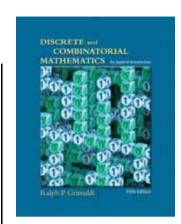
# **Discrete Mathematics**

-- Chapter 8: The Principle of Inclusion and Exclusion



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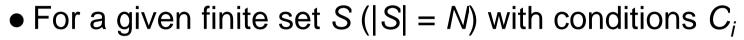
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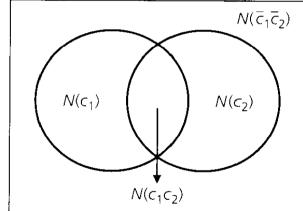
## **Outline**

- The Principle of Inclusion and Exclusion
- Generalization of the Principle
- Derangements: Nothing Is in Its Right Place
- Rook Polynomials
- Arrangements with Forbidden Positions



$$\bullet N(\overline{c_1} \, \overline{c_2}) = N - [N(c_1) + N(c_2)] + N(c_1c_2) \overline{N(\overline{c_1} \text{ and } \overline{c_2})}$$

$$= N(\overline{c_1}) - N(\overline{c_1}c_2)$$



$$N(\overline{c_1 c_2}) = N - N(c_1 c_2)$$

$$\neq N(\overline{c_1 c_2}) \quad N(\overline{c_1} \text{ or } \overline{c_2})$$

$$\neq N(c_1c_2)$$
  $N(\overline{c_1} \text{ or } \overline{c_2})$ 

Figure 8.1

$$N(c_1 c_2 c_3) = N - [N(c_1) + N(c_2) + N(c_3)]$$

$$+ [N(c_1 c_2) + N(c_1 c_3) + N(c_2 c_3)] - N(c_1 c_2 c_3)$$

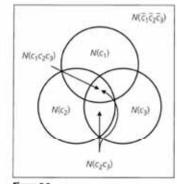


Figure 8.2

## Four sets



## • Ex 8.3:

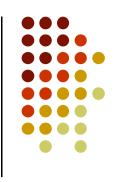
$$\begin{split} N(\overline{c_1} \ \overline{c_2} \ \overline{c_3} \ \overline{c_4}) &= N - [N(c_1) + N(c_2) + N(c_3) + N(c_4)] \\ + [N(c_1c_2) + N(c_1c_3) + N(c_1c_4) + N(c_2c_3) + N(c_2c_4) + N(c_3c_4)] \\ - [N(c_1c_2c_3) + N(c_1c_2c_4) + N(c_1c_3c_4) + N(c_2c_3c_4)] + N(c_1c_2c_3c_4) \end{split}$$

- For each element  $x \in S$ , we have five cases:
  - (0) x satisfies none of the four conditions;
  - (1) x satisfies only one of the four conditions;
  - (2) x satisfies exactly two of the four conditions;
  - (3) x satisfies exactly three of the four conditions;
  - (4) x satisfies all the four conditions.

Four sets 
$$N(\overline{c_1} \ \overline{c_2} \ \overline{c_3} \ \overline{c_4}) = N - [N(c_1) + N(c_2) + N(c_3) + N(c_4)] + [N(c_1c_2) + N(c_1c_3) + N(c_1c_4) + N(c_2c_3) + N(c_2c_4) + N(c_3c_4)] - [N(c_1c_2c_3) + N(c_1c_2c_4) + N(c_1c_3c_4) + N(c_2c_3c_4)] + N(c_1c_2c_3c_4)$$

- x satisfies no condition. x is counted once in  $N(\overline{c_1}, \overline{c_2}, \overline{c_3}, \overline{c_4})$ and once in N. [1=1]
- x satisfies  $c_1$ . It is not counted on the left side. It is counted once in N and 2. once in  $N(c_1)$ . [0 = 1 - 1 = 0]
- x satisfies  $c_2$  and  $c_4$ . It is not counted on the left side. It is counted once in  $N, N(c_2), N(c_4)$  and  $N(c_2c_4)$ .  $[0=1-(1+1)+1=1-\binom{2}{1}+\binom{2}{2}=0]$
- x satisfies  $c_1$ ,  $c_2$  and  $c_4$ . It is not counted on the left side. It is counted once in N,  $N(c_1)$ ,  $N(c_2)$ ,  $N(c_4)$ ,  $N(c_1c_2)$ ,  $N(c_1c_4)$ ,  $N(c_2c_4)$  and  $N(c_1c_2c_4)$ .  $[0 = 1 - (1 + 1 + 1) + (1 + 1 + 1) - 1 = 1 - {3 \choose 1} + {3 \choose 2} - {3 \choose 3} = 0]$
- x satisfies all conditions. It is not counted on the left side. It is counted 5. once in all the subsets on the right side.

