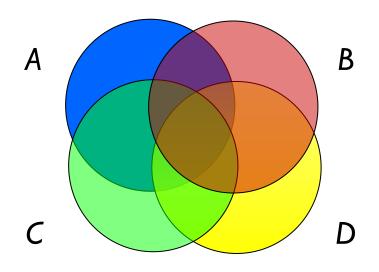
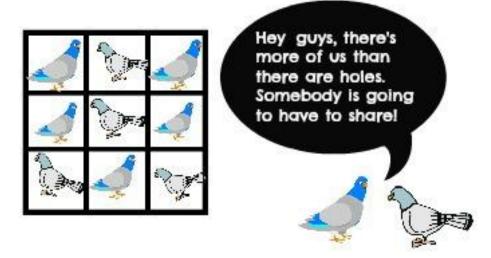
Combinatorial Proofs and its Principles





The Pigeonhole Principle

Plan

<u>Combinatorics</u> is a typical technique in discrete mathematics. This technique is very useful in counting and enjoys wide range applications from evolutionary biology to computer science, etc.

- · Binomial coefficients, combinatorial proof
- Inclusion-exclusion principle
- Pigeonhole principle

Binomial Theorem

$$(1+x)^n = c_0 + c_1 x + c_2 x^2 + \ldots + c_n x^n$$

We can compute the coefficients c_i by counting arguments.

e.g.
$$(1+x)^3 = (1+x)(1+x)(1+x)$$

$$= 1 \cdot 1 \cdot 1 + 1 \cdot 1 \cdot x + 1 \cdot x \cdot 1 + 1 \cdot x \cdot x$$

$$+x \cdot 1 \cdot 1 + x \cdot 1 \cdot x + x \cdot x \cdot 1 + x \cdot x \cdot x$$

(expand by taking either 1 or x from each factor and multiply)

$$= 1 + 3x + 3x^2 + x^3$$

(group the terms with the same power and add)

So in this case,
$$c_0 = 1$$
, $c_1 = 3$, $c_2 = 3$, $c_3 = 1$.

Binomial Theorem

$$(1+x)^n = c_0 + c_1 x + c_2 x^2 + \ldots + c_n x^n$$

We can compute the coefficients c_i by counting arguments.

$$(1+x)^n = (1+x)(1+x)(1+x)\cdots (1+x)$$
n factors

Each term corresponds to selecting 1 or \times from each of the n factors.

So the coefficient c_k corresponds to the number of ways for choosing k positions of \times from n factors.

Therefore,
$$c_k = \binom{n}{k}$$
 These are called the binomial coefficients.

Binomial Theorem

$$(1+x)^n = \binom{n}{0} + \binom{n}{1}x + \binom{n}{2}x^2 + \dots + \binom{n}{n}x^n$$

$$(1+X)^{0} = 1$$

$$(1+X)^{1} = 1+1X$$

$$(1+X)^{2} = 1+2X+1X^{2}$$

$$(1+X)^{3} = 1+3X+3X^{2}+1X^{3}$$

$$(1+X)^{4} = 1+4X+6X^{2}+4X^{3}+1X^{4}$$

We see that the coefficients are the sums of two coefficients in the upper level. This is called the Pascal's formula and we will prove it soon.

Binomial Coefficients

In general we have the following identity:

$$(y+x)^n = \binom{n}{0}y^n + \binom{n}{1}xy^{n-1} + \dots + \binom{n}{k}x^ky^{n-k} + \dots + \binom{n}{n}x^n$$

because if we choose $k \times s$ then there will be n-k y's.

Corollary: When x = 1, y = 1, it implies that

$$2^{n} = {n \choose 0} + {n \choose 1} + \dots + {n \choose k} + \dots + {n \choose n}$$

That is, the sum of the binomial coefficients is equal to 2ⁿ.

