $(p \wedge q) \wedge r \equiv p \wedge (q \wedge r)$	Associative laws
$p \vee (q \wedge r) \equiv (p \vee q) \wedge (p \vee r)$ $p \wedge (q \vee r) \equiv (p \wedge q) \vee (p \wedge r)$	Distributive laws
$\neg(p \wedge q) \equiv \neg p \vee \neg q$ $\neg(p \vee q) \equiv \neg p \wedge \neg q$	De Morgan's laws
$p \vee (p \wedge q) \equiv p$ $p \wedge (p \vee q) \equiv p$	Absorption laws
$p \vee \neg p \equiv \mathbf{T}$ $p \wedge \neg p \equiv \mathbf{F}$	Negation laws

The identities in Table 6 are a special case of Boolean algebra identities found in Table 5 of Section 12.1. See Table 1 in Section 2.2 for analogous set identities.

Table 6 contains some important equivalences. In these equivalences, **T** denotes the compound proposition that is always true and **F** denotes the compound proposition that is always false. We also display some useful equivalences for compound propositions involving conditional statements and biconditional statements in Tables 7 and 8, respectively. The reader is asked to verify the equivalences in Tables 6–8 in the exercises.

TABLE 7 Logical Equivalences Involving Conditional Statements.

$p \rightarrow q \equiv \neg p \vee q$
$p \rightarrow q \equiv \neg q \rightarrow \neg p$
$p \vee q \equiv \neg p \rightarrow q$
$p \wedge q \equiv \neg(p \rightarrow \neg q)$
$\neg(p \rightarrow q) \equiv p \wedge \neg q$
$(p \rightarrow q) \wedge (p \rightarrow r) \equiv p \rightarrow (q \wedge r)$
$(p \rightarrow r) \wedge (q \rightarrow r) \equiv (p \vee q) \rightarrow r$
$(p \rightarrow q) \vee (p \rightarrow r) \equiv p \rightarrow (q \vee r)$
$(p \rightarrow r) \vee (q \rightarrow r) \equiv (p \wedge q) \rightarrow r$

TABLE 8 Logical Equivalences Involving Biconditional Statements.

$p \leftrightarrow q \equiv (p \rightarrow q) \wedge (q \rightarrow p)$
$p \leftrightarrow q \equiv \neg p \leftrightarrow \neg q$
$p \leftrightarrow q \equiv (p \wedge q) \vee (\neg p \wedge \neg q)$
$\neg(p \leftrightarrow q) \equiv p \leftrightarrow \neg q$

Be careful not to apply logical identities, such as associative laws, distributive laws, or De Morgan's laws, to expressions that have a mix of conjunctions and disjunctions when the identities only apply when all these operators are the same.

The associative law for disjunction shows that the expression $p \vee q \vee r$ is well defined, in the sense that it does not matter whether we first take the disjunction of p with q and then the disjunction of $p \vee q$ with r, or if we first take the disjunction of q and r and then take the disjunction of p with $q \vee r$. Similarly, the expression $p \wedge q \wedge r$ is well defined. By extending this reasoning, it follows that $p_1 \vee p_2 \vee \cdots \vee p_n$ and $p_1 \wedge p_2 \wedge \cdots \wedge p_n$ are well defined whenever $p_1, p_2, \ldots, p_n$ are propositions.

Furthermore, note that De Morgan's laws extend to

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

and

$$\neg(p_1 \wedge p_2 \wedge \cdots \wedge p_n) \equiv (\neg p_1 \vee \neg p_2 \vee \cdots \vee \neg p_n).$$

We will sometimes use the notation $\bigvee_{j=1}^{n} p_j$ for $p_1 \vee p_2 \vee \cdots \vee p_n$ and $\bigwedge_{j=1}^{n} p_j$ for $p_1 \wedge p_2 \wedge \cdots \wedge p_n$. Using this notation, the extended version of De Morgan's laws can be written concisely as $\neg\left(\bigvee_{j=1}^{n} p_j\right) \equiv \bigwedge_{j=1}^{n} \neg p_j$ and $\neg\left(\bigwedge_{j=1}^{n} p_j\right) \equiv \bigvee_{j=1}^{n} \neg p_j$. (Methods for proving these identities will be given in Section 5.1.)

A truth table with 2^n rows is needed to prove the equivalence of two compound propositions in n variables. (Note that the number of rows doubles for each additional propositional variable added. See Chapter 6 for details about solving counting problems such as this.) Because 2^n grows extremely rapidly as n increases (see Section 3.2), the use of truth tables to establish equivalences becomes impractical as the number of variables grows. It is quicker to use other methods, such as employing logical equivalences that we already know. How that can be done is discussed later in this section.

1.3.3 Using De Morgan's Laws

When using De Morgan's laws, remember to change the logical connective after you negate.

The two logical equivalences known as De Morgan's laws are particularly important. They tell us how to negate conjunctions and how to negate disjunctions. In particular, the equivalence $\neg(p \vee q) \equiv \neg p \wedge \neg q$ tells us that the negation of a disjunction is formed by taking the conjunction of the negations of the component propositions. Similarly, the equivalence $\neg(p \wedge q) \equiv \neg p \vee \neg q$ tells us that the negation of a conjunction is formed by taking the disjunction of the negations of the component propositions. Example 5 illustrates the use of De Morgan's laws.

EXAMPLE 5 Use De Morgan's laws to express the negations of "Miguel has a cellphone and he has a laptop computer" and "Heather will go to the concert or Steve will go to the concert."

Assessment

Solution: Let p be "Miguel has a cellphone" and q be "Miguel has a laptop computer." Then "Miguel has a cellphone and he has a laptop computer" can be represented by $p \wedge q$. By the first of De Morgan's laws, $\neg(p \wedge q)$ is equivalent to $\neg p \vee \neg q$. Consequently, we can express the negation of our original statement as "Miguel does not have a cellphone or he does not have a laptop computer."

Let r be "Heather will go to the concert" and s be "Steve will go to the concert." Then "Heather will go to the concert or Steve will go to the concert" can be represented by $r \vee s$. By the second of De Morgan's laws, $\neg(r \vee s)$ is equivalent to $\neg r \wedge \neg s$. Consequently, we can express the negation of our original statement as "Heather will not go to the concert and Steve will not go to the concert." ◀

1.3.4 Constructing New Logical Equivalences

The logical equivalences in Table 6, as well as any others that have been established (such as those shown in Tables 7 and 8), can be used to construct additional logical equivalences. The reason for this is that a proposition in a compound proposition can be replaced by a compound proposition that is logically equivalent to it without changing the truth value of the original compound proposition. This technique is illustrated in Examples 6–8, where we also use the fact that if p and q are logically equivalent and q and r are logically equivalent, then p and r are logically equivalent (see Exercise 60).

EXAMPLE 6 Show that $\neg(p \rightarrow q)$ and $p \wedge \neg q$ are logically equivalent.

Extra Examples

Solution: We could use a truth table to show that these compound propositions are equivalent (similar to what we did in Example 4). Indeed, it would not be hard to do so. However, we want to illustrate how to use logical identities that we already know to establish new logical identities, something that is of practical importance for establishing equivalences of compound propositions with a large number of variables. So, we will establish this equivalence by developing a series of logical equivalences, using one of the equivalences in Table 6 at a time, starting with $\neg(p \rightarrow q)$ and ending with $p \wedge \neg q$. We have the following equivalences.

$$\begin{aligned} \neg(p \rightarrow q) &\equiv \neg(\neg p \vee q) && \text{by the conditional-disjunction equivalence (Example 3)} \\ &\equiv \neg(\neg p) \wedge \neg q && \text{by the second De Morgan law} \\ &\equiv p \wedge \neg q && \text{by the double negation law} \end{aligned}$$

◀

EXAMPLE 7 Show that $\neg(p \vee (\neg p \wedge q))$ and $\neg p \wedge \neg q$ are logically equivalent by developing a series of logical equivalences.

Solution: We will use one of the equivalences in Table 6 at a time, starting with $\neg(p \vee (\neg p \wedge q))$ and ending with $\neg p \wedge \neg q$. (*Note:* we could also easily establish this equivalence using a truth table.) We have the following equivalences.

Links

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AUGUSTUS DE MORGAN (1806–1871) Augustus De Morgan was born in India, where his father was a colonel in the Indian army. De Morgan's family moved to England when he was 7 months old. He attended private schools, where in his early teens he developed a strong interest in mathematics. De Morgan studied at Trinity College, Cambridge, graduating in 1827. Although he considered medicine or law, he decided on mathematics for his career. He won a position at University College, London, in 1828, but resigned after the college dismissed a fellow professor without giving reasons. However, he resumed this position in 1836 when his successor died, remaining until 1866.

De Morgan was a noted teacher who stressed principles over techniques. His students included many famous mathematicians, including Augusta Ada, Countess of Lovelace, who was Charles Babbage's collaborator in his work on computing machines (see page 32 for biographical notes on Augusta Ada). (De Morgan cautioned the countess against studying too much mathematics, because it might interfere with her childbearing abilities!)

De Morgan was an extremely prolific writer, publishing more than 1000 articles in more than 15 periodicals. De Morgan also wrote textbooks on many subjects, including logic, probability, calculus, and algebra. In 1838 he presented what was perhaps the first clear explanation of an important proof technique known as *mathematical induction* (discussed in Section 5.1 of this text), a term he coined. In the 1840s De Morgan made fundamental contributions to the development of symbolic logic. He invented notations that helped him prove propositional equivalences, such as the laws that are named after him. In 1842 De Morgan presented what is considered to be the first precise definition of a limit and developed new tests for convergence of infinite series. De Morgan was also interested in the history of mathematics and wrote biographies of Newton and Halley.

In 1837 De Morgan married Sophia Frend, who wrote his biography in 1882. De Morgan's research, writing, and teaching left little time for his family or social life. Nevertheless, he was noted for his kindness, humor, and wide range of knowledge.

$$
\begin{aligned}
\neg(p \vee (\neg p \wedge q)) &\equiv \neg p \wedge \neg(\neg p \wedge q) && \text{by the second De Morgan law}\\
&\equiv \neg p \wedge [\neg(\neg p) \vee \neg q] && \text{by the first De Morgan law}\\
&\equiv \neg p \wedge (p \vee \neg q) && \text{by the double negation law}\\
&\equiv (\neg p \wedge p) \vee (\neg p \wedge \neg q) && \text{by the second distributive law}\\
&\equiv \mathbf{F} \vee (\neg p \wedge \neg q) && \text{because } \neg p \wedge p \equiv \mathbf{F}\\
&\equiv (\neg p \wedge \neg q) \vee \mathbf{F} && \text{by the commutative law for disjunction}\\
&\equiv \neg p \wedge \neg q && \text{by the identity law for } \mathbf{F}
\end{aligned}
$$

Consequently $\neg(p \vee (\neg p \wedge q))$ and $\neg p \wedge \neg q$ are logically equivalent. ◀

EXAMPLE 8 Show that $(p \wedge q) \rightarrow (p \vee q)$ is a tautology.

Solution: To show that this statement is a tautology, we will use logical equivalences to demonstrate that it is logically equivalent to **T**. (*Note:* This could also be done using a truth table.)

$$
\begin{aligned}
(p \wedge q) \rightarrow (p \vee q) &\equiv \neg(p \wedge q) \vee (p \vee q) && \text{by Example 3}\\
&\equiv (\neg p \vee \neg q) \vee (p \vee q) && \text{by the first De Morgan law}\\
&\equiv (\neg p \vee p) \vee (\neg q \vee q) && \text{by the associative and commutative laws for disjunction}\\
&\equiv \mathbf{T} \vee \mathbf{T} && \text{by Example 1 and the commutative law for disjunction}\\
&\equiv \mathbf{T} && \text{by the domination law}
\end{aligned}
$$

◀

Links

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AUGUSTA ADA, COUNTESS OF LOVELACE (1815–1852) Augusta Ada was the only child from the marriage of the flamboyant and notorious poet Lord Byron and Lady Byron, Annabella Millbanke, who separated when Ada was 1 month old, because of Lord Byron's scandalous affair with his half sister. The Lord Byron had quite a reputation, being described by one of his lovers as "mad, bad, and dangerous to know." Lady Byron was noted for her intellect and had a passion for mathematics; she was called by Lord Byron "The Princess of Parallelograms." Augusta was raised by her mother, who encouraged her intellectual talents especially in music and mathematics, to counter what Lady Byron considered dangerous poetic tendencies. At this time, women were not allowed to attend universities and could not join learned societies. Nevertheless, Augusta pursued her mathematical studies independently and with mathematicians, including William Frend. She was also encouraged by another female mathematician, Mary Somerville, and in 1834 at a dinner party hosted by Mary Somerville, she learned about Charles Babbage's ideas for a calculating machine, called the Analytic Engine. In 1838 Augusta Ada married Lord King, later elevated to Earl of Lovelace. Together they had three children.

Augusta Ada continued her mathematical studies after her marriage. Charles Babbage had continued work on his Analytic Engine and lectured on this in Europe. In 1842 Babbage asked Augusta Ada to translate an article in French describing Babbage's invention. When Babbage saw her translation, he suggested she add her own notes, and the resulting work was three times the length of the original. The most complete accounts of the Analytic Engine are found in Augusta Ada's notes. In her notes, she compared the working of the Analytic Engine to that of the Jacquard loom, with Babbage's punch cards analogous to the cards used to create patterns on the loom. Furthermore, she recognized the promise of the machine as a general purpose computer much better than Babbage did. She stated that the "engine is the material expression of any indefinite function of any degree of generality and complexity." Her notes on the Analytic Engine anticipate many future developments, including computer-generated music. Augusta Ada published her writings under her initials A.A.L., concealing her identity as a woman as did many women at a time when women were not considered to be the intellectual equals of men. After 1845 she and Babbage worked toward the development of a system to predict horse races. Unfortunately, their system did not work well, leaving Augusta Ada heavily in debt at the time of her death at an unfortunately young age from uterine cancer.

In 1953 Augusta Ada's notes on the Analytic Engine were republished more than 100 years after they were written, and after they had been long forgotten. In his work in the 1950s on the capacity of computers to think (and his influential Turing test for determining whether a machine is intelligent), Alan Turing responded to Augusta Ada's statement that "The Analytic Engine has no pretensions whatever to originate anything. It can do whatever we know how to order it to perform." This "dialogue" between Turing and Augusta Ada is still the subject of controversy. Because of her fundamental contributions to computing, the programming language Ada is named in honor of the Countess of Lovelace.

1.3.5 Satisfiability

A compound proposition is **satisfiable** if there is an assignment of truth values to its variables that makes it true (that is, when it is a tautology or a contingency). When no such assignments exists, that is, when the compound proposition is false for all assignments of truth values to its variables, the compound proposition is **unsatisfiable**. Note that a compound proposition is unsatisfiable if and only if its negation is true for all assignments of truth values to the variables, that is, if and only if its negation is a tautology.

When we find a particular assignment of truth values that makes a compound proposition true, we have shown that it is satisfiable; such an assignment is called a **solution** of this particular satisfiability problem. However, to show that a compound proposition is unsatisfiable, we need to show that *every* assignment of truth values to its variables makes it false. Although we can always use a truth table to determine whether a compound proposition is satisfiable, it is often more efficient not to, as Example 9 demonstrates.

EXAMPLE 9 Determine whether each of the compound propositions $(p \vee \neg q) \wedge (q \vee \neg r) \wedge (r \vee \neg p)$, $(p \vee q \vee r) \wedge (\neg p \vee \neg q \vee \neg r)$, and $(p \vee \neg q) \wedge (q \vee \neg r) \wedge (r \vee \neg p) \wedge (p \vee q \vee r) \wedge (\neg p \vee \neg q \vee \neg r)$ is satisfiable.

Solution: Instead of using a truth table to solve this problem, we will reason about truth values. Note that $(p \vee \neg q) \wedge (q \vee \neg r) \wedge (r \vee \neg p)$ is true when the three variables p, q, and r have the same truth value (see Exercise 42 of Section 1.1). Hence, it is satisfiable as there is at least one assignment of truth values for p, q, and r that makes it true. Similarly, note that $(p \vee q \vee r) \wedge (\neg p \vee \neg q \vee \neg r)$ is true when at least one of p, q, and r is true and at least one is false (see Exercise 43 of Section 1.1). Hence, $(p \vee q \vee r) \wedge (\neg p \vee \neg q \vee \neg r)$ is satisfiable, as there is at least one assignment of truth values for p, q, and r that makes it true.

Finally, note that for $(p \vee \neg q) \wedge (q \vee \neg r) \wedge (r \vee \neg p) \wedge (p \vee q \vee r) \wedge (\neg p \vee \neg q \vee \neg r)$ to be true, $(p \vee \neg q) \wedge (q \vee \neg r) \wedge (r \vee \neg p)$ and $(p \vee q \vee r) \wedge (\neg p \vee \neg q \vee \neg r)$ must both be true. For the first to be true, the three variables must have the same truth values, and for the second to be true, at least one of the three variables must be true and at least one must be false. However, these conditions are contradictory. From these observations we conclude that no assignment of truth values to p, q, and r makes $(p \vee \neg q) \wedge (q \vee \neg r) \wedge (r \vee \neg p) \wedge (p \vee q \vee r) \wedge (\neg p \vee \neg q \vee \neg r)$ true. Hence, it is unsatisfiable. ◀

1.3.6 Applications of Satisfiability

Many problems, in diverse areas such as robotics, software testing, artificial intelligence planning, computer-aided design, machine vision, integrated circuit design, scheduling, computer networking, and genetics, can be modeled in terms of propositional satisfiability. Although most applications are quite complex and beyond the scope of this book, we can illustrate how two puzzles can be modeled as satisfiability problems.

EXAMPLE 10 **The *n*-Queens Problem** The n-queens problem asks for a placement of n queens on an $n \times n$ chessboard so that no queen can attack another queen. This means that no two queens can be placed in the same row, in the same column, or on the same diagonal. We display a solution to the eight-queens problem in Figure 1. (The eight-queens problem dates back to 1848 when it was proposed by Max Bezzel and was completely solved by Franz Nauck in 1850. We will return to the n-queens problem in Section 11.4.)

To model the n-queens problem as a satisfiability problem, we introduce n^2 variables, $p(i, j)$ for $i = 1, 2, \ldots, n$ and $j = 1, 2, \ldots, n$. For a given placement of a queens on the chessboard, $p(i, j)$ is true when there is a queen on the square in the ith row and jth column, and is false

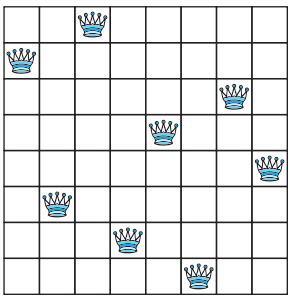

FIGURE 1

otherwise. Note that squares (i, j) and (i', j') are on the same diagonal if either $i + i' = j + j'$ or $i - i' = j - j'$. In the chessboard in Figure 1, $p(6, 2)$ and $p(2, 1)$ are true, while $p(3, 4)$ and $p(5, 4)$ are false.

For no two of the n queens to be in the same row, there must be one queen in each row. We can show that there is one queen in each row by verifying that every row contains at least one queen and that every row contains at most one queen. We first note that $\bigvee_{j=1}^{n} p(i, j)$ asserts that row i contains at least one queen, and

$$Q_1 = \bigwedge_{i=1}^{n} \bigvee_{j=1}^{n} p(i, j)$$

asserts that every row contains at least one queen.

For every row to include at most one queen, it must be the case that $p(i, j)$ and $p(k, j)$ are not both true for integers j and k with $1 \leq j < k \leq n$. Observe that $\neg p(i, j) \vee \neg p(i, k)$ asserts that at least one of $\neg p(i, j)$ and $\neg p(i, k)$ is true, which means that at least one of $p(i, j)$ and $p(i, k)$ is false. So, to check that there is at most one queen in each row, we assert

$$Q_2 = \bigwedge_{i=1}^{n} \bigwedge_{j=1}^{n-1} \bigwedge_{k=j+1}^{n} (\neg p(i, j) \vee \neg p(k, j)).$$

To assert that no column contains more than one queen, we assert that

$$Q_3 = \bigwedge_{j=1}^{n} \bigwedge_{i=1}^{n-1} \bigwedge_{k=i+1}^{n} (\neg p(i, j) \vee \neg p(k, j)).$$

(This assertion, together with the previous assertion that every row contains a queen, implies that every column contains a queen.)

To assert that no diagonal contains two queens, we assert

$$Q_4 = \bigwedge_{i=2}^{n} \bigwedge_{j=1}^{n-1} \bigwedge_{k=1}^{\min(i-1, n-j)} (\neg p(i, j) \vee \neg p(i - k, k + j))$$

and

$$Q_5 = \bigwedge_{i=1}^{n-1} \bigwedge_{j=1}^{n-1} \bigwedge_{k=1}^{\min(n-i, n-j)} (\neg p(i, j) \vee \neg p(i + k, j + k)).$$

The innermost conjunction in Q_4 and in Q_5 for a pair (i, j) runs through the positions on a diagonal that begin at (i, j) and runs rightward along this diagonal. The upper limits on these innermost conjunctions identify the last cell in the board on each diagonal.

Putting all this together, we find that the solutions of the n-queens problem are given by the assignments of truth values to the variables $p(i, j)$, $i = 1, 2, \ldots, n$ and $j = 1, 2, \ldots, n$ that make

$$Q = Q_1 \wedge Q_2 \wedge Q_3 \wedge Q_4 \wedge Q_5$$

true.

Using this and other approaches, the number of ways n queens can be placed on a chessboard so that no queen can attack another has been computed for $n \leq 27$. When $n = 8$ there are 92 such placements, while for $n = 16$ this number grows to 14,772,512. (See the OEIS discussed in Section 2.4 for details.) ◀

EXAMPLE 11 **Sudoku** Sudoku puzzles are constructed using a 9×9 grid made up of nine 3×3 subgrids, known as **blocks**, as shown in Figure 2. For each puzzle, some of the 81 cells, called **givens**, are assigned one of the numbers 1, 2, …, 9, and the other cells are blank. The puzzle is solved by assigning a number to each blank cell so that every row, every column, and every one of the nine 3×3 blocks contains each of the nine possible numbers. Note that instead of using a 9×9 grid, Sudoku puzzles can be based on $n^2 \times n^2$ grids, for any positive integer n, with the $n^2 \times n^2$ grid made up of n^2 $n \times n$ subgrids.

Links

The popularity of Sudoku dates back to the 1980s when it was introduced in Japan. It took 20 years for Sudoku to spread to rest of the world, but by 2005, Sudoku puzzles were a worldwide craze. The name Sudoku is short for the Japanese *suuji wa dokushin ni kagiru*, which means "the digits must remain single." The modern game of Sudoku was apparently designed in the late 1970s by an American puzzle designer. The basic ideas of Sudoku date back even further; puzzles printed in French newspapers in the 1890s were quite similar, but not identical, to modern Sudoku.

Sudoku puzzles designed for entertainment have two additional important properties. First, they have exactly one solution. Second, they can be solved using reasoning alone, that is, without resorting to searching all possible assignments of numbers to the cells. As a Sudoku puzzle is solved, entries in blank cells are successively determined by already known values. For instance, in the grid in Figure 2, the number 4 must appear in exactly one cell in the second row. How can we determine in which of the seven blank cells it must appear? First, we observe that 4 cannot appear in one of the first three cells or in one of the last three cells of this row, because it already appears in another cell in the block each of these cells is in. We can also see that 4

	2	9				4		
			5			1		
	4							
				4	2			
6							7	
5								
7			3					5
	1			9				
							6	

FIGURE 2 **A 9×9 Sudoku puzzle.**

cannot appear in the fifth cell in this row, as it already appears in the fifth column in the fourth row. This means that 4 must appear in the sixth cell of the second row.

Many strategies based on logic and mathematics have been devised for solving Sudoku puzzles (see [Da10], for example). Here, we discuss one of the ways that have been developed for solving Sudoku puzzles with the aid of a computer, which depends on modeling the puzzle as a propositional satisfiability problem. Using the model we describe, particular Sudoku puzzles can be solved using software developed to solve satisfiability problems. Currently, Sudoku puzzles can be solved in less than 10 milliseconds this way. It should be noted that there are many other approaches for solving Sudoku puzzles via computers using other techniques.

To encode a Sudoku puzzle, let $p(i, j, n)$ denote the proposition that is true when the number n is in the cell in the ith row and jth column. There are $9 \times 9 \times 9 = 729$ such propositions, as i, j, and n all range from 1 to 9. For example, for the puzzle in Figure 2, the number 6 is given as the value in the fifth row and first column. Hence, we see that $p(5, 1, 6)$ is true, but $p(5, j, 6)$ is false for $j = 2, 3, \ldots, 9$.

Given a particular Sudoku puzzle, we begin by encoding each of the given values. Then, we construct compound propositions that assert that every row contains every number, every column contains every number, every 3×3 block contains every number, and each cell contains no more than one number. It follows, as the reader should verify, that the Sudoku puzzle is solved by finding an assignment of truth values to the 729 propositions $p(i, j, n)$ with i, j, and n each ranging from 1 to 9 that makes the conjunction of all these compound propositions true. After listing these assertions, we will explain how to construct the assertion that every row contains every integer from 1 to 9. We will leave the construction of the other assertions that every column contains every number and each of the nine 3×3 blocks contains every number to the exercises.

- For each cell with a given value, we assert $p(i, j, n)$ when the cell in row i and column j has the given value n.
- We assert that every row contains every number:

$$\bigwedge_{i=1}^{9} \bigwedge_{n=1}^{9} \bigvee_{j=1}^{9} p(i, j, n)$$

- We assert that every column contains every number:

$$\bigwedge_{j=1}^{9} \bigwedge_{n=1}^{9} \bigvee_{i=1}^{9} p(i, j, n)$$

It is tricky setting up the two inner indices so that all nine cells in each square block are examined.

- We assert that each of the nine 3×3 blocks contains every number:

$$\bigwedge_{r=0}^{2} \bigwedge_{s=0}^{2} \bigwedge_{n=1}^{9} \bigvee_{i=1}^{3} \bigvee_{j=1}^{3} p(3r + i, 3s + j, n)$$

- To assert that no cell contains more than one number, we take the conjunction over all values of n, n', i, and j, where each variable ranges from 1 to 9 and $n \neq n'$ of $p(i, j, n) \rightarrow \neg p(i, j, n')$.

We now explain how to construct the assertion that every row contains every number. First, to assert that row i contains the number n, we form $\bigvee_{j=1}^{9} p(i, j, n)$. To assert that row i contains all n numbers, we form the conjunction of these disjunctions over all nine possible values of n, giving us $\bigwedge_{n=1}^{9} \bigvee_{j=1}^{9} p(i, j, n)$. Finally, to assert that every row contains

every number, we take the conjunction of $\bigwedge_{n=1}^{9} \bigvee_{j=1}^{9} p(i, j, n)$ over all nine rows. This gives us $\bigwedge_{i=1}^{9} \bigwedge_{n=1}^{9} \bigvee_{j=1}^{9} p(i, j, n)$. (Exercises 71 and 72 ask for explanations of the assertions that every column contains every number and that each of the nine 3×3 blocks contains every number.)

Given a particular Sudoku puzzle, to solve this puzzle we can find a solution to the satisfiability problems that asks for a set of truth values for the 729 variables $p(i, j, n)$ that makes the conjunction of all the listed assertions true. ◀

1.3.7 Solving Satisfiability Problems

A truth table can be used to determine whether a compound proposition is satisfiable, or equivalently, whether its negation is a tautology (see Exercise 64). This can be done by hand for a compound proposition with a small number of variables, but when the number of variables grows, this becomes impractical. For instance, there are $2^{20} = 1{,}048{,}576$ rows in the truth table for a compound proposition with 20 variables. Thus, you need a computer to help you determine, in this way, whether a compound proposition in 20 variables is satisfiable.

When many applications are modeled, questions concerning the satisfiability of compound propositions with hundreds, thousands, or millions of variables arise. Note, for example, that when there are 1000 variables, checking every one of the 2^{1000} (a number with more than 300 decimal digits) possible combinations of truth values of the variables in a compound proposition cannot be done by a computer in even trillions of years. No procedure is known that a computer can follow to determine in a reasonable amount of time whether an arbitrary compound proposition in such a large number of variables is satisfiable. However, progress has been made developing methods for solving the satisfiability problem for the particular types of compound propositions that arise in practical applications, such as for the solution of Sudoku puzzles. Many computer programs have been developed for solving satisfiability problems which have practical use. In our discussion of the subject of algorithms in Chapter 3, we will discuss this question further. In particular, we will explain the important role the propositional satisfiability problem plays in the study of the complexity of algorithms.

Links

Links

Courtesy of Harvard University Portrait Collection, Department of Philosophy

HENRY MAURICE SHEFFER (1883–1964) Henry Maurice Sheffer, born to Jewish parents in the western Ukraine, emigrated to the United States in 1892 with his parents and six siblings. He studied at the Boston Latin School before entering Harvard, where he completed his undergraduate degree in 1905, his master's in 1907, and his Ph.D. in philosophy in 1908. After holding a postdoctoral position at Harvard, Henry traveled to Europe on a fellowship. Upon returning to the United States, he became an academic nomad, spending one year each at the University of Washington, Cornell, the University of Minnesota, the University of Missouri, and City College in New York. In 1916 he returned to Harvard as a faculty member in the philosophy department. He remained at Harvard until his retirement in 1952.

Sheffer introduced what is now known as the Sheffer stroke in 1913; it became well known only after its use in the 1925 edition of Whitehead and Russell's *Principia Mathematica*. In this same edition Russell wrote that Sheffer had invented a powerful method that could be used to simplify the *Principia*. Because of this comment, Sheffer was something of a mystery man to logicians, especially because Sheffer, who published little in his career, never published the details of this method, only describing it in mimeographed notes and in a brief published abstract.

Sheffer was a dedicated teacher of mathematical logic. He liked his classes to be small and did not like auditors. When strangers appeared in his classroom, Sheffer would order them to leave, even his colleagues or distinguished guests visiting Harvard. Sheffer was barely five feet tall; he was noted for his wit and vigor, as well as for his nervousness and irritability. Although widely liked, he was quite lonely. He is noted for a quip he spoke at his retirement: "Old professors never die, they just become emeriti." Sheffer is also credited with coining the term "Boolean algebra" (the subject of Chapter 12 of this text). Sheffer was briefly married and lived most of his later life in small rooms at a hotel packed with his logic books and vast files of slips of paper he used to jot down his ideas. Unfortunately, Sheffer suffered from severe depression during the last two decades of his life.

Exercises

1. Use truth tables to verify these equivalences.
a) $p \wedge \mathbf{T} \equiv p$ **b)** $p \vee \mathbf{F} \equiv p$
c) $p \wedge \mathbf{F} \equiv \mathbf{F}$ **d)** $p \vee \mathbf{T} \equiv \mathbf{T}$
e) $p \vee p \equiv p$ **f)** $p \wedge p \equiv p$

2. Show that $\neg(\neg p)$ and p are logically equivalent.

3. Use truth tables to verify the commutative laws
a) $p \vee q \equiv q \vee p$. **b)** $p \wedge q \equiv q \wedge p$.

4. Use truth tables to verify the associative laws
a) $(p \vee q) \vee r \equiv p \vee (q \vee r)$.
b) $(p \wedge q) \wedge r \equiv p \wedge (q \wedge r)$.

5. Use a truth table to verify the distributive law
$p \wedge (q \vee r) \equiv (p \wedge q) \vee (p \wedge r)$.

6. Use a truth table to verify the first De Morgan law
$\neg(p \wedge q) \equiv \neg p \vee \neg q$.

7. Use De Morgan's laws to find the negation of each of the following statements.
a) Jan is rich and happy.
b) Carlos will bicycle or run tomorrow.
c) Mei walks or takes the bus to class.
d) Ibrahim is smart and hard working.

8. Use De Morgan's laws to find the negation of each of the following statements.
a) Kwame will take a job in industry or go to graduate school.
b) Yoshiko knows Java and calculus.
c) James is young and strong.
d) Rita will move to Oregon or Washington.

9. For each of these compound propositions, use the conditional-disjunction equivalence (Example 3) to find an equivalent compound proposition that does not involve conditionals.
a) $p \rightarrow \neg q$
b) $(p \rightarrow q) \rightarrow r$
c) $(\neg q \rightarrow p) \rightarrow (p \rightarrow \neg q)$

10. For each of these compound propositions, use the conditional-disjunction equivalence (Example 3) to find an equivalent compound proposition that does not involve conditionals.
a) $\neg p \rightarrow \neg q$
b) $(p \vee q) \rightarrow \neg p$
c) $(p \rightarrow \neg q) \rightarrow (\neg p \rightarrow q)$

☞ **11.** Show that each of these conditional statements is a tautology by using truth tables.
a) $(p \wedge q) \rightarrow p$ **b)** $p \rightarrow (p \vee q)$
c) $\neg p \rightarrow (p \rightarrow q)$ **d)** $(p \wedge q) \rightarrow (p \rightarrow q)$
e) $\neg(p \rightarrow q) \rightarrow p$ **f)** $\neg(p \rightarrow q) \rightarrow \neg q$

☞ **12.** Show that each of these conditional statements is a tautology by using truth tables.
a) $[\neg p \wedge (p \vee q)] \rightarrow q$
b) $[(p \rightarrow q) \wedge (q \rightarrow r)] \rightarrow (p \rightarrow r)$
c) $[p \wedge (p \rightarrow q)] \rightarrow q$
d) $[(p \vee q) \wedge (p \rightarrow r) \wedge (q \rightarrow r)] \rightarrow r$

13. Show that each conditional statement in Exercise 11 is a tautology using the fact that a conditional statement is false exactly when the hypothesis is true and the conclusion is false. (Do not use truth tables.)

14. Show that each conditional statement in Exercise 12 is a tautology using the fact that a conditional statement is false exactly when the hypothesis is true and the conclusion is false. (Do not use truth tables.)

15. Show that each conditional statement in Exercise 11 is a tautology by applying a chain of logical identities as in Example 8. (Do not use truth tables.)

16. Show that each conditional statement in Exercise 12 is a tautology by applying a chain of logical identities as in Example 8. (Do not use truth tables.)

17. Use truth tables to verify the absorption laws.
a) $p \vee (p \wedge q) \equiv p$ **b)** $p \wedge (p \vee q) \equiv p$

18. Determine whether $(\neg p \wedge (p \rightarrow q)) \rightarrow \neg q$ is a tautology.

☞ **19.** Determine whether $(\neg q \wedge (p \rightarrow q)) \rightarrow \neg p$ is a tautology.

Each of Exercises 20–32 asks you to show that two compound propositions are logically equivalent. To do this, either show that both sides are true, or that both sides are false, for exactly the same combinations of truth values of the propositional variables in these expressions (whichever is easier).

20. Show that $p \leftrightarrow q$ and $(p \wedge q) \vee (\neg p \wedge \neg q)$ are logically equivalent.

21. Show that $\neg(p \leftrightarrow q)$ and $p \leftrightarrow \neg q$ are logically equivalent.

22. Show that $p \rightarrow q$ and $\neg q \rightarrow \neg p$ are logically equivalent.

23. Show that $\neg p \leftrightarrow q$ and $p \leftrightarrow \neg q$ are logically equivalent.

24. Show that $\neg(p \oplus q)$ and $p \leftrightarrow q$ are logically equivalent.

25. Show that $\neg(p \leftrightarrow q)$ and $\neg p \leftrightarrow q$ are logically equivalent.

26. Show that $(p \rightarrow q) \wedge (p \rightarrow r)$ and $p \rightarrow (q \wedge r)$ are logically equivalent.

27. Show that $(p \rightarrow r) \wedge (q \rightarrow r)$ and $(p \vee q) \rightarrow r$ are logically equivalent.

28. Show that $(p \rightarrow q) \vee (p \rightarrow r)$ and $p \rightarrow (q \vee r)$ are logically equivalent.

29. Show that $(p \rightarrow r) \vee (q \rightarrow r)$ and $(p \wedge q) \rightarrow r$ are logically equivalent.

30. Show that $\neg p \rightarrow (q \rightarrow r)$ and $q \rightarrow (p \vee r)$ are logically equivalent.

31. Show that $p \leftrightarrow q$ and $(p \rightarrow q) \wedge (q \rightarrow p)$ are logically equivalent.

32. Show that $p \leftrightarrow q$ and $\neg p \leftrightarrow \neg q$ are logically equivalent.

33. Show that $(p \rightarrow q) \wedge (q \rightarrow r) \rightarrow (p \rightarrow r)$ is a tautology.

☞ **34.** Show that $(p \vee q) \wedge (\neg p \vee r) \rightarrow (q \vee r)$ is a tautology.

35. Show that $(p \rightarrow q) \rightarrow r$ and $p \rightarrow (q \rightarrow r)$ are not logically equivalent.

36. Show that $(p \wedge q) \rightarrow r$ and $(p \rightarrow r) \wedge (q \rightarrow r)$ are not logically equivalent.

37. Show that $(p \to q) \to (r \to s)$ and $(p \to r) \to (q \to s)$ are not logically equivalent.

The **dual** of a compound proposition that contains only the logical operators $\vee$, $\wedge$, and $\neg$ is the compound proposition obtained by replacing each $\vee$ by $\wedge$, each $\wedge$ by $\vee$, each $\mathbf{T}$ by $\mathbf{F}$, and each $\mathbf{F}$ by $\mathbf{T}$. The dual of s is denoted by s^*.

38. Find the dual of each of these compound propositions.

a) $p \vee \neg q$ **b)** $p \wedge (q \vee (r \wedge \mathbf{T}))$
c) $(p \wedge \neg q) \vee (q \wedge \mathbf{F})$

39. Find the dual of each of these compound propositions.

a) $p \wedge \neg q \wedge \neg r$ **b)** $(p \wedge q \wedge r) \vee s$
c) $(p \vee \mathbf{F}) \wedge (q \vee \mathbf{T})$

40. When does $s^* = s$, where s is a compound proposition?

41. Show that $(s^*)^* = s$ when s is a compound proposition.

42. Show that the logical equivalences in Table 6, except for the double negation law, come in pairs, where each pair contains compound propositions that are duals of each other.

****43.** Why are the duals of two equivalent compound propositions also equivalent, where these compound propositions contain only the operators $\wedge$, $\vee$, and $\neg$?

44. Find a compound proposition involving the propositional variables p, q, and r that is true when p and q are true and r is false, but is false otherwise. [*Hint:* Use a conjunction of each propositional variable or its negation.]

45. Find a compound proposition involving the propositional variables p, q, and r that is true when exactly two of p, q, and r are true and is false otherwise. [*Hint:* Form a disjunction of conjunctions. Include a conjunction for each combination of values for which the compound proposition is true. Each conjunction should include each of the three propositional variables or its negations.]

☞ **46.** Suppose that a truth table in n propositional variables is specified. Show that a compound proposition with this truth table can be formed by taking the disjunction of conjunctions of the variables or their negations, with one conjunction included for each combination of values for which the compound proposition is true. The resulting compound proposition is said to be in **disjunctive normal form**.

A collection of logical operators is called **functionally complete** if every compound proposition is logically equivalent to a compound proposition involving only these logical operators.

47. Show that $\neg$, $\wedge$, and $\vee$ form a functionally complete collection of logical operators. [*Hint:* Use the fact that every compound proposition is logically equivalent to one in disjunctive normal form, as shown in Exercise 46.]

***48.** Show that $\neg$ and $\wedge$ form a functionally complete collection of logical operators. [*Hint:* First use a De Morgan law to show that $p \vee q$ is logically equivalent to $\neg(\neg p \wedge \neg q)$.]

***49.** Show that $\neg$ and $\vee$ form a functionally complete collection of logical operators.

We now present a group of exercises that involve the logical operators *NAND* and *NOR*. The proposition p *NAND* q is true when either p or q, or both, are false; and it is false when both p and q are true. The proposition p *NOR* q is true when both p and q are false, and it is false otherwise. The propositions p *NAND* q and p *NOR* q are denoted by $p \mid q$ and $p \downarrow q$, respectively. (The operators $\mid$ and $\downarrow$ are called the **Sheffer stroke** and the **Peirce arrow** after H. M. Sheffer and C. S. Peirce, respectively.)

50. Construct a truth table for the logical operator *NAND*.

51. Show that $p \mid q$ is logically equivalent to $\neg(p \wedge q)$.

52. Construct a truth table for the logical operator *NOR*.

53. Show that $p \downarrow q$ is logically equivalent to $\neg(p \vee q)$.

54. In this exercise we will show that $\{\downarrow\}$ is a functionally complete collection of logical operators.

a) Show that $p \downarrow p$ is logically equivalent to $\neg p$.
b) Show that $(p \downarrow q) \downarrow (p \downarrow q)$ is logically equivalent to $p \vee q$.
c) Conclude from parts (a) and (b), and Exercise 49, that $\{\downarrow\}$ is a functionally complete collection of logical operators.

***55.** Find a compound proposition logically equivalent to $p \to q$ using only the logical operator $\downarrow$.

56. Show that $\{\mid\}$ is a functionally complete collection of logical operators.

57. Show that $p \mid q$ and $q \mid p$ are equivalent.

58. Show that $p \mid (q \mid r)$ and $(p \mid q) \mid r$ are not equivalent, so that the logical operator $\mid$ is not associative.

***59.** How many different truth tables of compound propositions are there that involve the propositional variables p and q?

60. Show that if p, q, and r are compound propositions such that p and q are logically equivalent and q and r are logically equivalent, then p and r are logically equivalent.

61. The following sentence is taken from the specification of a telephone system: "If the directory database is opened, then the monitor is put in a closed state, if the system is not in its initial state." This specification is hard to understand because it involves two conditional statements. Find an equivalent, easier-to-understand specification that involves disjunctions and negations but not conditional statements.

62. How many of the disjunctions $p \vee \neg q$, $\neg p \vee q$, $q \vee r$, $q \vee \neg r$, and $\neg q \vee \neg r$ can be made simultaneously true by an assignment of truth values to p, q, and r?

63. How many of the disjunctions $p \vee \neg q \vee s$, $\neg p \vee \neg r \vee s$, $\neg p \vee \neg r \vee \neg s$, $\neg p \vee q \vee \neg s$, $q \vee r \vee \neg s$, $q \vee \neg r \vee \neg s$, $\neg p \vee \neg q \vee \neg s$, $p \vee r \vee s$, and $p \vee r \vee \neg s$ can be made simultaneously true by an assignment of truth values to p, q, r, and s?

64. Show that the negation of an unsatisfiable compound proposition is a tautology and the negation of a compound proposition that is a tautology is unsatisfiable.

65. Determine whether each of these compound propositions is satisfiable.

a) $(p \vee \neg q) \wedge (\neg p \vee q) \wedge (\neg p \vee \neg q)$
b) $(p \to q) \wedge (p \to \neg q) \wedge (\neg p \to q) \wedge (\neg p \to \neg q)$
c) $(p \leftrightarrow q) \wedge (\neg p \leftrightarrow q)$

66. Determine whether each of these compound propositions is satisfiable.

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

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

c) $(p \vee q \vee r) \wedge (p \vee \neg q \vee \neg s) \wedge (q \vee \neg r \vee s) \wedge (\neg p \vee r \vee s) \wedge (\neg p \vee q \vee \neg s) \wedge (p \vee \neg q \vee \neg r) \wedge (\neg p \vee \neg q \vee s) \wedge (\neg p \vee \neg r \vee \neg s)$

67. Find the compound proposition Q constructed in Example 10 for the n-queens problem, and use it to find all the ways that n queens can be placed on an $n \times n$ chessboard, so that no queen can attack another when n is

a) 2. **b)** 3. **c)** 4.

68. Starting with the compound proposition Q found in Example 10, construct a compound proposition that can be used to find all solutions of the n-queens problem where the queen in the first column is in an odd-numbered row.

69. Show how the solution of a given 4×4 Sudoku puzzle can be found by solving a satisfiability problem.

70. Construct a compound proposition that asserts that every cell of a 9×9 Sudoku puzzle contains at least one number.

71. Explain the steps in the construction of the compound proposition given in the text that asserts that every column of a 9×9 Sudoku puzzle contains every number.

***72.** Explain the steps in the construction of the compound proposition given in the text that asserts that each of the nine 3×3 blocks of a 9×9 Sudoku puzzle contains every number.

1.4 Predicates and Quantifiers

1.4.1 Introduction

Propositional logic, studied in Sections 1.1–1.3, cannot adequately express the meaning of all statements in mathematics and in natural language. For example, suppose that we know that

"Every computer connected to the university network is functioning properly."

No rules of propositional logic allow us to conclude the truth of the statement

"MATH3 is functioning properly,"

where MATH3 is one of the computers connected to the university network. Likewise, we cannot use the rules of propositional logic to conclude from the statement

"CS2 is under attack by an intruder,"

where CS2 is a computer on the university network, to conclude the truth of

"There is a computer on the university network that is under attack by an intruder."

In this section we will introduce a more powerful type of logic called **predicate logic**. We will see how predicate logic can be used to express the meaning of a wide range of statements in mathematics and computer science in ways that permit us to reason and explore relationships between objects. To understand predicate logic, we first need to introduce the concept of a predicate. Afterward, we will introduce the notion of quantifiers, which enable us to reason with statements that assert that a certain property holds for all objects of a certain type and with statements that assert the existence of an object with a particular property.

1.4.2 Predicates

Statements involving variables, such as

"$x > 3$," "$x = y + 3$," "$x + y = z$,"

and

"Computer x is under attack by an intruder,"

and

"Computer x is functioning properly,"

are often found in mathematical assertions, in computer programs, and in system specifications. These statements are neither true nor false when the values of the variables are not specified. In this section, we will discuss the ways that propositions can be produced from such statements.

The statement "x is greater than 3" has two parts. The first part, the variable x, is the subject of the statement. The second part—the **predicate**, "is greater than 3"—refers to a property that the subject of the statement can have. We can denote the statement "x is greater than 3" by $P(x)$, where P denotes the predicate "is greater than 3" and x is the variable. The statement $P(x)$ is also said to be the value of the **propositional function** P at x. Once a value has been assigned to the variable x, the statement $P(x)$ becomes a proposition and has a truth value. Consider Examples 1 and 2.

EXAMPLE 1 Let $P(x)$ denote the statement "$x > 3$." What are the truth values of $P(4)$ and $P(2)$?

Solution: We obtain the statement $P(4)$ by setting $x = 4$ in the statement "$x > 3$." Hence, $P(4)$, which is the statement "$4 > 3$," is true. However, $P(2)$, which is the statement "$2 > 3$," is false. ◀

EXAMPLE 2 Let $A(x)$ denote the statement "Computer x is under attack by an intruder." Suppose that of the computers on campus, only CS2 and MATH1 are currently under attack by intruders. What are truth values of $A(\text{CS1})$, $A(\text{CS2})$, and $A(\text{MATH1})$?

Solution: We obtain the statement $A(\text{CS1})$ by setting $x = \text{CS1}$ in the statement "Computer x is under attack by an intruder." Because CS1 is not on the list of computers currently under attack, we conclude that $A(\text{CS1})$ is false. Similarly, because CS2 and MATH1 are on the list of computers under attack, we know that $A(\text{CS2})$ and $A(\text{MATH1})$ are true. ◀

We can also have statements that involve more than one variable. For instance, consider the statement "$x = y + 3$." We can denote this statement by $Q(x, y)$, where x and y are variables and Q is the predicate. When values are assigned to the variables x and y, the statement $Q(x, y)$ has a truth value.

EXAMPLE 3 Let $Q(x, y)$ denote the statement "$x = y + 3$." What are the truth values of the propositions $Q(1, 2)$ and $Q(3, 0)$?

Extra Examples

Solution: To obtain $Q(1, 2)$, set $x = 1$ and $y = 2$ in the statement $Q(x, y)$. Hence, $Q(1, 2)$ is the statement "$1 = 2 + 3$," which is false. The statement $Q(3, 0)$ is the proposition "$3 = 0 + 3$," which is true. ◀

EXAMPLE 4 Let $A(c, n)$ denote the statement "Computer c is connected to network n," where c is a variable representing a computer and n is a variable representing a network. Suppose that the computer MATH1 is connected to network CAMPUS2, but not to network CAMPUS1. What are the values of $A(\text{MATH1, CAMPUS1})$ and $A(\text{MATH1, CAMPUS2})$?

Solution: Because MATH1 is not connected to the CAMPUS1 network, we see that A(MATH1, CAMPUS1) is false. However, because MATH1 is connected to the CAMPUS2 network, we see that A(MATH1, CAMPUS2) is true. ◀

Similarly, we can let $R(x, y, z)$ denote the statement "$x + y = z$." When values are assigned to the variables x, y, and z, this statement has a truth value.

EXAMPLE 5 What are the truth values of the propositions $R(1, 2, 3)$ and $R(0, 0, 1)$?

Solution: The proposition $R(1, 2, 3)$ is obtained by setting $x = 1$, $y = 2$, and $z = 3$ in the statement $R(x, y, z)$. We see that $R(1, 2, 3)$ is the statement "$1 + 2 = 3$," which is true. Also note that $R(0, 0, 1)$, which is the statement "$0 + 0 = 1$," is false. ◀

In general, a statement involving the n variables $x_1, x_2, \ldots, x_n$ can be denoted by

$$P(x_1, x_2, \ldots, x_n).$$

A statement of the form $P(x_1, x_2, \ldots, x_n)$ is the value of the **propositional function** P at the n-tuple $(x_1, x_2, \ldots, x_n)$, and P is also called an **n-place predicate** or an **n-ary predicate**.

Propositional functions occur in computer programs, as Example 6 demonstrates.

EXAMPLE 6 Consider the statement

if $x > 0$ **then** $x := x + 1$.

Links

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CHARLES SANDERS PEIRCE (1839–1914) Many consider Charles Peirce, born in Cambridge, Massachusetts, to be the most original and versatile American intellect. He made important contributions to an amazing number of disciplines, including mathematics, astronomy, chemistry, geodesy, metrology, engineering, psychology, philology, the history of science, and economics. Peirce was also an inventor, a lifelong student of medicine, a book reviewer, a dramatist and an actor, a short story writer, a phenomenologist, a logician, and a metaphysician. He is noted as the preeminent system-building philosopher competent and productive in logic, mathematics, and a wide range of sciences. He was encouraged by his father, Benjamin Peirce, a professor of mathematics and natural philosophy at Harvard, to pursue a career in science. Instead, he decided to study logic and scientific methodology. Peirce attended Harvard (1855–1859) and received a Harvard master of arts degree (1862) and an advanced degree in chemistry from the Lawrence Scientific School (1863).

In 1861, Peirce became an aide in the U.S. Coast Survey, with the goal of better understanding scientific methodology. His service for the Survey exempted him from military service during the Civil War. While working for the Survey, Peirce did astronomical and geodesic work. He made fundamental contributions to the design of pendulums and to map projections, applying new mathematical developments in the theory of elliptic functions. He was the first person to use the wavelength of light as a unit of measurement. Peirce rose to the position of Assistant for the Survey, a position he held until forced to resign in 1891 when he disagreed with the direction taken by the Survey's new administration.

While making his living from work in the physical sciences, Peirce developed a hierarchy of sciences, with mathematics at the top rung, in which the methods of one science could be adapted for use by those sciences under it in the hierarchy. During this time, he also founded the American philosophical theory of pragmatism.

The only academic position Peirce ever held was lecturer in logic at Johns Hopkins University in Baltimore (1879–1884). His mathematical work during this time included contributions to logic, set theory, abstract algebra, and the philosophy of mathematics. His work is still relevant today, with recent applications to artificial intelligence. Peirce believed that the study of mathematics could develop the mind's powers of imagination, abstraction, and generalization. His diverse activities after retiring from the Survey included writing for periodicals, contributing to scholarly dictionaries, translating scientific papers, guest lecturing, and textbook writing. Unfortunately, his income from these pursuits was insufficient to protect him and his second wife from abject poverty. He was supported in his later years by a fund created by his many admirers and administered by the philosopher William James, his lifelong friend. Although Peirce wrote and published voluminously in a vast range of subjects, he left more than 100,000 pages of unpublished manuscripts. Because of the difficulty of studying his unpublished writings, scholars have only recently started to understand some of his varied contributions. A group of people is devoted to making his work available over the Internet to bring a better appreciation of Peirce's accomplishments to the world.

When this statement is encountered in a program, the value of the variable x at that point in the execution of the program is inserted into $P(x)$, which is "$x > 0$." If $P(x)$ is true for this value of x, the assignment statement $x := x + 1$ is executed, so the value of x is increased by 1. If $P(x)$ is false for this value of x, the assignment statement is not executed, so the value of x is not changed. ◀

PRECONDITIONS AND POSTCONDITIONS Predicates are also used to establish the correctness of computer programs, that is, to show that computer programs always produce the desired output when given valid input. (Note that unless the correctness of a computer program is established, no amount of testing can show that it produces the desired output for all input values, unless every input value is tested.) The statements that describe valid input are known as **preconditions** and the conditions that the output should satisfy when the program has run are known as **postconditions**. As Example 7 illustrates, we use predicates to describe both preconditions and postconditions. We will study this process in greater detail in Section 5.5.

EXAMPLE 7 Consider the following program, designed to interchange the values of two variables x and y.

```
temp := x
x := y
y := temp
```

Find predicates that we can use as the precondition and the postcondition to verify the correctness of this program. Then explain how to use them to verify that for all valid input the program does what is intended.

Solution: For the precondition, we need to express that x and y have particular values before we run the program. So, for this precondition we can use the predicate $P(x, y)$, where $P(x, y)$ is the statement "$x = a$ and $y = b$," where a and b are the values of x and y before we run the program. Because we want to verify that the program swaps the values of x and y for all input values, for the postcondition we can use $Q(x, y)$, where $Q(x, y)$ is the statement "$x = b$ and $y = a$."

To verify that the program always does what it is supposed to do, suppose that the precondition $P(x, y)$ holds. That is, we suppose that the statement "$x = a$ and $y = b$" is true. This means that $x = a$ and $y = b$. The first step of the program, $temp := x$, assigns the value of x to the variable $temp$, so after this step we know that $x = a$, $temp = a$, and $y = b$. After the second step of the program, $x := y$, we know that $x = b$, $temp = a$, and $y = b$. Finally, after the third step, we know that $x = b$, $temp = a$, and $y = a$. Consequently, after this program is run, the postcondition $Q(x, y)$ holds, that is, the statement "$x = b$ and $y = a$" is true. ◀

1.4.3 Quantifiers

Assessment

When the variables in a propositional function are assigned values, the resulting statement becomes a proposition with a certain truth value. However, there is another important way, called **quantification**, to create a proposition from a propositional function. Quantification expresses the extent to which a predicate is true over a range of elements. In English, the words *all*, *some*, *many*, *none*, and *few* are used in quantifications. We will focus on two types of quantification here: universal quantification, which tells us that a predicate is true for every element under consideration, and existential quantification, which tells us that there is one or more element under consideration for which the predicate is true. The area of logic that deals with predicates and quantifiers is called the **predicate calculus**.

Assessment

THE UNIVERSAL QUANTIFIER Many mathematical statements assert that a property is true for all values of a variable in a particular domain, called the **domain of discourse** (or the **universe of discourse**), often just referred to as the **domain**. Such a statement is expressed using universal quantification. The universal quantification of $P(x)$ for a particular domain is the proposition that asserts that $P(x)$ is true for all values of x in this domain. Note that the domain specifies the possible values of the variable x. The meaning of the universal quantification of $P(x)$ changes when we change the domain. The domain must always be specified when a universal quantifier is used; without it, the universal quantification of a statement is not defined.

Definition 1

The *universal quantification* of $P(x)$ is the statement

"$P(x)$ for all values of x in the domain."

The notation $\forall x P(x)$ denotes the universal quantification of $P(x)$. Here $\forall$ is called the **universal quantifier**. We read $\forall x P(x)$ as "for all $xP(x)$" or "for every $xP(x)$." An element for which $P(x)$ is false is called a **counterexample** to $\forall x P(x)$.

The meaning of the universal quantifier is summarized in the first row of Table 1. We illustrate the use of the universal quantifier in Examples 8–12 and 15.

EXAMPLE 8

Extra Examples

Let $P(x)$ be the statement "$x + 1 > x$." What is the truth value of the quantification $\forall x P(x)$, where the domain consists of all real numbers?

Solution: Because $P(x)$ is true for all real numbers x, the quantification

$$\forall x P(x)$$

is true. ◀

Remark: Generally, an implicit assumption is made that all domains of discourse for quantifiers are nonempty. Note that if the domain is empty, then $\forall x P(x)$ is true for any propositional function $P(x)$ because there are no elements x in the domain for which $P(x)$ is false.

Remember that the truth value of $\forall x P(x)$ depends on the domain!

Besides "for all" and "for every," universal quantification can be expressed in many other ways, including "all of," "for each," "given any," "for arbitrary," "for each," and "for any."

Remark: It is best to avoid using "for any x" because it is often ambiguous as to whether "any" means "every" or "some." In some cases, "any" is unambiguous, such as when it is used in negatives: "There is not any reason to avoid studying."

A statement $\forall x P(x)$ is false, where $P(x)$ is a propositional function, if and only if $P(x)$ is not always true when x is in the domain. One way to show that $P(x)$ is not always true when x is in the domain is to find a counterexample to the statement $\forall x P(x)$. Note that a single counterexample is all we need to establish that $\forall x P(x)$ is false. Example 9 illustrates how counterexamples are used.

TABLE 1 Quantifiers.

Statement	*When True?*	*When False?*
$\forall x P(x)$	$P(x)$ is true for every x.	There is an x for which $P(x)$ is false.
$\exists x P(x)$	There is an x for which $P(x)$ is true.	$P(x)$ is false for every x.

EXAMPLE 9 Let $Q(x)$ be the statement "$x < 2$." What is the truth value of the quantification $\forall x Q(x)$, where the domain consists of all real numbers?

Solution: $Q(x)$ is not true for every real number x, because, for instance, $Q(3)$ is false. That is, $x = 3$ is a counterexample for the statement $\forall x Q(x)$. Thus,

$$\forall x Q(x)$$

is false. ◀

EXAMPLE 10 Suppose that $P(x)$ is "$x^2 > 0$." To show that the statement $\forall x P(x)$ is false where the universe of discourse consists of all integers, we give a counterexample. We see that $x = 0$ is a counterexample because $x^2 = 0$ when $x = 0$, so that x^2 is not greater than 0 when $x = 0$. ◀

Looking for counterexamples to universally quantified statements is an important activity in the study of mathematics, as we will see in subsequent sections of this book.

EXAMPLE 11 What does the statement $\forall x N(x)$ mean if $N(x)$ is "Computer x is connected to the network" and the domain consists of all computers on campus?

Solution: The statement $\forall x N(x)$ means that for every computer x on campus, that computer x is connected to the network. This statement can be expressed in English as "Every computer on campus is connected to the network." ◀

As we have pointed out, specifying the domain is mandatory when quantifiers are used. The truth value of a quantified statement often depends on which elements are in this domain, as Example 12 shows.

EXAMPLE 12 What is the truth value of $\forall x(x^2 \geq x)$ if the domain consists of all real numbers? What is the truth value of this statement if the domain consists of all integers?

Solution: The universal quantification $\forall x(x^2 \geq x)$, where the domain consists of all real numbers, is false. For example, $(\frac{1}{2})^2 \not\geq \frac{1}{2}$. Note that $x^2 \geq x$ if and only if $x^2 - x = x(x - 1) \geq 0$. Consequently, $x^2 \geq x$ if and only if $x \leq 0$ or $x \geq 1$. It follows that $\forall x(x^2 \geq x)$ is false if the domain consists of all real numbers (because the inequality is false for all real numbers x with $0 < x < 1$). However, if the domain consists of the integers, $\forall x(x^2 \geq x)$ is true, because there are no integers x with $0 < x < 1$. ◀

THE EXISTENTIAL QUANTIFIER Many mathematical statements assert that there is an element with a certain property. Such statements are expressed using existential quantification. With existential quantification, we form a proposition that is true if and only if $P(x)$ is true for at least one value of x in the domain.

Definition 2 The *existential quantification* of $P(x)$ is the proposition

"There exists an element x in the domain such that $P(x)$."

We use the notation $\exists x P(x)$ for the existential quantification of $P(x)$. Here $\exists$ is called the *existential quantifier*.

A domain must always be specified when a statement $\exists x P(x)$ is used. Furthermore, the meaning of $\exists x P(x)$ changes when the domain changes. Without specifying the domain, the statement $\exists x P(x)$ has no meaning.

Besides the phrase "there exists," we can also express existential quantification in many other ways, such as by using the words "for some," "for at least one," or "there is." The existential quantification $\exists x P(x)$ is read as

"There is an x such that $P(x)$,"
"There is at least one x such that $P(x)$,"

or

"For some $xP(x)$."

The meaning of the existential quantifier is summarized in the second row of Table 1. We illustrate the use of the existential quantifier in Examples 13, 14, and 16.

EXAMPLE 13 Let $P(x)$ denote the statement "$x > 3$." What is the truth value of the quantification $\exists x P(x)$, where the domain consists of all real numbers?

Extra Examples

Solution: Because "$x > 3$" is sometimes true—for instance, when $x = 4$—the existential quantification of $P(x)$, which is $\exists x P(x)$, is true. ◀

Observe that the statement $\exists x P(x)$ is false if and only if there is no element x in the domain for which $P(x)$ is true. That is, $\exists x P(x)$ is false if and only if $P(x)$ is false for every element of the domain. We illustrate this observation in Example 14.

EXAMPLE 14 Let $Q(x)$ denote the statement "$x = x + 1$." What is the truth value of the quantification $\exists x Q(x)$, where the domain consists of all real numbers?

Solution: Because $Q(x)$ is false for every real number x, the existential quantification of $Q(x)$, which is $\exists x Q(x)$, is false. ◀

Remember that the truth value of $\exists x P(x)$ depends on the domain!

Remark: Generally, an implicit assumption is made that all domains of discourse for quantifiers are nonempty. If the domain is empty, then $\exists x Q(x)$ is false whenever $Q(x)$ is a propositional function because when the domain is empty, there can be no element x in the domain for which $Q(x)$ is true.

THE UNIQUENESS QUANTIFIER We have now introduced universal and existential quantifiers. These are the most important quantifiers in mathematics and computer science. However, there is no limitation on the number of different quantifiers we can define, such as "there are exactly two," "there are no more than three," "there are at least 100," and so on. Of these other quantifiers, the one that is most often seen is the **uniqueness quantifier**, denoted by $\exists!$ or $\exists_1$. The notation $\exists! x P(x)$ [or $\exists_1 x P(x)$] states "There exists a unique x such that $P(x)$ is true." (Other phrases for uniqueness quantification include "there is exactly one" and "there is one and only one.") For instance, $\exists! x(x - 1 = 0)$, where the domain is the set of real numbers, states that there is a unique real number x such that $x - 1 = 0$. This is a true statement, as $x = 1$ is the unique real number such that $x - 1 = 0$. Observe that we can use quantifiers and propositional logic to express uniqueness (see Exercise 52 in Section 1.5), so the uniqueness quantifier can be avoided. Generally, it is best to stick with existential and universal quantifiers so that rules of inference for these quantifiers can be used.

1.4.4 QUANTIFIERS OVER FINITE DOMAINS

When the domain of a quantifier is finite, that is, when all its elements can be listed, quantified statements can be expressed using propositional logic. In particular, when the elements of the domain are $x_1, x_2, \ldots, x_n$, where n is a positive integer, the universal quantification $\forall x P(x)$ is the same as the conjunction

$$P(x_1) \wedge P(x_2) \wedge \cdots \wedge P(x_n),$$

because this conjunction is true if and only if $P(x_1), P(x_2), \ldots, P(x_n)$ are all true.

EXAMPLE 15 What is the truth value of $\forall x P(x)$, where $P(x)$ is the statement "$x^2 < 10$" and the domain consists of the positive integers not exceeding 4?

Solution: The statement $\forall x P(x)$ is the same as the conjunction

$$P(1) \wedge P(2) \wedge P(3) \wedge P(4),$$

because the domain consists of the integers 1, 2, 3, and 4. Because $P(4)$, which is the statement "$4^2 < 10$," is false, it follows that $\forall x P(x)$ is false. ◀

Similarly, when the elements of the domain are $x_1, x_2, \ldots, x_n$, where n is a positive integer, the existential quantification $\exists x P(x)$ is the same as the disjunction

$$P(x_1) \vee P(x_2) \vee \cdots \vee P(x_n),$$

because this disjunction is true if and only if at least one of $P(x_1), P(x_2), \ldots, P(x_n)$ is true.

EXAMPLE 16 What is the truth value of $\exists x P(x)$, where $P(x)$ is the statement "$x^2 > 10$" and the universe of discourse consists of the positive integers not exceeding 4?

Solution: Because the domain is $\{1, 2, 3, 4\}$, the proposition $\exists x P(x)$ is the same as the disjunction

$$P(1) \vee P(2) \vee P(3) \vee P(4).$$

Because $P(4)$, which is the statement "$4^2 > 10$," is true, it follows that $\exists x P(x)$ is true. ◀

CONNECTIONS BETWEEN QUANTIFICATION AND LOOPING It is sometimes helpful to think in terms of looping and searching when determining the truth value of a quantification. Suppose that there are n objects in the domain for the variable x. To determine whether $\forall x P(x)$ is true, we can loop through all n values of x to see whether $P(x)$ is always true. If we encounter a value x for which $P(x)$ is false, then we have shown that $\forall x P(x)$ is false. Otherwise, $\forall x P(x)$ is true. To see whether $\exists x P(x)$ is true, we loop through the n values of x searching for a value for which $P(x)$ is true. If we find one, then $\exists x P(x)$ is true. If we never find such an x, then we have determined that $\exists x P(x)$ is false. (Note that this searching procedure does not apply if there are infinitely many values in the domain. However, it is still a useful way of thinking about the truth values of quantifications.)

1.4.5 Quantifiers with Restricted Domains

An abbreviated notation is often used to restrict the domain of a quantifier. In this notation, a condition a variable must satisfy is included after the quantifier. This is illustrated in Example 17. We will also describe other forms of this notation involving set membership in Section 2.1.

EXAMPLE 17 What do the statements $\forall x < 0\,(x^2 > 0)$, $\forall y \neq 0\,(y^3 \neq 0)$, and $\exists z > 0\,(z^2 = 2)$ mean, where the domain in each case consists of the real numbers?

Solution: The statement $\forall x < 0\ (x^2 > 0)$ states that for every real number x with $x < 0$, $x^2 > 0$. That is, it states "The square of a negative real number is positive." This statement is the same as $\forall x(x < 0 \rightarrow x^2 > 0)$.

The statement $\forall y \neq 0\,(y^3 \neq 0)$ states that for every real number y with $y \neq 0$, we have $y^3 \neq 0$. That is, it states "The cube of every nonzero real number is nonzero." This statement is equivalent to $\forall y(y \neq 0 \rightarrow y^3 \neq 0)$.

Finally, the statement $\exists z > 0\,(z^2 = 2)$ states that there exists a real number z with $z > 0$ such that $z^2 = 2$. That is, it states "There is a positive square root of 2." This statement is equivalent to $\exists z(z > 0 \wedge z^2 = 2)$. ◀

Note that the restriction of a universal quantification is the same as the universal quantification of a conditional statement. For instance, $\forall x < 0\ (x^2 > 0)$ is another way of expressing $\forall x(x < 0 \rightarrow x^2 > 0)$. On the other hand, the restriction of an existential quantification is the same as the existential quantification of a conjunction. For instance, $\exists z > 0\ (z^2 = 2)$ is another way of expressing $\exists z(z > 0 \wedge z^2 = 2)$.

1.4.6 Precedence of Quantifiers

The quantifiers $\forall$ and $\exists$ have higher precedence than all logical operators from propositional calculus. For example, $\forall x P(x) \vee Q(x)$ is the disjunction of $\forall x P(x)$ and $Q(x)$. In other words, it means $(\forall x P(x)) \vee Q(x)$ rather than $\forall x(P(x) \vee Q(x))$.

1.4.7 Binding Variables

When a quantifier is used on the variable x, we say that this occurrence of the variable is **bound**. An occurrence of a variable that is not bound by a quantifier or set equal to a particular value is said to be **free**. All the variables that occur in a propositional function must be bound or set equal to a particular value to turn it into a proposition. This can be done using a combination of universal quantifiers, existential quantifiers, and value assignments.

The part of a logical expression to which a quantifier is applied is called the **scope** of this quantifier. Consequently, a variable is free if it is outside the scope of all quantifiers in the formula that specify this variable.

EXAMPLE 18 In the statement $\exists x(x + y = 1)$, the variable x is bound by the existential quantification $\exists x$, but the variable y is free because it is not bound by a quantifier and no value is assigned to this variable. This illustrates that in the statement $\exists x(x + y = 1)$, x is bound, but y is free.

In the statement $\exists x(P(x) \wedge Q(x)) \vee \forall x R(x)$, all variables are bound. The scope of the first quantifier, $\exists x$, is the expression $P(x) \wedge Q(x)$, because $\exists x$ is applied only to $P(x) \wedge Q(x)$ and not to the rest of the statement. Similarly, the scope of the second quantifier, $\forall x$, is the expression $R(x)$. That is, the existential quantifier binds the variable x in $P(x) \wedge Q(x)$ and the universal quantifier $\forall x$ binds the variable x in $R(x)$. Observe that we could have written our statement using two different variables x and y, as $\exists x(P(x) \wedge Q(x)) \vee \forall y R(y)$, because the scopes of the two quantifiers do not overlap. The reader should be aware that in common usage, the same

letter is often used to represent variables bound by different quantifiers with scopes that do not overlap. ◀

1.4.8 Logical Equivalences Involving Quantifiers

In Section 1.3 we introduced the notion of logical equivalences of compound propositions. We can extend this notion to expressions involving predicates and quantifiers.

Definition 3

Statements involving predicates and quantifiers are *logically equivalent* if and only if they have the same truth value no matter which predicates are substituted into these statements and which domain of discourse is used for the variables in these propositional functions. We use the notation $S \equiv T$ to indicate that two statements S and T involving predicates and quantifiers are logically equivalent.

Example 19 illustrates how to show that two statements involving predicates and quantifiers are logically equivalent.

EXAMPLE 19 Show that $\forall x(P(x) \wedge Q(x))$ and $\forall x P(x) \wedge \forall x Q(x)$ are logically equivalent (where the same domain is used throughout). This logical equivalence shows that we can distribute a universal quantifier over a conjunction. Furthermore, we can also distribute an existential quantifier over a disjunction. However, we cannot distribute a universal quantifier over a disjunction, nor can we distribute an existential quantifier over a conjunction. (See Exercises 52 and 53.)

Solution: To show that these statements are logically equivalent, we must show that they always take the same truth value, no matter what the predicates P and Q are, and no matter which domain of discourse is used. Suppose we have particular predicates P and Q, with a common domain. We can show that $\forall x(P(x) \wedge Q(x))$ and $\forall x P(x) \wedge \forall x Q(x)$ are logically equivalent by doing two things. First, we show that if $\forall x(P(x) \wedge Q(x))$ is true, then $\forall x P(x) \wedge \forall x Q(x)$ is true. Second, we show that if $\forall x P(x) \wedge \forall x Q(x)$ is true, then $\forall x(P(x) \wedge Q(x))$ is true.

So, suppose that $\forall x(P(x) \wedge Q(x))$ is true. This means that if a is in the domain, then $P(a) \wedge Q(a)$ is true. Hence, $P(a)$ is true and $Q(a)$ is true. Because $P(a)$ is true and $Q(a)$ is true for every element a in the domain, we can conclude that $\forall x P(x)$ and $\forall x Q(x)$ are both true. This means that $\forall x P(x) \wedge \forall x Q(x)$ is true.

Next, suppose that $\forall x P(x) \wedge \forall x Q(x)$ is true. It follows that $\forall x P(x)$ is true and $\forall x Q(x)$ is true. Hence, if a is in the domain, then $P(a)$ is true and $Q(a)$ is true [because $P(x)$ and $Q(x)$ are both true for all elements in the domain, there is no conflict using the same value of a here]. It follows that for all a, $P(a) \wedge Q(a)$ is true. It follows that $\forall x(P(x) \wedge Q(x))$ is true. We can now conclude that

$$\forall x(P(x) \wedge Q(x)) \equiv \forall x P(x) \wedge \forall x Q(x).$$ ◀

1.4.9 Negating Quantified Expressions

We will often want to consider the negation of a quantified expression. For instance, consider the negation of the statement

"Every student in your class has taken a course in calculus."

This statement is a universal quantification, namely,

$\forall x P(x)$,

Assessment

where $P(x)$ is the statement "x has taken a course in calculus" and the domain consists of the students in your class. The negation of this statement is "It is not the case that every student in your class has taken a course in calculus." This is equivalent to "There is a student in your class who has not taken a course in calculus." And this is simply the existential quantification of the negation of the original propositional function, namely,

$$\exists x \neg P(x).$$

This example illustrates the following logical equivalence:

$$\neg \forall x P(x) \equiv \exists x \neg P(x).$$

To show that $\neg \forall x P(x)$ and $\exists x P(x)$ are logically equivalent no matter what the propositional function $P(x)$ is and what the domain is, first note that $\neg \forall x P(x)$ is true if and only if $\forall x P(x)$ is false. Next, note that $\forall x P(x)$ is false if and only if there is an element x in the domain for which $P(x)$ is false. This holds if and only if there is an element x in the domain for which $\neg P(x)$ is true. Finally, note that there is an element x in the domain for which $\neg P(x)$ is true if and only if $\exists x \neg P(x)$ is true. Putting these steps together, we can conclude that $\neg \forall x P(x)$ is true if and only if $\exists x \neg P(x)$ is true. It follows that $\neg \forall x P(x)$ and $\exists x \neg P(x)$ are logically equivalent.

Suppose we wish to negate an existential quantification. For instance, consider the proposition "There is a student in this class who has taken a course in calculus." This is the existential quantification

$$\exists x Q(x),$$

where $Q(x)$ is the statement "x has taken a course in calculus." The negation of this statement is the proposition "It is not the case that there is a student in this class who has taken a course in calculus." This is equivalent to "Every student in this class has not taken calculus," which is just the universal quantification of the negation of the original propositional function, or, phrased in the language of quantifiers,

$$\forall x \neg Q(x).$$

This example illustrates the equivalence

$$\neg \exists x Q(x) \equiv \forall x \neg Q(x).$$

To show that $\neg \exists x Q(x)$ and $\forall x \neg Q(x)$ are logically equivalent no matter what $Q(x)$ is and what the domain is, first note that $\neg \exists x Q(x)$ is true if and only if $\exists x Q(x)$ is false. This is true if and only if no x exists in the domain for which $Q(x)$ is true. Next, note that no x exists in the domain for which $Q(x)$ is true if and only if $Q(x)$ is false for every x in the domain. Finally, note that $Q(x)$ is false for every x in the domain if and only if $\neg Q(x)$ is true for all x in the domain, which holds if and only if $\forall x \neg Q(x)$ is true. Putting these steps together, we see that $\neg \exists x Q(x)$ is true if and only if $\forall x \neg Q(x)$ is true. We conclude that $\neg \exists x Q(x)$ and $\forall x \neg Q(x)$ are logically equivalent.

The rules for negations for quantifiers are called **De Morgan's laws for quantifiers**. These rules are summarized in Table 2.

Remark: When the domain of a predicate $P(x)$ consists of n elements, where n is a positive integer greater than one, the rules for negating quantified statements are exactly the same as De Morgan's laws discussed in Section 1.3. This is why these rules are called De Morgan's laws for quantifiers. When the domain has n elements $x_1, x_2, \ldots, x_n$, it follows that $\neg \forall x P(x)$ is the same as $\neg(P(x_1) \wedge P(x_2) \wedge \cdots \wedge P(x_n))$, which is equivalent to $\neg P(x_1) \vee \neg P(x_2) \vee \cdots \vee \neg P(x_n)$ by De Morgan's laws, and this is the same as $\exists x \neg P(x)$. Similarly, $\neg \exists x P(x)$ is the same as $\neg(P(x_1) \vee$

TABLE 2 De Morgan's Laws for Quantifiers.

Negation	*Equivalent Statement*	*When Is Negation True?*	*When False?*
$\neg\exists x P(x)$	$\forall x \neg P(x)$	For every x, $P(x)$ is false.	There is an x for which $P(x)$ is true.
$\neg\forall x P(x)$	$\exists x \neg P(x)$	There is an x for which $P(x)$ is false.	$P(x)$ is true for every x.

$P(x_2) \vee \cdots \vee P(x_n))$, which by De Morgan's laws is equivalent to $\neg P(x_1) \wedge \neg P(x_2) \wedge \cdots \wedge \neg P(x_n)$, and this is the same as $\forall x \neg P(x)$.

We illustrate the negation of quantified statements in Examples 20 and 21.

EXAMPLE 20 What are the negations of the statements "There is an honest politician" and "All Americans eat cheeseburgers"?

Solution: Let $H(x)$ denote "x is honest." Then the statement "There is an honest politician" is represented by $\exists x H(x)$, where the domain consists of all politicians. The negation of this statement is $\neg\exists x H(x)$, which is equivalent to $\forall x \neg H(x)$. This negation can be expressed as "Every politician is dishonest." (*Note:* In English, the statement "All politicians are not honest" is ambiguous. In common usage, this statement often means "Not all politicians are honest." Consequently, we do not use this statement to express this negation.)

Extra Examples

Let $C(x)$ denote "x eats cheeseburgers." Then the statement "All Americans eat cheeseburgers" is represented by $\forall x C(x)$, where the domain consists of all Americans. The negation of this statement is $\neg\forall x C(x)$, which is equivalent to $\exists x \neg C(x)$. This negation can be expressed in several different ways, including "Some American does not eat cheeseburgers" and "There is an American who does not eat cheeseburgers." ◀

EXAMPLE 21 What are the negations of the statements $\forall x(x^2 > x)$ and $\exists x(x^2 = 2)$?

Solution: The negation of $\forall x(x^2 > x)$ is the statement $\neg\forall x(x^2 > x)$, which is equivalent to $\exists x \neg(x^2 > x)$. This can be rewritten as $\exists x(x^2 \leq x)$. The negation of $\exists x(x^2 = 2)$ is the statement $\neg\exists x(x^2 = 2)$, which is equivalent to $\forall x \neg(x^2 = 2)$. This can be rewritten as $\forall x(x^2 \neq 2)$. The truth values of these statements depend on the domain. ◀

We use De Morgan's laws for quantifiers in Example 22.

EXAMPLE 22 Show that $\neg\forall x(P(x) \rightarrow Q(x))$ and $\exists x(P(x) \wedge \neg Q(x))$ are logically equivalent.

Solution: By De Morgan's law for universal quantifiers, we know that $\neg\forall x(P(x) \rightarrow Q(x))$ and $\exists x(\neg(P(x) \rightarrow Q(x)))$ are logically equivalent. By the fifth logical equivalence in Table 7 in Section 1.3, we know that $\neg(P(x) \rightarrow Q(x))$ and $P(x) \wedge \neg Q(x)$ are logically equivalent for every x. Because we can substitute one logically equivalent expression for another in a logical equivalence, it follows that $\neg\forall x(P(x) \rightarrow Q(x))$ and $\exists x(P(x) \wedge \neg Q(x))$ are logically equivalent. ◀

1.4.10 Translating from English into Logical Expressions

Translating sentences in English (or other natural languages) into logical expressions is a crucial task in mathematics, logic programming, artificial intelligence, software engineering, and many other disciplines. We began studying this topic in Section 1.1, where we used propositions

to express sentences in logical expressions. In that discussion, we purposely avoided sentences whose translations required predicates and quantifiers. Translating from English to logical expressions becomes even more complex when quantifiers are needed. Furthermore, there can be many ways to translate a particular sentence. (As a consequence, there is no "cookbook" approach that can be followed step by step.) We will use some examples to illustrate how to translate sentences from English into logical expressions. The goal in this translation is to produce simple and useful logical expressions. In this section, we restrict ourselves to sentences that can be translated into logical expressions using a single quantifier; in the next section, we will look at more complicated sentences that require multiple quantifiers.

EXAMPLE 23 Express the statement "Every student in this class has studied calculus" using predicates and quantifiers.

Extra Examples

Solution: First, we rewrite the statement so that we can clearly identify the appropriate quantifiers to use. Doing so, we obtain:

"For every student in this class, that student has studied calculus."

Next, we introduce a variable x so that our statement becomes

"For every student x in this class, x has studied calculus."

Continuing, we introduce $C(x)$, which is the statement "x has studied calculus." Consequently, if the domain for x consists of the students in the class, we can translate our statement as $\forall x C(x)$.

However, there are other correct approaches; different domains of discourse and other predicates can be used. The approach we select depends on the subsequent reasoning we want to carry out. For example, we may be interested in a wider group of people than only those in this class. If we change the domain to consist of all people, we will need to express our statement as

"For every person x, if person x is a student in this class, then x has studied calculus."

If $S(x)$ represents the statement that person x is in this class, we see that our statement can be expressed as $\forall x(S(x) \rightarrow C(x))$. [*Caution!* Our statement *cannot* be expressed as $\forall x(S(x) \wedge C(x))$ because this statement says that all people are students in this class and have studied calculus!]

Finally, when we are interested in the background of people in subjects besides calculus, we may prefer to use the two-variable quantifier $Q(x, y)$ for the statement "Student x has studied subject y." Then we would replace $C(x)$ by $Q(x,$ calculus) in both approaches to obtain $\forall x Q(x,$ calculus) or $\forall x(S(x) \rightarrow Q(x,$ calculus)). ◀

In Example 23 we displayed different approaches for expressing the same statement using predicates and quantifiers. However, we should always adopt the simplest approach that is adequate for use in subsequent reasoning.

EXAMPLE 24 Express the statements "Some student in this class has visited Mexico" and "Every student in this class has visited either Canada or Mexico" using predicates and quantifiers.

Solution: The statement "Some student in this class has visited Mexico" means that

"There is a student in this class with the property that the student has visited Mexico."

We can introduce a variable x, so that our statement becomes

"There is a student x in this class having the property that x has visited Mexico."

We introduce $M(x)$, which is the statement "x has visited Mexico." If the domain for x consists of the students in this class, we can translate this first statement as $\exists x M(x)$.

However, if we are interested in people other than those in this class, we look at the statement a little differently. Our statement can be expressed as

> "There is a person x having the properties that x is a student in this class and x has visited Mexico."

In this case, the domain for the variable x consists of all people. We introduce $S(x)$ to represent "x is a student in this class." Our solution becomes $\exists x(S(x) \wedge M(x))$ because the statement is that there is a person x who is a student in this class and who has visited Mexico. [*Caution!* Our statement cannot be expressed as $\exists x(S(x) \rightarrow M(x))$, which is true when there is someone not in the class because, in that case, for such a person x, $S(x) \rightarrow M(x)$ becomes either $\mathbf{F} \rightarrow \mathbf{T}$ or $\mathbf{F} \rightarrow \mathbf{F}$, both of which are true.]

Similarly, the second statement can be expressed as

> "For every x in this class, x has the property that x has visited Mexico or x has visited Canada."

(Note that we are assuming the inclusive, rather than the exclusive, or here.) We let $C(x)$ be "x has visited Canada." Following our earlier reasoning, we see that if the domain for x consists of the students in this class, this second statement can be expressed as $\forall x(C(x) \vee M(x))$. However, if the domain for x consists of all people, our statement can be expressed as

> "For every person x, if x is a student in this class, then x has visited Mexico or x has visited Canada."

In this case, the statement can be expressed as $\forall x(S(x) \rightarrow (C(x) \vee M(x)))$.

Instead of using $M(x)$ and $C(x)$ to represent that x has visited Mexico and x has visited Canada, respectively, we could use a two-place predicate $V(x, y)$ to represent "x has visited country y." In this case, $V(x,$ Mexico) and $V(x,$ Canada) would have the same meaning as $M(x)$ and $C(x)$ and could replace them in our answers. If we are working with many statements that involve people visiting different countries, we might prefer to use this two-variable approach. Otherwise, for simplicity, we would stick with the one-variable predicates $M(x)$ and $C(x)$. ◀

1.4.11 Using Quantifiers in System Specifications

In Section 1.2 we used propositions to represent system specifications. However, many system specifications involve predicates and quantifications. This is illustrated in Example 25.

EXAMPLE 25 Use predicates and quantifiers to express the system specifications "Every mail message larger than one megabyte will be compressed" and "If a user is active, at least one network link will be available."

Extra Examples

Solution: Let $S(m, y)$ be "Mail message m is larger than y megabytes," where the variable x has the domain of all mail messages and the variable y is a positive real number, and let $C(m)$ denote "Mail message m will be compressed." Then the specification "Every mail message larger than one megabyte will be compressed" can be represented as $\forall m(S(m, 1) \rightarrow C(m))$.

Remember the rules of precedence for quantifiers and logical connectives!

Let $A(u)$ represent "User u is active," where the variable u has the domain of all users, let $S(n, x)$ denote "Network link n is in state x," where n has the domain of all network links and x has the domain of all possible states for a network link. Then the specification "If a user is active, at least one network link will be available" can be represented by $\exists u A(u) \rightarrow \exists n S(n,$ available). ◀

1.4.12 Examples from Lewis Carroll

Lewis Carroll (really C. L. Dodgson writing under a pseudonym), the author of *Alice in Wonderland*, is also the author of several works on symbolic logic. His books contain many examples of reasoning using quantifiers. Examples 26 and 27 come from his book *Symbolic Logic;* other examples from that book are given in the exercises at the end of this section. These examples illustrate how quantifiers are used to express various types of statements.

EXAMPLE 26 Consider these statements. The first two are called *premises* and the third is called the *conclusion*. The entire set is called an *argument*.

"All lions are fierce."
"Some lions do not drink coffee."
"Some fierce creatures do not drink coffee."

(In Section 1.6 we will discuss the issue of determining whether the conclusion is a valid consequence of the premises. In this example, it is.) Let $P(x)$, $Q(x)$, and $R(x)$ be the statements "x is a lion," "x is fierce," and "x drinks coffee," respectively. Assuming that the domain consists of all creatures, express the statements in the argument using quantifiers and $P(x)$, $Q(x)$, and $R(x)$.

Solution: We can express these statements as

$$\forall x(P(x) \rightarrow Q(x)).$$
$$\exists x(P(x) \wedge \neg R(x)).$$
$$\exists x(Q(x) \wedge \neg R(x)).$$

Notice that the second statement cannot be written as $\exists x(P(x) \rightarrow \neg R(x))$. The reason is that $P(x) \rightarrow \neg R(x)$ is true whenever x is not a lion, so that $\exists x(P(x) \rightarrow \neg R(x))$ is true as long as there is at least one creature that is not a lion, even if every lion drinks coffee. Similarly, the third statement cannot be written as

$$\exists x(Q(x) \rightarrow \neg R(x)).$$

◀

EXAMPLE 27 Consider these statements, of which the first three are premises and the fourth is a valid conclusion.

"All hummingbirds are richly colored."
"No large birds live on honey."
"Birds that do not live on honey are dull in color."
"Hummingbirds are small."

Links

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CHARLES LUTWIDGE DODGSON (1832–1898) We know Charles Dodgson as Lewis Carroll—the pseudonym he used in his literary works. Dodgson, the son of a clergyman, was the third of 11 children, all of whom stuttered. He was uncomfortable in the company of adults and is said to have spoken without stuttering only to young girls, many of whom he entertained, corresponded with, and photographed (sometimes in poses that today would be considered inappropriate). Although attracted to young girls, he was extremely puritanical and religious. His friendship with the three young daughters of Dean Liddell led to his writing *Alice in Wonderland*, which brought him money and fame.

Dodgson graduated from Oxford in 1854 and obtained his master of arts degree in 1857. He was appointed lecturer in mathematics at Christ Church College, Oxford, in 1855. He was ordained in the Church of England in 1861 but never practiced his ministry. His writings published under this real name include articles and books on geometry, determinants, and the mathematics of tournaments and elections. (He also used the pseudonym Lewis Carroll for his many works on recreational logic.)

Let $P(x)$, $Q(x)$, $R(x)$, and $S(x)$ be the statements "x is a hummingbird," "x is large," "x lives on honey," and "x is richly colored," respectively. Assuming that the domain consists of all birds, express the statements in the argument using quantifiers and $P(x)$, $Q(x)$, $R(x)$, and $S(x)$.

Solution: We can express the statements in the argument as

$\forall x(P(x) \rightarrow S(x))$.
$\neg\exists x(Q(x) \wedge R(x))$.
$\forall x(\neg R(x) \rightarrow \neg S(x))$.
$\forall x(P(x) \rightarrow \neg Q(x))$.

(Note we have assumed that "small" is the same as "not large" and that "dull in color" is the same as "not richly colored." To show that the fourth statement is a valid conclusion of the first three, we need to use rules of inference that will be discussed in Section 1.6.) ◀

1.4.13 Logic Programming

An important type of programming language is designed to reason using the rules of predicate logic. Prolog (from *Pro*gramming in *Log*ic), developed in the 1970s by computer scientists working in the area of artificial intelligence, is an example of such a language. Prolog programs include a set of declarations consisting of two types of statements, **Prolog facts** and **Prolog rules**. Prolog facts define predicates by specifying the elements that satisfy these predicates. Prolog rules are used to define new predicates using those already defined by Prolog facts. Example 28 illustrates these notions.

Links

EXAMPLE 28 Consider a Prolog program given facts telling it the instructor of each class and in which classes students are enrolled. The program uses these facts to answer queries concerning the professors who teach particular students. Such a program could use the predicates *instructor*(p, c) and *enrolled*(s, c) to represent that professor p is the instructor of course c and that student s is enrolled in course c, respectively. For example, the Prolog facts in such a program might include:

```
instructor(chan,math273)
instructor(patel,ee222)
instructor(grossman,cs301)
enrolled(kevin,math273)
enrolled(juana,ee222)
enrolled(juana,cs301)
enrolled(kiko,math273)
enrolled(kiko,cs301)
```

(Lowercase letters have been used for entries because Prolog considers names beginning with an uppercase letter to be variables.)

A new predicate *teaches*(p, s), representing that professor p teaches student s, can be defined using the Prolog rule

```
teaches(P,S) :- instructor(P,C), enrolled(S,C)
```

which means that *teaches*(p, s) is true if there exists a class c such that professor p is the instructor of class c and student s is enrolled in class c. (Note that a comma is used to represent a conjunction of predicates in Prolog. Similarly, a semicolon is used to represent a disjunction of predicates.)

Prolog answers queries using the facts and rules it is given. For example, using the facts and rules listed, the query

```
?enrolled(kevin,math273)
```

produces the response

```
yes
```

because the fact *enrolled*(kevin, math273) was provided as input. The query

```
?enrolled(X,math273)
```

produces the response

```
kevin
kiko
```

To produce this response, Prolog determines all possible values of X for which *enrolled*(X, math273) has been included as a Prolog fact. Similarly, to find all the professors who are instructors in classes being taken by Juana, we use the query

```
?teaches(X,juana)
```

This query returns

```
patel
grossman
```

◀

Exercises

1. Let $P(x)$ denote the statement "$x \leq 4$." What are these truth values?
a) $P(0)$ **b)** $P(4)$ **c)** $P(6)$

2. Let $P(x)$ be the statement "The word x contains the letter a." What are these truth values?
a) P(orange) **b)** P(lemon)
c) P(true) **d)** P(false)

3. Let $Q(x, y)$ denote the statement "x is the capital of y." What are these truth values?
a) Q(Denver, Colorado)
b) Q(Detroit, Michigan)
c) Q(Massachusetts, Boston)
d) Q(New York, New York)

4. State the value of x after the statement **if** $P(x)$ **then** $x := 1$ is executed, where $P(x)$ is the statement "$x > 1$," if the value of x when this statement is reached is
a) $x = 0$. **b)** $x = 1$.
c) $x = 2$.

5. Let $P(x)$ be the statement "x spends more than five hours every weekday in class," where the domain for x consists of all students. Express each of these quantifications in English.
a) $\exists x P(x)$ **b)** $\forall x P(x)$
c) $\exists x \neg P(x)$ **d)** $\forall x \neg P(x)$

6. Let $N(x)$ be the statement "x has visited North Dakota," where the domain consists of the students in your school. Express each of these quantifications in English.
a) $\exists x N(x)$ **b)** $\forall x N(x)$ **c)** $\neg \exists x N(x)$
d) $\exists x \neg N(x)$ **e)** $\neg \forall x N(x)$ **f)** $\forall x \neg N(x)$

7. Translate these statements into English, where $C(x)$ is "x is a comedian" and $F(x)$ is "x is funny" and the domain consists of all people.
a) $\forall x(C(x) \rightarrow F(x))$ **b)** $\forall x(C(x) \wedge F(x))$
c) $\exists x(C(x) \rightarrow F(x))$ **d)** $\exists x(C(x) \wedge F(x))$

8. Translate these statements into English, where $R(x)$ is "x is a rabbit" and $H(x)$ is "x hops" and the domain consists of all animals.
a) $\forall x(R(x) \rightarrow H(x))$ **b)** $\forall x(R(x) \wedge H(x))$
c) $\exists x(R(x) \rightarrow H(x))$ **d)** $\exists x(R(x) \wedge H(x))$

9. Let $P(x)$ be the statement "x can speak Russian" and let $Q(x)$ be the statement "x knows the computer language C++." Express each of these sentences in terms of $P(x)$, $Q(x)$, quantifiers, and logical connectives. The domain for quantifiers consists of all students at your school.

a) There is a student at your school who can speak Russian and who knows C++.

b) There is a student at your school who can speak Russian but who doesn't know C++.

c) Every student at your school either can speak Russian or knows C++.

d) No student at your school can speak Russian or knows C++.

10. Let $C(x)$ be the statement "x has a cat," let $D(x)$ be the statement "x has a dog," and let $F(x)$ be the statement "x has a ferret." Express each of these statements in terms of $C(x)$, $D(x)$, $F(x)$, quantifiers, and logical connectives. Let the domain consist of all students in your class.

a) A student in your class has a cat, a dog, and a ferret.

b) All students in your class have a cat, a dog, or a ferret.

c) Some student in your class has a cat and a ferret, but not a dog.

d) No student in your class has a cat, a dog, and a ferret.

e) For each of the three animals, cats, dogs, and ferrets, there is a student in your class who has this animal as a pet.

11. Let $P(x)$ be the statement "$x = x^2$." If the domain consists of the integers, what are these truth values?

a) $P(0)$ **b)** $P(1)$ **c)** $P(2)$

d) $P(-1)$ **e)** $\exists x P(x)$ **f)** $\forall x P(x)$

12. Let $Q(x)$ be the statement "$x + 1 > 2x$." If the domain consists of all integers, what are these truth values?

a) $Q(0)$ **b)** $Q(-1)$ **c)** $Q(1)$

d) $\exists x Q(x)$ **e)** $\forall x Q(x)$ **f)** $\exists x \neg Q(x)$

g) $\forall x \neg Q(x)$

13. Determine the truth value of each of these statements if the domain consists of all integers.

a) $\forall n(n + 1 > n)$ **b)** $\exists n(2n = 3n)$

c) $\exists n(n = -n)$ **d)** $\forall n(3n \leq 4n)$

14. Determine the truth value of each of these statements if the domain consists of all real numbers.

a) $\exists x(x^3 = -1)$ **b)** $\exists x(x^4 < x^2)$

c) $\forall x((-x)^2 = x^2)$ **d)** $\forall x(2x > x)$

15. Determine the truth value of each of these statements if the domain for all variables consists of all integers.

a) $\forall n(n^2 \geq 0)$ **b)** $\exists n(n^2 = 2)$

c) $\forall n(n^2 \geq n)$ **d)** $\exists n(n^2 < 0)$

16. Determine the truth value of each of these statements if the domain of each variable consists of all real numbers.

a) $\exists x(x^2 = 2)$ **b)** $\exists x(x^2 = -1)$

c) $\forall x(x^2 + 2 \geq 1)$ **d)** $\forall x(x^2 \neq x)$

17. Suppose that the domain of the propositional function $P(x)$ consists of the integers 0, 1, 2, 3, and 4. Write out each of these propositions using disjunctions, conjunctions, and negations.

a) $\exists x P(x)$ **b)** $\forall x P(x)$ **c)** $\exists x \neg P(x)$

d) $\forall x \neg P(x)$ **e)** $\neg \exists x P(x)$ **f)** $\neg \forall x P(x)$

18. Suppose that the domain of the propositional function $P(x)$ consists of the integers -2, -1, 0, 1, and 2. Write out each of these propositions using disjunctions, conjunctions, and negations.

a) $\exists x P(x)$ **b)** $\forall x P(x)$ **c)** $\exists x \neg P(x)$

d) $\forall x \neg P(x)$ **e)** $\neg \exists x P(x)$ **f)** $\neg \forall x P(x)$

19. Suppose that the domain of the propositional function $P(x)$ consists of the integers 1, 2, 3, 4, and 5. Express these statements without using quantifiers, instead using only negations, disjunctions, and conjunctions.

a) $\exists x P(x)$ **b)** $\forall x P(x)$

c) $\neg \exists x P(x)$ **d)** $\neg \forall x P(x)$

e) $\forall x((x \neq 3) \rightarrow P(x)) \vee \exists x \neg P(x)$

20. Suppose that the domain of the propositional function $P(x)$ consists of -5, -3, -1, 1, 3, and 5. Express these statements without using quantifiers, instead using only negations, disjunctions, and conjunctions.

a) $\exists x P(x)$ **b)** $\forall x P(x)$

c) $\forall x((x \neq 1) \rightarrow P(x))$

d) $\exists x((x \geq 0) \wedge P(x))$

e) $\exists x(\neg P(x)) \wedge \forall x((x < 0) \rightarrow P(x))$

21. For each of these statements find a domain for which the statement is true and a domain for which the statement is false.

a) Everyone is studying discrete mathematics.

b) Everyone is older than 21 years.

c) Every two people have the same mother.

d) No two different people have the same grandmother.

22. For each of these statements find a domain for which the statement is true and a domain for which the statement is false.

a) Everyone speaks Hindi.

b) There is someone older than 21 years.

c) Every two people have the same first name.

d) Someone knows more than two other people.

23. Translate in two ways each of these statements into logical expressions using predicates, quantifiers, and logical connectives. First, let the domain consist of the students in your class and second, let it consist of all people.

a) Someone in your class can speak Hindi.

b) Everyone in your class is friendly.

c) There is a person in your class who was not born in California.

d) A student in your class has been in a movie.

e) No student in your class has taken a course in logic programming.

24. Translate in two ways each of these statements into logical expressions using predicates, quantifiers, and logical connectives. First, let the domain consist of the students in your class and second, let it consist of all people.

a) Everyone in your class has a cellular phone.

b) Somebody in your class has seen a foreign movie.

c) There is a person in your class who cannot swim.

d) All students in your class can solve quadratic equations.

e) Some student in your class does not want to be rich.

25. Translate each of these statements into logical expressions using predicates, quantifiers, and logical connectives.

a) No one is perfect.

b) Not everyone is perfect.

c) All your friends are perfect.

d) At least one of your friends is perfect.

e) Everyone is your friend and is perfect.

f) Not everybody is your friend or someone is not perfect.

26. Translate each of these statements into logical expressions in three different ways by varying the domain and by using predicates with one and with two variables.

a) Someone in your school has visited Uzbekistan.

b) Everyone in your class has studied calculus and C++.

c) No one in your school owns both a bicycle and a motorcycle.

d) There is a person in your school who is not happy.

e) Everyone in your school was born in the twentieth century.

27. Translate each of these statements into logical expressions in three different ways by varying the domain and by using predicates with one and with two variables.

a) A student in your school has lived in Vietnam.

b) There is a student in your school who cannot speak Hindi.

c) A student in your school knows Java, Prolog, and C++.

d) Everyone in your class enjoys Thai food.

e) Someone in your class does not play hockey.

28. Translate each of these statements into logical expressions using predicates, quantifiers, and logical connectives.

a) Something is not in the correct place.

b) All tools are in the correct place and are in excellent condition.

c) Everything is in the correct place and in excellent condition.

d) Nothing is in the correct place and is in excellent condition.

e) One of your tools is not in the correct place, but it is in excellent condition.

29. Express each of these statements using logical operators, predicates, and quantifiers.

a) Some propositions are tautologies.

b) The negation of a contradiction is a tautology.

c) The disjunction of two contingencies can be a tautology.

d) The conjunction of two tautologies is a tautology.

30. Suppose the domain of the propositional function $P(x, y)$ consists of pairs x and y, where x is 1, 2, or 3 and y is 1, 2, or 3. Write out these propositions using disjunctions and conjunctions.

a) $\exists x\, P(x, 3)$ **b)** $\forall y\, P(1, y)$

c) $\exists y \neg P(2, y)$ **d)** $\forall x \neg P(x, 2)$

31. Suppose that the domain of $Q(x, y, z)$ consists of triples x, y, z, where $x = 0, 1,$ or 2, $y = 0$ or 1, and $z = 0$ or 1. Write out these propositions using disjunctions and conjunctions.

a) $\forall y Q(0, y, 0)$ **b)** $\exists x Q(x, 1, 1)$

c) $\exists z \neg Q(0, 0, z)$ **d)** $\exists x \neg Q(x, 0, 1)$

32. Express each of these statements using quantifiers. Then form the negation of the statement so that no negation is to the left of a quantifier. Next, express the negation in simple English. (Do not simply use the phrase "It is not the case that.")

a) All dogs have fleas.

b) There is a horse that can add.

c) Every koala can climb.

d) No monkey can speak French.

e) There exists a pig that can swim and catch fish.

33. Express each of these statements using quantifiers. Then form the negation of the statement, so that no negation is to the left of a quantifier. Next, express the negation in simple English. (Do not simply use the phrase "It is not the case that.")

a) Some old dogs can learn new tricks.

b) No rabbit knows calculus.

c) Every bird can fly.

d) There is no dog that can talk.

e) There is no one in this class who knows French and Russian.

34. Express the negation of these propositions using quantifiers, and then express the negation in English.

a) Some drivers do not obey the speed limit.

b) All Swedish movies are serious.

c) No one can keep a secret.

d) There is someone in this class who does not have a good attitude.

35. Express the negation of each of these statements in terms of quantifiers without using the negation symbol.

a) $\forall x(x > 1)$

b) $\forall x(x \leq 2)$

c) $\exists x(x \geq 4)$

d) $\exists x(x < 0)$

e) $\forall x((x < -1) \vee (x > 2))$

f) $\exists x((x < 4) \vee (x > 7))$

36. Express the negation of each of these statements in terms of quantifiers without using the negation symbol.

a) $\forall x(-2 < x < 3)$

b) $\forall x(0 \leq x < 5)$

c) $\exists x(-4 \leq x \leq 1)$

d) $\exists x(-5 < x < -1)$

37. Find a counterexample, if possible, to these universally quantified statements, where the domain for all variables consists of all integers.

a) $\forall x(x^2 \geq x)$

b) $\forall x(x > 0 \vee x < 0)$

c) $\forall x(x = 1)$

38. Find a counterexample, if possible, to these universally quantified statements, where the domain for all variables consists of all real numbers.

a) $\forall x(x^2 \neq x)$ **b)** $\forall x(x^2 \neq 2)$

c) $\forall x(|x| > 0)$

39. Express each of these statements using predicates and quantifiers.

a) A passenger on an airline qualifies as an elite flyer if the passenger flies more than 25,000 miles in a year or takes more than 25 flights during that year.

b) A man qualifies for the marathon if his best previous time is less than 3 hours and a woman qualifies for the marathon if her best previous time is less than 3.5 hours.

c) A student must take at least 60 course hours, or at least 45 course hours and write a master's thesis, and receive a grade no lower than a B in all required courses, to receive a master's degree.

d) There is a student who has taken more than 21 credit hours in a semester and received all A's.

Exercises 40–44 deal with the translation between system specification and logical expressions involving quantifiers.

40. Translate these system specifications into English, where the predicate $S(x, y)$ is "x is in state y" and where the domain for x and y consists of all systems and all possible states, respectively.

a) $\exists x S(x,$ open$)$

b) $\forall x(S(x,$ malfunctioning$) \vee S(x,$ diagnostic$))$

c) $\exists x S(x,$ open$) \vee \exists x S(x,$ diagnostic$)$

d) $\exists x \neg S(x,$ available$)$

e) $\forall x \neg S(x,$ working$)$

41. Translate these specifications into English, where $F(p)$ is "Printer p is out of service," $B(p)$ is "Printer p is busy," $L(j)$ is "Print job j is lost," and $Q(j)$ is "Print job j is queued."

a) $\exists p(F(p) \wedge B(p)) \rightarrow \exists j L(j)$

b) $\forall p B(p) \rightarrow \exists j Q(j)$

c) $\exists j(Q(j) \wedge L(j)) \rightarrow \exists p F(p)$

d) $(\forall p B(p) \wedge \forall j Q(j)) \rightarrow \exists j L(j)$

42. Express each of these system specifications using predicates, quantifiers, and logical connectives.

a) When there is less than 30 megabytes free on the hard disk, a warning message is sent to all users.

b) No directories in the file system can be opened and no files can be closed when system errors have been detected.

c) The file system cannot be backed up if there is a user currently logged on.

d) Video on demand can be delivered when there are at least 8 megabytes of memory available and the connection speed is at least 56 kilobits per second.

43. Express each of these system specifications using predicates, quantifiers, and logical connectives.

a) At least one mail message, among the nonempty set of messages, can be saved if there is a disk with more than 10 kilobytes of free space.

b) Whenever there is an active alert, all queued messages are transmitted.

c) The diagnostic monitor tracks the status of all systems except the main console.

d) Each participant on the conference call whom the host of the call did not put on a special list was billed.

44. Express each of these system specifications using predicates, quantifiers, and logical connectives.

a) Every user has access to an electronic mailbox.

b) The system mailbox can be accessed by everyone in the group if the file system is locked.

c) The firewall is in a diagnostic state only if the proxy server is in a diagnostic state.

d) At least one router is functioning normally if the throughput is between 100 kbps and 500 kbps and the proxy server is not in diagnostic mode.

45. Determine whether $\forall x(P(x) \rightarrow Q(x))$ and $\forall x P(x) \rightarrow \forall x Q(x)$ are logically equivalent. Justify your answer.

46. Determine whether $\forall x(P(x) \leftrightarrow Q(x))$ and $\forall x\ P(x) \leftrightarrow \forall x Q(x)$ are logically equivalent. Justify your answer.

47. Show that $\exists x(P(x) \vee Q(x))$ and $\exists x P(x) \vee \exists x Q(x)$ are logically equivalent.

Exercises 48–51 establish rules for **null quantification** that we can use when a quantified variable does not appear in part of a statement.

48. Establish these logical equivalences, where x does not occur as a free variable in A. Assume that the domain is nonempty.

a) $(\forall x P(x)) \vee A \equiv \forall x(P(x) \vee A)$

b) $(\exists x P(x)) \vee A \equiv \exists x(P(x) \vee A)$

49. Establish these logical equivalences, where x does not occur as a free variable in A. Assume that the domain is nonempty.

a) $(\forall x P(x)) \wedge A \equiv \forall x(P(x) \wedge A)$

b) $(\exists x P(x)) \wedge A \equiv \exists x(P(x) \wedge A)$

50. Establish these logical equivalences, where x does not occur as a free variable in A. Assume that the domain is nonempty.

a) $\forall x(A \rightarrow P(x)) \equiv A \rightarrow \forall x P(x)$

b) $\exists x(A \rightarrow P(x)) \equiv A \rightarrow \exists x P(x)$

51. Establish these logical equivalences, where x does not occur as a free variable in A. Assume that the domain is nonempty.

a) $\forall x(P(x) \rightarrow A) \equiv \exists x P(x) \rightarrow A$

b) $\exists x(P(x) \rightarrow A) \equiv \forall x P(x) \rightarrow A$

52. Show that $\forall x P(x) \vee \forall x Q(x)$ and $\forall x(P(x) \vee Q(x))$ are not logically equivalent.

53. Show that $\exists x P(x) \wedge \exists x Q(x)$ and $\exists x(P(x) \wedge Q(x))$ are not logically equivalent.

54. As mentioned in the text, the notation $\exists! x P(x)$ denotes

"There exists a unique x such that $P(x)$ is true."

If the domain consists of all integers, what are the truth values of these statements?

a) $\exists! x(x > 1)$ **b)** $\exists! x(x^2 = 1)$

c) $\exists! x(x + 3 = 2x)$ **d)** $\exists! x(x = x + 1)$

55. What are the truth values of these statements?

a) $\exists! x P(x) \rightarrow \exists x P(x)$
b) $\forall x P(x) \rightarrow \exists! x P(x)$
c) $\exists! x \neg P(x) \rightarrow \neg \forall x P(x)$

56. Write out $\exists! x P(x)$, where the domain consists of the integers 1, 2, and 3, in terms of negations, conjunctions, and disjunctions.

57. Given the Prolog facts in Example 28, what would Prolog return given these queries?

a) `?instructor(chan,math273)`
b) `?instructor(patel,cs301)`
c) `?enrolled(X,cs301)`
d) `?enrolled(kiko,Y)`
e) `?teaches(grossman,Y)`

58. Given the Prolog facts in Example 28, what would Prolog return when given these queries?

a) `?enrolled(kevin,ee222)`
b) `?enrolled(kiko,math273)`
c) `?instructor(grossman,X)`
d) `?instructor(X,cs301)`
e) `?teaches(X,kevin)`

59. Suppose that Prolog facts are used to define the predicates *mother*(*M, Y*) and *father*(*F, X*), which represent that *M* is the mother of *Y* and *F* is the father of *X*, respectively. Give a Prolog rule to define the predicate *sibling*(*X, Y*), which represents that *X* and *Y* are siblings (that is, have the same mother and the same father).

60. Suppose that Prolog facts are used to define the predicates *mother*(*M, Y*) and *father*(*F, X*), which represent that *M* is the mother of *Y* and *F* is the father of *X*, respectively. Give a Prolog rule to define the predicate *grandfather*(*X, Y*), which represents that *X* is the grandfather of *Y*. [*Hint:* You can write a disjunction in Prolog either by using a semicolon to separate predicates or by putting these predicates on separate lines.]

Exercises 61–64 are based on questions found in the book *Symbolic Logic* by Lewis Carroll.

61. Let $P(x)$, $Q(x)$, and $R(x)$ be the statements "x is a professor," "x is ignorant," and "x is vain," respectively. Express each of these statements using quantifiers; logical connectives; and $P(x)$, $Q(x)$, and $R(x)$, where the domain consists of all people.

a) No professors are ignorant.
b) All ignorant people are vain.
c) No professors are vain.
d) Does (c) follow from (a) and (b)?

62. Let $P(x)$, $Q(x)$, and $R(x)$ be the statements "x is a clear explanation," "x is satisfactory," and "x is an excuse," respectively. Suppose that the domain for x consists of all English text. Express each of these statements using quantifiers, logical connectives, and $P(x)$, $Q(x)$, and $R(x)$.

a) All clear explanations are satisfactory.
b) Some excuses are unsatisfactory.
c) Some excuses are not clear explanations.
***d)** Does (c) follow from (a) and (b)?

63. Let $P(x)$, $Q(x)$, $R(x)$, and $S(x)$ be the statements "x is a baby," "x is logical," "x is able to manage a crocodile," and "x is despised," respectively. Suppose that the domain consists of all people. Express each of these statements using quantifiers; logical connectives; and $P(x)$, $Q(x)$, $R(x)$, and $S(x)$.

a) Babies are illogical.
b) Nobody is despised who can manage a crocodile.
c) Illogical persons are despised.
d) Babies cannot manage crocodiles.
***e)** Does (d) follow from (a), (b), and (c)? If not, is there a correct conclusion?

64. Let $P(x)$, $Q(x)$, $R(x)$, and $S(x)$ be the statements "x is a duck," "x is one of my poultry," "x is an officer," and "x is willing to waltz," respectively. Express each of these statements using quantifiers; logical connectives; and $P(x)$, $Q(x)$, $R(x)$, and $S(x)$.

a) No ducks are willing to waltz.
b) No officers ever decline to waltz.
c) All my poultry are ducks.
d) My poultry are not officers.
***e)** Does (d) follow from (a), (b), and (c)? If not, is there a correct conclusion?

1.5 Nested Quantifiers

1.5.1 Introduction

In Section 1.4 we defined the existential and universal quantifiers and showed how they can be used to represent mathematical statements. We also explained how they can be used to translate English sentences into logical expressions. However, in Section 1.4 we avoided **nested quantifiers**, where one quantifier is within the scope of another, such as

$$\forall x \exists y (x + y = 0).$$

Note that everything within the scope of a quantifier can be thought of as a propositional function. For example,

$$\forall x \exists y(x + y = 0)$$

is the same thing as $\forall x Q(x)$, where $Q(x)$ is $\exists y P(x, y)$, where $P(x, y)$ is $x + y = 0$.

Nested quantifiers commonly occur in mathematics and computer science. Although nested quantifiers can sometimes be difficult to understand, the rules we have already studied in Section 1.4 can help us use them. In this section we will gain experience working with nested quantifiers. We will see how to use nested quantifiers to express mathematical statements such as "The sum of two positive integers is always positive." We will show how nested quantifiers can be used to translate English sentences such as "Everyone has exactly one best friend" into logical statements. Moreover, we will gain experience working with the negations of statements involving nested quantifiers.

1.5.2 Understanding Statements Involving Nested Quantifiers

To understand statements involving nested quantifiers, we need to unravel what the quantifiers and predicates that appear mean. This is illustrated in Examples 1 and 2.

EXAMPLE 1 Assume that the domain for the variables x and y consists of all real numbers. The statement

$$\forall x \forall y(x + y = y + x)$$

Extra Examples says that $x + y = y + x$ for all real numbers x and y. This is the commutative law for addition of real numbers. Likewise, the statement

$$\forall x \exists y(x + y = 0)$$

says that for every real number x there is a real number y such that $x + y = 0$. This states that every real number has an additive inverse. Similarly, the statement

$$\forall x \forall y \forall z(x + (y + z) = (x + y) + z)$$

is the associative law for addition of real numbers. ◀

EXAMPLE 2 Translate into English the statement

$$\forall x \forall y((x > 0) \wedge (y < 0) \rightarrow (xy < 0)),$$

where the domain for both variables consists of all real numbers.

Solution: This statement says that for every real number x and for every real number y, if $x > 0$ and $y < 0$, then $xy < 0$. That is, this statement says that for real numbers x and y, if x is positive and y is negative, then xy is negative. This can be stated more succinctly as "The product of a positive real number and a negative real number is always a negative real number." ◀

THINKING OF QUANTIFICATION AS LOOPS In working with quantifications of more than one variable, it is sometimes helpful to think in terms of nested loops. (If there are infinitely many elements in the domain of some variable, we cannot actually loop through all values. Nevertheless, this way of thinking is helpful in understanding nested quantifiers.) For example, to see whether $\forall x \forall y P(x, y)$ is true, we loop through the values for x, and for each x we loop through the values for y. If we find that for all values of x that $P(x, y)$ is true for all values of y,

we have determined that $\forall x \forall y P(x, y)$ is true. If we ever hit a value x for which we hit a value y for which $P(x, y)$ is false, we have shown that $\forall x \forall y P(x, y)$ is false.

Similarly, to determine whether $\forall x \exists y P(x, y)$ is true, we loop through the values for x. For each x we loop through the values for y until we find a y for which $P(x, y)$ is true. If for every x we hit such a y, then $\forall x \exists y P(x, y)$ is true; if for some x we never hit such a y, then $\forall x \exists y P(x, y)$ is false.

To see whether $\exists x \forall y P(x, y)$ is true, we loop through the values for x until we find an x for which $P(x, y)$ is always true when we loop through all values for y. Once we find such an x, we know that $\exists x \forall y P(x, y)$ is true. If we never hit such an x, then we know that $\exists x \forall y P(x, y)$ is false.

Finally, to see whether $\exists x \exists y P(x, y)$ is true, we loop through the values for x, where for each x we loop through the values for y until we hit an x for which we hit a y for which $P(x, y)$ is true. The statement $\exists x \exists y P(x, y)$ is false only if we never hit an x for which we hit a y such that $P(x, y)$ is true.

1.5.3 The Order of Quantifiers

Many mathematical statements involve multiple quantifications of propositional functions involving more than one variable. It is important to note that the order of the quantifiers is important, unless all the quantifiers are universal quantifiers or all are existential quantifiers.

These remarks are illustrated by Examples 3–5.

EXAMPLE 3 Let $P(x, y)$ be the statement "$x + y = y + x$." What are the truth values of the quantifications $\forall x \forall y P(x, y)$ and $\forall y \forall x P(x, y)$, where the domain for all variables consists of all real numbers?

Extra Examples

Solution: The quantification

$$\forall x \forall y P(x, y)$$

denotes the proposition

"For all real numbers x, for all real numbers y, $x + y = y + x$."

Because $P(x, y)$ is true for all real numbers x and y (it is the commutative law for addition, which is an axiom for the real numbers—see Appendix 1), the proposition $\forall x \forall y P(x, y)$ is true. Note that the statement $\forall y \forall x P(x, y)$ says "For all real numbers y, for all real numbers x, $x + y = y + x$." This has the same meaning as the statement "For all real numbers x, for all real numbers y, $x + y = y + x$." That is, $\forall x \forall y P(x, y)$ and $\forall y \forall x P(x, y)$ have the same meaning, and both are true. This illustrates the principle that the order of nested universal quantifiers in a statement without other quantifiers can be changed without changing the meaning of the quantified statement. ◀

EXAMPLE 4 Let $Q(x, y)$ denote "$x + y = 0$." What are the truth values of the quantifications $\exists y \forall x Q(x, y)$ and $\forall x \exists y Q(x, y)$, where the domain for all variables consists of all real numbers?

Solution: The quantification

$$\exists y \forall x Q(x, y)$$

denotes the proposition

"There is a real number y such that for every real number x, $Q(x, y)$."

No matter what value of y is chosen, there is only one value of x for which $x + y = 0$. Because there is no real number y such that $x + y = 0$ for all real numbers x, the statement $\exists y \forall x Q(x, y)$ is false.

The quantification

$\forall x \exists y Q(x, y)$

denotes the proposition

"For every real number x there is a real number y such that $Q(x, y)$."

Given a real number x, there is a real number y such that $x + y = 0$; namely, $y = -x$. Hence, the statement $\forall x \exists y Q(x, y)$ is true. ◀

Be careful with the order of existential and universal quantifiers!

Example 4 illustrates that the order in which quantifiers appear makes a difference. The statements $\exists y \forall x P(x, y)$ and $\forall x \exists y P(x, y)$ are not logically equivalent. The statement $\exists y \forall x P(x, y)$ is true if and only if there is a y that makes $P(x, y)$ true for every x. So, for this statement to be true, there must be a particular value of y for which $P(x, y)$ is true regardless of the choice of x. On the other hand, $\forall x \exists y P(x, y)$ is true if and only if for every value of x there is a value of y for which $P(x, y)$ is true. So, for this statement to be true, no matter which x you choose, there must be a value of y (possibly depending on the x you choose) for which $P(x, y)$ is true. In other words, in the second case, y can depend on x, whereas in the first case, y is a constant independent of x.

From these observations, it follows that if $\exists y \forall x P(x, y)$ is true, then $\forall x \exists y P(x, y)$ must also be true. However, if $\forall x \exists y P(x, y)$ is true, it is not necessary for $\exists y \forall x P(x, y)$ to be true. (See Supplementary Exercises 30 and 31.)

Table 1 summarizes the meanings of the different possible quantifications involving two variables.

Quantifications of more than two variables are also common, as Example 5 illustrates.

EXAMPLE 5 Let $Q(x, y, z)$ be the statement "$x + y = z$." What are the truth values of the statements $\forall x \forall y \exists z Q(x, y, z)$ and $\exists z \forall x \forall y Q(x, y, z)$, where the domain of all variables consists of all real numbers?

Solution: Suppose that x and y are assigned values. Then, there exists a real number z such that $x + y = z$. Consequently, the quantification

$\forall x \forall y \exists z Q(x, y, z)$,

which is the statement

"For all real numbers x and for all real numbers y there is a real number z such that $x + y = z$,"

TABLE 1 Quantifications of Two Variables.

Statement	*When True?*	*When False?*
$\forall x \forall y P(x, y)$ $\forall y \forall x P(x, y)$	$P(x, y)$ is true for every pair x, y.	There is a pair x, y for which $P(x, y)$ is false.
$\forall x \exists y P(x, y)$	For every x there is a y for which $P(x, y)$ is true.	There is an x such that $P(x, y)$ is false for every y.
$\exists x \forall y P(x, y)$	There is an x for which $P(x, y)$ is true for every y.	For every x there is a y for which $P(x, y)$ is false.
$\exists x \exists y P(x, y)$ $\exists y \exists x P(x, y)$	There is a pair x, y for which $P(x, y)$ is true.	$P(x, y)$ is false for every pair x, y.

is true. The order of the quantification here is important, because the quantification

$$\exists z \forall x \forall y Q(x, y, z),$$

which is the statement

"There is a real number z such that for all real numbers x and for all real numbers y it is true that $x + y = z$,"

is false, because there is no value of z that satisfies the equation $x + y = z$ for all values of x and y. ◀

1.5.4 Translating Mathematical Statements into Statements Involving Nested Quantifiers

Mathematical statements expressed in English can be translated into logical expressions, as Examples 6–8 show.

EXAMPLE 6 Translate the statement "The sum of two positive integers is always positive" into a logical expression.

Extra Examples ❯

Solution: To translate this statement into a logical expression, we first rewrite it so that the implied quantifiers and a domain are shown: "For every two integers, if these integers are both positive, then the sum of these integers is positive." Next, we introduce the variables x and y to obtain "For all positive integers x and y, $x + y$ is positive." Consequently, we can express this statement as

$$\forall x \forall y((x > 0) \wedge (y > 0) \rightarrow (x + y > 0)),$$

where the domain for both variables consists of all integers. Note that we could also translate this using the positive integers as the domain. Then the statement "The sum of two positive integers is always positive" becomes "For every two positive integers, the sum of these integers is positive." We can express this as

$$\forall x \forall y(x + y > 0),$$

where the domain for both variables consists of all positive integers. ◀

EXAMPLE 7 Translate the statement "Every real number except zero has a multiplicative inverse." (A **multiplicative inverse** of a real number x is a real number y such that $xy = 1$.)

Solution: We first rewrite this as "For every real number x except zero, x has a multiplicative inverse." We can rewrite this as "For every real number x, if $x \neq 0$, then there exists a real number y such that $xy = 1$." This can be rewritten as

$$\forall x((x \neq 0) \rightarrow \exists y(xy = 1)).$$ ◀

One example that you may be familiar with is the concept of limit, which is important in calculus.

EXAMPLE 8 (*Requires calculus*) Use quantifiers to express the definition of the limit of a real-valued function $f(x)$ of a real variable x at a point a in its domain.

Solution: Recall that the definition of the statement

$$\lim_{x \to a} f(x) = L$$

is: For every real number $\epsilon > 0$ there exists a real number $\delta > 0$ such that $|f(x) - L| < \epsilon$ whenever $0 < |x - a| < \delta$. This definition of a limit can be phrased in terms of quantifiers by

$$\forall \epsilon \exists \delta \forall x (0 < |x - a| < \delta \rightarrow |f(x) - L| < \epsilon),$$

where the domain for the variables δ and ϵ consists of all positive real numbers and for x consists of all real numbers.

This definition can also be expressed as

$$\forall \epsilon > 0 \; \exists \delta > 0 \; \forall x (0 < |x - a| < \delta \rightarrow |f(x) - L| < \epsilon)$$

when the domain for the variables ϵ and δ consists of all real numbers, rather than just the positive real numbers. [Here, restricted quantifiers have been used. Recall that $\forall x > 0 \, P(x)$ means that for all x with $x > 0$, $P(x)$ is true.] ◀

1.5.5 Translating from Nested Quantifiers into English

Expressions with nested quantifiers expressing statements in English can be quite complicated. The first step in translating such an expression is to write out what the quantifiers and predicates in the expression mean. The next step is to express this meaning in a simpler sentence. This process is illustrated in Examples 9 and 10.

EXAMPLE 9 Translate the statement

$$\forall x (C(x) \vee \exists y (C(y) \wedge F(x, y)))$$

into English, where $C(x)$ is "x has a computer," $F(x, y)$ is "x and y are friends," and the domain for both x and y consists of all students in your school.

Solution: The statement says that for every student x in your school, x has a computer or there is a student y such that y has a computer and x and y are friends. In other words, every student in your school has a computer or has a friend who has a computer. ◀

EXAMPLE 10 Translate the statement

$$\exists x \forall y \forall z ((F(x, y) \wedge F(x, z) \wedge (y \neq z)) \rightarrow \neg F(y, z))$$

into English, where $F(a, b)$ means a and b are friends and the domain for x, y, and z consists of all students in your school.

Solution: We first examine the expression $(F(x, y) \wedge F(x, z) \wedge (y \neq z)) \rightarrow \neg F(y, z)$. This expression says that if students x and y are friends, and students x and z are friends, and furthermore, if y and z are not the same student, then y and z are not friends. It follows that the original statement, which is triply quantified, says that there is a student x such that for all students y and all students z other than y, if x and y are friends and x and z are friends, then y and z are not friends. In other words, there is a student none of whose friends are also friends with each other. ◀

1.5.6 Translating English Sentences into Logical Expressions

In Section 1.4 we showed how quantifiers can be used to translate sentences into logical expressions. However, we avoided sentences whose translation into logical expressions required the use of nested quantifiers. We now address the translation of such sentences.

EXAMPLE 11 Express the statement "If a person is female and is a parent, then this person is someone's mother" as a logical expression involving predicates, quantifiers with a domain consisting of all people, and logical connectives.

Solution: The statement "If a person is female and is a parent, then this person is someone's mother" can be expressed as "For every person x, if person x is female and person x is a parent, then there exists a person y such that person x is the mother of person y." We introduce the propositional functions $F(x)$ to represent "x is female," $P(x)$ to represent "x is a parent," and $M(x, y)$ to represent "x is the mother of y." The original statement can be represented as

$$\forall x((F(x) \wedge P(x)) \rightarrow \exists y M(x, y)).$$

Using the null quantification rule in part (b) of Exercise 49 in Section 1.4, we can move $\exists y$ to the left so that it appears just after $\forall x$, because y does not appear in $F(x) \wedge P(x)$. We obtain the logically equivalent expression

$$\forall x \exists y((F(x) \wedge P(x)) \rightarrow M(x, y)).$$ ◀

EXAMPLE 12 Express the statement "Everyone has exactly one best friend" as a logical expression involving predicates, quantifiers with a domain consisting of all people, and logical connectives.

Solution: The statement "Everyone has exactly one best friend" can be expressed as "For every person x, person x has exactly one best friend." Introducing the universal quantifier, we see that this statement is the same as "$\forall x$(person x has exactly one best friend)," where the domain consists of all people.

To say that x has exactly one best friend means that there is a person y who is the best friend of x, and furthermore, that for every person z, if person z is not person y, then z is not the best friend of x. When we introduce the predicate $B(x, y)$ to be the statement "y is the best friend of x," the statement that x has exactly one best friend can be represented as

$$\exists y(B(x, y) \wedge \forall z((z \neq y) \rightarrow \neg B(x, z))).$$

Consequently, our original statement can be expressed as

$$\forall x \exists y(B(x, y) \wedge \forall z((z \neq y) \rightarrow \neg B(x, z))).$$

[Note that we can write this statement as $\forall x \exists! y B(x, y)$, where $\exists!$ is the "uniqueness quantifier" defined in Section 1.4.] ◀

EXAMPLE 13 Use quantifiers to express the statement "There is a woman who has taken a flight on every airline in the world."

Solution: Let $P(w, f)$ be "w has taken f" and $Q(f, a)$ be "f is a flight on a." We can express the statement as

$$\exists w \forall a \exists f(P(w, f) \wedge Q(f, a)),$$

where the domains of discourse for w, f, and a consist of all the women in the world, all airplane flights, and all airlines, respectively.

The statement could also be expressed as

$$\exists w \forall a \exists f R(w, f, a),$$

where $R(w, f, a)$ is "w has taken f on a." Although this is more compact, it somewhat obscures the relationships among the variables. Consequently, the first solution is usually preferable. ◀

1.5.7 Negating Nested Quantifiers

Assessment

Statements involving nested quantifiers can be negated by successively applying the rules for negating statements involving a single quantifier. This is illustrated in Examples 14–16.

EXAMPLE 14 Express the negation of the statement $\forall x \exists y(xy = 1)$ so that no negation precedes a quantifier.

Extra Examples

Solution: By successively applying De Morgan's laws for quantifiers in Table 2 of Section 1.4, we can move the negation in $\neg \forall x \exists y(xy = 1)$ inside all the quantifiers. We find that $\neg \forall x \exists y(xy = 1)$ is equivalent to $\exists x \neg \exists y(xy = 1)$, which is equivalent to $\exists x \forall y \neg(xy = 1)$. Because $\neg(xy = 1)$ can be expressed more simply as $xy \neq 1$, we conclude that our negated statement can be expressed as $\exists x \forall y(xy \neq 1)$. ◀

EXAMPLE 15 Use quantifiers to express the statement that "There does not exist a woman who has taken a flight on every airline in the world."

Solution: This statement is the negation of the statement "There is a woman who has taken a flight on every airline in the world" from Example 13. By Example 13, our statement can be expressed as $\neg \exists w \forall a \exists f(P(w, f) \wedge Q(f, a))$, where $P(w, f)$ is "w has taken f" and $Q(f, a)$ is "f is a flight on a." By successively applying De Morgan's laws for quantifiers in Table 2 of Section 1.4 to move the negation inside successive quantifiers and by applying De Morgan's law for negating a conjunction in the last step, we find that our statement is equivalent to each of this sequence of statements:

$$\begin{aligned} \forall w \neg \forall a \exists f(P(w, f) \wedge Q(f, a)) &\equiv \forall w \exists a \neg \exists f(P(w, f) \wedge Q(f, a)) \\ &\equiv \forall w \exists a \forall f \neg(P(w, f) \wedge Q(f, a)) \\ &\equiv \forall w \exists a \forall f(\neg P(w, f) \vee \neg Q(f, a)). \end{aligned}$$

This last statement states "For every woman there is an airline such that for all flights, this woman has not taken that flight or that flight is not on this airline." ◀

EXAMPLE 16 (*Requires calculus*) Use quantifiers and predicates to express the fact that $\lim_{x \to a} f(x)$ does not exist where $f(x)$ is a real-valued function of a real variable x and a belongs to the domain of f.

Solution: To say that $\lim_{x \to a} f(x)$ does not exist means that for all real numbers L, $\lim_{x \to a} f(x) \neq L$. By using Example 8, the statement $\lim_{x \to a} f(x) \neq L$ can be expressed as

$$\neg \forall \epsilon > 0 \; \exists \delta > 0 \; \forall x(0 < |x - a| < \delta \rightarrow |f(x) - L| < \epsilon).$$

Successively applying the rules for negating quantified expressions, we construct this sequence of equivalent statements:

$$\begin{aligned}
&\neg\forall\epsilon>0\ \exists\delta>0\ \forall x(0<|x-a|<\delta \rightarrow |f(x)-L|<\epsilon)\\
&\quad\equiv \exists\epsilon>0\ \neg\exists\delta>0\ \forall x(0<|x-a|<\delta \rightarrow |f(x)-L|<\epsilon)\\
&\quad\equiv \exists\epsilon>0\ \forall\delta>0\ \neg\forall x(0<|x-a|<\delta \rightarrow |f(x)-L|<\epsilon)\\
&\quad\equiv \exists\epsilon>0\ \forall\delta>0\ \exists x\ \neg(0<|x-a|<\delta \rightarrow |f(x)-L|<\epsilon)\\
&\quad\equiv \exists\epsilon>0\ \forall\delta>0\ \exists x(0<|x-a|<\delta \wedge |f(x)-L|\geq\epsilon).
\end{aligned}$$

In the last step we used the equivalence $\neg(p \rightarrow q) \equiv p \wedge \neg q$, which follows from the fifth equivalence in Table 7 of Section 1.3.

Because the statement "$\lim_{x\to a} f(x)$ does not exist" means for all real numbers L, $\lim_{x\to a} f(x) \neq L$, this can be expressed as

$$\forall L\exists\epsilon>0\ \forall\delta>0\ \exists x(0<|x-a|<\delta \wedge |f(x)-L|\geq\epsilon).$$

This last statement says that for every real number L there is a real number $\epsilon > 0$ such that for every real number $\delta > 0$, there exists a real number x such that $0 < |x - a| < \delta$ and $|f(x) - L| \geq \epsilon$. ◀

Exercises

1. Translate these statements into English, where the domain for each variable consists of all real numbers.
- **a)** $\forall x\exists y(x < y)$
- **b)** $\forall x\forall y(((x \geq 0) \wedge (y \geq 0)) \rightarrow (xy \geq 0))$
- **c)** $\forall x\forall y\exists z(xy = z)$

2. Translate these statements into English, where the domain for each variable consists of all real numbers.
- **a)** $\exists x\forall y(xy = y)$
- **b)** $\forall x\forall y(((x \geq 0) \wedge (y < 0)) \rightarrow (x - y > 0))$
- **c)** $\forall x\forall y\exists z(x = y + z)$

3. Let $Q(x, y)$ be the statement "x has sent an e-mail message to y," where the domain for both x and y consists of all students in your class. Express each of these quantifications in English.
- **a)** $\exists x\exists y Q(x, y)$
- **b)** $\exists x\forall y Q(x, y)$
- **c)** $\forall x\exists y Q(x, y)$
- **d)** $\exists y\forall x Q(x, y)$
- **e)** $\forall y\exists x Q(x, y)$
- **f)** $\forall x\forall y Q(x, y)$

4. Let $P(x, y)$ be the statement "Student x has taken class y," where the domain for x consists of all students in your class and for y consists of all computer science courses at your school. Express each of these quantifications in English.
- **a)** $\exists x\exists y P(x, y)$
- **b)** $\exists x\forall y P(x, y)$
- **c)** $\forall x\exists y P(x, y)$
- **d)** $\exists y\forall x P(x, y)$
- **e)** $\forall y\exists x P(x, y)$
- **f)** $\forall x\forall y P(x, y)$

5. Let $W(x, y)$ mean that student x has visited website y, where the domain for x consists of all students in your school and the domain for y consists of all websites. Express each of these statements by a simple English sentence.
- **a)** W(Sarah Smith, www.att.com)
- **b)** $\exists x W(x,$ www.imdb.org)
- **c)** $\exists y W($José Orez, $y)$
- **d)** $\exists y(W($Ashok Puri, $y) \wedge W($Cindy Yoon, $y))$
- **e)** $\exists y\forall z(y \neq$ (David Belcher) $\wedge$ (W(David Belcher, $z) \rightarrow W(y,z)$))
- **f)** $\exists x\exists y\forall z((x \neq y) \wedge (W(x, z) \leftrightarrow W(y, z)))$

6. Let $C(x, y)$ mean that student x is enrolled in class y, where the domain for x consists of all students in your school and the domain for y consists of all classes being given at your school. Express each of these statements by a simple English sentence.
- **a)** C(Randy Goldberg, CS 252)
- **b)** $\exists x C(x,$ Math 695)
- **c)** $\exists y C($Carol Sitea, $y)$
- **d)** $\exists x(C(x,$ Math 222) $\wedge\ C(x,$ CS 252))
- **e)** $\exists x\exists y\forall z((x \neq y) \wedge (C(x, z) \rightarrow C(y, z)))$
- **f)** $\exists x\exists y\forall z((x \neq y) \wedge (C(x, z) \leftrightarrow C(y, z)))$

7. Let $T(x, y)$ mean that student x likes cuisine y, where the domain for x consists of all students at your school and the domain for y consists of all cuisines. Express each of these statements by a simple English sentence.
- **a)** $\neg T($Abdallah Hussein, Japanese)

b) $\exists x T(x, \text{Korean}) \wedge \forall x T(x, \text{Mexican})$
c) $\exists y(T(\text{Monique Arsenault}, y) \vee T(\text{Jay Johnson}, y))$
d) $\forall x \forall z \exists y((x \neq z) \rightarrow \neg(T(x, y) \wedge T(z, y)))$
e) $\exists x \exists z \forall y(T(x, y) \leftrightarrow T(z, y))$
f) $\forall x \forall z \exists y(T(x, y) \leftrightarrow T(z, y))$

8. Let $Q(x, y)$ be the statement "Student x has been a contestant on quiz show y." Express each of these sentences in terms of $Q(x, y)$, quantifiers, and logical connectives, where the domain for x consists of all students at your school and for y consists of all quiz shows on television.

a) There is a student at your school who has been a contestant on a television quiz show.
b) No student at your school has ever been a contestant on a television quiz show.
c) There is a student at your school who has been a contestant on *Jeopardy!* and on *Wheel of Fortune*.
d) Every television quiz show has had a student from your school as a contestant.
e) At least two students from your school have been contestants on *Jeopardy!*.

9. Let $L(x, y)$ be the statement "x loves y," where the domain for both x and y consists of all people in the world. Use quantifiers to express each of these statements.

a) Everybody loves Jerry.
b) Everybody loves somebody.
c) There is somebody whom everybody loves.
d) Nobody loves everybody.
e) There is somebody whom Lydia does not love.
f) There is somebody whom no one loves.
g) There is exactly one person whom everybody loves.
h) There are exactly two people whom Lynn loves.
i) Everyone loves himself or herself.
j) There is someone who loves no one besides himself or herself.

10. Let $F(x, y)$ be the statement "x can fool y," where the domain consists of all people in the world. Use quantifiers to express each of these statements.

a) Everybody can fool Fred.
b) Evelyn can fool everybody.
c) Everybody can fool somebody.
d) There is no one who can fool everybody.
e) Everyone can be fooled by somebody.
f) No one can fool both Fred and Jerry.
g) Nancy can fool exactly two people.
h) There is exactly one person whom everybody can fool.
i) No one can fool himself or herself.
j) There is someone who can fool exactly one person besides himself or herself.

11. Let $S(x)$ be the predicate "x is a student," $F(x)$ the predicate "x is a faculty member," and $A(x, y)$ the predicate "x has asked y a question," where the domain consists of all people associated with your school. Use quantifiers to express each of these statements.

a) Lois has asked Professor Michaels a question.
b) Every student has asked Professor Gross a question.
c) Every faculty member has either asked Professor Miller a question or been asked a question by Professor Miller.
d) Some student has not asked any faculty member a question.
e) There is a faculty member who has never been asked a question by a student.
f) Some student has asked every faculty member a question.
g) There is a faculty member who has asked every other faculty member a question.
h) Some student has never been asked a question by a faculty member.

12. Let $I(x)$ be the statement "x has an Internet connection" and $C(x, y)$ be the statement "x and y have chatted over the Internet," where the domain for the variables x and y consists of all students in your class. Use quantifiers to express each of these statements.

a) Jerry does not have an Internet connection.
b) Rachel has not chatted over the Internet with Chelsea.
c) Jan and Sharon have never chatted over the Internet.
d) No one in the class has chatted with Bob.
e) Sanjay has chatted with everyone except Joseph.
f) Someone in your class does not have an Internet connection.
g) Not everyone in your class has an Internet connection.
h) Exactly one student in your class has an Internet connection.
i) Everyone except one student in your class has an Internet connection.
j) Everyone in your class with an Internet connection has chatted over the Internet with at least one other student in your class.
k) Someone in your class has an Internet connection but has not chatted with anyone else in your class.
l) There are two students in your class who have not chatted with each other over the Internet.
m) There is a student in your class who has chatted with everyone in your class over the Internet.
n) There are at least two students in your class who have not chatted with the same person in your class.
o) There are two students in the class who between them have chatted with everyone else in the class.

13. Let $M(x, y)$ be "x has sent y an e-mail message" and $T(x, y)$ be "x has telephoned y," where the domain consists of all students in your class. Use quantifiers to express each of these statements. (Assume that all e-mail messages that were sent are received, which is not the way things often work.)

a) Chou has never sent an e-mail message to Koko.
b) Arlene has never sent an e-mail message to or telephoned Sarah.
c) José has never received an e-mail message from Deborah.
d) Every student in your class has sent an e-mail message to Ken.
e) No one in your class has telephoned Nina.

f) Everyone in your class has either telephoned Avi or sent him an e-mail message.

g) There is a student in your class who has sent everyone else in your class an e-mail message.

h) There is someone in your class who has either sent an e-mail message or telephoned everyone else in your class.

i) There are two different students in your class who have sent each other e-mail messages.

j) There is a student who has sent himself or herself an e-mail message.

k) There is a student in your class who has not received an e-mail message from anyone else in the class and who has not been called by any other student in the class.

l) Every student in the class has either received an e-mail message or received a telephone call from another student in the class.

m) There are at least two students in your class such that one student has sent the other e-mail and the second student has telephoned the first student.

n) There are two different students in your class who between them have sent an e-mail message to or telephoned everyone else in the class.

14. Use quantifiers and predicates with more than one variable to express these statements.

a) There is a student in this class who can speak Hindi.

b) Every student in this class plays some sport.

c) Some student in this class has visited Alaska but has not visited Hawaii.

d) All students in this class have learned at least one programming language.

e) There is a student in this class who has taken every course offered by one of the departments in this school.

f) Some student in this class grew up in the same town as exactly one other student in this class.

g) Every student in this class has chatted with at least one other student in at least one chat group.

15. Use quantifiers and predicates with more than one variable to express these statements.

a) Every computer science student needs a course in discrete mathematics.

b) There is a student in this class who owns a personal computer.

c) Every student in this class has taken at least one computer science course.

d) There is a student in this class who has taken at least one course in computer science.

e) Every student in this class has been in every building on campus.

f) There is a student in this class who has been in every room of at least one building on campus.

g) Every student in this class has been in at least one room of every building on campus.

16. A discrete mathematics class contains 1 mathematics major who is a freshman, 12 mathematics majors who are sophomores, 15 computer science majors who are sophomores, 2 mathematics majors who are juniors, 2 computer science majors who are juniors, and 1 computer science major who is a senior. Express each of these statements in terms of quantifiers and then determine its truth value.

a) There is a student in the class who is a junior.

b) Every student in the class is a computer science major.

c) There is a student in the class who is neither a mathematics major nor a junior.

d) Every student in the class is either a sophomore or a computer science major.

e) There is a major such that there is a student in the class in every year of study with that major.

17. Express each of these system specifications using predicates, quantifiers, and logical connectives, if necessary.

a) Every user has access to exactly one mailbox.

b) There is a process that continues to run during all error conditions only if the kernel is working correctly.

c) All users on the campus network can access all websites whose url has a .edu extension.

***d)** There are exactly two systems that monitor every remote server.

18. Express each of these system specifications using predicates, quantifiers, and logical connectives, if necessary.

a) At least one console must be accessible during every fault condition.

b) The e-mail address of every user can be retrieved whenever the archive contains at least one message sent by every user on the system.

c) For every security breach there is at least one mechanism that can detect that breach if and only if there is a process that has not been compromised.

d) There are at least two paths connecting every two distinct endpoints on the network.

e) No one knows the password of every user on the system except for the system administrator, who knows all passwords.

19. Express each of these statements using mathematical and logical operators, predicates, and quantifiers, where the domain consists of all integers.

a) The sum of two negative integers is negative.

b) The difference of two positive integers is not necessarily positive.

c) The sum of the squares of two integers is greater than or equal to the square of their sum.

d) The absolute value of the product of two integers is the product of their absolute values.

20. Express each of these statements using predicates, quantifiers, logical connectives, and mathematical operators where the domain consists of all integers.

a) The product of two negative integers is positive.

b) The average of two positive integers is positive.

c) The difference of two negative integers is not necessarily negative.
d) The absolute value of the sum of two integers does not exceed the sum of the absolute values of these integers.

21. Use predicates, quantifiers, logical connectives, and mathematical operators to express the statement that every positive integer is the sum of the squares of four integers.

22. Use predicates, quantifiers, logical connectives, and mathematical operators to express the statement that there is a positive integer that is not the sum of three squares.

23. Express each of these mathematical statements using predicates, quantifiers, logical connectives, and mathematical operators.
a) The product of two negative real numbers is positive.
b) The difference of a real number and itself is zero.
c) Every positive real number has exactly two square roots.
d) A negative real number does not have a square root that is a real number.

24. Translate each of these nested quantifications into an English statement that expresses a mathematical fact. The domain in each case consists of all real numbers.
a) $\exists x \forall y(x + y = y)$
b) $\forall x \forall y(((x \geq 0) \wedge (y < 0)) \rightarrow (x - y > 0))$
c) $\exists x \exists y(((x \leq 0) \wedge (y \leq 0)) \wedge (x - y > 0))$
d) $\forall x \forall y((x \neq 0) \wedge (y \neq 0) \leftrightarrow (xy \neq 0))$

25. Translate each of these nested quantifications into an English statement that expresses a mathematical fact. The domain in each case consists of all real numbers.
a) $\exists x \forall y(xy = y)$
b) $\forall x \forall y(((x < 0) \wedge (y < 0)) \rightarrow (xy > 0))$
c) $\exists x \exists y((x^2 > y) \wedge (x < y))$
d) $\forall x \forall y \exists z(x + y = z)$

26. Let $Q(x, y)$ be the statement "$x + y = x - y$." If the domain for both variables consists of all integers, what are the truth values?
a) $Q(1, 1)$ **b)** $Q(2, 0)$
c) $\forall y Q(1, y)$ **d)** $\exists x Q(x, 2)$
e) $\exists x \exists y Q(x, y)$ **f)** $\forall x \exists y Q(x, y)$
g) $\exists y \forall x Q(x, y)$ **h)** $\forall y \exists x Q(x, y)$
i) $\forall x \forall y Q(x, y)$

27. Determine the truth value of each of these statements if the domain for all variables consists of all integers.
a) $\forall n \exists m(n^2 < m)$ **b)** $\exists n \forall m(n < m^2)$
c) $\forall n \exists m(n + m = 0)$ **d)** $\exists n \forall m(nm = m)$
e) $\exists n \exists m(n^2 + m^2 = 5)$ **f)** $\exists n \exists m(n^2 + m^2 = 6)$
g) $\exists n \exists m(n + m = 4 \wedge n - m = 1)$
h) $\exists n \exists m(n + m = 4 \wedge n - m = 2)$
i) $\forall n \forall m \exists p(p = (m + n)/2)$

28. Determine the truth value of each of these statements if the domain of each variable consists of all real numbers.
a) $\forall x \exists y(x^2 = y)$ **b)** $\forall x \exists y(x = y^2)$
c) $\exists x \forall y(xy = 0)$ **d)** $\exists x \exists y(x + y \neq y \ + \ x)$
e) $\forall x(x \neq 0 \rightarrow \exists y(xy = 1))$
f) $\exists x \forall y(y \neq 0 \rightarrow xy = 1)$
g) $\forall x \exists y(x + y = 1)$
h) $\exists x \exists y(x + 2y = 2 \wedge 2x + 4y = 5)$
i) $\forall x \exists y(x + y = 2 \wedge 2x - y = 1)$
j) $\forall x \forall y \exists z(z = (x + y)/2)$

29. Suppose the domain of the propositional function $P(x, y)$ consists of pairs x and y, where x is 1, 2, or 3 and y is 1, 2, or 3. Write out these propositions using disjunctions and conjunctions.
a) $\forall x \forall y P(x, y)$ **b)** $\exists x \exists y P(x, y)$
c) $\exists x \forall y P(x, y)$ **d)** $\forall y \exists x P(x, y)$

30. Rewrite each of these statements so that negations appear only within predicates (that is, so that no negation is outside a quantifier or an expression involving logical connectives).
a) $\neg \exists y \exists x P(x, y)$ **b)** $\neg \forall x \exists y P(x, y)$
c) $\neg \exists y(Q(y) \wedge \forall x \neg R(x, y))$
d) $\neg \exists y(\exists x R(x, y) \vee \forall x S(x, y))$
e) $\neg \exists y(\forall x \exists z T(x, y, z) \vee \exists x \forall z U(x, y, z))$

31. Express the negations of each of these statements so that all negation symbols immediately precede predicates.
a) $\forall x \exists y \forall z T(x, y, z)$
b) $\forall x \exists y P(x, y) \vee \forall x \exists y Q(x, y)$
c) $\forall x \exists y(P(x, y) \wedge \exists z R(x, y, z))$
d) $\forall x \exists y(P(x, y) \rightarrow Q(x, y))$

32. Express the negations of each of these statements so that all negation symbols immediately precede predicates.
a) $\exists z \forall y \forall x T(x, y, z)$
b) $\exists x \exists y P(x, y) \wedge \forall x \forall y Q(x, y)$
c) $\exists x \exists y(Q(x, y) \leftrightarrow Q(y, x))$
d) $\forall y \exists x \exists z(T(x, y, z) \vee Q(x, y))$

33. Rewrite each of these statements so that negations appear only within predicates (that is, so that no negation is outside a quantifier or an expression involving logical connectives).
a) $\neg \forall x \forall y P(x, y)$ **b)** $\neg \forall y \exists x P(x, y)$
c) $\neg \forall y \forall x(P(x, y) \vee Q(x, y))$
d) $\neg(\exists x \exists y \neg P(x, y) \wedge \forall x \forall y Q(x, y))$
e) $\neg \forall x(\exists y \forall z P(x, y, z) \wedge \exists z \forall y P(x, y, z))$

34. Find a common domain for the variables x, y, and z for which the statement $\forall x \forall y((x \neq y) \rightarrow \forall z((z = x) \vee (z = y)))$ is true and another domain for which it is false.

35. Find a common domain for the variables x, y, z, and w for which the statement $\forall x \forall y \forall z \exists w((w \neq x) \wedge (w \neq y) \wedge (w \neq z))$ is true and another common domain for these variables for which it is false.

36. Express each of these statements using quantifiers. Then form the negation of the statement so that no negation is to the left of a quantifier. Next, express the negation in simple English. (Do not simply use the phrase "It is not the case that.")
a) No one has lost more than one thousand dollars playing the lottery.
b) There is a student in this class who has chatted with exactly one other student.

c) No student in this class has sent e-mail to exactly two other students in this class.
d) Some student has solved every exercise in this book.
e) No student has solved at least one exercise in every section of this book.

37. Express each of these statements using quantifiers. Then form the negation of the statement so that no negation is to the left of a quantifier. Next, express the negation in simple English. (Do not simply use the phrase "It is not the case that.")
a) Every student in this class has taken exactly two mathematics classes at this school.
b) Someone has visited every country in the world except Libya.
c) No one has climbed every mountain in the Himalayas.
d) Every movie actor has either been in a movie with Kevin Bacon or has been in a movie with someone who has been in a movie with Kevin Bacon.

38. Express the negations of these propositions using quantifiers, and in English.
a) Every student in this class likes mathematics.
b) There is a student in this class who has never seen a computer.
c) There is a student in this class who has taken every mathematics course offered at this school.
d) There is a student in this class who has been in at least one room of every building on campus.

39. Find a counterexample, if possible, to these universally quantified statements, where the domain for all variables consists of all integers.
a) $\forall x \forall y(x^2 = y^2 \rightarrow x = y)$
b) $\forall x \exists y(y^2 = x)$
c) $\forall x \forall y(xy \geq x)$

40. Find a counterexample, if possible, to these universally quantified statements, where the domain for all variables consists of all integers.
a) $\forall x \exists y(x = 1/y)$
b) $\forall x \exists y(y^2 - x < 100)$
c) $\forall x \forall y(x^2 \neq y^3)$

41. Use quantifiers to express the associative law for multiplication of real numbers.

42. Use quantifiers to express the distributive laws of multiplication over addition for real numbers.

43. Use quantifiers and logical connectives to express the fact that every linear polynomial (that is, polynomial of degree 1) with real coefficients and where the coefficient of x is nonzero, has exactly one real root.

44. Use quantifiers and logical connectives to express the fact that a quadratic polynomial with real number coefficients has at most two real roots.

45. Determine the truth value of the statement $\forall x \exists y(xy = 1)$ if the domain for the variables consists of
a) the nonzero real numbers.
b) the nonzero integers.
c) the positive real numbers.

46. Determine the truth value of the statement $\exists x \forall y(x \leq y^2)$ if the domain for the variables consists of
a) the positive real numbers.
b) the integers.
c) the nonzero real numbers.

47. Show that the two statements $\neg \exists x \forall y P(x, y)$ and $\forall x \exists y \neg P(x, y)$, where both quantifiers over the first variable in $P(x, y)$ have the same domain, and both quantifiers over the second variable in $P(x, y)$ have the same domain, are logically equivalent.

***48.** Show that $\forall x P(x) \vee \forall x Q(x)$ and $\forall x \forall y(P(x) \vee Q(y))$, where all quantifiers have the same nonempty domain, are logically equivalent. (The new variable y is used to combine the quantifications correctly.)

***49. a)** Show that $\forall x P(x) \wedge \exists x Q(x)$ is logically equivalent to $\forall x \exists y\ (P(x) \wedge Q(y))$, where all quantifiers have the same nonempty domain.
b) Show that $\forall x P(x) \vee \exists x Q(x)$ is equivalent to $\forall x \exists y\ (P(x) \vee Q(y))$, where all quantifiers have the same nonempty domain.

A statement is in **prenex normal form (PNF)** if and only if it is of the form

$$Q_1 x_1 Q_2 x_2 \cdots Q_k x_k P(x_1, x_2, \ldots, x_k),$$

where each Q_i, $i = 1, 2, \ldots, k$, is either the existential quantifier or the universal quantifier, and $P(x_1, \ldots, x_k)$ is a predicate involving no quantifiers. For example, $\exists x \forall y(P(x, y) \wedge Q(y))$ is in prenex normal form, whereas $\exists x P(x) \vee \forall x Q(x)$ is not (because the quantifiers do not all occur first).

Every statement formed from propositional variables, predicates, **T**, and **F** using logical connectives and quantifiers is equivalent to a statement in prenex normal form. Exercise 51 asks for a proof of this fact.

***50.** Put these statements in prenex normal form. [*Hint:* Use logical equivalence from Tables 6 and 7 in Section 1.3, Table 2 in Section 1.4, Example 19 in Section 1.4, Exercises 47 and 48 in Section 1.4, and Exercises 48 and 49.]
a) $\exists x P(x) \vee \exists x Q(x) \vee A$, where A is a proposition not involving any quantifiers
b) $\neg(\forall x P(x) \vee \forall x Q(x))$
c) $\exists x P(x) \rightarrow \exists x Q(x)$

****51.** Show how to transform an arbitrary statement to a statement in prenex normal form that is equivalent to the given statement. (Note: A formal solution of this exercise requires use of structural induction, covered in Section 5.3.)

***52.** Express the quantification $\exists! x P(x)$, introduced in Section 1.4, using universal quantifications, existential quantifications, and logical operators.

1.6 Rules of Inference

1.6.1 Introduction

Later in this chapter we will study proofs. Proofs in mathematics are valid arguments that establish the truth of mathematical statements. By an **argument**, we mean a sequence of statements that end with a conclusion. By **valid**, we mean that the conclusion, or final statement of the argument, must follow from the truth of the preceding statements, or **premises**, of the argument. That is, an argument is valid if and only if it is impossible for all the premises to be true and the conclusion to be false. To deduce new statements from statements we already have, we use rules of inference which are templates for constructing valid arguments. Rules of inference are our basic tools for establishing the truth of statements.

Before we study mathematical proofs, we will look at arguments that involve only compound propositions. We will define what it means for an argument involving compound propositions to be valid. Then we will introduce a collection of rules of inference in propositional logic. These rules of inference are among the most important ingredients in producing valid arguments. After we illustrate how rules of inference are used to produce valid arguments, we will describe some common forms of incorrect reasoning, called **fallacies**, which lead to invalid arguments.

After studying rules of inference in propositional logic, we will introduce rules of inference for quantified statements. We will describe how these rules of inference can be used to produce valid arguments. These rules of inference for statements involving existential and universal quantifiers play an important role in proofs in computer science and mathematics, although they are often used without being explicitly mentioned.

Finally, we will show how rules of inference for propositions and for quantified statements can be combined. These combinations of rule of inference are often used together in complicated arguments.

1.6.2 Valid Arguments in Propositional Logic

Consider the following argument involving propositions (which, by definition, is a sequence of propositions):

"If you have a current password, then you can log onto the network."

"You have a current password."

Therefore,

"You can log onto the network."

We would like to determine whether this is a valid argument. That is, we would like to determine whether the conclusion "You can log onto the network" must be true when the premises "If you have a current password, then you can log onto the network" and "You have a current password" are both true.

Before we discuss the validity of this particular argument, we will look at its form. Use p to represent "You have a current password" and q to represent "You can log onto the network." Then, the argument has the form

$$\begin{array}{l} p \rightarrow q \\ p \\ \hline \therefore\ q \end{array}$$

where $\therefore$ is the symbol that denotes "therefore."

We know that when p and q are propositional variables, the statement $((p \rightarrow q) \wedge p) \rightarrow q$ is a tautology (see Exercise 12(c) in Section 1.3). In particular, when both $p \rightarrow q$ and p are true, we know that q must also be true. We say this form of argument is **valid** because whenever all its premises (all statements in the argument other than the final one, the conclusion) are true, the conclusion must also be true. Now suppose that both "If you have a current password, then you can log onto the network" and "You have a current password" are true statements. When we replace p by "You have a current password" and q by "You can log onto the network," it necessarily follows that the conclusion "You can log onto the network" is true. This argument is **valid** because its form is valid. Note that whenever we replace p and q by propositions where $p \rightarrow q$ and p are both true, then q must also be true.

What happens when we replace p and q in this argument form by propositions where not both p and $p \rightarrow q$ are true? For example, suppose that p represents "You have access to the network" and q represents "You can change your grade" and that p is true, but $p \rightarrow q$ is false. The argument we obtain by substituting these values of p and q into the argument form is

"If you have access to the network, then you can change your grade."
"You have access to the network."

$\therefore$ "You can change your grade."

The argument we obtained is a valid argument, but because one of the premises, namely the first premise, is false, we cannot conclude that the conclusion is true. (Most likely, this conclusion is false.)

In our discussion, to analyze an argument, we replaced propositions by propositional variables. This changed an argument to an **argument form**. We saw that the validity of an argument follows from the validity of the form of the argument. We summarize the terminology used to discuss the validity of arguments with our definition of the key notions.

Definition 1

An *argument* in propositional logic is a sequence of propositions. All but the final proposition in the argument are called *premises* and the final proposition is called the *conclusion*. An argument is *valid* if the truth of all its premises implies that the conclusion is true.

An *argument form* in propositional logic is a sequence of compound propositions involving propositional variables. An argument form is *valid* if no matter which particular propositions are substituted for the propositional variables in its premises, the conclusion is true if the premises are all true.

Remark: From the definition of a valid argument form we see that the argument form with premises $p_1, p_2, \ldots, p_n$ and conclusion q is valid exactly when $(p_1 \wedge p_2 \wedge \cdots \wedge p_n) \rightarrow q$ is a tautology.

The key to showing that an argument in propositional logic is valid is to show that its argument form is valid. Consequently, we would like techniques to show that argument forms are valid. We will now develop methods for accomplishing this task.

1.6.3 Rules of Inference for Propositional Logic

We can always use a truth table to show that an argument form is valid. We do this by showing that whenever the premises are true, the conclusion must also be true. However, this can be a tedious approach. For example, when an argument form involves 10 different propositional variables, to use a truth table to show this argument form is valid requires $2^{10} = 1024$ different rows. Fortunately, we do not have to resort to truth tables. Instead, we can first establish the

validity of some relatively simple argument forms, called **rules of inference**. These rules of inference can be used as building blocks to construct more complicated valid argument forms. We will now introduce the most important rules of inference in propositional logic.

The tautology $(p \wedge (p \rightarrow q)) \rightarrow q$ is the basis of the rule of inference called **modus ponens**, or the **law of detachment**. (Modus ponens is Latin for *mode that affirms*.) This tautology leads to the following valid argument form, which we have already seen in our initial discussion about arguments (where, as before, the symbol $\therefore$ denotes "therefore"):

$$\begin{array}{l} p \\ p \rightarrow q \\ \hline \therefore\ q \end{array}$$

Using this notation, the hypotheses are written in a column, followed by a horizontal bar, followed by a line that begins with the therefore symbol and ends with the conclusion. In particular, modus ponens tells us that if a conditional statement and the hypothesis of this conditional statement are both true, then the conclusion must also be true. Example 1 illustrates the use of modus ponens.

EXAMPLE 1 Suppose that the conditional statement "If it snows today, then we will go skiing" and its hypothesis, "It is snowing today," are true. Then, by modus ponens, it follows that the conclusion of the conditional statement, "We will go skiing," is true. ◀

As we mentioned earlier, a valid argument can lead to an incorrect conclusion if one or more of its premises is false. We illustrate this again in Example 2.

EXAMPLE 2 Determine whether the argument given here is valid and determine whether its conclusion must be true because of the validity of the argument.

"If $\sqrt{2} > \frac{3}{2}$, then $\left(\sqrt{2}\right)^2 > \left(\frac{3}{2}\right)^2$. We know that $\sqrt{2} > \frac{3}{2}$. Consequently, $\left(\sqrt{2}\right)^2 = 2 > \left(\frac{3}{2}\right)^2 = \frac{9}{4}$."

Solution: Let p be the proposition "$\sqrt{2} > \frac{3}{2}$" and q the proposition "$2 > (\frac{3}{2})^2$." The premises of the argument are $p \rightarrow q$ and p, and q is its conclusion. This argument is valid because it is constructed by using modus ponens, a valid argument form. However, one of its premises, $\sqrt{2} > \frac{3}{2}$, is false. Consequently, we cannot conclude that the conclusion is true. Furthermore, note that the conclusion of this argument is false, because $2 < \frac{9}{4}$. ◀

There are many useful rules of inference for propositional logic. Perhaps the most widely used of these are listed in Table 1. Exercises 13–16, 25, 33, and 34 in Section 1.3 ask for the verifications that these rules of inference are valid argument forms. We now give examples of arguments that use these rules of inference. In each argument, we first use propositional variables to express the propositions in the argument. We then show that the resulting argument form is a rule of inference from Table 1.

EXAMPLE 3 State which rule of inference is the basis of the following argument: "It is below freezing now. Therefore, it is below freezing or raining now."

Solution: Let p be the proposition "It is below freezing now," and let q be the proposition "It is raining now." Then this argument is of the form

$$\begin{array}{l} p \\ \hline \therefore\ p \vee q \end{array}$$

TABLE 1 Rules of Inference.

Rule of Inference	*Tautology*	*Name*
p $p \rightarrow q$ $\therefore q$	$(p \wedge (p \rightarrow q)) \rightarrow q$	Modus ponens
$\neg q$ $p \rightarrow q$ $\therefore \neg p$	$(\neg q \wedge (p \rightarrow q)) \rightarrow \neg p$	Modus tollens
$p \rightarrow q$ $q \rightarrow r$ $\therefore p \rightarrow r$	$((p \rightarrow q) \wedge (q \rightarrow r)) \rightarrow (p \rightarrow r)$	Hypothetical syllogism
$p \vee q$ $\neg p$ $\therefore q$	$((p \vee q) \wedge \neg p) \rightarrow q$	Disjunctive syllogism
p $\therefore p \vee q$	$p \rightarrow (p \vee q)$	Addition
$p \wedge q$ $\therefore p$	$(p \wedge q) \rightarrow p$	Simplification
p q $\therefore p \wedge q$	$((p) \wedge (q)) \rightarrow (p \wedge q)$	Conjunction
$p \vee q$ $\neg p \vee r$ $\therefore q \vee r$	$((p \vee q) \wedge (\neg p \vee r)) \rightarrow (q \vee r)$	Resolution

This is an argument that uses the addition rule. ◀

EXAMPLE 4 State which rule of inference is the basis of the following argument: "It is below freezing and raining now. Therefore, it is below freezing now."

Solution: Let p be the proposition "It is below freezing now," and let q be the proposition "It is raining now." This argument is of the form

$$\begin{array}{l} p \wedge q \\ \hline \therefore p \end{array}$$

This argument uses the simplification rule. ◀

EXAMPLE 5 State which rule of inference is used in the argument:

> If it rains today, then we will not have a barbecue today. If we do not have a barbecue today, then we will have a barbecue tomorrow. Therefore, if it rains today, then we will have a barbecue tomorrow.

Solution: Let p be the proposition "It is raining today," let q be the proposition "We will not have a barbecue today," and let r be the proposition "We will have a barbecue tomorrow." Then this argument is of the form

$$\begin{array}{l} p \rightarrow q \\ q \rightarrow r \\ \hline \therefore\ p \rightarrow r \end{array}$$

Hence, this argument is a hypothetical syllogism. ◀

1.6.4 Using Rules of Inference to Build Arguments

When there are many premises, several rules of inference are often needed to show that an argument is valid. This is illustrated by Examples 6 and 7, where the steps of arguments are displayed on separate lines, with the reason for each step explicitly stated. These examples also show how arguments in English can be analyzed using rules of inference.

EXAMPLE 6 Show that the premises "It is not sunny this afternoon and it is colder than yesterday," "We will go swimming only if it is sunny," "If we do not go swimming, then we will take a canoe trip," and "If we take a canoe trip, then we will be home by sunset" lead to the conclusion "We will be home by sunset."

Extra Examples ❯

Solution: Let p be the proposition "It is sunny this afternoon," q the proposition "It is colder than yesterday," r the proposition "We will go swimming," s the proposition "We will take a canoe trip," and t the proposition "We will be home by sunset." Then the premises become $\neg p \wedge q$, $r \rightarrow p$, $\neg r \rightarrow s$, and $s \rightarrow t$. The conclusion is simply t. We need to give a valid argument with premises $\neg p \wedge q$, $r \rightarrow p$, $\neg r \rightarrow s$, and $s \rightarrow t$ and conclusion t.

We construct an argument to show that our premises lead to the desired conclusion as follows.

Step	Reason
1. $\neg p \wedge q$	Premise
2. $\neg p$	Simplification using (1)
3. $r \rightarrow p$	Premise
4. $\neg r$	Modus tollens using (2) and (3)
5. $\neg r \rightarrow s$	Premise
6. s	Modus ponens using (4) and (5)
7. $s \rightarrow t$	Premise
8. t	Modus ponens using (6) and (7)

Note that we could have used a truth table to show that whenever each of the four hypotheses is true, the conclusion is also true. However, because we are working with five propositional variables, p, q, r, s, and t, such a truth table would have 32 rows. ◀

EXAMPLE 7 Show that the premises "If you send me an e-mail message, then I will finish writing the program," "If you do not send me an e-mail message, then I will go to sleep early," and "If I go to sleep early, then I will wake up feeling refreshed" lead to the conclusion "If I do not finish writing the program, then I will wake up feeling refreshed."

Solution: Let p be the proposition "You send me an e-mail message," q the proposition "I will finish writing the program," r the proposition "I will go to sleep early," and s the proposition "I

will wake up feeling refreshed." Then the premises are $p \rightarrow q$, $\neg p \rightarrow r$, and $r \rightarrow s$. The desired conclusion is $\neg q \rightarrow s$. We need to give a valid argument with premises $p \rightarrow q$, $\neg p \rightarrow r$, and $r \rightarrow s$ and conclusion $\neg q \rightarrow s$.

This argument form shows that the premises lead to the desired conclusion.

Step	Reason
1. $p \rightarrow q$	Premise
2. $\neg q \rightarrow \neg p$	Contrapositive of (1)
3. $\neg p \rightarrow r$	Premise
4. $\neg q \rightarrow r$	Hypothetical syllogism using (2) and (3)
5. $r \rightarrow s$	Premise
6. $\neg q \rightarrow s$	Hypothetical syllogism using (4) and (5)

◀

1.6.5 Resolution

Computer programs have been developed to automate the task of reasoning and proving theorems. Many of these programs make use of a rule of inference known as **resolution**. This rule of inference is based on the tautology

Links

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

(Exercise 34 in Section 1.3 asks for the verification that this is a tautology.) The final disjunction in the resolution rule, $q \vee r$, is called the **resolvent**. When we let $q = r$ in this tautology, we obtain $(p \vee q) \wedge (\neg p \vee q) \rightarrow q$. Furthermore, when we let $r = \mathbf{F}$, we obtain $(p \vee q) \wedge (\neg p) \rightarrow q$ (because $q \vee \mathbf{F} \equiv q$), which is the tautology on which the rule of disjunctive syllogism is based.

