COMP0147 Discrete Mathematics for Computer Scientists Notes

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Notes adapted from:

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

Contents

1	Set	Theory
	1.1	Set Notations
	1.2	Properties
	1.3	Set Equality
	1.4	Set Operations
	1.5	Boolean Algebra
	1.6	Set Algebra
2	Fun	ctions 11
	2.1	Function Basics
	2.2	Composition of Injections
	2.3	Composition of Surjection
	2.4	Composition of Bijection
	2.5	Cardinality of Sets
3	Per	mutations 15
	3.1	Permutation Basics
4	Bina	ary Relations 17
	4.1	Equivalence Relations
	4.2	Equivalence Classes
	4.3	Quotient Groups
5	Gго	ups 21
	5.1	Group Basics
	5.2	Multiplicative Group
	5.3	Additive Group
	5.4	Associativity of Sequential Composition of Functions
	5.5	Subgroups
	5.6	Lagrange's Theorem
		5.6.1 Equivalence Classes
		5.6.2 Order of an Element in Lagrange's Theorem
6	Euc	lidean Algorithm 29
	6.1	Euclidean Algorithm Basics
	6.2	gcd(a, b) as a Linear Combination of a and b
	6.3	Problems for Integers Modulo m

Contents

	6.4	Multiplicative Group of Integers Modulo m	31
	6.5	Rivest–Shamir–Adleman (RSA) Cryptography	33
7	Line	ear Algebra	35
	7.1	Matrix Basics	35
		7.1.1 Matrix Addition and Multiplication Properties	36
		7.1.2 Determinant of a Square Matrix	37
	7.2	Solving Linear System of Equations	38
	7.3	Gaussian Elimination	39
	7.4	Linear Maps	41
	7.5		
8	Cou	nting	45
	8.1	Counting Basics	45
		8.1.1 Multiplication Principle	
		8.1.2 Addition Principle	45

1 Set Theory

1.1 Set Notations

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

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. $A \subseteq B \implies \forall x (x \in A \rightarrow x \in B)$
- $2. \ B \subseteq A \implies \forall \, y(y \in B \to y \in A)$

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

1.4 Set Operations

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

1.5 Boolean Algebra

Definition 1.5.1 (De Morgan's Laws).

$$\neg (p \lor q) \equiv \neg p \land \neg q \tag{1.1}$$

$$\neg (p \land q) \equiv \neg p \lor \neg q \tag{1.2}$$

Definition 1.5.2 (Idempotent Laws).

$$p \lor p \equiv p \tag{1.3}$$

$$p \wedge p \equiv p \tag{1.4}$$

Definition 1.5.3 (Commutative Laws).

$$p \lor q \equiv q \lor p \tag{1.5}$$

$$p \wedge q \equiv q \wedge p \tag{1.6}$$

Definition 1.5.4 (Associative Laws).

$$p \lor (q \lor r) \equiv (p \lor q) \lor r \tag{1.7}$$

$$p \wedge (q \wedge r) \equiv (p \wedge q) \wedge r \tag{1.8}$$

Definition 1.5.5 (Distributive Laws).

$$p \wedge (q \vee r) \equiv (p \wedge q) \vee (p \wedge r) \tag{1.9}$$

$$p \lor (q \land r) \equiv (p \lor q) \land (p \lor r) \tag{1.10}$$

Definition 1.5.6 (Identity Laws).

$$p \vee F \equiv p \tag{1.11}$$

$$p \vee T \equiv T \tag{1.12}$$

$$p \wedge T \equiv p \tag{1.13}$$

$$p \wedge F \equiv F \tag{1.14}$$

Definition 1.5.7 (Absorption Laws).

$$p \lor (p \land q) \equiv p \tag{1.15}$$

$$p \land (p \lor q) \equiv p \tag{1.16}$$

Definition 1.5.8 (Implication and Negation Laws).