Binomial Coefficients

In general we have the following identity:

$$(y+x)^n = \binom{n}{0}y^n + \binom{n}{1}xy^{n-1} + \dots + \binom{n}{k}x^ky^{n-k} + \dots + \binom{n}{n}x^n$$

Corollary:

When x = -1, y = 1, it implies that

$$0 = {n \choose 0} - {n \choose 1} + {n \choose 2} - {n \choose 3} + {n \choose 4} + \dots + (-1)^n {n \choose n}$$



The sum of "odd" binomial coefficients



the sum of "even" binomial coefficients

Proving Identities

$$\binom{n}{k} = \binom{n}{n-k}$$

One can often prove identities of binomial coefficients by a counting argument.

Direct proof:
$$\binom{n}{k} = \frac{n!}{k!(n-k)!} = \binom{n}{n-k}$$

Combinatorial proof:

Number of ways to choose k items from n items

number of ways to choose n-k items from n items

Finding a Combinatorial Proof

A combinatorial proof is an argument that establishes algebraic facts by counting principles.

Many such proofs follow the same basic outline:

- 1. Define a set 5.
- 2. Show that |S| = n by counting one way.
- 3. Show that |S| = m by counting another way.
- 4. Conclude that n = m.

Double counting

Proving Identities

Pascal's Formula

$$\binom{n+1}{k} = \binom{n}{k-1} + \binom{n}{k}$$

Direct proof:

$${n \choose k-1} + {n \choose k} = \frac{n!}{(k-1)!(n-k+1)!} + \frac{n!}{k!(n-k)!}$$

$$= \frac{n!k+n!(n-k+1)}{k!(n-k+1)!}$$

$$= \frac{n!(n+1)}{k!(n-k+1)!}$$

$$= \frac{(n+1)!}{k!(n-k+1)!} = {n+1 \choose k}$$

Proving Identities

Pascal's Formula

$$\binom{n+1}{k} = \binom{n}{k-1} + \binom{n}{k}$$

Combinatorial proof:

LHS = number of ways to choose k elements from n+1 elements

For RHS, fix an element x in the n+1 elements.

- 1) If the k elements contain x, then we need to choose k-1 elements from the remaining n elements, so $\binom{n}{k-1}$.
- 2) If the k elements do not contain x, then we need to choose k elements from the remaining n elements, so $\binom{n}{k}$.

Hence, we complete the proof.

Combinatorial Proof

$$\binom{n}{0}^2 + \binom{n}{1}^2 + \dots + \binom{n}{n}^2 = \binom{2n}{n}$$

Consider 2n balls, half red, half blue.

RHS = number of ways to choose n balls from 2n balls.

On the other hand, to choose n balls, we can

- choose 0
$$rac{n}{n}$$
 ball and $rac{n}{n}$ balls, so $inom{n}{0}inom{n}{n}=inom{n}{0}^2$

- choose 0 red ball and n blue balls, so
$$\binom{n}{0}\binom{n}{n} = \binom{n}{0}^2$$
 - choose 1 red ball and n-1 blue balls, so $\binom{n}{1}\binom{n}{n-1} = \binom{n}{1}^2$

- choose i red balls and n-i blue balls, so
$$\binom{n}{i}\binom{n}{n-i}=\binom{n}{i}^2$$

- choose n red balls and 0 blue ball, so
$$\binom{n}{n}\binom{n}{0} = \binom{n}{n}^2$$

Therefore, LHS = RHS.

Another Combinatorial Proof

$$\binom{n}{0}^2 + \binom{n}{1}^2 + \dots + \binom{n}{n}^2 = \binom{2n}{n}$$

This can be also proved by calculating a coefficient in two different ways.

Consider the identity
$$(1+x)^n(1+x)^n=(1+x)^{2n}$$

1. For LHS, we have

$$(1+x)^n(1+x)^n = {\binom{n}{0}} + {\binom{n}{1}}x + \dots + {\binom{n}{n}}x^n + {\binom{n}{0}} + {\binom{n}{1}}x + \dots + {\binom{n}{n}}x^n$$

So the coefficient of x^n is
$$\binom{n}{0}^2+\binom{n}{1}^2+\ldots+\binom{n}{n}^2$$

2. For RHS, the coefficient of x^n is $\binom{2n}{n}$

Exercises

Prove that

$$3^{n} = 1 + 2n + 4\binom{n}{2} + 8\binom{n}{3} + \dots + 2^{k}\binom{n}{k} + \dots + 2^{n}\binom{n}{n}$$

Give a combinatorial proof of the following identity.

