

COMP0147 Discrete Mathematics for Computer Scientists Notes

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April 17, 2019

Notes adapted from:

- Lecture notes by Max Kanovich and Robin Hirsch [1].
- *A First Course in Abstract Algebra* by Joseph J. Rotman [2].

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1 Set Theory

1.1 Set Notations

- Set definition: $A = \{a, b, c\}$
- Set membership (element-of): $a \in A$
- Set builder notation: $\{x \mid x \in \mathbb{R} \wedge x^2 = x\}$
- Empty set: \emptyset

1.2 Properties

- No structure
- No order
- No copies

For example, a, b, c are references to actual objects in

$$\{a, b, c\} \Leftrightarrow \{c, a, b\} \Leftrightarrow \{a, b, c, b\}$$

1.3 Set Equality

Definition 1.3.1 (Set Equality). Set $A = B$ iff:

1. $A \subseteq B \implies \forall x(x \in A \rightarrow x \in B)$
2. $B \subseteq A \implies \forall y(y \in B \rightarrow y \in A)$

Remark. $A = B \Leftrightarrow A \subseteq B \wedge B \subseteq A$

1.4 Set Operations

- *Union:* $A \cup B := \{x \mid x \in A \vee x \in B\}$
- *Intersection:* $A \cap B := \{x \mid x \in A \wedge x \in B\}$
- *Relative Complement:* $A \setminus B := \{x \mid x \in A \wedge x \notin B\}$
- *Absolute Complement:* $A^c := U \setminus A := \{x \mid x \in U \wedge x \notin A\}$
- *Symmetric Difference:* $A \Delta B := (A \setminus B) \cup (B \setminus A) := (A \cup B) \setminus (A \cap B)$
- *Cartesian Product:* $A \times B := \{(x, y) \mid x \in A \wedge y \in B\}$

1.5 Boolean Algebra

Definition 1.5.1 (De Morgan's Laws).

$$\neg(p \vee q) \equiv \neg p \wedge \neg q \quad (1.1)$$

$$\neg(p \wedge q) \equiv \neg p \vee \neg q \quad (1.2)$$

Definition 1.5.2 (Idempotent Laws).

$$p \vee p \equiv p \quad (1.3)$$

$$p \wedge p \equiv p \quad (1.4)$$

Definition 1.5.3 (Commutative Laws).

$$p \vee q \equiv q \vee p \quad (1.5)$$

$$p \wedge q \equiv q \wedge p \quad (1.6)$$

Definition 1.5.4 (Associative Laws).

$$p \vee (q \vee r) \equiv (p \vee q) \vee r \quad (1.7)$$

$$p \wedge (q \wedge r) \equiv (p \wedge q) \wedge r \quad (1.8)$$

Definition 1.5.5 (Distributive Laws).

$$p \wedge (q \vee r) \equiv (p \wedge q) \vee (p \wedge r) \quad (1.9)$$

$$p \vee (q \wedge r) \equiv (p \vee q) \wedge (p \vee r) \quad (1.10)$$

Definition 1.5.6 (Identity Laws).

$$p \vee F \equiv p \quad (1.11)$$

$$p \vee T \equiv T \quad (1.12)$$

$$p \wedge T \equiv p \quad (1.13)$$

$$p \wedge F \equiv F \quad (1.14)$$

Definition 1.5.7 (Absorption Laws).

$$p \vee (p \wedge q) \equiv p \quad (1.15)$$

$$p \wedge (p \vee q) \equiv p \quad (1.16)$$

Definition 1.5.8 (Implication and Negation Laws).

- *Identity:* $p \rightarrow q \equiv \neg p \vee q$
- *Counter-example:* $\neg(p \rightarrow q) \equiv p \wedge \neg q$
- *Equivalences:* $p \rightarrow q \rightarrow r \equiv (p \wedge q) \rightarrow r \equiv q \rightarrow (p \rightarrow r)$

- *Absorption:*
 $p \rightarrow T \equiv T$
 $p \rightarrow F \equiv \neg p$
 $T \rightarrow p \equiv p$
 $F \rightarrow p \equiv T$
- *Contrapositive:* $p \rightarrow q \equiv \neg q \rightarrow \neg p$
- *Law of Excluded Middle:*
 $p \vee \neg p \equiv T$
 $p \wedge \neg p \equiv F$
- *Double Negation:* $\neg\neg p \equiv p$
- *Reduction to Absurdity:* $\neg p \rightarrow F \equiv p$

1.6 Set Algebra

Definition 1.6.1 (De Morgan's Laws).

$$(A \cup B)^c \equiv A^c \cap B^c \quad (1.17)$$

$$(A \cap B)^c \equiv A^c \cup B^c \quad (1.18)$$

Definition 1.6.2 (Idempotent Laws).

$$A \cup A \equiv A \quad (1.19)$$

$$A \cap A \equiv A \quad (1.20)$$

Definition 1.6.3 (Commutative Laws).

$$A \cup B \equiv B \cup A \quad (1.21)$$

$$A \cap B \equiv B \cap A \quad (1.22)$$

Definition 1.6.4 (Associativity Laws).

$$A \cup (B \cup C) \equiv (A \cup B) \cup C \quad (1.23)$$

$$A \cap (B \cap C) \equiv (A \cap B) \cap C \quad (1.24)$$

Definition 1.6.5 (Distributive Laws).

$$A \cap (B \cup C) \equiv (A \cap B) \cup (A \cap C) \quad (1.25)$$

$$A \cup (B \cap C) \equiv (A \cup B) \cap (A \cup C) \quad (1.26)$$

Definition 1.6.6 (Identity Laws).

$$A \cup \emptyset \equiv A \quad (1.27)$$

$$A \cap \emptyset \equiv \emptyset \quad (1.28)$$

$$A \cap U \equiv A \quad (1.29)$$

$$A \cup U \equiv U \quad (1.30)$$

Definition 1.6.7 (Absorption Laws).

$$A \cup (A \cap B) \equiv A \quad (1.31)$$

$$A \cap (A \cup B) \equiv A \quad (1.32)$$

Definition 1.6.8 (Difference Identity Laws).

$$C \setminus (A \cup B) \equiv (C \setminus A) \cap (C \setminus B) \quad (1.33)$$

$$C \setminus (A \cap B) \equiv (C \setminus A) \cup (C \setminus B) \quad (1.34)$$

Definition 1.6.9 (Complement-Difference Identity Law).

$$C \setminus D \equiv C \cap D^c \quad (1.35)$$

Definition 1.6.10 (Double Complement Law).

$$(D^c)^c \equiv D \quad (1.36)$$

Definition 1.6.11 (Contraposition).

$$C \subseteq D \Leftrightarrow D^c \subseteq C^c \quad (1.37)$$

$$C = D \Leftrightarrow C^c = D^c \quad (1.38)$$

Definition 1.6.12 (Arbitrary Union).

Given sets A_1, A_2, \dots, A_n where $I = \{1, 2, \dots, n\}$

$$A_1 \cup A_2 \cup \dots \cup A_n := \bigcup_{i \in I} A_i \quad (1.39)$$

Then

$$x \in \bigcup_{i \in I} A_i \Leftrightarrow \exists i \in I: x \in A_i \quad (1.40)$$

Definition 1.6.13 (Arbitrary Intersection).

Given sets A_1, A_2, \dots, A_n where $I = \{1, 2, \dots, n\}$

$$A_1 \cap A_2 \cap \dots \cap A_n := \bigcap_{i \in I} A_i \quad (1.41)$$

Then

$$x \in \bigcap_{i \in I} A_i \Leftrightarrow \forall i \in I: x \in A_i \quad (1.42)$$

2 Functions

2.1 Function Basics

Definition 2.1.1 (Function). A function f is a mapping from X to Y

$$f: X \mapsto Y \quad (2.1)$$

- $\text{domain}(f) = X$
- $\text{image}(f) = f(X)$

Definition 2.1.2 (Total Function). A function is *total* if

$$\text{domain}(f) = X \quad (2.2)$$

Definition 2.1.3 (Partial Function). A function is *partial* if

$$\text{domain}(f) \subseteq X \quad (2.3)$$

Definition 2.1.4 (Surjection). A function $f: X \mapsto Y$ is *surjective* iff

$$f(X) = Y \Leftrightarrow \forall y \in Y: \exists x \in X: f(x) = y \quad (2.4)$$

Namely each $y \in Y$ has a corresponding $x \in X$.

Definition 2.1.5 (Injection (Encodings, One-to-one)). A function $f: X \mapsto Y$ is *injective* iff

$$\forall x_1, x_2 \in X: x_1 \neq x_2 \rightarrow f(x_1) \neq f(x_2) \quad (2.5)$$

$$\Leftrightarrow \forall x_1, x_2 \in X: f(x_1) = f(x_2) \rightarrow x_1 = x_2 \quad (2.6)$$

Namely each distinct element $x \in X$ maps to a different element in Y .

Definition 2.1.6 (Bijection). A function $f: X \mapsto Y$ is *bijective* iff f is both *injective* and *surjective*.

$$\text{Bijective}(f) := \text{Injective}(f) \wedge \text{Surjective}(f) \quad (2.7)$$

The *inverse bijection* $f^{-1}: Y \mapsto X$ does exist.