$$[0 = 1 - {\binom{4}{1}} + {\binom{4}{2}} - {\binom{4}{3}} + {\binom{4}{4}} = 0]$$



- Theorem 8.1:
  - |S| = N, conditions  $c_i$ ,  $1 \le i \le t$
  - $N = N(c_1 c_2 \cdots c_t)$  denote the number of elements of S that satisfy none of the conditions.

$$\overline{N} = N - \sum_{1 \le i \le t} N(c_i) + \sum_{1 \le i < j \le t} N(c_i c_j) - \sum_{1 \le i < j < k \le t} N(c_i c_j c_k) + \cdots$$

$$+ (-1)^t N(c_1 c_2 c_3 \cdots c_t)$$
(2)

The other possibility is that x satisfies exactly r of the conditions where  $1 \le r \le t$ . In this case x contributes nothing to  $\overline{N}$ . But on the right-hand side of Eq. (2), x is counted

- (1) One time in N.
- (2) r times in  $\sum_{1 \le i \le r} N(c_i)$ . (Once for each of the r conditions.)
- (3)  $\binom{r}{2}$  times in  $\sum_{1 \le i < j \le t} N(c_i c_j)$ . (Once for each pair of conditions selected from the r conditions it satisfies.)
- (4)  $\binom{r}{3}$  times in  $\sum_{1 \le i < j < k \le t} N(c_i c_j c_k)$ . (Why?)
- (r+1)  $\binom{r}{r} = 1$  time in  $\sum N(c_{i_1}c_{i_2}\cdots c_{i_r})$ , where the summation is taken over all selections of size r from the t conditions.

Consequently, on the right-hand side of Eq. (2), x is counted

$$1 - r + {r \choose 2} - {r \choose 3} + \dots + (-1)^r {r \choose r} = [1 + (-1)]^r = 0^r = 0 \text{ times},$$



- Corollary 8.1:  $N(c_1 \text{ or } c_2 \text{ or ... or } c_t) = N N$ .
- Some notation for simplifying Theorem 8.1

$$S_0 = N,$$

$$S_1 = [N(c_1) + N(c_2) + \dots + N(c_t)],$$

$$S_2 = [N(c_1c_2) + N(c_1c_3) + \dots + N(c_1c_t) + N(c_2c_3) + \dots + N(c_{t-1}c_t)],$$

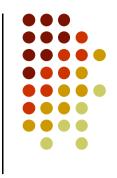
and, in general,

$$S_k = \sum N(c_{i_1}c_{i_2}\cdots c_{i_k}), \ 1\leq k\leq t,$$

where the summation is taken over all selections of size k from the collection of t conditions. Hence  $S_k$  has  $\binom{t}{k}$  summands in it.

Using this notation we can rewrite the result in Eq. (2) as

$$\overline{N} = S_0 - S_1 + S_2 - S_3 + \cdots + (-1)^t S_t.$$

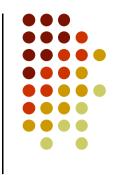


- Ex 8.4: Determine the number of positive integers n where  $1 \le n \le 100$  and n is not divisible by 2, 3 or 5.
  - Condition  $c_1$  if n is divisible by 2.
  - Condition  $c_2$  if n is divisible by 3.
  - Condition  $c_3$  if n is divisible by 5.
  - Then the answer to this problem is

$$N(\overline{c_1}\overline{c_2}\overline{c_3}) = S_0 - S_1 + S_2 - S_3 \qquad \boxed{100/(2*3)} = 16$$

$$= N - [N(c_1) + N(c_2) + N(c_3)] + [N(c_1c_2) + N(c_1c_3) + N(c_2c_3)] - N(c_1c_2c_3)$$

$$= 100 - [50 + 33 + 20] + [16 + 10 + 6] - 3 = 26.$$



• Ex 8.5: Determine the number of nonnegative integer solutions to the equation

$$x_1 + x_2 + x_3 + x_4 = 18$$
 and  $x_i \le 7$  for all *i*.