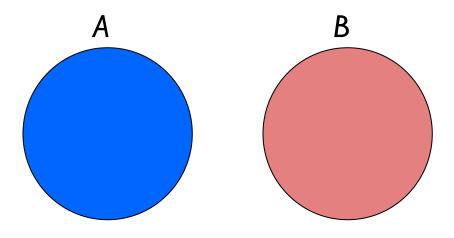
$$\binom{n}{0}\binom{2n}{n} + \binom{n}{1}\binom{2n}{n-1} + \ldots + \binom{n}{k}\binom{2n}{n-k} + \ldots + \binom{n}{n}\binom{2n}{0} = \binom{3n}{n}$$

Plan

- · Binomial coefficients, combinatorial proof
- Inclusion-exclusion principle
- Pigeonhole principle

Sum Rule

If sets A and B are disjoint, then $|A \cup B| = |A| + |B|$

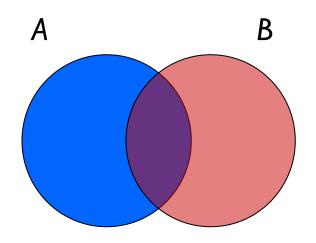


What if A and B are not disjoint?

Inclusion-Exclusion (2 sets)

For two arbitrary sets A and B

$$A \cup B \mid = \mid A \mid + \mid B \mid - \mid A \cap B \mid$$



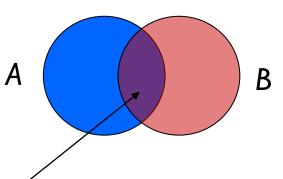
Inclusion-Exclusion (2 sets)

Let 5 be the set of integers from 1 through 1000 that are multiples of 3 or multiples of 5.

Let $A = \{\text{integers from 1 to 1000 that are multiples of 3}\}.$

Let B = {integers from 1 to 1000 that are multiples of 5}.

It is clear that S is the union of A and B, but notice that A and B are not disjoint.



$$|A| = [1000/3] = 333$$
 $|B| = [1000/5] = 200$

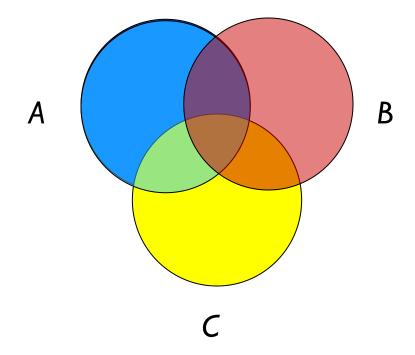
 $A \cap B$ is the set of integers that are multiples of 15, and so $|A \cap B| = \lfloor 1000/15 \rfloor = 66$

So, by the inclusion-exclusion principle, we have $|S| = |A| + |B| - |A \cap B| = 467$.

Inclusion-Exclusion (3 sets)

$$|A \cup B \cup C| = |A| + |B| + |C|$$

- $|A \cap B| - |A \cap C| - |B \cap C|$
+ $|A \cap B \cap C|$



Inclusion-Exclusion (3 sets)

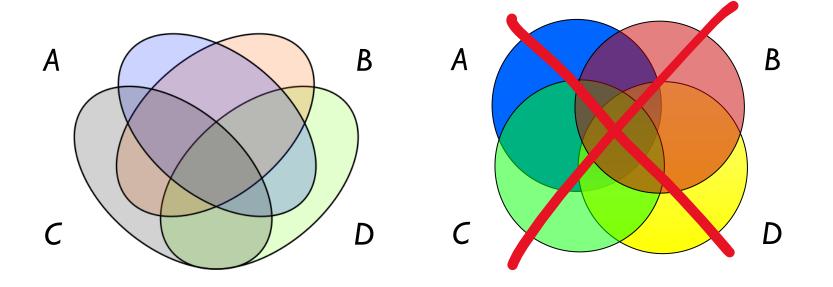
From a total of 50 students: $|A| \longrightarrow 30 \text{ know Java}$ $|B| \longrightarrow 18 \text{ know } C++$ $|C| \longrightarrow 26 \text{ know } C\#$ $|A \cap B| \longrightarrow 9 \text{ know both Java and } C++$ $|A \cap C| \longrightarrow 16 \text{ know both Java and } C\#$ $|B \cap C| \longrightarrow 8 \text{ know both } C++ \text{ and } C\#$ $|A \cup B \cup C| \longrightarrow 47 \text{ know at least one language.}$