2.2 Composition of Injections

Proposition 2.2.1 (Composition of Injection). Given *injections* $f: X \mapsto Y$ and $g: Y \mapsto Z$, then their *composition* $h: X \mapsto Z$ is given by

$$h(x) := g(f(x)) \quad (2.8)$$

Then h is also an *injective* function. Namely $h = g \circ f$ where h is composed from g and f with f applied first.

Proof. Given any $x_1, x_2 \in X$ where $x_1 \neq x_2$, then

$$f(x_1) \neq f(x_2) \quad (2.9)$$

as f is *injective*, and thus

$$h(x_1) = g(f(x_1)) \neq g(f(x_2)) = h(x_2) \quad (2.10)$$

h is *injective* consequently. ■

2.3 Composition of Surjection

Proposition 2.3.1 (Composition of Surjection). Given *surjections* $f: X \mapsto Y$ and $g: Y \mapsto Z$, then their *composition* $h: X \mapsto Z$ is given by

$$h(x) := g(f(x)) \quad (2.11)$$

Then h is also a *surjective* function.

Proof. To prove $h: X \mapsto Z$ is *surjective*, it is required to prove that

$$\forall z \in Z: \exists x \in X: h(x) = z \quad (2.12)$$

Where $h(x) \Leftrightarrow (g \circ f)(x) \Leftrightarrow g(f(x))$.

Given any element $z \in Z$ ($\forall z \in Z$):

1. That $g: Y \mapsto Z$ is *surjective* by definition, then $\exists y \in Y: g(y) = z$.
2. That $f: X \mapsto Y$ is *surjective* by definition, then $\exists x \in X: f(x) = y$.

Then $\forall z \in Z: \exists x \in X: h(x) = (g \circ f)(x) = g(f(x)) = g(y) = z$ holds true. ■

2.4 Composition of Bijection

Proposition 2.4.1 (Composition of Bijection). Given *bijections* $f: X \mapsto Y$ and $g: Y \mapsto Z$, then their composition $h: X \mapsto Z$ is given by

$$h(x) := g(f(x)) \quad (2.13)$$

Then h is also a *bijective* function; an *inverse bijection* $h^{-1}: Z \mapsto X$ also exists.

2.5 Cardinality of Sets

Definition 2.5.1 (Cardinality). The number of elements in a set X is denoted $|X|$.

Definition 2.5.2 (Equal Cardinality and Bijection).

$$|X| = |Y| \quad (2.14)$$

Holds true if there exists a *bijection* $h: X \mapsto Y$ (one-to-one correspondence between X and Y).

Namely, X and Y have the same number of distinct elements, and each distinct element $x \in X$ corresponds to exactly one distinct element $y \in Y$.

Theorem 2.5.1 (Cantor-Bernstein). Given

1. *injective* function $f: X \mapsto Y$
2. *injective* function $g: Y \mapsto X$

Then there exists a *bijection* function $h: X \mapsto Y$.

Equivalently,

$$(|X| \leq |Y|) \wedge (|Y| \leq |X|) \rightarrow (|X| = |Y|) \quad (2.15)$$

Remark. Examples include countable sets, enumerable sets

$$|\mathbb{Q}| = |\mathbb{Z}| = |\mathbb{N}| = \aleph_0 \quad (2.16)$$

Where the cardinality of countable sets such as the *rational numbers*, *integers* and the *natural numbers* is denoted as "aleph-zero" (\aleph_0).

On the other hand, continuum such as the *real numbers* are not countable and as such

$$|\mathbb{R}| > \aleph_0 \quad (2.17)$$

3 Permutations

3.1 Permutation Basics

Definition 3.1.1 (Permutation). The bijection – *permutation* – of

$$\begin{array}{ccccccccc} 1 & 2 & 3 & \cdots & n \\ \downarrow & \downarrow & \downarrow & \cdots & \downarrow \\ \sigma(1) & \sigma(2) & \sigma(3) & \cdots & \sigma(n) \end{array} \quad (3.1)$$

Is denoted as

$$\begin{pmatrix} 1 & 2 & 3 & \cdots & n \\ \sigma(1) & \sigma(2) & \sigma(3) & \cdots & \sigma(n) \end{pmatrix} \quad (3.2)$$

Where $\sigma: \{1, \dots, n\} \rightarrow \{1, \dots, n\}$ is the *permutation* bijection.

Definition 3.1.2 (Counting Permutations).

$$|S_n| := n! \quad (3.3)$$

Which is the number of different ways to permute n elements $\{1, 2, \dots, n\} \subset \mathbb{Z}$. Together, the different permutations for n distinct elements is the *symmetric group* S_n .

Remark. For example, with $S_3 = \{1, 2, 3\}$, there are $3! = 6$ different ways to arrange the three distinct elements

$$\begin{pmatrix} 1 & 2 & 3 \\ 1 & 2 & 3 \end{pmatrix} \quad \begin{pmatrix} 1 & 2 & 3 \\ 1 & 3 & 2 \end{pmatrix} \quad \begin{pmatrix} 1 & 2 & 3 \\ 2 & 1 & 3 \end{pmatrix} \\ \begin{pmatrix} 1 & 2 & 3 \\ 2 & 3 & 1 \end{pmatrix} \quad \begin{pmatrix} 1 & 2 & 3 \\ 3 & 1 & 2 \end{pmatrix} \quad \begin{pmatrix} 1 & 2 & 3 \\ 3 & 2 & 1 \end{pmatrix} \quad (3.4)$$

Definition 3.1.3 (Order of Permutation). The *order* of a permutation σ is the smallest $k \in \mathbb{Z}^+$ such that

$$\sigma^k = \epsilon \quad (3.5)$$

Where ϵ is the *identity permutation*

$$\epsilon(x) = x \quad (3.6)$$

Definition 3.1.4 (Sign of Permutation). The *sign* of a permutation $\text{sgn } \sigma: \sigma \rightarrow \{-1, +1\}$ where $\sigma \in S_n$ is defined as

$$\text{sgn}(\sigma) = (-1)^k \quad (3.7)$$

Where k is the number of *disorders* within σ , the number of pairs (x, y) such that $x > y \rightarrow \sigma(x) < \sigma(y)$ or the converse $x < y \rightarrow \sigma(x) > \sigma(y)$. Additionally,

$$\text{sgn}(\sigma) = \begin{cases} +1 & \text{if } k \text{ is even} \\ -1 & \text{if } k \text{ is odd} \end{cases} \quad (3.8)$$

Remark. For example, in

$$\begin{pmatrix} 1 & 2 & 3 \\ 2 & 1 & 3 \end{pmatrix}$$

$1 < 2$ but $\sigma(1) = 2 > \sigma(2) = 1$, hence a disorder.

For each $i \in \{1, \dots, n\}$, starting from $i = 1$, compare $\sigma(i)$ with $\sigma(i+1), \dots, \sigma(n)$ and add the number of disordered pairs, then move on to $i+1$ and compare $\sigma(i+1)$ with $\sigma(i+2), \dots, \sigma(n)$ and so on.

Theorem 3.1.1 (Composition of Permutation).

$$\text{sgn}(\sigma_1 \sigma_2) := \text{sgn}(\sigma_1) \cdot \text{sgn}(\sigma_2) \quad (3.9)$$

Where

\circ	even	odd
even	even	odd
odd	odd	even

Table 3.1: Sign Changes on Composition

4 Binary Relations

Definition 4.0.1 (Binary Relation). A binary relation $R(x, y)$ describes some relationship between x and y where $R: X \rightarrow Y$, $R \subseteq X \times Y$, $x \in X$ and $y \in Y$. This relation can be expressed in infix notation as xRy .

4.1 Equivalence Relations

Definition 4.1.1 (Equivalence Relation). A binary relation $E(x, y)$ is an *equivalence relation* on X iff it satisfies all three conditions:

1. **Reflexivity**
 $\forall x \in X: E(x, x)$
2. **Symmetry**
 $\forall x, y \in X: E(x, y) \rightarrow E(y, x)$
3. **Transitivity**
 $\forall x, y, z \in X: E(x, y) \wedge E(y, z) \rightarrow E(x, z)$

4.2 Equivalence Classes

Definition 4.2.1 (Equivalence Class). If $a \in X$, the *equivalence class* $[a]$ is

$$[a] := \{x \in X: E(x, a)\} \subseteq X \quad (4.1)$$

Definition 4.2.2 (Congruence and Equivalence Class of mod m on \mathbb{Z}). For *congruence mod m* on \mathbb{Z} , if $a \in \mathbb{Z}$ then the *congruence class* of a is

$$[a]_m := \{x \in \mathbb{Z}: x = a + km\} \quad (4.2)$$

Where $k \in \mathbb{Z}$. Since $x = a + km \Leftrightarrow x \equiv a \pmod{m}$, then the *equivalence class* of a is also the *congruence class*.

$$\Leftrightarrow [a]_m := \{x \in \mathbb{Z}: x \equiv a \pmod{m}\} \quad (4.3)$$

Definition 4.2.3 (Set of Remainders). Over \mathbb{Z} , the *remainder* r from the integer division $k \div m$ is

$$r \bmod m \equiv k \bmod m \quad (4.4)$$

Then the set of remainders G_m from the integer division $k \div m$ is defined by

$$G_m := \{0, 1, 2, \dots, m-2, m-1\} \quad (4.5)$$

4.3 Quotient Groups

Definition 4.3.1 (Quotient Group). A *quotient group* is a group constructed via congruence mod m .