- Identity: $p \to q \equiv \neg p \lor q$
- Counter-example: $\neg(p \to q) \equiv p \land \neg q$
- Equivalences: $p \to q \to r \equiv (p \land q) \to r \equiv q \ to(p \to r)$

• Absorption:

$$p \to T \equiv T$$

$$p \to F \equiv \neg p$$

$$T \to p \equiv p$$

$$F \to p \equiv T$$

- Contrapositive: $p \rightarrow q \equiv \neg q \rightarrow \neg p$
- Law of Excluded Middle:

$$p \vee \neg p \equiv \mathbf{T}$$
$$p \wedge \neg p \equiv \mathbf{F}$$

- 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).

$$\left(A \cup B\right)^c \equiv A^c \cap B^c \tag{1.17}$$

$$(A \cap B)^c \equiv A^c \cup B^c \tag{1.18}$$

Definition 1.6.2 (Idempotent Laws).

$$A \cup A \equiv A \tag{1.19}$$

$$A \cap A \equiv A \tag{1.20}$$

Definition 1.6.3 (Commutative Laws).

$$A \cup B \equiv B \cup A \tag{1.21}$$

$$A \cap B \equiv B \cap A \tag{1.22}$$

Definition 1.6.4 (Associativity Laws).

$$A \cup (B \cup C) \equiv (A \cup B) \cup C \tag{1.23}$$

$$A \cap (B \cap C) \equiv (A \cap B) \cap C \tag{1.24}$$

Definition 1.6.5 (Distributive Laws).

$$A \cap (B \cup C) \equiv (A \cap B) \cup (B \cap C) \tag{1.25}$$

$$A \cup (B \cap C) \equiv (A \cup B) \cap (B \cup C) \tag{1.26}$$

Definition 1.6.6 (Identity Laws).

$$A \cup \emptyset \equiv A \tag{1.27}$$

$$A \cap \emptyset \equiv \emptyset \tag{1.28}$$

$$A \cap U \equiv A \tag{1.29}$$

$$A \cup U \equiv U \tag{1.30}$$

Definition 1.6.7 (Absorption Laws).

$$A \cup (A \cap B) \equiv A \tag{1.31}$$

$$A \cap (A \cup B) \equiv A \tag{1.32}$$

Definition 1.6.8 (Difference Identity Laws).

$$C \setminus (A \cup B) \equiv (C \setminus A) \cap (C \setminus B) \tag{1.33}$$

$$C \setminus (A \cap B) \equiv (C \setminus A) \cup (C \setminus B) \tag{1.34}$$

Definition 1.6.9 (Complement-Difference Identity Law).

$$C \setminus D \equiv C \cap D^c \tag{1.35}$$

Definition 1.6.10 (Double Complement Law).

$$\left(D^c\right)^c \equiv D \tag{1.36}$$

Definition 1.6.11 (Contraposition).

$$C \subseteq D \Leftrightarrow D^c \subseteq C^c \tag{1.37}$$

$$C = D \Leftrightarrow C^c = D^c \tag{1.38}$$

Definition 1.6.12 (Arbitrary Union).

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

$$A_1 \cup A_2 \cup \cdots \cup A_n \coloneqq \bigcup_{i \in I} A_i \tag{1.39}$$

Then

$$x \in \bigcup_{i \in I} A_i \Leftrightarrow \exists \, i \in I \colon x \in A_i \tag{1.40}$$

Definition 1.6.13 (Arbitrary Intersection).

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

$$A_1\cap A_2\cap \cdots \cap A_n \coloneqq \bigcap_{i\in I} A_i \tag{1.41}$$

Then

$$x \in \bigcap_{i \in I} A_i \Leftrightarrow \forall \, i \in I \colon x \in A_i \tag{1.42}$$

2 Functions

2.1 Function Basics

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

$$f \colon X \mapsto Y$$
 (2.1)

- domain(f) = X
- image(f) = f(X)

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

$$domain(f) = X \tag{2.2}$$

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

$$domain(f) \subseteq X \tag{2.3}$$

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

$$f(X) = Y \Leftrightarrow \forall y \in Y \colon \exists x \in X \colon f(x) = y \tag{2.4}$$

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

$$\forall x_1, x_2 \in X \colon x_1 \neq x_2 \to f(x_1) \neq f(x_2) \tag{2.5}$$

$$\Leftrightarrow \forall x_1, x_2 \in X \colon f(x_1) = f(x_2) \to x_1 = x_2 \tag{2.6}$$

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.

$$Bijective(f) := Injective(f) \land Surjective(f)$$
 (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

$$h(x) := g(f(x)) \tag{2.8}$$

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

$$f(x_1) \neq f(x_2) \tag{2.9}$$

as f is *injective*, and thus

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

$$h(x) := g(f(x)) \tag{2.11}$$

Then h is also a *surjective* function.

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

$$\forall z \in Z \colon \exists x \in X \colon h(x) = z \tag{2.12}$$

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
$$\forall z \in Z \colon \exists x \in X \colon h(x) = (g \circ f)(x) = g(f(x)) = g(y) = z$$
 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

$$h(x) := g(f(x)) \tag{2.13}$$

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).

$$|X| = |Y| \tag{2.14}$$

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 *bijective* function $h: X \mapsto Y$.

