

Applied Formal Methods: Homework #0

Due on Aug. 24 at Midnight

Professor Rozier : T R 11:00-12:15

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Problem 1

Give an appropriate positive constant c such that $f(n) \leq c \cdot g(n)$ for all $n > 1$.

1. $f(n) = n^2 + n + 1, g(n) = 2n^3$
2. $f(n) = n\sqrt{n} + n^2, g(n) = n^2$
3. $f(n) = n^2 - n + 1, g(n) = n^2/2$

Solution

We solve each solution algebraically to determine a possible constant c .

Part One

$$\begin{aligned} n^2 + n + 1 &= \\ &\leq n^2 + n^2 + n^2 \\ &= 3n^2 \\ &\leq c \cdot 2n^3 \end{aligned}$$

Thus a valid c could be when $c = 2$.

Part Two

$$\begin{aligned} n^2 + n\sqrt{n} &= \\ &= n^2 + n^{3/2} \\ &\leq n^2 + n^{4/2} \\ &= n^2 + n^2 \\ &= 2n^2 \\ &\leq c \cdot n^2 \end{aligned}$$

Thus a valid c is $c = 2$.

Part Three

$$\begin{aligned} n^2 - n + 1 &= \\ &\leq n^2 \\ &\leq c \cdot n^2/2 \end{aligned}$$

Thus a valid c is $c = 2$.

Problem 2

Let $\Sigma = \{0, 1\}$. Construct a DFA A that recognizes the language that consists of all binary numbers that can be divided by 5.

Let the state q_k indicate the remainder of k divided by 5. For example, the remainder of 2 would correlate to state q_2 because $7 \bmod 5 = 2$.

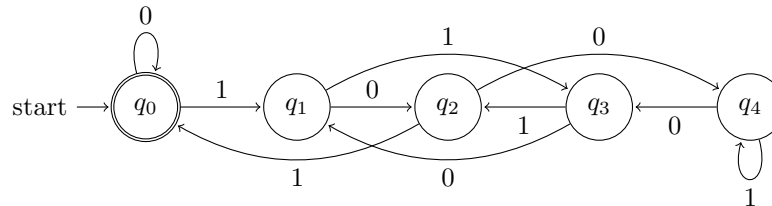


Figure 1: DFA, A , this is really beautiful, ya know?

Justification

Take a given binary number, x . Since there are only two inputs to our state machine, x can either become $x0$ or $x1$. When a 0 comes into the state machine, it is the same as taking the binary number and multiplying it by two. When a 1 comes into the machine, it is the same as multiplying by two and adding one.

Using this knowledge, we can construct a transition table that tell us where to go:

	$x \bmod 5 = 0$	$x \bmod 5 = 1$	$x \bmod 5 = 2$	$x \bmod 5 = 3$	$x \bmod 5 = 4$
$x0$	0	2	4	1	3
$x1$	1	3	0	2	4

Therefore on state q_0 or ($x \bmod 5 = 0$), a transition line should go to state q_0 for the input 0 and a line should go to state q_1 for input 1. Continuing this gives us the Figure 1.

Problem 3

Write part of **Quick-Sort**($list, start, end$)

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1: function QUICK-SORT( $list, start, end$ )
2:   if  $start \geq end$  then
3:     return
4:   end if
5:    $mid \leftarrow \text{PARTITION}(list, start, end)$ 
6:   QUICK-SORT( $list, start, mid - 1$ )
7:   QUICK-SORT( $list, mid + 1, end$ )
8: end function

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Algorithm 1: Start of QuickSort

Problem 4

Suppose we would like to fit a straight line through the origin, i.e., $Y_i = \beta_1 x_i + e_i$ with $i = 1, \dots, n$, $E[e_i] = 0$, and $\text{Var}[e_i] = \sigma_e^2$ and $\text{Cov}[e_i, e_j] = 0, \forall i \neq j$.

Part A

Find the least squares estimator for $\hat{\beta}_1$ for the slope β_1 .

Solution

To find the least squares estimator, we should minimize our Residual Sum of Squares, RSS:

$$\begin{aligned} RSS &= \sum_{i=1}^n (Y_i - \hat{Y}_i)^2 \\ &= \sum_{i=1}^n (Y_i - \hat{\beta}_1 x_i)^2 \end{aligned}$$

By taking the partial derivative in respect to $\hat{\beta}_1$, we get:

$$\frac{\partial}{\partial \hat{\beta}_1} (RSS) = -2 \sum_{i=1}^n x_i (Y_i - \hat{\beta}_1 x_i) = 0$$

This gives us:

$$\begin{aligned} \sum_{i=1}^n x_i (Y_i - \hat{\beta}_1 x_i) &= \sum_{i=1}^n x_i Y_i - \sum_{i=1}^n \hat{\beta}_1 x_i^2 \\ &= \sum_{i=1}^n x_i Y_i - \hat{\beta}_1 \sum_{i=1}^n x_i^2 \end{aligned}$$

Solving for $\hat{\beta}_1$ gives the final estimator for β_1 :

$$\hat{\beta}_1 = \frac{\sum x_i Y_i}{\sum x_i^2}$$

Part B

Calculate the bias and the variance for the estimated slope $\hat{\beta}_1$.