Definition 4.3.2 (Congruence Class). If $m \leq 2$ and $a \in \mathbb{Z}$ then the *congruence class* of a mod m is $[a] \subseteq \mathbb{Z}$

$$[a] := \{b \in \mathbb{Z} : b \equiv a \pmod{m}\} \quad (4.6)$$

$$\Leftrightarrow \{a + km : k \in \mathbb{Z}\} \quad (4.7)$$

$$\Leftrightarrow \{\dots, a - 2m, a - m, a, a + m, a + 2m, \dots\} \quad (4.8)$$

Remark. Let $E(x, y) := "x - y \equiv 0 \pmod{2}"$, that is, $x - y$ is divisible by 2. Then,

$$[k]_2 := \{y : E(k, y)\} \quad (4.9)$$

Where $[k]_2$ is the congruence class of integers modulo 2.

Computing $[0]_2$ and $[1]_2$ yields

- $[0]_2 = \{0, 2, -2, 4, -4, \dots, 2n, -2n, \dots\}$
- $[1]_2 = \{1, -1, 3, -3, \dots, 2n + 1, \dots\}$

Observe that

$$[1]_2 \oplus [1]_2 \Leftrightarrow [2]_2 \Leftrightarrow [0]_2 \quad (4.10)$$

It can be deduced that $[0]_2$ and $[1]_2$ are two congruence (and equivalence) classes which partition the integers \mathbb{Z} into two disjoint subsets – integers which are odd, and integers which are even. This may be denoted as

$$\mathbb{Z}/E \equiv \{\text{EVEN}, \text{ODD}\} \quad (4.11)$$

Definition 4.3.3 (Congruence Modular Arithmetic (mod m) on \mathbb{Z}).

$$[a]_m \oplus [b]_m \equiv [a + b]_m \quad (4.12)$$

$$[a]_m \otimes [b]_m \equiv [a \cdot b]_m \quad (4.13)$$

If $a_1 \equiv a_2 \pmod{m}$ and $b_1 \equiv b_2 \pmod{m}$ then

$$a_1 + b_1 \equiv a_2 + b_2 \pmod{m} \quad (4.14)$$

$$a_1 \cdot b_1 \equiv a_2 \cdot b_2 \pmod{m} \quad (4.15)$$

$$(4.16)$$

Remark. We may introduce addition (+) and multiplication (*) over the remainders G_m previously defined as

$$G_m := \{0, 1, 2, \dots, m - 2, m - 1\} \quad (4.17)$$

For example, given $m = 3$, then the multiplication and addition table of $+$ (mod 3) and $*$ (mod 3) over G_3 can be computed:

$+$ (mod 3) 0 1 2	$*$ (mod 3) 0 1 2
0 0 1 2	0 0 0 0
1 1 2 0	1 0 1 2
2 2 0 1	2 0 2 1

Table 4.1: Multiplication and Addition Table of G_3

5 Groups

5.1 Group Basics

A *group* is an abstract collection consisting of:

- A *nonempty set* G .
- A *binary operation* $\star: G \times G \rightarrow G$.

It has the following properties:

1. **Closure**

$$\forall x, y: x \in G \wedge y \in G \rightarrow x \star y \in G \quad (5.1)$$

2. **Associativity**

$$\forall x, y, z \in G: (x \star y) \star z \equiv x \star (y \star z) \quad (5.2)$$

3. **Neutral Element**

$$\exists \epsilon \in G: \forall x \in G: x \star \epsilon \equiv \epsilon \star x \equiv x \quad (5.3)$$

That there exists an unique *neutral* element $\epsilon \in G$.

4. **Invertibility**

$$\forall x \in G: \exists y \in G: x \star y \equiv y \star x \equiv \epsilon \quad (5.4)$$

That there exists an unique *inverse* element $y := x^{-1} \in G$ where x^{-1} denotes the *inverse* element of x .

Definition 5.1.1 (Commutative Group). An *commutative group* (or *abelian group*) is a *group* for which its operation $\star: G \times G \rightarrow G$ satisfies the additional *commutative* property:

- **Commutativity**

$$\forall x, y \in G: x \star y \equiv y \star x \quad (5.5)$$

5.2 Multiplicative Group

Proposition 5.2.1 (Multiplicative Group). A *multiplicative group* is a *group* $(G, *)$ which has the binary operation $\ast: G \times G \rightarrow G$:

- **Closure, Associativity.** The multiplication operation $\ast: G \times G \rightarrow G$ is closed and is left associative.
- **Neutral Element.** The neutral element ϵ is unique.
- **Invertibility.** The inverse element x^{-1} is unique.

- For all $a, b \in G$ the equation

$$a * x = b \quad (5.6)$$

Has the unique solution

$$x = a^{-1} * b \quad (5.7)$$

Since

$$a * x = b \Leftrightarrow a^{-1} * (a * x) = a^{-1} * b \quad (\text{Multiply by inverse element}) \quad (5.8)$$

$$\Leftrightarrow (a^{-1} * a) * x = a^{-1} * b \quad (\text{Associativity}) \quad (5.9)$$

$$\Leftrightarrow \epsilon * x = a^{-1} * b \quad (\text{Invertibility}) \quad (5.10)$$

$$\Leftrightarrow x = a^{-1} * b \quad (\text{Neutral Element}) \quad (5.11)$$

Remark. An example of a multiplicative group is permutations under composition, namely S_n is a group (G, \circ) where $\circ: G \times G \rightarrow G$.

For example, let G be the set of permutations

$$\epsilon = \begin{pmatrix} 1 & 2 & 3 \\ 1 & 2 & 3 \end{pmatrix} \quad \sigma_1 = \begin{pmatrix} 1 & 2 & 3 \\ 2 & 3 & 1 \end{pmatrix} \quad \sigma_2 = \sigma_1^2 = \begin{pmatrix} 1 & 2 & 3 \\ 3 & 1 & 2 \end{pmatrix} \quad (5.12)$$

To verify that G does form a group with composition \circ , one may draw the multiplication table for the group. Note that

$$\sigma_2 \sigma_2 = \sigma_1^4 = \sigma_1^3 \sigma_1 = \epsilon \sigma_1 = \sigma_1 \quad (5.13)$$

\circ	ϵ	σ_1	σ_2
ϵ	ϵ	σ_1	σ_2
σ_1	σ_1	σ_2	ϵ
σ_2	σ_2	ϵ	σ_1

Table 5.1: Multiplication Table of Composition \circ over G

5.3 Additive Group

Definition 5.3.1 (Additive Group). An *additive group* is a *group* $(G, +)$ with the binary operation $+: G \times G \rightarrow G$. It has the same properties of a general *group*.

1. **Closure**

$$\forall x, y: x \in G \wedge y \in G \rightarrow x + y \in G \quad (5.14)$$

2. **Associativity**

$$\forall x, y, z \in G: (x + y) + z \equiv x + (y + z) \quad (5.15)$$

3. **Neutral Element**

$$\exists \epsilon \in G: \forall x \in G: x + \epsilon \equiv \epsilon + x \equiv x \quad (5.16)$$

That there exists an unique *neutral* element $0_G \in G$ (usually denoted simply as 0).

4. Invertibility

$$\forall x \in G: \exists y \in G: x + y \equiv y + x \equiv 0 \quad (5.17)$$

That there exists an unique *inverse* element $y := -x \in G$ where $-x$ denotes the *inverse* element of x .

Remark. An example of an additive group is $(\mathbb{Z}, +)$ (i.e. addition over the integers). Then for any of such *commutative group* $(G, +)$

- *Neutral element* 0 is unique.
- *Inverse element* $-x$ is unique.
- For any $a, b \in G$ the equation

$$a + x = b \quad (5.18)$$

Has a unique solution

$$x = b + (-a) = b - a \quad (5.19)$$

5.4 Associativity of Sequential Composition of Functions

Definition 5.4.1 (Sequential Composition of Functions). Let $f * g$ denote the sequential composition of functions $f * X \rightarrow Y$ and $g: Y \rightarrow Z$ such that $f * g: X \rightarrow Z$ where f is applied first then g , i.e. $\forall x \in X: (f * g)(x) := g(f(x))$.

Proposition 5.4.1 (Associativity of Sequential Composition of Functions). Given sets X, Y and Z and

- *Injection* $f: A \rightarrow B$
- *Injection* $g: B \rightarrow C$
- *Injection* $h: C \rightarrow D$

Then their composition is associative:

$$(f * g) * h \equiv f * (g * h) \quad (5.20)$$

Proof.

Let $s = (f * g)$ and $t = (s * h)$, then $t(x) = h(s(x)) = h(g(f(x)))$.

Let $u = (g * h)$ and $v = (f * u)$, then $v(x) = u(f(x)) = h(g(f(x)))$.