Equivalently,

$$(|X| \le |Y|) \land (|Y| \le |X|) \to (|X| = |Y|)$$
 (2.15)

Remark. Examples include countable sets, enumerable sets

$$|\mathbb{Q}| = |\mathbb{Z}| = |\mathbb{N}| = \aleph_0 \tag{2.16}$$

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

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

$$|\mathbb{R}| > \aleph_0 \tag{2.17}$$

3 Permutations

3.1 Permutation Basics

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

Is denoted as

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

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

Definition 3.1.2 (Counting Permutations).

$$|S_n| \coloneqq n! \tag{3.3}$$

Which is the number of different ways to permutate n elements $\{1, 2, ..., n\} \subset \mathbb{Z}$. 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

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

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

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

$$\sigma^k = \epsilon \tag{3.5}$$

Where ϵ is the identity permutation

$$\epsilon(x) = x \tag{3.6}$$

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

$$\operatorname{sgn}(\sigma) = (-1)^k \tag{3.7}$$

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

$$\operatorname{sgn}(\sigma) = \begin{cases} +1 & \text{if k is even} \\ -1 & \text{if k is odd} \end{cases}$$
 (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 $i \in \{1, ..., n\}$, starting from i = 1, compare $\sigma(i)$ with $\sigma(i+1), ..., \sigma(n)$ and add the number of disordered pairs, then move on to i+1 and compare $\sigma(i+1)$ with $\sigma(i+2), ..., \sigma(n)$ and so on.

Theorem 3.1.1 (Composition of Permutation).

$$\operatorname{sgn}(\sigma_1 \sigma_2) := \operatorname{sgn}(\sigma_1) \cdot \operatorname{sgn}(\sigma_2) \tag{3.9}$$

Where

0	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 $R: X \to Y$, $R \subseteq X \times Y$, $x \in X$ 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

$$\forall x \in X \colon E(x,x)$$

2. Symmetry

$$\forall x, y \in X \colon E(x, y) \to E(y, x)$$

3. Transitivity

$$\forall\, x,y,z\in X\colon E(x,y)\wedge E(y,z)\to E(x,z)$$

4.2 Equivalence Classes

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

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

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

$$[a]_m := \{ x \in \mathbb{Z} \colon x = a + km \} \tag{4.2}$$

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

$$\Leftrightarrow [a]_m := \{ x \in \mathbb{Z} \colon x \equiv a \bmod m \} \tag{4.3}$$

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

$$r \bmod m \equiv k \bmod m \tag{4.4}$$

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

$$G_m := \{0, 1, 2, \dots, m - 2, m - 1\} \tag{4.5}$$

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 $[a] \subseteq \mathbb{Z}$

$$[a] := \{ b \in \mathbb{Z} \colon b \equiv a \bmod m \} \tag{4.6}$$

$$\Leftrightarrow \{a + km \colon k \in \mathbb{Z}\} \tag{4.7}$$

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

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

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

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

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

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

Observe that

$$[1]_2 \oplus [1]_2 \Leftrightarrow [2]_2 \Leftrightarrow [0]_2 \tag{4.10}$$

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

$$\mathbb{Z}/E \equiv \{\text{EVEN}, \text{ODD}\} \tag{4.11}$$

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

$$[a]_m \oplus [b]_m \equiv [a+b]_m \tag{4.12}$$

$$[a]_m \otimes [b]_m \equiv [a \cdot b]_m \tag{4.13}$$

If $a_1 \equiv a_2 \mod m$ and $b_1 \equiv b_2 \mod m$ then

$$a_1 + b_1 \equiv a_2 + b_2 \bmod m \tag{4.14}$$

$$a_1 \cdot b_1 \equiv a_2 \cdot b_2 \bmod m \tag{4.15}$$

(4.16)

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

$$G_m := \{0, 1, 2, \dots, m - 2, m - 1\} \tag{4.17}$$

For example, given m=3, then the multiplication and addition table of $\pmod{3}$ and $\pmod{3}$ over G_3 can be computed:

$+ \pmod{3}$	0	1	2	* (mod 3)	0	1	2
0	0	1	2	0	0	0	0
1	$\begin{vmatrix} 0\\1\\2 \end{vmatrix}$	2	0	1	$\begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$	1	2
2	2	0	1	2	0	2	1