EXAMPLE 8 Use resolution to show that the hypotheses "Jasmine is skiing or it is not snowing" and "It is snowing or Bart is playing hockey" imply that "Jasmine is skiing or Bart is playing hockey."

Extra Examples

Solution: Let p be the proposition "It is snowing," q the proposition "Jasmine is skiing," and r the proposition "Bart is playing hockey." We can represent the hypotheses as $\neg p \vee q$ and $p \vee r$, respectively. Using resolution, the proposition $q \vee r$, "Jasmine is skiing or Bart is playing hockey," follows. ◀

Resolution plays an important role in programming languages based on the rules of logic, such as Prolog (where resolution rules for quantified statements are applied). Furthermore, it can be used to build automatic theorem proving systems. To construct proofs in propositional logic using resolution as the only rule of inference, the hypotheses and the conclusion must be expressed as **clauses**, where a clause is a disjunction of variables or negations of these variables. We can replace a statement in propositional logic that is not a clause by one or more equivalent statements that are clauses. For example, suppose we have a statement of the form $p \vee (q \wedge r)$. Because $p \vee (q \wedge r) \equiv (p \vee q) \wedge (p \vee r)$, we can replace the single statement $p \vee (q \wedge r)$ by two statements $p \vee q$ and $p \vee r$, each of which is a clause. We can replace a statement of the form $\neg(p \vee q)$ by the two statements $\neg p$ and $\neg q$ because De Morgan's law tells us that $\neg(p \vee q) \equiv \neg p \wedge \neg q$. We can also replace a conditional statement $p \rightarrow q$ with the equivalent disjunction $\neg p \vee q$.

EXAMPLE 9 Show that the premises $(p \wedge q) \vee r$ and $r \rightarrow s$ imply the conclusion $p \vee s$.

Solution: We can rewrite the premises $(p \wedge q) \vee r$ as two clauses, $p \vee r$ and $q \vee r$. We can also replace $r \rightarrow s$ by the equivalent clause $\neg r \vee s$. Using the two clauses $p \vee r$ and $\neg r \vee s$, we can use resolution to conclude $p \vee s$. ◀

1.6.6 Fallacies

Several common fallacies arise in incorrect arguments. These fallacies resemble rules of inference, but are based on contingencies rather than tautologies. These are discussed here to show the distinction between correct and incorrect reasoning.

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The proposition $((p \rightarrow q) \wedge q) \rightarrow p$ is not a tautology, because it is false when p is false and q is true. However, there are many incorrect arguments that treat this as a tautology. In other words, they treat the argument with premises $p \rightarrow q$ and q and conclusion p as a valid argument form, which it is not. This type of incorrect reasoning is called the **fallacy of affirming the conclusion**.

EXAMPLE 10 Is the following argument valid?

> If you do every problem in this book, then you will learn discrete mathematics. You learned discrete mathematics.
>
> Therefore, you did every problem in this book.

Solution: Let p be the proposition "You did every problem in this book." Let q be the proposition "You learned discrete mathematics." Then this argument is of the form: if $p \rightarrow q$ and q, then p. This is an example of an incorrect argument using the fallacy of affirming the conclusion. Indeed, it is possible for you to learn discrete mathematics in some way other than by doing every problem in this book. (You may learn discrete mathematics by reading, listening to lectures, doing some, but not all, the problems in this book, and so on.) ◀

The proposition $((p \rightarrow q) \wedge \neg p) \rightarrow \neg q$ is not a tautology, because it is false when p is false and q is true. Many incorrect arguments use this incorrectly as a rule of inference. This type of incorrect reasoning is called the **fallacy of denying the hypothesis**.

EXAMPLE 11 Let p and q be as in Example 10. If the conditional statement $p \rightarrow q$ is true, and $\neg p$ is true, is it correct to conclude that $\neg q$ is true? In other words, is it correct to assume that you did not learn discrete mathematics if you did not do every problem in the book, assuming that if you do every problem in this book, then you will learn discrete mathematics?

Solution: It is possible that you learned discrete mathematics even if you did not do every problem in this book. This incorrect argument is of the form $p \rightarrow q$ and $\neg p$ imply $\neg q$, which is an example of the fallacy of denying the hypothesis. ◀

1.6.7 Rules of Inference for Quantified Statements

We have discussed rules of inference for propositions. We will now describe some important rules of inference for statements involving quantifiers. These rules of inference are used extensively in mathematical arguments, often without being explicitly mentioned.

Universal instantiation is the rule of inference used to conclude that $P(c)$ is true, where c is a particular member of the domain, given the premise $\forall x P(x)$. Universal instantiation is used when we conclude from the statement "All women are wise" that "Lisa is wise," where Lisa is a member of the domain of all women.

Universal generalization is the rule of inference that states that $\forall x P(x)$ is true, given the premise that $P(c)$ is true for all elements c in the domain. Universal generalization is used when we show that $\forall x P(x)$ is true by taking an arbitrary element c from the domain and showing that $P(c)$ is true. The element c that we select must be an arbitrary, and not a specific, element of the domain. That is, when we assert from $\forall x P(x)$ the existence of an element c in the domain,

TABLE 2 Rules of Inference for Quantified Statements.

Rule of Inference	*Name*
$\dfrac{\forall x P(x)}{\therefore P(c)}$	Universal instantiation
$\dfrac{P(c) \text{ for an arbitrary } c}{\therefore \forall x P(x)}$	Universal generalization
$\dfrac{\exists x P(x)}{\therefore P(c) \text{ for some element } c}$	Existential instantiation
$\dfrac{P(c) \text{ for some element } c}{\therefore \exists x P(x)}$	Existential generalization

we have no control over c and cannot make any other assumptions about c other than it comes from the domain. Universal generalization is used implicitly in many proofs in mathematics and is seldom mentioned explicitly. However, the error of adding unwarranted assumptions about the arbitrary element c when universal generalization is used is all too common in incorrect reasoning.

Existential instantiation is the rule that allows us to conclude that there is an element c in the domain for which $P(c)$ is true if we know that $\exists x P(x)$ is true. We cannot select an arbitrary value of c here, but rather it must be a c for which $P(c)$ is true. Usually we have no knowledge of what c is, only that it exists. Because it exists, we may give it a name (c) and continue our argument.

Existential generalization is the rule of inference that is used to conclude that $\exists x P(x)$ is true when a particular element c with $P(c)$ true is known. That is, if we know one element c in the domain for which $P(c)$ is true, then we know that $\exists x P(x)$ is true.

We summarize these rules of inference in Table 2. We will illustrate how some of these rules of inference for quantified statements are used in Examples 12 and 13.

EXAMPLE 12 Show that the premises "Everyone in this discrete mathematics class has taken a course in computer science" and "Marla is a student in this class" imply the conclusion "Marla has taken a course in computer science."

Extra Examples

Solution: Let $D(x)$ denote "x is in this discrete mathematics class," and let $C(x)$ denote "x has taken a course in computer science." Then the premises are $\forall x(D(x) \rightarrow C(x))$ and $D(\text{Marla})$. The conclusion is $C(\text{Marla})$.

The following steps can be used to establish the conclusion from the premises.

Step	Reason
1. $\forall x(D(x) \rightarrow C(x))$	Premise
2. $D(\text{Marla}) \rightarrow C(\text{Marla})$	Universal instantiation from (1)
3. $D(\text{Marla})$	Premise
4. $C(\text{Marla})$	Modus ponens from (2) and (3)

◀

EXAMPLE 13 Show that the premises "A student in this class has not read the book," and "Everyone in this class passed the first exam" imply the conclusion "Someone who passed the first exam has not read the book."

Solution: Let $C(x)$ be "x is in this class," $B(x)$ be "x has read the book," and $P(x)$ be "x passed the first exam." The premises are $\exists x(C(x) \wedge \neg B(x))$ and $\forall x(C(x) \rightarrow P(x))$. The conclusion is $\exists x(P(x) \wedge \neg B(x))$. These steps can be used to establish the conclusion from the premises.

Step	Reason
1. $\exists x(C(x) \wedge \neg B(x))$	Premise
2. $C(a) \wedge \neg B(a)$	Existential instantiation from (1)
3. $C(a)$	Simplification from (2)
4. $\forall x(C(x) \rightarrow P(x))$	Premise
5. $C(a) \rightarrow P(a)$	Universal instantiation from (4)
6. $P(a)$	Modus ponens from (3) and (5)
7. $\neg B(a)$	Simplification from (2)
8. $P(a) \wedge \neg B(a)$	Conjunction from (6) and (7)
9. $\exists x(P(x) \wedge \neg B(x))$	Existential generalization from (8)

◀

1.6.8 Combining Rules of Inference for Propositions and Quantified Statements

We have developed rules of inference both for propositions and for quantified statements. Note that in our arguments in Examples 12 and 13 we used both universal instantiation, a rule of inference for quantified statements, and modus ponens, a rule of inference for propositional logic. We will often need to use this combination of rules of inference. Because universal instantiation and modus ponens are used so often together, this combination of rules is sometimes called **universal modus ponens**. This rule tells us that if $\forall x(P(x) \rightarrow Q(x))$ is true, and if $P(a)$ is true for a particular element a in the domain of the universal quantifier, then $Q(a)$ must also be true. To see this, note that by universal instantiation, $P(a) \rightarrow Q(a)$ is true. Then, by modus ponens, $Q(a)$ must also be true. We can describe universal modus ponens as follows:

$\forall x(P(x) \rightarrow Q(x))$

$P(a)$, where a is a particular element in the domain

$\therefore Q(a)$

Universal modus ponens is commonly used in mathematical arguments. This is illustrated in Example 14.

EXAMPLE 14 Assume that "For all positive integers n, if n is greater than 4, then n^2 is less than 2^n" is true. Use universal modus ponens to show that $100^2 < 2^{100}$.

Solution: Let $P(n)$ denote "$n > 4$" and $Q(n)$ denote "$n^2 < 2^n$." The statement "For all positive integers n, if n is greater than 4, then n^2 is less than 2^n" can be represented by $\forall n(P(n) \rightarrow Q(n))$, where the domain consists of all positive integers. We are assuming that $\forall n(P(n) \rightarrow Q(n))$ is true. Note that $P(100)$ is true because $100 > 4$. It follows by universal modus ponens that $Q(100)$ is true, namely, that $100^2 < 2^{100}$. ◀

Another useful combination of a rule of inference from propositional logic and a rule of inference for quantified statements is **universal modus tollens**. Universal modus tollens combines universal instantiation and modus tollens and can be expressed in the following way:

$\forall x(P(x) \rightarrow Q(x))$

$\neg Q(a)$, where a is a particular element in the domain

$\therefore \neg P(a)$

The verification of universal modus tollens is left as Exercise 25. Exercises 26–29 develop additional combinations of rules of inference in propositional logic and quantified statements.

Exercises

1. Find the argument form for the following argument and determine whether it is valid. Can we conclude that the conclusion is true if the premises are true?

If Socrates is human, then Socrates is mortal.
Socrates is human.

∴ Socrates is mortal.

2. Find the argument form for the following argument and determine whether it is valid. Can we conclude that the conclusion is true if the premises are true?

If George does not have eight legs, then he is not a spider.
George is a spider.

∴ George has eight legs.

3. What rule of inference is used in each of these arguments?

a) Alice is a mathematics major. Therefore, Alice is either a mathematics major or a computer science major.

b) Jerry is a mathematics major and a computer science major. Therefore, Jerry is a mathematics major.

c) If it is rainy, then the pool will be closed. It is rainy. Therefore, the pool is closed.

d) If it snows today, the university will close. The university is not closed today. Therefore, it did not snow today.

e) If I go swimming, then I will stay in the sun too long. If I stay in the sun too long, then I will sunburn. Therefore, if I go swimming, then I will sunburn.

4. What rule of inference is used in each of these arguments?

a) Kangaroos live in Australia and are marsupials. Therefore, kangaroos are marsupials.

b) It is either hotter than 100 degrees today or the pollution is dangerous. It is less than 100 degrees outside today. Therefore, the pollution is dangerous.

c) Linda is an excellent swimmer. If Linda is an excellent swimmer, then she can work as a lifeguard. Therefore, Linda can work as a lifeguard.

d) Steve will work at a computer company this summer. Therefore, this summer Steve will work at a computer company or he will be a beach bum.

e) If I work all night on this homework, then I can answer all the exercises. If I answer all the exercises, I will understand the material. Therefore, if I work all night on this homework, then I will understand the material.

5. Use rules of inference to show that the hypotheses "Randy works hard," "If Randy works hard, then he is a dull boy," and "If Randy is a dull boy, then he will not get the job" imply the conclusion "Randy will not get the job."

6. Use rules of inference to show that the hypotheses "If it does not rain or if it is not foggy, then the sailing race will be held and the lifesaving demonstration will go on," "If the sailing race is held, then the trophy will be awarded," and "The trophy was not awarded" imply the conclusion "It rained."

7. What rules of inference are used in this famous argument? "All men are mortal. Socrates is a man. Therefore, Socrates is mortal."

8. What rules of inference are used in this argument? "No man is an island. Manhattan is an island. Therefore, Manhattan is not a man."

9. For each of these collections of premises, what relevant conclusion or conclusions can be drawn? Explain the rules of inference used to obtain each conclusion from the premises.

a) "If I take the day off, it either rains or snows." "I took Tuesday off or I took Thursday off." "It was sunny on Tuesday." "It did not snow on Thursday."

b) "If I eat spicy foods, then I have strange dreams." "I have strange dreams if there is thunder while I sleep." "I did not have strange dreams."

c) "I am either clever or lucky." "I am not lucky." "If I am lucky, then I will win the lottery."

d) "Every computer science major has a personal computer." "Ralph does not have a personal computer." "Ann has a personal computer."

e) "What is good for corporations is good for the United States." "What is good for the United States is good for you." "What is good for corporations is for you to buy lots of stuff."

f) "All rodents gnaw their food." "Mice are rodents." "Rabbits do not gnaw their food." "Bats are not rodents."

10. For each of these sets of premises, what relevant conclusion or conclusions can be drawn? Explain the rules of inference used to obtain each conclusion from the premises.

a) "If I play hockey, then I am sore the next day." "I use the whirlpool if I am sore." "I did not use the whirlpool."

b) "If I work, it is either sunny or partly sunny." "I worked last Monday or I worked last Friday." "It was not sunny on Tuesday." "It was not partly sunny on Friday."

c) "All insects have six legs." "Dragonflies are insects." "Spiders do not have six legs." "Spiders eat dragonflies."

d) "Every student has an Internet account." "Homer does not have an Internet account." "Maggie has an Internet account."

e) "All foods that are healthy to eat do not taste good." "Tofu is healthy to eat." "You only eat what tastes good." "You do not eat tofu." "Cheeseburgers are not healthy to eat."

f) "I am either dreaming or hallucinating." "I am not dreaming." "If I am hallucinating, I see elephants running down the road."

11. Show that the argument form with premises $p_1, p_2, \ldots, p_n$ and conclusion $q \rightarrow r$ is valid if the argument form with premises $p_1, p_2, \ldots, p_n, q$, and conclusion r is valid.

12. Show that the argument form with premises $(p \wedge t) \rightarrow (r \vee s)$, $q \rightarrow (u \wedge t)$, $u \rightarrow p$, and $\neg s$ and conclusion $q \rightarrow r$ is valid by first using Exercise 11 and then using rules of inference from Table 1.

13. For each of these arguments, explain which rules of inference are used for each step.

a) "Doug, a student in this class, knows how to write programs in JAVA. Everyone who knows how to write programs in JAVA can get a high-paying job. Therefore, someone in this class can get a high-paying job."

b) "Somebody in this class enjoys whale watching. Every person who enjoys whale watching cares about ocean pollution. Therefore, there is a person in this class who cares about ocean pollution."

c) "Each of the 93 students in this class owns a personal computer. Everyone who owns a personal computer can use a word processing program. Therefore, Zeke, a student in this class, can use a word processing program."

d) "Everyone in New Jersey lives within 50 miles of the ocean. Someone in New Jersey has never seen the ocean. Therefore, someone who lives within 50 miles of the ocean has never seen the ocean."

14. For each of these arguments, explain which rules of inference are used for each step.

a) "Linda, a student in this class, owns a red convertible. Everyone who owns a red convertible has gotten at least one speeding ticket. Therefore, someone in this class has gotten a speeding ticket."

b) "Each of five roommates, Melissa, Aaron, Ralph, Veneesha, and Keeshawn, has taken a course in discrete mathematics. Every student who has taken a course in discrete mathematics can take a course in algorithms. Therefore, all five roommates can take a course in algorithms next year."

c) "All movies produced by John Sayles are wonderful. John Sayles produced a movie about coal miners. Therefore, there is a wonderful movie about coal miners."

d) "There is someone in this class who has been to France. Everyone who goes to France visits the Louvre. Therefore, someone in this class has visited the Louvre."

15. For each of these arguments determine whether the argument is correct or incorrect and explain why.

a) All students in this class understand logic. Xavier is a student in this class. Therefore, Xavier understands logic.

b) Every computer science major takes discrete mathematics. Natasha is taking discrete mathematics. Therefore, Natasha is a computer science major.

c) All parrots like fruit. My pet bird is not a parrot. Therefore, my pet bird does not like fruit.

d) Everyone who eats granola every day is healthy. Linda is not healthy. Therefore, Linda does not eat granola every day.

16. For each of these arguments determine whether the argument is correct or incorrect and explain why.

a) Everyone enrolled in the university has lived in a dormitory. Mia has never lived in a dormitory. Therefore, Mia is not enrolled in the university.

b) A convertible car is fun to drive. Isaac's car is not a convertible. Therefore, Isaac's car is not fun to drive.

c) Quincy likes all action movies. Quincy likes the movie *Eight Men Out*. Therefore, *Eight Men Out* is an action movie.

d) All lobstermen set at least a dozen traps. Hamilton is a lobsterman. Therefore, Hamilton sets at least a dozen traps.

17. What is wrong with this argument? Let $H(x)$ be "x is happy." Given the premise $\exists x H(x)$, we conclude that $H(\text{Lola})$. Therefore, Lola is happy.

18. What is wrong with this argument? Let $S(x, y)$ be "x is shorter than y." Given the premise $\exists s S(s, \text{Max})$, it follows that $S(\text{Max}, \text{Max})$. Then by existential generalization it follows that $\exists x S(x, x)$, so that someone is shorter than himself.

19. Determine whether each of these arguments is valid. If an argument is correct, what rule of inference is being used? If it is not, what logical error occurs?

a) If n is a real number such that $n > 1$, then $n^2 > 1$. Suppose that $n^2 > 1$. Then $n > 1$.

b) If n is a real number with $n > 3$, then $n^2 > 9$. Suppose that $n^2 \leq 9$. Then $n \leq 3$.

c) If n is a real number with $n > 2$, then $n^2 > 4$. Suppose that $n \leq 2$. Then $n^2 \leq 4$.

20. Determine whether these are valid arguments.

a) If x is a positive real number, then x^2 is a positive real number. Therefore, if a^2 is positive, where a is a real number, then a is a positive real number.

b) If $x^2 \neq 0$, where x is a real number, then $x \neq 0$. Let a be a real number with $a^2 \neq 0$; then $a \neq 0$.

21. Which rules of inference are used to establish the conclusion of Lewis Carroll's argument described in Example 26 of Section 1.4?

22. Which rules of inference are used to establish the conclusion of Lewis Carroll's argument described in Example 27 of Section 1.4?

23. Identify the error or errors in this argument that supposedly shows that if $\exists x P(x) \wedge \exists x Q(x)$ is true then $\exists x(P(x) \wedge Q(x))$ is true.

1. $\exists x P(x) \vee \exists x Q(x)$ Premise
2. $\exists x P(x)$ Simplification from (1)
3. $P(c)$ Existential instantiation from (2)
4. $\exists x Q(x)$ Simplification from (1)
5. $Q(c)$ Existential instantiation from (4)
6. $P(c) \wedge Q(c)$ Conjunction from (3) and (5)
7. $\exists x(P(x) \wedge Q(x))$ Existential generalization

24. Identify the error or errors in this argument that supposedly shows that if $\forall x(P(x) \vee Q(x))$ is true then $\forall x P(x) \vee \forall x Q(x)$ is true.

1. $\forall x(P(x) \vee Q(x))$ Premise
2. $P(c) \vee Q(c)$ Universal instantiation from (1)
3. $P(c)$ Simplification from (2)
4. $\forall x P(x)$ Universal generalization from (3)
5. $Q(c)$ Simplification from (2)
6. $\forall x Q(x)$ Universal generalization from (5)
7. $\forall x(P(x) \vee \forall x Q(x))$ Conjunction from (4) and (6)

25. Justify the rule of universal modus tollens by showing that the premises $\forall x(P(x) \rightarrow Q(x))$ and $\neg Q(a)$ for a particular element a in the domain, imply $\neg P(a)$.

26. Justify the rule of **universal transitivity**, which states that if $\forall x(P(x) \rightarrow Q(x))$ and $\forall x(Q(x) \rightarrow R(x))$ are true, then $\forall x(P(x) \rightarrow R(x))$ is true, where the domains of all quantifiers are the same.

27. Use rules of inference to show that if $\forall x(P(x) \rightarrow (Q(x) \wedge S(x)))$ and $\forall x(P(x) \wedge R(x))$ are true, then $\forall x(R(x) \wedge S(x))$ is true.

28. Use rules of inference to show that if $\forall x(P(x) \vee Q(x))$ and $\forall x((\neg P(x) \wedge Q(x)) \rightarrow R(x))$ are true, then $\forall x(\neg R(x) \rightarrow P(x))$ is also true, where the domains of all quantifiers are the same.

29. Use rules of inference to show that if $\forall x(P(x) \vee Q(x))$, $\forall x(\neg Q(x) \vee S(x))$, $\forall x(R(x) \rightarrow \neg S(x))$, and $\exists x \neg P(x)$ are true, then $\exists x \neg R(x)$ is true.

30. Use resolution to show the hypotheses "Allen is a bad boy or Hillary is a good girl" and "Allen is a good boy or David is happy" imply the conclusion "Hillary is a good girl or David is happy."

31. Use resolution to show that the hypotheses "It is not raining or Yvette has her umbrella," "Yvette does not have her umbrella or she does not get wet," and "It is raining or Yvette does not get wet" imply that "Yvette does not get wet."

32. Show that the equivalence $p \wedge \neg p \equiv \mathbf{F}$ can be derived using resolution together with the fact that a conditional statement with a false hypothesis is true. [*Hint:* Let $q = r = \mathbf{F}$ in resolution.]

33. Use resolution to show that the compound proposition $(p \vee q) \wedge (\neg p \vee q) \wedge (p \vee \neg q) \wedge (\neg p \vee \neg q)$ is not satisfiable.

***34.** The Logic Problem, taken from *WFF'N PROOF, The Game of Logic*, has these two assumptions:
1. "Logic is difficult or not many students like logic."
2. "If mathematics is easy, then logic is not difficult."

By translating these assumptions into statements involving propositional variables and logical connectives, determine whether each of the following are valid conclusions of these assumptions:

a) That mathematics is not easy, if many students like logic.
b) That not many students like logic, if mathematics is not easy.
c) That mathematics is not easy or logic is difficult.
d) That logic is not difficult or mathematics is not easy.
e) That if not many students like logic, then either mathematics is not easy or logic is not difficult.

***35.** Determine whether this argument, taken from Kalish and Montague [KaMo64], is valid.

> If Superman were able and willing to prevent evil, he would do so. If Superman were unable to prevent evil, he would be impotent; if he were unwilling to prevent evil, he would be malevolent. Superman does not prevent evil. If Superman exists, he is neither impotent nor malevolent. Therefore, Superman does not exist.

1.7 Introduction to Proofs

1.7.1 Introduction

In this section we introduce the notion of a proof and describe methods for constructing proofs. A proof is a valid argument that establishes the truth of a mathematical statement. A proof can use the hypotheses of the theorem, if any, axioms assumed to be true, and previously proven theorems. Using these ingredients and rules of inference, the final step of the proof establishes the truth of the statement being proved.

In our discussion we move from formal proofs of theorems toward more informal proofs. The arguments we introduced in Section 1.6 to show that statements involving propositions and quantified statements are true were formal proofs, where all steps were supplied, and the rules for each step in the argument were given. However, formal proofs of useful theorems can

be extremely long and hard to follow. In practice, the proofs of theorems designed for human consumption are almost always **informal proofs**, where more than one rule of inference may be used in each step, where steps may be skipped, where the axioms being assumed and the rules of inference used are not explicitly stated. Informal proofs can often explain to humans why theorems are true, while computers are perfectly happy producing formal proofs using automated reasoning systems.

The methods of proof discussed in this chapter are important not only because they are used to prove mathematical theorems, but also for their many applications to computer science. These applications include verifying that computer programs are correct, establishing that operating systems are secure, making inferences in artificial intelligence, showing that system specifications are consistent, and so on. Consequently, understanding the techniques used in proofs is essential both in mathematics and in computer science.

1.7.2 Some Terminology

Formally, a **theorem** is a statement that can be shown to be true. In mathematical writing, the term theorem is usually reserved for a statement that is considered at least somewhat important. Less important theorems sometimes are called **propositions**. (Theorems can also be referred to as **facts** or **results**.) A theorem may be the universal quantification of a conditional statement with one or more premises and a conclusion. However, it may be some other type of logical statement, as the examples later in this chapter will show. We demonstrate that a theorem is true with a **proof**. A proof is a valid argument that establishes the truth of a theorem. The statements used in a proof can include **axioms** (or **postulates**), which are statements we assume to be true (for example, the axioms for the real numbers, given in Appendix 1, and the axioms of plane geometry), the premises, if any, of the theorem, and previously proven theorems. Axioms may be stated using primitive terms that do not require definition, but all other terms used in theorems and their proofs must be defined. Rules of inference, together with definitions of terms, are used to draw conclusions from other assertions, tying together the steps of a proof. In practice, the final step of a proof is usually just the conclusion of the theorem. However, for clarity, we will often recap the statement of the theorem as the final step of a proof.

Links

A less important theorem that is helpful in the proof of other results is called a **lemma** (plural *lemmas* or *lemmata*). Complicated proofs are usually easier to understand when they are proved using a series of lemmas, where each lemma is proved individually. A **corollary** is a theorem that can be established directly from a theorem that has been proved. A **conjecture** is a statement that is being proposed to be a true statement, usually on the basis of some partial evidence, a heuristic argument, or the intuition of an expert. When a proof of a conjecture is found, the conjecture becomes a theorem. Many times conjectures are shown to be false, so they are not theorems.

1.7.3 Understanding How Theorems Are Stated

Extra Examples

Before we introduce methods for proving theorems, we need to understand how many mathematical theorems are stated. Many theorems assert that a property holds for all elements in a domain, such as the integers or the real numbers. Although the precise statement of such theorems needs to include a universal quantifier, the standard convention in mathematics is to omit it. For example, the statement

"If $x > y$, where x and y are positive real numbers, then $x^2 > y^2$"

really means

"For all positive real numbers x and y, if $x > y$, then $x^2 > y^2$."

Furthermore, when theorems of this type are proved, the first step of the proof usually involves selecting a general element of the domain. Subsequent steps show that this element has the property in question. Finally, universal generalization implies that the theorem holds for all members of the domain.

1.7.4 Methods of Proving Theorems

Assessment

Proving mathematical theorems can be difficult. To construct proofs we need all available ammunition, including a powerful battery of different proof methods. These methods provide the overall approach and strategy of proofs. Understanding these methods is a key component of learning how to read and construct mathematical proofs. Once we have chosen a proof method, we use axioms, definitions of terms, previously proved results, and rules of inference to complete the proof. Note that in this book we will always assume the axioms for real numbers found in Appendix 1. We will also assume the usual axioms whenever we prove a result about geometry. When you construct your own proofs, be careful not to use anything but these axioms, definitions, and previously proved results as facts!

To prove a theorem of the form $\forall x(P(x) \rightarrow Q(x))$, our goal is to show that $P(c) \rightarrow Q(c)$ is true, where c is an arbitrary element of the domain, and then apply universal generalization. In this proof, we need to show that a conditional statement is true. Because of this, we now focus on methods that show that conditional statements are true. Recall that $p \rightarrow q$ is true unless p is true but q is false. Note that to prove the statement $p \rightarrow q$, we need only show that q is true if p is true. The following discussion will give the most common techniques for proving conditional statements. Later we will discuss methods for proving other types of statements. In this section, and in Section 1.8, we will develop a large arsenal of proof techniques that can be used to prove a wide variety of theorems.

When you read proofs, you will often find the words "obviously" or "clearly." These words indicate that steps have been omitted that the author expects the reader to be able to fill in. Unfortunately, this assumption is often not warranted and readers are not at all sure how to fill in the gaps. We will assiduously try to avoid using these words and try not to omit too many steps. However, if we included all steps in proofs, our proofs would often be excruciatingly long.

1.7.5 Direct Proofs

A **direct proof** of a conditional statement $p \rightarrow q$ is constructed when the first step is the assumption that p is true; subsequent steps are constructed using rules of inference, with the final step showing that q must also be true. A direct proof shows that a conditional statement $p \rightarrow q$ is true by showing that if p is true, then q must also be true, so that the combination p true and q false never occurs. In a direct proof, we assume that p is true and use axioms, definitions, and previously proven theorems, together with rules of inference, to show that q must also be true. You will find that direct proofs of many results are quite straightforward. Starting with the hypothesis and leading to the conclusion, the way forward is essentially dictated by the premises available at that step. However, direct proofs sometimes require particular insights and can be quite tricky. The first direct proofs we present here are quite straightforward; later in the text you will see some that require some insight.

We will provide examples of several different direct proofs. Before we give the first example, we need to define some terminology.

Definition 1

The integer n is *even* if there exists an integer k such that $n = 2k$, and n is *odd* if there exists an integer k such that $n = 2k + 1$. (Note that every integer is either even or odd, and no integer is both even and odd.) Two integers have the *same parity* when both are even or both are odd; they have *opposite parity* when one is even and the other is odd.

EXAMPLE 1 Give a direct proof of the theorem "If n is an odd integer, then n^2 is odd."

Extra Examples

Solution: Note that this theorem states $\forall n P((n) \rightarrow Q(n))$, where $P(n)$ is "n is an odd integer" and $Q(n)$ is "n^2 is odd." As we have said, we will follow the usual convention in mathematical proofs by showing that $P(n)$ implies $Q(n)$, and not explicitly using universal instantiation. To begin a direct proof of this theorem, we assume that the hypothesis of this conditional statement is true, namely, we assume that n is odd. By the definition of an odd integer, it follows that $n = 2k + 1$, where k is some integer. We want to show that n^2 is also odd. We can square both sides of the equation $n = 2k + 1$ to obtain a new equation that expresses n^2. When we do this, we find that $n^2 = (2k + 1)^2 = 4k^2 + 4k + 1 = 2(2k^2 + 2k) + 1$. By the definition of an odd integer, we can conclude that n^2 is an odd integer (it is one more than twice an integer). Consequently, we have proved that if n is an odd integer, then n^2 is an odd integer. ◀

EXAMPLE 2 Give a direct proof that if m and n are both perfect squares, then nm is also a perfect square. (An integer a is a **perfect square** if there is an integer b such that $a = b^2$.)

Solution: To produce a direct proof of this theorem, we assume that the hypothesis of this conditional statement is true, namely, we assume that m and n are both perfect squares. By the definition of a perfect square, it follows that there are integers s and t such that $m = s^2$ and $n = t^2$. The goal of the proof is to show that mn must also be a perfect square when m and n are; looking ahead we see how we can show this by substituting s^2 for m and t^2 for n into mn. This tells us that $mn = s^2t^2$. Hence, $mn = s^2t^2 = (ss)(tt) = (st)(st) = (st)^2$, using commutativity and associativity of multiplication. By the definition of perfect square, it follows that mn is also a perfect square, because it is the square of st, which is an integer. We have proved that if m and n are both perfect squares, then mn is also a perfect square. ◀

1.7.6 Proof by Contraposition

Direct proofs lead from the premises of a theorem to the conclusion. They begin with the premises, continue with a sequence of deductions, and end with the conclusion. However, we will see that attempts at direct proofs often reach dead ends. We need other methods of proving theorems of the form $\forall x(P(x) \rightarrow Q(x))$. Proofs of theorems of this type that are not direct proofs, that is, that do not start with the premises and end with the conclusion, are called **indirect proofs**.

An extremely useful type of indirect proof is known as **proof by contraposition**. Proofs by contraposition make use of the fact that the conditional statement $p \rightarrow q$ is equivalent to its contrapositive, $\neg q \rightarrow \neg p$. This means that the conditional statement $p \rightarrow q$ can be proved by showing that its contrapositive, $\neg q \rightarrow \neg p$, is true. In a proof by contraposition of $p \rightarrow q$, we take $\neg q$ as a premise, and using axioms, definitions, and previously proven theorems, together with rules of inference, we show that $\neg p$ must follow. We will illustrate proof by contraposition with two examples. These examples show that proof by contraposition can succeed when we cannot easily find a direct proof.

EXAMPLE 3 Prove that if n is an integer and $3n + 2$ is odd, then n is odd.

Extra Examples

Solution: We first attempt a direct proof. To construct a direct proof, we first assume that $3n + 2$ is an odd integer. From the definition of an odd integer, we know that $3n + 2 = 2k + 1$ for some integer k. Can we use this fact to show that n is odd? We see that $3n + 1 = 2k$, but there does not seem to be any direct way to conclude that n is odd. Because our attempt at a direct proof failed, we next try a proof by contraposition.

The first step in a proof by contraposition is to assume that the conclusion of the conditional statement "If $3n + 2$ is odd, then n is odd" is false; namely, assume that n is even. Then, by the definition of an even integer, $n = 2k$ for some integer k. Substituting $2k$ for n, we find that $3n + 2 = 3(2k) + 2 = 6k + 2 = 2(3k + 1)$. This tells us that $3n + 2$ is even (because it is a multiple of 2), and therefore not odd. This is the negation of the premise of the theorem. Because the negation of the conclusion of the conditional statement implies that the hypothesis is false, the original conditional statement is true. Our proof by contraposition succeeded; we have proved the theorem "If $3n + 2$ is odd, then n is odd." ◀

EXAMPLE 4 Prove that if $n = ab$, where a and b are positive integers, then $a \leq \sqrt{n}$ or $b \leq \sqrt{n}$.

Solution: Because there is no obvious way of showing that $a \leq \sqrt{n}$ or $b \leq \sqrt{n}$ directly from the equation $n = ab$, where a and b are positive integers, we attempt a proof by contraposition.

The first step in a proof by contraposition is to assume that the conclusion of the conditional statement "If $n = ab$, where a and b are positive integers, then $a \leq \sqrt{n}$ or $b \leq \sqrt{n}$" is false. That is, we assume that the statement $(a \leq \sqrt{n}) \vee (b \leq \sqrt{n})$ is false. Using the meaning of disjunction together with De Morgan's law, we see that this implies that both $a \leq \sqrt{n}$ and $b \leq \sqrt{n}$ are false. This implies that $a > \sqrt{n}$ and $b > \sqrt{n}$. We can multiply these inequalities together (using the fact that if $0 < s < t$ and $0 < u < v$, then $su < tv$) to obtain $ab > \sqrt{n} \cdot \sqrt{n} = n$. This shows that $ab \neq n$, which contradicts the statement $n = ab$.

Because the negation of the conclusion of the conditional statement implies that the hypothesis is false, the original conditional statement is true. Our proof by contraposition succeeded; we have proved that if $n = ab$, where a and b are positive integers, then $a \leq \sqrt{n}$ or $b \leq \sqrt{n}$. ◀

VACUOUS AND TRIVIAL PROOFS We can quickly prove that a conditional statement $p \rightarrow q$ is true when we know that p is false, because $p \rightarrow q$ must be true when p is false. Consequently, if we can show that p is false, then we have a proof, called a **vacuous proof**, of the conditional statement $p \rightarrow q$. Vacuous proofs are often used to establish special cases of theorems that state that a conditional statement is true for all positive integers [i.e., a theorem of the kind $\forall n P(n)$, where $P(n)$ is a propositional function]. Proof techniques for theorems of this kind will be discussed in Section 5.1.

EXAMPLE 5 Show that the proposition $P(0)$ is true, where $P(n)$ is "If $n > 1$, then $n^2 > n$" and the domain consists of all integers.

Solution: Note that $P(0)$ is "If $0 > 1$, then $0^2 > 0$." We can show $P(0)$ using a vacuous proof. Indeed, the hypothesis $0 > 1$ is false. This tells us that $P(0)$ is automatically true. ◀

Remark: The fact that the conclusion of this conditional statement, $0^2 > 0$, is false is irrelevant to the truth value of the conditional statement, because a conditional statement with a false hypothesis is guaranteed to be true.

EXAMPLE 6 Prove that if n is an integer with $10 \leq n \leq 15$ which is a perfect square, then n is also a perfect cube.

Solution: Note that there are no perfect squares n with $10 \leq n \leq 15$, because $3^2 = 9$ and $4^2 = 16$. Hence, the statement that n is an integer with $10 \leq n \leq 15$ which is a perfect square is false for all integers n. Consequently, the statement to be proved is true for all integers n. ◀

We can also quickly prove a conditional statement $p \rightarrow q$ if we know that the conclusion q is true. By showing that q is true, it follows that $p \rightarrow q$ must also be true. A proof of $p \rightarrow q$ that uses the fact that q is true is called a **trivial proof**. Trivial proofs are often important when special cases of theorems are proved (see the discussion of proof by cases in Section 1.8) and in mathematical induction, which is a proof technique discussed in Section 5.1.

EXAMPLE 7 Let $P(n)$ be "If a and b are positive integers with $a \geq b$, then $a^n \geq b^n$," where the domain consists of all nonnegative integers. Show that $P(0)$ is true.

Solution: The proposition $P(0)$ is "If $a \geq b$, then $a^0 \geq b^0$." Because $a^0 = b^0 = 1$, the conclusion of the conditional statement "If $a \geq b$, then $a^0 \geq b^0$" is true. Hence, this conditional statement, which is $P(0)$, is true. This is an example of a trivial proof. Note that the hypothesis, which is the statement "$a \geq b$," was not needed in this proof. ◀

A LITTLE PROOF STRATEGY We have described two important approaches for proving theorems of the form $\forall x(P(x) \rightarrow Q(x))$: direct proof and proof by contraposition. We have also given examples that show how each is used. However, when you are presented with a theorem of the form $\forall x(P(x) \rightarrow Q(x))$, which method should you use to attempt to prove it? We will provide a few rules of thumb here; in Section 1.8 we will discuss proof strategy at greater length.

When you want to prove a statement of the form $\forall x(P(x) \rightarrow Q(x))$, first evaluate whether a direct proof looks promising. Begin by expanding the definitions in the hypotheses. Start to reason using these hypotheses, together with axioms and available theorems. If a direct proof does not seem to go anywhere, for instance when there is no clear way to use hypotheses as in Examples 3 and 4 to reach the conclusion, try the same thing with a proof by contraposition.

(Hypotheses such as x is irrational or $x \neq 0$ that are difficult to reason from are a clue that an indirect proof might be your best best.)

Recall that in a proof by contraposition you assume that the conclusion of the conditional statement is false and use a direct proof to show this implies that the hypothesis must be false. Often, you will find that a proof by contraposition is easily constructed from the negation of the conclusion. We illustrate this strategy in Examples 7 and 8. In each example, note how straightforward a proof by contraposition is, while there is no clear way to provide a direct proof.

Before we present our next example, we need a definition.

Definition 2 The real number r is *rational* if there exist integers p and q with $q \neq 0$ such that $r = p/q$. A real number that is not rational is called *irrational*.

EXAMPLE 8 Prove that the sum of two rational numbers is rational. (Note that if we include the implicit quantifiers here, the theorem we want to prove is "For every real number r and every real number s, if r and s are rational numbers, then $r + s$ is rational.)

Extra Examples

Solution: We first attempt a direct proof. To begin, suppose that r and s are rational numbers. From the definition of a rational number, it follows that there are integers p and q, with $q \neq 0$, such that $r = p/q$, and integers t and u, with $u \neq 0$, such that $s = t/u$. Can we use this information to show that $r + s$ is rational? That is, can we find integers v and w such that $r + s = v/w$ and $w \neq 0$?

With the goal of finding these integers v and w, we add $r = p/q$ and $s = t/u$, using qu as the common denominator. We find that

$$r + s = \frac{p}{q} + \frac{t}{u} = \frac{pu + qt}{qu}.$$

Because $q \neq 0$ and $u \neq 0$, it follows that $qu \neq 0$. Consequently, we have expressed $r + s$ as the ratio of two integers, $v = pu + qt$ and $w = qu$, where $w \neq 0$. This means that $r + s$ is rational. We have proved that the sum of two rational numbers is rational; our attempt to find a direct proof succeeded. ◀

EXAMPLE 9 Prove that if n is an integer and n^2 is odd, then n is odd.

Solution: We first attempt a direct proof. Suppose that n is an integer and n^2 is odd. From the definition of an odd integer, there exists an integer k such that $n^2 = 2k + 1$. Can we use this information to show that n is odd? There seems to be no obvious approach to show that n is odd because solving for n produces the equation $n = \pm\sqrt{2k + 1}$, which is not terribly useful.

Because this attempt to use a direct proof did not bear fruit, we next attempt a proof by contraposition. We take as our hypothesis the statement that n is not odd. Because every integer is odd or even, this means that n is even. This implies that there exists an integer k such that $n = 2k$. To prove the theorem, we need to show that this hypothesis implies the conclusion that n^2 is not odd, that is, that n^2 is even. Can we use the equation $n = 2k$ to achieve this? By squaring both sides of this equation, we obtain $n^2 = 4k^2 = 2(2k^2)$, which implies that n^2 is also even because $n^2 = 2t$, where $t = 2k^2$. We have proved that if n is an integer and n^2 is odd, then n is odd. Our attempt to find a proof by contraposition succeeded. ◀

1.7.7 Proofs by Contradiction

Suppose we want to prove that a statement p is true. Furthermore, suppose that we can find a contradiction q such that $\neg p \rightarrow q$ is true. Because q is false, but $\neg p \rightarrow q$ is true, we can conclude that $\neg p$ is false, which means that p is true. How can we find a contradiction q that might help us prove that p is true in this way?

Because the statement $r \wedge \neg r$ is a contradiction whenever r is a proposition, we can prove that p is true if we can show that $\neg p \rightarrow (r \wedge \neg r)$ is true for some proposition r. Proofs of this type are called **proofs by contradiction**. Because a proof by contradiction does not prove a result directly, it is another type of indirect proof. We provide three examples of proof by contradiction. The first is an example of an application of the pigeonhole principle, a combinatorial technique that we will cover in depth in Section 6.2.

EXAMPLE 10 Show that at least four of any 22 days must fall on the same day of the week.

Extra Examples

Solution: Let p be the proposition "At least four of 22 chosen days fall on the same day of the week." Suppose that $\neg p$ is true. This means that at most three of the 22 days fall on the same day of the week. Because there are seven days of the week, this implies that at most 21 days could have been chosen, as for each of the days of the week, at most three of the chosen days could fall on that day. This contradicts the premise that we have 22 days under consideration. That is, if r is the statement that 22 days are chosen, then we have shown that $\neg p \rightarrow (r \wedge \neg r)$. Consequently, we know that p is true. We have proved that at least four of 22 chosen days fall on the same day of the week. ◀

EXAMPLE 11 Prove that $\sqrt{2}$ is irrational by giving a proof by contradiction.

Solution: Let p be the proposition "$\sqrt{2}$ is irrational." To start a proof by contradiction, we suppose that $\neg p$ is true. Note that $\neg p$ is the statement "It is not the case that $\sqrt{2}$ is irrational," which says that $\sqrt{2}$ is rational. We will show that assuming that $\neg p$ is true leads to a contradiction.

If $\sqrt{2}$ is rational, there exist integers a and b with $\sqrt{2} = a/b$, where $b \neq 0$ and a and b have no common factors (so that the fraction a/b is in lowest terms). (Here, we are using the fact that every rational number can be written in lowest terms.) Because $\sqrt{2} = a/b$, when both sides of this equation are squared, it follows that

$$2 = \frac{a^2}{b^2}.$$

Hence,

$$2b^2 = a^2.$$

By the definition of an even integer it follows that a^2 is even. We next use the fact that if a^2 is even, a must also be even, which follows by Exercise 18. Furthermore, because a is even, by the definition of an even integer, $a = 2c$ for some integer c. Thus,

$$2b^2 = 4c^2.$$

Dividing both sides of this equation by 2 gives

$$b^2 = 2c^2.$$

By the definition of even, this means that b^2 is even. Again using the fact that if the square of an integer is even, then the integer itself must be even, we conclude that b must be even as well.

We have now shown that the assumption of $\neg p$ leads to the equation $\sqrt{2} = a/b$, where a and b have no common factors, but both a and b are even, that is, 2 divides both a and b. Note that the statement that $\sqrt{2} = a/b$, where a and b have no common factors, means, in particular, that 2 does not divide both a and b. Because our assumption of $\neg p$ leads to the contradiction that 2 divides both a and b and 2 does not divide both a and b, $\neg p$ must be false. That is, the statement p, "$\sqrt{2}$ is irrational," is true. We have proved that $\sqrt{2}$ is irrational. ◀

Proof by contradiction can be used to prove conditional statements. In such proofs, we first assume the negation of the conclusion. We then use the premises of the theorem and the negation of the conclusion to arrive at a contradiction. (The reason that such proofs are valid rests on the logical equivalence of $p \rightarrow q$ and $(p \wedge \neg q) \rightarrow \mathbf{F}$. To see that these statements are equivalent, simply note that each is false in exactly one case, namely, when p is true and q is false.)

Note that we can rewrite a proof by contraposition of a conditional statement as a proof by contradiction. In a proof of $p \rightarrow q$ by contraposition, we assume that $\neg q$ is true. We then show that $\neg p$ must also be true. To rewrite a proof by contraposition of $p \rightarrow q$ as a proof by contradiction, we suppose that both p and $\neg q$ are true. Then, we use the steps from the proof of $\neg q \rightarrow \neg p$ to show that $\neg p$ is true. This leads to the contradiction $p \wedge \neg p$, completing the proof. Example 11 illustrates how a proof by contraposition of a conditional statement can be rewritten as a proof by contradiction.

EXAMPLE 12 Give a proof by contradiction of the theorem "If $3n + 2$ is odd, then n is odd."

Solution: Let p be "$3n + 2$ is odd" and q be "n is odd." To construct a proof by contradiction, assume that both p and $\neg q$ are true. That is, assume that $3n + 2$ is odd and that n is not odd. Because n is not odd, we know that it is even. Because n is even, there is an integer k such that $n = 2k$. This implies that $3n + 2 = 3(2k) + 2 = 6k + 2 = 2(3k + 1)$. Because $3n + 2$ is $2t$, where $t = 3k + 1$, $3n + 2$ is even. Note that the statement "$3n + 2$ is even" is equivalent to the statement $\neg p$, because an integer is even if and only if it is not odd. Because both p and $\neg p$ are

true, we have a contradiction. This completes the proof by contradiction, proving that if $3n + 2$ is odd, then n is odd. ◀

Note that we can also prove by contradiction that $p \rightarrow q$ is true by assuming that p and $\neg q$ are true, and showing that q must be also be true. This implies that $\neg q$ and q are both true, a contradiction. This observation tells us that we can turn a direct proof into a proof by contradiction.

PROOFS OF EQUIVALENCE To prove a theorem that is a biconditional statement, that is, a statement of the form $p \leftrightarrow q$, we show that $p \rightarrow q$ and $q \rightarrow p$ are both true. The validity of this approach is based on the tautology

$$(p \leftrightarrow q) \leftrightarrow (p \rightarrow q) \wedge (q \rightarrow p).$$

EXAMPLE 13 Prove the theorem "If n is an integer, then n is odd if and only if n^2 is odd."

Extra Examples

Solution: This theorem has the form "p if and only if q," where p is "n is odd" and q is "n^2 is odd." (As usual, we do not explicitly deal with the universal quantification.) To prove this theorem, we need to show that $p \rightarrow q$ and $q \rightarrow p$ are true.

We have already shown (in Example 1) that $p \rightarrow q$ is true and (in Example 8) that $q \rightarrow p$ is true.

Because we have shown that both $p \rightarrow q$ and $q \rightarrow p$ are true, we have shown that the theorem is true. ◀

Sometimes a theorem states that several propositions are equivalent. Such a theorem states that propositions $p_1, p_2, p_3, \ldots, p_n$ are equivalent. This can be written as

$$p_1 \leftrightarrow p_2 \leftrightarrow \cdots \leftrightarrow p_n,$$

which states that all n propositions have the same truth values, and consequently, that for all i and j with $1 \leq i \leq n$ and $1 \leq j \leq n$, p_i and p_j are equivalent. One way to prove these are mutually equivalent is to use the tautology

$$p_1 \leftrightarrow p_2 \leftrightarrow \cdots \leftrightarrow p_n \leftrightarrow (p_1 \rightarrow p_2) \wedge (p_2 \rightarrow p_3) \wedge \cdots \wedge (p_n \rightarrow p_1).$$

This shows that if the n conditional statements $p_1 \rightarrow p_2, p_2 \rightarrow p_3, \ldots, p_n \rightarrow p_1$ can be shown to be true, then the propositions $p_1, p_2, \ldots, p_n$ are all equivalent.

This is much more efficient than proving that $p_i \rightarrow p_j$ for all $i \neq j$ with $1 \leq i \leq n$ and $1 \leq j \leq n$. (Note that there are $n^2 - n$ such conditional statements.)

When we prove that a group of statements are equivalent, we can establish any chain of conditional statements we choose as long as it is possible to work through the chain to go from any one of these statements to any other statement. For example, we can show that p_1, p_2, and p_3 are equivalent by showing that $p_1 \rightarrow p_3$, $p_3 \rightarrow p_2$, and $p_2 \rightarrow p_1$.

EXAMPLE 14 Show that these statements about the integer n are equivalent:

p_1: n is even.
p_2: $n - 1$ is odd.
p_3: n^2 is even.

Solution: We will show that these three statements are equivalent by showing that the conditional statements $p_1 \rightarrow p_2$, $p_2 \rightarrow p_3$, and $p_3 \rightarrow p_1$ are true.

We use a direct proof to show that $p_1 \rightarrow p_2$. Suppose that n is even. Then $n = 2k$ for some integer k. Consequently, $n - 1 = 2k - 1 = 2(k - 1) + 1$. This means that $n - 1$ is odd because it is of the form $2m + 1$, where m is the integer $k - 1$.

We also use a direct proof to show that $p_2 \rightarrow p_3$. Now suppose $n - 1$ is odd. Then $n - 1 = 2k + 1$ for some integer k. Hence, $n = 2k + 2$ so that $n^2 = (2k + 2)^2 = 4k^2 + 8k + 4 = 2(2k^2 + 4k + 2)$. This means that n^2 is twice the integer $2k^2 + 4k + 2$, and hence is even.

To prove $p_3 \rightarrow p_1$, we use a proof by contraposition. That is, we prove that if n is not even, then n^2 is not even. This is the same as proving that if n is odd, then n^2 is odd, which we have already done in Example 1. This completes the proof. ◀

COUNTEREXAMPLES In Section 1.4 we stated that to show that a statement of the form $\forall x P(x)$ is false, we need only find a **counterexample**, that is, an example x for which $P(x)$ is false. When presented with a statement of the form $\forall x P(x)$, which we believe to be false or which has resisted all proof attempts, we look for a counterexample. We illustrate the use of counterexamples in Example 15.

EXAMPLE 15 Show that the statement "Every positive integer is the sum of the squares of two integers" is false.

Extra Examples

Solution: To show that this statement is false, we look for a counterexample, which is a particular integer that is not the sum of the squares of two integers. It does not take long to find a counterexample, because 3 cannot be written as the sum of the squares of two integers. To show this is the case, note that the only perfect squares not exceeding 3 are $0^2 = 0$ and $1^2 = 1$. Furthermore, there is no way to get 3 as the sum of two terms each of which is 0 or 1. Consequently, we have shown that "Every positive integer is the sum of the squares of two integers" is false. ◀

1.7.8 Mistakes in Proofs

There are many common errors made in constructing mathematical proofs. We will briefly describe some of these here. Among the most common errors are mistakes in arithmetic and basic algebra. Even professional mathematicians make such errors, especially when working with complicated formulae. Whenever you use such computations you should check them as carefully as possible. (You should also review any troublesome aspects of basic algebra, especially before you study Section 5.1.)

Links

Each step of a mathematical proof needs to be correct and the conclusion needs to follow logically from the steps that precede it. Many mistakes result from the introduction of steps that do not logically follow from those that precede it. This is illustrated in Examples 16–18.

EXAMPLE 16 What is wrong with this famous supposed "proof" that $1 = 2$?

"Proof": We use these steps, where a and b are two equal positive integers.

Step	Reason
1. $a = b$	Given
2. $a^2 = ab$	Multiply both sides of (1) by a
3. $a^2 - b^2 = ab - b^2$	Subtract b^2 from both sides of (2)
4. $(a - b)(a + b) = b(a - b)$	Factor both sides of (3)
5. $a + b = b$	Divide both sides of (4) by $a - b$
6. $2b = b$	Replace a by b in (5) because $a = b$ and simplify
7. $2 = 1$	Divide both sides of (6) by b

Solution: Every step is valid except for step 5, where we divided both sides by $a - b$. The error is that $a - b$ equals zero; division of both sides of an equation by the same quantity is valid as long as this quantity is not zero. ◀

EXAMPLE 17 What is wrong with this "proof"?

"Theorem": If n^2 is positive, then n is positive.

"Proof": Suppose that n^2 is positive. Because the conditional statement "If n is positive, then n^2 is positive" is true, we can conclude that n is positive.

Solution: Let $P(n)$ be "n is positive" and $Q(n)$ be "n^2 is positive." Then our hypothesis is $Q(n)$. The statement "If n is positive, then n^2 is positive" is the statement $\forall n(P(n) \rightarrow Q(n))$. From the hypothesis $Q(n)$ and the statement $\forall n(P(n) \rightarrow Q(n))$ we cannot conclude $P(n)$, because we are not using a valid rule of inference. Instead, this is an example of the fallacy of affirming the conclusion. A counterexample is supplied by $n = -1$ for which $n^2 = 1$ is positive, but n is negative. ◀

EXAMPLE 18 What is wrong with this "proof"?

"Theorem": If n is not positive, then n^2 is not positive. (This is the contrapositive of the "theorem" in Example 17.)

"Proof": Suppose that n is not positive. Because the conditional statement "If n is positive, then n^2 is positive" is true, we can conclude that n^2 is not positive.

Solution: Let $P(n)$ and $Q(n)$ be as in the solution of Example 17. Then our hypothesis is $\neg P(n)$ and the statement "If n is positive, then n^2 is positive" is the statement $\forall n(P(n) \rightarrow Q(n))$. From the hypothesis $\neg P(n)$ and the statement $\forall n(P(n) \rightarrow Q(n))$ we cannot conclude $\neg Q(n)$, because we are not using a valid rule of inference. Instead, this is an example of the fallacy of denying the hypothesis. A counterexample is supplied by $n = -1$, as in Example 17. ◀

Finally, we briefly discuss a particularly nasty type of error. Many incorrect arguments are based on a fallacy called **begging the question**. This fallacy occurs when one or more steps of a proof are based on the truth of the statement being proved. In other words, this fallacy arises when a statement is proved using itself, or a statement equivalent to it. That is why this fallacy is also called **circular reasoning**.

EXAMPLE 19 Is the following argument correct? It supposedly shows that n is an even integer whenever n^2 is an even integer.

Suppose that n^2 is even. Then $n^2 = 2k$ for some integer k. Let $n = 2l$ for some integer l. This shows that n is even.

Solution: This argument is incorrect. The statement "let $n = 2l$ for some integer l" occurs in the proof. No argument has been given to show that n can be written as $2l$ for some integer l. This is circular reasoning because this statement is equivalent to the statement being proved, namely, "n is even." The result itself is correct; only the method of proof is wrong. ◀

Making mistakes in proofs is part of the learning process. When you make a mistake that someone else finds, you should carefully analyze where you went wrong and make sure that you do not make the same mistake again. Even professional mathematicians make mistakes in proofs. More than a few incorrect proofs of important results have fooled people for many years before subtle errors in them were found.

1.7.9 Just a Beginning

We have now developed a basic arsenal of proof methods. In the next section we will introduce other important proof methods. We will also introduce several important proof techniques in Chapter 5, including mathematical induction, which can be used to prove results that hold for all positive integers. In Chapter 6 we will introduce the notion of combinatorial proofs.

In this section we introduced several methods for proving theorems of the form $\forall x(P(x) \rightarrow Q(x))$, including direct proofs and proofs by contraposition. There are many theorems of this type whose proofs are easy to construct by directly working through the hypotheses and definitions of the terms of the theorem. However, it is often difficult to prove a theorem without resorting to a clever use of a proof by contraposition or a proof by contradiction, or some other proof technique. In Section 1.8 we will address proof strategy. We will describe various approaches that can be used to find proofs when straightforward approaches do not work. Constructing proofs is an art that can be learned only through experience, including writing proofs, having your proofs critiqued, and reading and analyzing other proofs.

Exercises

1. Use a direct proof to show that the sum of two odd integers is even.

2. Use a direct proof to show that the sum of two even integers is even.

3. Show that the square of an even number is an even number using a direct proof.

4. Show that the additive inverse, or negative, of an even number is an even number using a direct proof.

5. Prove that if $m + n$ and $n + p$ are even integers, where $m, n,$ and p are integers, then $m + p$ is even. What kind of proof did you use?

6. Use a direct proof to show that the product of two odd numbers is odd.

7. Use a direct proof to show that every odd integer is the difference of two squares. [*Hint:* Find the difference of the squares of $k + 1$ and k where k is a positive integer.]

8. Prove that if n is a perfect square, then $n + 2$ is not a perfect square.

9. Use a proof by contradiction to prove that the sum of an irrational number and a rational number is irrational.

10. Use a direct proof to show that the product of two rational numbers is rational.

11. Prove or disprove that the product of two irrational numbers is irrational.

12. Prove or disprove that the product of a nonzero rational number and an irrational number is irrational.

13. Prove that if x is irrational, then $1/x$ is irrational.

14. Prove that if x is rational and $x \neq 0$, then $1/x$ is rational.

15. Prove that if x is an irrational number and $x > 0$, then $\sqrt{x}$ is also irrational.

16. Prove that if x, y, and z are integers and $x + y + z$ is odd, then at least one of x, y, and z is odd.

17. Use a proof by contraposition to show that if $x + y \geq 2$, where x and y are real numbers, then $x \geq 1$ or $y \geq 1$.

☞ **18.** Prove that if m and n are integers and mn is even, then m is even or n is even.

19. Show that if n is an integer and $n^3 + 5$ is odd, then n is even using
a) a proof by contraposition.
b) a proof by contradiction.

20. Prove that if n is an integer and $3n + 2$ is even, then n is even using
a) a proof by contraposition.
b) a proof by contradiction.

21. Prove the proposition $P(0)$, where $P(n)$ is the proposition "If n is a positive integer greater than 1, then $n^2 > n$." What kind of proof did you use?

22. Prove the proposition $P(1)$, where $P(n)$ is the proposition "If n is a positive integer, then $n^2 \geq n$." What kind of proof did you use?

23. Let $P(n)$ be the proposition "If a and b are positive real numbers, then $(a + b)^n \geq a^n + b^n$." Prove that $P(1)$ is true. What kind of proof did you use?

24. Show that if you pick three socks from a drawer containing just blue socks and black socks, you must get either a pair of blue socks or a pair of black socks.

25. Show that at least ten of any 64 days chosen must fall on the same day of the week.

26. Show that at least three of any 25 days chosen must fall in the same month of the year.

27. Use a proof by contradiction to show that there is no rational number r for which $r^3 + r + 1 = 0$. [*Hint:* Assume that $r = a/b$ is a root, where a and b are integers and a/b is in lowest terms. Obtain an equation involving integers by multiplying by b^3. Then look at whether a and b are each odd or even.]

28. Prove that if n is a positive integer, then n is even if and only if $7n + 4$ is even.

29. Prove that if n is a positive integer, then n is odd if and only if $5n + 6$ is odd.

30. Prove that $m^2 = n^2$ if and only if $m = n$ or $m = -n$.

31. Prove or disprove that if m and n are integers such that $mn = 1$, then either $m = 1$ and $n = 1$, or else $m = -1$ and $n = -1$.

32. Show that these three statements are equivalent, where a and b are real numbers: (*i*) a is less than b, (*ii*) the average of a and b is greater than a, and (*iii*) the average of a and b is less than b.

33. Show that these statements about the integer x are equivalent: (*i*) $3x + 2$ is even, (*ii*) $x + 5$ is odd, (*iii*) x^2 is even.

34. Show that these statements about the real number x are equivalent: (*i*) x is rational, (*ii*) $x/2$ is rational, (*iii*) $3x - 1$ is rational.

35. Show that these statements about the real number x are equivalent: (*i*) x is irrational, (*ii*) $3x + 2$ is irrational, (*iii*) $x/2$ is irrational.

36. Is this reasoning for finding the solutions of the equation $\sqrt{2x^2 - 1} = x$ correct? (1) $\sqrt{2x^2 - 1} = x$ is given; (2) $2x^2 - 1 = x^2$, obtained by squaring both sides of (1); (3) $x^2 - 1 = 0$, obtained by subtracting x^2 from both sides of (2); (4) $(x - 1)(x + 1) = 0$, obtained by factoring the left-hand side of $x^2 - 1$; (5) $x = 1$ or $x = -1$, which follows because $ab = 0$ implies that $a = 0$ or $b = 0$.

37. Are these steps for finding the solutions of $\sqrt{x + 3} = 3 - x$ correct? (1) $\sqrt{x + 3} = 3 - x$ is given; (2) $x + 3 = x^2 - 6x + 9$, obtained by squaring both sides of (1); (3) $0 = x^2 - 7x + 6$, obtained by subtracting $x + 3$ from both sides of (2); (4) $0 = (x - 1)(x - 6)$, obtained by factoring the right-hand side of (3); (5) $x = 1$ or $x = 6$, which follows from (4) because $ab = 0$ implies that $a = 0$ or $b = 0$.

38. Show that the propositions p_1, p_2, p_3, and p_4 can be shown to be equivalent by showing that $p_1 \leftrightarrow p_4$, $p_2 \leftrightarrow p_3$, and $p_1 \leftrightarrow p_3$.

39. Show that the propositions p_1, p_2, p_3, p_4, and p_5 can be shown to be equivalent by proving that the conditional statements $p_1 \rightarrow p_4$, $p_3 \rightarrow p_1$, $p_4 \rightarrow p_2$, $p_2 \rightarrow p_5$, and $p_5 \rightarrow p_3$ are true.

40. Find a counterexample to the statement that every positive integer can be written as the sum of the squares of three integers.

41. Prove that at least one of the real numbers $a_1, a_2, \ldots, a_n$ is greater than or equal to the average of these numbers. What kind of proof did you use?

42. Use Exercise 41 to show that if the first 10 positive integers are placed around a circle, in any order, there exist three integers in consecutive locations around the circle that have a sum greater than or equal to 17.

43. Prove that if n is an integer, these four statements are equivalent: (*i*) n is even, (*ii*) $n + 1$ is odd, (*iii*) $3n + 1$ is odd, (*iv*) $3n$ is even.

44. Prove that these four statements about the integer n are equivalent: (*i*) n^2 is odd, (*ii*) $1 - n$ is even, (*iii*) n^3 is odd, (*iv*) $n^2 + 1$ is even.

1.8 Proof Methods and Strategy

1.8.1 Introduction

Assessment

In Section 1.7 we introduced many methods of proof and illustrated how each method can be used. In this section we continue this effort. We will introduce several other commonly used proof methods, including the method of proving a theorem by considering different cases separately. We will also discuss proofs where we prove the existence of objects with desired properties.

In Section 1.7 we briefly discussed the strategy behind constructing proofs. This strategy includes selecting a proof method and then successfully constructing an argument step by step, based on this method. In this section, after we have developed a versatile arsenal of proof methods, we will study some aspects of the art and science of proofs. We will provide advice on how to find a proof of a theorem. We will describe some tricks of the trade, including how proofs can be found by working backward and by adapting existing proofs.

When mathematicians work, they formulate conjectures and attempt to prove or disprove them. We will briefly describe this process here by proving results about tiling checkerboards with dominoes and other types of pieces. Looking at tilings of this kind, we will be able to quickly formulate conjectures and prove theorems without first developing a theory.

We will conclude the section by discussing the role of open questions. In particular, we will discuss some interesting problems either that have been solved after remaining open for hundreds of years or that still remain open.

1.8.2 Exhaustive Proof and Proof by Cases

Sometimes we cannot prove a theorem using a single argument that holds for all possible cases. We now introduce a method that can be used to prove a theorem by considering different cases separately. This method is based on a rule of inference that we will now introduce. To prove a conditional statement of the form

$$(p_1 \vee p_2 \vee \cdots \vee p_n) \rightarrow q$$

the tautology

$$[(p_1 \vee p_2 \vee \cdots \vee p_n) \rightarrow q] \leftrightarrow [(p_1 \rightarrow q) \wedge (p_2 \rightarrow q) \wedge \cdots \wedge (p_n \rightarrow q)]$$

can be used as a rule of inference. This shows that the original conditional statement with a hypothesis made up of a disjunction of the propositions $p_1, p_2, \ldots, p_n$ can be proved by proving each of the n conditional statements $p_i \rightarrow q$, $i = 1, 2, \ldots, n$, individually. Such an argument is called a **proof by cases**. Sometimes to prove that a conditional statement $p \rightarrow q$ is true, it is convenient to use a disjunction $p_1 \vee p_2 \vee \cdots \vee p_n$ instead of p as the hypothesis of the conditional statement, where p and $p_1 \vee p_2 \vee \cdots \vee p_n$ are equivalent.

EXHAUSTIVE PROOF Some theorems can be proved by examining a relatively small number of examples. Such proofs are called **exhaustive proofs**, or **proofs by exhaustion** because these proofs proceed by exhausting all possibilities. An exhaustive proof is a special type of proof by cases where each case involves checking a single example. We now provide some illustrations of exhaustive proofs.

EXAMPLE 1 Prove that $(n + 1)^3 \geq 3^n$ if n is a positive integer with $n \leq 4$.

Extra Examples

Solution: We use a proof by exhaustion. We only need verify the inequality $(n + 1)^3 \geq 3^n$ when $n = 1, 2, 3,$ and 4. For $n = 1$, we have $(n + 1)^3 = 2^3 = 8$ and $3^n = 3^1 = 3$; for $n = 2$, we have $(n + 1)^3 = 3^3 = 27$ and $3^n = 3^2 = 9$; for $n = 3$, we have $(n + 1)^3 = 4^3 = 64$ and $3^n = 3^3 = 27$; and for $n = 4$, we have $(n + 1)^3 = 5^3 = 125$ and $3^n = 3^4 = 81$. In each of these four cases, we see that $(n + 1)^3 \geq 3^n$. We have used the method of exhaustion to prove that $(n + 1)^3 \geq 3^n$ if n is a positive integer with $n \leq 4$. ◀

EXAMPLE 2 Prove that the only consecutive positive integers not exceeding 100 that are perfect powers are 8 and 9. (An integer n is a **perfect power** if it equals m^a, where m is an integer and a is an integer greater than 1.)

Solution: We use a proof by exhaustion. In particular, we can prove this fact by examining positive integers n not exceeding 100, first checking whether n is a perfect power, and if it is, checking whether $n + 1$ is also a perfect power. A quicker way to do this is simply to look at all perfect powers not exceeding 100 and checking whether the next largest integer is also a perfect power. The squares of positive integers not exceeding 100 are 1, 4, 9, 16, 25, 36, 49, 64, 81, and

100. The cubes of positive integers not exceeding 100 are 1, 8, 27, and 64. The fourth powers of positive integers not exceeding 100 are 1, 16, and 81. The fifth powers of positive integers not exceeding 100 are 1 and 32. The sixth powers of positive integers not exceeding 100 are 1 and 64. There are no powers of positive integers higher than the sixth power not exceeding 100, other than 1. Looking at this list of perfect powers not exceeding 100, we see that $n = 8$ is the only perfect power n for which $n + 1$ is also a perfect power. That is, $2^3 = 8$ and $3^2 = 9$ are the only two consecutive perfect powers not exceeding 100. ◀

Proofs by exhaustion can tire out people and computers when the number of cases challenges the available processing power!

People can carry out exhaustive proofs when it is necessary to check only a relatively small number of instances of a statement. Computers do not complain when they are asked to check a much larger number of instances of a statement, but they still have limitations. Note that not even a computer can check all instances when it is impossible to list all instances to check.

PROOF BY CASES A proof by cases must cover all possible cases that arise in a theorem. We illustrate proof by cases with a couple of examples. In each example, you should check that all possible cases are covered.

EXAMPLE 3 Prove that if n is an integer, then $n^2 \geq n$.

Extra Examples

Solution: We can prove that $n^2 \geq n$ for every integer by considering three cases, when $n = 0$, when $n \geq 1$, and when $n \leq -1$. We split the proof into three cases because it is straightforward to prove the result by considering zero, positive integers, and negative integers separately.

Case (i): When $n = 0$, because $0^2 = 0$, we see that $0^2 \geq 0$. It follows that $n^2 \geq n$ is true in this case.

Case (ii): When $n \geq 1$, when we multiply both sides of the inequality $n \geq 1$ by the positive integer n, we obtain $n \cdot n \geq n \cdot 1$. This implies that $n^2 \geq n$ for $n \geq 1$.

Case (iii): In this case $n \leq -1$. However, $n^2 \geq 0$. It follows that $n^2 \geq n$.

Because the inequality $n^2 \geq n$ holds in all three cases, we can conclude that if n is an integer, then $n^2 \geq n$. ◀

EXAMPLE 4 Use a proof by cases to show that $|xy| = |x||y|$, where x and y are real numbers. (Recall that $|a|$, the absolute value of a, equals a when $a \geq 0$ and equals $-a$ when $a \leq 0$.)

Solution: In our proof of this theorem, we remove absolute values using the fact that $|a| = a$ when $a \geq 0$ and $|a| = -a$ when $a \leq 0$. Because both $|x|$ and $|y|$ occur in our formula, we will need four cases: *(i)* x and y both nonnegative, *(ii)* x nonnegative and y negative, *(iii)* x negative and y nonnegative, and *(iv)* x negative and y negative. We denote by p_1, p_2, p_3, and p_4, the proposition stating the assumption for each of these four cases, respectively.

(Note that we can remove the absolute value signs by making the appropriate choice of signs within each case.)

Case (i): We see that $p_1 \rightarrow q$ because $xy \geq 0$ when $x \geq 0$ and $y \geq 0$, so that $|xy| = xy = |x||y|$.

Case (ii): To see that $p_2 \rightarrow q$, note that if $x \geq 0$ and $y < 0$, then $xy \leq 0$, so that $|xy| = -xy = x(-y) = |x||y|$. (Here, because $y < 0$, we have $|y| = -y$.)

Case (iii): To see that $p_3 \rightarrow q$, we follow the same reasoning as the previous case with the roles of x and y reversed.

Case (iv): To see that $p_4 \rightarrow q$, note that when $x < 0$ and $y < 0$, it follows that $xy > 0$. Hence, $|xy| = xy = (-x)(-y) = |x||y|$.

Because $|xy| = |x||y|$ holds in each of the four cases and these cases exhaust all possibilities, we can conclude that $|xy| = |x||y|$, whenever x and y are real numbers. ◀

LEVERAGING PROOF BY CASES The examples we have presented illustrating proof by cases provide some insight into when to use this method of proof. In particular, when it is not possible to consider all cases of a proof at the same time, a proof by cases should be considered. When should you use such a proof? Generally, look for a proof by cases when there is no obvious way to begin a proof, but when extra information in each case helps move the proof forward. Example 5 illustrates how the method of proof by cases can be used effectively.

EXAMPLE 5 Formulate a conjecture about the final decimal digit of the square of an integer and prove your result.

Solution: The smallest perfect squares are $1, 4, 9, 16, 25, 36, 49, 64, 81, 100, 121, 144, 169, 196, 225$, and so on. We notice that the digits that occur as the final digit of a square are $0, 1, 4, 5, 6$, and 9, with $2, 3, 7$, and 8 never appearing as the final digit of a square. We conjecture this theorem: The final decimal digit of a perfect square is $0, 1, 4, 5, 6$, or 9. How can we prove this theorem?

We first note that we can express an integer n as $10a + b$, where a and b are positive integers and b is $0, 1, 2, 3, 4, 5, 6, 7, 8$, or 9. Here a is the integer obtained by subtracting the final decimal digit of n from n and dividing by 10. Next, note that $(10a + b)^2 = 100a^2 + 20ab + b^2 = 10(10a^2 + 2b) + b^2$, so that the final decimal digit of n^2 is the same as the final decimal digit of b^2. Furthermore, note that the final decimal digit of b^2 is the same as the final decimal digit of $(10 - b)^2 = 100 - 20b + b^2$. Consequently, we can reduce our proof to the consideration of six cases.

Case (i): The final digit of n is 1 or 9. Then the final decimal digit of n^2 is the final decimal digit of $1^2 = 1$ or $9^2 = 81$, namely, 1.

Case (ii): The final digit of n is 2 or 8. Then the final decimal digit of n^2 is the final decimal digit of $2^2 = 4$ or $8^2 = 64$, namely, 4.

Case (iii): The final digit of n is 3 or 7. Then the final decimal digit of n^2 is the final decimal digit of $3^2 = 9$ or $7^2 = 49$, namely, 9.

Case (iv): The final digit of n is 4 or 6. Then the final decimal digit of n^2 is the final decimal digit of $4^2 = 16$ or $6^2 = 36$, namely, 6.

Case (v): The final decimal digit of n is 5. Then the final decimal digit of n^2 is the final decimal digit of $5^2 = 25$, namely, 5.

Case (vi): The final decimal digit of n is 0. Then the final decimal digit of n^2 is the final decimal digit of $0^2 = 0$, namely, 0.

Because we have considered all six cases, we can conclude that the final decimal digit of n^2, where n is an integer is either 0, 1, 2, 4, 5, 6, or 9. ◀

Sometimes we can eliminate all but a few examples in a proof by cases, as Example 6 illustrates.

EXAMPLE 6 Show that there are no solutions in integers x and y of $x^2 + 3y^2 = 8$.

Solution: We can quickly reduce a proof to checking just a few simple cases because $x^2 > 8$ when $|x| \geq 3$ and $3y^2 > 8$ when $|y| \geq 2$. This leaves the cases when x equals $-2, -1, 0, 1$, or 2 and y equals $-1, 0$, or 1. We can finish using an exhaustive proof. To dispense with the remaining cases, we note that possible values for x^2 are $0, 1$, and 4, and possible values for $3y^2$ are 0 and 3, and the largest sum of possible values for x^2 and $3y^2$ is 7. Consequently, it is impossible for $x^2 + 3y^2 = 8$ to hold when x and y are integers. ◀

WITHOUT LOSS OF GENERALITY In the proof in Example 4, we dismissed case (*iii*), where $x < 0$ and $y \geq 0$, because it is the same as case (*ii*), where $x \geq 0$ and $y < 0$, with the roles of x and y reversed. To shorten the proof, we could have proved cases (*ii*) and (*iii*) together by assuming, **without loss of generality**, that $x \geq 0$ and $y < 0$. Implicit in this statement is that we can complete the case with $x < 0$ and $y \geq 0$ using the same argument as we used for the case with $x \geq 0$ and $y < 0$, but with the obvious changes.

In general, when the phrase "without loss of generality" is used in a proof (often abbreviated as WLOG), we assert that by proving one case of a theorem, no additional argument is required to prove other specified cases. That is, other cases follow by making straightforward changes to the argument, or by filling in some straightforward initial step. Proofs by cases can often be made much more efficient when the notion of without loss of generality is employed. Incorrect use of this principle, however, can lead to unfortunate errors. Sometimes assumptions are made that lead to a loss in generality. Such assumptions can be made that do not take into account that one case may be substantially different from others. This can lead to an incomplete, and possibly unsalvageable, proof. In fact, many incorrect proofs of famous theorems turned out to rely on arguments that used the idea of "without loss of generality" to establish cases that could not be quickly proved from simpler cases.

In a proof by cases be sure not to omit any cases and check that you have proved all cases correctly!

We now illustrate a proof where without loss of generality is used effectively together with other proof techniques.

EXAMPLE 7 Show that if x and y are integers and both xy and $x + y$ are even, then both x and y are even.

Solution: We will use proof by contraposition, the notion of without loss of generality, and proof by cases. First, suppose that x and y are not both even. That is, assume that x is odd or that y is odd (or both). Without loss of generality, we assume that x is odd, so that $x = 2m + 1$ for some integer k.

To complete the proof, we need to show that xy is odd or $x + y$ is odd. Consider two cases: (*i*) y is even, and (*ii*) y is odd. In (*i*), $y = 2n$ for some integer n, so that $x + y = (2m + 1) + 2n = 2(m + n) + 1$ is odd. In (*ii*), $y = 2n + 1$ for some integer n, so that $xy = (2m + 1)(2n + 1) = 4mn + 2m + 2n + 1 = 2(2mn + m + n) + 1$ is odd. This completes the proof by contraposition. (Note that our use of without loss of generality within the proof is justified because the proof when y is odd can be obtained by simply interchanging the roles of x and y in the proof we have given.) ◀

COMMON ERRORS WITH EXHAUSTIVE PROOF AND PROOF BY CASES A common error of reasoning is to draw incorrect conclusions from examples. No matter how many separate examples are considered, a theorem is not proved by considering examples unless every possible case is covered. The problem of proving a theorem is analogous to showing that a computer program always produces the output desired. No matter how many input values are tested, unless all input values are tested, we cannot conclude that the program always produces the correct output.

EXAMPLE 8 Is it true that every positive integer is the sum of 18 fourth powers of integers?

Solution: To determine whether a positive integer n can be written as the sum of 18 fourth powers of integers, we might begin by examining whether n is the sum of 18 fourth powers of integers for the smallest positive integers. Because the fourth powers of integers are 0, 1, 16, 81, ..., if we can select 18 terms from these numbers that add up to n, then n is the sum of 18 fourth powers. We can show that all positive integers up to 78 can be written as the sum of 18 fourth powers. (The details are left to the reader.) However, if we decided this was enough checking, we would come to the wrong conclusion. It is not true that every positive integer is

the sum of 18 fourth powers because 79 is not the sum of 18 fourth powers (as the reader can verify). ◀

Another common error involves making unwarranted assumptions that lead to incorrect proofs by cases where not all cases are considered. This is illustrated in Example 9.

EXAMPLE 9 What is wrong with this "proof"?

"Theorem": If x is a real number, then x^2 is a positive real number.

"Proof": Let p_1 be "x is positive," let p_2 be "x is negative," and let q be "x^2 is positive." To show that $p_1 \rightarrow q$ is true, note that when x is positive, x^2 is positive because it is the product of two positive numbers, x and x. To show that $p_2 \rightarrow q$, note that when x is negative, x^2 is positive because it is the product of two negative numbers, x and x. This completes the proof.

Solution: The problem with this "proof" is that we missed the case of $x = 0$. When $x = 0$, $x^2 = 0$ is not positive, so the supposed theorem is false. If p is "x is a real number," then we can prove results where p is the hypothesis with three cases, p_1, p_2, and p_3, where p_1 is "x is positive," p_2 is "x is negative," and p_3 is "$x = 0$" because of the equivalence $p \leftrightarrow p_1 \vee p_2 \vee p_3$. ◀

1.8.3 Existence Proofs

Many theorems are assertions that objects of a particular type exist. A theorem of this type is a proposition of the form $\exists x P(x)$, where P is a predicate. A proof of a proposition of the form $\exists x P(x)$ is called an **existence proof**. There are several ways to prove a theorem of this type. Sometimes an existence proof of $\exists x P(x)$ can be given by finding an element a, called a **witness**, such that $P(a)$ is true. This type of existence proof is called **constructive**. It is also possible to give an existence proof that is **nonconstructive**; that is, we do not find an element a such that $P(a)$ is true, but rather prove that $\exists x P(x)$ is true in some other way. One common method of giving a nonconstructive existence proof is to use proof by contradiction and show that the negation of the existential quantification implies a contradiction. The concept of a constructive existence proof is illustrated by Example 10 and the concept of a nonconstructive existence proof is illustrated by Example 11.

EXAMPLE 10 **A Constructive Existence Proof** Show that there is a positive integer that can be written as the sum of cubes of positive integers in two different ways.

Extra Examples

Solution: After considerable computation (such as a computer search) we find that

$$1729 = 10^3 + 9^3 = 12^3 + 1^3.$$

Because we have displayed a positive integer that can be written as the sum of cubes in two different ways, we are done.

There is an interesting story pertaining to this example. The English mathematician G. H. Hardy, when visiting the ailing Indian prodigy Ramanujan in the hospital, remarked that 1729, the number of the cab he took, was rather dull. Ramanujan replied "No, it is a very interesting number; it is the smallest number expressible as the sum of cubes in two different ways." ◀

EXAMPLE 11 **A Nonconstructive Existence Proof** Show that there exist irrational numbers x and y such that x^y is rational.

Solution: By Example 11 in Section 1.7 we know that $\sqrt{2}$ is irrational. Consider the number $\sqrt{2}^{\sqrt{2}}$. If it is rational, we have two irrational numbers x and y with x^y rational, namely, $x = \sqrt{2}$ and $y = \sqrt{2}$. On the other hand if $\sqrt{2}^{\sqrt{2}}$ is irrational, then we can let $x = \sqrt{2}^{\sqrt{2}}$ and $y = \sqrt{2}$ so that $x^y = (\sqrt{2}^{\sqrt{2}})^{\sqrt{2}} = \sqrt{2}^{(\sqrt{2}\cdot\sqrt{2})} = \sqrt{2}^2 = 2$.

This proof is an example of a nonconstructive existence proof because we have not found irrational numbers x and y such that x^y is rational. Rather, we have shown that either the pair $x = \sqrt{2}, y = \sqrt{2}$ or the pair $x = \sqrt{2}^{\sqrt{2}}, y = \sqrt{2}$ have the desired property, but we do not know which of these two pairs works! ◀

Remark: Exercise 11 in Section 4.3 provides a constructive existence proof that there are irrational numbers x and y such that x^y is rational.

Nonconstructive existence proofs often are quite subtle, as Example 12 illustrates.

EXAMPLE 12 **Chomp** is a game played by two players. In this game, cookies are laid out on a rectangular grid. The cookie in the top left position is poisoned, as shown in Figure 1(a). The two players take turns making moves; at each move, a player is required to eat a remaining cookie, together with all cookies to the right and/or below it (see Figure 1(b), for example). The loser is the player who has no choice but to eat the poisoned cookie. We ask whether one of the two players has a winning strategy. That is, can one of the players always make moves that are guaranteed to lead to a win?

Links

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GODFREY HAROLD HARDY (1877–1947) Hardy, born in Cranleigh, Surrey, England, was the older of two children of Isaac Hardy and Sophia Hall Hardy. His father was the geography and drawing master at the Cranleigh School and also gave singing lessons and played soccer. His mother gave piano lessons and helped run a boardinghouse for young students. Hardy's parents were devoted to their children's education. Hardy demonstrated his numerical ability at the early age of two when he began writing down numbers into the millions. He had a private mathematics tutor rather than attending regular classes at the Cranleigh School. He moved to Winchester College, a private high school, when he was 13 and was awarded a scholarship. He excelled in his studies and demonstrated a strong interest in mathematics. He entered Trinity College, Cambridge, in 1896 on a scholarship and won several prizes during his time there, graduating in 1899.

Hardy held the position of lecturer in mathematics at Trinity College at Cambridge University from 1906 to 1919, when he was appointed to the Sullivan chair of geometry at Oxford. He had become unhappy with Cambridge over the dismissal of the noted philosopher and mathematician Bertrand Russell from Trinity for antiwar activities and did not like a heavy load of administrative duties. In 1931 he returned to Cambridge as the Sadleirian professor of pure mathematics, where he remained until his retirement in 1942. He was a pure mathematician and held an elitist view of mathematics, hoping that his research could never be applied. Ironically, he is perhaps best known as one of the developers of the Hardy–Weinberg law, which predicts patterns of inheritance. His work in this area appeared as a letter to the journal *Science* in which he used simple algebraic ideas to demonstrate errors in an article on genetics. Hardy worked primarily in number theory and function theory, exploring such topics as the Riemann zeta function, Fourier series, and the distribution of primes. He made many important contributions to many important problems, such as Waring's problem about representing positive integers as sums of kth powers and the problem of representing odd integers as sums of three primes. Hardy is also remembered for his collaborations with John E. Littlewood, a colleague at Cambridge, with whom he wrote more than 100 papers, and the celebrated Indian mathematical prodigy Srinivasa Ramanujan. His collaboration with Littlewood led to the joke that there were only three important English mathematicians at that time, Hardy, Littlewood, and Hardy–Littlewood. However, some people believed that Hardy had invented a fictitious person, Littlewood, because Littlewood was seldom seen away from Cambridge. Hardy had the wisdom of recognizing Ramanujan's genius from unconventional but extremely creative writings Ramanujan sent him, while other mathematicians failed to see the genius. Hardy brought Ramanujan to Cambridge and collaborated on important joint papers, establishing new results on the number of partitions of an integer. Hardy was interested in mathematics education, and his book *A Course of Pure Mathematics* had a profound effect on undergraduate instruction in mathematics in the first half of the twentieth century. Hardy also wrote *A Mathematician's Apology*, in which he gives his answer to the question of whether it is worthwhile to devote one's life to the study of mathematics. It presents Hardy's view of what mathematics is and what a mathematician does.

Hardy had a strong interest in sports. He was an avid cricket fan and followed scores closely. One peculiar trait he had was that he did not like his picture taken (only five snapshots are known) and disliked mirrors, covering them with towels immediately upon entering a hotel room.

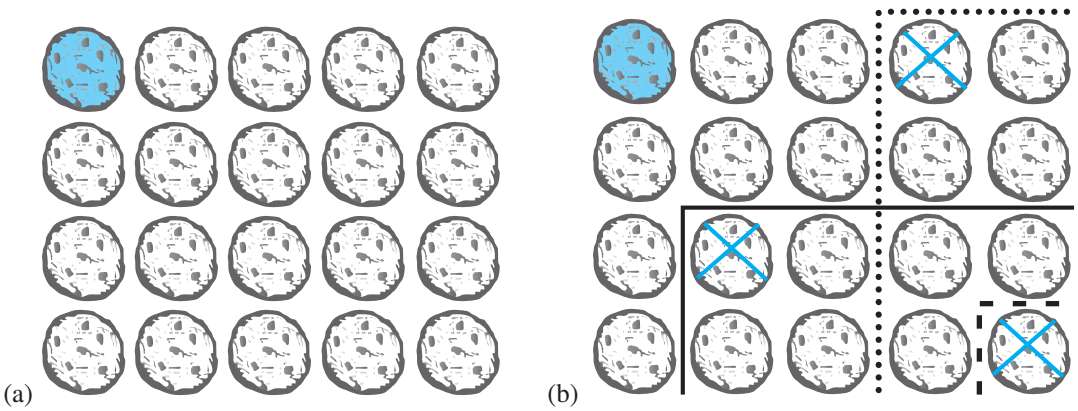

FIGURE 1 **(a) Chomp (top left cookie poisoned). (b) Three possible moves.**

Solution: We will give a nonconstructive existence proof of a winning strategy for the first player. That is, we will show that the first player always has a winning strategy without explicitly describing the moves this player must follow.

First, note that the game ends and cannot finish in a draw because with each move at least one cookie is eaten, so after no more than $m \times n$ moves the game ends, where the initial grid is $m \times n$. Now, suppose that the first player begins the game by eating just the cookie in the bottom right corner. There are two possibilities, this is the first move of a winning strategy for the first player, or the second player can make a move that is the first move of a winning strategy for the second player. In this second case, instead of eating just the cookie in the bottom right corner, the first player could have made the same move that the second player made as the first move of a winning strategy (and then continued to follow that winning strategy). This would guarantee a win for the first player.

Note that we showed that a winning strategy exists, but we did not specify an actual winning strategy. Consequently, the proof is a nonconstructive existence proof. In fact, no one has been able to describe a winning strategy for Chomp that applies for all rectangular grids by describing the moves that the first player should follow. However, winning strategies can be described for certain special cases, such as when the grid is square and when the grid only has two rows of cookies (see Exercises 15 and 16 in Section 5.2). ◀

1.8.4 Uniqueness Proofs

Some theorems assert the existence of a unique element with a particular property. In other words, these theorems assert that there is exactly one element with this property. To prove a statement of this type we need to show that an element with this property exists and that no other element has this property. The two parts of a **uniqueness proof** are:

Existence: We show that an element x with the desired property exists.
Uniqueness: We show that if x and y both have the desired property, then $x = y$.

Remark: Showing that there is a unique element x such that $P(x)$ is the same as proving the statement $\exists x(P(x) \wedge \forall y(y \neq x \rightarrow \neg P(y)))$.

We illustrate the elements of a uniqueness proof in Example 13.

EXAMPLE 13 Show that if a and b are real numbers and $a \neq 0$, then there is a unique real number r such that $ar + b = 0$.

Solution: First, note that the real number $r = -b/a$ is a solution of $ar + b = 0$ because $a(-b/a) + b = -b + b = 0$. Consequently, a real number r exists for which $ar + b = 0$. This is the existence part of the proof.

Second, suppose that s is a real number such that $as + b = 0$. Then $ar + b = as + b$, where $r = -b/a$. Subtracting b from both sides, we find that $ar = as$. Dividing both sides of this last equation by a, which is nonzero, we see that $r = s$. This establishes the uniqueness part of the proof. ◀

Extra Examples

1.8.5 Proof Strategies

Finding proofs can be a challenging business. When you are confronted with a statement to prove, you should first replace terms by their definitions and then carefully analyze what the hypotheses and the conclusion mean. After doing so, you can attempt to prove the result using one of the available methods of proof. We have already provided some proof strategies in Section 1.7 for theorems of the form $\forall x(P(x) \rightarrow Q(x))$, when we introduced direct proof, proof by contraposition, and proof by contradiction. If the statement is a conditional statement, try a direct proof first as long as the hypotheses provide a good starting point; if this fails, try a proof

Links

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SRINIVASA RAMANUJAN (1887–1920) The renowned mathematical prodigy Ramanujan was born and raised in southern India near the city of Madras (now called Chennai). His father was a clerk in a cloth shop. His mother contributed to the family income by singing at a local temple. Ramanujan studied at the local English language school, displaying his talent and interest for mathematics. At the age of 13 he mastered a textbook used by college students. When he was 15, a university student lent him a copy of *Synopsis of Pure Mathematics*. Ramanujan decided to work out the over 6000 results in this book, stated without proof or explanation, writing on sheets later collected to form notebooks. He graduated from high school in 1904, winning a scholarship to the University of Madras. Enrolling in a fine arts curriculum, he neglected his subjects other than mathematics and lost his scholarship. He failed to pass examinations at the university four times from 1904 to 1907, doing well only in mathematics. During this time he filled his notebooks with original writings, sometimes rediscovering already published work and at other times making new discoveries.

Without a university degree, it was difficult for Ramanujan to find a decent job. To survive, he had to depend on the goodwill of his friends. He tutored students in mathematics, but his unconventional ways of thinking and failure to stick to the syllabus caused problems. He was married in 1909 in an arranged marriage to a young woman nine years his junior. Needing to support himself and his wife, he moved to Madras and sought a job. He showed his notebooks of mathematical writings to his potential employers, but the books bewildered them. However, a professor at the Presidency College recognized his genius and supported him, and in 1912 he found work as an accounts clerk, earning a small salary.

Ramanujan continued his mathematical work during this time and published his first paper in 1910 in an Indian journal. He realized that his work was beyond that of the Indian mathematicians of his day and decided to write to leading English mathematicians. The first mathematicians he wrote to turned down his request for help. But in January 1913 he wrote to G. H. Hardy, who was inclined to turn Ramanujan down, but the mathematical statements in the letter, although stated without proof, puzzled Hardy. He decided to examine them closely with the help of his colleague and collaborator J. E. Littlewood. They decided, after careful study, that Ramanujan was probably a genius, because his statements "could only be written down by a mathematician of the highest class; they must be true, because if they were not true, no one would have the imagination to invent them."

Hardy arranged a scholarship for Ramanujan, bringing him to England in 1914. Hardy personally tutored him in mathematical analysis, and they collaborated for five years, proving significant theorems about the number of partitions of integers. During this time, Ramanujan made important contributions to number theory and also worked on continued fractions, infinite series, and elliptic functions. Ramanujan had amazing insight involving certain types of functions and series, but his purported theorems on prime numbers were often wrong, illustrating his vague idea of what constitutes a correct proof. He was one of the youngest members ever appointed a Fellow of the Royal Society. Unfortunately, in 1917 Ramanujan became extremely ill. At the time, it was thought that he had trouble with the English climate and had contracted tuberculosis. It is now thought that he suffered from a vitamin deficiency, brought on by Ramanujan's strict vegetarianism and shortages in wartime England. He returned to India in 1919, continuing to do mathematics even when confined to his bed. He was religious and thought his mathematical talent came from his family deity, Namagiri. He considered mathematics and religion to be linked. He said that "an equation for me has no meaning unless it expresses a thought of God." His short life came to an end in April 1920, when he was 32 years old. Ramanujan left several notebooks of unpublished results. The writings in these notebooks illustrate Ramanujan's insights but are quite sketchy. Many mathematicians have devoted many years of work to explaining and justifying the results in these notebooks. An excellent movie, *The Man Who Knew Infinity*, about the life of Ramanujan was released in 2015.

by contrapostion. If neither of these approaches works, you might try a proof by contradiction. However, we did not provide any further guidance how to create such proofs. We now present some strategies that you can use to develop new proofs.

FORWARD AND BACKWARD REASONING Whichever method you choose, you need a starting point for your proof. To begin a direct proof of a conditional statement, you start with the premises. Using these premises, together with axioms and known theorems, you can construct a proof using a sequence of steps that leads to the conclusion. This type of reasoning, called *forward reasoning*, is the most common type of reasoning used to prove relatively simple results. Similarly, with indirect reasoning you can start with the negation of the conclusion and, using a sequence of steps, obtain the negation of the premises.

Unfortunately, forward reasoning is often difficult to use to prove more complicated results, because the reasoning needed to reach the desired conclusion may be far from obvious. In such cases it may be helpful to use *backward reasoning*. To reason backward to prove a statement q, we find a statement p that we can prove with the property that $p \rightarrow q$. (Note that it is not helpful to find a statement r that you can prove such that $q \rightarrow r$, because it is the fallacy of begging the question to conclude from $q \rightarrow r$ and r that q is true.) Backward reasoning is illustrated in Examples 14 and 15.

EXAMPLE 14 *Extra Examples*

Given two positive real numbers x and y, their **arithmetic mean** is $(x + y)/2$ and their **geometric mean** is $\sqrt{xy}$. When we compare the arithmetic and geometric means of pairs of distinct positive real numbers, we find that the arithmetic mean is always greater than the geometric mean. [For example, when $x = 4$ and $y = 6$, we have $5 = (4 + 6)/2 > \sqrt{4 \cdot 6} = \sqrt{24}$.] Can we prove that this inequality is always true?

Solution: To prove that $(x + y)/2 > \sqrt{xy}$ when x and y are distinct positive real numbers, we can work backward. We construct a sequence of equivalent inequalities. The equivalent inequalities are

$$\begin{aligned}
(x + y)/2 &> \sqrt{xy}, \\
(x + y)^2/4 &> xy, \\
(x + y)^2 &> 4xy, \\
x^2 + 2xy + y^2 &> 4xy, \\
x^2 - 2xy + y^2 &> 0, \\
(x - y)^2 &> 0.
\end{aligned}$$

Because $(x - y)^2 > 0$ when $x \neq y$, it follows that the final inequality is true. Because all these inequalities are equivalent, it follows that $(x + y)/2 > \sqrt{xy}$ when $x \neq y$. Once we have carried out this backward reasoning, we can build a proof based on reversing the steps. This produces construct a proof using forward reasoning. (Note that the steps of our backward reasoning will not be part of the final proof. These steps serve as our guide for putting this proof together.)

Proof: Suppose that x and y are distinct positive real numbers. Then $(x - y)^2 > 0$ because the square of a nonzero real number is positive (see Appendix 1). Because $(x - y)^2 = x^2 - 2xy + y^2$, this implies that $x^2 - 2xy + y^2 > 0$. Adding $4xy$ to both sides, we obtain $x^2 + 2xy + y^2 > 4xy$. Because $x^2 + 2xy + y^2 = (x + y)^2$, this means that $(x + y)^2 \geq 4xy$. Dividing both sides of this equation by 4, we see that $(x + y)^2/4 > xy$. Finally, taking square roots of both sides (which preserves the inequality because both sides are positive) yields $(x + y)/2 > \sqrt{xy}$. We conclude that if x and y are distinct positive real numbers, then their arithmetic mean $(x + y)/2$ is greater than their geometric mean $\sqrt{xy}$. ◀

EXAMPLE 15 Suppose that two people play a game taking turns removing one, two, or three stones at a time from a pile that begins with 15 stones. The person who removes the last stone wins the game. Show that the first player can win the game no matter what the second player does.

Solution: To prove that the first player can always win the game, we work backward. At the last step, the first player can win if this player is left with a pile containing one, two, or three stones. The second player will be forced to leave one, two, or three stones if this player has to remove stones from a pile containing four stones. Consequently, one way for the first person to win is to leave four stones for the second player on the next-to-last move. The first person can leave four stones when there are five, six, or seven stones left at the beginning of this player's move, which happens when the second player has to remove stones from a pile with eight stones. Consequently, to force the second player to leave five, six, or seven stones, the first player should leave eight stones for the second player at the second-to-last move for the first player. This means that there are nine, ten, or eleven stones when the first player makes this move. Similarly, the first player should leave twelve stones when this player makes the first move. We can reverse this argument to show that the first player can always make moves so that this player wins the game no matter what the second player does. These moves successively leave twelve, eight, and four stones for the second player. ◀

ADAPTING EXISTING PROOFS An excellent way to look for possible approaches that can be used to prove a statement is to take advantage of existing proofs of similar results. Often an existing proof can be adapted to prove other facts. Even when this is not the case, some of the ideas used in existing proofs may be helpful. Because existing proofs provide clues for new proofs, you should read and understand the proofs you encounter in your studies. This process is illustrated in Example 16.

EXAMPLE 16 In Example 11 of Section 1.7 we proved that $\sqrt{2}$ is irrational. We now conjecture that $\sqrt{3}$ is irrational. Can we adapt the proof in Example 11 in Section 1.7 to show that $\sqrt{3}$ is irrational?

Extra Examples

Solution: To adapt the proof in Example 11 in Section 1.7, we begin by mimicking the steps in that proof, but with $\sqrt{2}$ replaced with $\sqrt{3}$. First, we suppose that $\sqrt{3} = c/d$ where the fraction c/d is in lowest terms. Squaring both sides tells us that $3 = c^2/d^2$, so that $3d^2 = c^2$. Can we use this equation to show that 3 must be a factor of both c and d, similar to how we used the equation $2b^2 = a^2$ in Example 11 in Section 1.7 to show that 2 must be a factor of both a and b? (Recall that an integer s is a factor of the integer t if t/s is an integer. An integer n is even if and only if 2 is a factor of n.) In turns out that we can, but we need some ammunition from number theory, which we will develop in Chapter 4. We sketch out the remainder of the proof, but leave the justification of these steps until Chapter 4. Because 3 is a factor of c^2, it must also be a factor of c. Furthermore, because 3 is a factor of c, 9 is a factor of c^2, which means that 9 is a factor of $3d^2$. This implies that 3 is a factor of d^2, which means that 3 is a factor of that d. This makes 3 a factor of both c and d, which contradicts the assumption that c/d is in lowest terms. After we have filled in the justification for these steps, we will have shown that $\sqrt{3}$ is irrational by adapting the proof that $\sqrt{2}$ is irrational. Note that this proof can be extended to show that $\sqrt{n}$ is irrational whenever n is a positive integer that is not a perfect square. We leave the details of this to Chapter 4. ◀

A good tip is to look for existing proofs that you might adapt when you are confronted with proving a new theorem, particularly when the new theorem seems similar to one you have already proved.

1.8.6 Looking for Counterexamples

In Section 1.7 we introduced the use of counterexamples to show that certain statements are false. When confronted with a conjecture, you might first try to prove this conjecture, and if your attempts are unsuccessful, you might try to find a counterexample, first by looking at the simplest, smallest examples. If you cannot find a counterexample, you might again try to prove the statement. In any case, looking for counterexamples is an extremely important pursuit, which often provides insights into problems. We will illustrate the role of counterexamples in Example 17.

EXAMPLE 17 In Example 15 in Section 1.7 we showed that the statement "Every positive integer is the sum of two squares of integers" is false by finding a counterexample. That is, there are positive integers that cannot be written as the sum of the squares of two integers. Although we cannot write every positive integer as the sum of the squares of two integers, maybe we can write every positive integer as the sum of the squares of three integers. That is, is the statement "Every positive integer is the sum of the squares of three integers" true or false?

Extra Examples

Solution: Because we know that not every positive integer can be written as the sum of two squares of integers, we might initially be skeptical that every positive integer can be written as the sum of three squares of integers. So, we first look for a counterexample. That is, we can show that the statement "Every positive integer is the sum of three squares of integers" is false if we can find a particular integer that is not the sum of the squares of three integers. To look for a counterexample, we try to write successive positive integers as a sum of three squares. We find that $1 = 0^2 + 0^2 + 1^2$, $2 = 0^2 + 1^2 + 1^2$, $3 = 1^2 + 1^2 + 1^2$, $4 = 0^2 + 0^2 + 2^2$, $5 = 0^2 + 1^2 + 2^2$, $6 = 1^2 + 1^2 + 2^2$, but we cannot find a way to write 7 as the sum of three squares. To show that there are not three squares that add up to 7, we note that the only possible squares we can use are those not exceeding 7, namely, 0, 1, and 4. Because no three terms where each term is 0, 1, or 4 add up to 7, it follows that 7 is a counterexample. We conclude that the statement "Every positive integer is the sum of the squares of three integers" is false.

We have shown that not every positive integer is the sum of the squares of three integers. The next question to ask is whether every positive integer is the sum of the squares of four positive integers. Some experimentation provides evidence that the answer is yes. For example, $7 = 1^2 + 1^2 + 1^2 + 2^2$, $25 = 4^2 + 2^2 + 2^2 + 1^2$, and $87 = 9^2 + 2^2 + 1^2 + 1^2$. It turns out the conjecture "Every positive integer is the sum of the squares of four integers" is true. For a proof, see [Ro10]. ◀

1.8.7 Proof Strategy in Action

Mathematics is generally taught as if mathematical facts were carved in stone. Mathematics texts (including the bulk of this book) formally present theorems and their proofs. Such presentations do not convey the discovery process in mathematics. This process begins with exploring concepts and examples, asking questions, formulating conjectures, and attempting to settle these conjectures either by proof or by counterexample. These are the day-to-day activities of mathematicians. Believe it or not, the material taught in textbooks was originally developed in this way.

Extra Examples

People formulate conjectures on the basis of many types of possible evidence. The examination of special cases can lead to a conjecture, as can the identification of possible patterns. Altering the hypotheses and conclusions of known theorems also can lead to plausible conjectures. At other times, conjectures are made based on intuition or a belief that a result holds. No matter how a conjecture was made, once it has been formulated, the goal is to prove or disprove it. When mathematicians believe that a conjecture may be true, they try to find a proof. If they cannot find a proof, they may look for a counterexample. When they cannot find a counterexample, they may switch gears and once again try to prove the conjecture. Although many

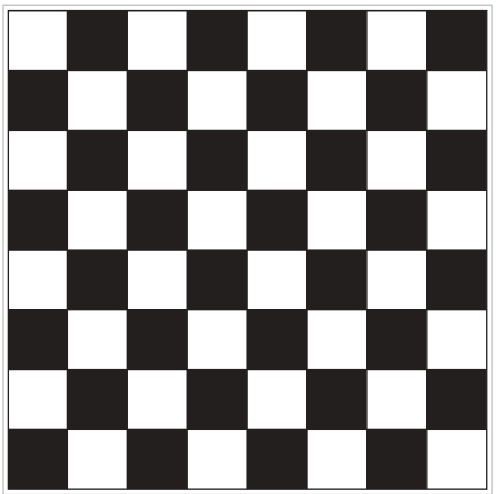


FIGURE 2 **The standard checkerboard.**

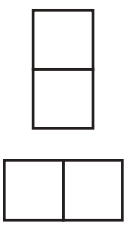


FIGURE 3
Two dominoes.

conjectures are quickly settled, a few conjectures resist attack for hundreds of years and lead to the development of new parts of mathematics. We will mention a few famous conjectures later in this section.

1.8.8 Tilings

Links

We can illustrate aspects of proof strategy through a brief study of tilings of checkerboards. Looking at tilings of checkerboards is a fruitful way to quickly discover many different results and construct their proofs using a variety of proof methods. There are almost an endless number of conjectures that can be made and studied in this area, too. To begin, we need to define some terms. A **checkerboard** is a rectangle divided into squares of the same size by horizontal and vertical lines. The game of checkers is played on a board with 8 rows and 8 columns; this board is called the **standard checkerboard** and is shown in Figure 2. In this section we use the term **board** to refer to a checkerboard of any rectangular size as well as parts of checkerboards obtained by removing one or more squares. A **domino** is a rectangular piece that is one square by two squares, as shown in Figure 3. We say that a board is **tiled** by dominoes when all its squares are covered with no overlapping dominoes and no dominoes overhanging the board. We now develop some results about tiling boards using dominoes.

EXAMPLE 18 Can we tile the standard checkerboard using dominoes?

Solution: We can find many ways to tile the standard checkerboard using dominoes. For example, we can tile it by placing 32 dominoes horizontally, as shown in Figure 4. The existence of one such tiling completes a constructive existence proof. There are a large number of other ways to do this tiling. We can place 32 dominoes vertically on the board or we can place some tiles vertically and some horizontally. But for a constructive existence proof we needed to find just one such tiling. ◀

EXAMPLE 19 Can we tile a board obtained by removing one of the four corner squares of a standard checkerboard?

Extra Examples

Solution: To answer this question, note that a standard checkerboard has 64 squares, so removing a square produces a board with 63 squares. Now suppose that we could tile a board obtained from the standard checkerboard by removing a corner square. The board has an even number of squares because each domino covers two squares and no two dominoes overlap and no dominoes

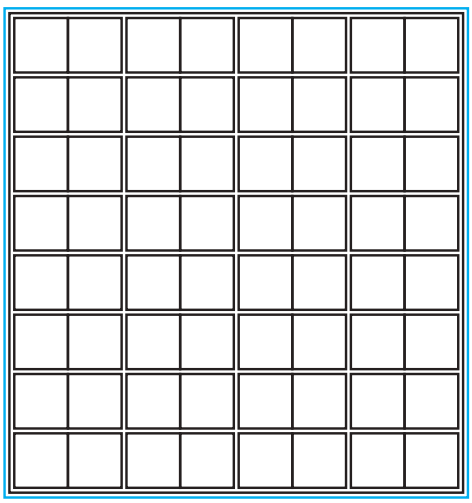


FIGURE 4 **Tiling the standard checkerboard.**

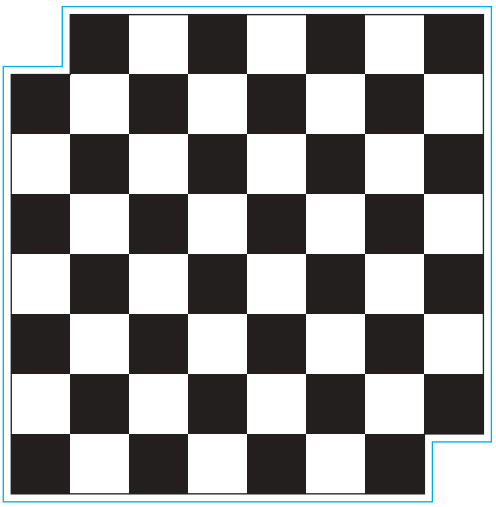


FIGURE 5 **The standard checkerboard with the upper left and lower right squares removed.**

overhang the board. Consequently, we can prove by contradiction that a standard checkerboard with one square removed cannot be tiled using dominoes because such a board has an odd number of squares. ◀

We now consider a trickier situation.

EXAMPLE 20 Can we tile the board obtained by deleting the upper left and lower right corner squares of a standard checkerboard, shown in Figure 5?

Solution: A board obtained by deleting two squares of a standard checkerboard contains $64 - 2 = 62$ squares. Because 62 is even, we cannot quickly rule out the existence of a tiling of the standard checkerboard with its upper left and lower right squares removed, unlike Example 19, where we ruled out the existence of a tiling of the standard checkerboard with one corner square removed. Trying to construct a tiling of this board by successively placing dominoes might be a first approach, as the reader should attempt. However, no matter how much we try, we cannot find such a tiling. Because our efforts do not produce a tiling, we are led to conjecture that no tiling exists.

We might try to prove that no tiling exists by showing that we reach a dead end however we successively place dominoes on the board. To construct such a proof, we would have to consider all possible cases that arise as we run through all possible choices of successively placing dominoes. For example, we have two choices for covering the square in the second column of the first row, next to the removed top left corner. We could cover it with a horizontally placed tile or a vertically placed tile. Each of these two choices leads to further choices, and so on. It does not take long to see that this is not a fruitful plan of attack for a person, although a computer could be used to complete such a proof by exhaustion. (Exercise 47 asks you to supply such a proof to show that a 4×4 checkerboard with opposite corners removed cannot be tiled.)

We need another approach. Perhaps there is an easier way to prove there is no tiling of a standard checkerboard with two opposite corners removed. As with many proofs, a key observation can help. We color the squares of this checkerboard using alternating white and black squares, as in Figure 2. Observe that a domino in a tiling of such a board covers one white square and one black square. Next, note that this board has unequal numbers of white squares and black

squares. We can use these observations to prove by contradiction that a standard checkerboard with opposite corners removed cannot be tiled using dominoes. We now present such a proof.

Proof: Suppose we can use dominoes to tile a standard checkerboard with opposite corners removed. Note that the standard checkerboard with opposite corners removed contains $64 - 2 = 62$ squares. The tiling would use $62/2 = 31$ dominoes. Note that each domino in this tiling covers one white and one black square. Consequently, the tiling covers 31 white squares and 31 black squares. However, when we remove two opposite corner squares, either 32 of the remaining squares are white and 30 are black or else 30 are white and 32 are black. This contradicts the assumption that we can use dominoes to cover a standard checkerboard with opposite corners removed, completing the proof. ◀

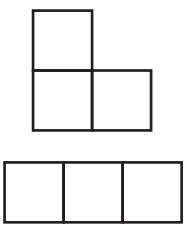


FIGURE 6 A right triomino and a straight triomino.

We can use other types of pieces besides dominoes in tilings. Instead of dominoes we can study tilings that use identically shaped pieces constructed from congruent squares that are connected along their edges. Such pieces are called **polyominoes**, a term coined in 1953 by the mathematician Solomon Golomb, the author of an entertaining book about them [Go94]. We will consider two polyominoes with the same number of squares the same if we can rotate and/or flip one of the polyominoes to get the other one. For example, there are two types of triominoes (see Figure 6), which are polyominoes made up of three squares connected by their sides. One type of triomino, the **straight triomino**, has three horizontally connected squares; the other type, **right triominoes**, resembles the letter L in shape, flipped and/or rotated, if necessary. We will study the tilings of a checkerboard by straight triominoes here; we will study tilings by right triominoes in Section 5.1.

EXAMPLE 21 Can you use straight triominoes to tile a standard checkerboard?

Solution: The standard checkerboard contains 64 squares and each triomino covers three squares. Consequently, if triominoes tile a board, the number of squares of the board must be a multiple of 3. Because 64 is not a multiple of 3, triominoes cannot be used to cover an 8×8 checkerboard. ◀

In Example 22, we consider the problem of using straight triominoes to tile a standard checkerboard with one corner missing.

EXAMPLE 22 Can we use straight triominoes to tile a standard checkerboard with one of its four corners removed? An 8×8 checkerboard with one corner removed contains $64 - 1 = 63$ squares. Any tiling by straight triominoes of one of these four boards uses $63/3 = 21$ triominoes. However, when we experiment, we cannot find a tiling of one of these boards using straight triominoes. A proof by exhaustion does not appear promising. Can we adapt our proof from Example 20 to prove that no such tiling exists?

Solution: We will color the squares of the checkerboard in an attempt to adapt the proof by contradiction we gave in Example 20 of the impossibility of using dominoes to tile a standard checkerboard with opposite corners removed. Because we are using straight triominoes rather than dominoes, we color the squares using three colors rather than two colors, as shown in Figure 7. Note that there are 21 blue squares, 21 black squares, and 22 white squares in this coloring. Next, we make the crucial observation that when a straight triomino covers three squares of the checkerboard, it covers one blue square, one black square, and one white square. Next, note that each of the three colors appears in a corner square. Thus, without loss of generality, we may assume that we have rotated the coloring so that the missing square is colored blue. Therefore, we assume that the remaining board contains 20 blue squares, 21 black squares, and 22 white squares.

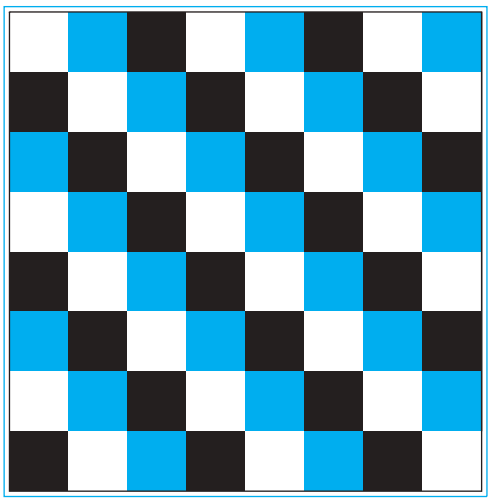


FIGURE 7 **Coloring the squares of the standard checkerboard with three colors.**

If we could tile this board using straight triominoes, then we would use $63/3 = 21$ straight triominoes. These triominoes would cover 21 blue squares, 21 black squares, and 21 white squares. This contradicts the fact that this board contains 20 blue squares, 21 black squares, and 22 white squares. Therefore, we cannot tile this board using straight triominoes. ◀

1.8.9 The Role of Open Problems

Many advances in mathematics have been made by people trying to solve famous unsolved problems. In the past 20 years, many unsolved problems have finally been resolved, such as the proof of a conjecture in number theory made more than 300 years ago. This conjecture asserts the truth of the statement known as **Fermat's last theorem**.

THEOREM 1 **FERMAT'S LAST THEOREM** The equation

$$x^n + y^n = z^n$$

has no solutions in integers x, y, and z with $xyz \neq 0$ whenever n is an integer with $n > 2$.

Links ***Remark:*** The equation $x^2 + y^2 = z^2$ has infinitely many solutions in integers x, y, and z; these solutions are called Pythagorean triples and correspond to the lengths of the sides of right triangles with integer lengths. See Exercise 34.

This problem has a fascinating history. In the seventeenth century, Fermat jotted in the margin of his copy of the works of Diophantus that he had a "wondrous proof" that there are no integer solutions of $x^n + y^n = z^n$ when n is an integer greater than 2 with $xyz \neq 0$. However, he never published a proof (Fermat published almost nothing), and no proof could be found in the papers he left when he died. Mathematicians looked for a proof for three centuries without success, although many people were convinced that a relatively simple proof could be found. (Proofs of special cases were found, such as the proof of the case when $n = 3$ by Euler and the proof of the $n = 4$ case by Fermat himself.) Over the years, several established mathematicians thought that they had proved this theorem. In the nineteenth century, one of these failed

attempts led to the development of the part of number theory called algebraic number theory. A correct proof, requiring hundreds of pages of advanced mathematics, was not found until the 1990s, when Andrew Wiles used recently developed ideas from a sophisticated area of number theory called the theory of elliptic curves to prove Fermat's last theorem. Wiles's quest to find a proof of Fermat's last theorem using this powerful theory, described in a program in the *Nova* series on public television, took close to ten years! Moreover, his proof was based on major contributions of many mathematicians. (The interested reader should consult [Ro10] for more information about Fermat's last theorem and for additional references concerning this problem and its resolution.)

We now state an open problem that is simple to describe, but that seems quite difficult to resolve.

EXAMPLE 23 ***The 3x + 1 Conjecture*** Let T be the transformation that sends an even integer x to $x/2$ and an odd integer x to $3x + 1$. A famous conjecture, sometimes known as the **3x + 1 conjecture**, states that for all positive integers x, when we repeatedly apply the transformation T, we will eventually reach the integer 1. For example, starting with $x = 13$, we find $T(13) = 3 \cdot 13 + 1 = 40$, $T(40) = 40/2 = 20$, $T(20) = 20/2 = 10$, $T(10) = 10/2 = 5$, $T(5) = 3 \cdot 5 + 1 = 16$, $T(16) = 8$, $T(8) = 4$, $T(4) = 2$, and $T(2) = 1$. The $3x + 1$ conjecture has been verified using computers for all integers x up to $5.48 \cdot 10^{18}$.

Links

The $3x + 1$ conjecture has an interesting history and has attracted the attention of mathematicians since the 1950s. The conjecture has been raised many times and goes by many other names, including the Collatz problem, Hasse's algorithm, Ulam's problem, the Syracuse problem, and Kakutani's problem. Many mathematicians have been diverted from their work to spend time attacking this conjecture. This led to the joke that this problem was part of a conspiracy to slow down American mathematical research. See the article by Jeffrey Lagarias [La10] for a fascinating discussion of this problem and the results that have been found by mathematicians attacking it. ◀

Watch out! Working on the $3x + 1$ problem can be addictive.

There are a surprising number of important open problems throughout discrete mathematics. For instance, in Chapter 4 you will encounter many open questions about prime numbers. (Students already familiar with the basic notions about primes might want to explore Section

©Charles Rex Arbogast/AP Images

ANDREW WILES (born 1953) Andrew Wiles was born in Cambridge, England. His father was a Professor of Divinity. Wiles attended the King's College School and the Leys School in Cambridge. Wiles become interested in Fermat's last theorem when at age ten he read a book stating the problem. He knew then that he would never let this problem go, as it looked simple but none of the great mathematicians could solve it. Wiles entered Merton College, Oxford in 1971. He received his B.A. in 1974, and then entered Clare College, Cambridge, for his graduate studies. He received his Ph.D. in 1980; his graduate research was on the theory of elliptic curves. He was a Benjamin Peirce Assistant Professor at Harvard University from 1977 until 1980. In 1981, he held a post at the Institute for Advanced Study in Princeton, and in 1982 he was appointed to a professorship at Princeton University. He was awarded a Guggenheim Fellowship in 1985 and spent a year at the Institut des Hautes Études Scientifiques and the École Normale Supérieure in Paris. Ironically, he did not realize that during his years working on elliptic curves he was learning techniques that would later help him solve the problem that obsessed him.

In 1986 when Wiles learned of work that showed that Fermat's last theorem follows from a conjecture in the theory of elliptic curves, he realized that this led to a possible strategy for a poof. He abandoned his ongoing research and devoted himself entirely to working on Fermat's last theorem. It took him more than seven years to complete his proof and two more years for some parts of the proof to be corrected. During this time he spent time only on this problem and with his young daughters. In 1988 he took a position as a research professor at Oxford University, returning to Princeton in 1990, where he remained until 2011, when he rejoined Oxford University as the Royal Society Research Professor.

Not only did Wiles become famous when he proved Fermat's last theorem, he also won the Wolfskehl Prize, which was established in 1908 for the first correct proof. This prize included 100,000 German marks (in the currency of the day), which would have been worth over $1,500,000 today. Although it was common wisdom that this prize had become worthless because of the two world wars, currency changes, and hyperinflation, Wiles received approximately $50,000. Wiles has won many of the top awards in mathematics, including the Abel Prize, the Fermat Prize, and the Wolf Prize. In 2000, he was made a Knight Commander of the Order of the British Empire by the Queen of England, making him Sir Andrew Wiles.

4.3, where these open questions are discussed.) You will encounter many other open questions as you read this book. The study of such problems has played and continues to play an important role in the development of many parts of discrete mathematics.

Build up your arsenal of proof methods as you work through this book.

1.8.10 Additional Proof Methods

In this chapter we introduced the basic methods used in proofs. We also described how to leverage these methods to prove a variety of results. We will use these proof methods in all subsequent chapters. In particular, we will use them in Chapters 2, 3, and 4 to prove results about sets, functions, algorithms, and number theory and in Chapters 9, 10, and 11 to prove results in graph theory. Among the theorems we will prove is the famous halting theorem, which states that there is a problem that cannot be solved using any procedure. However, there are many important proof methods besides those we have covered. We will introduce some of these methods later in this book. In particular, in Section 5.1 we will discuss mathematical induction, which is an extremely useful method for proving statements of the form $\forall n P(n)$, where the domain consists of all positive integers. In Section 5.3 we will introduce structural induction, which can be used to prove results about recursively defined sets. We will use the Cantor diagonalization method, which can be used to prove results about the size of infinite sets, in Section 2.5. In Chapter 6 we will introduce the notion of combinatorial proofs, which can be used to prove results by counting arguments. The reader should note that entire books have been devoted to the activities discussed in this section, including many excellent works by George Pólya ([Po61], [Po71], [Po90]).

Finally, note that we have not given a procedure that can be used for proving theorems in mathematics. It is a deep theorem of mathematical logic that there is no such procedure.

Exercises

1. Prove that $n^2 + 1 \geq 2^n$ when n is a positive integer with $1 \leq n \leq 4$.
2. Use a proof by cases to show that 10 is not the square of a positive integer. [*Hint*: Consider two cases: (*i*) $1 \leq x \leq 3$, (*ii*) $x \geq 4$.]
3. Use a proof by cases to show that 100 is not the cube of a positive integer. [*Hint*: Consider two cases: (*i*) $1 \leq x \leq 4$, (*ii*) $x \geq 5$.]
4. Prove that there are no positive perfect cubes less than 1000 that are the sum of the cubes of two positive integers.
5. Prove that if x and y are real numbers, then $\max(x, y) + \min(x, y) = x + y$. [*Hint:* Use a proof by cases, with the two cases corresponding to $x \geq y$ and $x < y$, respectively.]
6. Use a proof by cases to show that $\min(a, \min(b, c)) = \min(\min(a, b), c)$ whenever a, b, and c are real numbers.
7. Prove using the notion of without loss of generality that $\min(x, y) = (x + y - |x - y|)/2$ and $\max(x, y) = (x + y + |x - y|)/2$ whenever x and y are real numbers.
8. Prove using the notion of without loss of generality that $5x + 5y$ is an odd integer when x and y are integers of opposite parity.
9. Prove the **triangle inequality**, which states that if x and y are real numbers, then $|x| + |y| \geq |x + y|$ (where $|x|$ represents the absolute value of x, which equals x if $x \geq 0$ and equals $-x$ if $x < 0$).
10. Prove that there is a positive integer that equals the sum of the positive integers not exceeding it. Is your proof constructive or nonconstructive?
11. Prove that there are 100 consecutive positive integers that are not perfect squares. Is your proof constructive or nonconstructive?
12. Prove that either $2 \cdot 10^{500} + 15$ or $2 \cdot 10^{500} + 16$ is not a perfect square. Is your proof constructive or nonconstructive?
13. Prove that there exists a pair of consecutive integers such that one of these integers is a perfect square and the other is a perfect cube.
14. Show that the product of two of the numbers $65^{1000} - 8^{2001} + 3^{177}$, $79^{1212} - 9^{2399} + 2^{2001}$, and $24^{4493} - 5^{8192} + 7^{1777}$ is nonnegative. Is your proof constructive or nonconstructive? [*Hint:* Do not try to evaluate these numbers!]
15. Prove or disprove that there is a rational number x and an irrational number y such that x^y is irrational.
16. Prove or disprove that if a and b are rational numbers, then a^b is also rational.

17. Show that each of these statements can be used to express the fact that there is a unique element x such that $P(x)$ is true. [Note that we can also write this statement as $\exists! x P(x)$.]
a) $\exists x \forall y (P(y) \leftrightarrow x = y)$
b) $\exists x P(x) \wedge \forall x \forall y (P(x) \wedge P(y) \rightarrow x = y)$
c) $\exists x (P(x) \wedge \forall y (P(y) \rightarrow x = y))$

18. Show that if a, b, and c are real numbers and $a \neq 0$, then there is a unique solution of the equation $ax + b = c$.

19. Suppose that a and b are odd integers with $a \neq b$. Show there is a unique integer c such that $|a - c| = |b - c|$.

20. Show that if r is an irrational number, there is a unique integer n such that the distance between r and n is less than $1/2$.

21. Show that if n is an odd integer, then there is a unique integer k such that n is the sum of $k - 2$ and $k + 3$.

22. Prove that given a real number x there exist unique numbers n and ϵ such that $x = n + \epsilon$, n is an integer, and $0 \leq \epsilon < 1$.

23. Prove that given a real number x there exist unique numbers n and ϵ such that $x = n - \epsilon$, n is an integer, and $0 \leq \epsilon < 1$.

24. Use forward reasoning to show that if x is a nonzero real number, then $x^2 + 1/x^2 \geq 2$. [*Hint:* Start with the inequality $(x - 1/x)^2 \geq 0$, which holds for all nonzero real numbers x.]

25. The **harmonic mean** of two real numbers x and y equals $2xy/(x + y)$. By computing the harmonic and geometric means of different pairs of positive real numbers, formulate a conjecture about their relative sizes and prove your conjecture.

26. The **quadratic mean** of two real numbers x and y equals $\sqrt{(x^2 + y^2)/2}$. By computing the arithmetic and quadratic means of different pairs of positive real numbers, formulate a conjecture about their relative sizes and prove your conjecture.

***27.** Write the numbers $1, 2, \ldots, 2n$ on a blackboard, where n is an odd integer. Pick any two of the numbers, j and k, write $|j - k|$ on the board and erase j and k. Continue this process until only one integer is written on the board. Prove that this integer must be odd.

***28.** Suppose that five ones and four zeros are arranged around a circle. Between any two equal bits you insert a 0 and between any two unequal bits you insert a 1 to produce nine new bits. Then you erase the nine original bits. Show that when you iterate this procedure, you can never get nine zeros. [*Hint:* Work backward, assuming that you did end up with nine zeros.]

29. Formulate a conjecture about the decimal digits that appear as the final decimal digit of the fourth power of an integer. Prove your conjecture using a proof by cases.

30. Formulate a conjecture about the final two decimal digits of the square of an integer. Prove your conjecture using a proof by cases.

31. Prove that there is no positive integer n such that $n^2 + n^3 = 100$.

32. Prove that there are no solutions in integers x and y to the equation $2x^2 + 5y^2 = 14$.

33. Prove that there are no solutions in positive integers x and y to the equation $x^4 + y^4 = 625$.

34. Prove that there are infinitely many solutions in positive integers x, y, and z to the equation $x^2 + y^2 = z^2$. [*Hint:* Let $x = m^2 - n^2$, $y = 2mn$, and $z = m^2 + n^2$, where m and n are integers.]

35. Adapt the proof in Example 4 in Section 1.7 to prove that if $n = abc$, where a, b, and c are positive integers, then $a \leq \sqrt[3]{n}$, $b \leq \sqrt[3]{n}$, or $c \leq \sqrt[3]{n}$.

36. Prove that $\sqrt[3]{2}$ is irrational.

37. Prove that between every two rational numbers there is an irrational number.

38. Prove that between every rational number and every irrational number there is an irrational number.

***39.** Let $S = x_1y_1 + x_2y_2 + \cdots + x_ny_n$, where $x_1, x_2, \ldots, x_n$ and $y_1, y_2, \ldots, y_n$ are orderings of two different sequences of positive real numbers, each containing n elements.
a) Show that S takes its maximum value over all orderings of the two sequences when both sequences are sorted (so that the elements in each sequence are in nondecreasing order).
b) Show that S takes its minimum value over all orderings of the two sequences when one sequence is sorted into nondecreasing order and the other is sorted into nonincreasing order.

40. Prove or disprove that if you have an 8-gallon jug of water and two empty jugs with capacities of 5 gallons and 3 gallons, respectively, then you can measure 4 gallons by successively pouring some of or all of the water in a jug into another jug.

41. Verify the $3x + 1$ conjecture for these integers.
a) 6 **b)** 7 **c)** 17 **d)** 21

42. Verify the $3x + 1$ conjecture for these integers.
a) 16 **b)** 11 **c)** 35 **d)** 113

43. Prove or disprove that you can use dominoes to tile the standard checkerboard with two adjacent corners removed (that is, corners that are not opposite).

44. Prove or disprove that you can use dominoes to tile a standard checkerboard with all four corners removed.

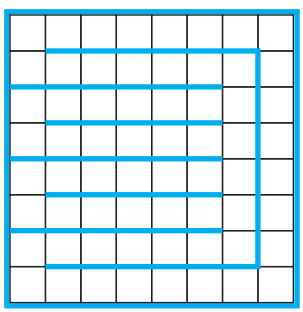
45. Prove that you can use dominoes to tile a rectangular checkerboard with an even number of squares.

46. Prove or disprove that you can use dominoes to tile a 5×5 checkerboard with three corners removed.

47. Use a proof by exhaustion to show that a tiling using dominoes of a 4×4 checkerboard with opposite corners removed does not exist. [*Hint:* First show that you can assume that the squares in the upper left and lower right corners are removed. Number the squares of the original checkerboard from 1 to 16, starting in the first row, moving right in this row, then starting in the leftmost square in the second row and moving right, and so on. Remove squares 1 and 16. To begin the proof, note that square 2 is covered either by a domino laid horizontally, which

covers squares 2 and 3, or vertically, which covers squares 2 and 6. Consider each of these cases separately, and work through all the subcases that arise.]

***48.** Prove that when a white square and a black square are removed from an 8×8 checkerboard (colored as in the text) you can tile the remaining squares of the checkerboard using dominoes. [*Hint:* Show that when one black and one white square are removed, each part of the partition of the remaining cells formed by inserting the barriers shown in the figure can be covered by dominoes.]



49. Show that by removing two white squares and two black squares from an 8×8 checkerboard (colored as in the text) you can make it impossible to tile the remaining squares using dominoes.

***50.** Find all squares, if they exist, on an 8×8 checkerboard such that the board obtained by removing one of these squares can be tiled using straight triominoes. [*Hint:* First use arguments based on coloring and rotations to eliminate as many squares as possible from consideration.]

***51. a)** Draw each of the five different tetrominoes, where a tetromino is a polyomino consisting of four squares.

b) For each of the five different tetrominoes, prove or disprove that you can tile a standard checkerboard using these tetrominoes.

***52.** Prove or disprove that you can tile a 10×10 checkerboard using straight tetrominoes.

Key Terms and Results

TERMS

proposition: a statement that is true or false

propositional variable: a variable that represents a proposition

truth value: true or false

$\neg p$ (negation of p): the proposition with truth value opposite to the truth value of p

logical operators: operators used to combine propositions

compound proposition: a proposition constructed by combining propositions using logical operators

truth table: a table displaying all possible truth values of propositions

$p \vee q$ (disjunction of p and q): the proposition "p or q," which is true if and only if at least one of p and q is true

$p \wedge q$ (conjunction of p and q): the proposition "p and q," which is true if and only if both p and q are true

$p \oplus q$ (exclusive or of p and q): the proposition "p *XOR* q," which is true when exactly one of p and q is true

$p \rightarrow q$ (p implies q): the proposition "if p, then q," which is false if and only if p is true and q is false

converse of $p \rightarrow q$: the conditional statement $q \rightarrow p$

contrapositive of $p \rightarrow q$: the conditional statement $\neg q \rightarrow \neg p$

inverse of $p \rightarrow q$: the conditional statement $\neg p \rightarrow \neg q$

$p \leftrightarrow q$ (biconditional): the proposition "p if and only if q," which is true if and only if p and q have the same truth value

bit: either a 0 or a 1

Boolean variable: a variable that has a value of 0 or 1

bit operation: an operation on a bit or bits

bit string: a list of bits

bitwise operations: operations on bit strings that operate on each bit in one string and the corresponding bit in the other string

logic gate: a logic element that performs a logical operation on one or more bits to produce an output bit

logic circuit: a switching circuit made up of logic gates that produces one or more output bits

tautology: a compound proposition that is always true

contradiction: a compound proposition that is always false

contingency: a compound proposition that is sometimes true and sometimes false

consistent compound propositions: compound propositions for which there is an assignment of truth values to the variables that makes all these propositions true

satisfiable compound proposition: a compound proposition for which there is an assignment of truth values to its variables that makes it true

logically equivalent compound propositions: compound propositions that always have the same truth values

predicate: part of a sentence that attributes a property to the subject

propositional function: a statement containing one or more variables that becomes a proposition when each of its variables is assigned a value or is bound by a quantifier

domain (or universe) of discourse: the values a variable in a propositional function may take

CHAPTER

2 Basic Structures: Sets, Functions, Sequences, Sums, and Matrices

Much of discrete mathematics is devoted to the study of discrete structures, used to represent discrete objects. Many important discrete structures are built using sets, which are collections of objects. Among the discrete structures built from sets are combinations, unordered collections of objects used extensively in counting; relations, sets of ordered pairs that represent relationships between objects; graphs, sets of vertices and edges that connect vertices; and finite state machines, used to model computing machines. These are some of the topics we will study in later chapters.

The concept of a function is extremely important in discrete mathematics. A function assigns to each element of a first set exactly one element of a second set, where the two sets are not necessarily distinct. Functions play important roles throughout discrete mathematics. They are used to represent the computational complexity of algorithms, to study the size of sets, to count objects, and in a myriad of other ways. Useful structures such as sequences and strings are special types of functions. In this chapter, we will introduce the notion of sequences, which represent ordered lists of elements. Furthermore, we will introduce some important types of sequences and we will show how to define the terms of a sequence using earlier terms. We will also address the problem of identifying a sequence from its first few terms.

In our study of discrete mathematics, we will often add consecutive terms of a sequence of numbers. Because adding terms from a sequence, as well as other indexed sets of numbers, is such a common occurrence, a special notation has been developed for adding such terms. In this chapter, we will introduce the notation used to express summations. We will develop formulae for certain types of summations that appear throughout the study of discrete mathematics. For instance, we will encounter such summations in the analysis of the number of steps used by an algorithm to sort a list of numbers so that its terms are in increasing order.

The relative sizes of infinite sets can be studied by introducing the notion of the size, or cardinality, of a set. We say that a set is countable when it is finite or has the same size as the set of positive integers. In this chapter we will establish the surprising result that the set of rational numbers is countable, while the set of real numbers is not. We will also show how the concepts we discuss can be used to show that there are functions that cannot be computed using a computer program in any programming language.

Matrices are used in discrete mathematics to represent a variety of discrete structures. We will review the basic material about matrices and matrix arithmetic needed to represent relations and graphs. The matrix arithmetic we study will be used to solve a variety of problems involving these structures.

2.1 Sets

2.1.1 Introduction

In this section, we study the fundamental discrete structure on which all other discrete structures are built, namely, the set. Sets are used to group objects together. Often, but not always, the objects in a set have similar properties. For instance, all the students who are currently enrolled in your school make up a set. Likewise, all the students currently taking a course in discrete mathematics at any school make up a set. In addition, those students enrolled in your school who are taking a course in discrete mathematics form a set that can be obtained by taking the elements common to the first two collections. The language of sets is a means to study such

collections in an organized fashion. We now provide a definition of a set. This definition is an intuitive definition, which is not part of a formal theory of sets.

Definition 1 A *set* is an unordered collection of distinct objects, called *elements* or *members* of the set. A set is said to *contain* its elements. We write $a \in A$ to denote that a is an element of the set A. The notation $a \notin A$ denotes that a is not an element of the set A.

It is common for sets to be denoted using uppercase letters. Lowercase letters are usually used to denote elements of sets.

There are several ways to describe a set. One way is to list all the members of a set, when this is possible. We use a notation where all members of the set are listed between braces. For example, the notation $\{a, b, c, d\}$ represents the set with the four elements a, b, c, and d. This way of describing a set is known as the **roster method**.

EXAMPLE 1 The set V of all vowels in the English alphabet can be written as $V = \{a, e, i, o, u\}$. ◀

EXAMPLE 2 The set O of odd positive integers less than 10 can be expressed by $O = \{1, 3, 5, 7, 9\}$. ◀

EXAMPLE 3 Although sets are usually used to group together elements with common properties, there is nothing that prevents a set from having seemingly unrelated elements. For instance, {a, 2, Fred, New Jersey} is the set containing the four elements a, 2, Fred, and New Jersey. ◀

Sometimes the roster method is used to describe a set without listing all its members. Some members of the set are listed, and then *ellipses* (…) are used when the general pattern of the elements is obvious.

EXAMPLE 4 The set of positive integers less than 100 can be denoted by $\{1, 2, 3, \ldots, 99\}$. ◀

Extra Examples

Another way to describe a set is to use **set builder** notation. We characterize all those elements in the set by stating the property or properties they must have to be members. The general form of this notation is $\{x \mid x \text{ has property } P\}$ and is read "the set of all x such that x has property P." For instance, the set O of all odd positive integers less than 10 can be written as

$$O = \{x \mid x \text{ is an odd positive integer less than } 10\},$$

or, specifying the universe as the set of positive integers, as

$$O = \{x \in \mathbf{Z}^+ \mid x \text{ is odd and } x < 10\}.$$

We often use this type of notation to describe sets when it is impossible to list all the elements of the set. For instance, the set $\mathbf{Q}^+$ of all positive rational numbers can be written as

$$\mathbf{Q}^+ = \{x \in \mathbf{R} \mid x = \tfrac{p}{q}, \text{ for some positive integers } p \text{ and } q\}.$$

Beware that mathematicians disagree whether 0 is a natural number. We consider it quite natural.

These sets, each denoted using a boldface letter, play an important role in discrete mathematics:

$\mathbf{N} = \{0, 1, 2, 3, \ldots\}$, the set of all **natural numbers**
$\mathbf{Z} = \{\ldots, -2, -1, 0, 1, 2, \ldots\}$, the set of all **integers**
$\mathbf{Z}^+ = \{1, 2, 3, \ldots\}$, the set of all **positive integers**
$\mathbf{Q} = \{p/q \mid p \in \mathbf{Z}, q \in \mathbf{Z}, \text{ and } q \neq 0\}$, the set of all **rational numbers**
$\mathbf{R}$, the set of all **real numbers**

$\mathbf{R}^+$, the set of all **positive real numbers**
$\mathbf{C}$, the set of all **complex numbers**.

(Note that some people do not consider 0 a natural number, so be careful to check how the term *natural numbers* is used when you read other books.)

Among the sets studied in calculus and other subjects are **intervals**, sets of all the real numbers between two numbers a and b, with or without a and b. If a and b are real numbers with $a \leq b$, we denote these intervals by

$$[a, b] = \{x \mid a \leq x \leq b\}$$
$$[a, b) = \{x \mid a \leq x < b\}$$
$$(a, b] = \{x \mid a < x \leq b\}$$
$$(a, b) = \{x \mid a < x < b\}.$$

Note that $[a, b]$ is called the **closed interval** from a to b and (a, b) is called the **open interval** from a to b. Each of the intervals $[a, b]$, $[a, b)$, $(a, b]$, and (a, b) contains all the real numbers strictly between a and b. The first two of these contain a and the first and third contain b.

Remark: Some books use the notations $[a, b[$, $]a, b]$, and $]a, b[$ for $[a, b)$, $(a, b]$, and (a, b), respectively.

Sets can have other sets as members, as Example 5 illustrates.

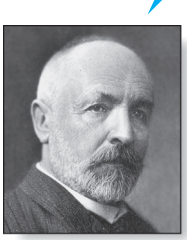
EXAMPLE 5 The set $\{\mathbf{N}, \mathbf{Z}, \mathbf{Q}, \mathbf{R}\}$ is a set containing four elements, each of which is a set. The four elements of this set are $\mathbf{N}$, the set of natural numbers; $\mathbf{Z}$, the set of integers; $\mathbf{Q}$, the set of rational numbers; and $\mathbf{R}$, the set of real numbers. ◀

Remark: Note that the concept of a datatype, or type, in computer science is built upon the concept of a set. In particular, a **datatype** or **type** is the name of a set, together with a set of operations that can be performed on objects from that set. For example, *boolean* is the name of the set $\{0, 1\}$, together with operators on one or more elements of this set, such as AND, OR, and NOT.

Because many mathematical statements assert that two differently specified collections of objects are really the same set, we need to understand what it means for two sets to be equal.

Definition 2 Two sets are *equal* if and only if they have the same elements. Therefore, if A and B are sets, then A and B are equal if and only if $\forall x(x \in A \leftrightarrow x \in B)$. We write $A = B$ if A and B are equal sets.

Links



Source: Library of Congress Prints and Photographs Division [LC-USZ62-74393]

GEORG CANTOR (1845–1918) Georg Cantor was born in St. Petersburg, Russia, where his father was a successful merchant. Cantor developed his interest in mathematics in his teens. He began his university studies in Zurich in 1862, but when his father died he left Zurich. He continued his university studies at the University of Berlin in 1863, where he studied under the eminent mathematicians Weierstrass, Kummer, and Kronecker. He received his doctor's degree in 1867, after having written a dissertation on number theory. Cantor assumed a position at the University of Halle in 1869, where he continued working until his death.

Cantor is considered the founder of set theory. His contributions in this area include the discovery that the set of real numbers is uncountable. He is also noted for his many important contributions to analysis. Cantor also was interested in philosophy and wrote papers relating his theory of sets with metaphysics.

Cantor married in 1874 and had six children. His melancholy temperament was balanced by his wife's happy disposition. Although he received a large inheritance from his father, he was poorly paid as a professor. To mitigate this, he tried to obtain a better-paying position at the University of Berlin. His appointment there was blocked by Kronecker, who did not agree with Cantor's views on set theory. Cantor suffered from mental illness throughout the later years of his life. He died in 1918 from a heart attack.

EXAMPLE 6 The sets $\{1, 3, 5\}$ and $\{3, 5, 1\}$ are equal, because they have the same elements. Note that the order in which the elements of a set are listed does not matter. Note also that it does not matter if an element of a set is listed more than once, so $\{1, 3, 3, 3, 5, 5, 5, 5\}$ is the same as the set $\{1, 3, 5\}$ because they have the same elements. ◀

THE EMPTY SET There is a special set that has no elements. This set is called the **empty set**, or **null set**, and is denoted by $\emptyset$. The empty set can also be denoted by $\{\ \}$ (that is, we represent the empty set with a pair of braces that encloses all the elements in this set). Often, a set of elements with certain properties turns out to be the null set. For instance, the set of all positive integers that are greater than their squares is the null set.

$\{\emptyset\}$ has one more element than $\emptyset$.

A set with one element is called a **singleton set**. A common error is to confuse the empty set $\emptyset$ with the set $\{\emptyset\}$, which is a singleton set. The single element of the set $\{\emptyset\}$ is the empty set itself! A useful analogy for remembering this difference is to think of folders in a computer file system. The empty set can be thought of as an empty folder and the set consisting of just the empty set can be thought of as a folder with exactly one folder inside, namely, the empty folder.

Links

NAIVE SET THEORY Note that the term *object* has been used in the definition of a set, Definition 1, without specifying what an object is. This description of a set as a collection of objects, based on the intuitive notion of an object, was first stated in 1895 by the German mathematician Georg Cantor. The theory that results from this intuitive definition of a set, and the use of the intuitive notion that for any property whatever, there is a set consisting of exactly the objects with this property, leads to **paradoxes**, or logical inconsistencies. This was shown by the English philosopher Bertrand Russell in 1902 (see Exercise 50 for a description of one of these paradoxes). These logical inconsistencies can be avoided by building set theory beginning with axioms. However, we will use Cantor's original version of set theory, known as **naive set theory**, in this book because all sets considered in this book can be treated consistently using Cantor's original theory. Students will find familiarity with naive set theory helpful if they go on to learn about axiomatic set theory. They will also find the development of axiomatic set theory much more abstract than the material in this text. We refer the interested reader to [Su72] to learn more about axiomatic set theory.

2.1.2 Venn Diagrams

Assessment

Sets can be represented graphically using Venn diagrams, named after the English mathematician John Venn, who introduced their use in 1881. In Venn diagrams the **universal set** U, which contains all the objects under consideration, is represented by a rectangle. (Note that the universal set varies depending on which objects are of interest.) Inside this rectangle, circles or other geometrical figures are used to represent sets. Sometimes points are used to represent the particular elements of the set. Venn diagrams are often used to indicate the relationships between sets. We show how a Venn diagram can be used in Example 7.

EXAMPLE 7 Draw a Venn diagram that represents V, the set of vowels in the English alphabet.

Solution: We draw a rectangle to indicate the universal set U, which is the set of the 26 letters of the English alphabet. Inside this rectangle we draw a circle to represent V. Inside this circle we indicate the elements of V with points (see Figure 1). ◀

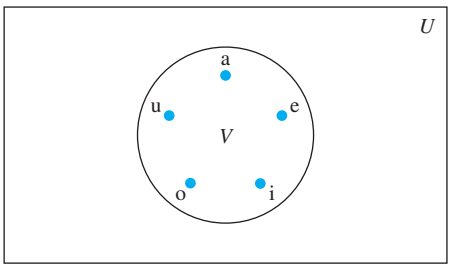


FIGURE 1 **Venn diagram for the set of vowels.**

2.1.3 Subsets

It is common to encounter situations where the elements of one set are also the elements of a second set. We now introduce some terminology and notation to express such relationships between sets.

Definition 3

The set A is a *subset* of B, and B is a *superset* of A, if and only if every element of A is also an element of B. We use the notation $A \subseteq B$ to indicate that A is a subset of the set B. If, instead, we want to stress that B is a superset of A, we use the equivalent notation $B \supseteq A$. (So, $A \subseteq B$ and $B \supseteq A$ are equivalent statements.)

We see that $A \subseteq B$ if and only if the quantification

$$\forall x(x \in A \rightarrow x \in B)$$

is true. Note that to show that A is not a subset of B we need only find one element $x \in A$ with $x \notin B$. Such an x is a counterexample to the claim that $x \in A$ implies $x \in B$.

We have these useful rules for determining whether one set is a subset of another:

Showing that A is a Subset of B To show that $A \subseteq B$, show that if x belongs to A then x also belongs to B.

Showing that A is Not a Subset of B To show that $A \not\subseteq B$, find a single $x \in A$ such that $x \notin B$.

EXAMPLE 8 The set of all odd positive integers less than 10 is a subset of the set of all positive integers less than 10, the set of rational numbers is a subset of the set of real numbers, the set of all computer

Links

Source: Library of Congress Prints and Photographs Division [LC-USZ62-49535]

BERTRAND RUSSELL (1872–1970) Bertrand Russell was born into a prominent English family active in the progressive movement and having a strong commitment to liberty. He became an orphan at an early age and was placed in the care of his father's parents, who had him educated at home. He entered Trinity College, Cambridge, in 1890, where he excelled in mathematics and in moral science. He won a fellowship on the basis of his work on the foundations of geometry. In 1910 Trinity College appointed him to a lectureship in logic and the philosophy of mathematics.

Russell fought for progressive causes throughout his life. He held strong pacifist views, and his protests against World War I led to dismissal from his position at Trinity College. He was imprisoned for 6 months in 1918 because of an article he wrote that was branded as seditious. Russell fought for women's suffrage in Great Britain. In 1961, at the age of 89, he was imprisoned for the second time for his protests advocating nuclear disarmament.

Russell's greatest work was in his development of principles that could be used as a foundation for all of mathematics. His most famous work is *Principia Mathematica,* written with Alfred North Whitehead, which attempts to deduce all of mathematics using a set of primitive axioms. He wrote many books on philosophy, physics, and his political ideas. Russell won the Nobel Prize for Literature in 1950.

science majors at your school is a subset of the set of all students at your school, and the set of all people in China is a subset of the set of all people in China (that is, it is a subset of itself). Each of these facts follows immediately by noting that an element that belongs to the first set in each pair of sets also belongs to the second set in that pair. ◀

EXAMPLE 9 The set of integers with squares less than 100 is not a subset of the set of nonnegative integers because -1 is in the former set [as $(-1)^2 < 100$], but not the latter set. The set of people who have taken discrete mathematics at your school is not a subset of the set of all computer science majors at your school if there is at least one student who has taken discrete mathematics who is not a computer science major. ◀

Theorem 1 shows that every nonempty set S is guaranteed to have at least two subsets, the empty set and the set S itself, that is, $\emptyset \subseteq S$ and $S \subseteq S$.

THEOREM 1 For every set S, (i) $\emptyset \subseteq S$ and (ii) $S \subseteq S$.

Proof: We will prove (i) and leave the proof of (ii) as an exercise.

Let S be a set. To show that $\emptyset \subseteq S$, we must show that $\forall x(x \in \emptyset \rightarrow x \in S)$ is true. Because the empty set contains no elements, it follows that $x \in \emptyset$ is always false. It follows that the conditional statement $x \in \emptyset \rightarrow x \in S$ is always true, because its hypothesis is always false and a conditional statement with a false hypothesis is true. Therefore, $\forall x(x \in \emptyset \rightarrow x \in S)$ is true. This completes the proof of (i). Note that this is an example of a vacuous proof. ◁

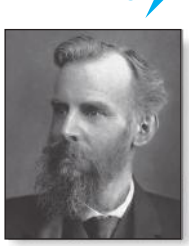
When we wish to emphasize that a set A is a subset of a set B but that $A \neq B$, we write $A \subset B$ and say that A is a **proper subset** of B. For $A \subset B$ to be true, it must be the case that $A \subseteq B$ and there must exist an element x of B that is not an element of A. That is, A is a proper subset of B if and only if

$$\forall x(x \in A \rightarrow x \in B) \wedge \exists x(x \in B \wedge x \notin A)$$

is true. Venn diagrams can be used to illustrate that a set A is a subset of a set B. We draw the universal set U as a rectangle. Within this rectangle we draw a circle for B. Because A is a subset of B, we draw the circle for A within the circle for B. This relationship is shown in Figure 2.

Recall from Definition 2 that sets are equal if they have the same elements. A useful way to show that two sets have the same elements is to show that each set is a subset of the other. In other words, we can show that if A and B are sets with $A \subseteq B$ and $B \subseteq A$, then $A = B$. That is, $A = B$ if and only if $\forall x(x \in A \rightarrow x \in B)$ and $\forall x(x \in B \rightarrow x \in A)$ or equivalently if and only if $\forall x(x \in A \leftrightarrow x \in B)$, which is what it means for the A and B to be equal. Because this method of showing two sets are equal is so useful, we highlight it here.

Links



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JOHN VENN (1834–1923) John Venn was born into a London suburban family noted for its philanthropy. He attended London schools and got his mathematics degree from Caius College, Cambridge, in 1857. He was elected a fellow of this college and held his fellowship there until his death. He took holy orders in 1859 and, after a brief stint of religious work, returned to Cambridge, where he developed programs in the moral sciences. Besides his mathematical work, Venn had an interest in history and wrote extensively about his college and family.

Venn's book *Symbolic Logic* clarifies ideas originally presented by Boole. In this book, Venn presents a systematic development of a method that uses geometric figures, known now as *Venn diagrams*. Today these diagrams are primarily used to analyze logical arguments and to illustrate relationships between sets. In addition to his work on symbolic logic, Venn made contributions to probability theory described in his widely used textbook on that subject.

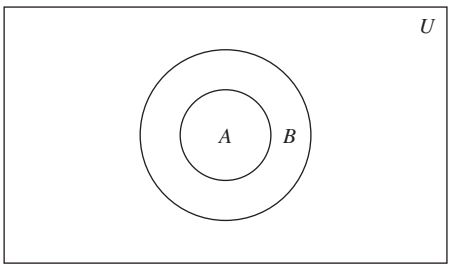

FIGURE 2 **Venn diagram showing that A is a subset of B.**

Showing Two Sets are Equal To show that two sets A and B are equal, show that $A \subseteq B$ and $B \subseteq A$.

Sets may have other sets as members. For instance, we have the sets

$A = \{\emptyset, \{a\}, \{b\}, \{a, b\}\}$ and $B = \{x \mid x \text{ is a subset of the set } \{a, b\}\}$.

Note that these two sets are equal, that is, $A = B$. Also note that $\{a\} \in A$, but $a \notin A$.

2.1.4 The Size of a Set

Sets are used extensively in counting problems, and for such applications we need to discuss the sizes of sets.

Definition 4 Let S be a set. If there are exactly n distinct elements in S where n is a nonnegative integer, we say that S is a *finite set* and that n is the *cardinality* of S. The cardinality of S is denoted by $|S|$.

Remark: The term *cardinality* comes from the common usage of the term *cardinal number* as the size of a finite set.

EXAMPLE 10 Let A be the set of odd positive integers less than 10. Then $|A| = 5$. ◀

EXAMPLE 11 Let S be the set of letters in the English alphabet. Then $|S| = 26$. ◀

EXAMPLE 12 Because the null set has no elements, it follows that $|\emptyset| = 0$. ◀

We will also be interested in sets that are not finite.

Definition 5 A set is said to be *infinite* if it is not finite.

EXAMPLE 13 The set of positive integers is infinite. ◀

Extra Examples ❯

We will extend the notion of cardinality to infinite sets in Section 2.5, a challenging topic full of surprising results.

2.1.5 Power Sets

Many problems involve testing all combinations of elements of a set to see if they satisfy some property. To consider all such combinations of elements of a set S, we build a new set that has as its members all the subsets of S.

Definition 6 Given a set S, the *power set* of S is the set of all subsets of the set S. The power set of S is denoted by $\mathcal{P}(S)$.

EXAMPLE 14 What is the power set of the set $\{0, 1, 2\}$?

Extra Examples

Solution: The power set $\mathcal{P}(\{0, 1, 2\})$ is the set of all subsets of $\{0, 1, 2\}$. Hence,

$$\mathcal{P}(\{0, 1, 2\}) = \{\emptyset, \{0\}, \{1\}, \{2\}, \{0, 1\}, \{0, 2\}, \{1, 2\}, \{0, 1, 2\}\}.$$

Note that the empty set and the set itself are members of this set of subsets. ◀

EXAMPLE 15 What is the power set of the empty set? What is the power set of the set $\{\emptyset\}$?

Solution: The empty set has exactly one subset, namely, itself. Consequently,

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

The set $\{\emptyset\}$ has exactly two subsets, namely, $\emptyset$ and the set $\{\emptyset\}$ itself. Therefore,

$$\mathcal{P}(\{\emptyset\}) = \{\emptyset, \{\emptyset\}\}.$$ ◀

If a set has n elements, then its power set has 2^n elements. We will demonstrate this fact in several ways in subsequent sections of the text.

2.1.6 Cartesian Products

The order of elements in a collection is often important. Because sets are unordered, a different structure is needed to represent ordered collections. This is provided by **ordered *n*-tuples**.

Definition 7 The *ordered n-tuple* $(a_1, a_2, \ldots, a_n)$ is the ordered collection that has a_1 as its first element, a_2 as its second element, $\ldots$, and a_n as its nth element.

We say that two ordered n-tuples are equal if and only if each corresponding pair of their elements is equal. In other words, $(a_1, a_2, \ldots, a_n) = (b_1, b_2, \ldots, b_n)$ if and only if $a_i = b_i$, for $i = 1, 2, \ldots, n$. In particular, ordered 2-tuples are called **ordered pairs**. The ordered pairs (a, b) and (c, d) are equal if and only if $a = c$ and $b = d$. Note that (a, b) and (b, a) are not equal unless $a = b$.

Many of the discrete structures we will study in later chapters are based on the notion of the *Cartesian product* of sets (named after René Descartes). We first define the Cartesian product of two sets.

Definition 8 Let A and B be sets. The *Cartesian product* of A and B, denoted by $A \times B$, is the set of all ordered pairs (a, b), where $a \in A$ and $b \in B$. Hence,

$$A \times B = \{(a, b) \mid a \in A \wedge b \in B\}.$$

EXAMPLE 16 Let A represent the set of all students at a university, and let B represent the set of all courses offered at the university. What is the Cartesian product $A \times B$ and how can it be used?

Extra Examples

Solution: The Cartesian product $A \times B$ consists of all the ordered pairs of the form (a, b), where a is a student at the university and b is a course offered at the university. One way to use the set $A \times B$ is to represent all possible enrollments of students in courses at the university. Furthermore, observe that each subset of $A \times B$ represents one possible total enrollment configuration, and $\mathcal{P}(A \times B)$ represents all possible enrollment configurations. ◀

EXAMPLE 17 What is the Cartesian product of $A = \{1, 2\}$ and $B = \{a, b, c\}$?

Solution: The Cartesian product $A \times B$ is

$$A \times B = \{(1, a), (1, b), (1, c), (2, a), (2, b), (2, c)\}.$$ ◀

Note that the Cartesian products $A \times B$ and $B \times A$ are not equal unless $A = \emptyset$ or $B = \emptyset$ (so that $A \times B = \emptyset$) or $A = B$ (see Exercises 33 and 40). This is illustrated in Example 18.

EXAMPLE 18 Show that the Cartesian product $B \times A$ is not equal to the Cartesian product $A \times B$, where A and B are as in Example 17.

Links

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RENÉ DESCARTES (1596–1650) René Descartes was born into a noble family near Tours, France, about 130 miles southwest of Paris. He was the third child of his father's first wife; she died several days after his birth. Because of René's poor health, his father, a provincial judge, let his son's formal lessons slide until, at the age of 8, René entered the Jesuit college at La Flèche. The rector of the school took a liking to him and permitted him to stay in bed until late in the morning because of his frail health. From then on, Descartes spent his mornings in bed; he considered these times his most productive hours for thinking.

Descartes left school in 1612, moving to Paris, where he spent 2 years studying mathematics. He earned a law degree in 1616 from the University of Poitiers. At 18 Descartes became disgusted with studying and decided to see the world. He moved to Paris and became a successful gambler. However, he grew tired of bawdy living and moved to the suburb of Saint-Germain, where he devoted himself to mathematical study. When his gambling friends found him, he decided to leave France and undertake a military career. However, he never did any fighting. One day, while escaping the cold in an overheated room at a military encampment, he had several feverish dreams, which revealed his future career as a mathematician and philosopher.

After ending his military career, he traveled throughout Europe. He then spent several years in Paris, where he studied mathematics and philosophy and constructed optical instruments. Descartes decided to move to Holland, where he spent 20 years wandering around the country, accomplishing his most important work. During this time he wrote several books, including the *Discours,* which contains his contributions to analytic geometry, for which he is best known. He also made fundamental contributions to philosophy.

In 1649 Descartes was invited by Queen Christina to visit her court in Sweden to tutor her in philosophy. Although he was reluctant to live in what he called "the land of bears amongst rocks and ice," he finally accepted the invitation and moved to Sweden. Unfortunately, the winter of 1649–1650 was extremely bitter. Descartes caught pneumonia and died in mid-February.

Solution: The Cartesian product $B \times A$ is

$$B \times A = \{(a, 1), (a, 2), (b, 1), (b, 2), (c, 1), (c, 2)\}.$$

This is not equal to $A \times B$, which was found in Example 17. ◀

The Cartesian product of more than two sets can also be defined.

Definition 9 The *Cartesian product* of the sets $A_1, A_2, \ldots, A_n$, denoted by $A_1 \times A_2 \times \cdots \times A_n$, is the set of ordered n-tuples $(a_1, a_2, \ldots, a_n)$, where a_i belongs to A_i for $i = 1, 2, \ldots, n$. In other words,

$$A_1 \times A_2 \times \cdots \times A_n = \{(a_1, a_2, \ldots, a_n) \mid a_i \in A_i \text{ for } i = 1, 2, \ldots, n\}.$$

EXAMPLE 19 What is the Cartesian product $A \times B \times C$, where $A = \{0, 1\}$, $B = \{1, 2\}$, and $C = \{0, 1, 2\}$?

Solution: The Cartesian product $A \times B \times C$ consists of all ordered triples (a, b, c), where $a \in A$, $b \in B$, and $c \in C$. Hence,

$$A \times B \times C = \{(0, 1, 0), (0, 1, 1), (0, 1, 2), (0, 2, 0), (0, 2, 1), (0, 2, 2),$$
$$(1, 1, 0), (1, 1, 1), (1, 1, 2), (1, 2, 0), (1, 2, 1), (1, 2, 2)\}.$$ ◀

Remark: Note that when A, B, and C are sets, $(A \times B) \times C$ is not the same as $A \times B \times C$ (see Exercise 41).

We use the notation A^2 to denote $A \times A$, the Cartesian product of the set A with itself. Similarly, $A^3 = A \times A \times A$, $A^4 = A \times A \times A \times A$, and so on. More generally,

$$A^n = \{(a_1, a_2, \ldots, a_n) \mid a_i \in A \text{ for } i = 1, 2, \ldots, n\}.$$

EXAMPLE 20 Suppose that $A = \{1, 2\}$. It follows that $A^2 = \{(1, 1), (1, 2), (2, 1), (2, 2)\}$ and $A^3 = \{(1, 1, 1), (1, 1, 2), (1, 2, 1), (1, 2, 2), (2, 1, 1), (2, 1, 2), (2, 2, 1), (2, 2, 2)\}$. ◀

A subset R of the Cartesian product $A \times B$ is called a **relation** from the set A to the set B. The elements of R are ordered pairs, where the first element belongs to A and the second to B. For example, $R = \{(a, 0), (a, 1), (a, 3), (b, 1), (b, 2), (c, 0), (c, 3)\}$ is a relation from the set $\{a, b, c\}$ to the set $\{0, 1, 2, 3\}$, and it is also a relation from the set $\{a, b, c, d, e\}$ to the set $\{0, 1, 3, 4\}$. (This illustrates that a relation need not contain a pair (x, y) for every element x of A.) A relation from a set A to itself is called a relation on A.

EXAMPLE 21 What are the ordered pairs in the less than or equal to relation, which contains (a, b) if $a \leq b$, on the set $\{0, 1, 2, 3\}$?

Solution: The ordered pair (a, b) belongs to R if and only if both a and b belong to $\{0, 1, 2, 3\}$ and $a \leq b$. Consequently, $R = \{(0, 0), (0, 1), (0, 2), (0, 3), (1, 1), (1, 2), (1, 3), (2, 2), (2, 3), (3, 3)\}$. ◀

We will study relations and their properties at length in Chapter 9.

2.1.7 Using Set Notation with Quantifiers

Sometimes we restrict the domain of a quantified statement explicitly by making use of a particular notation. For example, $\forall x \in S(P(x))$ denotes the universal quantification of $P(x)$ over all elements in the set S. In other words, $\forall x \in S(P(x))$ is shorthand for $\forall x(x \in S \rightarrow P(x))$. Similarly, $\exists x \in S(P(x))$ denotes the existential quantification of $P(x)$ over all elements in S. That is, $\exists x \in S(P(x))$ is shorthand for $\exists x(x \in S \wedge P(x))$.

EXAMPLE 22 What do the statements $\forall x \in \mathbf{R}\ (x^2 \geq 0)$ and $\exists x \in \mathbf{Z}\ (x^2 = 1)$ mean?

Solution: The statement $\forall x \in \mathbf{R}(x^2 \geq 0)$ states that for every real number x, $x^2 \geq 0$. This statement can be expressed as "The square of every real number is nonnegative." This is a true statement.

The statement $\exists x \in \mathbf{Z}(x^2 = 1)$ states that there exists an integer x such that $x^2 = 1$. This statement can be expressed as "There is an integer whose square is 1." This is also a true statement because $x = 1$ is such an integer (as is -1). ◀

2.1.8 Truth Sets and Quantifiers

We will now tie together concepts from set theory and from predicate logic. Given a predicate P, and a domain D, we define the **truth set** of P to be the set of elements x in D for which $P(x)$ is true. The truth set of $P(x)$ is denoted by $\{x \in D \mid P(x)\}$.

EXAMPLE 23 What are the truth sets of the predicates $P(x)$, $Q(x)$, and $R(x)$, where the domain is the set of integers and $P(x)$ is "$|x| = 1$," $Q(x)$ is "$x^2 = 2$," and $R(x)$ is "$|x| = x$."

Solution: The truth set of P, $\{x \in \mathbf{Z} \mid |x| = 1\}$, is the set of integers for which $|x| = 1$. Because $|x| = 1$ when $x = 1$ or $x = -1$, and for no other integers x, we see that the truth set of P is the set $\{-1, 1\}$.

The truth set of Q, $\{x \in \mathbf{Z} \mid x^2 = 2\}$, is the set of integers for which $x^2 = 2$. This is the empty set because there are no integers x for which $x^2 = 2$.

The truth set of R, $\{x \in \mathbf{Z} \mid |x| = x\}$, is the set of integers for which $|x| = x$. Because $|x| = x$ if and only if $x \geq 0$, it follows that the truth set of R is $\mathbf{N}$, the set of nonnegative integers. ◀

Note that $\forall x P(x)$ is true over the domain U if and only if the truth set of P is the set U. Likewise, $\exists x P(x)$ is true over the domain U if and only if the truth set of P is nonempty.

Exercises

1. List the members of these sets.

a) $\{x \mid x$ is a real number such that $x^2 = 1\}$

b) $\{x \mid x$ is a positive integer less than $12\}$

c) $\{x \mid x$ is the square of an integer and $x < 100\}$

d) $\{x \mid x$ is an integer such that $x^2 = 2\}$

2. Use set builder notation to give a description of each of these sets.

a) $\{0, 3, 6, 9, 12\}$

b) $\{-3, -2, -1, 0, 1, 2, 3\}$

c) $\{m, n, o, p\}$

3. Which of the intervals $(0, 5)$, $(0, 5]$, $[0, 5)$, $[0, 5]$, $(1, 4]$, $[2, 3]$, $(2, 3)$ contains

a) 0? **b)** 1?

c) 2? **d)** 3?

e) 4? **f)** 5?

4. For each of these intervals, list all its elements or explain why it is empty.

a) $[a, a]$ **b)** $[a, a)$

c) $(a, a]$ **d)** (a, a)

e) (a, b), where $a > b$ **f)** $[a, b]$, where $a > b$

5. For each of these pairs of sets, determine whether the first is a subset of the second, the second is a subset of the first, or neither is a subset of the other.
a) the set of airline flights from New York to New Delhi, the set of nonstop airline flights from New York to New Delhi
b) the set of people who speak English, the set of people who speak Chinese
c) the set of flying squirrels, the set of living creatures that can fly

6. For each of these pairs of sets, determine whether the first is a subset of the second, the second is a subset of the first, or neither is a subset of the other.
a) the set of people who speak English, the set of people who speak English with an Australian accent
b) the set of fruits, the set of citrus fruits
c) the set of students studying discrete mathematics, the set of students studying data structures

7. Determine whether each of these pairs of sets are equal.
a) $\{1, 3, 3, 3, 5, 5, 5, 5, 5\}, \{5, 3, 1\}$
b) $\{\{1\}\}, \{1, \{1\}\}$ **c)** $\emptyset, \{\emptyset\}$

8. Suppose that $A = \{2, 4, 6\}$, $B = \{2, 6\}$, $C = \{4, 6\}$, and $D = \{4, 6, 8\}$. Determine which of these sets are subsets of which other of these sets.