Together they yield the desired equality $t(x) = v(x)$. ■

5.5 Subgroups

Definition 5.5.1 (Subgroup). Given a *group* $(G, *)$, then the subset $H \subseteq G$ is a *subgroup* of G if it fulfills the properties:

1. Closure

$$\forall x, y: x \in H \wedge y \in H \rightarrow x * y \in H \quad (5.21)$$

2. Neutral Element

$$\epsilon \in H \quad (5.22)$$

That is, the *neutral* element ϵ from G is contained within the subset $H \subseteq G$.

3. Invertibility

$$\forall x \in H: x^{-1} \in H \quad (5.23)$$

5.6 Lagrange's Theorem

Theorem 5.6.1 (Lagrange's Theorem). Given a finite *group* of order n $(G, *)$ where

$$G := \{g_1, g_2, \dots, g_n\} \quad (5.24)$$

And its *subgroup* $(H, *)$ of order $k \leq n$

$$H := \{h_1, h_2, \dots, h_k\} \quad (5.25)$$

Then $k|n$ (k divides n).

G can be *partitioned* into ℓ disjoint subsets of the same size k such that

$$n = k\ell \quad (5.26)$$

Definition 5.6.1 (Left Coset). Given $(G, *)$ is a *group*, $(H, *)$ is a *subgroup* of $(G, *)$ and $g \in G$ then the *left coset* gH of H in G with respect to g is defined as

$$gH := \{g * h : h \in H\} \quad (5.27)$$

Remark. Visually,

$$G \equiv \left. \begin{array}{c} \boxed{g_1 H} \\ \boxed{g_2 H} \\ \vdots \\ \boxed{g_\ell H} \end{array} \right\} \ell \text{ disjoint subsets} \quad (5.28)$$

To verify that the *left cosets* together do in fact reconstruct G , check the multiplication table

$*$	h_1	h_2	\dots	h_k
$g_1 H$	$g_1 * h_1$	$g_1 * h_2$	\dots	$g_1 * h_k$
$g_2 H$	$g_2 * h_1$	$g_2 * h_2$	\dots	$g_2 * h_k$
\vdots	\vdots	\vdots	\ddots	\vdots
$g_\ell H$	$g_\ell * h_1$	$g_\ell * h_2$	\dots	$g_\ell * h_k$

Table 5.2: Multiplication Table from ℓ Left Cosets, Each of Size $|H| = k$

Proposition 5.6.1. For any $a, b \in G$ from $(G, *)$

$$(a * b)^{-1} \equiv b^{-1} * a^{-1} \quad (5.29)$$

Proof.

$$(a * b)^{-1} \Leftrightarrow (a * b)^{-1} * \epsilon \quad (\text{Neutral element}) \quad (5.30)$$

$$\Leftrightarrow (a * b)^{-1} * (a * a^{-1}) \quad (\text{Invertibility}) \quad (5.31)$$

$$\Leftrightarrow (a * b)^{-1} * ((a * \epsilon) * a^{-1}) \quad (\text{Neutral element}) \quad (5.32)$$

$$\Leftrightarrow (a * b)^{-1} * [(a * (b * b^{-1})) * a^{-1}] \quad (\text{Invertibility}) \quad (5.33)$$

$$\Leftrightarrow (a * b)^{-1} * [(a * b) * (b^{-1} * a^{-1})] \quad (\text{Associativity}) \quad (5.34)$$

$$\Leftrightarrow [(a * b)^{-1} * (a * b)] * (b^{-1} * a^{-1}) \quad (\text{Associativity}) \quad (5.35)$$

$$\Leftrightarrow \epsilon * (b^{-1} * a^{-1}) \quad (\text{Invertibility}) \quad (5.36)$$

$$\Leftrightarrow b^{-1} * a^{-1} \quad (\text{Neutral Element}) \quad (5.37)$$

■

Proof. For a constructive proof of Lagrange's Theorem:

Let the binary relation $E(x, y)$ be defined on the *group* $(G, *)$, with its *subgroup* $(H, *)$

$$E(x, y) := x^{-1} * y \in H \quad (5.38)$$

For the equivalence

$$x = y \Leftrightarrow x^{-1} * y = 1 \quad (5.39)$$

Then for each of the required properties:

- **Neutral Element** from *Reflexivity* of $E(x, y)$

$$\forall x \in G: E(x, x) \quad (5.40)$$

Since

$$E(x, x) \equiv x^{-1} * x \in H \equiv \epsilon \in H \quad (5.41)$$

Then this satisfies the *reflexivity* requirement for *equivalence relations*, and proves the *neutral element* requirement for *subgroups*.

- **Invertibility** from *Symmetry* of $E(x, y)$

$$\forall x, y \in G: E(x, y) \rightarrow E(y, x) \quad (5.42)$$

Let for some $h \in H$, $x^{-1} * y = h$, then by proposition 5.6.1

$$y^{-1} * x \equiv (x^{-1} * y)^{-1} \equiv h^{-1} \in H \quad (5.43)$$

Which satisfies the *symmetry* requirement for *equivalence relations*, and proves the *invertibility* requirement for *subgroups*.

- **Closure** from *Transitivity* of $E(x, y)$

$$\forall x, y, z \in G: E(x, y) \wedge E(y, z) \rightarrow E(x, z) \quad (5.44)$$

Let for some $h_1, h_2 \in H$, $(x^{-1} * y = h_1) \wedge (y^{-1} * z = h_2)$, then

$$x^{-1} * z \Leftrightarrow x^{-1} * \epsilon * z \quad (5.45)$$

$$\Leftrightarrow (x^{-1} * y) * (y^{-1} * z) \quad (5.46)$$

$$\Leftrightarrow h_1 * h_2 \in H \quad (5.47)$$

Which satisfies the *transitivity* requirement for *equivalence relations*, and proves the *closure* requirement for *subgroups*. ■

Remark. To demonstrate Lagrange's Theorem, let the *group* be constructed from $x * y \pmod{10}$.

Let $(G, *)$ be a finite *group* of order $n = 4$ where

$$G = \{1, 3, 7, 9\} \quad (5.48)$$

And $(H, *)$ be its *subgroup* of order $k = 2$.

Constructing the multiplication table yields

$* \pmod{10}$	1	9
$1 * H$	1	9
$3 * H$	3	7
$7 * H$	7	3
$9 * H$	9	1

Table 5.3: Multiplication Table for $(G, *)$

There are only $\ell = 2$ disjoint subsets (unique cosets) gH ; G can be partitioned into ℓ disjoint subsets, each of size $|H| = 2$ such that $4 = n = k\ell = 2 \cdot 2$.

Visually,

$$G = \left. \begin{array}{l} 1 * H = 9 * H = \{1, 9\} \\ 3 * H = 7 * H = \{3, 7\} \end{array} \right\} \ell = 2 \quad (5.49)$$

5.6.1 Equivalence Classes

Definition 5.6.2 (Equivalence Class). Given *group* $(G, *)$ and its *subgroup* $(H, *)$, then the *equivalence class* $[g]$ is defined as

$$[g] := \{y \in G \mid g^{-1} * y \in H\} \quad (5.50)$$

Then

$$\forall h \in H: g^{-1} * y = h \Leftrightarrow y = g * h \quad (5.51)$$

Which yields the equivalence

$$\{y \in G \mid g^{-1} * y \in H\} \equiv \{y \in G \mid y \in gH\} \quad (5.52)$$

Hence

$$[g] \equiv gH \quad (5.53)$$

That the *equivalence class* $[g]$ is exactly the *left coset* gH .

Let ℓ be the number of disjoint equivalence class $[g]$, then G can be partitioned into ℓ disjoint subsets where visually,

$$G = \left. \begin{array}{c} [g_1] \equiv g_1 H \\ [g_2] \equiv g_2 H \\ \vdots \\ [g_\ell] \equiv g_\ell H \end{array} \right\} \ell \text{ disjoint subsets} \quad (5.54)$$

Proposition 5.6.2.

$$\forall g \in G: |gH| \equiv |H| \equiv k \quad (5.55)$$

Proof. Let I be the set of indices $I := \{1, \dots, k\}$

$$\forall i, j \in I: (h_i = h_j) \leftrightarrow (g * h_i = g * h_j) \quad (5.56)$$

$$\Leftrightarrow \forall i, j \in I: (h_i \neq h_j) \leftrightarrow (g * h_i \neq g * h_j) \quad (5.57)$$

■

Remark. Let A_n be the set of all *even permutations* and B_n be the set of all *odd permutations*.

Given the *group* $(S_n, *)$, then $(A_n, *)$ is a *subgroup* of S_n .

With the multiplication table

*	A_n
$\epsilon * A_n$	A_n
$\epsilon * A_n$	B_n

Table 5.4: Multiplication Table for Group S_n

Since

$$\sigma * A_n \equiv \begin{cases} A_n & \text{if } \sigma \text{ is even} \\ B_n & \text{if } \sigma \text{ is even} \end{cases} \quad (5.58)$$

Hence,

$$|A_n| \equiv \frac{1}{2} \cdot |S_n| \equiv \frac{1}{2} \cdot n! \quad (5.59)$$

5.6.2 Order of an Element in Lagrange's Theorem

Definition 5.6.3 (Order of an Element). Given a *group* $(G, *)$ and element $a \in G$ then the *order* of the element a is the smallest $k \in \mathbb{Z}^+$ such that

$$a^k = \epsilon \quad (5.60)$$

Proposition 5.6.3. Given a *group* $(G, *)$ with *order* n , then for any $a \in G$, should its *order* k exist, then $k|n$ (k divides n).