Table 4.1: Multiplication and Addition Table of ${\cal G}_3$

5 Groups

5.1 Group Basics

A group is an abstract collection consisting of:

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

It has the following properties:

1. Closure

$$\forall x, y \colon x \in G \land y \in G \to x \star y \in G \tag{5.1}$$

2. Associativity

$$\forall x, y, z \in G \colon (x \star y) \star z \equiv x \star (y \star z) \tag{5.2}$$

3. Neutral Element

$$\exists \epsilon \in G \colon \forall x \in G \colon x \star \epsilon \equiv \epsilon \star x \equiv x \tag{5.3}$$

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

4. Invertibility

$$\forall x \in G \colon \exists y \in G \colon x \star y \equiv y \star x \equiv \epsilon \tag{5.4}$$

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 $\star \colon G \times G \to G$ satisfies the additional *commutative* property:

Commutativity

$$\forall \, x, y \in G \colon x \star y \equiv y \star x \tag{5.5}$$

5.2 Multiplicative Group

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

- Closure, Associativity. The multiplication operation $*: G \times G \to G$ 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

$$a * x = b \tag{5.6}$$

Has the unique solution

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

Since

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

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

$$\Leftrightarrow \epsilon * x = a^{-1} * b \tag{Invertibility}$$

$$\Leftrightarrow x = a^{-1} * b \tag{Neutral Element}$$

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

For example, let G be the set of permutations

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

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

$$\sigma_2\sigma_2=\sigma_1^4=\sigma_1^3\sigma_1=\epsilon\sigma_1=\sigma_1 \tag{5.13}$$

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 $+: G \times G \to G$. It has the same properties of a general *group*.

1. Closure

$$\forall x, y \colon x \in G \land y \in G \to x + y \in G \tag{5.14}$$

2. Associativity

$$\forall x, y, z \in G \colon (x+y) + z \equiv x + (y+z) \tag{5.15}$$

3. Neutral Element

$$\exists \epsilon \in G \colon \forall x \in G \colon x + \epsilon \equiv \epsilon + x \equiv x \tag{5.16}$$

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

4. Invertibility

$$\forall x \in G \colon \exists y \in G \colon x + y \equiv y + x \equiv 0 \tag{5.17}$$

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

$$a + x = b \tag{5.18}$$

Has a unique solution

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

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 $f*X \to Y$ and $g:Y \to Z$ such that $f*g:X \to Z$ 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 $f: A \to B$
- Injection $q: B \to C$
- Injection $h: C \to D$

Then their composition is associative:

$$(f * g) * h \equiv f * (g * h) \tag{5.20}$$

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

$$\forall x, y \colon x \in H \land y \in H \to x * y \in H \tag{5.21}$$

2. Neutral Element

$$\epsilon \in H \tag{5.22}$$

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

3. Invertibility

$$\forall x \in H \colon x^{-1} \in H \tag{5.23}$$

5.6 Lagrange's Theorem

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

$$G := \{g_1, g_2, \dots, g_n\} \tag{5.24}$$

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

$$H := \{ h1 \ h_2, \dots, h_k \} \tag{5.25}$$

Then k|n (k divides n).

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

$$n = k\ell \tag{5.26}$$

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

$$gH := \{g * h \colon h \in H\} \tag{5.27}$$

Remark. Visually,

$$G \equiv \begin{array}{c} \boxed{g_1 H} \\ g_2 H \\ \vdots \\ \boxed{g_\ell H} \end{array} \right\} \ell \text{ disjoint subsets} \tag{5.28}$$

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

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, *)

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

Proof.

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

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

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

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

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

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

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

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

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,*)

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

For the equivalence

$$x = y \Leftrightarrow x^{-1} * y = 1 \tag{5.39}$$

Then for each of the required properties:

• Neutral Element from Reflexivity of E(x,y)

$$\forall x \in G \colon E(x, x) \tag{5.40}$$

Since

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

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

• **Invertibility** from Symmetry of E(x,y)

$$\forall x, y \in G \colon E(x, y) \to E(y, x) \tag{5.42}$$

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

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

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

• Closure from Transitivity of E(x,y)

$$\forall x, y, z \in G \colon E(x, y) \land E(y, z) \to E(x, z) \tag{5.44}$$

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

$$x^{-1} * z \Leftrightarrow x^{-1} * \epsilon * z \tag{5.45}$$

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

$$\Leftrightarrow h_1 * h_2 \in H \tag{5.47}$$

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

$$G = \{1, 3, 7, 9\} \tag{5.48}$$

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

Constructing the multiplication table yields

* (mod 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,

$$G = \begin{cases} 1 * H = 9 * H = \{1, 9\} \\ 3 * H = 7 * H = \{3, 7\} \end{cases} \} \ell = 2$$
 (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