- We say that a solution  $x_1$ ,  $x_2$ ,  $x_3$ ,  $x_4$  satisfies condition  $c_i$  if  $x_i > 7$  (i.e.,  $x_i \ge 8$ ).
- Then the answer to this problem is

$$N(\overline{c}_{1}\overline{c}_{2}\overline{c}_{3}\overline{c}_{4}) = S_{0} - S_{1} + S_{2} - S_{3} + S_{4} =$$

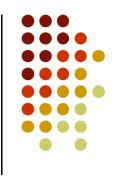
$$\binom{21}{18} - \binom{4}{1}\binom{13}{10} + \binom{4}{2}\binom{5}{2} - 0 + 0 = 246.$$

$$\binom{4+18-1}{18}$$

$$\binom{4+10-1}{10}$$

$$\binom{4+2-1}{2}$$

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- **Ex 8.6**: For finite sets A, B, where  $|A| = m \ge n = |B|$ , and function  $f: A \rightarrow B$ , determine the number of onto functions f.
  - Let  $A = \{a_1, a_2, ..., a_n\}$  and  $B = \{b_1, b_2, ..., b_n\}$ .
  - Let  $c_i$  be the condition that  $b_i$  is not in the range of f. Then  $N(c_1)$  is the number of functions in S that have  $b_i$  in their range.
  - Then the answer to this problem is  $N(c_1c_2,....c_n)$ .

$$N(\overline{c}_1\overline{c}_2\overline{c}_3\cdots\overline{c}_n)=S_0-S_1+S_2-S_3+\cdots+(-1)^nS_n$$

$$N = S_0 = |S| = n^m$$

$$N(c_i) = (n-1)^m \Rightarrow S_1 = \binom{n}{1}(n-1)^m$$

$$N(c_i c_j) = (n-2)^m \Rightarrow S_2 = \binom{n}{2}(n-2)^m$$

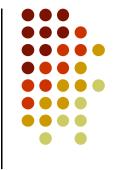
$$N = S_0 = |S| = n^m$$

$$N(c_i) = (n-1)^m \Rightarrow S_1 = \binom{n}{1}(n-1)^m$$

$$N(c_ic_j) = (n-2)^m \Rightarrow S_2 = \binom{n}{2}(n-2)^m$$

$$+ \dots + (-1)^n(n-n)^m = \sum_{i=0}^n (-1)^i \binom{n}{i}(n-i)^m$$

$$= \sum_{i=0}^{n} (-1)^{i} \binom{n}{n-i} (n-i)^{m}.$$



- Ex 8.10: In a certain area of the countryside are five villages. An engineer is to devise a system of two-way roads so that after the system is completed, no village will be isolated. In how many ways can he do this?
  - Let  $c_i$  denote the condition that a system of these roads isolates village a, b, c, d, and e, respectively.

$$N(\overline{c}_{1}\overline{c}_{2}\overline{c}_{3}\overline{c}_{4}\overline{c}_{5}) = 2^{10} - \binom{5}{1}2^{6} + \binom{5}{2}2^{3} - \binom{5}{3}2^{1} + \binom{5}{4}2^{0} - \binom{5}{5}2^{0} = 768.$$

$$C(5,2) \quad C(4,2)$$

$$(5,2) \quad C(4,2)$$

## 8.2 Generalizations of the Principle

- $E_m$  denotes the number of elements in S that satisfy exactly m of the t conditions.
- $E_1 = N(c_1 \overline{c_2} \overline{c_3} \cdots \overline{c_t}) + N(\overline{c_1} \overline{c_2} \overline{c_3} \cdots \overline{c_t}) + \cdots + N(\overline{c_1} \overline{c_2} \cdots \overline{c_{t-1}} c_t).$  $E_2 = N(c_1 \overline{c_2} \overline{c_3} \cdots \overline{c_t}) + N(\overline{c_1} \overline{c_2} \overline{c_3} \cdots \overline{c_t}) + \cdots + N(\overline{c_1} \overline{c_2} \cdots \overline{c_{t-2}} \overline{c_{t-1}} c_t).$
- $E_1 = 2 + 3 + 4 = N(c_1) + N(c_2) + N(c_3) 2[N(c_1c_2) + N(c_1c_3) + N(c_2c_3)] + 3N(c_1c_2c_3)$ =  $S_1 - 2S_2 + 3S_3 = S_1 - {2 \choose 1}S_2 + {3 \choose 2}S_3$
- $E_2 = 5 + 6 + 7 = N(c_1c_2) + N(c_1c_3) + N(c_2c_3) 3N(c_1c_2c_3)$ =  $S_2 - 3S_3 = S_2 - {3 \choose 1}S_3$
- $E_3 = 8 = N(c_1c_2c_3) = S_3$