Proposition 5.6.4. Given *group* $(G, *)$,

$$\forall a \in G: a^{|G|} \equiv 1 \quad (5.61)$$

Proof. With the *cyclic subgroup* generated by $a \in G$

$$\{a^m \mid m \in \mathbb{Z}\} = \{\epsilon, a, a^2, \dots\} \quad (5.62)$$

■

Remark. This may be used to calculate the modulo of integers raised to large exponents. For example, for $2^{20} \pmod{15}$. To compute this, let the *multiplicative group* $(G, *)$ be defined over G of *order* 8 where

$$G = \{1, 2, 4, 7, 8, 11, 13, 14\} \quad (5.63)$$

And the *binary operation* $x * y := x * y \pmod{15}$.

Note that $2^{-1} = 8 \pmod{15}$ and $4^{-1} = 4 \pmod{15}$.

Since $|G| = 8$,

$$2^8 = 1 \pmod{15} \quad (5.64)$$

Then $2^{20} \pmod{15}$ can be calculated by decomposing its exponent:

$$2^{20} = 2^{2 \cdot 8 + 4} = (2^8)^2 * 2^4 = 1 * 16 = 1 \pmod{15} \quad (5.65)$$

6 Euclidean Algorithm

6.1 Euclidean Algorithm Basics

Definition 6.1.1 (Euclidean Algorithm). The *Euclidean Algorithm* can be used to compute the *greatest common divisor* of two integers $a, b \in \mathbb{Z}$, denoted $\gcd(a, b)$.

Its process, given $a \geq b$ is

$$a = q_0 \cdot b + r_1 \quad (6.1)$$

$$b = q_1 \cdot r_1 + r_2 \quad (6.2)$$

$$r_1 = q_2 \cdot r_2 + r_3 \quad (6.3)$$

\vdots

$$r_{k-1} = q_k \cdot r_k + r_{k+1} \quad (6.4)$$

$$r_k = q_{k+1} \cdot r_{k+1} + r_{k+2} \quad (6.5)$$

\vdots

$$r_{n-1} = q_n \cdot r_n + r_{n+1} \quad (6.6)$$

$$r_n = q_{n+1} \cdot r_{n+1} + 0 \quad (6.7)$$

Such that $\gcd(a, b) := r_{n+1}$.

6.2 $\gcd(a, b)$ as a Linear Combination of a and b

Proposition 6.2.1. Given $a, b \in \mathbb{Z}$, then for some $k_1, k_2 \in \mathbb{Z}$, and some $d \in \mathbb{Z}$,

$$d = \gcd(a, b) = k_1 a + k_2 b \quad (6.8)$$

Remark. To solve the congruence $4 * x = 1 \pmod{17}$ for x , find x in the form of $x = 4^{-1} \pmod{17}$.

For instance, to find $\gcd(34, 13)$ as a linear combination $k_1 a + k_2 b$, then first use the Euclidean algorithm to find $\gcd(34, 13)$:

$$\begin{array}{l|l} 34 = 2 \cdot 13 + 8 & a = 2 \cdot b + r_1 \\ 13 = 8 + 5 & b = r_1 + r_2 \\ 8 = 5 + 3 & r_1 = r_2 + r_3 \\ 5 = 3 + 2 & r_2 = r_3 + r_4 \\ 3 = 2 + \boxed{1} & r_3 = r_4 + \boxed{r_5} \\ 2 = 2 \cdot 1 + 0 & r_4 = 2 \cdot r_5 + 0 \end{array} \quad (6.9)$$

Note that

$$\begin{array}{ll}
 a = 2 \cdot b + r_1 & r_1 = a - 2b \\
 b = r_1 + r_2 & r_2 = b - r_1 \\
 r_1 = r_2 + r_3 & r_3 = r_1 - r_2 \\
 r_2 = r_3 + r_4 & r_4 = r_2 - r_3 \\
 r_3 = r_4 + \boxed{r_5} & \boxed{r_5} = r_3 - r_4 \\
 r_4 = 2 \cdot r_5 + 0 &
 \end{array} \quad (6.10)$$

It is now possible to *collect* k_1 and k_2 in a bottom-up manner:

$$\boxed{r_5} = r_3 - r_4 \quad (6.11)$$

$$= r_3 - (r_2 - r_3) \quad (6.12)$$

$$= -r_2 + 2r_3 \quad (6.13)$$

$$= -r_2 + 2(r_1 - r_2) \quad (6.14)$$

$$= 2r_1 - 3r_2 \quad (6.15)$$

$$= 2r_1 - 3(b - r_1) \quad (6.16)$$

$$= -3b + 5r_1 \quad (6.17)$$

$$= -3b + 5(a - 2b) \quad (6.18)$$

$$= 5a - 13b \quad (6.19)$$

Hence $\gcd(34, 13) = \gcd(a, b) = 5a - 13b$ for some $a, b \in \mathbb{Z}$. One may verify this by checking that

$$5 \cdot 34 - 13 \cdot 13 = 170 - 169 = 1 \quad (6.20)$$

6.3 Problems for Integers Modulo m

- $\boxed{a * x = b \pmod{m} \Leftrightarrow x = a^{-1} * b \pmod{m}}$
For \mathbb{R}^+ , given some $a, b, m \in \mathbb{Z}$

$$a * x = b \pmod{m} \quad (6.21)$$

$$\Leftrightarrow a^{-1} * a * x = a^{-1} * b \pmod{m} \quad (6.22)$$

$$\Leftrightarrow x = a^{-1} * b \pmod{m} \quad (6.23)$$

- $\boxed{a^n \pmod{m} \Leftrightarrow (a \cdot a^2 \cdot a^4 \cdot a^8 \cdot \dots) \pmod{m}}$

That is, to decompose the exponent into smaller equivalences.

- $\boxed{x^a = b \pmod{m} \Leftrightarrow x = b^{a^{-1}} \pmod{m}}$

For \mathbb{R}^+ , given some $a, b, m \in \mathbb{Z}$

$$x^a = b \pmod{m} \quad (6.24)$$

$$x = \sqrt[a]{b} \pmod{m} \quad (6.25)$$

$$x = b^{\frac{1}{a}} \pmod{m} \quad (6.26)$$

$$x = b^{a^{-1}} \pmod{m} \quad (6.27)$$

- For the discrete logarithm: $a^x = b \pmod{m} \Leftrightarrow x = \log_a b \pmod{m}$

6.4 Multiplicative Group of Integers Modulo m

Definition 6.4.1 (Relatively Prime, Coprime). Two integers $a, b \in \mathbb{Z}$ are *relatively prime* (or *coprime*) if

$$\gcd(a, b) = 1 \quad (6.28)$$

Definition 6.4.2 (Multiplicative Group of mod m). Given $m \in \mathbb{Z}$, then

$$G_m^\times := \{a \in \mathbb{Z} \mid (1 \leq a < m) \wedge (\gcd(a, m) = 1)\} \quad (6.29)$$

Forms a group $(G_m^\times, * \pmod{m})$ under *multiplicative modulo m* .

1. Closure

$$\forall a, b, m \in G_m^\times : (\gcd(a, m) = 1) \wedge (\gcd(b, m) = 1) \rightarrow (\gcd(a * b, m) = 1) \quad (6.30)$$

2. Associativity

Given by multiplication on integers modulo m .

3. Neutral Element

$$\forall m \in G_m^\times : \gcd(1, m) = 1 \quad (6.31)$$

4. Invertibility

$$\forall a \in G_m^\times : \exists y \in G_m^\times : a * y = 1 \pmod{m} \quad (6.32)$$

For which the inverse element y is denoted a^{-1} , giving

$$\forall a \in G_m^\times : a * a^{-1} = 1 \pmod{m} \quad (6.33)$$

Theorem 6.4.1 (Euler Totient Function). Given the *multiplicative modulo group G_m^\times* , then

$$\phi(m) := |G_m^\times| \quad (6.34)$$

Theorem 6.4.2. If p is prime then

$$\phi(p) \equiv p - 1 \quad (6.35)$$

Theorem 6.4.3. If p is prime and $k \geq 1$ then

$$\phi(p^k) \equiv p^{k-1}(p - 1) \quad (6.36)$$

Theorem 6.4.4. If $a, b \in \mathbb{Z}$ and a, b are *relatively prime* (i.e. $\gcd(a, b) = 1$) then

$$\phi(ab) \equiv \phi(a)\phi(b) \quad (6.37)$$

Theorem 6.4.5. If $a, m \in \mathbb{Z}$ are *relatively prime* (i.e. $\gcd(a, m) = 1$) then

$$a^{\phi(m)} \equiv 1 \pmod{m} \quad (6.38)$$

Theorem 6.4.6 (Fermat's Little Theorem). Given p is a prime number, then for any $a \in \mathbb{Z}$

$$a^p \equiv a \pmod{p} \quad (6.39)$$

Additionally, if $a, p \in \mathbb{Z}$ are *relatively prime*, $\gcd(a, p) = 1$,

$$a^{p-1} \equiv 1 \pmod{p} \quad (6.40)$$

Remark. Given $a \in G_m^\times$, to find x such that

$$a * x = b \pmod{m} \quad (6.41)$$

Find $a^{-1} \pmod{m}$.