9. For each of the following sets, determine whether 2 is an element of that set.
a) $\{x \in \mathbf{R} \mid x \text{ is an integer greater than } 1\}$
b) $\{x \in \mathbf{R} \mid x \text{ is the square of an integer}\}$
c) $\{2,\{2\}\}$ **d)** $\{\{2\},\{\{2\}\}\}$
e) $\{\{2\},\{2,\{2\}\}\}$ **f)** $\{\{\{2\}\}\}$

10. For each of the sets in Exercise 9, determine whether $\{2\}$ is an element of that set.

11. Determine whether each of these statements is true or false.
a) $0 \in \emptyset$ **b)** $\emptyset \in \{0\}$
c) $\{0\} \subset \emptyset$ **d)** $\emptyset \subset \{0\}$
e) $\{0\} \in \{0\}$ **f)** $\{0\} \subset \{0\}$
g) $\{\emptyset\} \subseteq \{\emptyset\}$

12. Determine whether these statements are true or false.
a) $\emptyset \in \{\emptyset\}$ **b)** $\emptyset \in \{\emptyset, \{\emptyset\}\}$
c) $\{\emptyset\} \in \{\emptyset\}$ **d)** $\{\emptyset\} \in \{\{\emptyset\}\}$
e) $\{\emptyset\} \subset \{\emptyset, \{\emptyset\}\}$ **f)** $\{\{\emptyset\}\} \subset \{\emptyset, \{\emptyset\}\}$
g) $\{\{\emptyset\}\} \subset \{\{\emptyset\}, \{\emptyset\}\}$

13. Determine whether each of these statements is true or false.
a) $x \in \{x\}$ **b)** $\{x\} \subseteq \{x\}$ **c)** $\{x\} \in \{x\}$
d) $\{x\} \in \{\{x\}\}$ **e)** $\emptyset \subseteq \{x\}$ **f)** $\emptyset \in \{x\}$

14. Use a Venn diagram to illustrate the subset of odd integers in the set of all positive integers not exceeding 10.

15. Use a Venn diagram to illustrate the set of all months of the year whose names do not contain the letter R in the set of all months of the year.

16. Use a Venn diagram to illustrate the relationship $A \subseteq B$ and $B \subseteq C$.

17. Use a Venn diagram to illustrate the relationships $A \subset B$ and $B \subset C$.

18. Use a Venn diagram to illustrate the relationships $A \subset B$ and $A \subset C$.

19. Suppose that A, B, and C are sets such that $A \subseteq B$ and $B \subseteq C$. Show that $A \subseteq C$.

20. Find two sets A and B such that $A \in B$ and $A \subseteq B$.

21. What is the cardinality of each of these sets?
a) $\{a\}$ **b)** $\{\{a\}\}$
c) $\{a, \{a\}\}$ **d)** $\{a, \{a\}, \{a, \{a\}\}\}$

22. What is the cardinality of each of these sets?
a) $\emptyset$ **b)** $\{\emptyset\}$
c) $\{\emptyset, \{\emptyset\}\}$ **d)** $\{\emptyset, \{\emptyset\}, \{\emptyset, \{\emptyset\}\}\}$

23. Find the power set of each of these sets, where a and b are distinct elements.
a) $\{a\}$ **b)** $\{a, b\}$ **c)** $\{\emptyset, \{\emptyset\}\}$

24. Can you conclude that $A = B$ if A and B are two sets with the same power set?

25. How many elements does each of these sets have where a and b are distinct elements?
a) $\mathcal{P}(\{a, b, \{a, b\}\})$
b) $\mathcal{P}(\{\emptyset, a, \{a\}, \{\{a\}\}\})$
c) $\mathcal{P}(\mathcal{P}(\emptyset))$

26. Determine whether each of these sets is the power set of a set, where a and b are distinct elements.
a) $\emptyset$ **b)** $\{\emptyset, \{a\}\}$
c) $\{\emptyset, \{a\}, \{\emptyset, a\}\}$ **d)** $\{\emptyset, \{a\}, \{b\}, \{a, b\}\}$

27. Prove that $\mathcal{P}(A) \subseteq \mathcal{P}(B)$ if and only if $A \subseteq B$.

28. Show that if $A \subseteq C$ and $B \subseteq D$, then $A \times B \subseteq C \times D$

29. Let $A = \{a, b, c, d\}$ and $B = \{y, z\}$. Find
a) $A \times B$. **b)** $B \times A$.

30. What is the Cartesian product $A \times B$, where A is the set of courses offered by the mathematics department at a university and B is the set of mathematics professors at this university? Give an example of how this Cartesian product can be used.

31. What is the Cartesian product $A \times B \times C$, where A is the set of all airlines and B and C are both the set of all cities in the United States? Give an example of how this Cartesian product can be used.

32. Suppose that $A \times B = \emptyset$, where A and B are sets. What can you conclude?

33. Let A be a set. Show that $\emptyset \times A = A \times \emptyset = \emptyset$.

34. Let $A = \{a, b, c\}$, $B = \{x, y\}$, and $C = \{0, 1\}$. Find
a) $A \times B \times C$. **b)** $C \times B \times A$.
c) $C \times A \times B$. **d)** $B \times B \times B$.

35. Find A^2 if
a) $A = \{0, 1, 3\}$. **b)** $A = \{1, 2, a, b\}$.

36. Find A^3 if
a) $A = \{a\}$. **b)** $A = \{0, a\}$.

37. How many different elements does $A \times B$ have if A has m elements and B has n elements?

38. How many different elements does $A \times B \times C$ have if A has m elements, B has n elements, and C has p elements?

39. How many different elements does A^n have when A has m elements and n is a positive integer?

40. Show that $A \times B \neq B \times A$, when A and B are nonempty, unless $A = B$.

41. Explain why $A \times B \times C$ and $(A \times B) \times C$ are not the same.

42. Explain why $(A \times B) \times (C \times D)$ and $A \times (B \times C) \times D$ are not the same.

43. Prove or disprove that if A and B are sets, then $\mathcal{P}(A \times B) = \mathcal{P}(A) \times \mathcal{P}(B)$.

44. Prove or disprove that if A, B, and C are nonempty sets and $A \times B = A \times C$, then $B = C$.

45. Translate each of these quantifications into English and determine its truth value.

a) $\forall x \in \mathbf{R}\ (x^2 \neq -1)$ **b)** $\exists x \in \mathbf{Z}\ (x^2 = 2)$

c) $\forall x \in \mathbf{Z}\ (x^2 > 0)$ **d)** $\exists x \in \mathbf{R}\ (x^2 = x)$

46. Translate each of these quantifications into English and determine its truth value.

a) $\exists x \in \mathbf{R}\ (x^3 = -1)$ **b)** $\exists x \in \mathbf{Z}\ (x + 1 > x)$

c) $\forall x \in \mathbf{Z}\ (x - 1 \in \mathbf{Z})$ **d)** $\forall x \in \mathbf{Z}\ (x^2 \in \mathbf{Z})$

47. Find the truth set of each of these predicates where the domain is the set of integers.

a) $P(x)$: $x^2 < 3$ **b)** $Q(x)$: $x^2 > x$

c) $R(x)$: $2x + 1 = 0$

48. Find the truth set of each of these predicates where the domain is the set of integers.

a) $P(x)$: $x^3 \geq 1$ **b)** $Q(x)$: $x^2 = 2$

c) $R(x)$: $x < x^2$

***49.** The defining property of an ordered pair is that two ordered pairs are equal if and only if their first elements are equal and their second elements are equal. Surprisingly, instead of taking the ordered pair as a primitive concept, we can construct ordered pairs using basic notions from set theory. Show that if we define the ordered pair (a, b) to be $\{\{a\}, \{a, b\}\}$, then $(a, b) = (c, d)$ if and only if $a = c$ and $b = d$. [*Hint:* First show that $\{\{a\}, \{a, b\}\} = \{\{c\}, \{c, d\}\}$ if and only if $a = c$ and $b = d$.]

***50.** This exercise presents **Russell's paradox**. Let S be the set that contains a set x if the set x does not belong to itself, so that $S = \{x \mid x \notin x\}$.

Links

a) Show the assumption that S is a member of S leads to a contradiction.

b) Show the assumption that S is not a member of S leads to a contradiction.

By parts (a) and (b) it follows that the set S cannot be defined as it was. This paradox can be avoided by restricting the types of elements that sets can have.

***51.** Describe a procedure for listing all the subsets of a finite set.

2.2 Set Operations

2.2.1 Introduction

Two, or more, sets can be combined in many different ways. For instance, starting with the set of mathematics majors at your school and the set of computer science majors at your school, we can form the set of students who are mathematics majors or computer science majors, the set of students who are joint majors in mathematics and computer science, the set of all students not majoring in mathematics, and so on.

Links

Definition 1 Let A and B be sets. The *union* of the sets A and B, denoted by $A \cup B$, is the set that contains those elements that are either in A or in B, or in both.

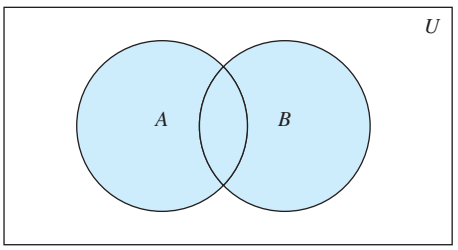
An element x belongs to the union of the sets A and B if and only if x belongs to A or x belongs to B. This tells us that

$$A \cup B = \{x \mid x \in A \vee x \in B\}.$$

The Venn diagram shown in Figure 1 represents the union of two sets A and B. The area that represents $A \cup B$ is the shaded area within either the circle representing A or the circle representing B.

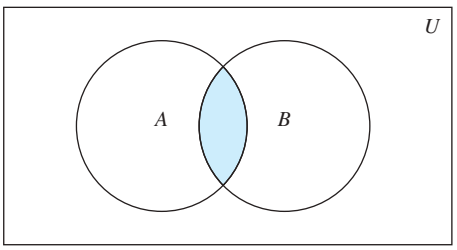
We will give some examples of the union of sets.

EXAMPLE 1 The union of the sets $\{1, 3, 5\}$ and $\{1, 2, 3\}$ is the set $\{1, 2, 3, 5\}$; that is, $\{1, 3, 5\} \cup \{1, 2, 3\} = \{1, 2, 3, 5\}$. ◀



$A \cup B$ is shaded.

FIGURE 1 **Venn diagram of the union of A and B.**



$A \cap B$ is shaded.

FIGURE 2 **Venn diagram of the intersection of A and B.**

EXAMPLE 2 The union of the set of all computer science majors at your school and the set of all mathematics majors at your school is the set of students at your school who are majoring either in mathematics or in computer science (or in both). ◀

Definition 2 Let A and B be sets. The *intersection* of the sets A and B, denoted by $A \cap B$, is the set containing those elements in both A and B.

An element x belongs to the intersection of the sets A and B if and only if x belongs to A and x belongs to B. This tells us that

$$A \cap B = \{x \mid x \in A \wedge x \in B\}.$$

The Venn diagram shown in Figure 2 represents the intersection of two sets A and B. The shaded area that is within both the circles representing the sets A and B is the area that represents the intersection of A and B.

We give some examples of the intersection of sets.

EXAMPLE 3 The intersection of the sets $\{1, 3, 5\}$ and $\{1, 2, 3\}$ is the set $\{1, 3\}$; that is, $\{1, 3, 5\} \cap \{1, 2, 3\} = \{1, 3\}$. ◀

EXAMPLE 4 The intersection of the set of all computer science majors at your school and the set of all mathematics majors is the set of all students who are joint majors in mathematics and computer science. ◀

Definition 3 Two sets are called *disjoint* if their intersection is the empty set.

EXAMPLE 5 Let $A = \{1, 3, 5, 7, 9\}$ and $B = \{2, 4, 6, 8, 10\}$. Because $A \cap B = \emptyset$, A and B are disjoint. ◀

Be careful not to overcount!

We are often interested in finding the cardinality of a union of two finite sets A and B. Note that $|A| + |B|$ counts each element that is in A but not in B or in B but not in A exactly once, and each element that is in both A and B exactly twice. Thus, if the number of elements that are in both A and B is subtracted from $|A| + |B|$, elements in $A \cap B$ will be counted only once. Hence,

$$|A \cup B| = |A| + |B| - |A \cap B|.$$

The generalization of this result to unions of an arbitrary number of sets is called the **principle of inclusion–exclusion**. The principle of inclusion–exclusion is an important technique used in enumeration. We will discuss this principle and other counting techniques in detail in Chapters 6 and 8.

There are other important ways to combine sets.

Definition 4 Let A and B be sets. The *difference* of A and B, denoted by $A - B$, is the set containing those elements that are in A but not in B. The difference of A and B is also called the *complement of B with respect to A*.

Remark: The difference of sets A and B is sometimes denoted by $A \backslash B$.

An element x belongs to the difference of A and B if and only if $x \in A$ and $x \notin B$. This tells us that

$$A - B = \{x \mid x \in A \wedge x \notin B\}.$$

The Venn diagram shown in Figure 3 represents the difference of the sets A and B. The shaded area inside the circle that represents A and outside the circle that represents B is the area that represents $A - B$.

We give some examples of differences of sets.

EXAMPLE 6 The difference of $\{1, 3, 5\}$ and $\{1, 2, 3\}$ is the set $\{5\}$; that is, $\{1, 3, 5\} - \{1, 2, 3\} = \{5\}$. This is different from the difference of $\{1, 2, 3\}$ and $\{1, 3, 5\}$, which is the set $\{2\}$. ◀

EXAMPLE 7 The difference of the set of computer science majors at your school and the set of mathematics majors at your school is the set of all computer science majors at your school who are not also mathematics majors. ◀

Once the universal set U has been specified, the **complement** of a set can be defined.

Definition 5 Let U be the universal set. The *complement* of the set A, denoted by $\overline{A}$, is the complement of A with respect to U. Therefore, the complement of the set A is $U - A$.

Remark: The definition of the complement of A depends on a particular universal set U. This definition makes sense for any superset U of A. If we want to identify the universal set U, we would write "the complement of A with respect to the set U."

An element belongs to $\overline{A}$ if and only if $x \notin A$. This tells us that

$$\overline{A} = \{x \in U \mid x \notin A\}.$$

In Figure 4 the shaded area outside the circle representing A is the area representing $\overline{A}$.

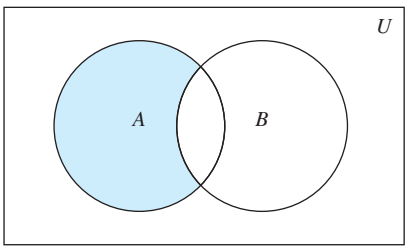
We give some examples of the complement of a set.

EXAMPLE 8 Let $A = \{a, e, i, o, u\}$ (where the universal set is the set of letters of the English alphabet). Then $\overline{A} = \{b, c, d, f, g, h, j, k, l, m, n, p, q, r, s, t, v, w, x, y, z\}$. ◀

EXAMPLE 9 Let A be the set of positive integers greater than 10 (with universal set the set of all positive integers). Then $\overline{A} = \{1, 2, 3, 4, 5, 6, 7, 8, 9, 10\}$. ◀

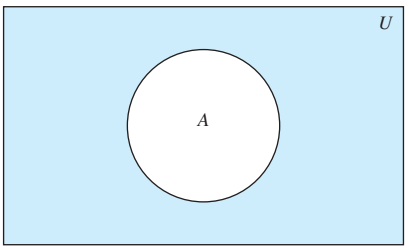
It is left to the reader (Exercise 21) to show that we can express the difference of A and B as the intersection of A and the complement of B. That is,

$$A - B = A \cap \overline{B}.$$



$A - B$ is shaded.

FIGURE 3 **Venn diagram for the difference of A and B.**



$\overline{A}$ is shaded.

FIGURE 4 **Venn diagram for the complement of the set A.**

2.2.2 Set Identities

Set identities and propositional equivalences are just special cases of identities for Boolean algebra.

Table 1 lists the most important identities of unions, intersections, and complements of sets. We will prove several of these identities here, using three different methods. These methods are presented to illustrate that there are often many different approaches to the solution of a problem. The proofs of the remaining identities will be left as exercises. The reader should note the similarity between these set identities and the logical equivalences discussed in Section 1.3. (Compare Table 6 of Section 1.6 and Table 1.) In fact, the set identities given can be proved directly from the corresponding logical equivalences. Furthermore, both are special cases of identities that hold for Boolean algebra (discussed in Chapter 12).

TABLE 1 **Set Identities.**

Identity	*Name*
$A \cap U = A$ $A \cup \emptyset = A$	Identity laws
$A \cup U = U$ $A \cap \emptyset = \emptyset$	Domination laws
$A \cup A = A$ $A \cap A = A$	Idempotent laws
$\overline{(\overline{A})} = A$	Complementation law
$A \cup B = B \cup A$ $A \cap B = B \cap A$	Commutative laws
$A \cup (B \cup C) = (A \cup B) \cup C$ $A \cap (B \cap C) = (A \cap B) \cap C$	Associative laws
$A \cup (B \cap C) = (A \cup B) \cap (A \cup C)$ $A \cap (B \cup C) = (A \cap B) \cup (A \cap C)$	Distributive laws
$\overline{A \cap B} = \overline{A} \cup \overline{B}$ $\overline{A \cup B} = \overline{A} \cap \overline{B}$	De Morgan's laws
$A \cup (A \cap B) = A$ $A \cap (A \cup B) = A$	Absorption laws
$A \cup \overline{A} = U$ $A \cap \overline{A} = \emptyset$	Complement laws

Before we discuss different approaches for proving set identities, we briefly discuss the role of Venn diagrams. Although these diagrams can help us understand sets constructed using two or three **atomic sets** (the sets used to construct more complicated combinations of these sets), they provide far less insight when four or more atomic sets are involved. Venn diagrams for four or more sets are quite complex because it is necessary to use ellipses rather than circles to represent the sets. This is necessary to ensure that every possible combination of the sets is represented by a nonempty region. Although Venn diagrams can provide an informal proof for some identities, such proofs should be formalized using one of the three methods we will now describe.

This identity says that the complement of the intersection of two sets is the union of their complements.

One way to show that two sets are equal is to show that each is a subset of the other. Recall that to show that one set is a subset of a second set, we can show that if an element belongs to the first set, then it must also belong to the second set. We generally use a direct proof to do this. We illustrate this type of proof by establishing the first of De Morgan's laws.

EXAMPLE 10 Prove that $\overline{A \cap B} = \overline{A} \cup \overline{B}$.

Extra Examples

Solution: We will prove that the two sets $\overline{A \cap B}$ and $\overline{A} \cup \overline{B}$ are equal by showing that each set is a subset of the other.

First, we will show that $\overline{A \cap B} \subseteq \overline{A} \cup \overline{B}$. We do this by showing that if x is in $\overline{A \cap B}$, then it must also be in $\overline{A} \cup \overline{B}$. Now suppose that $x \in \overline{A \cap B}$. By the definition of complement, $x \notin A \cap B$. Using the definition of intersection, we see that the proposition $\neg((x \in A) \wedge (x \in B))$ is true.

By applying De Morgan's law for propositions, we see that $\neg(x \in A)$ or $\neg(x \in B)$. Using the definition of negation of propositions, we have $x \notin A$ or $x \notin B$. Using the definition of the complement of a set, we see that this implies that $x \in \overline{A}$ or $x \in \overline{B}$. Consequently, by the definition of union, we see that $x \in \overline{A} \cup \overline{B}$. We have now shown that $\overline{A \cap B} \subseteq \overline{A} \cup \overline{B}$.

Next, we will show that $\overline{A} \cup \overline{B} \subseteq \overline{A \cap B}$. We do this by showing that if x is in $\overline{A} \cup \overline{B}$, then it must also be in $\overline{A \cap B}$. Now suppose that $x \in \overline{A} \cup \overline{B}$. By the definition of union, we know that $x \in \overline{A}$ or $x \in \overline{B}$. Using the definition of complement, we see that $x \notin A$ or $x \notin B$. Consequently, the proposition $\neg(x \in A) \vee \neg(x \in B)$ is true.

By De Morgan's law for propositions, we conclude that $\neg((x \in A) \wedge (x \in B))$ is true. By the definition of intersection, it follows that $\neg(x \in A \cap B)$. We now use the definition of complement to conclude that $x \in \overline{A \cap B}$. This shows that $\overline{A} \cup \overline{B} \subseteq \overline{A \cap B}$.

Because we have shown that each set is a subset of the other, the two sets are equal, and the identity is proved. ◀

We can more succinctly express the reasoning used in Example 10 using set builder notation, as Example 11 illustrates.

EXAMPLE 11 Use set builder notation and logical equivalences to establish the first De Morgan law $\overline{A \cap B} = \overline{A} \cup \overline{B}$.

Solution: We can prove this identity with the following steps.

$$
\begin{aligned}
\overline{A \cap B} &= \{x \mid x \notin A \cap B\} && \text{by definition of complement}\\
&= \{x \mid \neg(x \in (A \cap B))\} && \text{by definition of does not belong symbol}\\
&= \{x \mid \neg(x \in A \wedge x \in B)\} && \text{by definition of intersection}\\
&= \{x \mid \neg(x \in A) \vee \neg(x \in B)\} && \text{by the first De Morgan law for logical equivalences}\\
&= \{x \mid x \notin A \vee x \notin B\} && \text{by definition of does not belong symbol}\\
&= \{x \mid x \in \overline{A} \vee x \in \overline{B}\} && \text{by definition of complement}\\
&= \{x \mid x \in \overline{A} \cup \overline{B}\} && \text{by definition of union}\\
&= \overline{A} \cup \overline{B} && \text{by meaning of set builder notation}
\end{aligned}
$$

Note that besides the definitions of complement, union, set membership, and set builder notation, this proof uses the second De Morgan law for logical equivalences. ◀

Proving a set identity involving more than two sets by showing each side of the identity is a subset of the other often requires that we keep track of different cases, as illustrated by the proof in Example 12 of one of the distributive laws for sets.

EXAMPLE 12 Prove the second distributive law from Table 1, which states that $A \cap (B \cup C) = (A \cap B) \cup (A \cap C)$ for all sets A, B, and C.

Solution: We will prove this identity by showing that each side is a subset of the other side.

Suppose that $x \in A \cap (B \cup C)$. Then $x \in A$ and $x \in B \cup C$. By the definition of union, it follows that $x \in A$, and $x \in B$ or $x \in C$ (or both). In other words, we know that the compound proposition $(x \in A) \wedge ((x \in B) \vee (x \in C))$ is true. By the distributive law for conjunction over disjunction, it follows that $((x \in A) \wedge (x \in B)) \vee ((x \in A) \wedge (x \in C))$. We conclude that either $x \in A$ and $x \in B$, or $x \in A$ and $x \in C$. By the definition of intersection, it follows that $x \in A \cap B$ or $x \in A \cap C$. Using the definition of union, we conclude that $x \in (A \cap B) \cup (A \cap C)$. We conclude that $A \cap (B \cup C) \subseteq (A \cap B) \cup (A \cap C)$.

Now suppose that $x \in (A \cap B) \cup (A \cap C)$. Then, by the definition of union, $x \in A \cap B$ or $x \in A \cap C$. By the definition of intersection, it follows that $x \in A$ and $x \in B$ or that $x \in A$ and $x \in C$. From this we see that $x \in A$, and $x \in B$ or $x \in C$. Consequently, by the definition of union we see that $x \in A$ and $x \in B \cup C$. Furthermore, by the definition of intersection, it follows that $x \in A \cap (B \cup C)$. We conclude that $(A \cap B) \cup (A \cap C) \subseteq A \cap (B \cup C)$. This completes the proof of the identity. ◀

Set identities can also be proved using **membership tables**. We consider each combination of the atomic sets (that is, the original sets used to produce the sets on each side) that an element can belong to and verify that elements in the same combinations of sets belong to both the sets in the identity. To indicate that an element is in a set, a 1 is used; to indicate that an element is not in a set, a 0 is used. (The reader should note the similarity between membership tables and truth tables.)

EXAMPLE 13 Use a membership table to show that $A \cap (B \cup C) = (A \cap B) \cup (A \cap C)$.

Solution: The membership table for these combinations of sets is shown in Table 2. This table has eight rows. Because the columns for $A \cap (B \cup C)$ and $(A \cap B) \cup (A \cap C)$ are the same, the identity is valid. ◀

TABLE 2 A Membership Table for the Distributive Property.

A	B	C	$B \cup C$	$A \cap (B \cup C)$	$A \cap B$	$A \cap C$	$(A \cap B) \cup (A \cap C)$
1	1	1	1	1	1	1	1
1	1	0	1	1	1	0	1
1	0	1	1	1	0	1	1
1	0	0	0	0	0	0	0
0	1	1	1	0	0	0	0
0	1	0	1	0	0	0	0
0	0	1	1	0	0	0	0
0	0	0	0	0	0	0	0

Once we have proved set identities, we can use them to prove new identities. In particular, we can apply a string of identities, one in each step, to take us from one side of a desired identity to the other. It is helpful to explicitly state the identity that is used in each step, as we do in Example 14.

EXAMPLE 14 Let A, B, and C be sets. Show that

$$\overline{A \cup (B \cap C)} = (\overline{C} \cup \overline{B}) \cap \overline{A}.$$

Solution: We have

$$\begin{aligned}
\overline{A \cup (B \cap C)} &= \overline{A} \cap \overline{(B \cap C)} && \text{by the first De Morgan law} \\
&= \overline{A} \cap (\overline{B} \cup \overline{C}) && \text{by the second De Morgan law} \\
&= (\overline{B} \cup \overline{C}) \cap \overline{A} && \text{by the commutative law for intersections} \\
&= (\overline{C} \cup \overline{B}) \cap \overline{A} && \text{by the commutative law for unions.}
\end{aligned}$$

◀

We summarize the three different ways for proving set identities in Table 3.

TABLE 3 Methods of Proving Set Identities.

Description	*Method*
Subset method	Show that each side of the identity is a subset of the other side.
Membership table	For each possible combination of the atomic sets, show that an element in exactly these atomic sets must either belong to both sides or belong to neither side
Apply existing identities	Start with one side, transform it into the other side using a sequence of steps by applying an established identity.

2.2.3 Generalized Unions and Intersections

Because unions and intersections of sets satisfy associative laws, the sets $A \cup B \cup C$ and $A \cap B \cap C$ are well defined; that is, the meaning of this notation is unambiguous when A, B, and C are sets. That is, we do not have to use parentheses to indicate which operation comes first because $A \cup (B \cup C) = (A \cup B) \cup C$ and $A \cap (B \cap C) = (A \cap B) \cap C$. Note that $A \cup B \cup C$ contains those elements that are in at least one of the sets A, B, and C, and that $A \cap B \cap C$ contains those elements that are in all of A, B, and C. These combinations of the three sets, A, B, and C, are shown in Figure 5.

EXAMPLE 15 Let $A = \{0, 2, 4, 6, 8\}$, $B = \{0, 1, 2, 3, 4\}$, and $C = \{0, 3, 6, 9\}$. What are $A \cup B \cup C$ and $A \cap B \cap C$?

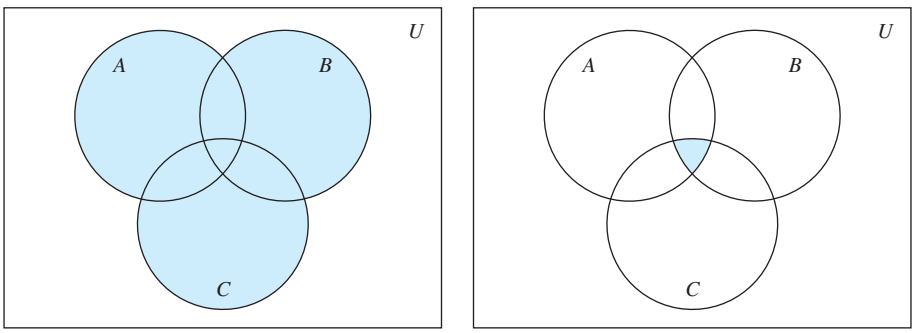
Solution: The set $A \cup B \cup C$ contains those elements in at least one of A, B, and C. Hence,

$$A \cup B \cup C = \{0, 1, 2, 3, 4, 6, 8, 9\}.$$

The set $A \cap B \cap C$ contains those elements in all three of A, B, and C. Thus,

$$A \cap B \cap C = \{0\}.$$

◀



(a) $A \cup B \cup C$ is shaded. (b) $A \cap B \cap C$ is shaded.

FIGURE 5 **The union and intersection of A, B, and C.**

We can also consider unions and intersections of an arbitrary number of sets. We introduce these definitions.

Definition 6 The *union* of a collection of sets is the set that contains those elements that are members of at least one set in the collection.

We use the notation

$$A_1 \cup A_2 \cup \cdots \cup A_n = \bigcup_{i=1}^{n} A_i$$

to denote the union of the sets $A_1, A_2, \ldots, A_n$.

Definition 7 The *intersection* of a collection of sets is the set that contains those elements that are members of all the sets in the collection.

We use the notation

$$A_1 \cap A_2 \cap \cdots \cap A_n = \bigcap_{i=1}^{n} A_i$$

to denote the intersection of the sets $A_1, A_2, \ldots, A_n$. We illustrate generalized unions and intersections with Example 16.

EXAMPLE 16 For $i = 1, 2, \ldots$, let $A_i = \{i, i+1, i+2, \ldots\}$. Then,

Extra Examples

$$\bigcup_{i=1}^{n} A_i = \bigcup_{i=1}^{n} \{i, i+1, i+2, \ldots\} = \{1, 2, 3, \ldots\},$$

and

$$\bigcap_{i=1}^{n} A_i = \bigcap_{i=1}^{n} \{i, i+1, i+2, \ldots\} = \{n, n+1, n+2, \ldots\} = A_n.$$

◀

We can extend the notation we have introduced for unions and intersections to other families of sets. In particular, to denote the union of the infinite family of sets $A_1, A_2, \ldots, A_n, \ldots$, we use the notation

$$A_1 \cup A_2 \cup \cdots \cup A_n \cup \cdots = \bigcup_{i=1}^{\infty} A_i.$$

Similarly, the intersection of these sets is denoted by

$$A_1 \cap A_2 \cap \cdots \cap A_n \cap \cdots = \bigcap_{i=1}^{\infty} A_i.$$

More generally, when I is a set, the notations $\bigcap_{i \in I} A_i$ and $\bigcup_{i \in I} A_i$ are used to denote the intersection and union of the sets A_i for $i \in I$, respectively. Note that we have $\bigcap_{i \in I} A_i = \{x \mid \forall i \in I\,(x \in A_i)\}$ and $\bigcup_{i \in I} A_i = \{x \mid \exists i \in I\,(x \in A_i)\}$.

EXAMPLE 17 Suppose that $A_i = \{1, 2, 3, \ldots, i\}$ for $i = 1, 2, 3, \ldots$. Then,

$$\bigcup_{i=1}^{\infty} A_i = \bigcup_{i=1}^{\infty} \{1, 2, 3, \ldots, i\} = \{1, 2, 3, \ldots\} = \mathbf{Z}^+$$

and

$$\bigcap_{i=1}^{\infty} A_i = \bigcap_{i=1}^{\infty} \{1, 2, 3, \ldots, i\} = \{1\}.$$

To see that the union of these sets is the set of positive integers, note that every positive integer n is in at least one of the sets, because it belongs to $A_n = \{1, 2, \ldots, n\}$, and every element of the sets in the union is a positive integer. To see that the intersection of these sets is the set $\{1\}$, note that the only element that belongs to all the sets $A_1, A_2, \ldots$ is 1. To see this note that $A_1 = \{1\}$ and $1 \in A_i$ for $i = 1, 2, \ldots$. ◀

2.2.4 Computer Representation of Sets

There are various ways to represent sets using a computer. One method is to store the elements of the set in an unordered fashion. However, if this is done, the operations of computing the union, intersection, or difference of two sets would be time consuming, because each of these operations would require a large amount of searching for elements. We will present a method for storing elements using an arbitrary ordering of the elements of the universal set. This method of representing sets makes computing combinations of sets easy.

Assume that the universal set U is finite (and of reasonable size so that the number of elements of U is not larger than the memory size of the computer being used). First, specify an arbitrary ordering of the elements of U, for instance $a_1, a_2, \ldots, a_n$. Represent a subset A of U with the bit string of length n, where the ith bit in this string is 1 if a_i belongs to A and is 0 if a_i does not belong to A. Example 18 illustrates this technique.

EXAMPLE 18 Let $U = \{1, 2, 3, 4, 5, 6, 7, 8, 9, 10\}$, and the ordering of elements of U has the elements in increasing order; that is, $a_i = i$. What bit strings represent the subset of all odd integers in U, the subset of all even integers in U, and the subset of integers not exceeding 5 in U?

Solution: The bit string that represents the set of odd integers in U, namely, $\{1, 3, 5, 7, 9\}$, has a one bit in the first, third, fifth, seventh, and ninth positions, and a zero elsewhere. It is

10 1010 1010.

(We have split this bit string of length ten into blocks of length four for easy reading.) Similarly, we represent the subset of all even integers in U, namely, $\{2, 4, 6, 8, 10\}$, by the string

01 0101 0101.

The set of all integers in U that do not exceed 5, namely, $\{1, 2, 3, 4, 5\}$, is represented by the string

11 1110 0000. ◀

Using bit strings to represent sets, it is easy to find complements of sets and unions, intersections, and differences of sets. To find the bit string for the complement of a set from the bit string for that set, we simply change each 1 to a 0 and each 0 to 1, because $x \in A$ if and only if $x \notin \overline{A}$. Note that this operation corresponds to taking the negation of each bit when we associate a bit with a truth value—with 1 representing true and 0 representing false.

EXAMPLE 19 We have seen that the bit string for the set $\{1, 3, 5, 7, 9\}$ (with universal set $\{1, 2, 3, 4, 5, 6, 7, 8, 9, 10\}$) is

10 1010 1010.

What is the bit string for the complement of this set?

Solution: The bit string for the complement of this set is obtained by replacing 0s with 1s and vice versa. This yields the string

01 0101 0101,

which corresponds to the set $\{2, 4, 6, 8, 10\}$. ◀

To obtain the bit string for the union and intersection of two sets we perform bitwise Boolean operations on the bit strings representing the two sets. The bit in the ith position of the bit string of the union is 1 if either of the bits in the ith position in the two strings is 1 (or both are 1), and is 0 when both bits are 0. Hence, the bit string for the union is the bitwise *OR* of the bit strings for the two sets. The bit in the ith position of the bit string of the intersection is 1 when the bits in the corresponding position in the two strings are both 1, and is 0 when either of the two bits is 0 (or both are). Hence, the bit string for the intersection is the bitwise *AND* of the bit strings for the two sets.

EXAMPLE 20 The bit strings for the sets $\{1, 2, 3, 4, 5\}$ and $\{1, 3, 5, 7, 9\}$ are 11 1110 0000 and 10 1010 1010, respectively. Use bit strings to find the union and intersection of these sets.

Solution: The bit string for the union of these sets is

$$11\ 1110\ 0000 \vee 10\ 1010\ 1010 = 11\ 1110\ 1010,$$

which corresponds to the set $\{1, 2, 3, 4, 5, 7, 9\}$. The bit string for the intersection of these sets is

$$11\ 1110\ 0000 \wedge 10\ 1010\ 1010 = 10\ 1010\ 0000,$$

which corresponds to the set $\{1, 3, 5\}$. ◀

2.2.5 Multisets

Sometimes the number of times that an element occurs in an unordered collection matters. A **multiset** (short for multiple-membership set) is an unordered collection of elements where an element can occur as a member more than once. We can use the same notation for a multiset as we do for a set, but each element is listed the number of times it occurs. (Recall that in a set, an element either belongs to a set or it does not. Listing it more than once does not affect the membership of this element in the set.) So, the multiset denoted by $\{a, a, a, b, b\}$ is the multiset that contains the element a thrice and the element b twice. When we use this notation, it must be clear that we are working with multisets and not ordinary sets. We can avoid this ambiguity by using an alternate notation for multisets. The notation $\{m_1 \cdot a_1, m_2 \cdot a_2, \ldots, m_r \cdot a_r\}$ denotes the multiset with element a_1 occurring m_1 times, element a_2 occurring m_2 times, and so on. The numbers m_i, $i = 1, 2, \ldots, r$, are called the **multiplicities** of the elements a_i, $i = 1, 2, \ldots, r$. (Elements not in a multiset are assigned 0 as their multiplicity in this set.) The cardinality of a multiset is defined to be the sum of the multiplicities of its elements. The word *multiset* was introduced by Nicolaas Govert de Bruijn in the 1970s, but the concept dates back to the 12th century work of the Indian mathematician Bhaskaracharya.

Let P and Q be multisets. The **union** of the multisets P and Q is the multiset in which the multiplicity of an element is the maximum of its multiplicities in P and Q. The **intersection** of P and Q is the multiset in which the multiplicity of an element is the minimum of its multiplicities in P and Q. The **difference** of P and Q is the multiset in which the multiplicity of an element is the multiplicity of the element in P less its multiplicity in Q unless this difference is negative, in which case the multiplicity is 0. The **sum** of P and Q is the multiset in which the multiplicity of an element is the sum of multiplicities in P and Q. The union, intersection, and difference of P and Q are denoted by $P \cup Q$, $P \cap Q$, and $P - Q$, respectively (where these operations should not be confused with the analogous operations for sets). The sum of P and Q is denoted by $P + Q$.

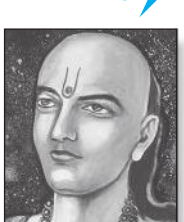
EXAMPLE 21 Suppose that P and Q are the multisets $\{4 \cdot a, 1 \cdot b, 3 \cdot c\}$ and $\{3 \cdot a, 4 \cdot b, 2 \cdot d\}$, respectively. Find $P \cup Q$, $P \cap Q$, $P - Q$, and $P + Q$.

Solution: We have

$$\begin{aligned} P \cup Q &= \{\max(4, 3) \cdot a, \max(1, 4) \cdot b, \max(3, 0) \cdot c, \max(0, 2) \cdot d\} \\ &= \{4 \cdot a, 4 \cdot b, 3 \cdot c, 2 \cdot d\}, \end{aligned}$$

$$\begin{aligned} P \cap Q &= \{\min(4, 3) \cdot a, \min(1, 4) \cdot b, \min(3, 0) \cdot c, \min(0, 2) \cdot d\} \\ &= \{3 \cdot a, 1 \cdot b, 0 \cdot c, 0 \cdot d\} = \{3 \cdot a, 1 \cdot b\}, \end{aligned}$$

Links



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BHASKARACHARYA (1114–1185) Bhaskaracharya was born in Bijapur in the Indian state of Karnataka. (Bhaskaracharya's name was actually Bhaskara, but the title Acharya, which means teacher, was added honorifically.) His father was a well-known scholar and a famous astrologer. Bhaskaracharya was head of the astronomical observatory at Ujjain, the leading Indian mathematical center of the day. He is considered to be the greatest mathematician of medieval India. Bhaskaracharya made discoveries in many parts of mathematics, including geometry, plane and spherical trigonometry, algebra, number theory, and combinatorics. Bhaskaracharya described the principles of differential calculus, which he applied to astronomical problems, predating the works of Newton and Leibniz by more than 500 years. In number theory he made many discoveries about Diophantine equations, the study of the solution in integers of equations, which were rediscovered more than 600 years later. His greatest work is the *Crown of Treatises* (*Siddhanta Shiromani*), which includes four main parts, covering arithmetic, algebra, mathematics of the planets, and spheres.

$$P - Q = \{\max(4-3,0)\cdot a, \max(1-4,0)\cdot b, \max(3-0,0)\cdot c, \max(0-2,0)\cdot d\}$$
$$= \{1\cdot a, 0\cdot b, 3\cdot c, 0\cdot d\} = \{1\cdot a, 3\cdot c\}, \text{ and}$$

$$P + Q = \{(4+3)\cdot a, (1+4)\cdot b, (3+0)\cdot c, (0+2)\cdot d\}$$
$$= \{7\cdot a, 5\cdot b, 3\cdot c, 2\cdot d\}.$$

Exercises

1. Let A be the set of students who live within one mile of school and let B be the set of students who walk to classes. Describe the students in each of these sets.
a) $A \cap B$ **b)** $A \cup B$
c) $A - B$ **d)** $B - A$

2. Suppose that A is the set of sophomores at your school and B is the set of students in discrete mathematics at your school. Express each of these sets in terms of A and B.
a) the set of sophomores taking discrete mathematics in your school
b) the set of sophomores at your school who are not taking discrete mathematics
c) the set of students at your school who either are sophomores or are taking discrete mathematics
d) the set of students at your school who either are not sophomores or are not taking discrete mathematics

3. Let $A = \{1, 2, 3, 4, 5\}$ and $B = \{0, 3, 6\}$. Find
a) $A \cup B$. **b)** $A \cap B$.
c) $A - B$. **d)** $B - A$.

4. Let $A = \{a, b, c, d, e\}$ and $B = \{a, b, c, d, e, f, g, h\}$. Find
a) $A \cup B$. **b)** $A \cap B$.
c) $A - B$. **d)** $B - A$.

In Exercises 5–10 assume that A is a subset of some underlying universal set U.

5. Prove the complementation law in Table 1 by showing that $\overline{\overline{A}} = A$.

6. Prove the identity laws in Table 1 by showing that
a) $A \cup \emptyset = A$. **b)** $A \cap U = A$.

7. Prove the domination laws in Table 1 by showing that
a) $A \cup U = U$. **b)** $A \cap \emptyset = \emptyset$.

8. Prove the idempotent laws in Table 1 by showing that
a) $A \cup A = A$. **b)** $A \cap A = A$.

9. Prove the complement laws in Table 1 by showing that
a) $A \cup \overline{A} = U$. **b)** $A \cap \overline{A} = \emptyset$.

10. Show that
a) $A - \emptyset = A$. **b)** $\emptyset - A = \emptyset$.

11. Let A and B be sets. Prove the commutative laws from Table 1 by showing that
a) $A \cup B = B \cup A$.
b) $A \cap B = B \cap A$.

12. Prove the first absorption law from Table 1 by showing that if A and B are sets, then $A \cup (A \cap B) = A$.

13. Prove the second absorption law from Table 1 by showing that if A and B are sets, then $A \cap (A \cup B) = A$.

14. Find the sets A and B if $A - B = \{1, 5, 7, 8\}$, $B - A = \{2, 10\}$, and $A \cap B = \{3, 6, 9\}$.

15. Prove the second De Morgan law in Table 1 by showing that if A and B are sets, then $\overline{A \cup B} = \overline{A} \cap \overline{B}$
a) by showing each side is a subset of the other side.
b) using a membership table.

16. Let A and B be sets. Show that
a) $(A \cap B) \subseteq A$. **b)** $A \subseteq (A \cup B)$.
c) $A - B \subseteq A$. **d)** $A \cap (B - A) = \emptyset$.
e) $A \cup (B - A) = A \cup B$.

17. Show that if A and B are sets in a universe U then $A \subseteq B$ if and only if $\overline{A} \cup B = U$.

18. Given sets A and B in a universe U, draw the Venn diagrams of each of these sets.
a) $A \to B = \{x \in U \mid x \in A \to x \in B\}$
b) $A \leftrightarrow B = \{x \in U \mid x \in A \leftrightarrow x \in B\}$

19. Show that if A, B, and C are sets, then $\overline{A \cap B \cap C} = \overline{A} \cup \overline{B} \cup \overline{C}$
a) by showing each side is a subset of the other side.
b) using a membership table.

20. Let A, B, and C be sets. Show that
a) $(A \cup B) \subseteq (A \cup B \cup C)$.
b) $(A \cap B \cap C) \subseteq (A \cap B)$.
c) $(A - B) - C \subseteq A - C$.
d) $(A - C) \cap (C - B) = \emptyset$.
e) $(B - A) \cup (C - A) = (B \cup C) - A$.

21. Show that if A and B are sets, then
a) $A - B = A \cap \overline{B}$.
b) $(A \cap B) \cup (A \cap \overline{B}) = A$.

22. Show that if A and B are sets with $A \subseteq B$, then
a) $A \cup B = B$.
b) $A \cap B = A$.

23. Prove the first associative law from Table 1 by showing that if A, B, and C are sets, then $A \cup (B \cup C) = (A \cup B) \cup C$.

24. Prove the second associative law from Table 1 by showing that if A, B, and C are sets, then $A \cap (B \cap C) = (A \cap B) \cap C$.

25. Prove the first distributive law from Table 1 by showing that if A, B, and C are sets, then $A \cup (B \cap C) = (A \cup B) \cap (A \cup C)$.

26. Let A, B, and C be sets. Show that $(A - B) - C = (A - C) - (B - C)$.

27. Let $A = \{0, 2, 4, 6, 8, 10\}$, $B = \{0, 1, 2, 3, 4, 5, 6\}$, and $C = \{4, 5, 6, 7, 8, 9, 10\}$. Find

a) $A \cap B \cap C$. **b)** $A \cup B \cup C$.
c) $(A \cup B) \cap C$. **d)** $(A \cap B) \cup C$.

28. Draw the Venn diagrams for each of these combinations of the sets A, B, and C.

a) $A \cap (B \cup C)$ **b)** $\overline{A} \cap \overline{B} \cap \overline{C}$
c) $(A - B) \cup (A - C) \cup (B - C)$

29. Draw the Venn diagrams for each of these combinations of the sets A, B, and C.

a) $A \cap (B - C)$ **b)** $(A \cap B) \cup (A \cap C)$
c) $(A \cap \overline{B}) \cup (A \cap \overline{C})$

30. Draw the Venn diagrams for each of these combinations of the sets A, B, C, and D.

a) $(A \cap B) \cup (C \cap D)$ **b)** $\overline{A} \cup \overline{B} \cup \overline{C} \cup \overline{D}$
c) $A - (B \cap C \cap D)$

31. What can you say about the sets A and B if we know that

a) $A \cup B = A$? **b)** $A \cap B = A$?
c) $A - B = A$? **d)** $A \cap B = B \cap A$?
e) $A - B = B - A$?

32. Can you conclude that $A = B$ if A, B, and C are sets such that

a) $A \cup C = B \cup C$? **b)** $A \cap C = B \cap C$?
c) $A \cup C = B \cup C$ and $A \cap C = B \cap C$?

33. Let A and B be subsets of a universal set U. Show that $A \subseteq B$ if and only if $\overline{B} \subseteq \overline{A}$.

34. Let A, B, and C be sets. Use the the identity $A - B = A \cap \overline{B}$, which holds for any sets A and B, and the identities from Table 1 to show that $(A - B) \cap (B - C) \cap (A - C) = \emptyset$.

35. Let A, B, and C be sets. Use the identities in Table 1 to show that $\overline{(A \cup B)} \cap \overline{(B \cup C)} \cap \overline{(A \cup C)} = \overline{A} \cap \overline{B} \cap \overline{C}$.

36. Prove or disprove that for all sets A, B, and C, we have

a) $A \times (B \cup C) = (A \times B) \cup (A \times C)$.
b) $A \times (B \cap C) = (A \times B) \cap (A \times C)$.

37. Prove or disprove that for all sets A, B, and C, we have

a) $A \times (B - C) = (A \times B) - (A \times C)$.
b) $\overline{A} \times \overline{(B \cup C)} = \overline{A \times (B \cup C)}$.

The **symmetric difference** of A and B, denoted by $A \oplus B$, is the set containing those elements in either A or B, but not in both A and B.

38. Find the symmetric difference of $\{1, 3, 5\}$ and $\{1, 2, 3\}$.

39. Find the symmetric difference of the set of computer science majors at a school and the set of mathematics majors at this school.

40. Draw a Venn diagram for the symmetric difference of the sets A and B.

41. Show that $A \oplus B = (A \cup B) - (A \cap B)$.

42. Show that $A \oplus B = (A - B) \cup (B - A)$.

43. Show that if A is a subset of a universal set U, then

a) $A \oplus A = \emptyset$. **b)** $A \oplus \emptyset = A$.
c) $A \oplus U = \overline{A}$. **d)** $A \oplus \overline{A} = U$.

44. Show that if A and B are sets, then

a) $A \oplus B = B \oplus A$. **b)** $(A \oplus B) \oplus B = A$.

45. What can you say about the sets A and B if $A \oplus B = A$?

***46.** Determine whether the symmetric difference is associative; that is, if A, B, and C are sets, does it follow that $A \oplus (B \oplus C) = (A \oplus B) \oplus C$?

***47.** Suppose that A, B, and C are sets such that $A \oplus C = B \oplus C$. Must it be the case that $A = B$?

48. If A, B, C, and D are sets, does it follow that $(A \oplus B) \oplus (C \oplus D) = (A \oplus C) \oplus (B \oplus D)$?

49. If A, B, C, and D are sets, does it follow that $(A \oplus B) \oplus (C \oplus D) = (A \oplus D) \oplus (B \oplus C)$?

50. Show that if A and B are finite sets, then $A \cup B$ is a finite set.

51. Show that if A is an infinite set, then whenever B is a set, $A \cup B$ is also an infinite set.

***52.** Show that if A, B, and C are sets, then

$$|A \cup B \cup C| = |A| + |B| + |C| - |A \cap B| - |A \cap C| - |B \cap C| + |A \cap B \cap C|.$$

(This is a special case of the inclusion–exclusion principle, which will be studied in Chapter 8.)

53. Let $A_i = \{1, 2, 3, \ldots, i\}$ for $i = 1, 2, 3, \ldots$. Find

a) $\bigcup_{i=1}^{n} A_i$. **b)** $\bigcap_{i=1}^{n} A_i$.

54. Let $A_i = \{\ldots, -2, -1, 0, 1, \ldots, i\}$. Find

a) $\bigcup_{i=1}^{n} A_i$. **b)** $\bigcap_{i=1}^{n} A_i$.

55. Let A_i be the set of all nonempty bit strings (that is, bit strings of length at least one) of length not exceeding i. Find

a) $\bigcup_{i=1}^{n} A_i$. **b)** $\bigcap_{i=1}^{n} A_i$.

56. Find $\bigcup_{i=1}^{\infty} A_i$ and $\bigcap_{i=1}^{\infty} A_i$ if for every positive integer i,

a) $A_i = \{i, i + 1, i + 2, \ldots\}$.
b) $A_i = \{0, i\}$.
c) $A_i = (0, i)$, that is, the set of real numbers x with $0 < x < i$.
d) $A_i = (i, \infty)$, that is, the set of real numbers x with $x > i$.

57. Find $\bigcup_{i=1}^{\infty} A_i$ and $\bigcap_{i=1}^{\infty} A_i$ if for every positive integer i,

a) $A_i = \{-i, -i + 1, \ldots, -1, 0, 1, \ldots, i - 1, i\}$.
b) $A_i = \{-i, i\}$.
c) $A_i = [-i, i]$, that is, the set of real numbers x with $-i \leq x \leq i$.
d) $A_i = [i, \infty)$, that is, the set of real numbers x with $x \geq i$.

58. Suppose that the universal set is $U = \{1, 2, 3, 4, 5, 6, 7, 8, 9, 10\}$. Express each of these sets with bit strings where the ith bit in the string is 1 if i is in the set and 0 otherwise.

a) $\{3, 4, 5\}$
b) $\{1, 3, 6, 10\}$
c) $\{2, 3, 4, 7, 8, 9\}$

59. Using the same universal set as in the last exercise, find the set specified by each of these bit strings.
a) 11 1100 1111
b) 01 0111 1000
c) 10 0000 0001

60. What subsets of a finite universal set do these bit strings represent?
a) the string with all zeros
b) the string with all ones

61. What is the bit string corresponding to the difference of two sets?

62. What is the bit string corresponding to the symmetric difference of two sets?

63. Show how bitwise operations on bit strings can be used to find these combinations of $A = \{a, b, c, d, e\}$, $B = \{b, c, d, g, p, t, v\}$, $C = \{c, e, i, o, u, x, y, z\}$, and $D = \{d, e, h, i, n, o, t, u, x, y\}$.
a) $A \cup B$ **b)** $A \cap B$
c) $(A \cup D) \cap (B \cup C)$ **d)** $A \cup B \cup C \cup D$

64. How can the union and intersection of n sets that all are subsets of the universal set U be found using bit strings?

The **successor** of the set A is the set $A \cup \{A\}$.

65. Find the successors of the following sets.
a) $\{1, 2, 3\}$ **b)** $\emptyset$
c) $\{\emptyset\}$ **d)** $\{\emptyset, \{\emptyset\}\}$

66. How many elements does the successor of a set with n elements have?

67. Let A and B be the multisets $\{3 \cdot a, 2 \cdot b, 1 \cdot c\}$ and $\{2 \cdot a, 3 \cdot b, 4 \cdot d\}$, respectively. Find
a) $A \cup B$. **b)** $A \cap B$. **c)** $A - B$.
d) $B - A$. **e)** $A + B$.

68. Assume that $a \in A$, where A is a set. Which of these statements are true and which are false, where all sets shown are ordinary sets, and not multisets. Explain each answer.
a) $\{a, a\} \cup \{a, a, a\} = \{a, a, a, a, a\}$
b) $\{a, a\} \cup \{a, a, a\} = \{a\}$
c) $\{a, a\} \cap \{a, a, a\} = \{a, a\}$
d) $\{a, a\} \cap \{a, a, a\} = \{a\}$
e) $\{a, a, a\} - \{a, a\} = \{a\}$

69. Answer the same questions as posed in Exercise 68 where all sets are multisets, and not ordinary sets.

70. Suppose that A is the multiset that has as its elements the types of computer equipment needed by one department of a university and the multiplicities are the number of pieces of each type needed, and B is the analogous multiset for a second department of the university. For instance, A could be the multiset $\{107 \cdot$ personal computers, $44 \cdot$ routers, $6 \cdot$ servers$\}$ and B could be the multiset $\{14 \cdot$ personal computers, $6 \cdot$ routers, $2 \cdot$ mainframes$\}$.
a) What combination of A and B represents the equipment the university should buy assuming both departments use the same equipment?
b) What combination of A and B represents the equipment that will be used by both departments if both departments use the same equipment?
c) What combination of A and B represents the equipment that the second department uses, but the first department does not, if both departments use the same equipment?
d) What combination of A and B represents the equipment that the university should purchase if the departments do not share equipment?

The **Jaccard similarity** $J(A, B)$ of the finite sets A and B is $J(A, B) = |A \cap B|/|A \cup B|$, with $J(\emptyset, \emptyset) = 1$. The **Jaccard distance** $d_J(A, B)$ between A and B equals $d_J(A, B) = 1 - J(A, B)$.

71. Find $J(A, B)$ and $d_J(A, B)$ for these pairs of sets.
a) $A = \{1, 3, 5\}$, $B = \{2, 4, 6\}$
b) $A = \{1, 2, 3, 4\}$, $B = \{3, 4, 5, 6\}$
c) $A = \{1, 2, 3, 4, 5, 6\}$, $B = \{1, 2, 3, 4, 5, 6\}$
d) $A = \{1\}$, $B = \{1, 2, 3, 4, 5, 6\}$

72. Prove that each of the properties in parts (a)–(d) holds whenever A and B are finite sets.
a) $J(A, A) = 1$ and $d_J(A, A) = 0$
b) $J(A, B) = J(B, A)$ and $d_J(A, B) = d_J(B, A)$
c) $J(A, B) = 1$ and $d_J(A, B) = 0$ if and only if $A = B$
d) $0 \leq J(A, B) \leq 1$ and $0 \leq d_J(A, B) \leq 1$
****e)** Show that if A, B, and C are sets, then $d_J(A, C) \leq d_J(A, B) + d_J(B, C)$. (This inequality is known as the **triangle inequality** and together with parts (a), (b), and (c) implies that d_J is a **metric**.)

Fuzzy sets are used in artificial intelligence. Each element in the universal set U has a **degree of membership**, which is a real number between 0 and 1 (including 0 and 1), in a fuzzy set S. The fuzzy set S is denoted by listing the elements with their degrees of membership (elements with 0 degree of membership are not listed). For instance, we write {0.6 Alice, 0.9 Brian, 0.4 Fred, 0.1 Oscar, 0.5 Rita} for the set F (of famous people) to indicate that Alice has a 0.6 degree of membership in F, Brian has a 0.9 degree of membership in F, Fred has a 0.4 degree of membership in F, Oscar has a 0.1 degree of membership in F, and Rita has a 0.5 degree of membership in F (so that Brian is the most famous and Oscar is the least famous of these people). Also suppose that R is the set of rich people with $R =$ {0.4 Alice, 0.8 Brian, 0.2 Fred, 0.9 Oscar, 0.7 Rita}.

73. The **complement** of a fuzzy set S is the set $\overline{S}$, with the degree of the membership of an element in $\overline{S}$ equal to 1 minus the degree of membership of this element in S. Find $\overline{F}$ (the fuzzy set of people who are not famous) and $\overline{R}$ (the fuzzy set of people who are not rich).

74. The **union** of two fuzzy sets S and T is the fuzzy set $S \cup T$, where the degree of membership of an element in $S \cup T$ is the maximum of the degrees of membership of this element in S and in T. Find the fuzzy set $F \cup R$ of rich or famous people.

75. The **intersection** of two fuzzy sets S and T is the fuzzy set $S \cap T$, where the degree of membership of an element in $S \cap T$ is the minimum of the degrees of membership of this element in S and in T. Find the fuzzy set $F \cap R$ of rich and famous people.

2.3 Functions

2.3.1 Introduction

In many instances we assign to each element of a set a particular element of a second set (which may be the same as the first). For example, suppose that each student in a discrete mathematics class is assigned a letter grade from the set $\{A, B, C, D, F\}$. And suppose that the grades are A for Adams, C for Chou, B for Goodfriend, A for Rodriguez, and F for Stevens. This assignment of grades is illustrated in Figure 1.

This assignment is an example of a function. The concept of a function is extremely important in mathematics and computer science. For example, in discrete mathematics functions are used in the definition of such discrete structures as sequences and strings. Functions are also used to represent how long it takes a computer to solve problems of a given size. Many computer programs and subroutines are designed to calculate values of functions. Recursive functions, which are functions defined in terms of themselves, are used throughout computer science; they will be studied in Chapter 5. This section reviews the basic concepts involving functions needed in discrete mathematics.

Definition 1

Let A and B be nonempty sets. A *function* f from A to B is an assignment of exactly one element of B to each element of A. We write $f(a) = b$ if b is the unique element of B assigned by the function f to the element a of A. If f is a function from A to B, we write $f : A \to B$.

Remark: Functions are sometimes also called **mappings** or **transformations**.

Assessment

Functions are specified in many different ways. Sometimes we explicitly state the assignments, as in Figure 1. Often we give a formula, such as $f(x) = x + 1$, to define a function. Other times we use a computer program to specify a function.

A function $f : A \to B$ can also be defined in terms of a relation from A to B. Recall from Section 2.1 that a relation from A to B is just a subset of $A \times B$. A relation from A to B that contains one, and only one, ordered pair (a, b) for every element $a \in A$, defines a function f from A to B. This function is defined by the assignment $f(a) = b$, where (a, b) is the unique ordered pair in the relation that has a as its first element.

Definition 2

If f is a function from A to B, we say that A is the *domain* of f and B is the *codomain* of f. If $f(a) = b$, we say that b is the *image* of a and a is a *preimage* of b. The *range*, or *image*, of f is the set of all images of elements of A. Also, if f is a function from A to B, we say that f *maps* A to B.

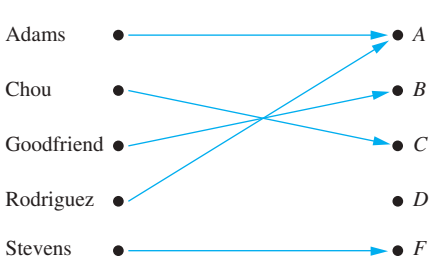


FIGURE 1 **Assignment of grades in a discrete mathematics class.**

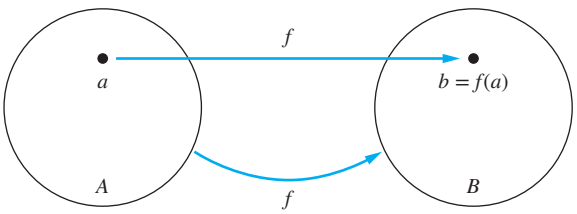


FIGURE 2 **The function f maps A to B.**

Figure 2 represents a function f from A to B.

Remark: Note that the codomain of a function from A to B is the set of all possible values of such a function (that is, all elements of B), and the range is the set of all values of $f(a)$ for $a \in A$, and is always a subset of the codomain. That is, the codomain is the set of possible values of the function and the range is the set of all elements of the codomain that are achieved as the value of f for at least one element of the domain.

When we define a function we specify its domain, its codomain, and the mapping of elements of the domain to elements in the codomain. Two functions are **equal** when they have the same domain, have the same codomain, and map each element of their common domain to the same element in their common codomain. Note that if we change either the domain or the codomain of a function, then we obtain a different function. If we change the mapping of elements, then we also obtain a different function.

Examples 1–5 provide examples of functions. In each case, we describe the domain, the codomain, the range, and the assignment of values to elements of the domain.

EXAMPLE 1 What are the domain, codomain, and range of the function that assigns grades to students described in the first paragraph of the introduction of this section?

Solution: Let G be the function that assigns a grade to a student in our discrete mathematics class. Note that $G(\text{Adams}) = A$, for instance. The domain of G is the set {Adams, Chou, Goodfriend, Rodriguez, Stevens}, and the codomain is the set $\{A, B, C, D, F\}$. The range of G is the set $\{A, B, C, F\}$, because each grade except D is assigned to some student. ◀

EXAMPLE 2 Let R be the relation with ordered pairs (Abdul, 22), (Brenda, 24), (Carla, 21), (Desire, 22), (Eddie, 24), and (Felicia, 22). Here each pair consists of a graduate student and this student's age. Specify a function determined by this relation.

Solution: If f is a function specified by R, then $f(\text{Abdul}) = 22$, $f(\text{Brenda}) = 24$, $f(\text{Carla}) = 21$, $f(\text{Desire}) = 22$, $f(\text{Eddie}) = 24$, and $f(\text{Felicia}) = 22$. [Here, $f(x)$ is the age of x, where x is a student.] For the domain, we take the set {Abdul, Brenda, Carla, Desire, Eddie, Felicia}. We also need to specify a codomain, which needs to contain all possible ages of students. Because it is highly likely that all students are less than 100 years old, we can take the set of positive integers less than 100 as the codomain. (Note that we could choose a different codomain, such as the set of all positive integers or the set of positive integers between 10 and 90, but that would change the function. Using this codomain will also allow us to extend the function by adding the names and ages of more students later.) The range of the function we have specified is the set of different ages of these students, which is the set $\{21, 22, 24\}$. ◀

EXAMPLE 3 Let f be the function that assigns the last two bits of a bit string of length 2 or greater to that string. For example, $f(11010) = 10$. Then, the domain of f is the set of all bit strings of length 2 or greater, and both the codomain and range are the set $\{00, 01, 10, 11\}$. ◀

Extra Examples ❯

EXAMPLE 4 Let $f: \mathbf{Z} \to \mathbf{Z}$ assign the square of an integer to this integer. Then, $f(x) = x^2$, where the domain of f is the set of all integers, the codomain of f is the set of all integers, and the range of f is the set of all integers that are perfect squares, namely, $\{0, 1, 4, 9, \dots\}$. ◀

EXAMPLE 5 The domain and codomain of functions are often specified in programming languages. For instance, the Java statement

int **floor**(float real){…}

and the C++ function statement

int **function** (float x){…}

both tell us that the domain of the floor function is the set of real numbers (represented by floating point numbers) and its codomain is the set of integers. ◀

A function is called **real-valued** if its codomain is the set of real numbers, and it is called **integer-valued** if its codomain is the set of integers. Two real-valued functions or two integer-valued functions with the same domain can be added, as well as multiplied.

Definition 3 Let f_1 and f_2 be functions from A to $\mathbf{R}$. Then $f_1 + f_2$ and $f_1 f_2$ are also functions from A to $\mathbf{R}$ defined for all $x \in A$ by

$$(f_1 + f_2)(x) = f_1(x) + f_2(x),$$
$$(f_1 f_2)(x) = f_1(x) f_2(x).$$

Note that the functions $f_1 + f_2$ and $f_1 f_2$ have been defined by specifying their values at x in terms of the values of f_1 and f_2 at x.

EXAMPLE 6 Let f_1 and f_2 be functions from $\mathbf{R}$ to $\mathbf{R}$ such that $f_1(x) = x^2$ and $f_2(x) = x - x^2$. What are the functions $f_1 + f_2$ and $f_1 f_2$?

Solution: From the definition of the sum and product of functions, it follows that

$$(f_1 + f_2)(x) = f_1(x) + f_2(x) = x^2 + (x - x^2) = x$$

and

$$(f_1 f_2)(x) = x^2(x - x^2) = x^3 - x^4.$$ ◀

When f is a function from A to B, the image of a subset of A can also be defined.

Definition 4 Let f be a function from A to B and let S be a subset of A. The *image* of S under the function f is the subset of B that consists of the images of the elements of S. We denote the image of S by $f(S)$, so

$$f(S) = \{t \mid \exists s \in S\ (t = f(s))\}.$$

We also use the shorthand $\{f(s) \mid s \in S\}$ to denote this set.

Remark: The notation $f(S)$ for the image of the set S under the function f is potentially ambiguous. Here, $f(S)$ denotes a set, and not the value of the function f for the set S.

EXAMPLE 7 Let $A = \{a, b, c, d, e\}$ and $B = \{1, 2, 3, 4\}$ with $f(a) = 2, f(b) = 1, f(c) = 4, f(d) = 1$, and $f(e) = 1$. The image of the subset $S = \{b, c, d\}$ is the set $f(S) = \{1, 4\}$. ◀

2.3.2 One-to-One and Onto Functions

Some functions never assign the same value to two different domain elements. These functions are said to be **one-to-one**.

Definition 5 A function f is said to be *one-to-one,* or an *injection,* if and only if $f(a) = f(b)$ implies that $a = b$ for all a and b in the domain of f. A function is said to be *injective* if it is one-to-one.

Note that a function f is one-to-one if and only if $f(a) \neq f(b)$ whenever $a \neq b$. This way of expressing that f is one-to-one is obtained by taking the contrapositive of the implication in the definition.

Remark: We can express that f is one-to-one using quantifiers as $\forall a \forall b(f(a) = f(b) \rightarrow a = b)$ or equivalently $\forall a \forall b(a \neq b \rightarrow f(a) \neq f(b))$, where the universe of discourse is the domain of the function.

Assessment ❯ We illustrate this concept by giving examples of functions that are one-to-one and other functions that are not one-to-one.

EXAMPLE 8 Extra Examples ❯ Determine whether the function f from $\{a, b, c, d\}$ to $\{1, 2, 3, 4, 5\}$ with $f(a) = 4$, $f(b) = 5$, $f(c) = 1$, and $f(d) = 3$ is one-to-one.

Solution: The function f is one-to-one because f takes on different values at the four elements of its domain. This is illustrated in Figure 3. ◀

EXAMPLE 9 Determine whether the function $f(x) = x^2$ from the set of integers to the set of integers is one-to-one.

Solution: The function $f(x) = x^2$ is not one-to-one because, for instance, $f(1) = f(-1) = 1$, but $1 \neq -1$. ◀

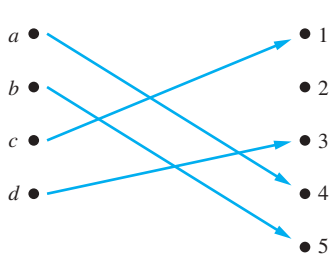


FIGURE 3 **A one-to-one function.**

Remark: The function $f(x) = x^2$ with domain $\mathbf{Z}^+$ is one-to-one. (See the explanation in Example 12 to see why.) This is a different function from the function in Example 9 because of the difference in their domains.

EXAMPLE 10 Determine whether the function $f(x) = x + 1$ from the set of real numbers to itself is one-to-one.

Solution: Suppose that x and y are real numbers with $f(x) = f(y)$, so that $x + 1 = y + 1$. This means that $x = y$. Hence, $f(x) = x + 1$ is a one-to-one function from $\mathbf{R}$ to $\mathbf{R}$. ◀

EXAMPLE 11 Suppose that each worker in a group of employees is assigned a job from a set of possible jobs, each to be done by a single worker. In this situation, the function f that assigns a job to each worker is one-to-one. To see this, note that if x and y are two different workers, then $f(x) \neq f(y)$ because the two workers x and y must be assigned different jobs. ◀

We now give some conditions that guarantee that a function is one-to-one.

Definition 6 A function f whose domain and codomain are subsets of the set of real numbers is called *increasing* if $f(x) \leq f(y)$, and *strictly increasing* if $f(x) < f(y)$, whenever $x < y$ and x and y are in the domain of f. Similarly, f is called *decreasing* if $f(x) \geq f(y)$, and *strictly decreasing* if $f(x) > f(y)$, whenever $x < y$ and x and y are in the domain of f. (The word *strictly* in this definition indicates a strict inequality.)

Remark: A function f is increasing if $\forall x \forall y(x < y \rightarrow f(x) \leq f(y))$, strictly increasing if $\forall x \forall y(x < y \rightarrow f(x) < f(y))$, decreasing if $\forall x \forall y(x < y \rightarrow f(x) \geq f(y))$, and strictly decreasing if $\forall x \forall y(x < y \rightarrow f(x) > f(y))$, where the universe of discourse is the domain of f.

EXAMPLE 12 The function $f(x) = x^2$ from $\mathbf{R}^+$ to $\mathbf{R}^+$ is strictly increasing. To see this, suppose that x and y are positive real numbers with $x < y$. Multiplying both sides of this inequality by x gives $x^2 < xy$. Similarly, multiplying both sides by y gives $xy < y^2$. Hence, $f(x) = x^2 < xy < y^2 = f(y)$. However, the function $f(x) = x^2$ from $\mathbf{R}$ to the set of nonnegative real numbers is not strictly increasing because $-1 < 0$, but $f(-1) = (-1)^2 = 1$ is not less than $f(0) = 0^2 = 0$. ◀

From these definitions, it can be shown (see Exercises 26 and 27) that a function that is either strictly increasing or strictly decreasing must be one-to-one. However, a function that is increasing, but not strictly increasing, or decreasing, but not strictly decreasing, is not one-to-one.

For some functions the range and the codomain are equal. That is, every member of the codomain is the image of some element of the domain. Functions with this property are called **onto** functions.

Definition 7 A function f from A to B is called *onto,* or a *surjection,* if and only if for every element $b \in B$ there is an element $a \in A$ with $f(a) = b$. A function f is called *surjective* if it is onto.

Remark: A function f is onto if $\forall y \exists x(f(x) = y)$, where the domain for x is the domain of the function and the domain for y is the codomain of the function.

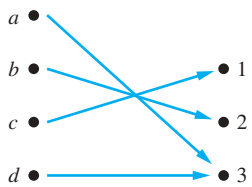


FIGURE 4 **An onto function.**

We now give examples of onto functions and functions that are not onto.

EXAMPLE 13 Let f be the function from $\{a, b, c, d\}$ to $\{1, 2, 3\}$ defined by $f(a) = 3, f(b) = 2, f(c) = 1$, and $f(d) = 3$. Is f an onto function?

Extra Examples

Solution: Because all three elements of the codomain are images of elements in the domain, we see that f is onto. This is illustrated in Figure 4. Note that if the codomain were $\{1, 2, 3, 4\}$, then f would not be onto. ◀

EXAMPLE 14 Is the function $f(x) = x^2$ from the set of integers to the set of integers onto?

Solution: The function f is not onto because there is no integer x with $x^2 = -1$, for instance. ◀

EXAMPLE 15 Is the function $f(x) = x + 1$ from the set of integers to the set of integers onto?

Solution: This function is onto, because for every integer y there is an integer x such that $f(x) = y$. To see this, note that $f(x) = y$ if and only if $x + 1 = y$, which holds if and only if $x = y - 1$. (Note that $y - 1$ is also an integer, and so, is in the domain of f.) ◀

EXAMPLE 16 Consider the function f in Example 11 that assigns jobs to workers. The function f is onto if for every job there is a worker assigned this job. The function f is not onto when there is at least one job that has no worker assigned it. ◀

Definition 8 The function f is a *one-to-one correspondence,* or a *bijection,* if it is both one-to-one and onto. We also say that such a function is *bijective*.

Examples 16 and 17 illustrate the concept of a bijection.

EXAMPLE 17 Let f be the function from $\{a, b, c, d\}$ to $\{1, 2, 3, 4\}$ with $f(a) = 4, f(b) = 2, f(c) = 1$, and $f(d) = 3$. Is f a bijection?

Solution: The function f is one-to-one and onto. It is one-to-one because no two values in the domain are assigned the same function value. It is onto because all four elements of the codomain are images of elements in the domain. Hence, f is a bijection. ◀

Figure 5 displays four functions where the first is one-to-one but not onto, the second is onto but not one-to-one, the third is both one-to-one and onto, and the fourth is neither one-to-one nor onto. The fifth correspondence in Figure 5 is not a function, because it sends an element to two different elements.

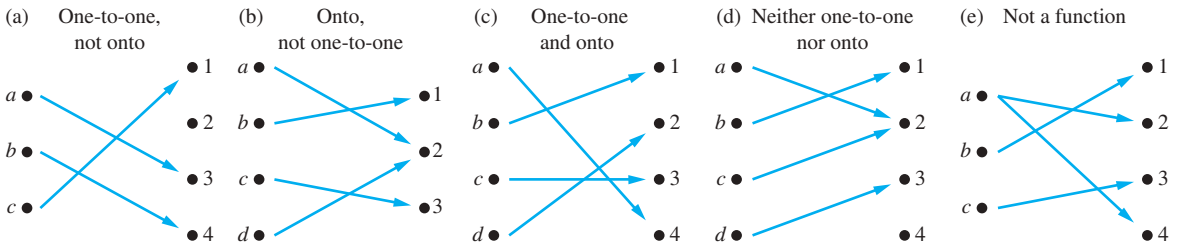


FIGURE 5 **Examples of different types of correspondences.**

Suppose that f is a function from a set A to itself. If A is finite, then f is one-to-one if and only if it is onto. (This follows from the result in Exercise 74.) This is not necessarily the case if A is infinite (as will be shown in Section 2.5).

EXAMPLE 18 Let A be a set. The *identity function* on A is the function $\iota_A : A \to A$, where

$$\iota_A(x) = x$$

for all $x \in A$. In other words, the identity function ι_A is the function that assigns each element to itself. The function ι_A is one-to-one and onto, so it is a bijection. (Note that ι is the Greek letter iota.) ◀

For future reference, we summarize what needs be to shown to establish whether a function is one-to-one and whether it is onto. It is instructive to review Examples 8–17 in light of this summary.

Suppose that $f : A \to B$.

To show that f is injective Show that if $f(x) = f(y)$ for arbitrary $x, y \in A$, then $x = y$.

To show that f is not injective Find particular elements $x, y \in A$ such that $x \neq y$ and $f(x) = f(y)$.

To show that f is surjective Consider an arbitrary element $y \in B$ and find an element $x \in A$ such that $f(x) = y$.

To show that f is not surjective Find a particular $y \in B$ such that $f(x) \neq y$ for all $x \in A$.

2.3.3 Inverse Functions and Compositions of Functions

Now consider a one-to-one correspondence f from the set A to the set B. Because f is an onto function, every element of B is the image of some element in A. Furthermore, because f is also a one-to-one function, every element of B is the image of a *unique* element of A. Consequently, we can define a new function from B to A that reverses the correspondence given by f. This leads to Definition 9.

Definition 9 Let f be a one-to-one correspondence from the set A to the set B. The *inverse function* of f is the function that assigns to an element b belonging to B the unique element a in A such that $f(a) = b$. The inverse function of f is denoted by f^{-1}. Hence, $f^{-1}(b) = a$ when $f(a) = b$.

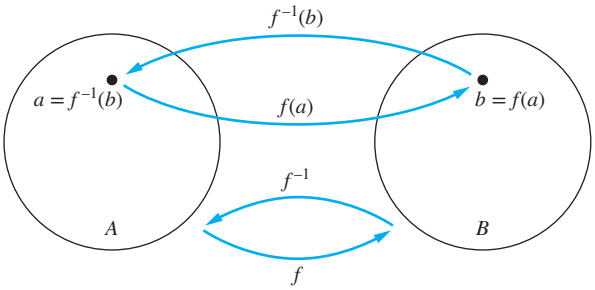


FIGURE 6 **The function f^{-1} is the inverse of function f.**

Remark: Be sure not to confuse the function f^{-1} with the function $1/f$, which is the function that assigns to each x in the domain the value $1/f(x)$. Notice that the latter makes sense only when $f(x)$ is a nonzero real number.

Figure 6 illustrates the concept of an inverse function.

If a function f is not a one-to-one correspondence, we cannot define an inverse function of f. When f is not a one-to-one correspondence, either it is not one-to-one or it is not onto. If f is not one-to-one, some element b in the codomain is the image of more than one element in the domain. If f is not onto, for some element b in the codomain, no element a in the domain exists for which $f(a) = b$. Consequently, if f is not a one-to-one correspondence, we cannot assign to each element b in the codomain a unique element a in the domain such that $f(a) = b$ (because for some b there is either more than one such a or no such a).

A one-to-one correspondence is called **invertible** because we can define an inverse of this function. A function is **not invertible** if it is not a one-to-one correspondence, because the inverse of such a function does not exist.

EXAMPLE 19 Let f be the function from $\{a, b, c\}$ to $\{1, 2, 3\}$ such that $f(a) = 2$, $f(b) = 3$, and $f(c) = 1$. Is f invertible, and if it is, what is its inverse?

Solution: The function f is invertible because it is a one-to-one correspondence. The inverse function f^{-1} reverses the correspondence given by f, so $f^{-1}(1) = c$, $f^{-1}(2) = a$, and $f^{-1}(3) = b$. ◀

EXAMPLE 20 Let $f : \mathbf{Z} \to \mathbf{Z}$ be such that $f(x) = x + 1$. Is f invertible, and if it is, what is its inverse?

Solution: The function f has an inverse because it is a one-to-one correspondence, as follows from Examples 10 and 15. To reverse the correspondence, suppose that y is the image of x, so that $y = x + 1$. Then $x = y - 1$. This means that $y - 1$ is the unique element of $\mathbf{Z}$ that is sent to y by f. Consequently, $f^{-1}(y) = y - 1$. ◀

EXAMPLE 21 Let f be the function from $\mathbf{R}$ to $\mathbf{R}$ with $f(x) = x^2$. Is f invertible?

Solution: Because $f(-2) = f(2) = 4$, f is not one-to-one. If an inverse function were defined, it would have to assign two elements to 4. Hence, f is not invertible. (Note we can also show that f is not invertible because it is not onto.) ◀

Sometimes we can restrict the domain or the codomain of a function, or both, to obtain an invertible function, as Example 22 illustrates.

EXAMPLE 22 Show that if we restrict the function $f(x) = x^2$ in Example 21 to a function from the set of all nonnegative real numbers to the set of all nonnegative real numbers, then f is invertible.

Solution: The function $f(x) = x^2$ from the set of nonnegative real numbers to the set of nonnegative real numbers is one-to-one. To see this, note that if $f(x) = f(y)$, then $x^2 = y^2$, so $x^2 - y^2 = (x + y)(x - y) = 0$. This means that $x + y = 0$ or $x - y = 0$, so $x = -y$ or $x = y$. Because both x and y are nonnegative, we must have $x = y$. So, this function is one-to-one. Furthermore, $f(x) = x^2$ is onto when the codomain is the set of all nonnegative real numbers, because each nonnegative real number has a square root. That is, if y is a nonnegative real number, there exists a nonnegative real number x such that $x = \sqrt{y}$, which means that $x^2 = y$. Because the function $f(x) = x^2$ from the set of nonnegative real numbers to the set of nonnegative real numbers is one-to-one and onto, it is invertible. Its inverse is given by the rule $f^{-1}(y) = \sqrt{y}$. ◀

Definition 10 Let g be a function from the set A to the set B and let f be a function from the set B to the set C. The *composition* of the functions f and g, denoted for all $a \in A$ by $f \circ g$, is the function from A to C defined by

$$(f \circ g)(a) = f(g(a)).$$

In other words, $f \circ g$ is the function that assigns to the element a of A the element assigned by f to $g(a)$. The domain of $f \circ g$ is the domain of g. The range of $f \circ g$ is the image of the range of g with respect to the function f. That is, to find $(f \circ g)(a)$ we first apply the function g to a to obtain $g(a)$ and then we apply the function f to the result $g(a)$ to obtain $(f \circ g)(a) = f(g(a))$. Note that the composition $f \circ g$ cannot be defined unless the range of g is a subset of the domain of f. In Figure 7 the composition of functions is shown.

EXAMPLE 23 Let g be the function from the set $\{a, b, c\}$ to itself such that $g(a) = b$, $g(b) = c$, and $g(c) = a$. Let f be the function from the set $\{a, b, c\}$ to the set $\{1, 2, 3\}$ such that $f(a) = 3$, $f(b) = 2$, and $f(c) = 1$. What is the composition of f and g, and what is the composition of g and f?

Solution: The composition $f \circ g$ is defined by $(f \circ g)(a) = f(g(a)) = f(b) = 2$, $(f \circ g)(b) = f(g(b)) = f(c) = 1$, and $(f \circ g)(c) = f(g(c)) = f(a) = 3$.

Note that $g \circ f$ is not defined, because the range of f is not a subset of the domain of g. ◀

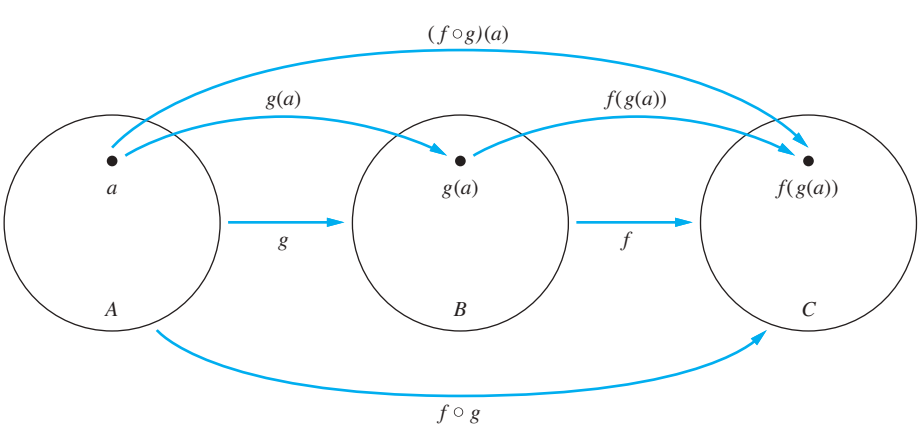


FIGURE 7 **The composition of the functions f and g.**

EXAMPLE 24 Let f and g be the functions from the set of integers to the set of integers defined by $f(x) = 2x + 3$ and $g(x) = 3x + 2$. What is the composition of f and g? What is the composition of g and f?

Solution: Both the compositions $f \circ g$ and $g \circ f$ are defined. Moreover,

$$(f \circ g)(x) = f(g(x)) = f(3x + 2) = 2(3x + 2) + 3 = 6x + 7$$

and

$$(g \circ f)(x) = g(f(x)) = g(2x + 3) = 3(2x + 3) + 2 = 6x + 11. \quad \blacktriangleleft$$

Remark: Note that even though $f \circ g$ and $g \circ f$ are defined for the functions f and g in Example 24, $f \circ g$ and $g \circ f$ are not equal. In other words, the commutative law does not hold for the composition of functions.

EXAMPLE 25 Let f and g be the functions defined by $f : \mathbf{R} \to \mathbf{R}^+ \cup \{0\}$ with $f(x) = x^2$ and $g : \mathbf{R}^+ \cup \{0\} \to \mathbf{R}$ with $g(x) = \sqrt{x}$ (where $\sqrt{x}$ is the nonnegative square root of x). What is the function $(f \circ g)(x)$?

Solution: The domain of $(f \circ g)(x) = f(g(x))$ is the domain of g, which is $\mathbf{R}^+ \cup \{0\}$, the set of nonnegative real numbers. If x is a nonnegative real number, we have $(f \circ g)(x) = f(g(x)) = f(\sqrt{x}) = \left(\sqrt{x}\right)^2 = x$. The range of $f \circ g$ is the image of the range of g with respect to the function f. This is the set $\mathbf{R}^+ \cup \{0\}$, the set of nonnegative real numbers. Summarizing, $f : \mathbf{R}^+ \cup \{0\} \to \mathbf{R}^+ \cup \{0\}$ and $f(g(x)) = x$ for all x. $\blacktriangleleft$

When the composition of a function and its inverse is formed, in either order, an identity function is obtained. To see this, suppose that f is a one-to-one correspondence from the set A to the set B. Then the inverse function f^{-1} exists and is a one-to-one correspondence from B to A. The inverse function reverses the correspondence of the original function, so $f^{-1}(b) = a$ when $f(a) = b$, and $f(a) = b$ when $f^{-1}(b) = a$. Hence,

$$(f^{-1} \circ f)(a) = f^{-1}(f(a)) = f^{-1}(b) = a,$$

and

$$(f \circ f^{-1})(b) = f(f^{-1}(b)) = f(a) = b.$$

Consequently $f^{-1} \circ f = \iota_A$ and $f \circ f^{-1} = \iota_B$, where ι_A and ι_B are the identity functions on the sets A and B, respectively. That is, $(f^{-1})^{-1} = f$.

2.3.4 The Graphs of Functions

We can associate a set of pairs in $A \times B$ to each function from A to B. This set of pairs is called the **graph** of the function and is often displayed pictorially to aid in understanding the behavior of the function.

Definition 11 Let f be a function from the set A to the set B. The *graph* of the function f is the set of ordered pairs $\{(a, b) \mid a \in A \text{ and } f(a) = b\}$.

From the definition, the graph of a function f from A to B is the subset of $A \times B$ containing the ordered pairs with the second entry equal to the element of B assigned by f to the first entry. Also, note that the graph of a function f from A to B is the same as the relation from A to B determined by the function f, as described on Section 2.3.1.

EXAMPLE 26 Display the graph of the function $f(n) = 2n + 1$ from the set of integers to the set of integers.

Solution: The graph of f is the set of ordered pairs of the form $(n, 2n + 1)$, where n is an integer. This graph is displayed in Figure 8. ◀

EXAMPLE 27 Display the graph of the function $f(x) = x^2$ from the set of integers to the set of integers.

Solution: The graph of f is the set of ordered pairs of the form $(x, f(x)) = (x, x^2)$, where x is an integer. This graph is displayed in Figure 9. ◀

2.3.5 Some Important Functions

Next, we introduce two important functions in discrete mathematics, namely, the floor and ceiling functions. Let x be a real number. The floor function rounds x down to the closest integer less than or equal to x, and the ceiling function rounds x up to the closest integer greater than or equal to x. These functions are often used when objects are counted. They play an important role in the analysis of the number of steps used by procedures to solve problems of a particular size.

Definition 12 The *floor function* assigns to the real number x the largest integer that is less than or equal to x. The value of the floor function at x is denoted by $\lfloor x \rfloor$. The *ceiling function* assigns to the real number x the smallest integer that is greater than or equal to x. The value of the ceiling function at x is denoted by $\lceil x \rceil$.

Remark: The floor function is often also called the *greatest integer function*. It is often denoted by $[x]$.

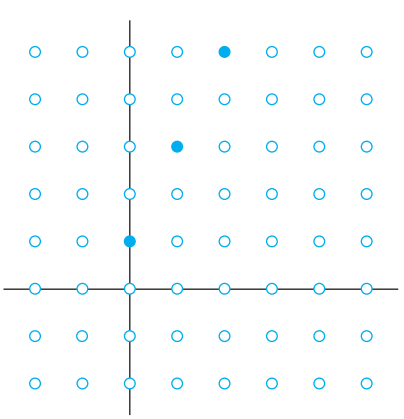


FIGURE 8 **The graph of $f(n) = 2n + 1$ from Z to Z.**

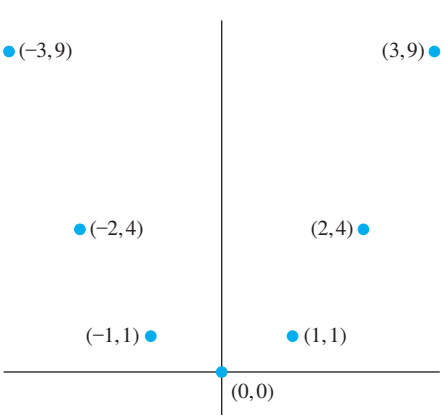


FIGURE 9 **The graph of $f(x) = x^2$ from Z to Z.**

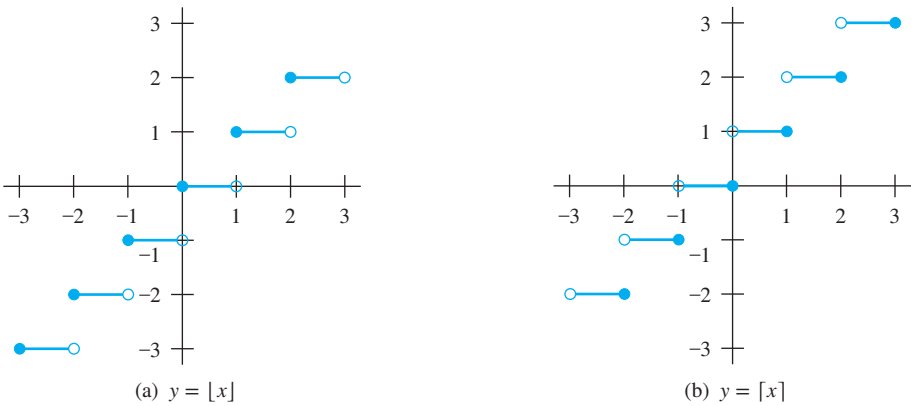


FIGURE 10 **Graphs of the (a) floor and (b) ceiling functions.**

EXAMPLE 28 These are some values of the floor and ceiling functions:

$$\lfloor \tfrac{1}{2} \rfloor = 0,\ \lceil \tfrac{1}{2} \rceil = 1,\ \lfloor -\tfrac{1}{2} \rfloor = -1,\ \lceil -\tfrac{1}{2} \rceil = 0,\ \lfloor 3.1 \rfloor = 3,\ \lceil 3.1 \rceil = 4,\ \lfloor 7 \rfloor = 7,\ \lceil 7 \rceil = 7.$$ ◀

Links

We display the graphs of the floor and ceiling functions in Figure 10. In Figure 10(a) we display the graph of the floor function $\lfloor x \rfloor$. Note that this function has the same value throughout the interval $[n, n + 1)$, namely n, and then it jumps up to $n + 1$ when $x = n + 1$. In Figure 10(b) we display the graph of the ceiling function $\lceil x \rceil$. Note that this function has the same value throughout the interval $(n, n + 1]$, namely $n + 1$, and then jumps to $n + 2$ when x is a little larger than $n + 1$.

The floor and ceiling functions are useful in a wide variety of applications, including those involving data storage and data transmission. Consider Examples 29 and 30, typical of basic calculations done when database and data communications problems are studied.

EXAMPLE 29 Data stored on a computer disk or transmitted over a data network are usually represented as a string of bytes. Each byte is made up of 8 bits. How many bytes are required to encode 100 bits of data?

Solution: To determine the number of bytes needed, we determine the smallest integer that is at least as large as the quotient when 100 is divided by 8, the number of bits in a byte. Consequently, $\lceil 100/8 \rceil = \lceil 12.5 \rceil = 13$ bytes are required. ◀

EXAMPLE 30 In asynchronous transfer mode (ATM) (a communications protocol used on backbone networks), data are organized into cells of 53 bytes. How many ATM cells can be transmitted in 1 minute over a connection that transmits data at the rate of 500 kilobits per second?

Solution: In 1 minute, this connection can transmit $500{,}000 \cdot 60 = 30{,}000{,}000$ bits. Each ATM cell is 53 bytes long, which means that it is $53 \cdot 8 = 424$ bits long. To determine the number of cells that can be transmitted in 1 minute, we determine the largest integer not exceeding the quotient when 30,000,000 is divided by 424. Consequently, $\lfloor 30{,}000{,}000/424 \rfloor = 70{,}754$ ATM cells can be transmitted in 1 minute over a 500 kilobit per second connection. ◀

Table 1, with x denoting a real number, displays some simple but important properties of the floor and ceiling functions. Because these functions appear so frequently in discrete

TABLE 1 Useful Properties of the Floor and Ceiling Functions.
(n is an integer, x is a real number)

(1a)	$\lfloor x \rfloor = n$ if and only if $n \leq x < n + 1$
(1b)	$\lceil x \rceil = n$ if and only if $n - 1 < x \leq n$
(1c)	$\lfloor x \rfloor = n$ if and only if $x - 1 < n \leq x$
(1d)	$\lceil x \rceil = n$ if and only if $x \leq n < x + 1$
(2)	$x - 1 < \lfloor x \rfloor \leq x \leq \lceil x \rceil < x + 1$
(3a)	$\lfloor -x \rfloor = -\lceil x \rceil$
(3b)	$\lceil -x \rceil = -\lfloor x \rfloor$
(4a)	$\lfloor x + n \rfloor = \lfloor x \rfloor + n$
(4b)	$\lceil x + n \rceil = \lceil x \rceil + n$

mathematics, it is useful to look over these identities. Each property in this table can be established using the definitions of the floor and ceiling functions. Properties (1a), (1b), (1c), and (1d) follow directly from these definitions. For example, (1a) states that $\lfloor x \rfloor = n$ if and only if the integer n is less than or equal to x and $n + 1$ is larger than x. This is precisely what it means for n to be the greatest integer not exceeding x, which is the definition of $\lfloor x \rfloor = n$. Properties (1b), (1c), and (1d) can be established similarly. We will prove property (4a) using a direct proof.

Proof: Suppose that $\lfloor x \rfloor = m$, where m is a positive integer. By property (1a), it follows that $m \leq x < m + 1$. Adding n to all three quantities in this chain of two inequalities shows that $m + n \leq x + n < m + n + 1$. Using property (1a) again, we see that $\lfloor x + n \rfloor = m + n = \lfloor x \rfloor + n$. This completes the proof. Proofs of the other properties are left as exercises. ◁

The floor and ceiling functions enjoy many other useful properties besides those displayed in Table 1. There are also many statements about these functions that may appear to be correct, but actually are not. We will consider statements about the floor and ceiling functions in Examples 31 and 32.

A useful approach for considering statements about the floor function is to let $x = n + \epsilon$, where $n = \lfloor x \rfloor$ is an integer, and ϵ, the fractional part of x, satisfies the inequality $0 \leq \epsilon < 1$. Similarly, when considering statements about the ceiling function, it is useful to write $x = n - \epsilon$, where $n = \lceil x \rceil$ is an integer and $0 \leq \epsilon < 1$.

EXAMPLE 31 Prove that if x is a real number, then $\lfloor 2x \rfloor = \lfloor x \rfloor + \lfloor x + \frac{1}{2} \rfloor$.

Extra Examples

Solution: To prove this statement we let $x = n + \epsilon$, where n is an integer and $0 \leq \epsilon < 1$. There are two cases to consider, depending on whether ϵ is less than, or greater than or equal to $\frac{1}{2}$. (The reason we choose these two cases will be made clear in the proof.)

Links

We first consider the case when $0 \leq \epsilon < \frac{1}{2}$. In this case, $2x = 2n + 2\epsilon$ and $\lfloor 2x \rfloor = 2n$ because $0 \leq 2\epsilon < 1$. Similarly, $x + \frac{1}{2} = n + (\frac{1}{2} + \epsilon)$, so $\lfloor x + \frac{1}{2} \rfloor = n$, because $0 < \frac{1}{2} + \epsilon < 1$. Consequently, $\lfloor 2x \rfloor = 2n$ and $\lfloor x \rfloor + \lfloor x + \frac{1}{2} \rfloor = n + n = 2n$.

Next, we consider the case when $\frac{1}{2} \leq \epsilon < 1$. In this case, $2x = 2n + 2\epsilon = (2n + 1) + (2\epsilon - 1)$. Because $0 \leq 2\epsilon - 1 < 1$, it follows that $\lfloor 2x \rfloor = 2n + 1$. Because

$\lfloor x + \frac{1}{2} \rfloor = \lfloor n + (\frac{1}{2} + \epsilon) \rfloor = \lfloor n + 1 + (\epsilon - \frac{1}{2}) \rfloor$ and $0 \leq \epsilon - \frac{1}{2} < 1$, it follows that $\lfloor x + \frac{1}{2} \rfloor = n + 1$. Consequently, $\lfloor 2x \rfloor = 2n + 1$ and $\lfloor x \rfloor + \lfloor x + \frac{1}{2} \rfloor = n + (n + 1) = 2n + 1$. This concludes the proof. ◀

EXAMPLE 32 Prove or disprove that $\lceil x + y \rceil = \lceil x \rceil + \lceil y \rceil$ for all real numbers x and y.

Solution: Although this statement may appear reasonable, it is false. A counterexample is supplied by $x = \frac{1}{2}$ and $y = \frac{1}{2}$. With these values we find that $\lceil x + y \rceil = \lceil \frac{1}{2} + \frac{1}{2} \rceil = \lceil 1 \rceil = 1$, but $\lceil x \rceil + \lceil y \rceil = \lceil \frac{1}{2} \rceil + \lceil \frac{1}{2} \rceil = 1 + 1 = 2$. ◀

There are certain types of functions that will be used throughout the text. These include polynomial, logarithmic, and exponential functions. A brief review of the properties of these functions needed in this text is given in Appendix 2. In this book the notation $\log x$ will be used to denote the logarithm to the base 2 of x, because 2 is the base that we will usually use for logarithms. We will denote logarithms to the base b, where b is any real number greater than 1, by $\log_b x$, and the natural logarithm by $\ln x$.

Another function we will use throughout this text is the **factorial function** $f: \mathbf{N} \to \mathbf{Z}^+$, denoted by $f(n) = n!$. The value of $f(n) = n!$ is the product of the first n positive integers, so $f(n) = 1 \cdot 2 \cdots (n-1) \cdot n$ [and $f(0) = 0! = 1$].

EXAMPLE 33 We have $f(1) = 1! = 1$, $f(2) = 2! = 1 \cdot 2 = 2$, $f(6) = 6! = 1 \cdot 2 \cdot 3 \cdot 4 \cdot 5 \cdot 6 = 720$, and $f(20) = 1 \cdot 2 \cdot 3 \cdot 4 \cdot 5 \cdot 6 \cdot 7 \cdot 8 \cdot 9 \cdot 10 \cdot 11 \cdot 12 \cdot 13 \cdot 14 \cdot 15 \cdot 16 \cdot 17 \cdot 18 \cdot 19 \cdot 20 = 2{,}432{,}902{,}008{,}176{,}640{,}000$. ◀

Example 33 illustrates that the factorial function grows extremely rapidly as n grows. The rapid growth of the factorial function is made clearer by Stirling's formula, a result from higher mathematics that tells us that $n! \sim \sqrt{2\pi n}(n/e)^n$. Here, we have used the notation $f(n) \sim g(n)$, which means that the ratio $f(n)/g(n)$ approaches 1 as n grows without bound (that is, $\lim_{n\to\infty} f(n)/g(n) = 1$). The symbol $\sim$ is read "is asymptotic to." Stirling's formula is named after James Stirling, a Scottish mathematician of the eighteenth century.

JAMES STIRLING (1692–1770) James Stirling was born near the town of Stirling, Scotland. His family strongly supported the Jacobite cause of the Stuarts as an alternative to the British crown. The first information known about James is that he entered Balliol College, Oxford, on a scholarship in 1711. However, he later lost his scholarship when he refused to pledge his allegiance to the British crown. The first Jacobean rebellion took place in 1715, and Stirling was accused of communicating with rebels. He was charged with cursing King George, but he was acquitted of these charges. Even though he could not graduate from Oxford because of his politics, he remained there for several years. Stirling published his first work, which extended Newton's work on plane curves, in 1717. He traveled to Venice, where a chair of mathematics had been promised to him, an appointment that unfortunately fell through. Nevertheless, Stirling stayed in Venice, continuing his mathematical work. He attended the University of Padua in 1721, and in 1722 he returned to Glasgow. Stirling apparently fled Italy after learning the secrets of the Italian glass industry, avoiding the efforts of Italian glass makers to assassinate him to protect their secrets.

In late 1724 Stirling moved to London, staying there 10 years teaching mathematics and actively engaging in research. In 1730 he published *Methodus Differentialis*, his most important work, presenting results on infinite series, summations, interpolation, and quadrature. It is in this book that his asymptotic formula for $n!$ appears. Stirling also worked on gravitation and the shape of the earth; he stated, but did not prove, that the earth is an oblate spheroid. Stirling returned to Scotland in 1735, when he was appointed manager of a Scottish mining company. He was very successful in this role and even published a paper on the ventilation of mine shafts. He continued his mathematical research, but at a reduced pace, during his years in the mining industry. Stirling is also noted for surveying the River Clyde with the goal of creating a series of locks to make it navigable. In 1752 the citizens of Glasgow presented him with a silver teakettle as a reward for this work.

2.3.6 Partial Functions

A program designed to evaluate a function may not produce the correct value of the function for all elements in the domain of this function. For example, a program may not produce a correct value because evaluating the function may lead to an infinite loop or an overflow. Similarly, in abstract mathematics, we often want to discuss functions that are defined only for a subset of the real numbers, such as $1/x$, $\sqrt{x}$, and $\arcsin(x)$. Also, we may want to use such notions as the "youngest child" function, which is undefined for a couple having no children, or the "time of sunrise," which is undefined for some days above the Arctic Circle. To study such situations, we use the concept of a partial function.

Definition 13

A *partial function* f from a set A to a set B is an assignment to each element a in a subset of A, called the *domain of definition* of f, of a unique element b in B. The sets A and B are called the *domain* and *codomain* of f, respectively. We say that f is *undefined* for elements in A that are not in the domain of definition of f. When the domain of definition of f equals A, we say that f is a *total function.*

Remark: We write $f : A \to B$ to denote that f is a partial function from A to B. Note that this is the same notation as is used for functions. The context in which the notation is used determines whether f is a partial function or a total function.

EXAMPLE 34 The function $f : \mathbf{Z} \to \mathbf{R}$ where $f(n) = \sqrt{n}$ is a partial function from $\mathbf{Z}$ to $\mathbf{R}$ where the domain of definition is the set of nonnegative integers. Note that f is undefined for negative integers. ◀

Exercises

1. Why is f not a function from $\mathbf{R}$ to $\mathbf{R}$ if
   a) $f(x) = 1/x$?
   b) $f(x) = \sqrt{x}$?
   c) $f(x) = \pm\sqrt{(x^2 + 1)}$?

2. Determine whether f is a function from $\mathbf{Z}$ to $\mathbf{R}$ if
   a) $f(n) = \pm n$.
   b) $f(n) = \sqrt{n^2 + 1}$.
   c) $f(n) = 1/(n^2 - 4)$.

3. Determine whether f is a function from the set of all bit strings to the set of integers if
   a) $f(S)$ is the position of a 0 bit in S.
   b) $f(S)$ is the number of 1 bits in S.
   c) $f(S)$ is the smallest integer i such that the ith bit of S is 1 and $f(S) = 0$ when S is the empty string, the string with no bits.

4. Find the domain and range of these functions. Note that in each case, to find the domain, determine the set of elements assigned values by the function.
   a) the function that assigns to each nonnegative integer its last digit
   b) the function that assigns the next largest integer to a positive integer
   c) the function that assigns to a bit string the number of one bits in the string
   d) the function that assigns to a bit string the number of bits in the string

5. Find the domain and range of these functions. Note that in each case, to find the domain, determine the set of elements assigned values by the function.
   a) the function that assigns to each bit string the number of ones in the string minus the number of zeros in the string
   b) the function that assigns to each bit string twice the number of zeros in that string
   c) the function that assigns the number of bits left over when a bit string is split into bytes (which are blocks of 8 bits)
   d) the function that assigns to each positive integer the largest perfect square not exceeding this integer

6. Find the domain and range of these functions.
   a) the function that assigns to each pair of positive integers the first integer of the pair
   b) the function that assigns to each positive integer its largest decimal digit
   c) the function that assigns to a bit string the number of ones minus the number of zeros in the string
   d) the function that assigns to each positive integer the largest integer not exceeding the square root of the integer
   e) the function that assigns to a bit string the longest string of ones in the string

7. Find the domain and range of these functions.
a) the function that assigns to each pair of positive integers the maximum of these two integers
b) the function that assigns to each positive integer the number of the digits 0, 1, 2, 3, 4, 5, 6, 7, 8, 9 that do not appear as decimal digits of the integer
c) the function that assigns to a bit string the number of times the block 11 appears
d) the function that assigns to a bit string the numerical position of the first 1 in the string and that assigns the value 0 to a bit string consisting of all 0s

8. Find these values.
a) $\lfloor 1.1 \rfloor$ **b)** $\lceil 1.1 \rceil$
c) $\lfloor -0.1 \rfloor$ **d)** $\lceil -0.1 \rceil$
e) $\lceil 2.99 \rceil$ **f)** $\lceil -2.99 \rceil$
g) $\lfloor \frac{1}{2} + \lceil \frac{1}{2} \rceil \rfloor$ **h)** $\lceil \lfloor \frac{1}{2} \rfloor + \lceil \frac{1}{2} \rceil + \frac{1}{2} \rceil$

9. Find these values.
a) $\lceil \frac{3}{4} \rceil$ **b)** $\lfloor \frac{7}{8} \rfloor$
c) $\lceil -\frac{3}{4} \rceil$ **d)** $\lfloor -\frac{7}{8} \rfloor$
e) $\lceil 3 \rceil$ **f)** $\lfloor -1 \rfloor$
g) $\lfloor \frac{1}{2} + \lceil \frac{3}{2} \rceil \rfloor$ **h)** $\lfloor \frac{1}{2} \cdot \lfloor \frac{5}{2} \rfloor \rfloor$

10. Determine whether each of these functions from $\{a, b, c, d\}$ to itself is one-to-one.
a) $f(a) = b, f(b) = a, f(c) = c, f(d) = d$
b) $f(a) = b, f(b) = b, f(c) = d, f(d) = c$
c) $f(a) = d, f(b) = b, f(c) = c, f(d) = d$

11. Which functions in Exercise 10 are onto?

12. Determine whether each of these functions from $\mathbf{Z}$ to $\mathbf{Z}$ is one-to-one.
a) $f(n) = n - 1$ **b)** $f(n) = n^2 + 1$
c) $f(n) = n^3$ **d)** $f(n) = \lceil n/2 \rceil$

13. Which functions in Exercise 12 are onto?

14. Determine whether $f\colon \mathbf{Z} \times \mathbf{Z} \to \mathbf{Z}$ is onto if
a) $f(m, n) = 2m - n$.
b) $f(m, n) = m^2 - n^2$.
c) $f(m, n) = m + n + 1$.
d) $f(m, n) = |m| - |n|$.
e) $f(m, n) = m^2 - 4$.

15. Determine whether the function $f\colon \mathbf{Z} \times \mathbf{Z} \to \mathbf{Z}$ is onto if
a) $f(m, n) = m + n$.
b) $f(m, n) = m^2 + n^2$.
c) $f(m, n) = m$.
d) $f(m, n) = |n|$.
e) $f(m, n) = m - n$.

16. Consider these functions from the set of students in a discrete mathematics class. Under what conditions is the function one-to-one if it assigns to a student his or her
a) mobile phone number.
b) student identification number.
c) final grade in the class.
d) home town.

17. Consider these functions from the set of teachers in a school. Under what conditions is the function one-to-one if it assigns to a teacher his or her
a) office.
b) assigned bus to chaperone in a group of buses taking students on a field trip.
c) salary.
d) social security number.

18. Specify a codomain for each of the functions in Exercise 16. Under what conditions is each of these functions with the codomain you specified onto?

19. Specify a codomain for each of the functions in Exercise 17. Under what conditions is each of the functions with the codomain you specified onto?

20. Give an example of a function from $\mathbf{N}$ to $\mathbf{N}$ that is
a) one-to-one but not onto.
b) onto but not one-to-one.
c) both onto and one-to-one (but different from the identity function).
d) neither one-to-one nor onto.

21. Give an explicit formula for a function from the set of integers to the set of positive integers that is
a) one-to-one, but not onto.
b) onto, but not one-to-one.
c) one-to-one and onto.
d) neither one-to-one nor onto.

22. Determine whether each of these functions is a bijection from $\mathbf{R}$ to $\mathbf{R}$.
a) $f(x) = -3x + 4$
b) $f(x) = -3x^2 + 7$
c) $f(x) = (x + 1)/(x + 2)$
d) $f(x) = x^5 + 1$

23. Determine whether each of these functions is a bijection from $\mathbf{R}$ to $\mathbf{R}$.
a) $f(x) = 2x + 1$
b) $f(x) = x^2 + 1$
c) $f(x) = x^3$
d) $f(x) = (x^2 + 1)/(x^2 + 2)$

24. Let $f\colon \mathbf{R} \to \mathbf{R}$ and let $f(x) > 0$ for all $x \in \mathbf{R}$. Show that $f(x)$ is strictly increasing if and only if the function $g(x) = 1/f(x)$ is strictly decreasing.

25. Let $f\colon \mathbf{R} \to \mathbf{R}$ and let $f(x) > 0$ for all $x \in \mathbf{R}$. Show that $f(x)$ is strictly decreasing if and only if the function $g(x) = 1/f(x)$ is strictly increasing.

26. **a)** Prove that a strictly increasing function from $\mathbf{R}$ to itself is one-to-one.
b) Give an example of an increasing function from $\mathbf{R}$ to itself that is not one-to-one.

27. **a)** Prove that a strictly decreasing function from $\mathbf{R}$ to itself is one-to-one.
b) Give an example of a decreasing function from $\mathbf{R}$ to itself that is not one-to-one.

28. Show that the function $f(x) = e^x$ from the set of real numbers to the set of real numbers is not invertible, but if the codomain is restricted to the set of positive real numbers, the resulting function is invertible.

29. Show that the function $f(x) = |x|$ from the set of real numbers to the set of nonnegative real numbers is not invertible, but if the domain is restricted to the set of nonnegative real numbers, the resulting function is invertible.

30. Let $S = \{-1, 0, 2, 4, 7\}$. Find $f(S)$ if

a) $f(x) = 1$. **b)** $f(x) = 2x + 1$.

c) $f(x) = \lceil x/5 \rceil$. **d)** $f(x) = \lfloor (x^2 + 1)/3 \rfloor$.

31. Let $f(x) = \lfloor x^2/3 \rfloor$. Find $f(S)$ if

a) $S = \{-2, -1, 0, 1, 2, 3\}$.

b) $S = \{0, 1, 2, 3, 4, 5\}$.

c) $S = \{1, 5, 7, 11\}$.

d) $S = \{2, 6, 10, 14\}$.

32. Let $f(x) = 2x$ where the domain is the set of real numbers. What is

a) $f(\mathbf{Z})$? **b)** $f(\mathbf{N})$? **c)** $f(\mathbf{R})$?

33. Suppose that g is a function from A to B and f is a function from B to C.

a) Show that if both f and g are one-to-one functions, then $f \circ g$ is also one-to-one.

b) Show that if both f and g are onto functions, then $f \circ g$ is also onto.

34. Suppose that g is a function from A to B and f is a function from B to C. Prove each of these statements.

a) If $f \circ g$ is onto, then f must also be onto.

b) If $f \circ g$ is one-to-one, then g must also be one-to-one.

c) If $f \circ g$ is a bijection, then g is onto if and only if f is one-to-one.

35. Find an example of functions f and g such that $f \circ g$ is a bijection, but g is not onto and f is not one-to-one.

***36.** If f and $f \circ g$ are one-to-one, does it follow that g is one-to-one? Justify your answer.

***37.** If f and $f \circ g$ are onto, does it follow that g is onto? Justify your answer.

38. Find $f \circ g$ and $g \circ f$, where $f(x) = x^2 + 1$ and $g(x) = x + 2$, are functions from **R** to **R**.

39. Find $f + g$ and fg for the functions f and g given in Exercise 36.

40. Let $f(x) = ax + b$ and $g(x) = cx + d$, where a, b, c, and d are constants. Determine necessary and sufficient conditions on the constants a, b, c, and d so that $f \circ g = g \circ f$.

41. Show that the function $f(x) = ax + b$ from **R** to **R**, where a and b are constants with $a \neq 0$ is invertible, and find the inverse of f.

42. Let f be a function from the set A to the set B. Let S and T be subsets of A. Show that

a) $f(S \cup T) = f(S) \cup f(T)$.

b) $f(S \cap T) \subseteq f(S) \cap f(T)$.

43. **a)** Give an example to show that the inclusion in part (b) in Exercise 42 may be proper.

b) Show that if f is one-to-one, the inclusion in part (b) in Exercise 42 is an equality.

Let f be a function from the set A to the set B. Let S be a subset of B. We define the **inverse image** of S to be the subset of A whose elements are precisely all preimages of all elements of S. We denote the inverse image of S by $f^{-1}(S)$, so $f^{-1}(S) = \{a \in A \mid f(a) \in S\}$. [*Beware:* The notation f^{-1} is used in two different ways. Do not confuse the notation introduced here with the notation $f^{-1}(y)$ for the value at y of the inverse of the invertible function f. Notice also that $f^{-1}(S)$, the inverse image of the set S, makes sense for all functions f, not just invertible functions.]

44. Let f be the function from **R** to **R** defined by $f(x) = x^2$. Find

a) $f^{-1}(\{1\})$. **b)** $f^{-1}(\{x \mid 0 < x < 1\})$.

c) $f^{-1}(\{x \mid x > 4\})$.

45. Let $g(x) = \lfloor x \rfloor$. Find

a) $g^{-1}(\{0\})$. **b)** $g^{-1}(\{-1, 0, 1\})$.

c) $g^{-1}(\{x \mid 0 < x < 1\})$.

46. Let f be a function from A to B. Let S and T be subsets of B. Show that

a) $f^{-1}(S \cup T) = f^{-1}(S) \cup f^{-1}(T)$.

b) $f^{-1}(S \cap T) = f^{-1}(S) \cap f^{-1}(T)$.

47. Let f be a function from A to B. Let S be a subset of B. Show that $f^{-1}(\overline{S}) = \overline{f^{-1}(S)}$.

48. Show that $\lfloor x + \frac{1}{2} \rfloor$ is the closest integer to the number x, except when x is midway between two integers, when it is the larger of these two integers.

49. Show that $\lceil x - \frac{1}{2} \rceil$ is the closest integer to the number x, except when x is midway between two integers, when it is the smaller of these two integers.

50. Show that if x is a real number, then $\lceil x \rceil - \lfloor x \rfloor = 1$ if x is not an integer and $\lceil x \rceil - \lfloor x \rfloor = 0$ if x is an integer.

51. Show that if x is a real number, then $x - 1 < \lfloor x \rfloor \leq x \leq \lceil x \rceil < x + 1$.

52. Show that if x is a real number and m is an integer, then $\lceil x + m \rceil = \lceil x \rceil + m$.

53. Show that if x is a real number and n is an integer, then

a) $x < n$ if and only if $\lfloor x \rfloor < n$.

b) $n < x$ if and only if $n < \lceil x \rceil$.

54. Show that if x is a real number and n is an integer, then

a) $x \leq n$ if and only if $\lceil x \rceil \leq n$.

b) $n \leq x$ if and only if $n \leq \lfloor x \rfloor$.

55. Prove that if n is an integer, then $\lfloor n/2 \rfloor = n/2$ if n is even and $(n - 1)/2$ if n is odd.

56. Prove that if x is a real number, then $\lfloor -x \rfloor = -\lceil x \rceil$ and $\lceil -x \rceil = -\lfloor x \rfloor$.

57. The function INT is found on some calculators, where $\text{INT}(x) = \lfloor x \rfloor$ when x is a nonnegative real number and $\text{INT}(x) = \lceil x \rceil$ when x is a negative real number. Show that this INT function satisfies the identity $\text{INT}(-x) = -\text{INT}(x)$.

58. Let a and b be real numbers with $a < b$. Use the floor and/or ceiling functions to express the number of integers n that satisfy the inequality $a \le n \le b$.

59. Let a and b be real numbers with $a < b$. Use the floor and/or ceiling functions to express the number of integers n that satisfy the inequality $a < n < b$.

60. How many bytes are required to encode n bits of data where n equals

a) 4? **b)** 10? **c)** 500? **d)** 3000?

61. How many bytes are required to encode n bits of data where n equals

a) 7? **b)** 17? **c)** 1001? **d)** 28,800?

62. How many ATM cells (described in Example 30) can be transmitted in 10 seconds over a link operating at the following rates?

a) 128 kilobits per second (1 kilobit = 1000 bits)
b) 300 kilobits per second
c) 1 megabit per second (1 megabit = 1,000,000 bits)

63. Data are transmitted over a particular Ethernet network in blocks of 1500 octets (blocks of 8 bits). How many blocks are required to transmit the following amounts of data over this Ethernet network? (Note that a byte is a synonym for an octet, a kilobyte is 1000 bytes, and a megabyte is 1,000,000 bytes.)

a) 150 kilobytes of data
b) 384 kilobytes of data
c) 1.544 megabytes of data
d) 45.3 megabytes of data

64. Draw the graph of the function $f(n) = 1 - n^2$ from $\mathbf{Z}$ to $\mathbf{Z}$.

65. Draw the graph of the function $f(x) = \lfloor 2x \rfloor$ from $\mathbf{R}$ to $\mathbf{R}$.

66. Draw the graph of the function $f(x) = \lfloor x/2 \rfloor$ from $\mathbf{R}$ to $\mathbf{R}$.

67. Draw the graph of the function $f(x) = \lfloor x \rfloor + \lfloor x/2 \rfloor$ from $\mathbf{R}$ to $\mathbf{R}$.

68. Draw the graph of the function $f(x) = \lceil x \rceil + \lfloor x/2 \rfloor$ from $\mathbf{R}$ to $\mathbf{R}$.

69. Draw graphs of each of these functions.

a) $f(x) = \lfloor x + \frac{1}{2} \rfloor$ **b)** $f(x) = \lfloor 2x + 1 \rfloor$
c) $f(x) = \lceil x/3 \rceil$ **d)** $f(x) = \lceil 1/x \rceil$
e) $f(x) = \lceil x - 2 \rceil + \lfloor x + 2 \rfloor$
f) $f(x) = \lfloor 2x \rfloor \lceil x/2 \rceil$ **g)** $f(x) = \lceil \lfloor x - \frac{1}{2} \rfloor + \frac{1}{2} \rceil$

70. Draw graphs of each of these functions.

a) $f(x) = \lceil 3x - 2 \rceil$ **b)** $f(x) = \lceil 0.2x \rceil$
c) $f(x) = \lfloor -1/x \rfloor$ **d)** $f(x) = \lfloor x^2 \rfloor$
e) $f(x) = \lceil x/2 \rceil \lfloor x/2 \rfloor$ **f)** $f(x) = \lfloor x/2 \rfloor + \lceil x/2 \rceil$
g) $f(x) = \lfloor 2 \lceil x/2 \rceil + \frac{1}{2} \rfloor$

71. Find the inverse function of $f(x) = x^3 + 1$.

72. Suppose that f is an invertible function from Y to Z and g is an invertible function from X to Y. Show that the inverse of the composition $f \circ g$ is given by $(f \circ g)^{-1} = g^{-1} \circ f^{-1}$.

73. Let S be a subset of a universal set U. The **characteristic function** f_S of S is the function from U to the set $\{0, 1\}$ such that $f_S(x) = 1$ if x belongs to S and $f_S(x) = 0$ if x does not belong to S. Let A and B be sets. Show that for all $x \in U$,

a) $f_{A \cap B}(x) = f_A(x) \cdot f_B(x)$
b) $f_{A \cup B}(x) = f_A(x) + f_B(x) - f_A(x) \cdot f_B(x)$
c) $f_{\overline{A}}(x) = 1 - f_A(x)$
d) $f_{A \oplus B}(x) = f_A(x) + f_B(x) - 2 f_A(x) f_B(x)$

☞ **74.** Suppose that f is a function from A to B, where A and B are finite sets with $|A| = |B|$. Show that f is one-to-one if and only if it is onto.

75. Prove or disprove each of these statements about the floor and ceiling functions.

a) $\lceil \lfloor x \rfloor \rceil = \lfloor x \rfloor$ for all real numbers x.
b) $\lfloor 2x \rfloor = 2 \lfloor x \rfloor$ whenever x is a real number.
c) $\lceil x \rceil + \lceil y \rceil - \lceil x + y \rceil = 0$ or 1 whenever x and y are real numbers.
d) $\lceil xy \rceil = \lceil x \rceil \lceil y \rceil$ for all real numbers x and y.
e) $\left\lceil \frac{x}{2} \right\rceil = \left\lfloor \frac{x+1}{2} \right\rfloor$ for all real numbers x.

76. Prove or disprove each of these statements about the floor and ceiling functions.

a) $\lfloor \lceil x \rceil \rfloor = \lceil x \rceil$ for all real numbers x.
b) $\lfloor x + y \rfloor = \lfloor x \rfloor + \lfloor y \rfloor$ for all real numbers x and y.
c) $\lceil \lceil x/2 \rceil /2 \rceil = \lceil x/4 \rceil$ for all real numbers x.
d) $\lfloor \sqrt{\lceil x \rceil} \rfloor = \lfloor \sqrt{x} \rfloor$ for all positive real numbers x.
e) $\lfloor x \rfloor + \lfloor y \rfloor + \lfloor x + y \rfloor \le \lfloor 2x \rfloor + \lfloor 2y \rfloor$ for all real numbers x and y.

77. Prove that if x is a positive real number, then

a) $\lfloor \sqrt{\lfloor x \rfloor} \rfloor = \lfloor \sqrt{x} \rfloor$.
b) $\lceil \sqrt{\lceil x \rceil} \rceil = \lceil \sqrt{x} \rceil$.

78. Let x be a real number. Show that $\lfloor 3x \rfloor = \lfloor x \rfloor + \lfloor x + \frac{1}{3} \rfloor + \lfloor x + \frac{2}{3} \rfloor$.

79. For each of these partial functions, determine its domain, codomain, domain of definition, and the set of values for which it is undefined. Also, determine whether it is a total function.

a) $f: \mathbf{Z} \to \mathbf{R}, f(n) = 1/n$
b) $f: \mathbf{Z} \to \mathbf{Z}, f(n) = \lceil n/2 \rceil$
c) $f: \mathbf{Z} \times \mathbf{Z} \to \mathbf{Q}, f(m, n) = m/n$
d) $f: \mathbf{Z} \times \mathbf{Z} \to \mathbf{Z}, f(m, n) = mn$
e) $f: \mathbf{Z} \times \mathbf{Z} \to \mathbf{Z}, f(m, n) = m - n$ if $m > n$

80. a) Show that a partial function from A to B can be viewed as a function f^* from A to $B \cup \{u\}$, where u is not an element of B and

$$f^*(a) = \begin{cases} f(a) & \text{if } a \text{ belongs to the domain of definition of } f \\ u & \text{if } f \text{ is undefined at } a. \end{cases}$$

b) Using the construction in (a), find the function f^* corresponding to each partial function in Exercise 79.

☞ **81. a)** Show that if a set S has cardinality m, where m is a positive integer, then there is a one-to-one correspondence between S and the set $\{1, 2, \ldots, m\}$.
b) Show that if S and T are two sets each with m elements, where m is a positive integer, then there is a one-to-one correspondence between S and T.

***82.** Show that a set S is infinite if and only if there is a proper subset A of S such that there is a one-to-one correspondence between A and S.

2.4 Sequences and Summations

2.4.1 Introduction

Sequences are ordered lists of elements, used in discrete mathematics in many ways. For example, they can be used to represent solutions to certain counting problems, as we will see in Chapter 8. They are also an important data structure in computer science. We will often need to work with sums of terms of sequences in our study of discrete mathematics. This section reviews the use of summation notation, basic properties of summations, and formulas for the sums of terms of some particular types of sequences.

The terms of a sequence can be specified by providing a formula for each term of the sequence. In this section we describe another way to specify the terms of a sequence using a recurrence relation, which expresses each term as a combination of the previous terms. We will introduce one method, known as iteration, for finding a closed formula for the terms of a sequence specified via a recurrence relation. Identifying a sequence when the first few terms are provided is a useful skill when solving problems in discrete mathematics. We will provide some tips, including a useful tool on the Web, for doing so.

2.4.2 Sequences

A sequence is a discrete structure used to represent an ordered list. For example, 1, 2, 3, 5, 8 is a sequence with five terms and 1, 3, 9, 27, 81, … , 3^n, … is an infinite sequence.

Definition 1 A *sequence* is a function from a subset of the set of integers (usually either the set $\{0, 1, 2, \ldots\}$ or the set $\{1, 2, 3, \ldots\}$) to a set S. We use the notation a_n to denote the image of the integer n. We call a_n a *term* of the sequence.

We use the notation $\{a_n\}$ to describe the sequence. (Note that a_n represents an individual term of the sequence $\{a_n\}$. Be aware that the notation $\{a_n\}$ for a sequence conflicts with the notation for a set. However, the context in which we use this notation will always make it clear when we are dealing with sets and when we are dealing with sequences. Moreover, although we have used the letter a in the notation for a sequence, other letters or expressions may be used depending on the sequence under consideration. That is, the choice of the letter a is arbitrary.)

We describe sequences by listing the terms of the sequence in order of increasing subscripts.

EXAMPLE 1 Consider the sequence $\{a_n\}$, where

$$a_n = \frac{1}{n}.$$

The list of the terms of this sequence, beginning with a_1, namely,

$$a_1, a_2, a_3, a_4, \ldots,$$

starts with

$$1, \frac{1}{2}, \frac{1}{3}, \frac{1}{4}, \ldots.$$

◀

Definition 2 A *geometric progression* is a sequence of the form

$$a, ar, ar^2, \ldots, ar^n, \ldots$$

where the *initial term* a and the *common ratio* r are real numbers.

Remark: A geometric progression is a discrete analogue of the exponential function $f(x) = ar^x$.

EXAMPLE 2 The sequences $\{b_n\}$ with $b_n = (-1)^n$, $\{c_n\}$ with $c_n = 2 \cdot 5^n$, and $\{d_n\}$ with $d_n = 6 \cdot (1/3)^n$ are geometric progressions with initial term and common ratio equal to 1 and -1, 2 and 5, and 6 and $1/3$, respectively, if we start at $n = 0$. The list of terms $b_0, b_1, b_2, b_3, b_4, \ldots$ begins with

$$1, -1, 1, -1, 1, \ldots;$$

the list of terms $c_0, c_1, c_2, c_3, c_4, \ldots$ begins with

$$2, 10, 50, 250, 1250, \ldots;$$

and the list of terms $d_0, d_1, d_2, d_3, d_4, \ldots$ begins with

$$6, 2, \frac{2}{3}, \frac{2}{9}, \frac{2}{27}, \ldots. \quad \blacktriangleleft$$

Definition 3 An *arithmetic progression* is a sequence of the form

$$a, a + d, a + 2d, \ldots, a + nd, \ldots$$

where the *initial term* a and the *common difference* d are real numbers.

Remark: An arithmetic progression is a discrete analogue of the linear function $f(x) = dx + a$.

EXAMPLE 3 The sequences $\{s_n\}$ with $s_n = -1 + 4n$ and $\{t_n\}$ with $t_n = 7 - 3n$ are both arithmetic progressions with initial terms and common differences equal to -1 and 4, and 7 and -3, respectively, if we start at $n = 0$. The list of terms $s_0, s_1, s_2, s_3, \ldots$ begins with

$$-1, 3, 7, 11, \ldots,$$

and the list of terms $t_0, t_1, t_2, t_3, \ldots$ begins with

$$7, 4, 1, -2, \ldots. \quad \blacktriangleleft$$

Sequences of the form $a_1, a_2, \ldots, a_n$ are often used in computer science. These finite sequences are also called **strings**. This string is also denoted by $a_1a_2 \ldots a_n$. (Recall that bit strings, which are finite sequences of bits, were introduced in Section 1.1.) The **length** of a string is the number of terms in this string. The **empty string**, denoted by λ, is the string that has no terms. The empty string has length zero.

EXAMPLE 4 The string $abcd$ is a string of length four. $\blacktriangleleft$

2.4.3 Recurrence Relations

In Examples 1–3 we specified sequences by providing explicit formulas for their terms. There are many other ways to specify a sequence. For example, another way to specify a sequence is to provide one or more initial terms together with a rule for determining subsequent terms from those that precede them.

Definition 4

A *recurrence relation* for the sequence $\{a_n\}$ is an equation that expresses a_n in terms of one or more of the previous terms of the sequence, namely, $a_0, a_1, \ldots, a_{n-1}$, for all integers n with $n \geq n_0$, where n_0 is a nonnegative integer. A sequence is called a *solution* of a recurrence relation if its terms satisfy the recurrence relation. (A recurrence relation is said to *recursively define* a sequence. We will explain this alternative terminology in Chapter 5.)

EXAMPLE 5 Let $\{a_n\}$ be a sequence that satisfies the recurrence relation $a_n = a_{n-1} + 3$ for $n = 1, 2, 3, \ldots$, and suppose that $a_0 = 2$. What are a_1, a_2, and a_3?

Solution: We see from the recurrence relation that $a_1 = a_0 + 3 = 2 + 3 = 5$. It then follows that $a_2 = 5 + 3 = 8$ and $a_3 = 8 + 3 = 11$. ◀

EXAMPLE 6 Let $\{a_n\}$ be a sequence that satisfies the recurrence relation $a_n = a_{n-1} - a_{n-2}$ for $n = 2, 3, 4, \ldots$, and suppose that $a_0 = 3$ and $a_1 = 5$. What are a_2 and a_3?

Solution: We see from the recurrence relation that $a_2 = a_1 - a_0 = 5 - 3 = 2$ and $a_3 = a_2 - a_1 = 2 - 5 = -3$. We can find a_4, a_5, and each successive term in a similar way. ◀

The **initial conditions** for a recursively defined sequence specify the terms that precede the first term where the recurrence relation takes effect. For instance, the initial condition in Example 5 is $a_0 = 2$, and the initial conditions in Example 6 are $a_0 = 3$ and $a_1 = 5$. Using mathematical induction, a proof technique introduced in Chapter 5, it can be shown that a recurrence relation together with its initial conditions determines a unique solution.

Hop along to Chapter 8 to learn how to find a formula for the Fibonacci numbers.

Links

Next, we define a particularly useful sequence defined by a recurrence relation, known as the **Fibonacci sequence**, after the Italian mathematician Fibonacci who was born in the 12th century (see Chapter 5 for his biography). We will study this sequence in depth in Chapters 5 and 8, where we will see why it is important for many applications, including modeling the population growth of rabbits. Fibonacci numbers occur naturally in the structures of plants and animals, such as in the arrangement of sunflower seeds in a seed head and in the shell of the chambered nautilus.

Definition 5

The *Fibonacci sequence*, $f_0, f_1, f_2, \ldots$, is defined by the initial conditions $f_0 = 0, f_1 = 1$, and the recurrence relation

$$f_n = f_{n-1} + f_{n-2}$$

for $n = 2, 3, 4, \ldots$.

EXAMPLE 7 Find the Fibonacci numbers f_2, f_3, f_4, f_5, and f_6.

Solution: The recurrence relation for the Fibonacci sequence tells us that we find successive terms by adding the previous two terms. Because the initial conditions tell us that $f_0 = 0$ and $f_1 = 1$, using the recurrence relation in the definition we find that

$$\begin{aligned} f_2 &= f_1 + f_0 = 1 + 0 = 1, \\ f_3 &= f_2 + f_1 = 1 + 1 = 2, \\ f_4 &= f_3 + f_2 = 2 + 1 = 3, \\ f_5 &= f_4 + f_3 = 3 + 2 = 5, \\ f_6 &= f_5 + f_4 = 5 + 3 = 8. \end{aligned}$$

◀

EXAMPLE 8 Suppose that $\{a_n\}$ is the sequence of integers defined by $a_n = n!$, the value of the factorial function at the integer n, where $n = 1, 2, 3, \ldots$. Because $n! = n((n-1)(n-2)\ldots 2 \cdot 1) = n(n-1)! = na_{n-1}$, we see that the sequence of factorials satisfies the recurrence relation $a_n = na_{n-1}$, together with the initial condition $a_1 = 1$. ◀

We say that we have solved the recurrence relation together with the initial conditions when we find an explicit formula, called a **closed formula**, for the terms of the sequence.

EXAMPLE 9 Determine whether the sequence $\{a_n\}$, where $a_n = 3n$ for every nonnegative integer n, is a solution of the recurrence relation $a_n = 2a_{n-1} - a_{n-2}$ for $n = 2, 3, 4, \ldots$. Answer the same question where $a_n = 2^n$ and where $a_n = 5$.

Solution: Suppose that $a_n = 3n$ for every nonnegative integer n. Then, for $n \geq 2$, we see that $2a_{n-1} - a_{n-2} = 2(3(n-1)) - 3(n-2) = 3n = a_n$. Therefore, $\{a_n\}$, where $a_n = 3n$, is a solution of the recurrence relation.

Suppose that $a_n = 2^n$ for every nonnegative integer n. Note that $a_0 = 1$, $a_1 = 2$, and $a_2 = 4$. Because $2a_1 - a_0 = 2 \cdot 2 - 1 = 3 \neq a_2$, we see that $\{a_n\}$, where $a_n = 2^n$, is not a solution of the recurrence relation.

Suppose that $a_n = 5$ for every nonnegative integer n. Then for $n \geq 2$, we see that $a_n = 2a_{n-1} - a_{n-2} = 2 \cdot 5 - 5 = 5 = a_n$. Therefore, $\{a_n\}$, where $a_n = 5$, is a solution of the recurrence relation. ◀

Many methods have been developed for solving recurrence relations. Here, we will introduce a straightforward method known as iteration via several examples. In Chapter 8 we will study recurrence relations in depth. In that chapter we will show how recurrence relations can be used to solve counting problems and we will introduce several powerful methods that can be used to solve many different recurrence relations.

EXAMPLE 10 Solve the recurrence relation and initial condition in Example 5.

Solution: We can successively apply the recurrence relation in Example 5, starting with the initial condition $a_1 = 2$, and working upward until we reach a_n to deduce a closed formula for the sequence. We see that

$$\begin{aligned} a_2 &= 2 + 3 \\ a_3 &= (2 + 3) + 3 = 2 + 3 \cdot 2 \\ a_4 &= (2 + 2 \cdot 3) + 3 = 2 + 3 \cdot 3 \\ &\vdots \\ a_n &= a_{n-1} + 3 = (2 + 3 \cdot (n-2)) + 3 = 2 + 3(n-1). \end{aligned}$$

We can also successively apply the recurrence relation in Example 5, starting with the term a_n and working downward until we reach the initial condition $a_1 = 2$ to deduce this same formula. The steps are

$$\begin{aligned} a_n &= a_{n-1} + 3 \\ &= (a_{n-2} + 3) + 3 = a_{n-2} + 3 \cdot 2 \\ &= (a_{n-3} + 3) + 3 \cdot 2 = a_{n-3} + 3 \cdot 3 \\ &\vdots \\ &= a_2 + 3(n-2) = (a_1 + 3) + 3(n-2) = 2 + 3(n-1). \end{aligned}$$

At each iteration of the recurrence relation, we obtain the next term in the sequence by adding 3 to the previous term. We obtain the nth term after $n-1$ iterations of the recurrence relation. Hence, we have added $3(n-1)$ to the initial term $a_0 = 2$ to obtain a_n. This gives us the closed formula $a_n = 2 + 3(n-1)$. Note that this sequence is an arithmetic progression. ◀

The technique used in Example 10 is called **iteration**. We have iterated, or repeatedly used, the recurrence relation. The first approach is called **forward substitution**—we found successive terms beginning with the initial condition and ending with a_n. The second approach is called **backward substitution**, because we began with a_n and iterated to express it in terms of falling terms of the sequence until we found it in terms of a_1. Note that when we use iteration, we essentialy guess a formula for the terms of the sequence. To prove that our guess is correct, we need to use mathematical induction, a technique we discuss in Chapter 5.

In Chapter 8 we will show that recurrence relations can be used to model a wide variety of problems. We provide one such example here, showing how to use a recurrence relation to find compound interest.

EXAMPLE 11 **Compound Interest** Suppose that a person deposits \$10,000 in a savings account at a bank yielding 11% per year with interest compounded annually. How much will be in the account after 30 years?

Extra Examples

Solution: To solve this problem, let P_n denote the amount in the account after n years. Because the amount in the account after n years equals the amount in the account after $n-1$ years plus interest for the nth year, we see that the sequence $\{P_n\}$ satisfies the recurrence relation

$$P_n = P_{n-1} + 0.11P_{n-1} = (1.11)P_{n-1}.$$

The initial condition is $P_0 = 10{,}000$.

We can use an iterative approach to find a formula for P_n. Note that

$$\begin{aligned} P_1 &= (1.11)P_0 \\ P_2 &= (1.11)P_1 = (1.11)^2 P_0 \\ P_3 &= (1.11)P_2 = (1.11)^3 P_0 \\ &\vdots \\ P_n &= (1.11)P_{n-1} = (1.11)^n P_0. \end{aligned}$$

When we insert the initial condition $P_0 = 10{,}000$, the formula $P_n = (1.11)^n 10{,}000$ is obtained.

Inserting $n = 30$ into the formula $P_n = (1.11)^n 10{,}000$ shows that after 30 years the account contains

$$P_{30} = (1.11)^{30} 10{,}000 = \$228{,}922.97.$$ ◀

2.4.4 Special Integer Sequences

A common problem in discrete mathematics is finding a closed formula, a recurrence relation, or some other type of general rule for constructing the terms of a sequence. Sometimes only a few terms of a sequence solving a problem are known; the goal is to identify the sequence. Even though the initial terms of a sequence do not determine the entire sequence (after all, there are infinitely many different sequences that start with any finite set of initial terms), knowing the first few terms may help you make an educated conjecture about the identity of your sequence. Once you have made this conjecture, you can try to verify that you have the correct sequence.

When trying to deduce a possible formula, recurrence relation, or some other type of rule for the terms of a sequence when given the initial terms, try to find a pattern in these terms. You might also see whether you can determine how a term might have been produced from those preceding it. There are many questions you could ask, but some of the more useful are:

- Are there runs of the same value? That is, does the same value occur many times in a row?
- Are terms obtained from previous terms by adding the same amount or an amount that depends on the position in the sequence?
- Are terms obtained from previous terms by multiplying by a particular amount?
- Are terms obtained by combining previous terms in a certain way?
- Are there cycles among the terms?

EXAMPLE 12 Find formulae for the sequences with the following first five terms: (a) 1, 1/2, 1/4, 1/8, 1/16 (b) 1, 3, 5, 7, 9 (c) 1, −1, 1, −1, 1.

Extra Examples

Solution: (a) We recognize that the denominators are powers of 2. The sequence with $a_n = 1/2^n$, $n = 0, 1, 2, \ldots$ is a possible match. This proposed sequence is a geometric progression with $a = 1$ and $r = 1/2$.

(b) We note that each term is obtained by adding 2 to the previous term. The sequence with $a_n = 2n + 1$, $n = 0, 1, 2, \ldots$ is a possible match. This proposed sequence is an arithmetic progression with $a = 1$ and $d = 2$.

(c) The terms alternate between 1 and −1. The sequence with $a_n = (-1)^n$, $n = 0, 1, 2 \ldots$ is a possible match. This proposed sequence is a geometric progression with $a = 1$ and $r = -1$. ◀

Examples 13–15 illustrate how we can analyze sequences to find how the terms are constructed.

EXAMPLE 13 How can we produce the terms of a sequence if the first 10 terms are 1, 2, 2, 3, 3, 3, 4, 4, 4, 4?

Solution: In this sequence, the integer 1 appears once, the integer 2 appears twice, the integer 3 appears three times, and the integer 4 appears four times. A reasonable rule for generating this sequence is that the integer n appears exactly n times, so the next five terms of the sequence would all be 5, the following six terms would all be 6, and so on. The sequence generated this way is a possible match. ◀

EXAMPLE 14 How can we produce the terms of a sequence if the first 10 terms are 5, 11, 17, 23, 29, 35, 41, 47, 53, 59?

Solution: Note that each of the first 10 terms of this sequence after the first is obtained by adding 6 to the previous term. (We could see this by noticing that the difference between consecutive terms is 6.) Consequently, the nth term could be produced by starting with 5 and adding 6 a total

TABLE 1 Some Useful Sequences.

nth Term	*First 10 Terms*
n^2	1, 4, 9, 16, 25, 36, 49, 64, 81, 100, …
n^3	1, 8, 27, 64, 125, 216, 343, 512, 729, 1000, …
n^4	1, 16, 81, 256, 625, 1296, 2401, 4096, 6561, 10000, …
f_n	1, 1, 2, 3, 5, 8, 13, 21, 34, 55, 89, …
2^n	2, 4, 8, 16, 32, 64, 128, 256, 512, 1024, …
3^n	3, 9, 27, 81, 243, 729, 2187, 6561, 19683, 59049, …
$n!$	1, 2, 6, 24, 120, 720, 5040, 40320, 362880, 3628800, …

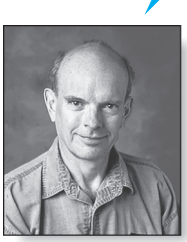
of $n - 1$ times; that is, a reasonable guess is that the nth term is $5 + 6(n - 1) = 6n - 1$. (This is an arithmetic progression with $a = 5$ and $d = 6$.) ◀

EXAMPLE 15 How can we produce the terms of a sequence if the first 10 terms are 1, 3, 4, 7, 11, 18, 29, 47, 76, 123?

Solution: Observe that each successive term of this sequence, starting with the third term, is the sum of the two previous terms. That is, $4 = 3 + 1$, $7 = 4 + 3$, $11 = 7 + 4$, and so on. Consequently, if L_n is the nth term of this sequence, we guess that the sequence is determined by the recurrence relation $L_n = L_{n-1} + L_{n-2}$ with initial conditions $L_1 = 1$ and $L_2 = 3$ (the same recurrence relation as the Fibonacci sequence, but with different initial conditions). This sequence is known as the **Lucas sequence**, after the French mathematician François Édouard Lucas. Lucas studied this sequence and the Fibonacci sequence in the nineteenth century. ◀

Another useful technique for finding a rule for generating the terms of a sequence is to compare the terms of a sequence of interest with the terms of a well-known integer sequence, such as terms of an arithmetic progression, terms of a geometric progression, perfect squares, perfect cubes, and so on. The first 10 terms of some sequences you may want to keep in mind are displayed in Table 1. Note that we have listed these sequences so that the terms of each sequence grow faster than those in the preceding sequence in the list. The rates of growth of these terms will be studied in Section 3.2.

Links



Courtesy of Neil Sloane

NEIL SLOANE (BORN 1939) Neil Sloane studied mathematics and electrical engineering at the University of Melbourne on a scholarship from the Australian state telephone company. He mastered many telephone-related jobs, such as erecting telephone poles, in his summer work. After graduating, he designed minimal-cost telephone networks in Australia. In 1962 he came to the United States and studied electrical engineering at Cornell University. His Ph.D. thesis was on what are now called neural networks. He took a job at Bell Labs in 1969, working in many areas, including network design, coding theory, and sphere packing. He moved to AT&T Labs in 1996 when it was split off from Bell Labs, working there until his retirement in 2012. One of his favorite problems is the **kissing problem** (a name he coined), which asks how many spheres can be arranged in n dimensions so that they all touch a central sphere of the same size. (In two dimensions the answer is 6, because 6 pennies can be placed so that they touch a central penny. In three dimensions, 12 billiard balls can be placed so that they touch a central billiard ball. Two billiard balls that just touch are said to "kiss," giving rise to the terminology "kissing problem" and "kissing number.") Sloane, together with Andrew Odlyzko, showed that in 8 and 24 dimensions, the optimal kissing numbers are, respectively, 240 and 196,560. The kissing number is known in dimensions 1, 2, 3, 4, 8, and 24, but not in any other dimensions. Sloane's books include *Sphere Packings, Lattices and Groups,* 3d ed., with John Conway; *The Theory of Error-Correcting Codes* with Jessie MacWilliams; *The Encyclopedia of Integer Sequences* with Simon Plouffe (which has grown into the popular OEIS website); and *The Rock-Climbing Guide to New Jersey Crags* with Paul Nick. The last book demonstrates his interest in rock climbing; it includes more than 50 climbing sites in New Jersey.

EXAMPLE 16 Conjecture a simple formula for a_n if the first 10 terms of the sequence $\{a_n\}$ are 1, 7, 25, 79, 241, 727, 2185, 6559, 19681, 59047.

Solution: To attack this problem, we begin by looking at the difference of consecutive terms, but we do not see a pattern. When we form the ratio of consecutive terms to see whether each term is a multiple of the previous term, we find that this ratio, although not a constant, is close to 3. So it is reasonable to suspect that the terms of this sequence are generated by a formula involving 3^n. Comparing these terms with the corresponding terms of the sequence $\{3^n\}$, we notice that the nth term is 2 less than the corresponding power of 3. We see that $a_n = 3^n - 2$ for $1 \leq n \leq 10$ and conjecture that this formula holds for all n. ◀

We will see throughout this text that integer sequences appear in a wide range of contexts in discrete mathematics. Sequences we have encountered or will encounter include the sequence of prime numbers (Chapter 4), the number of ways to order n discrete objects (Chapter 6), the number of moves required to solve the Tower of Hanoi puzzle with n disks (Chapter 8), and the number of rabbits on an island after n months (Chapter 8).

Check out the puzzles at the OEIS site.

Links

Integer sequences appear in an amazingly wide range of subject areas besides discrete mathematics, including biology, engineering, chemistry, and physics, as well as in puzzles. An amazing database of over 250,000 different integer sequences (as of 2017) can be found in the *On-Line Encyclopedia of Integer Sequences (OEIS)*. This database was originated by Neil Sloane in 1964 and is now maintained by the OEIS Foundation. The last printed version of this database was published in 1995 ([SIPI95]); the current encyclopedia would occupy more than 900 volumes of the size of the 1995 book with more than 10,000 new submissions a year. You can use a program on the OEIS website to find sequences from the encyclopedia that match initial terms you provide, if there is a match. For instance, when you enter 1, 1, 2, 3, 5, 8, OEIS displays a page that identifies these numbers as successive terms of the Fibonacci sequence, provides the recurrence relation that generates this sequence, lists an extensive set of comments about the many ways the Fibonacci sequence arises including references, and displays information about quite a few other sequences that begin with these same terms.

2.4.5 Summations

Next, we consider the addition of the terms of a sequence. For this we introduce **summation notation**. We begin by describing the notation used to express the sum of the terms

$$a_m, a_{m+1}, \ldots, a_n$$

from the sequence $\{a_n\}$. We use the notation

$$\sum_{j=m}^{n} a_j, \qquad \sum_{j=m}^{n} a_j, \qquad \text{or} \qquad \sum_{m \leq j \leq n} a_j$$

(read as the sum from $j = m$ to $j = n$ of a_j) to represent

$$a_m + a_{m+1} + \cdots + a_n.$$

Here, the variable j is called the **index of summation**, and the choice of the letter j as the variable is arbitrary; that is, we could have used any other letter, such as i or k. Or, in notation,

$$\sum_{j=m}^{n} a_j = \sum_{i=m}^{n} a_i = \sum_{k=m}^{n} a_k.$$

Here, the index of summation runs through all integers starting with its **lower limit** m and ending with its **upper limit** n. A large uppercase Greek letter sigma, $\sum$, is used to denote summation.

The usual laws for arithmetic apply to summations. For example, when a and b are real numbers, we have $\sum_{j=1}^{n}(ax_j + by_j) = a\sum_{y=1}^{n} x_j + b\sum_{j=1}^{n} y_j$, where $x_1, x_2, \ldots, x_n$ and $y_1, y_2, \ldots, y_n$ are real numbers. (We do not present a formal proof of this identity here. Such a proof can be constructed using mathematical induction, a proof method we introduce in Chapter 5. The proof also uses the commutative and associative laws for addition and the distributive law of multiplication over addition.)

We give some examples of summation notation.

EXAMPLE 17 Use summation notation to express the sum of the first 100 terms of the sequence $\{a_j\}$, where $a_j = 1/j$ for $j = 1, 2, 3, \ldots$.

Extra Examples

Solution: The lower limit for the index of summation is 1, and the upper limit is 100. We write this sum as

$$\sum_{j=1}^{100} \frac{1}{j}.$$

◀

EXAMPLE 18 What is the value of $\sum_{j=1}^{5} j^2$?

Solution: We have

$$\begin{aligned}\sum_{j=1}^{5} j^2 &= 1^2 + 2^2 + 3^2 + 4^2 + 5^2 \\ &= 1 + 4 + 9 + 16 + 25 \\ &= 55.\end{aligned}$$

◀

EXAMPLE 19 What is the value of $\sum_{k=4}^{8}(-1)^k$?

Solution: We have

$$\begin{aligned}\sum_{k=4}^{8}(-1)^k &= (-1)^4 + (-1)^5 + (-1)^6 + (-1)^7 + (-1)^8 \\ &= 1 + (-1) + 1 + (-1) + 1 \\ &= 1.\end{aligned}$$

◀

Sometimes it is useful to shift the index of summation in a sum. This is often done when two sums need to be added but their indices of summation do not match. When shifting an index of summation, it is important to make the appropriate changes in the corresponding summand. This is illustrated by Example 20.

EXAMPLE 20 Suppose we have the sum

$$\sum_{j=1}^{5} j^2$$

Extra Examples ➤

but want the index of summation to run between 0 and 4 rather than from 1 to 5. To do this, we let $k = j - 1$. Then the new summation index runs from 0 (because $k = 1 - 0 = 0$ when $j = 1$) to 4 (because $k = 5 - 1 = 4$ when $j = 5$), and the term j^2 becomes $(k + 1)^2$. Hence,

$$\sum_{j=1}^{5} j^2 = \sum_{k=0}^{4} (k + 1)^2.$$

It is easily checked that both sums are $1 + 4 + 9 + 16 + 25 = 55$. ◀

Sums of terms of geometric progressions commonly arise (such sums are called **geometric series**). Theorem 1 gives us a formula for the sum of terms of a geometric progression.

THEOREM 1

If a and r are real numbers and $r \neq 0$, then

$$\sum_{j=0}^{n} ar^j = \begin{cases} \dfrac{ar^{n+1} - a}{r - 1} & \text{if } r \neq 1 \\ (n + 1)a & \text{if } r = 1. \end{cases}$$

Proof: Let

$$S_n = \sum_{j=0}^{n} ar^j.$$

To compute S, first multiply both sides of the equality by r and then manipulate the resulting sum as follows:

$$\begin{aligned} rS_n &= r \sum_{j=0}^{n} ar^j && \text{substituting summation formula for } S \\ &= \sum_{j=0}^{n} ar^{j+1} && \text{by the distributive property} \\ &= \sum_{k=1}^{n+1} ar^k && \text{shifting the index of summation, with } k = j + 1 \\ &= \left(\sum_{k=0}^{n} ar^k \right) + (ar^{n+1} - a) && \text{removing } k = n + 1 \text{ term and adding } k = 0 \text{ term} \\ &= S_n + (ar^{n+1} - a) && \text{substituting } S \text{ for summation formula} \end{aligned}$$

From these equalities, we see that

$$rS_n = S_n + (ar^{n+1} - a).$$

Solving for S_n shows that if $r \neq 1$, then

$$S_n = \frac{ar^{n+1} - a}{r - 1}.$$

If $r = 1$, then the $S_n = \sum_{j=0}^{n} ar^j = \sum_{j=0}^{n} a = (n + 1)a$. ◁

EXAMPLE 21 Double summations arise in many contexts (as in the analysis of nested loops in computer programs). An example of a double summation is

$$\sum_{i=1}^{4}\sum_{j=1}^{3} ij.$$

To evaluate the double sum, first expand the inner summation and then continue by computing the outer summation:

$$\begin{aligned}\sum_{i=1}^{4}\sum_{j=1}^{3} ij &= \sum_{i=1}^{4}(i + 2i + 3i)\\ &= \sum_{i=1}^{4} 6i\\ &= 6 + 12 + 18 + 24 = 60.\end{aligned}$$

◀

We can also use summation notation to add all values of a function, or terms of an indexed set, where the index of summation runs over all values in a set. That is, we write

$$\sum_{s \in S} f(s)$$

to represent the sum of the values $f(s)$, for all members s of S.

EXAMPLE 22 What is the value of $\sum_{s \in \{0,2,4\}} s$?

Solution: Because $\sum_{s \in \{0,2,4\}} s$ represents the sum of the values of s for all the members of the set $\{0, 2, 4\}$, it follows that

$$\sum_{s \in \{0,2,4\}} s = 0 + 2 + 4 = 6.$$

◀

Certain sums arise repeatedly throughout discrete mathematics. Having a collection of formulae for such sums can be useful; Table 2 provides a small table of formulae for commonly occurring sums.

We derived the first formula in this table in Theorem 1. The next three formulae give us the sum of the first n positive integers, the sum of their squares, and the sum of their cubes. These three formulae can be derived in many different ways (for example, see Exercises 37 and 38). Also note that each of these formulae, once known, can be proved using mathematical induction, the subject of Section 5.1. The last two formulae in the table involve infinite series and will be discussed shortly.

Example 23 illustrates how the formulae in Table 2 can be useful.

EXAMPLE 23 Find $\sum_{k=50}^{100} k^2$.

Solution: First note that because $\sum_{k=1}^{100} k^2 = \sum_{k=1}^{49} k^2 + \sum_{k=50}^{100} k^2$, we have

$$\sum_{k=50}^{100} k^2 = \sum_{k=1}^{100} k^2 - \sum_{k=1}^{49} k^2.$$

TABLE 2 Some Useful Summation Formulae.

Sum	*Closed Form*
$\sum_{k=0}^{n} ar^k \ (r \neq 0)$	$\frac{ar^{n+1} - a}{r - 1}, r \neq 1$
$\sum_{k=1}^{n} k$	$\frac{n(n+1)}{2}$
$\sum_{k=1}^{n} k^2$	$\frac{n(n+1)(2n+1)}{6}$
$\sum_{k=1}^{n} k^3$	$\frac{n^2(n+1)^2}{4}$
$\sum_{k=0}^{\infty} x^k, \lvert x\rvert < 1$	$\frac{1}{1-x}$
$\sum_{k=1}^{\infty} kx^{k-1}, \lvert x\rvert < 1$	$\frac{1}{(1-x)^2}$

Using the formula $\sum_{k=1}^{n} k^2 = n(n+1)(2n+1)/6$ from Table 2 (and proved in Exercise 38), we see that

$$\sum_{k=50}^{100} k^2 = \frac{100 \cdot 101 \cdot 201}{6} - \frac{49 \cdot 50 \cdot 99}{6} = 338{,}350 - 40{,}425 = 297{,}925.$$

◀

SOME INFINITE SERIES Although most of the summations in this book are finite sums, infinite series are important in some parts of discrete mathematics. Infinite series are usually studied in a course in calculus and even the definition of these series requires the use of calculus, but sometimes they arise in discrete mathematics, because discrete mathematics deals with infinite collections of discrete elements. In particular, in our future studies in discrete mathematics, we will find the closed forms for the infinite series in Examples 24 and 25 to be quite useful.

EXAMPLE 24 (*Requires calculus*) Let x be a real number with $|x| < 1$. Find $\sum_{n=0}^{\infty} x^n$.

Extra Examples ➤

Solution: By Theorem 1 with $a = 1$ and $r = x$ we see that $\sum_{n=0}^{k} x^n = \frac{x^{k+1} - 1}{x - 1}$. Because $|x| < 1$, x^{k+1} approaches 0 as k approaches infinity. It follows that

$$\sum_{n=0}^{\infty} x^n = \lim_{k \to \infty} \frac{x^{k+1} - 1}{x - 1} = \frac{0 - 1}{x - 1} = \frac{1}{1 - x}.$$

◀

We can produce new summation formulae by differentiating or integrating existing formulae.

EXAMPLE 25 (*Requires calculus*) Differentiating both sides of the equation

$$\sum_{k=0}^{\infty} x^k = \frac{1}{1-x},$$

from Example 24 we find that

$$\sum_{k=1}^{\infty} kx^{k-1} = \frac{1}{(1-x)^2}.$$

(This differentiation is valid for $|x| < 1$ by a theorem about infinite series.) ◀

Exercises

1. Find these terms of the sequence $\{a_n\}$, where $a_n = 2 \cdot (-3)^n + 5^n$.
a) a_0 **b)** a_1 **c)** a_4 **d)** a_5

2. What is the term a_8 of the sequence $\{a_n\}$ if a_n equals
a) 2^{n-1}? **b)** 7?
c) $1 + (-1)^n$? **d)** $-(-2)^n$?

3. What are the terms a_0, a_1, a_2, and a_3 of the sequence $\{a_n\}$, where a_n equals
a) $2^n + 1$? **b)** $(n+1)^{n+1}$?
c) $\lfloor n/2 \rfloor$? **d)** $\lfloor n/2 \rfloor + \lceil n/2 \rceil$?

4. What are the terms a_0, a_1, a_2, and a_3 of the sequence $\{a_n\}$, where a_n equals
a) $(-2)^n$? **b)** 3?
c) $7 + 4^n$? **d)** $2^n + (-2)^n$?

5. List the first 10 terms of each of these sequences.
a) the sequence that begins with 2 and in which each successive term is 3 more than the preceding term
b) the sequence that lists each positive integer three times, in increasing order
c) the sequence that lists the odd positive integers in increasing order, listing each odd integer twice
d) the sequence whose nth term is $n! - 2^n$
e) the sequence that begins with 3, where each succeeding term is twice the preceding term
f) the sequence whose first term is 2, second term is 4, and each succeeding term is the sum of the two preceding terms
g) the sequence whose nth term is the number of bits in the binary expansion of the number n (defined in Section 4.2)
h) the sequence where the nth term is the number of letters in the English word for the index n

6. List the first 10 terms of each of these sequences.
a) the sequence obtained by starting with 10 and obtaining each term by subtracting 3 from the previous term
b) the sequence whose nth term is the sum of the first n positive integers
c) the sequence whose nth term is $3^n - 2^n$
d) the sequence whose nth term is $\lfloor \sqrt{n} \rfloor$
e) the sequence whose first two terms are 1 and 5 and each succeeding term is the sum of the two previous terms
f) the sequence whose nth term is the largest integer whose binary expansion (defined in Section 4.2) has n bits (Write your answer in decimal notation.)
g) the sequence whose terms are constructed sequentially as follows: start with 1, then add 1, then multiply by 1, then add 2, then multiply by 2, and so on
h) the sequence whose nth term is the largest integer k such that $k! \leq n$

7. Find at least three different sequences beginning with the terms 1, 2, 4 whose terms are generated by a simple formula or rule.

8. Find at least three different sequences beginning with the terms 3, 5, 7 whose terms are generated by a simple formula or rule.

9. Find the first five terms of the sequence defined by each of these recurrence relations and initial conditions.
a) $a_n = 6a_{n-1}, a_0 = 2$
b) $a_n = a_{n-1}^2, a_1 = 2$
c) $a_n = a_{n-1} + 3a_{n-2}, a_0 = 1, a_1 = 2$
d) $a_n = na_{n-1} + n^2 a_{n-2}, a_0 = 1, a_1 = 1$
e) $a_n = a_{n-1} + a_{n-3}, a_0 = 1, a_1 = 2, a_2 = 0$

10. Find the first six terms of the sequence defined by each of these recurrence relations and initial conditions.
a) $a_n = -2a_{n-1}, a_0 = -1$
b) $a_n = a_{n-1} - a_{n-2}, a_0 = 2, a_1 = -1$
c) $a_n = 3a_{n-1}^2, a_0 = 1$
d) $a_n = na_{n-1} + a_{n-2}^2, a_0 = -1, a_1 = 0$
e) $a_n = a_{n-1} - a_{n-2} + a_{n-3}, a_0 = 1, a_1 = 1, a_2 = 2$

11. Let $a_n = 2^n + 5 \cdot 3^n$ for $n = 0, 1, 2, \ldots$.
a) Find a_0, a_1, a_2, a_3, and a_4.
b) Show that $a_2 = 5a_1 - 6a_0$, $a_3 = 5a_2 - 6a_1$, and $a_4 = 5a_3 - 6a_2$.
c) Show that $a_n = 5a_{n-1} - 6a_{n-2}$ for all integers n with $n \geq 2$.

12. Show that the sequence $\{a_n\}$ is a solution of the recurrence relation $a_n = -3a_{n-1} + 4a_{n-2}$ if
a) $a_n = 0$. **b)** $a_n = 1$.
c) $a_n = (-4)^n$. **d)** $a_n = 2(-4)^n + 3$.

13. Is the sequence $\{a_n\}$ a solution of the recurrence relation $a_n = 8a_{n-1} - 16a_{n-2}$ if
a) $a_n = 0$? **b)** $a_n = 1$?
c) $a_n = 2^n$? **d)** $a_n = 4^n$?
e) $a_n = n4^n$? **f)** $a_n = 2 \cdot 4^n + 3n4^n$?
g) $a_n = (-4)^n$? **h)** $a_n = n^2 4^n$?

14. For each of these sequences find a recurrence relation satisfied by this sequence. (The answers are not unique

because there are infinitely many different recurrence relations satisfied by any sequence.)

a) $a_n = 3$ **b)** $a_n = 2n$
c) $a_n = 2n + 3$ **d)** $a_n = 5^n$
e) $a_n = n^2$ **f)** $a_n = n^2 + n$
g) $a_n = n + (-1)^n$ **h)** $a_n = n!$

15. Show that the sequence $\{a_n\}$ is a solution of the recurrence relation $a_n = a_{n-1} + 2a_{n-2} + 2n - 9$ if

a) $a_n = -n + 2$.
b) $a_n = 5(-1)^n - n + 2$.
c) $a_n = 3(-1)^n + 2^n - n + 2$.
d) $a_n = 7 \cdot 2^n - n + 2$.

16. Find the solution to each of these recurrence relations with the given initial conditions. Use an iterative approach such as that used in Example 10.

a) $a_n = -a_{n-1}, a_0 = 5$
b) $a_n = a_{n-1} + 3, a_0 = 1$
c) $a_n = a_{n-1} - n, a_0 = 4$
d) $a_n = 2a_{n-1} - 3, a_0 = -1$
e) $a_n = (n + 1)a_{n-1}, a_0 = 2$
f) $a_n = 2na_{n-1}, a_0 = 3$
g) $a_n = -a_{n-1} + n - 1, a_0 = 7$

17. Find the solution to each of these recurrence relations and initial conditions. Use an iterative approach such as that used in Example 10.

a) $a_n = 3a_{n-1}, a_0 = 2$
b) $a_n = a_{n-1} + 2, a_0 = 3$
c) $a_n = a_{n-1} + n, a_0 = 1$
d) $a_n = a_{n-1} + 2n + 3, a_0 = 4$
e) $a_n = 2a_{n-1} - 1, a_0 = 1$
f) $a_n = 3a_{n-1} + 1, a_0 = 1$
g) $a_n = na_{n-1}, a_0 = 5$
h) $a_n = 2na_{n-1}, a_0 = 1$

18. A person deposits \$1000 in an account that yields 9% interest compounded annually.

a) Set up a recurrence relation for the amount in the account at the end of n years.
b) Find an explicit formula for the amount in the account at the end of n years.
c) How much money will the account contain after 100 years?

19. Suppose that the number of bacteria in a colony triples every hour.

a) Set up a recurrence relation for the number of bacteria after n hours have elapsed.
b) If 100 bacteria are used to begin a new colony, how many bacteria will be in the colony in 10 hours?

20. Assume that the population of the world in 2017 was 7.6 billion and is growing at the rate of 1.12% a year.

Links

a) Set up a recurrence relation for the population of the world n years after 2017.
b) Find an explicit formula for the population of the world n years after 2017.
c) What will the population of the world be in 2050?

21. A factory makes custom sports cars at an increasing rate. In the first month only one car is made, in the second month two cars are made, and so on, with n cars made in the nth month.

a) Set up a recurrence relation for the number of cars produced in the first n months by this factory.
b) How many cars are produced in the first year?
c) Find an explicit formula for the number of cars produced in the first n months by this factory.

22. An employee joined a company in 2017 with a starting salary of \$50,000. Every year this employee receives a raise of \$1000 plus 5% of the salary of the previous year.

a) Set up a recurrence relation for the salary of this employee n years after 2017.
b) What will the salary of this employee be in 2025?
c) Find an explicit formula for the salary of this employee n years after 2017.

23. Find a recurrence relation for the balance $B(k)$ owed at the end of k months on a loan of \$5000 at a rate of 7% if a payment of \$100 is made each month. [*Hint:* Express $B(k)$ in terms of $B(k-1)$; the monthly interest is $(0.07/12)B(k-1)$.]

24. Links

a) Find a recurrence relation for the balance $B(k)$ owed at the end of k months on a loan at a rate of r if a payment P is made on the loan each month. [*Hint:* Express $B(k)$ in terms of $B(k-1)$ and note that the monthly interest rate is $r/12$.]
b) Determine what the monthly payment P should be so that the loan is paid off after T months.

25. For each of these lists of integers, provide a simple formula or rule that generates the terms of an integer sequence that begins with the given list. Assuming that your formula or rule is correct, determine the next three terms of the sequence.

a) 1, 0, 1, 1, 0, 0, 1, 1, 1, 0, 0, 0, 1, …
b) 1, 2, 2, 3, 4, 4, 5, 6, 6, 7, 8, 8, …
c) 1, 0, 2, 0, 4, 0, 8, 0, 16, 0, …
d) 3, 6, 12, 24, 48, 96, 192, …
e) 15, 8, 1, −6, −13, −20, −27, …
f) 3, 5, 8, 12, 17, 23, 30, 38, 47, …
g) 2, 16, 54, 128, 250, 432, 686, …
h) 2, 3, 7, 25, 121, 721, 5041, 40321, …

26. For each of these lists of integers, provide a simple formula or rule that generates the terms of an integer sequence that begins with the given list. Assuming that your formula or rule is correct, determine the next three terms of the sequence.

a) 3, 6, 11, 18, 27, 38, 51, 66, 83, 102, …
b) 7, 11, 15, 19, 23, 27, 31, 35, 39, 43, …
c) 1, 10, 11, 100, 101, 110, 111, 1000, 1001, 1010, 1011, …
d) 1, 2, 2, 2, 3, 3, 3, 3, 3, 5, 5, 5, 5, 5, 5, 5, …
e) 0, 2, 8, 26, 80, 242, 728, 2186, 6560, 19682, …
f) 1, 3, 15, 105, 945, 10395, 135135, 2027025, 34459425, …
g) 1, 0, 0, 1, 1, 1, 0, 0, 0, 0, 1, 1, 1, 1, 1, …
h) 2, 4, 16, 256, 65536, 4294967296, …

****27.** Show that if a_n denotes the nth positive integer that is not a perfect square, then $a_n = n + \{\sqrt{n}\}$, where $\{x\}$ denotes the integer closest to the real number x.

***28.** Let a_n be the nth term of the sequence 1, 2, 2, 3, 3, 3, 4, 4, 4, 4, 5, 5, 5, 5, 5, 6, 6, 6, 6, 6, 6, ..., constructed by including the integer k exactly k times. Show that $a_n = \lfloor \sqrt{2n} + \frac{1}{2} \rfloor$.