$$|A \cup B \cup C| = |A| + |B| + |C| - |A \cap B| - |A \cap C| - |B \cap C| + |A \cap B \cap C|$$

$$47 = 30 + 18 + 26 - 9 - 16 - 8 + |A \cap B \cap C|$$

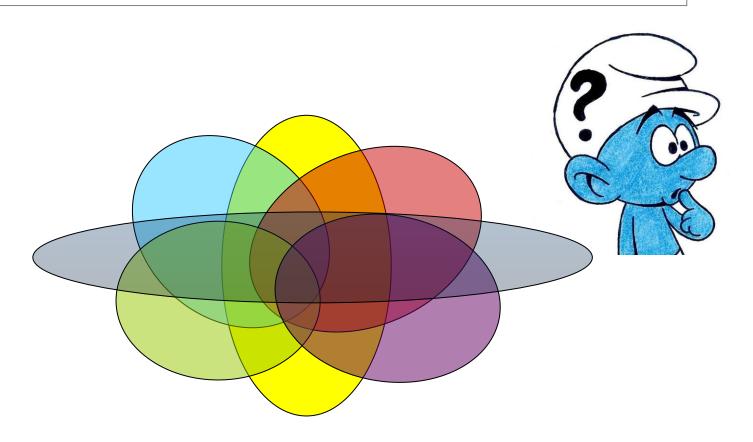
 $|A \cap B \cap C| = 6$

Inclusion-Exclusion (4 sets)



Inclusion-Exclusion (n sets)

What is the inclusion-exclusion formula for the union of n sets?



Inclusion-Exclusion (n sets)

$$\left| \bigcup_{i=1}^{n} A_i \right| = \sum_{i=1}^{n} |A_i| - \sum_{1 \le i \le j \le n} |A_i \cap A_j| + \sum_{1 \le i \le j \le k \le n} |A_i \cap A_j \cap A_k| + \cdots + (-1)^{n+1} |A_1 \cap \cdots \cap A_n|$$

 $|A_1 \cup A_2 \cup ... \cup A_n| =$ sum of sizes of all single sets

- sum of all 2-set intersection sizes
- + sum of all 3-set intersection sizes
- sum of all 4-set intersection sizes

...

+ $(-1)^{n+1} \times \text{sum of all } n\text{-set intersection sizes}$

Inclusion-Exclusion (n sets)

Proof of the inclusion-exclusion formula:

Consider an element x in $A_1 \cap A_2 \cap ... \cap A_k$. How many times it is counted in RHS?

• Single sets:
$$|A_1|$$
, $|A_2|$, ..., $|A_k|$

$$\Rightarrow (-1)^{1+1} \binom{k}{1}$$

• 2-sets:
$$-|A_1 \cap A_2|$$
, $-|A_1 \cap A_3|$, ..., $-|A_{k-1} \cap A_k|$

$$\Rightarrow (-1)^{2+1} \binom{k}{2}$$

• 3-sets:
$$|A_1 \cap A_2 \cap A_3|$$
, ..., $|A_{k-2} \cap A_{k-1} \cap A_k|$

$$\Rightarrow (-1)^{3+1} \binom{k}{3}$$

•

• k-sets: $(-1)^{k+1}|A_1 \cap A_2 \cap ... \cap A_k|$

$$\Longrightarrow (-1)^{k+1} \binom{k}{k}$$

From RHS we see that x is counted

see slide 7

$$\binom{k}{1} - \binom{k}{2} + \binom{k}{3} - \binom{k}{4} + \dots + (-1)^{k+1} \binom{k}{k} = \binom{k}{0} = 1$$

Suppose a, b, c are integers such that $0 \le a \le 3$, $0 \le b \le 4$, $0 \le c \le 6$.