For example, for

$$13 * x = 6 \pmod{34} \quad (6.42)$$

Since

$$x = 13^{-1} * 6 \pmod{34} \quad (6.43)$$

Find $13^{-1} \pmod{34}$ via the *Euclidean algorithm* which gives

$$13^{-1} = 21 \pmod{34} \quad (6.44)$$

Then

$$x = 21 * 6 \pmod{34} \quad (6.45)$$

$$= 126 - 3 * 34 \pmod{34} \quad (6.46)$$

$$= 24 \pmod{34} \quad (6.47)$$

Remark. To compute expressions of the form

$$a^n \pmod{m} \quad (6.48)$$

One should decompose a^n to $a^n = a \cdot a^2 \cdot a^4 \cdot \dots$, and use Fermat's Little Theorem and Euler Totient Function Identities whenever possible.

Remark. For equations of the form

$$x^a = b \pmod{m} \quad (6.49)$$

Then

$$x = b^{a^{-1}} \pmod{m} \quad (6.50)$$

If $\gcd(a, \phi(m)) = 1$ then

$$a * y = 1 \pmod{\phi(m)} \quad (6.51)$$

$$x = b^y \pmod{m} \quad (6.52)$$

if $\gcd(b, m) = 1$, that is if b, m are *relatively prime*

$$x^a = (b^y)^a \pmod{m} \quad (6.53)$$

$$= b^{a*y} \pmod{m} \quad (6.54)$$

$$= b^{1+k\phi(m)} \pmod{m} \quad (6.55)$$

$$= b * (b^{\phi(m)})^k \pmod{m} \quad (6.56)$$

$$= b * 1^k \pmod{m} \quad (6.57)$$

$$= b \pmod{m} \quad (6.58)$$

6.5 Rivest–Shamir–Adleman (RSA) Cryptography

Definition 6.5.1 (RSA, Public Keys and Private Keys). Given actors Alice and Bob, the process of RSA is

1. Alice provides *secrete* primes p and q .

$$n = p * q \quad (6.59)$$

2. Alice provides two integers d and e such that

$$d * e = 1 \pmod{\phi(p * q)} \quad (6.60)$$

3. Alice distributes the pair (n, e) to everyone.
4. Encryption and Decryption is then

$$\text{encrypt}_{n,e}(m) := m^e \pmod{n} \quad (6.61)$$

$$\text{decrypt}_{n,d}(m) := c^d \pmod{n} \quad (6.62)$$

5. Bob *encrypts* message m as the encrypted message c where

$$c := \text{encrypt}_{n,e}(m) \quad (6.63)$$

And sends c to Alice.

6. Alice *decrypts* c as

$$m' = \text{decrypt}_{n,d}(c) \quad (6.64)$$

Check that $\gcd(m, n) = 1$, that is if m, n are *relatively prime*, then

$$m' \pmod{n} = c^d \pmod{n} \quad (6.65)$$

$$= (m^e)^d \pmod{n} \quad (6.66)$$

$$= m^{d*e} \pmod{n} \quad (6.67)$$

$$= m^{1+k\phi(p*q)} \pmod{n} \quad (6.68)$$

$$= m \pmod{n} \quad (6.69)$$

Then *only* Alice can decrypt the encrypted message c in polynomial time.

Remark. An example of the RSA process:

1. Alice provides secret primes $p = 3, q = 41$

$$n = 3 * 41 = 123 \quad (6.70)$$

2. Alice provides two integers $d = 27, e = 3$

$$d * e \pmod{\phi(3 * 41)} = 27 * 3 \pmod{\phi(3 * 41)} \quad (6.71)$$

$$= 81 \pmod{[\phi(3) * \phi(41)]} \quad (6.72)$$

$$= 81 \pmod{[2 * 40]} \quad (6.73)$$

$$= 81 \pmod{80} \quad (6.74)$$

$$= 1 \pmod{80} \quad (6.75)$$

3. Alice distributes $(n, e) = (123, 3)$ to everyone.

4. The encryption and decryption functions are

$$\text{encrypt}_{n,e}(m) = m^3 \pmod{n} \quad (6.76)$$

$$\text{decrypt}_{n,d}(c) = c^{27} \pmod{n} \quad (6.77)$$

5. Given a message $m = 5$ then Bob sends

$$c = 5^3 \pmod{123} \quad (6.78)$$

$$= 125 \pmod{123} \quad (6.79)$$

$$= 2 \pmod{123} \quad (6.80)$$

6. Alice receives the encrypted message $c = 2$ and decrypts with the fact that $\gcd(123, 5) = 1$

$$m' \pmod{123} = 2^{27} \pmod{123} \quad (6.81)$$

$$= 5 \pmod{123} \quad (6.82)$$

7 Linear Algebra

7.1 Matrix Basics

Definition 7.1.1 (Matrix). A $(n \times m)$ -dimension matrix A has n rows and m columns, and each of its entries $a_{j,k}$, for $1 \leq j \leq n$ and $1 \leq k \leq m$ are denoted as

$$A = \begin{bmatrix} a_{1,1} & a_{1,2} & \cdots & a_{1,m} \\ a_{2,1} & a_{2,2} & \cdots & a_{2,m} \\ \vdots & \vdots & \ddots & \vdots \\ a_{n,1} & a_{n,2} & \cdots & a_{n,m} \end{bmatrix} \quad (7.1)$$

Definition 7.1.2 (Set of Matrices of Dimension $n \times m$). Let $\mathcal{M}(n, m)$ denote the set of all matrices with dimension $n \times m$, that is, having n rows and m columns.

Definition 7.1.3 (Square Matrix). A *square matrix* is a matrix with dimension $n \times n$.

Definition 7.1.4 (Matrix Addition). Let $A, B \in \mathcal{M}(n, m)$ be two matrices of the same dimension $n \times m$. Then the sum matrix $C = A + B$ is defined to have entries

$$c_{j,k} = a_{j,k} + b_{j,k} \quad (7.2)$$

That is,

$$\begin{aligned} & \begin{bmatrix} a_{1,1} & a_{1,2} & \cdots & a_{1,m} \\ a_{2,1} & a_{2,2} & \cdots & a_{2,m} \\ \vdots & \vdots & \ddots & \vdots \\ a_{n,1} & a_{n,2} & \cdots & a_{n,m} \end{bmatrix} + \begin{bmatrix} b_{1,1} & b_{1,2} & \cdots & b_{1,m} \\ b_{2,1} & b_{2,2} & \cdots & b_{2,m} \\ \vdots & \vdots & \ddots & \vdots \\ b_{n,1} & b_{n,2} & \cdots & b_{n,m} \end{bmatrix} \\ & := \begin{bmatrix} a_{1,1} + b_{1,1} & a_{1,2} + b_{1,2} & \cdots & a_{1,m} + b_{1,m} \\ a_{2,1} + b_{2,1} & a_{2,2} + b_{2,2} & \cdots & a_{2,m} + b_{2,m} \\ \vdots & \vdots & \ddots & \vdots \\ a_{n,1} + b_{n,1} & a_{n,2} + b_{n,2} & \cdots & a_{n,m} + b_{n,m} \end{bmatrix} \end{aligned} \quad (7.3)$$

Definition 7.1.5 (Matrix Multiplication). Let A be an $(l \times m)$ matrix and B be an $(m \times n)$ matrix. Then their product $C = A \cdot B$ is the $(l \times n)$ matrix where each entry $c_{j,k}$ is

$$c_{j,k} := \sum_{s=1}^m a_{j,s} b_{s,k} \quad (7.4)$$

Note that matrix multiplication is *not commutative*, that is, for most cases $A \cdot B \neq B \cdot A$

Definition 7.1.6 (Identity Matrix). Let I_n denote the *identity* matrix with dimension $n \times n$

$$I_n := \begin{bmatrix} 1 & 0 & \cdots & 0 \\ 0 & 1 & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & 1 \end{bmatrix} \quad (7.5)$$

Notice that all diagonal entries $i_{j,k}$ with indices $j = k$ is 1, while all other entries are 0.

Alternatively, the *identity* matrix can be defined with entries $\delta_{j,k}$ where δ is the *Kronecker symbol* such that

$$\delta_{j,k} := \begin{cases} 1 & j = k \\ 0 & j \neq k \end{cases} \quad (7.6)$$

Definition 7.1.7 (Matrix Multiplication by Scalar λ). Let $\lambda \in \mathbb{R}$ be a constant, then the multiplication of an $(n \times m)$ -dimension matrix A by λ is defined as

$$\lambda A := \begin{bmatrix} \lambda a_{1,1} & \lambda a_{1,2} & \cdots & \lambda a_{1,m} \\ \lambda a_{2,1} & \lambda a_{2,2} & \cdots & \lambda a_{2,m} \\ \vdots & \vdots & \ddots & \vdots \\ \lambda a_{n,1} & \lambda a_{n,2} & \cdots & \lambda a_{n,m} \end{bmatrix} \quad (7.7)$$

If the dimension of A is $n \times n$, i.e. A is a *square matrix*, then λA is equivalently

$$\lambda A := \begin{bmatrix} \lambda & 0 & \cdots & 0 \\ 0 & \lambda & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & \lambda \end{bmatrix} \begin{bmatrix} a_{1,1} & a_{1,2} & \cdots & a_{1,n} \\ a_{2,1} & a_{2,2} & \cdots & a_{2,n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{n,1} & a_{n,2} & \cdots & a_{n,n} \end{bmatrix} \quad (7.8)$$

Lemma 7.1.1. If A is a matrix with dimension $n \times n$, A is a *square matrix*, then

$$AI \equiv IA \equiv A \quad (7.9)$$

Where I is the *identity* matrix with dimension $n \times n$.

