# 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:  $\{x \mid x \in \mathbb{R} \land x^2 = x\}$
- 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  $\sigma$  is the smallest  $k \in \mathbb{Z}^+$  such that

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

Where  $\epsilon$  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  $\sigma$ , 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  $\epsilon$  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  $\epsilon$  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  $\ell$  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  $\ell$  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  $\ell$  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  $\ell$  be the number of disjoint equivalence class [g], then G can be partitioned into  $\ell$  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

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

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

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

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

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

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

$$(6.10)$$

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

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

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

$$= -r_2 - 2(r_1 - r_2) \tag{6.14}$$

$$=2r_1 - 3r_2 \tag{6.15}$$

$$=2r_1 - 3(b - r_1) \tag{6.16}$$

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

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

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

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  $\delta$  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  $\lambda$ ). Let  $\lambda \in \mathbb{R}$  be a constant, then the multiplication of an  $(n \times m)$ -dimension matrix A by  $\lambda$  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  $\lambda A$  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  $s_{i,l}$  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  $e_{i,l}$  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.

# 7.2 Solving Linear System of Equations

**Definition 7.2.1.** Matrices are useful to solve a linear system of equations of the form

$$\begin{cases} a_{1,1}x_1 + a1, 2x_2 + \dots + a_{1,n}x_n &= b_1 \\ a_{2,1}x_1 + a2, 2x_2 + \dots + a_{2,n}x_n &= b_2 \\ & \vdots \\ a_{n,1}x_1 + an, 2x_2 + \dots + a_{n,n}x_n &= b_n \end{cases}$$
 (7.17)

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

$$A = \begin{bmatrix} a_{1,1} & a_{1,2} & \dots & a_{1,n} \\ a_{2,1} & a_{2,2} & \dots & a_{2,n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{n,1} & a_{n,2} & \dots & a_{n,n} \end{bmatrix}$$
 (7.18)

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

$$X = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix} \tag{7.19}$$

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

$$B = \begin{bmatrix} b_1 \\ b_2 \\ \vdots \\ b_n \end{bmatrix} \tag{7.20}$$

Together, they yield the matrix equation

$$A \cdot X = B \tag{7.21}$$

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

$$A \cdot X = B \tag{7.22}$$

$$A^{-1} \cdot A \cdot X = A^{-1} \cdot B \tag{7.23}$$

$$I \cdot X = A^{-1} \cdot B \tag{7.24}$$

$$X = A^{-1} \cdot B \tag{7.25}$$

Where I is the *identity matrix*.

# **Bibliography**

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