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].

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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 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

$$\epsilon \in H$$
 (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

$$\begin{cases} a_{1,1}x_1 + a_1, 2x_2 + \dots + a_{1,n}x_n &= b_1 \\ a_{2,1}x_1 + a_2, 2x_2 + \dots + a_{2,n}x_n &= b_2 \\ \vdots \\ a_{n,1}x_1 + a_n, 2x_2 + \dots + a_{n,n}x_n &= b_n \end{cases}$$

$$(7.26)$$

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 $A^{-1} = B'$

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

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