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

Then

$$\forall h \in H \colon g^{-1} * y = h \Leftrightarrow y = g * h \tag{5.51}$$

Which yields the equivalence

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

Hence

$$[g] \equiv gH \tag{5.53}$$

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,

$$G = \begin{bmatrix} [g_1] \equiv g_1 H \\ [g_2] \equiv g_1 H \\ \vdots \\ [g_\ell] \equiv g_\ell H \end{bmatrix}$$
 disjoint subsets (5.54)

Proposition 5.6.2.

$$\forall g \in G \colon |gH| \equiv |H| \equiv k \tag{5.55}$$

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

$$\forall i, j \in I \colon (h_i = h_j) \leftrightarrow (g * h_i = g * h_j) \tag{5.56}$$

$$\Leftrightarrow \forall \ i,j \in I \colon (h_1 \neq h_j) \leftrightarrow (g * h_i \neq g * h_j) \tag{5.57}$$

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

Table 5.4: Multiplication Table for Group S_n

Since

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

Hence,

$$|A_n| \equiv \frac{1}{2} \cdot |S_n| \equiv \frac{1}{2} \cdot n! \tag{5.59}$$

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

$$a^k = \epsilon \tag{5.60}$$

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, *),

$$\forall a \in G \colon a^{|G|} \equiv 1 \tag{5.61}$$

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

$$\{a^m \mid m \in \mathbb{Z}\} = \{\epsilon, a, a^2, ...\}$$
 (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

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

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,

$$2^8 = 1 \pmod{15} \tag{5.64}$$

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

$$2^{20} = 2^{2 \cdot 8 + 4} = (2^8)^2 * 2^4 = 1 * 16 = 1 \pmod{15}$$
 (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 $a \ge b$ is

$$a = q_0 \cdot b + r_1 \tag{6.1}$$

$$b = q_1 \cdot r_1 + r_2 \tag{6.2}$$

$$r_1 = q_2 \cdot r_2 + r_3 \tag{6.3}$$

:

$$r_{k-1} = q_k \cdot r_k + r_{k+1} \tag{6.4}$$

$$r_k = q_{k+1} \cdot r_{k+1} + r_{k+2} \tag{6.5}$$

$$r_{n-1} = q_n \cdot r_n + r_{n+1} \tag{6.6}$$

$$r_n = q_{n+1} \cdot r_{n+1} + 0 \tag{6.7}$$

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 $d \in \mathbb{Z}$,

$$d = \gcd(a, b) = k_1 a + k_2 b \tag{6.8}$$

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 $k_1a + k_2b$, then first use the Euclidean algorithm to find gcd(34, 13):

Note that

$$a = 2 \cdot b + r_{1} \qquad r_{1} = a - 2b$$

$$b = r_{1} + r_{2} \qquad r_{2} = b - r_{1}$$

$$r_{1} = r_{2} + r_{3} \qquad r_{3} = r_{1} - r_{2}$$

$$r_{2} = r_{3} + r_{4} \qquad \Leftrightarrow \qquad r_{4} = r_{2} - r_{3}$$

$$r_{3} = r_{4} + \boxed{r_{5}} \qquad \boxed{r_{5}} = r_{3} - r_{4}$$

$$r_{4} = 2 \cdot r_{5} + 0$$

$$(6.10)$$

It is now possible to $\operatorname{collect}\, k_1$ and k_2 in a bottom-up manner:

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

$$= -r_2 + 2r_3 \tag{6.13}$$

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

$$=2r_{1}-3r_{2} \tag{6.15}$$

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

$$= -3b + 5r_1 \tag{6.17}$$

$$= -3b + 5(a - 2b) \tag{6.18}$$

$$= 5a - 13b \tag{6.19}$$

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

$$5 \cdot 34 - 13 \cdot 13 = 170 - 169 = 1 \tag{6.20}$$

6.3 Problems for Integers Modulo m

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

$$a * x = b \pmod{m} \tag{6.21}$$

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

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

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

That is, to decompose the exponent into smaller equivalences.