How many solutions does the following equation have?

$$a + b + c = 11$$

- The universal set $U = \{ (a,b,c) \mid a+b+c=11 \}$, let N = |U|.
- P₁ = { solutions with a > 3 }
- P₂ = { solutions with b > 4 }
- P₃ = { solutions with c > 6 }
- We need to calculate $|\overline{P_1} \cap \overline{P_2} \cap \overline{P_3}| = N |P_1 \cup P_2 \cup P_3|$.

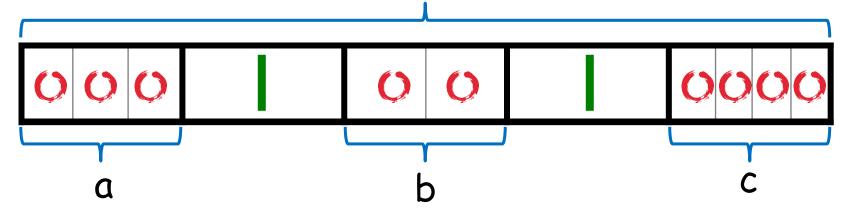
By the inclusion-exclusion formula we have

$$\begin{aligned} |\overline{P_1} \cap \overline{P_2} \cap \overline{P_3}| &= \mathsf{N} - |P_1| - |P_2| - |P_3| + |P_1 \cap P_2| + |P_1 \cap P_3| \\ &+ |P_2 \cap P_3| - |P_1 \cap P_2 \cap P_3| \end{aligned}$$

The universal set $U = \{ (a,b,c) \mid a+b+c=11 \}$, let N = |U|.

How to count N?

13 boxes in total



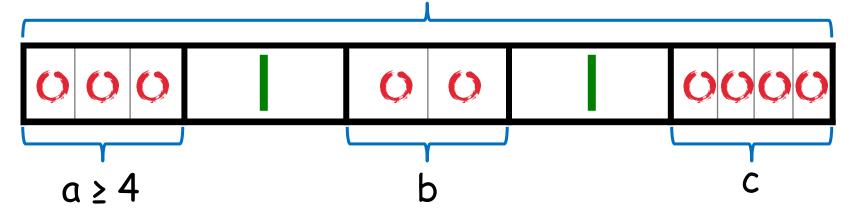
ore placed in the boxes above, and separated by .

So N =
$$\binom{11+3-1}{11}$$
 = 78.

 $P_1 = \{ \text{ solutions with } a > 3 \} = \{ \text{ solutions with } a \ge 4 \}$

How to count $|P_1|$?

13 boxes in total



There are 7 (= 11 - 4) circles we need to choose, so $|P_1| = {7+3-1 \choose 7} = 36$.

So we have

- N = |U| = $|\{ (a,b,c) | a+b+c=11 \}| = {11+3-1 \choose 11} = 78$
- $|P_1| = |\{ \text{ solutions with } a >= 4 \}| = {7+3-1 \choose 7} = 36$
- $|P_2| = |\{ \text{ solutions with b >= 5 } \}| = {6+3-1 \choose 6} = 28$
- $|P_3| = |\{ \text{ solutions with c >= 7 } \}| = {4+3-1 \choose 4} = 15$
- $|P_1 \cap P_2| = |\{ \text{ solutions with a >= 4, b >= 5 } | = {2+3-1 \choose 2} = 6$
- $|P_1 \cap P_3| = |\{ \text{ solutions with } a \ge 4, c \ge 7 \}| = {0+3-1 \choose 0} = 1$
- $|P_2 \cap P_3| = |\{ \text{ solutions with b >= 5, c >= 7 } | = 0$
- $|P_1 \cap P_2 \cap P_3| = |\{ \text{ solutions with } a \ge 4, b \ge 5, c \ge 7 \}| = 0$

The number of solutions is

$$|\overline{P_1} \cap \overline{P_2} \cap \overline{P_3}| = 78 - 36 - 28 - 15 + 6 + 1 + 0 - 0 = 6$$

In a Christmas party, everyone brings their present.

There are n people and so there are totally n presents.

Suppose the host collects and shuffles all the presents.

Now everyone picks a random present.