Proof. Let $B = AI$, then

$$b_{j,k} = \sum_{s=1}^n a_{j,s} \delta_{s,k} \quad (7.10)$$

Only $\delta_{k,k}$ is non-zero, thus $b_{j,k} = a_{j,k}$. The same is true for IA . ■

7.1.1 Matrix Addition and Multiplication Properties

Proposition 7.1.1 (Associative Matrix Multiplication). Given matrices $A \in \mathcal{M}(n, m)$, $B \in \mathcal{M}(m, p)$ and $C \in \mathcal{M}(p, q)$ then

$$(AB)C \equiv A(BC) \quad (7.11)$$

Proof. The entry $t_{j,l}$ of $T = (AB)C$ is

$$t_{j,l} = \sum_{k=1}^p \left(\sum_{s=1}^m a_{j,s} b_{s,k} \right) c_{k,l} \equiv \sum_{k=1}^p a_{j,s} \left(\sum_{s=1}^m b_{s,k} c_{k,l} \right) = u_{j,l} \quad (7.12)$$

Where $u_{j,l}$ are entries of the matrix $U = A(BC)$ ■

Proposition 7.1.2 (Distributive Matrix Multiplication). Given matrices $A \in \mathcal{M}(n, m)$, $B \in \mathcal{M}(m, p)$ and $C \in \mathcal{M}(p, q)$ then

$$A(B + C) = AB + AC \quad (7.13)$$

$$(A + B)C = AC + BC \quad (7.14)$$

Proof. Let $S = A(B + C)$ and $E = AB + AC$, then each entry $s_{j,l}$ from S is

$$s_{j,l} = \sum_{s=1}^m a_{j,s} (b_{s,l} + c_{s,l}) \equiv \sum_{s=1}^m a_{j,s} b_{s,l} + \sum_{s=1}^m a_{j,s} c_{s,l} = e_{j,l} \quad (7.15)$$

Where $e_{j,l}$ are entries from E .

Let $T = (A + B)C$ and $F = AC + BC$, then each entry $t_{j,l}$ from T is

$$t_{j,l} = \sum_{s=1}^m (a_{j,s} + b_{j,s}) c_{s,l} \equiv \sum_{s=1}^m a_{j,s} c_{s,l} + \sum_{s=1}^m b_{j,s} c_{s,l} = f_{j,l} \quad (7.16)$$

Where $f_{j,l}$ are entries from F . ■

7.1.2 Determinant of a Square Matrix

Definition 7.1.8 (Determinant of a 2×2 Matrix). Given a 2×2 square matrix $A \in \mathcal{M}(2, 2)$

$$A = \begin{bmatrix} a & b \\ c & d \end{bmatrix} \quad (7.17)$$

Then the determinant of A , denoted $\det(A)$ or $|A|$ is calculated with

$$\det(A) = \begin{vmatrix} a & b \\ c & d \end{vmatrix} = ad - bc \quad (7.18)$$

Definition 7.1.9 (Determinant of a 3×3 Matrix). Given a 3×3 square matrix $A \in \mathcal{M}(3, 3)$

$$A = \begin{bmatrix} a & b & c \\ d & e & f \\ g & h & i \end{bmatrix} \quad (7.19)$$

Then the determinant of A , denoted $\det(A)$ or $|A|$ is calculated with

$$\det(A) = \begin{vmatrix} a & b & c \\ d & e & f \\ g & h & i \end{vmatrix} = a \begin{vmatrix} \square & \square & \square \\ \square & e & f \\ \square & h & i \end{vmatrix} - b \begin{vmatrix} \square & \square & \square \\ d & \square & f \\ g & \square & i \end{vmatrix} + c \begin{vmatrix} \square & \square & \square \\ d & e & \square \\ g & h & \square \end{vmatrix} \quad (7.20)$$

$$= a \begin{vmatrix} e & f \\ h & i \end{vmatrix} - b \begin{vmatrix} d & f \\ g & i \end{vmatrix} + c \begin{vmatrix} d & e \\ g & h \end{vmatrix} \quad (7.21)$$

$$= aei - afh + bfg - bdi + cdh - ceg \quad (7.22)$$

Definition 7.1.10 (Upper Triangular Matrix). An $n \times n$ matrix $A \in \mathcal{M}(n, n)$ is called a *upper triangular* (or *right triangular*) matrix if it has the form

$$A = \begin{bmatrix} a_{1,1} & a_{1,2} & \cdots & a_{1,n} \\ & a_{2,2} & \cdots & a_{2,n} \\ & & \ddots & \vdots \\ 0 & & & a_{n,n} \end{bmatrix} \quad (7.23)$$

Where all the lower triangular part are 0s.

Lemma 7.1.2 (Determinant of an Upper Triangular Matrix). Given an $n \times n$ *upper triangular* matrix A , then its *determinant* $\det(A)$ can be calculated as

$$\det(A) = \begin{vmatrix} \gamma_1 & * & * & \cdots & * \\ \vdots & \gamma_2 & * & \ddots & \vdots \\ \vdots & \cdots & \gamma_3 & * & * \\ \vdots & \ddots & \vdots & \ddots & * \\ 0 & \cdots & \cdots & \cdots & \gamma_n \end{vmatrix} = \gamma_1 \gamma_2 \cdots \gamma_n \quad (7.24)$$

Where $*$ represents arbitrary entries.

Corollary 7.1.2.1. A specialization of this lemma is the case for 3×3 *upper triangular* matrix A :

$$\det(A) = \begin{vmatrix} \gamma_1 & * & * \\ 0 & a & b \\ 0 & c & d \end{vmatrix} = \begin{vmatrix} \gamma_1 & * & * \\ 0 & a & b \\ 0 & 0 & d - b \cdot \frac{c}{a} \end{vmatrix} = \gamma_1(ad - bc) \quad (7.25)$$

7.2 Solving Linear System of Equations

Definition 7.2.1. Matrices are useful for solving a *linear system of equations* of the form

$$\begin{cases} a_{1,1}x_1 + a_{1,2}x_2 + \cdots + a_{1,n}x_n = b_1 \\ a_{2,1}x_1 + a_{2,2}x_2 + \cdots + a_{2,n}x_n = b_2 \\ \vdots \\ a_{n,1}x_1 + a_{n,2}x_2 + \cdots + a_{n,n}x_n = b_n \end{cases} \quad (7.26)$$

Then, the matrix of the *coefficients* is denoted as A with dimension $n \times n$ where

$$A = \begin{bmatrix} a_{1,1} & a_{1,2} & \cdots & a_{1,n} \\ a_{2,1} & a_{2,2} & \cdots & a_{2,n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{n,1} & a_{n,2} & \cdots & a_{n,n} \end{bmatrix} \quad (7.27)$$

The *unknowns* are denoted as X with dimension $n \times 1$ where

$$X = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix} \quad (7.28)$$

The *constants* are denoted as B with dimension $n \times 1$ where

$$B = \begin{bmatrix} b_1 \\ b_2 \\ \vdots \\ b_n \end{bmatrix} \quad (7.29)$$

Together, they yield the matrix equation

$$A \cdot X = B \quad (7.30)$$

To solve for X , one needs to find the *inverse* matrix A^{-1} of A such that

$$A \cdot X = B \quad (7.31)$$

$$A^{-1} \cdot A \cdot X = A^{-1} \cdot B \quad (7.32)$$

$$I \cdot X = A^{-1} \cdot B \quad (7.33)$$

$$X = A^{-1} \cdot B \quad (7.34)$$

Where I is the *identity* matrix.

7.3 Gaussian Elimination

Definition 7.3.1 (Augmented Matrix). Given a system of linear equations

$$\begin{cases} a_{1,1}x_1 + a_{1,2}x_2 + \cdots + a_{1,n}x_n = b_1 \\ a_{2,1}x_1 + a_{2,2}x_2 + \cdots + a_{2,n}x_n = b_2 \\ \vdots \\ a_{n,1}x_1 + a_{n,2}x_2 + \cdots + a_{n,n}x_n = b_n \end{cases} \quad (7.35)$$

Then its *augmented* matrix $A|B$ is

$$\left[\begin{array}{cccc|c} a_{1,1} & a_{1,2} & \cdots & a_{1,n} & b_{1,n} \\ a_{2,1} & a_{2,2} & \cdots & a_{2,n} & b_{2,n} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ a_{n,1} & a_{n,2} & \cdots & a_{n,n} & b_{n,n} \end{array} \right] \quad (7.36)$$

Definition 7.3.2 (Row Operations).