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

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

$$x^a = b \pmod{m} \tag{6.24}$$

$$x = \sqrt[a]{b} \pmod{m} \tag{6.25}$$

$$x = b^{\frac{1}{a}} \pmod{m} \tag{6.26}$$

$$x = b^{a^{-1}} \pmod{m} \tag{6.27}$$

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

$$\gcd(a,b) = 1\tag{6.28}$$

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

$$G_m^{\times} \coloneqq \{ a \in \mathbb{Z} \mid (1 \le a < m) \land (\gcd(a, b) = 1) \}$$

$$\tag{6.29}$$

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

1. Closure

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

2. Associativity

Given by multiplication on integers modulo m.

3. Neutral Element

$$\forall m \in G_m^{\times} \colon \gcd(1, m) = 1 \tag{6.31}$$

4. Invertibility

$$\forall a \in G_m^{\times} \colon \exists y \in G_m^{\times} \colon a * y = 1 \pmod{m} \tag{6.32}$$

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

$$\forall \, a \in G_m^{\times} \colon a * a^{-1} = 1 \, \, (\text{mod } m) \tag{6.33}$$

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

$$\phi(m) \coloneqq |G_m^{\times}| \tag{6.34}$$

Theorem 6.4.2. If p is prime then

$$\phi(p) \equiv p - 1 \tag{6.35}$$

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

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

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

$$\phi(ab) \equiv \phi(a)\phi(b) \tag{6.37}$$

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

$$a^{\phi(m)} = 1 \pmod{m} \tag{6.38}$$

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

$$a^p \equiv a \pmod{p} \tag{6.39}$$

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

$$a^{p-1} \equiv 1 \pmod{p} \tag{6.40}$$

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

$$a * x = b \pmod{m} \tag{6.41}$$

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

For example, for

$$13 * x = 6 \pmod{34} \tag{6.42}$$

Since

$$x = 13^{-1} * 6 \pmod{34} \tag{6.43}$$

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

$$13^{-1} = 21 \pmod{34} \tag{6.44}$$

Then

$$x = 21 * 6 \pmod{34} \tag{6.45}$$

$$= 126 - 3 * 34 \pmod{34} \tag{6.46}$$

$$= 24 \pmod{34} \tag{6.47}$$

Remark. To compute expressions of the form

$$a^n \pmod{m} \tag{6.48}$$

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

Remark. For equations of the form

$$x^a = b \pmod{m} \tag{6.49}$$

Then

$$x = b^{a^{-1}} \pmod{m} \tag{6.50}$$

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

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

$$x = b^y \pmod{m} \tag{6.52}$$

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

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

$$=b^{a*y} \pmod{m} \tag{6.54}$$

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

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

$$= b * 1^k \pmod{m} \tag{6.57}$$

$$= b \pmod{m} \tag{6.58}$$

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.

$$n = p * q \tag{6.59}$$

2. Alice provides two integers d and e such that

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

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

$$\operatorname{encrypt}_{n,e}(m) \coloneqq m^e \pmod{n} \tag{6.61}$$

$$\operatorname{decrypt}_{n,d}(m) \coloneqq c^d \pmod{n} \tag{6.62}$$

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

$$c := \operatorname{encrypt}_{n.e}(m) \tag{6.63}$$

And sends c to Alice.

6. Alice decrypts c as

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

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

$$m' \pmod{n} = c^d \pmod{n} \tag{6.65}$$

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

$$= m^{d*e} \pmod{n} \tag{6.67}$$

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

$$= m \pmod{n} \tag{6.69}$$

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

$$n = 3 * 41 = 123 \tag{6.70}$$

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

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

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

$$= 81 \pmod{[2*40]} \tag{6.73}$$

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

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

- 3. Alice distributes (n, e) = (123, 3) to everyone.
- 4. The encryption and decryption functions are

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

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

5. Given a message m = 5 then Bob sends

$$c = 5^3 \pmod{123} \tag{6.78}$$

$$= 125 \pmod{123} \tag{6.79}$$

$$= 2 \pmod{123} \tag{6.80}$$

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

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

$$= 5 \pmod{123} \tag{6.82}$$

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 $1 \le j \le n$ and $1 \le k \le m$ are denoted as

$$A = \begin{bmatrix} a_{1,1} & a_{1,2} & \dots & a_{1,m} \\ a_{2,1} & a_{2,2} & \dots & a_{2,m} \\ \vdots & \vdots & \ddots & \vdots \\ a_{n,1} & a_{n,2} & \dots & a_{n,m} \end{bmatrix}$$
 (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