29. What are the values of these sums?

a) $\sum_{k=1}^{5} (k+1)$ **b)** $\sum_{j=0}^{4} (-2)^j$

c) $\sum_{i=1}^{10} 3$ **d)** $\sum_{j=0}^{8} (2^{j+1} - 2^j)$

30. What are the values of these sums, where $S = \{1, 3, 5, 7\}$?

a) $\sum_{j \in S} j$ **b)** $\sum_{j \in S} j^2$

c) $\sum_{j \in S} (1/j)$ **d)** $\sum_{j \in S} 1$

31. What is the value of each of these sums of terms of a geometric progression?

a) $\sum_{j=0}^{8} 3 \cdot 2^j$ **b)** $\sum_{j=1}^{8} 2^j$

c) $\sum_{j=2}^{8} (-3)^j$ **d)** $\sum_{j=0}^{8} 2 \cdot (-3)^j$

32. Find the value of each of these sums.

a) $\sum_{j=0}^{8} (1 + (-1)^j)$ **b)** $\sum_{j=0}^{8} (3^j - 2^j)$

c) $\sum_{j=0}^{8} (2 \cdot 3^j + 3 \cdot 2^j)$ **d)** $\sum_{j=0}^{8} (2^{j+1} - 2^j)$

33. Compute each of these double sums.

a) $\sum_{i=1}^{2} \sum_{j=1}^{3} (i+j)$ **b)** $\sum_{i=0}^{2} \sum_{j=0}^{3} (2i+3j)$

c) $\sum_{i=1}^{3} \sum_{j=0}^{2} i$ **d)** $\sum_{i=0}^{2} \sum_{j=1}^{3} ij$

34. Compute each of these double sums.

a) $\sum_{i=1}^{3} \sum_{j=1}^{2} (i-j)$ **b)** $\sum_{i=0}^{3} \sum_{j=0}^{2} (3i+2j)$

c) $\sum_{i=1}^{3} \sum_{j=0}^{2} j$ **d)** $\sum_{i=0}^{2} \sum_{j=0}^{3} i^2 j^3$

35. Show that $\sum_{j=1}^{n} (a_j - a_{j-1}) = a_n - a_0$, where $a_0, a_1, \ldots, a_n$ is a sequence of real numbers. This type of sum is called **telescoping**.

36. Use the identity $1/(k(k+1)) = 1/k - 1/(k+1)$ and Exercise 35 to compute $\sum_{k=1}^{n} 1/(k(k+1))$.

37. Sum both sides of the identity $k^2 - (k-1)^2 = 2k - 1$ from $k = 1$ to $k = n$ and use Exercise 35 to find

a) a formula for $\sum_{k=1}^{n} (2k-1)$ (the sum of the first n odd natural numbers).

b) a formula for $\sum_{k=1}^{n} k$.

***38.** Use the technique given in Exercise 35, together with the result of Exercise 37b, to derive the formula for $\sum_{k=1}^{n} k^2$ given in Table 2. [*Hint*: Take $a_k = k^3$ in the telescoping sum in Exercise 35.]

39. Find $\sum_{k=100}^{200} k$. (Use Table 2.)

40. Find $\sum_{k=99}^{200} k^3$. (Use Table 2.)

41. Find $\sum_{k=10}^{20} k^2(k-3)$. (Use Table 2.)

42. Find $\sum_{k=10}^{20} (k-1)(2k^2+1)$. (Use Table 2.)

***43.** Find a formula for $\sum_{k=0}^{m} \lfloor \sqrt{k} \rfloor$, when m is a positive integer.

***44.** Find a formula for $\sum_{k=0}^{m} \lfloor \sqrt[3]{k} \rfloor$, when m is a positive integer.

There is also a special notation for products. The product of $a_m, a_{m+1}, \ldots, a_n$ is represented by $\prod_{j=m}^{n} a_j$, read as the product from $j = m$ to $j = n$ of a_j.

45. What are the values of the following products?

a) $\prod_{i=0}^{10} i$ **b)** $\prod_{i=5}^{8} i$

c) $\prod_{i=1}^{100} (-1)^i$ **d)** $\prod_{i=1}^{10} 2$

Recall that the value of the factorial function at a positive integer n, denoted by $n!$, is the product of the positive integers from 1 to n, inclusive. Also, we specify that $0! = 1$.

46. Express $n!$ using product notation.

47. Find $\sum_{j=0}^{4} j!$.

48. Find $\prod_{j=0}^{4} j!$.

2.5 Cardinality of Sets

2.5.1 Introduction

In Definition 4 of Section 2.1 we defined the cardinality of a finite set as the number of elements in the set. We use the cardinalities of finite sets to tell us when they have the same size, or when one is bigger than the other. In this section we extend this notion to infinite sets. That is, we will define what it means for two infinite sets to have the same cardinality, providing us with a way to measure the relative sizes of infinite sets.

We will be particularly interested in countably infinite sets, which are sets with the same cardinality as the set of positive integers. We will establish the surprising result that the set of

CHAPTER

3 Algorithms

Many problems can be solved by considering them as special cases of general problems. For instance, consider the problem of locating the largest integer in the sequence 101, 12, 144, 212, 98. This is a specific case of the problem of locating the largest integer in a sequence of integers. To solve this general problem we must give an algorithm, which specifies a sequence of steps used to solve this general problem. We will study algorithms for solving many different types of problems in this book. For example, in this chapter we will introduce algorithms for two of the most important problems in computer science, searching for an element in a list and sorting a list so its elements are in some prescribed order, such as increasing, decreasing, or alphabetic. Later in the book we will develop algorithms that find the greatest common divisor of two integers, that generate all the orderings of a finite set, that find the shortest path between nodes in a network, and for solving many other problems.

We will also introduce the notion of an algorithmic paradigm, which provides a general method for designing algorithms. In particular we will discuss brute-force algorithms, which find solutions using a straightforward approach without introducing any cleverness. We will also discuss greedy algorithms, a class of algorithms used to solve optimization problems. Proofs are important in the study of algorithms. In this chapter we illustrate this by proving that a particular greedy algorithm always finds an optimal solution.

One important consideration concerning an algorithm is its computational complexity, which measures the processing time and computer memory required by the algorithm to solve problems of a particular size. To measure the complexity of algorithms we use big-O and big-Theta notation, which we develop in this chapter. We will illustrate the analysis of the complexity of algorithms in this chapter, focusing on the time an algorithm takes to solve a problem. Furthermore, we will discuss what the time complexity of an algorithm means in practical and theoretical terms.

3.1 Algorithms

3.1.1 Introduction

There are many general classes of problems that arise in discrete mathematics. For instance: given a sequence of integers, find the largest one; given a set, list all its subsets; given a set of integers, put them in increasing order; given a network, find the shortest path between two vertices. When presented with such a problem, the first thing to do is to construct a model that translates the problem into a mathematical context. Discrete structures used in such models include sets, sequences, and functions—structures discussed in Chapter 2—as well as such other structures as permutations, relations, graphs, trees, networks, and finite state machines—concepts that will be discussed in later chapters.

Setting up the appropriate mathematical model is only part of the solution. To complete the solution, a method is needed that will solve the general problem using the model. Ideally, what is required is a procedure that follows a sequence of steps that leads to the desired answer. Such a sequence of steps is called an **algorithm**.

Definition 1 An *algorithm* is a finite sequence of precise instructions for performing a computation or for solving a problem.

The term *algorithm* is a corruption of the name *al-Khowarizmi*, a mathematician of the ninth century, whose book on Hindu numerals is the basis of modern decimal notation. Originally, the word *algorism* was used for the rules for performing arithmetic using decimal notation. *Algorism* evolved into the word *algorithm* by the eighteenth century. With the growing interest in computing machines, the concept of an algorithm was given a more general meaning, to include all definite procedures for solving problems, not just the procedures for performing arithmetic. (We will discuss algorithms for performing arithmetic with integers in Chapter 4.)

In this book, we will discuss algorithms that solve a wide variety of problems. In this section we will use the problem of finding the largest integer in a finite sequence of integers to illustrate the concept of an algorithm and the properties algorithms have. Also, we will describe algorithms for locating a particular element in a finite set. In subsequent sections, procedures for finding the greatest common divisor of two integers, for finding the shortest path between two points in a network, for multiplying matrices, and so on, will be discussed.

EXAMPLE 1 Describe an algorithm for finding the maximum (largest) value in a finite sequence of integers.

Extra Examples

Even though the problem of finding the maximum element in a sequence is relatively trivial, it provides a good illustration of the concept of an algorithm. Also, there are many instances where the largest integer in a finite sequence of integers is required. For instance, a university may need to find the highest score on a competitive exam taken by thousands of students. Or a sports organization may want to identify the member with the highest rating each month. We want to develop an algorithm that can be used whenever the problem of finding the largest element in a finite sequence of integers arises.

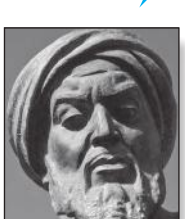
We can specify a procedure for solving this problem in several ways. One method is simply to use the English language to describe the sequence of steps used. We now provide such a solution.

Solution of Example 1: We perform the following steps.

1. Set the temporary maximum equal to the first integer in the sequence. (The temporary maximum will be the largest integer examined at any stage of the procedure.)
2. Compare the next integer in the sequence to the temporary maximum, and if it is larger than the temporary maximum, set the temporary maximum equal to this integer.
3. Repeat the previous step if there are more integers in the sequence.
4. Stop when there are no integers left in the sequence. The temporary maximum at this point is the largest integer in the sequence. ◀

An algorithm can also be described using a computer language. However, when that is done, only those instructions permitted in the language can be used. This often leads to a description of the algorithm that is complicated and difficult to understand. Furthermore, because many programming languages are in common use, it would be undesirable to choose one particular language. So, instead of using a particular computer language to specify algorithms, a form of **pseudocode**, described in Appendix 3, will be used in this book. (We will also describe algorithms using the English language.) Pseudocode provides an intermediate

Links



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ABU JA'FAR MOHAMMED IBN MUSA AL-KHOWARIZMI (C. 780 – C. 850) al-Khowarizmi, an astronomer and mathematician, was a member of the House of Wisdom, an academy of scientists in Baghdad. The name al-Khowarizmi means "from the town of Kowarizm," which was then part of Persia, but is now called *Khiva* and is part of Uzbekistan. al-Khowarizmi wrote books on mathematics, astronomy, and geography. Western Europeans first learned about algebra from his works. The word *algebra* comes from al-jabr, part of the title of his book *Kitab al-jabr w'al muquabala*. This book was translated into Latin and was a widely used textbook. His book on the use of Hindu numerals describes procedures for arithmetic operations using these numerals. European authors used a Latin corruption of his name, which later evolved to the word *algorithm,* to describe the subject of arithmetic with Hindu numerals.

step between an English language description of an algorithm and an implementation of this algorithm in a programming language. The steps of the algorithm are specified using instructions resembling those used in programming languages. However, in pseudocode, the instructions used can include any well-defined operations or statements. A computer program can be produced in any computer language using the pseudocode description as a starting point.

The pseudocode used in this book is designed to be easily understood. It can serve as an intermediate step in the construction of programs implementing algorithms in one of a variety of different programming languages. Although this pseudocode does not follow the syntax of Java, C, C++, or any other programming language, students familiar with a modern programming language will find it easy to follow. A key difference between this pseudocode and code in a programming language is that we can use any well-defined instruction even if it would take many lines of code to implement this instruction. The details of the pseudocode used in the text are given in Appendix 3. The reader should refer to this appendix whenever the need arises.

A pseudocode description of the algorithm for finding the maximum element in a finite sequence follows.

ALGORITHM 1 Finding the Maximum Element in a Finite Sequence.

procedure $max(a_1, a_2, \ldots, a_n$: integers)
$max := a_1$
for $i := 2$ **to** n
    if $max < a_i$ **then** $max := a_i$
return max {max is the largest element}

This algorithm first assigns the initial term of the sequence, a_1, to the variable max. The "for" loop is used to successively examine terms of the sequence. If a term is greater than the current value of max, it is assigned to be the new value of max. The algorithm terminates after all terms have been examined. The value of max on termination is the maximum element in the sequence.

To gain insight into how an algorithm works it is useful to construct a **trace** that shows its steps when given specific input. For instance, a trace of Algorithm 1 with input 8, 4, 11, 3, 10 begins with the algorithm setting max to 8, the value of the initial term. It then compares 4, the second term, with 8, the current value of max. Because $4 \leq 8$, max is unchanged. Next, the algorithm compares the third term, 11, with 8, the current value of max. Because $8 < 11$, max is set equal to 11. The algorithm then compares 3, the fourth term, and 11, the current value of max. Because $3 \leq 11$, max is unchanged. Finally, the algorithm compares 10, the first term, and 11, the current value of max. As $10 \leq 11$, max remains unchanged. Because there are five terms, we have $n = 5$. So after examining 10, the last term, the algorithm terminates, with $max = 11$. When it terminates, the algorithms reports that 11 is the largest term in the sequence.

PROPERTIES OF ALGORITHMS There are several properties that algorithms generally share. They are useful to keep in mind when algorithms are described. These properties are:

- *Input.* An algorithm has input values from a specified set.
- *Output.* From each set of input values an algorithm produces output values from a specified set. The output values are the solution to the problem.
- *Definiteness.* The steps of an algorithm must be defined precisely.
- *Correctness.* An algorithm should produce the correct output values for each set of input values.
- *Finiteness.* An algorithm should produce the desired output after a finite (but perhaps large) number of steps for any input in the set.
- *Effectiveness.* It must be possible to perform each step of an algorithm exactly and in a finite amount of time.

- *Generality.* The procedure should be applicable for all problems of the desired form, not just for a particular set of input values.

EXAMPLE 2 Show that Algorithm 1 for finding the maximum element in a finite sequence of integers has all the properties listed.

Solution: The input to Algorithm 1 is a sequence of integers. The output is the largest integer in the sequence. Each step of the algorithm is precisely defined, because only assignments, a finite loop, and conditional statements occur. To show that the algorithm is correct, we must show that when the algorithm terminates, the value of the variable *max* equals the maximum of the terms of the sequence. To see this, note that the initial value of *max* is the first term of the sequence; as successive terms of the sequence are examined, *max* is updated to the value of a term if the term exceeds the maximum of the terms previously examined. This (informal) argument shows that when all the terms have been examined, *max* equals the value of the largest term. (A rigorous proof of this requires the use of mathematical induction, a proof technique developed in Section 5.1.) The algorithm uses a finite number of steps, because it terminates after all the integers in the sequence have been examined. The algorithm can be carried out in a finite amount of time because each step is either a comparison or an assignment, there are a finite number of these steps, and each of these two operations takes a finite amount of time. Finally, Algorithm 1 is general, because it can be used to find the maximum of any finite sequence of integers. ◀

3.1.2 Searching Algorithms

The problem of locating an element in an ordered list occurs in many contexts. For instance, a program that checks the spelling of words searches for them in a dictionary, which is just an ordered list of words. Problems of this kind are called **searching problems**. We will discuss several algorithms for searching in this section. We will study the number of steps used by each of these algorithms in Section 3.3.

The general searching problem can be described as follows: Locate an element x in a list of distinct elements $a_1, a_2, \ldots, a_n$, or determine that it is not in the list. The solution to this search problem is the location of the term in the list that equals x (that is, i is the solution if $x = a_i$) and is 0 if x is not in the list.

THE LINEAR SEARCH The first algorithm that we will present is called the **linear search**, or **sequential search**, algorithm. The linear search algorithm begins by comparing x and a_1. When $x = a_1$, the solution is the location of a_1, namely, 1. When $x \neq a_1$, compare x with a_2. If $x = a_2$, the solution is the location of a_2, namely, 2. When $x \neq a_2$, compare x with a_3. Continue this process, comparing x successively with each term of the list until a match is found, where the solution is the location of that term, unless no match occurs. If the entire list has been searched without locating x, the solution is 0. The pseudocode for the linear search algorithm is displayed as Algorithm 2.

Links

ALGORITHM 2 The Linear Search Algorithm.

procedure *linear search*(x: integer, $a_1, a_2, \ldots, a_n$: distinct integers)
$i := 1$
while ($i \leq n$ and $x \neq a_i$)
    $i := i + 1$
if $i \leq n$ **then** *location* $:= i$
else *location* $:= 0$
return *location*{*location* is the subscript of the term that equals x, or is 0 if x is not found}

Links

THE BINARY SEARCH We will now consider another searching algorithm. This algorithm can be used when the list has terms occurring in order of increasing size (for instance: if the terms are numbers, they are listed from smallest to largest; if they are words, they are listed in lexicographic, or alphabetic, order). This second searching algorithm is called the **binary search algorithm**. It proceeds by comparing the element to be located to the middle term of the list. The list is then split into two smaller sublists of the same size, or where one of these smaller lists has one fewer term than the other. The search continues by restricting the search to the appropriate sublist based on the comparison of the element to be located and the middle term. In Section 3.3, it will be shown that the binary search algorithm is much more efficient than the linear search algorithm. Example 3 demonstrates how a binary search works.

EXAMPLE 3 To search for 19 in the list

1 2 3 5 6 7 8 10 12 13 15 16 18 19 20 22,

first split this list, which has 16 terms, into two smaller lists with eight terms each, namely,

1 2 3 5 6 7 8 10 12 13 15 16 18 19 20 22.

Then, compare 19 and the largest term in the first list. Because $10 < 19$, the search for 19 can be restricted to the list containing the 9th through the 16th terms of the original list. Next, split this list, which has eight terms, into the two smaller lists of four terms each, namely,

12 13 15 16 18 19 20 22.

Because $16 < 19$ (comparing 19 with the largest term of the first list) the search is restricted to the second of these lists, which contains the 13th through the 16th terms of the original list. The list 18 19 20 22 is split into two lists, namely,

18 19 20 22.

Because 19 is not greater than the largest term of the first of these two lists, which is also 19, the search is restricted to the first list: 18 19, which contains the 13th and 14th terms of the original list. Next, this list of two terms is split into two lists of one term each: 18 and 19. Because $18 < 19$, the search is restricted to the second list: the list containing the 14th term of the list, which is 19. Now that the search has been narrowed down to one term, a comparison is made, and 19 is located as the 14th term in the original list. ◀

We now specify the steps of the binary search algorithm. To search for the integer x in the list $a_1, a_2, \ldots, a_n$, where $a_1 < a_2 < \cdots < a_n$, begin by comparing x with the middle term a_m of the list, where $m = \lfloor (n+1)/2 \rfloor$. (Recall that $\lfloor x \rfloor$ is the greatest integer not exceeding x.) If $x > a_m$, the search for x is restricted to the second half of the list, which is $a_{m+1}, a_{m+2}, \ldots, a_n$. If x is not greater than a_m, the search for x is restricted to the first half of the list, which is $a_1, a_2, \ldots, a_m$.

The search has now been restricted to a list with no more than $\lceil n/2 \rceil$ elements. (Recall that $\lceil x \rceil$ is the smallest integer greater than or equal to x.) Using the same procedure, compare x to the middle term of the restricted list. Then restrict the search to the first or second half of the list. Repeat this process until a list with one term is obtained. Then determine whether this term is x. Pseudocode for the binary search algorithm is displayed as Algorithm 3.

ALGORITHM 3 The Binary Search Algorithm.

procedure *binary search* (x: integer, $a_1, a_2, \ldots, a_n$: increasing integers)
$i := 1$ {i is left endpoint of search interval}
$j := n$ {j is right endpoint of search interval}
while $i < j$
    $m := \lfloor (i + j)/2 \rfloor$
    if $x > a_m$ **then** $i := m + 1$
    else $j := m$
if $x = a_i$ **then** *location* $:= i$
else *location* $:= 0$
return *location* {*location* is the subscript i of the term a_i equal to x, or 0 if x is not found}

Algorithm 3 proceeds by successively narrowing down the part of the sequence being searched. At any given stage only the terms from a_i to a_j are under consideration. In other words, i and j are the smallest and largest subscripts of the remaining terms, respectively. Algorithm 3 continues narrowing the part of the sequence being searched until only one term of the sequence remains. When this is done, a comparison is made to see whether this term equals x.

3.1.3 Sorting

Demo

Ordering the elements of a list is a problem that occurs in many contexts. For example, to produce a telephone directory it is necessary to alphabetize the names of subscribers. Similarly, producing a directory of songs available for downloading requires that their titles be put in alphabetic order. Putting addresses in order in an e-mail mailing list can determine whether there are duplicated addresses. Creating a useful dictionary requires that words be put in alphabetical order. Similarly, generating a parts list requires that we order them according to increasing part number.

Suppose that we have a list of elements of a set. Furthermore, suppose that we have a way to order elements of the set. (The notion of ordering elements of sets will be discussed in detail in Section 9.6.) **Sorting** is putting these elements into a list in which the elements are in increasing order. For instance, sorting the list 7, 2, 1, 4, 5, 9 produces the list 1, 2, 4, 5, 7, 9. Sorting the list d, h, c, a, f (using alphabetical order) produces the list a, c, d, f, h.

An amazingly large percentage of computing resources is devoted to sorting one thing or another. Hence, much effort has been devoted to the development of sorting algorithms. A surprisingly large number of sorting algorithms have been devised using distinct strategies, with new ones introduced regularly. In the third volume of his fundamental work *The Art of Computer Programming* [Kn98], Donald Knuth devotes close to 400 pages to sorting, covering around 15 different sorting algorithms in depth! More than 100 sorting algorithms have been devised, and it is surprising how often new sorting algorithms are developed. Among the newest sorting algorithms that have caught on is a widely useful algorithm called Timsort, which was invented in 2002, and the library sort, also known as the gapped insertion sort, invented in 2006.

Sorting is thought to hold the record as the problem solved by the most fundamentally different algorithms!

There are many reasons why sorting algorithms interest computer scientists and mathematicians. Among these reasons are that some algorithms are easier to implement, some algorithms are more efficient (either in general, or when given input with certain characteristics, such as lists slightly out of order), some algorithms take advantage of particular computer architectures, and some algorithms are particularly clever. In this section we will introduce two sorting algorithms, the bubble sort and the insertion sort. Two other sorting algorithms, the selection

sort and the binary insertion sort, are introduced in the exercises, and the shaker sort is introduced in the Supplementary Exercises. In Section 5.4 we will discuss the merge sort and introduce the quick sort in the exercises in that section; the tournament sort is introduced in the exercise set in Section 11.2. We cover sorting algorithms both because sorting is an important problem and because these algorithms can serve as examples for many important concepts.

Links

THE BUBBLE SORT The **bubble sort** is one of the simplest sorting algorithms, but not one of the most efficient. It puts a list into increasing order by successively comparing adjacent elements, interchanging them if they are in the wrong order. To carry out the bubble sort, we perform the basic operation, that is, interchanging a larger element with a smaller one following it, starting at the beginning of the list, for a full pass. We iterate this procedure until the sort is complete. Pseudocode for the bubble sort is given as Algorithm 4. We can imagine the elements in the list placed in a column. In the bubble sort, the smaller elements "bubble" to the top as they are interchanged with larger elements. The larger elements "sink" to the bottom. This is illustrated in Example 4.

EXAMPLE 4 Use the bubble sort to put 3, 2, 4, 1, 5 into increasing order.

Solution: The steps of this algorithm are illustrated in Figure 1. Begin by comparing the first two elements, 3 and 2. Because $3 > 2$, interchange 3 and 2, producing the list 2, 3, 4, 1, 5. Because $3 < 4$, continue by comparing 4 and 1. Because $4 > 1$, interchange 1 and 4, producing the list 2, 3, 1, 4, 5. Because $4 < 5$, the first pass is complete. The first pass guarantees that the largest element, 5, is in the correct position.

The second pass begins by comparing 2 and 3. Because these are in the correct order, 3 and 1 are compared. Because $3 > 1$, these numbers are interchanged, producing 2, 1, 3, 4, 5. Because $3 < 4$, these numbers are in the correct order. It is not necessary to do any more comparisons for this pass because 5 is already in the correct position. The second pass guarantees that the two largest elements, 4 and 5, are in their correct positions.

The third pass begins by comparing 2 and 1. These are interchanged because $2 > 1$, producing 1, 2, 3, 4, 5. Because $2 < 3$, these two elements are in the correct order. It is not necessary to do any more comparisons for this pass because 4 and 5 are already in the correct positions. The third pass guarantees that the three largest elements, 3, 4, and 5, are in their correct positions.

The fourth pass consists of one comparison, namely, the comparison of 1 and 2. Because $1 < 2$, these elements are in the correct order. This completes the bubble sort. ◀

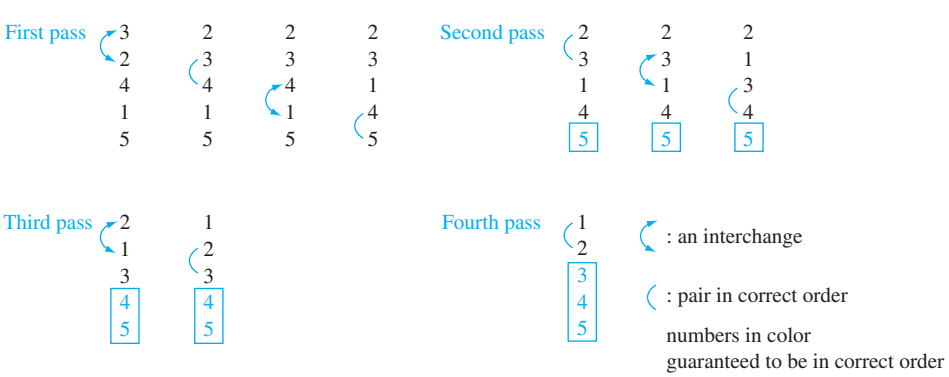

FIGURE 1 **The steps of a bubble sort.**

ALGORITHM 4 The Bubble Sort.

procedure *bubblesort*($a_1, \ldots, a_n$: real numbers with $n \geq 2$)
for $i := 1$ **to** $n - 1$
  for $j := 1$ **to** $n - i$
    if $a_j > a_{j+1}$ **then** interchange a_j and a_{j+1}
{$a_1, \ldots, a_n$ is in increasing order}

Links

THE INSERTION SORT The **insertion sort** is a simple sorting algorithm, but it is usually not the most efficient. To sort a list with n elements, the insertion sort begins with the second element. The insertion sort compares this second element with the first element and inserts it before the first element if it does not exceed the first element and after the first element if it exceeds the first element. At this point, the first two elements are in the correct order. The third element is then compared with the first element, and if it is larger than the first element, it is compared with the second element; it is inserted into the correct position among the first three elements.

In general, in the jth step of the insertion sort, the jth element of the list is inserted into the correct position in the list of the previously sorted $j - 1$ elements. To insert the jth element in the list, a linear search technique is used (see Exercise 45); the jth element is successively compared with the already sorted $j - 1$ elements at the start of the list until the first element that is not less than this element is found or until it has been compared with all $j - 1$ elements; the jth element is inserted in the correct position so that the first j elements are sorted. The algorithm continues until the last element is placed in the correct position relative to the already sorted list of the first $n - 1$ elements. The insertion sort is described in pseudocode in Algorithm 5.

EXAMPLE 5 Use the insertion sort to put the elements of the list 3, 2, 4, 1, 5 in increasing order.

Solution: The insertion sort first compares 2 and 3. Because $3 > 2$, it places 2 in the first position, producing the list 2, 3, 4, 1, 5 (the sorted part of the list is shown in color). At this point, 2 and 3 are in the correct order. Next, it inserts the third element, 4, into the already sorted part of the list by making the comparisons $4 > 2$ and $4 > 3$. Because $4 > 3$, 4 remains in the third position. At this point, the list is 2, 3, 4, 1, 5 and we know that the ordering of the first three elements is correct. Next, we find the correct place for the fourth element, 1, among the already sorted elements, 2, 3, 4. Because $1 < 2$, we obtain the list 1, 2, 3, 4, 5. Finally, we insert 5 into the correct position by successively comparing it to 1, 2, 3, and 4. Because $5 > 4$, it stays at the end of the list, producing the correct order for the entire list. ◀

ALGORITHM 5 The Insertion Sort.

procedure *insertion sort*($a_1, a_2, \ldots, a_n$: real numbers with $n \geq 2$)
for $j := 2$ **to** n
  $i := 1$
  while $a_j > a_i$
    $i := i + 1$
  $m := a_j$
  for $k := 0$ **to** $j - i - 1$
    $a_{j-k} := a_{j-k-1}$
  $a_i := m$
{$a_1, \ldots, a_n$ is in increasing order}

3.1.4 String Matching

Although searching and sorting are the most commonly encountered problems in computer science, many other problems arise frequently. One of these problems asks where a particular string of characters P, called the **pattern**, occurs, if it does, within another string T, called the **text**. For instance, we can ask whether the pattern 101 can be found within the string 11001011. By inspection we can see that the pattern 101 occurs within the text 11001011 at a shift of four characters, because 101 is the string formed by the fifth, sixth, and seventh characters of the text. On the other hand, the pattern 111 does not occur within the text 110110001101.

Finding where a pattern occurs in a text string is called **string matching**. String matching plays an essential role in a wide variety of applications, including text editing, spam filters, systems that look for attacks in a computer network, search engines, plagiarism detection, bioinformatics, and many other important applications. For example, in text editing, the string matching problem arises whenever we need to find all occurrences of a string so that we can replace this string with a different string. Search engines look for matching of search keywords with words on web pages. Many problems in bioinformatics arise in the study of DNA molecules, which are made up of four bases: thymine (T), adenine (A), cytosine (C), and guanine (G). The process of DNA sequencing is the determination of the order of the four bases in DNA. This leads to string matching problems involving strings made up from the four letters T, A, C, and G. For instance, we can ask whether the pattern CAG occurs in the text CATCACAGAGA. The answer is yes, because it occurs with a shift of five characters. Solving questions about the genome requires the use of efficient algorithms for string matching, especially because a string representing a human genome is about 3×10^9 characters long.

We will now describe a brute force algorithm, Algorithm 6, for string matching, called the **naive string matcher**. The input to this algorithm is the pattern we wish to match, $P = p_1 p_2 \dots p_m$, and the text, $T = t_1 t_2 \dots t_n$. When this pattern begins at position $s + 1$ in the text T, we say that P occurs with **shift** s in T, that is, when $t_{s+1} = p_1$, $t_{s+2} = p_2$, $\dots$, $t_{s+m} = p_m$. To find all valid shifts, the naive string matcher runs through all possible shifts s from $s = 0$ to $s = n - m$, checking whether s is a valid shift. In Figure 2, we display the operation of Algorithm 6 when it is used to search for the pattern $P = eye$ in the text $T = eceyeye$.

ALGORITHM 6 Naive String Matcher.

procedure *string match* (n, m: positive integers, $m \leq n$, $t_1, t_2, \dots, t_n, p_1, p_2, \dots, p_m$: characters)
  for $s := 0$ **to** $n - m$
    $j := 1$
    while ($j \leq m$ and $t_{s+j} = p_j$)
      $j := j + 1$
    if $j > m$ **then print** "s is a valid shift"

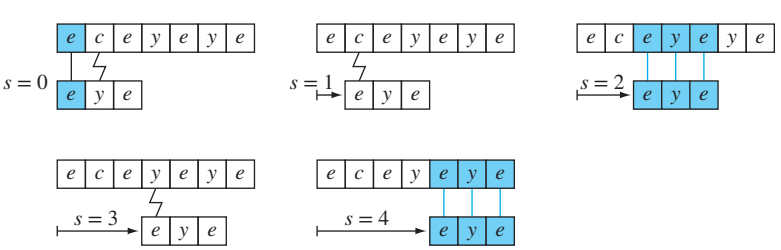

FIGURE 2 The steps of the naive string matcher with $P = eye$ in $T = eceyeye$. Matches are identified with a solid line and mismatches with a jagged line. The algorithm finds two valid shifts, $s = 2$ and $s = 4$.

Many other string matching algorithms have been developed besides the naive string matcher. These algorithms use a surprisingly wide variety of approaches to make them more efficient than the naive string matcher. To learn more about these algorithms, consult [CoLeRiSt09], as well as books on algorithms in bioinformatics.

3.1.5 Greedy Algorithms

"Greed is good ... Greed is right, greed works. Greed clarifies ..." – spoken by the character Gordon Gecko in the film *Wall Street*.

Many algorithms we will study in this book are designed to solve **optimization problems**. The goal of such problems is to find a solution to the given problem that either minimizes or maximizes the value of some parameter. Optimization problems studied later in this text include finding a route between two cities with least total mileage, determining a way to encode messages using the fewest bits possible, and finding a set of fiber links between network nodes using the least amount of fiber.

Links

You have to prove that a greedy algorithm always finds an optimal solution.

Surprisingly, one of the simplest approaches often leads to a solution of an optimization problem. This approach selects the best choice at each step, instead of considering all sequences of steps that may lead to an optimal solution. Algorithms that make what seems to be the "best" choice at each step are called **greedy algorithms**. Once we know that a greedy algorithm finds a feasible solution, we need to determine whether it has found an optimal solution. (Note that we call the algorithm "greedy" whether or not it finds an optimal solution.) To do this, we either prove that the solution is optimal or we show that there is a counterexample where the algorithm yields a nonoptimal solution. To make these concepts more concrete, we will consider the **cashier's algorithm** that makes change using coins. (This algorithm is called the cashier's algorithm because cashiers often used this algorithm for making change in the days before cash registers became electronic.)

EXAMPLE 6 Consider the problem of making n cents change with quarters, dimes, nickels, and pennies, and using the least total number of coins. We can devise a greedy algorithm for making change for n cents by making a locally optimal choice at each step; that is, at each step we choose the coin of the largest denomination possible to add to the pile of change without exceeding n cents. For example, to make change for 67 cents, we first select a quarter (leaving 42 cents). We next select a second quarter (leaving 17 cents), followed by a dime (leaving 7 cents), followed by a nickel (leaving 2 cents), followed by a penny (leaving 1 cent), followed by a penny. ◀

Demo

We display the cashier's algorithm for n cents, using any set of denominations of coins, as Algorithm 7.

ALGORITHM 7 Cashier's Algorithm.

procedure *change*($c_1, c_2, \ldots, c_r$: values of denominations of coins, where $c_1 > c_2 > \cdots > c_r$; n: a positive integer)
for $i := 1$ **to** r
  $d_i := 0$ {d_i counts the coins of denomination c_i used}
  while $n \geq c_i$
    $d_i := d_i + 1$ {add a coin of denomination c_i}
    $n := n - c_i$
{d_i is the number of coins of denomination c_i in the change for $i = 1, 2, \ldots, r$}

We have described the cashier's algorithm, a greedy algorithm for making change, using any finite set of coins with denominations $c_1, c_2, \ldots, c_r$. In the particular case where the four denominations are quarters, dimes, nickels, and pennies, we have $c_1 = 25$, $c_2 = 10$, $c_3 = 5$, and $c_4 = 1$. For this case, we will show that this algorithm leads to an optimal solution in the sense

that it uses the fewest coins possible. Before we embark on our proof, we show that there are sets of coins for which the cashier's algorithm (Algorithm 7) does not necessarily produce change using the fewest coins possible. For example, if we have only quarters, dimes, and pennies (and no nickels) to use, the cashier's algorithm would make change for 30 cents using six coins—a quarter and five pennies—whereas we could have used three coins, namely, three dimes.

LEMMA 1 If n is a positive integer, then n cents in change using quarters, dimes, nickels, and pennies using the fewest coins possible has at most two dimes, at most one nickel, at most four pennies, and cannot have two dimes and a nickel. The amount of change in dimes, nickels, and pennies cannot exceed 24 cents.

Proof: We use a proof by contradiction. We will show that if we had more than the specified number of coins of each type, we could replace them using fewer coins that have the same value. We note that if we had three dimes we could replace them with a quarter and a nickel, if we had two nickels we could replace them with a dime, if we had five pennies we could replace them with a nickel, and if we had two dimes and a nickel we could replace them with a quarter. Because we can have at most two dimes, one nickel, and four pennies, but we cannot have two dimes and a nickel, it follows that 24 cents is the most money we can have in dimes, nickels, and pennies when we make change using the fewest number of coins for n cents. ◁

THEOREM 1 The cashier's algorithm (Algorithm 7) always makes changes using the fewest coins possible when change is made from quarters, dimes, nickels, and pennies.

Proof: We will use a proof by contradiction. Suppose that there is a positive integer n such that there is a way to make change for n cents using quarters, dimes, nickels, and pennies that uses fewer coins than the greedy algorithm finds. We first note that q', the number of quarters used in this optimal way to make change for n cents, must be the same as q, the number of quarters used by the greedy algorithm. To show this, first note that the greedy algorithm uses the most quarters possible, so $q' \leq q$. However, it is also the case that q' cannot be less than q. If it were, we would need to make up at least 25 cents from dimes, nickels, and pennies in this optimal way to make change. But this is impossible by Lemma 1.

Because there must be the same number of quarters in the two ways to make change, the value of the dimes, nickels, and pennies in these two ways must be the same, and these coins are worth no more than 24 cents. There must be the same number of dimes, because the greedy algorithm used the most dimes possible and by Lemma 1, when change is made using the fewest coins possible, at most one nickel and at most four pennies are used, so that the most dimes possible are also used in the optimal way to make change. Similarly, we have the same number of nickels and, finally, the same number of pennies. ◁

A greedy algorithm makes the best choice at each step according to a specified criterion. The next example shows that it can be difficult to determine which of many possible criteria to choose.

EXAMPLE 7 Suppose we have a group of proposed talks with preset start and end times. Devise a greedy algorithm to schedule as many of these talks as possible in a lecture hall, under the assumptions that once a talk starts, it continues until it ends, no two talks can proceed at the same time, and a talk can begin at the same time another one ends. Assume that talk j begins at time s_j (where s stands for *start*) and ends at time e_j (where e stands for *end*).

Solution: To use a greedy algorithm to schedule the most talks, that is, an optimal schedule, we need to decide how to choose which talk to add at each step. There are many criteria we could

use to select a talk at each step, where we chose from the talks that do not overlap talks already selected. For example, we could add talks in order of earliest start time, we could add talks in order of shortest time, we could add talks in order of earliest finish time, or we could use some other criterion.

We now consider these possible criteria. Suppose we add the talk that starts earliest among the talks compatible with those already selected. We can construct a counterexample to see that the resulting algorithm does not always produce an optimal schedule. For instance, suppose that we have three talks: Talk 1 starts at 8 A.M. and ends at 12 noon, Talk 2 starts at 9 A.M. and ends at 10 A.M., and Talk 3 starts at 11 A.M. and ends at 12 noon. We first select the Talk 1 because it starts earliest. But once we have selected Talk 1 we cannot select either Talk 2 or Talk 3 because both overlap Talk 1. Hence, this greedy algorithm selects only one talk. This is not optimal because we could schedule Talk 2 and Talk 3, which do not overlap.

Now suppose we add the talk that is shortest among the talks that do not overlap any of those already selected. Again we can construct a counterexample to show that this greedy algorithm does not always produce an optimal schedule. So, suppose that we have three talks: Talk 1 starts at 8 A.M. and ends at 9:15 A.M., Talk 2 starts at 9 A.M. and ends at 10 A.M., and Talk 3 starts at 9:45 A.M. and ends at 11 A.M. We select Talk 2 because it is shortest, requiring one hour. Once we select Talk 2, we cannot select either Talk 1 or Talk 3 because neither is compatible with Talk 2. Hence, this greedy algorithm selects only one talk. However, it is possible to select two talks, Talk 1 and Talk 3, which are compatible.

However, it can be shown that we schedule the most talks possible if in each step we select the talk with the earliest ending time among the talks compatible with those already selected. We will prove this in Chapter 5 using the method of mathematical induction. The first step we will make is to sort the talks according to increasing finish time. After this sorting, we relabel the talks so that $e_1 \leq e_2 \leq \cdots \leq e_n$. The resulting greedy algorithm is given as Algorithm 8. ◀

ALGORITHM 8 Greedy Algorithm for Scheduling Talks.

procedure *schedule*($s_1 \leq s_2 \leq \cdots \leq s_n$: start times of talks,
$e_1 \leq e_2 \leq \cdots \leq e_n$: ending times of talks)
sort talks by finish time and reorder so that $e_1 \leq e_2 \leq \cdots \leq e_n$
$S := \emptyset$
for $j := 1$ **to** n
  if talk j is compatible with S **then**
    $S := S \cup \{\text{talk } j\}$
return S {S is the set of talks scheduled}

3.1.6 The Halting Problem

Links

We will now describe a proof of one of the most famous theorems in computer science. We will show that there is a problem that cannot be solved using any procedure. That is, we will show there are unsolvable problems. The problem we will study is the **halting problem**. It asks whether there is a procedure that does this: It takes as input a computer program and input to the program and determines whether the program will eventually stop when run with this input. It would be convenient to have such a procedure, if it existed. Certainly being able to test whether a program entered into an infinite loop would be helpful when writing and debugging programs. However, in 1936 Alan Turing showed that no such procedure exists (see his biography in Section 13.4).

Before we present a proof that the halting problem is unsolvable, first note that we cannot simply run a program and observe what it does to determine whether it terminates when run

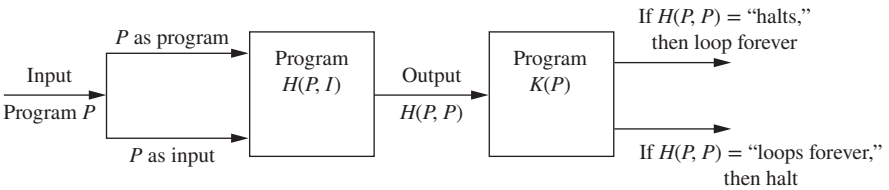

FIGURE 3 **Showing that the halting problem is unsolvable.**

with the given input. If the program halts, we have our answer, but if it is still running after any fixed length of time has elapsed, we do not know whether it will never halt or we just did not wait long enough for it to terminate. After all, it is not hard to design a program that will stop only after more than a billion years has elapsed.

We will describe Turing's proof that the halting problem is unsolvable; it is a proof by contradiction. (The reader should note that our proof is not completely rigorous, because we have not explicitly defined what a procedure is. To remedy this, the concept of a Turing machine is needed. This concept is introduced in Section 13.5.)

Proof: Assume there is a solution to the halting problem, a procedure called $H(P, I)$. The procedure $H(P, I)$ takes two inputs, one a program P and the other I, an input to the program P. $H(P, I)$ generates the string "halt" as output if H determines that P stops when given I as input. Otherwise, $H(P, I)$ generates the string "loops forever" as output. We will now derive a contradiction.

When a procedure is coded, it is expressed as a string of characters; this string can be interpreted as a sequence of bits. This means that a program itself can be used as data. Therefore, a program can be thought of as input to another program, or even itself. Hence, H can take a program P as both of its inputs, which are a program and input to this program. H should be able to determine whether P will halt when it is given a copy of itself as input.

To show that no procedure H exists that solves the halting problem, we construct a simple procedure $K(P)$, which works as follows, making use of the output $H(P, P)$. If the output of $H(P, P)$ is "loops forever," which means that P loops forever when given a copy of itself as input, then $K(P)$ halts. If the output of $H(P, P)$ is "halt," which means that P halts when given a copy of itself as input, then $K(P)$ loops forever. That is, $K(P)$ does the opposite of what the output of $H(P, P)$ specifies. (See Figure 3.)

Now suppose we provide K as intput to K. We note that if the output of $H(K, K)$ is "loops forever," then by the definition of K, we see that $K(K)$ halts. This means that by the definition of H, the output of $H(K, K)$ is "halt," which is a contradiction. Otherwise, if the output of $H(K, K)$ is "halts," then by the definition of K, we see that $K(K)$ loops forever, which means that by the definition of H, the output of $H(K, K)$ is "loops forever." This is also a contradiction. Thus, H cannot always give the correct answers. Consequently, there is no procedure that solves the halting problem. ◁

Exercises

1. List all the steps used by Algorithm 1 to find the maximum of the list 1, 8, 12, 9, 11, 2, 14, 5, 10, 4.

2. Determine which characteristics of an algorithm described in the text (after Algorithm 1) the following procedures have and which they lack.

a) **procedure** *double*(n: positive integer)
while $n > 0$
$n := 2n$

b) **procedure** *divide*(n: positive integer)
while $n \geq 0$
$m := 1/n$
$n := n - 1$

c) **procedure** *sum*(n: positive integer)
$sum := 0$
while $i < 10$
$sum := sum + i$

d) **procedure** *choose*(a, b: integers)
$x :=$ either a or b

3. Devise an algorithm that finds the sum of all the integers in a list.

4. Describe an algorithm that takes as input a list of n integers and produces as output the largest difference obtained by subtracting an integer in the list from the one following it.

5. Describe an algorithm that takes as input a list of n integers in nondecreasing order and produces the list of all values that occur more than once. (Recall that a list of integers is **nondecreasing** if each integer in the list is at least as large as the previous integer in the list.)

6. Describe an algorithm that takes as input a list of n integers and finds the number of negative integers in the list.

7. Describe an algorithm that takes as input a list of n integers and finds the location of the last even integer in the list or returns 0 if there are no even integers in the list.

8. Describe an algorithm that takes as input a list of n distinct integers and finds the location of the largest even integer in the list or returns 0 if there are no even integers in the list.

9. A **palindrome** is a string that reads the same forward and backward. Describe an algorithm for determining whether a string of n characters is a palindrome.

10. Devise an algorithm to compute x^n, where x is a real number and n is an integer. [*Hint:* First give a procedure for computing x^n when n is nonnegative by successive multiplication by x, starting with 1. Then extend this procedure, and use the fact that $x^{-n} = 1/x^n$ to compute x^n when n is negative.]

11. Describe an algorithm that interchanges the values of the variables x and y, using only assignments. What is the minimum number of assignment statements needed to do this?

12. Describe an algorithm that uses only assignment statements that replaces the triple (x, y, z) with (y, z, x). What is the minimum number of assignment statements needed?

13. List all the steps used to search for 9 in the sequence 1, 3, 4, 5, 6, 8, 9, 11 using

a) a linear search. **b)** a binary search.

14. List all the steps used to search for 7 in the sequence given in Exercise 13 for both a linear search and a binary search.

15. Describe an algorithm that inserts an integer x in the appropriate position into the list $a_1, a_2, \ldots, a_n$ of integers that are in increasing order.

16. Describe an algorithm for finding the smallest integer in a finite sequence of natural numbers.

17. Describe an algorithm that locates the first occurrence of the largest element in a finite list of integers, where the integers in the list are not necessarily distinct.

18. Describe an algorithm that locates the last occurrence of the smallest element in a finite list of integers, where the integers in the list are not necessarily distinct.

19. Describe an algorithm that produces the maximum, median, mean, and minimum of a set of three integers. (The **median** of a set of integers is the middle element in the list when these integers are listed in order of increasing size. The **mean** of a set of integers is the sum of the integers divided by the number of integers in the set.)

20. Describe an algorithm for finding both the largest and the smallest integers in a finite sequence of integers.

21. Describe an algorithm that puts the first three terms of a sequence of integers of arbitrary length in increasing order.

22. Describe an algorithm to find the longest word in an English sentence (where a sentence is a sequence of symbols, either a letter or a blank, which can then be broken into alternating words and blanks).

23. Describe an algorithm that determines whether a function from a finite set of integers to another finite set of integers is onto.

24. Describe an algorithm that determines whether a function from a finite set to another finite set is one-to-one.

25. Describe an algorithm that will count the number of 1s in a bit string by examining each bit of the string to determine whether it is a 1 bit.

26. Change Algorithm 3 so that the binary search procedure compares x to a_m at each stage of the algorithm, with the algorithm terminating if $x = a_m$. What advantage does this version of the algorithm have?

27. The **ternary search algorithm** locates an element in a list of increasing integers by successively splitting the list into three sublists of equal (or as close to equal as possible) size, and restricting the search to the appropriate piece. Specify the steps of this algorithm.

28. Specify the steps of an algorithm that locates an element in a list of increasing integers by successively splitting the list into four sublists of equal (or as close to equal as possible) size, and restricting the search to the appropriate piece.

In a list of elements the same element may appear several times. A **mode** of such a list is an element that occurs at least as often as each of the other elements; a list has more than one mode when more than one element appears the maximum number of times.

29. Devise an algorithm that finds a mode in a list of nondecreasing integers. (Recall that a list of integers is nondecreasing if each term is at least as large as the preceding term.)

30. Devise an algorithm that finds all modes. (Recall that a list of integers is nondecreasing if each term of the list is at least as large as the preceding term.)

31. Two strings are **anagrams** if each can be formed from the other string by rearranging its characters. Devise an algorithm to determine whether two strings are anagrams

a) by first finding the frequency of each character that appears in the strings.

b) by first sorting the characters in both strings.

32. Given n real numbers $x_1, x_2, \ldots, x_n$, find the two that are closest together by

a) a brute force algorithm that finds the distance between every pair of these numbers.

b) sorting the numbers and computing the least number of distances needed to solve the problem.

33. Devise an algorithm that finds the first term of a sequence of integers that equals some previous term in the sequence.

34. Devise an algorithm that finds all terms of a finite sequence of integers that are greater than the sum of all previous terms of the sequence.

35. Devise an algorithm that finds the first term of a sequence of positive integers that is less than the immediately preceding term of the sequence.

36. Use the bubble sort to sort 6, 2, 3, 1, 5, 4, showing the lists obtained at each step.

37. Use the bubble sort to sort 3, 1, 5, 7, 4, showing the lists obtained at each step.

38. Use the bubble sort to sort d, f, k, m, a, b, showing the lists obtained at each step.

***39.** Adapt the bubble sort algorithm so that it stops when no interchanges are required. Express this more efficient version of the algorithm in pseudocode.

40. Use the insertion sort to sort the list in Exercise 36, showing the lists obtained at each step.

41. Use the insertion sort to sort the list in Exercise 37, showing the lists obtained at each step.

42. Use the insertion sort to sort the list in Exercise 38, showing the lists obtained at each step.

The **selection sort** begins by finding the least element in the list. This element is moved to the front. Then the least element among the remaining elements is found and put into the second position. This procedure is repeated until the entire list has been sorted.

Links

43. Sort these lists using the selection sort.

a) 3, 5, 4, 1, 2 **b)** 5, 4, 3, 2, 1

c) 1, 2, 3, 4, 5

44. Write the selection sort algorithm in pseudocode.

45. Describe an algorithm based on the linear search for determining the correct position in which to insert a new element in an already sorted list.

46. Describe an algorithm based on the binary search for determining the correct position in which to insert a new element in an already sorted list.

47. How many comparisons does the insertion sort use to sort the list $1, 2, \ldots, n$?

48. How many comparisons does the insertion sort use to sort the list $n, n-1, \ldots, 2, 1$?

The **binary insertion sort** is a variation of the insertion sort that uses a binary search technique (see Exercise 46) rather than a linear search technique to insert the ith element in the correct place among the previously sorted elements.

49. Show all the steps used by the binary insertion sort to sort the list 3, 2, 4, 5, 1, 6.

50. Compare the number of comparisons used by the insertion sort and the binary insertion sort to sort the list 7, 4, 3, 8, 1, 5, 4, 2.

***51.** Express the binary insertion sort in pseudocode.

52. **a)** Devise a variation of the insertion sort that uses a linear search technique that inserts the jth element in the correct place by first comparing it with the $(j-1)$st element, then the $(j-2)$th element if necessary, and so on.

b) Use your algorithm to sort 3, 2, 4, 5, 1, 6.

c) Answer Exercise 47 using this algorithm.

d) Answer Exercise 48 using this algorithm.

53. When a list of elements is in close to the correct order, would it be better to use an insertion sort or its variation described in Exercise 52?

54. List all the steps the naive string matcher uses to find all occurrences of the pattern FE in the text COVFEFE.

55. List all the steps the naive string matcher uses to find all occurrences of the pattern ACG in the text TACAGACG.

56. Use the cashier's algorithm to make change using quarters, dimes, nickels, and pennies for

a) 87 cents. **b)** 49 cents.

c) 99 cents. **d)** 33 cents.

57. Use the cashier's algorithm to make change using quarters, dimes, nickels, and pennies for

a) 51 cents. **b)** 69 cents.

c) 76 cents. **d)** 60 cents.

58. Use the cashier's algorithm to make change using quarters, dimes, and pennies (but no nickels) for each of the amounts given in Exercise 56. For which of these amounts does the greedy algorithm use the fewest coins of these denominations possible?

59. Use the cashier's algorithm to make change using quarters, dimes, and pennies (but no nickels) for each of the amounts given in Exercise 57. For which of these amounts does the greedy algorithm use the fewest coins of these denominations possible?

60. Show that if there were a coin worth 12 cents, the cashier's algorithm using quarters, 12-cent coins, dimes, nickels, and pennies would not always produce change using the fewest coins possible.

61. Use Algorithm 7 to schedule the largest number of talks in a lecture hall from a proposed set of talks, if the starting and ending times of the talks are 9:00 A.M. and 9:45 A.M.; 9:30 A.M. and 10:00 A.M.; 9:50 A.M. and 10:15 A.M.; 10:00 A.M. and 10:30 A.M.; 10:10 A.M. and 10:25 A.M.; 10:30 A.M. and 10:55 A.M.; 10:15 A.M. and 10:45 A.M.; 10:30 A.M. and 11:00 A.M.; 10:45 A.M. and 11:30 A.M.; 10:55 A.M. and 11:25 A.M.; 11:00 A.M. and 11:15 A.M.

62. Show that a greedy algorithm that schedules talks in a lecture hall, as described in Example 7, by selecting at each step the talk that overlaps the fewest other talks, does not always produce an optimal schedule.

*63. **a)** Devise a greedy algorithm that determines the fewest lecture halls needed to accommodate n talks given the starting and ending time for each talk.
b) Prove that your algorithm is optimal.

Links

Suppose we have s men $m_1, m_2, \ldots, m_s$ and s women $w_1, w_2, \ldots, w_s$. We wish to match each person with a member of the opposite gender. Furthermore, suppose that each person ranks, in order of preference, with no ties, the people of the opposite gender. We say that a matching of people of opposite genders to form couples is **stable** if we cannot find a man m and a woman w who are not assigned to each other such that m prefers w over his assigned partner and w prefers m to her assigned partner.

64. Suppose we have three men m_1, m_2, and m_3 and three women w_1, w_2, and w_3. Furthermore, suppose that the preference rankings of the men for the three women, from highest to lowest, are m_1: w_3, w_1, w_2; m_2: w_1, w_2, w_3; m_3: w_2, w_3, w_1; and the preference rankings of the women for the three men, from highest to lowest, are w_1: m_1, m_2, m_3; w_2: m_2, m_1, m_3; w_3: m_3, m_2, m_1. For each of the six possible matchings of men and women to form three couples, determine whether this matching is stable.

The **deferred acceptance algorithm**, also known as the **Gale-Shapley algorithm**, can be used to construct a stable matching of men and women. In this algorithm, members of one gender are the **suitors** and members of the other gender the **suitees**. The algorithm uses a sequence of rounds; in each round every suitor whose proposal was rejected in the previous round proposes to his or her highest ranking suitee who has not already rejected a proposal from this suitor. A suitee rejects all proposals except that from the suitor that this suitee ranks highest among all the suitors who have proposed to this suitee in this round or previous rounds. The proposal of this highest ranking suitor remains pending and is rejected in a later round if a more appealing suitor proposes in that round. The series of rounds ends when every suitor has exactly one pending proposal. All pending proposals are then accepted.

65. Write the deferred acceptance algorithm in pseudocode.

66. Show that the deferred acceptance algorithm terminates.

*67. Show that the deferred acceptance always terminates with a stable assignment.

An element of a sequence is called a **majority element** if it occurs repeatedly for more than half the terms of the sequence. The **Boyer-Moore majority vote algorithm** (named after Robert Boyer and J. Strother Moore) finds the majority element of a sequence, if it exists. The algorithm maintains a counter that is initially set to 0 and a temporary candidate for a majority element initially with no assigned value. The algorithm processes the elements in order. When it processes the first element, this element becomes the majority candidate and the counter is set equal to 1. Then, as it processes the remaining elements in order, if the counter is 0, this element becomes the majority candidate and the counter is set equal to 1, while if the counter is nonzero, the counter is incremented (that is, 1 is added to it) or decremented (that is, 1 is subtracted from it), depending on whether this element equals the current candidate. After all the terms are processed, the majority candidate is the majority element, if it exists.

68. a) Explain why a sequence has at most one majority element.
b) Show all the steps of the Boyer-Moore majority vote algorithm when given the sequence 2, 1, 3, 3, 2, 3.
c) Express the Boyer-Moore majority vote algorithm in pseudocode.
d) Explain how you can determine whether the majority candidate element produced by the Boyer-Moore algorithm is actually a majority element.

*69. **a)** Prove that the Boyer-Moore majority vote algorithm outputs the majority element of a sequence, if it exists.
b) Prove or disprove that the majority candidate of the Boyer-Moore majority vote algorithm will be a mode of the sequence (that is, its most common element) even when no majority element exists.

70. Show that the problem of determining whether a program with a given input ever prints the digit 1 is unsolvable.

71. Show that the following problem is solvable. Given two programs with their inputs and the knowledge that exactly one of them halts, determine which halts.

72. Show that the problem of deciding whether a specific program with a specific input halts is solvable.

3.2 The Growth of Functions

3.2.1 Introduction

In Section 3.1 we discussed the concept of an algorithm. We introduced algorithms that solve a variety of problems, including searching for an element in a list and sorting a list. In Section 3.3 we will study the number of operations used by these algorithms. In particular, we will estimate the number of comparisons used by the linear and binary search algorithms to find an element in a sequence of n elements. We will also estimate the number of comparisons used by the bubble sort and by the insertion sort to sort a list of n elements. The time required to solve a problem depends on more than only the number of operations it uses. The time also depends on the hardware and software used to run the program that implements the algorithm. However, when we change the hardware and software used to implement an algorithm, we can closely

CHAPTER

4 Number Theory and Cryptography

The part of mathematics devoted to the study of the set of integers and their properties is known as number theory. In this chapter we will develop some of the important concepts of number theory including many of those used in computer science. As we develop number theory, we will use the proof methods developed in Chapter 1 to prove many theorems.

We will first introduce the notion of divisibility of integers, which we use to introduce modular, or clock, arithmetic. Modular arithmetic operates with the remainders of integers when they are divided by a fixed positive integer, called the modulus. We will prove many important results about modular arithmetic which we will use extensively in this chapter.

Integers can be represented with any positive integer b greater than 1 as a base. In this chapter we discuss base b representations of integers and give an algorithm for finding them. In particular, we will discuss binary, octal, and hexadecimal (base 2, 8, and 16) representations. We will describe algorithms for carrying out arithmetic using these representations and study their complexity. These algorithms were the first procedures called algorithms.

We will discuss prime numbers, the positive integers that have only 1 and themselves as positive divisors. We will prove that there are infinitely many primes; the proof we give is considered to be one of the most beautiful proofs in mathematics. We will discuss the distribution of primes and many famous open questions concerning primes. We will introduce the concept of greatest common divisors and study the Euclidean algorithm for computing them. This algorithm was first described thousands of years ago. We will introduce the fundamental theorem of arithmetic, a key result which tells us that every positive integer has a unique factorization into primes.

We will explain how to solve linear congruences, as well as systems of linear congruences, which we solve using the famous Chinese remainder theorem. We will introduce the notion of pseudoprimes, which are composite integers masquerading as primes, and show how this notion can help us rapidly generate prime numbers.

This chapter introduces several important applications of number theory. In particular, we will use number theory to generate pseudorandom numbers, to assign memory locations to computer files, and to find check digits used to detect errors in various kinds of identification numbers. We also introduce the subject of cryptography. Number theory plays an essential role both in classical cryptography, first used thousands of years ago, and modern cryptography, which plays an essential role in electronic communication. We will show how the ideas we develop can be used in cryptographical protocols, introducing protocols for sharing keys and for sending signed messages. Number theory, once considered the purest of subjects, has become an essential tool in providing computer and Internet security.

Finally, it should be noted that this chapter is designed to introduce some key aspects of number theory. As with all the topics covered in this book, there is a great deal more to learn. Interested students can consult [Ro11], the author's number theory text, to explore this fascinating subject more fully.

4.1 Divisibility and Modular Arithmetic

4.1.1 Introduction

The ideas that we will develop in this section are based on the notion of divisibility. Division of an integer by a positive integer produces a quotient and a remainder. Working with these remainders leads to modular arithmetic, which plays an important role in mathematics and which

is used throughout computer science. We will discuss some important applications of modular arithmetic later in this chapter, including generating pseudorandom numbers, assigning computer memory locations to files, constructing check digits, and encrypting messages.

4.1.2 Division

When one integer is divided by a second nonzero integer, the quotient may or may not be an integer. For example, $12/3 = 4$ is an integer, whereas $11/4 = 2.75$ is not. This leads to Definition 1.

Definition 1 If a and b are integers with $a \neq 0$, we say that a *divides* b if there is an integer c such that $b = ac$ (or equivalently, if $\frac{b}{a}$ is an integer). When a divides b we say that a is a *factor* or *divisor* of b, and that b is a *multiple* of a. The notation $a \mid b$ denotes that a divides b. We write $a \nmid b$ when a does not divide b.

Remark: We can express $a \mid b$ using quantifiers as $\exists c(ac = b)$, where the universe of discourse is the set of integers.

In Figure 1 a number line indicates which integers are divisible by the positive integer d.

EXAMPLE 1 Determine whether $3 \mid 7$ and whether $3 \mid 12$.

Solution: We see that $3 \nmid 7$, because $7/3$ is not an integer. On the other hand, $3 \mid 12$ because $12/3 = 4$. ◀

EXAMPLE 2 Let n and d be positive integers. How many positive integers not exceeding n are divisible by d?

Extra Examples

Solution: The positive integers divisible by d are all the integers of the form dk, where k is a positive integer. Hence, the number of positive integers divisible by d that do not exceed n equals the number of integers k with $0 < dk \leq n$, or with $0 < k \leq n/d$. Therefore, there are $\lfloor n/d \rfloor$ positive integers not exceeding n that are divisible by d. ◀

Some of the basic properties of divisibility of integers are given in Theorem 1.

THEOREM 1 Let a, b, and c be integers, where $a \neq 0$. Then

(*i*) if $a \mid b$ and $a \mid c$, then $a \mid (b + c)$;
(*ii*) if $a \mid b$, then $a \mid bc$ for all integers c;
(*iii*) if $a \mid b$ and $b \mid c$, then $a \mid c$.

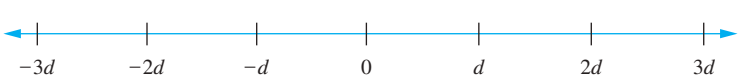

FIGURE 1 **Integers divisible by the positive integer *d*.**

Proof: We will give a direct proof of (*i*). Suppose that $a \mid b$ and $a \mid c$. Then, from the definition of divisibility, it follows that there are integers s and t with $b = as$ and $c = at$. Hence,

$$b + c = as + at = a(s + t).$$

Therefore, a divides $b + c$. This establishes part (*i*) of the theorem. The proofs of parts (*ii*) and (*iii*) are left as Exercises 3 and 4. ◁

Theorem 1 has this useful consequence.

COROLLARY 1 If a, b, and c are integers, where $a \neq 0$, such that $a \mid b$ and $a \mid c$, then $a \mid mb + nc$ whenever m and n are integers.

Proof: We will give a direct proof. By part (*ii*) of Theorem 1 we see that $a \mid mb$ and $a \mid nc$ whenever m and n are integers. By part (*i*) of Theorem 1 it follows that $a \mid mb + nc$. ◁

4.1.3 The Division Algorithm

When an integer is divided by a positive integer, there is a quotient and a remainder, as the division algorithm shows.

THEOREM 2 **THE DIVISION ALGORITHM** Let a be an integer and d a positive integer. Then there are unique integers q and r, with $0 \leq r < d$, such that $a = dq + r$.

We defer the proof of the division algorithm to Section 5.2. (See Example 5 and Exercise 37 in that section.)

Remark: Theorem 2 is not really an algorithm. (Why not?) Nevertheless, we use its traditional name.

Definition 2 In the equality given in the division algorithm, d is called the *divisor*, a is called the *dividend*, q is called the *quotient*, and r is called the *remainder*. This notation is used to express the quotient and remainder:

$$q = a \textbf{ div } d, \quad r = a \textbf{ mod } d.$$

Remark: Note that both a **div** d and a **mod** d for a fixed d are functions on the set of integers. Furthermore, when a is an integer and d is a positive integer, we have a **div** $d = \lfloor a/d \rfloor$ and a **mod** $d = a - d$. (See Exercise 24.)

Examples 3 and 4 illustrate the division algorithm.

EXAMPLE 3 What are the quotient and remainder when 101 is divided by 11?

Solution: We have

$$101 = 11 \cdot 9 + 2.$$

Hence, the quotient when 101 is divided by 11 is $9 = 101$ **div** 11, and the remainder is $2 = 101$ **mod** 11. ◀

EXAMPLE 4 What are the quotient and remainder when -11 is divided by 3?

Extra Examples

Solution: We have

$$-11 = 3(-4) + 1.$$

Hence, the quotient when -11 is divided by 3 is $-4 = -11$ **div** 3, and the remainder is $1 = -11$ **mod** 3.

Note that the remainder cannot be negative. Consequently, the remainder is *not* -2, even though

$$-11 = 3(-3) - 2,$$

because $r = -2$ does not satisfy $0 \leq r < 3$. ◀

Note that the integer a is divisible by the integer d if and only if the remainder is zero when a is divided by d.

Remark: A programming language may have one, or possibly two, operators for modular arithmetic, denoted by mod (in BASIC, Maple, Mathematica, EXCEL, and SQL), % (in C, C++, Java, and Python), rem (in Ada and Lisp), or something else. Be careful when using them, because for $a < 0$, some of these operators return $a - m\lceil a/m \rceil$ instead of a **mod** $m = a - m\lfloor a/m \rfloor$ (as shown in Exercise 24). Also, unlike a **mod** m, some of these operators are defined when $m < 0$, and even when $m = 0$.

4.1.4 Modular Arithmetic

In some situations we care only about the remainder of an integer when it is divided by some specified positive integer. For instance, when we ask what time it will be (on a 24-hour clock) 50 hours from now, we care only about the remainder when 50 plus the current hour is divided by 24. Because we are often interested only in remainders, we have special notations for them. We have already introduced the notation a **mod** m to represent the remainder when an integer a is divided by the positive integer m. We now introduce a different, but related, notation that indicates that two integers have the same remainder when they are divided by the positive integer m.

Definition 3 If a and b are integers and m is a positive integer, then a is *congruent to b modulo m* if m divides $a - b$. We use the notation $a \equiv b \pmod{m}$ to indicate that a is congruent to b modulo m. We say that $a \equiv b \pmod{m}$ is a **congruence** and that m is its **modulus** (plural **moduli**). If a and b are not congruent modulo m, we write $a \not\equiv b \pmod{m}$.

Although both notations $a \equiv b \pmod{m}$ and a **mod** $m = b$ include "mod," they represent fundamentally different concepts. The first represents a relation on the set of integers, whereas the second represents a function. However, the relation $a \equiv b \pmod{m}$ and the **mod** m function are closely related, as described in Theorem 3.

THEOREM 3 Let a and b be integers, and let m be a positive integer. Then $a \equiv b \pmod{m}$ if and only if a **mod** $m = b$ **mod** m.

The proof of Theorem 3 is left as Exercises 21 and 22. Recall that a **mod** m and b **mod** m are the remainders when a and b are divided by m, respectively. Consequently, Theorem 3 also says that $a \equiv b \pmod{m}$ if and only if a and b have the same remainder when divided by m.

EXAMPLE 5 Determine whether 17 is congruent to 5 modulo 6 and whether 24 and 14 are congruent modulo 6.

Solution: Because 6 divides $17 - 5 = 12$, we see that $17 \equiv 5 \pmod{6}$. However, because $24 - 14 = 10$ is not divisible by 6, we see that $24 \not\equiv 14 \pmod{6}$. ◀

The great German mathematician Karl Friedrich Gauss developed the concept of congruences at the end of the eighteenth century. The notion of congruences has played an important role in the development of number theory.

Theorem 4 provides a useful way to work with congruences.

THEOREM 4 Let m be a positive integer. The integers a and b are congruent modulo m if and only if there is an integer k such that $a = b + km$.

Proof: If $a \equiv b \pmod{m}$, by the definition of congruence (Definition 3), we know that $m \mid (a - b)$. This means that there is an integer k such that $a - b = km$, so that $a = b + km$. Conversely, if there is an integer k such that $a = b + km$, then $km = a - b$. Hence, m divides $a - b$, so that $a \equiv b \pmod{m}$. ◁

The set of all integers congruent to an integer a modulo m is called the **congruence class** of a modulo m. In Chapter 9 we will show that there are m pairwise disjoint equivalence classes modulo m and that the union of these equivalence classes is the set of integers.

Theorem 5 shows that additions and multiplications preserve congruences.

THEOREM 5 Let m be a positive integer. If $a \equiv b \pmod{m}$ and $c \equiv d \pmod{m}$, then

$$a + c \equiv b + d \pmod{m} \quad \text{and} \quad ac \equiv bd \pmod{m}.$$

Links

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KARL FRIEDRICH GAUSS (1777–1855) Karl Friedrich Gauss, the son of a bricklayer, was a child prodigy. He demonstrated his potential at the age of 10, when he quickly solved a problem assigned by a teacher to keep the class busy. The teacher asked the students to find the sum of the first 100 positive integers. Gauss realized that this sum could be found by forming 50 pairs, each with the sum 101: $1 + 100, 2 + 99, \ldots, 50 + 51$. This brilliance attracted the sponsorship of patrons, including Duke Ferdinand of Brunswick, who made it possible for Gauss to attend Caroline College and the University of Göttingen. While a student, he invented the method of least squares, which is used to estimate the most likely value of a variable from experimental results. In 1796 Gauss made a fundamental discovery in geometry, advancing a subject that had not advanced since ancient times. He showed that a 17-sided regular polygon could be drawn using just a ruler and compass.

In 1799 Gauss presented the first rigorous proof of the fundamental theorem of algebra, which states that a polynomial of degree n has exactly n roots in the complex numbers (counting multiplicities). Gauss achieved worldwide fame when he successfully calculated the orbit of the first asteroid discovered, Ceres, using scanty data.

Gauss was called the Prince of Mathematics by his contemporary mathematicians. Although Gauss is noted for his many discoveries in geometry, algebra, analysis, astronomy, and physics, he had a special interest in number theory, which can be seen from his statement "Mathematics is the queen of the sciences, and the theory of numbers is the queen of mathematics." Gauss laid the foundations for modern number theory with the publication of his book *Disquisitiones Arithmeticae* in 1801.

Proof: We use a direct proof. Because $a \equiv b \pmod{m}$ and $c \equiv d \pmod{m}$, by Theorem 4 there are integers s and t with $b = a + sm$ and $d = c + tm$. Hence,

$$b + d = (a + sm) + (c + tm) = (a + c) + m(s + t)$$

and

$$bd = (a + sm)(c + tm) = ac + m(at + cs + stm).$$

Hence,

$$a + c \equiv b + d \pmod{m} \qquad \text{and} \qquad ac \equiv bd \pmod{m}.$$ ◁

EXAMPLE 6 Because $7 \equiv 2 \pmod{5}$ and $11 \equiv 1 \pmod{5}$, it follows from Theorem 5 that

$$18 = 7 + 11 \equiv 2 + 1 = 3 \pmod{5}$$

and that

$$77 = 7 \cdot 11 \equiv 2 \cdot 1 = 2 \pmod{5}.$$ ◀

You cannot always divide both sides of a congruence by the same number!

We must be careful working with congruences. Some properties we may expect to be true are not valid. For example, if $ac \equiv bc \pmod{m}$, the congruence $a \equiv b \pmod{m}$ may be false. Similarly, if $a \equiv b \pmod{m}$ and $c \equiv d \pmod{m}$, the congruence $a^c \equiv b^d \pmod{m}$ may be false. (See Exercise 43.)

Corollary 2 shows how to find the values of the **mod** m function at the sum and product of two integers using the values of this function at each of these integers. We will use this result in Section 5.4.

COROLLARY 2 Let m be a positive integer and let a and b be integers. Then

$$(a + b) \bmod m = ((a \bmod m) + (b \bmod m)) \bmod m$$

and

$$ab \bmod m = ((a \bmod m)(b \bmod m)) \bmod m.$$

Proof: By the definitions of **mod** m and of congruence modulo m, we know that $a \equiv (a \bmod m) \pmod{m}$ and $b \equiv (b \bmod m) \pmod{m}$. Hence, Theorem 5 tells us that

$$a + b \equiv (a \bmod m) + (b \bmod m) \pmod{m}$$

and

$$ab \equiv (a \bmod m)(b \bmod m) \pmod{m}.$$

The equalities in this corollary follow from these last two congruences by Theorem 3. ◁

In Section 4.6 we will carry out a variety of computations using the **mod** function when we study cryptography. Example 7 illustrates a type of computation involving the **mod** function that we will encounter.

EXAMPLE 7 Find the value of $(19^3 \bmod 31)^4 \bmod 23$.

Solution: To compute $(19^3 \bmod 31)^4 \bmod 23$, we will first evaluate $19^3 \bmod 31$. Because $19^3 = 6859$ and $6859 = 221 \cdot 31 + 8$, we have $19^3 \bmod 31 = 6859 \bmod 31 = 8$. So, $(19^3 \bmod 31)^4 \bmod 23 = 8^4 \bmod 23$.

Next, note that $8^4 = 4096$. Because $4096 = 178 \cdot 23 + 2$, we have $4096 \bmod 23 = 2$. Hence, $(19^3 \bmod 31)^4 \bmod 23 = 2$. ◀

4.1.5 Arithmetic Modulo *m*

We can define arithmetic operations on $\mathbf{Z}_m$, the set of nonnegative integers less than m, that is, the set $\{0, 1, \ldots, m-1\}$. In particular, we define addition of these integers, denoted by $+_m$ by

$$a +_m b = (a + b) \bmod m,$$

where the addition on the right-hand side of this equation is the ordinary addition of integers, and we define multiplication of these integers, denoted by $\cdot_m$ by

$$a \cdot_m b = (a \cdot b) \bmod m,$$

where the multiplication on the right-hand side of this equation is the ordinary multiplication of integers. The operations $+_m$ and $\cdot_m$ are called addition and multiplication modulo m and when we use these operations, we are said to be doing **arithmetic modulo** m.

EXAMPLE 8 Use the definition of addition and multiplication in $\mathbf{Z}_m$ to find $7 +_{11} 9$ and $7 \cdot_{11} 9$.

Solution: Using the definition of addition modulo 11, we find that

$$7 +_{11} 9 = (7 + 9) \bmod 11 = 16 \bmod 11 = 5,$$

and

$$7 \cdot_{11} 9 = (7 \cdot 9) \bmod 11 = 63 \bmod 11 = 8.$$

Hence, $7 +_{11} 9 = 5$ and $7 \cdot_{11} 9 = 8$. ◀

The operations $+_m$ and $\cdot_m$ satisfy many of the same properties of ordinary addition and multiplication of integers. In particular, they satisfy these properties:

Closure If a and b belong to $\mathbf{Z}_m$, then $a +_m b$ and $a \cdot_m b$ belong to $\mathbf{Z}_m$.

Associativity If a, b, and c belong to $\mathbf{Z}_m$, then $(a +_m b) +_m c = a +_m (b +_m c)$ and $(a \cdot_m b) \cdot_m c = a \cdot_m (b \cdot_m c)$.

Commutativity If a and b belong to $\mathbf{Z}_m$, then $a +_m b = b +_m a$ and $a \cdot_m b = b \cdot_m a$.

Identity elements The elements 0 and 1 are identity elements for addition and multiplication modulo m, respectively. That is, if a belongs to $\mathbf{Z}_m$, then $a +_m 0 = 0 +_m a = a$ and $a \cdot_m 1 = 1 \cdot_m a = a$.

Additive inverses If $a \neq 0$ belongs to $\mathbf{Z}_m$, then $m - a$ is an additive inverse of a modulo m and 0 is its own additive inverse. That is, $a +_m (m - a) = 0$ and $0 +_m 0 = 0$.

Distributivity If a, b, and c belong to $\mathbf{Z}_m$, then $a \cdot_m (b +_m c) = (a \cdot_m b) +_m (a \cdot_m c)$ and $(a +_m b) \cdot_m c = (a \cdot_m c) +_m (b \cdot_m c)$.

These properties follow from the properties we have developed for congruences and remainders modulo m, together with the properties of integers; we leave their proofs as Exercises 48–50. Note that we have listed the property that every element of $\mathbf{Z}_m$ has an additive inverse, but no analogous property for multiplicative inverses has been included. This is because multiplicative inverses do not always exist modulo m. For instance, there is no multiplicative inverse of 2 modulo 6, as the reader can verify. We will return to the question of when an integer has a multiplicative inverse modulo m later in this chapter.

Remark: Because $\mathbf{Z}_m$ with the operations of addition and multiplication modulo m satisfies the properties listed, $\mathbf{Z}_m$ with modular addition is said to be a **commutative group** and $\mathbf{Z}_m$ with both of these operations is said to be a **commutative ring**. Note that the set of integers with ordinary addition and multiplication also forms a commutative ring. Groups and rings are studied in courses that cover abstract algebra.

Remark: In Exercise 36, and in later sections, we will use the notations $+$ and $\cdot$ for $+_m$ and $\cdot_m$ without the subscript m on the symbol for the operator whenever we work with $\mathbf{Z}_m$.

Exercises

1. Does 17 divide each of these numbers?
a) 68 **b)** 84 **c)** 357 **d)** 1001

2. Prove that if a is an integer other than 0, then
a) 1 divides a. **b)** a divides 0.

3. Prove that part (*ii*) of Theorem 1 is true.

4. Prove that part (*iii*) of Theorem 1 is true.

5. Show that if $a \mid b$ and $b \mid a$, where a and b are integers, then $a = b$ or $a = -b$.

6. Show that if a, b, c, and d are integers, where $a \neq 0$, such that $a \mid c$ and $b \mid d$, then $ab \mid cd$.

7. Show that if a, b, and c are integers, where $a \neq 0$ and $c \neq 0$, such that $ac \mid bc$, then $a \mid b$.

8. Prove or disprove that if $a \mid bc$, where a, b, and c are positive integers and $a \neq 0$, then $a \mid b$ or $a \mid c$.

9. Prove that if a and b are integers and a divides b, then a is odd or b is even.

10. Prove that if a and b are nonzero integers, a divides b, and $a + b$ is odd, then a is odd.

11. Prove that if a is an integer that is not divisible by 3, then $(a + 1)(a + 2)$ is divisible by 3.

12. Prove that if a is a positive integer, then 4 does not divide $a^2 + 2$.

13. What are the quotient and remainder when
a) 19 is divided by 7? **b)** -111 is divided by 11?
c) 789 is divided by 23? **d)** 1001 is divided by 13?
e) 0 is divided by 19? **f)** 3 is divided by 5?
g) -1 is divided by 3? **h)** 4 is divided by 1?

14. What are the quotient and remainder when
a) 44 is divided by 8?
b) 777 is divided by 21?
c) -123 is divided by 19?
d) -1 is divided by 23?
e) -2002 is divided by 87?
f) 0 is divided by 17?
g) 1,234,567 is divided by 1001?
h) -100 is divided by 101?

15. What time does a 12-hour clock read
a) 80 hours after it reads 11:00?
b) 40 hours before it reads 12:00?
c) 100 hours after it reads 6:00?

16. What time does a 24-hour clock read
a) 100 hours after it reads 2:00?
b) 45 hours before it reads 12:00?
c) 168 hours after it reads 19:00?

17. Suppose that a and b are integers, $a \equiv 4 \pmod{13}$, and $b \equiv 9 \pmod{13}$. Find the integer c with $0 \leq c \leq 12$ such that
a) $c \equiv 9a \pmod{13}$.
b) $c \equiv 11b \pmod{13}$.
c) $c \equiv a + b \pmod{13}$.
d) $c \equiv 2a + 3b \pmod{13}$.
e) $c \equiv a^2 + b^2 \pmod{13}$.
f) $c \equiv a^3 - b^3 \pmod{13}$.

18. Suppose that a and b are integers, $a \equiv 11 \pmod{19}$, and $b \equiv 3 \pmod{19}$. Find the integer c with $0 \leq c \leq 18$ such that
a) $c \equiv 13a \pmod{19}$.
b) $c \equiv 8b \pmod{19}$.
c) $c \equiv a - b \pmod{19}$.
d) $c \equiv 7a + 3b \pmod{19}$.
e) $c \equiv 2a^2 + 3b^2 \pmod{19}$.
f) $c \equiv a^3 + 4b^3 \pmod{19}$.

19. Show that if a and d are positive integers, then $(-a)\,\mathbf{div}\,d = -a\,\mathbf{div}\,d$ if and only if d divides a.

20. Prove or disprove that if a, b, and d are integers with $d > 0$, then $(a + b)\,\mathbf{div}\,d = a\,\mathbf{div}\,d + b\,\mathbf{div}\,d$.

21. Let m be a positive integer. Show that $a \equiv b \pmod{m}$ if $a\ \mathbf{mod}\ m = b\ \mathbf{mod}\ m$.

22. Let m be a positive integer. Show that $a\ \mathbf{mod}\ m = b\ \mathbf{mod}\ m$ if $a \equiv b \pmod{m}$.

23. Show that if n and k are positive integers, then $\lceil n/k \rceil = \lfloor (n-1)/k \rfloor + 1$.

24. Show that if a is an integer and d is an integer greater than 1, then the quotient and remainder obtained when a is divided by d are $\lfloor a/d \rfloor$ and $a - d\lfloor a/d \rfloor$, respectively.

25. Find a formula for the integer with smallest absolute value that is congruent to an integer a modulo m, where m is a positive integer.

26. Evaluate these quantities.

a) $-17\ \mathbf{mod}\ 2$ **b)** $144\ \mathbf{mod}\ 7$
c) $-101\ \mathbf{mod}\ 13$ **d)** $199\ \mathbf{mod}\ 19$

27. Evaluate these quantities.

a) $13\ \mathbf{mod}\ 3$ **b)** $-97\ \mathbf{mod}\ 11$
c) $155\ \mathbf{mod}\ 19$ **d)** $-221\ \mathbf{mod}\ 23$

28. Find $a\ \mathbf{div}\ m$ and $a\ \mathbf{mod}\ m$ when

a) $a = -111$, $m = 99$.
b) $a = -9999$, $m = 101$.
c) $a = 10299$, $m = 999$.
d) $a = 123456$, $m = 1001$.

29. Find $a\ \mathbf{div}\ m$ and $a\ \mathbf{mod}\ m$ when

a) $a = 228$, $m = 119$.
b) $a = 9009$, $m = 223$.
c) $a = -10101$, $m = 333$.
d) $a = -765432$, $m = 38271$.

30. Find the integer a such that

a) $a \equiv 43 \pmod{23}$ and $-22 \leq a \leq 0$.
b) $a \equiv 17 \pmod{29}$ and $-14 \leq a \leq 14$.
c) $a \equiv -11 \pmod{21}$ and $90 \leq a \leq 110$.

31. Find the integer a such that

a) $a \equiv -15 \pmod{27}$ and $-26 \leq a \leq 0$.
b) $a \equiv 24 \pmod{31}$ and $-15 \leq a \leq 15$.
c) $a \equiv 99 \pmod{41}$ and $100 \leq a \leq 140$.

32. List five integers that are congruent to 4 modulo 12.

33. List all integers between -100 and 100 that are congruent to -1 modulo 25.

34. Decide whether each of these integers is congruent to 3 modulo 7.

a) 37 **b)** 66
c) -17 **d)** -67

35. Decide whether each of these integers is congruent to 5 modulo 17.

a) 80 **b)** 103
c) -29 **d)** -122

36. Find each of these values.

a) $(177\ \mathbf{mod}\ 31 + 270\ \mathbf{mod}\ 31)\ \mathbf{mod}\ 31$
b) $(177\ \mathbf{mod}\ 31 \cdot 270\ \mathbf{mod}\ 31)\ \mathbf{mod}\ 31$

37. Find each of these values.

a) $(-133\ \mathbf{mod}\ 23 + 261\ \mathbf{mod}\ 23)\ \mathbf{mod}\ 23$
b) $(457\ \mathbf{mod}\ 23 \cdot 182\ \mathbf{mod}\ 23)\ \mathbf{mod}\ 23$

38. Find each of these values.

a) $(19^2\ \mathbf{mod}\ 41)\ \mathbf{mod}\ 9$
b) $(32^3\ \mathbf{mod}\ 13)^2\ \mathbf{mod}\ 11$
c) $(7^3\ \mathbf{mod}\ 23)^2\ \mathbf{mod}\ 31$
d) $(21^2\ \mathbf{mod}\ 15)^3\ \mathbf{mod}\ 22$

39. Find each of these values.

a) $(99^2\ \mathbf{mod}\ 32)^3\ \mathbf{mod}\ 15$
b) $(3^4\ \mathbf{mod}\ 17)^2\ \mathbf{mod}\ 11$
c) $(19^3\ \mathbf{mod}\ 23)^2\ \mathbf{mod}\ 31$
d) $(89^3\ \mathbf{mod}\ 79)^4\ \mathbf{mod}\ 26$

40. Show that if $a \equiv b \pmod{m}$ and $c \equiv d \pmod{m}$, where a, b, c, d, and m are integers with $m \geq 2$, then $a - c \equiv b - d \pmod{m}$.

41. Show that if $n \mid m$, where n and m are integers greater than 1, and if $a \equiv b \pmod{m}$, where a and b are integers, then $a \equiv b \pmod{n}$.

☞ **42.** Show that if a, b, c, and m are integers such that $m \geq 2$, $c > 0$, and $a \equiv b \pmod{m}$, then $ac \equiv bc \pmod{mc}$.

43. Find counterexamples to each of these statements about congruences.

a) If $ac \equiv bc \pmod{m}$, where a, b, c, and m are integers with $m \geq 2$, then $a \equiv b \pmod{m}$.
b) If $a \equiv b \pmod{m}$ and $c \equiv d \pmod{m}$, where a, b, c, d, and m are integers with c and d positive and $m \geq 2$, then $a^c \equiv b^d \pmod{m}$.

44. Show that if n is an integer then $n^2 \equiv 0$ or $1 \pmod{4}$.

45. Use Exercise 44 to show that if m is a positive integer of the form $4k + 3$ for some nonnegative integer k, then m is not the sum of the squares of two integers.

46. Prove that if n is an odd positive integer, then $n^2 \equiv 1 \pmod{8}$.

47. Show that if a, b, k, and m are integers such that $k \geq 1$, $m \geq 2$, and $a \equiv b \pmod{m}$, then $a^k \equiv b^k \pmod{m}$.

48. Show that $\mathbf{Z}_m$ with addition modulo m, where $m \geq 2$ is an integer, satisfies the closure, associative, and commutative properties, 0 is an additive identity, and for every nonzero $a \in \mathbf{Z}_m$, $m - a$ is an inverse of a modulo m.

49. Show that $\mathbf{Z}_m$ with multiplication modulo m, where $m \geq 2$ is an integer, satisfies the closure, associative, and commutativity properties, and 1 is a multiplicative identity.

50. Show that the distributive property of multiplication over addition holds for $\mathbf{Z}_m$, where $m \geq 2$ is an integer.

51. Write out the addition and multiplication tables for $\mathbf{Z}_5$ (where by addition and multiplication we mean $+_5$ and $\cdot_5$).

52. Write out the addition and multiplication tables for $\mathbf{Z}_6$ (where by addition and multiplication we mean $+_6$ and $\cdot_6$).

53. Determine whether each of the functions $f(a) = a\ \mathbf{div}\ d$ and $g(a) = a\ \mathbf{mod}\ d$, where d is a fixed positive integer, from the set of integers to the set of integers, is one-to-one, and determine whether each of these functions is onto.

4.2 Integer Representations and Algorithms

4.2.1 Introduction

Integers can be expressed using any integer greater than one as a base, as we will show in this section. Although we commonly use decimal (base 10), representations, binary (base 2), octal (base 8), and hexadecimal (base 16) representations are often used, especially in computer science. Given a base b and an integer n, we will show how to construct the base b representation of this integer. We will also explain how to quickly convert between binary and octal and between binary and hexadecimal notations.

As mentioned in Section 3.1, the term *algorithm* originally referred to procedures for performing arithmetic operations using the decimal representations of integers. These algorithms, adapted for use with binary representations, are the basis for computer arithmetic. They provide good illustrations of the concept of an algorithm and the complexity of algorithms. For these reasons, they will be discussed in this section.

We will also introduce an algorithm for finding a **div** d and a **mod** d where a and d are integers with $d > 1$. Finally, we will describe an efficient algorithm for modular exponentiation, which is a particularly important algorithm for cryptography, as we will see in Section 4.6.

4.2.2 Representations of Integers

In everyday life we use decimal notation to express integers. In decimal notation, an integer n is written as a sum of the form $a_k 10^k + a_{k-1} 10^{k-1} + \cdots + a_1 10 + a_0$, where a_j is an integer with $0 \le a_j \le 9$ for $j = 0, 1, \ldots, k$. For example, 965 is used to denote $9 \cdot 10^2 + 6 \cdot 10 + 5$. However, it is often convenient to use bases other than 10. In particular, computers usually use binary notation (with 2 as the base) when carrying out arithmetic, and octal (base 8) or hexadecimal (base 16) notation when expressing characters, such as letters or digits. In fact, we can use any integer greater than 1 as the base when expressing integers. This is stated in Theorem 1.

THEOREM 1

Let b be an integer greater than 1. Then if n is a positive integer, it can be expressed uniquely in the form

$$n = a_k b^k + a_{k-1} b^{k-1} + \cdots + a_1 b + a_0,$$

where k is a nonnegative integer, $a_0, a_1, \ldots, a_k$ are nonnegative integers less than b, and $a_k \neq 0$.

A proof of this theorem can be constructed using mathematical induction, a proof method that is discussed in Section 5.1. It can also be found in [Ro10]. The representation of n given in Theorem 1 is called the **base *b* expansion of *n***. The base b expansion of n is denoted by $(a_k a_{k-1} \ldots a_1 a_0)_b$. For instance, $(245)_8$ represents $2 \cdot 8^2 + 4 \cdot 8 + 5 = 165$. Typically, the subscript 10 is omitted for base 10 expansions of integers because base 10, or **decimal expansions**, are commonly used to represent integers.

BINARY EXPANSIONS Choosing 2 as the base gives **binary expansions** of integers. In binary notation each digit is either a 0 or a 1. In other words, the binary expansion of an integer is just a bit string. Binary expansions (and related expansions that are variants of binary expansions) are used by computers to represent and do arithmetic with integers.

EXAMPLE 1 What is the decimal expansion of the integer that has $(1\ 0101\ 1111)_2$ as its binary expansion?

Solution: We have

$$(1\ 0101\ 1111)_2 = 1 \cdot 2^8 + 0 \cdot 2^7 + 1 \cdot 2^6 + 0 \cdot 2^5 + 1 \cdot 2^4 + 1 \cdot 2^3 + 1 \cdot 2^2 + 1 \cdot 2^1 + 1 \cdot 2^0 = 351.$$ ◀

OCTAL AND HEXADECIMAL EXPANSIONS Among the most important bases in computer science are base 2, base 8, and base 16. Base 8 expansions are called **octal** expansions and base 16 expansions are **hexadecimal** expansions.

EXAMPLE 2 What is the decimal expansion of the number with octal expansion $(7016)_8$?

Solution: Using the definition of a base b expansion with $b = 8$ tells us that

$$(7016)_8 = 7 \cdot 8^3 + 0 \cdot 8^2 + 1 \cdot 8 + 6 = 3598.$$ ◀

Sixteen different digits are required for hexadecimal expansions. Usually, the hexadecimal digits used are 0, 1, 2, 3, 4, 5, 6, 7, 8, 9, A, B, C, D, E, and F, where the letters A through F represent the digits corresponding to the numbers 10 through 15 (in decimal notation).

EXAMPLE 3 What is the decimal expansion of the number with hexadecimal expansion $(2AE0B)_{16}$?

Solution: Using the definition of a base b expansion with $b = 16$ tells us that

$$(2AE0B)_{16} = 2 \cdot 16^4 + 10 \cdot 16^3 + 14 \cdot 16^2 + 0 \cdot 16 + 11 = 175627.$$ ◀

Each hexadecimal digit can be represented using four bits. For instance, we see that $(1110\ \ 0101)_2 = (E5)_{16}$ because $(1110)_2 = (E)_{16}$ and $(0101)_2 = (5)_{16}$. **Bytes**, which are bit strings of length eight, can be represented by two hexadecimal digits.

BASE CONVERSION We will now describe an algorithm for constructing the base b expansion of an integer n. First, divide n by b to obtain a quotient and remainder, that is,

$$n = bq_0 + a_0, \qquad 0 \leq a_0 < b.$$

The remainder, a_0, is the rightmost digit in the base b expansion of n. Next, divide q_0 by b to obtain

$$q_0 = bq_1 + a_1, \qquad 0 \leq a_1 < b.$$

We see that a_1 is the second digit from the right in the base b expansion of n. Continue this process, successively dividing the quotients by b, obtaining additional base b digits as the remainders. This process terminates when we obtain a quotient equal to zero. It produces the base b digits of n from the right to the left.

EXAMPLE 4 Find the octal expansion of $(12345)_{10}$.

Extra Examples

Solution: First, divide 12345 by 8 to obtain

$$12345 = 8 \cdot 1543 + 1.$$

Successively dividing quotients by 8 gives

$$\begin{aligned} 1543 &= 8 \cdot 192 + 7, \\ 192 &= 8 \cdot 24 + 0, \\ 24 &= 8 \cdot 3 + 0, \\ 3 &= 8 \cdot 0 + 3. \end{aligned}$$

The successive remainders that we have found, 1, 7, 0, 0, and 3, are the digits from the right to the left of 12345 in base 8. Hence,

$$(12345)_{10} = (30071)_8.$$ ◀

EXAMPLE 5 Find the hexadecimal expansion of $(177130)_{10}$.

Solution: First divide 177130 by 16 to obtain

$$177130 = 16 \cdot 11070 + 10.$$

Successively dividing quotients by 16 gives

$$\begin{aligned} 11070 &= 16 \cdot 691 + 14, \\ 691 &= 16 \cdot 43 + 3, \\ 43 &= 16 \cdot 2 + 11, \\ 2 &= 16 \cdot 0 + 2. \end{aligned}$$

The successive remainders that we have found, 10, 14, 3, 11, 2, give us the digits from the right to the left of 177130 in the hexadecimal (base 16) expansion of $(177130)_{10}$. It follows that

$$(177130)_{10} = (2B3EA)_{16}.$$

(Recall that the integers 10, 11, and 14 correspond to the hexadecimal digits A, B, and E, respectively.) ◀

EXAMPLE 6 Find the binary expansion of $(241)_{10}$.

Solution: First divide 241 by 2 to obtain

$$241 = 2 \cdot 120 + 1.$$

Successively dividing quotients by 2 gives

$$\begin{aligned} 120 &= 2 \cdot 60 + 0, \\ 60 &= 2 \cdot 30 + 0, \\ 30 &= 2 \cdot 15 + 0, \\ 15 &= 2 \cdot 7 + 1, \\ 7 &= 2 \cdot 3 + 1, \\ 3 &= 2 \cdot 1 + 1, \\ 1 &= 2 \cdot 0 + 1. \end{aligned}$$

The successive remainders that we have found, 1, 0, 0, 0, 1, 1, 1, 1, are the digits from the right to the left in the binary (base 2) expansion of $(241)_{10}$. Hence,

$$(241)_{10} = (1111\ 0001)_2.$$ ◀

The pseudocode given in Algorithm 1 finds the base b expansion $(a_{k-1} \ldots a_1 a_0)_b$ of the integer n.

TABLE 1 Hexadecimal, Octal, and Binary Representation of the Integers 0 through 15.

Decimal	0	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Hexadecimal	0	1	2	3	4	5	6	7	8	9	A	B	C	D	E	F
Octal	0	1	2	3	4	5	6	7	10	11	12	13	14	15	16	17
Binary	0	1	10	11	100	101	110	111	1000	1001	1010	1011	1100	1101	1110	1111

ALGORITHM 1 Constructing Base b Expansions.

procedure *base b expansion*(n, b: positive integers with $b > 1$)
$q := n$
$k := 0$
while $q \neq 0$
    $a_k := q$ **mod** b
    $q := q$ **div** b
    $k := k + 1$
return $(a_{k-1}, \ldots, a_1, a_0)$ {$(a_{k-1} \ldots a_1 a_0)_b$ is the base b expansion of n}

In Algorithm 1, q represents the quotient obtained by successive divisions by b, starting with $q = n$. The digits in the base b expansion are the remainders of these divisions and are given by q **mod** b. The algorithm terminates when a quotient $q = 0$ is reached.

Remark: Note that Algorithm 1 can be thought of as a greedy algorithm, because the base b digits are taken as large as possible in each step.

CONVERSION BETWEEN BINARY, OCTAL, AND HEXADECIMAL EXPANSIONS

Conversion between binary and octal and between binary and hexadecimal expansions is extremely easy because each octal digit corresponds to a block of three binary digits and each hexadecimal digit corresponds to a block of four binary digits, with these correspondences shown in Table 1 without initial 0s shown. (We leave it as Exercises 13–16 to show that this is the case.) This conversion is illustrated in Example 7.

EXAMPLE 7 Find the octal and hexadecimal expansions of $(11\ 1110\ 1011\ 1100)_2$ and the binary expansions of $(765)_8$ and $(A8D)_{16}$.

Solution: To convert $(11\ 1110\ 1011\ 1100)_2$ into octal notation we group the binary digits into blocks of three, adding initial zeros at the start of the leftmost block if necessary. These blocks, from left to right, are 011, 111, 010, 111, and 100, corresponding to 3, 7, 2, 7, and 4, respectively. Consequently, $(11\ 1110\ 1011\ 1100)_2 = (37274)_8$. To convert $(11\ 1110\ 1011\ 1100)_2$ into hexadecimal notation we group the binary digits into blocks of four, adding initial zeros at the start of the leftmost block if necessary. These blocks, from left to right, are 0011, 1110, 1011, and 1100, corresponding to the hexadecimal digits 3, E, B, and C, respectively. Consequently, $(11\ 1110\ 1011\ 1100)_2 = (3EBC)_{16}$.

To convert $(765)_8$ into binary notation, we replace each octal digit by a block of three binary digits. These blocks are 111, 110, and 101. Hence, $(765)_8 = (1\ 1111\ 0101)_2$. To convert $(A8D)_{16}$ into binary notation, we replace each hexadecimal digit by a block of four binary digits. These blocks are 1010, 1000, and 1101. Hence, $(A8D)_{16} = (1010\ 1000\ 1101)_2$. ◀

4.2.3 Algorithms for Integer Operations

The algorithms for performing operations with integers using their binary expansions are extremely important in computer arithmetic. We will describe algorithms for the addition and the multiplication of two integers expressed in binary notation. We will also analyze the computational complexity of these algorithms, in terms of the actual number of bit operations used. Throughout this discussion, suppose that the binary expansions of a and b are

$$a = (a_{n-1}a_{n-2} \dots a_1a_0)_2, b = (b_{n-1}b_{n-2} \dots b_1b_0)_2,$$

so that a and b each have n bits (putting bits equal to 0 at the beginning of one of these expansions if necessary).

We will measure the complexity of algorithms for integer arithmetic in terms of the number of bits in these numbers.

ADDITION ALGORITHM Consider the problem of adding two integers in binary notation. A procedure to perform addition can be based on the usual method for adding numbers with pencil and paper. This method proceeds by adding pairs of binary digits together with carries, when they occur, to compute the sum of two integers. This procedure will now be specified in detail.

To add a and b, first add their rightmost bits. This gives

$$a_0 + b_0 = c_0 \cdot 2 + s_0,$$

where s_0 is the rightmost bit in the binary expansion of $a + b$ and c_0 is the **carry**, which is either 0 or 1. Then add the next pair of bits and the carry,

$$a_1 + b_1 + c_0 = c_1 \cdot 2 + s_1,$$

where s_1 is the next bit (from the right) in the binary expansion of $a + b$, and c_1 is the carry. Continue this process, adding the corresponding bits in the two binary expansions and the carry, to determine the next bit from the right in the binary expansion of $a + b$. At the last stage, add a_{n-1}, b_{n-1}, and c_{n-2} to obtain $c_{n-1} \cdot 2 + s_{n-1}$. The leading bit of the sum is $s_n = c_{n-1}$. This procedure produces the binary expansion of the sum, namely, $a + b = (s_ns_{n-1}s_{n-2} \dots s_1s_0)_2$.

EXAMPLE 8 Add $a = (1110)_2$ and $b = (1011)_2$.

Solution: Following the procedure specified in the algorithm, first note that

$$a_0 + b_0 = 0 + 1 = 0 \cdot 2 + 1,$$

so that $c_0 = 0$ and $s_0 = 1$. Then, because

$$a_1 + b_1 + c_0 = 1 + 1 + 0 = 1 \cdot 2 + 0,$$

it follows that $c_1 = 1$ and $s_1 = 0$. Continuing,

$$a_2 + b_2 + c_1 = 1 + 0 + 1 = 1 \cdot 2 + 0,$$

so that $c_2 = 1$ and $s_2 = 0$. Finally, because

$$a_3 + b_3 + c_2 = 1 + 1 + 1 = 1 \cdot 2 + 1,$$

follows that $c_3 = 1$ and $s_3 = 1$. This means that $s_4 = c_3 = 1$. Therefore, $s = a + b = (1\ 1001)_2$. This addition is displayed in Figure 1, where carries are shown in color. ◀

```
 1 1 1
   1 1 1 0
 + 1 0 1 1
 ---------
 1 1 0 0 1
```

FIGURE 1 **Adding $(1110)_2$ and $(1011)_2$.**

The algorithm for addition can be described using pseudocode as follows.

ALGORITHM 2 Addition of Integers.

procedure *add*(a, b: positive integers)
{the binary expansions of a and b are $(a_{n-1}a_{n-2} \ldots a_1a_0)_2$
and $(b_{n-1}b_{n-2} \ldots b_1b_0)_2$, respectively}
$c := 0$
for $j := 0$ **to** $n - 1$
    $d := \lfloor (a_j + b_j + c)/2 \rfloor$
    $s_j := a_j + b_j + c - 2d$
    $c := d$
$s_n := c$
return $(s_0, s_1, \ldots, s_n)$ {the binary expansion of the sum is $(s_ns_{n-1} \ldots s_0)_2$}

Next, the number of additions of bits used by Algorithm 2 will be analyzed.

EXAMPLE 9 How many additions of bits are required to use Algorithm 2 to add two integers with n bits (or less) in their binary representations?

Solution: Two integers are added by successively adding pairs of bits and, when it occurs, a carry. Adding each pair of bits and the carry requires two additions of bits. Thus, the total number of additions of bits used is less than twice the number of bits in the expansion. Hence, the number of additions of bits used by Algorithm 2 to add two n-bit integers is $O(n)$. ◀

MULTIPLICATION ALGORITHM Next, consider the multiplication of two n-bit integers a and b. The conventional algorithm (used when multiplying with pencil and paper) works as follows. Using the distributive law, we see that

$$\begin{aligned} ab &= a(b_0 2^0 + b_1 2^1 + \cdots + b_{n-1} 2^{n-1}) \\ &= a(b_0 2^0) + a(b_1 2^1) + \cdots + a(b_{n-1} 2^{n-1}). \end{aligned}$$

We can compute ab using this equation. We first note that $ab_j = a$ if $b_j = 1$ and $ab_j = 0$ if $b_j = 0$. Each time we multiply a term by 2, we shift its binary expansion one place to the left and add a zero at the tail end of the expansion. Consequently, we can obtain $(ab_j)2^j$ by **shifting** the binary expansion of ab_j j places to the left, adding j zero bits at the tail end of this binary expansion. Finally, we obtain ab by adding the n integers $ab_j 2^j$, $j = 0, 1, 2, \ldots, n - 1$.

Algorithm 3 displays this procedure for multiplication.

ALGORITHM 3 Multiplication of Integers.

procedure *multiply*(a, b: positive integers)
{the binary expansions of a and b are $(a_{n-1}a_{n-2} \ldots a_1a_0)_2$
and $(b_{n-1}b_{n-2} \ldots b_1b_0)_2$, respectively}
for $j := 0$ **to** $n - 1$
    if $b_j = 1$ **then** $c_j :=$ a shifted j places
    else $c_j := 0$
{$c_0, c_1, \ldots, c_{n-1}$ are the partial products}
$p := 0$
for $j := 0$ **to** $n - 1$
    $p := add(p, c_j)$
return p {p is the value of ab}

Example 10 illustrates the use of this algorithm.

EXAMPLE 10 Find the product of $a = (110)_2$ and $b = (101)_2$.

Solution: First note that

$$ab_0 \cdot 2^0 = (110)_2 \cdot 1 \cdot 2^0 = (110)_2,$$

$$ab_1 \cdot 2^1 = (110)_2 \cdot 0 \cdot 2^1 = (0000)_2,$$

and

$$ab_2 \cdot 2^2 = (110)_2 \cdot 1 \cdot 2^2 = (11000)_2.$$

To find the product, add $(110)_2$, $(0000)_2$, and $(11000)_2$. Carrying out these additions (using Algorithm 2, including initial zero bits when necessary) shows that $ab = (1\ 1110)_2$. This multiplication is displayed in Figure 2. ◀

```
  1 1 0
× 1 0 1
-------
  1 1 0
0 0 0
1 1 0
-------
1 1 1 1 0
```

FIGURE 2 Multiplying $(110)_2$ and $(101)_2$.

Next, we determine the number of additions of bits and shifts of bits used by Algorithm 3 to multiply two integers.

EXAMPLE 11 How many additions of bits and shifts of bits are used to multiply a and b using Algorithm 3?

Solution: Algorithm 3 computes the products of a and b by adding the partial products $c_0, c_1, c_2, \ldots,$ and c_{n-1}. When $b_j = 1$, we compute the partial product c_j by shifting the binary expansion of a by j bits. When $b_j = 0$, no shifts are required because $c_j = 0$. Hence, to find all n of the integers $ab_j2^j, j = 0, 1, \ldots, n - 1$, requires at most

$$0 + 1 + 2 + \cdots + n - 1$$

shifts. Hence, by Example 5 in Section 3.2 the number of shifts required is $O(n^2)$.

To add the integers ab_j from $j = 0$ to $j = n - 1$ requires the addition of an n-bit integer, an $(n + 1)$-bit integer, … , and a $(2n)$-bit integer. We know from Example 9 that each of these additions requires $O(n)$ additions of bits. Consequently, a total of $O(n^2)$ additions of bits are required for all n additions. ◀

Surprisingly, there are more efficient algorithms than the conventional algorithm for multiplying integers. One such algorithm, which uses $O(n^{1.585})$ bit operations to multiply n-bit numbers, will be described in Section 8.3.

ALGORITHM FOR div AND mod Given integers a and d, $d > 0$, we can find $q = a$ **div** d and $r = a$ **mod** d using Algorithm 4. In this brute-force algorithm, when a is positive we subtract d from a as many times as necessary until what is left is less than d. The number of times we perform this subtraction is the quotient and what is left over after all these subtractions is the remainder. Algorithm 4 also covers the case where a is negative. This algorithm finds the quotient q and remainder r when $|a|$ is divided by d. Then, when $a < 0$ and $r > 0$, it uses these to find the quotient $-(q + 1)$ and remainder $d - r$ when a is divided by d. We leave it to the reader (Exercise 65) to show that, assuming that $a > d$, this algorithm uses $O(q \log a)$ bit operations.

ALGORITHM 4 Computing div and mod.

procedure *division algorithm*(a: integer, d: positive integer)
$q := 0$
$r := |a|$
while $r \geq d$
    $r := r - d$
    $q := q + 1$
if $a < 0$ and $r > 0$ **then**
    $r := d - r$
    $q := -(q + 1)$
return (q, r) {$q = a$ **div** d is the quotient, $r = a$ **mod** d is the remainder}

There are more efficient algorithms than Algorithm 4 for determining the quotient $q = a$ **div** d and the remainder $r = a$ **mod** d when a positive integer a is divided by a positive integer d (see [Kn98] for details). These algorithms require $O(\log a \cdot \log d)$ bit operations. If both of the binary expansions of a and d contain n or fewer bits, then we can replace $\log a \cdot \log d$ by n^2. This means that we need $O(n^2)$ bit operations to find the quotient and remainder when a is divided by d.

4.2.4 Modular Exponentiation

In cryptography it is important to be able to find b^n **mod** m efficiently without using an excessive amount of memory, where b, n, and m are large integers. It is impractical to first compute b^n and then find its remainder when divided by m, because b^n can be a huge number and we will need a huge amount of computer memory to store such numbers. Instead, we can avoid time and memory problems by using an algorithm that employs the binary expansion of the exponent n.

Before we present an algorithm for fast modular exponentiation based on the binary expansion of the exponent, first observe that we can avoid using large amount of memory if we compute b^n **mod** m by successively computing b^k **mod** m for $k = 1, 2, \ldots, n$ using the fact that b^{k+1} **mod** $m = b(b^k$ **mod** $m)$ **mod** m (by Corollary 2 of Theorem 5 of Section 4.1). (Recall that $1 \leq b < m$.) However, this approach is impractical because it requires $n - 1$ multiplications of integers and n might be huge.

To motivate the fast modular exponentiation algorithm, we illustrate its basic idea. We will explain how to use the binary expansion of n, say $n = (a_{k-1} \ldots a_1 a_0)_2$, to compute b^n. First, note that

$$b^n = b^{a_{k-1} \cdot 2^{k-1} + \cdots + a_1 \cdot 2 + a_0} = b^{a_{k-1} \cdot 2^{k-1}} \cdots b^{a_1 \cdot 2} \cdot b^{a_0}.$$

If you are rusty with the laws for exponents, this is the time to review them! See Theorem 1 in Appendix 2.

This shows that to compute b^n, we need only compute the values of b, b^2, $(b^2)^2 = b^4$, $(b^4)^2 = b^8, \ldots, b^{2^k}$. Once we have these values, we multiply the terms b^{2^j} in this list, where $a_j = 1$. (For efficiency and to reduce space requirements, after multiplying by each term, we reduce the result modulo m.)

Note that $(b^{2^n})^2 = b^{2^{n+1}}$ when n is a nonnegative integer.

This gives us b^n. For example, to compute 3^{11} we first note that $11 = (1011)_2$, so that $3^{11} = 3^8 3^2 3^1$. By successively squaring, we find that $3^2 = 9$, $3^4 = 9^2 = 81$, and $3^8 = (81)^2 = 6561$. Consequently, $3^{11} = 3^8 3^2 3^1 = 6561 \cdot 9 \cdot 3 = 177{,}147$.

Be sure to reduce modulo m after each multiplication!

The algorithm successively finds b **mod** m, b^2 **mod** m, b^4 **mod** $m, \ldots, b^{2^{k-1}}$ **mod** m and multiplies together those terms b^{2^j} **mod** m where $a_j = 1$, finding the remainder of the product when divided by m after each multiplication. Note that we need only perform $O(\log_2(n))$ multiplications. Pseudocode for this algorithm is shown in Algorithm 5. Note that in Algorithm 5 we can use the most efficient algorithm available to compute values of the **mod** function, not necessarily Algorithm 4.

ALGORITHM 5 Fast Modular Exponentiation.

procedure *modular exponentiation*(b: integer, $n = (a_{k-1}a_{k-2} \ldots a_1 a_0)_2$,
m: positive integers)
$x := 1$
$power := b$ **mod** m
for $i := 0$ **to** $k - 1$
  if $a_i = 1$ **then** $x := (x \cdot power)$ **mod** m
  $power := (power \cdot power)$ **mod** m
return x {x equals b^n **mod** m}

We illustrate how Algorithm 5 works in Example 12.

EXAMPLE 12 Use Algorithm 5 to find 3^{644} **mod** 645.

Solution: Algorithm 5 initially sets $x = 1$ and $power = 3$ **mod** $645 = 3$. In the computation of 3^{644} **mod** 645, this algorithm determines 3^{2^j} **mod** 645 for $j = 1, 2, \ldots, 9$ by successively squaring and reducing modulo 645. If $a_j = 1$ (where a_j is the bit in the jth position in the binary expansion of 644, which is $(1010000100)_2$), it multiplies the current value of x by 3^{2^j} **mod** 645 and reduces the result modulo 645. Here are the steps used:

$i = 0$: Because $a_0 = 0$, we have $x = 1$ and $power = 3^2$ **mod** $645 = 9$ **mod** $645 = 9$;
$i = 1$: Because $a_1 = 0$, we have $x = 1$ and $power = 9^2$ **mod** $645 = 81$ **mod** $645 = 81$;
$i = 2$: Because $a_2 = 1$, we have $x = 1 \cdot 81$ **mod** $645 = 81$ and $power = 81^2$ **mod** $645 = 6561$ **mod** $645 = 111$;
$i = 3$: Because $a_3 = 0$, we have $x = 81$ and $power = 111^2$ **mod** $645 = 12{,}321$ **mod** $645 = 66$;
$i = 4$: Because $a_4 = 0$, we have $x = 81$ and $power = 66^2$ **mod** $645 = 4356$ **mod** $645 = 486$;
$i = 5$: Because $a_5 = 0$, we have $x = 81$ and $power = 486^2$ **mod** $645 = 236{,}196$ **mod** $645 = 126$;
$i = 6$: Because $a_6 = 0$, we have $x = 81$ and $power = 126^2$ **mod** $645 = 15{,}876$ **mod** $645 = 396$;
$i = 7$: Because $a_7 = 1$, we find that $x = (81 \cdot 396)$ **mod** $645 = 471$ and $power = 396^2$ **mod** $645 = 156{,}816$ **mod** $645 = 81$;
$i = 8$: Because $a_8 = 0$, we have $x = 471$ and $power = 81^2$ **mod** $645 = 6561$ **mod** $645 = 111$;
$i = 9$: Because $a_9 = 1$, we find that $x = (471 \cdot 111)$ **mod** $645 = 36$.

This shows that following the steps of Algorithm 5 produces the result 3^{644} **mod** $645 = 36$. ◀

Algorithm 5 is quite efficient; it uses $O((\log m)^2 \log n)$ bit operations to find b^n **mod** m (see Exercise 64).

Exercises

1. Convert the decimal expansion of each of these integers to a binary expansion.
a) 231 **b)** 4532 **c)** 97644

2. Convert the decimal expansion of each of these integers to a binary expansion.
a) 321 **b)** 1023 **c)** 100632

3. Convert the binary expansion of each of these integers to a decimal expansion.
a) $(1\ 1111)_2$ **b)** $(10\ 0000\ 0001)_2$
c) $(1\ 0101\ 0101)_2$ **d)** $(110\ 1001\ 0001\ 0000)_2$

4. Convert the binary expansion of each of these integers to a decimal expansion.
a) $(1\ 1011)_2$ **b)** $(10\ 1011\ 0101)_2$
c) $(11\ 1011\ 1110)_2$ **d)** $(111\ 1100\ 0001\ 1111)_2$

5. Convert the octal expansion of each of these integers to a binary expansion.
a) $(572)_8$ **b)** $(1604)_8$
c) $(423)_8$ **d)** $(2417)_8$

6. Convert the binary expansion of each of these integers to an octal expansion.
a) $(1111\ 0111)_2$
b) $(1010\ 1010\ 1010)_2$
c) $(111\ 0111\ 0111\ 0111)_2$
d) $(101\ 0101\ 0101\ 0101)_2$

7. Convert the hexadecimal expansion of each of these integers to a binary expansion.
a) $(80E)_{16}$ **b)** $(135AB)_{16}$
c) $(ABBA)_{16}$ **d)** $(DEFACED)_{16}$

8. Convert $(BADFACED)_{16}$ from its hexadecimal expansion to its binary expansion.

9. Convert $(ABCDEF)_{16}$ from its hexadecimal expansion to its binary expansion.

10. Convert each of the integers in Exercise 6 from a binary expansion to a hexadecimal expansion.

11. Convert $(1011\ 0111\ 1011)_2$ from its binary expansion to its hexadecimal expansion.

12. Convert $(1\ 1000\ 0110\ 0011)_2$ from its binary expansion to its hexadecimal expansion.

13. Show that the hexadecimal expansion of a positive integer can be obtained from its binary expansion by grouping together blocks of four binary digits, adding initial zeros if necessary, and translating each block of four binary digits into a single hexadecimal digit.

14. Show that the binary expansion of a positive integer can be obtained from its hexadecimal expansion by translating each hexadecimal digit into a block of four binary digits.

15. Show that the octal expansion of a positive integer can be obtained from its binary expansion by grouping together blocks of three binary digits, adding initial zeros if necessary, and translating each block of three binary digits into a single octal digit.

16. Show that the binary expansion of a positive integer can be obtained from its octal expansion by translating each octal digit into a block of three binary digits.

17. Convert $(7345321)_8$ to its binary expansion and $(10\ 1011\ 1011)_2$ to its octal expansion.

18. Give a procedure for converting from the hexadecimal expansion of an integer to its octal expansion using binary notation as an intermediate step.

19. Give a procedure for converting from the octal expansion of an integer to its hexadecimal expansion using binary notation as an intermediate step.

20. Explain how to convert from binary to base 64 expansions and from base 64 expansions to binary expansions and from octal to base 64 expansions and from base 64 expansions to octal expansions.

21. Find the sum and the product of each of these pairs of numbers. Express your answers as a binary expansion.
a) $(100\ 0111)_2$, $(111\ 0111)_2$
b) $(1110\ 1111)_2$, $(1011\ 1101)_2$
c) $(10\ 1010\ 1010)_2$, $(1\ 1111\ 0000)_2$
d) $(10\ 0000\ 0001)_2$, $(11\ 1111\ 1111)_2$

22. Find the sum and product of each of these pairs of numbers. Express your answers as a base 3 expansion.
a) $(112)_3$, $(210)_3$
b) $(2112)_3$, $(12021)_3$
c) $(20001)_3$, $(1111)_3$
d) $(120021)_3$, $(2002)_3$

23. Find the sum and product of each of these pairs of numbers. Express your answers as an octal expansion.
a) $(763)_8$, $(147)_8$
b) $(6001)_8$, $(272)_8$
c) $(1111)_8$, $(777)_8$
d) $(54321)_8$, $(3456)_8$

24. Find the sum and product of each of these pairs of numbers. Express your answers as a hexadecimal expansion.
a) $(1AE)_{16}$, $(BBC)_{16}$
b) $(20CBA)_{16}$, $(A01)_{16}$
c) $(ABCDE)_{16}$, $(1111)_{16}$
d) $(E0000E)_{16}$, $(BAAA)_{16}$

25. Use Algorithm 5 to find 7^{644} **mod** 645.

26. Use Algorithm 5 to find 11^{644} **mod** 645.

27. Use Algorithm 5 to find 3^{2003} **mod** 99.

28. Use Algorithm 5 to find 123^{1001} **mod** 101.

29. Show that every positive integer can be represented uniquely as the sum of distinct powers of 2. [*Hint:* Consider binary expansions of integers.]

30. It can be shown that every integer can be uniquely represented in the form

$$e_k 3^k + e_{k-1} 3^{k-1} + \cdots + e_1 3 + e_0,$$

where $e_j = -1, 0,$ or 1 for $j = 0, 1, 2, \ldots, k$. Expansions of this type are called **balanced ternary expansions**. Find the balanced ternary expansions of
a) 5. **b)** 13. **c)** 37. **d)** 79.

31. Show that a positive integer is divisible by 3 if and only if the sum of its decimal digits is divisible by 3.

32. Show that a positive integer is divisible by 11 if and only if the difference of the sum of its decimal digits in even-numbered positions and the sum of its decimal digits in odd-numbered positions is divisible by 11.

33. Show that a positive integer is divisible by 3 if and only if the difference of the sum of its binary digits in even-numbered positions and the sum of its binary digits in odd-numbered positions is divisible by 3.

34. Determine how we can use the decimal expansion of an integer n to determine whether n is divisible by

a) 2 **b)** 5 **c)** 10

35. Determine how we can use the decimal expansion of an integer n to determine whether n is divisible by

a) 4 **b)** 25 **c)** 20

36. Suppose that n and b are positive integers with $b \geq 2$ and the base b expansion of n is $n = (a_m a_{m-1} \dots a_1 a_0)_b$. Find the base b expansion of

a) bn. **b)** $b^2 n$;

c) $\lfloor n/b \rfloor$, **d)** $\lfloor n/b^2 \rfloor$.

37. Prove that if n and b are positive integers with $b \geq 2$ the base b representation of n has $\lfloor \log_b n \rfloor + 1$ digits.

38. Find the decimal expansion of the number with the n-digit base seven expansion $(111 \dots 111)_7$ (with n 1's). [*Hint*: Use the formula for the sum of the terms of a geometric progression.]

39. Find the decimal expansion of the number with the $3n$ bit binary expansion $(101101....101101)_2$ (so that the binary expansion is made of n copies of 101). [*Hint*: Use the formula for the sum of the terms of a geometric progression.]

One's complement representations of integers are used to simplify computer arithmetic. To represent positive and negative integers with absolute value less than 2^{n-1}, a total of n bits is used. The leftmost bit is used to represent the sign. A 0 bit in this position is used for positive integers, and a 1 bit in this position is used for negative integers. For positive integers, the remaining bits are identical to the binary expansion of the integer. For negative integers, the remaining bits are obtained by first finding the binary expansion of the absolute value of the integer, and then taking the complement of each of these bits, where the complement of a 1 is a 0 and the complement of a 0 is a 1.

40. Find the one's complement representations, using bit strings of length six, of the following integers.

a) 22 **b)** 31 **c)** -7 **d)** -19

41. What integer does each of the following one's complement representations of length five represent?

a) 11001 **b)** 01101

c) 10001 **d)** 11111

42. If m is a positive integer less than 2^{n-1}, how is the one's complement representation of $-m$ obtained from the one's complement of m, when bit strings of length n are used?

43. How is the one's complement representation of the sum of two integers obtained from the one's complement representations of these integers?

44. How is the one's complement representation of the difference of two integers obtained from the one's complement representations of these integers?

45. Show that the integer m with one's complement representation $(a_{n-1}a_{n-2} \dots a_1 a_0)$ can be found using the equation $m = -a_{n-1}(2^{n-1} - 1) + a_{n-2}2^{n-2} + \cdots + a_1 \cdot 2 + a_0$.

Two's complement representations of integers are also used to simplify computer arithmetic and are used more commonly than one's complement representations. To represent an integer x with $-2^{n-1} \leq x \leq 2^{n-1} - 1$ for a specified positive integer n, a total of n bits is used. The leftmost bit is used to represent the sign. A 0 bit in this position is used for positive integers, and a 1 bit in this position is used for negative integers, just as in one's complement expansions. For a positive integer, the remaining bits are identical to the binary expansion of the integer. For a negative integer, the remaining bits are the bits of the binary expansion of $2^{n-1} - |x|$. Two's complement expansions of integers are often used by computers because addition and subtraction of integers can be performed easily using these expansions, where these integers can be either positive or negative.

46. Answer Exercise 40, but this time find the two's complement expansion using bit strings of length six.

47. Answer Exercise 41 if each expansion is a two's complement expansion of length five.

48. Answer Exercise 42 for two's complement expansions.

49. Answer Exercise 43 for two's complement expansions.

50. Answer Exercise 44 for two's complement expansions.

51. Show that the integer m with two's complement representation $(a_{n-1}a_{n-2} \dots a_1 a_0)$ can be found using the equation $m = -a_{n-1} \cdot 2^{n-1} + a_{n-2}2^{n-2} + \cdots + a_1 \cdot 2 + a_0$.

52. Give a simple algorithm for forming the two's complement representation of an integer from its one's complement representation.

53. Sometimes integers are encoded by using four-digit binary expansions to represent each decimal digit. This produces the **binary coded decimal** form of the integer. For instance, 791 is encoded in this way by 011110010001. How many bits are required to represent a number with n decimal digits using this type of encoding?

A **Cantor expansion** is a sum of the form

$$a_n n! + a_{n-1}(n-1)! + \cdots + a_2 2! + a_1 1!,$$

where a_i is an integer with $0 \leq a_i \leq i$ for $i = 1, 2, \dots, n$.

54. Find the Cantor expansions of

a) 2. **b)** 7.

c) 19. **d)** 87.

e) 1000. **f)** 1,000,000.

*55. Describe an algorithm that finds the Cantor expansion of an integer.

*56. Describe an algorithm to add two integers from their Cantor expansions.

57. Add $(10111)_2$ and $(11010)_2$ by working through each step of the algorithm for addition given in the text.

58. Multiply $(1110)_2$ and $(1010)_2$ by working through each step of the algorithm for multiplication given in the text.

59. Describe an algorithm for finding the difference of two binary expansions.

60. Estimate the number of bit operations used to subtract two binary expansions.

61. Devise an algorithm that, given the binary expansions of the integers a and b, determines whether $a > b$, $a = b$, or $a < b$.

62. How many bit operations does the comparison algorithm from Exercise 61 use when the larger of a and b has n bits in its binary expansion?

63. Estimate the complexity of Algorithm 1 for finding the base b expansion of an integer n in terms of the number of divisions used.

*64. Show that Algorithm 5 uses $O((\log m)^2 \log n)$ bit operations to find b^n **mod** m.

65. Show that Algorithm 4 uses $O(q \log a)$ bit operations, assuming that $a > d$.

4.3 Primes and Greatest Common Divisors

4.3.1 Introduction

In Section 4.1 we studied the concept of divisibility of integers. One important concept based on divisibility is that of a prime number. A prime is an integer greater than 1 that is divisible by no positive integers other than 1 and itself. The study of prime numbers goes back to ancient times. Thousands of years ago it was known that there are infinitely many primes; the proof of this fact, found in the works of Euclid, is famous for its elegance and beauty.

We will discuss the distribution of primes among the integers. We will describe some of the results about primes found by mathematicians in the last 400 years. In particular, we will introduce an important theorem, the fundamental theorem of arithmetic. This theorem, which asserts that every positive integer can be written uniquely as the product of primes in nondecreasing order, has many interesting consequences. We will also discuss some of the many old conjectures about primes that remain unsettled today.

Primes have become essential in modern cryptographic systems, and we will develop some of their properties important in cryptography. For example, finding large primes is essential in modern cryptography. The length of time required to factor large integers into their prime factors is the basis for the strength of some important modern cryptographic systems.

In this section we will also study the greatest common divisor of two integers, as well as the least common multiple of two integers. We will develop an important algorithm for computing greatest common divisors, called the Euclidean algorithm.

4.3.2 Primes

Every integer greater than 1 is divisible by at least two integers, because a positive integer is divisible by 1 and by itself. Positive integers that have exactly two different positive integer factors are called **primes**.

Definition 1 An integer p greater than 1 is called *prime* if the only positive factors of p are 1 and p. A positive integer that is greater than 1 and is not prime is called *composite*.

Remark: The integer 1 is not prime, because it has only one positive factor. Note also that an integer n is composite if and only if there exists an integer a such that $a \mid n$ and $1 < a < n$.

EXAMPLE 1 The integer 7 is prime because its only positive factors are 1 and 7, whereas the integer 9 is composite because it is divisible by 3. ◀

The primes are the building blocks of positive integers, as the fundamental theorem of arithmetic shows. The proof will be given in Section 5.2.

THEOREM 1 **THE FUNDAMENTAL THEOREM OF ARITHMETIC** Every integer greater than 1 can be written uniquely as a prime or as the product of two or more primes, where the prime factors are written in order of nondecreasing size.

Example 2 gives some prime factorizations of integers.

EXAMPLE 2 The prime factorizations of 100, 641, 999, and 1024 are given by

Extra Examples ❯

$$100 = 2 \cdot 2 \cdot 5 \cdot 5 = 2^2 5^2,$$
$$641 = 641,$$
$$999 = 3 \cdot 3 \cdot 3 \cdot 37 = 3^3 \cdot 37,$$
$$1024 = 2 \cdot 2 \cdot 2 \cdot 2 \cdot 2 \cdot 2 \cdot 2 \cdot 2 \cdot 2 \cdot 2 = 2^{10}.$$ ◀

4.3.3 Trial Division

It is often important to show that a given integer is prime. For instance, in cryptology, large primes are used in some methods for making messages secret. One procedure for showing that an integer is prime is based on the following observation.

THEOREM 2 If n is a composite integer, then n has a prime divisor less than or equal to $\sqrt{n}$.

Proof: If n is composite, by the definition of a composite integer, we know that it has a factor a with $1 < a < n$. Hence, by the definition of a factor of a positive integer, we have $n = ab$, where b is a positive integer greater than 1. We will show that $a \leq \sqrt{n}$ or $b \leq \sqrt{n}$. If $a > \sqrt{n}$ and $b > \sqrt{n}$, then $ab > \sqrt{n} \cdot \sqrt{n} = n$, which is a contradiction. Consequently, $a \leq \sqrt{n}$ or $b \leq \sqrt{n}$. Because both a and b are divisors of n, we see that n has a positive divisor not exceeding $\sqrt{n}$. This divisor is either prime or, by the fundamental theorem of arithmetic, has a prime divisor less than itself. In either case, n has a prime divisor less than or equal to $\sqrt{n}$. ◁

From Theorem 2, it follows that an integer is prime if it is not divisible by any prime less than or equal to its square root. This leads to the brute-force algorithm known as **trial division**. To use trial division we divide n by all primes not exceeding $\sqrt{n}$ and conclude that n is prime if it is not divisible by any of these primes. In Example 3 we use trial division to show that 101 is prime.

EXAMPLE 3 Show that 101 is prime.

Solution: The only primes not exceeding $\sqrt{101}$ are 2, 3, 5, and 7. Because 101 is not divisible by 2, 3, 5, or 7 (the quotient of 101 and each of these integers is not an integer), it follows that 101 is prime. ◀

Because every integer has a prime factorization, it would be useful to have a procedure for finding this prime factorization. Consider the problem of finding the prime factorization of n. Begin by dividing n by successive primes, starting with the smallest prime, 2. If n has a prime factor, then by Theorem 3 a prime factor p not exceeding $\sqrt{n}$ will be found. So, if no prime factor not exceeding $\sqrt{n}$ is found, then n is prime. Otherwise, if a prime factor p is found, continue by factoring n/p. Note that n/p has no prime factors less than p. Again, if n/p has no prime factor greater than or equal to p and not exceeding its square root, then it is prime. Otherwise, if it has a prime factor q, continue by factoring $n/(pq)$. This procedure is continued until the factorization has been reduced to a prime. This procedure is illustrated in Example 4.

EXAMPLE 4 Find the prime factorization of 7007.

Solution: To find the prime factorization of 7007, first perform divisions of 7007 by successive primes, beginning with 2. None of the primes 2, 3, and 5 divides 7007. However, 7 divides 7007, with $7007/7 = 1001$. Next, divide 1001 by successive primes, beginning with 7. It is immediately seen that 7 also divides 1001, because $1001/7 = 143$. Continue by dividing 143 by successive primes, beginning with 7. Although 7 does not divide 143, 11 does divide 143, and $143/11 = 13$. Because 13 is prime, the procedure is completed. It follows that $7007 = 7 \cdot 1001 = 7 \cdot 7 \cdot 143 = 7 \cdot 7 \cdot 11 \cdot 13$. Consequently, the prime factorization of 7007 is $7 \cdot 7 \cdot 11 \cdot 13 = 7^2 \cdot 11 \cdot 13$. ◀

Links

Prime numbers were studied in ancient times for philosophical reasons. Today, there are highly practical reasons for their study. In particular, large primes play a crucial role in cryptography, as we will see in Section 4.6.

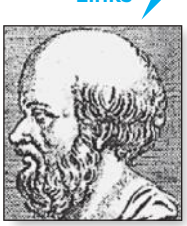
4.3.4 The Sieve of Eratosthenes

Note that composite integers not exceeding 100 must have a prime factor not exceeding 10. Because the only primes less than 10 are 2, 3, 5, and 7, the primes not exceeding 100 are these four primes and those positive integers greater than 1 and not exceeding 100 that are divisible by none of 2, 3, 5, or 7.

Links

The **sieve of Eratosthenes** is used to find all primes not exceeding a specified positive integer. For instance, the following procedure is used to find the primes not exceeding 100. We begin with the list of all integers between 1 and 100. To begin the sieving process, the integers that are divisible by 2, other than 2, are deleted. Because 3 is the first integer greater than 2 that is left, all those integers divisible by 3, other than 3, are deleted. Because 5 is the next integer left after 3, those integers divisible by 5, other than 5, are deleted. The next integer left is 7,

Links



Source: Math Tutor Archive

ERATOSTHENES (276 B.C.E.–194 B.C.E.) It is known that Eratosthenes was born in Cyrene, a Greek colony west of Egypt, and spent time studying at Plato's Academy in Athens. We also know that King Ptolemy II invited Eratosthenes to Alexandria to tutor his son and that later Eratosthenes became chief librarian at the famous library at Alexandria, a central repository of ancient wisdom. Eratosthenes was an extremely versatile scholar, writing on mathematics, geography, astronomy, history, philosophy, and literary criticism. Besides his work in mathematics, he is most noted for his chronology of ancient history and for his famous measurement of the size of the earth.

TABLE 1 The Sieve of Eratosthenes.

Integers divisible by 2 other than 2 receive an underline.

1	2	3	4	5	6	7	8	9	10
11	12	13	14	15	16	17	18	19	20
21	22	23	24	25	26	27	28	29	30
31	32	33	34	35	36	37	38	39	40
41	42	43	44	45	46	47	48	49	50
51	52	53	54	55	56	57	58	59	60
61	62	63	64	65	66	67	68	69	70
71	72	73	74	75	76	77	78	79	80
81	82	83	84	85	86	87	88	89	90
91	92	93	94	95	96	97	98	99	100

Integers divisible by 3 other than 3 receive an underline.

1	2	3	4	5	6	7	8	9	10
11	12	13	14	15	16	17	18	19	20
21	22	23	24	25	26	27	28	29	30
31	32	33	34	35	36	37	38	39	40
41	42	43	44	45	46	47	48	49	50
51	52	53	54	55	56	57	58	59	60
61	62	63	64	65	66	67	68	69	70
71	72	73	74	75	76	77	78	79	80
81	82	83	84	85	86	87	88	89	90
91	92	93	94	95	96	97	98	99	100

Integers divisible by 5 other than 5 receive an underline.

1	2	3	4	5	6	7	8	9	10
11	12	13	14	15	16	17	18	19	20
21	22	23	24	25	26	27	28	29	30
31	32	33	34	35	36	37	38	39	40
41	42	43	44	45	46	47	48	49	50
51	52	53	54	55	56	57	58	59	60
61	62	63	64	65	66	67	68	69	70
71	72	73	74	75	76	77	78	79	80
81	82	83	84	85	86	87	88	89	90
91	92	93	94	95	96	97	98	99	100

Integers divisible by 7 other than 7 receive an underline; integers in color are prime.

1	2	3	4	5	6	7	8	9	10
11	12	13	14	15	16	17	18	19	20
21	22	23	24	25	26	27	28	29	30
31	32	33	34	35	36	37	38	39	40
41	42	43	44	45	46	47	48	49	50
51	52	53	54	55	56	57	58	59	60
61	62	63	64	65	66	67	68	69	70
71	72	73	74	75	76	77	78	79	80
81	82	83	84	85	86	87	88	89	90
91	92	93	94	95	96	97	98	99	100

so those integers divisible by 7, other than 7, are deleted. Because all composite integers not exceeding 100 are divisible by 2, 3, 5, or 7, all remaining integers except 1 are prime. In Table 1, the panels display those integers deleted at each stage, where each integer divisible by 2, other than 2, is underlined in the first panel, each integer divisible by 3, other than 3, is underlined in the second panel, each integer divisible by 5, other than 5, is underlined in the third panel, and each integer divisible by 7, other than 7, is underlined in the fourth panel. The integers not underlined are the primes not exceeding 100. We conclude that the primes less than 100 are 2, 3, 5, 7, 11, 13, 17, 19, 23, 29, 31, 37, 41, 43, 47, 53, 59, 61, 67, 71, 73, 79, 83, 89, and 97.

THE INFINITUDE OF PRIMES It has long been known that there are infinitely many primes. This means that whenever $p_1, p_2, \ldots, p_n$ are the n smallest primes, we know there is a larger prime not listed. We will prove this fact using a proof given by Euclid in his famous mathematics text, *The Elements*. This simple, yet elegant, proof is considered by many mathematicians to be among the most beautiful proofs in mathematics. It is the first proof presented in the book *Proofs from THE BOOK* (AiZi[14]), where THE BOOK refers to the imagined collection of perfect proofs that the legendary mathematician Paul Erdős claimed is maintained by God. By the way, there are a vast number of different proofs that there are an infinitude of primes, and new ones are published surprisingly frequently.

THEOREM 3 There are infinitely many primes.

Proof: We will prove this theorem using a proof by contradiction. We assume that there are only finitely many primes, $p_1, p_2, \ldots, p_n$. Let

$$Q = p_1 p_2 \cdots p_n + 1.$$

By the fundamental theorem of arithmetic, Q is prime or else it can be written as the product of two or more primes. However, none of the primes p_j divides Q, for if $p_j \mid Q$, then p_j divides $Q - p_1 p_2 \cdots p_n = 1$. Hence, there is a prime not in the list $p_1, p_2, \ldots, p_n$. This prime is either Q, if it is prime, or a prime factor of Q. This is a contradiction because we assumed that we have listed all the primes. Consequently, there are infinitely many primes. ◁

Remark: Note that in this proof we do *not* state that Q is prime! Furthermore, in this proof, we have given a nonconstructive existence proof that given any n primes, there is a prime not in this list. For this proof to be constructive, we would have had to explicitly give a prime not in our original list of n primes.

Because there are infinitely many primes, given any positive integer there are primes greater than this integer. There is an ongoing quest to discover larger and larger prime numbers; for almost all the last 300 years, the largest prime known has been an integer of the special form $2^p - 1$, where p is also prime. (Note that $2^n - 1$ cannot be prime when n is not prime; see Exercise 9.) Such primes are called **Mersenne primes**, after the French monk Marin Mersenne, who studied them in the seventeenth century. The reason that the largest known prime has usually been a Mersenne prime is that there is an extremely efficient test, known as the Lucas–Lehmer test, for determining whether $2^p - 1$ is prime. Furthermore, it is not currently possible to test numbers not of this or certain other special forms anywhere near as quickly to determine whether they are prime.

EXAMPLE 5 The numbers $2^2 - 1 = 3, 2^3 - 1 = 7, 2^5 - 1 = 31$ and $2^7 - 1 = 127$ are Mersenne primes, while $2^{11} - 1 = 2047$ is not a Mersenne prime because $2047 = 23 \cdot 89$. ◀

Progress in finding Mersenne primes has been steady since computers were invented. As of early 2018, 50 Mersenne primes were known, with 19 found since 1990. The largest Mersenne prime known (again as of early 2018) is $2^{77,232,917} - 1$, a number with 23,249,425 decimal

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MARIN MERSENNE (1588–1648) Mersenne was born in Maine, France, into a family of laborers and attended the College of Mans and the Jesuit College at La Flèche. He continued his education at the Sorbonne, studying theology from 1609 to 1611. He joined the religious order of the Minims in 1611, a group whose name comes from the word *minimi* (the members of this group were extremely humble; they considered themselves the least of all religious orders). Besides prayer, the members of this group devoted their energy to scholarship and study. In 1612 he became a priest at the Place Royale in Paris; between 1614 and 1618 he taught philosophy at the Minim Convent at Nevers. He returned to Paris in 1619, where his cell in the Minims de l'Annociade became a place for meetings of French scientists, philosophers, and mathematicians, including Fermat and Pascal. Mersenne corresponded extensively with scholars throughout Europe, serving as a clearinghouse for mathematical and scientific knowledge, a function later served by mathematical journals (and today also by the Internet). Mersenne books covering mechanics, wrote mathematical physics, mathematics, music, and acoustics. He studied prime numbers and tried unsuccessfully to construct a formula representing all primes. In 1644 Mersenne claimed that $2^p - 1$ is prime for $p = 2, 3, 5, 7, 13, 17, 19, 31, 67, 127, 257$ but is composite for all other primes less than 257. It took over 300 years to determine that Mersenne's claim was wrong five times. Specifically, $2^p - 1$ is not prime for $p = 67$ and $p = 257$ but is prime for $p = 61$, $p = 87$, and $p = 107$. It is also noteworthy that Mersenne defended two of the most famous men of his time, Descartes and Galileo, from religious critics. He also helped expose alchemists and astrologers as frauds.

Links

digits, which was shown to be prime in December, 2017. A communal effort, the Great Internet Mersenne Prime Search (GIMPS), is devoted to the search for new Mersenne primes. You can join this search, and if you are lucky, find a new Mersenne prime and possibly even win a cash prize. By the way, even the search for Mersenne primes has practical implications. A commonly used quality control test for supercomputers is to replicate the Lucas–Lehmer test that establishes the primality of a large Mersenne prime. Also, in January, 2016, it was reported that a bug in the Intel Skylake processor was found when GIMPS software was run. (See [Ro10] for more information about the quest for finding Mersenne primes.)

THE DISTRIBUTION OF PRIMES Theorem 3 tells us that there are infinitely many primes. However, how many primes are less than a positive number x? This question interested mathematicians for many years; in the late eighteenth century, mathematicians produced large tables of prime numbers to gather evidence concerning the distribution of primes. Using this evidence, the great mathematicians of the day, including Gauss and Legendre, conjectured, but did not prove, Theorem 4.

THEOREM 4

THE PRIME NUMBER THEOREM The ratio of $\pi(x)$, the number of primes not exceeding x, and $x/\ln x$ approaches 1 as x grows without bound. (Here $\ln x$ is the natural logarithm of x.)

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The prime number theorem was first proved in 1896 by the French mathematician Jacques Hadamard and the Belgian mathematician Charles-Jean-Gustave-Nicholas de la Vallée-Poussin using the theory of complex variables. Although proofs not using complex variables have been found, all known proofs of the prime number theorem are quite complicated. Many refinements of the prime number theorem have been proved, with many addressing the error made by estimating $\pi(x)$ with $x/\ln x$, and by estimating $\pi(x)$ with other functions. Many unsolved questions remain in this area of study.

Table 2 displays $\pi(x)$, $x/\ln x$, and their ratio, for $x = 10^n$ where $3 \leq n \leq 10$. A tremendous amount of effort has been devoted to computing $\pi(x)$ for progressively larger values of x. As of late 2017, the number of primes less than or equal to 10^n has been determined for all positive integers n with $n \leq 26$. In particular, it is known that

$$\pi(10^{26}) = 1{,}699{,}246{,}750{,}872{,}437{,}141{,}327{,}603,$$

to the nearest integer

$$\pi(10^{26}) - (10^{26}/\ln 10^{26}) = 28{,}883{,}358{,}936{,}853{,}188{,}823{,}261,$$

TABLE 2 Approximating $\pi(x)$ by $x/\ln x$.

x	$\pi(x)$	$x/\ln x$	$\pi(x)/(x/\ln x)$
10^3	168	144.8	1.161
10^4	1229	1085.7	1.132
10^5	9592	8685.9	1.104
10^6	78,498	72,382.4	1.084
10^7	664,579	620,420.7	1.071
10^8	5,761,455	5,428,681.0	1.061
10^9	50,847,534	48,254,942.4	1.054
10^{10}	455,052,512	434,294,481.9	1.048

and up to six decimal places

$$\pi(10^{26})/(10^{26}/\ln(10^{26})) = 1.01729.$$

Links

You can find a great deal of computational data relating to $\pi(x)$ and functions that estimate $\pi(x)$ using the web.

We can use the prime number theorem to estimate the probability that a randomly chosen number is prime. (See Chapter 7 to learn the basics of probability theory.) The prime number theorem tells us that the number of primes not exceeding x can be approximated by $x/\ln x$. Consequently, the odds that a randomly selected positive integer less than n is prime are approximately $(n/\ln n)/n = 1/\ln n$. Sometimes we need to find a prime with a particular number of digits. We would like an estimate of how many integers with a particular number of digits we need to select before we encounter a prime. Using the prime number theorem and calculus, it can be shown that the probability that an integer n is prime is also approximately $1/\ln n$. For example, the odds that an integer near 10^{1000} is prime are approximately $1/\ln 10^{1000}$, which is approximately $1/2300$. (Note that if we choose only odd numbers, we double our chances of finding a prime.)

Using trial division with Theorem 2 gives procedures for factoring and for primality testing. However, these procedures are not efficient algorithms; many much more practical and efficient algorithms for these tasks have been developed. Factoring and primality testing have become important in the applications of number theory to cryptography. This has led to a great interest in developing efficient algorithms for both tasks. Clever procedures have been devised in the last 30 years for efficiently generating large primes. Moreover, in 2002, an important theoretical discovery was made by Manindra Agrawal, Neeraj Kayal, and Nitin Saxena. They showed there is a polynomial-time algorithm in the number of bits in the binary expansion of an integer for determining whether a positive integer is prime. Algorithms based on their work use $O((\log n)^6)$ bit operations to determine whether a positive integer n is prime.

However, even though powerful new factorization methods have been developed in the same time frame, factoring large numbers remains extraordinarily more time-consuming than primality testing. No polynomial-time algorithm for factoring integers is known. Nevertheless, the challenge of factoring large numbers interests many people. There is a communal effort on the Internet to factor large numbers, especially those of the special form $k^n \pm 1$, where k is a small positive integer and n is a large positive integer (such numbers are called *Cunningham numbers*). At any given time, there is a list of the "Ten Most Wanted" large numbers of this type awaiting factorization.

Links

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CHARLES-JEAN-GUSTAVE-NICHOLAS DE LA VALLÉE-POUSSIN (1866–1962) De la Vallée-Poussin, the son of a professor of geology, was born in Louvain, Belgium. He attended the Jesuit College at Mons, first studying philosophy, but then turning to engineering. After graduating, he devoted himself to mathematics instead of engineering. His most important contribution to mathematics was his proof of the prime number theorem. He also established results about the distribution of primes in arithmetic progressions and refined the prime number theorem to include error estimates. De la Vallée-Poussin made important contributions to differential equations, analysis, and approximation theory. He also wrote a textbook, *Cours d'analyse*, which had significant impact on mathematical thought in the first half of the twentieth century.

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JACQUES HADAMARD (1865–1963) Hadamard, whose father was a Latin teacher and mother a distinguished piano teacher, was born in Versailles, France. After graduating from college, he taught at a secondary school in Paris. After receiving his Ph.D. in 1892, he was a lecturer at the Faculté des Sciences of Bordeaux. Later, he served on the faculties of the Sorbonne, the Collège de France, the École Polytéchnique, and the École Centrale des Arts et Manufacturers. Hadamard made significant contributions to complex analysis, functional analysis, and mathematical physics. He was recognized as an innovative teacher, writing many articles about elementary mathematics that were used in French schools and a widely used elementary geometry book.

PRIMES AND ARITHMETIC PROGRESSIONS Every odd integer is in one of the two arithmetic progressions $4k + 1$ or $4k + 3$, $k = 1, 2, \ldots$. Because we know that there are infinitely many primes, we can ask whether there are infinitely many primes in both of these arithmetic progressions. The primes 5, 13, 17, 29, 37, 41, … are in the arithmetic progression $4k + 1$; the primes 3, 7, 11, 19, 23, 31, 43, … are in the arithmetic progression $4k + 3$. Looking at the evidence hints that there may be infinitely many primes in both progressions. What about other arithmetic progressions $ak + b$, $k = 1, 2, \ldots$, where no integer greater than one divides both a and b? Do they contain infinitely many primes? The answer was provided by the German mathematician G. Lejeune Dirichlet, who proved that every such arithmetic progression contains infinitely many primes. His proof, and all proofs found later, are beyond the scope of this book. However, it is possible to prove special cases of Dirichlet's theorem using the ideas developed in this book. For example, Exercises 54 and 55 ask for proofs that there are infinitely many primes in the arithmetic progressions $3k + 2$ and $4k + 3$, where k is a positive integer. (The hint for each of these exercises supplies the basic idea needed for the proof.)

We have explained that every arithmetic progression $ak + b$, $k = 1, 2, \ldots$, where a and b have no common factor greater than one, contains infinitely many primes. But are there long arithmetic progressions made up of just primes? For example, some exploration shows that 5, 11, 17, 23, 29 is an arithmetic progression of five primes and 199, 409, 619, 829, 1039, 1249, 1459, 1669, 1879, 2089 is an arithmetic progression of ten primes. In the 1930s, the legendary and prolific mathematician Paul Erdős conjectured that for every positive integer n greater than two, there is an arithmetic progression of length n made up entirely of primes. In 2006, Ben Green and Terence Tao were able to prove this conjecture. Their proof, considered to be a mathematical tour de force, is a nonconstructive proof that combines powerful ideas from several advanced areas of mathematics.

4.3.5 Conjectures and Open Problems About Primes

Number theory is noted as a subject for which it is easy to formulate conjectures, some of which are difficult to prove and others that remained open problems for many years. We will describe some conjectures in number theory and discuss their status in Examples 6–9.

EXAMPLE 6 *Extra Examples*

It would be useful to have a function $f(n)$ such that $f(n)$ is prime for all positive integers n. If we had such a function, we could find large primes for use in cryptography and other applications. Looking for such a function, we might check out different polynomial functions, as some mathematicians did several hundred years ago. After a lot of computation we may encounter

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Courtesy of Reed Hutchinson/UCLA

TERENCE TAO (BORN 1975) Tao was born in Australia. His father is a pediatrician and his mother taught mathematics at a Hong Kong secondary school. Tao was a child prodigy, teaching himself arithmetic at the age of two. At 10, he became the youngest contestant at the International Mathematical Olympiad (IMO); he won an IMO gold medal at 13. Tao received his bachelor's and master's degrees when he was 17, and began graduate studies at Princeton, receiving his Ph.D. in three years. In 1996 he became a faculty member at UCLA, where he continues to work.

Tao is extremely versatile; he enjoys working on problems in diverse areas, including harmonic analysis, partial differential equations, number theory, and combinatorics. You can follow his work by reading his blog, where he discusses progress on various problems. His most famous result is the Green-Tao theorem, which says that there are arbitrarily long arithmetic progressions of primes. Tao has made important contributions to the applications of mathematics, such as developing a method for reconstructing digital images using the least possible amount of information.

Tao has an amazing reputation among mathematicians; he has become a Mr. Fix-It for researchers in mathematics. The well-known mathematician Charles Fefferman, himself a child prodigy, has said that "if you're stuck on a problem, then one way out is to interest Terence Tao." Tao maintains a popular blog that describes his research work and many mathematical problems in great detail. In 2006 Tao was awarded a Fields Medal, the most prestigious award for mathematicians under the age of 40. He was also awarded a MacArthur Fellowship in 2006, and in 2008, he received the Allan T. Waterman award, which came with a $500,000 cash prize to support research work of scientists early in their careers. Tao's wife Laura is an engineer at the Jet Propulsion Laboratory.

the polynomial $f(n) = n^2 - n + 41$. This polynomial has the interesting property that $f(n)$ is prime for all positive integers n not exceeding 40. [We have $f(1) = 41$, $f(2) = 43$, $f(3) = 47$, $f(4) = 53$, and so on.] This can lead us to the conjecture that $f(n)$ is prime for all positive integers n. Can we settle this conjecture?

Solution: Perhaps not surprisingly, this conjecture turns out to be false; we do not have to look far to find a positive integer n for which $f(n)$ is composite, because $f(41) = 41^2 - 41 + 41 = 41^2$. Because $f(n) = n^2 - n + 41$ is prime for all positive integers n with $1 \leq n \leq 40$, we might be tempted to find a different polynomial with the property that $f(n)$ is prime for *all* positive integers n. However, there is no such polynomial. It can be shown that for every polynomial $f(n)$ with integer coefficients, there is a positive integer y such that $f(y)$ is composite. (See Exercise 23 in the Supplementary Exercises.) ◀

Many famous problems about primes still await ultimate resolution by clever people. We describe a few of the most accessible and better known of these open problems in Examples 7–9. Number theory is noted for its wealth of easy-to-understand conjectures that resist attack by all but the most sophisticated techniques, or simply resist all attacks. We present these conjectures to show that many questions that seem relatively simple remain unsettled even in the twenty-first century.

EXAMPLE 7 **Goldbach's Conjecture** In 1742, Christian Goldbach, in a letter to Leonhard Euler, conjectured that every odd integer n, $n > 5$, is the sum of three primes. Euler replied that this conjecture is equivalent to the conjecture that every even integer n, $n > 2$, is the sum of two primes (see Exercise 21 in the Supplementary Exercises). The conjecture that every even integer n, $n > 2$, is the sum of two primes is now called **Goldbach's conjecture**. We can check this conjecture for small even numbers. For example, $4 = 2 + 2$, $6 = 3 + 3$, $8 = 5 + 3$, $10 = 7 + 3$, $12 = 7 + 5$, and so on. Goldbach's conjecture was verified by hand calculations for numbers up to the millions prior to the advent of computers. With computers it can be checked for extremely large numbers. As of early 2018, the conjecture has been checked for all positive even integers up to $4 \cdot 10^{18}$.

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Although no proof of Goldbach's conjecture has been found, most mathematicians believe it is true. Several theorems have been proved, using complicated methods from analytic number theory far beyond the scope of this book, establishing results weaker than Goldbach's conjecture. Among these are the result that every even integer greater than 2 is the sum of at most six primes (proved in 1995 by O. Ramaré) and that every sufficiently large positive integer is the sum of a prime and a number that is either prime or the product of two primes (proved in 1966 by J. R. Chen). Perhaps Goldbach's conjecture will be settled in the not too distant future. ◀

EXAMPLE 8 There are many conjectures asserting that there are infinitely many primes of certain special forms. A conjecture of this sort is the conjecture that there are infinitely many primes of the form $n^2 + 1$, where n is a positive integer. For example, $5 = 2^2 + 1$, $17 = 4^2 + 1$, $37 = 6^2 + 1$, and so on. The best result currently known is that there are infinitely many positive integers n such that $n^2 + 1$ is prime or the product of at most two primes (proved by Henryk Iwaniec in 1973 using advanced techniques from analytic number theory, far beyond the scope of this book). ◀

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EXAMPLE 9 **The Twin Prime Conjecture** **Twin primes** are pairs of primes that differ by 2, such as 3 and 5, 5 and 7, 11 and 13, 17 and 19, and 4967 and 4969. The twin prime conjecture asserts that

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CHRISTIAN GOLDBACH (1690–1764) Christian Goldbach was born in Königsberg, Prussia, the city noted for its famous bridge problem (which will be studied in Section 10.5). He became professor of mathematics at the Academy in St. Petersburg in 1725. In 1728 Goldbach went to Moscow to tutor the son of the Tsar. He entered the world of politics when, in 1742, he became a staff member in the Russian Ministry of Foreign Affairs. Goldbach is best known for his correspondence with eminent mathematicians, including Euler and Bernoulli, for his intriguing conjectures in number theory, and for several contributions to analysis.

Links

there are infinitely many twin primes. The strongest result proved concerning twin primes is that there are infinitely many pairs p and $p + 2$, where p is prime and $p + 2$ is prime or the product of two primes (proved by J. R. Chen in 1966).

The world's record for twin primes, as of early 2018, consists of the numbers $2{,}996{,}863{,}034{,}895 \cdot 2^{1{,}290{,}000} \pm 1$, which have 388,342 decimal digits.

Let $P(n)$ be the statement that there are infinitely many pairs of primes that differ by exactly n. The twin prime conjecture is the statement that $P(2)$ is true. Mathematicians working on the twin prime conjecture formulated a weaker conjecture, known as the *bounded gap conjecture*, which asserts that there is an integer N for which $P(N)$ is true. The mathematical community was surprised when Yitang Zhang, a 50-year-old professor at the University of New Hampshire, who had not published a paper since 2001, proved the bounded gap conjecture in 2013. In particular, he showed that there is an integer $N < 70{,}000{,}000$ such that $P(N)$ is true. A team of mathematicians, including Terrance Tao, lowered the Zhang's bound by showing that there is an integer $N \leq 246$ for which $P(N)$ is true. Furthermore, they showed that if a certain conjecture was true, it could be shown that $N \leq 6$ and that this is the best possible estimate that could be proved using the methods introduced by Zhang. ◀

4.3.6 Greatest Common Divisors and Least Common Multiples

The largest integer that divides both of two integers is called the **greatest common divisor** of these integers.

Definition 2

Let a and b be integers, not both zero. The largest integer d such that $d \mid a$ and $d \mid b$ is called the *greatest common divisor* of a and b. The greatest common divisor of a and b is denoted by $\gcd(a, b)$.

The greatest common divisor of two integers, not both zero, exists because the set of common divisors of these integers is nonempty and finite. One way to find the greatest common divisor of two integers is to find all the positive common divisors of both integers and then take the largest divisor. This is done in Examples 10 and 11. Later, a more efficient method of finding greatest common divisors will be given.

EXAMPLE 10 What is the greatest common divisor of 24 and 36?

Solution: The positive common divisors of 24 and 36 are 1, 2, 3, 4, 6, and 12. Hence, $\gcd(24, 36) = 12$. ◀

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Source: John D. & Catherine T. MacArthur Foundation

YITANG ZHANG (BORN 1955) Yitang Zhang was born in Shanghai, China, in 1955. When he was ten years old, he learned about famous conjectures, including Fermat's last theorem and the Goldbach conjecture. During the Cultural Revolution he spent ten years working in the fields instead of attending school. However, once this period was over, he was able to attend Peking University, receiving his bachelor's and master's degree in 1982 and 1984, respectively. He moved to the United States, attending Purdue University and completing the work for his Ph.D. in 1991.

After receiving his Ph.D., Zhang could not find an academic position because of the poor job market and disagreements with his thesis advisor. Instead he did accounting work and delivered food for a Queens, New York restaurant; he later worked in Kentucky at Subway restaurants owned by a friend. He even lived in his car while looking for work, but was finally able to obtain an academic job as a lecturer at the University of New Hampshire. He held this position from 1999 until early 2014. From 2009 to 2013, he worked on the bounded gap conjecture seven days a week, about ten hours a day, until he made his key discovery. His success led the University of New Hampshire to promote him to full professorship. In 2015, however, he accepted the offer of a full professorship at the University of California, Santa Barbara. Zhang was a awarded a MacArthur Fellowship, also known as a Genius Award, in 2014.

EXAMPLE 11 What is the greatest common divisor of 17 and 22?

Solution: The integers 17 and 22 have no positive common divisors other than 1, so that $\gcd(17, 22) = 1$. ◀

Because it is often important to specify that two integers have no common positive divisor other than 1, we have Definition 3.

Definition 3 The integers a and b are *relatively prime* if their greatest common divisor is 1.

EXAMPLE 12 By Example 11 it follows that the integers 17 and 22 are relatively prime, because $\gcd(17, 22) = 1$. ◀

Because we often need to specify that no two integers in a set of integers have a common positive divisor greater than 1, we make Definition 4.

Definition 4 The integers $a_1, a_2, \ldots, a_n$ are *pairwise relatively prime* if $\gcd(a_i, a_j) = 1$ whenever $1 \leq i < j \leq n$.

EXAMPLE 13 Determine whether the integers 10, 17, and 21 are pairwise relatively prime and whether the integers 10, 19, and 24 are pairwise relatively prime.

Solution: Because $\gcd(10, 17) = 1$, $\gcd(10, 21) = 1$, and $\gcd(17, 21) = 1$, we conclude that 10, 17, and 21 are pairwise relatively prime.

Because $\gcd(10, 24) = 2 > 1$, we see that 10, 19, and 24 are not pairwise relatively prime. ◀

Another way to find the greatest common divisor of two positive integers is to use the prime factorizations of these integers. Suppose that the prime factorizations of the positive integers a and b are

$$a = p_1^{a_1} p_2^{a_2} \cdots p_n^{a_n}, \quad b = p_1^{b_1} p_2^{b_2} \cdots p_n^{b_n},$$

where each exponent is a nonnegative integer, and where all primes occurring in the prime factorization of either a or b are included in both factorizations, with zero exponents if necessary. Then $\gcd(a, b)$ is given by

$$\gcd(a, b) = p_1^{\min(a_1, b_1)} p_2^{\min(a_2, b_2)} \cdots p_n^{\min(a_n, b_n)},$$

where $\min(x, y)$ represents the minimum of the two numbers x and y. To show that this formula for $\gcd(a, b)$ is valid, we must show that the integer on the right-hand side divides both a and b, and that no larger integer also does. This integer does divide both a and b, because the power of each prime in the factorization does not exceed the power of this prime in either the factorization of a or that of b. Further, no larger integer can divide both a and b, because the exponents of the primes in this factorization cannot be increased, and no other primes can be included.

EXAMPLE 14 Because the prime factorizations of 120 and 500 are $120 = 2^3 \cdot 3 \cdot 5$ and $500 = 2^2 \cdot 5^3$, the greatest common divisor is

$$\gcd(120, 500) = 2^{\min(3,2)}3^{\min(1,0)}5^{\min(1,3)} = 2^2 3^0 5^1 = 20.$$ ◀

Prime factorizations can also be used to find the **least common multiple** of two integers.

Definition 5 The *least common multiple* of the positive integers a and b is the smallest positive integer that is divisible by both a and b. The least common multiple of a and b is denoted by $\text{lcm}(a, b)$.

The least common multiple exists because the set of integers divisible by both a and b is nonempty (because ab belongs to this set, for instance), and every nonempty set of positive integers has a least element (by the well-ordering property, which will be discussed in Section 5.2). Suppose that the prime factorizations of a and b are as before. Then the least common multiple of a and b is given by

$$\text{lcm}(a, b) = p_1^{\max(a_1, b_1)} p_2^{\max(a_2, b_2)} \cdots p_n^{\max(a_n, b_n)},$$

where $\max(x, y)$ denotes the maximum of the two numbers x and y. This formula is valid because a common multiple of a and b has at least $\max(a_i, b_i)$ factors of p_i in its prime factorization, and the least common multiple has no other prime factors besides those in a and b.

EXAMPLE 15 What is the least common multiple of $2^3 3^5 7^2$ and $2^4 3^3$?

Solution: We have

$$\text{lcm}(2^3 3^5 7^2, 2^4 3^3) = 2^{\max(3,4)}3^{\max(5,3)}7^{\max(2,0)} = 2^4 3^5 7^2.$$ ◀

Theorem 5 gives the relationship between the greatest common divisor and least common multiple of two integers. It can be proved using the formulae we have derived for these quantities. The proof of this theorem is left as Exercise 31.

THEOREM 5 Let a and b be positive integers. Then

$$ab = \gcd(a, b) \cdot \text{lcm}(a, b).$$

4.3.7 The Euclidean Algorithm

Links

Computing the greatest common divisor of two integers directly from the prime factorizations of these integers is inefficient. The reason is that it is time-consuming to find prime factorizations. We will give a more efficient method of finding the greatest common divisor, called the **Euclidean algorithm**. This algorithm has been known since ancient times. It is named after the

ancient Greek mathematician Euclid, who included a description of this algorithm in his book *The Elements*.

Before describing the Euclidean algorithm, we will show how it is used to find gcd(91, 287). First, divide 287, the larger of the two integers, by 91, the smaller, to obtain

$$287 = 91 \cdot 3 + 14.$$

Any divisor of 91 and 287 must also be a divisor of $287 - 91 \cdot 3 = 14$. Also, any divisor of 91 and 14 must also be a divisor of $287 = 91 \cdot 3 + 14$. Hence, the greatest common divisor of 91 and 287 is the same as the greatest common divisor of 91 and 14. This means that the problem of finding gcd(91, 287) has been reduced to the problem of finding gcd(91, 14).

Next, divide 91 by 14 to obtain

$$91 = 14 \cdot 6 + 7.$$

Because any common divisor of 91 and 14 also divides $91 - 14 \cdot 6 = 7$ and any common divisor of 14 and 7 divides 91, it follows that gcd(91, 14) = gcd(14, 7).

Continue by dividing 14 by 7, to obtain

$$14 = 7 \cdot 2.$$

Because 7 divides 14, it follows that gcd(14, 7) = 7. Furthermore, because gcd(287, 91) = gcd(91, 14) = gcd(14, 7) = 7, the original problem has been solved.

We now describe how the Euclidean algorithm works in generality. We will use successive divisions to reduce the problem of finding the greatest common divisor of two positive integers to the same problem with smaller integers, until one of the integers is zero.

The Euclidean algorithm is based on the following result about greatest common divisors and the division algorithm.

LEMMA 1 Let $a = bq + r$, where a, b, q, and r are integers. Then $\gcd(a, b) = \gcd(b, r)$.

Proof: If we can show that the common divisors of a and b are the same as the common divisors of b and r, we will have shown that $\gcd(a, b) = \gcd(b, r)$, because both pairs must have the same *greatest* common divisor.

So suppose that d divides both a and b. Then it follows that d also divides $a - bq = r$ (from Theorem 1 of Section 4.1). Hence, any common divisor of a and b is also a common divisor of b and r.

Likewise, suppose that d divides both b and r. Then d also divides $bq + r = a$. Hence, any common divisor of b and r is also a common divisor of a and b.

Consequently, $\gcd(a, b) = \gcd(b, r)$. ◁

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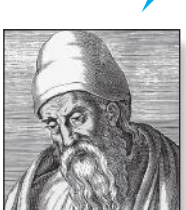

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EUCLID (325 B.C.E.–265 B.C.E.) Euclid was the author of the most successful mathematics book ever written, *The Elements*, which appeared in over 1000 different editions from ancient to modern times. Little is known about Euclid's life, other than that he taught at the famous academy at Alexandria in Egypt. Apparently, Euclid did not stress applications. When a student asked what he would get by learning geometry, Euclid explained that knowledge was worth acquiring for its own sake and told his servant to give the student a coin "because he must make a profit from what he learns."

Suppose that a and b are positive integers with $a \geq b$. Let $r_0 = a$ and $r_1 = b$. When we successively apply the division algorithm, we obtain

$$\begin{aligned}
r_0 &= r_1 q_1 + r_2 && 0 \leq r_2 < r_1, \\
r_1 &= r_2 q_2 + r_3 && 0 \leq r_3 < r_2, \\
&\vdots \\
r_{n-2} &= r_{n-1} q_{n-1} + r_n && 0 \leq r_n < r_{n-1}, \\
r_{n-1} &= r_n q_n.
\end{aligned}$$

Eventually a remainder of zero occurs in this sequence of successive divisions, because the sequence of remainders $a = r_0 > r_1 > r_2 > \cdots \geq 0$ cannot contain more than a terms. Furthermore, it follows from Lemma 1 that

$$\begin{aligned}
\gcd(a, b) &= \gcd(r_0, r_1) = \gcd(r_1, r_2) = \cdots = \gcd(r_{n-2}, r_{n-1}) \\
&= \gcd(r_{n-1}, r_n) = \gcd(r_n, 0) = r_n.
\end{aligned}$$

Hence, the greatest common divisor is the last nonzero remainder in the sequence of divisions.

EXAMPLE 16 Find the greatest common divisor of 414 and 662 using the Euclidean algorithm.

Solution: Successive uses of the division algorithm give:

$$\begin{aligned}
662 &= 414 \cdot 1 + 248 \\
414 &= 248 \cdot 1 + 166 \\
248 &= 166 \cdot 1 + 82 \\
166 &= 82 \cdot 2 + 2 \\
82 &= 2 \cdot 41.
\end{aligned}$$

Hence, $\gcd(414, 662) = 2$, because 2 is the last nonzero remainder.

We can summarize these steps in tabular form.

j	r_j	r_{j+1}	q_{j+1}	r_{j+2}
0	662	414	1	248
1	414	248	1	166
2	248	166	1	82
3	166	82	2	2
4	82	2	41	0

◀

The Euclidean algorithm is expressed in pseudocode in Algorithm 1.

ALGORITHM 1 The Euclidean Algorithm.

procedure *gcd*(a, b: positive integers)
$x := a$
$y := b$
while $y \neq 0$
  $r := x$ **mod** y
  $x := y$
  $y := r$
return x {gcd(a, b) is x}

In Algorithm 1, the initial values of x and y are a and b, respectively. At each stage of the procedure, x is replaced by y, and y is replaced by x **mod** y, which is the remainder when x is divided by y. This process is repeated as long as $y \neq 0$. The algorithm terminates when $y = 0$, and the value of x at that point, the last nonzero remainder in the procedure, is the greatest common divisor of a and b.

We will study the time complexity of the Euclidean algorithm in Section 5.3, where we will show that the number of divisions required to find the greatest common divisor of a and b, where $a \geq b$, is $O(\log b)$.