1. **Multiply and Add Row**

Multiply row by scalar γ then add the result to another row.

$$\det(A') = \det(A) \quad (7.37)$$

2. **Swap Rows**

$$\det(A') = -\det(A) \quad (7.38)$$

3. **Multiply Row**

Multiply a row by scalar γ .

$$\det(A') = \gamma \det(A) \quad (7.39)$$

Definition 7.3.3 (Gaussian Elimination). Using the *row operations* applied to $A|B$ then one transforms $AX = B$ into an equivalent system

$$A'X = B' \quad (7.40)$$

If it is the case that

$$A' = I \quad (7.41)$$

Then there exists a *solution* $X = B'$ to the system

$$B' = A'X = IX = X \quad (7.42)$$

Definition 7.3.4 (Inverse Matrix). The *inverse* matrix A^{-1} of A is the matrix for which under multiplication yields the *identity* matrix I

$$AA^{-1} \equiv A^{-1}A \equiv I \quad (7.43)$$

With *Gaussian Elimination* applied to $A|I$ then one transforms

$$AA^{-1} = I \Rightarrow A'A^{-1} = B' \quad (7.44)$$

If

$$A' = I \quad (7.45)$$

Then there exists a solution to $A^{-1} = B'$

$$B' = A'A^{-1} = IA^{-1} = A^{-1} \quad (7.46)$$

7.4 Linear Maps

Definition 7.4.1 (\mathbb{R}^n).

$$\mathbb{R}^n := \overbrace{\mathbb{R} \times \mathbb{R} \times \cdots \times \mathbb{R}}^n \quad (7.47)$$

Definition 7.4.2 ($\mathbb{R}^{m,n}$). Is the domain of a matrix with m rows and n columns.

Lemma 7.4.1 (Linear Mapping and Matrices). Any matrix defines a linear mapping.

Given a matrix $A \in \mathbb{R}^{m,n}$, then A defines a *linear mapping* $f: \mathbb{R}^n \rightarrow \mathbb{R}^m$ if entries of \mathbb{R}^n are treated as *column vectors* then for $V \in \mathbb{R}^{n,1}$

$$f(V) = AV \quad (7.48)$$

Remark. For example, for the $\mathbb{R}^{2,3}$ matrix A where

$$A = \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \end{bmatrix} \in \mathbb{R}^{2,3} \quad (7.49)$$

A defines a *linear mapping* f such that

$$f: \mathbb{R}^3 \rightarrow \mathbb{R}^2 \quad (7.50)$$

Since column vectors are used, then an $m \times n$ matrix defines a mapping from $\mathbb{R}^n \rightarrow \mathbb{R}^m$ with m, n reversed.

Then the mapping f is defined as

$$f \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} = \begin{pmatrix} 1 \\ 4 \end{pmatrix} \quad f \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix} = \begin{pmatrix} 2 \\ 5 \end{pmatrix} \quad f \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} = \begin{pmatrix} 3 \\ 6 \end{pmatrix} \quad (7.51)$$

Then the i th column of A represents the image of the i th element of $\mathbb{R}^{n,1}$

Remark. Let there be an system of linear equations

$$\begin{cases} x'_1 = a_{1,1}x_1 + a_{1,2}x_2 + \cdots + a_{1,n}x_n \\ x'_2 = a_{2,1}x_1 + a_{2,2}x_2 + \cdots + a_{2,n}x_n \\ \vdots \\ x'_n = a_{n,1}x_1 + a_{n,2}x_2 + \cdots + a_{n,n}x_n \end{cases} \quad (7.52)$$

With

$$A = \begin{bmatrix} a_{1,1} & a_{1,2} & \cdots & a_{1,n} \\ a_{2,1} & a_{2,2} & \cdots & a_{2,n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{n,1} & a_{n,2} & \cdots & a_{n,n} \end{bmatrix} \quad X = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix} \quad X' = \begin{bmatrix} x'_1 \\ x'_2 \\ \vdots \\ x'_n \end{bmatrix} \quad (7.53)$$

Then there is a linear map

$$X' = AX \quad (7.54)$$

7.5 Eigenvalues and Eigenvectors

Definition 7.5.1 (Eigenvalue and Eigenvector).

1. A real number $\lambda \in \mathbb{R}$ is an *eigenvalue* of A
2. A non-zero vector \vec{v} is an *eigenvector*

If

$$A\vec{v} = \lambda\vec{v}, \vec{v} \neq \vec{0} \quad (7.55)$$

Since

$$A\vec{v} - \lambda\vec{v} = (A - \lambda I) \cdot \vec{v} = \vec{0} \implies |A - \lambda I| = 0 \quad (7.56)$$

Hence, to solve for λ , use the equality

$$|A - \lambda I| = 0 \quad (7.57)$$

Remark. An example.

For the system of linear equations

$$\begin{cases} x' = 2x + 2y \\ y' = 2x + 5y \end{cases} \quad (7.58)$$

$$A = \begin{bmatrix} 2 & 2 \\ 2 & 5 \end{bmatrix} \quad (7.59)$$

$$|A - \lambda I| = \begin{vmatrix} 2 - \lambda & 2 \\ 2 & 5 - \lambda \end{vmatrix} = \lambda^2 - 7\lambda + 6 = 0 \quad (7.60)$$

Then there exist two *eigenvalues*

$$\lambda^2 - 7\lambda + 6 \implies \lambda_1 = 1, \lambda_2 = 6 \quad (7.61)$$

Then

$$A - \lambda_1 I = \begin{bmatrix} 1 & 2 \\ 2 & 4 \end{bmatrix} \quad (7.62)$$

And

$$A - \lambda_2 I = \begin{bmatrix} -4 & 2 \\ 2 & -1 \end{bmatrix} \quad (7.63)$$

To find the *eigenvector* associated with each *eigenvalue*:

1. Case $\lambda_1 = 1$

From the system, to find the *eigenvector* \vec{v}_{λ_1}

$$(A - \lambda_1 I) \begin{bmatrix} \vec{v}_1 \\ \vec{v}_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix} \Rightarrow \begin{bmatrix} 1 & 2 \\ 2 & 4 \end{bmatrix} \begin{bmatrix} \vec{v}_1 \\ \vec{v}_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix} \quad (7.64)$$

Via Gaussian elimination,

$$\Leftrightarrow \begin{bmatrix} 1 & 2 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} \vec{v}_1 \\ \vec{v}_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix} \implies \begin{cases} 1v_1 + 2v_2 = 0 \\ 0 + 0 = 0 \end{cases} \quad (7.65)$$

Then there exists an *infinite* number of solutions where

$$v_1 = -2v_2 \quad (7.66)$$

Taking one of them is sufficient, e.g.

$$\vec{v}_{\lambda_1} = \begin{bmatrix} -2 \\ 1 \end{bmatrix} \quad (7.67)$$

Check that for the *eigenvalue-eigenvector* pair that

$$A\vec{v}_{\lambda_1} = \lambda_1\vec{v}_{\lambda_1} \quad (7.68)$$

$$\begin{bmatrix} 2 & 2 \\ 2 & 5 \end{bmatrix} \begin{bmatrix} -2 \\ 1 \end{bmatrix} = \begin{bmatrix} -2 \\ 1 \end{bmatrix} = \lambda_1 \begin{bmatrix} -2 \\ 1 \end{bmatrix} \quad (7.69)$$

2. Case $\lambda_2 = 6$

Repeat the same procedure, and the *eigenvector* takes the value

$$\vec{v}_{\lambda_2} = \begin{bmatrix} 1 \\ 2 \end{bmatrix} \quad (7.70)$$

Remark. With A being symmetric, then *eigenvectors* \vec{v}_{λ_1} and \vec{v}_{λ_2} are *orthogonal*

$$\begin{bmatrix} \vec{v}_{\lambda_1} & \vec{v}_{\lambda_2} \end{bmatrix} \begin{bmatrix} \vec{v}_{\lambda_1} \\ \vec{v}_{\lambda_2} \end{bmatrix} \equiv \vec{0} \quad (7.71)$$

Remark. For the system of linear equations

$$\begin{cases} x' = \frac{\sqrt{2}}{2}x + \frac{\sqrt{2}}{2}y \\ y' = -\frac{\sqrt{2}}{2}x + \frac{\sqrt{2}}{2}y \end{cases} \quad (7.72)$$

$$A = \begin{bmatrix} \frac{\sqrt{2}}{2} & \frac{\sqrt{2}}{2} \\ -\frac{\sqrt{2}}{2} & \frac{\sqrt{2}}{2} \end{bmatrix} \quad (7.73)$$

$$|A - \lambda I| = \begin{vmatrix} \frac{\sqrt{2}}{2} - \lambda & \frac{\sqrt{2}}{2} \\ -\frac{\sqrt{2}}{2} & \frac{\sqrt{2}}{2} - \lambda \end{vmatrix} = \left(\frac{\sqrt{2}}{2} - \lambda \right)^2 + \frac{1}{2} = 0 \quad (7.74)$$

And thus there is no *real eigenvalues*; this A is in fact a *rotation*.

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