$$c_{i,k} = a_{i,k} + b_{i,k} (7.2)$$

That is,

$$\begin{bmatrix} a_{1,1} & a_{1,2} & \dots & a_{1,m} \\ a_{2,1} & a_{2,2} & \dots & a_{2,m} \\ \vdots & \vdots & \ddots & \vdots \\ a_{n,1} & a_{n,2} & \dots & a_{n,m} \end{bmatrix} + \begin{bmatrix} b_{1,1} & b_{1,2} & \dots & b_{1,m} \\ b_{2,1} & b_{2,2} & \dots & b_{2,m} \\ \vdots & \vdots & \ddots & \vdots \\ b_{n,1} & b_{n,2} & \dots & b_{n,m} \end{bmatrix}$$

$$:= \begin{bmatrix} a_{1,1} + b_{1,1} & a_{1,2} + b_{1,2} & \dots & a_{1,m} + b_{1,m} \\ a_{2,1} + b_{2,1} & a_{2,2} + b_{2,2} & \dots & a_{2,m} + b_{2,m} \\ \vdots & \vdots & \ddots & \vdots \\ a_{n,1} + b_{n,1} & a_{n,2} + b_{n,2} & \dots & a_{n,m} + b_{n,m} \end{bmatrix}$$

$$(7.3)$$

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

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

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 $n \times n$

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

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

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

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

$$(7.7)$$

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

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

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

$$AI \equiv IA \equiv A \tag{7.9}$$

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

Proof. Let B = AI, then

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

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

$$(AB)C \equiv A(BC) \tag{7.11}$$

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

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

$$A(B+C) = AB + AC \tag{7.13}$$

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

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

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

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

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

$$t_{j,l} = \sum_{s=1}^{m} (a_{j,s} + b_{s,l})c_{s,l} \equiv \sum_{s=1}^{m} a_{j,s}c_{s,l} + \sum_{s=1}^{m} b_{j,s}c_{s,l} = f_{j,l}$$
 (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 $A \in \mathcal{M}(2,2)$

$$A = \begin{bmatrix} a & b \\ c & d \end{bmatrix} \tag{7.17}$$

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

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

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

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

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

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

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

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

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

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

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

$$(7.24)$$

Where * represents arbitrary entries.

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

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

$$\begin{cases} a_{1,1}x_1 + a_{1,2}x_2 + \dots + a_{1,n}x_n &= b_1 \\ a_{2,1}x_1 + a_{2,2}x_2 + \dots + a_{2,n}x_n &= b_2 \\ \vdots \\ a_{n,1}x_1 + a_{n,2}x_2 + \dots + a_{n,n}x_n &= b_n \end{cases}$$

$$(7.26)$$

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

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

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

$$X = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix} \tag{7.28}$$

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

$$B = \begin{bmatrix} b_1 \\ b_2 \\ \vdots \\ b_n \end{bmatrix} \tag{7.29}$$

Together, they yield the matrix equation

$$A \cdot X = B \tag{7.30}$$

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

$$A \cdot X = B \tag{7.31}$$

$$A^{-1} \cdot A \cdot X = A^{-1} \cdot B \tag{7.32}$$

$$I \cdot X = A^{-1} \cdot B \tag{7.33}$$

$$X = A^{-1} \cdot B \tag{7.34}$$

Where I is the *identity* matrix.

7.3 Gaussian Elimination

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

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

Then its augmented matrix A|B is

$$\begin{bmatrix} a_{1,1} & a_{1,2} & \cdots & a_{1,n} & b_{1,n} \\ a_{2,1} & a_{2,2} & \cdots & a_{2,n} & b_{2,n} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ a_{n,1} & a_{n,2} & \cdots & a_{n,n} & b_{n,n} \end{bmatrix}$$
(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.

$$\det(A') = \det(A) \tag{7.37}$$

2. Swap Rows

$$\det(A') = -\det(A) \tag{7.38}$$

3. Multiply Row

Multiply a row by scalar γ .

$$\det(A') = \gamma \det(A) \tag{7.39}$$

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

$$A'X = B' \tag{7.40}$$

If it is the case that

$$A' = I \tag{7.41}$$

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

$$B' = A'X = IX = X \tag{7.42}$$

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

$$AA^{-1} \equiv A^{-1}A \equiv I \tag{7.43}$$

With Gaussian Elimination applied to A|I then one transforms

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

If

$$A' = I \tag{7.45}$$

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

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

7.4 Linear Maps

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

$$\mathbb{R}^n := \overbrace{\mathbb{R} \times \mathbb{R} \times \dots \times \mathbb{R}}^n \tag{7.47}$$