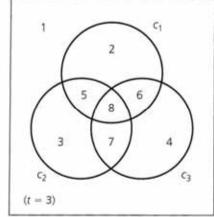


Figure 8.4



## Generalizations of the Principle

$$E_{1} = S_{1} - 2S_{2} + 3S_{3} - 4S_{4}$$

$$= S_{1} - {2 \choose 1}S_{2} + {3 \choose 2}S_{3} - {4 \choose 3}S_{4}$$

$$E_{2} = S_{2} - 3S_{3} + 6S_{4}$$

$$= S_{2} - {3 \choose 1}S_{3} + {4 \choose 2}S_{4}$$

$$E_{3} = S_{3} - 4S_{4} = S_{3} + {4 \choose 1}S_{4}$$

 $E_{\Lambda} = S_{\Lambda}$ 

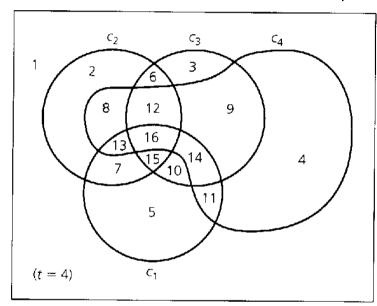


Figure 8.5

## Table 8.1

$S_2$	$S_2$ $S_3$	
$N(c_1c_2)$ : 7, 13, 15, 16 $N(c_1c_3)$ : 10, 14, 15, 16 $N(c_1c_4)$ : 11, 13, 14, 16 $N(c_2c_3)$ : 6, 12, 15, 16 $N(c_2c_4)$ : 8, 12, 13, 16 $N(c_3c_4)$ : 9, 12, 14, 16	$N(c_1c_2c_3)$ : 15, 16 $N(c_1c_2c_4)$ : 13, 16 $N(c_1c_3c_4)$ : 14, 16 $N(c_2c_3c_4)$ : 12, 16	$N(c_1c_2c_3c_4)$ : 16

## Theorem 8.2

$$E_{m} = S_{m} - {\binom{m+1}{1}} S_{m+1} + {\binom{m+2}{2}} S_{m+2} - \dots + (-1)^{t-m} {\binom{t}{t-m}} S_{t}.$$
 (1)
(If  $m = 0$ , we obtain Theorem 8.1.)

**Proof:** Arguing as in Theorem 8.1, let  $x \in S$  and consider the following three cases.

- a) When x satisfies fewer than m conditions, it contributes a count of 0 to each of the terms E<sub>m</sub>, S<sub>m</sub>, S<sub>m+1</sub>, ..., S<sub>t</sub>, so it is not counted on either side of the equation.
- b) When x satisfies exactly m of the conditions, it is counted once in E<sub>m</sub> and once in S<sub>m</sub>, but not in S<sub>m+1</sub>, ..., S<sub>t</sub>. Consequently, it is included once in the count for either side of the equation.
- c) Suppose x satisfies r of the conditions, where  $m < r \le t$ . Then x contributes nothing to  $E_m$ . Yet it is counted  $\binom{r}{m}$  times in  $S_m$ ,  $\binom{r}{m+1}$  times in  $S_{m+1}$ , ..., and  $\binom{r}{r}$  times in  $S_r$ , but 0 times for any term beyond  $S_r$ . So on the right-hand side of the equation, x is counted  $\binom{r}{m} \binom{m+1}{1}\binom{r}{m+1} + \binom{m+2}{2}\binom{r}{m+2} \cdots + (-1)^{r-m}\binom{r}{r-m}\binom{r}{r}$  times.

For  $0 \le k \le r - m$ ,

$$\binom{m+k}{k} \binom{r}{m+k} = \frac{(m+k)!}{k! \, m!} \cdot \frac{r!}{(m+k)! (r-m-k)!}$$

$$= \frac{r!}{m!} \cdot \frac{1}{k! (r-m-k)!} = \frac{r!}{m! (r-m)!} \cdot \frac{(r-m)!}{k! (r-m-k)!}$$

$$= \binom{r}{m} \binom{r-m}{k}.$$

Consequently, on the right-hand side of Eq. (1), x is counted

$$\binom{r}{m} \binom{r-m}{0} - \binom{r}{m} \binom{r-m}{1} + \binom{r}{m} \binom{r-m}{2} - \dots + (-1)^{r-m} \binom{r}{m} \binom{r-m}{r-m}$$

$$= \binom{r}{m} \left[ \binom{r-m}{0} - \binom{r-m}{1} + \binom{r-m}{2} - \dots + (-1)^{r-m} \binom{r-m}{r-m} \right]$$

$$= \binom{r}{m} [1-1]^{r-m} = \binom{r}{m} \cdot 0 = 0 \text{ times,}$$

and the formula is verified.