What is the probability that no one picks their own present?



- The universal set U = {people-present matching} ⇒ N = |U| = n!
- P_i = {people i picks his/her own present}.
- We need to calculate $|\overline{P_1} \cap \overline{P_2} \cap ... \cap \overline{P_n}| = \mathbb{N} |P_1 \cup P_2 \cup \cdots \cup P_n|$.

By the inclusion-exclusion formula we have

$$\left| \overline{P_1} \cap \overline{P_2} \cap \ldots \cap \overline{P_n} \right| = N - \sum_{i=1}^n |P_i| + \sum_{1 \le i < j \le n} |P_i \cap P_j| - \sum_{1 \le i < j < k \le n} |P_i \cap P_j \cap P_k| + \cdots + (-1)^n |P_1 \cap \cdots \cap P_n|$$

$$\left| \overline{P_1} \cap \overline{P_2} \cap \ldots \cap \overline{P_n} \right| = N - \sum_{i=1}^n |P_i| + \sum_{1 \le i < j \le n} |P_i \cap P_j| - \sum_{1 \le i < j < k \le n} |P_i \cap P_j \cap P_k| + \cdots + (-1)^n |P_1 \cap \cdots \cap P_n|$$

- What is |P_i|?
 - $|P_i| = (n-1)!$ as there are n-1 remaining.
 - \triangleright There are $\binom{n}{1}$ of $|P_i|$
- What is |P_i ∩ P_j|?
 - $|P_i \cap P_j| = (n-2)!$ as there are n-2 remaining.
 - \triangleright There are $\binom{n}{2}$ of $|P_i \cap P_j|$

...

so
$$\left|\overline{P_1} \cap \overline{P_2} \cap \ldots \cap \overline{P_n}\right| = N + \sum_{i=1}^n (-1)^i \binom{n}{i} (n-i)!$$

$$\begin{split} \left|\overline{P_1}\cap\overline{P_2}\cap\ldots\cap\overline{P_n}\right| = & N + \sum_{i=1}^n (-1)^i \binom{n}{i} (n-i)! \\ = & n! + n! \sum_{i=1}^n (-1)^i \frac{1}{i!} \qquad \text{(Recall N = n!)} \\ = & n! \sum_{i=0}^n (-1)^i \frac{1}{i!} \end{split}$$

Thus, the probability hat no one picks his/her own present is

$$\mathsf{p} = |\overline{P_1} \cap \overline{P_2} \cap ... \cap \overline{P_n}|/\mathsf{N} = \sum_{i=0}^n \frac{(-1)^i}{i!}$$

The probability hat no one picks his/her own present is

$$\mathsf{p} = |\overline{P_1} \cap \overline{P_2} \cap ... \cap \overline{P_n}|/\mathsf{N} = \sum_{i=0}^n \frac{(-1)^i}{i!}$$

Recall the Taylor series

$$e^x = \sum_{k=0}^{\infty} \frac{1}{k!} x^k$$

So

$$p \rightarrow e^{-1} = 1/e \approx 0.3679$$
 (as $n \rightarrow \infty$)

Euler's totient function

Given a number n, how many numbers from 1 to n are relatively prime to n?

This number is denoted by $\varphi(n)$, and φ is called Euler's totient function.

Let
$$n = p_1^{c_1} p_2^{c_2} \cdots p_r^{c_r}$$

- The universal set $U = \{1, ..., n\} \Rightarrow N = |U| = n$
- P_i = {the number that is divisible by p_i}
- We need to calculate $|\overline{P_1} \cap \overline{P_2} \cap ... \cap \overline{P_r}| = \mathbb{N} |P_1 \cup P_2 \cup \cdots \cup P_r|$.