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 $f : \mathbb{R}^n \to \mathbb{R}^m$ if entries of \mathbb{R}^n are treated as column vectors then for $V \in \mathbb{R}^{n,1}$

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

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

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

A defines a linear mapping f such that

$$f: \mathbb{R}^3 \to \mathbb{R}^2 \tag{7.50}$$

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

Then the mapping f is defined as

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

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

Remark. Let there be an system of linear equations

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

With

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

Then there is a linear map

$$X' = AX \tag{7.54}$$

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

$$A\vec{v} = \lambda \vec{v}, \vec{v} \neq \vec{0} \tag{7.55}$$

Since

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

Hence, to solve for λ , use the equality

$$|A - \lambda I| = 0 \tag{7.57}$$

Remark. An example.

For the system of linear equations

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

$$A = \begin{bmatrix} 2 & 2 \\ 2 & 5 \end{bmatrix} \tag{7.59}$$

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

Then there exist two eigenvalues

$$\lambda^2 - 7\lambda + 6 \implies \lambda_1 = 1, \lambda_2 = 6 \tag{7.61}$$

Then

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

And

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

To find the eigenvector associated with each eigenvalue:

1. Case $\lambda_1 = 1$

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

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

Via Gaussian elimination,

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

Then there exists an *infinite* number of solutions where

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

Taking one of them is sufficient, e.g.

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

Check that for the eigenvalue-eigenvector pair that

$$A\vec{v}_{\lambda_1} = \lambda_1 \vec{v}_{\lambda_1} \tag{7.68}$$

$$\begin{bmatrix} 2 & 2 \\ 2 & 5 \end{bmatrix} \begin{bmatrix} -2 \\ 1 \end{bmatrix} = \begin{bmatrix} -2 \\ 1 \end{bmatrix} = \lambda_1 \begin{bmatrix} -2 \\ 1 \end{bmatrix} \tag{7.69}$$

2. Case $\lambda_2 = 6$

Repeat the same procedure, and the eigenvector takes the value

$$\vec{v}_{\lambda_2} = \begin{bmatrix} 1\\2 \end{bmatrix} \tag{7.70}$$

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

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

Remark. For the system of linear equations

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

$$A = \begin{bmatrix} \frac{\sqrt{2}}{2} & \frac{\sqrt{2}}{2} \\ \frac{\sqrt{2}}{2} & \frac{\sqrt{2}}{2} \end{bmatrix} \tag{7.73}$$

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

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

8 Counting

8.1 Counting Basics

8.1.1 Multiplication Principle

Definition 8.1.1 (Multiplication Principle). The *multiplication principle* is used to count number of tuples (t_1, t_2, t_3, \dots) where t_i are selected from independent sources.

For any sets $A_1,A_2,\ldots,A_n,$ their Cartesian product

$$|A_1 \times A_2 \times \dots \times A_n| \equiv |A_1| \cdot |A_2| \cdot \dots \cdot |A_n| \tag{8.1}$$

Remark. For the set $E_2 = \{0, 1\}$,

$$|E_2^3| = |E_2 \times E_2 \times E_2| = 2^3 = 8$$
 (8.2)

Remark. The number of boolean *n*-tuples is 2^n

$$|E_2^n| = |\underbrace{E_2 \times E_2 \times \dots \times E_2}_n| = 2^n \tag{8.3}$$

Proof. For the Cartesian product $A \times B$ between any sets A and B,

$$|A \times B| \equiv |A| \cdot |B| \tag{8.4}$$

	$ a_1 $	a_2		a_n
$\overline{b_1}$	(a_1, b_1)	(a_2, b_1)		(a_n,b_1)
b_2	(a_1, b_2)	(a_2,b_2)	•••	(a_n,b_2)
÷	:	:	٠.	:
b_k	$ \begin{vmatrix} (a_1,b_1) \\ (a_1,b_2) \\ \vdots \\ (a_1,b_k) \end{vmatrix}$	(a_2,b_k)	•••	(a_n,b_k)

8.1.2 Addition Principle

Definition 8.1.2 (Addition Principle (Inclusion-Exclusion Principle)). For any sets A and B,

$$|A \cup B| \equiv |A| + |B| - |A \cap B| \tag{8.5}$$

Remark. This is used in probability where for any events A and B

$$P(A \lor B) \equiv P(A) + P(B) - P(A \land B)$$
(8.6)

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