# 8.3 Derangements: Nothing Is in Its Right Place



• 
$$e^x = 1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \dots = \sum_{n=0}^{\infty} \frac{x^n}{n!}, \ e^{-1} = \sum_{n=0}^{\infty} \frac{(-1)^n}{n!} = 1 - 1 + \frac{1}{2!} - \frac{1}{3!} + \dots$$

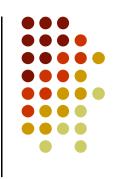
- $e^{-1}=0.36788$ ,  $1-1+(1/2!)-(1/3!)+...-(1/7!) \approx 0.36786$
- **Derangement** means that all numbers are in the wrong positions.
- Ex 8.12: Determine the number of derangements of 1, 2,...,10. Let  $c_i$  be the condition that integer i is in the ith place.

$$d_{10} = N(\overline{c}_{1}\overline{c}_{2}\overline{c}_{3}\cdots\overline{c}_{10}) = 10! - \binom{10}{1}9! + \binom{10}{2}8! - \binom{10}{3}7! + \cdots + \binom{10}{10}0!$$

$$= 10! \left[1 - \binom{10}{1}(9!/10!) + \binom{10}{2}(8!/10!) - \binom{10}{3}(7!/10!) + \cdots + \binom{10}{10}(0!/10!)\right]$$

$$= 10! \left[1 - 1 + (1/2!) - (1/3!) + \cdots + (1/10!)\right] \doteq (10!)(e^{-1}).$$

# Derangements: Nothing Is in Its Right Place



• The general formula:

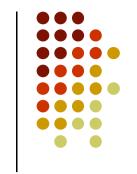
$$d_n = n!e^{-1} = n!\left[1 - 1 + \frac{1}{2!} - \frac{1}{3!} + \frac{1}{4!} - \dots \frac{1}{n!}\right]$$

$$P = d_n/n!$$

- Ex 8.14: Peggy has seven books and hires seven reviewers. She wants two reviewers per book. In how many ways can she make the distributions?
  - The first time: 7! ways
  - The second time:  $d_7=7!*e^{-1}$ Ways (different position)
  - Totally, we have  $7! \times d_7$  ways

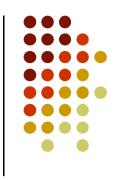






• In Fig. 8.6, we want to determine the number of ways in which k rooks can be placed on the unshaded squares of this chessboard so that no two of them can take each other—that is, no two of them are in the same row or column of the chessboard C. This number is denoted as  $r_k(C)$ .

3	2	1
4		
	5	6



## **Rook Polynomials**

- In Fig. 8.6, we have  $r_0=1$ ,  $r_1=6$ ,  $r_2=8$ ,  $r_3=2$  and  $r_k=0$  for  $k \ge 4$ .
- Rook polynomial:  $r(C, x) = 1+6x+8x^2+2x^3$ . For each  $k \ge 0$ , the coefficient of  $x^k$  is the number of ways we can place k nontaking rooks on chessboard C.

3	2	1
4		
	5	6

## **Disjoint Subboards**

- Break up a larger board into smaller subboards.
- In Fig. 8.7, the chessboard contains two disjoint subboards that have no squares in the same column or row of C.
- $r(C, x) = r(C_1, x) \cdot r(C_2, x)$  $r(C_1, x) = 1 + 4x + 2x^2$   $r(C_2, x) = 1 + 7x + 10x^2 + 2x^3$   $r(C, x) = 1 + 11x + 40x^2 + 56x^3 + 28x^4 + 4x^5$   $= r(C_1, x) \cdot r(C_2, x)$

<b>C</b> <sub>1</sub>		
	$C_2$	
	1	



## **Disjoint Subboards**

- $r_3$  for C
  - a) All three rooks are on subboard  $C_2$  (and none is on  $C_1$ ): (2)(1) = 2 ways.
  - **b)** Two rooks are on subboard  $C_2$  and one is on  $C_1$ : (10)(4) = 40 ways.
  - c) One rook is on subboard  $C_2$  and two are on  $C_1$ : (7)(2) = 14 ways.
- In general, if C is a chessboard made up of pairwise disjoint subboards  $C_1, C_2, \ldots, C_n$ , then  $r(C, x) = r(C_1, x)$ .  $r(C_2, x) \ldots r(C_n, x)$ .