4.3.8 gcds as Linear Combinations

An important result we will use throughout the remainder of this section is that the greatest common divisor of two integers a and b can be expressed in the form

$$sa + tb,$$

where s and t are integers. In other words, $\gcd(a, b)$ can be expressed as a **linear combination** with integer coefficients of a and b. For example, $\gcd(6, 14) = 2$, and $2 = (-2) \cdot 6 + 1 \cdot 14$. We state this fact as Theorem 6.

THEOREM 6 **BÉZOUT'S THEOREM** If a and b are positive integers, then there exist integers s and t such that $\gcd(a, b) = sa + tb$.

Definition 6 If a and b are positive integers, then integers s and t such that $\gcd(a, b) = sa + tb$ are called *Bézout coefficients* of a and b (after Étienne Bézout, a French mathematician of the eighteenth century). Also, the equation $\gcd(a, b) = sa + tb$ is called *Bézout's identity*.

We will not give a formal proof of Theorem 6 here (see Exercise 36 in Section 5.2 and [Ro10] for proofs). We will present two different methods that can be used to find a linear combination of two integers equal to their greatest common divisor. (In this section, we will assume that a linear combination has integer coefficients.)

The first method proceeds by working backward through the divisions of the Euclidean algorithm, so this method requires a forward pass and a backward pass through the steps of the Euclidean algorithm. We will illustrate how this method works with an example. The main

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ÉTIENNE BÉZOUT (1730–1783) Bézout was born in Nemours, France, where his father was a magistrate. Reading the writings of the great mathematician Leonhard Euler enticed him to become a mathematician. In 1758 he was appointed to a position at the Académie des Sciences in Paris; in 1763 he was appointed examiner of the Gardes de la Marine, where he was assigned the task of writing mathematics textbooks. This assignment led to a four-volume textbook completed in 1767. Bézout is well known for his six-volume comprehensive textbook on mathematics. His textbooks were extremely popular and were studied by many generations of students hoping to enter the École Polytechnique, the highly regarded engineering and science school. His books were translated into English and used in North America, including at Harvard.

His most important original work was published in 1779 in the book *Théorie générale des équations algébriques*, where he introduced important methods for solving simultaneous polynomial equations in many unknowns. The most well-known result in this book is now called *Bézout's theorem*, which in its general form tells us that the number of common points on two plane algebraic curves equals the product of the degrees of these curves. Bézout is also credited with inventing the determinant (which was called the Bézoutian by the noted English mathematician James Joseph Sylvester). He was considered to be a kind person with a warm heart, although he had a reserved and somber personality. He was happily married and a father.

Links

advantage of the second method, known as the **extended Euclidean algorithm**, is that it uses one pass through the steps of the Euclidean algorithm to find Bézout coefficients of a and b, unlike the first method, which uses two passes. To run this extended Euclidean algorithm we set $s_0 = 1$, $s_1 = 0$, $t_0 = 0$, and $t_1 = 1$ and let

$$s_j = s_{j-2} - q_{j-1}s_{j-1} \text{ and } t_j = t_{j-2} - q_{j-1}t_{j-1}$$

for $j = 2, 3, \ldots, n$, where the q_j are the quotients in the divisions used when the Euclidean algorithm finds $\gcd(a, b)$, as shown in the text. We can prove by strong induction (see Exercise 44 in Section 5.2, or see [Ro10]) that $\gcd(a, b) = s_n a + t_n b$.

EXAMPLE 17 Express $\gcd(252, 198) = 18$ as a linear combination of 252 and 198 by working backwards through the steps of the Euclidean algorithm.

Solution: To show that $\gcd(252, 198) = 18$, the Euclidean algorithm uses these divisions:

$$252 = 198 \cdot 1 + 54$$
$$198 = 54 \cdot 3 + 36$$
$$54 = 36 \cdot 1 + 18$$
$$36 = 18 \cdot 2 + 0.$$

We summarize these steps in tabular form:

j	r_j	r_{j+1}	q_{j+1}	r_{j+2}
0	252	198	1	54
1	198	54	3	36
2	54	36	1	18
3	36	18	2	0

Using the next-to-last division (the third division), we can express $\gcd(252, 198) = 18$ as a linear combination of 54 and 36. We find that

$$18 = 54 - 1 \cdot 36.$$

The second division tells us that

$$36 = 198 - 3 \cdot 54.$$

Substituting this expression for 36 into the previous equation, we can express 18 as a linear combination of 54 and 198. We have

$$18 = 54 - 1 \cdot 36 = 54 - 1 \cdot (198 - 3 \cdot 54) = 4 \cdot 54 - 1 \cdot 198.$$

The first division tells us that

$$54 = 252 - 1 \cdot 198.$$

Substituting this expression for 54 into the previous equation, we can express 18 as a linear combination of 252 and 198. We conclude that

$$18 = 4 \cdot (252 - 1 \cdot 198) - 1 \cdot 198 = 4 \cdot 252 - 5 \cdot 198,$$

completing the solution. ◀

The next example shows how to solve the same problem posed in the previous example using the extended Euclidean algorithm.

EXAMPLE 18 Express $\gcd(252, 198) = 18$ as a linear combination of 252 and 198 using the extended Euclidean algorithm.

Solution: Example 17 displays the steps the Euclidean algorithm uses to find $\gcd(252, 198) = 18$. The quotients are $q_1 = 1$, $q_2 = 3$, $q_3 = 1$, and $q_4 = 2$. The desired Bézout coefficients are the values of s_4 and t_4 generated by the extended Euclidean algorithm, where $s_0 = 1$, $s_1 = 0$, $t_0 = 0$, and $t_1 = 1$, and

$$s_j = s_{j-2} - q_{j-1}s_{j-1} \qquad \text{and} \qquad t_j = t_{j-2} - q_{j-1}t_{j-1}$$

for $j = 2, 3, 4$. We find that

$$s_2 = s_0 - s_1q_1 = 1 - 0 \cdot 1 = 1,\ t_2 = t_0 - t_1q_1 = 0 - 1 \cdot 1 = -1,$$
$$s_3 = s_1 - s_2q_2 = 0 - 1 \cdot 3 = -3,\ t_3 = t_1 - t_2q_2 = 1 - (-1)3 = 4,$$
$$s_4 = s_2 - s_3q_3 = 1 - (-3) \cdot 1 = 4,\ t_4 = t_2 - t_3q_3 = -1 - 4 \cdot 1 = -5.$$

Because $s_4 = 4$ and $t_4 = -5$, we see that $18 = \gcd(252, 198) = 4 \cdot 252 - 5 \cdot 198$.

We summarize the steps of the extended Euclidean algorithm in a table:

j	r_j	r_{j+1}	q_{j+1}	r_{j+2}	s_j	t_j
0	252	198	1	54	1	0
1	198	54	3	36	0	1
2	54	36	1	18	1	−1
3	36	18	2	0	−3	4
4					4	−5

◀

We will use Theorem 6 to develop several useful results. One of our goals will be to prove the part of the fundamental theorem of arithmetic asserting that a positive integer has at most one prime factorization. We will show that if a positive integer has a factorization into primes, where the primes are written in nondecreasing order, then this factorization is unique.

First, we need to develop some results about divisibility.

LEMMA 2 If a, b, and c are positive integers such that $\gcd(a, b) = 1$ and $a \mid bc$, then $a \mid c$.

Proof: Because $\gcd(a, b) = 1$, by Bézout's theorem there are integers s and t such that

$$sa + tb = 1.$$

Multiplying both sides of this equation by c, we obtain

$$sac + tbc = c.$$

We can now use Theorem 1 of Section 4.1 to show that $a \mid c$. By part (ii) of that theorem, $a \mid tbc$. Because $a \mid sac$ and $a \mid tbc$, by part (i) of that theorem, we conclude that a divides $sac + tbc$. Because $sac + tbc = c$, we conclude that $a \mid c$, completing the proof. ◁

We will use the following generalization of Lemma 2 in the proof of uniqueness of prime factorizations. (The proof of Lemma 3 is left as Exercise 64 in Section 5.1, because it can be most easily carried out using the method of mathematical induction, covered in that section.)

LEMMA 3 If p is a prime and $p \mid a_1a_2 \cdots a_n$, where each a_i is an integer, then $p \mid a_i$ for some i.

We can now show that a factorization of an integer into primes is unique. That is, we will show that every integer can be written as the product of primes in nondecreasing order in at most one way. This is part of the fundamental theorem of arithmetic. We will prove the other part, that every integer has a factorization into primes, in Section 5.2.

Proof (of the uniqueness of the prime factorization of a positive integer): We will use a proof by contradiction. Suppose that the positive integer n can be written as the product of primes in two different ways, say, $n = p_1 p_2 \cdots p_s$ and $n = q_1 q_2 \cdots q_t$, where each p_i and q_j is prime such that $p_1 \le p_2 \le \cdots \le p_s$ and $q_1 \le q_2 \le \cdots \le q_t$.

When we remove all common primes from the two factorizations, we have

$$p_{i_1} p_{i_2} \cdots p_{i_u} = q_{j_1} q_{j_2} \cdots q_{j_v},$$

where no prime occurs on both sides of this equation and u and v are positive integers. By Lemma 3 it follows that p_{i_1} divides q_{j_k} for some k. Because no prime divides another prime, this is impossible. Consequently, there can be at most one factorization of n into primes in nondecreasing order. ◁

Lemma 2 can also be used to prove a result about dividing both sides of a congruence by the same integer. We have shown (Theorem 5 in Section 4.1) that we can multiply both sides of a congruence by the same integer. However, dividing both sides of a congruence by an integer does not always produce a valid congruence, as Example 19 shows.

EXAMPLE 19 The congruence $14 \equiv 8 \pmod 6$ holds, but both sides of this congruence cannot be divided by 2 to produce a valid congruence because $14/2 = 7$ and $8/2 = 4$, but $7 \not\equiv 4 \pmod 6$. ◀

Although we cannot divide both sides of a congruence by any integer to produce a valid congruence, we can if this integer is relatively prime to the modulus. Theorem 7 establishes this important fact. We use Lemma 2 in the proof.

THEOREM 7 Let m be a positive integer and let a, b, and c be integers. If $ac \equiv bc \pmod m$ and $\gcd(c, m) = 1$, then $a \equiv b \pmod m$.

Proof: Because $ac \equiv bc \pmod m$, $m \mid ac - bc = c(a - b)$. By Lemma 2, because $\gcd(c, m) = 1$, it follows that $m \mid a - b$. We conclude that $a \equiv b \pmod m$. ◁

Exercises

1. Determine whether each of these integers is prime.
a) 21 **b)** 29
c) 71 **d)** 97
e) 111 **f)** 143

2. Determine whether each of these integers is prime.
a) 19 **b)** 27
c) 93 **d)** 101
e) 107 **f)** 113

3. Find the prime factorization of each of these integers.
a) 88 **b)** 126 **c)** 729
d) 1001 **e)** 1111 **f)** 909,090

4. Find the prime factorization of each of these integers.
a) 39 **b)** 81 **c)** 101
d) 143 **e)** 289 **f)** 899

5. Find the prime factorization of 10!.

***6.** How many zeros are there at the end of 100!?

7. Express in pseudocode the trial division algorithm for determining whether an integer is prime.

8. Express in pseudocode the algorithm described in the text for finding the prime factorization of an integer.

9. Show that $a^m + 1$ is composite if a and m are integers greater than 1 and m is odd. [*Hint:* Show that $x + 1$ is a factor of the polynomial $x^m + 1$ if m is odd.]

10. Show that if $2^m + 1$ is an odd prime, then $m = 2^n$ for some nonnegative integer n. [*Hint:* First show that the polynomial identity $x^m + 1 = (x^k + 1)(x^{k(t-1)} - x^{k(t-2)} + \cdots - x^k + 1)$ holds, where $m = kt$ and t is odd.]

***11.** Show that $\log_2 3$ is an irrational number. Recall that an irrational number is a real number x that cannot be written as the ratio of two integers.

12. Prove that for every positive integer n, there are n consecutive composite integers. [*Hint:* Consider the n consecutive integers starting with $(n + 1)! + 2$.]

***13.** Prove or disprove that there are three consecutive odd positive integers that are primes, that is, odd primes of the form p, $p + 2$, and $p + 4$.

14. Which positive integers less than 12 are relatively prime to 12?

15. Which positive integers less than 30 are relatively prime to 30?

16. Determine whether the integers in each of these sets are pairwise relatively prime.

a) 21, 34, 55 **b)** 14, 17, 85
c) 25, 41, 49, 64 **d)** 17, 18, 19, 23

17. Determine whether the integers in each of these sets are pairwise relatively prime.

a) 11, 15, 19 **b)** 14, 15, 21
c) 12, 17, 31, 37 **d)** 7, 8, 9, 11

18. We call a positive integer **perfect** if it equals the sum of its positive divisors other than itself.

a) Show that 6 and 28 are perfect.
b) Show that $2^{p-1}(2^p - 1)$ is a perfect number when $2^p - 1$ is prime.

19. Show that if $2^n - 1$ is prime, then n is prime. [*Hint:* Use the identity $2^{ab} - 1 = (2^a - 1) \cdot (2^{a(b-1)} + 2^{a(b-2)} + \cdots + 2^a + 1)$.]

20. Determine whether each of these integers is prime, verifying some of Mersenne's claims.

a) $2^7 - 1$ **b)** $2^9 - 1$
c) $2^{11} - 1$ **d)** $2^{13} - 1$

The value of the **Euler ϕ-function** at the positive integer n is defined to be the number of positive integers less than or equal to n that are relatively prime to n. For instance, $\phi(6) = 2$ because of the positive integers less or equal to 6, only 1 and 5 are relatively prime to 6. [*Note:* ϕ is the Greek letter phi.]

21. Find these values of the Euler ϕ-function.

a) $\phi(4)$ **b)** $\phi(10)$ **c)** $\phi(13)$

22. Show that n is prime if and only if $\phi(n) = n - 1$.

23. What is the value of $\phi(p^k)$ when p is prime and k is a positive integer?

24. What are the greatest common divisors of these pairs of integers?

a) $2^2 \cdot 3^3 \cdot 5^5$, $2^5 \cdot 3^3 \cdot 5^2$
b) $2 \cdot 3 \cdot 5 \cdot 7 \cdot 11 \cdot 13$, $2^{11} \cdot 3^9 \cdot 11 \cdot 17^{14}$
c) 17, 17^{17} **d)** $2^2 \cdot 7$, $5^3 \cdot 13$
e) 0, 5 **f)** $2 \cdot 3 \cdot 5 \cdot 7$, $2 \cdot 3 \cdot 5 \cdot 7$

25. What are the greatest common divisors of these pairs of integers?

a) $3^7 \cdot 5^3 \cdot 7^3$, $2^{11} \cdot 3^5 \cdot 5^9$
b) $11 \cdot 13 \cdot 17$, $2^9 \cdot 3^7 \cdot 5^5 \cdot 7^3$
c) 23^{31}, 23^{17}
d) $41 \cdot 43 \cdot 53$, $41 \cdot 43 \cdot 53$
e) $3^{13} \cdot 5^{17}$, $2^{12} \cdot 7^{21}$
f) 1111, 0

26. What is the least common multiple of each pair in Exercise 24?

27. What is the least common multiple of each pair in Exercise 25?

28. Find gcd(1000, 625) and lcm(1000, 625) and verify that $\gcd(1000, 625) \cdot \text{lcm}(1000, 625) = 1000 \cdot 625$.

29. Find gcd(92928, 123552) and lcm(92928, 123552), and verify that $\gcd(92928, 123552) \cdot \text{lcm}(92928, 123552) = 92928 \cdot 123552$. [*Hint:* First find the prime factorizations of 92928 and 123552.]

30. If the product of two integers is $2^7 3^8 5^2 7^{11}$ and their greatest common divisor is $2^3 3^4 5$, what is their least common multiple?

31. Show that if a and b are positive integers, then $ab = \gcd(a, b) \cdot \text{lcm}(a, b)$. [*Hint:* Use the prime factorizations of a and b and the formulae for $\gcd(a, b)$ and $\text{lcm}(a, b)$ in terms of these factorizations.]

32. Use the Euclidean algorithm to find

a) gcd(1, 5). **b)** gcd(100, 101).
c) gcd(123, 277). **d)** gcd(1529, 14039).
e) gcd(1529, 14038). **f)** gcd(11111, 111111).

33. Use the Euclidean algorithm to find

a) gcd(12, 18). **b)** gcd(111, 201).
c) gcd(1001, 1331). **d)** gcd(12345, 54321).
e) gcd(1000, 5040). **f)** gcd(9888, 6060).

34. How many divisions are required to find gcd(21, 34) using the Euclidean algorithm?

35. How many divisions are required to find gcd(34, 55) using the Euclidean algorithm?

***36.** Show that if a and b are both positive integers, then $(2^a - 1) \bmod (2^b - 1) = 2^{a \bmod b} - 1$.

☞ ***37.** Use Exercise 36 to show that if a and b are positive integers, then $\gcd(2^a - 1, 2^b - 1) = 2^{\gcd(a, b)} - 1$. [*Hint:* Show that the remainders obtained when the Euclidean algorithm is used to compute $\gcd(2^a - 1, 2^b - 1)$ are of the form $2^r - 1$, where r is a remainder arising when the Euclidean algorithm is used to find $\gcd(a, b)$.]

38. Use Exercise 37 to show that the integers $2^{35} - 1$, $2^{34} - 1$, $2^{33} - 1$, $2^{31} - 1$, $2^{29} - 1$, and $2^{23} - 1$ are pairwise relatively prime.

39. Using the method followed in Example 17, express the greatest common divisor of each of these pairs of integers as a linear combination of these integers.

a) 10, 11 **b)** 21, 44 **c)** 36, 48
d) 34, 55 **e)** 117, 213 **f)** 0, 223
g) 123, 2347 **h)** 3454, 4666 **i)** 9999, 11111

40. Using the method followed in Example 17, express the greatest common divisor of each of these pairs of integers as a linear combination of these integers.

a) 9, 11 **b)** 33, 44 **c)** 35, 78
d) 21, 55 **e)** 101, 203 **f)** 124, 323
g) 2002, 2339 **h)** 3457, 4669 **i)** 10001, 13422

41. Use the extended Euclidean algorithm to express gcd(26, 91) as a linear combination of 26 and 91.

42. Use the extended Euclidean algorithm to express gcd(252, 356) as a linear combination of 252 and 356.

43. Use the extended Euclidean algorithm to express gcd(144, 89) as a linear combination of 144 and 89.

44. Use the extended Euclidean algorithm to express gcd(1001, 100001) as a linear combination of 1001 and 100001.

45. Describe the extended Euclidean algorithm using pseudocode.

46. Find the smallest positive integer with exactly n different positive factors when n is

a) 3. **b)** 4. **c)** 5.
d) 6. **e)** 10.

47. Can you find a formula or rule for the nth term of a sequence related to the prime numbers or prime factorizations so that the initial terms of the sequence have these values?

a) 0, 1, 1, 0, 1, 0, 1, 0, 0, 0, 1, 0, 1, …
b) 1, 2, 3, 2, 5, 2, 7, 2, 3, 2, 11, 2, 13, 2, …
c) 1, 2, 2, 3, 2, 4, 2, 4, 3, 4, 2, 6, 2, 4, …
d) 1, 1, 1, 0, 1, 1, 1, 0, 0, 1, 1, 0, 1, 1, …
e) 1, 2, 3, 3, 5, 5, 7, 7, 7, 7, 11, 11, 13, 13, …
f) 1, 2, 6, 30, 210, 2310, 30030, 510510, 9699690, 223092870, …

48. Can you find a formula or rule for the nth term of a sequence related to the prime numbers or prime factorizations so that the initial terms of the sequence have these values?

a) 2, 2, 3, 5, 5, 7, 7, 11, 11, 11, 11, 13, 13, …
b) 0, 1, 2, 2, 3, 3, 4, 4, 4, 4, 5, 5, 6, 6, …
c) 1, 0, 0, 1, 0, 1, 0, 1, 1, 1, 0, 1, 0, 1, …
d) 1, −1, −1, 0, −1, 1, −1, 0, 0, 1, −1, 0, −1, 1, 1, …
e) 1, 1, 1, 1, 1, 0, 1, 1, 1, 0, 1, 0, 1, 0, 0, …
f) 4, 9, 25, 49, 121, 169, 289, 361, 529, 841, 961, 1369, …

49. Prove that the product of any three consecutive integers is divisible by 6.

50. Show that if a, b, and m are integers such that $m \geq 2$ and $a \equiv b \pmod{m}$, then $\gcd(a, m) = \gcd(b, m)$.

***51.** Prove or disprove that $n^2 - 79n + 1601$ is prime whenever n is a positive integer.

52. Prove or disprove that $p_1 p_2 \cdots p_n + 1$ is prime for every positive integer n, where $p_1, p_2, \ldots, p_n$ are the n smallest prime numbers.

53. Show that there is a composite integer in every arithmetic progression $ak + b$, $k = 1, 2, \ldots$, where a and b are positive integers.

54. Adapt the proof in the text that there are infinitely many primes to prove that there are infinitely many primes of the form $3k + 2$, where k is a nonnegative integer. [*Hint:* Suppose that there are only finitely many such primes $q_1, q_2, \ldots, q_n$, and consider the number $3q_1 q_2 \cdots q_n - 1$.]

55. Adapt the proof in the text that there are infinitely many primes to prove that there are infinitely many primes of the form $4k + 3$, where k is a nonnegative integer. [*Hint:* Suppose that there are only finitely many such primes $q_1, q_2, \ldots, q_n$, and consider the number $4q_1 q_2 \cdots q_n - 1$.]

***56.** Prove that the set of positive rational numbers is countable by setting up a function that assigns to a rational number p/q with $\gcd(p, q) = 1$ the base 11 number formed by the decimal representation of p followed by the base 11 digit A, which corresponds to the decimal number 10, followed by the decimal representation of q.

***57.** Prove that the set of positive rational numbers is countable by showing that the function K is a one-to-one correspondence between the set of positive rational numbers and the set of positive integers if $K(m/n) = p_1^{2a_1} p_2^{2a_2} \cdot \cdots \cdot p_s^{2a_s} q_1^{2b_1 - 1} q_2^{2b_2 - 1} \cdot \cdots \cdot q_t^{2b_t - 1}$, where $\gcd(m, n) = 1$ and the prime-power factorizations of m and n are $m = p_1^{a_1} p_2^{a_2} \cdot \cdots \cdot p_s^{a_s}$ and $n = q_1^{b_1} q_2^{b_2} \cdots q_t^{b_t}$.

4.4 Solving Congruences

4.4.1 Introduction

Solving linear congruences, which have the form $ax \equiv b \pmod{m}$, is an essential task in the study of number theory and its applications, just as solving linear equations plays an important role in calculus and linear algebra. To solve linear congruences, we employ inverses modulo m. We explain how to work backwards through the steps of the Euclidean algorithm to find inverses modulo m. Once we have found an inverse of a modulo m, we solve the congruence $ax \equiv b \pmod{m}$ by multiplying both sides of the congruence by this inverse.

Simultaneous systems of linear congruence have been studied since ancient times. For example, the Chinese mathematician Sun-Tsu studied them in the first century. We will show how to solve systems of linear congruences modulo pairwise relatively prime moduli. The result we will prove is called the Chinese remainder theorem, and our proof will give a method to find all solutions of such systems of congruences. We will also show how to use the Chinese remainder theorem as a basis for performing arithmetic with large integers.

We will introduce a useful result of Fermat, known as Fermat's little theorem, which states that if p is prime and p does not divide a, then $a^{p-1} \equiv 1 \pmod{p}$. We will examine the converse of this statement, which will lead us to the concept of a pseudoprime. A pseudoprime m to the base a is a composite integer m that masquerades as a prime by satisfying the congruence $a^{m-1} \equiv 1 \pmod{m}$. We will also give an example of a Carmichael number, which is a composite integer that is a pseudoprime to all bases a relatively prime to it.

We also introduce the notion of discrete logarithms, which are analogous to ordinary logarithms. To define discrete logarithms we must first define primitive roots. A primitive root of a prime p is an integer r such that every integer not divisible by p is congruent to a power of r modulo p. If r is a primitive root of p and $r^e \equiv a \pmod{p}$, then e is the discrete logarithm of a modulo p to the base r. Finding discrete logarithms turns out to be an extremely difficult problem in general. The difficulty of this problem is the basis for the security of many cryptographic systems.

4.4.2 Linear Congruences

A congruence of the form

$$ax \equiv b \pmod{m},$$

where m is a positive integer, a and b are integers, and x is a variable, is called a **linear congruence**. Such congruences arise throughout number theory and its applications.

How can we solve the linear congruence $ax \equiv b \pmod{m}$, that is, how can we find all integers x that satisfy this congruence? One method that we will describe uses an integer $\overline{a}$ such that $\overline{a}a \equiv 1 \pmod{m}$, if such an integer exists. Such an integer $\overline{a}$ is said to be an **inverse** of a modulo m. Theorem 1 guarantees that an inverse of a modulo m exists whenever a and m are relatively prime.

THEOREM 1 If a and m are relatively prime integers and $m > 1$, then an inverse of a modulo m exists. Furthermore, this inverse is unique modulo m. (That is, there is a unique positive integer $\overline{a}$ less than m that is an inverse of a modulo m and every other inverse of a modulo m is congruent to $\overline{a}$ modulo m.)

Proof: By Theorem 6 of Section 4.3, because $\gcd(a, m) = 1$, there are integers s and t such that

$$sa + tm = 1.$$

This implies that

$$sa + tm \equiv 1 \pmod{m}.$$

Because $tm \equiv 0 \pmod{m}$, it follows that

$$sa \equiv 1 \pmod{m}.$$

Consequently, s is an inverse of a modulo m. That this inverse is unique modulo m is left as Exercise 7. ◁

Using inspection to find an inverse of a modulo m is easy when m is small. To find this inverse, we look for a multiple of a that exceeds a multiple of m by 1. For example, to find an inverse of 3 modulo 7, we can find $j \cdot 3$ for $j = 1, 2, \ldots, 6$, stopping when we find a multiple of 3 that is one more than a multiple of 7. We can speed this approach up if we note that $2 \cdot 3 \equiv -1 \pmod 7$. This means that $(-2) \cdot 3 \equiv 1 \pmod 7$. Hence, $5 \cdot 3 \equiv 1 \pmod 7$, so 5 is an inverse of 3 modulo 7.

We can design a more efficient algorithm than brute force to find an inverse of a modulo m when $\gcd(a, m) = 1$ using the steps of the Euclidean algorithm. By reversing these steps as in Example 17 of Section 4.3, we can find a linear combination $sa + tm = 1$, where s and t are integers. Reducing both sides of this equation modulo m tells us that s is an inverse of a modulo m. We illustrate this procedure in Example 1.

EXAMPLE 1 Find an inverse of 3 modulo 7 by first finding Bézout coefficients of 3 and 7. (Note that we have already shown that 5 is an inverse of 3 modulo 7 by inspection.)

Solution: Because $\gcd(3, 7) = 1$, Theorem 1 tells us that an inverse of 3 modulo 7 exists. The Euclidean algorithm ends quickly when used to find the greatest common divisor of 3 and 7:

$$7 = 2 \cdot 3 + 1.$$

From this equation we see that

$$-2 \cdot 3 + 1 \cdot 7 = 1.$$

This shows that -2 and 1 are Bézout coefficients of 3 and 7. We see that -2 is an inverse of 3 modulo 7. Note that every integer congruent to -2 modulo 7 is also an inverse of 3, such as 5, -9, 12, and so on. ◀

EXAMPLE 2 Find an inverse of 101 modulo 4620.

Solution: For completeness, we present all steps used to compute an inverse of 101 modulo 4620. (Only the last step goes beyond methods developed in Section 4.3 and illustrated in Example 17 in that section.) First, we use the Euclidean algorithm to show that $\gcd(101, 4620) = 1$. Then we will reverse the steps to find Bézout coefficients a and b such that $101a + 4620b = 1$. It will then follow that a is an inverse of 101 modulo 4620. The steps used by the Euclidean algorithm to find $\gcd(101, 4620)$ are

$$4620 = 45 \cdot 101 + 75$$
$$101 = 1 \cdot 75 + 26$$
$$75 = 2 \cdot 26 + 23$$
$$26 = 1 \cdot 23 + 3$$
$$23 = 7 \cdot 3 + 2$$
$$3 = 1 \cdot 2 + 1$$
$$2 = 2 \cdot 1.$$

Because the last nonzero remainder is 1, we know that $\gcd(101, 4620) = 1$. We can now find the Bézout coefficients for 101 and 4620 by working backwards through these steps, expressing

$\gcd(101, 4620) = 1$ in terms of each successive pair of remainders. In each step we eliminate the remainder by expressing it as a linear combination of the divisor and the dividend. We obtain

$$\begin{aligned}
1 &= 3 - 1 \cdot 2 \\
&= 3 - 1 \cdot (23 - 7 \cdot 3) = -1 \cdot 23 + 8 \cdot 3 \\
&= -1 \cdot 23 + 8 \cdot (26 - 1 \cdot 23) = 8 \cdot 26 - 9 \cdot 23 \\
&= 8 \cdot 26 - 9 \cdot (75 - 2 \cdot 26) = -9 \cdot 75 + 26 \cdot 26 \\
&= -9 \cdot 75 + 26 \cdot (101 - 1 \cdot 75) = 26 \cdot 101 - 35 \cdot 75 \\
&= 26 \cdot 101 - 35 \cdot (4620 - 45 \cdot 101) = -35 \cdot 4620 + 1601 \cdot 101.
\end{aligned}$$

That $-35 \cdot 4620 + 1601 \cdot 101 = 1$ tells us that -35 and 1601 are Bézout coefficients of 4620 and 101, and 1601 is an inverse of 101 modulo 4620. ◀

Once we have an inverse $\overline{a}$ of a modulo m, we can solve the congruence $ax \equiv b \pmod{m}$ by multiplying both sides of the linear congruence by $\overline{a}$, as Example 3 illustrates.

EXAMPLE 3 What are the solutions of the linear congruence $3x \equiv 4 \pmod{7}$?

Solution: By Example 1 we know that -2 is an inverse of 3 modulo 7. Multiplying both sides of the congruence by -2 shows that

$$-2 \cdot 3x \equiv -2 \cdot 4 \pmod{7}.$$

Because $-6 \equiv 1 \pmod{7}$ and $-8 \equiv 6 \pmod{7}$, it follows that if x is a solution, then $x \equiv -8 \equiv 6 \pmod{7}$.

We need to determine whether every x with $x \equiv 6 \pmod{7}$ is a solution. Assume that $x \equiv 6 \pmod{7}$. Then, by Theorem 5 of Section 4.1, it follows that

$$3x \equiv 3 \cdot 6 = 18 \equiv 4 \pmod{7},$$

which shows that all such x satisfy the congruence. We conclude that the solutions to the congruence are the integers x such that $x \equiv 6 \pmod{7}$, namely, $6, 13, 20, \ldots$ and $-1, -8, -15, \ldots$. ◀

4.4.3 The Chinese Remainder Theorem

Systems of linear congruences arise in many contexts. For example, as we will see later, they are the basis for a method that can be used to perform arithmetic with large integers. Such systems can even be found as word puzzles in the writings of ancient Chinese and Hindu mathematicians, such as that given in Example 4.

Links

EXAMPLE 4 In the first century, the Chinese mathematician Sun-Tsu asked:

> There are certain things whose number is unknown. When divided by 3, the remainder is 2; when divided by 5, the remainder is 3; and when divided by 7, the remainder is 2. What will be the number of things?

This puzzle can be translated into the following question: What are the solutions of the systems of congruences

$x \equiv 2 \pmod 3$,
$x \equiv 3 \pmod 5$,
$x \equiv 2 \pmod 7$?

We will solve this system, and with it Sun-Tsu's puzzle, later in this section. ◀

The *Chinese remainder theorem*, named after the Chinese heritage of problems involving systems of linear congruences, states that when the moduli of a system of linear congruences are pairwise relatively prime, there is a unique solution of the system modulo the product of the moduli.

THEOREM 2

THE CHINESE REMAINDER THEOREM Let $m_1, m_2, \ldots, m_n$ be pairwise relatively prime positive integers greater than one and $a_1, a_2, \ldots, a_n$ arbitrary integers. Then the system

$$\begin{aligned} x &\equiv a_1 \pmod{m_1}, \\ x &\equiv a_2 \pmod{m_2}, \\ &\vdots \\ x &\equiv a_n \pmod{m_n} \end{aligned}$$

has a unique solution modulo $m = m_1 m_2 \cdots m_n$. (That is, there is a solution x with $0 \leq x < m$, and all other solutions are congruent modulo m to this solution.)

Proof: To establish this theorem, we need to show that a solution exists and that it is unique modulo m. We will show that a solution exists by describing a way to construct this solution; showing that the solution is unique modulo m is Exercise 30.

To construct a simultaneous solution, first let

$$M_k = m/m_k$$

for $k = 1, 2, \ldots, n$. That is, M_k is the product of the moduli except for m_k. Because m_i and m_k have no common factors greater than 1 when $i \neq k$, it follows that $\gcd(m_k, M_k) = 1$. Consequently, by Theorem 1, we know that there is an integer y_k, an inverse of M_k modulo m_k, such that

$$M_k y_k \equiv 1 \pmod{m_k}.$$

To construct a simultaneous solution, form the sum

$$x = a_1 M_1 y_1 + a_2 M_2 y_2 + \cdots + a_n M_n y_n.$$

We will now show that x is a simultaneous solution. First, note that because $M_j \equiv 0 \pmod{m_k}$ whenever $j \neq k$, all terms except the kth term in this sum are congruent to 0 modulo m_k. Because $M_k y_k \equiv 1 \pmod{m_k}$ we see that

$$x \equiv a_k M_k y_k \equiv a_k \pmod{m_k},$$

for $k = 1, 2, \ldots, n$. We have shown that x is a simultaneous solution to the n congruences. ◁

Example 5 illustrates how to use the construction given in our proof of the Chinese remainder theorem to solve a system of congruences. We will solve the system given in Example 4, which arises in Sun-Tsu's puzzle.

EXAMPLE 5 To solve the system of congruences in Example 4, first let $m = 3 \cdot 5 \cdot 7 = 105$, $M_1 = m/3 = 35$, $M_2 = m/5 = 21$, and $M_3 = m/7 = 15$. We see that 2 is an inverse of $M_1 = 35$ modulo 3, because $35 \cdot 2 \equiv 2 \cdot 2 \equiv 1 \pmod 3$; 1 is an inverse of $M_2 = 21$ modulo 5, because $21 \equiv 1 \pmod 5$; and 1 is an inverse of $M_3 = 15 \pmod 7$, because $15 \equiv 1 \pmod 7$. The solutions to this system are those x such that

$$\begin{aligned} x \equiv a_1M_1y_1 + a_2M_2y_2 + a_3M_3y_3 &= 2 \cdot 35 \cdot 2 + 3 \cdot 21 \cdot 1 + 2 \cdot 15 \cdot 1 \\ &= 233 \equiv 23 \pmod{105}. \end{aligned}$$

It follows that 23 is the smallest positive integer that is a simultaneous solution. We conclude that 23 is the smallest positive integer that leaves a remainder of 2 when divided by 3, a remainder of 3 when divided by 5, and a remainder of 2 when divided by 7. ◀

Although the construction in Theorem 2 provides a general method for solving systems of linear congruences with pairwise relatively prime moduli, it can be easier to solve a system using a different method. Example 6 illustrates the use of a method known as **back substitution**.

EXAMPLE 6 Use the method of back substitution to find all integers x such that $x \equiv 1 \pmod 5$, $x \equiv 2 \pmod 6$, and $x \equiv 3 \pmod 7$.

Solution: By Theorem 4 in Section 4.1, the first congruence can be rewritten as an equality, $x = 5t + 1$, where t is an integer. Substituting this expression for x into the second congruence tells us that

$$5t + 1 \equiv 2 \pmod 6,$$

which can be solved to show that $t \equiv 5 \pmod 6$ (as the reader should verify). Using Theorem 4 in Section 4.1 again, we see that $t = 6u + 5$, where u is an integer. Substituting this expression for t back into the equation $x = 5t + 1$ tells us that $x = 5(6u + 5) + 1 = 30u + 26$. We insert this into the third equation to obtain

$$30u + 26 \equiv 3 \pmod 7.$$

Solving this congruence tells us that $u \equiv 6 \pmod 7$ (as the reader should verify). Hence, Theorem 4 in Section 4.1 tells us that $u = 7v + 6$, where v is an integer. Substituting this expression for u into the equation $x = 30u + 26$ tells us that $x = 30(7v + 6) + 26 = 210u + 206$. Translating this back into a congruence, we find the solution to the simultaneous congruences,

$$x \equiv 206 \pmod{210}.$$ ◀

4.4.4 Computer Arithmetic with Large Integers

Suppose that $m_1, m_2, \ldots, m_n$ are pairwise relatively prime moduli and let m be their product. By the Chinese remainder theorem, we can show (see Exercise 28) that an integer a with $0 \leq a < m$ can be uniquely represented by the n-tuple consisting of its remainders upon division by m_i, $i = 1, 2, \ldots, n$. That is, we can uniquely represent a by

$$(a \bmod m_1, a \bmod m_2, \ldots, a \bmod m_n).$$

EXAMPLE 7 What are the pairs used to represent the nonnegative integers less than 12 when they are represented by the ordered pair where the first component is the remainder of the integer upon division by 3 and the second component is the remainder of the integer upon division by 4?

Solution: We have the following representations, obtained by finding the remainder of each integer when it is divided by 3 and by 4:

$$\begin{array}{lll} 0 = (0, 0) & 4 = (1, 0) & 8 = (2, 0) \\ 1 = (1, 1) & 5 = (2, 1) & 9 = (0, 1) \\ 2 = (2, 2) & 6 = (0, 2) & 10 = (1, 2) \\ 3 = (0, 3) & 7 = (1, 3) & 11 = (2, 3). \end{array}$$

◀

To perform arithmetic with large integers, we select moduli $m_1, m_2, \ldots, m_n$, where each m_i is an integer greater than 2, $\gcd(m_i, m_j) = 1$ whenever $i \neq j$, and $m = m_1 m_2 \cdots m_n$ is greater than the results of the arithmetic operations we want to carry out.

Once we have selected our moduli, we carry out arithmetic operations with large integers by performing componentwise operations on the n-tuples representing these integers using their remainders upon division by m_i, $i = 1, 2, \ldots, n$. Once we have computed the value of each component in the result, we recover its value by solving a system of n congruences modulo m_i, $i = 1, 2, \ldots, n$. This method of performing arithmetic with large integers has several valuable features. First, it can be used to perform arithmetic with integers larger than can ordinarily be carried out on a computer. Second, computations with respect to the different moduli can be done in parallel, speeding up the arithmetic.

EXAMPLE 8 Suppose that performing arithmetic with integers less than 100 on a certain processor is much quicker than doing arithmetic with larger integers. We can restrict almost all our computations to integers less than 100 if we represent integers using their remainders modulo pairwise relatively prime integers less than 100. For example, we can use the moduli of 99, 98, 97, and 95. (These integers are relatively prime pairwise, because no two have a common factor greater than 1.)

By the Chinese remainder theorem, every nonnegative integer less than $99 \cdot 98 \cdot 97 \cdot 95 = 89{,}403{,}930$ can be represented uniquely by its remainders when divided by these four moduli. For example, we represent 123,684 as (33, 8, 9, 89), because 123,684 **mod** 99 = 33; 123,684 **mod** 98 = 8; 123,684 **mod** 97 = 9; and 123,684 **mod** 95 = 89. Similarly, we represent 413,456 as (32, 92, 42, 16).

To find the sum of 123,684 and 413,456, we work with these 4-tuples instead of these two integers directly. We add the 4-tuples componentwise and reduce each component with respect to the appropriate modulus. This yields

$$\begin{aligned} &(33, 8, 9, 89) + (32, 92, 42, 16) \\ &\qquad = (65 \textbf{ mod } 99, 100 \textbf{ mod } 98, 51 \textbf{ mod } 97, 105 \textbf{ mod } 95) \\ &\qquad = (65, 2, 51, 10). \end{aligned}$$

To find the sum, that is, the integer represented by (65, 2, 51, 10), we need to solve the system of congruences

$$\begin{aligned} x &\equiv 65 \pmod{99}, \\ x &\equiv \ \ 2 \pmod{98}, \\ x &\equiv 51 \pmod{97}, \\ x &\equiv 10 \pmod{95}. \end{aligned}$$

It can be shown (see Exercise 53) that 537,140 is the unique nonnegative solution of this system less than 89,403,930. Consequently, 537,140 is the sum. Note that it is only when we

have to recover the integer represented by (65, 2, 51, 10) that we have to do arithmetic with integers larger than 100. ◀

Particularly good choices for moduli for arithmetic with large integers are sets of integers of the form $2^k - 1$, where k is a positive integer, because it is easy to do binary arithmetic modulo such integers, and because it is easy to find sets of such integers that are pairwise relatively prime. [The second reason is a consequence of the fact that $\gcd(2^a - 1, 2^b - 1) = 2^{\gcd(a, b)} - 1$, as Exercise 37 in Section 4.3 shows.] Suppose, for instance, that we can do arithmetic with integers less than 2^{35} easily on our computer, but that working with larger integers requires special procedures. We can use pairwise relatively prime moduli less than 2^{35} to perform arithmetic with integers as large as their product. For example, as Exercise 38 in Section 4.3 shows, the integers $2^{35} - 1$, $2^{34} - 1$, $2^{33} - 1$, $2^{31} - 1$, $2^{29} - 1$, and $2^{23} - 1$ are pairwise relatively prime. Because the product of these six moduli exceeds 2^{184}, we can perform arithmetic with integers as large as 2^{184} (as long as the results do not exceed this number) by doing arithmetic modulo each of these six moduli, none of which exceeds 2^{35}.

4.4.5 Fermat's Little Theorem

The French mathematician Pierre de Fermat, one of the leading mathematicians of the first half of the 17th century, made many important discoveries in number theory. One of the most useful of these states that p divides $a^{p-1} - 1$ whenever p is prime and a is an integer not divisible by p. Fermat announced this result in a letter to one of his correspondents. However, he did not include a proof in the letter, stating that he feared the proof would be too long. Although Fermat never published a proof of this fact, there is little doubt that he knew how to prove it, unlike the result known as Fermat's last theorem. The first published proof is credited to Leonhard Euler. We now state this theorem in terms of congruences.

THEOREM 3 **FERMAT'S LITTLE THEOREM** If p is prime and a is an integer not divisible by p, then

$$a^{p-1} \equiv 1 \pmod{p}.$$

Furthermore, for every integer a we have

$$a^p \equiv a \pmod{p}.$$

Remark: Fermat's little theorem tells us that if $a \in \mathbf{Z}_p$, then $a^{p-1} = 1$ in $\mathbf{Z}_p$.

The proof of Theorem 3 is outlined in Exercise 19.

Fermat's little theorem is extremely useful in computing the remainders modulo p of large powers of integers, as Example 9 illustrates.

EXAMPLE 9 Find 7^{222} **mod** 11.

Solution: We can use Fermat's little theorem to evaluate 7^{222} **mod** 11 rather than using the fast modular exponentiation algorithm. By Fermat's little theorem we know that $7^{10} \equiv 1 \pmod{11}$, so $(7^{10})^k \equiv 1 \pmod{11}$ for every positive integer k. To take advantage of this last congruence, we divide the exponent 222 by 10, finding that $222 = 22 \cdot 10 + 2$. We now see that

$$7^{222} = 7^{22 \cdot 10 + 2} = (7^{10})^{22} 7^2 \equiv (1)^{22} \cdot 49 \equiv 5 \pmod{11}.$$

It follows that 7^{222} **mod** $11 = 5$. ◀

Example 9 illustrated how we can use Fermat's little theorem to compute a^n **mod** p, where p is prime and $p \nmid a$. First, we use the division algorithm to find the quotient q and remainder r when n is divided by $p - 1$, so that $n = q(p - 1) + r$, where $0 \leq r < p - 1$. It follows that $a^n = a^{q(p-1)+r} = (a^{p-1})^q a^r \equiv 1^q a^r \equiv a^r \pmod{p}$. Hence, to find a^n **mod** p, we only need to compute a^r **mod** p. We will take advantage of this simplification many times in our study of number theory.

4.4.6 Pseudoprimes

In Section 4.2 we showed that an integer n is prime when it is not divisible by any prime p with $p \leq \sqrt{n}$. Unfortunately, using this criterion to show that a given integer is prime is inefficient. It requires that we find all primes not exceeding $\sqrt{n}$ and that we carry out trial division by each such prime to see whether it divides n.

Are there more efficient ways to determine whether an integer is prime? According to some sources, ancient Chinese mathematicians believed that n was an odd prime if and only if

$$2^{n-1} \equiv 1 \pmod{n}.$$

If this were true, it would provide an efficient primality test. Why did they believe this congruence could be used to determine whether an integer $n > 2$ is prime? First, they observed that the congruence holds whenever n is an odd prime. For example, 5 is prime and

$$2^{5-1} = 2^4 = 16 \equiv 1 \pmod{5}.$$

By Fermat's little theorem, we know that this observation was correct, that is, $2^{n-1} \equiv 1 \pmod{n}$ whenever n is an odd prime. Second, they never found a composite integer n for which the congruence holds. However, the ancient Chinese were only partially correct. They were correct in thinking that the congruence holds whenever n is prime, but they were incorrect in concluding that n is necessarily prime if the congruence holds.

Unfortunately, there are composite integers n such that $2^{n-1} \equiv 1 \pmod{n}$. Such integers are called **pseudoprimes** to the base 2.

EXAMPLE 10 The integer 341 is a pseudoprime to the base 2 because it is composite ($341 = 11 \cdot 31$) and as Exercise 37 shows

$$2^{340} \equiv 1 \pmod{341}.$$ ◀

We can use an integer other than 2 as the base when we study pseudoprimes.

Links

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PIERRE DE FERMAT (1601–1665) Pierre de Fermat, one of the most important mathematicians of the seventeenth century, was a lawyer by profession. He is the most famous amateur mathematician in history. Fermat published little of his mathematical discoveries. It is through his correspondence with other mathematicians that we know of his work. Fermat was one of the inventors of analytic geometry and developed some of the fundamental ideas of calculus. Fermat, along with Pascal, gave probability theory a mathematical basis. Fermat formulated what was the most famous unsolved problem in mathematics. He asserted that the equation $x^n + y^n = z^n$ has no nontrivial positive integer solutions when n is an integer greater than 2. For more than 300 years, no proof (or counterexample) was found. In his copy of the works of the ancient Greek mathematician Diophantus, Fermat wrote that he had a proof but that it would not fit in the margin. Because the first proof, found by Andrew Wiles in 1994, relies on sophisticated, modern mathematics, most people think that Fermat thought he had a proof, but that the proof was incorrect. However, he may have been tempting others to look for a proof, not being able to find one himself.

Definition 1 Let b be a positive integer. If n is a composite positive integer, and $b^{n-1} \equiv 1 \pmod{n}$, then n is called a *pseudoprime to the base b*.

Given a positive integer n, determining whether $2^{n-1} \equiv 1 \pmod{n}$ is a useful test that provides some evidence concerning whether n is prime. In particular, if n satisfies this congruence, then it is either prime or a pseudoprime to the base 2; if n does not satisfy this congruence, it is composite. We can perform similar tests using bases b other than 2 and obtain more evidence as to whether n is prime. If n passes all such tests, it is either prime or a pseudoprime to all the bases b we have chosen. Furthermore, among the positive integers not exceeding x, where x is a positive real number, compared to primes there are relatively few pseudoprimes to the base b, where b is a positive integer. For example, among the positive integers less than 10^{10} there are 455,052,512 primes, but only 14,884 pseudoprimes to the base 2. Unfortunately, we cannot distinguish between primes and pseudoprimes just by choosing sufficiently many bases, because there are composite integers n that pass all tests with bases b such that $\gcd(b, n) = 1$. This leads to Definition 2.

Definition 2 A composite integer n that satisfies the congruence $b^{n-1} \equiv 1 \pmod{n}$ for all positive integers b with $\gcd(b, n) = 1$ is called a *Carmichael number*. (These numbers are named after Robert Carmichael, who studied them in the early twentieth century.)

EXAMPLE 11 The integer 561 is a Carmichael number. To see this, first note that 561 is composite because $561 = 3 \cdot 11 \cdot 17$. Next, note that if $\gcd(b, 561) = 1$, then $\gcd(b, 3) = \gcd(b, 11) = \gcd(b, 17) = 1$.

Using Fermat's little theorem we find that

$$b^2 \equiv 1 \pmod{3},\ b^{10} \equiv 1 \pmod{11},\ \text{and}\ b^{16} \equiv 1 \pmod{17}.$$

It follows that

$$b^{560} = (b^2)^{280} \equiv 1 \pmod{3},$$
$$b^{560} = (b^{10})^{56} \equiv 1 \pmod{11},$$
$$b^{560} = (b^{16})^{35} \equiv 1 \pmod{17}.$$

By Exercise 29, it follows that $b^{560} \equiv 1 \pmod{561}$ for all positive integers b with $\gcd(b, 561) = 1$. Hence, 561 is a Carmichael number. ◀

Although there are infinitely many Carmichael numbers, more delicate tests, described in the exercise set, can be devised that can be used as the basis for efficient probabilistic primality tests. Such tests can be used to quickly show that it is almost certainly the case that a given

Links

ROBERT DANIEL CARMICHAEL (1879–1967) Robert Daniel Carmichael was born in Alabama. He received his undergraduate degree from Lineville College in 1898 and his Ph.D. in 1911 from Princeton. Carmichael held positions at Indiana University from 1911 until 1915 and at the University of Illinois from 1915 until 1947. Carmichael was an active researcher in a wide variety of areas, including number theory, real analysis, differential equations, mathematical physics, and group theory. His Ph.D. thesis, written under the direction of G. D. Birkhoff, is considered the first significant American contribution to the subject of differential equations.

integer is prime. More precisely, if an integer is not prime, then the probability that it passes a series of tests is close to 0. We will describe such a test in Chapter 7 and discuss the notions from probability theory that this test relies on. These probabilistic primality tests can be used, and are used, to find large primes extremely rapidly on computers.

4.4.7 Primitive Roots and Discrete Logarithms

In the set of positive real numbers, if $b > 1$, and $x = b^y$, we say that y is the logarithm of x to the base b. Here, we will show that we can also define the concept of logarithms modulo p of positive integers, where p is a prime. Before we do so, we need a definition.

Definition 3 A *primitive root* modulo a prime p is an integer r in $\mathbf{Z}_p$ such that every nonzero element of $\mathbf{Z}_p$ is a power of r.

EXAMPLE 12 Determine whether 2 and 3 are primitive roots modulo 11.

Solution: When we compute the powers of 2 in $\mathbf{Z}_{11}$, we obtain $2^1 = 2$, $2^2 = 4$, $2^3 = 8$, $2^4 = 5$, $2^5 = 10$, $2^6 = 9$, $2^7 = 7$, $2^8 = 3$, $2^9 = 6$, $2^{10} = 1$. Because every nonzero element of $\mathbf{Z}_{11}$ is a power of 2, 2 is a primitive root of 11.

When we compute the powers of 3 modulo 11, we obtain $3^1 = 3$, $3^2 = 9$, $3^3 = 5$, $3^4 = 4$, $3^5 = 1$. This pattern repeats when we compute higher powers of 3. Because not all nonzero elements of $\mathbf{Z}_{11}$ are powers of 3, we conclude that 3 is not a primitive root of 11. ◀

An important fact in number theory is that there is a primitive root modulo p for every prime p. We refer the reader to [Ro10] for a proof of this fact. Suppose that p is prime and r is a primitive root modulo p. If a is an integer between 1 and $p - 1$, that is, a nonzero element of $\mathbf{Z}_p$, we know that there is an unique exponent e such that $r^e = a$ in $\mathbf{Z}_p$, that is, $r^e \bmod p = a$.

Definition 4 Suppose that p is a prime, r is a primitive root modulo p, and a is an integer between 1 and $p - 1$ inclusive. If $r^e \bmod p = a$ and $0 \leq e \leq p - 1$, we say that e is the *discrete logarithm* of a modulo p to the base r and we write $\log_r a = e$ (where the prime p is understood).

EXAMPLE 13 Find the discrete logarithms of 3 and 5 modulo 11 to the base 2.

Solution: When we computed the powers of 2 modulo 11 in Example 12, we found that $2^8 = 3$ and $2^4 = 5$ in $\mathbf{Z}_{11}$. Hence, the discrete logarithms of 3 and 5 modulo 11 to the base 2 are 8 and 4, respectively. (These are the powers of 2 that equal 3 and 5, respectively, in $\mathbf{Z}_{11}$.) We write $\log_2 3 = 8$ and $\log_2 5 = 4$ (where the modulus 11 is understood and not explicitly noted in the notation). ◀

The discrete logarithm problem is hard!

The **discrete logarithm problem** takes as input a prime p, a primitive root r modulo p, and a positive integer $a \in \mathbf{Z}_p$; its output is the discrete logarithm of a modulo p to the base r. Although this problem might seem not to be that difficult, it turns out that no polynomial time algorithm is known for solving it. The difficulty of this problem plays an important role in cryptography, as we will see in Section 4.6.

Exercises

1. Show that 15 is an inverse of 7 modulo 26.

☞ **2.** Show that 937 is an inverse of 13 modulo 2436.

3. By inspection (as discussed prior to Example 1), find an inverse of 4 modulo 9.

4. By inspection (as discussed prior to Example 1), find an inverse of 2 modulo 17.

5. Find an inverse of a modulo m for each of these pairs of relatively prime integers using the method followed in Example 2.

a) $a = 4, m = 9$
b) $a = 19, m = 141$
c) $a = 55, m = 89$
d) $a = 89, m = 232$

6. Find an inverse of a modulo m for each of these pairs of relatively prime integers using the method followed in Example 2.

a) $a = 2, m = 17$
b) $a = 34, m = 89$
c) $a = 144, m = 233$
d) $a = 200, m = 1001$

***7.** Show that if a and m are relatively prime positive integers, then the inverse of a modulo m is unique modulo m. [*Hint:* Assume that there are two solutions b and c of the congruence $ax \equiv 1 \pmod{m}$. Use Theorem 7 of Section 4.3 to show that $b \equiv c \pmod{m}$.]

8. Show that an inverse of a modulo m, where a is an integer and $m > 2$ is a positive integer, does not exist if $\gcd(a, m) > 1$.

9. Solve the congruence $4x \equiv 5 \pmod{9}$ using the inverse of 4 modulo 9 found in part (a) of Exercise 5.

10. Solve the congruence $2x \equiv 7 \pmod{17}$ using the inverse of 2 modulo 17 found in part (a) of Exercise 6.

11. Solve each of these congruences using the modular inverses found in parts (b), (c), and (d) of Exercise 5.

a) $19x \equiv 4 \pmod{141}$
b) $55x \equiv 34 \pmod{89}$
c) $89x \equiv 2 \pmod{232}$

12. Solve each of these congruences using the modular inverses found in parts (b), (c), and (d) of Exercise 6.

a) $34x \equiv 77 \pmod{89}$
b) $144x \equiv 4 \pmod{233}$
c) $200x \equiv 13 \pmod{1001}$

13. Find the solutions of the congruence $15x^2 + 19x \equiv 5 \pmod{11}$. [*Hint:* Show the congruence is equivalent to the congruence $15x^2 + 19x + 6 \equiv 0 \pmod{11}$. Factor the left-hand side of the congruence; show that a solution of the quadratic congruence is a solution of one of the two different linear congruences.]

14. Find the solutions of the congruence $12x^2 + 25x \equiv 10 \pmod{11}$. [*Hint:* Show the congruence is equivalence to the congruence $12x^2 + 25x + 12 \equiv 0 \pmod{11}$. Factor the left-hand side of the congruence; show that a solution of the quadratic congruence is a solution of one of two different linear congruences.]

***15.** Show that if m is an integer greater than 1 and $ac \equiv bc \pmod{m}$, then $a \equiv b \pmod{m/\gcd(c, m)}$.

16. a) Show that the positive integers less than 11, except 1 and 10, can be split into pairs of integers such that each pair consists of integers that are inverses of each other modulo 11.

b) Use part (a) to show that $10! \equiv -1 \pmod{11}$.

17. Show that if p is prime, the only solutions of $x^2 \equiv 1 \pmod{p}$ are integers x such that $x \equiv 1 \pmod{p}$ or $x \equiv -1 \pmod{p}$.

***18. a)** Generalize the result in part (a) of Exercise 16; that is, show that if p is a prime, the positive integers less than p, except 1 and $p - 1$, can be split into $(p - 3)/2$ pairs of integers such that each pair consists of integers that are inverses of each other. [*Hint:* Use the result of Exercise 17.]

b) From part (a) conclude that $(p - 1)! \equiv -1 \pmod{p}$ whenever p is prime. This result is known as **Wilson's theorem**.

c) What can we conclude if n is a positive integer such that $(n - 1)! \not\equiv -1 \pmod{n}$?

***19.** This exercise outlines a proof of Fermat's little theorem.

a) Suppose that a is not divisible by the prime p. Show that no two of the integers $1 \cdot a, 2 \cdot a, \ldots, (p - 1)a$ are congruent modulo p.

b) Conclude from part (a) that the product of $1, 2, \ldots, p - 1$ is congruent modulo p to the product of $a, 2a, \ldots, (p - 1)a$. Use this to show that

$$(p - 1)! \equiv a^{p-1}(p - 1)! \pmod{p}.$$

c) Use Theorem 7 of Section 4.3 to show from part (b) that $a^{p-1} \equiv 1 \pmod{p}$ if $p \nmid a$. [*Hint:* Use Lemma 3 of Section 4.3 to show that p does not divide $(p - 1)!$ and then use Theorem 7 of Section 4.3. Alternatively, use Wilson's theorem from Exercise 18(b).]

d) Use part (c) to show that $a^p \equiv a \pmod{p}$ for all integers a.

20. Use the construction in the proof of the Chinese remainder theorem to find all solutions to the system of congruences $x \equiv 2 \pmod{3}$, $x \equiv 1 \pmod{4}$, and $x \equiv 3 \pmod{5}$.

21. Use the construction in the proof of the Chinese remainder theorem to find all solutions to the system of congruences $x \equiv 1 \pmod{2}$, $x \equiv 2 \pmod{3}$, $x \equiv 3 \pmod{5}$, and $x \equiv 4 \pmod{11}$.

22. Solve the system of congruence $x \equiv 3 \pmod{6}$ and $x \equiv 4 \pmod{7}$ using the method of back substitution.

23. Solve the system of congruences in Exercise 20 using the method of back substitution.

24. Solve the system of congruences in Exercise 21 using the method of back substitution.

25. Write out in pseudocode an algorithm for solving a simultaneous system of linear congruences based on the construction in the proof of the Chinese remainder theorem.

***26.** Find all solutions, if any, to the system of congruences $x \equiv 5 \pmod 6$, $x \equiv 3 \pmod{10}$, and $x \equiv 8 \pmod{15}$.

***27.** Find all solutions, if any, to the system of congruences $x \equiv 7 \pmod 9$, $x \equiv 4 \pmod{12}$, and $x \equiv 16 \pmod{21}$.

28. Use the Chinese remainder theorem to show that an integer a, with $0 \leq a < m = m_1 m_2 \cdots m_n$, where the positive integers $m_1, m_2, \ldots, m_n$ are pairwise relatively prime, can be represented uniquely by the n-tuple (a **mod** m_1, a **mod** $m_2, \ldots, a$ **mod** m_n).

***29.** Let $m_1, m_2, \ldots, m_n$ be pairwise relatively prime integers greater than or equal to 2. Show that if $a \equiv b \pmod{m_i}$ for $i = 1, 2, \ldots, n$, then $a \equiv b \pmod m$, where $m = m_1 m_2 \cdots m_n$. (This result will be used in Exercise 30 to prove the Chinese remainder theorem. Consequently, do not use the Chinese remainder theorem to prove it.)

***30.** Complete the proof of the Chinese remainder theorem by showing that the simultaneous solution of a system of linear congruences modulo pairwise relatively prime moduli is unique modulo the product of these moduli. [*Hint:* Assume that x and y are two simultaneous solutions. Show that $m_i \mid x - y$ for all i. Using Exercise 29, conclude that $m = m_1 m_2 \cdots m_n \mid x - y$.]

31. Which integers leave a remainder of 1 when divided by 2 and also leave a remainder of 1 when divided by 3?

32. Which integers are divisible by 5 but leave a remainder of 1 when divided by 3?

33. Use Fermat's little theorem to find 7^{121} **mod** 13.

34. Use Fermat's little theorem to find 23^{1002} **mod** 41.

35. Use Fermat's little theorem to show that if p is prime and $p \nmid a$, then a^{p-2} is an inverse of a modulo p.

36. Use Exercise 35 to find an inverse of 5 modulo 41.

37. a) Show that $2^{340} \equiv 1 \pmod{11}$ by Fermat's little theorem and noting that $2^{340} = (2^{10})^{34}$.
b) Show that $2^{340} \equiv 1 \pmod{31}$ using the fact that $2^{340} = (2^5)^{68} = 32^{68}$.
c) Conclude from parts (a) and (b) that $2^{340} \equiv 1 \pmod{341}$.

38. a) Use Fermat's little theorem to compute 3^{302} **mod** 5, 3^{302} **mod** 7, and 3^{302} **mod** 11.
b) Use your results from part (a) and the Chinese remainder theorem to find 3^{302} **mod** 385. (Note that $385 = 5 \cdot 7 \cdot 11$.)

39. a) Use Fermat's little theorem to compute 5^{2003} **mod** 7, 5^{2003} **mod** 11, and 5^{2003} **mod** 13.
b) Use your results from part (a) and the Chinese remainder theorem to find 5^{2003} **mod** 1001. (Note that $1001 = 7 \cdot 11 \cdot 13$.)

40. Show with the help of Fermat's little theorem that if n is a positive integer, then 42 divides $n^7 - n$.

41. Show that if p is an odd prime, then every divisor of the Mersenne number $2^p - 1$ is of the form $2kp + 1$, where k is a nonnegative integer. [*Hint:* Use Fermat's little theorem and Exercise 37 of Section 4.3.]

42. Use Exercise 41 to determine whether $M_{13} = 2^{13} - 1 = 8191$ and $M_{23} = 2^{23} - 1 = 8{,}388{,}607$ are prime.

43. Use Exercise 41 to determine whether $M_{11} = 2^{11} - 1 = 2047$ and $M_{17} = 2^{17} - 1 = 131{,}071$ are prime.

☞ Let n be a positive integer and let $n - 1 = 2^s t$, where s is a nonnegative integer and t is an odd positive integer. We say that n passes **Miller's test for the base *b*** if either $b^t \equiv 1 \pmod n$ or $b^{2^j t} \equiv -1 \pmod n$ for some j with $0 \leq j \leq s - 1$. It can be shown (see [Ro10]) that a composite integer n passes Miller's test for fewer than $n/4$ bases b with $1 < b < n$. A composite positive integer n that passes Miller's test to the base b is called a **strong pseudoprime to the base *b***.

***44.** Show that if n is prime and b is a positive integer with $n \nmid b$, then n passes Miller's test to the base b.

45. Show that 2047 is a strong pseudoprime to the base 2 by showing that it passes Miller's test to the base 2, but is composite.

46. Show that 1729 is a Carmichael number.

47. Show that 2821 is a Carmichael number.

***48.** Show that if $n = p_1 p_2 \cdots p_k$, where $p_1, p_2, \ldots, p_k$ are distinct primes that satisfy $p_j - 1 \mid n - 1$ for $j = 1, 2, \ldots, k$, then n is a Carmichael number.

49. a) Use Exercise 48 to show that every integer of the form $(6m + 1)(12m + 1)(18m + 1)$, where m is a positive integer and $6m + 1$, $12m + 1$, and $18m + 1$ are all primes, is a Carmichael number.
b) Use part (a) to show that 172,947,529 is a Carmichael number.

50. Find the nonnegative integer a less than 28 represented by each of these pairs, where each pair represents (a **mod** 4, a **mod** 7).

a) (0, 0)	**b)** (1, 0)	**c)** (1, 1)
d) (2, 1)	**e)** (2, 2)	**f)** (0, 3)
g) (2, 0)	**h)** (3, 5)	**i)** (3, 6)

51. Express each nonnegative integer a less than 15 as a pair (a **mod** 3, a **mod** 5).

52. Explain how to use the pairs found in Exercise 51 to add 4 and 7.

53. Solve the system of congruences that arises in Example 8.

54. Show that 2 is a primitive root of 19.

55. Find the discrete logarithms of 5 and 6 to the base 2 modulo 19.

56. Let p be an odd prime and r a primitive root of p. Show that if a and b are positive integers in $\mathbf{Z}_p$, then $\log_r(ab) \equiv \log_r a + \log_r b \pmod{p - 1}$.

57. Write out a table of discrete logarithms modulo 17 with respect to the primitive root 3.

If m is a positive integer, the integer a is a **quadratic residue** of m if $\gcd(a, m) = 1$ and the congruence $x^2 \equiv a \pmod m$ has a solution. In other words, a quadratic residue of m is an integer relatively prime to m that is a perfect square modulo m. If a is not a quadratic residue of m and $\gcd(a, m) = 1$, we say that it is a **quadratic nonresidue** of m. For example, 2 is a quadratic residue of 7 because $\gcd(2, 7) = 1$ and $3^2 \equiv 2 \pmod 7$ and 3 is a quadratic nonresidue of 7 because $\gcd(3, 7) = 1$ and $x^2 \equiv 3 \pmod 7$ has no solution.

58. Which integers are quadratic residues of 11?

59. Show that if p is an odd prime and a is an integer not divisible by p, then the congruence $x^2 \equiv a \pmod{p}$ has either no solutions or exactly two incongruent solutions modulo p.

60. Show that if p is an odd prime, then there are exactly $(p-1)/2$ quadratic residues of p among the integers $1, 2, \ldots, p-1$.

If p is an odd prime and a is an integer not divisible by p, the **Legendre symbol** $\left(\frac{a}{p}\right)$ is defined to be 1 if a is a quadratic residue of p and -1 otherwise.

61. Show that if p is an odd prime and a and b are integers with $a \equiv b \pmod{p}$, then

$$\left(\frac{a}{p}\right) = \left(\frac{b}{p}\right).$$

62. Prove **Euler's criterion**, which states that if p is an odd prime and a is a positive integer not divisible by p, then

$$\left(\frac{a}{p}\right) \equiv a^{(p-1)/2} \pmod{p}.$$

[*Hint:* If a is a quadratic residue modulo p, apply Fermat's little theorem; otherwise, apply Wilson's theorem, given in Exercise 18(b).]

63. Use Exercise 62 to show that if p is an odd prime and a and b are integers not divisible by p, then

$$\left(\frac{ab}{p}\right) = \left(\frac{a}{p}\right)\left(\frac{b}{p}\right).$$

64. Show that if p is an odd prime, then -1 is a quadratic residue of p if $p \equiv 1 \pmod{4}$, and -1 is not a quadratic residue of p if $p \equiv 3 \pmod{4}$. [*Hint:* Use Exercise 62.]

65. Find all solutions of the congruence $x^2 \equiv 29 \pmod{35}$. [*Hint:* Find the solutions of this congruence modulo 5 and modulo 7, and then use the Chinese remainder theorem.]

66. Find all solutions of the congruence $x^2 \equiv 16 \pmod{105}$. [*Hint:* Find the solutions of this congruence modulo 3, modulo 5, and modulo 7, and then use the Chinese remainder theorem.]

67. Describe a brute-force algorithm for solving the discrete logarithm problem and find the worst-case and average-case time complexity of this algorithm.

4.5 Applications of Congruences

Congruences have many applications to discrete mathematics, computer science, and many other disciplines. We will introduce three applications in this section: the use of congruences to assign memory locations to computer files, the generation of pseudorandom numbers, and check digits.

Suppose that a customer identification number is ten digits long. To retrieve customer files quickly, we do not want to assign a memory location to a customer record using the ten-digit identification number. Instead, we want to use a smaller integer associated to the identification number. This can be done using what is known as a hashing function. In this section we will show how we can use modular arithmetic to do hashing.

Constructing sequences of random numbers is important for randomized algorithms, for simulations, and for many other purposes. Constructing a sequence of truly random numbers is extremely difficult, or perhaps impossible, because any method for generating what are supposed to be random numbers may generate numbers with hidden patterns. As a consequence, methods have been developed for finding sequences of numbers that have many desirable properties of random numbers, and which can be used for various purposes in place of random numbers. In this section we will show how to use congruences to generate sequences of pseudorandom numbers. The advantage is that the pseudorandom numbers so generated are constructed quickly; the disadvantage is that they have too much predictability to be used for many tasks.

Congruences also can be used to produce check digits for identification numbers of various kinds, such as code numbers used to identify retail products, numbers used to identify books, airline ticket numbers, and so on. We will explain how to construct check digits using congruences for a variety of types of identification numbers. We will show that these check digits can be used to detect certain kinds of common errors made when identification numbers are printed.

CHAPTER

5 Induction and Recursion

Many mathematical statements assert that a property is true for all positive integers. Examples of such statements are that for every positive integer n: $n! \leq n^n$, $n^3 - n$ is divisible by 3; a set with n elements has 2^n subsets; and the sum of the first n positive integers is $n(n+1)/2$. A major goal of this chapter, and the book, is to provide a thorough understanding of mathematical induction, which is used to prove results of this kind.

Proofs using mathematical induction have two parts. First, they show that the statement holds for the positive integer 1. Second, they show that if the statement holds for a positive integer then it must also hold for the next larger integer. Mathematical induction is based on the rule of inference that tells us that if $P(1)$ and $\forall k(P(k) \rightarrow P(k+1))$ are true for the domain of positive integers, then $\forall n P(n)$ is true. Mathematical induction can be used to prove a tremendous variety of results. Understanding how to read and construct proofs by mathematical induction is a key goal of learning discrete mathematics.

In Chapter 2 we explicitly defined sets and functions. That is, we described sets by listing their elements or by giving some property that characterizes these elements. We gave formulae for the values of functions. There is another important way to define such objects, based on mathematical induction. To define functions, some initial terms are specified, and a rule is given for finding subsequent values from values already known. (We briefly touched on this sort of definition in Chapter 2 when we showed how sequences can be defined using recurrence relations.) Sets can be defined by listing some of their elements and giving rules for constructing elements from those already known to be in the set. Such definitions, called *recursive definitions,* are used throughout discrete mathematics and computer science. Once we have defined a set recursively, we can use a proof method called structural induction to prove results about this set.

When a procedure is specified for solving a problem, this procedure must *always* solve the problem correctly. Just testing to see that the correct result is obtained for a set of input values does not show that the procedure always works correctly. The correctness of a procedure can be guaranteed only by proving that it always yields the correct result. The final section of this chapter contains an introduction to the techniques of program verification. This is a formal technique to verify that procedures are correct. Program verification serves as the basis for attempts under way to prove in a mechanical fashion that programs are correct.

5.1 Mathematical Induction

5.1.1 Introduction

Suppose that we have an infinite ladder, as shown in Figure 1, and we want to know whether we can reach every step on this ladder. We know two things:

1. We can reach the first rung of the ladder.
2. If we can reach a particular rung of the ladder, then we can reach the next rung.

Can we conclude that we can reach every rung? By (1), we know that we can reach the first rung of the ladder. Moreover, because we can reach the first rung, by (2), we can also reach the second rung; it is the next rung after the first rung. Applying (2) again, because we can reach the second rung, we can also reach the third rung. Continuing in this way, we can show that we can

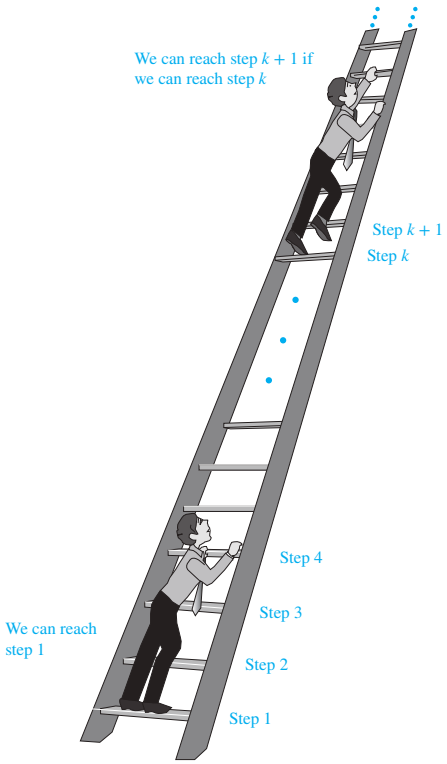


FIGURE 1 **Climbing an infinite ladder.**

reach the fourth rung, the fifth rung, and so on. For example, after 100 uses of (2), we know that we can reach the 101st rung. But can we conclude that we are able to reach every rung of this infinite ladder? The answer is yes, something we can verify using an important proof technique called **mathematical induction**. That is, we can show that the statement that we can reach the nth rung of the ladder is true for all positive integers n.

Mathematical induction is an extremely important proof technique that can be used to prove assertions of this type. As we will see in this section and in subsequent sections of this chapter and later chapters, mathematical induction is used extensively to prove results about a large variety of discrete objects. For example, it is used to prove results about the complexity of algorithms, the correctness of certain types of computer programs, theorems about graphs and trees, as well as a wide range of identities and inequalities.

In this section, we will describe how mathematical induction can be used and why it is a valid proof technique. It is extremely important to note that mathematical induction can be used only to prove results obtained in some other way. It is *not* a tool for discovering formulae or theorems.

5.1.2 Mathematical Induction

Assessment

In general, mathematical induction* can be used to prove statements that assert that $P(n)$ is true for all positive integers n, where $P(n)$ is a propositional function. A proof by mathematical

*Unfortunately, using the terminology "mathematical induction" clashes with the terminology used to describe different types of reasoning. In logic, **deductive reasoning** uses rules of inference to draw conclusions from premises, whereas **inductive reasoning** makes conclusions only supported, but not ensured, by evidence. Mathematical proofs, including arguments that use mathematical induction, are deductive, not inductive.

induction has two parts, a **basis step**, where we show that $P(1)$ is true, and an **inductive step**, where we show that for all positive integers k, if $P(k)$ is true, then $P(k + 1)$ is true.

PRINCIPLE OF MATHEMATICAL INDUCTION To prove that $P(n)$ is true for all positive integers n, where $P(n)$ is a propositional function, we complete two steps:

BASIS STEP: We verify that $P(1)$ is true.

INDUCTIVE STEP: We show that the conditional statement $P(k) \rightarrow P(k + 1)$ is true for all positive integers k.

To complete the inductive step of a proof using the principle of mathematical induction, we assume that $P(k)$ is true for an arbitrary positive integer k and show that under this assumption, $P(k + 1)$ must also be true. The assumption that $P(k)$ is true is called the **inductive hypothesis**. Once we complete both steps in a proof by mathematical induction, we have shown that $P(n)$ is true for all positive integers n, that is, we have shown that $\forall n P(n)$ is true where the quantification is over the set of positive integers. In the inductive step, we show that $\forall k(P(k) \rightarrow P(k + 1))$ is true, where again, the domain is the set of positive integers.

Expressed as a rule of inference, this proof technique can be stated as

$$(P(1) \wedge \forall k(P(k) \rightarrow P(k + 1))) \rightarrow \forall n P(n),$$

when the domain is the set of positive integers. Because mathematical induction is such an important technique, it is worthwhile to explain in detail the steps of a proof using this technique. The first thing we do to prove that $P(n)$ is true for all positive integers n is to show that $P(1)$ is true. This amounts to showing that the particular statement obtained when n is replaced by 1 in $P(n)$ is true. Then we must show that $P(k) \rightarrow P(k + 1)$ is true for every positive integer k. To prove that this conditional statement is true for every positive integer k, we need to show that $P(k + 1)$ cannot be false when $P(k)$ is true. This can be accomplished by assuming that $P(k)$ is true and showing that *under this hypothesis* $P(k + 1)$ must also be true.

Remark: In a proof by mathematical induction it is *not* assumed that $P(k)$ is true for all positive integers! It is only shown that *if it is assumed* that $P(k)$ is true, then $P(k + 1)$ is also true. Thus, a proof by mathematical induction is not a case of begging the question, or circular reasoning.

After completing the basis and inductive steps of a proof that $P(n)$ is true for all positive integers n, we know that $P(1)$ is true. That is what is shown in the basis step. We can conclude that $P(2)$ is true, because we know that $P(1)$ is true and from the inductive step we know that $P(1) \rightarrow P(2)$. Furthermore, we know that $P(3)$ is true because $P(2)$ is true and we know that $P(2) \rightarrow P(3)$ from the inductive step. Continuing along these lines using a finite number of implications, we can show that $P(n)$ is true for any particular positive integer n.

Links

HISTORICAL NOTE The first known use of mathematical induction is in the work of the sixteenth-century mathematician Francesco Maurolico (1494 – 1575). Maurolico wrote extensively on the works of classical mathematics and made many contributions to geometry and optics. In his book *Arithmeticorum Libri Duo*, Maurolico presented a variety of properties of the integers together with proofs of these properties. To prove some of these properties, he devised the method of mathematical induction. His first use of mathematical induction in this book was to prove that the sum of the first n odd positive integers equals n^2. Augustus De Morgan is credited with the first presentation in 1838 of formal proofs using mathematical induction, as well as introducing the terminology "mathematical induction." Maurolico's proofs were informal and he never used the word "induction." See [Gu10] to learn more about the history of the method of mathematical induction.

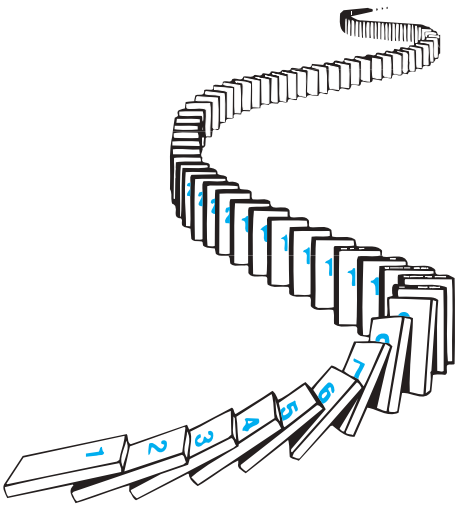


FIGURE 2 **Illustrating how mathematical induction works using dominoes.**

WAYS TO REMEMBER HOW MATHEMATICAL INDUCTION WORKS Thinking of the infinite ladder and the rules for reaching steps can help you remember how mathematical induction works. Note that statements (1) and (2) for the infinite ladder are exactly the basis step and inductive step, respectively, of the proof that $P(n)$ is true for all positive integers n, where $P(n)$ is the statement that we can reach the nth rung of the ladder. Consequently, we can invoke mathematical induction to conclude that we can reach every rung.

Another way to illustrate the principle of mathematical induction is to consider an infinite row of dominoes, labeled $1, 2, 3, \ldots, n, \ldots$, where each domino is standing up. Let $P(n)$ be the proposition that domino n is knocked over. If the first domino is knocked over—that is, if $P(1)$ is true—and if, whenever the kth domino is knocked over, it also knocks the $(k + 1)$st domino over—that is, if $P(k) \rightarrow P(k + 1)$ is true for all positive integers k—then all the dominoes are knocked over. This is illustrated in Figure 2.

5.1.3 Why Mathematical Induction is Valid

Why is mathematical induction a valid proof technique? The reason comes from the well-ordering property, listed in Appendix 1 as an axiom for the set of positive integers, which states that every nonempty subset of the set of positive integers has a least element. So, suppose we know that $P(1)$ is true and that the proposition $P(k) \rightarrow P(k + 1)$ is true for all positive integers k. To show that $P(n)$ must be true for all positive integers n, assume that there is at least one positive integer n for which $P(n)$ is false. Then the set S of positive integers n for which $P(n)$ is false is nonempty. Thus, by the well-ordering property, S has a least element, which will be denoted by m. We know that m cannot be 1, because $P(1)$ is true. Because m is positive and greater than 1, $m - 1$ is a positive integer. Furthermore, because $m - 1$ is less than m, it is not in S, so $P(m - 1)$ must be true. Because the conditional statement $P(m - 1) \rightarrow P(m)$ is also true, it must be the case that $P(m)$ is true. This contradicts the choice of m. Hence, $P(n)$ must be true for every positive integer n.

Remark: In this book we take the well-ordering property for the positive integers as an axiom. We proved that mathematical induction is a valid proof technique. Instead, we could have taken the principle of mathematical induction as an axiom and proved that the positive integers are well ordered. That is, the well-ordering property for positive integers and the principle of mathematical induction are equivalent. (In Section 5.2 we will present examples of proofs that use the well-ordering

property directly. Also, Exercise 41 in that section asks for a proof that the well-ordering property for positive integers is a consequence of the principle of mathematical induction.)

5.1.4 Choosing the Correct Basis Step

Mathematical induction can be used to prove theorems other than those of the form "$P(n)$ is true for all positive integers n." Often, we will need to show that $P(n)$ is true for $n = b,\ b+1,\ b+2, \ldots,$ where b is an integer other than 1. We can use mathematical induction to accomplish this, as long as we change the basis step by replacing $P(1)$ with $P(b)$. In other words, to use mathematical induction to show that $P(n)$ is true for $n = b, b+1, b+2, \ldots,$ where b is an integer other than 1, we show that $P(b)$ is true in the basis step. In the inductive step, we show that the conditional statement $P(k) \rightarrow P(k+1)$ is true for $k = b, b+1, b+2, \ldots$. Note that b can be negative, zero, or positive. Following the domino analogy we used earlier, imagine that we begin by knocking down the bth domino (the basis step), and as each domino falls, it knocks down the next domino (the inductive step). We leave it to the reader to show that this form of induction is valid (see Exercise 85).

We will illustrate this notion in Example 3, which states that a summation formula is valid for all nonnegative integers. In this example, we need to prove that $P(n)$ is true for $n = 0, 1, 2, \ldots$. So, the basis step in Example 3 will show that $P(0)$ is true.

5.1.5 Guidelines for Proofs by Mathematical Induction

Examples 1–14 will illustrate how to use mathematical induction to prove a diverse collection of theorems. Each of these examples includes all the elements needed in a proof by mathematical induction. We will also present an example of an invalid proof by mathematical induction. Before we give these proofs, we will provide some useful guidelines for constructing correct proofs by mathematical induction.

Template for Proofs by Mathematical Induction

1. Express the statement that is to be proved in the form "for all $n \geq b$, $P(n)$" for a fixed integer b. For statements of the form "$P(n)$ for all positive integers n," let $b = 1$, and for statements of the form "$P(n)$ for all nonnegative integers n," let $b = 0$. For some statements of the form $P(n)$, such as inequalities, you may need to determine the appropriate value of b by checking the truth values of $P(n)$ for small values of n, as is done in Example 6.
2. Write out the words "Basis Step." Then show that $P(b)$ is true, taking care that the correct value of b is used. This completes the first part of the proof.
3. Write out the words "Inductive Step" and state, and clearly identify, the inductive hypothesis, in the form "Assume that $P(k)$ is true for an arbitrary fixed integer $k \geq b$."
4. State what needs to be proved under the assumption that the inductive hypothesis is true. That is, write out what $P(k+1)$ says.
5. Prove the statement $P(k+1)$ making use of the assumption $P(k)$. (Generally, this is the most difficult part of a mathematical induction proof. Decide on the most promising proof strategy and look ahead to see how to use the induction hypothesis to build your proof of the inductive step. Also, be sure that your proof is valid for all integers k with $k \geq b$, taking care that the proof works for small values of k, including $k = b$.)
6. Clearly identify the conclusion of the inductive step, such as by saying "This completes the inductive step."
7. After completing the basis step and the inductive step, state the conclusion, namely, "By mathematical induction, $P(n)$ is true for all integers n with $n \geq b$".

Readers will find it worthwhile to see how the steps described in the template are completed in each of the 14 examples. It will also be useful to follow these guidelines in the solutions of the exercises that ask for proofs by mathematical induction. The guidelines that we presented can be adapted for each of the variants of mathematical induction that we introduce in the exercises and later in this chapter.

5.1.6 The Good and the Bad of Mathematical Induction

You can prove a theorem by mathematical induction even if you do not have the slightest idea why it is true!

An important point needs to be made about mathematical induction before we commence a study of its use. The good thing about mathematical induction is that it can be used to prove a conjecture once it is has been made (and is true). The bad thing about it is that it cannot be used to find new theorems. Mathematicians sometimes find proofs by mathematical induction unsatisfying because they do not provide insights as to why theorems are true. Many theorems can be proved in many ways, including by mathematical induction. Proofs of these theorems by methods other than mathematical induction are often preferred because of the insights they bring. (See Example 8 and the subsequent remark for an example of this.)

5.1.7 Examples of Proofs by Mathematical Induction

Many theorems assert that $P(n)$ is true for all positive integers n, where $P(n)$ is a propositional function. Mathematical induction is a technique for proving theorems of this kind. In other words, mathematical induction can be used to prove statements of the form $\forall n\, P(n)$, where the domain is the set of positive integers. Mathematical induction can be used to prove an extremely wide variety of theorems, each of which is a statement of this form. (Remember, many mathematical assertions include an implicit universal quantifier. The statement "if n is a positive integer, then $n^3 - n$ is divisible by 3" is an example of this. Making the implicit universal quantifier explicit yields the statement "for every positive integer n, $n^3 - n$ is divisible by 3.")

Links

We will use a variety of examples to illustrate how theorems are proved using mathematical induction. The theorems we will prove include summation formulae, inequalities, identities for combinations of sets, divisibility results, theorems about algorithms, and some other creative results. In this section, and in later sections, we will employ mathematical induction to prove many other types of results, including the correctness of computer programs and algorithms. Mathematical induction can be used to prove a wide variety of theorems both similar to, and also quite different from, the examples here. (For proofs by mathematical induction of many more interesting and diverse results, see the *Handbook of Mathematical Induction* by David Gunderson [Gu11].)

There are many opportunities for errors in induction proofs. We will describe some incorrect proofs by mathematical induction at the end of this section and in the exercises. To avoid making errors in proofs by mathematical induction, try to follow the guidelines for such proofs provided previously in Section 5.1.5.

Look for the $\overset{\text{IH}}{=}$ symbol to see where the inductive hypothesis is used.

SEEING WHERE THE INDUCTIVE HYPOTHESIS IS USED To help the reader understand each of the mathematical induction proofs in this section, we will note where the inductive hypothesis is used. We indicate this use in three different ways: by explicit mention in the text, by inserting the acronym IH (for inductive hypothesis) over an equals sign or a sign for an inequality, or by specifying the inductive hypothesis as the reason for a step in a multi-line display.

PROVING SUMMATION FORMULAE We begin by using mathematical induction to prove several summation formulae. As we will see, mathematical induction is particularly well suited for proving that such formulae are valid. However, summation formulae can be proven in other ways. This is not surprising because there are often different ways to prove a theorem. The major

disadvantage of using mathematical induction to prove a summation formula is that you cannot use it to derive this formula. That is, you must already have the formula before you attempt to prove it by mathematical induction.

Examples 1–4 illustrate how to use mathematical induction to prove summation formulae. The first summation formula we will prove by mathematical induction, in Example 1, is a closed formula for the sum of the smallest n positive integers.

EXAMPLE 1 Show that if n is a positive integer, then

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

Extra Examples

Solution: Let $P(n)$ be the proposition that the sum of the first n positive integers, $1 + 2 + \cdots n = \frac{n(n+1)}{2}$, is $n(n+1)/2$. We must do two things to prove that $P(n)$ is true for $n = 1, 2, 3, \ldots$. Namely, we must show that $P(1)$ is true and that the conditional statement $P(k)$ implies $P(k+1)$ is true for $k = 1, 2, 3, \ldots$.

BASIS STEP: $P(1)$ is true, because $1 = \frac{1(1+1)}{2}$. (The left-hand side of this equation is 1 because 1 is the sum of the first positive integer. The right-hand side is found by substituting 1 for n in $n(n+1)/2$.)

INDUCTIVE STEP: For the inductive hypothesis we assume that $P(k)$ holds for an arbitrary positive integer k. That is, we assume that

If you are rusty simplifying algebraic expressions, this is the time to do some reviewing!

$$1 + 2 + \cdots + k = \frac{k(k+1)}{2}.$$

Under this assumption, it must be shown that $P(k+1)$ is true, namely, that

$$1 + 2 + \cdots + k + (k+1) = \frac{(k+1)[(k+1)+1]}{2} = \frac{(k+1)(k+2)}{2}$$

is also true.

We now look ahead to see how we might be able to prove that $P(k+1)$ holds under the assumption that $P(k)$ is true. We observe that the summation in the left-hand side of $P(k+1)$ is $k+1$ more than the summation in the left-hand side of $P(k)$. Our strategy will be to add $k+1$ to both sides of the equation in $P(k)$ and simplify the result algebraically to complete the inductive step.

We now return to the proof of the inductive step. When we add $k+1$ to both sides of the equation in $P(k)$, we obtain

$$\begin{aligned} 1 + 2 + \cdots + k + (k+1) &\overset{\text{IH}}{=} \frac{k(k+1)}{2} + (k+1) \\ &= \frac{k(k+1) + 2(k+1)}{2} \\ &= \frac{(k+1)(k+2)}{2}. \end{aligned}$$

This last equation shows that $P(k+1)$ is true under the assumption that $P(k)$ is true. This completes the inductive step.

We have completed the basis step and the inductive step, so by mathematical induction we know that $P(n)$ is true for all positive integers n. That is, we have proven that $1 + 2 + \cdots + n = n(n+1)/2$ for all positive integers n. ◀

As we noted, mathematical induction is not a tool for finding theorems about all positive integers. Rather, it is a proof method for proving such results once they are conjectured. In Example 2, using mathematical induction to prove a summation formula, we will both formulate and then prove a conjecture.

EXAMPLE 2 Conjecture a formula for the sum of the first n positive odd integers. Then prove your conjecture using mathematical induction.

Solution: The sums of the first n positive odd integers for $n = 1, 2, 3, 4, 5$ are

$$1 = 1, \qquad 1 + 3 = 4, \qquad 1 + 3 + 5 = 9,$$
$$1 + 3 + 5 + 7 = 16, \qquad 1 + 3 + 5 + 7 + 9 = 25.$$

From these values it is reasonable to conjecture that the sum of the first n positive odd integers is n^2, that is, $1 + 3 + 5 + \cdots + (2n - 1) = n^2$. We need a method to *prove* that this *conjecture* is correct, if in fact it is.

Let $P(n)$ denote the proposition that the sum of the first n odd positive integers is n^2. Our conjecture is that $P(n)$ is true for all positive integers n. To use mathematical induction to prove this conjecture, we must first complete the basis step; that is, we must show that $P(1)$ is true. Then we must carry out the inductive step; that is, we must show that $P(k + 1)$ is true when $P(k)$ is assumed to be true. We now attempt to complete these two steps.

BASIS STEP: $P(1)$ states that the sum of the first one odd positive integer is 1^2. This is true because the sum of the first odd positive integer is 1. The basis step is complete.

INDUCTIVE STEP: To complete the inductive step we must show that the proposition $P(k) \rightarrow P(k + 1)$ is true for every positive integer k. To do this, we first assume the inductive hypothesis. The inductive hypothesis is the statement that $P(k)$ is true for an arbitrary positive integer k, that is,

$$1 + 3 + 5 + \cdots + (2k - 1) = k^2.$$

(Note that the kth odd positive integer is $(2k - 1)$, because this integer is obtained by adding 2 a total of $k - 1$ times to 1.)

To show that $\forall k(P(k) \rightarrow P(k + 1))$ is true, we must show that if $P(k)$ is true (the inductive hypothesis), then $P(k + 1)$ is true. Note that $P(k + 1)$ is the statement that

$$1 + 3 + 5 + \cdots + (2k - 1) + (2k + 1) = (k + 1)^2.$$

Before we complete the inductive step, we will take a time out to figure out a strategy. At this stage of a mathematical induction proof it is time to look for a way to use the inductive hypothesis to show that $P(k + 1)$ is true. Here we note that $1 + 3 + 5 + \cdots + (2k - 1) + (2k + 1)$ is the sum of its first k terms $1 + 3 + 5 + \cdots + (2k - 1)$ and its last term $2k - 1$. So, we can use our inductive hypothesis to replace $1 + 3 + 5 + \cdots + (2k - 1)$ by k^2.

We now return to our proof. We find that

$$\begin{aligned} 1 + 3 + 5 + \cdots + (2k - 1) + (2k + 1) &= [1 + 3 + \cdots + (2k - 1)] + (2k + 1) \\ &\overset{\text{IH}}{=} k^2 + (2k + 1) \\ &= k^2 + 2k + 1 \\ &= (k + 1)^2. \end{aligned}$$

This shows that $P(k + 1)$ follows from $P(k)$. Note that we used the inductive hypothesis $P(k)$ in the second equality to replace the sum of the first k odd positive integers by k^2.

We have now completed both the basis step and the inductive step. That is, we have shown that $P(1)$ is true and the conditional statement $P(k) \rightarrow P(k+1)$ is true for all positive integers k. Consequently, by the principle of mathematical induction we can conclude that $P(n)$ is true for all positive integers n. That is, we know that $1 + 3 + 5 + \cdots + (2n-1) = n^2$ for all positive integers n. ◀

EXAMPLE 3 Use mathematical induction to show that

$$1 + 2 + 2^2 + \cdots + 2^n = 2^{n+1} - 1$$

for all nonnegative integers n.

Solution: Let $P(n)$ be the proposition that $1 + 2 + 2^2 + \cdots + 2^n = 2^{n+1} - 1$ for the integer n.

BASIS STEP: $P(0)$ is true because $2^0 = 1 = 2^1 - 1$. This completes the basis step.

INDUCTIVE STEP: For the inductive hypothesis, we assume that $P(k)$ is true for an arbitrary nonnegative integer k. That is, we assume that

$$1 + 2 + 2^2 + \cdots + 2^k = 2^{k+1} - 1.$$

To carry out the inductive step using this assumption, we must show that when we assume that $P(k)$ is true, then $P(k+1)$ is also true. That is, we must show that

$$1 + 2 + 2^2 + \cdots + 2^k + 2^{k+1} = 2^{(k+1)+1} - 1 = 2^{k+2} - 1$$

assuming the inductive hypothesis $P(k)$. Under the assumption of $P(k)$, we see that

$$\begin{aligned} 1 + 2 + 2^2 + \cdots + 2^k + 2^{k+1} &= (1 + 2 + 2^2 + \cdots + 2^k) + 2^{k+1} \\ &\overset{\text{IH}}{=} (2^{k+1} - 1) + 2^{k+1} \\ &= 2 \cdot 2^{k+1} - 1 \\ &= 2^{k+2} - 1. \end{aligned}$$

Note that we used the inductive hypothesis in the second equation in this string of equalities to replace $1 + 2 + 2^2 + \cdots + 2^k$ by $2^{k+1} - 1$. We have completed the inductive step.

Because we have completed the basis step and the inductive step, by mathematical induction we know that $P(n)$ is true for all nonnegative integers n. That is, $1 + 2 + \cdots + 2^n = 2^{n+1} - 1$ for all nonnegative integers n. ◀

The formula given in Example 3 is a special case of a general result for the sum of terms of a geometric progression (Theorem 1 in Section 2.4). We will use mathematical induction to provide an alternative proof of this formula.

EXAMPLE 4 **Sums of Geometric Progressions** Use mathematical induction to prove this formula for the sum of a finite number of terms of a geometric progression with initial term a and common ratio r:

$$\sum_{j=0}^{n} ar^j = a + ar + ar^2 + \cdots + ar^n = \frac{ar^{n+1} - a}{r - 1} \qquad \text{when } r \neq 1,$$

where n is a nonnegative integer.

Solution: To prove this formula using mathematical induction, let $P(n)$ be the statement that the sum of the first $n + 1$ terms of a geometric progression in this formula is correct.

BASIS STEP: $P(0)$ is true, because

$$\frac{ar^{0+1} - a}{r - 1} = \frac{ar - a}{r - 1} = \frac{a(r - 1)}{r - 1} = a.$$

INDUCTIVE STEP: The inductive hypothesis is the statement that $P(k)$ is true, where k is an arbitrary nonnegative integer. That is, $P(k)$ is the statement that

$$a + ar + ar^2 + \cdots + ar^k = \frac{ar^{k+1} - a}{r - 1}.$$

To complete the inductive step we must show that if $P(k)$ is true, then $P(k + 1)$ is also true. To show that this is the case, we first add ar^{k+1} to both sides of the equality asserted by $P(k)$. We find that

$$a + ar + ar^2 + \cdots + ar^k + ar^{k+1} \overset{\text{IH}}{=} \frac{ar^{k+1} - a}{r - 1} + ar^{k+1}.$$

Rewriting the right-hand side of this equation shows that

$$\begin{aligned}\frac{ar^{k+1} - a}{r - 1} + ar^{k+1} &= \frac{ar^{k+1} - a}{r - 1} + \frac{ar^{k+2} - ar^{k+1}}{r - 1} \\ &= \frac{ar^{k+2} - a}{r - 1}.\end{aligned}$$

Combining these last two equations gives

$$a + ar + ar^2 + \cdots + ar^k + ar^{k+1} = \frac{ar^{k+2} - a}{r - 1}.$$

This shows that if the inductive hypothesis $P(k)$ is true, then $P(k + 1)$ must also be true. This completes the inductive argument.

We have completed the basis step and the inductive step, so by mathematical induction $P(n)$ is true for all nonnegative integers n. This shows that the formula for the sum of the terms of a geometric series is correct. ◀

As previously mentioned, the formula in Example 3 is the case of the formula in Example 4 with $a = 1$ and $r = 2$. The reader should verify that putting these values for a and r into the general formula gives the same formula as in Example 3.

PROVING INEQUALITIES Mathematical induction can be used to prove a variety of inequalities that hold for all positive integers greater than a particular positive integer, as Examples 5–7 illustrate.

EXAMPLE 5 Use mathematical induction to prove the inequality

$$n < 2^n$$

for all positive integers n.

Solution: Let $P(n)$ be the proposition that $n < 2^n$.

Extra Examples

BASIS STEP: $P(1)$ is true, because $1 < 2^1 = 2$. This completes the basis step.

INDUCTIVE STEP: We first assume the inductive hypothesis that $P(k)$ is true for an arbitrary positive integer k. That is, the inductive hypothesis $P(k)$ is the statement that $k < 2^k$. To complete the inductive step, we need to show that if $P(k)$ is true, then $P(k + 1)$, which is the statement that $k + 1 < 2^{k+1}$ is true. That is, we need to show that if $k < 2^k$, then $k + 1 < 2^{k+1}$. To show that this conditional statement is true for the positive integer k, we first add 1 to both sides of $k < 2^k$, and then note that $1 \leq 2^k$. This tells us that

$$k + 1 \overset{\text{IH}}{<} 2^k + 1 \leq 2^k + 2^k = 2 \cdot 2^k = 2^{k+1}.$$

This shows that $P(k + 1)$ is true, namely, that $k + 1 < 2^{k+1}$, based on the assumption that $P(k)$ is true. The induction step is complete.

Therefore, because we have completed both the basis step and the inductive step, by the principle of mathematical induction we have shown that $n < 2^n$ is true for all positive integers n. ◀

EXAMPLE 6 Use mathematical induction to prove that $2^n < n!$ for every integer n with $n \geq 4$. (Note that this inequality is false for $n = 1, 2,$ and 3.)

Solution: Let $P(n)$ be the proposition that $2^n < n!$.

BASIS STEP: To prove the inequality for $n \geq 4$ requires that the basis step be $P(4)$. Note that $P(4)$ is true, because $2^4 = 16 < 24 = 4!$

INDUCTIVE STEP: For the inductive step, we assume that $P(k)$ is true for an arbitrary integer k with $k \geq 4$. That is, we assume that $2^k < k!$ for the positive integer k with $k \geq 4$. We must show that under this hypothesis, $P(k + 1)$ is also true. That is, we must show that if $2^k < k!$ for an arbitrary positive integer k where $k \geq 4$, then $2^{k+1} < (k + 1)!$. We have

$$\begin{aligned}
2^{k+1} &= 2 \cdot 2^k && \text{by definition of exponent} \\
&\overset{\text{IH}}{<} 2 \cdot k! && \text{by the inductive hypothesis} \\
&< (k + 1)k! && \text{because } 2 < k + 1 \\
&= (k + 1)! && \text{by definition of factorial function.}
\end{aligned}$$

This shows that $P(k + 1)$ is true when $P(k)$ is true. This completes the inductive step of the proof.

We have completed the basis step and the inductive step. Hence, by mathematical induction $P(n)$ is true for all integers n with $n \geq 4$. That is, we have proved that $2^n < n!$ is true for all integers n with $n \geq 4$. ◀

An important inequality for the sum of the reciprocals of a set of positive integers will be proved in Example 7.

EXAMPLE 7 **An Inequality for Harmonic Numbers** The **harmonic numbers** $H_j, j = 1, 2, 3, \ldots,$ are defined by

$$H_j = 1 + \frac{1}{2} + \frac{1}{3} + \cdots + \frac{1}{j}.$$

For instance,

$$H_4 = 1 + \frac{1}{2} + \frac{1}{3} + \frac{1}{4} = \frac{25}{12}.$$

Use mathematical induction to show that

$$H_{2^n} \geq 1 + \frac{n}{2},$$

whenever n is a nonnegative integer.

Solution: To carry out the proof, let $P(n)$ be the proposition that $H_{2^n} \geq 1 + \frac{n}{2}$.

BASIS STEP: $P(0)$ is true, because $H_{2^0} = H_1 = 1 \geq 1 + \frac{0}{2}$.

INDUCTIVE STEP: The inductive hypothesis is the statement that $P(k)$ is true, that is, $H_{2^k} \geq 1 + \frac{k}{2}$, where k is an arbitrary nonnegative integer. We must show that if $P(k)$ is true, then $P(k+1)$, which states that $H_{2^{k+1}} \geq 1 + \frac{k+1}{2}$, is also true. So, assuming the inductive hypothesis, it follows that

$$\begin{aligned}
H_{2^{k+1}} &= 1 + \frac{1}{2} + \frac{1}{3} + \cdots + \frac{1}{2^k} + \frac{1}{2^k+1} + \cdots + \frac{1}{2^{k+1}} && \text{by the definition of harmonic number} \\
&= H_{2^k} + \frac{1}{2^k+1} + \cdots + \frac{1}{2^{k+1}} && \text{by the definition of } 2^k\text{th harmonic number} \\
&\overset{\text{IH}}{\geq} \left(1 + \frac{k}{2}\right) + \frac{1}{2^k+1} + \cdots + \frac{1}{2^{k+1}} && \text{by the inductive hypothesis} \\
&\geq \left(1 + \frac{k}{2}\right) + 2^k \cdot \frac{1}{2^{k+1}} && \text{because there are } 2^k \text{ terms each} \geq 1/2^{k+1} \\
&\geq \left(1 + \frac{k}{2}\right) + \frac{1}{2} && \text{canceling a common factor of } 2^k \text{ in second term} \\
&= 1 + \frac{k+1}{2}.
\end{aligned}$$

This establishes the inductive step of the proof.

We have completed the basis step and the inductive step. Thus, by mathematical induction $P(n)$ is true for all nonnegative integers n. That is, the inequality $H_{2^n} \geq 1 + \frac{n}{2}$ for the harmonic numbers holds for all nonnegative integers n. ◀

Remark: The inequality established here shows that the **harmonic series**

$$1 + \frac{1}{2} + \frac{1}{3} + \cdots + \frac{1}{n} + \cdots$$

is a divergent infinite series. This is an important example in the study of infinite series.

PROVING DIVISIBILITY RESULTS Mathematical induction can be used to prove divisibility results about integers. Although such results are often easier to prove using basic results in

number theory, it is instructive to see how to prove such results using mathematical induction, as Examples 8 and 9 illustrate.

EXAMPLE 8 Use mathematical induction to prove that $n^3 - n$ is divisible by 3 whenever n is a positive integer. (Note that this is the statement with $p = 3$ of Fermat's little theorem, which is Theorem 3 of Section 4.4.)

Extra Examples

Solution: To construct the proof, let $P(n)$ denote the proposition: "$n^3 - n$ is divisible by 3."

BASIS STEP: The statement $P(1)$ is true because $1^3 - 1 = 0$ is divisible by 3. This completes the basis step.

INDUCTIVE STEP: For the inductive hypothesis we assume that $P(k)$ is true; that is, we assume that $k^3 - k$ is divisible by 3 for an arbitrary positive integer k. To complete the inductive step, we must show that when we assume the inductive hypothesis, it follows that $P(k + 1)$, the statement that $(k + 1)^3 - (k + 1)$ is divisible by 3, is also true. That is, we must show that $(k + 1)^3 - (k + 1)$ is divisible by 3. Note that

$$\begin{aligned}(k+1)^3 - (k+1) &= (k^3 + 3k^2 + 3k + 1) - (k+1) \\ &= (k^3 - k) + 3(k^2 + k).\end{aligned}$$

Using the inductive hypothesis, we conclude that the first term $k^3 - k$ is divisible by 3. The second term is divisible by 3 because it is 3 times an integer. So, by part (i) of Theorem 1 in Section 4.1, we know that $(k + 1)^3 - (k + 1)$ is also divisible by 3. This completes the inductive step.

Because we have completed both the basis step and the inductive step, by the principle of mathematical induction we know that $n^3 - n$ is divisible by 3 whenever n is a positive integer. ◀

Remark: We have included Example 8 as an illustration how a divisibility result can be proved by mathematical induction. However, there are simpler proofs. For example, we can prove that $n^3 - n$ is divisible by 3 for all positive integers n using the factorization $n^3 - n = n(n^2 - 1) = n(n - 1)(n + 1) = (n - 1)n(n + 1)$. Hence, $n^3 - 1$ is divisible by 3 because it is the product of three consecutive integers, one of which is divisible by 3.

Example 9 presents a more challenging proof by mathematical induction of a divisibility result.

EXAMPLE 9 Use mathematical induction to prove that $7^{n+2} + 8^{2n+1}$ is divisible by 57 for every nonnegative integer n.

Extra Examples

Solution: To construct the proof, let $P(n)$ denote the proposition: "$7^{n+2} + 8^{2n+1}$ is divisible by 57."

BASIS STEP: To complete the basis step, we must show that $P(0)$ is true, because we want to prove that $P(n)$ is true for every nonnegative integer n. We see that $P(0)$ is true because $7^{0+2} + 8^{2\cdot 0+1} = 7^2 + 8^1 = 57$ is divisible by 57. This completes the basis step.

INDUCTIVE STEP: For the inductive hypothesis we assume that $P(k)$ is true for an arbitrary nonnegative integer k; that is, we assume that $7^{k+2} + 8^{2k+1}$ is divisible by 57. To complete the inductive step, we must show that when we assume that the inductive hypothesis $P(k)$ is true, then $P(k + 1)$, the statement that $7^{(k+1)+2} + 8^{2(k+1)+1}$ is divisible by 57, is also true.

The difficult part of the proof is to see how to use the inductive hypothesis. To take advantage of the inductive hypothesis, we use these steps:

$$\begin{aligned} 7^{(k+1)+2} + 8^{2(k+1)+1} &= 7^{k+3} + 8^{2k+3} \\ &= 7 \cdot 7^{k+2} + 8^2 \cdot 8^{2k+1} \\ &= 7 \cdot 7^{k+2} + 64 \cdot 8^{2k+1} \\ &= 7(7^{k+2} + 8^{2k+1}) + 57 \cdot 8^{2k+1}. \end{aligned}$$

We can now use the inductive hypothesis, which states that $7^{k+2} + 8^{2k+1}$ is divisible by 57. We will use parts (i) and (ii) of Theorem 1 in Section 4.1. By part (ii) of this theorem, and the inductive hypothesis, we conclude that the first term in this last sum, $7(7^{k+2} + 8^{2k+1})$, is divisible by 57. By part (ii) of this theorem, the second term in this sum, $57 \cdot 8^{2k+1}$, is divisible by 57. Hence, by part (i) of this theorem, we conclude that $7(7^{k+2} + 8^{2k+1}) + 57 \cdot 8^{2k+1} = 7^{k+3} + 8^{2k+3}$ is divisible by 57. This completes the inductive step.

Because we have completed both the basis step and the inductive step, by the principle of mathematical induction we know that $7^{n+2} + 8^{2n+1}$ is divisible by 57 for every nonnegative integer n. ◀

PROVING RESULTS ABOUT SETS Mathematical induction can be used to prove many results about sets. In particular, in Example 10 we prove a formula for the number of subsets of a finite set and in Example 11 we establish a set identity.

EXAMPLE 10 **The Number of Subsets of a Finite Set** Use mathematical induction to show that if S is a finite set with n elements, where n is a nonnegative integer, then S has 2^n subsets. (We will prove this result directly in several ways in Chapter 6.)

Solution: Let $P(n)$ be the proposition that a set with n elements has 2^n subsets.

BASIS STEP: $P(0)$ is true, because a set with zero elements, the empty set, has exactly $2^0 = 1$ subset, namely, itself.

INDUCTIVE STEP: For the inductive hypothesis we assume that $P(k)$ is true for an arbitrary nonnegative integer k, that is, we assume that every set with k elements has 2^k subsets. It must be shown that under this assumption, $P(k + 1)$, which is the statement that every set with $k + 1$ elements has 2^{k+1} subsets, must also be true. To show this, let T be a set with $k + 1$ elements. Then, it is possible to write $T = S \cup \{a\}$, where a is one of the elements of T and $S = T - \{a\}$ (and hence $|S| = k$). The subsets of T can be obtained in the following way. For each subset X of S there are exactly two subsets of T, namely, X and $X \cup \{a\}$. (This is illustrated in Figure 3.) These constitute all the subsets of T and are all distinct. We now use the inductive hypothesis to conclude that S has 2^k subsets, because it has k elements. We also know that there are two subsets of T for each subset of S. Therefore, there are $2 \cdot 2^k = 2^{k+1}$ subsets of T. This finishes the inductive argument.

Because we have completed the basis step and the inductive step, by mathematical induction it follows that $P(n)$ is true for all nonnegative integers n. That is, we have proved that a set with n elements has 2^n subsets whenever n is a nonnegative integer. ◀

EXAMPLE 11 Use mathematical induction to prove the following generalization of one of De Morgan's laws:

$$\overline{\bigcap_{j=1}^{n} A_j} = \bigcup_{j=1}^{n} \overline{A_j}$$

whenever $A_1, A_2, \ldots, A_n$ are subsets of a universal set U and $n \geq 2$.

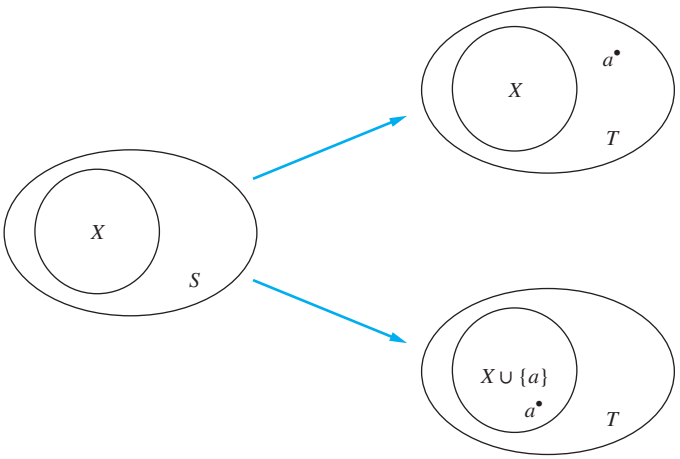


FIGURE 3 **Generating subsets of a set with $k + 1$ elements. Here $T = S \cup \{a\}$.**

Solution: Let $P(n)$ be the identity for n sets.

BASIS STEP: The statement $P(2)$ asserts that $\overline{A_1 \cap A_2} = \overline{A_1} \cup \overline{A_2}$. This is one of De Morgan's laws; it was proved in Example 11 of Section 2.2.

INDUCTIVE STEP: The inductive hypothesis is the statement that $P(k)$ is true, where k is an arbitrary integer with $k \geq 2$; that is, it is the statement that

$$\overline{\bigcap_{j=1}^{k} A_j} = \bigcup_{j=1}^{k} \overline{A_j}$$

whenever $A_1, A_2, \ldots, A_k$ are subsets of the universal set U. To carry out the inductive step, we need to show that this assumption implies that $P(k + 1)$ is true. That is, we need to show that if this equality holds for every collection of k subsets of U, then it must also hold for every collection of $k + 1$ subsets of U. Suppose that $A_1, A_2, \ldots, A_k, A_{k+1}$ are subsets of U. When the inductive hypothesis is assumed to hold, it follows that

$$\begin{aligned}
\overline{\bigcap_{j=1}^{k+1} A_j} &= \overline{\left(\bigcap_{j=1}^{k} A_j\right) \cap A_{k+1}} && \text{by the definition of intersection} \\
&= \overline{\left(\bigcap_{j=1}^{k} A_j\right)} \cup \overline{A_{k+1}} && \text{by De Morgan's law (where the two sets are } \textstyle\bigcap_{j=1}^{k} A_j \text{ and } A_{k+1}) \\
&\overset{\text{IH}}{=} \left(\bigcup_{j=1}^{k} \overline{A_j}\right) \cup \overline{A_{k+1}} && \text{by the inductive hypothesis} \\
&= \bigcup_{j=1}^{k+1} \overline{A_j} && \text{by the definition of union.}
\end{aligned}$$

This completes the inductive step.

Because we have completed both the basis step and the inductive step, by mathematical induction we know that $P(n)$ is true whenever n is a positive integer, $n \geq 2$. That is, we know that

$$\overline{\bigcap_{j=1}^{n} A_j} = \bigcup_{j=1}^{n} \overline{A_j}$$

whenever $A_1, A_2, \ldots, A_n$ are subsets of a universal set U and $n \geq 2$. ◀

PROVING RESULTS ABOUT ALGORITHMS Next, we provide an example (somewhat more difficult than previous examples) that illustrates one of many ways mathematical induction is used in the study of algorithms. We will show how mathematical induction can be used to prove that a greedy algorithm we introduced in Section 3.1 always yields an optimal solution.

EXAMPLE 12 Recall the algorithm for scheduling talks discussed in Example 7 of Section 3.1. The input to this algorithm is a group of m proposed talks with preset starting and ending times. The goal is to schedule as many of these lectures as possible in the main lecture hall so that no two talks overlap. Suppose that talk t_j begins at time s_j and ends at time e_j. (No two lectures can proceed in the main lecture hall at the same time, but a lecture in this hall can begin at the same time another one ends.)

Without loss of generality, we assume that the talks are listed in order of nondecreasing ending time, so that $e_1 \leq e_2 \leq \cdots \leq e_m$. The greedy algorithm proceeds by selecting at each stage a talk with the earliest ending time among all those talks that begin no sooner than when the last talk scheduled in the main lecture hall has ended. Note that a talk with the earliest end time is always selected first by the algorithm. We will show that this greedy algorithm is optimal in the sense that it always schedules the most talks possible in the main lecture hall. To prove the optimality of this algorithm we use mathematical induction on the variable n, the number of talks scheduled by the algorithm. We let $P(n)$ be the proposition that if the greedy algorithm schedules n talks in the main lecture hall, then it is not possible to schedule more than n talks in this hall.

BASIS STEP: Suppose that the greedy algorithm managed to schedule just one talk, t_1, in the main lecture hall. This means that no other talk can start at or after e_1, the end time of t_1. Otherwise, the first such talk we come to as we go through the talks in order of nondecreasing end times could be added. Hence, at time e_1 each of the remaining talks needs to use the main lecture hall because they all start before e_1 and end after e_1. It follows that no two talks can be scheduled because both need to use the main lecture hall at time e_1. This shows that $P(1)$ is true and completes the basis step.

INDUCTIVE STEP: The inductive hypothesis is that $P(k)$ is true, where k is an arbitrary positive integer, that is, that the greedy algorithm always schedules the most possible talks when it selects k talks, where k is a positive integer, given any set of talks, no matter how many. We must show that $P(k + 1)$ follows from the assumption that $P(k)$ is true, that is, we must show that under the assumption of $P(k)$, the greedy algorithm always schedules the most possible talks when it selects $k + 1$ talks.

Now suppose that the greedy algorithm has selected $k + 1$ talks. Our first step in completing the inductive step is to show there is a schedule including the most talks possible that contains talk t_1, a talk with the earliest end time. This is easy to see because a schedule that begins with the talk t_i in the list, where $i > 1$, can be changed so that talk t_1 replaces talk t_i. To see this, note that because $e_1 \leq e_i$, all talks that were scheduled to follow talk t_i can still be scheduled.

Once we included talk t_1, scheduling the talks so that as many as possible are scheduled is reduced to scheduling as many talks as possible that begin at or after time e_1. So, if we have scheduled as many talks as possible, the schedule of talks other than talk t_1 is an optimal

schedule of the original talks that begin once talk t_1 has ended. Because the greedy algorithm schedules k talks when it creates this schedule, we can apply the inductive hypothesis to conclude that it has scheduled the most possible talks. It follows that the greedy algorithm has scheduled the most possible talks, $k + 1$, when it produced a schedule with $k + 1$ talks, so $P(k + 1)$ is true. This completes the inductive step.

We have completed the basis step and the inductive step. So, by mathematical induction we know that $P(n)$ is true for all positive integers n. This completes the proof of optimality. That is, we have proved that when the greedy algorithm schedules n talks, when n is a positive integer, then it is not possible to schedule more than n talks. ◀

CREATIVE USES OF MATHEMATICAL INDUCTION Mathematical induction can often be used in unexpected ways. We will illustrate two particularly clever uses of mathematical induction here, the first relating to survivors in a pie fight and the second relating to tilings with regular triominoes of checkerboards with one square missing.

EXAMPLE 13 **Odd Pie Fights** An odd number of people stand in a yard at mutually distinct distances. At the same time each person throws a pie at their nearest neighbor, hitting this person. Use mathematical induction to show that there is at least one survivor, that is, at least one person who is not hit by a pie. (This problem was introduced by Carmony [Ca79]. Note that this result is false when there are an even number of people; see Exercise 77.)

Extra Examples ❯

Solution: Let $P(n)$ be the statement that there is a survivor whenever $2n + 1$ people stand in a yard at distinct mutual distances and each person throws a pie at their nearest neighbor. To prove this result, we will show that $P(n)$ is true for all positive integers n. This follows because as n runs through all positive integers, $2n + 1$ runs through all odd integers greater than or equal to 3. Note that one person cannot engage in a pie fight because there is no one else to throw the pie at.

BASIS STEP: When $n = 1$, there are $2n + 1 = 3$ people in the pie fight. Of the three people, suppose that the closest pair are A and B, and C is the third person. Because distances between pairs of people are different, the distance between A and C and the distance between B and C are both different from, and greater than, the distance between A and B. It follows that A and B throw pies at each other, while C throws a pie at either A or B, whichever is closer. Hence, C is not hit by a pie. This shows that at least one of the three people is not hit by a pie, completing the basis step.

INDUCTIVE STEP: For the inductive step, assume that $P(k)$ is true for an arbitrary odd integer k with $k \geq 3$. That is, assume that there is at least one survivor whenever $2k + 1$ people stand in a yard at distinct mutual distances and each throws a pie at their nearest neighbor. We must show that if the inductive hypothesis $P(k)$ is true, then $P(k + 1)$, the statement that there is at least one survivor whenever $2(k + 1) + 1 = 2k + 3$ people stand in a yard at distinct mutual distances and each throws a pie at their nearest neighbor, is also true.

So suppose that we have $2(k + 1) + 1 = 2k + 3$ people in a yard with distinct distances between pairs of people. Let A and B be the closest pair of people in this group of $2k + 3$ people. When each person throws a pie at the nearest person, A and B throw pies at each other. We have two cases to consider, *(i)* when someone else throws a pie at either A or B and *(ii)* when no one else throws a pie at either A or B.

Case (i): Because A and B throw pies at each other and someone else throws a pie at either A and B, at least three pies are thrown at A and B, and at most $(2k + 3) - 3 = 2k$ pies are thrown at the remaining $2k + 1$ people. This guarantees that at least one person is a survivor, for if each

of these $2k + 1$ people was hit by at least one pie, a total of at least $2k + 1$ pies would have to be thrown at them. (The reasoning used in this last step is an example of the pigeonhole principle discussed further in Section 6.2.)

Case (ii): No one else throws a pie at either A and B. Besides A and B, there are $2k + 1$ people. Because the distances between pairs of these people are all different, we can use the inductive hypothesis to conclude that there is at least one survivor S when these $2k + 1$ people each throws a pie at their nearest neighbor. Furthermore, S is also not hit by either the pie thrown by A or the pie thrown by B because A and B throw their pies at each other, so S is a survivor because S is not hit by any of the pies thrown by these $2k + 3$ people.

We have completed both the basis step and the inductive step, using a proof by cases. So by mathematical induction it follows that $P(n)$ is true for all positive integers n. We conclude that whenever an odd number of people located in a yard at distinct mutual distances each throws a pie at their nearest neighbor, there is at least one survivor. ◀

Links

In Section 1.8 we discussed the tiling of checkerboards by polyominoes. Example 14 illustrates how mathematical induction can be used to prove a result about covering checkerboards with right triominoes, pieces shaped like the letter "L."

EXAMPLE 14 Let n be a positive integer. Show that every $2^n \times 2^n$ checkerboard with one square removed can be tiled using right triominoes, where these pieces cover three squares at a time, as shown in Figure 4.

FIGURE 4 A right triomino.

Solution: Let $P(n)$ be the proposition that every $2^n \times 2^n$ checkerboard with one square removed can be tiled using right triominoes. We can use mathematical induction to prove that $P(n)$ is true for all positive integers n.

BASIS STEP: $P(1)$ is true, because each of the four 2×2 checkerboards with one square removed can be tiled using one right triomino, as shown in Figure 5.

FIGURE 5 Tiling 2×2 checkerboards with one square removed.

INDUCTIVE STEP: The inductive hypothesis is the assumption that $P(k)$ is true for the positive integer k; that is, it is the assumption that every $2^k \times 2^k$ checkerboard with one square removed can be tiled using right triominoes. It must be shown that under the assumption of the inductive hypothesis, $P(k + 1)$ must also be true; that is, any $2^{k+1} \times 2^{k+1}$ checkerboard with one square removed can be tiled using right triominoes.

To see this, consider a $2^{k+1} \times 2^{k+1}$ checkerboard with one square removed. Split this checkerboard into four checkerboards of size $2^k \times 2^k$, by dividing it in half in both directions. This is illustrated in Figure 6. No square has been removed from three of these four checkerboards. The fourth $2^k \times 2^k$ checkerboard has one square removed, so we now use the inductive hypothesis to conclude that it can be covered by right triominoes. Now temporarily remove the square from each of the other three $2^k \times 2^k$ checkerboards that has the center of the original, larger checkerboard as one of its corners, as shown in Figure 7. By the inductive hypothesis, each of these three $2^k \times 2^k$ checkerboards with a square removed can be tiled by right triominoes. Furthermore, the three squares that were temporarily removed can be covered by one right triomino. Hence, the entire $2^{k+1} \times 2^{k+1}$ checkerboard can be tiled with right triominoes.

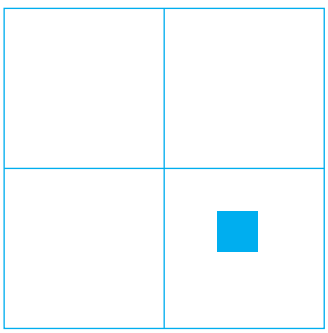


FIGURE 6 **Dividing a $2^{k+1} \times 2^{k+1}$ checkerboard into four $2^k \times 2^k$ checkerboards.**

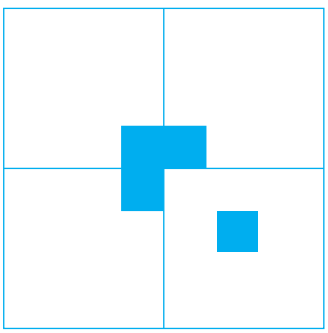


FIGURE 7 **Tiling the $2^{k+1} \times 2^{k+1}$ checkerboard with one square removed.**

We have completed the basis step and the inductive step. Therefore, by mathematical induction $P(n)$ is true for all positive integers n. This shows that we can tile every $2^n \times 2^n$ checkerboard, where n is a positive integer, with one square removed, using right trominoes. ◀

5.1.8 Mistaken Proofs By Mathematical Induction

Consult *Common Errors in Discrete Mathematics* on this book's website for more basic mistakes.

As with every proof method, there are many opportunities for making errors when using mathematical induction. Many well-known mistaken, and often entertaining, proofs by mathematical induction of clearly false statements have been devised, as exemplified by Example 15 and Exercises 49–51. Often, it is not easy to find where the error in reasoning occurs in such mistaken proofs.

To uncover errors in proofs by mathematical induction, remember that in every such proof, both the basis step and the inductive step must be done correctly. Not completing the basis step in a supposed proof by mathematical induction can lead to mistaken proofs of clearly ridiculous statements such as "$n = n + 1$ whenever n is a positive integer." (We leave it to the reader to show that it is easy to construct a correct inductive step in an attempted proof of this statement.) Locating the error in a faulty proof by mathematical induction, as Example 15 illustrates, can be quite tricky, especially when the error is hidden in the basis step.

EXAMPLE 15 Find the error in this "proof" of the clearly false claim that every set of lines in the plane, no two of which are parallel, meet in a common point.

"Proof:" Let $P(n)$ be the statement that every set of n lines in the plane, no two of which are parallel, meet in a common point. We will attempt to prove that $P(n)$ is true for all positive integers $n \geq 2$.

BASIS STEP: The statement $P(2)$ is true because any two lines in the plane that are not parallel meet in a common point (by the definition of parallel lines).

INDUCTIVE STEP: The inductive hypothesis is the statement that $P(k)$ is true for the positive integer k, that is, it is the assumption that every set of k lines in the plane, no two of which are parallel, meet in a common point. To complete the inductive step, we must show that if $P(k)$ is true, then $P(k + 1)$ must also be true. That is, we must show that if every set of k lines in the plane, no two of which are parallel, meet in a common point, then every set of $k + 1$ lines in the plane, no two of which are parallel, meet in a common point. So, consider a set of $k + 1$ distinct lines in the plane. By the inductive hypothesis, the first k of these lines meet in a common point

p_1. Moreover, by the inductive hypothesis, the last k of these lines meet in a common point p_2. We will show that p_1 and p_2 must be the same point. If p_1 and p_2 were different points, all lines containing both of them must be the same line because two points determine a line. This contradicts our assumption that all these lines are distinct. Thus, p_1 and p_2 are the same point. We conclude that the point $p_1 = p_2$ lies on all $k + 1$ lines. We have shown that $P(k + 1)$ is true assuming that $P(k)$ is true. That is, we have shown that if we assume that every k, $k \geq 2$, distinct lines meet in a common point, then every $k + 1$ distinct lines meet in a common point. This completes the inductive step.

We have completed the basis step and the inductive step, and supposedly we have a correct proof by mathematical induction.

Solution: Examining this supposed proof by mathematical induction it appears that everything is in order. However, there is an error, as there must be. The error is rather subtle. Carefully looking at the inductive step shows that this step requires that $k \geq 3$. We cannot show that $P(2)$ implies $P(3)$. When $k = 2$, our goal is to show that every three distinct lines meet in a common point. The first two lines must meet in a common point p_1 and the last two lines must meet in a common point p_2. But in this case, p_1 and p_2 do not have to be the same, because only the second line is common to both sets of lines. Here is where the inductive step fails. ◀

Exercises

1. There are infinitely many stations on a train route. Suppose that the train stops at the first station and suppose that if the train stops at a station, then it stops at the next station. Show that the train stops at all stations.

2. Suppose that you know that a golfer plays the first hole of a golf course with an infinite number of holes and that if this golfer plays one hole, then the golfer goes on to play the next hole. Prove that this golfer plays every hole on the course.

Use mathematical induction in Exercises 3–17 to prove summation formulae. Be sure to identify where you use the inductive hypothesis.

3. Let $P(n)$ be the statement that $1^2 + 2^2 + \cdots + n^2 = n(n + 1)(2n + 1)/6$ for the positive integer n.

a) What is the statement $P(1)$?

b) Show that $P(1)$ is true, completing the basis step of a proof that $P(n)$ is true for all positive integers n.

c) What is the inductive hypothesis of a proof that $P(n)$ is true for all positive integers n?

d) What do you need to prove in the inductive step of a proof that $P(n)$ is true for all positive integers n?

e) Complete the inductive step of a proof that $P(n)$ is true for all positive integers n, identifying where you use the inductive hypothesis.

f) Explain why these steps show that this formula is true whenever n is a positive integer.

4. Let $P(n)$ be the statement that $1^3 + 2^3 + \cdots + n^3 = (n(n + 1)/2)^2$ for the positive integer n.

a) What is the statement $P(1)$?

b) Show that $P(1)$ is true, completing the basis step of the proof of $P(n)$ for all positive integers n.

c) What is the inductive hypothesis of a proof that $P(n)$ is true for all positive integers n?

d) What do you need to prove in the inductive step of a proof that $P(n)$ is true for all positive integers n?

e) Complete the inductive step of a proof that $P(n)$ is true for all positive integers n, identifying where you use the inductive hypothesis.

f) Explain why these steps show that this formula is true whenever n is a positive integer.

5. Prove that $1^2 + 3^2 + 5^2 + \cdots + (2n + 1)^2 = (n + 1)(2n + 1)(2n + 3)/3$ whenever n is a nonnegative integer.

6. Prove that $1 \cdot 1! + 2 \cdot 2! + \cdots + n \cdot n! = (n + 1)! - 1$ whenever n is a positive integer.

7. Prove that $3 + 3 \cdot 5 + 3 \cdot 5^2 + \cdots + 3 \cdot 5^n = 3(5^{n+1} - 1)/4$ whenever n is a nonnegative integer.

8. Prove that $2 - 2 \cdot 7 + 2 \cdot 7^2 - \cdots + 2(-7)^n = (1 - (-7)^{n+1})/4$ whenever n is a nonnegative integer.

9. a) Find a formula for the sum of the first n even positive integers.

b) Prove the formula that you conjectured in part (a).

10. a) Find a formula for

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

by examining the values of this expression for small values of n.

b) Prove the formula you conjectured in part (a).

11. a) Find a formula for

$$\frac{1}{2} + \frac{1}{4} + \frac{1}{8} + \cdots + \frac{1}{2^n}$$

by examining the values of this expression for small values of n.

b) Prove the formula you conjectured in part (a).

12. Prove that

$$\sum_{j=0}^{n} \left(-\frac{1}{2}\right)^j = \frac{2^{n+1} + (-1)^n}{3 \cdot 2^n}$$

whenever n is a nonnegative integer.

13. Prove that $1^2 - 2^2 + 3^2 - \cdots + (-1)^{n-1} n^2 = (-1)^{n-1} n(n+1)/2$ whenever n is a positive integer.

14. Prove that for every positive integer n, $\sum_{k=1}^{n} k2^k = (n-1)2^{n+1} + 2$.

15. Prove that for every positive integer n,

$$1 \cdot 2 + 2 \cdot 3 + \cdots + n(n+1) = n(n+1)(n+2)/3.$$

16. Prove that for every positive integer n,

$$1 \cdot 2 \cdot 3 + 2 \cdot 3 \cdot 4 + \cdots + n(n+1)(n+2) = n(n+1)(n+2)(n+3)/4.$$

17. Prove that $\sum_{j=1}^{n} j^4 = n(n+1)(2n+1)(3n^2+3n-1)/30$ whenever n is a positive integer.

Use mathematical induction to prove the inequalities in Exercises 18–30.

18. Let $P(n)$ be the statement that $n! < n^n$, where n is an integer greater than 1.

a) What is the statement $P(2)$?

b) Show that $P(2)$ is true, completing the basis step of a proof by mathematical induction that $P(n)$ is true for all integers n greater than 1.

c) What is the inductive hypothesis of a proof by mathematical induction that $P(n)$ is true for all integers n greater than 1?

d) What do you need to prove in the inductive step of a proof by mathematical induction that $P(n)$ is true for all integers n greater than 1?

e) Complete the inductive step of a proof by mathematical induction that $P(n)$ is true for all integers n greater than 1.

f) Explain why these steps show that this inequality is true whenever n is an integer greater than 1.

19. Let $P(n)$ be the statement that

$$1 + \frac{1}{4} + \frac{1}{9} + \cdots + \frac{1}{n^2} < 2 - \frac{1}{n},$$

where n is an integer greater than 1.

a) What is the statement $P(2)$?

b) Show that $P(2)$ is true, completing the basis step of a proof by mathematical induction that $P(n)$ is true for all integers n greater than 1.

c) What is the inductive hypothesis of a proof by mathematical induction that $P(n)$ is true for all integers n greater than 1?

d) What do you need to prove in the inductive step of a proof by mathematical induction that $P(n)$ is true for all integers n greater than 1?

e) Complete the inductive step of a proof by mathematical induction that $P(n)$ is true for all integers n greater than 1.

f) Explain why these steps show that this inequality is true whenever n is an integer greater than 1.

20. Prove that $3^n < n!$ if n is an integer greater than 6.

21. Prove that $2^n > n^2$ if n is an integer greater than 4.

22. For which nonnegative integers n is $n^2 \leq n!$? Prove your answer.

23. For which nonnegative integers n is $2n + 3 \leq 2^n$? Prove your answer.

24. Prove that $1/(2n) \leq [1 \cdot 3 \cdot 5 \cdot \cdots \cdot (2n-1)]/(2 \cdot 4 \cdot \cdots \cdot 2n)$ whenever n is a positive integer.

***25.** Prove that if $h > -1$, then $1 + nh \leq (1+h)^n$ for all nonnegative integers n. This is called **Bernoulli's inequality**.

***26.** Suppose that a and b are real numbers with $0 < b < a$. Prove that if n is a positive integer, then $a^n - b^n \leq na^{n-1}(a-b)$.

***27.** Prove that for every positive integer n,

$$1 + \frac{1}{\sqrt{2}} + \frac{1}{\sqrt{3}} + \cdots + \frac{1}{\sqrt{n}} > 2(\sqrt{n+1} - 1).$$

28. Prove that $n^2 - 7n + 12$ is nonnegative whenever n is an integer with $n \geq 3$.

In Exercises 29 and 30, H_n denotes the nth harmonic number.

***29.** Prove that $H_{2^n} \leq 1 + n$ whenever n is a nonnegative integer.

***30.** Prove that

$$H_1 + H_2 + \cdots + H_n = (n+1)H_n - n.$$

Use mathematical induction in Exercises 31–37 to prove divisibility facts.

31. Prove that 2 divides $n^2 + n$ whenever n is a positive integer.

32. Prove that 3 divides $n^3 + 2n$ whenever n is a positive integer.

33. Prove that 5 divides $n^5 - n$ whenever n is a nonnegative integer.

34. Prove that 6 divides $n^3 - n$ whenever n is a nonnegative integer.

***35.** Prove that $n^2 - 1$ is divisible by 8 whenever n is an odd positive integer.

***36.** Prove that 21 divides $4^{n+1} + 5^{2n-1}$ whenever n is a positive integer.

***37.** Prove that if n is a positive integer, then 133 divides $11^{n+1} + 12^{2n-1}$.

Use mathematical induction in Exercises 38–46 to prove results about sets.

38. Prove that if $A_1, A_2, \ldots, A_n$ and $B_1, B_2, \ldots, B_n$ are sets such that $A_j \subseteq B_j$ for $j = 1, 2, \ldots, n$, then

$$\bigcup_{j=1}^{n} A_j \subseteq \bigcup_{j=1}^{n} B_j.$$

39. Prove that if $A_1, A_2, \ldots, A_n$ and $B_1, B_2, \ldots, B_n$ are sets such that $A_j \subseteq B_j$ for $j = 1, 2, \ldots, n$, then

$$\bigcap_{j=1}^{n} A_j \subseteq \bigcap_{j=1}^{n} B_j.$$

40. Prove that if $A_1, A_2, \ldots, A_n$ and B are sets, then

$$(A_1 \cap A_2 \cap \cdots \cap A_n) \cup B = (A_1 \cup B) \cap (A_2 \cup B) \cap \cdots \cap (A_n \cup B).$$

41. Prove that if $A_1, A_2, \ldots, A_n$ and B are sets, then

$$(A_1 \cup A_2 \cup \cdots \cup A_n) \cap B = (A_1 \cap B) \cup (A_2 \cap B) \cup \cdots \cup (A_n \cap B).$$

42. Prove that if $A_1, A_2, \ldots, A_n$ and B are sets, then

$$(A_1 - B) \cap (A_2 - B) \cap \cdots \cap (A_n - B) = (A_1 \cap A_2 \cap \cdots \cap A_n) - B.$$

43. Prove that if $A_1, A_2, \ldots, A_n$ are subsets of a universal set U, then

$$\overline{\bigcup_{k=1}^{n} A_k} = \bigcap_{k=1}^{n} \overline{A_k}.$$

44. Prove that if $A_1, A_2, \ldots, A_n$ and B are sets, then

$$(A_1 - B) \cup (A_2 - B) \cup \cdots \cup (A_n - B) = (A_1 \cup A_2 \cup \cdots \cup A_n) - B.$$

45. Prove that a set with n elements has $n(n-1)/2$ subsets containing exactly two elements whenever n is an integer greater than or equal to 2.

***46.** Prove that a set with n elements has $n(n-1)(n-2)/6$ subsets containing exactly three elements whenever n is an integer greater than or equal to 3.

In Exercises 47 and 48 we consider the problem of placing towers along a straight road, so that every building on the road receives cellular service. Assume that a building receives cellular service if it is within one mile of a tower.

47. Devise a greedy algorithm that uses the minimum number of towers possible to provide cell service to d buildings located at positions $x_1, x_2, \ldots, x_d$ from the start of the road. [*Hint:* At each step, go as far as possible along the road before adding a tower so as not to leave any buildings without coverage.]

***48.** Use mathematical induction to prove that the algorithm you devised in Exercise 47 produces an optimal solution, that is, that it uses the fewest towers possible to provide cellular service to all buildings.

Exercises 49–51 present incorrect proofs using mathematical induction. You will need to identify an error in reasoning in each exercise.

49. What is wrong with this "proof" that all horses are the same color?

Let $P(n)$ be the proposition that all the horses in a set of n horses are the same color.

Basis Step: Clearly, $P(1)$ is true.

Inductive Step: Assume that $P(k)$ is true, so that all the horses in any set of k horses are the same color. Consider any $k+1$ horses; number these as horses $1, 2, 3, \ldots, k, k+1$. Now the first k of these horses all must have the same color, and the last k of these must also have the same color. Because the set of the first k horses and the set of the last k horses overlap, all $k+1$ must be the same color. This shows that $P(k+1)$ is true and finishes the proof by induction.

50. What is wrong with this "proof"?

"Theorem" For every positive integer n, $\sum_{i=1}^{n} i = (n + \frac{1}{2})^2/2$.

Basis Step: The formula is true for $n = 1$.

Inductive Step: Suppose that $\sum_{i=1}^{n} i = (n + \frac{1}{2})^2/2$. Then $\sum_{i=1}^{n+1} i = (\sum_{i=1}^{n} i) + (n+1)$. By the inductive hypothesis, we have $\sum_{i=1}^{n+1} i = (n + \frac{1}{2})^2/2 + n + 1 = (n^2 + n + \frac{1}{4})/2 + n + 1 = (n^2 + 3n + \frac{9}{4})/2 = (n + \frac{3}{2})^2/2 = [(n+1) + \frac{1}{2}]^2/2$, completing the inductive step.

51. What is wrong with this "proof"?

"Theorem" For every positive integer n, if x and y are positive integers with $\max(x, y) = n$, then $x = y$.

Basis Step: Suppose that $n = 1$. If $\max(x, y) = 1$ and x and y are positive integers, we have $x = 1$ and $y = 1$.

Inductive Step: Let k be a positive integer. Assume that whenever $\max(x, y) = k$ and x and y are positive integers, then $x = y$. Now let $\max(x, y) = k + 1$, where x and y are positive integers. Then $\max(x - 1, y - 1) = k$, so by the inductive hypothesis, $x - 1 = y - 1$. It follows that $x = y$, completing the inductive step.

52. Suppose that m and n are positive integers with $m > n$ and f is a function from $\{1, 2, \ldots, m\}$ to $\{1, 2, \ldots, n\}$. Use mathematical induction on the variable n to show that f is not one-to-one.

***53.** Use mathematical induction to show that n people can divide a cake (where each person gets one or more separate pieces of the cake) so that the cake is divided fairly, that is, in the sense that each person thinks he or she got at least $(1/n)$th of the cake. [*Hint:* For the inductive step, take a fair division of the cake among the first k people, have each person divide their share into what this person thinks are $k+1$ equal portions, and then have the $(k+1)$st person select a portion from each of the k people. When showing this produces a fair division for $k+1$ people, suppose that person $k+1$ thinks that person i got p_i of the cake, where $\sum_{i=1}^{k} p_i = 1$.]

54. Use mathematical induction to show that given a set of $n+1$ positive integers, none exceeding $2n$, there is at least one integer in this set that divides another integer in the set.

***55.** A knight on a chessboard can move one space horizontally (in either direction) and two spaces vertically (in either direction) or two spaces horizontally (in either direction) and one space vertically (in either direction). Suppose that we have an infinite chessboard, made up of all squares (m, n), where m and n are nonnegative integers that denote the row number and the column number of the square, respectively. Use mathematical induction to show that a knight starting at $(0, 0)$ can visit every square using

a finite sequence of moves. [*Hint:* Use induction on the variable $s = m + n$.]

56. Suppose that

$$\mathbf{A} = \begin{bmatrix} a & 0 \\ 0 & b \end{bmatrix},$$

where a and b are real numbers. Show that

$$\mathbf{A}^n = \begin{bmatrix} a^n & 0 \\ 0 & b^n \end{bmatrix}$$

for every positive integer n.

57. (*Requires calculus*) Use mathematical induction to prove that the derivative of $f(x) = x^n$ equals nx^{n-1} whenever n is a positive integer. (For the inductive step, use the product rule for derivatives.)

58. Suppose that $\mathbf{A}$ and $\mathbf{B}$ are square matrices with the property $\mathbf{AB} = \mathbf{BA}$. Show that $\mathbf{AB}^n = \mathbf{B}^n\mathbf{A}$ for every positive integer n.

59. Suppose that m is a positive integer. Use mathematical induction to prove that if a and b are integers with $a \equiv b \pmod{m}$, then $a^k \equiv b^k \pmod{m}$ whenever k is a nonnegative integer.

60. Use mathematical induction to show that $\neg(p_1 \vee p_2 \vee \cdots \vee p_n)$ is equivalent to $\neg p_1 \wedge \neg p_2 \wedge \cdots \wedge \neg p_n$ whenever $p_1, p_2, \ldots, p_n$ are propositions.

***61.** Show that

$$[(p_1 \to p_2) \wedge (p_2 \to p_3) \wedge \cdots \wedge (p_{n-1} \to p_n)] \to [(p_1 \wedge p_2 \wedge \cdots \wedge p_{n-1}) \to p_n]$$

is a tautology whenever $p_1, p_2, \ldots, p_n$ are propositions, where $n \geq 2$.

***62.** Show that n lines separate the plane into $(n^2 + n + 2)/2$ regions if no two of these lines are parallel and no three pass through a common point.

****63.** Let $a_1, a_2, \ldots, a_n$ be positive real numbers. The **arithmetic mean** of these numbers is defined by

$$A = (a_1 + a_2 + \cdots + a_n)/n,$$

and the **geometric mean** of these numbers is defined by

$$G = (a_1 a_2 \cdots a_n)^{1/n}.$$

Use mathematical induction to prove that $A \geq G$.

64. Use mathematical induction to prove Lemma 3 of Section 4.3, which states that if p is a prime and $p \mid a_1 a_2 \cdots a_n$, where a_i is an integer for $i = 1, 2, 3, \ldots, n$, then $p \mid a_i$ for some integer i.

65. Show that if n is a positive integer, then

$$\sum_{\{a_1,\ldots,a_k\} \subseteq \{1,2,\ldots,n\}} \frac{1}{a_1 a_2 \cdots a_k} = n.$$

(Here the sum is over all nonempty subsets of the set of the n smallest positive integers.)

***66.** Use the well-ordering property to show that the following form of mathematical induction is a valid method to prove that $P(n)$ is true for all positive integers n.

Basis Step: $P(1)$ and $P(2)$ are true.

Inductive Step: For each positive integer k, if $P(k)$ and $P(k + 1)$ are both true, then $P(k + 2)$ is true.

67. Show that if $A_1, A_2, \ldots, A_n$ are sets where $n \geq 2$, and for all pairs of integers i and j with $1 \leq i < j \leq n$, either A_i is a subset of A_j or A_j is a subset of A_i, then there is an integer i, $1 \leq i \leq n$, such that A_i is a subset of A_j for all integers j with $1 \leq j \leq n$.

***68.** A guest at a party is a **celebrity** if this person is known by every other guest, but knows none of them. There is at most one celebrity at a party, for if there were two, they would know each other. A particular party may have no celebrity. Your assignment is to find the celebrity, if one exists, at a party, by asking only one type of question—asking a guest whether they know a second guest. Everyone must answer your questions truthfully. That is, if Alice and Bob are two people at the party, you can ask Alice whether she knows Bob; she must answer correctly. Use mathematical induction to show that if there are n people at the party, then you can find the celebrity, if there is one, with $3(n - 1)$ questions. [*Hint:* First ask a question to eliminate one person as a celebrity. Then use the inductive hypothesis to identify a potential celebrity. Finally, ask two more questions to determine whether that person is actually a celebrity.]

Suppose there are n people in a group, each aware of a scandal no one else in the group knows about. These people communicate by telephone; when two people in the group talk, they share information about all scandals each knows about. For example, on the first call, two people share information, so by the end of the call, each of these people knows about two scandals. The **gossip problem** asks for $G(n)$, the minimum number of telephone calls that are needed for all n people to learn about all the scandals. Exercises 69–71 deal with the gossip problem.

69. Find $G(1)$, $G(2)$, $G(3)$, and $G(4)$.

70. Use mathematical induction to prove that $G(n) \leq 2n - 4$ for $n \geq 4$. [*Hint:* In the inductive step, have a new person call a particular person at the start and at the end.]

****71.** Prove that $G(n) = 2n - 4$ for $n \geq 4$.

***72.** Show that it is possible to arrange the numbers $1, 2, \ldots, n$ in a row so that the average of any two of these numbers never appears between them. [*Hint:* Show that it suffices to prove this fact when n is a power of 2. Then use mathematical induction to prove the result when n is a power of 2.]

***73.** Show that if $I_1, I_2, \ldots, I_n$ is a collection of open intervals on the real number line, $n \geq 2$, and every pair of these intervals has a nonempty intersection, that is, $I_i \cap I_j \neq \emptyset$ whenever $1 \leq i \leq n$ and $1 \leq j \leq n$, then the intersection of all these sets is nonempty, that is, $I_1 \cap I_2 \cap \cdots \cap I_n \neq \emptyset$. (Recall that an **open interval** is the set of real numbers x with $a < x < b$, where a and b are real numbers with $a < b$.)

Sometimes we cannot use mathematical induction to prove a result we believe to be true, but we can use mathematical induction to prove a stronger result. Because the inductive hypothesis of the stronger result provides more to work with, this process is called **inductive loading**. We use inductive loading in Exercise 74–76.

74. Show that we cannot use mathematical induction to prove that $\sum_{j=1}^{n} 1/j^2 < 2$ for all positive integers n, but that this inequality is a consequence of the inequality proved by mathematical induction in Exercise 19.

75. Suppose that we want to prove that

$$\sum_{j=1}^{n} j/(j+1)! < 1$$

for all positive integers n.

a) Show that if we try to prove this inequality using mathematical induction, the basis step works, but the inductive step fails.

b) Show that mathematical induction can be used to prove the stronger inequality

$$\sum_{j=1}^{n} j/(j+1)! \leq 1 - 1/(n+1)!$$

for all positive integers n, implying that the weaker inequality is also true.

76. Suppose that we want to prove that

$$\frac{1}{2} \cdot \frac{3}{4} \cdots \frac{2n-1}{2n} < \frac{1}{\sqrt{3n}}$$

for all positive integers n.

a) Show that if we try to prove this inequality using mathematical induction, the basis step works, but the inductive step fails.

b) Show that mathematical induction can be used to prove the stronger inequality

$$\frac{1}{2} \cdot \frac{3}{4} \cdots \frac{2n-1}{2n} < \frac{1}{\sqrt{3n+1}}$$

for all integers n greater than 1, which, together with a verification for the case where $n = 1$, establishes the weaker inequality we originally tried to prove using mathematical induction.

77. Let n be an even integer. Show that it is possible for n people to stand in a yard at mutually distinct distances so that when each person throws a pie at their nearest neighbor, everyone is hit by a pie.

78. Construct a tiling using right triominoes of the 4×4 checkerboard with the square in the upper left corner removed.

79. Construct a tiling using right triominoes of the 8×8 checkerboard with the square in the upper left corner removed.

80. Prove or disprove that all checkerboards of these shapes can be completely covered using right triominoes whenever n is a positive integer.

a) 3×2^n **b)** 6×2^n

c) $3^n \times 3^n$ **d)** $6^n \times 6^n$

***81.** Show that a three-dimensional $2^n \times 2^n \times 2^n$ checkerboard with one $1 \times 1 \times 1$ cube missing can be completely covered by $2 \times 2 \times 2$ cubes with one $1 \times 1 \times 1$ cube removed.

***82.** Show that an $n \times n$ checkerboard with one square removed can be completely covered using right triominoes if $n > 5$, n is odd, and $3 \nmid n$.

83. Show that a 5×5 checkerboard with a corner square removed can be tiled using right triominoes.

***84.** Find a 5×5 checkerboard with a square removed that cannot be tiled using right triominoes. Prove that such a tiling does not exist for this board.

85. Use the principle of mathematical induction to show that $P(n)$ is true for $n = b, b+1, b+2, \ldots$, where b is an integer, if $P(b)$ is true and the conditional statement $P(k) \rightarrow P(k+1)$ is true for all integers k with $k \geq b$.

5.2 Strong Induction and Well-Ordering

5.2.1 Introduction

In Section 5.1 we introduced mathematical induction and we showed how to use it to prove a variety of theorems. In this section we will introduce another form of mathematical induction, called **strong induction**, which can often be used when we cannot easily prove a result using mathematical induction. The basis step of a proof by strong induction is the same as a proof of the same result using mathematical induction. That is, in a strong induction proof that $P(n)$ is true for all positive integers n, the basis step shows that $P(1)$ is true. However, the inductive steps in these two proof methods are different. In a proof by mathematical induction, the inductive step shows that if the inductive hypothesis $P(k)$ is true, then $P(k+1)$ is also true. In a proof by strong induction, the inductive step shows that if $P(j)$ is true for all positive integers j not exceeding k, then $P(k+1)$ is true. That is, for the inductive hypothesis we assume that $P(j)$ is true for $j = 1, 2, \ldots, k$.

The validity of both mathematical induction and strong induction follow from the well-ordering property in Appendix 1. In fact, mathematical induction, strong induction, and well-ordering are all equivalent principles (as shown in Exercises 41, 42, and 43). That is, the validity

of each can be proved from either of the other two. This means that a proof using one of these two principles can be rewritten as a proof using either of the other two principles. Just as it is sometimes the case that it is much easier to see how to prove a result using strong induction rather than mathematical induction, it is sometimes easier to use well-ordering than one of the two forms of mathematical induction. In this section we will give some examples of how the well-ordering property can be used to prove theorems.

5.2.2 Strong Induction

Before we illustrate how to use strong induction, we state this principle again.

STRONG INDUCTION To prove that $P(n)$ is true for all positive integers n, where $P(n)$ is a propositional function, we complete two steps:

BASIS STEP: We verify that the proposition $P(1)$ is true.

INDUCTIVE STEP: We show that the conditional statement $[P(1) \wedge P(2) \wedge \cdots \wedge P(k)] \rightarrow P(k+1)$ is true for all positive integers k.

Note that when we use strong induction to prove that $P(n)$ is true for all positive integers n, our inductive hypothesis is the assumption that $P(j)$ is true for $j = 1, 2, \ldots, k$. That is, the inductive hypothesis includes all k statements $P(1), P(2), \ldots, P(k)$. Because we can use all k statements $P(1), P(2), \ldots, P(k)$ to prove $P(k+1)$, rather than just the statement $P(k)$ as in a proof by mathematical induction, strong induction is a more flexible proof technique. Because of this, some mathematicians prefer to always use strong induction instead of mathematical induction, even when a proof by mathematical induction is easy to find.

You may be surprised that mathematical induction and strong induction are equivalent. That is, each can be shown to be a valid proof technique assuming that the other is valid. In particular, any proof using mathematical induction can also be considered to be a proof by strong induction because the inductive hypothesis of a proof by mathematical induction is part of the inductive hypothesis in a proof by strong induction. That is, if we can complete the inductive step of a proof using mathematical induction by showing that $P(k+1)$ follows from $P(k)$ for every positive integer k, then it also follows that $P(k+1)$ follows from all the statements $P(1), P(2), \ldots, P(k)$, because we are assuming that not only $P(k)$ is true, but also more, namely, that the $k-1$ statements $P(1), P(2), \ldots, P(k-1)$ are true. However, it is much more awkward to convert a proof by strong induction into a proof using the principle of mathematical induction. (See Exercise 42.)

Strong induction is sometimes called the **second principle of mathematical induction** or **complete induction**. When the terminology "complete induction" is used, the principle of mathematical induction is called **incomplete induction**, a technical term that is a somewhat unfortunate choice because there is nothing incomplete about the principle of mathematical induction; after all, it is a valid proof technique.

STRONG INDUCTION AND THE INFINITE LADDER To better understand strong induction, consider the infinite ladder in Section 5.1. Strong induction tells us that we can reach all rungs if

1. we can reach the first rung, and
2. for every positive integer k, if we can reach all the first k rungs, then we can reach the $(k+1)$st rung.

That is, if $P(n)$ is the statement that we can reach the nth rung of the ladder, by strong induction we know that $P(n)$ is true for all positive integers n, because (1) tells us $P(1)$ is true, completing

the basis step and (2) tells us that $P(1) \wedge P(2) \wedge \cdots \wedge P(k)$ implies $P(k+1)$, completing the inductive step.

Example 1 illustrates how strong induction can help us prove a result that cannot easily be proved using the principle of mathematical induction.

EXAMPLE 1 Suppose we can reach the first and second rungs of an infinite ladder, and we know that if we can reach a rung, then we can reach two rungs higher. Can we prove that we can reach every rung using the principle of mathematical induction? Can we prove that we can reach every rung using strong induction?

Solution: We first try to prove this result using the principle of mathematical induction.

BASIS STEP: The basis step of such a proof holds; here it simply verifies that we can reach the first rung.

ATTEMPTED INDUCTIVE STEP: The inductive hypothesis is the statement that we can reach the kth rung of the ladder. To complete the inductive step, we need to show that if we assume the inductive hypothesis for the positive integer k, namely, if we assume that we can reach the kth rung of the ladder, then we can show that we can reach the $(k+1)$st rung of the ladder. However, there is no obvious way to complete this inductive step because we do not know from the given information that we can reach the $(k+1)$st rung from the kth rung. After all, we only know that if we can reach a rung we can reach the rung two higher.

Now consider a proof using strong induction.

BASIS STEP: The basis step is the same as before; it simply verifies that we can reach the first rung.

INDUCTIVE STEP: The inductive hypothesis states that we can reach each of the first k rungs. To complete the inductive step, we need to show that if we assume that the inductive hypothesis is true, that is, if we can reach each of the first k rungs, then we can reach the $(k+1)$st rung. We already know that we can reach the second rung. We can complete the inductive step by noting that as long as $k \geq 2$, we can reach the $(k+1)$st rung from the $(k-1)$st rung because we know we can climb two rungs from a rung we can already reach, and because $k - 1 \leq k$, by the inductive hypothesis we can reach the $(k-1)$st rung. This completes the inductive step and finishes the proof by strong induction.

We have proved that if we can reach the first two rungs of an infinite ladder and for every positive integer k if we can reach all the first k rungs then we can reach the $(k+1)$st rung, then we can reach all rungs of the ladder. ◀

5.2.3 Examples of Proofs Using Strong Induction

Now that we have both mathematical induction and strong induction, how do we decide which method to apply in a particular situation? Although there is no cut-and-dried answer, we can supply some useful pointers. In practice, you should use mathematical induction when it is straightforward to prove that $P(k) \rightarrow P(k+1)$ is true for all positive integers k. This is the case for all the proofs in the examples in Section 5.1. In general, you should restrict your use of the principle of mathematical induction to such scenarios. Unless you can clearly see that the inductive step of a proof by mathematical induction goes through, you should attempt a proof by strong induction. That is, use strong induction and not mathematical induction when you see how to prove that $P(k+1)$ is true from the assumption that $P(j)$ is true for all positive integers j not exceeding k, but you cannot see how to prove that $P(k+1)$ follows from just $P(k)$. Keep this in mind as you examine the proofs in this section. For each of these proofs, consider why strong induction works better than mathematical induction.

We will illustrate how strong induction is employed in Examples 2–4. In these examples, we will prove a diverse collection of results. Pay particular attention to the inductive step in each of these examples, where we show that a result $P(k + 1)$ follows under the assumption that $P(j)$ holds for all positive integers j not exceeding k, where $P(n)$ is a propositional function.

Before we present these examples, note that we can slightly modify strong induction to handle a wider variety of situations. In particular, we can adapt strong induction to handle cases where the inductive step is valid only for integers greater than a particular integer. Let b be a fixed integer and j a fixed positive integer. The form of strong induction we need tells us that $P(n)$ is true for all integers n with $n \geq b$ if we can complete these two steps:

BASIS STEP: We verify that the propositions $P(b), P(b + 1), \ldots, P(b + j)$ are true.

INDUCTIVE STEP: We show that $[P(b) \wedge P(b + 1) \wedge \cdots \wedge P(k)] \rightarrow P(k + 1)$ is true for every integer $k \geq b + j$.

That this alternative form is equivalent to strong induction is left as Exercise 28.

We begin with one of the most prominent uses of strong induction, the part of the fundamental theorem of arithmetic that tells us that every positive integer can be written as the product of primes.

EXAMPLE 2 Show that if n is an integer greater than 1, then n can be written as the product of primes.

Extra Examples

Solution: Let $P(n)$ be the proposition that n can be written as the product of primes.

BASIS STEP: $P(2)$ is true, because 2 can be written as the product of one prime, itself. (Note that $P(2)$ is the first case we need to establish.)

INDUCTIVE STEP: The inductive hypothesis is the assumption that $P(j)$ is true for all integers j with $2 \leq j \leq k$, that is, the assumption that j can be written as the product of primes whenever j is a positive integer at least 2 and not exceeding k. To complete the inductive step, it must be shown that $P(k + 1)$ is true under this assumption, that is, that $k + 1$ is the product of primes.

There are two cases to consider, namely, when $k + 1$ is prime and when $k + 1$ is composite. If $k + 1$ is prime, we immediately see that $P(k + 1)$ is true. Otherwise, $k + 1$ is composite and can be written as the product of two positive integers a and b with $2 \leq a \leq b < k + 1$. Because both a and b are integers at least 2 and not exceeding k, we can use the inductive hypothesis to write both a and b as the product of primes. Thus, if $k + 1$ is composite, it can be written as the product of primes, namely, those primes in the factorization of a and those in the factorization of b. ◀

Remark: Because 1 can be thought of as an *empty* product of primes, that is, the product of no primes, we could have started the proof in Example 2 with $P(1)$ as the basis step. We chose not to do so because many people find this confusing.

Example 2 completes the proof of the fundamental theorem of arithmetic, which asserts that every nonnegative integer can be written uniquely as the product of primes in nondecreasing order. We showed in Section 4.3 that an integer has at most one such factorization into primes. Example 2 shows there is at least one such factorization.

Next, we show how strong induction can be used to prove that a player has a winning strategy in a game.

EXAMPLE 3 Consider a game in which two players take turns removing any positive number of matches they want from one of two piles of matches. The player who removes the last match wins the game. Show that if the two piles contain the same number of matches initially, the second player can always guarantee a win.

Solution: Let n be the number of matches in each pile. We will use strong induction to prove $P(n)$, the statement that the second player can win when there are initially n matches in each pile.

BASIS STEP: When $n = 1$, the first player has only one choice, removing one match from one of the piles, leaving a single pile with a single match, which the second player can remove to win the game.

INDUCTIVE STEP: The inductive hypothesis is the statement that $P(j)$ is true for all j with $1 \leq j \leq k$, that is, the assumption that the second player can always win whenever there are j matches, where $1 \leq j \leq k$ in each of the two piles at the start of the game. We need to show that $P(k + 1)$ is true, that is, that the second player can win when there are initially $k + 1$ matches in each pile, under the assumption that $P(j)$ is true for $j = 1, 2, \ldots, k$. So suppose that there are $k + 1$ matches in each of the two piles at the start of the game and suppose that the first player removes r matches ($1 \leq r \leq k$) from one of the piles, leaving $k + 1 - r$ matches in this pile. By removing the same number of matches from the other pile, the second player creates the situation where there are two piles each with $k + 1 - r$ matches. Because $1 \leq k + 1 - r \leq k$, we can now use the inductive hypothesis to conclude that the second player can always win. We complete the proof by noting that if the first player removes all $k + 1$ matches from one of the piles, the second player can win by removing all the remaining matches. ◀

Using the principle of mathematical induction, instead of strong induction, to prove the results in Examples 2 and 3 is difficult. However, as Example 4 shows, some results can be readily proved using either the principle of mathematical induction or strong induction.

EXAMPLE 4 Prove that every amount of postage of 12 cents or more can be formed using just 4-cent and 5-cent stamps.

Solution: We will prove this result using the principle of mathematical induction. Then we will present a proof using strong induction. Let $P(n)$ be the statement that postage of n cents can be formed using 4-cent and 5-cent stamps.

We begin by using the principle of mathematical induction.

BASIS STEP: Postage of 12 cents can be formed using three 4-cent stamps.

INDUCTIVE STEP: The inductive hypothesis is the statement that $P(k)$ is true. That is, under this hypothesis, postage of k cents can be formed using 4-cent and 5-cent stamps. To complete the inductive step, we need to show that when we assume $P(k)$ is true, then $P(k + 1)$ is also true where $k \geq 12$. That is, we need to show that if we can form postage of k cents, then we can form postage of $k + 1$ cents. So, assume the inductive hypothesis is true; that is, assume that we can form postage of k cents using 4-cent and 5-cent stamps. We consider two cases, when at least one 4-cent stamp has been used and when no 4-cent stamps have been used. First, suppose that at least one 4-cent stamp was used to form postage of k cents. Then we can replace this stamp with a 5-cent stamp to form postage of $k + 1$ cents. But if no 4-cent stamps were used, we can form postage of k cents using only 5-cent stamps. Moreover, because $k \geq 12$, we needed at least three 5-cent stamps to form postage of k cents. So, we can replace three 5-cent stamps with four 4-cent stamps to form postage of $k + 1$ cents. This completes the inductive step.

Because we have completed the basis step and the inductive step, we know that $P(n)$ is true for all $n \geq 12$. That is, we can form postage of n cents, where $n \geq 12$ using just 4-cent and 5-cent stamps. This completes the proof by mathematical induction.

Next, we will use strong induction to prove the same result. In this proof, in the basis step we show that $P(12)$, $P(13)$, $P(14)$, and $P(15)$ are true, that is, that postage of 12, 13, 14, or 15 cents can be formed using just 4-cent and 5-cent stamps. In the inductive step we show how to get postage of $k + 1$ cents for $k \geq 15$ from postage of $k - 3$ cents.

BASIS STEP: We can form postage of 12, 13, 14, and 15 cents using three 4-cent stamps, two 4-cent stamps and one 5-cent stamp, one 4-cent stamp and two 5-cent stamps, and three 5-cent stamps, respectively. This shows that $P(12)$, $P(13)$, $P(14)$, and $P(15)$ are true. This completes the basis step.

INDUCTIVE STEP: The inductive hypothesis is the statement that $P(j)$ is true for $12 \leq j \leq k$, where k is an integer with $k \geq 15$. To complete the inductive step, we assume that we can form postage of j cents, where $12 \leq j \leq k$. We need to show that under the assumption that $P(k+1)$ is true, we can also form postage of $k+1$ cents. Using the inductive hypothesis, we can assume that $P(k-3)$ is true because $k-3 \geq 12$, that is, we can form postage of $k-3$ cents using just 4-cent and 5-cent stamps. To form postage of $k+1$ cents, we need only add another 4-cent stamp to the stamps we used to form postage of $k-3$ cents. That is, we have shown that if the inductive hypothesis is true, then $P(k+1)$ is also true. This completes the inductive step.

Because we have completed the basis step and the inductive step of a strong induction proof, we know by strong induction that $P(n)$ is true for all integers n with $n \geq 12$. That is, we know that every postage of n cents, where n is at least 12, can be formed using 4-cent and 5-cent stamps. This finishes the proof by strong induction.

(There are other ways to approach this problem besides those described here. Can you find a solution that does not use mathematical induction?) ◀

5.2.4 Using Strong Induction in Computational Geometry

Our next example of strong induction will come from **computational geometry**, the part of discrete mathematics that studies computational problems involving geometric objects. Computational geometry is used extensively in computer graphics, computer games, robotics, scientific calculations, and a vast array of other areas. Before we can present this result, we introduce some terminology, possibly familiar from earlier studies in geometry.

A **polygon** is a closed geometric figure consisting of a sequence of line segments $s_1, s_2, \ldots, s_n$, called **sides**. Each pair of consecutive sides, s_i and s_{i+1}, $i = 1, 2, \ldots, n-1$, as well as the last side s_n and the first side s_1, of the polygon meet at a common endpoint, called a **vertex**. A polygon is called **simple** if no two nonconsecutive sides intersect. Every simple polygon divides the plane into two regions: its **interior**, consisting of the points inside the curve, and its **exterior**, consisting of the points outside the curve. This last fact is surprisingly complicated to prove. It is a special case of the deceptively simple Jordan curve theorem, an important result with a rich history, which tells us that every simple curve divides the plane into two regions; see [Or00], for example.

A polygon is called **convex** if every line segment connecting, two points in the interior of the polygon lies entirely inside the polygon. (A polygon that is not convex is said to be **nonconvex**.) Figure 1 displays some polygons; polygons (a) and (b) are convex, but polygons (c) and (d) are not. A **diagonal** of a simple polygon is a line segment connecting two nonconsecutive vertices of the polygon, and a diagonal is called an **interior diagonal** if it lies entirely inside the polygon, except for its endpoints. For example, in polygon (d), the line segment connecting a and f is an interior diagonal, but the line segment connecting a and d is a diagonal that is not an interior diagonal.

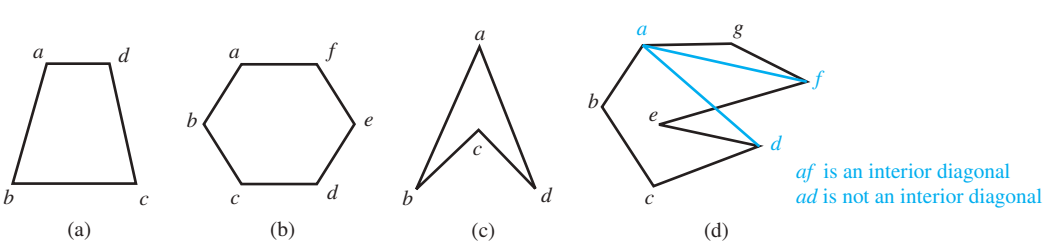
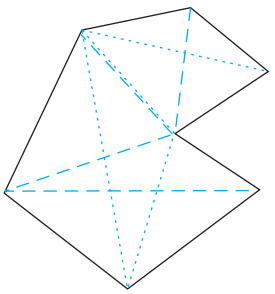


FIGURE 1 **Convex and nonconvex polygons.**



Two different triangulations of a simple polygon with seven sides into five triangles, shown with dotted lines and with dashed lines, respectively

FIGURE 2 Triangulations of a polygon.