Solution

For the bias, we need to calculate the expected value $E[\hat{\beta}_1]$:

$$\begin{aligned}
 E[\hat{\beta}_1] &= E\left[\frac{\sum x_i Y_i}{\sum x_i^2}\right] \\
 &= \frac{\sum x_i E[Y_i]}{\sum x_i^2} \\
 &= \frac{\sum x_i (\beta_1 x_i)}{\sum x_i^2} \\
 &= \frac{\sum x_i^2 \beta_1}{\sum x_i^2} \\
 &= \beta_1 \frac{\sum x_i^2 \beta_1}{\sum x_i^2} \\
 &= \beta_1
 \end{aligned}$$

Thus since our estimator's expected value is β_1 , we can conclude that the bias of our estimator is 0.

For the variance:

$$\begin{aligned}
 \text{Var}[\hat{\beta}_1] &= \text{Var}\left[\frac{\sum x_i Y_i}{\sum x_i^2}\right] \\
 &= \frac{\sum x_i^2}{\sum x_i^2 \sum x_i^2} \text{Var}[Y_i] \\
 &= \frac{\sum x_i^2}{\sum x_i^2 \sum x_i^2} \text{Var}[Y_i] \\
 &= \frac{1}{\sum x_i^2} \text{Var}[Y_i] \\
 &= \frac{1}{\sum x_i^2} \sigma^2 \\
 &= \frac{\sigma^2}{\sum x_i^2}
 \end{aligned}$$

Problem 5

Prove a polynomial of degree k , $a_k n^k + a_{k-1} n^{k-1} + \dots + a_1 n^1 + a_0 n^0$ is a member of $\Theta(n^k)$ where $a_k \dots a_0$ are nonnegative constants.

Proof. To prove that $a_k n^k + a_{k-1} n^{k-1} + \dots + a_1 n^1 + a_0 n^0$, we must show the following:

$$\exists c_1 \exists c_2 \forall n \geq n_0, c_1 \cdot g(n) \leq f(n) \leq c_2 \cdot g(n)$$

For the first inequality, it is easy to see that it holds because no matter what the constants are, $n^k \leq a_k n^k + a_{k-1} n^{k-1} + \dots + a_1 n^1 + a_0 n^0$ even if $c_1 = 1$ and $n_0 = 1$. This is because $n^k \leq c_1 \cdot a_k n^k$ for any nonnegative constant, c_1 and a_k .

Taking the second inequality, we prove it in the following way. By summation, $\sum_{i=0}^k a_i$ will give us a new constant, A . By taking this value of A , we can then do the following:

$$\begin{aligned} a_k n^k + a_{k-1} n^{k-1} + \dots + a_1 n^1 + a_0 n^0 &= \\ &\leq (a_k + a_{k-1} \dots a_1 + a_0) \cdot n^k \\ &= A \cdot n^k \\ &\leq c_2 \cdot n^k \end{aligned}$$

where $n_0 = 1$ and $c_2 = A$. c_2 is just a constant. Thus the proof is complete. \square

Problem 6

What are the connectives in propositional logic?

Connectives			
Connective	Pronunciation	Meaning	Alternative pronunciations / notations
\neg	not	$\neg a$: a is false	$\neg a$; $!a$
\wedge	and	$a \wedge b$: a and b are both true	$a * b$; ab ; $a \& b$; $a \& b$
\vee	or	$a \vee b$: at least one of $\{a, b\}$ is true	$a + b$; $a b$; $a b$
\Rightarrow	implies	$a \Rightarrow b$: equivalent to $\neg a \vee b$	$a \rightarrow b$; $a \supset b$; if a then b ; a only if b ; b if a ; b is necessary for a ; a is sufficient for b

Problem 7

This is not a problem. It is an example of a table-formatted proof with subproofs that have subproofs.