## **Recursive Formula**

- Fig. 8.8 (a), For a given designated square (\*), we either (b) place one rook here, or (c) do not use this square.
- $r_k(C) = r_{k-1}(C_s) + r_k(C_e)$ 
  - $C_s$ : denote the remaining smaller subboard (Fig. 8.8(b))
  - $C_e$ : C with the one designed square eliminated (Fig. 8.8(c))
- $r_k(C)x^k = r_{k-1}(C_s) x^k + r_k(C_e)x^k$  for  $1 \le k \le n$ .

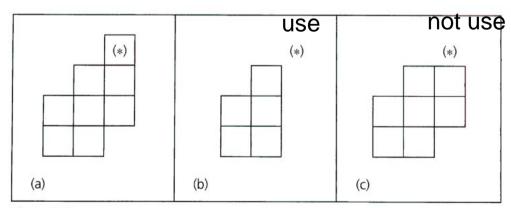


Figure 8.8



## **Recursive Formula**

$$\sum_{k=1}^{n} r_k(C) x^k = \sum_{k=1}^{n} r_{k-1}(C_s) x^k + \sum_{k=1}^{n} r_k(C_e) x^k. \qquad r_0(C_s) x^0$$
typo in p405

$$r_0(C_s)x^0$$
  
typo in p405

$$\sum_{k=1}^{n} r_k(C) x^k = x \sum_{k=1}^{n} r_{k-1}(C_s) x^{k-1} + \sum_{k=1}^{n} r_k(C_e) x^k$$

$$1 + \sum_{k=1}^{n} r_k(C)x^k = x \cdot r(C_s, x) + \sum_{k=1}^{n} r_k(C_e)x^k + 1,$$

$$r(C, x) = x \cdot r(C_s, x) + r(C_e, x).$$



## **Apply the Recursive Formula**



## 8.5 Arrangements with Forbidden Positions

- Ex 8.15: In making seating arrangements, the shaded square of the figure means relative  $R_i$  will not sit at table  $T_i$ .
  - Determine the number of ways that we can seat these four relatives at five different tables.
  - Let |S| be the total number of ways we can place the four relatives. (|S| = 5!)
  - Let  $c_i$  be the condition that  $R_i$  is seated in a forbidden position but at different tables.

• 
$$N(c_1) = 4! + 4! (R_1 \rightarrow T_1 \text{ or } R_1 \rightarrow T_2)$$

• 
$$N(c_2) = 4! (R_2 \rightarrow T_2)$$

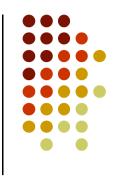
• 
$$N(c_3) = ? 4! + 4!$$

• 
$$N(c_4) = ? 4! + 4!$$

• 
$$S_1 = 7(4!)$$

	$T_1$	$T_2$	$T_3$	$T_4$	T <sub>5</sub>
$R_1$					
$R_2$					
$R_3$					
R <sub>4</sub>					

number of shaded squares



# **Arrangements with Forbidden Positions**

- $S_2 = 16(3!)$ 
  - $N(c_1c_2) = 3! (R_1 \rightarrow T_1 \text{ or } R_2 \rightarrow T_2)$
  - $N(c_1c_3) = 4(3!)$
  - $N(c_1c_4) = ?$ ,  $N(c_2c_3) = ?$ ,  $N(c_2c_4) = ?$ ,  $N(c_3c_4) = ?$
- Observation: 16 is the number of ways two nontaking rooks can be placed on the shaded chessboard.
- Let  $r_i$  be the number of ways in which it is possible to place i nontaking rooks on the shaded chessboard.
  - For all  $0 \le i \le 4$ ,  $S_i = r_i(5 i)!$
- Decompose C into the disjoint subboards in the upper left and lower right corners.
  - $r(C, x) = (1 + 3x + x^2)(1 + 4x + 3x^2) = 1 + 7x + 16x^2 + 13x^3 + 3x^4$

$$\therefore N(\overline{c_1 c_2 c_3 c_4}) = S_0 - S_1 + S_2 - S_3 + S_4 = 1(5!) - 7(4!) + 16(3!) - 13(2!) + 3(1!)$$

$$= \sum_{i=0}^{4} (-1)^i r_i (5-i)! = 25$$