Using the inclusion-exclusion formula we can show that the answer is $n(1-1/p_1)(1-1/p_2)\cdots(1-1/p_r)$

Plan

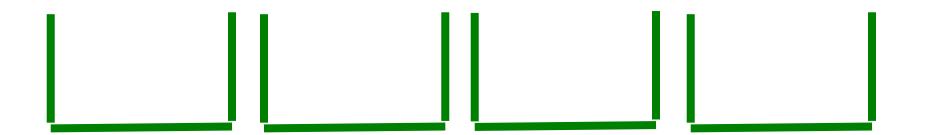
- · Binomial coefficients, combinatorial proof
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- Pigeonhole principle

Pigeonhole Principle

If more pigeons

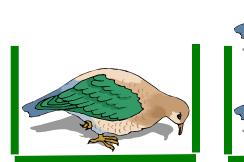


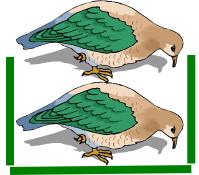
than pigeonholes,



Pigeonhole Principle

then some hole must have at least two pigeons!









Pigeonhole principle

A function from a larger set to a smaller set cannot be injective.

(There must be at least two elements in the domain that are mapped to the same element in the range.)

Picking Pairs

Question: Let $A = \{1,2,3,4,5,6,7,8\}$

If five distinct integers are selected from A, must a pair of integers have a sum of 9?

Consider the pairs $\{1,8\}$, $\{2,7\}$, $\{3,6\}$, $\{4,5\}$. These are all the pairs whose sum is equal to 9.

These pairs cover each number exactly once, so our problem is to pick 5 numbers from these 4 pairs.

By the pigeonhole principle, at least one such pair will have to be picked.

Handshaking

Question: In a party of n people, is it always true that there are two people shaking hands with equal number of people?

Everyone can shake hand with 0 to n-1 people, and there are n people, and so it does not seem that it must be the case, but think about it carefully:

- Case 1: if there is a person who does not shake hand with others, then any person can shake hands with at most n-2 people.

 So everyone (n people) shakes hand with 0 to n-2 people (n-1 numbers), by the pigeonhole principle the answer is "yes".
- Case 2: if everyone shakes hand with at least one person, then everyone (n people) shakes hand with 1 to n-1 people (n-1 numbers), hence the answer is also "yes" by the pigeonhole principle.

Birthday Problem

In a group of 367 people, there must be two people having the same birthday.

Suppose $n \le 365$, what is the probability that in a random set of n people, some pair of them will have the same birthday?

We can think of it as picking n random numbers from 1 to 365 without repetition.

There are 365ⁿ ways of picking n numbers from 1 to 365.

There are 365·364·363···(365-n+1) ways of picking n numbers from 1 to 365 without repetition.

So the probability that no pairs have the same birthday is equal to $365\cdot364\cdot363\cdots(365-n+1)/365^n$

This is smaller than 50% for 23 people, smaller than 1% for 57 people.

Question. Given the 90 25-digit numbers above, can we find two different subsets that give the same sum?

How to solve this problem?

How about the opposite? Can all the sums be different?

We can count the following sets.

- X = { all possible different subsets of the 90 numbers set }
- > Y = { all possible different sums that these subsets may yield }

If |X| > |Y|, then by the pigeonhole principle, there are more inputs than outputs and thus it is not possible for all subsets to have different sums.



Let A be the set of the 90 numbers, each with at most 25 digits. So the total sum of the 90 numbers is at most 90×10^{25} .

Let X be the set of all subsets of the 90 numbers. (pigeons)

Let Y be the set of integers from 0 to 90×10^{25} . (holes)

Let f:X->Y be a function mapping each subset of A into its sum.

If we could show that |X| > |Y|, then by the pigeonhole principle, the function f must map two elements in X into a single element in Y. This means that there are two subsets having the same sum.

Let A be the set of the 90 numbers, each with at most 25 digits. So the total sum of the 90 numbers is at most 90×10^{25} .

Let X be the set of all subsets of the 90 numbers.

(pigeons)

Let Y be the set of integers from 0 to 90×10^{25} .