One of the most basic operations of computational geometry involves dividing a simple polygon into triangles by adding nonintersecting diagonals. This process is called **triangulation**. Note that a simple polygon can have many different triangulations, as shown in Figure 2. Perhaps the most basic fact in computational geometry is that it is possible to triangulate every simple polygon, as we state in Theorem 1. Furthermore, this theorem tells us that every triangulation of a simple polygon with n sides includes $n - 2$ triangles.

THEOREM 1 A simple polygon with n sides, where n is an integer with $n \geq 3$, can be triangulated into $n - 2$ triangles.

It seems obvious that we should be able to triangulate a simple polygon by successively adding interior diagonals. Consequently, a proof by strong induction seems promising. However, such a proof requires this crucial lemma.

LEMMA 1 Every simple polygon with at least four sides has an interior diagonal.

Although Lemma 1 seems particularly simple, it is surprisingly tricky to prove. In fact, as recently as 30 years ago, a variety of incorrect proofs thought to be correct were commonly seen in books and articles. We defer the proof of Lemma 1 until after we prove Theorem 1. It is not uncommon to prove a theorem pending the later proof of an important lemma.

Proof (of Theorem 1): We will prove this result using strong induction. Let $T(n)$ be the statement that every simple polygon with n sides can be triangulated into $n - 2$ triangles.

BASIS STEP: $T(3)$ is true because a simple polygon with three sides is a triangle. We do not need to add any diagonals to triangulate a triangle; it is already triangulated into one triangle, itself. Consequently, every simple polygon with $n = 3$ has can be triangulated into $n - 2 = 3 - 2 = 1$ triangle.

INDUCTIVE STEP: For the inductive hypothesis, we assume that $T(j)$ is true for all integers j with $3 \leq j \leq k$. That is, we assume that we can triangulate a simple polygon with j sides into $j - 2$ triangles whenever $3 \leq j \leq k$. To complete the inductive step, we must show that when we assume the inductive hypothesis, $P(k + 1)$ is true, that is, that every simple polygon with $k + 1$ sides can be triangulated into $(k + 1) - 2 = k - 1$ triangles.

So, suppose that we have a simple polygon P with $k + 1$ sides. Because $k + 1 \geq 4$, Lemma 1 tells us that P has an interior diagonal ab. Now, ab splits P into two simple polygons Q, with s sides, and R, with t sides. The sides of Q and R are the sides of P, together with the side ab, which is a side of both Q and R. Note that $3 \leq s \leq k$ and $3 \leq t \leq k$ because both Q and R have at least one fewer side than P does (after all, each of these is formed from P by deleting at least two sides and replacing these sides by the diagonal ab). Furthermore, the number of sides of P is two less than the sum of the numbers of sides of Q and the number of sides

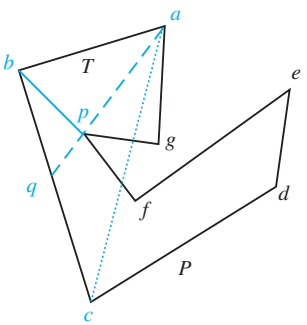


FIGURE 3 **Constructing an interior diagonal of a simple polygon.**

of R, because each side of P is a side of either Q or of R, but not both, and the diagonal ab is a side of both Q and R, but not P. That is, $k + 1 = s + t - 2$.

We now use the inductive hypothesis. Because both $3 \leq s \leq k$ and $3 \leq t \leq k$, by the inductive hypothesis we can triangulate Q and R into $s - 2$ and $t - 2$ triangles, respectively. Next, note that these triangulations together produce a triangulation of P. (Each diagonal added to triangulate one of these smaller polygons is also a diagonal of P.) Consequently, we can triangulate P into a total of $(s - 2) + (t - 2) = s + t - 4 = (k + 1) - 2$ triangles. This completes the proof by strong induction. That is, we have shown that every simple polygon with n sides, where $n \geq 3$, can be triangulated into $n - 2$ triangles. ◁

We now return to our proof of Lemma 1. We present a proof published by Chung-Wu Ho [Ho75]. Note that although this proof may be omitted without loss of continuity, it does provide a correct proof of a result proved incorrectly by many mathematicians.

Proof: Suppose that P is a simple polygon drawn in the plane. Furthermore, suppose that b is the point of P or in the interior of P with the least y-coordinate among the vertices with the smallest x-coordinate. Then b must be a vertex of P, for if it is an interior point, there would have to be a vertex of P with a smaller x-coordinate. Two other vertices each share an edge with b, say a and c. It follows that the angle in the interior of P formed by ab and bc must be less than 180 degrees (otherwise, there would be points of P with smaller x-coordinates than b).

Now let T be the triangle $\triangle abc$. If there are no vertices of P on or inside T, we can connect a and c to obtain an interior diagonal. On the other hand, if there are vertices of P inside T, we will find a vertex p of P on or inside T such that bp is an interior diagonal. (This is the tricky part. Ho noted that in many published proofs of this lemma a vertex p was found such that bp was not necessarily an interior diagonal of P. See Exercise 21.) The key is to select a vertex p such that the angle $\angle bap$ is smallest. To see this, note that the ray starting at a and passing through p hits the line segment bc at a point, say q. It then follows that the triangle $\triangle baq$ cannot contain any vertices of P in its interior. Hence, we can connect b and p to produce an interior diagonal of P. Locating this vertex p is illustrated in Figure 3. ◁

5.2.5 Proofs Using the Well-Ordering Property

The validity of both the principle of mathematical induction and strong induction follows from a fundamental axiom of the set of integers, the **well-ordering property** (see Appendix 1). The well-ordering property states that every nonempty set of nonnegative integers has a least element. We will show how the well-ordering property can be used directly in proofs. Furthermore, it can be shown (see Exercises 41, 42, and 43) that the well-ordering property, the principle of mathematical induction, and strong induction are all equivalent. That is, the validity of each of these three proof techniques implies the validity of the other two techniques. In Section 5.1 we

showed that the principle of mathematical induction follows from the well-ordering property. The other parts of this equivalence are left as Exercises 31, 42, and 43.

THE WELL-ORDERING PROPERTY Every nonempty set of nonnegative integers has a least element.

The well-ordering property can be used directly in proofs, as Example 5 illustrates.

EXAMPLE 5 Use the well-ordering property to prove the division algorithm. Recall that the division algorithm states that if a is an integer and d is a positive integer, then there are unique integers q and r with $0 \leq r < d$ and $a = dq + r$.

Extra Examples

Solution: Let S be the set of nonnegative integers of the form $a - dq$, where q is an integer. This set is nonempty because $-dq$ can be made as large as desired (taking q to be a negative integer with large absolute value). By the well-ordering property, S has a least element $r = a - dq_0$.

The integer r is nonnegative. It is also the case that $r < d$. If it were not, then there would be a smaller nonnegative element in S, namely, $a - d(q_0 + 1)$. To see this, suppose that $r \geq d$. Because $a = dq_0 + r$, it follows that $a - d(q_0 + 1) = (a - dq_0) - d = r - d \geq 0$. Consequently, there are integers q and r with $0 \leq r < d$. The proof that q and r are unique is left as Exercise 37. ◀

EXAMPLE 6 In a round-robin tournament every player plays every other player exactly once and each match has a winner and a loser. We say that the players $p_1, p_2, \ldots, p_m$ form a *cycle* if p_1 beats p_2, p_2 beats $p_3, \ldots, p_{m-1}$ beats p_m, and p_m beats p_1. Use the well-ordering property to show that if there is a cycle of length m ($m \geq 3$) among the players in a round-robin tournament, there must be a cycle of three of these players.

Solution: We assume that there is no cycle of three players. Because there is at least one cycle in the round-robin tournament, the set of all positive integers n for which there is a cycle of length n is nonempty. By the well-ordering property, this set of positive integers has a least element k, which by assumption must be greater than three. Consequently, there exists a cycle of players $p_1, p_2, p_3, \ldots, p_k$ and no shorter cycle exists.

Because there is no cycle of three players, we know that $k > 3$. Consider the first three elements of this cycle, p_1, p_2, and p_3. There are two possible outcomes of the match between p_1 and p_3. If p_3 beats p_1, it follows that p_1, p_2, p_3 is a cycle of length three, contradicting our assumption that there is no cycle of three players. Consequently, it must be the case that p_1 beats p_3. This means that we can omit p_2 from the cycle $p_1, p_2, p_3, \ldots, p_k$ to obtain the cycle $p_1, p_3, p_4, \ldots, p_k$ of length $k - 1$, contradicting the assumption that the smallest cycle has length k. We conclude that there must be a cycle of length three. ◀

Exercises

1. Use strong induction to show that if you can run one mile or two miles, and if you can always run two more miles once you have run a specified number of miles, then you can run any number of miles.
2. Use strong induction to show that all dominoes fall in an infinite arrangement of dominoes if you know that the first three dominoes fall, and that when a domino falls, the domino three farther down in the arrangement also falls.
3. Let $P(n)$ be the statement that a postage of n cents can be formed using just 3-cent stamps and 5-cent stamps. The parts of this exercise outline a strong induction proof that $P(n)$ is true for all integers $n \geq 8$.
   a) Show that the statements $P(8)$, $P(9)$, and $P(10)$ are true, completing the basis step of a proof by strong induction that $P(n)$ is true for all integers $n \geq 8$.
   b) What is the inductive hypothesis of a proof by strong induction that $P(n)$ is true for all integers $n \geq 8$?
   c) What do you need to prove in the inductive step of a proof by strong induction that $P(n)$ is true for all integers $n \geq 8$?
   d) Complete the inductive step for $k \geq 10$.
   e) Explain why these steps show that $P(n)$ is true whenever $n \geq 8$.

4. Let $P(n)$ be the statement that a postage of n cents can be formed using just 4-cent stamps and 7-cent stamps. The parts of this exercise outline a strong induction proof that $P(n)$ is true for all integers $n \geq 18$.
   a) Show that the statements $P(18)$, $P(19)$, $P(20)$, and $P(21)$ are true, completing the basis step of a proof by strong induction that $P(n)$ is true for all integers $n \geq 18$.
   b) What is the inductive hypothesis of a proof by strong induction that $P(n)$ is true for all integers $n \geq 18$?
   c) What do you need to prove in the inductive step of a proof that $P(n)$ is true for all integers $n \geq 18$?
   d) Complete the inductive step for $k \geq 21$.
   e) Explain why these steps show that $P(n)$ is true for all integers $n \geq 18$.

5. a) Determine which amounts of postage can be formed using just 4-cent and 11-cent stamps.
   b) Prove your answer to (a) using the principle of mathematical induction. Be sure to state explicitly your inductive hypothesis in the inductive step.
   c) Prove your answer to (a) using strong induction. How does the inductive hypothesis in this proof differ from that in the inductive hypothesis for a proof using mathematical induction?

6. a) Determine which amounts of postage can be formed using just 3-cent and 10-cent stamps.
   b) Prove your answer to (a) using the principle of mathematical induction. Be sure to state explicitly your inductive hypothesis in the inductive step.
   c) Prove your answer to (a) using strong induction. How does the inductive hypothesis in this proof differ from that in the inductive hypothesis for a proof using mathematical induction?

7. Which amounts of money can be formed using just two-dollar bills and five-dollar bills? Prove your answer using strong induction.

8. Suppose that a store offers gift certificates in denominations of 25 dollars and 40 dollars. Determine the possible total amounts you can form using these gift certificates. Prove your answer using strong induction.

***9.** Use strong induction to prove that $\sqrt{2}$ is irrational. [*Hint:* Let $P(n)$ be the statement that $\sqrt{2} \neq n/b$ for any positive integer b.]

10. Assume that a chocolate bar consists of n squares arranged in a rectangular pattern. The entire bar, or any smaller rectangular piece of the bar, can be broken along a vertical or a horizontal line separating the squares. Assuming that only one piece can be broken at a time, determine how many breaks you must successively make to break the bar into n separate squares. Use strong induction to prove your answer.

11. Consider this variation of the game of Nim. The game begins with n matches. Two players take turns removing matches, one, two, or three at a time. The player removing the last match loses. Use strong induction to show that if each player plays the best strategy possible, the first player wins if $n = 4j$, $4j + 2$, or $4j + 3$ for some nonnegative integer j and the second player wins in the remaining case when $n = 4j + 1$ for some nonnegative integer j.

12. Use strong induction to show that every positive integer can be written as a sum of distinct powers of two, that is, as a sum of a subset of the integers $2^0 = 1$, $2^1 = 2$, $2^2 = 4$, and so on. [*Hint:* For the inductive step, separately consider the case where $k + 1$ is even and where it is odd. When it is even, note that $(k + 1)/2$ is an integer.]

***13.** A jigsaw puzzle is put together by successively joining pieces that fit together into blocks. A move is made each time a piece is added to a block, or when two blocks are joined. Use strong induction to prove that no matter how the moves are carried out, exactly $n - 1$ moves are required to assemble a puzzle with n pieces.

14. Suppose you begin with a pile of n stones and split this pile into n piles of one stone each by successively splitting a pile of stones into two smaller piles. Each time you split a pile you multiply the number of stones in each of the two smaller piles you form, so that if these piles have r and s stones in them, respectively, you compute rs. Show that no matter how you split the piles, the sum of the products computed at each step equals $n(n - 1)/2$.

15. Prove that the first player has a winning strategy for the game of Chomp, introduced in Example 12 in Section 1.8, if the initial board is square. [*Hint:* Use strong induction to show that this strategy works. For the first move, the first player chomps all cookies except those in the left and top edges. On subsequent moves, after the second player has chomped cookies on either the top or left edge, the first player chomps cookies in the same relative positions in the left or top edge, respectively.]

***16.** Prove that the first player has a winning strategy for the game of Chomp, introduced in Example 12 in Section 1.8, if the initial board is two squares wide, that is, a $2 \times n$ board. [*Hint:* Use strong induction. The first move of the first player should be to chomp the cookie in the bottom row at the far right.]

17. Use strong induction to show that if a simple polygon with at least four sides is triangulated, then at least two of the triangles in the triangulation have two sides that border the exterior of the polygon.

***18.** Use strong induction to show that when a simple polygon P with consecutive vertices $v_1, v_2, \ldots, v_n$ is triangulated into $n - 2$ triangles, the $n - 2$ triangles can be numbered $1, 2, \ldots, n - 2$ so that v_i is a vertex of triangle i for $i = 1, 2, \ldots, n - 2$.

***19.** **Pick's theorem** says that the area of a simple polygon P in the plane with vertices that are all lattice points (that is, points with integer coordinates) equals $I(P) + B(P)/2 - 1$, where $I(P)$ and $B(P)$ are the number of lattice points in the interior of P and on the boundary of P, respectively. Use strong induction on the number of vertices of P to prove Pick's theorem. [*Hint:* For the basis step, first prove the theorem for rectangles, then for right triangles, and finally for all triangles by noting that the area of a triangle is the area of a larger rectangle containing it with the areas of at most three triangles subtracted. For the inductive step, take advantage of Lemma 1.]

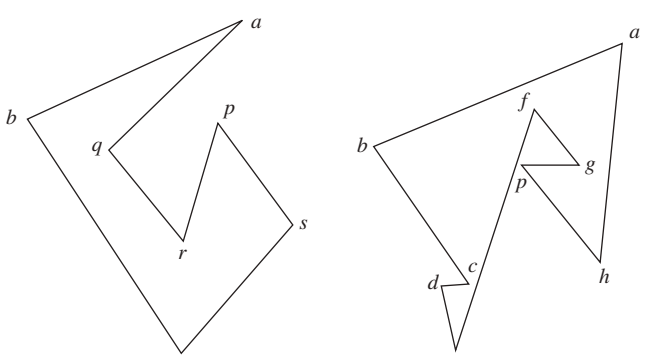
****20.** Suppose that P is a simple polygon with vertices $v_1, v_2, \ldots, v_n$ listed so that consecutive vertices are connected by an edge, and v_1 and v_n are connected by an edge. A vertex v_i is called an **ear** if the line segment connecting the two vertices adjacent to v_i is an interior diagonal of the simple polygon. Two ears v_i and v_j are called **nonoverlapping** if the interiors of the triangles with vertices v_i and its two adjacent vertices and v_j and its two adjacent vertices do not intersect. Prove that every simple polygon with at least four vertices has at least two nonoverlapping ears.

21. In the proof of Lemma 1 we mentioned that many incorrect methods for finding a vertex p such that the line segment bp is an interior diagonal of P have been published. This exercise presents some of the incorrect ways p has been chosen in these proofs. Show, by considering one of the polygons drawn here, that for each of these choices of p, the line segment bp is not necessarily an interior diagonal of P.

a) p is the vertex of P such that the angle $\angle abp$ is smallest.

b) p is the vertex of P with the least x-coordinate (other than b).

c) p is the vertex of P that is closest to b.



Exercises 22 and 23 present examples that show inductive loading can be used to prove results in computational geometry.

***22.** Let $P(n)$ be the statement that when nonintersecting diagonals are drawn inside a convex polygon with n sides, at least two vertices of the polygon are not endpoints of any of these diagonals.

a) Show that when we attempt to prove $P(n)$ for all integers n with $n \geq 3$ using strong induction, the inductive step does not go through.

b) Show that we can prove that $P(n)$ is true for all integers n with $n \geq 3$ by proving by strong induction the stronger assertion $Q(n)$, for $n \geq 4$, where $Q(n)$ states that whenever nonintersecting diagonals are drawn inside a convex polygon with n sides, at least two *nonadjacent* vertices are not endpoints of any of these diagonals.

23. Let $E(n)$ be the statement that in a triangulation of a simple polygon with n sides, at least one of the triangles in the triangulation has two sides bordering the exterior of the polygon.

a) Explain where a proof using strong induction that $E(n)$ is true for all integers $n \geq 4$ runs into difficulties.

b) Show that we can prove that $E(n)$ is true for all integers $n \geq 4$ by proving by strong induction the stronger statement $T(n)$ for all integers $n \geq 4$, which states that in every triangulation of a simple polygon, at least two of the triangles in the triangulation have two sides bordering the exterior of the polygon.

***24.** A stable assignment, defined in the preamble to Exercise 64 in Section 3.1, is called **optimal for suitors** if no stable assignment exists in which a suitor is paired with a suitee whom this suitor prefers to the person to whom this suitor is paired in this stable assignment. Use strong induction to show that the deferred acceptance algorithm produces a stable assignment that is optimal for suitors.

25. Suppose that $P(n)$ is a propositional function. Determine for which positive integers n the statement $P(n)$ must be true, and justify your answer, if

a) $P(1)$ is true; for all positive integers n, if $P(n)$ is true, then $P(n+2)$ is true.

b) $P(1)$ and $P(2)$ are true; for all positive integers n, if $P(n)$ and $P(n+1)$ are true, then $P(n+2)$ is true.

c) $P(1)$ is true; for all positive integers n, if $P(n)$ is true, then $P(2n)$ is true.

d) $P(1)$ is true; for all positive integers n, if $P(n)$ is true, then $P(n+1)$ is true.

26. Suppose that $P(n)$ is a propositional function. Determine for which nonnegative integers n the statement $P(n)$ must be true if

a) $P(0)$ is true; for all nonnegative integers n, if $P(n)$ is true, then $P(n+2)$ is true.

b) $P(0)$ is true; for all nonnegative integers n, if $P(n)$ is true, then $P(n+3)$ is true.

c) $P(0)$ and $P(1)$ are true; for all nonnegative integers n, if $P(n)$ and $P(n+1)$ are true, then $P(n+2)$ is true.

d) $P(0)$ is true; for all nonnegative integers n, if $P(n)$ is true, then $P(n+2)$ and $P(n+3)$ are true.

27. Show that if the statement $P(n)$ is true for infinitely many positive integers n and $P(n+1) \rightarrow P(n)$ is true for all positive integers n, then $P(n)$ is true for all positive integers n.

28. Let b be a fixed integer and j a fixed positive integer. Show that if $P(b), P(b+1), \ldots, P(b+j)$ are true and $[P(b) \wedge P(b+1) \wedge \cdots \wedge P(k)] \rightarrow P(k+1)$ is true for every integer $k \geq b+j$, then $P(n)$ is true for all integers n with $n \geq b$.

29. What is wrong with this "proof" by strong induction?

"Theorem" For every nonnegative integer n, $5n = 0$.

Basis Step: $5 \cdot 0 = 0$.

Inductive Step: Suppose that $5j = 0$ for all nonnegative integers j with $0 \leq j \leq k$. Write $k+1 = i+j$, where i and j are natural numbers less than $k+1$. By the inductive hypothesis, $5(k+1) = 5(i+j) = 5i + 5j = 0 + 0 = 0$.

***30.** Find the flaw with the following "proof" that $a^n = 1$ for all nonnegative integers n, whenever a is a nonzero real number.

Basis Step: $a^0 = 1$ is true by the definition of a^0.

Inductive Step: Assume that $a^j = 1$ for all nonnegative integers j with $j \leq k$. Then note that

$$a^{k+1} = \frac{a^k \cdot a^k}{a^{k-1}} = \frac{1 \cdot 1}{1} = 1.$$

***31.** Show that strong induction is a valid method of proof by showing that it follows from the well-ordering property.

32. Find the flaw with the following "proof" that every postage of three cents or more can be formed using just 3-cent and 4-cent stamps.

Basis Step: We can form postage of three cents with a single 3-cent stamp and we can form postage of four cents using a single 4-cent stamp.

Inductive Step: Assume that we can form postage of j cents for all nonnegative integers j with $j \leq k$ using just 3-cent and 4-cent stamps. We can then form postage of $k + 1$ cents by replacing one 3-cent stamp with a 4-cent stamp or by replacing two 4-cent stamps by three 3-cent stamps.

33. Show that we can prove that $P(n, k)$ is true for all pairs of positive integers n and k if we show

a) $P(1, 1)$ is true and $P(n, k) \rightarrow [P(n + 1, k) \wedge P(n, k + 1)]$ is true for all positive integers n and k.

b) $P(1, k)$ is true for all positive integers k, and $P(n, k) \rightarrow P(n + 1, k)$ is true for all positive integers n and k.

c) $P(n, 1)$ is true for all positive integers n, and $P(n, k) \rightarrow P(n, k + 1)$ is true for all positive integers n and k.

34. Prove that $\sum_{j=1}^{n} j(j + 1)(j + 2) \cdots (j + k - 1) = n(n + 1)(n + 2) \cdots (n + k)/(k + 1)$ for all positive integers k and n. [*Hint*: Use a technique from Exercise 33.]

***35.** Show that if $a_1, a_2, \ldots, a_n$ are n distinct real numbers, exactly $n - 1$ multiplications are used to compute the product of these n numbers no matter how parentheses are inserted into their product. [*Hint:* Use strong induction and consider the last multiplication.]

***36.** The well-ordering property can be used to show that there is a unique greatest common divisor of two positive integers. Let a and b be positive integers, and let S be the set of positive integers of the form $as + bt$, where s and t are integers.

a) Show that S is nonempty.

b) Use the well-ordering property to show that S has a smallest element c.

c) Show that if d is a common divisor of a and b, then d is a divisor of c.

d) Show that $c \mid a$ and $c \mid b$. [*Hint:* First, assume that $c \nmid a$. Then $a = qc + r$, where $0 < r < c$. Show that $r \in S$, contradicting the choice of c.]

e) Conclude from (c) and (d) that the greatest common divisor of a and b exists. Finish the proof by showing that this greatest common divisor is unique.

37. Let a be an integer and d be a positive integer. Show that the integers q and r with $a = dq + r$ and $0 \leq r < d$, which were shown to exist in Example 5, are unique.

38. Use mathematical induction to show that a rectangular checkerboard with an even number of cells and two squares missing, one white and one black, can be covered by dominoes.

****39.** Can you use the well-ordering property to prove the statement: "Every positive integer can be described using no more than fifteen English words"? Assume the words come from a particular dictionary of English. [*Hint:* Suppose that there are positive integers that cannot be described using no more than fifteen English words. By well ordering, *the smallest positive integer that cannot be described using no more than fifteen English words* would then exist.]

40. Use the well-ordering property to show that if x and y are real numbers with $x < y$, then there is a rational number r with $x < r < y$. [*Hint:* Use the Archimedean property, given in Appendix 1, to find a positive integer A with $A > 1/(y - x)$. Then show that there is a rational number r with denominator A between x and y by looking at the numbers $\lfloor x \rfloor + j/A$, where j is a positive integer.]

***41.** Show that the well-ordering property can be proved when the principle of mathematical induction is taken as an axiom.

***42.** Show that the principle of mathematical induction and strong induction are equivalent; that is, each can be shown to be valid from the other.

***43.** Show that we can prove the well-ordering property when we take strong induction as an axiom instead of taking the well-ordering property as an axiom.

5.3 Recursive Definitions and Structural Induction

5.3.1 Introduction

Sometimes it is difficult to define an object explicitly. However, it may be easy to define this object in terms of itself. This process is called **recursion**. For instance, the picture shown in Figure 1 is produced recursively. First, an original picture is given. Then a process of successively superimposing centered smaller pictures on top of the previous pictures is carried out.

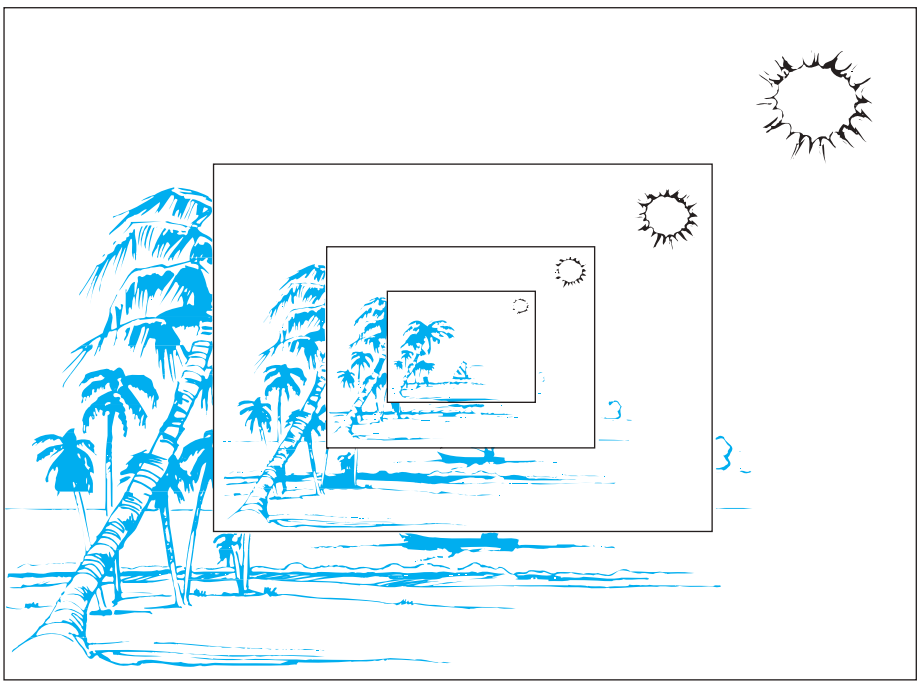


FIGURE 1 **A recursively defined picture.**

We can use recursion to define sequences, functions, and sets. In Section 2.4, and in most beginning mathematics courses, the terms of a sequence are specified using an explicit formula. For instance, the sequence of powers of 2 is given by $a_n = 2^n$ for $n = 0, 1, 2, \ldots$. Recall from Section 2.4 that we can also define a sequence recursively by specifying how terms of the sequence are found from previous terms. The sequence of powers of 2 can also be defined by giving the first term of the sequence, namely, $a_0 = 1$, and a rule for finding a term of the sequence from the previous one, namely, $a_{n+1} = 2a_n$ for $n = 0, 1, 2, \ldots$. When we define a sequence recursively by specifying how terms of the sequence are found from previous terms, we can use induction to prove results about the sequence.

When we define a set recursively, we specify some initial elements in a basis step and provide a rule for constructing new elements from those we already have in the recursive step. To prove results about recursively defined sets we use a method called *structural induction*.

5.3.2 Recursively Defined Functions

We use two steps to define a function with the set of nonnegative integers as its domain:

BASIS STEP: Specify the value of the function at zero.

Assessment

RECURSIVE STEP: Give a rule for finding its value at an integer from its values at smaller integers.

Such a definition is called a **recursive** or **inductive definition**. Note that a function $f(n)$ from the set of nonnegative integers to the set of a real numbers is the same as a sequence $a_0, a_1, \ldots,$ where a_i is a real number for every nonnegative integer i. So, defining a real-valued sequence $a_0, a_1, \ldots$ using a recurrence relation, as was done in Section 2.4, is the same as defining a function from the set of nonnegative integers to the set of real numbers.

EXAMPLE 1 Suppose that f is defined recursively by

$$f(0) = 3,$$
$$f(n+1) = 2f(n) + 3.$$

Extra Examples

Find $f(1), f(2), f(3)$, and $f(4)$.

Solution: From the recursive definition it follows that

$$f(1) = 2f(0) + 3 = 2 \cdot 3 + 3 = 9,$$
$$f(2) = 2f(1) + 3 = 2 \cdot 9 + 3 = 21,$$
$$f(3) = 2f(2) + 3 = 2 \cdot 21 + 3 = 45,$$
$$f(4) = 2f(3) + 3 = 2 \cdot 45 + 3 = 93.$$

◀

Recursively defined functions are **well defined**. That is, for every positive integer, the value of the function at this integer is determined in an unambiguous way. This means that given any positive integer, we can use the two parts of the definition to find the value of the function at that integer, and that we obtain the same value no matter how we apply the two parts of the definition. This is a consequence of the principle of mathematical induction. (See Exercise 58.) Additional examples of recursive definitions are given in Examples 2 and 3.

EXAMPLE 2 Give a recursive definition of a^n, where a is a nonzero real number and n is a nonnegative integer.

Solution: The recursive definition contains two parts. First a^0 is specified, namely, $a^0 = 1$. Then the rule for finding a^{n+1} from a^n, namely, $a^{n+1} = a \cdot a^n$, for $n = 0, 1, 2, 3, \ldots$, is given. These two equations uniquely define a^n for all nonnegative integers n. ◀

EXAMPLE 3 Give a recursive definition of

$$\sum_{k=0}^{n} a_k.$$

Solution: The first part of the recursive definition is

$$\sum_{k=0}^{0} a_k = a_0.$$

The second part is

$$\sum_{k=0}^{n+1} a_k = \left(\sum_{k=0}^{n} a_k \right) + a_{n+1}.$$

◀

In some recursive definitions of functions, the values of the function at the first k positive integers are specified, and a rule is given for determining the value of the function at larger integers from its values at some or all of the preceding k integers. That recursive definitions defined in this way produce well-defined functions follows from strong induction (see Exercise 59).

Recall from Section 2.4 that the Fibonacci numbers, $f_0, f_1, f_2, \ldots$, are defined by the equations $f_0 = 0, f_1 = 1$, and

Links

$$f_n = f_{n-1} + f_{n-2}$$

for $n = 2, 3, 4, \ldots$. [We can think of the Fibonacci number f_n either as the nth term of the sequence of Fibonacci numbers $f_0, f_1, \ldots$ or as the value at the integer n of a function $f(n)$.]

We can use the recursive definition of the Fibonacci numbers to prove many properties of these numbers. We give one such property in Example 4.

EXAMPLE 4 Show that whenever $n \geq 3, f_n > \alpha^{n-2}$, where $\alpha = (1 + \sqrt{5})/2$.

Extra Examples

Solution: We can use strong induction to prove this inequality. Let $P(n)$ be the statement $f_n > \alpha^{n-2}$. We want to show that $P(n)$ is true whenever n is an integer greater than or equal to 3.

BASIS STEP: First, note that

$$\alpha < 2 = f_3, \qquad \alpha^2 = (3 + \sqrt{5})/2 < 3 = f_4,$$

so $P(3)$ and $P(4)$ are true.

INDUCTIVE STEP: Assume that $P(j)$ is true, namely, that $f_j > \alpha^{j-2}$, for all integers j with $3 \leq j \leq k$, where $k \geq 4$. We must show that $P(k + 1)$ is true, that is, that $f_{k+1} > \alpha^{k-1}$. Because α is a solution of $x^2 - x - 1 = 0$ (as the quadratic formula shows), it follows that $\alpha^2 = \alpha + 1$. Therefore,

$$\alpha^{k-1} = \alpha^2 \cdot \alpha^{k-3} = (\alpha + 1)\alpha^{k-3} = \alpha \cdot \alpha^{k-3} + 1 \cdot \alpha^{k-3} = \alpha^{k-2} + \alpha^{k-3}.$$

By the inductive hypothesis, because $k \geq 4$, we have

$$f_{k-1} > \alpha^{k-3}, \qquad f_k > \alpha^{k-2}.$$

Therefore, it follows that

$$f_{k+1} = f_k + f_{k-1} > \alpha^{k-2} + \alpha^{k-3} = \alpha^{k-1}.$$

Hence, $P(k + 1)$ is true. This completes the proof. ◀

Remark: The inductive step of the proof by strong induction in Example 4 shows that whenever $k \geq 4$, $P(k + 1)$ follows from the assumption that $P(j)$ is true for $3 \leq j \leq k$. Hence, the inductive step does *not* show that $P(3) \rightarrow P(4)$. Therefore, we had to show that $P(4)$ is true separately.

We can now show that the Euclidean algorithm, introduced in Section 4.3, uses $O(\log b)$ divisions to find the greatest common divisor of the positive integers a and b, where $a \geq b$.

THEOREM 1

LAMÉ'S THEOREM Let a and b be positive integers with $a \geq b$. Then the number of divisions used by the Euclidean algorithm to find $\gcd(a, b)$ is less than or equal to five times the number of decimal digits in b.

Proof: Recall that when the Euclidean algorithm is applied to find gcd(a, b) with $a \geq b$, this sequence of equations (where $a = r_0$ and $b = r_1$) is obtained.

$$\begin{aligned}
r_0 &= r_1 q_1 + r_2 && 0 \leq r_2 < r_1,\\
r_1 &= r_2 q_2 + r_3 && 0 \leq r_3 < r_2,\\
&\ \ \vdots\\
r_{n-2} &= r_{n-1} q_{n-1} + r_n && 0 \leq r_n < r_{n-1},\\
r_{n-1} &= r_n q_n.
\end{aligned}$$

Here n divisions have been used to find $r_n = \gcd(a, b)$. Note that the quotients $q_1, q_2, \ldots, q_{n-1}$ are all at least 1. Moreover, $q_n \geq 2$, because $r_n < r_{n-1}$. This implies that

$$\begin{aligned}
r_n &\geq 1 = f_2,\\
r_{n-1} &\geq 2r_n \geq 2f_2 = f_3,\\
r_{n-2} &\geq r_{n-1} + r_n \geq f_3 + f_2 = f_4,\\
&\ \ \vdots\\
r_2 &\geq r_3 + r_4 \geq f_{n-1} + f_{n-2} = f_n,\\
b &= r_1 \geq r_2 + r_3 \geq f_n + f_{n-1} = f_{n+1}.
\end{aligned}$$

It follows that if n divisions are used by the Euclidean algorithm to find gcd(a, b) with $a \geq b$, then $b \geq f_{n+1}$. By Example 4 we know that $f_{n+1} > \alpha^{n-1}$ for $n > 2$, where $\alpha = (1 + \sqrt{5})/2$. Therefore, it follows that $b > \alpha^{n-1}$. Furthermore, because $\log_{10} \alpha \approx 0.208 > 1/5$, we see that

$$\log_{10} b > (n-1) \log_{10} \alpha > (n-1)/5.$$

Hence, $n - 1 < 5 \cdot \log_{10} b$. Now suppose that b has k decimal digits. Then $b < 10^k$ and $\log_{10} b < k$. It follows that $n - 1 < 5k$, and because k is an integer, it follows that $n \leq 5k$. This finishes the proof. ◁

Because the number of decimal digits in b, which equals $\lfloor \log_{10} b \rfloor + 1$, is less than or equal to $\log_{10} b + 1$, Theorem 1 tells us that the number of divisions required to find gcd(a, b) with

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FIBONACCI (1170–1250) Fibonacci (short for *filius Bonacci,* or "son of Bonacci") was also known as Leonardo of Pisa. He was born in the Italian commercial center of Pisa. Fibonacci was a merchant who traveled extensively throughout the Mideast, where he came into contact with Arabian mathematics. In his book *Liber Abaci,* Fibonacci introduced the European world to Arabic notation for numerals and algorithms for arithmetic. It was in this book that his well known rabbit problem (described in Section 8.1) appeared. Fibonacci also wrote books on geometry and trigonometry and on Diophantine equations, which involve finding integer solutions to equations.

$a > b$ is less than or equal to $5(\log_{10} b + 1)$. Because $5(\log_{10} b + 1)$ is $O(\log b)$, we see that $O(\log b)$ divisions are used by the Euclidean algorithm to find $\gcd(a, b)$ whenever $a > b$.

5.3.3 Recursively Defined Sets and Structures

Assessment

We have explored how functions can be defined recursively. We now turn our attention to how sets can be defined recursively. Just as in the recursive definition of functions, recursive definitions of sets have two parts, a **basis step** and a **recursive step**. In the basis step, an initial collection of elements is specified. In the recursive step, rules for forming new elements in the set from those already known to be in the set are provided. Recursive definitions may also include an **exclusion rule**, which specifies that a recursively defined set contains nothing other than those elements specified in the basis step or generated by applications of the recursive step. In our discussions, we will always tacitly assume that the exclusion rule holds and no element belongs to a recursively defined set unless it is in the initial collection specified in the basis step or can be generated using the recursive step one or more times. Later we will see how we can use a technique known as structural induction to prove results about recursively defined sets.

Examples 5, 6, 8, and 9 illustrate the recursive definition of sets. In each example, we show those elements generated by the first few applications of the recursive step.

EXAMPLE 5 Consider the subset S of the set of integers recursively defined by

BASIS STEP: $3 \in S$.

RECURSIVE STEP: If $x \in S$ and $y \in S$, then $x + y \in S$.

Extra Examples

The new elements found to be in S are 3 by the basis step, $3 + 3 = 6$ at the first application of the recursive step, $3 + 6 = 6 + 3 = 9$ and $6 + 6 = 12$ at the second application of the recursive step, and so on. We will show in Example 10 that S is the set of all positive multiples of 3. ◀

Recursive definitions play an important role in the study of strings. (See Chapter 13 for an introduction to the theory of formal languages, for example.) Recall from Section 2.4 that a string over an alphabet Σ is a finite sequence of symbols from Σ. We can define Σ^*, the set of strings over Σ, recursively, as Definition 1 shows.

Definition 1 The set Σ^* of *strings* over the alphabet Σ is defined recursively by

BASIS STEP: $\lambda \in \Sigma^*$ (where λ is the empty string containing no symbols).

RECURSIVE STEP: If $w \in \Sigma^*$ and $x \in \Sigma$, then $wx \in \Sigma^*$.

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GABRIEL LAMÉ (1795–1870) Gabriel Lamé entered the École Polytechnique in 1813, graduating in 1817. He continued his education at the École des Mines, graduating in 1820.

In 1820 Lamé went to Russia, where he was appointed director of the Schools of Highways and Transportation in St. Petersburg. Not only did he teach, but he also planned roads and bridges while in Russia. He returned to Paris in 1832, where he helped found an engineering firm. However, he soon left the firm, accepting the chair of physics at the École Polytechnique, which he held until 1844. While holding this position, he was active outside academia as an engineering consultant, serving as chief engineer of mines and participating in the building of railways.

Lamé contributed original work to number theory, applied mathematics, and thermodynamics. His best-known work involves the introduction of curvilinear coordinates. His work on number theory includes proving Fermat's last theorem for $n = 7$, as well as providing the upper bound for the number of divisions used by the Euclidean algorithm given in this text.

In the opinion of Gauss, one of the most important mathematicians of all time, Lamé was the foremost French mathematician of his time. However, French mathematicians considered him too practical, whereas French scientists considered him too theoretical.

CHAPTER

6 Counting

Combinatorics, the study of arrangements of objects, is an important part of discrete mathematics. This subject was studied as long ago as the seventeenth century, when combinatorial questions arose in the study of gambling games. Enumeration, the counting of objects with certain properties, is an important part of combinatorics. We must count objects to solve many different types of problems. For instance, counting is used to determine the complexity of algorithms. Counting is also required to determine whether there are enough telephone numbers or Internet protocol addresses to meet demand. Recently, it has played a key role in mathematical biology, especially in sequencing DNA. Furthermore, counting techniques are used extensively when probabilities of events are computed.

The basic rules of counting, which we will study in Section 6.1, can solve a tremendous variety of problems. For instance, we can use these rules to enumerate the different telephone numbers possible in the United States, the allowable passwords on a computer system, and the different orders in which the runners in a race can finish. Another important combinatorial tool is the pigeonhole principle, which we will study in Section 6.2. This states that when objects are placed in boxes and there are more objects than boxes, then there is a box containing at least two objects. For instance, we can use this principle to show that among a set of 15 or more students, at least 3 were born on the same day of the week.

We can phrase many counting problems in terms of ordered or unordered arrangements of the objects of a set with or without repetitions. These arrangements, called permutations and combinations, are used in many counting problems. For instance, suppose the 100 top finishers on a competitive exam taken by 2000 students are invited to a banquet. We can count the possible sets of 100 students that will be invited, as well as the ways in which the top 10 prizes can be awarded.

Another problem in combinatorics involves generating all the arrangements of a specified kind. This is often important in computer simulations. We will devise algorithms to generate arrangements of various types.

6.1 The Basics of Counting

6.1.1 Introduction

Suppose that a password on a computer system consists of six, seven, or eight characters. Each of these characters must be a digit or a letter of the alphabet. Each password must contain at least one digit. How many such passwords are there? The techniques needed to answer this question and a wide variety of other counting problems will be introduced in this section.

Counting problems arise throughout mathematics and computer science. For example, we must count the successful outcomes of experiments and all the possible outcomes of these experiments to determine probabilities of discrete events. We need to count the number of operations used by an algorithm to study its time complexity.

We will introduce the basic techniques of counting in this section. These methods serve as the foundation for almost all counting techniques.

6.1.2 Basic Counting Principles

Assessment

We first present two basic counting principles, the **product rule** and the **sum rule**. Then we will show how they can be used to solve many different counting problems.

The product rule applies when a procedure is made up of separate tasks.

THE PRODUCT RULE Suppose that a procedure can be broken down into a sequence of two tasks. If there are n_1 ways to do the first task and for each of these ways of doing the first task, there are n_2 ways to do the second task, then there are $n_1 n_2$ ways to do the procedure.

Extra Examples

Examples 1–10 show how the product rule is used.

EXAMPLE 1 A new company with just two employees, Sanchez and Patel, rents a floor of a building with 12 offices. How many ways are there to assign different offices to these two employees?

Solution: The procedure of assigning offices to these two employees consists of assigning an office to Sanchez, which can be done in 12 ways, then assigning an office to Patel different from the office assigned to Sanchez, which can be done in 11 ways. By the product rule, there are $12 \cdot 11 = 132$ ways to assign offices to these two employees. ◀

EXAMPLE 2 The chairs of an auditorium are to be labeled with an uppercase English letter followed by a positive integer not exceeding 100. What is the largest number of chairs that can be labeled differently?

Solution: The procedure of labeling a chair consists of two tasks, namely, assigning to the seat one of the 26 uppercase English letters, and then assigning to it one of the 100 possible integers. The product rule shows that there are $26 \cdot 100 = 2600$ different ways that a chair can be labeled. Therefore, the largest number of chairs that can be labeled differently is 2600. ◀

EXAMPLE 3 There are 32 computers in a data center in the cloud. Each of these computers has 24 ports. How many different computer ports are there in this data center?

Solution: The procedure of choosing a port consists of two tasks, first picking a computer and then picking a port on this computer. Because there are 32 ways to choose the computer and 24 ways to choose the port no matter which computer has been selected, the product rule shows that there are $32 \cdot 24 = 768$ ports. ◀

An extended version of the product rule is often useful. Suppose that a procedure is carried out by performing the tasks $T_1, T_2, \ldots, T_m$ in sequence. If each task T_i, $i = 1, 2, \ldots, n$, can be done in n_i ways, regardless of how the previous tasks were done, then there are $n_1 \cdot n_2 \cdot \cdots \cdot n_m$ ways to carry out the procedure. This version of the product rule can be proved by mathematical induction from the product rule for two tasks (see Exercise 76).

EXAMPLE 4 How many different bit strings of length seven are there?

Solution: Each of the seven bits can be chosen in two ways, because each bit is either 0 or 1. Therefore, the product rule shows there are a total of $2^7 = 128$ different bit strings of length seven. ◀

EXAMPLE 5 How many different license plates can be made if each plate contains a sequence of three uppercase English letters followed by three digits (and no sequences of letters are prohibited, even if they are obscene)?

26 choices for each letter; 10 choices for each digit

Solution: There are 26 choices for each of the three uppercase English letters and 10 choices for each of the three digits. Hence, by the product rule there are a total of $26 \cdot 26 \cdot 26 \cdot 10 \cdot 10 \cdot 10 = 17{,}576{,}000$ possible license plates. ◀

EXAMPLE 6 **Counting Functions** How many functions are there from a set with m elements to a set with n elements?

Solution: A function corresponds to a choice of one of the n elements in the codomain for each of the m elements in the domain. Hence, by the product rule there are $n \cdot n \cdot \cdots \cdot n = n^m$ functions from a set with m elements to one with n elements. For example, there are $5^3 = 125$ different functions from a set with three elements to a set with five elements. ◀

EXAMPLE 7 **Counting One-to-One Functions** How many one-to-one functions are there from a set with m elements to one with n elements?

Solution: First note that when $m > n$ there are no one-to-one functions from a set with m elements to a set with n elements.

Counting the number of onto functions is harder. We'll do this in Chapter 8.

Now let $m \leq n$. Suppose the elements in the domain are $a_1, a_2, \ldots, a_m$. There are n ways to choose the value of the function at a_1. Because the function is one-to-one, the value of the function at a_2 can be picked in $n - 1$ ways (because the value used for a_1 cannot be used again). In general, the value of the function at a_k can be chosen in $n - k + 1$ ways. By the product rule, there are $n(n-1)(n-2)\cdots(n-m+1)$ one-to-one functions from a set with m elements to one with n elements.

For example, there are $5 \cdot 4 \cdot 3 = 60$ one-to-one functions from a set with three elements to a set with five elements. ◀

EXAMPLE 8 **The Telephone Numbering Plan** The *North American numbering plan (NANP)* specifies the format of telephone numbers in the U.S., Canada, and many other parts of North America. A telephone number in this plan consists of 10 digits, which are split into a three-digit area code, a three-digit office code, and a four-digit station code. Because of signaling considerations, there are certain restrictions on some of these digits. To specify the allowable format, let X denote a digit that can take any of the values 0 through 9, let N denote a digit that can take any of the values 2 through 9, and let Y denote a digit that must be a 0 or a 1. Two numbering plans, which will be called the old plan, and the new plan, will be discussed. (The old plan, in use in the 1960s, has been replaced by the new plan, but the recent rapid growth in demand for new numbers for mobile phones and devices will eventually make even this new plan obsolete. In this example, the letters used to represent digits follow the conventions of the *North American Numbering Plan*.) As will be shown, the new plan allows the use of more numbers.

Links

Current projections are that by 2038, it will be necessary to add one or more digits to North American telephone numbers.

In the old plan, the formats of the area code, office code, and station code are *NYX*, *NNX*, and *XXXX*, respectively, so that telephone numbers had the form *NYX-NNX-XXXX*. In the new plan, the formats of these codes are *NXX*, *NXX*, and *XXXX*, respectively, so that telephone numbers have the form *NXX-NXX-XXXX*. How many different North American telephone numbers are possible under the old plan and under the new plan?

Solution: By the product rule, there are $8 \cdot 2 \cdot 10 = 160$ area codes with format *NYX* and $8 \cdot 10 \cdot 10 = 800$ area codes with format *NXX*. Similarly, by the product rule, there are

$8 \cdot 8 \cdot 10 = 640$ office codes with format *NNX*. The product rule also shows that there are $10 \cdot 10 \cdot 10 \cdot 10 = 10{,}000$ station codes with format *XXXX*.

Note that we have ignored restrictions that rule out N11 station codes for most area codes.

Consequently, applying the product rule again, it follows that under the old plan there are

$$160 \cdot 640 \cdot 10{,}000 = 1{,}024{,}000{,}000$$

different numbers available in North America. Under the new plan, there are

$$800 \cdot 800 \cdot 10{,}000 = 6{,}400{,}000{,}000$$

different numbers available. ◀

EXAMPLE 9 What is the value of k after the following code, where $n_1, n_2, \ldots, n_m$ are positive integers, has been executed?

```
k := 0
for i_1 := 1 to n_1
    for i_2 := 1 to n_2
            .
            .
            .
        for i_m := 1 to n_m
            k := k + 1
```

Solution: The initial value of k is zero. Each time the nested loop is traversed, 1 is added to k. Let T_i be the task of traversing the ith loop. Then the number of times the loop is traversed is the number of ways to do the tasks $T_1, T_2, \ldots, T_m$. The number of ways to carry out the task T_j, $j = 1, 2, \ldots, m$, is n_j, because the jth loop is traversed once for each integer i_j with $1 \leq i_j \leq n_j$. By the product rule, it follows that the nested loop is traversed $n_1 n_2 \cdots n_m$ times. Hence, the final value of k is $n_1 n_2 \cdots n_m$. ◀

EXAMPLE 10 **Counting Subsets of a Finite Set** Use the product rule to show that the number of different subsets of a finite set S is $2^{|S|}$.

Solution: Let S be a finite set. List the elements of S in arbitrary order. Recall from Section 2.2 that there is a one-to-one correspondence between subsets of S and bit strings of length $|S|$. Namely, a subset of S is associated with the bit string with a 1 in the ith position if the ith element in the list is in the subset, and a 0 in this position otherwise. By the product rule, there are $2^{|S|}$ bit strings of length $|S|$. Hence, $|P(S)| = 2^{|S|}$. (Recall that we used mathematical induction to prove this fact in Example 10 of Section 5.1.) ◀

The product rule is often phrased in terms of sets in this way: If $A_1, A_2, \ldots, A_m$ are finite sets, then the number of elements in the Cartesian product of these sets is the product of the number of elements in each set. To relate this to the product rule, note that the task of choosing an element in the Cartesian product $A_1 \times A_2 \times \cdots \times A_m$ is done by choosing an element in A_1, an element in $A_2, \ldots,$ and an element in A_m. By the product rule it follows that

$$|A_1 \times A_2 \times \cdots \times A_m| = |A_1| \cdot |A_2| \cdot \cdots \cdot |A_m|.$$

EXAMPLE 11 **DNA and Genomes** The hereditary information of a living organism is encoded using deoxyribonucleic acid (DNA), or in certain viruses, ribonucleic acid (RNA). DNA and RNA are extremely complex molecules, with different molecules interacting in a vast variety of ways to enable living process. For our purposes, we give only the briefest description of how DNA and RNA encode genetic information.

DNA molecules consist of two strands consisting of blocks known as nucleotides. Each nucleotide contains subcomponents called **bases**, each of which is adenine (A), cytosine (C), guanine (G), or thymine (T). The two strands of DNA are held together by hydrogen bonds connecting different bases, with A bonding only with T, and C bonding only with G. Unlike DNA, RNA is single stranded, with uracil (U) replacing thymine as a base. So, in DNA the possible base pairs are A-T and C-G, while in RNA they are A-U, and C-G. The DNA of a living creature consists of multiple pieces of DNA forming separate chromosomes. A **gene** is a segment of a DNA molecule that encodes a particular protein. The entirety of genetic information of an organism is called its **genome**.

Sequences of bases in DNA and RNA encode long chains of proteins called amino acids. There are 22 essential amino acids for human beings. We can quickly see that a sequence of at least three bases are needed to encode these 22 different amino acid. First note, that because there are four possibilities for each base in DNA, A, C, G, and T, by the product rule there are $4^2 = 16 < 22$ different sequences of two bases. However, there are $4^3 = 64$ different sequences of three bases, which provide enough different sequences to encode the 22 different amino acids (even after taking into account that several different sequences of three bases encode the same amino acid).

The DNA of simple living creatures such as algae and bacteria have between 10^5 and 10^7 links, where each link is one of the four possible bases. More complex organisms, such as insects, birds, and mammals, have between 10^8 and 10^{10} links in their DNA. So, by the product rule, there are at least 4^{10^5} different sequences of bases in the DNA of simple organisms and at least 4^{10^8} different sequences of bases in the DNA of more complex organisms. These are both incredibly huge numbers, which helps explain why there is such tremendous variability among living organisms. In the past several decades techniques have been developed for determining the genome of different organisms. The first step is to locate each gene in the DNA of an organism. The next task, called **gene sequencing**, is the determination of the sequence of links on each gene. (The specific sequence of links on these genes depends on the particular individual representative of a species whose DNA is analyzed.) For example, the human genome includes approximately 23,000 genes, each with 1000 or more links. Gene sequencing techniques take advantage of many recently developed algorithms and are based on numerous new ideas in combinatorics. Many mathematicians and computer scientists work on problems involving genomes, taking part in the fast moving fields of bioinformatics and computational biology. ◀

Soon it won't be that costly to have your own genetic code found.

We now introduce the sum rule.

THE SUM RULE If a task can be done either in one of n_1 ways or in one of n_2 ways, where none of the set of n_1 ways is the same as any of the set of n_2 ways, then there are $n_1 + n_2$ ways to do the task.

Example 12 illustrates how the sum rule is used.

EXAMPLE 12 Suppose that either a member of the mathematics faculty or a student who is a mathematics major is chosen as a representative to a university committee. How many different choices are there for this representative if there are 37 members of the mathematics faculty and 83 mathematics majors and no one is both a faculty member and a student?

Solution: There are 37 ways to choose a member of the mathematics faculty and there are 83 ways to choose a student who is a mathematics major. Choosing a member of the mathematics

faculty is never the same as choosing a student who is a mathematics major because no one is both a faculty member and a student. By the sum rule it follows that there are $37 + 83 = 120$ possible ways to pick this representative. ◀

We can extend the sum rule to more than two tasks. Suppose that a task can be done in one of n_1 ways, in one of n_2 ways, … , or in one of n_m ways, where none of the set of n_i ways of doing the task is the same as any of the set of n_j ways, for all pairs i and j with $1 \leq i < j \leq m$. Then the number of ways to do the task is $n_1 + n_2 + \cdots + n_m$. This extended version of the sum rule is often useful in counting problems, as Examples 13 and 14 show. This version of the sum rule can be proved using mathematical induction from the sum rule for two sets. (See Exercise 75.)

EXAMPLE 13 A student can choose a computer project from one of three lists. The three lists contain 23, 15, and 19 possible projects, respectively. No project is on more than one list. How many possible projects are there to choose from?

Solution: The student can choose a project by selecting a project from the first list, the second list, or the third list. Because no project is on more than one list, by the sum rule there are $23 + 15 + 19 = 57$ ways to choose a project. ◀

EXAMPLE 14 What is the value of k after the following code, where $n_1, n_2, \ldots, n_m$ are positive integers, has been executed?

```
k := 0
for i_1 := 1 to n_1
    k := k + 1
for i_2 := 1 to n_2
    k := k + 1
        .
        .
        .
for i_m := 1 to n_m
    k := k + 1
```

Solution: The initial value of k is zero. This block of code is made up of m different loops. Each time a loop is traversed, 1 is added to k. To determine the value of k after this code has been executed, we need to determine how many times we traverse a loop. Note that there are n_i ways to traverse the ith loop. Because we only traverse one loop at a time, the sum rule shows that the final value of k, which is the number of ways to traverse one of the m loops is $n_1 + n_2 + \cdots + n_m$. ◀

The sum rule can be phrased in terms of sets as: If $A_1, A_2, \ldots, A_m$ are pairwise disjoint finite sets, then the number of elements in the union of these sets is the sum of the numbers of elements in the sets. To relate this to our statement of the sum rule, note there are $|A_i|$ ways to choose an element from A_i for $i = 1, 2, \ldots, m$. Because the sets are pairwise disjoint, when we select an element from one of the sets A_i, we do not also select an element from a different set A_j. Consequently, by the sum rule, because we cannot select an element from two of these sets at the same time, the number of ways to choose an element from one of the sets, which is the number of elements in the union, is

$$|A_1 \cup A_2 \cup \cdots \cup A_m| = |A_1| + |A_2| + \cdots + |A_m| \text{ when } A_i \cap A_j = \text{ for all } i, j.$$

This equality applies only when the sets in question are pairwise disjoint. The situation is much more complicated when these sets have elements in common. That situation will be briefly discussed later in this section and discussed in more depth in Chapter 8.

6.1.3 More Complex Counting Problems

Many counting problems cannot be solved using just the sum rule or just the product rule. However, many complicated counting problems can be solved using both of these rules in combination. We begin by counting the number of variable names in the programming language BASIC. (In the exercises, we consider the number of variable names in JAVA.) Then we will count the number of valid passwords subject to a particular set of restrictions.

EXAMPLE 15 In a version of the computer language BASIC, the name of a variable is a string of one or two alphanumeric characters, where uppercase and lowercase letters are not distinguished. (An *alphanumeric* character is either one of the 26 English letters or one of the 10 digits.) Moreover, a variable name must begin with a letter and must be different from the five strings of two characters that are reserved for programming use. How many different variable names are there in this version of BASIC?

Extra Examples

Solution: Let V equal the number of different variable names in this version of BASIC. Let V_1 be the number of these that are one character long and V_2 be the number of these that are two characters long. Then by the sum rule, $V = V_1 + V_2$. Note that $V_1 = 26$, because a one-character variable name must be a letter. Furthermore, by the product rule there are $26 \cdot 36$ strings of length two that begin with a letter and end with an alphanumeric character. However, five of these are excluded, so $V_2 = 26 \cdot 36 - 5 = 931$. Hence, there are $V = V_1 + V_2 = 26 + 931 = 957$ different names for variables in this version of BASIC. ◀

EXAMPLE 16 Each user on a computer system has a password, which is six to eight characters long, where each character is an uppercase letter or a digit. Each password must contain at least one digit. How many possible passwords are there?

Solution: Let P be the total number of possible passwords, and let P_6, P_7, and P_8 denote the number of possible passwords of length 6, 7, and 8, respectively. By the sum rule, $P = P_6 + P_7 + P_8$. We will now find P_6, P_7, and P_8. Finding P_6 directly is difficult. To find P_6 it is easier to find the number of strings of uppercase letters and digits that are six characters long, including those with no digits, and subtract from this the number of strings with no digits. By the product rule, the number of strings of six characters is 36^6, and the number of strings with no digits is 26^6. Hence,

$$P_6 = 36^6 - 26^6 = 2{,}176{,}782{,}336 - 308{,}915{,}776 = 1{,}867{,}866{,}560.$$

Similarly, we have

$$P_7 = 36^7 - 26^7 = 78{,}364{,}164{,}096 - 8{,}031{,}810{,}176 = 70{,}332{,}353{,}920$$

and

$$\begin{aligned} P_8 &= 36^8 - 26^8 = 2{,}821{,}109{,}907{,}456 - 208{,}827{,}064{,}576 \\ &= 2{,}612{,}282{,}842{,}880. \end{aligned}$$

Consequently,

$$P = P_6 + P_7 + P_8 = 2{,}684{,}483{,}063{,}360.$$ ◀

Bit Number	0	1	2	3	4	8	16	24	31
Class A	0	netid				hostid			
Class B	1	0	netid				hostid		
Class C	1	1	0	netid				hostid	
Class D	1	1	1	0	Multicast Address				
Class E	1	1	1	1	0	Address			

FIGURE 1 Internet addresses (IPv4).

EXAMPLE 17 **Counting Internet Addresses** In the Internet, which is made up of interconnected physical networks of computers, each computer (or more precisely, each network connection of a computer) is assigned an *Internet address*. In Version 4 of the Internet Protocol (IPv4), still in use today, an address is a string of 32 bits. It begins with a *network number* (*netid*). The netid is followed by a *host number* (*hostid*), which identifies a computer as a member of a particular network.

Links

Three forms of addresses are used, with different numbers of bits used for netids and hostids. **Class A addresses**, used for the largest networks, consist of 0, followed by a 7-bit netid and a 24-bit hostid. **Class B addresses**, used for medium-sized networks, consist of 10, followed by a 14-bit netid and a 16-bit hostid. **Class C addresses**, used for the smallest networks, consist of 110, followed by a 21-bit netid and an 8-bit hostid. There are several restrictions on addresses because of special uses: 1111111 is not available as the netid of a Class A network, and the hostids consisting of all 0s and all 1s are not available for use in any network. A computer on the Internet has either a Class A, a Class B, or a Class C address. (Besides Class A, B, and C addresses, there are also Class D addresses, reserved for use in multicasting when multiple computers are addressed at a single time, consisting of 1110 followed by 28 bits, and Class E addresses, reserved for future use, consisting of 11110 followed by 27 bits. Neither Class D nor Class E addresses are assigned as the IPv4 address of a computer on the Internet.) Figure 1 illustrates IPv4 addressing. (Limitations on the number of Class A and Class B netids have made IPv4 addressing inadequate; IPv6, a new version of IP, uses 128-bit addresses to solve this problem.)

The lack of available IPv4 address has become a crisis!

How many different IPv4 addresses are available for computers on the Internet?

Solution: Let x be the number of available addresses for computers on the Internet, and let x_A, x_B, and x_C denote the number of Class A, Class B, and Class C addresses available, respectively. By the sum rule, $x = x_A + x_B + x_C$.

To find x_A, note that there are $2^7 - 1 = 127$ Class A netids, recalling that the netid 1111111 is unavailable. For each netid, there are $2^{24} - 2 = 16{,}777{,}214$ hostids, recalling that the hostids consisting of all 0s and all 1s are unavailable. Consequently, $x_A = 127 \cdot 16{,}777{,}214 = 2{,}130{,}706{,}178$.

To find x_B and x_C, note that there are $2^{14} = 16{,}384$ Class B netids and $2^{21} = 2{,}097{,}152$ Class C netids. For each Class B netid, there are $2^{16} - 2 = 65{,}534$ hostids, and for each Class C netid, there are $2^8 - 2 = 254$ hostids, recalling that in each network the hostids consisting of all 0s and all 1s are unavailable. Consequently, $x_B = 1{,}073{,}709{,}056$ and $x_C = 532{,}676{,}608$.

We conclude that the total number of IPv4 addresses available is $x = x_A + x_B + x_C = 2{,}130{,}706{,}178 + 1{,}073{,}709{,}056 + 532{,}676{,}608 = 3{,}737{,}091{,}842$. ◀

6.1.4 The Subtraction Rule (Inclusion–Exclusion for Two Sets)

Suppose that a task can be done in one of two ways, but some of the ways to do it are common to both ways. In this situation, we cannot use the sum rule to count the number of ways to do

the task. If we add the number of ways to do the tasks in these two ways, we get an overcount of the total number of ways to do it, because the ways to do the task that are common to the two ways are counted twice.

Overcounting is perhaps the most common enumeration error.

To correctly count the number of ways to do the two tasks, we must subtract the number of ways that are counted twice. This leads us to an important counting rule.

THE SUBTRACTION RULE If a task can be done in either n_1 ways or n_2 ways, then the number of ways to do the task is $n_1 + n_2$ minus the number of ways to do the task that are common to the two different ways.

The subtraction rule is also known as the **principle of inclusion–exclusion**, especially when it is used to count the number of elements in the union of two sets. Suppose that A_1 and A_2 are sets. Then, there are $|A_1|$ ways to select an element from A_1 and $|A_2|$ ways to select an element from A_2. The number of ways to select an element from A_1 or from A_2, that is, the number of ways to select an element from their union, is the sum of the number of ways to select an element from A_1 and the number of ways to select an element from A_2, minus the number of ways to select an element that is in both A_1 and A_2. Because there are $|A_1 \cup A_2|$ ways to select an element in either A_1 or in A_2, and $|A_1 \cap A_2|$ ways to select an element common to both sets, we have

$$|A_1 \cup A_2| = |A_1| + |A_2| - |A_1 \cap A_2|.$$

This is the formula given in Section 2.2 for the number of elements in the union of two sets.

Example 18 illustrates how we can solve counting problems using the subtraction principle.

EXAMPLE 18 How many bit strings of length eight either start with a 1 bit or end with the two bits 00?

Extra Examples

Solution: Figure 2 illustrates the three counting problems we need to solve before we can apply the principle of inclusion–exclusion. We can construct a bit string of length eight that either starts with a 1 bit or ends with the two bits 00, by constructing a bit string of length eight beginning with a 1 bit or by constructing a bit string of length eight that ends with the two bits 00. We can construct a bit string of length eight that begins with a 1 in $2^7 = 128$ ways. This follows by the product rule, because the first bit can be chosen in only one way and each of the other seven bits can be chosen in two ways. Similarly, we can construct a bit string of length eight ending with the two bits 00, in $2^6 = 64$ ways. This follows by the product rule, because each of the first six bits can be chosen in two ways and the last two bits can be chosen in only one way.

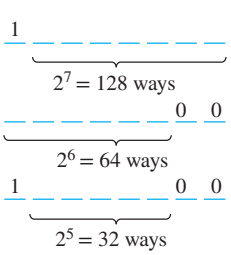
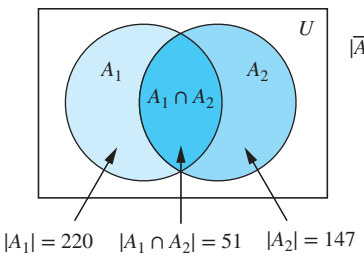


FIGURE 2 8-Bit strings starting with 1 or ending with 00.

Some of the ways to construct a bit string of length eight starting with a 1 are the same as the ways to construct a bit string of length eight that ends with the two bits 00. There are $2^5 = 32$ ways to construct such a string. This follows by the product rule, because the first bit can be chosen in only one way, each of the second through the sixth bits can be chosen in two ways, and the last two bits can be chosen in one way. Consequently, the number of bit strings of length eight that begin with a 1 or end with a 00, which equals the number of ways to construct a bit string of length eight that begins with a 1 or that ends with 00, equals $128 + 64 - 32 = 160$. ◀

We present an example that illustrates how the formulation of the principle of inclusion–exclusion can be used to solve counting problems.

EXAMPLE 19 A computer company receives 350 applications from college graduates for a job planning a line of new web servers. Suppose that 220 of these applicants majored in computer science, 147



$$\begin{aligned}|\overline{A_1 \cup A_2}| &= |U| - |A_1 \cup A_2| \\ &= |U| - (|A_1| + |A_2| - |A_1 \cap A_2|) \\ &= 350 - (220 + 147 - 51) \\ &= 350 - 316 \\ &= 34\end{aligned}$$

FIGURE 3 **Applicants who majored in neither computer science nor business.**

majored in business, and 51 majored both in computer science and in business. How many of these applicants majored neither in computer science nor in business?

Solution: To find the number of these applicants who majored neither in computer science nor in business, we can subtract the number of students who majored either in computer science or in business (or both) from the total number of applicants. Let A_1 be the set of students who majored in computer science and A_2 the set of students who majored in business. Then $A_1 \cup A_2$ is the set of students who majored in computer science or business (or both), and $A_1 \cap A_2$ is the set of students who majored both in computer science and in business. By the subtraction rule the number of students who majored either in computer science or in business (or both) equals

$$|A_1 \cup A_2| = |A_1| + |A_2| - |A_1 \cap A_2| = 220 + 147 - 51 = 316.$$

We conclude that $350 - 316 = 34$ of the applicants majored neither in computer science nor in business. A Venn diagram for this example is shown in Figure 3. ◀

The subtraction rule, or the principle of inclusion–exclusion, can be generalized to find the number of ways to do one of n different tasks or, equivalently, to find the number of elements in the union of n sets, whenever n is a positive integer. We will study the inclusion–exclusion principle and some of its many applications in Chapter 8.

6.1.5 The Division Rule

We have introduced the product, sum, and subtraction rules for counting. You may wonder whether there is also a division rule for counting. In fact, there is such a rule, which can be useful when solving certain types of enumeration problems.

THE DIVISION RULE There are n/d ways to do a task if it can be done using a procedure that can be carried out in n ways, and for every way w, exactly d of the n ways correspond to way w.

We can restate the division rule in terms of sets: "If the finite set A is the union of n pairwise disjoint subsets each with d elements, then $n = |A|/d$."

We can also formulate the division rule in terms of functions: "If f is a function from A to B where A and B are finite sets, and that for every value $y \in B$ there are exactly d values $x \in A$ such that $f(x) = y$ (in which case, we say that f is d-to-one), then $|B| = |A|/d$."

Remark: The division rule comes in handy when it appears that a task can be done in n different ways, but it turns out that for each way of doing the task, there are d equivalent ways of doing

it. Under these circumstances, we can conclude that there are n/d inequivalent ways of doing the task.

We illustrate the use of the division rule for counting with two examples.

EXAMPLE 20 Suppose that an automated system has been developed that counts the legs of cows in a pasture. Suppose that this system has determined that in a farmer's pasture there are exactly 572 legs. How many cows are there is this pasture, assuming that each cow has four legs and that there are no other animals present?

Solution: Let n be the number of cow legs counted in a pasture. Because each cow has four legs, by the division rule we know that the pasture contains $n/4$ cows. Consequently, the pasture with 572 cow legs has $572/4 = 143$ cows in it. ◀

EXAMPLE 21 How many different ways are there to seat four people around a circular table, where two seatings are considered the same when each person has the same left neighbor and the same right neighbor?

Solution: We arbitrarily select a seat at the table and label it seat 1. We number the rest of the seats in numerical order, proceeding clockwise around the table. Note that are four ways to select the person for seat 1, three ways to select the person for seat 2, two ways to select the person for seat 3, and one way to select the person for seat 4. Thus, there are $4! = 24$ ways to order the given four people for these seats. However, each of the four choices for seat 1 leads to the same arrangement, as we distinguish two arrangements only when one of the people has a different immediate left or immediate right neighbor. Because there are four ways to choose the person for seat 1, by the division rule there are $24/4 = 6$ different seating arrangements of four people around the circular table. ◀

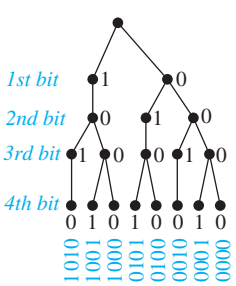


FIGURE 4 Bit strings of length four without consecutive 1s.

6.1.6 Tree Diagrams

Counting problems can be solved using **tree diagrams**. A tree consists of a root, a number of branches leaving the root, and possible additional branches leaving the endpoints of other branches. (We will study trees in detail in Chapter 11.) To use trees in counting, we use a branch to represent each possible choice. We represent the possible outcomes by the leaves, which are the endpoints of branches not having other branches starting at them.

Note that when a tree diagram is used to solve a counting problem, the number of choices of which branch to follow to reach a leaf can vary as in Example 22.

EXAMPLE 22 How many bit strings of length four do not have two consecutive 1s?

Solution: The tree diagram in Figure 4 displays all bit strings of length four without two consecutive 1s. We see that there are eight bit strings of length four without two consecutive 1s. ◀

EXAMPLE 23 A playoff between two teams consists of at most five games. The first team that wins three games wins the playoff. In how many different ways can the playoff occur?

Solution: The tree diagram in Figure 5 displays all the ways the playoff can proceed, with the winner of each game shown. We see that there are 20 different ways for the playoff to occur. ◀

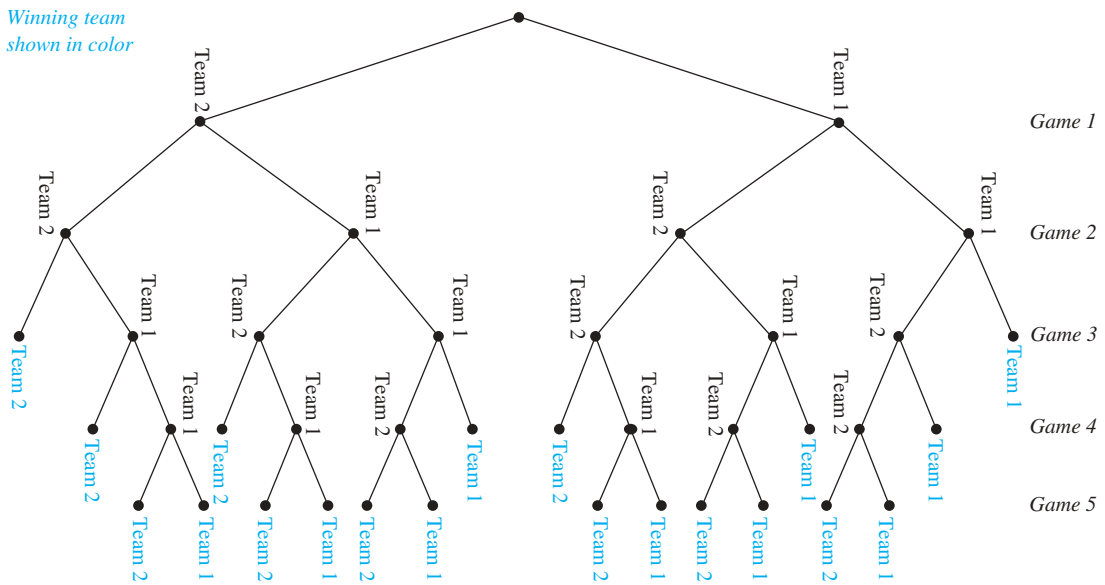


FIGURE 5 **Best three games out of five playoffs.**

EXAMPLE 24 Suppose that "I Love New Jersey" T-shirts come in five different sizes: S, M, L, XL, and XXL. Further suppose that each size comes in four colors, white, red, green, and black, except for XL, which comes only in red, green, and black, and XXL, which comes only in green and black. How many different shirts does a souvenir shop have to stock to have at least one of each available size and color of the T-shirt?

Solution: The tree diagram in Figure 6 displays all possible size and color pairs. It follows that the souvenir shop owner needs to stock 17 different T-shirts. ◀

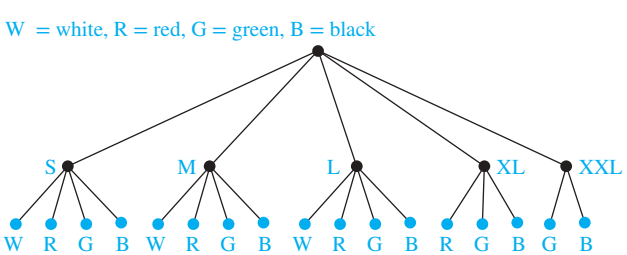


FIGURE 6 **Counting varieties of T-shirts.**

Exercises

1. There are 18 mathematics majors and 325 computer science majors at a college.
   a) In how many ways can two representatives be picked so that one is a mathematics major and the other is a computer science major?
   b) In how many ways can one representative be picked who is either a mathematics major or a computer science major?
2. An office building contains 27 floors and has 37 offices on each floor. How many offices are in the building?
3. A multiple-choice test contains 10 questions. There are four possible answers for each question.
   a) In how many ways can a student answer the questions on the test if the student answers every question?
   b) In how many ways can a student answer the questions on the test if the student can leave answers blank?

4. A particular brand of shirt comes in 12 colors, has a male version and a female version, and comes in three sizes for each sex. How many different types of this shirt are made?

5. Six different airlines fly from New York to Denver and seven fly from Denver to San Francisco. How many different pairs of airlines can you choose on which to book a trip from New York to San Francisco via Denver, when you pick an airline for the flight to Denver and an airline for the continuation flight to San Francisco?

6. There are four major auto routes from Boston to Detroit and six from Detroit to Los Angeles. How many major auto routes are there from Boston to Los Angeles via Detroit?

7. How many different three-letter initials can people have?

8. How many different three-letter initials with none of the letters repeated can people have?

9. How many different three-letter initials are there that begin with an A?

10. How many bit strings are there of length eight?

11. How many bit strings of length ten both begin and end with a 1?

12. How many bit strings are there of length six or less, not counting the empty string?

13. How many bit strings with length not exceeding n, where n is a positive integer, consist entirely of 1s, not counting the empty string?

14. How many bit strings of length n, where n is a positive integer, start and end with 1s?

15. How many strings are there of lowercase letters of length four or less, not counting the empty string?

16. How many strings are there of four lowercase letters that have the letter x in them?

17. How many strings of five ASCII characters contain the character @ ("at" sign) at least once? [*Note:* There are 128 different ASCII characters.]

18. How many 5-element DNA sequences
- **a)** end with A?
- **b)** start with T and end with G?
- **c)** contain only A and T?
- **d)** do not contain C?

19. How many 6-element RNA sequences
- **a)** do not contain U?
- **b)** end with GU?
- **c)** start with C?
- **d)** contain only A or U?

20. How many positive integers between 5 and 31
- **a)** are divisible by 3? Which integers are these?
- **b)** are divisible by 4? Which integers are these?
- **c)** are divisible by 3 and by 4? Which integers are these?

21. How many positive integers between 50 and 100
- **a)** are divisible by 7? Which integers are these?
- **b)** are divisible by 11? Which integers are these?
- **c)** are divisible by both 7 and 11? Which integers are these?

22. How many positive integers less than 1000
- **a)** are divisible by 7?
- **b)** are divisible by 7 but not by 11?
- **c)** are divisible by both 7 and 11?
- **d)** are divisible by either 7 or 11?
- **e)** are divisible by exactly one of 7 and 11?
- **f)** are divisible by neither 7 nor 11?
- **g)** have distinct digits?
- **h)** have distinct digits and are even?

23. How many positive integers between 100 and 999 inclusive
- **a)** are divisible by 7?
- **b)** are odd?
- **c)** have the same three decimal digits?
- **d)** are not divisible by 4?
- **e)** are divisible by 3 or 4?
- **f)** are not divisible by either 3 or 4?
- **g)** are divisible by 3 but not by 4?
- **h)** are divisible by 3 and 4?

24. How many positive integers between 1000 and 9999 inclusive
- **a)** are divisible by 9?
- **b)** are even?
- **c)** have distinct digits?
- **d)** are not divisible by 3?
- **e)** are divisible by 5 or 7?
- **f)** are not divisible by either 5 or 7?
- **g)** are divisible by 5 but not by 7?
- **h)** are divisible by 5 and 7?

25. How many strings of three decimal digits
- **a)** do not contain the same digit three times?
- **b)** begin with an odd digit?
- **c)** have exactly two digits that are 4s?

26. How many strings of four decimal digits
- **a)** do not contain the same digit twice?
- **b)** end with an even digit?
- **c)** have exactly three digits that are 9s?

27. A committee is formed consisting of one representative from each of the 50 states in the United States, where the representative from a state is either the governor or one of the two senators from that state. How many ways are there to form this committee?

28. How many license plates can be made using either three digits followed by three uppercase English letters or three uppercase English letters followed by three digits?

29. How many license plates can be made using either two uppercase English letters followed by four digits or two digits followed by four uppercase English letters?

30. How many license plates can be made using either three uppercase English letters followed by three digits or four uppercase English letters followed by two digits?

31. How many license plates can be made using either two or three uppercase English letters followed by either two or three digits?

32. How many strings of eight uppercase English letters are there
- **a)** if letters can be repeated?
- **b)** if no letter can be repeated?
- **c)** that start with X, if letters can be repeated?
- **d)** that start with X, if no letter can be repeated?
- **e)** that start and end with X, if letters can be repeated?
- **f)** that start with the letters BO (in that order), if letters can be repeated?
- **g)** that start and end with the letters BO (in that order), if letters can be repeated?
- **h)** that start or end with the letters BO (in that order), if letters can be repeated?

33. How many strings of eight English letters are there
- **a)** that contain no vowels, if letters can be repeated?
- **b)** that contain no vowels, if letters cannot be repeated?
- **c)** that start with a vowel, if letters can be repeated?
- **d)** that start with a vowel, if letters cannot be repeated?
- **e)** that contain at least one vowel, if letters can be repeated?
- **f)** that contain exactly one vowel, if letters can be repeated?
- **g)** that start with X and contain at least one vowel, if letters can be repeated?
- **h)** that start and end with X and contain at least one vowel, if letters can be repeated?

34. How many different functions are there from a set with 10 elements to sets with the following numbers of elements?
a) 2 **b)** 3 **c)** 4 **d)** 5

35. How many one-to-one functions are there from a set with five elements to sets with the following number of elements?
a) 4 **b)** 5 **c)** 6 **d)** 7

36. How many functions are there from the set $\{1, 2, \ldots, n\}$, where n is a positive integer, to the set $\{0, 1\}$?

37. How many functions are there from the set $\{1, 2, \ldots, n\}$, where n is a positive integer, to the set $\{0, 1\}$
- **a)** that are one-to-one?
- **b)** that assign 0 to both 1 and n?
- **c)** that assign 1 to exactly one of the positive integers less than n?

38. How many partial functions (see Section 2.3) are there from a set with five elements to sets with each of these number of elements?
a) 1 **b)** 2 **c)** 5 **d)** 9

39. How many partial functions (see Definition 13 of Section 2.3) are there from a set with m elements to a set with n elements, where m and n are positive integers?

40. How many subsets of a set with 100 elements have more than one element?

41. A **palindrome** is a string whose reversal is identical to the string. How many bit strings of length n are palindromes?

42. How many 4-element DNA sequences
- **a)** do not contain the base T?
- **b)** contain the sequence ACG?
- **c)** contain all four bases A, T, C, and G?
- **d)** contain exactly three of the four bases A, T, C, and G?

43. How many 4-element RNA sequences
- **a)** contain the base U?
- **b)** do not contain the sequence CUG?
- **c)** do not contain all four bases A, U, C, and G?
- **d)** contain exactly two of the four bases A, U, C, and G?

44. On each of the 22 work days in a particular month, every employee of a start-up venture was sent a company communication. If a total of 4642 total company communications were sent, how many employees does the company have, assuming that no staffing changes were made that month?

45. At a large university, 434 freshmen, 883 sophomores, and 43 juniors are enrolled in an introductory algorithms course. How many sections of this course need to be scheduled to accommodate all these students if each section contains 34 students?

46. How many ways are there to seat four of a group of ten people around a circular table where two seatings are considered the same when everyone has the same immediate left and immediate right neighbor?

47. How many ways are there to seat six people around a circular table where two seatings are considered the same when everyone has the same two neighbors without regard to whether they are right or left neighbors?

48. In how many ways can a photographer at a wedding arrange 6 people in a row from a group of 10 people, where the bride and the groom are among these 10 people, if
- **a)** the bride must be in the picture?
- **b)** both the bride and groom must be in the picture?
- **c)** exactly one of the bride and the groom is in the picture?

49. In how many ways can a photographer at a wedding arrange six people in a row, including the bride and groom, if
- **a)** the bride must be next to the groom?
- **b)** the bride is not next to the groom?
- **c)** the bride is positioned somewhere to the left of the groom?

50. How many bit strings of length seven either begin with two 0s or end with three 1s?

51. How many bit strings of length 10 either begin with three 0s or end with two 0s?

***52.** How many bit strings of length 10 contain either five consecutive 0s or five consecutive 1s?

****53.** How many bit strings of length eight contain either three consecutive 0s or four consecutive 1s?

54. Every student in a discrete mathematics class is either a computer science or a mathematics major or is a joint major in these two subjects. How many students are in the class if there are 38 computer science majors (including joint majors), 23 mathematics majors (including joint majors), and 7 joint majors?

55. How many positive integers not exceeding 100 are divisible either by 4 or by 6?

56. How many different initials can someone have if a person has at least two, but no more than five, different initials? Assume that each initial is one of the 26 uppercase letters of the English language.

57. Suppose that a password for a computer system must have at least 8, but no more than 12, characters, where each character in the password is a lowercase English letter, an uppercase English letter, a digit, or one of the six special characters $*$, $>$, $<$, $!$, $+$, and $=$.

a) How many different passwords are available for this computer system?

b) How many of these passwords contain at least one occurrence of at least one of the six special characters?

c) Using your answer to part (a), determine how long it takes a hacker to try every possible password, assuming that it takes one nanosecond for a hacker to check each possible password.

58. The name of a variable in the C programming language is a string that can contain uppercase letters, lowercase letters, digits, or underscores. Further, the first character in the string must be a letter, either uppercase or lowercase, or an underscore. If the name of a variable is determined by its first eight characters, how many different variables can be named in C? (Note that the name of a variable may contain fewer than eight characters.)

59. The name of a variable in the JAVA programming language is a string of between 1 and 65,535 characters, inclusive, where each character can be an uppercase or a lowercase letter, a dollar sign, an underscore, or a digit, except that the first character must not be a digit. Determine the number of different variable names in JAVA.

60. The International Telecommunications Union (ITU) specifies that a telephone number must consist of a country code with between 1 and 3 digits, except that the code 0 is not available for use as a country code, followed by a number with at most 15 digits. How many available possible telephone numbers are there that satisfy these restrictions?

61. Suppose that at some future time every telephone in the world is assigned a number that contains a country code 1 to 3 digits long, that is, of the form *X*, *XX*, or *XXX*, followed by a 10-digit telephone number of the form *NXX-NXX-XXXX* (as described in Example 8). How many different telephone numbers would be available worldwide under this numbering plan?

62. A key in the Vigenère cryptosystem is a string of English letters, where the case of the letters does not matter. How many different keys for this cryptosystem are there with three, four, five, or six letters?

63. A wired equivalent privacy (WEP) key for a wireless fidelity (WiFi) network is a string of either 10, 26, or 58 hexadecimal digits. How many different WEP keys are there?

64. Suppose that p and q are prime numbers and that $n = pq$. Use the principle of inclusion–exclusion to find the number of positive integers not exceeding n that are relatively prime to n.

65. Use the principle of inclusion–exclusion to find the number of positive integers less than 1,000,000 that are not divisible by either 4 or by 6.

66. Use a tree diagram to find the number of bit strings of length four with no three consecutive 0s.

67. How many ways are there to arrange the letters a, b, c, and d such that a is not followed immediately by b?

68. Use a tree diagram to find the number of ways that the World Series can occur, where the first team that wins four games out of seven wins the series.

69. Use a tree diagram to determine the number of subsets of $\{3, 7, 9, 11, 24\}$ with the property that the sum of the elements in the subset is less than 28.

70. a) Suppose that a store sells six varieties of soft drinks: cola, ginger ale, orange, root beer, lemonade, and cream soda. Use a tree diagram to determine the number of different types of bottles the store must stock to have all varieties available in all size bottles if all varieties are available in 12-ounce bottles, all but lemonade are available in 20-ounce bottles, only cola and ginger ale are available in 32-ounce bottles, and all but lemonade and cream soda are available in 64-ounce bottles?

b) Answer the question in part (a) using counting rules.

71. a) Suppose that a popular style of running shoe is available for both men and women. The woman's shoe comes in sizes 6, 7, 8, and 9, and the man's shoe comes in sizes 8, 9, 10, 11, and 12. The man's shoe comes in white and black, while the woman's shoe comes in white, red, and black. Use a tree diagram to determine the number of different shoes that a store has to stock to have at least one pair of this type of running shoe for all available sizes and colors for both men and women.

b) Answer the question in part (a) using counting rules.

72. Determine the number of matches played in a single-elimination tournament with n players, where for each game between two players the winner goes on, but the loser is eliminated.

73. Determine the minimum and the maximum number of matches that can be played in a double-elimination tournament with n players, where after each game between two players, the winner goes on and the loser goes on if and only if this is not a second loss.

***74.** Use the product rule to show that there are 2^{2^n} different truth tables for propositions in n variables.

75. Use mathematical induction to prove the sum rule for m tasks from the sum rule for two tasks.

76. Use mathematical induction to prove the product rule for m tasks from the product rule for two tasks.

77. How many diagonals does a convex polygon with n sides have? (Recall that a polygon is convex if every line segment connecting two points in the interior or boundary of the polygon lies entirely within this set and that a diagonal of a polygon is a line segment connecting two vertices that are not adjacent.)

78. Data are transmitted over the Internet in **datagrams**, which are structured blocks of bits. Each datagram contains header information organized into a maximum of 14 different fields (specifying many things, including the source and destination addresses) and a data area that contains the actual data that are transmitted. One of the 14 header fields is the **header length field** (denoted by HLEN), which is specified by the protocol to be 4 bits long and that specifies the header length in terms of 32-bit blocks of bits. For example, if HLEN = 0110, the header is made up of six 32-bit blocks. Another of the 14 header fields is the 16-bit-long **total length field** (denoted by TOTAL LENGTH), which specifies the length in bits of the entire datagram, including both the header fields and the data area. The length of the data area is the total length of the datagram minus the length of the header.

a) The largest possible value of TOTAL LENGTH (which is 16 bits long) determines the maximum total length in octets (blocks of 8 bits) of an Internet datagram. What is this value?

b) The largest possible value of HLEN (which is 4 bits long) determines the maximum total header length in 32-bit blocks. What is this value? What is the maximum total header length in octets?

c) The minimum (and most common) header length is 20 octets. What is the maximum total length in octets of the data area of an Internet datagram?

d) How many different strings of octets in the data area can be transmitted if the header length is 20 octets and the total length is as long as possible?

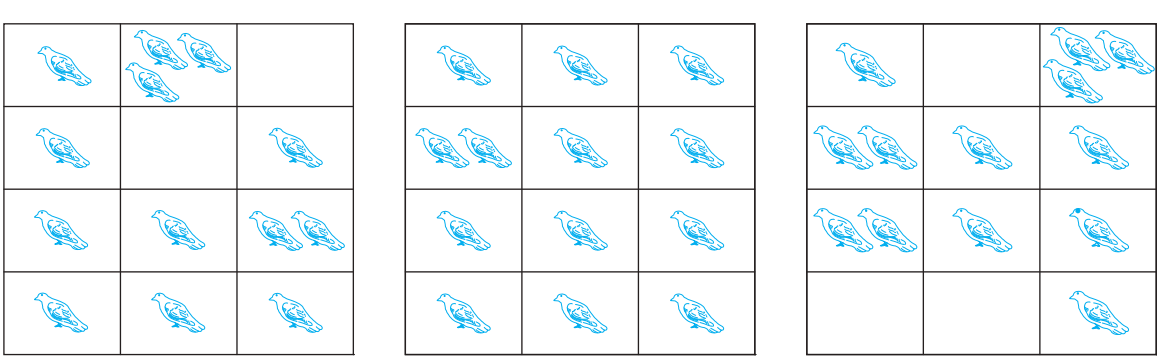
6.2 The Pigeonhole Principle

6.2.1 Introduction

Links

Suppose that a flock of 20 pigeons flies into a set of 19 pigeonholes to roost. Because there are 20 pigeons but only 19 pigeonholes, a least one of these 19 pigeonholes must have at least two pigeons in it. To see why this is true, note that if each pigeonhole had at most one pigeon in it, at most 19 pigeons, one per hole, could be accommodated. This illustrates a general principle called the **pigeonhole principle**, which states that if there are more pigeons than pigeonholes, then there must be at least one pigeonhole with at least two pigeons in it (see Figure 1). This principle is extremely useful; it applies to much more than pigeons and pigeonholes.

THEOREM 1 **THE PIGEONHOLE PRINCIPLE** If k is a positive integer and $k + 1$ or more objects are placed into k boxes, then there is at least one box containing two or more of the objects.



(a) (b) (c)

FIGURE 1 **There are more pigeons than pigeonholes.**

Proof: We prove the pigeonhole principle using a proof by contraposition. Suppose that none of the k boxes contains more than one object. Then the total number of objects would be at most k. This is a contradiction, because there are at least $k + 1$ objects. ◁

The pigeonhole principle is also called the **Dirichlet drawer principle**, after the nineteenth-century German mathematician G. Lejeune Dirichlet, who often used this principle in his work. (Dirichlet was not the first person to use this principle; a demonstration that there were at least two Parisians with the same number of hairs on their heads dates back to the 17th century—see Exercise 35.) It is an important additional proof technique supplementing those we have developed in earlier chapters. We introduce it in this chapter because of its many important applications to combinatorics.

We will illustrate the usefulness of the pigeonhole principle. We first show that it can be used to prove a useful corollary about functions.

COROLLARY 1 A function f from a set with $k + 1$ or more elements to a set with k elements is not one-to-one.

Proof: Suppose that for each element y in the codomain of f we have a box that contains all elements x of the domain of f such that $f(x) = y$. Because the domain contains $k + 1$ or more elements and the codomain contains only k elements, the pigeonhole principle tells us that one of these boxes contains two or more elements x of the domain. This means that f cannot be one-to-one. ◁

Examples 1–3 show how the pigeonhole principle is used.

EXAMPLE 1 Among any group of 367 people, there must be at least two with the same birthday, because there are only 366 possible birthdays. ◀

EXAMPLE 2 In any group of 27 English words, there must be at least two that begin with the same letter, because there are 26 letters in the English alphabet. ◀

EXAMPLE 3 How many students must be in a class to guarantee that at least two students receive the same score on the final exam, if the exam is graded on a scale from 0 to 100 points?

Solution: There are 101 possible scores on the final. The pigeonhole principle shows that among any 102 students there must be at least 2 students with the same score. ◀

Links

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G. LEJEUNE DIRICHLET (1805–1859) G. Lejeune Dirichlet was born into a Belgian family living near Cologne, Germany. His father was a postmaster. He became passionate about mathematics at a young age. He was spending all his spare money on mathematics books by the time he entered secondary school in Bonn at the age of 12. At 14 he entered the Jesuit College in Cologne, and at 16 he began his studies at the University of Paris. In 1825 he returned to Germany and was appointed to a position at the University of Breslau. In 1828 he moved to the University of Berlin. In 1855 he was chosen to succeed Gauss at the University of Göttingen. Dirichlet is said to be the first person to master Gauss's *Disquisitiones Arithmeticae*, which appeared 20 years earlier. He is said to have kept a copy at his side even when he traveled. Dirichlet made many important discoveries in number theory, including the theorem that there are infinitely many primes in arithmetical progressions $an + b$ when a and b are relatively prime. He proved the $n = 5$ case of Fermat's last theorem, that there are no nontrivial solutions in integers to $x^5 + y^5 = z^5$. Dirichlet also made many contributions to analysis. Dirichlet was considered to be an excellent teacher who could explain ideas with great clarity. He was married to Rebecka Mendelssohn, one of the sisters of the composer Felix Mendelssohn.

The pigeonhole principle is a useful tool in many proofs, including proofs of surprising results, such as that given in Example 4.

EXAMPLE 4 Show that for every integer n there is a multiple of n that has only 0s and 1s in its decimal expansion.

Extra Examples

Solution: Let n be a positive integer. Consider the $n + 1$ integers 1, 11, 111, …, 11 … 1 (where the last integer in this list is the integer with $n + 1$ 1s in its decimal expansion). Note that there are n possible remainders when an integer is divided by n. Because there are $n + 1$ integers in this list, by the pigeonhole principle there must be two with the same remainder when divided by n. The larger of these integers less the smaller one is a multiple of n, which has a decimal expansion consisting entirely of 0s and 1s. ◀

6.2.2 The Generalized Pigeonhole Principle

The pigeonhole principle states that there must be at least two objects in the same box when there are more objects than boxes. However, even more can be said when the number of objects exceeds a multiple of the number of boxes. For instance, among any set of 21 decimal digits there must be 3 that are the same. This follows because when 21 objects are distributed into 10 boxes, one box must have more than 2 objects.

THEOREM 2 **THE GENERALIZED PIGEONHOLE PRINCIPLE** If N objects are placed into k boxes, then there is at least one box containing at least $\lceil N/k \rceil$ objects.

Proof: We will use a proof by contraposition. Suppose that none of the boxes contains more than $\lceil N/k \rceil - 1$ objects. Then, the total number of objects is at most

$$k\left(\left\lceil \frac{N}{k} \right\rceil - 1\right) < k\left(\left(\frac{N}{k} + 1\right) - 1\right) = N,$$

where the inequality $\lceil N/k \rceil < (N/k) + 1$ has been used. Thus, the total number of objects is less than N. This completes the proof by contraposition. ◁

A common type of problem asks for the minimum number of objects such that at least r of these objects must be in one of k boxes when these objects are distributed among the boxes. When we have N objects, the generalized pigeonhole principle tells us there must be at least r objects in one of the boxes as long as $\lceil N/k \rceil \geq r$. The smallest integer N with $N/k > r - 1$, namely, $N = k(r - 1) + 1$, is the smallest integer satisfying the inequality $\lceil N/k \rceil \geq r$. Could a smaller value of N suffice? The answer is no, because if we had $k(r - 1)$ objects, we could put $r - 1$ of them in each of the k boxes and no box would have at least r objects.

When thinking about problems of this type, it is useful to consider how you can avoid having at least r objects in one of the boxes as you add successive objects. To avoid adding a rth object to any box, you eventually end up with $r - 1$ objects in each box. There is no way to add the next object without putting an rth object in that box.

Examples 5–8 illustrate how the generalized pigeonhole principle is applied.

EXAMPLE 5 Among 100 people there are at least $\lceil 100/12 \rceil = 9$ who were born in the same month. ◀

EXAMPLE 6 What is the minimum number of students required in a discrete mathematics class to be sure that at least six will receive the same grade, if there are five possible grades, A, B, C, D, and F?

Extra Examples

Solution: The minimum number of students needed to ensure that at least six students receive the same grade is the smallest integer N such that $\lceil N/5 \rceil = 6$. The smallest such integer is $N = 5 \cdot 5 + 1 = 26$. If you have only 25 students, it is possible for there to be five who have received each grade so that no six students have received the same grade. Thus, 26 is the minimum number of students needed to ensure that at least six students will receive the same grade. ◀

EXAMPLE 7 **a)** How many cards must be selected from a standard deck of 52 cards to guarantee that at least three cards of the same suit are selected?
b) How many must be selected from a standard deck of 52 cards to guarantee that at least three hearts are selected?

A standard deck of 52 cards has 13 kinds of cards, with four cards of each of kind, one in each of the four suits, hearts, diamonds, spades, and clubs.

Solution: **a)** Suppose there are four boxes, one for each suit, and as cards are selected they are placed in the box reserved for cards of that suit. Using the generalized pigeonhole principle, we see that if N cards are selected, there is at least one box containing at least $\lceil N/4 \rceil$ cards. Consequently, we know that at least three cards of one suit are selected if $\lceil N/4 \rceil \geq 3$. The smallest integer N such that $\lceil N/4 \rceil \geq 3$ is $N = 2 \cdot 4 + 1 = 9$, so nine cards suffice. Note that if eight cards are selected, it is possible to have two cards of each suit, so more than eight cards are needed. Consequently, nine cards must be selected to guarantee that at least three cards of one suit are chosen. One good way to think about this is to note that after the eighth card is chosen, there is no way to avoid having a third card of some suit.

b) We do not use the generalized pigeonhole principle to answer this question, because we want to make sure that there are three hearts, not just three cards of one suit. Note that in the worst case, we can select all the clubs, diamonds, and spades, 39 cards in all, before we select a single heart. The next three cards will be all hearts, so we may need to select 42 cards to get three hearts. ◀

EXAMPLE 8 What is the least number of area codes needed to guarantee that the 25 million phones in a state can be assigned distinct 10-digit telephone numbers? (Assume that telephone numbers are of the form *NXX-NXX-XXXX*, where the first three digits form the area code, N represents a digit from 2 to 9 inclusive, and X represents any digit.)

Solution: There are eight million different phone numbers of the form *NXX-XXXX* (as shown in Example 8 of Section 6.1). Hence, by the generalized pigeonhole principle, among 25 million telephones, at least $\lceil 25{,}000{,}000/8{,}000{,}000 \rceil = 4$ of them must have identical phone numbers. Hence, at least four area codes are required to ensure that all 10-digit numbers are different. ◀

Example 9, although not an application of the generalized pigeonhole principle, makes use of similar principles.

EXAMPLE 9 Suppose that a computer science laboratory has 15 workstations and 10 servers. A cable can be used to directly connect a workstation to a server. For each server, only one direct connection to that server can be active at any time. We want to guarantee that at any time any set of 10 or fewer workstations can simultaneously access different servers via direct connections. Although we could do this by connecting every workstation directly to every server (using 150 connections), what is the minimum number of direct connections needed to achieve this goal?

Solution: Suppose that we label the workstations $W_1, W_2, \ldots, W_{15}$ and the servers $S_1, S_2, \ldots, S_{10}$. First, we would like to find a way for there to be far fewer than 150 direct connections between workstations and servers to achieve our goal. One promising approach is to directly connect W_k to S_k for $k = 1, 2, \ldots, 10$ and then to connect each of $W_{11}, W_{12}, W_{13}, W_{14}$, and W_{15} to all

10 servers. This gives us a total of $10 + 5 \cdot 10 = 60$ direct connections. We need to determine whether with this configuration any set of 10 or fewer workstations can simultaneously access different servers. We note that if workstation W_j is included with $1 \le j \le 10$, it can access server S_j, and for each workstation W_k with $k \ge 11$ included, there must be a corresponding workstation W_j with $1 \le j \le 10$ not included, so W_k can access server S_j. (This follows because there are at least as many available servers S_j as there are workstations W_j with $1 \le j \le 10$ not included.) So, any set of 10 or fewer workstations are able to simultaneously access different servers.

But can we use fewer than 60 direct connections? Suppose there are fewer than 60 direct connections between workstations and servers. Then some server would be connected to at most $\lfloor 59/10 \rfloor = 5$ workstations. (If all servers were connected to at least six workstations, there would be at least $6 \cdot 10 = 60$ direct connections.) This means that the remaining nine servers are not enough for the other 10 or more workstations to simultaneously access different servers. Consequently, at least 60 direct connections are needed. It follows that 60 is the answer. ◀

6.2.3 Some Elegant Applications of the Pigeonhole Principle

In many interesting applications of the pigeonhole principle, the objects to be placed in boxes must be chosen in a clever way. A few such applications will be described here.

EXAMPLE 10 During a month with 30 days, a baseball team plays at least one game a day, but no more than 45 games. Show that there must be a period of some number of consecutive days during which the team must play exactly 14 games.

Solution: Let a_j be the number of games played on or before the jth day of the month. Then $a_1, a_2, \ldots, a_{30}$ is an increasing sequence of distinct positive integers, with $1 \le a_j \le 45$. Moreover, $a_1 + 14, a_2 + 14, \ldots, a_{30} + 14$ is also an increasing sequence of distinct positive integers, with $15 \le a_j + 14 \le 59$.

The 60 positive integers $a_1, a_2, \ldots, a_{30}, a_1 + 14, a_2 + 14, \ldots, a_{30} + 14$ are all less than or equal to 59. Hence, by the pigeonhole principle two of these integers are equal. Because the integers $a_j, j = 1, 2, \ldots, 30$ are all distinct and the integers $a_j + 14, j = 1, 2, \ldots, 30$ are all distinct, there must be indices i and j with $a_i = a_j + 14$. This means that exactly 14 games were played from day $j + 1$ to day i. ◀

EXAMPLE 11 Show that among any $n + 1$ positive integers not exceeding $2n$ there must be an integer that divides one of the other integers.

Solution: Write each of the $n + 1$ integers $a_1, a_2, \ldots, a_{n+1}$ as a power of 2 times an odd integer. In other words, let $a_j = 2^{k_j} q_j$ for $j = 1, 2, \ldots, n + 1$, where k_j is a nonnegative integer and q_j is odd. The integers $q_1, q_2, \ldots, q_{n+1}$ are all odd positive integers less than $2n$. Because there are only n odd positive integers less than $2n$, it follows from the pigeonhole principle that two of the integers $q_1, q_2, \ldots, q_{n+1}$ must be equal. Therefore, there are distinct integers i and j such that $q_i = q_j$. Let q be the common value of q_i and q_j. Then, $a_i = 2^{k_i} q$ and $a_j = 2^{k_j} q$. It follows that if $k_i < k_j$, then a_i divides a_j; while if $k_i > k_j$, then a_j divides a_i. ◀

A clever application of the pigeonhole principle shows the existence of an increasing or a decreasing subsequence of a certain length in a sequence of distinct integers. We review some definitions before this application is presented. Suppose that $a_1, a_2, \ldots, a_N$ is a sequence of real numbers. A **subsequence** of this sequence is a sequence of the form $a_{i_1}, a_{i_2}, \ldots, a_{i_m}$, where $1 \le i_1 < i_2 < \cdots < i_m \le N$. Hence, a subsequence is a sequence obtained from the original sequence by including some of the terms of the original sequence in their original order, and perhaps not including other terms. A sequence is called **strictly increasing** if each term is larger than the

one that precedes it, and it is called **strictly decreasing** if each term is smaller than the one that precedes it.

THEOREM 3 Every sequence of $n^2 + 1$ distinct real numbers contains a subsequence of length $n + 1$ that is either strictly increasing or strictly decreasing.

We give an example before presenting the proof of Theorem 3.

EXAMPLE 12 The sequence 8, 11, 9, 1, 4, 6, 12, 10, 5, 7 contains 10 terms. Note that $10 = 3^2 + 1$. There are four strictly increasing subsequences of length four, namely, 1, 4, 6, 12; 1, 4, 6, 7; 1, 4, 6, 10; and 1, 4, 5, 7. There is also a strictly decreasing subsequence of length four, namely, 11, 9, 6, 5. ◀

The proof of the theorem will now be given.

Proof: Let $a_1, a_2, \ldots, a_{n^2+1}$ be a sequence of $n^2 + 1$ distinct real numbers. Associate an ordered pair with each term of the sequence, namely, associate (i_k, d_k) to the term a_k, where i_k is the length of the longest increasing subsequence starting at a_k, and d_k is the length of the longest decreasing subsequence starting at a_k.

Suppose that there are no increasing or decreasing subsequences of length $n + 1$. Then i_k and d_k are both positive integers less than or equal to n, for $k = 1, 2, \ldots, n^2 + 1$. Hence, by the product rule there are n^2 possible ordered pairs for (i_k, d_k). By the pigeonhole principle, two of these $n^2 + 1$ ordered pairs are equal. In other words, there exist terms a_s and a_t, with $s < t$ such that $i_s = i_t$ and $d_s = d_t$. We will show that this is impossible. Because the terms of the sequence are distinct, either $a_s < a_t$ or $a_s > a_t$. If $a_s < a_t$, then, because $i_s = i_t$, an increasing subsequence of length $i_t + 1$ can be built starting at a_s, by taking a_s followed by an increasing subsequence of length i_t beginning at a_t. This is a contradiction. Similarly, if $a_s > a_t$, the same reasoning shows that d_s must be greater than d_t, which is a contradiction. ◁

Links The final example shows how the generalized pigeonhole principle can be applied to an important part of combinatorics called **Ramsey theory**, after the English mathematician F. P. Ramsey. In general, Ramsey theory deals with the distribution of subsets of elements of sets.

EXAMPLE 13 Assume that in a group of six people, each pair of individuals consists of two friends or two enemies. Show that there are either three mutual friends or three mutual enemies in the group.

Solution: Let A be one of the six people. Of the five other people in the group, there are either three or more who are friends of A, or three or more who are enemies of A. This follows from

Links

Courtesy of Stephen Frank Burch

FRANK PLUMPTON RAMSEY (1903–1930) Frank Plumpton Ramsey, son of the president of Magdalene College, Cambridge, was educated at Winchester and Trinity Colleges. After graduating in 1923, he was elected a fellow of King's College, Cambridge, where he spent the remainder of his life. Ramsey made important contributions to mathematical logic. What we now call Ramsey theory began with his clever combinatorial arguments, published in the paper "On a Problem of Formal Logic." Ramsey also made contributions to the mathematical theory of economics. He was noted as an excellent lecturer on the foundations of mathematics. According to one of his brothers, he was interested in almost everything, including English literature and politics. Ramsey was married and had two daughters. His death at the age of 26 resulting from chronic liver problems deprived the mathematical community and Cambridge University of a brilliant young scholar.

the generalized pigeonhole principle, because when five objects are divided into two sets, one of the sets has at least $\lceil 5/2 \rceil = 3$ elements. In the former case, suppose that B, C, and D are friends of A. If any two of these three individuals are friends, then these two and A form a group of three mutual friends. Otherwise, B, C, and D form a set of three mutual enemies. The proof in the latter case, when there are three or more enemies of A, proceeds in a similar manner. ◀

The **Ramsey number** $R(m, n)$, where m and n are positive integers greater than or equal to 2, denotes the minimum number of people at a party such that there are either m mutual friends or n mutual enemies, assuming that every pair of people at the party are friends or enemies. Example 13 shows that $R(3, 3) \leq 6$. We conclude that $R(3, 3) = 6$ because in a group of five people where every two people are friends or enemies, there may not be three mutual friends or three mutual enemies (see Exercise 28).

It is possible to prove some useful properties about Ramsey numbers, but for the most part it is difficult to find their exact values. Note that by symmetry it can be shown that $R(m, n) = R(n, m)$ (see Exercise 32). We also have $R(2, n) = n$ for every positive integer $n \geq 2$ (see Exercise 31). The exact values of only nine Ramsey numbers $R(m, n)$ with $3 \leq m \leq n$ are known, including $R(4, 4) = 18$. Only bounds are known for many other Ramsey numbers, including $R(5, 5)$, which is known to satisfy $43 \leq R(5, 5) \leq 49$. The reader interested in learning more about Ramsey numbers should consult [MiRo91] or [GrRoSp90].

Exercises

1. Show that in any set of six classes, each meeting regularly once a week on a particular day of the week, there must be two that meet on the same day, assuming that no classes are held on weekends.

2. Show that if there are 30 students in a class, then at least two have last names that begin with the same letter.

3. A drawer contains a dozen brown socks and a dozen black socks, all unmatched. A man takes socks out at random in the dark.

a) How many socks must he take out to be sure that he has at least two socks of the same color?

b) How many socks must he take out to be sure that he has at least two black socks?

4. A bowl contains 10 red balls and 10 blue balls. A woman selects balls at random without looking at them.

a) How many balls must she select to be sure of having at least three balls of the same color?

b) How many balls must she select to be sure of having at least three blue balls?

5. Undergraduate students at a college belong to one of four groups depending on the year in which they are expected to graduate. Each student must choose one of 21 different majors. How many students are needed to assure that there are two students expected to graduate in the same year who have the same major?

6. There are six professors teaching the introductory discrete mathematics class at a university. The same final exam is given by all six professors. If the lowest possible score on the final is 0 and the highest possible score is 100, how many students must there be to guarantee that there are two students with the same professor who earned the same final examination score?

7. Show that among any group of five (not necessarily consecutive) integers, there are two with the same remainder when divided by 4.

8. Let d be a positive integer. Show that among any group of $d + 1$ (not necessarily consecutive) integers there are two with exactly the same remainder when they are divided by d.

9. Let n be a positive integer. Show that in any set of n consecutive integers there is exactly one divisible by n.

10. Show that if f is a function from S to T, where S and T are finite sets with $|S| > |T|$, then there are elements s_1 and s_2 in S such that $f(s_1) = f(s_2)$, or in other words, f is not one-to-one.

11. What is the minimum number of students, each of whom comes from one of the 50 states, who must be enrolled in a university to guarantee that there are at least 100 who come from the same state?

***12.** Let (x_i, y_i), $i = 1, 2, 3, 4, 5$, be a set of five distinct points with integer coordinates in the xy plane. Show that the midpoint of the line joining at least one pair of these points has integer coordinates.

***13.** Let (x_i, y_i, z_i), $i = 1, 2, 3, 4, 5, 6, 7, 8, 9$, be a set of nine distinct points with integer coordinates in xyz space. Show that the midpoint of at least one pair of these points has integer coordinates.

14. How many ordered pairs of integers (a, b) are needed to guarantee that there are two ordered pairs (a_1, b_1) and (a_2, b_2) such that a_1 **mod** $5 = a_2$ **mod** 5 and b_1 **mod** $5 = b_2$ **mod** 5?

15. a) Show that if five integers are selected from the first eight positive integers, there must be a pair of these integers with a sum equal to 9.

b) Is the conclusion in part (a) true if four integers are selected rather than five?

16. a) Show that if seven integers are selected from the first 10 positive integers, there must be at least two pairs of these integers with the sum 11.

b) Is the conclusion in part (a) true if six integers are selected rather than seven?

17. How many numbers must be selected from the set $\{1, 2, 3, 4, 5, 6\}$ to guarantee that at least one pair of these numbers add up to 7?

18. How many numbers must be selected from the set $\{1, 3, 5, 7, 9, 11, 13, 15\}$ to guarantee that at least one pair of these numbers add up to 16?

19. A company stores products in a warehouse. Storage bins in this warehouse are specified by their aisle, location in the aisle, and shelf. There are 50 aisles, 85 horizontal locations in each aisle, and 5 shelves throughout the warehouse. What is the least number of products the company can have so that at least two products must be stored in the same bin?

20. Suppose that there are nine students in a discrete mathematics class at a small college.

a) Show that the class must have at least five male students or at least five female students.

b) Show that the class must have at least three male students or at least seven female students.

21. Suppose that every student in a discrete mathematics class of 25 students is a freshman, a sophomore, or a junior.

a) Show that there are at least nine freshmen, at least nine sophomores, or at least nine juniors in the class.

b) Show that there are either at least three freshmen, at least 19 sophomores, or at least five juniors in the class.

22. Find an increasing subsequence of maximal length and a decreasing subsequence of maximal length in the sequence 22, 5, 7, 2, 23, 10, 15, 21, 3, 17.

23. Construct a sequence of 16 positive integers that has no increasing or decreasing subsequence of five terms.

24. Show that if there are 101 people of different heights standing in a line, it is possible to find 11 people in the order they are standing in the line with heights that are either increasing or decreasing.

***25.** Show that whenever 25 girls and 25 boys are seated around a circular table there is always a person both of whose neighbors are boys.

****26.** Suppose that 21 girls and 21 boys enter a mathematics competition. Furthermore, suppose that each entrant solves at most six questions, and for every boy-girl pair, there is at least one question that they both solved. Show that there is a question that was solved by at least three girls and at least three boys.

***27.** Describe an algorithm in pseudocode for producing the largest increasing or decreasing subsequence of a sequence of distinct integers.

28. Show that in a group of five people (where any two people are either friends or enemies), there are not necessarily three mutual friends or three mutual enemies.

29. Show that in a group of 10 people (where any two people are either friends or enemies), there are either three mutual friends or four mutual enemies, and there are either three mutual enemies or four mutual friends.

30. Use Exercise 29 to show that among any group of 20 people (where any two people are either friends or enemies), there are either four mutual friends or four mutual enemies.

31. Show that if n is an integer with $n \geq 2$, then the Ramsey number $R(2, n)$ equals n. (Recall that Ramsey numbers were discussed after Example 13 in Section 6.2.)

32. Show that if m and n are integers with $m \geq 2$ and $n \geq 2$, then the Ramsey numbers $R(m, n)$ and $R(n, m)$ are equal. (Recall that Ramsey numbers were discussed after Example 13 in Section 6.2.)

33. Show that there are at least six people in California (population: 39 million) with the same three initials who were born on the same day of the year (but not necessarily in the same year). Assume that everyone has three initials.

34. Show that if there are 100,000,000 wage earners in the United States who earn less than 1,000,000 dollars (but at least a penny), then there are two who earned exactly the same amount of money, to the penny, last year.

35. In the 17th century, there were more than 800,000 inhabitants of Paris. At the time, it was believed that no one had more than 200,000 hairs on their head. Assuming these numbers are correct and that everyone has at least one hair on their head (that is, no one is completely bald), use the pigeonhole principle to show, as the French writer Pierre Nicole did, that there had to be two Parisians with the same number of hairs on their heads. Then use the generalized pigeonhole principle to show that there had to be at least five Parisians at that time with the same number of hairs on their heads.

36. Assuming that no one has more than 1,000,000 hairs on their head and that the population of New York City was 8,537,673 in 2016, show there had to be at least nine people in New York City in 2016 with the same number of hairs on their heads.

37. There are 38 different time periods during which classes at a university can be scheduled. If there are 677 different classes, how many different rooms will be needed?

38. A computer network consists of six computers. Each computer is directly connected to at least one of the other computers. Show that there are at least two computers in the network that are directly connected to the same number of other computers.

39. A computer network consists of six computers. Each computer is directly connected to zero or more of the other computers. Show that there are at least two computers in the network that are directly connected to the same number of other computers. [*Hint:* It is impossible to have a computer linked to none of the others and a computer linked to all the others.]

40. Find the least number of cables required to connect eight computers to four printers to guarantee that for every choice of four of the eight computers, these four computers can directly access four different printers. Justify your answer.

41. Find the least number of cables required to connect 100 computers to 20 printers to guarantee that every subset of 20 computers can directly access 20 different printers. (Here, the assumptions about cables and computers are the same as in Example 9.) Justify your answer.

***42.** Prove that at a party where there are at least two people, there are two people who know the same number of other people there.

43. An arm wrestler is the champion for a period of 75 hours. (Here, by an hour, we mean a period starting from an exact hour, such as 1 P.M., until the next hour.) The arm wrestler had at least one match an hour, but no more than 125 total matches. Show that there is a period of consecutive hours during which the arm wrestler had exactly 24 matches.

***44.** Is the statement in Exercise 43 true if 24 is replaced by
a) 2? **b)** 23? **c)** 25? **d)** 30?

45. Show that if f is a function from S to T, where S and T are nonempty finite sets and $m = \lceil |S| / |T| \rceil$, then there are at least m elements of S mapped to the same value of T. That is, show that there are distinct elements $s_1, s_2, \ldots, s_m$ of S such that $f(s_1) = f(s_2) = \cdots = f(s_m)$.

46. There are 51 houses on a street. Each house has an address between 1000 and 1099, inclusive. Show that at least two houses have addresses that are consecutive integers.

***47.** Let x be an irrational number. Show that for some positive integer j not exceeding the positive integer n, the absolute value of the difference between jx and the nearest integer to jx is less than $1/n$.

48. Let $n_1, n_2, \ldots, n_t$ be positive integers. Show that if $n_1 + n_2 + \cdots + n_t - t + 1$ objects are placed into t boxes, then for some i, $i = 1, 2, \ldots, t$, the ith box contains at least n_i objects.

***49.** An alternative proof of Theorem 3 based on the generalized pigeonhole principle is outlined in this exercise. The notation used is the same as that used in the proof in the text.
a) Assume that $i_k \leq n$ for $k = 1, 2, \ldots, n^2 + 1$. Use the generalized pigeonhole principle to show that there are $n + 1$ terms $a_{k_1}, a_{k_2}, \ldots, a_{k_{n+1}}$ with $i_{k_1} = i_{k_2} = \cdots = i_{k_{n+1}}$, where $1 \leq k_1 < k_2 < \cdots < k_{n+1}$.
b) Show that $a_{k_j} > a_{k_{j+1}}$ for $j = 1, 2, \ldots, n$. [*Hint:* Assume that $a_{k_j} < a_{k_{j+1}}$, and show that this implies that $i_{k_j} > i_{k_{j+1}}$, which is a contradiction.]
c) Use parts (a) and (b) to show that if there is no increasing subsequence of length $n + 1$, then there must be a decreasing subsequence of this length.

6.3 Permutations and Combinations

6.3.1 Introduction

Many counting problems can be solved by finding the number of ways to arrange a specified number of distinct elements of a set of a particular size, where the order of these elements matters. Many other counting problems can be solved by finding the number of ways to select a particular number of elements from a set of a particular size, where the order of the elements selected does not matter. For example, in how many ways can we select three students from a group of five students to stand in line for a picture? How many different committees of three students can be formed from a group of four students? In this section we will develop methods to answer questions such as these.

6.3.2 Permutations

We begin by solving the first question posed in the introduction to this section, as well as related questions.

EXAMPLE 1 In how many ways can we select three students from a group of five students to stand in line for a picture? In how many ways can we arrange all five of these students in a line for a picture?

Extra Examples

Solution: First, note that the order in which we select the students matters. There are five ways to select the first student to stand at the start of the line. Once this student has been selected, there are four ways to select the second student in the line. After the first and second students have been selected, there are three ways to select the third student in the line. By the product rule, there are $5 \cdot 4 \cdot 3 = 60$ ways to select three students from a group of five students to stand in line for a picture.

To arrange all five students in a line for a picture, we select the first student in five ways, the second in four ways, the third in three ways, the fourth in two ways, and the fifth in one way. Consequently, there are $5 \cdot 4 \cdot 3 \cdot 2 \cdot 1 = 120$ ways to arrange all five students in a line for a picture. ◀

Example 1 illustrates how ordered arrangements of distinct objects can be counted. This leads to some terminology.

A **permutation** of a set of distinct objects is an ordered arrangement of these objects. We also are interested in ordered arrangements of some of the elements of a set. An ordered arrangement of r elements of a set is called an ***r*-permutation**.

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EXAMPLE 2 Let $S = \{1, 2, 3\}$. The ordered arrangement 3, 1, 2 is a permutation of S. The ordered arrangement 3, 2 is a 2-permutation of S. ◀

The number of r-permutations of a set with n elements is denoted by $P(n, r)$. We can find $P(n, r)$ using the product rule.

EXAMPLE 3 Let $S = \{a, b, c\}$. The 2-permutations of S are the ordered arrangements a, b; a, c; b, a; b, c; c, a; and c, b. Consequently, there are six 2-permutations of this set with three elements. There are always six 2-permutations of a set with three elements. There are three ways to choose the first element of the arrangement. There are two ways to choose the second element of the arrangement, because it must be different from the first element. Hence, by the product rule, we see that $P(3, 2) = 3 \cdot 2 = 6$. the first element. By the product rule, it follows that $P(3, 2) = 3 \cdot 2 = 6$. ◀

We now use the product rule to find a formula for $P(n, r)$ whenever n and r are positive integers with $1 \leq r \leq n$.

THEOREM 1

If n is a positive integer and r is an integer with $1 \leq r \leq n$, then there are

$$P(n, r) = n(n - 1)(n - 2) \cdots (n - r + 1)$$

r-permutations of a set with n distinct elements.

Proof: We will use the product rule to prove that this formula is correct. The first element of the permutation can be chosen in n ways because there are n elements in the set. There are $n - 1$ ways to choose the second element of the permutation, because there are $n - 1$ elements left in the set after using the element picked for the first position. Similarly, there are $n - 2$ ways to choose the third element, and so on, until there are exactly $n - (r - 1) = n - r + 1$ ways to choose the rth element. Consequently, by the product rule, there are

$$n(n - 1)(n - 2) \cdots (n - r + 1)$$

r-permutations of the set. ◁

Note that $P(n, 0) = 1$ whenever n is a nonnegative integer because there is exactly one way to order zero elements. That is, there is exactly one list with no elements in it, namely the empty list.

We now state a useful corollary of Theorem 1.

COROLLARY 1 If n and r are integers with $0 \leq r \leq n$, then $P(n, r) = \dfrac{n!}{(n-r)!}$.

Proof: When n and r are integers with $1 \leq r \leq n$, by Theorem 1 we have

$$P(n, r) = n(n-1)(n-2)\cdots(n-r+1) = \frac{n!}{(n-r)!}$$

Because $\dfrac{n!}{(n-0)!} = \dfrac{n!}{n!} = 1$ whenever n is a nonnegative integer, we see that the formula $P(n, r) = \dfrac{n!}{(n-r)!}$ also holds when $r = 0$. ◁

By Theorem 1 we know that if n is a positive integer, then $P(n, n) = n!$. We will illustrate this result with some examples.

EXAMPLE 4 How many ways are there to select a first-prize winner, a second-prize winner, and a third-prize winner from 100 different people who have entered a contest?

Solution: Because it matters which person wins which prize, the number of ways to pick the three prize winners is the number of ordered selections of three elements from a set of 100 elements, that is, the number of 3-permutations of a set of 100 elements. Consequently, the answer is

$$P(100, 3) = 100 \cdot 99 \cdot 98 = 970{,}200.$$ ◀

EXAMPLE 5 Suppose that there are eight runners in a race. The winner receives a gold medal, the second-place finisher receives a silver medal, and the third-place finisher receives a bronze medal. How many different ways are there to award these medals, if all possible outcomes of the race can occur and there are no ties?

Solution: The number of different ways to award the medals is the number of 3-permutations of a set with eight elements. Hence, there are $P(8, 3) = 8 \cdot 7 \cdot 6 = 336$ possible ways to award the medals. ◀

EXAMPLE 6 Suppose that a saleswoman has to visit eight different cities. She must begin her trip in a specified city, but she can visit the other seven cities in any order she wishes. How many possible orders can the saleswoman use when visiting these cities?

Solution: The number of possible paths between the cities is the number of permutations of seven elements, because the first city is determined, but the remaining seven can be ordered arbitrarily. Consequently, there are $7! = 7 \cdot 6 \cdot 5 \cdot 4 \cdot 3 \cdot 2 \cdot 1 = 5040$ ways for the saleswoman to choose her tour. If, for instance, the saleswoman wishes to find the path between the cities with minimum distance, and she computes the total distance for each possible path, she must consider a total of 5040 paths! ◀

EXAMPLE 7 How many permutations of the letters *ABCDEFGH* contain the string *ABC*?

Solution: Because the letters *ABC* must occur as a block, we can find the answer by finding the number of permutations of six objects, namely, the block *ABC* and the individual letters *D*, *E*, *F*, *G*, and *H*. Because these six objects can occur in any order, there are $6! = 720$ permutations of the letters *ABCDEFGH* in which *ABC* occurs as a block. ◀

6.3.3 Combinations

We now turn our attention to counting unordered selections of objects. We begin by solving a question posed in the introduction to this section of the chapter.

EXAMPLE 8 How many different committees of three students can be formed from a group of four students?

Solution: To answer this question, we need only find the number of subsets with three elements from the set containing the four students. We see that there are four such subsets, one for each of the four students, because choosing three students is the same as choosing one of the four students to leave out of the group. This means that there are four ways to choose the three students for the committee, where the order in which these students are chosen does not matter. ◀

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Example 8 illustrates that many counting problems can be solved by finding the number of subsets of a particular size of a set with n elements, where n is a positive integer.

An ***r*-combination** of elements of a set is an unordered selection of r elements from the set. Thus, an r-combination is simply a subset of the set with r elements.

EXAMPLE 9 Let S be the set $\{1, 2, 3, 4\}$. Then $\{1, 3, 4\}$ is a 3-combination from S. (Note that $\{4, 1, 3\}$ is the same 3-combination as $\{1, 3, 4\}$, because the order in which the elements of a set are listed does not matter.) ◀

The number of r-combinations of a set with n distinct elements is denoted by $C(n, r)$. Note that $C(n, r)$ is also denoted by $\binom{n}{r}$ and is called a **binomial coefficient**. We will learn where this terminology comes from in Section 6.4.

EXAMPLE 10 We see that $C(4, 2) = 6$, because the 2-combinations of $\{a, b, c, d\}$ are the six subsets $\{a, b\}$, $\{a, c\}$, $\{a, d\}$, $\{b, c\}$, $\{b, d\}$, and $\{c, d\}$. ◀

We can determine the number of r-combinations of a set with n elements using the formula for the number of r-permutations of a set. To do this, note that the r-permutations of a set can be obtained by first forming r-combinations and then ordering the elements in these combinations. The proof of Theorem 2, which gives the value of $C(n, r)$, is based on this observation.

THEOREM 2 The number of r-combinations of a set with n elements, where n is a nonnegative integer and r is an integer with $0 \leq r \leq n$, equals

$$C(n, r) = \frac{n!}{r!\,(n - r)!}.$$

Proof: The $P(n, r)$ r-permutations of the set can be obtained by forming the $C(n, r)$ r-combinations of the set, and then ordering the elements in each r-combination, which can be done in $P(r, r)$ ways. Consequently, by the product rule,

$$P(n, r) = C(n, r) \cdot P(r, r).$$

This implies that

$$C(n, r) = \frac{P(n, r)}{P(r, r)} = \frac{n!/(n-r)!}{r!/(r-r)!} = \frac{n!}{r!\,(n-r)!}.$$

We can also use the division rule for counting to construct a proof of this theorem. Because the order of elements in a combination does not matter and there are $P(r, r)$ ways to order r elements in an r-combination of n elements, each of the $C(n, r)$ r-combinations of a set with n elements corresponds to exactly $P(r, r)$ r-permutations. Hence, by the division rule, $C(n, r) = \frac{P(n,r)}{P(r,r)}$, which implies as before that $C(n, r) = \frac{n!}{r!\,(n-r)!}$. ◁

The formula in Theorem 2, although explicit, is not helpful when $C(n, r)$ is computed for large values of n and r. The reasons are that it is practical to compute exact values of factorials exactly only for small integer values, and when floating point arithmetic is used, the formula in Theorem 2 may produce a value that is not an integer. When computing $C(n, r)$, first note that when we cancel out $(n - r)!$ from the numerator and denominator of the expression for $C(n, r)$ in Theorem 2, we obtain

$$C(n, r) = \frac{n!}{r!\,(n-r)!} = \frac{n(n-1)\cdots(n-r+1)}{r!}.$$

Consequently, to compute $C(n, r)$ you can cancel out all the terms in the larger factorial in the denominator from the numerator and denominator, then multiply all the terms that do not cancel in the numerator and finally divide by the smaller factorial in the denominator. [When doing this calculation by hand, instead of by machine, it is also worthwhile to factor out common factors in the numerator $n(n-1)\cdots(n-r+1)$ and in the denominator $r!$.] Note that many computational programs can be used to find $C(n, r)$. [Such functions may be called *choose*(n, k) or *binom*(n, k).]

Example 11 illustrates how $C(n, k)$ is computed when k is relatively small compared to n and when k is close to n. It also illustrates a key identity enjoyed by the numbers $C(n, k)$.

EXAMPLE 11 How many poker hands of five cards can be dealt from a standard deck of 52 cards? Also, how many ways are there to select 47 cards from a standard deck of 52 cards?

Solution: Because the order in which the five cards are dealt from a deck of 52 cards does not matter, there are

$$C(52, 5) = \frac{52!}{5!47!}$$

different hands of five cards that can be dealt. To compute the value of $C(52, 5)$, first divide the numerator and denominator by 47! to obtain

$$C(52, 5) = \frac{52 \cdot 51 \cdot 50 \cdot 49 \cdot 48}{5 \cdot 4 \cdot 3 \cdot 2 \cdot 1}.$$

This expression can be simplified by first dividing the factor 5 in the denominator into the factor 50 in the numerator to obtain a factor 10 in the numerator, then dividing the factor 4 in the denominator into the factor 48 in the numerator to obtain a factor of 12 in the numerator,

then dividing the factor 3 in the denominator into the factor 51 in the numerator to obtain a factor of 17 in the numerator, and finally, dividing the factor 2 in the denominator into the factor 52 in the numerator to obtain a factor of 26 in the numerator. We find that

$$C(52, 5) = 26 \cdot 17 \cdot 10 \cdot 49 \cdot 12 = 2{,}598{,}960.$$

Consequently, there are 2,598,960 different poker hands of five cards that can be dealt from a standard deck of 52 cards.

Note that there are

$$C(52, 47) = \frac{52!}{47!5!}$$

different ways to select 47 cards from a standard deck of 52 cards. We do not need to compute this value because $C(52, 47) = C(52, 5)$. (Only the order of the factors 5! and 47! is different in the denominators in the formulae for these quantities.) It follows that there are also 2,598,960 different ways to select 47 cards from a standard deck of 52 cards. ◀

In Example 11 we observed that $C(52, 5) = C(52, 47)$. This is not surprising because selecting five cards out of 52 is the same as selecting the 47 that we leave out. The identity $C(52, 5) = C(52, 47)$ is a special case of the useful identity for the number of r-combinations of a set given in Corollary 2.

COROLLARY 2 Let n and r be nonnegative integers with $r \leq n$. Then $C(n, r) = C(n, n - r)$.

Proof: From Theorem 2 it follows that

$$C(n, r) = \frac{n!}{r!\,(n - r)!}$$

and

$$C(n, n - r) = \frac{n!}{(n - r)!\,[n - (n - r)]!} = \frac{n!}{(n - r)!\,r!}.$$

Hence, $C(n, r) = C(n, n - r)$. ◁

We can also prove Corollary 2 without relying on algebraic manipulation. Instead, we can use a combinatorial proof. We describe this important type of proof in Definition 1.

Definition 1 A *combinatorial proof* of an identity is a proof that uses counting arguments to prove that both sides of the identity count the same objects but in different ways or a proof that is based on showing that there is a bijection between the sets of objects counted by the two sides of the identity. These two types of proofs are called *double counting proofs* and *bijective proofs*, respectively.

Combinatorial proofs are almost always much shorter and provide more insights than proofs based on algebraic manipulation.

Many identities involving binomial coefficients can be proved using combinatorial proofs. We now show how to prove Corollary 2 using a combinatorial proof. We will provide both a double counting proof and a bijective proof, both based on the same basic idea.

Proof: We will use a bijective proof to show that $C(n, r) = C(n, n - r)$ for all integers n and r with $0 \leq r \leq n$. Suppose that S is a set with n elements. The function that maps a subset A of S to $\overline{A}$ is a bijection between subsets of S with r elements and subsets with $n - r$ elements (as the reader should verify). The identity $C(n, r) = C(n, n - r)$ follows because when there is a bijection between two finite sets, the two sets must have the same number of elements.

Alternatively, we can reformulate this argument as a double counting proof. By definition, the number of subsets of S with r elements equals $C(n, r)$. But each subset A of S is also determined by specifying which elements are not in A, and so are in $\overline{A}$. Because the complement of a subset of S with r elements has $n - r$ elements, there are also $C(n, n - r)$ subsets of S with r elements. It follows that $C(n, r) = C(n, n - r)$. ◁

EXAMPLE 12 How many ways are there to select five players from a 10-member tennis team to make a trip to a match at another school?

Extra Examples

Solution: The answer is given by the number of 5-combinations of a set with 10 elements. By Theorem 2, the number of such combinations is

$$C(10, 5) = \frac{10!}{5!\,5!} = 252.$$

◀

EXAMPLE 13 A group of 30 people have been trained as astronauts to go on the first mission to Mars. How many ways are there to select a crew of six people to go on this mission (assuming that all crew members have the same job)?

Solution: The number of ways to select a crew of six from the pool of 30 people is the number of 6-combinations of a set with 30 elements, because the order in which these people are chosen does not matter. By Theorem 2, the number of such combinations is

$$C(30, 6) = \frac{30!}{6!\,24!} = \frac{30 \cdot 29 \cdot 28 \cdot 27 \cdot 26 \cdot 25}{6 \cdot 5 \cdot 4 \cdot 3 \cdot 2 \cdot 1} = 593{,}775.$$

◀

EXAMPLE 14 How many bit strings of length n contain exactly r 1s?

Solution: The positions of r 1s in a bit string of length n form an r-combination of the set $\{1, 2, 3, \ldots, n\}$. Hence, there are $C(n, r)$ bit strings of length n that contain exactly r 1s. ◀

EXAMPLE 15 Suppose that there are 9 faculty members in the mathematics department and 11 in the computer science department. How many ways are there to select a committee to develop a discrete mathematics course at a school if the committee is to consist of three faculty members from the mathematics department and four from the computer science department?

Solution: By the product rule, the answer is the product of the number of 3-combinations of a set with nine elements and the number of 4-combinations of a set with 11 elements. By Theorem 2, the number of ways to select the committee is

$$C(9, 3) \cdot C(11, 4) = \frac{9!}{3!6!} \cdot \frac{11!}{4!7!} = 84 \cdot 330 = 27{,}720.$$

◀

Exercises

1. List all the permutations of $\{a, b, c\}$.

2. How many different permutations are there of the set $\{a, b, c, d, e, f, g\}$?

3. How many permutations of $\{a, b, c, d, e, f, g\}$ end with a?

4. Let $S = \{1, 2, 3, 4, 5\}$.
a) List all the 3-permutations of S.
b) List all the 3-combinations of S.

5. Find the value of each of these quantities.
a) $P(6, 3)$ **b)** $P(6, 5)$
c) $P(8, 1)$ **d)** $P(8, 5)$
e) $P(8, 8)$ **f)** $P(10, 9)$

6. Find the value of each of these quantities.
a) $C(5, 1)$ **b)** $C(5, 3)$
c) $C(8, 4)$ **d)** $C(8, 8)$
e) $C(8, 0)$ **f)** $C(12, 6)$

7. Find the number of 5-permutations of a set with nine elements.

8. In how many different orders can five runners finish a race if no ties are allowed?

9. How many possibilities are there for the win, place, and show (first, second, and third) positions in a horse race with 12 horses if all orders of finish are possible?

10. There are six different candidates for governor of a state. In how many different orders can the names of the candidates be printed on a ballot?

11. How many bit strings of length 10 contain
a) exactly four 1s?
b) at most four 1s?
c) at least four 1s?
d) an equal number of 0s and 1s?

12. How many bit strings of length 12 contain
a) exactly three 1s?
b) at most three 1s?
c) at least three 1s?
d) an equal number of 0s and 1s?

13. A group contains n men and n women. How many ways are there to arrange these people in a row if the men and women alternate?

14. In how many ways can a set of two positive integers less than 100 be chosen?

15. In how many ways can a set of five letters be selected from the English alphabet?

16. How many subsets with an odd number of elements does a set with 10 elements have?

17. How many subsets with more than two elements does a set with 100 elements have?

18. A coin is flipped eight times where each flip comes up either heads or tails. How many possible outcomes
a) are there in total?
b) contain exactly three heads?
c) contain at least three heads?
d) contain the same number of heads and tails?

19. A coin is flipped 10 times where each flip comes up either heads or tails. How many possible outcomes
a) are there in total?
b) contain exactly two heads?
c) contain at most three tails?
d) contain the same number of heads and tails?

20. How many bit strings of length 10 have
a) exactly three 0s?
b) more 0s than 1s?
c) at least seven 1s?
d) at least three 1s?

21. How many permutations of the letters *ABCDEFG* contain
a) the string *BCD*?
b) the string *CFGA*?
c) the strings *BA* and *GF*?
d) the strings *ABC* and *DE*?
e) the strings *ABC* and *CDE*?
f) the strings *CBA* and *BED*?

22. How many permutations of the letters *ABCDEFGH* contain
a) the string *ED*?
b) the string *CDE*?
c) the strings *BA* and *FGH*?
d) the strings *AB*, *DE*, and *GH*?
e) the strings *CAB* and *BED*?
f) the strings *BCA* and *ABF*?

23. How many ways are there for eight men and five women to stand in a line so that no two women stand next to each other? [*Hint:* First position the men and then consider possible positions for the women.]

24. How many ways are there for 10 women and six men to stand in a line so that no two men stand next to each other? [*Hint:* First position the women and then consider possible positions for the men.]

25. How many ways are there for four men and five women to stand in a line so that
a) all men stand together?
b) all women stand together?

26. How many ways are there for three penguins and six puffins to stand in a line so that
a) all puffins stand together?
b) all penguins stand together?

27. One hundred tickets, numbered $1, 2, 3, \ldots, 100$, are sold to 100 different people for a drawing. Four different prizes are awarded, including a grand prize (a trip to Tahiti). How many ways are there to award the prizes if
a) there are no restrictions?
b) the person holding ticket 47 wins the grand prize?
c) the person holding ticket 47 wins one of the prizes?
d) the person holding ticket 47 does not win a prize?
e) the people holding tickets 19 and 47 both win prizes?
f) the people holding tickets 19, 47, and 73 all win prizes?

g) the people holding tickets 19, 47, 73, and 97 all win prizes?
h) none of the people holding tickets 19, 47, 73, and 97 wins a prize?
i) the grand prize winner is a person holding ticket 19, 47, 73, or 97?
j) the people holding tickets 19 and 47 win prizes, but the people holding tickets 73 and 97 do not win prizes?

28. Thirteen people on a softball team show up for a game.
a) How many ways are there to choose 10 players to take the field?
b) How many ways are there to assign the 10 positions by selecting players from the 13 people who show up?
c) Of the 13 people who show up, three are women. How many ways are there to choose 10 players to take the field if at least one of these players must be a woman?

29. A club has 25 members.
a) How many ways are there to choose four members of the club to serve on an executive committee?
b) How many ways are there to choose a president, vice president, secretary, and treasurer of the club, where no person can hold more than one office?

30. A professor writes 40 discrete mathematics true/false questions. Of the statements in these questions, 17 are true. If the questions can be positioned in any order, how many different answer keys are possible?

***31.** How many 4-permutations of the positive integers not exceeding 100 contain three consecutive integers k, $k + 1$, $k + 2$, in the correct order
a) where these consecutive integers can perhaps be separated by other integers in the permutation?
b) where they are in consecutive positions in the permutation?

32. Seven women and nine men are on the faculty in the mathematics department at a school.
a) How many ways are there to select a committee of five members of the department if at least one woman must be on the committee?
b) How many ways are there to select a committee of five members of the department if at least one woman and at least one man must be on the committee?

33. The English alphabet contains 21 consonants and five vowels. How many strings of six lowercase letters of the English alphabet contain
a) exactly one vowel?
b) exactly two vowels?
c) at least one vowel?
d) at least two vowels?

34. How many strings of six lowercase letters from the English alphabet contain
a) the letter a?
b) the letters a and b?
c) the letters a and b in consecutive positions with a preceding b, with all the letters distinct?
d) the letters a and b, where a is somewhere to the left of b in the string, with all the letters distinct?

35. Suppose that a department contains 10 men and 15 women. How many ways are there to form a committee with six members if it must have the same number of men and women?

36. Suppose that a department contains 10 men and 15 women. How many ways are there to form a committee with six members if it must have more women than men?

37. How many bit strings contain exactly eight 0s and 10 1s if every 0 must be immediately followed by a 1?

38. How many bit strings contain exactly five 0s and 14 1s if every 0 must be immediately followed by two 1s?

39. How many bit strings of length 10 contain at least three 1s and at least three 0s?

40. How many ways are there to select 12 countries in the United Nations to serve on a council if 3 are selected from a block of 45, 4 are selected from a block of 57, and the others are selected from the remaining 69 countries?

41. How many license plates consisting of three letters followed by three digits contain no letter or digit twice?

A **circular r-permutation of n** people is a seating of r of these n people around a circular table, where seatings are considered to be the same if they can be obtained from each other by rotating the table.

42. Find the number of circular 3-permutations of 5 people.

43. Find a formula for the number of circular r-permutations of n people.

44. Find a formula for the number of ways to seat r of n people around a circular table, where seatings are considered the same if every person has the same two neighbors without regard to which side these neighbors are sitting on.

45. How many ways are there for a horse race with three horses to finish if ties are possible? [*Note:* Two or three horses may tie.]

***46.** How many ways are there for a horse race with four horses to finish if ties are possible? [*Note:* Any number of the four horses may tie.]

***47.** There are six runners in the 100-yard dash. How many ways are there for three medals to be awarded if ties are possible? (The runner or runners who finish with the fastest time receive gold medals, the runner or runners who finish with exactly one runner ahead receive silver medals, and the runner or runners who finish with exactly two runners ahead receive bronze medals.)

***48.** This procedure is used to break ties in games in the championship round of the World Cup soccer tournament. Each team selects five players in a prescribed order. Each of these players takes a penalty kick, with a player from the first team followed by a player from the second team and so on, following the order of players specified. If the score is still tied at the end of the 10 penalty kicks, this procedure is repeated. If the score is still tied after 20 penalty kicks, a sudden-death shootout occurs, with the first team scoring an unanswered goal victorious.

a) How many different scoring scenarios are possible if the game is settled in the first round of 10 penalty kicks, where the round ends once it is impossible for a team to equal the number of goals scored by the other team?

b) How many different scoring scenarios for the first and second groups of penalty kicks are possible if the game is settled in the second round of 10 penalty kicks?

c) How many scoring scenarios are possible for the full set of penalty kicks if the game is settled with no more than 10 total additional kicks after the two rounds of five kicks for each team?

6.4 Binomial Coefficients and Identities

As we remarked in Section 6.3, the number of r-combinations from a set with n elements is often denoted by $\binom{n}{r}$. This number is also called a **binomial coefficient** because these numbers occur as coefficients in the expansion of powers of binomial expressions such as $(a + b)^n$. We will discuss the **binomial theorem**, which gives a power of a binomial expression as a sum of terms involving binomial coefficients. We will prove this theorem using a combinatorial proof. We will also show how combinatorial proofs can be used to establish some of the many different identities that express relationships among binomial coefficients.

6.4.1 The Binomial Theorem

Links

The binomial theorem gives the coefficients of the expansion of powers of binomial expressions. A **binomial** expression is simply the sum of two terms, such as $x + y$. (The terms can be products of constants and variables, but that does not concern us here.)

Example 1 illustrates how the coefficients in a typical expansion can be found and prepares us for the statement of the binomial theorem.

EXAMPLE 1 The expansion of $(x + y)^3$ can be found using combinatorial reasoning instead of multiplying the three terms out. When $(x + y)^3 = (x + y)(x + y)(x + y)$ is expanded, all products of a term in the first sum, a term in the second sum, and a term in the third sum are added. Terms of the form x^3, x^2y, xy^2, and y^3 arise. To obtain a term of the form x^3, an x must be chosen in each of the sums, and this can be done in only one way. Thus, the x^3 term in the product has a coefficient of 1. To obtain a term of the form x^2y, an x must be chosen in two of the three sums (and consequently a y in the other sum). Hence, the number of such terms is the number of 2-combinations of three objects, namely, $\binom{3}{2}$. Similarly, the number of terms of the form xy^2 is the number of ways to pick one of the three sums to obtain an x (and consequently take a y from each of the other two sums). This can be done in $\binom{3}{1}$ ways. Finally, the only way to obtain a y^3 term is to choose the y for each of the three sums in the product, and this can be done in exactly one way. Consequently, it follows that

$$\begin{aligned}(x + y)^3 &= (x + y)(x + y)(x + y) = (xx + xy + yx + yy)(x + y)\\ &= xxx + xxy + xyx + xyy + yxx + yxy + yyx + yyy\\ &= x^3 + 3x^2y + 3xy^2 + y^3.\end{aligned}$$

◀

We now state the binomial theorem.

THEOREM 1 **THE BINOMIAL THEOREM** Let x and y be variables, and let n be a nonnegative integer. Then

$$(x + y)^n = \sum_{j=0}^{n} \binom{n}{j} x^{n-j}y^j = \binom{n}{0}x^n + \binom{n}{1}x^{n-1}y + \cdots + \binom{n}{n-1}xy^{n-1} + \binom{n}{n}y^n.$$

Proof: We use a combinatorial proof. The terms in the product when it is expanded are of the form $x^{n-j}y^j$ for $j = 0, 1, 2, \ldots, n$. To count the number of terms of the form $x^{n-j}y^j$, note that to obtain such a term it is necessary to choose $n - j$ xs from the n binomial factors (so that the other j terms in the product are ys). Therefore, the coefficient of $x^{n-j}y^j$ is $\binom{n}{n-j}$, which is equal to $\binom{n}{j}$. This proves the theorem. ◁

Some computational uses of the binomial theorem are illustrated in Examples 2–4.

EXAMPLE 2 What is the expansion of $(x + y)^4$?

Extra Examples

Solution: From the binomial theorem it follows that

$$\begin{aligned}(x+y)^4 &= \sum_{j=0}^{4} \binom{4}{j} x^{4-j}y^j \\ &= \binom{4}{0}x^4 + \binom{4}{1}x^3y + \binom{4}{2}x^2y^2 + \binom{4}{3}xy^3 + \binom{4}{4}y^4 \\ &= x^4 + 4x^3y + 6x^2y^2 + 4xy^3 + y^4.\end{aligned}$$

◀

EXAMPLE 3 What is the coefficient of $x^{12}y^{13}$ in the expansion of $(x + y)^{25}$?

Solution: From the binomial theorem it follows that this coefficient is

$$\binom{25}{13} = \frac{25!}{13!\,12!} = 5{,}200{,}300.$$

◀

EXAMPLE 4 What is the coefficient of $x^{12}y^{13}$ in the expansion of $(2x - 3y)^{25}$?

Solution: First, note that this expression equals $(2x + (-3y))^{25}$. By the binomial theorem, we have

$$(2x + (-3y))^{25} = \sum_{j=0}^{25} \binom{25}{j} (2x)^{25-j}(-3y)^j.$$

Consequently, the coefficient of $x^{12}y^{13}$ in the expansion is obtained when $j = 13$, namely,

$$\binom{25}{13} 2^{12}(-3)^{13} = -\frac{25!}{13!\,12!} 2^{12}3^{13}.$$

Note that another way to find the solution is to first use the binomial theorem to see that

$$(u + v)^{25} = \sum_{j=0}^{25} \binom{25}{j} u^{25-j}v^j.$$

Setting $u = 2x$ and $v = -3y$ in this equation yields the same result. ◀

We can prove some useful identities using the binomial theorem, as Corollaries 1, 2, and 3 demonstrate.

COROLLARY 1 Let n be a nonnegative integer. Then

$$\sum_{k=0}^{n} \binom{n}{k} = 2^n.$$

Proof: Using the binomial theorem with $x = 1$ and $y = 1$, we see that

$$2^n = (1+1)^n = \sum_{k=0}^{n} \binom{n}{k} 1^k 1^{n-k} = \sum_{k=0}^{n} \binom{n}{k}.$$

This is the desired result. ◁

There is also a nice combinatorial proof of Corollary 1, which we now present.

Proof: A set with n elements has a total of 2^n different subsets. Each subset has zero elements, one element, two elements, ..., or n elements in it. There are $\binom{n}{0}$ subsets with zero elements, $\binom{n}{1}$ subsets with one element, $\binom{n}{2}$ subsets with two elements, ..., and $\binom{n}{n}$ subsets with n elements. Therefore,

$$\sum_{k=0}^{n} \binom{n}{k}$$

counts the total number of subsets of a set with n elements. By equating the two formulas we have for the number of subsets of a set with n elements, we see that

$$\sum_{k=0}^{n} \binom{n}{k} = 2^n.$$

◁

COROLLARY 2 Let n be a positive integer. Then

$$\sum_{k=0}^{n} (-1)^k \binom{n}{k} = 0.$$

Proof: When we use the binomial theorem with $x = -1$ and $y = 1$, we see that

$$0 = 0^n = ((-1)+1)^n = \sum_{k=0}^{n} \binom{n}{k} (-1)^k 1^{n-k} = \sum_{k=0}^{n} \binom{n}{k} (-1)^k.$$

This proves the corollary. ◁

Remark: Corollary 2 implies that

$$\binom{n}{0} + \binom{n}{2} + \binom{n}{4} + \cdots = \binom{n}{1} + \binom{n}{3} + \binom{n}{5} + \cdots.$$

COROLLARY 3

Let n be a nonnegative integer. Then

$$\sum_{k=0}^{n} 2^k \binom{n}{k} = 3^n.$$

Proof: We recognize that the left-hand side of this formula is the expansion of $(1 + 2)^n$ provided by the binomial theorem. Therefore, by the binomial theorem, we see that

$$(1 + 2)^n = \sum_{k=0}^{n} \binom{n}{k} 1^{n-k} 2^k = \sum_{k=0}^{n} \binom{n}{k} 2^k.$$

Hence

$$\sum_{k=0}^{n} 2^k \binom{n}{k} = 3^n.$$

◁

6.4.2 Pascal's Identity and Triangle

The binomial coefficients satisfy many different identities. We introduce one of the most important of these now.

THEOREM 2

PASCAL'S IDENTITY Let n and k be positive integers with $n \geq k$. Then

$$\binom{n+1}{k} = \binom{n}{k-1} + \binom{n}{k}.$$

Proof: We will use a combinatorial proof. Suppose that T is a set containing $n + 1$ elements. Let a be an element in T, and let $S = T - \{a\}$. Note that there are $\binom{n+1}{k}$ subsets of T containing k elements. However, a subset of T with k elements either contains a together with $k - 1$ elements of S, or contains k elements of S and does not contain a. Because there are $\binom{n}{k-1}$ subsets of $k - 1$ elements of S, there are $\binom{n}{k-1}$ subsets of k elements of T that contain a. And there are $\binom{n}{k}$ subsets of k elements of T that do not contain a, because there are $\binom{n}{k}$ subsets of k elements of S. Consequently,

$$\binom{n+1}{k} = \binom{n}{k-1} + \binom{n}{k}.$$

◁

Remark: It is also possible to prove this identity by algebraic manipulation from the formula for $\binom{n}{r}$ (see Exercise 23).

Remark: Pascal's identity, together with the initial conditions $\binom{n}{0} = \binom{n}{n} = 1$ for all integers n, can be used to recursively define binomial coefficients. This recursive definition is useful in the

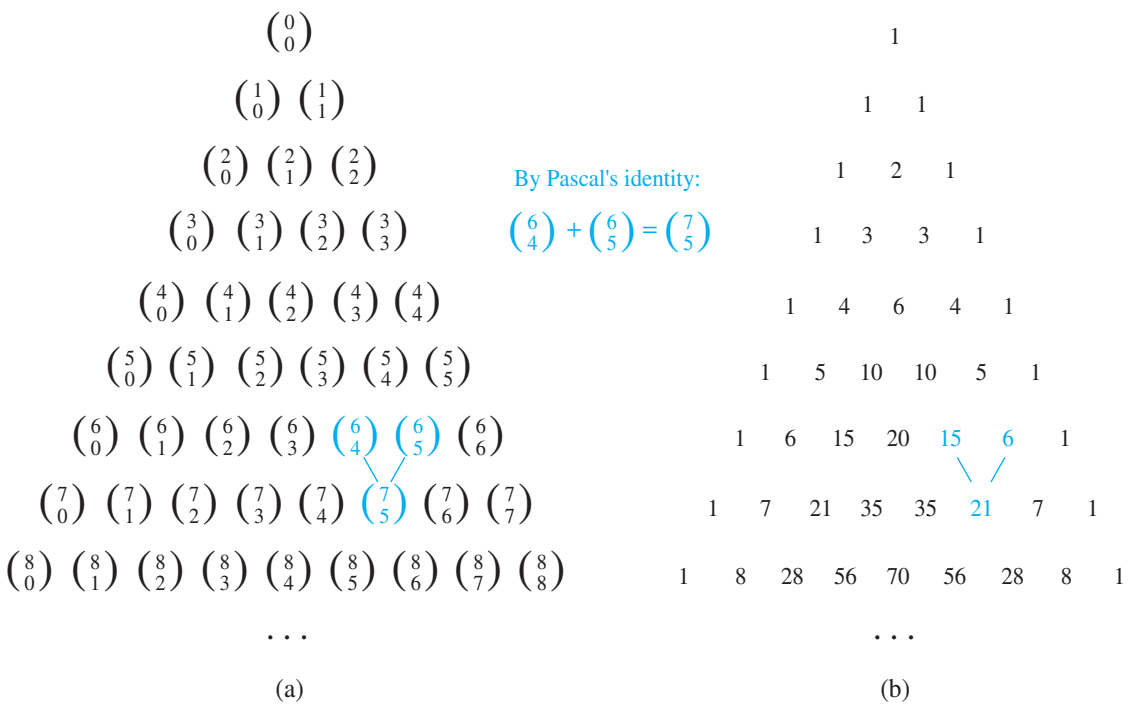


FIGURE 1 **Pascal's triangle.**

computation of binomial coefficients because only addition, and not multiplication, of integers is needed to use this recursive definition.

Pascal's identity is the basis for a geometric arrangement of the binomial coefficients in a triangle, as shown in Figure 1.

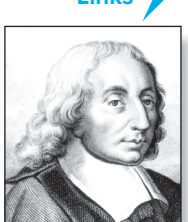
The nth row in the triangle consists of the binomial coefficients

$$\binom{n}{k}, \quad k = 0, 1, \ldots, n.$$

This triangle is known as **Pascal's triangle**, named after the French mathematician Blaise Pascal. Pascal's identity shows that when two adjacent binomial coefficients in this triangle are added, the binomial coefficient in the next row between these two coefficients is produced.

Pascal's triangle has a long and ancient history, predating Pascal by many centuries. In the East, binomial coefficients and Pascal's identity were known in the second century B.C.E. by the Indian mathematician Pingala. Later, Indian mathematicians included commentaries relating to Pascal's triangle in their books written in the first half of the last millennium. The Persian

Links



Source: National Library of Medicine

BLAISE PASCAL (1623–1662) Blaise Pascal was taught by his father, a tax collector in Rouen, France. He exhibited his talents at an early age, although his father, who had made discoveries in analytic geometry, kept mathematics books away from him to encourage other interests. At 16 Pascal discovered an important result concerning conic sections. At 18 he designed a calculating machine, which he built and sold. Pascal, along with Fermat, laid the foundations for the modern theory of probability. In this work, he made new discoveries concerning what is now called Pascal's triangle. In 1654, Pascal abandoned his mathematical pursuits to devote himself to theology. After this, he returned to mathematics only once. One night, distracted by a severe toothache, he sought comfort by studying the mathematical properties of the cycloid. Miraculously, his pain subsided, which he took as a sign of divine approval of the study of mathematics.

mathematician Al-Karaji and the multitalented Omar Khayyám wrote about Pascal's triangle in the eleventh and twelfth centuries, respectively; in Iran, Pascal's triangle is known as Khayyám's triangle. The triangle was known by the Chinese mathematician Jia Xian in the eleventh century and was written about in the 13th century by Yang Hui; in Chinese Pascal's triangle is often known as Yang Hui's triangle.

In the West, Pascal's triangle appears on the frontispiece of a 1527 book on business calculation written by the German scholar Petrus Apianus. In Italy, Pascal's triangle is called Tartaglia's triangle, after the Italian mathematician Niccolò Fontana Tartaglia who published the first few rows of the triangle in 1556. In his book *Traitè du triangle arithmétique*, published posthumously 1665, Pascal presented results about Pascal's triangle and used them to solve probability theory problems. Later French mathematicians named this triangle after Pascal; in 1730 Abraham de Moivre coined the name "Pascal's Arithmetic Triangle," which later became "Pascal's Triangle."

6.4.3 Other Identities Involving Binomial Coefficients

We conclude this section with combinatorial proofs of two of the many identities enjoyed by the binomial coefficients.

THEOREM 3 **VANDERMONDE'S IDENTITY** Let m, n, and r be nonnegative integers with r not exceeding either m or n. Then

$$\binom{m+n}{r} = \sum_{k=0}^{r} \binom{m}{r-k}\binom{n}{k}.$$

Links

Remark: This identity was discovered by mathematician Alexandre-Théophile Vandermonde in the eighteenth century.

Proof: Suppose that there are m items in one set and n items in a second set. Then the total number of ways to pick r elements from the union of these sets is $\binom{m+n}{r}$.

Another way to pick r elements from the union is to pick k elements from the second set and then $r-k$ elements from the first set, where k is an integer with $0 \le k \le r$. Because there are $\binom{n}{k}$ ways to choose k elements from the second set and $\binom{m}{r-k}$ ways to choose $r-k$ elements from the first set, the product rule tells us that this can be done in $\binom{m}{r-k}\binom{n}{k}$ ways. Hence, the total number of ways to pick r elements from the union also equals $\sum_{k=0}^{r}\binom{m}{r-k}\binom{n}{k}$.

We have found two expressions for the number of ways to pick r elements from the union of a set with m items and a set with n items. Equating them gives us Vandermonde's identity. ◁

Corollary 4 follows from Vandermonde's identity.

ALEXANDRE-THÉOPHILE VANDERMONDE (1735–1796) Because Alexandre-Théophile Vandermonde was a sickly child, his physician father directed him to a career in music. However, he later developed an interest in mathematics. His complete mathematical work consists of four papers published in 1771–1772. These papers include fundamental contributions on the roots of equations, on the theory of determinants, and on the knight's tour problem (introduced in the exercises in Section 10.5). Vandermonde's interest in mathematics lasted for only 2 years. Afterward, he published papers on harmony, experiments with cold, and the manufacture of steel. He also became interested in politics, joining the cause of the French revolution and holding several different positions in government.

COROLLARY 4 If n is a nonnegative integer, then

$$\binom{2n}{n} = \sum_{k=0}^{n} \binom{n}{k}^2.$$

Proof: We use Vandermonde's identity with $m = r = n$ to obtain

$$\binom{2n}{n} = \sum_{k=0}^{n} \binom{n}{n-k}\binom{n}{k} = \sum_{k=0}^{n} \binom{n}{k}^2.$$

The last equality was obtained using the identity $\binom{n}{k} = \binom{n}{n-k}$. ◁

We can prove combinatorial identities by counting bit strings with different properties, as the proof of Theorem 4 will demonstrate.

THEOREM 4 Let n and r be nonnegative integers with $r \leq n$. Then

$$\binom{n+1}{r+1} = \sum_{j=r}^{n} \binom{j}{r}.$$

Proof: We use a combinatorial proof. By Example 14 in Section 6.3, the left-hand side, $\binom{n+1}{r+1}$, counts the bit strings of length $n+1$ containing $r+1$ ones.

We show that the right-hand side counts the same objects by considering the cases corresponding to the possible locations of the final 1 in a string with $r+1$ ones. This final one must occur at position $r+1, r+2, \ldots,$ or $n+1$. Furthermore, if the last one is the kth bit there must be r ones among the first $k-1$ positions. Consequently, by Example 14 in Section 6.3, there are $\binom{k-1}{r}$ such bit strings. Summing over k with $r+1 \leq k \leq n+1$, we find that there are

$$\sum_{k=r+1}^{n+1} \binom{k-1}{r} = \sum_{j=r}^{n} \binom{j}{r}$$

bit strings of length n containing exactly $r+1$ ones. (Note that the last step follows from the change of variables $j = k-1$.) Because the left-hand side and the right-hand side count the same objects, they are equal. This completes the proof. ◁

Exercises

1. Find the expansion of $(x+y)^4$
   a) using combinatorial reasoning, as in Example 1.
   b) using the binomial theorem.

2. Find the expansion of $(x+y)^5$
   a) using combinatorial reasoning, as in Example 1.
   b) using the binomial theorem.

3. Find the expansion of $(x+y)^6$.

4. Find the coefficient of x^5y^8 in $(x+y)^{13}$.

5. How many terms are there in the expansion of $(x+y)^{100}$ after like terms are collected?

6. What is the coefficient of x^7 in $(1+x)^{11}$?

7. What is the coefficient of x^9 in $(2-x)^{19}$?

8. What is the coefficient of x^8y^9 in the expansion of $(3x+2y)^{17}$?

9. What is the coefficient of $x^{101}y^{99}$ in the expansion of $(2x-3y)^{200}$?

10. Use the binomial theorem to expand $(3x - y^2)^4$ into a sum of terms of the form $cx^a y^b$, where c is a real number and a and b are nonnegative integers.

11. Use the binomial theorem to expand $(3x^4 - 2y^3)^5$ into a sum of terms of the form $cx^a y^b$, where c is a real number and a and b are nonnegative integers.

12. Use the binomial theorem to find the coefficient of $x^a y^b$ in the expansion of $(5x^2 + 2y^3)^6$, where

a) $a = 6, b = 9$.
b) $a = 2, b = 15$.
c) $a = 3, b = 12$.
d) $a = 12, b = 0$.
e) $a = 8, b = 9$.

13. Use the binomial theorem to find the coefficient of $x^a y^b$ in the expansion of $(2x^3 - 4y^2)^7$, where

a) $a = 9, b = 8$.
b) $a = 8, b = 9$.
c) $a = 0, b = 14$.
d) $a = 12, b = 6$.
e) $a = 18, b = 2$.

***14.** Give a formula for the coefficient of x^k in the expansion of $(x + 1/x)^{100}$, where k is an integer.

***15.** Give a formula for the coefficient of x^k in the expansion of $(x^2 - 1/x)^{100}$, where k is an integer.

16. The row of Pascal's triangle containing the binomial coefficients $\binom{10}{k}$, $0 \le k \le 10$, is:

$$1 \quad 10 \quad 45 \quad 120 \quad 210 \quad 252 \quad 210 \quad 120 \quad 45 \quad 10 \quad 1$$

Use Pascal's identity to produce the row immediately following this row in Pascal's triangle.

17. What is the row of Pascal's triangle containing the binomial coefficients $\binom{9}{k}$, $0 \le k \le 9$?

18. Show that if n is a positive integer, then $1 = \binom{n}{0} < \binom{n}{1} < \cdots < \binom{n}{\lfloor n/2 \rfloor} = \binom{n}{\lceil n/2 \rceil} > \cdots > \binom{n}{n-1} > \binom{n}{n} = 1$.

19. Show that $\binom{n}{k} \le 2^n$ for all positive integers n and all integers k with $0 \le k \le n$.

20. **a)** Use Exercise 18 and Corollary 1 to show that if n is an integer greater than 1, then $\binom{n}{\lfloor n/2 \rfloor} \ge 2^n/n$.
b) Conclude from part (a) that if n is a positive integer, then $\binom{2n}{n} \ge 4^n/2n$.

☞ **21.** Show that if n and k are integers with $1 \le k \le n$, then $\binom{n}{k} \le n^k/2^{k-1}$.

22. Suppose that b is an integer with $b \ge 7$. Use the binomial theorem and the appropriate row of Pascal's triangle to find the base-b expansion of $(11)_b^4$ [that is, the fourth power of the number $(11)_b$ in base-b notation].

23. Prove Pascal's identity, using the formula for $\binom{n}{r}$.

24. Suppose that k and n are integers with $1 \le k < n$. Prove the **hexagon identity**

$$\binom{n-1}{k-1}\binom{n}{k+1}\binom{n+1}{k} = \binom{n-1}{k}\binom{n}{k-1}\binom{n+1}{k+1},$$

which relates terms in Pascal's triangle that form a hexagon.

☞ **25.** Prove that if n and k are integers with $1 \le k \le n$, then $k\binom{n}{k} = n\binom{n-1}{k-1}$,

a) using a combinatorial proof. [*Hint:* Show that the two sides of the identity count the number of ways to select a subset with k elements from a set with n elements and then an element of this subset.]
b) using an algebraic proof based on the formula for $\binom{n}{r}$ given in Theorem 2 in Section 6.3.

26. Prove the identity $\binom{n}{r}\binom{r}{k} = \binom{n}{k}\binom{n-k}{r-k}$, whenever n, r, and k are nonnegative integers with $r \le n$ and $k \le r$,

a) using a combinatorial argument.
b) using an argument based on the formula for the number of r-combinations of a set with n elements.

27. Show that if n and k are positive integers, then

$$\binom{n+1}{k} = (n+1)\binom{n}{k-1} \Big/ k.$$

Use this identity to construct an inductive definition of the binomial coefficients.

28. Show that if p is a prime and k is an integer such that $1 \le k \le p - 1$, then p divides $\binom{p}{k}$.

29. Let n be a positive integer. Show that

$$\binom{2n}{n+1} + \binom{2n}{n} = \binom{2n+2}{n+1}/2.$$

***30.** Let n and k be integers with $1 \le k \le n$. Show that

$$\sum_{k=1}^{n} \binom{n}{k}\binom{n}{k-1} = \binom{2n+2}{n+1}/2 - \binom{2n}{n}.$$

***31.** Prove the **hockeystick identity**

$$\sum_{k=0}^{r} \binom{n+k}{k} = \binom{n+r+1}{r}$$

whenever n and r are positive integers,

a) using a combinatorial argument.
b) using Pascal's identity.

32. Show that if n is a positive integer, then $\binom{2n}{2} = 2\binom{n}{2} + n^2$

a) using a combinatorial argument.
b) by algebraic manipulation.

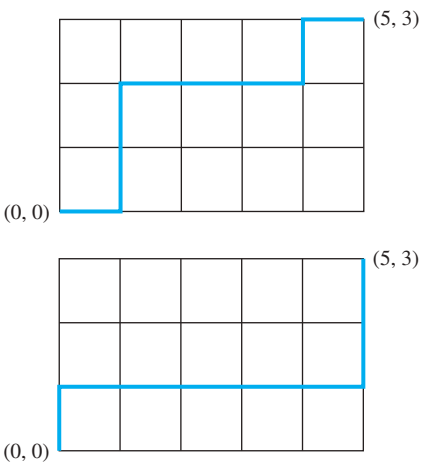
***33.** Give a combinatorial proof that $\sum_{k=1}^{n} k\binom{n}{k} = n2^{n-1}$. [*Hint:* Count in two ways the number of ways to select a committee and to then select a leader of the committee.]