1	$H\text{-has-2} \Rightarrow P\text{-unsafe} \wedge G\text{-unsafe} \vee J\text{-unsafe} \wedge P\text{-unsafe} \vee G\text{-unsafe} \wedge J\text{-unsafe}$	WaterWorld axiom, choosing a grouping of the ternary \vee , as justified by \vee commutativity
2	subproof: $\vdash H\text{-has-2}$	

2.a		$\vdash H\text{-has-2} \wedge J\text{-safe}$	Premise
2.b		$\vdash H\text{-has-2}$	\wedge Elim (left), line 2.a
3	$P\text{-unsafe} \wedge G\text{-unsafe} \vee J\text{-unsafe} \wedge P\text{-unsafe} \vee G\text{-unsafe} \wedge J\text{-unsafe}$		\Rightarrow Elim, lines 1, 3
4	subproof: $\vdash \neg J\text{-unsafe}$		
4.a		$H\text{-has-2} \wedge J\text{-safe}$	Premise
4.b		$J\text{-safe}$	\wedge Elim (right), line 4.a
4.c		$J\text{-safe} \Rightarrow \neg J\text{-unsafe}$	WaterWorld axiom
4.d		$\neg J\text{-unsafe}$	\Rightarrow Elim, lines 4.b, 4.c
5	subproof: $\vdash P\text{-unsafe} \wedge G\text{-unsafe}$		
5.a		subproof: $G\text{-unsafe} \wedge J\text{-unsafe} \vdash \text{false}$	
5.a.i		$G\text{-unsafe} \wedge J\text{-unsafe}$	Premise for subproof
5.a.ii		$J\text{-unsafe}$	\wedge Elim (right), line 5.a.1
5.a.iii		false	false Intro, lines 4, 5.a.2
5.b		$\neg(G\text{-unsafe} \wedge J\text{-unsafe})$	RAA, line 5.a
5.c		$P\text{-unsafe} \wedge G\text{-unsafe} \vee J\text{-unsafe} \wedge P\text{-unsafe}$	CaseElim (right), lines 3, 5.b
5.d		subproof: $J\text{-unsafe} \wedge P\text{-unsafe} \vdash \text{false}$	
5.d.i		$J\text{-unsafe} \wedge P\text{-unsafe}$	Premise for subproof
5.d.ii		$J\text{-unsafe}$	\wedge Elim (left), line 5.d.1
5.d.iii		false	false Intro, lines 4, 5.d.2
5.e		$\neg J\text{-unsafe} \wedge P\text{-unsafe}$	RAA, line 5.d
5.f		$P\text{-unsafe} \wedge G\text{-unsafe}$	CaseElim (right), lines 5.c, 5.e
6	$G\text{-unsafe}$		\wedge Elim (right), line 5

Problem 8

Translate the following English requirement into a Linear Temporal Logic (LTL) formula φ : “The value of p must oscillate at every tick of the system clock.”

$$\varphi = \Box((p \wedge \mathcal{X}\neg p) \vee (\neg p \wedge \mathcal{X}p))$$

This formula describes a *computation*; let’s call it π . Draw the first 14 time steps of computation π , showing the values of p at each time step. Assume p is initialized to 0.

We draw the computation for this formula in Figure 2.

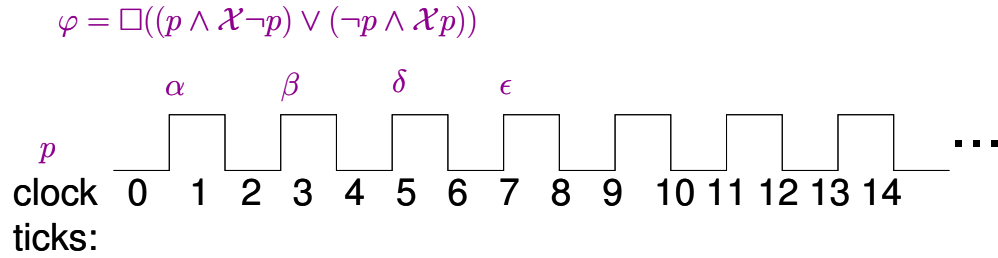


Figure 2: A timing diagram for a computation π with proposition p , where p is initialized to 0. The propositional variable's value during the trace is depicted as a line. When the line is high, the proposition is true; when the line is low, it is false. We can label parts of the diagram with beautiful L^AT_EX labels as well that allow us to more easily refer to them in the text: α , β , δ , ϵ , ...

Problem 18

Evaluate $\sum_{k=1}^5 k^2$ and $\sum_{k=1}^5 (k-1)^2$.

Problem 19

Find the derivative of $f(x) = x^4 + 3x^2 - 2$

Problem 6

Evaluate the integrals $\int_0^1 (1-x^2)dx$ and $\int_1^\infty \frac{1}{x^2}dx$.