(pigeonholes)

$$|X| = |pow(A)| = 2^{90} \ge 1.237 \times 10^{27}$$

 $|Y| \le 90 \times 10^{25} \le 0.901 \times 10^{27}$

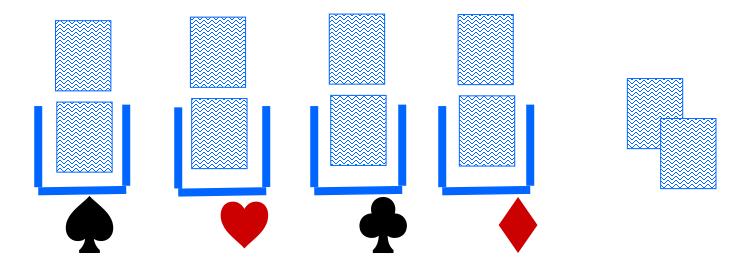
So, |X| > |Y|.

By the pigeonhole principle, there are two different subsets with the same sum.

Generalized Pigeonhole Principle

Generalized Pigeonhole Principle

If *n* pigeons and *h* holes, then some hole has at least $\left\lceil \frac{n}{h} \right\rceil$ pigeons.



Cannot have < 3 cards in every hole.

Let's agree that given any two people, either they have met or not.

If every people in a group has met, then we'll call the group a club.

If every people in a group has not met, then we'll call a group of strangers.

Theorem. Every collection of 6 people includes a club of 3 people, or a group of 3 strangers.

Let x be one of the six people.

By the (generalized) pigeonhole principle, we have the following claim.

Claim. For the remaining 5 people, either 3 of them have met x, or 3 of them have not met x.

Theorem. Every collection of 6 people includes a club of 3 people, or a group of 3 strangers.

Claim. For the remaining 5 people, either 3 of them have met x, or 3 of them have not met x.

Case 1: "3 people have met x"

Case 1.1: No pair in these 3 people has met each other. Then there is a group of 3 strangers.



Case 1.2: Some pair in these 3 people has met each other. Then that pair, together with x, form a club of 3 people.



Theorem. Every collection of 6 people includes a club of 3 people, or a group of 3 strangers.

Claim. For the remaining 5 people, either 3 of them have met x, or 3 of them have not met x.

Case 2: "3 people have not met x"

Case 2.1: Every pair in these 3 people has met each other. Then there is a club of 3 people.



Case 2.2: Some pair in these 3 people has not met each other. Then that pair, together with x, form a group of 3 strangers.

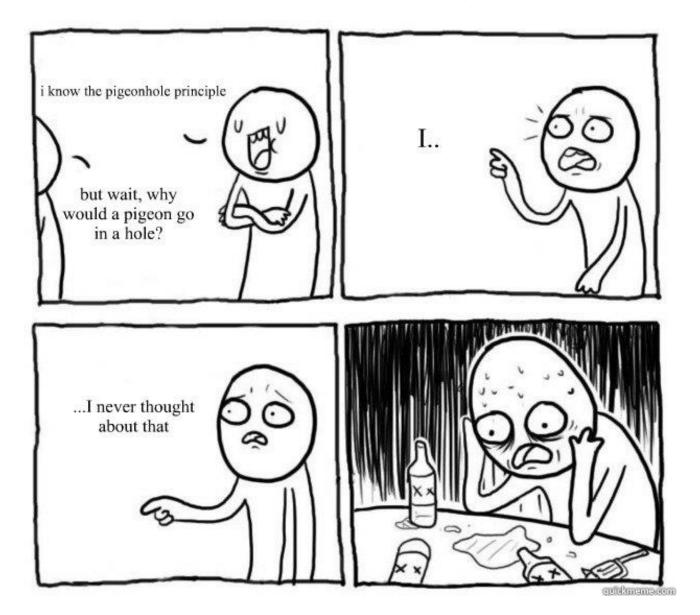
Theorem. Every collection of 6 people includes a club of 3 people, or a group of 3 strangers.

Theorem. For every k, if there are enough people, then there exists either a club of k people, or a group of k strangers.

A large enough structure cannot be totally disordered.

This is a basic result of Ramsey theory.

More Questions about Pigeonhole..



Quick Summary

We prove the binomial theorem and study combinatorial proofs of identities.

We also learn the inclusion-exclusion principle and see some applications. You should be able to apply the inclusion-exclusion formula to solve some simple problems.

Finally we learn the pigeonhole principle and some of its applications.

As pointed out by Ramsey theory, "a large enough structure cannot be totally disordered." This idea is very powerful in many complicated problems.