***34.** Give a combinatorial proof that $\sum_{k=1}^{n} k\binom{n}{k}^2 = n\binom{2n-1}{n-1}$. [*Hint:* Count in two ways the number of ways to select a committee, with n members from a group of n mathematics professors and n computer science professors, such that the chairperson of the committee is a mathematics professor.]

35. Show that a nonempty set has the same number of subsets with an odd number of elements as it does subsets with an even number of elements.

***36.** Prove the binomial theorem using mathematical induction.

37. In this exercise we will count the number of paths in the xy plane between the origin $(0, 0)$ and point (m, n), where m and n are nonnegative integers, such that each path is made up of a series of steps, where each step is a move one unit to the right or a move one unit upward. (No moves to the left or downward are allowed.) Two such paths from $(0, 0)$ to $(5, 3)$ are illustrated here.



a) Show that each path of the type described can be represented by a bit string consisting of m 0s and n 1s, where a 0 represents a move one unit to the right and a 1 represents a move one unit upward.

b) Conclude from part (a) that there are $\binom{m+n}{n}$ paths of the desired type.

38. Use Exercise 37 to give an alternative proof of Corollary 2 in Section 6.3, which states that $\binom{n}{k} = \binom{n}{n-k}$ whenever k is an integer with $0 \le k \le n$. [*Hint:* Consider the number of paths of the type described in Exercise 37 from $(0, 0)$ to $(n - k, k)$ and from $(0, 0)$ to $(k, n - k)$.]

39. Use Exercise 37 to prove Theorem 4. [*Hint:* Count the number of paths with n steps of the type described in Exercise 37. Every such path must end at one of the points $(n - k, k)$ for $k = 0, 1, 2, \ldots, n$.]

40. Use Exercise 37 to prove Pascal's identity. [*Hint:* Show that a path of the type described in Exercise 37 from $(0, 0)$ to $(n + 1 - k, k)$ passes through either $(n + 1 - k, k - 1)$ or $(n - k, k)$, but not through both.]

41. Use Exercise 37 to prove the hockeystick identity from Exercise 31. [*Hint:* First, note that the number of paths from $(0, 0)$ to $(n + 1, r)$ equals $\binom{n+1+r}{r}$. Second, count the number of paths by summing the number of these paths that start by going k units upward for $k = 0, 1, 2, \ldots, r$.]

42. Give a combinatorial proof that if n is a positive integer then $\sum_{k=0}^{n} k^2 \binom{n}{k} = n(n + 1)2^{n-2}$. [*Hint:* Show that both sides count the ways to select a subset of a set of n elements together with two not necessarily distinct elements from this subset. Furthermore, express the right-hand side as $n(n - 1)2^{n-2} + n2^{n-1}$.]

***43.** Determine a formula involving binomial coefficients for the nth term of a sequence if its initial terms are those listed. [*Hint:* Looking at Pascal's triangle will be helpful. Although infinitely many sequences start with a specified set of terms, each of the following lists is the start of a sequence of the type desired.]

a) 1, 3, 6, 10, 15, 21, 28, 36, 45, 55, 66, …

b) 1, 4, 10, 20, 35, 56, 84, 120, 165, 220, …

c) 1, 2, 6, 20, 70, 252, 924, 3432, 12870, 48620, …

d) 1, 1, 2, 3, 6, 10, 20, 35, 70, 126, …

e) 1, 1, 1, 3, 1, 5, 15, 35, 1, 9, …

f) 1, 3, 15, 84, 495, 3003, 18564, 116280, 735471, 4686825, …

6.5 Generalized Permutations and Combinations

6.5.1 Introduction

Links

In many counting problems, elements may be used repeatedly. For instance, a letter or digit may be used more than once on a license plate. When a dozen donuts are selected, each variety can be chosen repeatedly. This contrasts with the counting problems discussed earlier in the chapter where we considered only permutations and combinations in which each item could be used at most once. In this section we will show how to solve counting problems where elements may be used more than once.

Also, some counting problems involve indistinguishable elements. For instance, to count the number of ways the letters of the word *SUCCESS* can be rearranged, the placement of identical letters must be considered. This contrasts with the counting problems discussed earlier where all elements were considered distinguishable. In this section we will describe how to solve counting problems in which some elements are indistinguishable.

Moreover, in this section we will explain how to solve another important class of counting problems, problems involving counting the ways distinguishable elements can be placed in

boxes. An example of this type of problem is the number of different ways poker hands can be dealt to four players.

Taken together, the methods described earlier in this chapter and the methods introduced in this section form a useful toolbox for solving a wide range of counting problems. When the additional methods discussed in Chapter 8 are added to this arsenal, you will be able to solve a large percentage of the counting problems that arise in a wide range of areas of study.

6.5.2 Permutations with Repetition

Counting permutations when repetition of elements is allowed can easily be done using the product rule, as Example 1 shows.

EXAMPLE 1 How many strings of length r can be formed from the uppercase letters of the English alphabet?

Solution: By the product rule, because there are 26 uppercase English letters, and because each letter can be used repeatedly, we see that there are 26^r strings of uppercase English letters of length r. ◀

The number of r-permutations of a set with n elements when repetition is allowed is given in Theorem 1.

THEOREM 1 The number of r-permutations of a set of n objects with repetition allowed is n^r.

Proof: There are n ways to select an element of the set for each of the r positions in the r-permutation when repetition is allowed, because for each choice all n objects are available. Hence, by the product rule there are n^r r-permutations when repetition is allowed. ◁

6.5.3 Combinations with Repetition

Consider these examples of combinations with repetition of elements allowed.

EXAMPLE 2 How many ways are there to select four pieces of fruit from a bowl containing apples, oranges, and pears if the order in which the pieces are selected does not matter, only the type of fruit and not the individual piece matters, and there are at least four pieces of each type of fruit in the bowl?

Solution: To solve this problem we list all the ways possible to select the fruit. There are 15 ways:

4 apples	4 oranges	4 pears
3 apples, 1 orange	3 apples, 1 pear	3 oranges, 1 apple
3 oranges, 1 pear	3 pears, 1 apple	3 pears, 1 orange
2 apples, 2 oranges	2 apples, 2 pears	2 oranges, 2 pears
2 apples, 1 orange, 1 pear	2 oranges, 1 apple, 1 pear	2 pears, 1 apple, 1 orange

The solution is the number of 4-combinations with repetition allowed from a three-element set, {*apple*, *orange*, *pear*}. ◀

To solve more complex counting problems of this type, we need a general method for counting the r-combinations of an n-element set. In Example 3 we will illustrate such a method.

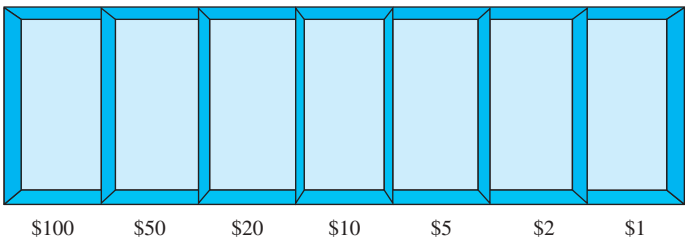


FIGURE 1 **Cash box with seven types of bills.**

EXAMPLE 3 How many ways are there to select five bills from a cash box containing $1 bills, $2 bills, $5 bills, $10 bills, $20 bills, $50 bills, and $100 bills? Assume that the order in which the bills are chosen does not matter, that the bills of each denomination are indistinguishable, and that there are at least five bills of each type.

Solution: Because the order in which the bills are selected does not matter and seven different types of bills can be selected as many as five times, this problem involves counting 5-combinations with repetition allowed from a set with seven elements. Listing all possibilities would be tedious, because there are a large number of solutions. Instead, we will illustrate the use of a technique for counting combinations with repetition allowed.

Suppose that a cash box has seven compartments, one to hold each type of bill, as illustrated in Figure 1. These compartments are separated by six dividers, as shown in the picture. The choice of five bills corresponds to placing five markers in the compartments holding different types of bills. Figure 2 illustrates this correspondence for three different ways to select five bills, where the six dividers are represented by bars and the five bills by stars.

The number of ways to select five bills corresponds to the number of ways to arrange six bars and five stars in a row with a total of 11 positions. Consequently, the number of ways to select the five bills is the number of ways to select the positions of the five stars from the 11

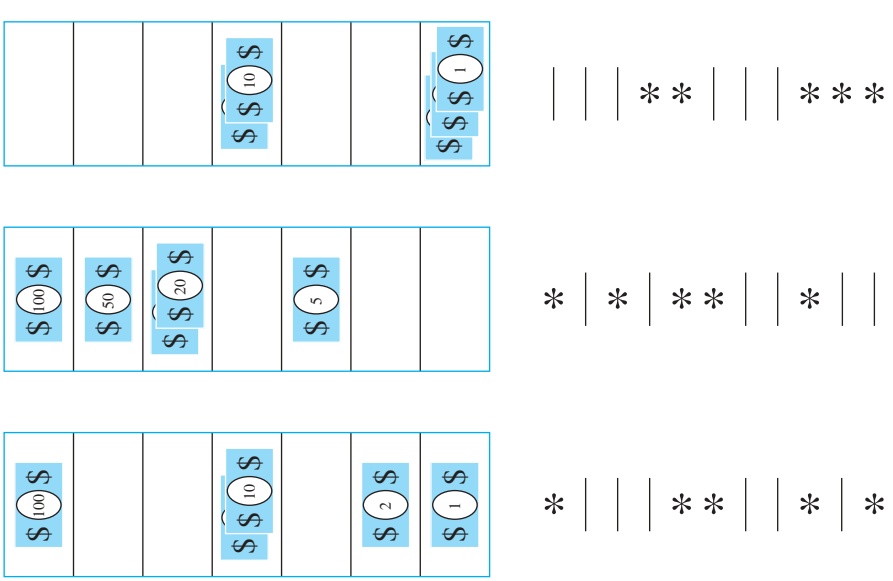


FIGURE 2 **Examples of ways to select five bills.**

positions. This corresponds to the number of unordered selections of 5 objects from a set of 11 objects, which can be done in $C(11, 5)$ ways. Consequently, there are

$$C(11, 5) = \frac{11!}{5!\,6!} = 462$$

ways to choose five bills from the cash box with seven types of bills. ◀

Theorem 2 generalizes this discussion.

THEOREM 2 There are $C(n + r - 1, r) = C(n + r - 1, n - 1)$ r-combinations from a set with n elements when repetition of elements is allowed.

Proof: Each r-combination of a set with n elements when repetition is allowed can be represented by a list of $n - 1$ bars and r stars. The $n - 1$ bars are used to mark off n different cells, with the ith cell containing a star for each time the ith element of the set occurs in the combination. For instance, a 6-combination of a set with four elements is represented with three bars and six stars. Here

$$**|*|\ |***$$

represents the combination containing exactly two of the first element, one of the second element, none of the third element, and three of the fourth element of the set.

As we have seen, each different list containing $n - 1$ bars and r stars corresponds to an r-combination of the set with n elements, when repetition is allowed. The number of such lists is $C(n - 1 + r, r)$, because each list corresponds to a choice of the r positions to place the r stars from the $n - 1 + r$ positions that contain r stars and $n - 1$ bars. The number of such lists is also equal to $C(n - 1 + r, n - 1)$, because each list corresponds to a choice of the $n - 1$ positions to place the $n - 1$ bars. ◁

Examples 4–6 show how Theorem 2 is applied.

EXAMPLE 4 Suppose that a cookie shop has four different kinds of cookies. How many different ways can six cookies be chosen? Assume that only the type of cookie, and not the individual cookies or the order in which they are chosen, matters.

Extra Examples ❯

Solution: The number of ways to choose six cookies is the number of 6-combinations of a set with four elements. From Theorem 2 this equals $C(4 + 6 - 1, 6) = C(9, 6)$. Because

$$C(9, 6) = C(9, 3) = \frac{9 \cdot 8 \cdot 7}{1 \cdot 2 \cdot 3} = 84,$$

there are 84 different ways to choose the six cookies. ◀

Theorem 2 can also be used to find the number of solutions of certain linear equations where the variables are integers subject to constraints. This is illustrated by Example 5.

EXAMPLE 5 How many solutions does the equation

$$x_1 + x_2 + x_3 = 11$$

have, where x_1, x_2, and x_3 are nonnegative integers?

Solution: To count the number of solutions, we note that a solution corresponds to a way of selecting 11 items from a set with three elements so that x_1 items of type one, x_2 items of type two, and x_3 items of type three are chosen. Hence, the number of solutions is equal to the number of 11-combinations with repetition allowed from a set with three elements. From Theorem 2 it follows that there are

$$C(3 + 11 - 1, 11) = C(13, 11) = C(13, 2) = \frac{13 \cdot 12}{1 \cdot 2} = 78$$

solutions.

The number of solutions of this equation can also be found when the variables are subject to constraints. For instance, we can find the number of solutions where the variables are integers with $x_1 \geq 1$, $x_2 \geq 2$, and $x_3 \geq 3$. A solution to the equation subject to these constraints corresponds to a selection of 11 items with x_1 items of type one, x_2 items of type two, and x_3 items of type three, where, in addition, there is at least one item of type one, two items of type two, and three items of type three. So, a solution corresponds to a choice of one item of type one, two of type two, and three of type three, together with a choice of five additional items of any type. By Theorem 2 this can be done in

$$C(3 + 5 - 1, 5) = C(7, 5) = C(7, 2) = \frac{7 \cdot 6}{1 \cdot 2} = 21$$

ways. Thus, there are 21 solutions of the equation subject to the given constraints. ◀

Example 6 shows how counting the number of combinations with repetition allowed arises in determining the value of a variable that is incremented each time a certain type of nested loop is traversed.

EXAMPLE 6 What is the value of k after the following pseudocode has been executed?

```
k := 0
for i_1 := 1 to n
    for i_2 := 1 to i_1
        .
        .
        .
        for i_m := 1 to i_{m-1}
            k := k + 1
```

Solution: Note that the initial value of k is 0 and that 1 is added to k each time the nested loop is traversed with a sequence of integers $i_1, i_2, \ldots, i_m$ such that

$$1 \leq i_m \leq i_{m-1} \leq \cdots \leq i_1 \leq n.$$

The number of such sequences of integers is the number of ways to choose m integers from $\{1, 2, \ldots, n\}$, with repetition allowed. (To see this, note that once such a sequence has been selected, if we order the integers in the sequence in nondecreasing order, this uniquely defines an assignment of $i_m, i_{m-1}, \ldots, i_1$. Conversely, every such assignment corresponds to a unique unordered set.) Hence, from Theorem 2, it follows that $k = C(n + m - 1, m)$ after this code has been executed. ◀

The formulae for the numbers of ordered and unordered selections of r elements, chosen with and without repetition allowed from a set with n elements, are shown in Table 1.

TABLE 1 Combinations and Permutations With and Without Repetition.

Type	*Repetition Allowed?*	*Formula*
r-permutations	No	$\frac{n!}{(n-r)!}$
r-combinations	No	$\frac{n!}{r!\,(n-r)!}$
r-permutations	Yes	n^r
r-combinations	Yes	$\frac{(n+r-1)!}{r!\,(n-1)!}$

6.5.4 Permutations with Indistinguishable Objects

Some elements may be indistinguishable in counting problems. When this is the case, care must be taken to avoid counting things more than once. Consider Example 7.

EXAMPLE 7 How many different strings can be made by reordering the letters of the word *SUCCESS*?

Extra Examples

Solution: Because some of the letters of *SUCCESS* are the same, the answer is *not* given by the number of permutations of seven letters. This word contains three *S*s, two *C*s, one *U*, and one *E*. To determine the number of different strings that can be made by reordering the letters, first note that the three *S*s can be placed among the seven positions in $C(7, 3)$ different ways, leaving four positions free. Then the two *C*s can be placed in $C(4, 2)$ ways, leaving two free positions. The *U* can be placed in $C(2, 1)$ ways, leaving just one position free. Hence *E* can be placed in $C(1, 1)$ way. Consequently, from the product rule, the number of different strings that can be made is

$$\begin{aligned} C(7,3)C(4,2)C(2,1)C(1,1) &= \frac{7!}{3!\,4!} \cdot \frac{4!}{2!\,2!} \cdot \frac{2!}{1!\,1!} \cdot \frac{1!}{1!\,0!} \\ &= \frac{7!}{3!\,2!\,1!\,1!} \\ &= 420. \end{aligned}$$

◀

We can prove Theorem 3 using the same sort of reasoning as in Example 7.

THEOREM 3

The number of different permutations of n objects, where there are n_1 indistinguishable objects of type 1, n_2 indistinguishable objects of type 2, …, and n_k indistinguishable objects of type k, is

$$\frac{n!}{n_1!\,n_2!\cdots n_k!}.$$

Proof: To determine the number of permutations, first note that the n_1 objects of type one can be placed among the n positions in $C(n, n_1)$ ways, leaving $n - n_1$ positions free. Then the objects of type two can be placed in $C(n - n_1, n_2)$ ways, leaving $n - n_1 - n_2$ positions free. Continue placing the objects of type three, …, type $k - 1$, until at the last stage, n_k objects of type k can

be placed in $C(n - n_1 - n_2 - \cdots - n_{k-1}, n_k)$ ways. Hence, by the product rule, the total number of different permutations is

$$\begin{aligned} &C(n, n_1)C(n - n_1, n_2) \cdots C(n - n_1 - \cdots - n_{k-1}, n_k) \\ &\quad = \frac{n!}{n_1!\,(n - n_1)!} \frac{(n - n_1)!}{n_2!\,(n - n_1 - n_2)!} \cdots \frac{(n - n_1 - \cdots - n_{k-1})!}{n_k!\,0!} \\ &\quad = \frac{n!}{n_1!\,n_2! \cdots n_k!}. \end{aligned}$$

◁

6.5.5 Distributing Objects into Boxes

Links

Many counting problems can be solved by enumerating the ways objects can be placed into boxes (where the order these objects are placed into the boxes does not matter). The objects can be either *distinguishable*, that is, different from each other, or *indistinguishable*, that is, considered identical. Distinguishable objects are sometimes said to be *labeled*, whereas indistinguishable objects are said to be *unlabeled*. Similarly, boxes can be *distinguishable*, that is, different, or *indistinguishable*, that is, identical. Distinguishable boxes are often said to be *labeled*, while indistinguishable boxes are said to be *unlabeled*. When you solve a counting problem using the model of distributing objects into boxes, you need to determine whether the objects are distinguishable and whether the boxes are distinguishable. Although the context of the counting problem makes these two decisions clear, counting problems are sometimes ambiguous and it may be unclear which model applies. In such a case it is best to state whatever assumptions you are making and explain why the particular model you choose conforms to your assumptions.

Extra Examples

We will see that there are closed formulae for counting the ways to distribute objects, distinguishable or indistinguishable, into distinguishable boxes. We are not so lucky when we count the ways to distribute objects, distinguishable or indistinguishable, into indistinguishable boxes; there are no closed formulae to use in these cases.

Remark: A **closed formula** is an expression that can be evaluated using a finite number of operations and that includes numbers, variables, and values of functions, where the operations and functions belong to a generally accepted set that can depend on the context. In this book, we include the usual arithmetic operations, rational powers, exponential and logarithmic functions, trigonometric functions, and the factorial function. We do not allow infinite series to be included in closed formulae.

DISTINGUISHABLE OBJECTS AND DISTINGUISHABLE BOXES We first consider the case when distinguishable objects are placed into distinguishable boxes. Consider Example 8 in which the objects are cards and the boxes are hands of players.

EXAMPLE 8 How many ways are there to distribute hands of 5 cards to each of four players from the standard deck of 52 cards?

Solution: We will use the product rule to solve this problem. To begin, note that the first player can be dealt 5 cards in $C(52, 5)$ ways. The second player can be dealt 5 cards in $C(47, 5)$ ways, because only 47 cards are left. The third player can be dealt 5 cards in $C(42, 5)$ ways. Finally, the fourth player can be dealt 5 cards in $C(37, 5)$ ways. Hence, the total number of ways to deal four players 5 cards each is

$$\begin{aligned} C(52, 5)C(47, 5)C(42, 5)C(37, 5) &= \frac{52!}{47!\,5!} \cdot \frac{47!}{42!\,5!} \cdot \frac{42!}{37!\,5!} \cdot \frac{37!}{32!\,5!} \\ &= \frac{52!}{5!\,5!\,5!\,5!\,32!}. \end{aligned}$$

◀

Remark: The solution to Example 8 equals the number of permutations of 52 objects, with 5 indistinguishable objects of each of four different types, and 32 objects of a fifth type. This equality can be seen by defining a one-to-one correspondence between permutations of this type and distributions of cards to the players. To define this correspondence, first order the cards from 1 to 52. Then cards dealt to the first player correspond to the cards in the positions assigned to objects of the first type in the permutation. Similarly, cards dealt to the second, third, and fourth players, respectively, correspond to cards in the positions assigned to objects of the second, third, and fourth type, respectively. The cards not dealt to any player correspond to cards in the positions assigned to objects of the fifth type. The reader should verify that this is a one-to-one correspondence.

Example 8 is a typical problem that involves distributing distinguishable objects into distinguishable boxes. The distinguishable objects are the 52 cards, and the five distinguishable boxes are the hands of the four players and the rest of the deck. Counting problems that involve distributing distinguishable objects into boxes can be solved using Theorem 4.

THEOREM 4

The number of ways to distribute n distinguishable objects into k distinguishable boxes so that n_i objects are placed into box i, $i = 1, 2, \ldots, k$, equals

$$\frac{n!}{n_1!\, n_2! \cdots n_k!}.$$

Theorem 4 can be proved using the product rule. We leave the details as Exercise 49. It can also be proved (see Exercise 50) by setting up a one-to-one correspondence between the permutations counted by Theorem 3 and the ways to distribute objects counted by Theorem 4.

INDISTINGUISHABLE OBJECTS AND DISTINGUISHABLE BOXES Counting the number of ways of placing n indistinguishable objects into k distinguishable boxes turns out to be the same as counting the number of n-combinations for a set with k elements when repetitions are allowed. The reason behind this is that there is a one-to-one correspondence between n-combinations from a set with k elements when repetition is allowed and the ways to place n indistinguishable balls into k distinguishable boxes. To set up this correspondence, we put a ball in the ith bin each time the ith element of the set is included in the n-combination.

EXAMPLE 9 How many ways are there to place 10 indistinguishable balls into eight distinguishable bins?

Solution: The number of ways to place 10 indistinguishable balls into eight bins equals the number of 10-combinations from a set with eight elements when repetition is allowed. Consequently, there are

$$C(8 + 10 - 1, 10) = C(17, 10) = \frac{17!}{10!7!} = 19{,}448.$$

◀

This means that there are $C(n + r - 1, n - 1)$ ways to place r indistinguishable objects into n distinguishable boxes.

DISTINGUISHABLE OBJECTS AND INDISTINGUISHABLE BOXES Counting the ways to place n distinguishable objects into k indistinguishable boxes is more difficult than counting the ways to place objects, distinguishable or indistinguishable objects, into distinguishable boxes. We illustrate this with an example.

EXAMPLE 10 How many ways are there to put four different employees into three indistinguishable offices, when each office can contain any number of employees?

Solution: We will solve this problem by enumerating all the ways these employees can be placed into the offices. We represent the four employees by A, B, C, and D. First, we note that we can distribute employees so that all four are put into one office, three are put into one office and a fourth is put into a second office, two employees are put into one office and two put into a second office, and finally, two are put into one office, and one each put into the other two offices. Each way to distribute these employees to these offices can be represented by a way to partition the elements A, B, C, and D into disjoint subsets.

We can put all four employees into one office in exactly one way, represented by $\{\{A, B, C, D\}\}$. We can put three employees into one office and the fourth employee into a different office in exactly four ways, represented by $\{\{A, B, C\}, \{D\}\}$, $\{\{A, B, D\}, \{C\}\}$, $\{\{A, C, D\}, \{B\}\}$, and $\{\{B, C, D\}, \{A\}\}$. We can put two employees into one office and two into a second office in exactly three ways, represented by $\{\{A, B\}, \{C, D\}\}$, $\{\{A, C\}, \{B, D\}\}$, and $\{\{A, D\}, \{B, C\}\}$. Finally, we can put two employees into one office, and one each into each of the remaining two offices in six ways, represented by $\{\{A, B\}, \{C\}, \{D\}\}$, $\{\{A, C\}, \{B\}, \{D\}\}$, $\{\{A, D\}, \{B\}, \{C\}\}$, $\{\{B, C\}, \{A\}, \{D\}\}$, $\{\{B, D\}\}, \{A\}, \{C\}\}$, and $\{\{C, D\}, \{A\}, \{B\}\}$.

Counting all the possibilities, we find that there are 14 ways to put four different employees into three indistinguishable offices. Another way to look at this problem is to look at the number of offices into which we put employees. Note that there are six ways to put four different employees into three indistinguishable offices so that no office is empty, seven ways to put four different employees into two indistinguishable offices so that no office is empty, and one way to put four employees into one office so that it is not empty. ◀

There is no simple closed formula for the number of ways to distribute n distinguishable objects into j indistinguishable boxes. However, there is a formula involving a summation, which we will now describe. Let $S(n, j)$ denote the number of ways to distribute n distinguishable objects into j indistinguishable boxes so that no box is empty. The numbers $S(n, j)$ are called **Stirling numbers of the second kind**. For instance, Example 10 shows that $S(4, 3) = 6$, $S(4, 2) = 7$, and $S(4, 1) = 1$. We see that the number of ways to distribute n distinguishable objects into k indistinguishable boxes (where the number of boxes that are nonempty equals $k, k - 1, \ldots, 2$, or 1) equals $\sum_{j=1}^{k} S(n, j)$. For instance, following the reasoning in Example 10, the number of ways to distribute four distinguishable objects into three indistinguishable boxes equals $S(4, 1) + S(4, 2) + S(4, 3) = 1 + 7 + 6 = 14$. Using the inclusion–exclusion principle (see Section 8.6) it can be shown that

$$S(n, j) = \frac{1}{j!} \sum_{i=0}^{j-1} (-1)^i \binom{j}{i} (j - i)^n.$$

Consequently, the number of ways to distribute n distinguishable objects into k indistinguishable boxes equals

$$\sum_{j=1}^{k} S(n, j) = \sum_{j=1}^{k} \frac{1}{j!} \sum_{i=0}^{j-1} (-1)^i \binom{j}{i} (j - i)^n.$$

Remark: The reader may be curious about the Stirling numbers of the first kind. A combinatorial definition of the **signless Stirling numbers of the first kind**, the absolute values of the Stirling numbers of the first kind, can be found in the preamble to Exercise 47 in the Supplementary Exercises. For the definition of Stirling numbers of the first kind, for more information about Stirling numbers of the second kind, and to learn more about Stirling numbers of the first kind

and the relationship between Stirling numbers of the first and second kind, see combinatorics textbooks such as [Bó07], [Br99], and [RoTe05], and Chapter 6 in [MiRo91].

INDISTINGUISHABLE OBJECTS AND INDISTINGUISHABLE BOXES Some counting problems can be solved by determining the number of ways to distribute indistinguishable objects into indistinguishable boxes. We illustrate this principle with an example.

EXAMPLE 11 How many ways are there to pack six copies of the same book into four identical boxes, where a box can contain as many as six books?

Solution: We will enumerate all ways to pack the books. For each way to pack the books, we will list the number of books in the box with the largest number of books, followed by the numbers of books in each box containing at least one book, in order of decreasing number of books in a box. The ways we can pack the books are

6	3, 2, 1
5, 1	3, 1, 1, 1
4, 2	2, 2, 2
4, 1, 1	2, 2, 1, 1.
3, 3	

For example, 4, 1, 1 indicates that one box contains four books, a second box contains a single book, and a third box contains a single book (and the fourth box is empty). We conclude that there are nine allowable ways to pack the books, because we have listed them all. ◀

Observe that distributing n indistinguishable objects into k indistinguishable boxes is the same as writing n as the sum of at most k positive integers in nonincreasing order. If $a_1 + a_2 + \cdots + a_j = n$, where $a_1, a_2, \ldots, a_j$ are positive integers with $a_1 \geq a_2 \geq \cdots \geq a_j$, we say that $a_1, a_2, \ldots, a_j$ is a **partition** of the positive integer n into j positive integers. We see that if $p_k(n)$ is the number of partitions of n into at most k positive integers, then there are $p_k(n)$ ways to distribute n indistinguishable objects into k indistinguishable boxes. No simple closed formula exists for this number. For more information about partitions of positive integers, see [Ro11].

Exercises

1. In how many different ways can five elements be selected in order from a set with three elements when repetition is allowed?
2. In how many different ways can five elements be selected in order from a set with five elements when repetition is allowed?
3. How many strings of six letters are there?
4. Every day a student randomly chooses a sandwich for lunch from a pile of wrapped sandwiches. If there are six kinds of sandwiches, how many different ways are there for the student to choose sandwiches for the seven days of a week if the order in which the sandwiches are chosen matters?
5. How many ways are there to assign three jobs to five employees if each employee can be given more than one job?
6. How many ways are there to select five unordered elements from a set with three elements when repetition is allowed?
7. How many ways are there to select three unordered elements from a set with five elements when repetition is allowed?
8. How many different ways are there to choose a dozen donuts from the 21 varieties at a donut shop?
9. A bagel shop has onion bagels, poppy seed bagels, egg bagels, salty bagels, pumpernickel bagels, sesame seed bagels, raisin bagels, and plain bagels. How many ways are there to choose
   a) six bagels?
   b) a dozen bagels?
   c) two dozen bagels?
   d) a dozen bagels with at least one of each kind?
   e) a dozen bagels with at least three egg bagels and no more than two salty bagels?
10. A croissant shop has plain croissants, cherry croissants, chocolate croissants, almond croissants, apple croissants, and broccoli croissants. How many ways are there to choose

a) a dozen croissants?
b) three dozen croissants?
c) two dozen croissants with at least two of each kind?
d) two dozen croissants with no more than two broccoli croissants?
e) two dozen croissants with at least five chocolate croissants and at least three almond croissants?
f) two dozen croissants with at least one plain croissant, at least two cherry croissants, at least three chocolate croissants, at least one almond croissant, at least two apple croissants, and no more than three broccoli croissants?

11. How many ways are there to choose eight coins from a piggy bank containing 100 identical pennies and 80 identical nickels?

12. How many different combinations of pennies, nickels, dimes, quarters, and half dollars can a piggy bank contain if it has 20 coins in it?

13. A book publisher has 3000 copies of a discrete mathematics book. How many ways are there to store these books in their three warehouses if the copies of the book are indistinguishable?

14. How many solutions are there to the equation

$$x_1 + x_2 + x_3 + x_4 = 17,$$

where x_1, x_2, x_3, and x_4 are nonnegative integers?

15. How many solutions are there to the equation

$$x_1 + x_2 + x_3 + x_4 + x_5 = 21,$$

where x_i, $i = 1, 2, 3, 4, 5$, is a nonnegative integer such that

a) $x_1 \geq 1$?
b) $x_i \geq 2$ for $i = 1, 2, 3, 4, 5$?
c) $0 \leq x_1 \leq 10$?
d) $0 \leq x_1 \leq 3$, $1 \leq x_2 < 4$, and $x_3 \geq 15$?

16. How many solutions are there to the equation

$$x_1 + x_2 + x_3 + x_4 + x_5 + x_6 = 29,$$

where x_i, $i = 1, 2, 3, 4, 5, 6$, is a nonnegative integer such that

a) $x_i > 1$ for $i = 1, 2, 3, 4, 5, 6$?
b) $x_1 \geq 1$, $x_2 \geq 2$, $x_3 \geq 3$, $x_4 \geq 4$, $x_5 > 5$, and $x_6 \geq 6$?
c) $x_1 \leq 5$?
d) $x_1 < 8$ and $x_2 > 8$?

17. How many strings of 10 ternary digits (0, 1, or 2) are there that contain exactly two 0s, three 1s, and five 2s?

18. How many strings of 20-decimal digits are there that contain two 0s, four 1s, three 2s, one 3, two 4s, three 5s, two 7s, and three 9s?

19. Suppose that a large family has 14 children, including two sets of identical triplets, three sets of identical twins, and two individual children. How many ways are there to seat these children in a row of chairs if the identical triplets or twins cannot be distinguished from one another?

20. How many solutions are there to the inequality

$$x_1 + x_2 + x_3 \leq 11,$$

where x_1, x_2, and x_3 are nonnegative integers? [*Hint:* Introduce an auxiliary variable x_4 such that $x_1 + x_2 + x_3 + x_4 = 11$.]

21. A Swedish tour guide has devised a clever way for his clients to recognize him. He owns 13 pairs of shoes of the same style, customized so that each pair has a unique color. How many ways are there for him to choose a left shoe and a right shoe from these 13 pairs

a) without restrictions and which color is on which foot matters?
b) so that the colors of the left and right shoe are different and which color is on which foot matters?
c) so that the colors of the left and right shoe are different but which color is on which foot does not matter?
d) without restrictions, but which color is on which foot does not matter?

***22.** In how many ways can an airplane pilot be scheduled for five days of flying in October if he cannot work on consecutive days?

23. How many ways are there to distribute six indistinguishable balls into nine distinguishable bins?

24. How many ways are there to distribute 12 indistinguishable balls into six distinguishable bins?

25. How many ways are there to distribute 12 distinguishable objects into six distinguishable boxes so that two objects are placed in each box?

26. How many ways are there to distribute 15 distinguishable objects into five distinguishable boxes so that the boxes have one, two, three, four, and five objects in them, respectively.

27. How many positive integers less than 1,000,000 have the sum of their digits equal to 19?

28. How many positive integers less than 1,000,000 have exactly one digit equal to 9 and have a sum of digits equal to 13?

29. There are 10 questions on a discrete mathematics final exam. How many ways are there to assign scores to the problems if the sum of the scores is 100 and each question is worth at least 5 points?

30. Show that there are $C(n + r - q_1 - q_2 - \cdots - q_r - 1, n - q_1 - q_2 - \cdots - q_r)$ different unordered selections of n objects of r different types that include at least q_1 objects of type one, q_2 objects of type two, $\ldots$, and q_r objects of type r.

31. How many different bit strings can be transmitted if the string must begin with a 1 bit, must include three additional 1 bits (so that a total of four 1 bits is sent), must include a total of 12 0 bits, and must have at least two 0 bits following each 1 bit?

32. How many different strings can be made from the letters in *MISSISSIPPI*, using all the letters?

33. How many different strings can be made from the letters in *ABRACADABRA*, using all the letters?

34. How many different strings can be made from the letters in *AARDVARK*, using all the letters, if all three *A*s must be consecutive?

35. How many different strings can be made from the letters in *ORONO*, using some or all of the letters?

36. How many strings with five or more characters can be formed from the letters in *SEERESS*?

37. How many strings with seven or more characters can be formed from the letters in *EVERGREEN*?

38. How many different bit strings can be formed using six 1s and eight 0s?

39. A student has three mangos, two papayas, and two kiwi fruits. If the student eats one piece of fruit each day, and only the type of fruit matters, in how many different ways can these fruits be consumed?

40. A professor packs her collection of 40 issues of a mathematics journal in four boxes with 10 issues per box. How many ways can she distribute the journals if

a) each box is numbered, so that they are distinguishable?

b) the boxes are identical, so that they cannot be distinguished?

41. How many ways are there to travel in xyz space from the origin $(0, 0, 0)$ to the point $(4, 3, 5)$ by taking steps one unit in the positive x direction, one unit in the positive y direction, or one unit in the positive z direction? (Moving in the negative x, y, or z direction is prohibited, so that no backtracking is allowed.)

42. How many ways are there to travel in $xyzw$ space from the origin $(0, 0, 0, 0)$ to the point $(4, 3, 5, 4)$ by taking steps one unit in the positive x, positive y, positive z, or positive w direction?

43. How many ways are there to deal hands of seven cards to each of five players from a standard deck of 52 cards?

44. In bridge, the 52 cards of a standard deck are dealt to four players. How many different ways are there to deal bridge hands to four players?

45. How many ways are there to deal hands of five cards to each of six players from a deck containing 48 different cards?

46. In how many ways can a dozen books be placed on four distinguishable shelves

a) if the books are indistinguishable copies of the same title?

b) if no two books are the same, and the positions of the books on the shelves matter? [*Hint:* Break this into 12 tasks, placing each book separately. Start with the sequence 1, 2, 3, 4 to represent the shelves. Represent the books by b_i, $i = 1, 2, \ldots, 12$. Place b_1 to the right of one of the terms in 1, 2, 3, 4. Then successively place $b_2, b_3, \ldots,$ and b_{12}.]

47. How many ways can n books be placed on k distinguishable shelves

a) if the books are indistinguishable copies of the same title?

b) if no two books are the same, and the positions of the books on the shelves matter?

48. A shelf holds 12 books in a row. How many ways are there to choose five books so that no two adjacent books are chosen? [*Hint:* Represent the books that are chosen by bars and the books not chosen by stars. Count the number of sequences of five bars and seven stars so that no two bars are adjacent.]

***49.** Use the product rule to prove Theorem 4, by first placing objects in the first box, then placing objects in the second box, and so on.

***50.** Prove Theorem 4 by first setting up a one-to-one correspondence between permutations of n objects with n_i indistinguishable objects of type i, $i = 1, 2, 3, \ldots, k$, and the distributions of n objects in k boxes such that n_i objects are placed in box i, $i = 1, 2, 3, \ldots, k$ and then applying Theorem 3.

***51.** In this exercise we will prove Theorem 2 by setting up a one-to-one correspondence between the set of r-combinations with repetition allowed of $S = \{1, 2, 3, \ldots, n\}$ and the set of r-combinations of the set $T = \{1, 2, 3, \ldots, n + r - 1\}$.

a) Arrange the elements in an r-combination, with repetition allowed, of S into an increasing sequence $x_1 \leq x_2 \leq \cdots \leq x_r$. Show that the sequence formed by adding $k - 1$ to the kth term is strictly increasing. Conclude that this sequence is made up of r distinct elements from T.

b) Show that the procedure described in (a) defines a one-to-one correspondence between the set of r-combinations, with repetition allowed, of S and the r-combinations of T. [*Hint:* Show the correspondence can be reversed by associating to the r-combination $\{x_1, x_2, \ldots, x_r\}$ of T, with $1 \leq x_1 < x_2 < \cdots < x_r \leq n + r - 1$, the r-combination with repetition allowed from S, formed by subtracting $k - 1$ from the kth element.]

c) Conclude that the number of r-combinations with repetition allowed from a set with n elements is $C(n + r - 1, r)$.

52. How many ways are there to distribute five distinguishable objects into three indistinguishable boxes?

53. How many ways are there to distribute six distinguishable objects into four indistinguishable boxes so that each of the boxes contains at least one object?

54. How many ways are there to put five temporary employees into four identical offices?

55. How many ways are there to put six temporary employees into four identical offices so that there is at least one temporary employee in each of these four offices?

56. How many ways are there to distribute five indistinguishable objects into three indistinguishable boxes?

57. How many ways are there to distribute six indistinguishable objects into four indistinguishable boxes so that each of the boxes contains at least one object?

58. How many ways are there to pack eight identical DVDs into five indistinguishable boxes so that each box contains at least one DVD?

59. How many ways are there to pack nine identical DVDs into three indistinguishable boxes so that each box contains at least two DVDs?

60. How many ways are there to distribute five balls into seven boxes if each box must have at most one ball in it if

a) both the balls and boxes are labeled?
b) the balls are labeled, but the boxes are unlabeled?
c) the balls are unlabeled, but the boxes are labeled?
d) both the balls and boxes are unlabeled?

61. How many ways are there to distribute five balls into three boxes if each box must have at least one ball in it if

a) both the balls and boxes are labeled?
b) the balls are labeled, but the boxes are unlabeled?
c) the balls are unlabeled, but the boxes are labeled?
d) both the balls and boxes are unlabeled?

62. Suppose that a basketball league has 32 teams, split into two conferences of 16 teams each. Each conference is split into three divisions. Suppose that the North Central Division has five teams. Each of the teams in the North Central Division plays four games against each of the other teams in this division, three games against each of the 11 remaining teams in the conference, and two games against each of the 16 teams in the other conference. In how many different orders can the games of one of the teams in the North Central Division be scheduled?

***63.** Suppose that a weapons inspector must inspect each of five different sites twice, visiting one site per day. The inspector is free to select the order in which to visit these sites, but cannot visit site X, the most suspicious site, on two consecutive days. In how many different orders can the inspector visit these sites?

64. How many different terms are there in the expansion of $(x_1 + x_2 + \cdots + x_m)^n$ after all terms with identical sets of exponents are added?

***65.** Prove the **Multinomial Theorem:** If n is a positive integer, then

$$(x_1 + x_2 + \cdots + x_m)^n = \sum_{n_1 + n_2 + \cdots + n_m = n} C(n; n_1, n_2, \ldots, n_m) x_1^{n_1} x_2^{n_2} \cdots x_m^{n_m},$$

where

$$C(n; n_1, n_2, \ldots, n_m) = \frac{n!}{n_1!\, n_2! \cdots n_m!}$$

is a **multinomial coefficient**.

66. Find the expansion of $(x + y + z)^4$.

67. Find the coefficient of $x^3y^2z^5$ in $(x + y + z)^{10}$.

68. How many terms are there in the expansion of $(x + y + z)^{100}$?

6.6 Generating Permutations and Combinations

6.6.1 Introduction

Methods for counting various types of permutations and combinations were described in the previous sections of this chapter, but sometimes permutations or combinations need to be generated, not just counted. Consider the following three problems. First, suppose that a salesperson must visit six different cities. In which order should these cities be visited to minimize total travel time? One way to determine the best order is to determine the travel time for each of the $6! = 720$ different orders in which the cities can be visited and choose the one with the smallest travel time. Second, suppose we are given a set of six positive integers and wish to find a subset of them that has 100 as their sum, if such a subset exists. One way to find these numbers is to generate all $2^6 = 64$ subsets and check the sum of their elements. Third, suppose a laboratory has 95 employees. A group of 12 of these employees with a particular set of 25 skills is needed for a project. (Each employee can have one or more of these skills.) One way to find such a set of employees is to generate all sets of 12 of these employees and check whether they have the desired skills. These examples show that it is often necessary to generate permutations and combinations to solve problems.

6.6.2 Generating Permutations

Links

Any set with n elements can be placed in one-to-one correspondence with the set $\{1, 2, 3, \ldots, n\}$. We can list the permutations of any set of n elements by generating the permutations of the n smallest positive integers and then replacing these integers with the corresponding elements. Many different algorithms have been developed to generate the $n!$ permutations of this set. We

CHAPTER

7 Discrete Probability

Combinatorics and probability theory share common origins. The theory of probability was first developed more than 300 years ago, when certain gambling games were analyzed. Although probability theory was originally invented to study gambling, it now plays an essential role in a wide variety of disciplines. For example, probability theory is extensively applied in the study of genetics, where it can be used to help understand the inheritance of traits. Probability theory remains popular both because of its applicability to gambling, an extremely popular human endeavor, and to its use in a wide range of disciplines.

In computer science, probability theory plays an important role in the study of the complexity of algorithms. In particular, ideas and techniques from probability theory are used to determine the average-case complexity of algorithms. Probabilistic algorithms can be used to solve many problems that cannot be easily or practically solved by deterministic algorithms. In a probabilistic algorithm, instead of always following the same steps when given the same input, as a deterministic algorithm does, the algorithm makes one or more random choices, which may lead to different output. In combinatorics, probability theory can even be used to show that objects with certain properties exist. The probabilistic method, a technique in combinatorics introduced by Paul Erdős and Alfréd Rényi, shows that an object with a specified property exists by showing that there is a positive probability that a randomly constructed object has this property. Probability theory can help us answer questions that involve uncertainty, such as determining whether we should reject an incoming mail message as spam based on the words that appear in the message.

7.1 An Introduction to Discrete Probability

7.1.1 Introduction

Probability theory dates back to 1526 when the Italian mathematician, physician, and gambler Girolamo Cardano wrote the first known systematic treatment of the subject in his book *Liber de Ludo Aleae* (*Book on Games of Chance*). (This book was not published until 1663, which may have held back the development of probability theory.) In the seventeenth century the French mathematician Blaise Pascal determined the odds of winning some popular bets based on the outcome when a pair of dice is repeatedly rolled. In the eighteenth century, the French mathematician Laplace, who also studied gambling, defined the probability of an event as the number of successful outcomes divided by the number of possible outcomes. For instance, the probability that a die comes up an odd number when it is rolled is the number of successful outcomes—namely, the number of ways it can come up odd—divided by the number of possible outcomes—namely, the number of different ways the die can come up. There are a total of six possible outcomes—namely, 1, 2, 3, 4, 5, and 6—and exactly three of these are successful outcomes—namely, 1, 3, and 5. Hence, the probability that the die comes up an odd number is $3/6 = 1/2$. (Note that it has been assumed that all possible outcomes are equally likely, or, in other words, that the die is fair.)

In this section we will restrict ourselves to experiments that have finitely many, equally likely, outcomes. This permits us to use Laplace's definition of the probability of an event. We will continue our study of probability in Section 7.2, where we will study experiments with finitely many outcomes that are not necessarily equally likely. In Section 7.2 we will also introduce some key concepts in probability theory, including conditional probability, independence

of events, and random variables. In Section 7.4 we will introduce the concepts of the expectation and variance of a random variable.

7.1.2 Finite Probability

An **experiment** is a procedure that yields one of a given set of possible outcomes. The **sample space** of the experiment is the set of possible outcomes. An **event** is a subset of the sample space. Laplace's definition of the probability of an event with finitely many possible outcomes will now be stated.

Definition 1 If S is a finite nonempty sample space of equally likely outcomes, and E is an event, that is, a subset of S, then the *probability* of E is $p(E) = \dfrac{|E|}{|S|}$.

The probability of an event can never be negative or more than one!

According to Laplace's definition, the probability of an event is between 0 and 1. To see this, note that if E is an event from a finite sample space S, then $0 \leq |E| \leq |S|$, because $E \subseteq S$. Thus, $0 \leq p(E) = |E|/|S| \leq 1$.

Examples 1–7 illustrate how the probability of an event is found.

EXAMPLE 1 An urn contains four blue balls and five red balls. What is the probability that a ball chosen at random from the urn is blue?

Extra Examples

Solution: To calculate the probability, note that there are nine possible outcomes, and four of these possible outcomes produce a blue ball. Hence, the probability that a blue ball is chosen is $4/9$. ◀

EXAMPLE 2 What is the probability that when two dice are rolled, the sum of the numbers on the two dice is 7?

Solution: There are a total of 36 equally likely possible outcomes when two dice are rolled. (The product rule can be used to see this; because each die has six possible outcomes, the total number of outcomes when two dice are rolled is $6^2 = 36$.) There are six successful outcomes, namely, (1, 6), (2, 5), (3, 4), (4, 3), (5, 2), and (6, 1), where the values of the first and second dice

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GIROLAMO CARDANO (1501–1576) Cardano, born in Pavia, Italy, was the illegitimate child of Fazio Cardano, a lawyer, mathematician, and friend of Leonardo da Vinci, and Chiara Micheria, a young widow. In spite of illness and poverty, Cardano was able to study at the universities of Pavia and Padua, from where he received his medical degree. Cardano was not accepted into Milan's College of Physicians because of his illegitimate birth, as well as his eccentricity and confrontational style. Nevertheless, his medical skills were highly regarded. One of his main accomplishments as a physician is the first description of typhoid fever.

Cardano published more than 100 books on a diverse range of subjects, including medicine, the natural sciences, mathematics, gambling, physical inventions and experiments, and astrology. He also wrote a fascinating autobiography. In mathematics, Cardano's book *Ars Magna*, published in 1545, established the foundations of abstract algebra. This was the most comprehensive book on abstract algebra for more than a century; it presents many novel ideas of Cardano and of others, including methods for solving cubic and quartic equations from their coefficients. Cardano also made several important contributions to cryptography. Cardano was an advocate of education for the deaf, believing, unlike his contemporaries, that deaf people could learn to read and write before learning to speak, and could use their minds just as well as hearing people.

Cardano was often short of money. However, he kept himself solvent through gambling and winning money by beating others at chess. His book about games of chance, *Liber de Ludo Aleae*, written in 1526 (but published in 1663), offers the first systematic treatment of probability; it also describes effective ways to cheat. Cardano was considered to be a man of dubious moral character; he was often described as a liar, gambler, lecher, and heretic.

are represented by an ordered pair. Hence, the probability that a seven comes up when two fair dice are rolled is $6/36 = 1/6$. ◀

Links Lotteries are extremely popular throughout the world. We can easily compute the odds of winning different types of lotteries, as illustrated in Examples 3 and 4. (The odds of winning prizes in the popular Mega Millions and Powerball lotteries, as of 2018, are studied in Exercises 38–41. The rules for these games change every few years. The odds for the version of these games in 2012 are studied in the Supplementary Exercises.)

EXAMPLE 3 In a lottery, players win a large prize when they pick four digits that match, in the correct order, four digits selected by a random mechanical process. A smaller prize is won if only three digits are matched. What is the probability that a player wins the large prize? What is the probability that a player wins the small prize?

Solution: There is only one way to choose all four digits correctly. By the product rule, there are $10^4 = 10{,}000$ ways to choose four digits. Hence, the probability that a player wins the large prize is $1/10{,}000 = 0.0001$.

Players win the smaller prize when they correctly choose exactly three of the four digits. Exactly one digit must be wrong to get three digits correct, but not all four correct. By the sum rule, to find the number of ways to choose exactly three digits correctly, we add the number of ways to choose four digits matching the digits picked in all but the ith position, for $i = 1, 2, 3, 4$.

To count the number of successes with the first digit incorrect, note that there are nine possible choices for the first digit (all but the one correct digit), and one choice for each of the other digits, namely, the correct digits for these slots. Hence, there are nine ways to choose four digits where the first digit is incorrect, but the last three are correct. Similarly, there are nine ways to choose four digits where the second digit is incorrect, nine with the third digit incorrect, and nine with the fourth digit incorrect. Hence, there is a total of 36 ways to choose four digits with exactly three of the four digits correct. Thus, the probability that a player wins the smaller prize is $36/10{,}000 = 9/2500 = 0.0036$. ◀

EXAMPLE 4 There are many lotteries now that award enormous prizes to people who correctly choose a set of six numbers out of the first n positive integers, where n is usually between 30 and 60. What is the probability that a person picks the correct six numbers out of 40?

Solution: There is only one winning combination. The total number of ways to choose six numbers out of 40 is

$$C(40, 6) = \frac{40!}{34!\,6!} = 3{,}838{,}380.$$

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PIERRE-SIMON LAPLACE (1749–1827) Pierre-Simon Laplace came from humble origins in Normandy. In his childhood he was educated in a school run by the Benedictines. At 16 he entered the University of Caen intending to study theology. However, he soon realized his true interests were in mathematics. After completing his studies, he was named a provisional professor at Caen, and in 1769 he became professor of mathematics at the Paris Military School.

Laplace is best known for his contributions to celestial mechanics, the study of the motions of heavenly bodies. His *Traité de Mécanique Céleste* is considered one of the greatest scientific works of the early nineteenth century. Laplace was one of the founders of probability theory and made many contributions to mathematical statistics. His work in this area is documented in his book *Théorie Analytique des Probabilités*, in which he defined the probability of an event as the ratio of the number of favorable outcomes to the total number of outcomes of an experiment.

Laplace was famous for his political flexibility. He was loyal, in succession, to the French Republic, Napoleon, and King Louis XVIII. This flexibility permitted him to be productive before, during, and after the French Revolution.

Consequently, the probability of picking a winning combination is $1/3{,}838{,}380 \approx 0.00000026$. (Here the symbol $\approx$ means approximately equal to.) ◀

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Poker, and other card games, are growing in popularity. To win at these games it helps to know the probability of different hands. We can find the probability of specific hands that arise in card games using the techniques developed so far. A deck of cards contains 52 cards. There are 13 different kinds of cards, with four cards of each kind. (Among the terms commonly used instead of "kind" are "rank," "face value," "denomination," and "value.") These kinds are twos, threes, fours, fives, sixes, sevens, eights, nines, tens, jacks, queens, kings, and aces. There are also four suits: spades, clubs, hearts, and diamonds, each containing 13 cards, with one card of each kind in a suit. In many poker games, a hand consists of five cards.

EXAMPLE 5 Find the probability that a hand of five cards in poker contains four cards of one kind.

Solution: By the product rule, the number of hands of five cards with four cards of one kind is the product of the number of ways to pick one kind, the number of ways to pick the four of this kind out of the four in the deck of this kind, and the number of ways to pick the fifth card. This is

$$C(13, 1)C(4, 4)C(48, 1).$$

By Example 11 in Section 6.3 there are $C(52, 5)$ different hands of five cards. Hence, the probability that a hand contains four cards of one kind is

$$\frac{C(13, 1)C(4, 4)C(48, 1)}{C(52, 5)} = \frac{13 \cdot 1 \cdot 48}{2{,}598{,}960} \approx 0.00024.$$ ◀

EXAMPLE 6 What is the probability that a poker hand contains a full house, that is, three of one kind and two of another kind?

Solution: By the product rule, the number of hands containing a full house is the product of the number of ways to pick two kinds in order, the number of ways to pick three out of four for the first kind, and the number of ways to pick two out of four for the second kind. (Note that the order of the two kinds matters, because, for instance, three queens and two aces is different from three aces and two queens.) We see that the number of hands containing a full house is

$$P(13, 2)C(4, 3)C(4, 2) = 13 \cdot 12 \cdot 4 \cdot 6 = 3744.$$

Because there are $C(52, 5) = 2{,}598{,}960$ poker hands, the probability of a full house is

$$\frac{3744}{2{,}598{,}960} \approx 0.0014.$$ ◀

EXAMPLE 7 What is the probability that the numbers 11, 4, 17, 39, and 23 are drawn in that order from a bin containing 50 balls labeled with the numbers $1, 2, \ldots, 50$ if (a) the ball selected is not returned to the bin before the next ball is selected and (b) the ball selected is returned to the bin before the next ball is selected?

Solution: (a) By the product rule, there are $50 \cdot 49 \cdot 48 \cdot 47 \cdot 46 = 254{,}251{,}200$ ways to select the balls because each time a ball is drawn there is one fewer ball to choose from. Consequently,

the probability that 11, 4, 17, 39, and 23 are drawn in that order is $1/254{,}251{,}200$. This is an example of **sampling without replacement**.

(b) By the product rule, there are $50^5 = 312{,}500{,}000$ ways to select the balls because there are 50 possible balls to choose from each time a ball is drawn. Consequently, the probability that 11, 4, 17, 39, and 23 are drawn in that order is $1/312{,}500{,}000$. This is an example of **sampling with replacement**. ◀

7.1.3 Probabilities of Complements and Unions of Events

We can use counting techniques to find the probability of events derived from other events.

THEOREM 1

Let E be an event in a sample space S. The probability of the event $\overline{E} = S - E$, the complementary event of E, is given by

$$p(\overline{E}) = 1 - p(E).$$

Proof: To find the probability of the event $\overline{E} = S - E$, note that $|\overline{E}| = |S| - |E|$. Hence,

$$p(\overline{E}) = \frac{|S| - |E|}{|S|} = 1 - \frac{|E|}{|S|} = 1 - p(E).$$

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There is an alternative strategy for finding the probability of an event when a direct approach does not work well. Instead of determining the probability of the event, the probability of its complement can be found. This is often easier to do, as Example 8 shows.

EXAMPLE 8 A sequence of 10 bits is randomly generated. What is the probability that at least one of these bits is 0?

Solution: Let E be the event that at least one of the 10 bits is 0. Then $\overline{E}$ is the event that all the bits are 1s. Because the sample space S is the set of all bit strings of length 10, it follows that

$$\begin{aligned} p(E) &= 1 - p(\overline{E}) = 1 - \frac{|\overline{E}|}{|S|} = 1 - \frac{1}{2^{10}} \\ &= 1 - \frac{1}{1024} = \frac{1023}{1024}. \end{aligned}$$

Hence, the probability that the bit string will contain at least one 0 bit is $1023/1024$. It is quite difficult to find this probability directly without using Theorem 1. ◀

We can also find the probability of the union of two events.

THEOREM 2

Let E_1 and E_2 be events in the sample space S. Then

$$p(E_1 \cup E_2) = p(E_1) + p(E_2) - p(E_1 \cap E_2).$$

Proof: Using the formula given in Section 2.2 for the number of elements in the union of two sets, it follows that

$$|E_1 \cup E_2| = |E_1| + |E_2| - |E_1 \cap E_2|.$$

Hence,

$$\begin{aligned} p(E_1 \cup E_2) &= \frac{|E_1 \cup E_2|}{|S|} \\ &= \frac{|E_1| + |E_2| - |E_1 \cap E_2|}{|S|} \\ &= \frac{|E_1|}{|S|} + \frac{|E_2|}{|S|} - \frac{|E_1 \cap E_2|}{|S|} \\ &= p(E_1) + p(E_2) - p(E_1 \cap E_2). \end{aligned}$$

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EXAMPLE 9 What is the probability that a positive integer selected at random from the set of positive integers not exceeding 100 is divisible by either 2 or 5?

Extra Examples ❯

Solution: Let E_1 be the event that the integer selected at random is divisible by 2, and let E_2 be the event that it is divisible by 5. Then $E_1 \cup E_2$ is the event that it is divisible by either 2 or 5. Also, $E_1 \cap E_2$ is the event that it is divisible by both 2 and 5, or equivalently, that it is divisible by 10. Because $|E_1| = 50$, $|E_2| = 20$, and $|E_1 \cap E_2| = 10$, it follows that

$$\begin{aligned} p(E_1 \cup E_2) &= p(E_1) + p(E_2) - p(E_1 \cap E_2) \\ &= \frac{50}{100} + \frac{20}{100} - \frac{10}{100} = \frac{3}{5}. \end{aligned}$$

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7.1.4 Probabilistic Reasoning

A common problem is determining which of two events is more likely. Analyzing the probabilities of such events can be tricky. Example 10 describes a problem of this type. It discusses a famous problem originating with the television game show *Let's Make a Deal* and named after the host of the show, Monty Hall.

EXAMPLE 10 **The Monty Hall Three-Door Puzzle** Suppose you are a game show contestant. You have a chance to win a large prize. You are asked to select one of three doors to open; the large prize is behind one of the three doors and the other two doors are losers. Once you select a door, the game show host, who knows what is behind each door, does the following. First, whether or not you selected the winning door, he opens one of the other two doors that he knows is a losing door (selecting at random if both are losing doors). Then he asks you whether you would like to switch doors. Which strategy should you use? Should you change doors or keep your original selection, or does it not matter?

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Solution: The probability you select the correct door (before the host opens a door and asks you whether you want to change) is $1/3$, because the three doors are equally likely to be the correct door. The probability this is the correct door does not change once the game show host opens one of the other doors, because he will always open a door that the prize is not behind.

The probability that you selected incorrectly is the probability the prize is behind one of the two doors you did not select. Consequently, the probability that you selected incorrectly is $2/3$.

If you selected incorrectly, when the game show host opens a door to show you that the prize is not behind it, the prize is behind the other door. You will always win if your initial choice was incorrect and you change doors. So, by changing doors, the probability you win is $2/3$. In other words, you should always change doors when given the chance to do so by the game show host. This doubles the probability that you will win. (A more rigorous treatment of this puzzle can be found in Exercise 15 of Section 7.3. For much more on this notorious puzzle and its variations, see [Ro09].) ◀

Exercises

1. What is the probability that a card selected at random from a standard deck of 52 cards is an ace?

2. What is the probability that a fair die comes up six when it is rolled?

3. What is the probability that a randomly selected integer chosen from the first 100 positive integers is odd?

4. What is the probability that a randomly selected day of a leap year (with 366 possible days) is in April?

5. What is the probability that the sum of the numbers on two dice is even when they are rolled?

6. What is the probability that a card selected at random from a standard deck of 52 cards is an ace or a heart?

7. What is the probability that when a coin is flipped six times in a row, it lands heads up every time?

8. What is the probability that a five-card poker hand contains the ace of hearts?

9. What is the probability that a five-card poker hand does not contain the queen of hearts?

10. What is the probability that a five-card poker hand contains the two of diamonds and the three of spades?

11. What is the probability that a five-card poker hand contains the two of diamonds, the three of spades, the six of hearts, the ten of clubs, and the king of hearts?

12. What is the probability that a five-card poker hand contains exactly one ace?

13. What is the probability that a five-card poker hand contains at least one ace?

14. What is the probability that a five-card poker hand contains cards of five different kinds?

15. What is the probability that a five-card poker hand contains two pairs (that is, two of each of two different kinds and a fifth card of a third kind)?

16. What is the probability that a five-card poker hand contains a flush, that is, five cards of the same suit?

17. What is the probability that a five-card poker hand contains a straight, that is, five cards that have consecutive kinds? (Note that an ace can be considered either the lowest card of an A-2-3-4-5 straight or the highest card of a 10-J-Q-K-A straight.)

18. What is the probability that a five-card poker hand contains a straight flush, that is, five cards of the same suit of consecutive kinds?

***19.** What is the probability that a five-card poker hand contains cards of five different kinds and does not contain a flush or a straight?

20. What is the probability that a five-card poker hand contains a royal flush, that is, the 10, jack, queen, king, and ace of one suit?

21. What is the probability that a fair die never comes up an even number when it is rolled six times?

22. What is the probability that a positive integer not exceeding 100 selected at random is divisible by 3?

23. What is the probability that a positive integer not exceeding 100 selected at random is divisible by 5 or 7?

24. Find the probability of winning a lottery by selecting the correct six integers, where the order in which these integers are selected does not matter, from the positive integers not exceeding

a) 30. **b)** 36. **c)** 42. **d)** 48.

25. Find the probability of winning a lottery by selecting the correct six integers, where the order in which these integers are selected does not matter, from the positive integers not exceeding

a) 50. **b)** 52. **c)** 56. **d)** 60.

26. Find the probability of selecting none of the correct six integers in a lottery, where the order in which these integers are selected does not matter, from the positive integers not exceeding

a) 40. **b)** 48. **c)** 56. **d)** 64.

27. Find the probability of selecting exactly one of the correct six integers in a lottery, where the order in which these integers are selected does not matter, from the positive integers not exceeding

a) 40. **b)** 48. **c)** 56. **d)** 64.

28. In a superlottery, a player selects 7 numbers out of the first 80 positive integers. What is the probability that a person wins the grand prize by picking 7 numbers that are among the 11 numbers selected at random by a computer.

29. In a superlottery, players win a fortune if they choose the eight numbers selected by a computer from the positive integers not exceeding 100. What is the probability that a player wins this superlottery?

30. What is the probability that a player of a lottery wins the prize offered for correctly choosing five (but not six) numbers out of six integers chosen at random from the integers between 1 and 40, inclusive?

31. Suppose that 100 people enter a contest and that different winners are selected at random for first, second, and third prizes. What is the probability that Michelle wins one of these prizes if she is one of the contestants?

32. Suppose that 100 people enter a contest and that different winners are selected at random for first, second, and third prizes. What is the probability that Kumar, Janice, and Pedro each win a prize if each has entered the contest?

33. What is the probability that Abby, Barry, and Sylvia win the first, second, and third prizes, respectively, in a drawing if 200 people enter a contest and

a) no one can win more than one prize.

b) winning more than one prize is allowed.

34. What is the probability that Bo, Colleen, Jeff, and Rohini win the first, second, third, and fourth prizes, respectively, in a drawing if 50 people enter a contest and

a) no one can win more than one prize.

b) winning more than one prize is allowed.

35. In roulette, a wheel with 38 numbers is spun. Of these, 18 are red, and 18 are black. The other two numbers, which are neither black nor red, are 0 and 00. The probability that when the wheel is spun it lands on any particular number is $1/38$.

a) What is the probability that the wheel lands on a red number?

b) What is the probability that the wheel lands on a black number twice in a row?

c) What is the probability that the wheel lands on 0 or 00?

d) What is the probability that in five spins the wheel never lands on either 0 or 00?

e) What is the probability that the wheel lands on one of the first six integers on one spin, but does not land on any of them on the next spin?

36. Which is more likely: rolling a total of 8 when two dice are rolled or rolling a total of 8 when three dice are rolled?

37. Which is more likely: rolling a total of 9 when two dice are rolled or rolling a total of 9 when three dice are rolled?

38. A player in the Mega Millions lottery picks five different integers between 1 and 70, inclusive, and a sixth integer between 1 and 25, inclusive, which may duplicate one of the earlier five integers. The player wins the jackpot if all six numbers match the numbers drawn.

a) What is the probability that a player wins the jackpot?

b) What is the probability that a player wins \$1,000,000, the prize for matching the first five numbers, but not the sixth number, drawn?

c) What is the probability that a player wins \$500, the prize for matching exactly four of the first five numbers, but not the sixth number, drawn?

d) What is the probability that a player wins \$10, the prize for matching exactly three of the first five numbers but not the sixth number drawn, or for matching exactly two of the first five numbers and the sixth number drawn?

39. When a player buys a Mega Millions ticket in many states (see Exercise 38), the player can also buy the Megaplier, which multiplies the size of a prize other than a jackpot by a multiplier ranging from two to five. The Megaplier is drawn using a pool of 15 balls, with five marked 2X, six marked 3X, three marked 4X, and one marked 5X, where each ball has the same likelihood of being drawn. Find the probability that a player who buys a Mega Millions ticket and the Megaplier wins

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a) \$5,000,000? (The only way to do this is to match the first five numbers drawn but not the sixth number drawn, with Megaplier 5X.)

b) \$30,000? (The only way to do this is to match exactly four of the first five numbers drawn and the sixth number drawn, with Megaplier 3X.)

c) \$20? (The three ways to do this are to match exactly three of the first five numbers drawn, but not the sixth number drawn, or exactly two of the first five numbers and the sixth number, with Megaplier 2X, or to match exactly one of the first five numbers and the sixth number, with Megaplier 5X.)

d) \$8? (The two ways to do this are to match exactly one of the first five numbers and the sixth number drawn, with a multiplier of 2X, or to match the sixth number but none of the first five numbers, with Megaplier 4X.)

40. A player in the Powerball lottery picks five different integers between 1 and 69, inclusive, and a sixth integer between 1 and 26, which may duplicate one of the earlier five integers. The player wins the jackpot if all six numbers match the numbers drawn.

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a) What is the probability that a player wins the jackpot?

b) What is the probability that a player wins \$1,000,000, which is the prize for matching the first five numbers, but not the sixth number, drawn?

c) What is the probability that a player wins \$100 by matching exactly three of the first five and the sixth numbers drawn, or four of the first five numbers, but not the sixth number, drawn?

d) What is the probability that a player wins a prize of \$4, which is the prize when the player matches the sixth number, and either one or none of the first five numbers drawn?

41. A player in the Powerball lottery (see Exercise 40) can purchase the Power Play option. When this option has been purchased, prizes other than the jackpot are multiplied by a multiplier, chosen using a random number generator with weighted values for the different multipliers. When the jackpot is more than \$150,000,000, the weighted values are 24 for 2X, 13 for 3X, 3 for 4X, and 2 for 5X. When the jackpot does not exceed \$150,000,000, the weighted values are 24 for 2X, 13 for 3X, 3 for 4X, 2

for 5X, and 1 for 10X. All non-jackpot prizes are multiplied by the multiplier chosen, except for the $1,000,000 prize, which is doubled when the Power Play option is in effect regardless of the multiplier chosen. What is the probability that a play who has purchased a Powerball ticket and Power Play wins

a) $2,000,000, if the jackpot is more than $150,000,000?
b) $2,000,000, if the jackpot does not exceed $150,000,000?
c) $1000, if the jackpot does not exceed $150,000,000? (The two ways to do this are for the Power Play multiplier to be 10X, and to match either exactly four of the first five numbers but not the sixth number drawn, or exactly three of the first five numbers and the sixth number drawn.)
d) $12, if the jackpot is more than $150,000,000? (The two ways to do this are for the Power Play multiplier to be 3X and to match the sixth number and either one or none of the first five numbers drawn.)

42. Two events E_1 and E_2 are called **independent** if $p(E_1 \cap E_2) = p(E_1)p(E_2)$. For each of the following pairs of events, which are subsets of the set of all possible outcomes when a coin is tossed three times, determine whether or not they are independent.

a) E_1: tails comes up with the coin is tossed the first time; E_2: heads comes up when the coin is tossed the second time.
b) E_1: the first coin comes up tails; E_2: two, and not three, heads come up in a row.
c) E_1: the second coin comes up tails; E_2: two, and not three, heads come up in a row.

(We will study independence of events in more depth in Section 7.2.)

43. Explain what is wrong with the statement that in the Monty Hall Three-Door Puzzle the probability that the prize is behind the first door you select and the probability that the prize is behind the other of the two doors that Monty does not open are both $1/2$, because there are two doors left.

44. Suppose that instead of three doors, there are four doors in the Monty Hall puzzle. What is the probability that you win by not changing once the host, who knows what is behind each door, opens a losing door and gives you the chance to change doors? What is the probability that you win by changing the door you select to one of the two remaining doors among the three that you did not select?

45. This problem was posed by the Chevalier de Méré and was solved by Blaise Pascal and Pierre de Fermat.

a) Find the probability of rolling at least one six when a fair die is rolled four times.
b) Find the probability that a double six comes up at least once when a pair of dice is rolled 24 times. Answer the query the Chevalier de Méré made to Pascal asking whether this probability was greater than $1/2$.
c) Is it more likely that a six comes up at least once when a fair die is rolled four times or that a double six comes up at least once when a pair of dice is rolled 24 times?

7.2 Probability Theory

7.2.1 Introduction

Links

In Section 7.1 we introduced the notion of the probability of an event. (Recall that an event is a subset of the possible outcomes of an experiment.) We defined the probability of an event E as Laplace did, that is,

$$p(E) = \frac{|E|}{|S|},$$

the number of outcomes in E divided by the total number of outcomes. This definition assumes that all outcomes are equally likely. However, many experiments have outcomes that are not equally likely. For instance, a coin may be biased so that it comes up heads twice as often as tails. Similarly, the likelihood that the input of a linear search is a particular element in a list, or is not in the list, depends on how the input is generated. How can we model the likelihood of events in such situations? In this section we will show how to define probabilities of outcomes to study probabilities of experiments where outcomes may not be equally likely.

Suppose that a fair coin is flipped four times, and the first time it comes up heads. Given this information, what is the probability that heads comes up three times? To answer this and similar questions, we will introduce the concept of *conditional probability*. Does knowing that the first flip comes up heads change the probability that heads comes up three times? If not, these two events are called *independent*, a concept studied later in this section.

CHAPTER

8 Advanced Counting Techniques

Many counting problems cannot be solved easily using the methods discussed in Chapter 6. One such problem is: How many bit strings of length n do not contain two consecutive zeros? To solve this problem, let a_n be the number of such strings of length n. An argument can be given that shows that the sequence $\{a_n\}$ satisfies the recurrence relation $a_{n+1} = a_n + a_{n-1}$ and the initial conditions $a_1 = 2$ and $a_2 = 3$. This recurrence relation and the initial conditions determine the sequence $\{a_n\}$. Moreover, an explicit formula can be found for a_n from the equation relating the terms of the sequence. As we will see, a similar technique can be used to solve many different types of counting problems.

We will discuss two ways that recurrence relations play important roles in the study of algorithms. First, we will introduce an important algorithmic paradigm known as dynamic programming. Algorithms that follow this paradigm break down a problem into overlapping subproblems. The solution to the problem is then found from the solutions to the subproblems through the use of a recurrence relation. Second, we will study another important algorithmic paradigm, divide-and-conquer. Algorithms that follow this paradigm can be used to solve a problem by recursively breaking it into a fixed number of nonoverlapping subproblems until these problems can be solved directly. The complexity of such algorithms can be analyzed using a special type of recurrence relation. In this chapter we will discuss a variety of divide-and-conquer algorithms and analyze their complexity using recurrence relations.

We will also see that many counting problems can be solved using formal power series, called generating functions, where the coefficients of powers of x represent terms of the sequence we are interested in. Besides solving counting problems, we will also be able to use generating functions to solve recurrence relations and to prove combinatorial identities.

Many other kinds of counting problems cannot be solved using the techniques discussed in Chapter 6, such as: How many ways are there to assign seven jobs to three employees so that each employee is assigned at least one job? How many primes are there less than 1000? Both of these problems can be solved by counting the number of elements in the union of sets. We will develop a technique, called the principle of inclusion–exclusion, that counts the number of elements in a union of sets, and we will show how this principle can be used to solve counting problems.

The techniques studied in this chapter, together with the basic techniques of Chapter 6, can be used to solve many counting problems.

8.1 Applications of Recurrence Relations

8.1.1 Introduction

Recall from Chapter 2 that a recursive definition of a sequence specifies one or more initial terms and a rule for determining subsequent terms from those that precede them. Also, recall that a rule of the latter sort (whether or not it is part of a recursive definition) is called a **recurrence relation** and that a sequence is called a *solution* of a recurrence relation if its terms satisfy the recurrence relation.

In this section we will show that such relations can be used to study and to solve counting problems. For example, suppose that the number of bacteria in a colony doubles every hour. If a colony begins with five bacteria, how many will be present in n hours? To solve this problem, let a_n be the number of bacteria at the end of n hours. Because the number of bacteria doubles

every hour, the relationship $a_n = 2a_{n-1}$ holds whenever n is a positive integer. This recurrence relation, together with the initial condition $a_0 = 5$, uniquely determines a_n for all nonnegative integers n. We can find a formula for a_n using the iterative approach followed in Chapter 2, namely that $a_n = 5 \cdot 2^n$ for all nonnegative integers n.

Some of the counting problems that cannot be solved using the techniques discussed in Chapter 6 can be solved by finding recurrence relations involving the terms of a sequence, as was done in the problem involving bacteria. In this section we will study a variety of counting problems that can be modeled using recurrence relations. In Chapter 2 we developed methods for solving certain recurrence relation. In Section 8.2 we will study methods for finding explicit formulae for the terms of sequences that satisfy certain types of recurrence relations.

We conclude this section by introducing the algorithmic paradigm of dynamic programming. After explaining how this paradigm works, we will illustrate its use with an example.

8.1.2 Modeling With Recurrence Relations

Assessment

We can use recurrence relations to model a wide variety of problems, such as finding compound interest (see Example 11 in Section 2.4), counting rabbits on an island, determining the number of moves in the Tower of Hanoi puzzle, and counting bit strings with certain properties.

Extra Examples

Example 1 shows how the population of rabbits on an island can be modeled using a recurrence relation.

EXAMPLE 1 **Rabbits and the Fibonacci Numbers** Consider this problem, which was originally posed by Leonardo Pisano, also known as Fibonacci, in the thirteenth century in his book *Liber abaci*. A young pair of rabbits (one of each sex) is placed on an island. A pair of rabbits does not breed until they are 2 months old. After they are 2 months old, each pair of rabbits produces another pair each month, as shown in Figure 1. Find a recurrence relation for the number of pairs of rabbits on the island after n months, assuming that no rabbits ever die.

Links

Reproducing pairs (at least two months old)	Young pairs (less than two months old)	Month	Reproducing pairs	Young pairs	Total pairs
		1	0	1	1
		2	0	1	1
		3	1	1	2
		4	1	2	3
		5	2	3	5
		6	3	5	8

FIGURE 1 **Rabbits on an island.**

Solution: Denote by f_n the number of pairs of rabbits after n months. We will show that f_n, $n = 1, 2, 3, \ldots$, are the terms of the Fibonacci sequence.

The rabbit population can be modeled using a recurrence relation. At the end of the first month, the number of pairs of rabbits on the island is $f_1 = 1$. Because this pair does not breed during the second month, $f_2 = 1$ also. To find the number of pairs after n months, add the number on the island the previous month, f_{n-1}, and the number of newborn pairs, which equals f_{n-2}, because each newborn pair comes from a pair at least 2 months old.

The Fibonacci numbers appear in many other places in nature, including the number of petals on flowers and the number of spirals on seedheads.

Consequently, the sequence $\{f_n\}$ satisfies the recurrence relation

$$f_n = f_{n-1} + f_{n-2}$$

for $n \geq 3$ together with the initial conditions $f_1 = 1$ and $f_2 = 1$. Because this recurrence relation and the initial conditions uniquely determine this sequence, the number of pairs of rabbits on the island after n months is given by the nth Fibonacci number. ◀

Demo ❯ Example 2 involves a famous puzzle.

EXAMPLE 2 **The Tower of Hanoi Puzzle** A popular puzzle of the late nineteenth century invented by the French mathematician Édouard Lucas, called the Tower of Hanoi, consists of three pegs mounted on a board together with disks of different sizes. Initially these disks are placed on the first peg in order of size, with the largest on the bottom (as shown in Figure 2). The rules of the puzzle allow disks to be moved one at a time from one peg to another as long as a disk is never placed on top of a smaller disk. The goal of the puzzle is to have all the disks on the second peg in order of size, with the largest on the bottom.

Links ❯

Let H_n denote the number of moves needed to solve the Tower of Hanoi puzzle with n disks. Set up a recurrence relation for the sequence $\{H_n\}$.

Solution: Begin with n disks on peg 1. We can transfer the top $n - 1$ disks, following the rules of the puzzle, to peg 3 using H_{n-1} moves (see Figure 3 for an illustration of the pegs and disks at this point). We keep the largest disk fixed during these moves. Then, we use one move to transfer the largest disk to the second peg. Finally, we transfer the $n - 1$ disks on peg 3 to peg 2 using H_{n-1} moves, placing them on top of the largest disk, which always stays fixed on the bottom of peg 2. This shows that we can solve the Tower of Hano puzzle for n disks using $2H_{n-1} + 1$ moves.

Schemes for efficiently backing up computer files on multiple tapes or other media are based on the moves used to solve the Tower of Hanoi puzzle.

We now show that we cannot solve the puzzle for n disks using fewer that $2H_{n-1} + 1$ moves. Note that when we move the largest disk, we must have already moved the $n - 1$ smaller disks onto a peg other than peg 1. Doing so requires at least H_{n-1} moves. Another move is needed to

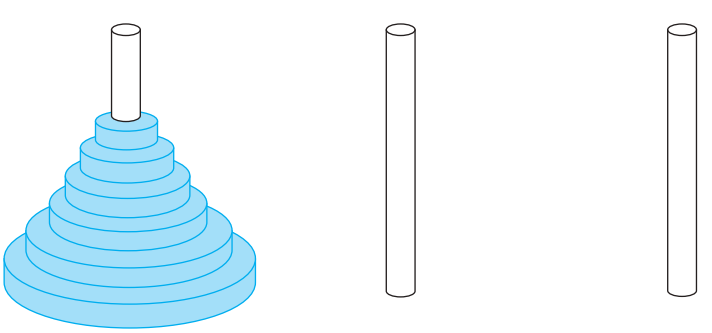


FIGURE 2 **The initial position in the Tower of Hanoi.**

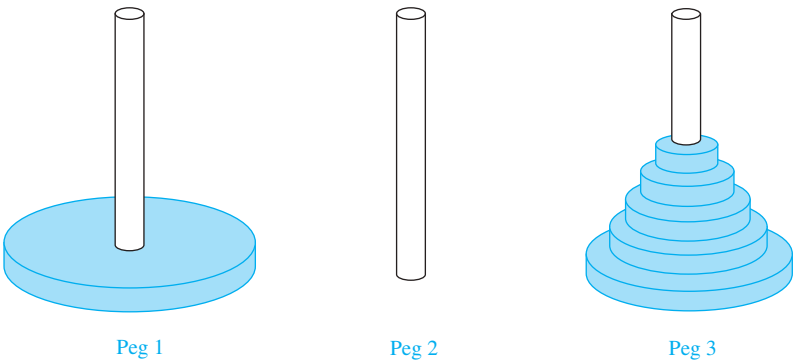


FIGURE 3 **An intermediate position in the Tower of Hanoi.**

transfer the largest disk. Finally, at least H_{n-1} more moves are needed to put the $n-1$ smallest disks back on top of the largest disk. Adding the number of moves required gives us the desired lower bound.

We conclude that

$$H_n = 2H_{n-1} + 1.$$

The initial condition is $H_1 = 1$, because one disk can be transferred from peg 1 to peg 2, according to the rules of the puzzle, in one move.

We can use an iterative approach to solve this recurrence relation. Note that

$$\begin{aligned} H_n &= 2H_{n-1} + 1 \\ &= 2(2H_{n-2} + 1) + 1 = 2^2 H_{n-2} + 2 + 1 \\ &= 2^2(2H_{n-3} + 1) + 2 + 1 = 2^3 H_{n-3} + 2^2 + 2 + 1 \\ &\vdots \\ &= 2^{n-1} H_1 + 2^{n-2} + 2^{n-3} + \cdots + 2 + 1 \\ &= 2^{n-1} + 2^{n-2} + \cdots + 2 + 1 \\ &= 2^n - 1. \end{aligned}$$

We have used the recurrence relation repeatedly to express H_n in terms of previous terms of the sequence. In the next to last equality, the initial condition $H_1 = 1$ has been used. The last equality is based on the formula for the sum of the terms of a geometric series, which can be found in Theorem 1 in Section 2.4.

The iterative approach has produced the solution to the recurrence relation $H_n = 2H_{n-1} + 1$ with the initial condition $H_1 = 1$. This formula can be proved using mathematical induction. This is left for the reader as Exercise 1.

A myth created to accompany the puzzle tells of a tower in Hanoi where monks are transferring 64 gold disks from one peg to another, according to the rules of the puzzle. The myth says that the world will end when they finish the puzzle. How long after the monks started will the world end if the monks take one second to move a disk?

From the explicit formula, the monks require

$$2^{64} - 1 = 18{,}446{,}744{,}073{,}709{,}551{,}615$$

moves to transfer the disks. Making one move per second, it will take them more than 500 billion years to complete the transfer, so the world should survive a while longer than it already has. ◀

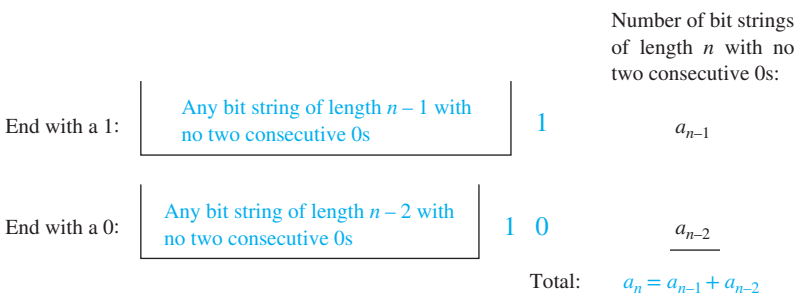


FIGURE 4 **Counting bit strings of length n with no two consecutive 0s.**

Links

Remark: Many people have studied variations of the original Tower of Hanoi puzzle discussed in Example 2. Some variations use more pegs, some allow disks to be of the same size, and some restrict the types of allowable disk moves. One of the oldest and most interesting variations is the **Reve's puzzle**,* proposed in 1907 by Henry Dudeney in his book *The Canterbury Puzzles*. The Reve's puzzle involves pilgrims challenged by the Reve to move a stack of cheese wheels of varying sizes from the first of four stools to another stool without ever placing a cheese wheel on one of smaller diameter. The Reve's puzzle, expressed in terms of pegs and disks, follows the same rules as the Tower of Hanoi puzzle, except that four pegs are used. Similarly, we can generalize the Tower of Hanoi puzzle where there are p pegs, where p is an integer greater than three. You may find it surprising that no one has been able to establish the minimum number of moves required to solve the generalization of this puzzle for p pegs. (Note that there have been some published claims that this problem has been solved, but these are not accepted by experts.) However, in 2014 Thierry Bousch showed that the minimum number of moves required when there are four pegs equals the number of moves used by an algorithm invented by Frame and Stewart in 1939. (See Exercises 38–45 and [St94] and [Bo14] for more information.)

Example 3 illustrates how recurrence relations can be used to count bit strings of a specified length that have a certain property.

EXAMPLE 3 Find a recurrence relation and give initial conditions for the number of bit strings of length n that do not have two consecutive 0s. How many such bit strings are there of length five?

Solution: Let a_n denote the number of bit strings of length n that do not have two consecutive 0s. We assume that $n \geq 3$, so that the bit string has at least three bits. Strings of this sort of length n can be divided into those that end in 1 and those that end in 0. The bit strings of length n ending with 1 that do not have two consecutive 0s are precisely the bit strings of length $n - 1$ with no two consecutive 0s with a 1 added at the end. Consequently, there are a_{n-1} such bit strings.

Bit strings of length n ending with a 0 that do not have two consecutive 0s must have 1 as their $(n - 1)$st bit; otherwise they would end with a pair of 0s. Hence, the bit strings of length n ending with a 0 that have no two consecutive 0s are precisely the bit strings of length $n - 2$ with no two consecutive 0s with 10 added at the end. Consequently, there are a_{n-2} such bit strings.

We conclude, as illustrated in Figure 4, that

$$a_n = a_{n-1} + a_{n-2}$$

for $n \geq 3$.

*Reve, more commonly spelled *reeve*, is an archaic word for *governor*.

The initial conditions are $a_1 = 2$, because both bit strings of length one, 0 and 1 do not have consecutive 0s, and $a_2 = 3$, because the valid bit strings of length two are 01, 10, and 11. To obtain a_5, we use the recurrence relation three times to find that

$$a_3 = a_2 + a_1 = 3 + 2 = 5,$$
$$a_4 = a_3 + a_2 = 5 + 3 = 8,$$
$$a_5 = a_4 + a_3 = 8 + 5 = 13.$$

◀

Remark: Note that $\{a_n\}$ satisfies the same recurrence relation as the Fibonacci sequence. Because $a_1 = f_3$ and $a_2 = f_4$ it follows that $a_n = f_{n+2}$.

Example 4 shows how a recurrence relation can be used to model the number of codewords that are allowable using certain validity checks.

EXAMPLE 4 **Codeword Enumeration** A computer system considers a string of decimal digits a valid codeword if it contains an even number of 0 digits. For instance, 1230407869 is valid, whereas 120987045608 is not valid. Let a_n be the number of valid n-digit codewords. Find a recurrence relation for a_n.

Solution: Note that $a_1 = 9$ because there are 10 one-digit strings, and only one, namely, the string 0, is not valid. A recurrence relation can be derived for this sequence by considering how a valid n-digit string can be obtained from strings of $n - 1$ digits. There are two ways to form a valid string with n digits from a string with one fewer digit.

First, a valid string of n digits can be obtained by appending a valid string of $n - 1$ digits with a digit other than 0. This appending can be done in nine ways. Hence, a valid string with n digits can be formed in this manner in $9a_{n-1}$ ways.

Second, a valid string of n digits can be obtained by appending a 0 to a string of length $n - 1$ that is not valid. (This produces a string with an even number of 0 digits because the invalid string of length $n - 1$ has an odd number of 0 digits.) The number of ways that this can be done equals the number of invalid $(n - 1)$-digit strings. Because there are 10^{n-1} strings of length $n - 1$, and a_{n-1} are valid, there are $10^{n-1} - a_{n-1}$ valid n-digit strings obtained by appending an invalid string of length $n - 1$ with a 0.

Because all valid strings of length n are produced in one of these two ways, it follows that there are

$$\begin{aligned} a_n &= 9a_{n-1} + (10^{n-1} - a_{n-1}) \\ &= 8a_{n-1} + 10^{n-1} \end{aligned}$$

valid strings of length n. ◀

Example 5 establishes a recurrence relation that appears in many different contexts.

EXAMPLE 5 Find a recurrence relation for C_n, the number of ways to parenthesize the product of $n + 1$ numbers, $x_0 \cdot x_1 \cdot x_2 \cdot \cdots \cdot x_n$, to specify the order of multiplication. For example, $C_3 = 5$ because there are five ways to parenthesize $x_0 \cdot x_1 \cdot x_2 \cdot x_3$ to determine the order of multiplication:

$$((x_0 \cdot x_1) \cdot x_2) \cdot x_3 \qquad (x_0 \cdot (x_1 \cdot x_2)) \cdot x_3 \qquad (x_0 \cdot x_1) \cdot (x_2 \cdot x_3)$$
$$x_0 \cdot ((x_1 \cdot x_2) \cdot x_3) \qquad x_0 \cdot (x_1 \cdot (x_2 \cdot x_3)).$$

Solution: To develop a recurrence relation for C_n, we note that however we insert parentheses in the product $x_0 \cdot x_1 \cdot x_2 \cdot \cdots \cdot x_n$, one "$\cdot$" operator remains outside all parentheses, namely, the operator for the final multiplication to be performed. [For example, in $(x_0 \cdot (x_1 \cdot x_2)) \cdot x_3$, it is the final "$\cdot$", while in $(x_0 \cdot x_1) \cdot (x_2 \cdot x_3)$ it is the second "$\cdot$".] This final operator appears between two of the $n+1$ numbers, say, x_k and x_{k+1}. There are $C_k C_{n-k-1}$ ways to insert parentheses to determine the order of the $n+1$ numbers to be multiplied when the final operator appears between x_k and x_{k+1}, because there are C_k ways to insert parentheses in the product $x_0 \cdot x_1 \cdot \cdots \cdot x_k$ to determine the order in which these $k+1$ numbers are to be multiplied and C_{n-k-1} ways to insert parentheses in the product $x_{k+1} \cdot x_{k+2} \cdot \cdots \cdot x_n$ to determine the order in which these $n-k$ numbers are to be multiplied. Because this final operator can appear between any two of the $n+1$ numbers, it follows that

$$\begin{aligned} C_n &= C_0 C_{n-1} + C_1 C_{n-2} + \cdots + C_{n-2} C_1 + C_{n-1} C_0 \\ &= \sum_{k=0}^{n-1} C_k C_{n-k-1}. \end{aligned}$$

Note that the initial conditions are $C_0 = 1$ and $C_1 = 1$. ◀

The recurrence relation in Example 5 can be solved using the method of generating functions, which will be discussed in Section 8.4. It can be shown that $C_n = C(2n, n)/(n+1)$ (see Exercise 43 in Section 8.4) and that $C_n \sim \frac{4^n}{n^{3/2}\sqrt{\pi}}$ (see [GrKnPa94]). The sequence $\{C_n\}$ is the sequence of **Catalan numbers**, named after Eugène Charles Catalan. This sequence appears as the solution of many different counting problems besides the one considered here (see the chapter on Catalan numbers in [MiRo91] or [RoTe03] for details).

Links

8.1.3 Algorithms and Recurrence Relations

Recurrence relations play an important role in many aspects of the study of algorithms and their complexity. In Section 8.3, we will show how recurrence relations can be used to analyze the complexity of divide-and-conquer algorithms, such as the merge sort algorithm introduced in Section 5.4. As we will see in Section 8.3, divide-and-conquer algorithms recursively divide a problem into a fixed number of nonoverlapping subproblems until they become simple enough to solve directly. We conclude this section by introducing another algorithmic paradigm known as **dynamic programming**, which can be used to solve many optimization problems efficiently.

Links

An algorithm follows the dynamic programming paradigm when it recursively breaks down a problem into simpler overlapping subproblems, and computes the solution using the solutions of the subproblems. Generally, recurrence relations are used to find the overall solution from the solutions of the subproblems. Dynamic programming has been used to solve important problems in such diverse areas as economics, computer vision, speech recognition, artificial intelligence, computer graphics, and bioinformatics. In this section we will illustrate the use of dynamic programming by constructing an algorithm for solving a scheduling problem. Before doing so, we will relate the amusing origin of the name *dynamic programming*, which was introduced by the mathematician Richard Bellman in the 1950s. Bellman was working at the RAND Corporation on projects for the U.S. military, and at that time, the U.S. Secretary of Defense was hostile to mathematical research. Bellman decided that to ensure funding, he needed a name not containing the word mathematics for his method for solving scheduling and planning problems. He decided to use the adjective *dynamic* because, as he said "it's impossible to use the word dynamic in a pejorative sense" and he thought that dynamic programming was "something not even a Congressman could object to."

AN EXAMPLE OF DYNAMIC PROGRAMMING The problem we use to illustrate dynamic programming is related to the problem studied in Example 7 in Section 3.1. In that problem our goal was to schedule as many talks as possible in a single lecture hall. These talks have preset start and end times; once a talk starts, it continues until it ends; no two talks can proceed at the same time; and a talk can begin at the same time another one ends. We developed a greedy algorithm that always produces an optimal schedule, as we proved in Example 12 in Section 5.1. Now suppose that our goal is not to schedule the most talks possible, but rather to have the largest possible combined attendance of the scheduled talks.

We formalize this problem by supposing that we have n talks, where talk j begins at time t_j, ends at time e_j, and will be attended by w_j students. We want a schedule that maximizes the total number of student attendees. That is, we wish to schedule a subset of talks to maximize the sum of w_j over all scheduled talks. (Note that when a student attends more than one talk, this student is counted according to the number of talks attended.) We denote by $T(j)$ the maximum number of total attendees for an optimal schedule from the first j talks, so $T(n)$ is the maximal number of total attendees for an optimal schedule for all n talks.

We first sort the talks in order of increasing end time. After doing this, we renumber the talks so that $e_1 \leq e_2 \leq \cdots \leq e_n$. We say that two talks are **compatible** if they can be part of the same schedule, that is, if the times they are scheduled do not overlap (other than the possibility one ends and the other starts at the same time). We define $p(j)$ to be largest integer i, $i < j$, for which $e_i \leq s_j$, if such an integer exists, and $p(j) = 0$ otherwise. That is, talk $p(j)$ is the talk ending latest among talks compatible with talk j that end before talk j ends, if such a talk exists, and $p(j) = 0$ if there are no such talks.

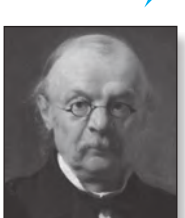
EXAMPLE 6 Consider seven talks with these start times and end times, as illustrated in Figure 5.

Talk 1: start 8 A.M., end 10 A.M.
Talk 2: start 9 A.M., end 11 A.M.
Talk 3: start 10:30 A.M., end 12 noon
Talk 4: start 9:30 A.M., end 1 P.M.
Talk 5: start 8:30 A.M., end 2 P.M.
Talk 6: start 11 A.M., end 2 P.M.
Talk 7: start 1 P.M., end 2 P.M.

Find $p(j)$ for $j = 1, 2, \ldots, 7$.

Solution: We have $p(1) = 0$ and $p(2) = 0$, because no talks end before either of the first two talks begin. We have $p(3) = 1$ because talk 3 and talk 1 are compatible, but talk 3 and talk 2 are not compatible; $p(4) = 0$ because talk 4 is not compatible with any of talks 1, 2, and 3; $p(5) = 0$

Links



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EUGÈNE CHARLES CATALAN (1814–1894) Eugène Catalan was born in Bruges, then part of France. His father became a successful architect in Paris while Eugène was a boy. Catalan attended a Parisian school for design hoping to follow in his father's footsteps. At 15, he won the job of teaching geometry to his design school classmates. After graduating, Catalan attended a school for the fine arts, but because of his mathematical aptitude his instructors recommended that he enter the École Polytechnique. He became a student there, but after his first year, he was expelled because of his politics. However, he was readmitted, and in 1835, he graduated and won a position at the Collège de Châlons sur Marne.

In 1838, Catalan returned to Paris where he founded a preparatory school with two other mathematicians, Sturm and Liouville. After teaching there for a short time, he was appointed to a position at the École Polytechnique. He received his doctorate from the École Polytechnique in 1841, but his political activity in favor of the French Republic hurt his career prospects. In 1846 Catalan held a position at the Collège de Charlemagne; he was appointed to the Lycée Saint Louis in 1849. However, when Catalan would not take a required oath of allegiance to the new Emperor Louis-Napoleon Bonaparte, he lost his job. For 13 years he held no permanent position. Finally, in 1865 he was appointed to a chair of mathematics at the University of Liège, Belgium, a position he held until his 1884 retirement.

Catalan made many contributions to number theory and to the related subject of continued fractions. He defined what are now known as the Catalan numbers when he solved the problem of dissecting a polygon into triangles using non-intersecting diagonals. Catalan is also well known for formulating what was known as the *Catalan conjecture*. This asserted that 8 and 9 are the only consecutive powers of integers, a conjecture not solved until 2003. Catalan wrote many textbooks, including several that became quite popular and appeared in as many as 12 editions. Perhaps this textbook will have a 12th edition someday!

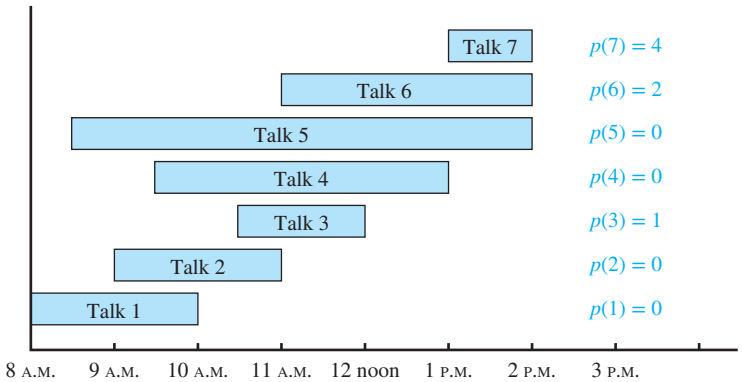

FIGURE 5 **A schedule of lectures with the values of $p(n)$ shown.**

because talk 5 is not compatible with any of talks 1, 2, 3, and 4; and $p(6) = 2$ because talk 6 and talk 2 are compatible, but talk 6 is not compatible with any of talks 3, 4, and 5. Finally, $p(7) = 4$, because talk 7 and talk 4 are compatible, but talk 7 is not compatible with either of talks 5 or 6. ◀

To develop a dynamic programming algorithm for this problem, we first develop a key recurrence relation. To do this, first note that if $j \leq n$, there are two possibilities for an optimal schedule of the first j talks (recall that we are assuming that the n talks are ordered by increasing end time): *(i)* talk j belongs to the optimal schedule or *(ii)* it does not.

Case (i): We know that talks $p(j) + 1, \ldots, j - 1$ do not belong to this schedule, for none of these other talks are compatible with talk j. Furthermore, the other talks in this optimal schedule must comprise an optimal schedule for talks $1, 2, \ldots, p(j)$. For if there were a better schedule for talks

Links

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RICHARD BELLMAN (1920–1984) Richard Bellman, born in Brooklyn, where his father was a grocer, spent many hours in the museums and libraries of New York as a child. After graduating high school, he studied mathematics at Brooklyn College and graduated in 1941. He began postgraduate work at Johns Hopkins University, but because of the war, left to teach electronics at the University of Wisconsin. He was able to continue his mathematics studies at Wisconsin, and in 1943 he received his masters degree there. Later, Bellman entered Princeton University, teaching in a special U.S. Army program. In late 1944, he was drafted into the army. He was assigned to the Manhattan Project at Los Alamos where he worked in theoretical physics. After the war, he returned to Princeton and received his Ph.D. in 1946.

After briefly teaching at Princeton, he moved to Stanford University, where he attained tenure. At Stanford he pursued his fascination with number theory. However, Bellman decided to focus on mathematical questions arising from real-world problems. In 1952, he joined the RAND Corporation, working on multistage decision processes, operations research problems, and applications to the social sciences and medicine. He worked on many military projects while at RAND. In 1965 he left RAND to become professor of mathematics, electrical and biomedical engineering and medicine at the University of Southern California.

In the 1950s Bellman pioneered the use of dynamic programming, a technique invented earlier, in a wide range of settings. He is also known for his work on stochastic control processes, in which he introduced what is now called the Bellman equation. He coined the term *curse of dimensionality* to describe problems caused by the exponential increase in volume associated with adding extra dimensions to a space. He wrote an amazing number of books and research papers with many coauthors, including many on industrial production and economic systems. His work led to the application of computing techniques in a wide variety of areas ranging from the design of guidance systems for space vehicles, to network optimization, and even to pest control.

Tragically, in 1973 Bellman was diagnosed with a brain tumor. Although it was removed successfully, complications left him severely disabled. Fortunately, he managed to continue his research and writing during his remaining ten years of life. Bellman received many prizes and awards, including the first Norbert Wiener Prize in Applied Mathematics and the IEEE Gold Medal of Honor. He was elected to the National Academy of Sciences. He was held in high regard for his achievements, courage, and admirable qualities. Bellman was the father of two children.

$1, 2, \ldots, p(j)$, by adding talk j, we will have a schedule better than the overall optimal schedule. Consequently, in case *(i)*, we have $T(j) = w_j + T(p(j))$.

Case (ii): When talk j does not belong to an optimal schedule, it follows that an optimal schedule from talks $1, 2, \ldots, j$ is the same as an optimal schedule from talks $1, 2, \ldots, j-1$. Consequently, in case *(ii)*, we have $T(j) = T(j-1)$. Combining cases *(i)* and *(ii)* leads us to the recurrence relation

$$T(j) = \max(w_j + T(p(j)), T(j-1)).$$

Now that we have developed this recurrence relation, we can construct an efficient algorithm, Algorithm 1, for computing the maximum total number of attendees. We ensure that the algorithm is efficient by storing the value of each $T(j)$ after we compute it. This allows us to compute $T(j)$ only once. If we did not do this, the algorithm would have exponential worst-case complexity. The process of storing the values as each is computed is known as **memoization** and is an important technique for making recursive algorithms efficient.

ALGORITHM 1 Dynamic Programming Algorithm for Scheduling Talks.

procedure *Maximum Attendees* ($s_1, s_2, \ldots, s_n$: start times of talks;
$e_1, e_2, \ldots, e_n$: end times of talks; $w_1, w_2, \ldots, w_n$: number of attendees to talks)
sort talks by end time and relabel so that $e_1 \leq e_2 \leq \cdots \leq e_n$
for $j := 1$ **to** n
  if no job i with $i < j$ is compatible with job j
    $p(j) = 0$
  else $p(j) :=$ max$\{i$ — $i < j$ and job i is compatible with job $j\}$
  $T(0) := 0$
for $j := 1$ **to** n
  $T(j) := \max(w_j + T(p(j)), T(j-1))$
return $T(n)\{T(n)$ is the maximum number of attendees$\}$

In Algorithm 1 we determine the maximum number of attendees that can be achieved by a schedule of talks, but we do not find a schedule that achieves this maximum. To find talks we need to schedule, we use the fact that talk j belongs to an optimal solution for the first j talks if and only if $w_j + T(p(j)) \geq T(j-1)$. We leave it as Exercise 53 to construct an algorithm based on this observation that determines which talks should be scheduled to achieve the maximum total number of attendees.

Algorithm 1 is a good example of dynamic programming as the maximum total attendance is found using the optimal solutions of the overlapping subproblems, each of which determines the maximum total attendance of the first j talks for some j with $1 \leq j \leq n-1$. See Exercises 56 and 57 and Supplementary Exercises 14 and 17 for other examples of dynamic programming.

Exercises

1. Use mathematical induction to verify the formula derived in Example 2 for the number of moves required to complete the Tower of Hanoi puzzle.

2. a) Find a recurrence relation for the number of permutations of a set with n elements.
b) Use this recurrence relation to find the number of permutations of a set with n elements using iteration.

3. A vending machine dispensing books of stamps accepts only one-dollar coins, \$1 bills, and \$5 bills.

a) Find a recurrence relation for the number of ways to deposit n dollars in the vending machine, where the order in which the coins and bills are deposited matters.

b) What are the initial conditions?

c) How many ways are there to deposit \$10 for a book of stamps?

4. A country uses as currency coins with values of 1 peso, 2 pesos, 5 pesos, and 10 pesos and bills with values of 5 pesos, 10 pesos, 20 pesos, 50 pesos, and 100 pesos. Find a recurrence relation for the number of ways to pay a bill of n pesos if the order in which the coins and bills are paid matters.

5. How many ways are there to pay a bill of 17 pesos using the currency described in Exercise 4, where the order in which coins and bills are paid matters?

***6. a)** Find a recurrence relation for the number of strictly increasing sequences of positive integers that have 1 as their first term and n as their last term, where n is a positive integer. That is, sequences $a_1, a_2, \ldots, a_k$, where $a_1 = 1$, $a_k = n$, and $a_j < a_{j+1}$ for $j = 1, 2, \ldots, k-1$.

b) What are the initial conditions?

c) How many sequences of the type described in (a) are there when n is an integer with $n \geq 2$?

7. a) Find a recurrence relation for the number of bit strings of length n that contain a pair of consecutive 0s.

b) What are the initial conditions?

c) How many bit strings of length seven contain two consecutive 0s?

8. a) Find a recurrence relation for the number of bit strings of length n that contain three consecutive 0s.

b) What are the initial conditions?

c) How many bit strings of length seven contain three consecutive 0s?

9. a) Find a recurrence relation for the number of bit strings of length n that do not contain three consecutive 0s.

b) What are the initial conditions?

c) How many bit strings of length seven do not contain three consecutive 0s?

***10. a)** Find a recurrence relation for the number of bit strings of length n that contain the string 01.

b) What are the initial conditions?

c) How many bit strings of length seven contain the string 01?

11. a) Find a recurrence relation for the number of ways to climb n stairs if the person climbing the stairs can take one stair or two stairs at a time.

b) What are the initial conditions?

c) In how many ways can this person climb a flight of eight stairs?

12. a) Find a recurrence relation for the number of ways to climb n stairs if the person climbing the stairs can take one, two, or three stairs at a time.

b) What are the initial conditions?

c) In how many ways can this person climb a flight of eight stairs?

A string that contains only 0s, 1s, and 2s is called a **ternary string**.

13. a) Find a recurrence relation for the number of ternary strings of length n that do not contain two consecutive 0s.

b) What are the initial conditions?

c) How many ternary strings of length six do not contain two consecutive 0s?

14. a) Find a recurrence relation for the number of ternary strings of length n that contain two consecutive 0s.

b) What are the initial conditions?

c) How many ternary strings of length six contain two consecutive 0s?

***15. a)** Find a recurrence relation for the number of ternary strings of length n that do not contain two consecutive 0s or two consecutive 1s.

b) What are the initial conditions?

c) How many ternary strings of length six do not contain two consecutive 0s or two consecutive 1s?

***16. a)** Find a recurrence relation for the number of ternary strings of length n that contain either two consecutive 0s or two consecutive 1s.

b) What are the initial conditions?

c) How many ternary strings of length six contain two consecutive 0s or two consecutive 1s?

***17. a)** Find a recurrence relation for the number of ternary strings of length n that do not contain consecutive symbols that are the same.

b) What are the initial conditions?

c) How many ternary strings of length six do not contain consecutive symbols that are the same?

****18. a)** Find a recurrence relation for the number of ternary strings of length n that contain two consecutive symbols that are the same.

b) What are the initial conditions?

c) How many ternary strings of length six contain consecutive symbols that are the same?

19. Messages are transmitted over a communications channel using two signals. The transmittal of one signal requires 1 microsecond, and the transmittal of the other signal requires 2 microseconds.

a) Find a recurrence relation for the number of different messages consisting of sequences of these two signals, where each signal in the message is immediately followed by the next signal, that can be sent in n microseconds.

b) What are the initial conditions?

c) How many different messages can be sent in 10 microseconds using these two signals?

20. A bus driver pays all tolls, using only nickels and dimes, by throwing one coin at a time into the mechanical toll collector.

a) Find a recurrence relation for the number of different ways the bus driver can pay a toll of n cents (where the order in which the coins are used matters).

b) In how many different ways can the driver pay a toll of 45 cents?

21. a) Find the recurrence relation satisfied by R_n, where R_n is the number of regions that a plane is divided into by n lines, if no two of the lines are parallel and no three of the lines go through the same point.

b) Find R_n using iteration.

***22. a)** Find the recurrence relation satisfied by R_n, where R_n is the number of regions into which the surface of a sphere is divided by n great circles (which are the intersections of the sphere and planes passing through the center of the sphere), if no three of the great circles go through the same point.

b) Find R_n using iteration.

***23. a)** Find the recurrence relation satisfied by S_n, where S_n is the number of regions into which three-dimensional space is divided by n planes if every three of the planes meet in one point, but no four of the planes go through the same point.

b) Find S_n using iteration.

24. Find a recurrence relation for the number of bit sequences of length n with an even number of 0s.

25. How many bit sequences of length seven contain an even number of 0s?

26. a) Find a recurrence relation for the number of ways to completely cover a $2 \times n$ checkerboard with 1×2 dominoes. [*Hint:* Consider separately the coverings where the position in the top right corner of the checkerboard is covered by a domino positioned horizontally and where it is covered by a domino positioned vertically.]

b) What are the initial conditions for the recurrence relation in part (a)?

c) How many ways are there to completely cover a 2×17 checkerboard with 1×2 dominoes?

27. a) Find a recurrence relation for the number of ways to lay out a walkway with slate tiles if the tiles are red, green, or gray, so that no two red tiles are adjacent and tiles of the same color are considered indistinguishable.

b) What are the initial conditions for the recurrence relation in part (a)?

c) How many ways are there to lay out a path of seven tiles as described in part (a)?

28. Show that the Fibonacci numbers satisfy the recurrence relation $f_n = 5f_{n-4} + 3f_{n-5}$ for $n = 5, 6, 7, \ldots$, together with the initial conditions $f_0 = 0, f_1 = 1, f_2 = 1, f_3 = 2$, and $f_4 = 3$. Use this recurrence relation to show that f_{5n} is divisible by 5, for $n = 1, 2, 3, \ldots$.

***29.** Let $S(m, n)$ denote the number of onto functions from a set with m elements to a set with n elements. Show that $S(m, n)$ satisfies the recurrence relation

$$S(m, n) = n^m - \sum_{k=1}^{n-1} C(n, k)S(m, k)$$

whenever $m \geq n$ and $n > 1$, with the initial condition $S(m, 1) = 1$.

30. a) Write out all the ways the product $x_0 \cdot x_1 \cdot x_2 \cdot x_3 \cdot x_4$ can be parenthesized to determine the order of multiplication.

b) Use the recurrence relation developed in Example 5 to calculate C_4, the number of ways to parenthesize the product of five numbers so as to determine the order of multiplication. Verify that you listed the correct number of ways in part (a).

c) Check your result in part (b) by finding C_4, using the closed formula for C_n mentioned in the solution of Example 5.

31. a) Use the recurrence relation developed in Example 5 to determine C_5, the number of ways to parenthesize the product of six numbers so as to determine the order of multiplication.

b) Check your result with the closed formula for C_5 mentioned in the solution of Example 5.

***32.** In the Tower of Hanoi puzzle, suppose our goal is to transfer all n disks from peg 1 to peg 3, but we cannot move a disk directly between pegs 1 and 3. Each move of a disk must be a move involving peg 2. As usual, we cannot place a disk on top of a smaller disk.

a) Find a recurrence relation for the number of moves required to solve the puzzle for n disks with this added restriction.

b) Solve this recurrence relation to find a formula for the number of moves required to solve the puzzle for n disks.

c) How many different arrangements are there of the n disks on three pegs so that no disk is on top of a smaller disk?

d) Show that every allowable arrangement of the n disks occurs in the solution of this variation of the puzzle.

Exercises 33–37 deal with a variation of the **Josephus problem** described by Graham, Knuth, and Patashnik in [GrKnPa94]. This problem is based on an account by the historian Flavius Josephus, who was part of a band of 41 Jewish rebels trapped in a cave by the Romans during the Jewish-Roman war of the first century. The rebels preferred suicide to capture; they decided to form a circle and to repeatedly count off around the circle, killing every third rebel left alive. However, Josephus and another rebel did not want to be killed this way; they determined the positions where they should stand to be the last two rebels remaining alive. The variation we consider begins with n people, numbered 1 to n, standing around a circle. In each stage, every second person still left alive is eliminated until only one survives. We denote the number of the survivor by $J(n)$.

33. Determine the value of $J(n)$ for each integer n with $1 \leq n \leq 16$.

34. Use the values you found in Exercise 33 to conjecture a formula for $J(n)$. [*Hint:* Write $n = 2^m + k$, where m is a nonnegative integer and k is a nonnegative integer less than 2^m.]

35. Show that $J(n)$ satisfies the recurrence relation $J(2n) = 2J(n) - 1$ and $J(2n + 1) = 2J(n) + 1$, for $n \geq 1$, and $J(1) = 1$.

36. Use mathematical induction to prove the formula you conjectured in Exercise 34, making use of the recurrence relation from Exercise 35.

37. Determine $J(100)$, $J(1000)$, and $J(10{,}000)$ from your formula for $J(n)$.

Exercises 38–45 involve the Reve's puzzle, the variation of the Tower of Hanoi puzzle with four pegs and n disks. Before presenting these exercises, we describe the Frame–Stewart algorithm for moving the disks from peg 1 to peg 4 so that no disk is ever on top of a smaller one. This algorithm, given the number of disks n as input, depends on a choice of an integer k with $1 \leq k \leq n$. When there is only one disk, move it from peg 1 to peg 4 and stop. For $n > 1$, the algorithm proceeds recursively, using these three steps. Recursively move the stack of the $n - k$ smallest disks from peg 1 to peg 2, using all four pegs. Next move the stack of the k largest disks from peg 1 to peg 4, using the three-peg algorithm from the Tower of Hanoi puzzle without using the peg holding the $n - k$ smallest disks. Finally, recursively move the smallest $n - k$ disks to peg 4, using all four pegs. Frame and Stewart showed that to produce the fewest moves using their algorithm, k should be chosen to be the smallest integer such that n does not exceed $t_k = k(k + 1)/2$, the kth triangular number, that is, $t_{k-1} < n \leq t_k$. The long-standing conjecture, known as **Frame's conjecture**, that this algorithm uses the fewest number of moves required to solve the puzzle, was proved by Thierry Bousch in 2014.

38. Show that the Reve's puzzle with three disks can be solved using five, and no fewer, moves.

39. Show that the Reve's puzzle with four disks can be solved using nine, and no fewer, moves.

40. Describe the moves made by the Frame–Stewart algorithm, with k chosen so that the fewest moves are required, for

a) 5 disks. **b)** 6 disks. **c)** 7 disks. **d)** 8 disks.

***41.** Show that if $R(n)$ is the number of moves used by the Frame–Stewart algorithm to solve the Reve's puzzle with n disks, where k is chosen to be the smallest integer with $n \leq k(k + 1)/2$, then $R(n)$ satisfies the recurrence relation $R(n) = 2R(n - k) + 2^k - 1$, with $R(0) = 0$ and $R(1) = 1$.

***42.** Show that if k is as chosen in Exercise 41, then $R(n) - R(n - 1) = 2^{k-1}$.

***43.** Show that if k is as chosen in Exercise 41, then $R(n) = \sum_{i=1}^{k} i2^{i-1} - (t_k - n)2^{k-1}$.

***44.** Use Exercise 43 to give an upper bound on the number of moves required to solve the Reve's puzzle for all integers n with $1 \leq n \leq 25$.

***45.** Show that $R(n)$ is $O(\sqrt{n}2^{\sqrt{2n}})$.

Let $\{a_n\}$ be a sequence of real numbers. The **backward differences** of this sequence are defined recursively as shown next. The **first difference** ∇a_n is

$$\nabla a_n = a_n - a_{n-1}.$$

The **$(k + 1)$st difference** $\nabla^{k+1} a_n$ is obtained from $\nabla^k a_n$ by

$$\nabla^{k+1} a_n = \nabla^k a_n - \nabla^k a_{n-1}.$$

46. Find ∇a_n for the sequence $\{a_n\}$, where

a) $a_n = 4$. **b)** $a_n = 2n$.

c) $a_n = n^2$. **d)** $a_n = 2^n$.

47. Find $\nabla^2 a_n$ for the sequences in Exercise 46.

48. Show that $a_{n-1} = a_n - \nabla a_n$.

49. Show that $a_{n-2} = a_n - 2\nabla a_n + \nabla^2 a_n$.

***50.** Prove that a_{n-k} can be expressed in terms of a_n, ∇a_n, $\nabla^2 a_n, \ldots, \nabla^k a_n$.

51. Express the recurrence relation $a_n = a_{n-1} + a_{n-2}$ in terms of a_n, ∇a_n, and $\nabla^2 a_n$.

52. Show that any recurrence relation for the sequence $\{a_n\}$ can be written in terms of a_n, ∇a_n, $\nabla^2 a_n, \ldots$. The resulting equation involving the sequences and its differences is called a **difference equation**.

***53.** Construct the algorithm described in the text after Algorithm 1 for determining which talks should be scheduled to maximize the total number of attendees and not just the maximum total number of attendees determined by Algorithm 1.

54. Use Algorithm 1 to determine the maximum number of total attendees in the talks in Example 6 if w_i, the number of attendees of talk i, $i = 1, 2, \ldots, 7$, is

a) 20, 10, 50, 30, 15, 25, 40.

b) 100, 5, 10, 20, 25, 40, 30.

c) 2, 3, 8, 5, 4, 7, 10.

d) 10, 8, 7, 25, 20, 30, 5.

55. For each part of Exercise 54, use your algorithm from Exercise 53 to find the optimal schedule for talks so that the total number of attendees is maximized.

56. In this exercise we will develop a dynamic programming algorithm for finding the maximum sum of consecutive terms of a sequence of real numbers. That is, given a sequence of real numbers $a_1, a_2, \ldots, a_n$, the algorithm computes the maximum sum $\sum_{i=j}^{k} a_i$ where $1 \leq j \leq k \leq n$.

a) Show that if all terms of the sequence are nonnegative, this problem is solved by taking the sum of all terms. Then, give an example where the maximum sum of consecutive terms is not the sum of all terms.

b) Let $M(k)$ be the maximum of the sums of consecutive terms of the sequence ending at a_k. That is, $M(k) = \max_{1 \leq j \leq k} \sum_{i=j}^{k} a_i$. Explain why the recurrence relation $M(k) = \max(M(k - 1) + a_k, a_k)$ holds for $k = 2, ..., n$.

c) Use part (b) to develop a dynamic programming algorithm for solving this problem.

d) Show each step your algorithm from part (c) uses to find the maximum sum of consecutive terms of the sequence $2, -3, 4, 1, -2, 3$.

e) Show that the worst-case complexity in terms of the number of additions and comparisons of your algorithm from part (c) is linear.

*57. Dynamic programming can be used to develop an algorithm for solving the matrix-chain multiplication problem introduced in Section 3.3. This is the problem of determining how the product $\mathbf{A}_1\mathbf{A}_2 \cdots \mathbf{A}_n$ can be computed using the fewest integer multiplications, where $\mathbf{A}_1, \mathbf{A}_2, \ldots, \mathbf{A}_n$ are $m_1 \times m_2, m_2 \times m_3, \ldots, m_n \times m_{n+1}$ matrices, respectively, and each matrix has integer entries. Recall that by the associative law, the product does not depend on the order in which the matrices are multiplied.

a) Show that the brute-force method of determining the minimum number of integer multiplications needed to solve a matrix-chain multiplication problem has exponential worst-case complexity. [*Hint:* Do this by first showing that the order of multiplication of matrices is specified by parenthesizing the product. Then, use Example 5 and the result of part (c) of Exercise 43 in Section 8.4.]

b) Denote by $\mathbf{A}_{ij}$ the product $\mathbf{A}_i\mathbf{A}_{i+1} \ldots, \mathbf{A}_j$, and $M(i, j)$ the minimum number of integer multiplications required to find $\mathbf{A}_{ij}$. Show that if the least number of integer multiplications are used to compute $\mathbf{A}_{ij}$, where $i < j$, by splitting the product into the product of $\mathbf{A}_i$ through $\mathbf{A}_k$ and the product of $\mathbf{A}_{k+1}$ through $\mathbf{A}_j$, then the first k terms must be parenthesized so that $\mathbf{A}_{ik}$ is computed in the optimal way using $M(i, k)$ integer multiplications, and $\mathbf{A}_{k+1,j}$ must be parenthesized so that $\mathbf{A}_{k+1,j}$ is computed in the optimal way using $M(k + 1, j)$ integer multiplications.

c) Explain why part (b) leads to the recurrence relation $M(i, j) = \min_{i \le k < j}(M(i, k) + M(k + 1, j) + m_i m_{k+1} m_{j+1})$ if $1 \le i \le j < j \le n$.

d) Use the recurrence relation in part (c) to construct an efficient algorithm for determining the order the n matrices should be multiplied to use the minimum number of integer multiplications. Store the partial results $M(i, j)$ as you find them so that your algorithm will not have exponential complexity.

e) Show that your algorithm from part (d) has $O(n^3)$ worst-case complexity in terms of multiplications of integers.

8.2 Solving Linear Recurrence Relations

8.2.1 Introduction

Links

A wide variety of recurrence relations occur in models. Some of these recurrence relations can be solved using iteration or some other ad hoc technique. However, one important class of recurrence relations can be explicitly solved in a systematic way. These are recurrence relations that express the terms of a sequence as linear combinations of previous terms.

Definition 1

A *linear homogeneous recurrence relation of degree k with constant coefficients* is a recurrence relation of the form

$$a_n = c_1 a_{n-1} + c_2 a_{n-2} + \cdots + c_k a_{n-k},$$

where $c_1, c_2, \ldots, c_k$ are real numbers, and $c_k \neq 0$.

The recurrence relation in the definition is **linear** because the right-hand side is a sum of previous terms of the sequence each multiplied by a function of n. The recurrence relation is **homogeneous** because no terms occur that are not multiples of the a_js. The coefficients of the terms of the sequence are all **constants**, rather than functions that depend on n. The **degree** is k because a_n is expressed in terms of the previous k terms of the sequence.

A consequence of the second principle of mathematical induction is that a sequence satisfying the recurrence relation in the definition is uniquely determined by this recurrence relation and the k initial conditions

$$a_0 = C_0, a_1 = C_1, \ldots, a_{k-1} = C_{k-1}.$$

EXAMPLE 1 The recurrence relation $P_n = (1.11)P_{n-1}$ is a linear homogeneous recurrence relation of degree one. The recurrence relation $f_n = f_{n-1} + f_{n-2}$ is a linear homogeneous recurrence relation of

61. Let m be a positive integer. Let X_m be the random variable whose value is n if the mth success occurs on the $(n+m)$th trial when independent Bernoulli trials are performed, each with probability of success p.

a) Using Exercise 32 in the Supplementary Exercises of Chapter 7, show that the probability generating function G_{X_m} is given by $G_{X_m}(x) = p^m/(1-qx)^m$, where $q = 1-p$.

b) Find the expected value and the variance of X_m using Exercise 59 and the closed form for the probability generating function in part (a).

62. Show that if X and Y are independent random variables on a sample space S such that $X(s)$ and $Y(s)$ are nonnegative integers for all $s \in S$, then $G_{X+Y}(x) = G_X(x)G_Y(x)$.

8.5 Inclusion–Exclusion

8.5.1 Introduction

A discrete mathematics class contains 30 women and 50 sophomores. How many students in the class are either women or sophomores? This question cannot be answered unless more information is provided. Adding the number of women in the class and the number of sophomores probably does not give the correct answer, because women sophomores are counted twice. This observation shows that the number of students in the class that are either sophomores or women is the sum of the number of women and the number of sophomores in the class minus the number of women sophomores. A technique for solving such counting problems was introduced in Section 6.1. In this section we will generalize the ideas introduced in that section to solve problems that require us to count the number of elements in the union of more than two sets.

8.5.2 The Principle of Inclusion–Exclusion

How many elements are in the union of two finite sets? In Section 2.2 we showed that the number of elements in the union of the two sets A and B is the sum of the numbers of elements in the sets minus the number of elements in their intersection. That is,

$$|A \cup B| = |A| + |B| - |A \cap B|.$$

As we showed in Section 6.1, the formula for the number of elements in the union of two sets is useful in counting problems. Examples 1–3 provide additional illustrations of the usefulness of this formula.

EXAMPLE 1 In a discrete mathematics class every student is a major in computer science or mathematics, or both. The number of students having computer science as a major (possibly along with mathematics) is 25; the number of students having mathematics as a major (possibly along with computer science) is 13; and the number of students majoring in both computer science and mathematics is 8. How many students are in this class?

Solution: Let A be the set of students in the class majoring in computer science and B be the set of students in the class majoring in mathematics. Then $A \cap B$ is the set of students in the class who are joint mathematics and computer science majors. Because every student in the class is majoring in either computer science or mathematics (or both), it follows that the number of students in the class is $|A \cup B|$. Therefore,

$$\begin{aligned} |A \cup B| &= |A| + |B| - |A \cap B| \\ &= 25 + 13 - 8 = 30. \end{aligned}$$

Therefore, there are 30 students in the class. This computation is illustrated in Figure 1. ◀

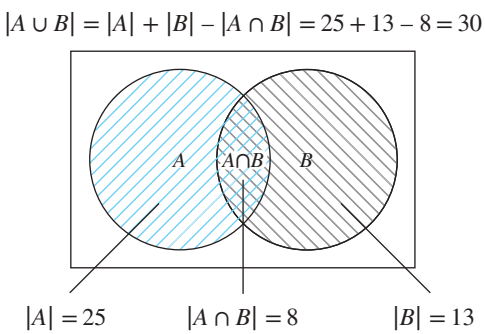


FIGURE 1 **The set of students in a discrete mathematics class.**

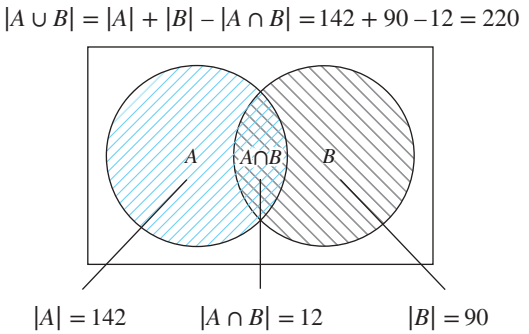


FIGURE 2 **The set of positive integers not exceeding 1000 divisible by either 7 or 11.**

EXAMPLE 2 How many positive integers not exceeding 1000 are divisible by 7 or 11?

Solution: Let A be the set of positive integers not exceeding 1000 that are divisible by 7, and let B be the set of positive integers not exceeding 1000 that are divisible by 11. Then $A \cup B$ is the set of integers not exceeding 1000 that are divisible by either 7 or 11, and $A \cap B$ is the set of integers not exceeding 1000 that are divisible by both 7 and 11. From Example 2 of Section 4.1, we know that among the positive integers not exceeding 1000 there are $\lfloor 1000/7 \rfloor$ integers divisible by 7 and $\lfloor 1000/11 \rfloor$ divisible by 11. Because 7 and 11 are relatively prime, the integers divisible by both 7 and 11 are those divisible by $7 \cdot 11$. Consequently, there are $\lfloor 1000/(11 \cdot 7) \rfloor$ positive integers not exceeding 1000 that are divisible by both 7 and 11. It follows that there are

$$\begin{aligned} |A \cup B| &= |A| + |B| - |A \cap B| \\ &= \left\lfloor \frac{1000}{7} \right\rfloor + \left\lfloor \frac{1000}{11} \right\rfloor - \left\lfloor \frac{1000}{7 \cdot 11} \right\rfloor \\ &= 142 + 90 - 12 = 220 \end{aligned}$$

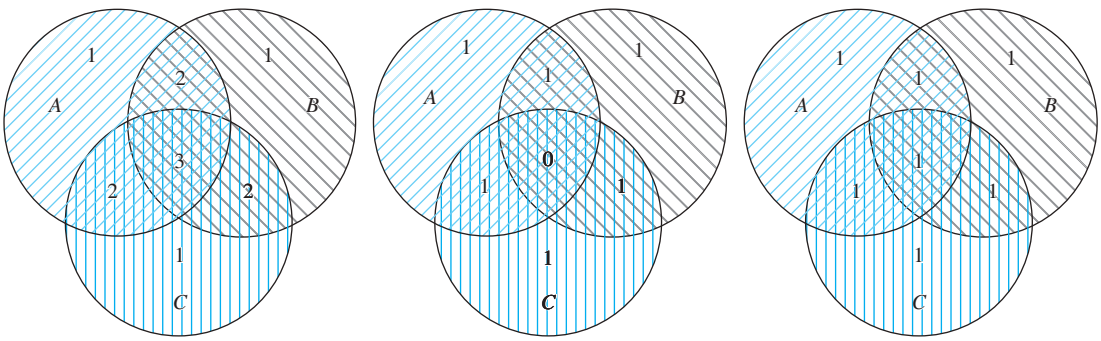
positive integers not exceeding 1000 that are divisible by either 7 or 11. This computation is illustrated in Figure 2. ◀

Example 3 shows how to find the number of elements in a finite universal set that are outside the union of two sets.

EXAMPLE 3 Suppose that there are 1807 freshmen at your school. Of these, 453 are taking a course in computer science, 567 are taking a course in mathematics, and 299 are taking courses in both computer science and mathematics. How many are not taking a course either in computer science or in mathematics?

Solution: To find the number of freshmen who are not taking a course in either mathematics or computer science, subtract the number that are taking a course in either of these subjects from the total number of freshmen. Let A be the set of all freshmen taking a course in computer science, and let B be the set of all freshmen taking a course in mathematics. It follows that $|A| = 453$, $|B| = 567$, and $|A \cap B| = 299$. The number of freshmen taking a course in either computer science or mathematics is

$$|A \cup B| = |A| + |B| - |A \cap B| = 453 + 567 - 299 = 721.$$



(a) Count of elements by $|A| + |B| + |C|$

(b) Count of elements by $|A| + |B| + |C| - |A \cap B| - |A \cap C| - |B \cap C|$

(c) Count of elements by $|A| + |B| + |C| - |A \cap B| - |A \cap C| - |B \cap C| + |A \cap B \cap C|$

FIGURE 3 **Finding a formula for the number of elements in the union of three sets.**

Consequently, there are $1807 - 721 = 1086$ freshmen who are not taking a course in computer science or mathematics. ◀

We will now begin our development of a formula for the number of elements in the union of a finite number of sets. The formula we will develop is called the **principle of inclusion–exclusion**. For concreteness, before we consider unions of n sets, where n is any positive integer, we will derive a formula for the number of elements in the union of three sets A, B, and C. To construct this formula, we note that $|A| + |B| + |C|$ counts each element that is in exactly one of the three sets once, elements that are in exactly two of the sets twice, and elements in all three sets three times. This is illustrated in the first panel in Figure 3.

To remove the overcount of elements in more than one of the sets, we subtract the number of elements in the intersections of all pairs of the three sets. We obtain

$$|A| + |B| + |C| - |A \cap B| - |A \cap C| - |B \cap C|.$$

This expression still counts elements that occur in exactly one of the sets once. An element that occurs in exactly two of the sets is also counted exactly once, because this element will occur in one of the three intersections of sets taken two at a time. However, those elements that occur in all three sets will be counted zero times by this expression, because they occur in all three intersections of sets taken two at a time. This is illustrated in the second panel in Figure 3.

To remedy this undercount, we add the number of elements in the intersection of all three sets. This final expression counts each element once, whether it is in one, two, or three of the sets. Thus,

$$|A \cup B \cup C| = |A| + |B| + |C| - |A \cap B| - |A \cap C| - |B \cap C| + |A \cap B \cap C|.$$

This formula is illustrated in the third panel of Figure 3.

Example 4 illustrates how this formula can be used.

EXAMPLE 4 A total of 1232 students have taken a course in Spanish, 879 have taken a course in French, and 114 have taken a course in Russian. Further, 103 have taken courses in both Spanish and French, 23 have taken courses in both Spanish and Russian, and 14 have taken courses in both

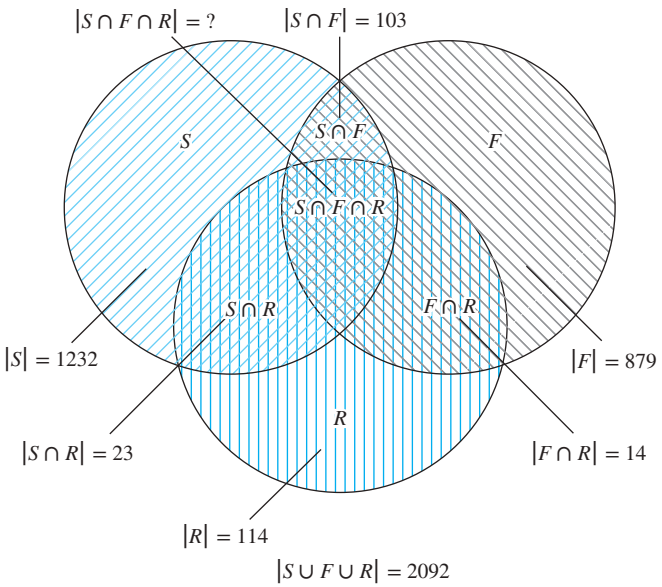


FIGURE 4 **The set of students who have taken courses in Spanish, French, and Russian.**

French and Russian. If 2092 students have taken at least one of Spanish, French, and Russian, how many students have taken a course in all three languages?

Solution: Let S be the set of students who have taken a course in Spanish, F the set of students who have taken a course in French, and R the set of students who have taken a course in Russian. Then

$$|S| = 1232, \quad |F| = 879, \quad |R| = 114,$$
$$|S \cap F| = 103, \; |S \cap R| = 23, \; |F \cap R| = 14,$$

and

$$|S \cup F \cup R| = 2092.$$

When we insert these quantities into the equation

$$|S \cup F \cup R| = |S| + |F| + |R| - |S \cap F| - |S \cap R| - |F \cap R| + |S \cap F \cap R|$$

we obtain

$$2092 = 1232 + 879 + 114 - 103 - 23 - 14 + |S \cap F \cap R|.$$

We now solve for $|S \cap F \cap R|$. We find that $|S \cap F \cap R| = 7$. Therefore, there are seven students who have taken courses in Spanish, French, and Russian. This is illustrated in Figure 4. ◀

We will now state and prove the **inclusion–exclusion principle** for n sets, where n is a positive integer. This priniciple tells us that we can count the elements in a union of n sets by adding the number of elements in the sets, then subtracting the sum of the number of elements in all intersections of two of these sets, then adding the number of elements in all intersections

of three of these sets, and so on, until we reach the number of elements in the intersection of all the sets. It is added when there is an odd number of sets and added when there is an even number of sets.

THEOREM 1 **THE PRINCIPLE OF INCLUSION–EXCLUSION** Let $A_1, A_2, \ldots, A_n$ be finite sets. Then

$$|A_1 \cup A_2 \cup \cdots \cup A_n| = \sum_{1 \le i \le n} |A_i| - \sum_{1 \le i < j \le n} |A_i \cap A_j| + \sum_{1 \le i < j < k \le n} |A_i \cap A_j \cap A_k| - \cdots + (-1)^{n+1} |A_1 \cap A_2 \cap \cdots \cap A_n|.$$

Proof: We will prove the formula by showing that an element in the union is counted exactly once by the right-hand side of the equation. Suppose that a is a member of exactly r of the sets $A_1, A_2, \ldots, A_n$ where $1 \le r \le n$. This element is counted $C(r, 1)$ times by $\Sigma|A_i|$. It is counted $C(r, 2)$ times by $\Sigma|A_i \cap A_j|$. In general, it is counted $C(r, m)$ times by the summation involving m of the sets A_i. Thus, this element is counted exactly

$$C(r, 1) - C(r, 2) + C(r, 3) - \cdots + (-1)^{r+1} C(r, r)$$

times by the expression on the right-hand side of this equation. Our goal is to evaluate this quantity. By Corollary 2 of Section 6.4, we have

$$C(r, 0) - C(r, 1) + C(r, 2) - \cdots + (-1)^r C(r, r) = 0.$$

Hence,

$$1 = C(r, 0) = C(r, 1) - C(r, 2) + \cdots + (-1)^{r+1} C(r, r).$$

Therefore, each element in the union is counted exactly once by the expression on the right-hand side of the equation. This proves the principle of inclusion–exclusion. ◁

The inclusion–exclusion principle gives a formula for the number of elements in the union of n sets for every positive integer n. There are terms in this formula for the number of elements in the intersection of every nonempty subset of the collection of the n sets. Hence, there are $2^n - 1$ terms in this formula.

EXAMPLE 5 Give a formula for the number of elements in the union of four sets.

Extra Examples

Solution: The inclusion–exclusion principle shows that

$$\begin{aligned} |A_1 \cup A_2 \cup A_3 \cup A_4| = {} & |A_1| + |A_2| + |A_3| + |A_4| \\ & - |A_1 \cap A_2| - |A_1 \cap A_3| - |A_1 \cap A_4| - |A_2 \cap A_3| - |A_2 \cap A_4| \\ & - |A_3 \cap A_4| + |A_1 \cap A_2 \cap A_3| + |A_1 \cap A_2 \cap A_4| + |A_1 \cap A_3 \cap A_4| \\ & + |A_2 \cap A_3 \cap A_4| - |A_1 \cap A_2 \cap A_3 \cap A_4|. \end{aligned}$$

Note that this formula contains 15 different terms, one for each nonempty subset of $\{A_1, A_2, A_3, A_4\}$. ◀

Exercises

1. How many elements are in $A_1 \cup A_2$ if there are 12 elements in A_1, 18 elements in A_2, and

a) $A_1 \cap A_2 = \emptyset$? **b)** $|A_1 \cap A_2| = 1$?

c) $|A_1 \cap A_2| = 6$? **d)** $A_1 \subseteq A_2$?

2. There are 345 students at a college who have taken a course in calculus, 212 who have taken a course in discrete mathematics, and 188 who have taken courses in both calculus and discrete mathematics. How many students have taken a course in either calculus or discrete mathematics?

3. A survey of households in the United States reveals that 96% have at least one television set, 98% have telephone service, and 95% have telephone service and at least one television set. What percentage of households in the United States have neither telephone service nor a television set?

4. A marketing report concerning personal computers states that 650,000 owners will buy a printer for their machines next year and 1,250,000 will buy at least one software package. If the report states that 1,450,000 owners will buy either a printer or at least one software package, how many will buy both a printer and at least one software package?

5. Find the number of elements in $A_1 \cup A_2 \cup A_3$ if there are 100 elements in each set and if

a) the sets are pairwise disjoint.

b) there are 50 common elements in each pair of sets and no elements in all three sets.

c) there are 50 common elements in each pair of sets and 25 elements in all three sets.

d) the sets are equal.

6. Find the number of elements in $A_1 \cup A_2 \cup A_3$ if there are 100 elements in A_1, 1000 in A_2, and 10,000 in A_3 if

a) $A_1 \subseteq A_2$ and $A_2 \subseteq A_3$.

b) the sets are pairwise disjoint.

c) there are two elements common to each pair of sets and one element in all three sets.

7. There are 2504 computer science students at a school. Of these, 1876 have taken a course in Java, 999 have taken a course in Linux, and 345 have taken a course in C. Further, 876 have taken courses in both Java and Linux, 231 have taken courses in both Linux and C, and 290 have taken courses in both Java and C. If 189 of these students have taken courses in Linux, Java, and C, how many of these 2504 students have not taken a course in any of these three programming languages?

8. In a survey of 270 college students, it is found that 64 like Brussels sprouts, 94 like broccoli, 58 like cauliflower, 26 like both Brussels sprouts and broccoli, 28 like both Brussels sprouts and cauliflower, 22 like both broccoli and cauliflower, and 14 like all three vegetables. How many of the 270 students do not like any of these vegetables?

9. How many students are enrolled in a course either in calculus, discrete mathematics, data structures, or programming languages at a school if there are 507, 292, 312, and 344 students in these courses, respectively; 14 in both calculus and data structures; 213 in both calculus and programming languages; 211 in both discrete mathematics and data structures; 43 in both discrete mathematics and programming languages; and no student may take calculus and discrete mathematics, or data structures and programming languages, concurrently?

10. Find the number of positive integers not exceeding 100 that are not divisible by 5 or by 7.

11. Find the number of positive integers not exceeding 1000 that are not divisible by 3, 17, or 35.

12. Find the number of positive integers not exceeding 10,000 that are not divisible by 3, 4, 7, or 11.

13. Find the number of positive integers not exceeding 100 that are either odd or the square of an integer.

14. Find the number of positive integers not exceeding 1000 that are either the square or the cube of an integer.

15. How many bit strings of length eight do not contain six consecutive 0s?

***16.** How many permutations of the 26 letters of the English alphabet do not contain any of the strings *fish*, *rat* or *bird*?

17. How many permutations of the 10 digits either begin with the 3 digits 987, contain the digits 45 in the fifth and sixth positions, or end with the 3 digits 123?

18. How many elements are in the union of four sets if each of the sets has 100 elements, each pair of the sets shares 50 elements, each three of the sets share 25 elements, and there are 5 elements in all four sets?

19. How many elements are in the union of four sets if the sets have 50, 60, 70, and 80 elements, respectively, each pair of the sets has 5 elements in common, each triple of the sets has 1 common element, and no element is in all four sets?

20. How many terms are there in the formula for the number of elements in the union of 10 sets given by the principle of inclusion–exclusion?

21. Write out the explicit formula given by the principle of inclusion–exclusion for the number of elements in the union of five sets.

22. How many elements are in the union of five sets if the sets contain 10,000 elements each, each pair of sets has 1000 common elements, each triple of sets has 100 common elements, every four of the sets have 10 common elements, and there is 1 element in all five sets?

23. Write out the explicit formula given by the principle of inclusion–exclusion for the number of elements in the union of six sets when it is known that no three of these sets have a common intersection.

*24. Prove the principle of inclusion–exclusion using mathematical induction.

25. Let E_1, E_2, and E_3 be three events from a sample space S. Find a formula for the probability of $E_1 \cup E_2 \cup E_3$.

26. Find the probability that when a fair coin is flipped five times tails comes up exactly three times, the first and last flips come up tails, or the second and fourth flips come up heads.

27. Find the probability that when four numbers from 1 to 100, inclusive, are picked at random with no repetitions allowed, either all are odd, all are divisible by 3, or all are divisible by 5.

28. Find a formula for the probability of the union of four events in a sample space if no three of them can occur at the same time.

29. Find a formula for the probability of the union of five events in a sample space if no four of them can occur at the same time.

30. Find a formula for the probability of the union of n events in a sample space when no two of these events can occur at the same time.

31. Find a formula for the probability of the union of n events in a sample space.

8.6 Applications of Inclusion–Exclusion

8.6.1 Introduction

Many counting problems can be solved using the principle of inclusion–exclusion. For instance, we can use this principle to find the number of primes less than a positive integer. Many problems can be solved by counting the number of onto functions from one finite set to another. The inclusion–exclusion principle can be used to find the number of such functions. The well-known hatcheck problem can be solved using the principle of inclusion–exclusion. This problem asks for the probability that no person is given the correct hat back by a hatcheck person who gives the hats back randomly.

8.6.2 An Alternative Form of Inclusion–Exclusion

There is an alternative form of the principle of inclusion–exclusion that is useful in counting problems. In particular, this form can be used to solve problems that ask for the number of elements in a set that have none of n properties $P_1, P_2, \ldots, P_n$.

Let A_i be the subset containing the elements that have property P_i. The number of elements with all the properties $P_{i_1}, P_{i_2}, \ldots, P_{i_k}$ will be denoted by $N(P_{i_1}P_{i_2}\ldots P_{i_k})$. Writing these quantities in terms of sets, we have

$$|A_{i_1} \cap A_{i_2} \cap \cdots \cap A_{i_k}| = N(P_{i_1}P_{i_2}\ldots P_{i_k}).$$

If the number of elements with none of the properties $P_1, P_2, \ldots, P_n$ is denoted by $N(P'_1P'_2\ldots P'_n)$ and the number of elements in the set is denoted by N, it follows that

$$N(P'_1P'_2\ldots P'_n) = N - |A_1 \cup A_2 \cup \cdots \cup A_n|.$$

From the inclusion–exclusion principle, we see that

$$N(P'_1P'_2\ldots P'_n) = N - \sum_{1\le i\le n} N(P_i) + \sum_{1\le i<j\le n} N(P_iP_j) - \sum_{1\le i<j<k\le n} N(P_iP_jP_k) + \cdots + (-1)^n N(P_1P_2\ldots P_n).$$

CHAPTER

9 Relations

Relationships between elements of sets occur in many contexts. Every day we deal with relationships such as those between a business and its telephone number, an employee and his or her salary, a person and a relative, and so on. In mathematics we study relationships such as those between a positive integer and one that it divides, an integer and one that it is congruent to modulo 5, a real number and one that is larger than it, a real number x and the value $f(x)$ where f is a function, and so on. Relationships such as that between a program and a variable it uses, and that between a computer language and a valid statement in this language, often arise in computer science. Relationships between elements of two sets are represented using the structure called a binary relation, which is just a subset of the Cartesian product of the sets. Relations can be used to solve problems such as determining which pairs of cities are linked by airline flights in a network, or finding a viable order for the different phases of a complicated project. We will introduce a number of different properties binary relations may enjoy.

Relationships between elements of more than two sets arise in many contexts. These relationships can be represented by n-ary relations, which are collections of n-tuples. Such relations are the basis of the relational data model, the most common way to store information in computer databases. We will introduce the terminology used to study relational databases, define some important operations on them, and introduce the database query language SQL. We will conclude our brief study of n-ary relations and databases with an important application from data mining. In particular, we will show how databases of transactions, represented by n-ary relations, are used to measure the likelihood that someone buys a particular product from a store when they buy one or more other products.

Two methods for representing relations, using square matrices and using directed graphs, consisting of vertices and directed edges, will be introduced and used in later sections of the chapter. We will also study relationships that have certain collections of properties that relations may enjoy. For example, in some computer languages, only the first 31 characters of the name of a variable matter. The relation consisting of ordered pairs of strings in which the first string has the same initial 31 characters as the second string is an example of a special type of relation, known as an equivalence relation. Equivalence relations arise throughout mathematics and computer science. Finally, we will study relations called partial orderings, which generalize the notion of the less than or equal to relation. For example, the set of all pairs of strings of English letters in which the second string is the same as the first string or comes after the first in dictionary order is a partial ordering.

9.1 Relations and Their Properties

9.1.1 Introduction

Links

The most direct way to express a relationship between elements of two sets is to use ordered pairs made up of two related elements. For this reason, sets of ordered pairs are called binary relations. In this section we introduce the basic terminology used to describe binary relations. Later in this chapter we will use relations to solve problems involving communications networks, project scheduling, and identifying elements in sets with common properties.

Definition 1 Let A and B be sets. A *binary relation from A to B* is a subset of $A \times B$.

In other words, a binary relation from A to B is a set R of ordered pairs, where the first element of each ordered pair comes from A and the second element comes from B. We use the notation $a\,R\,b$ to denote that $(a, b) \in R$ and $a\not R\,b$ to denote that $(a, b) \notin R$. Moreover, when (a, b) belongs to R, a is said to be **related to** b by R.

Binary relations represent relationships between the elements of two sets. We will introduce n-ary relations, which express relationships among elements of more than two sets, later in this chapter. We will omit the word *binary* when there is no danger of confusion.

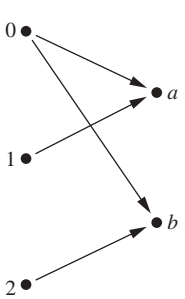
Examples 1–3 illustrate the notion of a relation.

EXAMPLE 1 Let A be the set of students in your school, and let B be the set of courses. Let R be the relation that consists of those pairs (a, b), where a is a student enrolled in course b. For instance, if Jason Goodfriend and Deborah Sherman are enrolled in CS518, the pairs (Jason Goodfriend, CS518) and (Deborah Sherman, CS518) belong to R. If Jason Goodfriend is also enrolled in CS510, then the pair (Jason Goodfriend, CS510) is also in R. However, if Deborah Sherman is not enrolled in CS510, then the pair (Deborah Sherman, CS510) is not in R.

Note that if a student is not currently enrolled in any courses there will be no pairs in R that have this student as the first element. Similarly, if a course is not currently being offered there will be no pairs in R that have this course as their second element. ◀

EXAMPLE 2 Let A be the set of cities in the U.S.A., and let B be the set of the 50 states in the U.S.A. Define the relation R by specifying that (a, b) belongs to R if a city with name a is in the state b. For instance, (Boulder, Colorado), (Bangor, Maine), (Ann Arbor, Michigan), (Middletown, New Jersey), (Middletown, New York), (Cupertino, California), and (Red Bank, New Jersey) are in R. ◀

EXAMPLE 3 Let $A = \{0, 1, 2\}$ and $B = \{a, b\}$. Then $\{(0, a), (0, b), (1, a), (2, b)\}$ is a relation from A to B. This means, for instance, that $0\,R\,a$, but that $1\not R\,b$. Relations can be represented graphically, as shown in Figure 1, using arrows to represent ordered pairs. Another way to represent this relation is to use a table, which is also done in Figure 1. We will discuss representations of relations in more detail in Section 9.3. ◀



R	a	b
0	×	×
1	×	
2		×

FIGURE 1 **Displaying the ordered pairs in the relation R from Example 3.**

9.1.2 Functions as Relations

Recall that a function f from a set A to a set B (as defined in Section 2.3) assigns exactly one element of B to each element of A. The graph of f is the set of ordered pairs (a, b) such

that $b = f(a)$. Because the graph of f is a subset of $A \times B$, it is a relation from A to B. Moreover, the graph of a function has the property that every element of A is the first element of exactly one ordered pair of the graph.

Conversely, if R is a relation from A to B such that every element in A is the first element of exactly one ordered pair of R, then a function can be defined with R as its graph. This can be done by assigning to an element a of A the unique element $b \in B$ such that $(a, b) \in R$. (Note that the relation R in Example 2 is not the graph of a function because Middletown occurs more than once as the first element of an ordered pair in R.)

A relation can be used to express a one-to-many relationship between the elements of the sets A and B (as in Example 2), where an element of A may be related to more than one element of B. A function represents a relation where exactly one element of B is related to each element of A.

Relations are a generalization of graphs of functions; they can be used to express a much wider class of relationships between sets. (Recall that the graph of the function f from A to B is the set of ordered pairs $(a, f(a))$ for $a \in A$.)

9.1.3 Relations on a Set

Relations from a set A to itself are of special interest.

Definition 2 A *relation on a set* A is a relation from A to A.

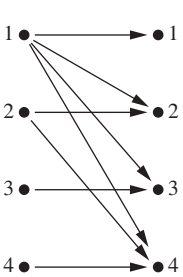
In other words, a relation on a set A is a subset of $A \times A$.

EXAMPLE 4 Let A be the set $\{1, 2, 3, 4\}$. Which ordered pairs are in the relation $R = \{(a, b) \mid a \text{ divides } b\}$?

Solution: Because (a, b) is in R if and only if a and b are positive integers not exceeding 4 such that a divides b, we see that

$$R = \{(1, 1), (1, 2), (1, 3), (1, 4), (2, 2), (2, 4), (3, 3), (4, 4)\}.$$

The pairs in this relation are displayed both graphically and in tabular form in Figure 2. ◀



R	1	2	3	4
1	×	×	×	×
2		×		×
3			×	
4				×

FIGURE 2 **Displaying the ordered pairs in the relation R from Example 4.**

Next, some examples of relations on the set of integers will be given in Example 5.

EXAMPLE 5 Consider these relations on the set of integers:

$$R_1 = \{(a, b) \mid a \leq b\},$$
$$R_2 = \{(a, b) \mid a > b\},$$
$$R_3 = \{(a, b) \mid a = b \text{ or } a = -b\},$$
$$R_4 = \{(a, b) \mid a = b\},$$
$$R_5 = \{(a, b) \mid a = b + 1\},$$
$$R_6 = \{(a, b) \mid a + b \leq 3\}.$$

Which of these relations contain each of the pairs (1, 1), (1, 2), (2, 1), (1, −1), and (2, 2)?

Remark: Unlike the relations in Examples 1–4, these are relations on an infinite set.

Solution: The pair (1, 1) is in R_1, R_3, R_4, and R_6; (1, 2) is in R_1 and R_6; (2, 1) is in R_2, R_5, and R_6; (1, −1) is in R_2, R_3, and R_6; and finally, (2, 2) is in R_1, R_3, and R_4. ◀

It is not hard to determine the number of relations on a finite set, because a relation on a set A is simply a subset of $A \times A$.

EXAMPLE 6 How many relations are there on a set with n elements?

Solution: A relation on a set A is a subset of $A \times A$. Because $A \times A$ has n^2 elements when A has n elements, and a set with m elements has 2^m subsets, there are 2^{n^2} subsets of $A \times A$. Thus, there are 2^{n^2} relations on a set with n elements. For example, there are $2^{3^2} = 2^9 = 512$ relations on the set $\{a, b, c\}$. ◀

9.1.4 Properties of Relations

There are several properties that are used to classify relations on a set. We will introduce the most important of these here. (You may find it instructive to study this material with the contents of Section 9.3. In that section, several methods for representing relations will be introduced that can help you understand each of the properties that we introduce here.)

In some relations an element is always related to itself. For instance, let R be the relation on the set of all people consisting of pairs (x, y) where x and y have the same mother and the same father. Then xRx for every person x.

Definition 3 A relation R on a set A is called *reflexive* if $(a, a) \in R$ for every element $a \in A$.

Remark: Using quantifiers we see that the relation R on the set A is reflexive if $\forall a((a, a) \in R)$, where the universe of discourse is the set of all elements in A.

We see that a relation on A is reflexive if every element of A is related to itself. Examples 7–9 illustrate the concept of a reflexive relation.

EXAMPLE 7 Consider the following relations on $\{1, 2, 3, 4\}$:

$$R_1 = \{(1, 1), (1, 2), (2, 1), (2, 2), (3, 4), (4, 1), (4, 4)\},$$
$$R_2 = \{(1, 1), (1, 2), (2, 1)\},$$
$$R_3 = \{(1, 1), (1, 2), (1, 4), (2, 1), (2, 2), (3, 3), (4, 1), (4, 4)\},$$
$$R_4 = \{(2, 1), (3, 1), (3, 2), (4, 1), (4, 2), (4, 3)\},$$
$$R_5 = \{(1, 1), (1, 2), (1, 3), (1, 4), (2, 2), (2, 3), (2, 4), (3, 3), (3, 4), (4, 4)\},$$
$$R_6 = \{(3, 4)\}.$$

Which of these relations are reflexive?

Solution: The relations R_3 and R_5 are reflexive because they both contain all pairs of the form (a, a), namely, $(1, 1)$, $(2, 2)$, $(3, 3)$, and $(4, 4)$. The other relations are not reflexive because they do not contain all of these ordered pairs. In particular, R_1, R_2, R_4, and R_6 are not reflexive because $(3, 3)$ is not in any of these relations. ◀

EXAMPLE 8 Which of the relations from Example 5 are reflexive?

Solution: The reflexive relations from Example 5 are R_1 (because $a \leq a$ for every integer a), R_3, and R_4. For each of the other relations in this example it is easy to find a pair of the form (a, a) that is not in the relation. (This is left as an exercise for the reader.) ◀

EXAMPLE 9 Is the "divides" relation on the set of positive integers reflexive?

Solution: Because $a \mid a$ whenever a is a positive integer, the "divides" relation is reflexive. (Note that if we replace the set of positive integers with the set of all integers the relation is not reflexive because by definition 0 does not divide 0.) ◀

In some relations an element is related to a second element if and only if the second element is also related to the first element. The relation consisting of pairs (x, y), where x and y are students at your school with at least one common class has this property. Other relations have the property that if an element is related to a second element, then this second element is not related to the first. The relation consisting of the pairs (x, y), where x and y are students at your school, where x has a higher grade point average than y has this property.

Definition 4 A relation R on a set A is called *symmetric* if $(b, a) \in R$ whenever $(a, b) \in R$, for all $a, b \in A$. A relation R on a set A such that for all $a, b \in A$, if $(a, b) \in R$ and $(b, a) \in R$, then $a = b$ is called *antisymmetric*.

Remark: Using quantifiers, we see that the relation R on the set A is symmetric if $\forall a \forall b((a, b) \in R \rightarrow (b, a) \in R)$. Similarly, the relation R on the set A is antisymmetric if $\forall a \forall b(((a, b) \in R \wedge (b, a) \in R) \rightarrow (a = b))$.

In other words, a relation is symmetric if and only if a is related to b always implies that b is related to a. For instance, the equality relation is symmetric because $a = b$ if and only if $b = a$. A relation is antisymmetric if and only if there are no pairs of distinct elements a and b with a related to b and b related to a. That is, the only way to have a related to b and b related to a is for a and b to be the same element. For instance, the less than or equal to relation is

antisymmetric. To see this, note that $a \leq b$ and $b \leq a$ implies that $a = b$. The terms *symmetric* and *antisymmetric* are not opposites, because a relation can have both of these properties or may lack both of them (see Exercise 10). A relation cannot be both symmetric and antisymmetric if it contains some pair of the form (a, b) in which $a \neq b$.

Remark: Although relatively few of the 2^{n^2} relations on a set with n elements are symmetric or antisymmetric, as counting arguments can show, many important relations have one of these properties. (See Exercise 49.)

EXAMPLE 10 Which of the relations from Example 7 are symmetric and which are antisymmetric?

Extra Examples

Solution: The relations R_2 and R_3 are symmetric, because in each case (b, a) belongs to the relation whenever (a, b) does. For R_2, the only thing to check is that both $(2, 1)$ and $(1, 2)$ are in the relation. For R_3, it is necessary to check that both $(1, 2)$ and $(2, 1)$ belong to the relation, and $(1, 4)$ and $(4, 1)$ belong to the relation. The reader should verify that none of the other relations is symmetric. This is done by finding a pair (a, b) such that it is in the relation but (b, a) is not.

R_4, R_5, and R_6 are all antisymmetric. For each of these relations there is no pair of elements a and b with $a \neq b$ such that both (a, b) and (b, a) belong to the relation. The reader should verify that none of the other relations is antisymmetric. This is done by finding a pair (a, b) with $a \neq b$ such that (a, b) and (b, a) are both in the relation. ◀

EXAMPLE 11 Which of the relations from Example 5 are symmetric and which are antisymmetric?

Solution: The relations R_3, R_4, and R_6 are symmetric. R_3 is symmetric, for if $a = b$ or $a = -b$, then $b = a$ or $b = -a$. R_4 is symmetric because $a = b$ implies that $b = a$. R_6 is symmetric because $a + b \leq 3$ implies that $b + a \leq 3$. The reader should verify that none of the other relations is symmetric.

The relations R_1, R_2, R_4, and R_5 are antisymmetric. R_1 is antisymmetric because the inequalities $a \leq b$ and $b \leq a$ imply that $a = b$. R_2 is antisymmetric because it is impossible that $a > b$ and $b > a$. R_4 is antisymmetric, because two elements are related with respect to R_4 if and only if they are equal. R_5 is antisymmetric because it is impossible that $a = b + 1$ and $b = a + 1$. The reader should verify that none of the other relations is antisymmetric. ◀

EXAMPLE 12 Is the "divides" relation on the set of positive integers symmetric? Is it antisymmetric?

Solution: This relation is not symmetric because $1 \mid 2$, but $2 \nmid 1$. However, it is antisymmetric. To see this, note that if a and b are positive integers with $a \mid b$ and $b \mid a$, then $a = b$ (the verification of this is left as an exercise for the reader). ◀

Let R be the relation consisting of all pairs (x, y) of students at your school, where x has taken more credits than y. Suppose that x is related to y and y is related to z. This means that x has taken more credits than y and y has taken more credits than z. We can conclude that x has taken more credits than z, so that x is related to z. What we have shown is that R has the transitive property, which is defined as follows.

Definition 5 A relation R on a set A is called *transitive* if whenever $(a, b) \in R$ and $(b, c) \in R$, then $(a, c) \in R$, for all $a, b, c \in A$.

Remark: Using quantifiers we see that the relation R on a set A is transitive if we have $\forall a \forall b \forall c(((a, b) \in R \wedge (b, c) \in R) \rightarrow (a, c) \in R)$.

EXAMPLE 13 Which of the relations in Example 7 are transitive?

Extra Examples

Solution: R_4, R_5, and R_6 are transitive. For each of these relations, we can show that it is transitive by verifying that if (a, b) and (b, c) belong to this relation, then (a, c) also does. For instance, R_4 is transitive, because $(3, 2)$ and $(2, 1)$, $(4, 2)$ and $(2, 1)$, $(4, 3)$ and $(3, 1)$, and $(4, 3)$ and $(3, 2)$ are the only such sets of pairs, and $(3, 1)$, $(4, 1)$, and $(4, 2)$ belong to R_4. The reader should verify that R_5 and R_6 are transitive.

R_1 is not transitive because $(3, 4)$ and $(4, 1)$ belong to R_1, but $(3, 1)$ does not. R_2 is not transitive because $(2, 1)$ and $(1, 2)$ belong to R_2, but $(2, 2)$ does not. R_3 is not transitive because $(4, 1)$ and $(1, 2)$ belong to R_3, but $(4, 2)$ does not. ◀

EXAMPLE 14 Which of the relations in Example 5 are transitive?

Solution: The relations R_1, R_2, R_3, and R_4 are transitive. R_1 is transitive because $a \leq b$ and $b \leq c$ imply that $a \leq c$. R_2 is transitive because $a > b$ and $b > c$ imply that $a > c$. R_3 is transitive because $a = \pm b$ and $b = \pm c$ imply that $a = \pm c$. R_4 is clearly transitive, as the reader should verify. R_5 is not transitive because $(2, 1)$ and $(1, 0)$ belong to R_5, but $(2, 0)$ does not. R_6 is not transitive because $(2, 1)$ and $(1, 2)$ belong to R_6, but $(2, 2)$ does not. ◀

EXAMPLE 15 Is the "divides" relation on the set of positive integers transitive?

Solution: Suppose that a divides b and b divides c. Then there are positive integers k and l such that $b = ak$ and $c = bl$. Hence, $c = a(kl)$, so a divides c. It follows that this relation is transitive. ◀

We can use counting techniques to determine the number of relations with specific properties. Finding the number of relations with a particular property provides information about how common this property is in the set of all relations on a set with n elements.

EXAMPLE 16 How many reflexive relations are there on a set with n elements?

Solution: A relation R on a set A is a subset of $A \times A$. Consequently, a relation is determined by specifying whether each of the n^2 ordered pairs in $A \times A$ is in R. However, if R is reflexive, each of the n ordered pairs (a, a) for $a \in A$ must be in R. Each of the other $n(n - 1)$ ordered pairs of the form (a, b), where $a \neq b$, may or may not be in R. Hence, by the product rule for counting, there are $2^{n(n-1)}$ reflexive relations [this is the number of ways to choose whether each element (a, b), with $a \neq b$, belongs to R]. ◀

Formulas for the number of symmetric relations and the number of antisymmetric relations on a set with n elements can be found using reasoning similar to that in Example 16 (see Exercise 49). However, no general formula is known that counts the transitive relations on a set with n elements. Currently, $T(n)$, the number of transitive relations on a set with n elements, is known only for $0 \leq n \leq 18$. For example, $T(4) = 3{,}994$, $T(5) = 154{,}303$, and $T(6) = 9{,}415{,}189$. (The values of $T(n)$ for $n = 0, 1, 2, \ldots, 18$, are the terms of the sequence A006905 in the OEIS, which is discussed in Section 2.4.)

9.1.5 Combining Relations

Because relations from A to B are subsets of $A \times B$, two relations from A to B can be combined in any way two sets can be combined. Consider Examples 17–19.

EXAMPLE 17 Let $A = \{1, 2, 3\}$ and $B = \{1, 2, 3, 4\}$. The relations $R_1 = \{(1, 1), (2, 2), (3, 3)\}$ and $R_2 = \{(1, 1), (1, 2), (1, 3), (1, 4)\}$ can be combined to obtain

$$R_1 \cup R_2 = \{(1, 1), (1, 2), (1, 3), (1, 4), (2, 2), (3, 3)\},$$
$$R_1 \cap R_2 = \{(1, 1)\},$$
$$R_1 - R_2 = \{(2, 2), (3, 3)\},$$
$$R_2 - R_1 = \{(1, 2), (1, 3), (1, 4)\}.$$ ◀

EXAMPLE 18 Let A and B be the set of all students and the set of all courses at a school, respectively. Suppose that R_1 consists of all ordered pairs (a, b), where a is a student who has taken course b, and R_2 consists of all ordered pairs (a, b), where a is a student who requires course b to graduate. What are the relations $R_1 \cup R_2$, $R_1 \cap R_2$, $R_1 \oplus R_2$, $R_1 - R_2$, and $R_2 - R_1$?

Solution: The relation $R_1 \cup R_2$ consists of all ordered pairs (a, b), where a is a student who either has taken course b or needs course b to graduate, and $R_1 \cap R_2$ is the set of all ordered pairs (a, b), where a is a student who has taken course b and needs this course to graduate. Also, $R_1 \oplus R_2$ consists of all ordered pairs (a, b), where student a has taken course b but does not need it to graduate or needs course b to graduate but has not taken it. $R_1 - R_2$ is the set of ordered pairs (a, b), where a has taken course b but does not need it to graduate; that is, b is an elective course that a has taken. $R_2 - R_1$ is the set of all ordered pairs (a, b), where b is a course that a needs to graduate but has not taken. ◀

EXAMPLE 19 Let R_1 be the less than relation on the set of real numbers and let R_2 be the greater than relation on the set of real numbers, that is, $R_1 = \{(x, y) \mid x < y\}$ and $R_2 = \{(x, y) \mid x > y\}$. What are $R_1 \cup R_2$, $R_1 \cap R_2$, $R_1 - R_2$, $R_2 - R_1$, and $R_1 \oplus R_2$?

Solution: We note that $(x, y) \in R_1 \cup R_2$ if and only if $(x, y) \in R_1$ or $(x, y) \in R_2$. Hence, $(x, y) \in R_1 \cup R_2$ if and only if $x < y$ or $x > y$. Because the condition $x < y$ or $x > y$ is the same as the condition $x \neq y$, it follows that $R_1 \cup R_2 = \{(x, y) \mid x \neq y\}$. In other words, the union of the less than relation and the greater than relation is the not equals relation.

Next, note that it is impossible for a pair (x, y) to belong to both R_1 and R_2 because it is impossible that $x < y$ and $x > y$. It follows that $R_1 \cap R_2 = \emptyset$. We also see that $R_1 - R_2 = R_1$, $R_2 - R_1 = R_2$, and $R_1 \oplus R_2 = R_1 \cup R_2 - R_1 \cap R_2 = \{(x, y) \mid x \neq y\}$. ◀

There is another way that relations are combined that is analogous to the composition of functions.

Definition 6 Let R be a relation from a set A to a set B and S a relation from B to a set C. The *composite* of R and S is the relation consisting of ordered pairs (a, c), where $a \in A$, $c \in C$, and for which there exists an element $b \in B$ such that $(a, b) \in R$ and $(b, c) \in S$. We denote the composite of R and S by $S \circ R$.

Computing the composite of two relations requires that we find elements that are the second element of ordered pairs in the first relation and the first element of ordered pairs in the second relation, as Examples 20 and 21 illustrate.

EXAMPLE 20 What is the composite of the relations R and S, where R is the relation from $\{1, 2, 3\}$ to $\{1, 2, 3, 4\}$ with $R = \{(1, 1), (1, 4), (2, 3), (3, 1), (3, 4)\}$ and S is the relation from $\{1, 2, 3, 4\}$ to $\{0, 1, 2\}$ with $S = \{(1, 0), (2, 0), (3, 1), (3, 2), (4, 1)\}$?

Solution: $S \circ R$ is constructed using all ordered pairs in R and ordered pairs in S, where the second element of the ordered pair in R agrees with the first element of the ordered pair in S. For example, the ordered pairs $(2, 3)$ in R and $(3, 1)$ in S produce the ordered pair $(2, 1)$ in $S \circ R$. Computing all the ordered pairs in the composite, we find

$$S \circ R = \{(1, 0), (1, 1), (2, 1), (2, 2), (3, 0), (3, 1)\}.$$

Figure 3 illustrates how this composition is found. In the figure, we examine all paths that travel via two directed edges from the leftmost elements to the rightmost elements via an element in the middle.

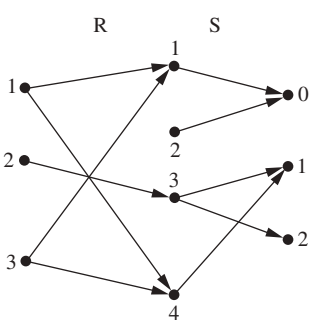


FIGURE 3 **Constructing $S \circ R$.** ◀

EXAMPLE 21 **Composing the Parent Relation with Itself** Let R be the relation on the set of all people such that $(a, b) \in R$ if person a is a parent of person b. Then $(a, c) \in R \circ R$ if and only if there is a person b such that $(a, b) \in R$ and $(b, c) \in R$, that is, if and only if there is a person b such that a is a parent of b and b is a parent of c. In other words, $(a, c) \in R \circ R$ if and only if a is a grandparent of c. ◀

The powers of a relation R can be recursively defined from the definition of a composite of two relations.

Definition 7 Let R be a relation on the set A. The powers R^n, $n = 1, 2, 3, \ldots$, are defined recursively by

$$R^1 = R \qquad \text{and} \qquad R^{n+1} = R^n \circ R.$$

The definition shows that $R^2 = R \circ R$, $R^3 = R^2 \circ R = (R \circ R) \circ R$, and so on.

EXAMPLE 22 Let $R = \{(1, 1), (2, 1), (3, 2), (4, 3)\}$. Find the powers R^n, $n = 2, 3, 4, \ldots$.

Solution: Because $R^2 = R \circ R$, we find that $R^2 = \{(1, 1), (2, 1), (3, 1), (4, 2)\}$. Furthermore, because $R^3 = R^2 \circ R$, $R^3 = \{(1, 1), (2, 1), (3, 1), (4, 1)\}$. Additional computation shows that R^4

is the same as R^3, so $R^4 = \{(1, 1), (2, 1), (3, 1), (4, 1)\}$. It also follows that $R^n = R^3$ for $n = 5, 6, 7, \ldots$. The reader should verify this. ◀

The following theorem shows that the powers of a transitive relation are subsets of this relation. It will be used in Section 9.4.

THEOREM 1 The relation R on a set A is transitive if and only if $R^n \subseteq R$ for $n = 1, 2, 3, \ldots$.

Proof: We first prove the "if" part of the theorem. We suppose that $R^n \subseteq R$ for $n = 1, 2, 3, \ldots$. In particular, $R^2 \subseteq R$. To see that this implies R is transitive, note that if $(a, b) \in R$ and $(b, c) \in R$, then by the definition of composition, $(a, c) \in R^2$. Because $R^2 \subseteq R$, this means that $(a, c) \in R$. Hence, R is transitive.

We will use mathematical induction to prove the only if part of the theorem. Note that this part of the theorem is trivially true for $n = 1$.

Assume that $R^n \subseteq R$, where n is a positive integer. This is the inductive hypothesis. To complete the inductive step we must show that this implies that R^{n+1} is also a subset of R. To show this, assume that $(a, b) \in R^{n+1}$. Then, because $R^{n+1} = R^n \circ R$, there is an element x with $x \in A$ such that $(a, x) \in R$ and $(x, b) \in R^n$. The inductive hypothesis, namely, that $R^n \subseteq R$, implies that $(x, b) \in R$. Furthermore, because R is transitive, and $(a, x) \in R$ and $(x, b) \in R$, it follows that $(a, b) \in R$. This shows that $R^{n+1} \subseteq R$, completing the proof. ◁

Exercises

1. List the ordered pairs in the relation R from $A = \{0, 1, 2, 3, 4\}$ to $B = \{0, 1, 2, 3\}$, where $(a, b) \in R$ if and only if

a) $a = b$. **b)** $a + b = 4$.
c) $a > b$. **d)** $a \mid b$.
e) $\gcd(a, b) = 1$. **f)** $\text{lcm}(a, b) = 2$.

2. a) List all the ordered pairs in the relation $R = \{(a, b) \mid a \text{ divides } b\}$ on the set $\{1, 2, 3, 4, 5, 6\}$.
b) Display this relation graphically, as was done in Example 4.
c) Display this relation in tabular form, as was done in Example 4.

3. For each of these relations on the set $\{1, 2, 3, 4\}$, decide whether it is reflexive, whether it is symmetric, whether it is antisymmetric, and whether it is transitive.

a) $\{(2, 2), (2, 3), (2, 4), (3, 2), (3, 3), (3, 4)\}$
b) $\{(1, 1), (1, 2), (2, 1), (2, 2), (3, 3), (4, 4)\}$
c) $\{(2, 4), (4, 2)\}$
d) $\{(1, 2), (2, 3), (3, 4)\}$
e) $\{(1, 1), (2, 2), (3, 3), (4, 4)\}$
f) $\{(1, 3), (1, 4), (2, 3), (2, 4), (3, 1), (3, 4)\}$

4. Determine whether the relation R on the set of all people is reflexive, symmetric, antisymmetric, and/or transitive, where $(a, b) \in R$ if and only if

a) a is taller than b.
b) a and b were born on the same day.
c) a has the same first name as b.
d) a and b have a common grandparent.

5. Determine whether the relation R on the set of all Web pages is reflexive, symmetric, antisymmetric, and/or transitive, where $(a, b) \in R$ if and only if

a) everyone who has visited Web page a has also visited Web page b.
b) there are no common links found on both Web page a and Web page b.
c) there is at least one common link on Web page a and Web page b.
d) there is a Web page that includes links to both Web page a and Web page b.

6. Determine whether the relation R on the set of all real numbers is reflexive, symmetric, antisymmetric, and/or transitive, where $(x, y) \in R$ if and only if

a) $x + y = 0$. **b)** $x = \pm y$.
c) $x - y$ is a rational number.
d) $x = 2y$. **e)** $xy \geq 0$.
f) $xy = 0$. **g)** $x = 1$.
h) $x = 1$ or $y = 1$.

7. Determine whether the relation R on the set of all integers is reflexive, symmetric, antisymmetric, and/or transitive, where $(x, y) \in R$ if and only if

a) $x \neq y$. **b)** $xy \geq 1$.
c) $x = y + 1$ or $x = y - 1$.
d) $x \equiv y \pmod 7$. **e)** x is a multiple of y.
f) x and y are both negative or both nonnegative.
g) $x = y^2$. **h)** $x \geq y^2$.

8. Show that the relation $R = \emptyset$ on a nonempty set S is symmetric and transitive, but not reflexive.

9. Show that the relation $R = \emptyset$ on the empty set $S = \emptyset$ is reflexive, symmetric, and transitive.

10. Give an example of a relation on a set that is
a) both symmetric and antisymmetric.
b) neither symmetric nor antisymmetric.

A relation R on the set A is **irreflexive** if for every $a \in A$, $(a, a) \notin R$. That is, R is irreflexive if no element in A is related to itself.

11. Which relations in Exercise 3 are irreflexive?

12. Which relations in Exercise 4 are irreflexive?

13. Which relations in Exercise 5 are irreflexive?

14. Which relations in Exercise 6 are irreflexive?

15. Can a relation on a set be neither reflexive nor irreflexive?

16. Use quantifiers to express what it means for a relation to be irreflexive.

17. Give an example of an irreflexive relation on the set of all people.

A relation R is called **asymmetric** if $(a, b) \in R$ implies that $(b, a) \notin R$. Exercises 18–24 explore the notion of an asymmetric relation. Exercise 22 focuses on the difference between asymmetry and antisymmetry.

18. Which relations in Exercise 3 are asymmetric?

19. Which relations in Exercise 4 are asymmetric?

20. Which relations in Exercise 5 are asymmetric?

21. Which relations in Exercise 6 are asymmetric?

22. Must an asymmetric relation also be antisymmetric? Must an antisymmetric relation be asymmetric? Give reasons for your answers.

23. Use quantifiers to express what it means for a relation to be asymmetric.

24. Give an example of an asymmetric relation on the set of all people.

25. How many different relations are there from a set with m elements to a set with n elements?

☞ Let R be a relation from a set A to a set B. The **inverse relation** from B to A, denoted by R^{-1}, is the set of ordered pairs $\{(b, a) \mid (a, b) \in R\}$. The **complementary relation** $\overline{R}$ is the set of ordered pairs $\{(a, b) \mid (a, b) \notin R\}$.

26. Let R be the relation $R = \{(a, b) \mid a < b\}$ on the set of integers. Find
a) R^{-1}. **b)** $\overline{R}$.

27. Let R be the relation $R = \{(a, b) \mid a \text{ divides } b\}$ on the set of positive integers. Find
a) R^{-1}. **b)** $\overline{R}$.

28. Let R be the relation on the set of all states in the United States consisting of pairs (a, b) where state a borders state b. Find
a) R^{-1}. **b)** $\overline{R}$.

29. Suppose that the function f from A to B is a one-to-one correspondence. Let R be the relation that equals the graph of f. That is, $R = \{(a, f(a)) \mid a \in A\}$. What is the inverse relation R^{-1}?

30. Let $R_1 = \{(1, 2), (2, 3), (3, 4)\}$ and $R_2 = \{(1, 1), (1, 2), (2, 1), (2, 2), (2, 3), (3, 1), (3, 2), (3, 3), (3, 4)\}$ be relations from $\{1, 2, 3\}$ to $\{1, 2, 3, 4\}$. Find
a) $R_1 \cup R_2$. **b)** $R_1 \cap R_2$.
c) $R_1 - R_2$. **d)** $R_2 - R_1$.

31. Let A be the set of students at your school and B the set of books in the school library. Let R_1 and R_2 be the relations consisting of all ordered pairs (a, b), where student a is required to read book b in a course, and where student a has read book b, respectively. Describe the ordered pairs in each of these relations.
a) $R_1 \cup R_2$ **b)** $R_1 \cap R_2$
c) $R_1 \oplus R_2$ **d)** $R_1 - R_2$
e) $R_2 - R_1$

32. Let R be the relation $\{(1, 2), (1, 3), (2, 3), (2, 4), (3, 1)\}$, and let S be the relation $\{(2, 1), (3, 1), (3, 2), (4, 2)\}$. Find $S \circ R$.

33. Let R be the relation on the set of people consisting of pairs (a, b), where a is a parent of b. Let S be the relation on the set of people consisting of pairs (a, b), where a and b are siblings (brothers or sisters). What are $S \circ R$ and $R \circ S$?

Exercises 34–38 deal with these relations on the set of real numbers:

$R_1 = \{(a, b) \in \mathbf{R}^2 \mid a > b\}$, the greater than relation,
$R_2 = \{(a, b) \in \mathbf{R}^2 \mid a \geq b\}$, the greater than or equal to relation,
$R_3 = \{(a, b) \in \mathbf{R}^2 \mid a < b\}$, the less than relation,
$R_4 = \{(a, b) \in \mathbf{R}^2 \mid a \leq b\}$, the less than or equal to relation,
$R_5 = \{(a, b) \in \mathbf{R}^2 \mid a = b\}$, the equal to relation,
$R_6 = \{(a, b) \in \mathbf{R}^2 \mid a \neq b\}$, the unequal to relation.

34. Find
a) $R_1 \cup R_3$. **b)** $R_1 \cup R_5$.
c) $R_2 \cap R_4$. **d)** $R_3 \cap R_5$.
e) $R_1 - R_2$. **f)** $R_2 - R_1$.
g) $R_1 \oplus R_3$. **h)** $R_2 \oplus R_4$.

35. Find
a) $R_2 \cup R_4$. **b)** $R_3 \cup R_6$.
c) $R_3 \cap R_6$. **d)** $R_4 \cap R_6$.
e) $R_3 - R_6$. **f)** $R_6 - R_3$.
g) $R_2 \oplus R_6$. **h)** $R_3 \oplus R_5$.

36. Find
a) $R_1 \circ R_1$. **b)** $R_1 \circ R_2$.
c) $R_1 \circ R_3$. **d)** $R_1 \circ R_4$.
e) $R_1 \circ R_5$. **f)** $R_1 \circ R_6$.
g) $R_2 \circ R_3$. **h)** $R_3 \circ R_3$.

37. Find
a) $R_2 \circ R_1$. **b)** $R_2 \circ R_2$.
c) $R_3 \circ R_5$. **d)** $R_4 \circ R_1$.
e) $R_5 \circ R_3$. **f)** $R_3 \circ R_6$.
g) $R_4 \circ R_6$. **h)** $R_6 \circ R_6$.

38. Find the relations R_i^2 for $i = 1, 2, 3, 4, 5, 6$.

39. Find the relations S_i^2 for $i = 1, 2, 3, 4, 5, 6$ where

$S_1 = \{(a, b) \in \mathbf{Z}^2 \mid a > b\}$, the greater than relation,
$S_2 = \{(a, b) \in \mathbf{Z}^2 \mid a \geq b\}$, the greater than or equal to relation,
$S_3 = \{(a, b) \in \mathbf{Z}^2 \mid a < b\}$, the less than relation,
$S_4 = \{(a, b) \in \mathbf{Z}^2 \mid a \leq b\}$, the less than or equal to relation,
$S_5 = \{(a, b) \in \mathbf{Z}^2 \mid a = b\}$, the equal to relation,
$S_6 = \{(a, b) \in \mathbf{Z}^2 \mid a \neq b\}$, the unequal to relation.

40. Let R be the parent relation on the set of all people (see Example 21). When is an ordered pair in the relation R^3?

41. Let R be the relation on the set of people with doctorates such that $(a, b) \in R$ if and only if a was the thesis advisor of b. When is an ordered pair (a, b) in R^2? When is an ordered pair (a, b) in R^n, when n is a positive integer? (Assume that every person with a doctorate has a thesis advisor.)

42. Let R_1 and R_2 be the "divides" and "is a multiple of" relations on the set of all positive integers, respectively. That is, $R_1 = \{(a, b) \mid a \text{ divides } b\}$ and $R_2 = \{(a, b) \mid a \text{ is a multiple of } b\}$. Find

a) $R_1 \cup R_2$. **b)** $R_1 \cap R_2$.
c) $R_1 - R_2$. **d)** $R_2 - R_1$.
e) $R_1 \oplus R_2$.

43. Let R_1 and R_2 be the "congruent modulo 3" and the "congruent modulo 4" relations, respectively, on the set of integers. That is, $R_1 = \{(a, b) \mid a \equiv b \pmod 3\}$ and $R_2 = \{(a, b) \mid a \equiv b \pmod 4\}$. Find

a) $R_1 \cup R_2$. **b)** $R_1 \cap R_2$.
c) $R_1 - R_2$. **d)** $R_2 - R_1$.
e) $R_1 \oplus R_2$.

44. List the 16 different relations on the set $\{0, 1\}$.

45. How many of the 16 different relations on $\{0, 1\}$ contain the pair $(0, 1)$?

46. Which of the 16 relations on $\{0, 1\}$, which you listed in Exercise 44, are

a) reflexive? **b)** irreflexive?
c) symmetric? **d)** antisymmetric?
e) asymmetric? **f)** transitive?

47. **a)** How many relations are there on the set $\{a, b, c, d\}$?
b) How many relations are there on the set $\{a, b, c, d\}$ that contain the pair (a, a)?

48. Let S be a set with n elements and let a and b be distinct elements of S. How many relations R are there on S such that

a) $(a, b) \in R$? **b)** $(a, b) \notin R$?
c) no ordered pair in R has a as its first element?
d) at least one ordered pair in R has a as its first element?
e) no ordered pair in R has a as its first element or b as its second element?
f) at least one ordered pair in R either has a as its first element or has b as its second element?

***49.** How many relations are there on a set with n elements that are

a) symmetric? **b)** antisymmetric?
c) asymmetric? **d)** irreflexive?
e) reflexive and symmetric?
f) neither reflexive nor irreflexive?

***50.** How many transitive relations are there on a set with n elements if

a) $n = 1$? **b)** $n = 2$? **c)** $n = 3$?

51. Find the error in the "proof" of the following "theorem."

"*Theorem*": Let R be a relation on a set A that is symmetric and transitive. Then R is reflexive.

"*Proof*": Let $a \in A$. Take an element $b \in A$ such that $(a, b) \in R$. Because R is symmetric, we also have $(b, a) \in R$. Now using the transitive property, we can conclude that $(a, a) \in R$ because $(a, b) \in R$ and $(b, a) \in R$.

52. Suppose that R and S are reflexive relations on a set A. Prove or disprove each of these statements.

a) $R \cup S$ is reflexive.
b) $R \cap S$ is reflexive.
c) $R \oplus S$ is irreflexive.
d) $R - S$ is irreflexive.
e) $S \circ R$ is reflexive.

53. Show that the relation R on a set A is symmetric if and only if $R = R^{-1}$, where R^{-1} is the inverse relation.

54. Show that the relation R on a set A is antisymmetric if and only if $R \cap R^{-1}$ is a subset of the diagonal relation $\Delta = \{(a, a) \mid a \in A\}$.

55. Show that the relation R on a set A is reflexive if and only if the inverse relation R^{-1} is reflexive.

56. Show that the relation R on a set A is reflexive if and only if the complementary relation $\overline{R}$ is irreflexive.

57. Let R be a relation that is reflexive and transitive. Prove that $R^n = R$ for all positive integers n.

58. Let R be the relation on the set $\{1, 2, 3, 4, 5\}$ containing the ordered pairs $(1, 1)$, $(1, 2)$, $(1, 3)$, $(2, 3)$, $(2, 4)$, $(3, 1)$, $(3, 4)$, $(3, 5)$, $(4, 2)$, $(4, 5)$, $(5, 1)$, $(5, 2)$, and $(5, 4)$. Find

a) R^2. **b)** R^3. **c)** R^4. **d)** R^5.

59. Let R be a reflexive relation on a set A. Show that R^n is reflexive for all positive integers n.

***60.** Let R be a symmetric relation. Show that R^n is symmetric for all positive integers n.

61. Suppose that the relation R is irreflexive. Is R^2 necessarily irreflexive? Give a reason for your answer.

62. Derive a big-O estimate for the number of integer comparisons needed to count all transitive relations on a set with n elements using the brute force approach of checking every relation of this set for transitivity.

9.2 n-ary Relations and Their Applications

9.2.1 Introduction

Relationships among elements of more than two sets often arise. For instance, there is a relationship involving the name of a student, the student's major, and the student's grade point average. Similarly, there is a relationship involving the airline, flight number, starting point, destination, departure time, and arrival time of a flight. An example of such a relationship in mathematics involves three integers, where the first integer is larger than the second integer, which is larger than the third. Another example is the betweenness relationship involving points on a line, such that three points are related when the second point is between the first and the third.

We will study relationships among elements from more than two sets in this section. These relationships are called ***n*-ary relations**. These relations are used to represent computer databases. These representations help us answer queries about the information stored in databases, such as: Which flights land at O'Hare Airport between 3 A.M. and 4 A.M.? Which students at your school are sophomores majoring in mathematics or computer science and have greater than a 3.0 average? Which employees of a company have worked for the company less than 5 years and make more than $50,000?

9.2.2 n-ary Relations

We begin with the basic definition on which the theory of relational databases rests.

Definition 1 Let $A_1, A_2, \ldots, A_n$ be sets. An *n-ary relation* on these sets is a subset of $A_1 \times A_2 \times \cdots \times A_n$. The sets $A_1, A_2, \ldots, A_n$ are called the *domains* of the relation, and n is called its *degree*.

EXAMPLE 1 Let R be the relation on $\mathbf{N} \times \mathbf{N} \times \mathbf{N}$ consisting of triples (a, b, c), where a, b, and c are integers with $a < b < c$. Then $(1, 2, 3) \in R$, but $(2, 4, 3) \notin R$. The degree of this relation is 3. Its domains are all equal to the set of natural numbers. ◀

EXAMPLE 2 Let R be the relation on $\mathbf{Z} \times \mathbf{Z} \times \mathbf{Z}$ consisting of all triples of integers (a, b, c) in which a, b, and c form an arithmetic progression. That is, $(a, b, c) \in R$ if and only if there is an integer k such that $b = a + k$ and $c = a + 2k$, or equivalently, such that $b - a = k$ and $c - b = k$. Note that $(1, 3, 5) \in R$ because $3 = 1 + 2$ and $5 = 1 + 2 \cdot 2$, but $(2, 5, 9) \notin R$ because $5 - 2 = 3$ while $9 - 5 = 4$. This relation has degree 3 and its domains are all equal to the set of integers. ◀

EXAMPLE 3 Let R be the relation on $\mathbf{Z} \times \mathbf{Z} \times \mathbf{Z}^+$ consisting of triples (a, b, m), where a, b, and m are integers with $m \geq 1$ and $a \equiv b \pmod{m}$. Then $(8, 2, 3)$, $(-1, 9, 5)$, and $(14, 0, 7)$ all belong to R, but $(7, 2, 3)$, $(-2, -8, 5)$, and $(11, 0, 6)$ do not belong to R because $8 \equiv 2 \pmod{3}$, $-1 \equiv 9 \pmod{5}$, and $14 \equiv 0 \pmod{7}$, but $7 \not\equiv 2 \pmod{3}$, $-2 \not\equiv -8 \pmod{5}$, and $11 \not\equiv 0 \pmod{6}$. This relation has degree 3 and its first two domains are the set of all integers and its third domain is the set of positive integers. ◀

EXAMPLE 4 Let R be the relation consisting of 5-tuples (A, N, S, D, T) representing airplane flights, where A is the airline, N is the flight number, S is the starting point, D is the destination, and T is the departure time. For instance, if Nadir Express Airlines has flight 963 from Newark to Bangor

CHAPTER

10 Graphs

Graphs are discrete structures consisting of vertices and edges that connect these vertices. There are different kinds of graphs, depending on whether edges have directions, whether multiple edges can connect the same pair of vertices, and whether loops are allowed. Problems in almost every conceivable discipline can be solved using graph models. We will give examples to illustrate how graphs are used as models in a variety of areas. For instance, we will show how graphs are used to represent the competition of different species in an ecological niche, how graphs are used to represent who influences whom in an organization, and how graphs are used to represent the outcomes of round-robin tournaments. We will describe how graphs can be used to model acquaintanceships between people, collaboration between researchers, telephone calls between telephone numbers, and links between websites. We will show how graphs can be used to model roadmaps and the assignment of jobs to employees of an organization.

Using graph models, we can determine whether it is possible to walk down all the streets in a city without going down a street twice, and we can find the number of colors needed to color the regions of a map. Graphs can be used to determine whether a circuit can be implemented on a planar circuit board. We can distinguish between two chemical compounds with the same molecular formula but different structures using graphs. We can determine whether two computers are connected by a communications link using graph models of computer networks. Graphs with weights assigned to their edges can be used to solve problems such as finding the shortest path between two cities in a transportation network. We can also use graphs to schedule exams and assign channels to television stations. This chapter will introduce the basic concepts of graph theory and present many different graph models. To solve the wide variety of problems that can be studied using graphs, we will introduce many different graph algorithms. We will also study the complexity of these algorithms.

10.1 Graphs and Graph Models

We begin with the definition of a graph.

Definition 1

A *graph* $G = (V, E)$ consists of V, a nonempty set of *vertices* (or *nodes*) and E, a set of *edges*. Each edge has either one or two vertices associated with it, called its *endpoints*. An edge is said to *connect* its endpoints.

Remark: The set of vertices V of a graph G may be infinite. A graph with an infinite vertex set or an infinite number of edges is called an **infinite graph**, and in comparison, a graph with a finite vertex set and a finite edge set is called a **finite graph**. In this book we will usually consider only finite graphs.

Now suppose that a network is made up of data centers and communication links between computers. We can represent the location of each data center by a point and each communications link by a line segment, as shown in Figure 1.

This computer network can be modeled using a graph in which the vertices of the graph represent the data centers and the edges represent communication links. In general, we visualize graphs by using points to represent vertices and line segments, possibly curved, to represent

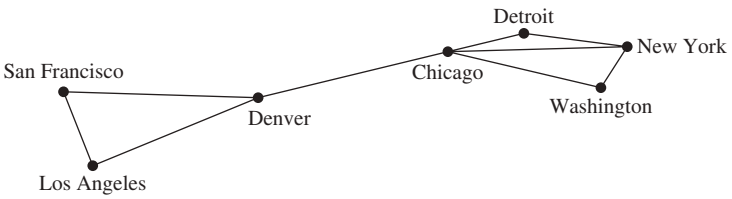


FIGURE 1 **A computer network.**

edges, where the endpoints of a line segment representing an edge are the points representing the endpoints of the edge. When we draw a graph, we generally try to draw edges so that they do not cross. However, this is not necessary because any depiction using points to represent vertices and any form of connection between vertices can be used. Indeed, there are some graphs that cannot be drawn in the plane without edges crossing (see Section 10.7). The key point is that the way we draw a graph is arbitrary, as long as the correct connections between vertices are depicted.

Note that each edge of the graph representing this computer network connects two different vertices. That is, no edge connects a vertex to itself. Furthermore, no two different edges connect the same pair of vertices. A graph in which each edge connects two different vertices and where no two edges connect the same pair of vertices is called a **simple graph**. Note that in a simple graph, each edge is associated to an unordered pair of vertices, and no other edge is associated to this same edge. Consequently, when there is an edge of a simple graph associated to $\{u, v\}$, we can also say, without possible confusion, that $\{u, v\}$ is an edge of the graph.

A computer network may contain multiple links between data centers, as shown in Figure 2. To model such networks we need graphs that have more than one edge connecting the same pair of vertices. Graphs that may have **multiple edges** connecting the same vertices are called **multigraphs**. When there are m different edges associated to the same unordered pair of vertices $\{u, v\}$, we also say that $\{u, v\}$ is an edge of multiplicity m. That is, we can think of this set of edges as m different copies of an edge $\{u, v\}$.

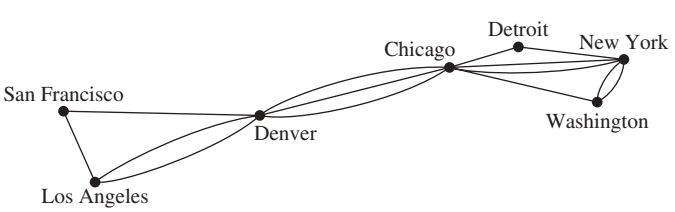


FIGURE 2 **A computer network with multiple links between data centers.**

Sometimes a communications link connects a data center with itself, perhaps a feedback loop for diagnostic purposes. Such a network is illustrated in Figure 3. To model this network we need to include edges that connect a vertex to itself. Such edges are called **loops**, and sometimes

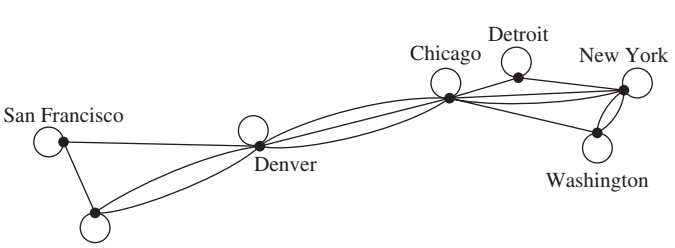


FIGURE 3 **A computer network with diagnostic links.**

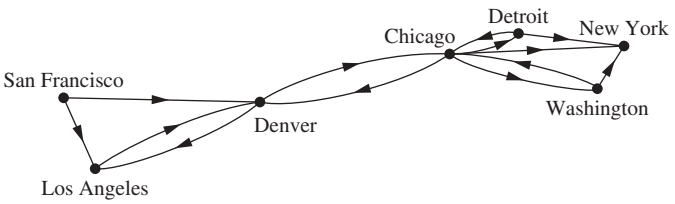


FIGURE 4 **A communications network with one-way communications links.**

we may even have more than one loop at a vertex. Graphs that may include loops, and possibly multiple edges connecting the same pair of vertices or a vertex to itself, are sometimes called **pseudographs**.

So far the graphs we have introduced are **undirected graphs**. Their edges are also said to be **undirected**. However, to construct a graph model, we may find it necessary to assign directions to the edges of a graph. For example, in a computer network, some links may operate in only one direction (such links are called single duplex lines). This may be the case if there is a large amount of traffic sent to some data centers, with little or no traffic going in the opposite direction. Such a network is shown in Figure 4.

To model such a computer network we use a directed graph. Each edge of a directed graph is associated to an ordered pair. The definition of directed graph we give here is more general than the one we used in Chapter 9, where we used directed graphs to represent relations.

Definition 2

A *directed graph* (or *digraph*) (V, E) consists of a nonempty set of vertices V and a set of *directed edges* (or *arcs*) E. Each directed edge is associated with an ordered pair of vertices. The directed edge associated with the ordered pair (u, v) is said to *start* at u and *end* at v.

When we depict a directed graph with a line drawing, we use an arrow pointing from u to v to indicate the direction of an edge that starts at u and ends at v. A directed graph may contain loops and it may contain multiple directed edges that start and end at the same vertices. A directed graph may also contain directed edges that connect vertices u and v in both directions; that is, when a digraph contains an edge from u to v, it may also contain one or more edges from v to u. Note that we obtain a directed graph when we assign a direction to each edge in an undirected graph. When a directed graph has no loops and has no multiple directed edges, it is called a **simple directed graph**. Because a simple directed graph has at most one edge associated to each ordered pair of vertices (u, v), we call (u, v) an edge if there is an edge associated to it in the graph.

In some computer networks, multiple communication links between two data centers may be present, as illustrated in Figure 5. Directed graphs that may have **multiple directed edges** from a vertex to a second (possibly the same) vertex are used to model such networks. We called such graphs **directed multigraphs**. When there are m directed edges, each associated to an ordered pair of vertices (u, v), we say that (u, v) is an edge of **multiplicity** m.

For some models we may need a graph where some edges are undirected, while others are directed. A graph with both directed and undirected edges is called a **mixed graph**. For example,

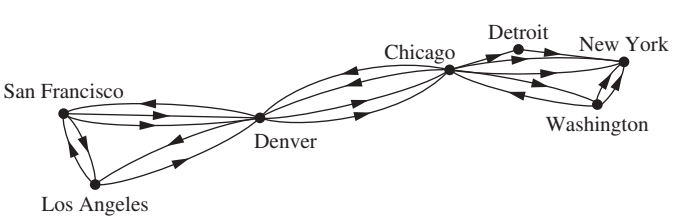


FIGURE 5 **A computer network with multiple one-way links.**

TABLE 1 Graph Terminology.

Type	*Edges*	*Multiple Edges Allowed?*	*Loops Allowed?*
Simple graph	Undirected	No	No
Multigraph	Undirected	Yes	No
Pseudograph	Undirected	Yes	Yes
Simple directed graph	Directed	No	No
Directed multigraph	Directed	Yes	Yes
Mixed graph	Directed and undirected	Yes	Yes

a mixed graph might be used to model a computer network containing links that operate in both directions and other links that operate only in one direction.

This terminology for the various types of graphs is summarized in Table 1. We will sometimes use the term **graph** as a general term to describe graphs with directed or undirected edges (or both), with or without loops, and with or without multiple edges. At other times, when the context is clear, we will use the term graph to refer only to undirected graphs.

Links

Because of the relatively modern interest in graph theory, and because it has applications to a wide variety of disciplines, many different terminologies of graph theory have been introduced. The reader should determine how such terms are being used whenever they are encountered. The terminology used by mathematicians to describe graphs has been increasingly standardized, but the terminology used to discuss graphs when they are used in other disciplines is still quite varied. Although the terminology used to describe graphs may vary, three key questions can help us understand the structure of a graph:

- Are the edges of the graph undirected or directed (or both)?
- If the graph is undirected, are multiple edges present that connect the same pair of vertices? If the graph is directed, are multiple directed edges present?
- Are loops present?

Answering such questions helps us understand graphs. It is less important to remember the particular terminology used.

10.1.1 Graph Models

Links

Graphs are used in a wide variety of models. We began this section by describing how to construct graph models of communications networks linking data centers. We will complete this section by describing some diverse graph models for some interesting applications. We will return to many of these applications later in this chapter and in Chapter 11. We will introduce additional graph models in subsequent sections of this and later chapters. Also, recall that directed graph models for some applications were introduced in Chapter 9. When we build a graph model, we need to make sure that we have correctly answered the three key questions we posed about the structure of a graph.

Can you find a subject to which graph theory has not been applied?

SOCIAL NETWORKS Graphs are extensively used to model social structures based on different kinds of relationships between people or groups of people. These social structures, and the graphs that represent them, are known as **social networks**. In these graph models, individuals or organizations are represented by vertices; relationships between individuals or organizations are represented by edges. The study of social networks is an extremely active multidisciplinary area, and many different types of relationships between people have been studied using them. We will introduce some of the most commonly studied social networks here. More information about social networks can be found in [Ne10] and [EaKl10].

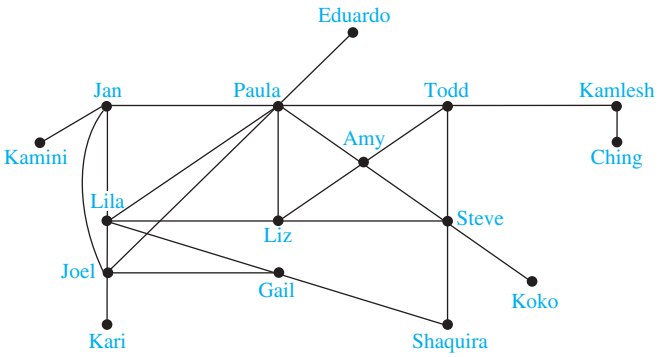


FIGURE 6 **An acquaintanceship graph.**

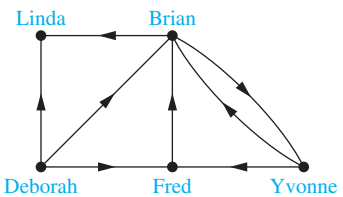


FIGURE 7 **An influence graph.**

EXAMPLE 1 **Acquaintanceship and Friendship Graphs** We can use a simple graph to represent whether two people know each other, that is, whether they are acquainted, or whether they are friends (either in the real world or in the virtual world via a social networking site such as Facebook). Each person in a particular group of people is represented by a vertex. An undirected edge is used to connect two people when these people know each other, when we are concerned only with acquaintanceship, or whether they are friends. No multiple edges and usually no loops are used. (If we want to include the notion of self-knowledge, we would include loops.) A small acquaintanceship graph is shown in Figure 6. The acquaintanceship graph of all people in the world has more than six billion vertices and probably more than one trillion edges! We will discuss this graph further in Section 10.4. ◀

Links

EXAMPLE 2 **Influence Graphs** In studies of group behavior it is observed that certain people can influence the thinking of others. A directed graph called an **influence graph** can be used to model this behavior. Each person of the group is represented by a vertex. There is a directed edge from vertex a to vertex b when the person represented by vertex a can influence the person represented by vertex b. This graph does not contain loops and it does not contain multiple directed edges. An example of an influence graph for members of a group is shown in Figure 7. In the group modeled by this influence graph, Deborah cannot be influenced, but she can influence Brian, Fred, and Linda. Also, Yvonne and Brian can influence each other. ◀

EXAMPLE 3 **Collaboration Graphs** A **collaboration graph** is used to model social networks where two people are related by working together in a particular way. Collaboration graphs are simple graphs, as edges in these graphs are undirected and there are no multiple edges or loops. Vertices in these graphs represent people; two people are connected by an undirected edge when the people have collaborated. There are no loops nor multiple edges in these graphs. The **Hollywood graph** is a collaborator graph that represents actors by vertices and connects two actors with an edge if they have worked together on a movie or television show. The Hollywood graph is a huge graph with more than 2.9 million vertices (as of early 2018). We will discuss some aspects of the Hollywood graph later in Section 10.4.

Links

In an **academic collaboration graph**, vertices represent people (perhaps restricted to members of a certain academic community), and edges link two people if they have jointly published a paper. The collaboration graph for people who have published research papers in mathematics was found in 2004 to have more than 400,000 vertices and 675,000 edges, and these numbers have grown considerably since then. We will have more to say about this graph in Section 10.4. Collaboration graphs have also been used in sports, where two professional athletes are considered to have collaborated if they have ever played on the same team during a regular season of their sport. ◀

COMMUNICATION NETWORKS We can model different communications networks using vertices to represent devices and edges to represent the particular type of communications links of interest. We have already modeled a data network in the first part of this section.

EXAMPLE 4 **Call Graphs** Graphs can be used to model telephone calls made in a network, such as a long-distance telephone network. In particular, a directed multigraph can be used to model calls where each telephone number is represented by a vertex and each telephone call is represented by a directed edge. The edge representing a call starts at the telephone number from which the call was made and ends at the telephone number to which the call was made. We need directed edges because the direction in which the call is made matters. We need multiple directed edges because we want to represent each call made from a particular telephone number to a second number.

Links

A small telephone call graph is displayed in Figure 8(a), representing seven telephone numbers. This graph shows, for instance, that three calls have been made from 732-555-1234 to 732-555-9876 and two in the other direction, but no calls have been made from 732-555-4444 to any of the other six numbers except 732-555-0011. When we care only whether there has been a call connecting two telephone numbers, we use an undirected graph with an edge connecting telephone numbers when there has been a call between these numbers. This version of the call graph is displayed in Figure 8(b).

Call graphs that model actual calling activities can be huge. For example, one call graph studied at AT&T, which models calls during 20 days, has about 290 million vertices and 4 billion edges. We will discuss call graphs further in Section 10.4. ◀

INFORMATION NETWORKS Graphs can be used to model various networks that link particular types of information. Here, we will describe how to model the web using a graph. We will also describe how to use a graph to model the citations in different types of documents.

EXAMPLE 5 **The Web Graph** The web can be modeled as a directed graph where each web page is represented by a vertex and where an edge starts at the web page a and ends at the web page b if there is a link on a pointing to b. Because new web pages are created and others removed somewhere on the web almost every second, the web graph changes on an almost continual basis. Many people are studying the properties of the web graph to better understand the nature of the web. We will return to web graphs in Section 10.4, and in Chapter 11 we will explain how the web graph is used by the web crawlers that search engines use to create indexes of web pages. ◀

Links

EXAMPLE 6 **Citation Graphs** Graphs can be used to represent citations in different types of documents, including academic papers, patents, and legal opinions. In such graphs, each document is represented by a vertex, and there is an edge from one document to a second document if the first

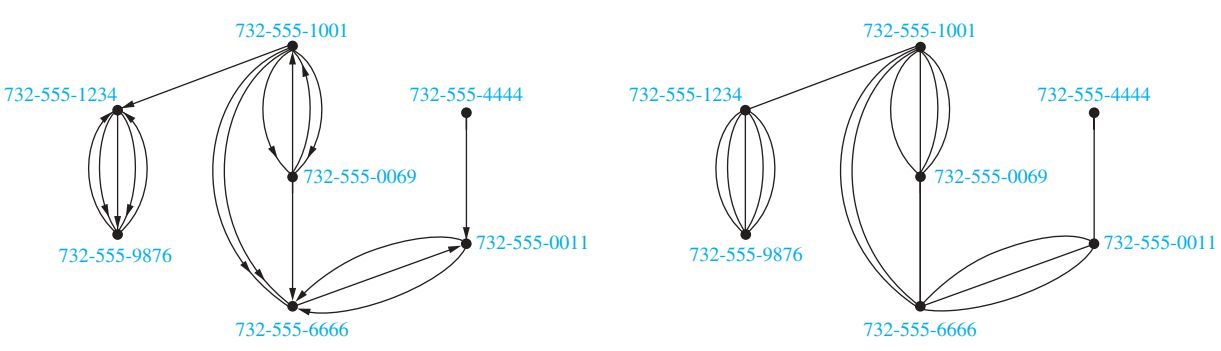


FIGURE 8 **A call graph.**

document cites the second in its citation list. (In an academic paper, the citation list is the bibliography, or list of references; in a patent it is the list of previous patents that are cited; and in a legal opinion it is the list of previous opinions cited.) A citation graph is a directed graph without loops or multiple edges. ◀

SOFTWARE DESIGN APPLICATIONS Graph models are useful tools in the design of software. We will briefly describe two of these models here.

EXAMPLE 7 **Module Dependency Graphs** One of the most important tasks in designing software is how to structure a program into different parts, or modules. Understanding how the different modules of a program interact is essential not only for program design, but also for testing and maintenance of the resulting software. A **module dependency graph** provides a useful tool for understanding how different modules of a program interact. In a program dependency graph, each module is represented by a vertex. There is a directed edge from a module to a second module if the second module depends on the first. An example of a program dependency graph for a web browser is shown in Figure 9. ◀

EXAMPLE 8 **Precedence Graphs and Concurrent Processing** Computer programs can be executed more rapidly by executing certain statements concurrently. It is important not to execute a statement that requires results of statements not yet executed. The dependence of statements on previous statements can be represented by a directed graph. Each statement is represented by a vertex, and there is an edge from one statement to a second statement if the second statement cannot be executed before the first statement. This resulting graph is called a **precedence graph**. A computer program and its graph are displayed in Figure 10. For instance, the graph shows that statement S_5 cannot be executed before statements S_1, S_2, and S_4 are executed. ◀

TRANSPORTATION NETWORKS We can use graphs to model many different types of transportation networks, including road, air, and rail networks, as well shipping networks.

EXAMPLE 9 **Airline Routes** We can model airline networks by representing each airport by a vertex. In particular, we can model all the flights by a particular airline each day using a directed edge to represent each flight, going from the vertex representing the departure airport to the vertex representing the destination airport. The resulting graph will generally be a directed multigraph, as there may be multiple flights from one airport to some other airport during the same day. ◀

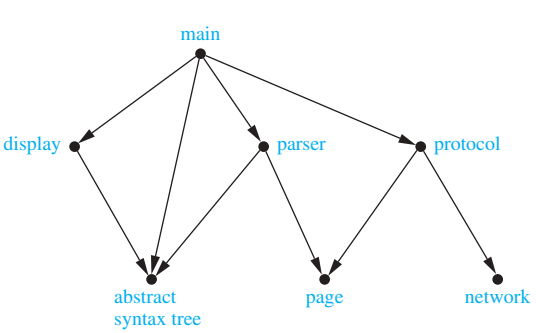


FIGURE 9 **A module dependency graph.**

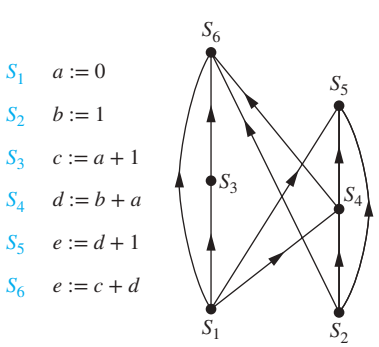


FIGURE 10 **A precedence graph.**

EXAMPLE 10 **Road Networks** Graphs can be used to model road networks. In such models, vertices represent intersections and edges represent roads. When all roads are two-way and there is at most one road connecting two intersections, we can use a simple undirected graph to model the road network. However, we will often want to model road networks when some roads are one-way and when there may be more than one road between two intersections. To build such models, we use undirected edges to represent two-way roads and we use directed edges to represent one-way roads. Multiple undirected edges represent multiple two-way roads connecting the same two intersections. Multiple directed edges represent multiple one-way roads that start at one intersection and end at a second intersection. Loops represent loop roads. Mixed graphs are needed to model road networks that include both one-way and two-way roads. ◀

BIOLOGICAL NETWORKS Many aspects of the biological sciences can be modeled using graphs.

EXAMPLE 11 **Niche Overlap Graphs in Ecology** Graphs are used in many models involving the interaction of different species of animals. For instance, the competition between species in an ecosystem can be modeled using a **niche overlap graph**. Each species is represented by a vertex. An undirected edge connects two vertices if the two species represented by these vertices compete (that is, some of the food resources they use are the same). A niche overlap graph is a simple graph because no loops or multiple edges are needed in this model. The graph in Figure 11 models the ecosystem of a forest. We see from this graph that squirrels and raccoons compete but that crows and shrews do not. ◀

Links ❯

Extra Examples ❯

EXAMPLE 12 **Protein Interaction Graphs** A protein interaction in a living cell occurs when two or more proteins in that cell bind to perform a biological function. Because protein interactions are crucial for most biological functions, many scientists work on discovering new proteins and understanding interactions between proteins. Protein interactions within a cell can be modeled using a **protein interaction graph** (also called a **protein–protein interaction network**), an undirected graph in which each protein is represented by a vertex, with an edge connecting the vertices representing each pair of proteins that interact. It is a challenging problem to determine genuine protein interactions in a cell, as experiments often produce false positives, which conclude that two proteins interact when they really do not. Protein interaction graphs can be used to deduce important biological information, such as by identifying the most important proteins for various functions and the functionality of newly discovered proteins.

Links ❯

Because there are thousands of different proteins in a typical cell, the protein interaction graph of a cell is extremely large and complex. For example, yeast cells have more than 6,000 proteins, and more than 80,000 interactions between them are known, and human cells have more than 100,000 proteins, with perhaps as many as 1,000,000 interactions between them. Additional vertices and edges are added to a protein interaction graph when new proteins and interactions between proteins are discovered. Because of the complexity of protein interaction graphs, they are often split into smaller graphs called modules that represent groups of proteins that are involved in a particular function of a cell. Figure 12 illustrates a module of the protein interaction graph described in [Bo04], comprising the complex of proteins that degrade RNA in human cells. To learn more about protein interaction graphs, see [Bo04], [Ne10], and [Hu07]. ◀

Semantic Networks Graph models are used extensively in natural language understanding and in information retrieval. **Natural language understanding (NLU)** is the subject of enabling machines to disassemble and parse human speech. Its goal is to allow machines to understand and communicate as humans do. **Information retrieval (IR)** is the subject of obtaining information from a collection of sources based on various types of searches. Natural language understanding is the enabling technology when we converse with automated customer service agents. Advances in NLU are evident as communication between humans and machines

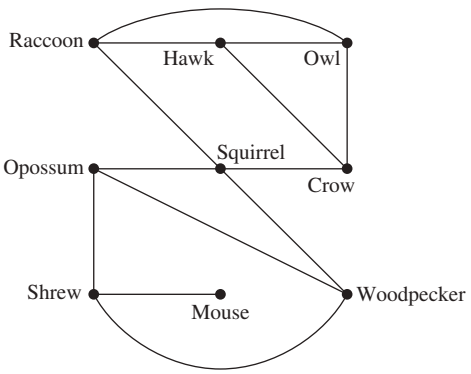


FIGURE 11 **A niche overlap graph.**

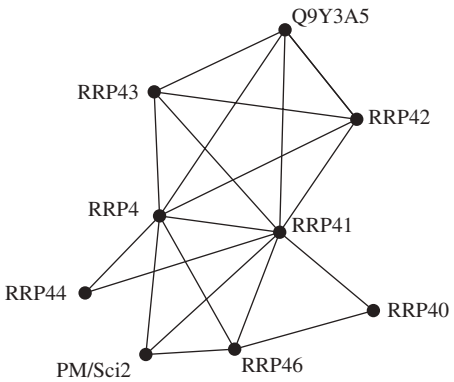


FIGURE 12 **A module of a protein interaction graph.**

continually improves. When we do web searches, we take advantage of the many advances in information retrieval made in recent decades.

In graph models for NLU and IR applications, vertices often represent words, phrases, or sentences, and edges represent connections relating to the meaning of these objects.

EXAMPLE 13 In **semantic networks**, vertices are used to represent words, and undirected edges are used to connect vertices when a semantic relation holds between these words. A **semantic relation** is a relationship between two or more words that is based on the meaning of the words. For example, we can build a graph in which vertices represent nouns and two vertices are connected when they have similar meaning. For instance, the names of different countries have similar meaning, as do the names of different vegetables. To determine which nouns have similar meaning, large bodies of text can be examined. Nouns in the text that are separated by a conjunction (such as "or" or "and") or a comma, or that appear in lists, are assumed to have similar meaning. For example, examining books on agriculture, we can determine that nouns representing names of fruits, such as avocado, breadfruit, guava, mango, papaya, and soursop, have similar meaning. Researchers who took this approach using the British National Corpus, a collection of English texts with 100,000,000 words, produced a graph with close to 100,000 vertices, representing nouns, and 500,000 links, connecting vertices representing pairs of words with similar meaning. Figure 13

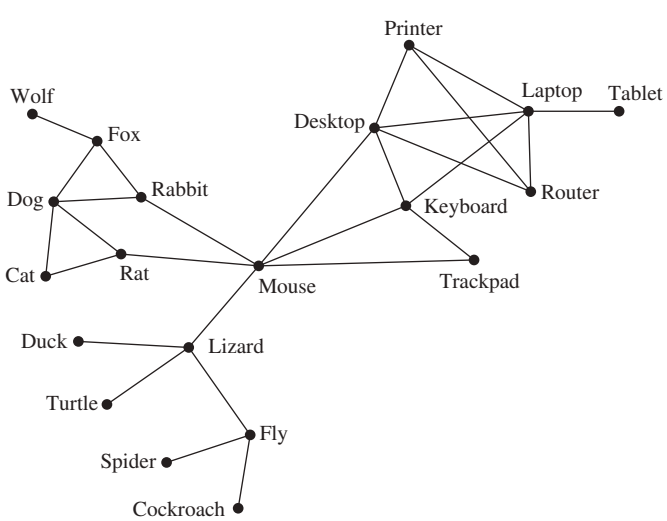


FIGURE 13 **A semantic network of nouns with similar meaning centered of the word mouse.**

displays a small graph where the vertices represent nouns and edges connect words with similar meaning. This graph is centered around the word mouse. The graph illustrates that there are two distinct meanings for mouse. It can refer to an animal or it can refer to computer hardware. When a NLU program encounters the word mouse in a sentence, it can see which words with similar meaning would fit the sentence to help determine whether mouse refers to an animal or computer hardware in that sentence. ◀

TOURNAMENTS We now give some examples that show how graphs can also be used to model different kinds of tournaments.

EXAMPLE 14 **Round-Robin Tournaments** A tournament where each team plays every other team exactly once and no ties are allowed is called a **round-robin tournament**. Such tournaments can be modeled using directed graphs where each team is represented by a vertex. Note that (a, b) is an edge if team a beats team b. This graph is a simple directed graph, containing no loops or multiple directed edges (because no two teams play each other more than once). Such a directed graph model is presented in Figure 14. We see that Team 1 is undefeated in this tournament, and Team 3 is winless. ◀

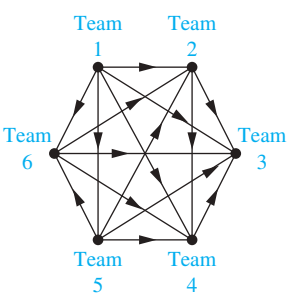


FIGURE 14 **A graph model of a round-robin tournament.**

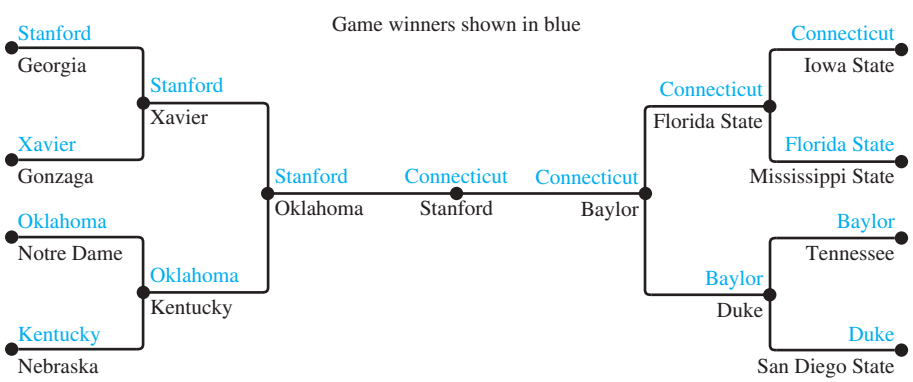


FIGURE 15 **A single-elimination tournament.**

EXAMPLE 15 **Single-Elimination Tournaments** A tournament where each contestant is eliminated after one loss is called a **single-elimination tournament**. Single-elimination tournaments are often used in sports, including tennis championships and the yearly NCAA basketball championship. We can model such a tournament using a vertex to represent each game and a directed edge to connect a game to the next game the winner of this game played in. The graph in Figure 15 represents the games played by the final 16 teams in the 2010 NCAA women's basketball tournament. ◀

Exercises

1. Draw graph models, stating the type of graph (from Table 1) used, to represent airline routes where every day there are four flights from Boston to Newark, two flights from Newark to Boston, three flights from Newark to Miami, two flights from Miami to Newark, one flight from Newark to Detroit, two flights from Detroit to Newark, three flights from Newark to Washington, two flights from Washington to Newark, and one flight from Washington to Miami, with

a) an edge between vertices representing cities that have a flight between them (in either direction).

b) an edge between vertices representing cities for each flight that operates between them (in either direction).

c) an edge between vertices representing cities for each flight that operates between them (in either direction), plus a loop for a special sightseeing trip that takes off and lands in Miami.

d) an edge from a vertex representing a city where a flight starts to the vertex representing the city where it ends.

e) an edge for each flight from a vertex representing a city where the flight begins to the vertex representing the city where the flight ends.

2. What kind of graph (from Table 1) can be used to model a highway system between major cities where

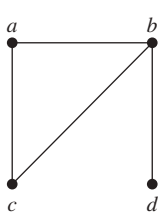
a) there is an edge between the vertices representing cities if there is an interstate highway between them?

b) there is an edge between the vertices representing cities for each interstate highway between them?

c) there is an edge between the vertices representing cities for each interstate highway between them, and there is a loop at the vertex representing a city if there is an interstate highway that circles this city?

For Exercises 3–9, determine whether the graph shown has directed or undirected edges, whether it has multiple edges, and whether it has one or more loops. Use your answers to determine the type of graph in Table 1 this graph is.

3.



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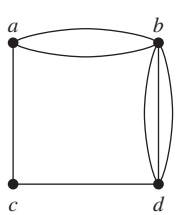

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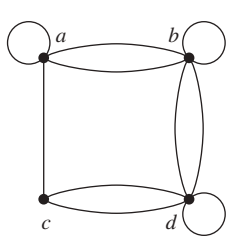

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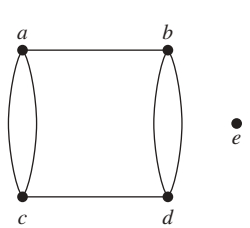

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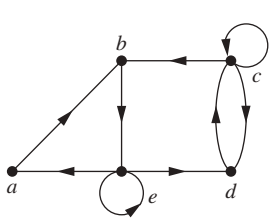

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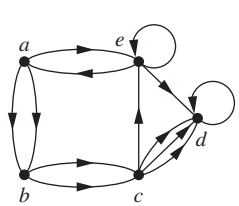

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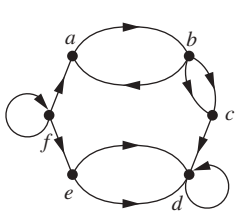


10. For each undirected graph in Exercises 3–9 that is not simple, find a set of edges to remove to make it simple.

11. Let G be a simple graph. Show that the relation R on the set of vertices of G such that uRv if and only if there is an edge associated to $\{u, v\}$ is a symmetric, irreflexive relation on G.

12. Let G be an undirected graph with a loop at every vertex. Show that the relation R on the set of vertices of G such that uRv if and only if there is an edge associated to $\{u, v\}$ is a symmetric, reflexive relation on G.

13. The **intersection graph** of a collection of sets $A_1, A_2, \ldots, A_n$ is the graph that has a vertex for each of these sets and has an edge connecting the vertices representing two sets if these sets have a nonempty intersection. Construct the intersection graph of these collections of sets.

a) $A_1 = \{0, 2, 4, 6, 8\}, A_2 = \{0, 1, 2, 3, 4\}$, $A_3 = \{1, 3, 5, 7, 9\}, A_4 = \{5, 6, 7, 8, 9\}$, $A_5 = \{0, 1, 8, 9\}$

b) $A_1 = \{\ldots, -4, -3, -2, -1, 0\}$, $A_2 = \{\ldots, -2, -1, 0, 1, 2, \ldots\}$, $A_3 = \{\ldots, -6, -4, -2, 0, 2, 4, 6, \ldots\}$, $A_4 = \{\ldots, -5, -3, -1, 1, 3, 5, \ldots\}$, $A_5 = \{\ldots, -6, -3, 0, 3, 6, \ldots\}$

c) $A_1 = \{x \mid x < 0\}$, $A_2 = \{x \mid -1 < x < 0\}$, $A_3 = \{x \mid 0 < x < 1\}$, $A_4 = \{x \mid -1 < x < 1\}$, $A_5 = \{x \mid x > -1\}$, $A_6 = \mathbf{R}$

14. Use the niche overlap graph in Figure 11 to determine the species that compete with hawks.

15. Construct a niche overlap graph for six species of birds, where the hermit thrush competes with the robin and with the blue jay, the robin also competes with the mockingbird, the mockingbird also competes with the blue jay, and the nuthatch competes with the hairy woodpecker.

16. Draw the acquaintanceship graph that represents that Tom and Patricia, Tom and Hope, Tom and Sandy, Tom and Amy, Tom and Marika, Jeff and Patricia, Jeff and Mary, Patricia and Hope, Amy and Hope, and Amy and Marika know each other, but none of the other pairs of people listed know each other.

17. We can use a graph to represent whether two people were alive at the same time. Draw such a graph to represent whether each pair of the mathematicians and computer scientists with biographies in the first five chapters of this book who died before 1900 were contemporaneous. (Assume two people lived at the same time if they were alive during the same year.)

18. Who can influence Fred and whom can Fred influence in the influence graph in Example 2?

19. Construct an influence graph for the board members of a company if the President can influence the Director of Research and Development, the Director of Marketing, and the Director of Operations; the Director of Research and Development can influence the Director of Operations; the Director of Marketing can influence the Director of Operations; and no one can influence, or be influenced by, the Chief Financial Officer.

20. The word apple can refer to a plant, a food, or a computer company. Construct a word graph for these nouns: apple, strawberry, lenovo, cheese, chocolate, ibm, oak, microsoft, hedge, grass, cake, quiche, hp, cider, donut, azalea, pine, dell, fir, raspberry. Connect two vertices by an undirected edge if the nouns they represent have similar meaning.

21. The word rock can refer to a type of music or to something from a mountain. Construct a word graph for these nouns: rock, boulder, jazz, limestone, gravel, folk, bachata, pumice, granite, tango, klezmer, slate, shale, classical, pebbles, sand, rap, marble. Connect two vertices by an undirected edge if the nouns they represent have similar meaning.

22. Which other teams did Team 4 beat and which teams beat Team 4 in the round-robin tournament represented by the graph in Figure 14?

23. In a round-robin tournament the Tigers beat the Blue Jays, the Tigers beat the Cardinals, the Tigers beat the Orioles, the Blue Jays beat the Cardinals, the Blue Jays beat the Orioles, and the Cardinals beat the Orioles. Model this outcome with a directed graph.

24. Construct the call graph for a set of seven telephone numbers 555-0011, 555-1221, 555-1333, 555-8888, 555-2222, 555-0091, and 555-1200 if there were three calls from 555-0011 to 555-8888 and two calls from 555-8888 to 555-0011, two calls from 555-2222 to 555-0091, two calls from 555-1221 to each of the other numbers, and one call from 555-1333 to each of 555-0011, 555-1221, and 555-1200.

25. Explain how the two telephone call graphs for calls made during the month of January and calls made during the month of February can be used to determine the new telephone numbers of people who have changed their telephone numbers.

26. **a)** Explain how graphs can be used to model electronic mail messages in a network. Should the edges be directed or undirected? Should multiple edges be allowed? Should loops be allowed?

b) Describe a graph that models the electronic mail sent in a network in a particular week.

27. How can a graph that models e-mail messages sent in a network be used to find people who have recently changed their primary e-mail address?

28. How can a graph that models e-mail messages sent in a network be used to find electronic mail mailing lists used to send the same message to many different e-mail addresses?

29. Describe a graph model that represents whether each person at a party knows the name of each other person at the party. Should the edges be directed or undirected? Should multiple edges be allowed? Should loops be allowed?

30. Describe a graph model that represents a subway system in a large city. Should edges be directed or undirected? Should multiple edges be allowed? Should loops be allowed?

31. For each course at a university, there may be one or more other courses that are its prerequisites. How can a graph be used to model these courses and which courses are prerequisites for which courses? Should edges be directed or undirected? Looking at the graph model, how can we find courses that do not have any prerequisites and how can we find courses that are not the prerequisite for any other courses?

32. Describe a graph model that represents the positive recommendations of movie critics, using vertices to represent both these critics and all movies that are currently being shown.

33. Describe a graph model that represents traditional marriages between men and women. Does this graph have any special properties?

34. Which statements must be executed before S_6 is executed in the program in Example 8? (Use the precedence graph in Figure 10.)

35. Construct a precedence graph for the following program:

$S_1: x := 0$
$S_2: x := x + 1$
$S_3: y := 2$
$S_4: z := y$
$S_5: x := x + 2$
$S_6: y := x + z$
$S_7: z := 4$

36. Describe a discrete structure based on a graph that can be used to model airline routes and their flight times. [*Hint:* Add structure to a directed graph.]

37. Describe a discrete structure based on a graph that can be used to model relationships between pairs of individuals in a group, where each individual may either like, dislike, or be neutral about another individual, and the reverse relationship may be different. [*Hint:* Add structure to a directed graph. Treat separately the edges in opposite directions between vertices representing two individuals.]

38. Describe a graph model that can be used to represent all forms of electronic communication between two people in a single graph. What kind of graph is needed?

10.2 Graph Terminology and Special Types of Graphs

10.2.1 Introduction

Links

We introduce some of the basic vocabulary of graph theory in this section. We will use this vocabulary later in this chapter when we solve many different types of problems. One such problem involves determining whether a graph can be drawn in the plane so that no two of its edges cross. Another example is deciding whether there is a one-to-one correspondence between the vertices of two graphs that produces a one-to-one correspondence between the edges of the graphs. We will also introduce several important families of graphs often used as examples and in models. Several important applications will be described where these special types of graphs arise.

10.2.2 Basic Terminology

First, we give some terminology that describes the vertices and edges of undirected graphs.

Definition 1 Two vertices u and v in an undirected graph G are called *adjacent* (or *neighbors*) in G if u and v are endpoints of an edge e of G. Such an edge e is called *incident with* the vertices u and v and e is said to *connect* u and v.

We will also find useful terminology describing the set of vertices adjacent to a particular vertex of a graph.

Definition 2 The set of all neighbors of a vertex v of $G = (V, E)$, denoted by $N(v)$, is called the *neighborhood* of v. If A is a subset of V, we denote by $N(A)$ the set of all vertices in G that are adjacent to at least one vertex in A. So, $N(A) = \bigcup_{v \in A} N(v)$.

To keep track of how many edges are incident to a vertex, we make the following definition.

Definition 3 The *degree of a vertex in an undirected graph* is the number of edges incident with it, except that a loop at a vertex contributes twice to the degree of that vertex. The degree of the vertex v is denoted by $\deg(v)$.

EXAMPLE 1 What are the degrees and what are the neighborhoods of the vertices in the graphs G and H displayed in Figure 1?

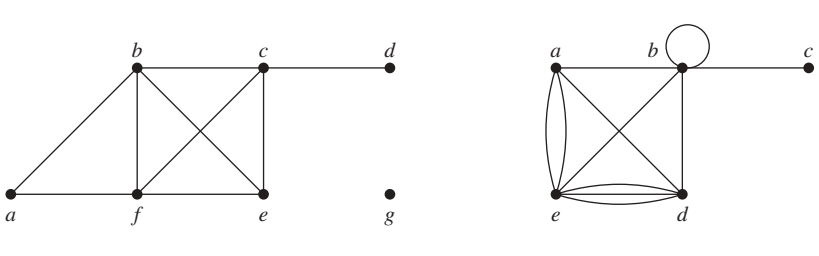


FIGURE 1 **The undirected graphs G and H.**

Solution: In G, $\deg(a) = 2$, $\deg(b) = \deg(c) = \deg(f) = 4$, $\deg(d) = 1$, $\deg(e) = 3$, and $\deg(g) = 0$. The neighborhoods of these vertices are $N(a) = \{b, f\}$, $N(b) = \{a, c, e, f\}$, $N(c) = \{b, d, e, f\}$, $N(d) = \{c\}$, $N(e) = \{b, c, f\}$, $N(f) = \{a, b, c, e\}$, and $N(g) = \emptyset$. In H, $\deg(a) = 4$, $\deg(b) = \deg(e) = 6$, $\deg(c) = 1$, and $\deg(d) = 5$. The neighborhoods of these vertices are $N(a) = \{b, d, e\}$, $N(b) = \{a, b, c, d, e\}$, $N(c) = \{b\}$, $N(d) = \{a, b, e\}$, and $N(e) = \{a, b, d\}$. ◀

A vertex of degree zero is called **isolated**. It follows that an isolated vertex is not adjacent to any vertex. Vertex g in graph G in Example 1 is isolated. A vertex is **pendant** if and only if it has degree one. Consequently, a pendant vertex is adjacent to exactly one other vertex. Vertex d in graph G in Example 1 is pendant.

Examining the degrees of vertices in a graph model can provide useful information about the model, as Example 2 shows.

EXAMPLE 2 What does the degree of a vertex in a niche overlap graph (introduced in Example 11 in Section 10.1) represent? Which vertices in this graph are pendant and which are isolated? Use the niche overlap graph shown in Figure 11 of Section 10.1 to interpret your answers.

Solution: There is an edge between two vertices in a niche overlap graph if and only if the two species represented by these vertices compete. Hence, the degree of a vertex in a niche overlap graph is the number of species in the ecosystem that compete with the species represented by this vertex. A vertex is pendant if the species competes with exactly one other species in the ecosystem. Finally, the vertex representing a species is isolated if this species does not compete with any other species in the ecosystem.

For instance, the degree of the vertex representing the squirrel in the niche overlap graph in Figure 11 in Section 10.1 is four, because the squirrel competes with four other species: the crow, the opossum, the raccoon, and the woodpecker. In this niche overlap graph, the mouse is the only species represented by a pendant vertex, because the mouse competes only with the shrew and all other species compete with at least two other species. There are no isolated vertices in the graph in this niche overlap graph because every species in this ecosystem competes with at least one other species. ◀

What do we get when we add the degrees of all the vertices of a graph $G = (V, E)$? Each edge contributes two to the sum of the degrees of the vertices because an edge is incident with exactly two (possibly equal) vertices. This means that the sum of the degrees of the vertices is twice the number of edges. We have the result in Theorem 1, which is sometimes called the handshaking theorem (and is also often known as the handshaking lemma), because of the analogy between an edge having two endpoints and a handshake involving two hands. (Exercise 6 is based on this analogy.)

THEOREM 1

THE HANDSHAKING THEOREM Let $G = (V, E)$ be an undirected graph with m edges. Then

$$2m = \sum_{v \in V} \deg(v).$$

(Note that this applies even if multiple edges and loops are present.)

EXAMPLE 3 How many edges are there in a graph with 10 vertices each of degree six?

Solution: Because the sum of the degrees of the vertices is $6 \cdot 10 = 60$, it follows that $2m = 60$ where m is the number of edges. Therefore, $m = 30$. ◀

Theorem 1 shows that the sum of the degrees of the vertices of an undirected graph is even. This simple fact has many consequences, one of which is given as Theorem 2.

THEOREM 2 An undirected graph has an even number of vertices of odd degree.

Proof: Let V_1 and V_2 be the set of vertices of even degree and the set of vertices of odd degree, respectively, in an undirected graph $G = (V, E)$ with m edges. Then

$$2m = \sum_{v \in V} \deg(v) = \sum_{v \in V_1} \deg(v) + \sum_{v \in V_2} \deg(v).$$

Because $\deg(v)$ is even for $v \in V_1$, the first term in the right-hand side of the last equality is even. Furthermore, the sum of the two terms on the right-hand side of the last equality is even, because this sum is $2m$. Hence, the second term in the sum is also even. Because all the terms in this sum are odd, there must be an even number of such terms. Thus, there are an even number of vertices of odd degree. ◁

Terminology for graphs with directed edges reflects the fact that edges in directed graphs have directions.

Definition 4 When (u, v) is an edge of the graph G with directed edges, u is said to be *adjacent to* v and v is said to be *adjacent from* u. The vertex u is called the *initial vertex* of (u, v), and v is called the *terminal* or *end vertex* of (u, v). The initial vertex and terminal vertex of a loop are the same.

Because the edges in graphs with directed edges are ordered pairs, the definition of the degree of a vertex can be refined to reflect the number of edges with this vertex as the initial vertex and as the terminal vertex.

Definition 5 In a graph with directed edges the *in-degree of a vertex* v, denoted by $\deg^-(v)$, is the number of edges with v as their terminal vertex. The *out-degree of* v, denoted by $\deg^+(v)$, is the number of edges with v as their initial vertex. (Note that a loop at a vertex contributes 1 to both the in-degree and the out-degree of this vertex.)

EXAMPLE 4 Find the in-degree and out-degree of each vertex in the graph G with directed edges shown in Figure 2.

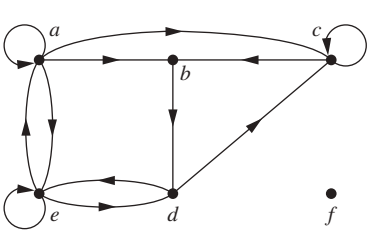


FIGURE 2 **The directed graph *G*.**

Solution: The in-degrees in G are $\deg^-(a) = 2$, $\deg^-(b) = 2$, $\deg^-(c) = 3$, $\deg^-(d) = 2$, $\deg^-(e) = 3$, and $\deg^-(f) = 0$. The out-degrees are $\deg^+(a) = 4$, $\deg^+(b) = 1$, $\deg^+(c) = 2$, $\deg^+(d) = 2$, $\deg^+(e) = 3$, and $\deg^+(f) = 0$. ◀

Because each edge has an initial vertex and a terminal vertex, the sum of the in-degrees and the sum of the out-degrees of all vertices in a graph with directed edges are the same. Both of these sums are the number of edges in the graph. This result is stated as Theorem 3.

THEOREM 3

Let $G = (V, E)$ be a graph with directed edges. Then

$$\sum_{v \in V} \deg^-(v) = \sum_{v \in V} \deg^+(v) = |E|.$$

There are many properties of a graph with directed edges that do not depend on the direction of its edges. Consequently, it is often useful to ignore these directions. The undirected graph that results from ignoring directions of edges is called the **underlying undirected graph**. A graph with directed edges and its underlying undirected graph have the same number of edges.

10.2.3 Some Special Simple Graphs

We will now introduce several classes of simple graphs. These graphs are often used as examples and arise in many applications.

EXAMPLE 5 **Complete Graphs** A **complete graph on *n* vertices**, denoted by K_n, is a simple graph that contains exactly one edge between each pair of distinct vertices. The graphs K_n, for $n = 1, 2, 3, 4, 5, 6$, are displayed in Figure 3. A simple graph for which there is at least one pair of distinct vertex not connected by an edge is called **noncomplete**. ◀

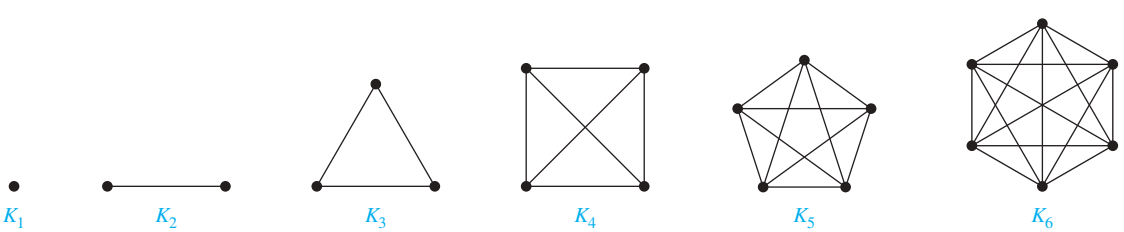


FIGURE 3 **The graphs K_n for $1 \leq n \leq 6$.**

EXAMPLE 6 **Cycles** A **cycle C_n**, $n \geq 3$, consists of n vertices $v_1, v_2, \ldots, v_n$ and edges $\{v_1, v_2\}, \{v_2, v_3\}, \ldots, \{v_{n-1}, v_n\}$, and $\{v_n, v_1\}$. The cycles C_3, C_4, C_5, and C_6 are displayed in Figure 4. ◀

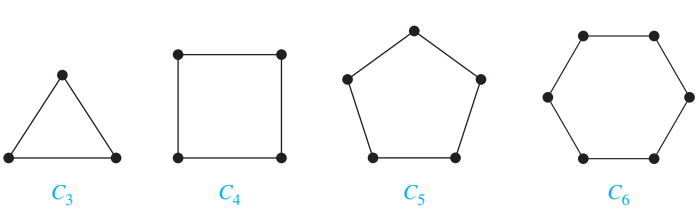


FIGURE 4 **The cycles C_3, C_4, C_5, and C_6.**

EXAMPLE 7 **Wheels** We obtain a **wheel W_n** when we add an additional vertex to a cycle C_n, for $n \geq 3$, and connect this new vertex to each of the n vertices in C_n, by new edges. The wheels W_3, W_4, W_5, and W_6 are displayed in Figure 5. ◀

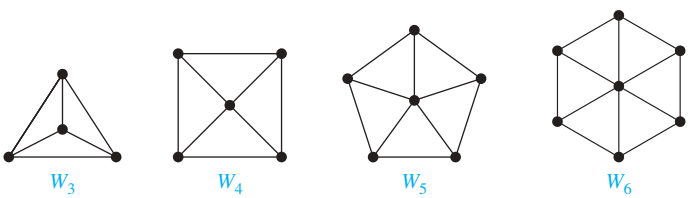


FIGURE 5 **The wheels W_3, W_4, W_5, and W_6.**

EXAMPLE 8 ***n*-Cubes** An ***n*-dimensional hypercube**, or ***n*-cube**, denoted by Q_n, is a graph that has vertices representing the 2^n bit strings of length n. Two vertices are adjacent if and only if the bit strings that they represent differ in exactly one bit position. We display Q_1, Q_2, and Q_3 in Figure 6.

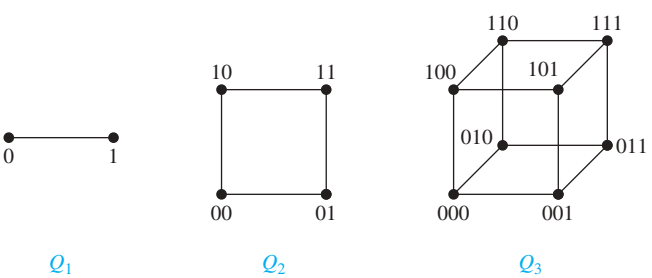


FIGURE 6 **The n-cube Q_n, $n = 1, 2, 3$.**

Note that you can construct the $(n + 1)$-cube Q_{n+1} from the n-cube Q_n by making two copies of Q_n, prefacing the labels on the vertices with a 0 in one copy of Q_n and with a 1 in the other copy of Q_n, and adding edges connecting two vertices that have labels differing only in the first bit. In Figure 6, Q_3 is constructed from Q_2 by drawing two copies of Q_2 as the top and bottom faces of Q_3, adding 0 at the beginning of the label of each vertex in the bottom face and 1 at the beginning of the label of each vertex in the top face. (Here, by *face* we mean a face of a cube in three-dimensional space. Think of drawing the graph Q_3 in three-dimensional space with copies of Q_2 as the top and bottom faces of a cube and then drawing the projection of the resulting depiction in the plane.) ◀

10.2.4 Bipartite Graphs

Links

Sometimes a graph has the property that its vertex set can be divided into two disjoint subsets such that each edge connects a vertex in one of these subsets to a vertex in the other subset. For example, consider the graph representing marriages between men and women in a village, where each person is represented by a vertex and a marriage is represented by an edge. In this graph, each edge connects a vertex in the subset of vertices representing males and a vertex in the subset of vertices representing females. This leads us to Definition 5.

Definition 6

A simple graph G is called *bipartite* if its vertex set V can be partitioned into two disjoint sets V_1 and V_2 such that every edge in the graph connects a vertex in V_1 and a vertex in V_2 (so that no edge in G connects either two vertices in V_1 or two vertices in V_2). When this condition holds, we call the pair (V_1, V_2) a *bipartition* of the vertex set V of G.

In Example 9 we will show that C_6 is bipartite, and in Example 10 we will show that K_3 is not bipartite.

EXAMPLE 9 C_6 is bipartite, as shown in Figure 7, because its vertex set can be partitioned into the two sets $V_1 = \{v_1, v_3, v_5\}$ and $V_2 = \{v_2, v_4, v_6\}$, and every edge of C_6 connects a vertex in V_1 and a vertex in V_2. ◀

EXAMPLE 10 K_3 is not bipartite. To verify this, note that if we divide the vertex set of K_3 into two disjoint sets, one of the two sets must contain two vertices. If the graph were bipartite, these two vertices could not be connected by an edge, but in K_3 each vertex is connected to every other vertex by an edge. ◀

EXAMPLE 11 Are the graphs G and H displayed in Figure 8 bipartite?

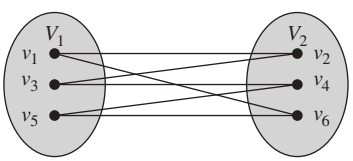


FIGURE 7 **Showing that C_6 is bipartite.**

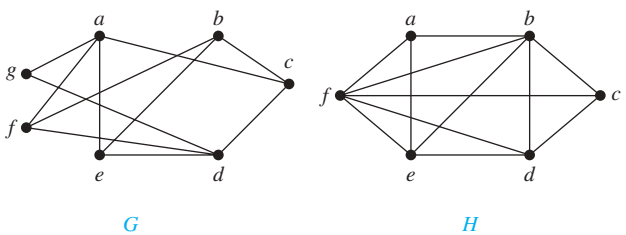


FIGURE 8 **The undirected graphs G and H.**

Solution: Graph G is bipartite because its vertex set is the union of two disjoint sets, $\{a, b, d\}$ and $\{c, e, f, g\}$, and each edge connects a vertex in one of these subsets to a vertex in the other subset. (Note that for G to be bipartite it is not necessary that every vertex in $\{a, b, d\}$ be adjacent to every vertex in $\{c, e, f, g\}$. For instance, b and g are not adjacent.)

Graph H is not bipartite because its vertex set cannot be partitioned into two subsets so that edges do not connect two vertices from the same subset. (The reader should verify this by considering the vertices a, b, and f.) ◀

Theorem 4 provides a useful criterion for determining whether a graph is bipartite.

THEOREM 4

A simple graph is bipartite if and only if it is possible to assign one of two different colors to each vertex of the graph so that no two adjacent vertices are assigned the same color.

Proof: First, suppose that $G = (V, E)$ is a bipartite simple graph. Then $V = V_1 \cup V_2$, where V_1 and V_2 are disjoint sets and every edge in E connects a vertex in V_1 and a vertex in V_2. If we assign one color to each vertex in V_1 and a second color to each vertex in V_2, then no two adjacent vertices are assigned the same color.

Now suppose that it is possible to assign colors to the vertices of the graph using just two colors so that no two adjacent vertices are assigned the same color. Let V_1 be the set of vertices assigned one color and V_2 be the set of vertices assigned the other color. Then, V_1 and V_2 are disjoint and $V = V_1 \cup V_2$. Furthermore, every edge connects a vertex in V_1 and a vertex in V_2 because no two adjacent vertices are either both in V_1 or both in V_2. Consequently, G is bipartite. ◁

We illustrate how Theorem 4 can be used to determine whether a graph is bipartite in Example 12.

EXAMPLE 12 Use Theorem 4 to determine whether the graphs in Example 11 are bipartite.

Solution: We first consider the graph G. We will try to assign one of two colors, say red and blue, to each vertex in G so that no edge in G connects a red vertex and a blue vertex. Without loss of generality we begin by arbitrarily assigning red to a. Then, we must assign blue to c, e, f, and g, because each of these vertices is adjacent to a. To avoid having an edge with two blue endpoints, we must assign red to all the vertices adjacent to either c, e, f, or g. This means that we must assign red to both b and d (and means that a must be assigned red, which it already has been). We have now assigned colors to all vertices, with a, b, and d red and c, e, f, and g blue. Checking all edges, we see that every edge connects a red vertex and a blue vertex. Hence, by Theorem 4 the graph G is bipartite.

Next, we will try to assign either red or blue to each vertex in H so that no edge in H connects a red vertex and a blue vertex. Without loss of generality we arbitrarily assign red to a. Then, we must assign blue to b, e, and f, because each is adjacent to a. But this is not possible because e and f are adjacent, so both cannot be assigned blue. This argument shows that we cannot assign one of two colors to each of the vertices of H so that no adjacent vertices are assigned the same color. It follows by Theorem 4 that H is not bipartite. ◀

Theorem 4 is an example of a result in the part of graph theory known as graph colorings. Graph colorings is an important part of graph theory with important applications. We will study graph colorings further in Section 10.8.

Another useful criterion for determining whether a graph is bipartite is based on the notion of a path, a topic we study in Section 10.4. A graph is bipartite if and only if it is not possible to start at a vertex and return to this vertex by traversing an odd number of distinct edges. We will make this notion more precise when we discuss paths and circuits in graphs in Section 10.4 (see Exercise 63 in that section).

EXAMPLE 13 **Complete Bipartite Graphs** A **complete bipartite graph** $K_{m,n}$ is a graph that has its vertex set partitioned into two subsets of m and n vertices, respectively with an edge between two vertices if and only if one vertex is in the first subset and the other vertex is in the second subset. The complete bipartite graphs $K_{2,3}$, $K_{3,3}$, $K_{3,5}$, and $K_{2,6}$ are displayed in Figure 9. ◀

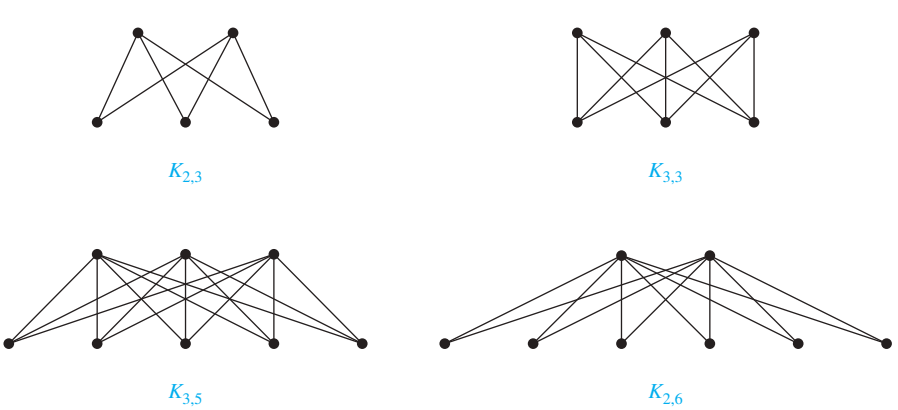


FIGURE 9 **Some complete bipartite graphs.**

10.2.5 Bipartite Graphs and Matchings

Bipartite graphs can be used to model many types of applications that involve matching the elements of one set to elements of another, as Example 14 illustrates.

EXAMPLE 14 **Job Assignments** Suppose that there are m employees in a group and n different jobs that need to be done, where $m \geq n$. Each employee is trained to do one or more of these n jobs. We would like to assign an employee to each job. To help with this task, we can use a graph to model employee capabilities. We represent each employee by a vertex and each job by a vertex. For each employee, we include an edge from that employee to all jobs that the employee has been trained to do. Note that the vertex set of this graph can be partitioned into two disjoint sets, the set of employees and the set of jobs, and each edge connects an employee to a job. Consequently, this graph is bipartite, where the bipartition is (E, J) where E is the set of employees and J is the set of jobs. We now consider two different scenarios.

First, suppose that a group has four employees: Alvarez, Berkowitz, Chen, and Davis; and suppose that four jobs need to be done to complete Project 1: requirements, architecture, implementation, and testing. Suppose that Alvarez has been trained to do requirements and testing; Berkowitz has been trained to do architecture, implementation, and testing; Chen has been trained to do requirements, architecture, and implementation; and Davis has only been trained to do requirements. We model these employee capabilities using the bipartite graph in Figure 10(a).

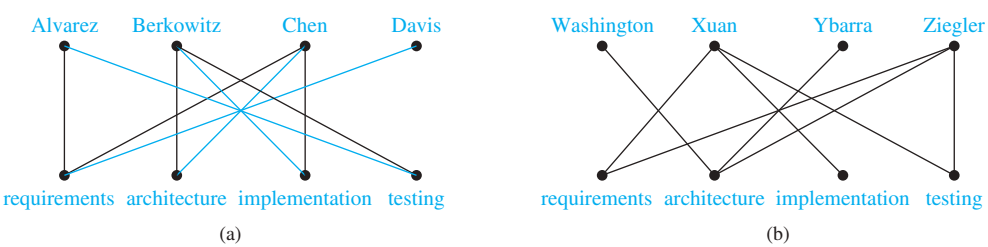


FIGURE 10 **Modeling the jobs for which employees have been trained.**

Second, suppose that a second group also has four employees: Washington, Xuan, Ybarra, and Ziegler; and suppose that the same four jobs need to be done to complete Project 2 as are needed to complete Project 1. Suppose that Washington has been trained to do architecture; Xuan has been trained to do requirements, implementation, and testing; Ybarra has been trained to do architecture; and Ziegler has been trained to do requirements, architecture and testing. We model these employee capabilities using the bipartite graph in Figure 10(b).

To complete Project 1, we must assign an employee to each job so that every job has an employee assigned to it, and so that no employee is assigned more than one job. We can do this by assigning Alvarez to testing, Berkowitz to implementation, Chen to architecture, and Davis to requirements, as shown in Figure 10(a) (where blue lines show this assignment of jobs).

To complete Project 2, we must also assign an employee to each job so that every job has an employee assigned to it and no employee is assigned more than one job. However, this is impossible because there are only two employees, Xuan and Ziegler, who have been trained for at least one of the three jobs of requirements, implementation, and testing. Consequently, there is no way to assign three different employees to these three jobs so that each job is assigned an employee with the appropriate training. ◀

Finding an assignment of jobs to employees can be thought of as finding a matching in the graph model, where a **matching** M in a simple graph $G = (V, E)$ is a subset of the set E of edges of the graph such that no two edges are incident with the same vertex. In other words, a matching is a subset of edges such that if $\{s, t\}$ and $\{u, v\}$ are distinct edges of the matching,

then s, t, u, and v are distinct. A vertex that is the endpoint of an edge of a matching M is said to be **matched** in M; otherwise it is said to be **unmatched**. A **maximum matching** is a matching with the largest number of edges. We say that a matching M in a bipartite graph $G = (V, E)$ with bipartition (V_1, V_2) is a **complete matching from V_1 to V_2** if every vertex in V_1 is the endpoint of an edge in the matching, or equivalently, if $|M| = |V_1|$. For example, to assign jobs to employees so that the largest number of jobs are assigned employees, we seek a maximum matching in the graph that models employee capabilities. To assign employees to all jobs we seek a complete matching from the set of jobs to the set of employees. In Example 14, we found a complete matching from the set of jobs to the set of employees for Project 1, and this matching is a maximum matching, and we showed that no complete matching exists from the set of jobs to the employees for Project 2.

We now give an example of how matchings can be used to model marriages.

EXAMPLE 15 **Marriages on an Island** Suppose that there are m men and n women on an island. Each person has a list of members of the opposite gender acceptable as a spouse. We construct a bipartite graph $G = (V_1, V_2)$ where V_1 is the set of men and V_2 is the set of women so that there is an edge between a man and a woman if they find each other acceptable as a spouse. A matching in this graph consists of a set of edges, where each pair of endpoints of an edge is a husband-wife pair. A maximum matching is a largest possible set of married couples, and a complete matching of V_1 is a set of married couples where every man is married, but possibly not all women. ◀

NECESSARY AND SUFFICIENT CONDITIONS FOR COMPLETE MATCHINGS We now turn our attention to the question of determining whether a complete matching from V_1 to V_2 exists when (V_1, V_2) is a bipartition of a bipartite graph $G = (V, E)$. We will introduce a theorem that provides a set of necessary and sufficient conditions for the existence of a complete matching. This theorem was proved by Philip Hall in 1935.

Hall's marriage theorem is an example of a theorem where obvious necessary conditions are sufficient too.

THEOREM 5 **HALL'S MARRIAGE THEOREM** The bipartite graph $G = (V, E)$ with bipartition (V_1, V_2) has a complete matching from V_1 to V_2 if and only if $|N(A)| \geq |A|$ for all subsets A of V_1.

Proof: We first prove the *only if* part of the theorem. To do so, suppose that there is a complete matching M from V_1 to V_2. Then, if $A \subseteq V_1$, for every vertex $v \in A$, there is an edge in M connecting v to a vertex in V_2. Consequently, there are at least as many vertices in V_2 that are neighbors of vertices in V_1 as there are vertices in V_1. It follows that $|N(A)| \geq |A|$.

Links

Courtesy of the Edinburgh Mathematical Society

PHILIP HALL (1904–1982) Philip Hall grew up in London, where his mother was a dressmaker. He won a scholarship for board school reserved for needy children, and later a scholarship to King's College of Cambridge University. He received his bachelors degree in 1925. In 1926, unsure of his career goals, he took a civil service exam, but decided to continue his studies at Cambridge after failing.

In 1927 Hall was elected to a fellowship at King's College; soon after, he made his first important discovery in group theory. The results he proved are now known as Hall's theorems. In 1933 he was appointed as a Lecturer at Cambridge, where he remained until 1941. During World War II he worked as a cryptographer at Bletchley Park breaking Italian and Japanese codes. At the end of the war, Hall returned to King's College, and was soon promoted. In 1953 he was appointed to the Sadleirian Chair. His work during the 1950s proved to be extremely influential to the rapid development of group theory during the 1960s.

Hall loved poetry and recited it beautifully in Italian and Japanese, as well as English. He was interested in art, music, and botany. He was quite shy and disliked large groups of people. Hall had an incredibly broad and varied knowledge, and was respected for his integrity, intellectual standards, and judgement. He was beloved by his students.

To prove the *if* part of the theorem, the more difficult part, we need to show that if $|N(A)| \geq |A|$ for all $A \subseteq V_1$, then there is a complete matching M from V_1 to V_2. We will use strong induction on $|V_1|$ to prove this.

Basis step: If $|V_1| = 1$, then V_1 contains a single vertex v_0. Because $|N(\{v_0\})| \geq |\{v_0\}| = 1$, there is at least one edge connecting v_0 and a vertex $w_0 \in V_2$. Any such edge forms a complete matching from V_1 to V_2.

Inductive step: We first state the inductive hypothesis.

Inductive hypothesis: Let k be a positive integer. If $G = (V, E)$ is a bipartite graph with bipartition (V_1, V_2), and $|V_1| = j \leq k$, then there is a complete matching M from V_1 to V_2 whenever the condition that $|N(A)| \geq |A|$ for all $A \subseteq V_1$ is met.

Now suppose that $H = (W, F)$ is a bipartite graph with bipartition (W_1, W_2) and $|W_1| = k + 1$. We will prove that the inductive holds using a proof by cases, using two case. Case *(i)* applies when for all integers j with $1 \leq j \leq k$, the vertices in every set of j elements from W_1 are adjacent to at least $j + 1$ elements of W_2. Case *(ii)* applies when for some j with $1 \leq j \leq k$ there is a subset W_1' of j vertices such that there are exactly j neighbors of these vertices in W_2. Because either Case *(i)* or Case *(ii)* holds, we need only consider these cases to complete the inductive step.

Case (i): Suppose that for all integers j with $1 \leq j \leq k$, the vertices in every subset of j elements from W_1 are adjacent to at least $j + 1$ elements of W_2. Then, we select a vertex $v \in W_1$ and an element $w \in N(\{v\})$, which must exist by our assumption that $|N(\{v\}| \geq |\{v\}| = 1$. We delete v and w and all edges incident to them from H. This produces a bipartite graph H' with bipartition $(W_1 - \{v\}, W_2 - \{w\})$. Because $|W_1 - \{v\}| = k$, the inductive hypothesis tells us there is a complete matching from $W_1 - \{v\}$ to $W_2 - \{w\}$. Adding the edge from v to w to this complete matching produces a complete matching from W_1 to W_2.

Case (ii): Suppose that for some j with $1 \leq j \leq k$, there is a subset W_1' of j vertices such that there are exactly j neighbors of these vertices in W_2. Let W_2' be the set of these neighbors. Then, by the inductive hypothesis there is a complete matching from W_1' to W_2'. Remove these $2j$ vertices from W_1 and W_2 and all incident edges to produce a bipartite graph K with bipartition $(W_1 - W_1', W_2 - W_2')$.

We will show that the graph K satisfies the condition $|N(A)| \geq |A|$ for all subsets A of $W_1 - W_1'$. If not, there would be a subset of t vertices of $W_1 - W_1'$ where $1 \leq t \leq k + 1 - j$ such that the vertices in this subset have fewer than t vertices of $W_2 - W_2'$ as neighbors. Then, the set of $j + t$ vertices of W_1 consisting of these t vertices together with the j vertices we removed from W_1 has fewer than $j + t$ neighbors in W_2, contradicting the hypothesis that $|N(A)| \geq |A|$ for all $A \subseteq W_1$.

Hence, by the inductive hypothesis, the graph K has a complete matching. Combining this complete matching with the complete matching from W_1' to W_2', we obtain a complete matching from W_1 to W_2.

We have shown that in both cases there is a complete matching from W_1 to W_2. This completes the inductive step and completes the proof. ◁

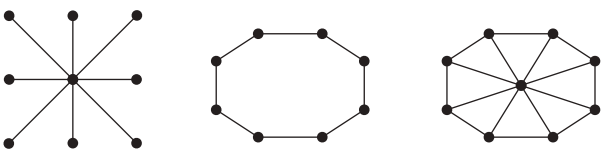
We have used strong induction to prove Hall's marriage theorem. Although our proof is elegant, it does have some drawbacks. In particular, we cannot construct an algorithm based on this proof that finds a complete matching in a bipartite graph. For a constructive proof that can be used as the basis of an algorithm, see [Gi85].

10.2.6 Some Applications of Special Types of Graphs

We conclude this section by introducing some additional graph models that involve the special types of graph we have discussed in this section.

EXAMPLE 16 **Local Area Networks** The various computers in a building, such as minicomputers and personal computers, as well as peripheral devices such as printers and plotters, can be connected using a *local area network*. Some of these networks are based on a *star topology*, where all devices are connected to a central control device. A local area network can be represented using a complete bipartite graph $K_{1,n}$, as shown in Figure 11(a). Messages are sent from device to device through the central control device.

Links



(a) (b) (c)

FIGURE 11 **Star, ring, and hybrid topologies for local area networks.**

Other local area networks are based on a *ring topology*, where each device is connected to exactly two others. Local area networks with a ring topology are modeled using n-cycles, C_n, as shown in Figure 11(b). Messages are sent from device to device around the cycle until the intended recipient of a message is reached.

Finally, some local area networks use a hybrid of these two topologies. Messages may be sent around the ring, or through a central device. This redundancy makes the network more reliable. Local area networks with this redundancy can be modeled using wheels W_n, as shown in Figure 11(c). ◀

EXAMPLE 17 **Interconnection Networks for Parallel Computation** For many years, computers executed programs one operation at a time. Consequently, the algorithms written to solve problems were designed to perform one step at a time; such algorithms are called **serial**. (Almost all algorithms described in this book are serial.) However, many computationally intense problems, such as weather simulations, medical imaging, and cryptanalysis, cannot be solved in a reasonable amount of time using serial operations, even on a supercomputer. Furthermore, there is a physical limit to how fast a computer can carry out basic operations, so there will always be problems that cannot be solved in a reasonable length of time using serial operations.

Parallel processing, which uses computers made up of many separate processors, each with its own memory, helps overcome the limitations of computers with a single processor. **Parallel algorithms**, which break a problem into a number of subproblems that can be solved concurrently, can then be devised to rapidly solve problems using a computer with multiple processors. In a parallel algorithm, a single instruction stream controls the execution of the algorithm, sending subproblems to different processors, and directs the input and output of these subproblems to the appropriate processors.

When parallel processing is used, one processor may need output generated by another processor. Consequently, these processors need to be interconnected. We can use the appropriate type of graph to represent the interconnection network of the processors in a computer with multiple processors. In the following discussion, we will describe the most commonly used types of interconnection networks for parallel processors. The type of interconnection network used to implement a particular parallel algorithm depends on the requirements for exchange of data between processors, the desired speed, and, of course, the available hardware.

The simplest, but most expensive, network-interconnecting processors include a two-way link between each pair of processors. This network can be represented by K_n, the complete graph on n vertices, when there are n processors. However, there are serious problems with this type of interconnection network because the required number of connections is so large. In reality, the number of direct connections to a processor is limited, so when there are a large number of

FIGURE 12 **A linear array for six processors.**

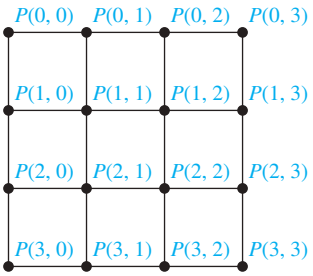


FIGURE 13 **A mesh network for 16 processors.**

processors, a processor cannot be linked directly to all others. For example, when there are 64 processors, $C(64, 2) = 2016$ connections would be required, and each processor would have to be directly connected to 63 others.

On the other hand, perhaps the simplest way to interconnect n processors is to use an arrangement known as a **linear array**. Each processor P_i, other than P_1 and P_n, is connected to its neighbors P_{i-1} and P_{i+1} via a two-way link. P_1 is connected only to P_2, and P_n is connected only to P_{n-1}. The linear array for six processors is shown in Figure 12. The advantage of a linear array is that each processor has at most two direct connections to other processors. The disadvantage is that it is sometimes necessary to use a large number of intermediate links, called **hops**, for processors to share information.

The **mesh network** (or **two-dimensional array**) is a commonly used interconnection network. In such a network, the number of processors is a perfect square, say $n = m^2$. The n processors are labeled $P(i, j)$, $0 \le i \le m - 1$, $0 \le j \le m - 1$. Two-way links connect processor $P(i, j)$ with its four neighbors, processors $P(i \pm 1, j)$ and $P(i, j \pm 1)$, as long as these are processors in the mesh. (Note that four processors, on the corners of the mesh, have only two adjacent processors, and other processors on the boundaries have only three neighbors. Sometimes a variant of a mesh network in which every processor has exactly four connections is used; see Exercise 74.) The mesh network limits the number of links for each processor. Communication between some pairs of processors requires $O(\sqrt{n}) = O(m)$ intermediate links. (See Exercise 75.) The graph representing the mesh network for 16 processors is shown in Figure 13.

One important type of interconnection network is the hypercube. For such a network, the number of processors is a power of 2, $n = 2^m$. The n processors are labeled $P_0, P_1, \ldots, P_{n-1}$. Each processor has two-way connections to m other processors. Processor P_i is linked to the processors with indices whose binary representations differ from the binary representation of i in exactly one bit. The hypercube network balances the number of direct connections for each processor and the number of intermediate connections required so that processors can communicate. Many computers have been built using a hypercube network, and many parallel algorithms have been devised that use a hypercube network. The graph Q_m, the m-cube, represents the hypercube network with $n = 2^m$ processors. Figure 14 displays the hypercube network for eight processors. (Figure 14 displays a different way to draw Q_3 than was shown in Figure 6.) ◀

10.2.7 New Graphs from Old

Sometimes we need only part of a graph to solve a problem. For instance, we may care only about the part of a large computer network that involves the computer centers in New York, Denver, Detroit, and Atlanta. Then we can ignore the other computer centers and all telephone lines not linking two of these specific four computer centers. In the graph model for the large

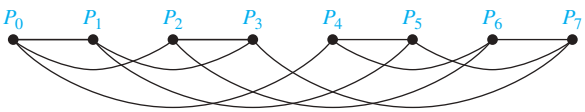


FIGURE 14 **A hypercube network for eight processors.**

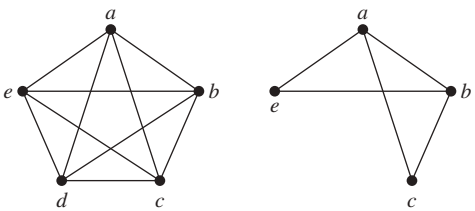


FIGURE 15 **A subgraph of K_5.**

network, we can remove the vertices corresponding to the computer centers other than the four of interest, and we can remove all edges incident with a vertex that was removed. When edges and vertices are removed from a graph, without removing endpoints of any remaining edges, a smaller graph is obtained. Such a graph is called a **subgraph** of the original graph.

Definition 7

A *subgraph of a graph* $G = (V, E)$ is a graph $H = (W, F)$, where $W \subseteq V$ and $F \subseteq E$. A subgraph H of G is a *proper subgraph* of G if $H \neq G$.

Given a set of vertices of a graph, we can form a subgraph of this graph with these vertices and the edges of the graph that connect them.

Definition 8

Let $G = (V, E)$ be a simple graph. The **subgraph induced** by a subset W of the vertex set V is the graph (W, F), where the edge set F contains an edge in E if and only if both endpoints of this edge are in W.

EXAMPLE 18 The graph G shown in Figure 15 is a subgraph of K_5. If we add the edge connecting c and e to G, we obtain the subgraph induced by $W = \{a, b, c, e\}$. ◀

REMOVING OR ADDING EDGES OF A GRAPH Given a graph $G = (V, E)$ and an edge $e \in E$, we can produce a subgraph of G by removing the edge e. The resulting subgraph, denoted by $G - e$, has the same vertex set V as G. Its edge set is $E - \{e\}$. Hence,

$$G - e = (V, E - \{e\}).$$

Similarly, if E' is a subset of E, we can produce a subgraph of G by removing the edges in E' from the graph. The resulting subgraph has the same vertex set V as G. Its edge set is $E - E'$.

We can also add an edge e to a graph to produce a new larger graph when this edge connects two vertices already in G. We denote by $G + e$ the new graph produced by adding a new edge e, connecting two previously nonincident vertices, to the graph G. Hence,

$$G + e = (V, E \cup \{e\}).$$

The vertex set of $G + e$ is the same as the vertex set of G and the edge set is the union of the edge set of G and the set $\{e\}$. (See Example19 for examples of removing an edge from a graph and adding an edge to a graph.)

EDGE CONTRACTIONS Sometimes when we remove an edge from a graph, we do not want to retain the endpoints of this edge as separate vertices in the resulting subgraph. In such a case we perform an **edge contraction**, which removes an edge e with endpoints u and v and merges u

and w into a new single vertex w, and for each edge with u or v as an endpoint replaces the edge with one with w as endpoint in place of u or v and with the same second endpoint. Hence, the contraction of the edge e with endpoints u and v in the graph $G = (V, E)$ produces a new graph $G' = (V', E')$ (which is not a subgraph of G), where $V' = V - \{u, v\} \cup \{w\}$ and E' contains the edges in E which do not have either u or v as endpoints and an edge connecting w to every neighbor of either u or v in V. For example, the contraction of the edge connecting the vertices e and c in the graph G_1 in Figure 16 produces a new graph G'_1 with vertices a, b, d, and w. As in G_1, there is an edge in G'_1 connecting a and b and an edge connecting a and d. There also is an edge in G'_1 that connects b and w that replaces the edges connecting b and c and connecting b and e in G_1 and an edge in G'_1 that connects d and w replacing the edge connecting d and e in G_1. (Also, see Example 19 for an example of the contraction of an edge in a graph.)

REMOVING VERTICES FROM A GRAPH When we remove a vertex v and all edges incident to it from $G = (V, E)$, we produce a subgraph, denoted by $G - v$. Observe that $G - v = (V - \{v\}, E')$, where E' is the set of edges of G not incident to v. Similarly, if V' is a subset of V, then the graph $G - V'$ is the subgraph $(V - V', E')$, where E' is the set of edges of G not incident to a vertex in V'. (See Example 19 for an example of the removal of a vertex from a graph.)

EXAMPLE 19 Figure 16 displays an undirected graph G with four different graphs that are the result of different operations on G. These are:

(a) $G - \{b, c\}$, constructed from G by removing the edge $\{b, c\}$
(b) $G + \{e, d\}$, constructed from G by adding the edge $\{e, d\}$
(c) the contraction of G, constructed from G by replacing the edge $\{b, c\}$ with a new vertex f, and replacing the edges $\{c, d\}$, $\{a, b\}$, $\{b, e\}$, and $\{c, e\}$ with the new edges $\{a, f\}$, $\{f, d\}$, and $\{f, e\}$
(d) $G - c$, constructed from G by removing the vertex c and the edges $\{b, c\}$, $\{c, d\}$ and $\{c, e\}$

◀

GRAPH UNIONS Two or more graphs can be combined in various ways. The new graph that contains all the vertices and edges of these graphs is called the **union** of the graphs. We will give a more formal definition for the union of two simple graphs.

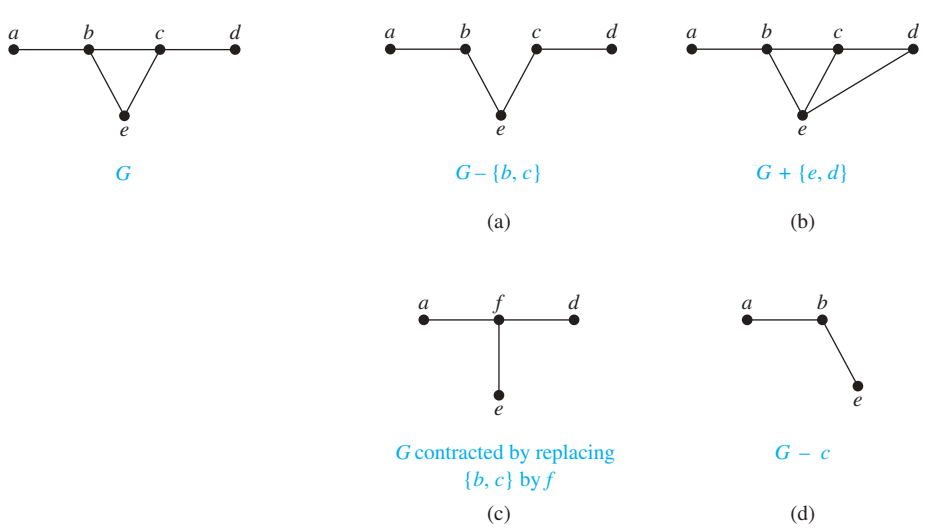


FIGURE 16 **The graph G and four graphs resulting from different operations on G.**

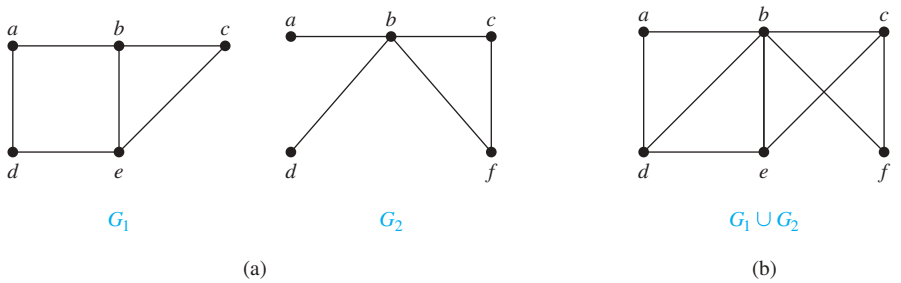


FIGURE 17 **(a) The simple graphs G_1 and G_2. (b) Their union $G_1 \cup G_2$.**

Definition 9 The *union* of two simple graphs $G_1 = (V_1, E_1)$ and $G_2 = (V_2, E_2)$ is the simple graph with vertex set $V_1 \cup V_2$ and edge set $E_1 \cup E_2$. The union of G_1 and G_2 is denoted by $G_1 \cup G_2$.

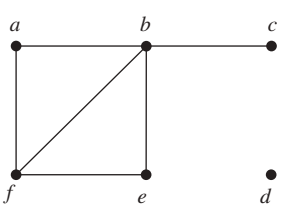
EXAMPLE 20 Find the union of the graphs G_1 and G_2 shown in Figure 17(a). ◀

Solution: The vertex set of the union $G_1 \cup G_2$ is the union of the two vertex sets, namely, $\{a, b, c, d, e, f\}$. The edge set of the union is the union of the two edge sets. The union is displayed in Figure 17(b).

Exercises

In Exercises 1–3 find the number of vertices, the number of edges, and the degree of each vertex in the given undirected graph. Identify all isolated and pendant vertices.

1.



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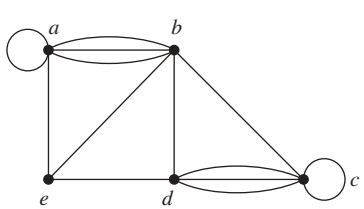

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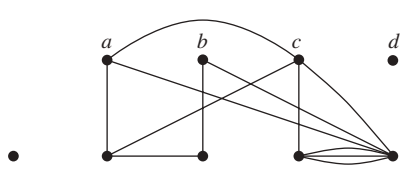


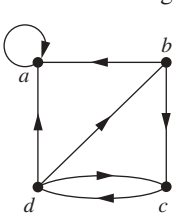
4. Find the sum of the degrees of the vertices of each graph in Exercises 1–3 and verify that it equals twice the number of edges in the graph.

5. Can a simple graph exist with 15 vertices each of degree five?

6. Show that the sum, over the set of people at a party, of the number of people a person has shaken hands with, is even. Assume that no one shakes his or her own hand.

In Exercises 7–9 determine the number of vertices and edges and find the in-degree and out-degree of each vertex for the given directed multigraph.

7.



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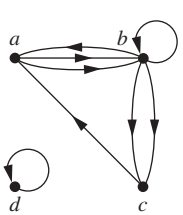
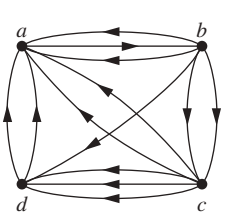


9.



10. For each of the graphs in Exercises 7–9 determine the sum of the in-degrees of the vertices and the sum of the out-degrees of the vertices directly. Show that they are both equal to the number of edges in the graph.

11. Construct the underlying undirected graph for the graph with directed edges in Figure 2.

12. What does the degree of a vertex represent in the acquaintanceship graph, where vertices represent all the people in the world? What does the neighborhood of a vertex in this graph represent? What do isolated and pendant vertices in this graph represent? In one study it was estimated that the average degree of a vertex in this graph is 1000. What does this mean in terms of the model?

13. What does the degree of a vertex represent in an academic collaboration graph? What does the neighborhood of a vertex represent? What do isolated and pendant vertices represent?

14. What does the degree of a vertex in the Hollywood graph represent? What does the neighborhood of a vertex represent? What do the isolated and pendant vertices represent?

15. What do the in-degree and the out-degree of a vertex in a telephone call graph, as described in Example 4 of Section 10.1, represent? What does the degree of a vertex in the undirected version of this graph represent?

16. What do the in-degree and the out-degree of a vertex in the web graph, as described in Example 5 of Section 10.1, represent?

17. What do the in-degree and the out-degree of a vertex in a directed graph modeling a round-robin tournament represent?

18. Show that in a simple graph with at least two vertices there must be two vertices that have the same degree.

19. Use Exercise 18 to show that in a group of people, there must be two people who are friends with the same number of other people in the group.

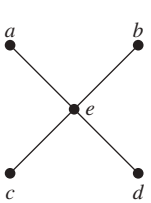
20. Draw these graphs.

a) K_7 **b)** $K_{1,8}$ **c)** $K_{4,4}$

d) C_7 **e)** W_7 **f)** Q_4

In Exercises 21–25 determine whether the graph is bipartite. You may find it useful to apply Theorem 4 and answer the question by determining whether it is possible to assign either red or blue to each vertex so that no two adjacent vertices are assigned the same color.

21.



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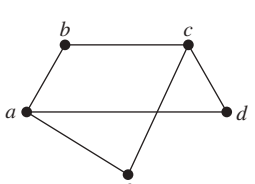

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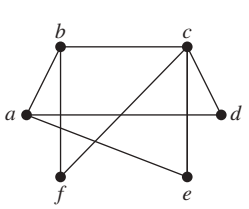

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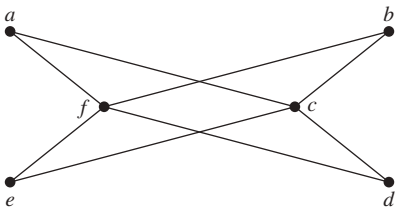

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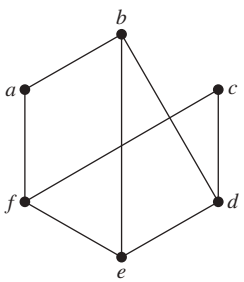


26. For which values of n are these graphs bipartite?

a) K_n **b)** C_n **c)** W_n **d)** Q_n

27. Suppose that there are four employees in the computer support group of the School of Engineering of a large university. Each employee will be assigned to support one of four different areas: hardware, software, networking, and wireless. Suppose that Ping is qualified to support hardware, networking, and wireless; Quiggley is qualified to support software and networking; Ruiz is qualified to support networking and wireless, and Sitea is qualified to support hardware and software.

a) Use a bipartite graph to model the four employees and their qualifications.

b) Use Hall's theorem to determine whether there is an assignment of employees to support areas so that each employee is assigned one area to support.

c) If an assignment of employees to support areas so that each employee is assigned to one support area exists, find one.

28. Suppose that a new company has five employees: Zamora, Agraharam, Smith, Chou, and Macintyre. Each employee will assume one of six responsiblities: planning, publicity, sales, marketing, development, and industry relations. Each employee is capable of doing one or more of these jobs: Zamora could do planning, sales, marketing, or industry relations; Agraharam could do planning or development; Smith could do publicity, sales, or industry relations; Chou could do planning, sales, or industry relations; and Macintyre could do planning, publicity, sales, or industry relations.

a) Model the capabilities of these employees using a bipartite graph.

b) Find an assignment of responsibilites such that each employee is assigned one responsibility.

c) Is the matching of responsibilities you found in part (b) a complete matching? Is it a maximum matching?

29. Suppose that there are five young women and five young men on an island. Each man is willing to marry some of the women on the island and each woman is willing to

marry any man who is willing to marry her. Suppose that Sandeep is willing to marry Tina and Vandana; Barry is willing to marry Tina, Xia, and Uma; Teja is willing to marry Tina and Zelda; Anil is willing to marry Vandana and Zelda; and Emilio is willing to marry Tina and Zelda. Use Hall's theorem to show there is no matching of the young men and young women on the island such that each young man is matched with a young woman he is willing to marry.

30. Suppose that there are five young women and six young men on an island. Each woman is willing to marry some of the men on the island and each man is willing to marry any woman who is willing to marry him. Suppose that Anna is willing to marry Jason, Larry, and Matt; Barbara is willing to marry Kevin and Larry; Carol is willing to marry Jason, Nick, and Oscar; Diane is willing to marry Jason, Larry, Nick, and Oscar; and Elizabeth is willing to marry Jason and Matt.

a) Model the possible marriages on the island using a bipartite graph.

b) Find a matching of the young women and the young men on the island such that each young woman is matched with a young man whom she is willing to marry.

c) Is the matching you found in part (b) a complete matching? Is it a maximum matching?

Each of Exercises 31–33 can be solved using Hall's theorem.

***31.** Suppose there is an integer k such that every man on a desert island is willing to marry exactly k of the women on the island and every woman on the island is willing to marry exactly k of the men. Also, suppose that a man is willing to marry a woman if and only if she is willing to marry him. Show that it is possible to match the men and women on the island so that everyone is matched with someone that they are willing to marry.

***32.** Suppose that $2n$ tennis players compete in a round-robin tournament. Every player has exactly one match with every other player during $2n - 1$ consecutive days. Every match has a winner and a loser. Show that it is possible to select a winning player each day without selecting the same player twice.

***33.** Suppose that m people are selected as prize winners in a lottery, where each winner can select two prizes from a collection of different prizes. Show if there are $2m$ prizes that every winner wants, then every winner is able to select two prizes that they want.

***34.** In this exercise we prove a theorem of Øystein Ore. Suppose that $G = (V, E)$ is a bipartite graph with bipartition (V_1, V_2) and that $A \subseteq V_1$. Show that the maximum number of vertices of V_1 that are the endpoints of a matching of G equals $|V_1| - \max_{A \subseteq V_1} \text{def}(A)$, where $\text{def}(A) = |A| - |N(A)|$. (Here, $\text{def}(A)$ is called the **deficiency** of A.) [*Hint:* Form a larger graph by adding $\max_{A \subseteq V_1} \text{def}(A)$ new vertices to V_2 and connect all of them to the vertices of V_1.]

35. For the graph G in Exercise 1 find

a) the subgraph induced by the vertices a, b, c, and f.

b) the new graph G_1 obtained from G by contracting the edge connecting b and f.

36. Let n be a positive integer. Show that a subgraph induced by a nonempty subset of the vertex set of K_n is a complete graph.

37. How many vertices and how many edges do these graphs have?

a) K_n **b)** C_n **c)** W_n
d) $K_{m,n}$ **e)** Q_n

The **degree sequence** of a graph is the sequence of the degrees of the vertices of the graph in nonincreasing order. For example, the degree sequence of the graph G in Example 1 is $4, 4, 4, 3, 2, 1, 0$.

38. Find the degree sequences for each of the graphs in Exercises 21–25.

39. Find the degree sequence of each of the following graphs.

a) K_4 **b)** C_4 **c)** W_4
d) $K_{2,3}$ **e)** Q_3

40. What is the degree sequence of the bipartite graph $K_{m,n}$ where m and n are positive integers? Explain your answer.

41. What is the degree sequence of K_n, where n is a positive integer? Explain your answer.

42. How many edges does a graph have if its degree sequence is 4, 3, 3, 2, 2? Draw such a graph.

43. How many edges does a graph have if its degree sequence is 5, 2, 2, 2, 2, 1? Draw such a graph.

A sequence $d_1, d_2, \ldots, d_n$ is called **graphic** if it is the degree sequence of a simple graph.

44. Determine whether each of these sequences is graphic. For those that are, draw a graph having the given degree sequence.

a) 5, 4, 3, 2, 1, 0 **b)** 6, 5, 4, 3, 2, 1 **c)** 2, 2, 2, 2, 2, 2
d) 3, 3, 3, 2, 2, 2 **e)** 3, 3, 2, 2, 2, 2 **f)** 1, 1, 1, 1, 1, 1
g) 5, 3, 3, 3, 3, 3 **h)** 5, 5, 4, 3, 2, 1

45. Determine whether each of these sequences is graphic. For those that are, draw a graph having the given degree sequence.

a) 3, 3, 3, 3, 2 **b)** 5, 4, 3, 2, 1 **c)** 4, 4, 3, 2, 1
d) 4, 4, 3, 3, 3 **e)** 3, 2, 2, 1, 0 **f)** 1, 1, 1, 1, 1

***46.** Suppose that $d_1, d_2, \ldots, d_n$ is a graphic sequence. Show that there is a simple graph with vertices $v_1, v_2, \ldots, v_n$ such that $\deg(v_i) = d_i$ for $i = 1, 2, \ldots, n$ and v_1 is adjacent to $v_2, \ldots, v_{d_1+1}$.

***47.** Show that a sequence $d_1, d_2, \ldots, d_n$ of nonnegative integers in nonincreasing order is a graphic sequence if and only if the sequence obtained by reordering the terms of the sequence $d_2 - 1, \ldots, d_{d_1+1} - 1, d_{d_1+2}, \ldots, d_n$ so that the terms are in nonincreasing order is a graphic sequence.

***48.** Use Exercise 47 to construct a recursive algorithm for determining whether a nonincreasing sequence of positive integers is graphic.

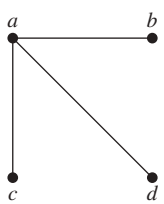
49. Show that every nonincreasing sequence of nonnegative integers with an even sum of its terms is the degree sequence of a pseudograph, that is, an undirected graph where loops are allowed. [*Hint:* Construct such a graph by first adding as many loops as possible at each vertex. Then add additional edges connecting vertices of odd degree. Explain why this construction works.]

50. How many subgraphs with at least one vertex does K_2 have?

51. How many subgraphs with at least one vertex does K_3 have?

52. How many subgraphs with at least one vertex does W_3 have?

53. Draw all subgraphs of this graph.



54. Let G be a graph with v vertices and e edges. Let M be the maximum degree of the vertices of G, and let m be the minimum degree of the vertices of G. Show that

a) $2e/v \geq m$. **b)** $2e/v \leq M$.

A simple graph is called **regular** if every vertex of this graph has the same degree. A regular graph is called n-**regular** if every vertex in this graph has degree n.

55. For which values of n are these graphs regular?

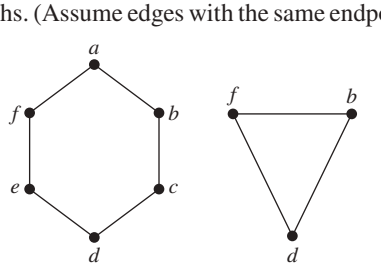
a) K_n **b)** C_n **c)** W_n **d)** Q_n

56. For which values of m and n is $K_{m,n}$ regular?

57. How many vertices does a regular graph of degree four with 10 edges have?

In Exercises 58–60 find the union of the given pair of simple graphs. (Assume edges with the same endpoints are the same.)

58.



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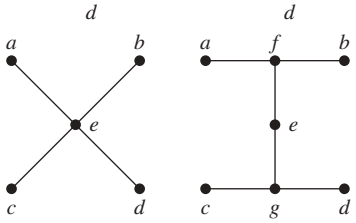

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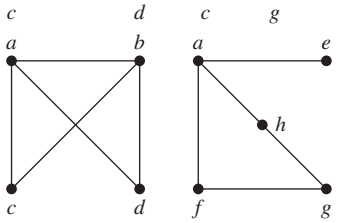


61. The **complementary graph** $\overline{G}$ of a simple graph G has the same vertices as G. Two vertices are adjacent in $\overline{G}$ if and only if they are not adjacent in G. Describe each of these graphs.

a) $\overline{K_n}$ **b)** $\overline{K_{m,n}}$ **c)** $\overline{C_n}$ **d)** $\overline{Q_n}$

62. If G is a simple graph with 15 edges and $\overline{G}$ has 13 edges, how many vertices does G have?

63. If the simple graph G has v vertices and e edges, how many edges does $\overline{G}$ have?

64. If the degree sequence of the simple graph G is 4, 3, 3, 2, 2, what is the degree sequence of $\overline{G}$?

65. If the degree sequence of the simple graph G is $d_1, d_2, \ldots, d_n$, what is the degree sequence of $\overline{G}$?

***66.** Show that if G is a bipartite simple graph with v vertices and e edges, then $e \leq v^2/4$.

67. Show that if G is a simple graph with n vertices, then the union of G and $\overline{G}$ is K_n.

***68.** Describe an algorithm to decide whether a graph is bipartite based on the fact that a graph is bipartite if and only if it is possible to color its vertices two different colors so that no two vertices of the same color are adjacent.

The **converse** of a directed graph $G = (V, E)$, denoted by G^{conv}, is the directed graph (V, F), where the set F of edges of G^{conv} is obtained by reversing the direction of each edge in E.

69. Draw the converse of each of the graphs in Exercises 7–9 in Section 10.1.

70. Show that $(G^{conv})^{conv} = G$ whenever G is a directed graph.

71. Show that the graph G is its own converse if and only if the relation associated with G (see Section 9.3) is symmetric.

72. Show that if a bipartite graph $G = (V, E)$ is n-regular for some positive integer n (see the preamble to Exercise 55) and (V_1, V_2) is a bipartition of V, then $|V_1| = |V_2|$. That is, show that the two sets in a bipartition of the vertex set of an n-regular graph must contain the same number of vertices.

73. Draw the mesh network for interconnecting nine parallel processors.

74. In a variant of a mesh network for interconnecting $n = m^2$ processors, processor $P(i, j)$ is connected to the four processors $P((i \pm 1) \bmod m, j)$ and $P(i, (j \pm 1) \bmod m)$, so that connections wrap around the edges of the mesh. Draw this variant of the mesh network for 16 processors.

75. Show that every pair of processors in a mesh network of $n = m^2$ processors can communicate using $O(\sqrt{n}) = O(m)$ hops between directly connected processors.

CHAPTER

11 Trees

A connected graph that contains no simple circuits is called a tree. Trees were used as long ago as 1857, when the English mathematician Arthur Cayley used them to count certain types of chemical compounds. Since that time, trees have been employed to solve problems in a wide variety of disciplines, as the examples in this chapter will show.

Trees are particularly useful in computer science, where they are employed in a wide range of algorithms. For instance, trees are used to construct efficient algorithms for locating items in a list. They can be used in algorithms, such as Huffman coding, that construct efficient codes saving costs in data transmission and storage. Trees can be used to study games such as checkers and chess and can help determine winning strategies for playing these games. Trees can be used to model procedures carried out using a sequence of decisions. Constructing these models can help determine the computational complexity of algorithms based on a sequence of decisions, such as sorting algorithms.

Procedures for building trees containing every vertex of a graph, including depth-first search and breadth-first search, can be used to systematically explore the vertices of a graph. Exploring the vertices of a graph via depth-first search, also known as backtracking, allows for the systematic search for solutions to a wide variety of problems, such as determining how eight queens can be placed on a chessboard so that no queen can attack another.

We can assign weights to the edges of a tree to model many problems. For example, using weighted trees we can develop algorithms to construct networks containing the least expensive set of telephone lines linking different network nodes.

11.1 Introduction to Trees

Links

In Chapter 10 we showed how graphs can be used to model and solve many problems. In this chapter we will focus on a particular type of graph called a **tree**, so named because such graphs resemble trees. For example, *family trees* are graphs that represent genealogical charts. Family trees use vertices to represent the members of a family and edges to represent parent–child relationships. The family tree of the male members of the Bernoulli family of Swiss mathematicians is shown in Figure 1. The undirected graph representing a family tree (restricted to people of just one gender and with no inbreeding) is an example of a tree.

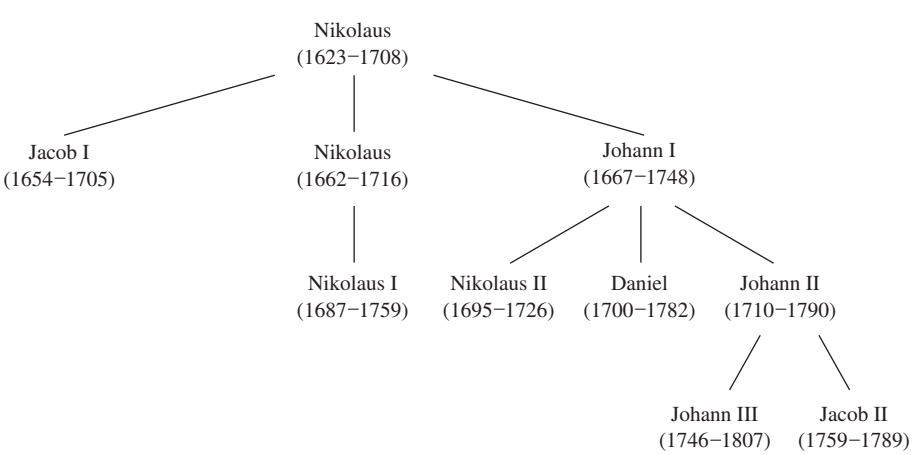


FIGURE 1 **The Bernoulli family of mathematicians.**

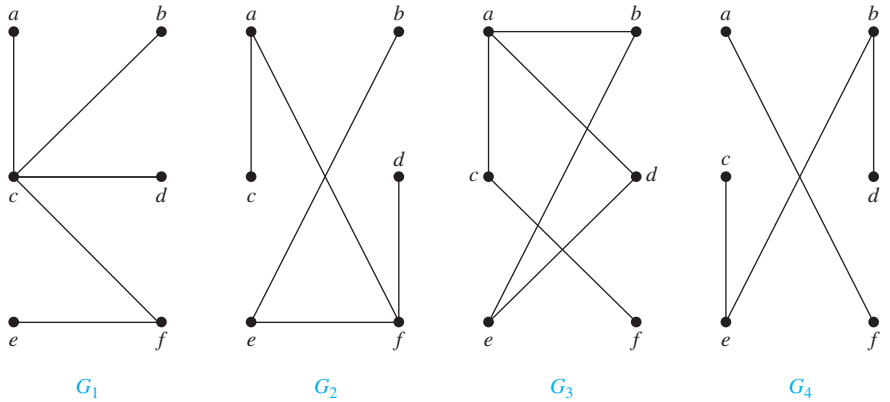


FIGURE 2 **Examples of trees and graphs that are not trees.**

Definition 1 A *tree* is a connected undirected graph with no simple circuits.

Because a tree cannot have a simple circuit, a tree cannot contain multiple edges or loops. Therefore any tree must be a simple graph.

EXAMPLE 1 Which of the graphs shown in Figure 2 are trees?

Solution: G_1 and G_2 are trees, because both are connected graphs with no simple circuits. G_3 is not a tree because e, b, a, d, e is a simple circuit in this graph. Finally, G_4 is not a tree because it is not connected. ◀

Any connected graph that contains no simple circuits is a tree. What about graphs containing no simple circuits that are not necessarily connected? These graphs are called **forests** and have the property that each of their connected components is a tree. Figure 3 displays a forest. Note that the graph G_4 in Figure 2 is also a forest. The graph in Figure 3 is a forest of three trees, while G_4 in Figure 2 is a forest of two trees.

Trees are often defined as undirected graphs with the property that there is a unique simple path between every pair of vertices. Theorem 1 shows that this alternative definition is equivalent to our definition.

THEOREM 1 An undirected graph is a tree if and only if there is a unique simple path between any two of its vertices.

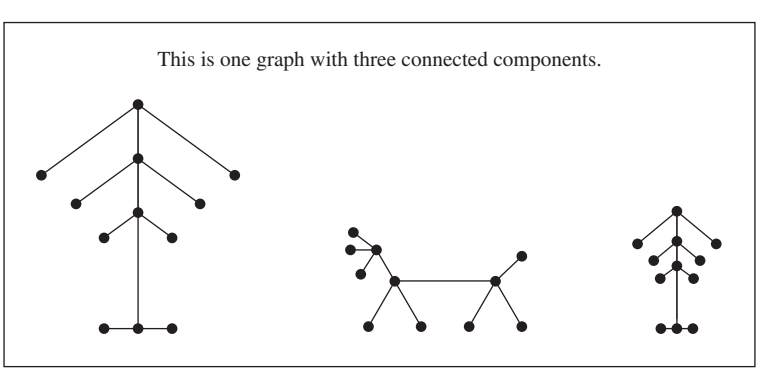


FIGURE 3 **Example of a forest.**

Proof: First assume that T is a tree. Then T is a connected graph with no simple circuits. Let x and y be two vertices of T. Because T is connected, by Theorem 1 of Section 10.4 there is a simple path between x and y. Moreover, this path must be unique, for if there were a second such path, the path formed by combining the first path from x to y followed by the path from y to x obtained by reversing the order of the second path from x to y would form a circuit. This implies, using Exercise 59 of Section 10.4, that there is a simple circuit in T. Hence, there is a unique simple path between any two vertices of a tree.

Now assume that there is a unique simple path between any two vertices of a graph T. Then T is connected, because there is a path between any two of its vertices. Furthermore, T can have no simple circuits. To see that this is true, suppose T had a simple circuit that contained the vertices x and y. Then there would be two simple paths between x and y, because the simple circuit is made up of a simple path from x to y and a second simple path from y to x. Hence, a graph with a unique simple path between any two vertices is a tree. ◁

11.1.1 Rooted Trees

In many applications of trees, a particular vertex of a tree is designated as the **root**. Once we specify a root, we can assign a direction to each edge as follows. Because there is a unique path from the root to each vertex of the graph (by Theorem 1), we direct each edge away from the root. Thus, a tree together with its root produces a directed graph called a **rooted tree**.

Definition 2

A *rooted tree* is a tree in which one vertex has been designated as the root and every edge is directed away from the root.

Rooted trees can also be defined recursively. Refer to Section 5.3 to see how this can be done. We can change an unrooted tree into a rooted tree by choosing any vertex as the root. Note that different choices of the root produce different rooted trees. For instance, Figure 4 displays the rooted trees formed by designating a to be the root and c to be the root, respectively, in the tree T. We usually draw a rooted tree with its root at the top of the graph. The arrows indicating the directions of the edges in a rooted tree can be omitted, because the choice of root determines the directions of the edges.

The terminology for trees has botanical and genealogical origins. Suppose that T is a rooted tree. If v is a vertex in T other than the root, the **parent** of v is the unique vertex u such that there is a directed edge from u to v (the reader should show that such a vertex is unique). When u is the parent of v, v is called a **child** of u. Vertices with the same parent are called **siblings**. The **ancestors** of a vertex other than the root are the vertices in the path from the root to this vertex, excluding the vertex itself and including the root (that is, its parent, its parent's parent, and so on, until the root is reached). The **descendants** of a vertex v are those vertices that have v as an ancestor. A vertex of a rooted tree is called a **leaf** if it has no children. Vertices that have children are called **internal vertices**. The root is an internal vertex unless it is the only vertex in the graph, in which case it is a leaf.

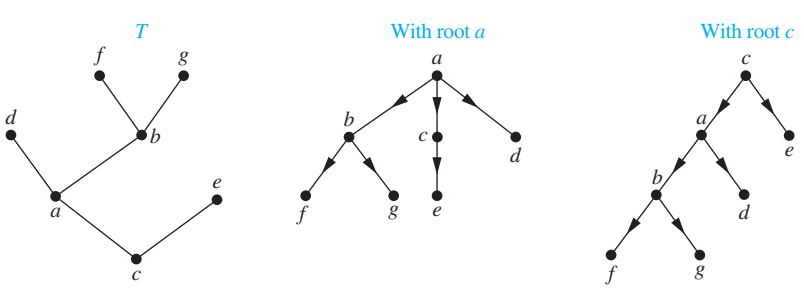


FIGURE 4 **A tree and rooted trees formed by designating two different roots.**

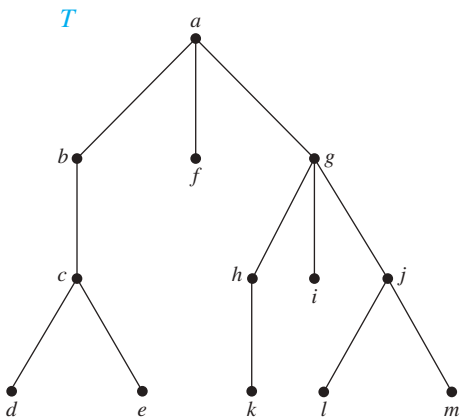


FIGURE 5 **A rooted tree *T*.**

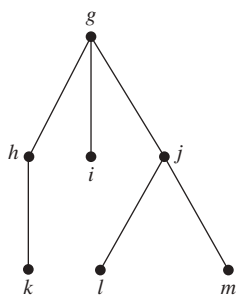


FIGURE 6 **The subtree rooted at *g*.**

If a is a vertex in a tree, the **subtree** with a as its root is the subgraph of the tree consisting of a and its descendants and all edges incident to these descendants.

EXAMPLE 2 In the rooted tree T (with root a) shown in Figure 5, find the parent of c, the children of g, the siblings of h, all ancestors of e, all descendants of b, all internal vertices, and all leaves. What is the subtree rooted at g?

Extra Examples

Solution: The parent of c is b. The children of g are h, i, and j. The siblings of h are i and j. The ancestors of e are c, b, and a. The descendants of b are c, d, and e. The internal vertices are a, b, c, g, h, and j. The leaves are d, e, f, i, k, l, and m. The subtree rooted at g is shown in Figure 6. ◀

Rooted trees with the property that all of their internal vertices have the same number of children are used in many different applications. Later in this chapter we will use such trees to study problems involving searching, sorting, and coding.

Definition 3

Links

A rooted tree is called an *m-ary tree* if every internal vertex has no more than m children. The tree is called a *full m-ary tree* if every internal vertex has exactly m children. An m-ary tree with $m = 2$ is called a *binary tree*.

EXAMPLE 3 Are the rooted trees in Figure 7 full m-ary trees for some positive integer m?

Solution: T_1 is a full binary tree because each of its internal vertices has two children. T_2 is a full 3-ary tree because each of its internal vertices has three children. In T_3 each internal vertex

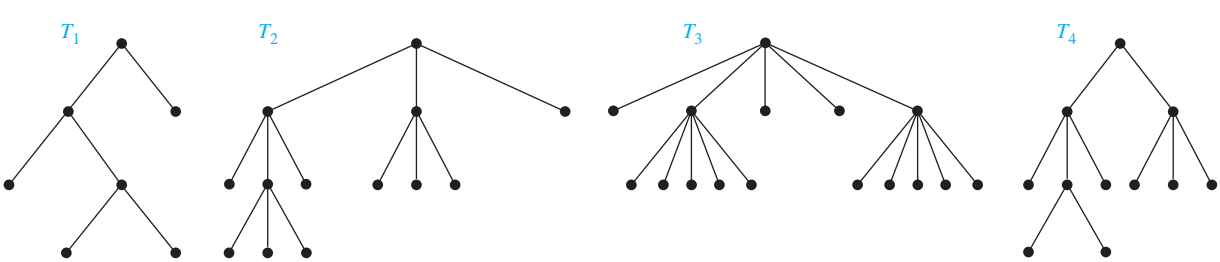


FIGURE 7 **Four rooted trees.**

has five children, so T_3 is a full 5-ary tree. T_4 is not a full m-ary tree for any m because some of its internal vertices have two children and others have three children. ◀

ORDERED ROOTED TREES An **ordered rooted tree** is a rooted tree where the children of each internal vertex are ordered. Ordered rooted trees are drawn so that the children of each internal vertex are shown in order from left to right. Note that a representation of a rooted tree in the conventional way determines an ordering for its edges. We will use such orderings of edges in drawings without explicitly mentioning that we are considering a rooted tree to be ordered.

In an ordered binary tree (usually called just a **binary tree**), if an internal vertex has two children, the first child is called the **left child** and the second child is called the **right child**. The tree rooted at the left child of a vertex is called the **left subtree** of this vertex, and the tree rooted at the right child of a vertex is called the **right subtree** of the vertex. The reader should note that for some applications every vertex of a binary tree, other than the root, is designated as a right or a left child of its parent. This is done even when some vertices have only one child. We will make such designations whenever it is necessary, but not otherwise.

Ordered rooted trees can be defined recursively. Binary trees, a type of ordered rooted trees, were defined this way in Section 5.3.

EXAMPLE 4 What are the left and right children of d in the binary tree T shown in Figure 8(a) (where the order is that implied by the drawing)? What are the left and right subtrees of c?

Solution: The left child of d is f and the right child is g. We show the left and right subtrees of c in Figures 8(b) and 8(c), respectively. ◀

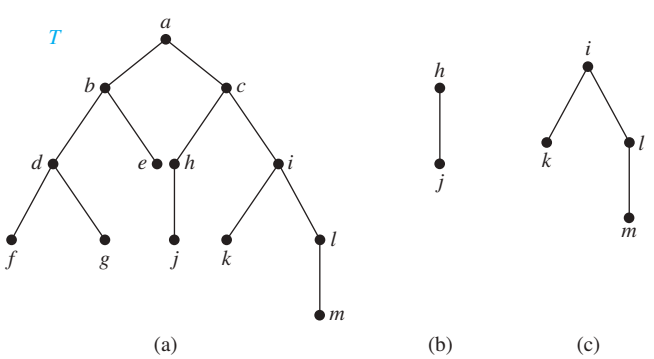


FIGURE 8 **A binary tree T and left and right subtrees of the vertex c.**

Just as in the case of graphs, there is no standard terminology used to describe trees, rooted trees, ordered rooted trees, and binary trees. This nonstandard terminology occurs because trees are used extensively throughout computer science, which is a relatively young field. The reader should carefully check meanings given to terms dealing with trees whenever they occur.

11.1.2 Trees as Models

Trees are used as models in such diverse areas as computer science, chemistry, geology, botany, and psychology. We will describe a variety of such models based on trees.

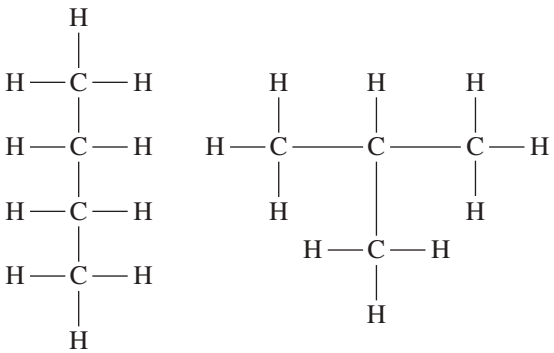


FIGURE 9 **The two isomers of butane.**

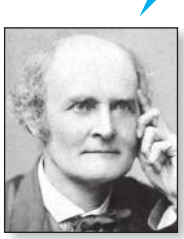
EXAMPLE 5 **Saturated Hydrocarbons and Trees** Graphs can be used to represent molecules, where atoms are represented by vertices and bonds between them by edges. The English mathematician Arthur Cayley discovered trees in 1857 when he was trying to enumerate the isomers of compounds of the form C_nH_{2n+2}, which are called *saturated hydrocarbons*. (Isomers represent compounds with the same chemical formula but different chemical properties.)

In graph models of saturated hydrocarbons, each carbon atom is represented by a vertex of degree 4, and each hydrogen atom is represented by a vertex of degree 1. There are $3n + 2$ vertices in a graph representing a compound of the form C_nH_{2n+2}. The number of edges in such a graph is half the sum of the degrees of the vertices. Hence, there are $(4n + 2n + 2)/2 = 3n + 1$ edges in this graph. Because the graph is connected and the number of edges is one less than the number of vertices, it must be a tree (see Exercise 15).

The nonisomorphic trees with n vertices of degree 4 and $2n + 2$ of degree 1 represent the different isomers of C_nH_{2n+2}. For instance, when $n = 4$, there are exactly two nonisomorphic trees of this type (the reader should verify this). Hence, there are exactly two different isomers of C_4H_{10}. Their structures are displayed in Figure 9. These two isomers are called butane and isobutane (also known as i-butane or methylpropane). ◀

EXAMPLE 6 **Representing Organizations** The structure of a large organization can be modeled using a rooted tree. Each vertex in this tree represents a position in the organization. An edge from one vertex to another indicates that the person represented by the initial vertex is the (direct) boss of the person represented by the terminal vertex. The graph shown in Figure 10 displays

Links



©*Paul Fearn/Alamy Stock Photo*

ARTHUR CAYLEY (1821–1895) Arthur Cayley, the son of a merchant, displayed his mathematical talents at an early age with amazing skill in numerical calculations. Cayley entered Trinity College, Cambridge, when he was 17. While in college he developed a passion for reading novels. Cayley excelled at Cambridge and was elected to a 3-year appointment as Fellow of Trinity and assistant tutor. During this time Cayley began his study of n-dimensional geometry and made a variety of contributions to geometry and to analysis. He also developed an interest in mountaineering, which he enjoyed during vacations in Switzerland. Because no position as a mathematician was available to him, Cayley left Cambridge, entering the legal profession and gaining admittance to the bar in 1849. Although Cayley limited his legal work to be able to continue his mathematics research, he developed a reputation as a legal specialist. During his legal career he was able to write more than 300 mathematical papers. In 1863 Cambridge University established a new post in mathematics and offered it to Cayley. He took this job, even though it paid less money than he made as a lawyer.

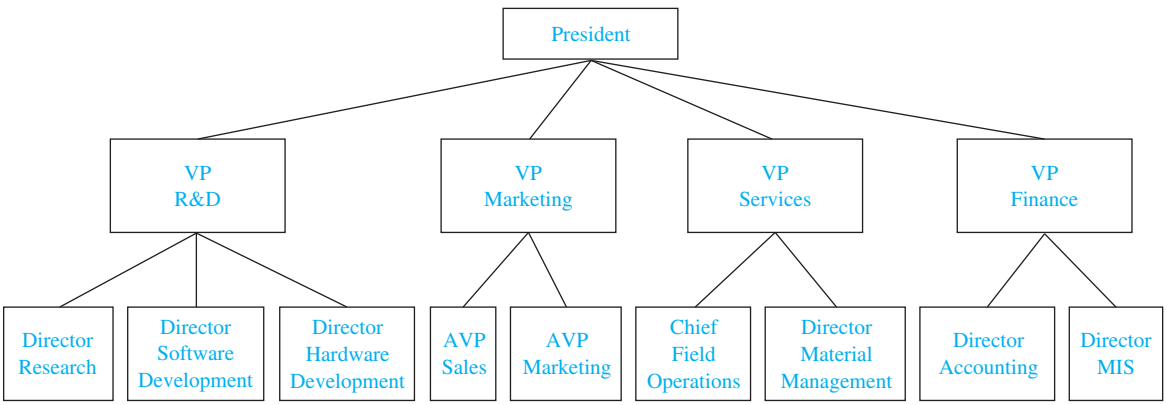


FIGURE 10 **An organizational tree for a computer company.**

such a tree. In the organization represented by this tree, the Director of Hardware Development works directly for the Vice President of R&D. The root of this tree is the vertex representing the President of the organization. ◀

EXAMPLE 7 **Computer File Systems** Files in computer memory can be organized into directories. A directory can contain both files and subdirectories. The root directory contains the entire file system. Thus, a file system may be represented by a rooted tree, where the root represents the root directory, internal vertices represent subdirectories, and leaves represent ordinary files or empty directories. One such file system is shown in Figure 11. In this system, the file khr is in the directory rje. (Note that links to files where the same file may have more than one pathname can lead to circuits in computer file systems.) ◀

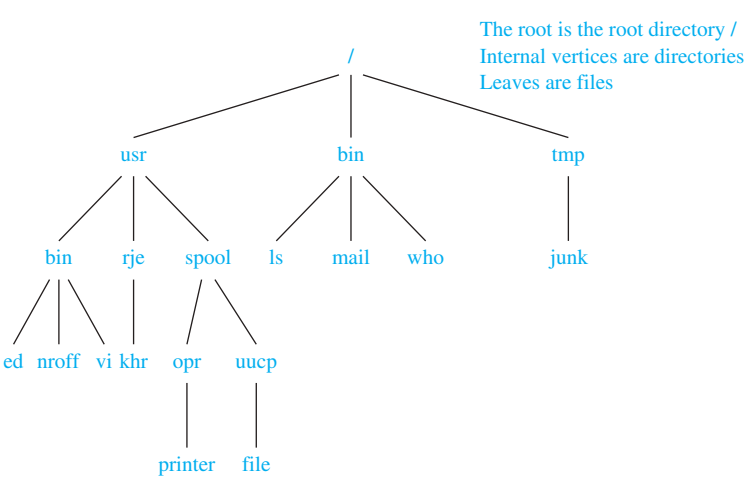


FIGURE 11 **A computer file system.**

EXAMPLE 8 **Tree-Connected Parallel Processors** In Example 17 of Section 10.2 we described several interconnection networks for parallel processing. A **tree-connected network** is another important way to interconnect processors. The graph representing such a network is a complete binary tree, that is, a full binary tree where every root is at the same level. Such a network interconnects

$n = 2^k - 1$ processors, where k is a positive integer. A processor represented by the vertex v that is not a root or a leaf has three two-way connections—one to the processor represented by the parent of v and two to the processors represented by the two children of v. The processor represented by the root has two two-way connections to the processors represented by its two children. A processor represented by a leaf v has a single two-way connection to the parent of v. We display a tree-connected network with seven processors in Figure 12.

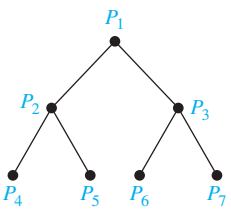


FIGURE 12 A tree-connected network of seven processors.

We now illustrate how a tree-connected network can be used for parallel computation. In particular, we show how the processors in Figure 12 can be used to add eight numbers, using three steps. In the first step, we add x_1 and x_2 using P_4, x_3 and x_4 using P_5, x_5 and x_6 using P_6, and x_7 and x_8 using P_7. In the second step, we add $x_1 + x_2$ and $x_3 + x_4$ using P_2 and $x_5 + x_6$ and $x_7 + x_8$ using P_3. Finally, in the third step, we add $x_1 + x_2 + x_3 + x_4$ and $x_5 + x_6 + x_7 + x_8$ using P_1. The three steps used to add eight numbers compares favorably to the seven steps required to add eight numbers serially, where the steps are the addition of one number to the sum of the previous numbers in the list. ◀

11.1.3 Properties of Trees

We will often need results relating the numbers of edges and vertices of various types in trees.

THEOREM 2 A tree with n vertices has $n - 1$ edges.

Links

Proof: We will use mathematical induction to prove this theorem. Note that for all the trees here we can choose a root and consider the tree rooted.

BASIS STEP: When $n = 1$, a tree with $n = 1$ vertex has no edges. It follows that the theorem is true for $n = 1$.

INDUCTIVE STEP: The inductive hypothesis states that every tree with k vertices has $k - 1$ edges, where k is a positive integer. Suppose that a tree T has $k + 1$ vertices and that v is a leaf of T (which must exist because the tree is finite), and let w be the parent of v. Removing from T the vertex v and the edge connecting w to v produces a tree T' with k vertices, because the resulting graph is still connected and has no simple circuits. By the inductive hypothesis, T' has $k - 1$ edges. It follows that T has k edges because it has one more edge than T', the edge connecting v and w. This completes the inductive step. ◁

Recall that a tree is a connected undirected graph with no simple circuits. So, when G is an undirected graph with n vertices, Theorem 2 tells us that the two conditions (*i*) G is connected and (*ii*) G has no simple circuits, imply (*iii*) G has $n - 1$ edges. Also, when (*i*) and (*iii*) hold, then (*ii*) must also hold, and when (*ii*) and (*iii*) hold, (*i*) must also hold. That is, if G is connected and G has $n - 1$ edges, then G has no simple circuits, so that G is a tree (see Exercise 15(a)), and if G has no simple circuits and G has $n - 1$ edges, then G is connected, and so is a tree (see Exercise 15(b)). Consequently, when two of (*i*), (*ii*), and (*iii*) hold, the third condition must also hold, and G must be a tree.

COUNTING VERTICES IN FULL *m*-ARY TREES The number of vertices in a full m-ary tree with a specified number of internal vertices is determined, as Theorem 3 shows. As in Theorem 2, we will use n to denote the number of vertices in a tree.

THEOREM 3 A full m-ary tree with i internal vertices contains $n = mi + 1$ vertices.

Proof: Every vertex, except the root, is the child of an internal vertex. Because each of the i internal vertices has m children, there are mi vertices in the tree other than the root. Therefore, the tree contains $n = mi + 1$ vertices. ◁

Suppose that T is a full m-ary tree. Let i be the number of internal vertices and l the number of leaves in this tree. Once one of n, i, and l is known, the other two quantities are determined. Theorem 4 explains how to find the other two quantities from the one that is known.

THEOREM 4

A full m-ary tree with

(i) n vertices has $i = (n - 1)/m$ internal vertices and $l = [(m - 1)n + 1]/m$ leaves,
(ii) i internal vertices has $n = mi + 1$ vertices and $l = (m - 1)i + 1$ leaves,
(iii) l leaves has $n = (ml - 1)/(m - 1)$ vertices and $i = (l - 1)/(m - 1)$ internal vertices.

Proof: Let n represent the number of vertices, i the number of internal vertices, and l the number of leaves. The three parts of the theorem can all be proved using the equality given in Theorem 3, that is, $n = mi + 1$, together with the equality $n = l + i$, which is true because each vertex is either a leaf or an internal vertex. We will prove part (i) here. The proofs of parts (ii) and (iii) are left as exercises for the reader.

Solving for i in $n = mi + 1$ gives $i = (n - 1)/m$. Then inserting this expression for i into the equation $n = l + i$ shows that $l = n - i = n - (n - 1)/m = [(m - 1)n + 1]/m$. ◁

Example 9 illustrates how Theorem 4 can be used.

EXAMPLE 9 Suppose that someone starts a chain letter. Each person who receives the letter is asked to send it on to four other people. Some people do this, but others do not send any letters. How many people have seen the letter, including the first person, if no one receives more than one letter and if the chain letter ends after there have been 100 people who read it but did not send it out? How many people sent out the letter?

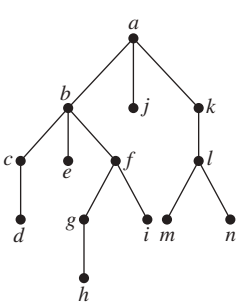


FIGURE 13 **A rooted tree.**

Solution: The chain letter can be represented using a 4-ary tree. The internal vertices correspond to people who sent out the letter, and the leaves correspond to people who did not send it out. Because 100 people did not send out the letter, the number of leaves in this rooted tree is $l = 100$. Hence, part (iii) of Theorem 4 shows that the number of people who have seen the letter is $n = (4 \cdot 100 - 1)/(4 - 1) = 133$. Also, the number of internal vertices is $133 - 100 = 33$, so 33 people sent out the letter. ◀

BALANCED *m*-ARY TREES It is often desirable to use rooted trees that are "balanced" so that the subtrees at each vertex contain paths of approximately the same length. Some definitions will make this concept clear. The **level** of a vertex v in a rooted tree is the length of the unique path from the root to this vertex. The level of the root is defined to be zero. The **height** of a rooted tree is the maximum of the levels of vertices. In other words, the height of a rooted tree is the length of the longest path from the root to any vertex.

EXAMPLE 10 Find the level of each vertex in the rooted tree shown in Figure 13. What is the height of this tree?

Solution: The root a is at level 0. Vertices b, j, and k are at level 1. Vertices c, e, f, and l are at level 2. Vertices d, g, i, m, and n are at level 3. Finally, vertex h is at level 4. Because the largest level of any vertex is 4, this tree has height 4. ◀

A rooted m-ary tree of height h is **balanced** if all leaves are at levels h or $h - 1$.

EXAMPLE 11 Which of the rooted trees shown in Figure 14 are balanced?

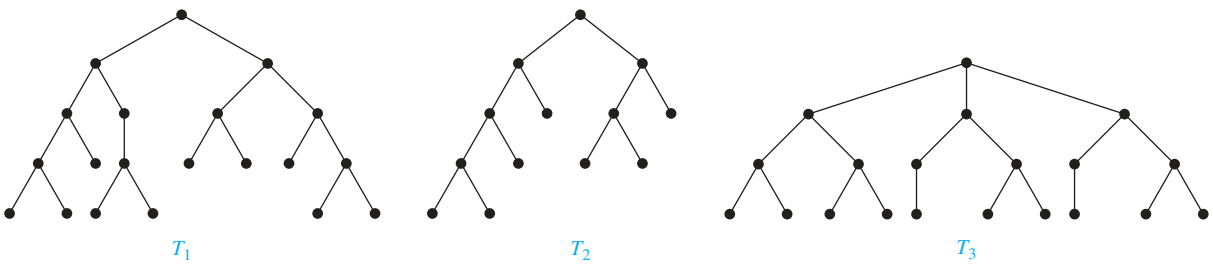


FIGURE 15 **Some rooted trees.**

Solution: T_1 is balanced, because all its leaves are at levels 3 and 4. However, T_2 is not balanced, because it has leaves at levels 2, 3, and 4. Finally, T_3 is balanced, because all its leaves are at level 3. ◀

A BOUND FOR THE NUMBER OF LEAVES IN AN m-ARY TREE It is often useful to have an upper bound for the number of leaves in an m-ary tree. Theorem 5 provides such a bound in terms of the height of the m-ary tree.

THEOREM 5 There are at most m^h leaves in an m-ary tree of height h.

Proof: The proof uses mathematical induction on the height. First, consider m-ary trees of height 1. These trees consist of a root with no more than m children, each of which is a leaf. Hence, there are no more than $m^1 = m$ leaves in an m-ary tree of height 1. This is the basis step of the inductive argument.

Now assume that the result is true for all m-ary trees of height less than h; this is the inductive hypothesis. Let T be an m-ary tree of height h. The leaves of T are the leaves of the subtrees of T obtained by deleting the edges from the root to each of the vertices at level 1, as shown in Figure 15.

Each of these subtrees has height less than or equal to $h - 1$. So by the inductive hypothesis, each of these rooted trees has at most m^{h-1} leaves. Because there are at most m such subtrees, each with a maximum of m^{h-1} leaves, there are at most $m \cdot m^{h-1} = m^h$ leaves in the rooted tree. This finishes the inductive argument. ◁

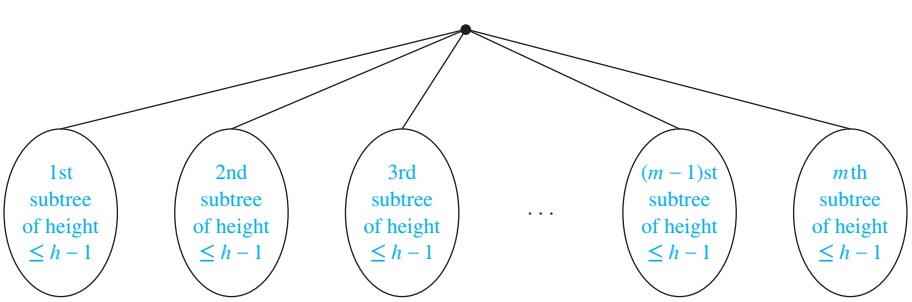


FIGURE 16 **The inductive step of the proof.**

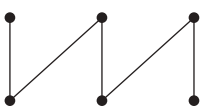
COROLLARY 1

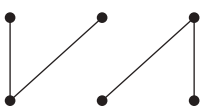
If an m-ary tree of height h has l leaves, then $h \geq \lceil \log_m l \rceil$. If the m-ary tree is full and balanced, then $h = \lceil \log_m l \rceil$. (We are using the ceiling function here. Recall that $\lceil x \rceil$ is the smallest integer greater than or equal to x.)

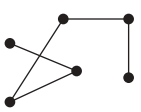
Proof: We know that $l \leq m^h$ from Theorem 5. Taking logarithms to the base m shows that $\log_m l \leq h$. Because h is an integer, we have $h \geq \lceil \log_m l \rceil$. Now suppose that the tree is balanced. Then each leaf is at level h or $h - 1$, and because the height is h, there is at least one leaf at level h. It follows that there must be more than m^{h-1} leaves (see Exercise 30). Because $l \leq m^h$, we have $m^{h-1} < l \leq m^h$. Taking logarithms to the base m in this inequality gives $h - 1 < \log_m l \leq h$. Hence, $h = \lceil \log_m l \rceil$. ◁

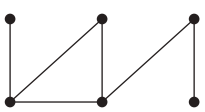
Exercises

1. Which of these graphs are trees?

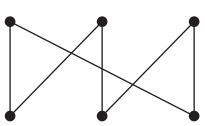
a) 

b) 

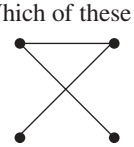
c) 

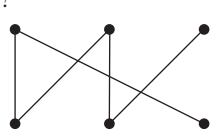
d) 

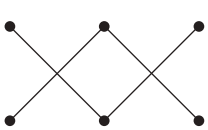
e) 

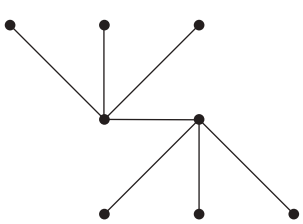
f) 

2. Which of these graphs are trees?

a) 

b) 

c) 

d) 

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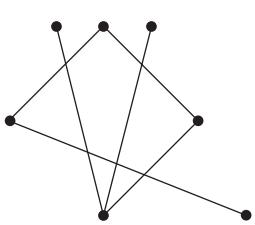
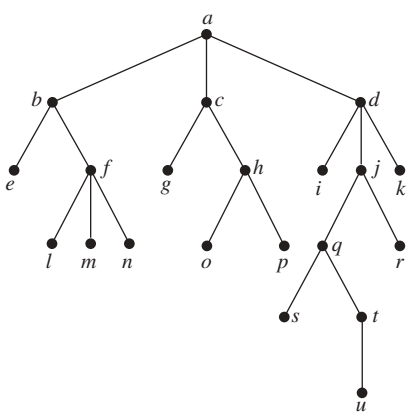
f) 

3. Answer these questions about the rooted tree illustrated.



a) Which vertex is the root?

b) Which vertices are internal?

c) Which vertices are leaves?

d) Which vertices are children of j?

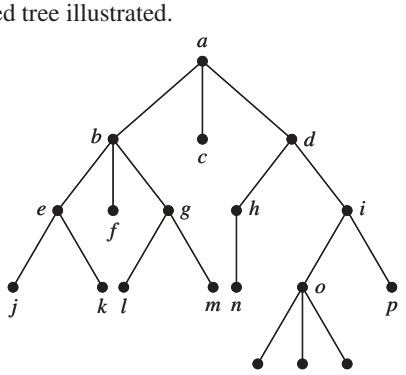
e) Which vertex is the parent of h?

f) Which vertices are siblings of o?

g) Which vertices are ancestors of m?

h) Which vertices are descendants of b?

4. Answer the same questions as listed in Exercise 3 for the rooted tree illustrated.



5. Is the rooted tree in Exercise 3 a full m-ary tree for some positive integer m?

6. Is the rooted tree in Exercise 4 a full m-ary tree for some positive integer m?

7. What is the level of each vertex of the rooted tree in Exercise 3?

8. What is the level of each vertex of the rooted tree in Exercise 4?

9. Draw the subtree of the tree in Exercise 3 that is rooted at
a) a. **b)** c. **c)** e.

10. Draw the subtree of the tree in Exercise 4 that is rooted at
a) a. **b)** c. **c)** e.

11. **a)** How many nonisomorphic unrooted trees are there with three vertices?
b) How many nonisomorphic rooted trees are there with three vertices (using isomorphism for directed graphs)?

***12.** **a)** How many nonisomorphic unrooted trees are there with four vertices?
b) How many nonisomorphic rooted trees are there with four vertices (using isomorphism for directed graphs)?

***13.** **a)** How many nonisomorphic unrooted trees are there with five vertices?
b) How many nonisomorphic rooted trees are there with five vertices (using isomorphism for directed graphs)?

***14.** Show that a simple graph is a tree if and only if it is connected but the deletion of any of its edges produces a graph that is not connected.

☞***15.** Let G be a simple graph with n vertices. Show that
a) G is a tree if and only if it is connected and has $n - 1$ edges.
b) G is a tree if and only if G has no simple circuits and has $n - 1$ edges. [*Hint:* To show that G is connected if it has no simple circuits and $n - 1$ edges, show that G cannot have more than one connected component.]

16. Which complete bipartite graphs $K_{m,n}$, where m and n are positive integers, are trees?

17. How many edges does a tree with 10,000 vertices have?

18. How many vertices does a full 5-ary tree with 100 internal vertices have?

19. How many edges does a full binary tree with 1000 internal vertices have?

20. How many leaves does a full 3-ary tree with 100 vertices have?

21. Suppose 1000 people enter a chess tournament. Use a rooted tree model of the tournament to determine how many games must be played to determine a champion, if a player is eliminated after one loss and games are played until only one entrant has not lost. (Assume there are no ties.)

22. A chain letter starts when a person sends a letter to five others. Each person who receives the letter either sends it to five other people who have never received it or does not send it to anyone. Suppose that 10,000 people send out the letter before the chain ends and that no one receives more than one letter. How many people receive the letter, and how many do not send it out?

23. A chain letter starts with a person sending a letter out to 10 others. Each person is asked to send the letter out to 10 others, and each letter contains a list of the previous six people in the chain. Unless there are fewer than six names in the list, each person sends one dollar to the first person in this list, removes the name of this person from the list, moves up each of the other five names one position, and inserts his or her name at the end of this list. If no person breaks the chain and no one receives more than one letter, how much money will a person in the chain ultimately receive?

***24.** Either draw a full m-ary tree with 76 leaves and height 3, where m is a positive integer, or show that no such tree exists.

***25.** Either draw a full m-ary tree with 84 leaves and height 3, where m is a positive integer, or show that no such tree exists.

***26.** A full m-ary tree T has 81 leaves and height 4.
a) Give the upper and lower bounds for m.
b) What is m if T is also balanced?

A **complete m-ary tree** is a full m-ary tree in which every leaf is at the same level.

27. Construct a complete binary tree of height 4 and a complete 3-ary tree of height 3.

28. How many vertices and how many leaves does a complete m-ary tree of height h have?

29. Prove
a) part (*ii*) of Theorem 4.
b) part (*iii*) of Theorem 4.

☞**30.** Show that a full m-ary balanced tree of height h has more than m^{h-1} leaves.

31. How many edges are there in a forest of t trees containing a total of n vertices?

32. Explain how a tree can be used to represent the table of contents of a book organized into chapters, where each chapter is organized into sections, and each section is organized into subsections.

33. How many different isomers do these saturated hydrocarbons have?
a) C_3H_8 **b)** C_5H_{12} **c)** C_6H_{14}

34. What does each of these represent in a tree that represents the structure of an organization?
a) the parent of a vertex
b) a child of a vertex
c) a sibling of a vertex
d) the ancestors of a vertex
e) the descendants of a vertex
f) the level of a vertex
g) the height of the tree

35. Answer the same questions as those given in Exercise 34 for a rooted tree representing a computer file system.

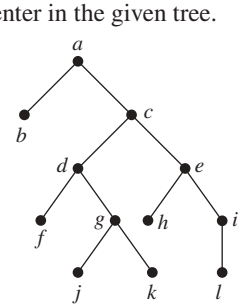
36. **a)** Draw the complete binary tree with 15 vertices that represents a tree-connected network of 15 processors.
b) Show how 16 numbers can be added using the 15 processors in part (a) using four steps.

37. Let n be a power of 2. Show that n numbers can be added in $\log n$ steps using a tree-connected network of $n - 1$ processors.

***38.** A **labeled tree** is a tree where each vertex is assigned a label. Two labeled trees are considered isomorphic when there is an isomorphism between them that preserves the labels of vertices. How many nonisomorphic trees are there with three vertices labeled with different integers from the set $\{1, 2, 3\}$? How many nonisomorphic trees are there with four vertices labeled with different integers from the set $\{1, 2, 3, 4\}$?

The **eccentricity** of a vertex in an unrooted tree is the length of the longest simple path beginning at this vertex. A vertex is called a **center** if no vertex in the tree has smaller eccentricity than this vertex. In Exercises 39–41 find every vertex that is a center in the given tree.

39.



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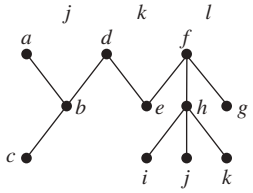

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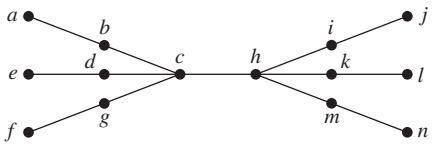

42. Show that a center should be chosen as the root to produce a rooted tree of minimal height from an unrooted tree.

***43.** Show that a tree has either one center or two centers that are adjacent.

44. Show that every tree can be colored using two colors.

The **rooted Fibonacci trees** T_n are defined recursively in the following way. T_1 and T_2 are both the rooted tree consisting of a single vertex, and for $n = 3, 4, \ldots$, the rooted tree T_n is constructed from a root with T_{n-1} as its left subtree and T_{n-2} as its right subtree.

45. Draw the first seven rooted Fibonacci trees.

***46.** How many vertices, leaves, and internal vertices does the rooted Fibonacci tree T_n have, where n is a positive integer? What is its height?

47. What is wrong with the following "proof" using mathematical induction of the statement that every tree with n vertices has a path of length $n - 1$. *Basis step:* Every tree with one vertex clearly has a path of length 0. *Inductive step:* Assume that a tree with n vertices has a path of length $n - 1$, which has u as its terminal vertex. Add a vertex v and the edge from u to v. The resulting tree has $n + 1$ vertices and has a path of length n. This completes the inductive step.

☞ ***48.** Show that the average depth of a leaf in a binary tree with n vertices is $\Omega(\log n)$.

11.2 Applications of Trees

11.2.1 Introduction

We will discuss three problems that can be studied using trees. The first problem is: How should items in a list be stored so that an item can be easily located? The second problem is: What series of decisions should be made to find an object with a certain property in a collection of objects of a certain type? The third problem is: How should a set of characters be efficiently coded by bit strings?

11.2.2 Binary Search Trees

Links

Searching for items in a list is one of the most important tasks that arises in computer science. Our primary goal is to implement a searching algorithm that finds items efficiently when the items are totally ordered. This can be accomplished through the use of a **binary search tree**,