> **Note**
>
> This is more of a mess than an actual usable lecture note, please check the *discrete mathematics without words* document for a more organised notes.

Discrete Mathematics

Discrete mathematics deals with finite or countably infinite sets, this includes integers and related concepts.

Definitions

Keyword	Definition
Statement	Something that is either true or false.
Predicate	A statement whose truth depends on one or more variables.
Theorem	An important true statement.
Proposition	A less important true statement.
Lemma	A statement used to prove other true statements.
Corollary	A true statement that is a simple deduction from a theorem or proposition.
Conjecture	A statement believed to be true, but not proved yet.
Proof	A way to show a statement is true.
Logic	The study of methods and principles used to distinguish correct reasoning from incorrect reasoning.
Axiom	A basic assumption about a mathematical situation.
Definition	An explaination of the mathematical meaning of a word.
Simple statement	A simple statement cannot be broken down.
Composite statement	A compisite statement is built using several other statements connected by logical expressions.

Proof Structure

Definitions

Keyword	Definition
Assumptions	Statements that may be used for deduction.
Goals	Statements to be established.

Start by listing out assumptions and write down the goal.

Implication

$$\text{collection of hypotheses} \implies \text{some conclusion}$$

To prove $P \implies Q$
- Add P to the list of assumptions.
- Replace $P \implies Q$ in goal with Q.

Types of Real Numbers

Definitions

Keyword	Definition
Rational	A number is rational if it is in form m/n for some integer m, n, otherwise it is irrational.
Positive	A number is positive if it is greater than 0, otherwise it is nonpositive.
Negative	A number is negative if it is less than 0, otherwise it is nonnegative.
Natural	A number is natural if it is a nonnegative integer.

Modus Ponens (Implication Elimination)

The main rule for logical deduction is

- From statements P and $P \implies Q$.
- Q follows.

$$\frac{P \quad P \implies Q}{Q}$$

Bi-implications

Some theorems are in form $P \iff Q$, to prove it

- Prove $P \implies Q$
- Prove $Q \implies P$

Quantifiers

Universal Quantifications

Definition

$(\forall x)\ P(x)$ means: for all individuals x of the universe of the discourse, the property $P(x)$ holds.

Universal instantiation allows any a to be plugged in to $(\forall x)\ P(x)$ and conclude that $P(a)$ is true.

Proof: Statement involving universal quantification

Assumptions	Goals
	G1: $(\forall x)\ P(x)$

We can rewrite as

Proof: Statement involving universal quantification

Assumptions	Goals
A1: x stands for an arbitrary individual.	G1: $(\forall x)\ P(x)$
	G2: $P(x)$

Divisibility and Congruence

Definition

Let d and n be integers. If d divides n, we write $d \mid n$.

$$(\exists k)\ n = k \cdot d \Longleftrightarrow d \mid n$$

Definition

For integers a and b, and positive integer m.

$$a \equiv b \ (\mathrm{mod}\,m) \Longleftrightarrow m \mid (a - b)$$

We can prove that
- If n is odd, then $n \equiv 1 \ (\mathrm{mod}\,2)$
- If n is even, then $n \equiv 0 \ (\mathrm{mod}\,2)$

Example: Congruence Result

Let m and n be positive integers, and a and b be arbitrary integers.

We want to prove the statement $(\forall n)$

Proof: Multiplied Congruence

Assumptions	Goals
A1: $m, n, a, b \in \mathbb{Z}$	G1: $(\forall n)\ a \equiv b \ (\mathrm{mod}\,m) \Longrightarrow na \equiv nb \ (\mathrm{mod}\,nm)$
A2: $a, b > 0$	

Rewriting the target

Proof: Multiplied Congruence

Assumptions	Goals
A1: $m, n, a, b \in \mathbb{Z}$	G1: $\cancel{(\forall n)\ a \equiv b \ (\mathrm{mod}\,m) \Longrightarrow na \equiv nb \ (\mathrm{mod}\,nm)}$
A2: $a, b > 0$	G2: $na \equiv nb \ (\mathrm{mod}\,nm)$
A3: $a \equiv b \ (\mathrm{mod}\,m)$	

Then rewrite A3

$$\Longrightarrow a \equiv b \ (\mathrm{mod}\,m)$$
$$\Longrightarrow (\exists k)\ (a - b) = k \cdot m$$
$$\Longrightarrow (\exists k)\ n(a - b) = k \cdot m \cdot n$$
$$\Longrightarrow na \equiv nb \ (\mathrm{mod}\,nm)$$

Which is the goal.

To prove $(\forall n)\ (na, nb, nm) \Longrightarrow a \equiv b \ (\mathrm{mod}\,m)$, plug $n = 1$ and we have the goal.

Equality

Definition

The axioms for **equality** are
- $(\forall x)\ x = x$
- $(\forall x, y)\ (x = y) \Longrightarrow (P(x) \Longleftrightarrow P(y))$

Conjunction

To prove a conjunction $P \wedge Q$, we need to prove both P and Q.

> **Definition**
> $(P \iff Q) \iff (P \implies Q \wedge Q \implies P)$

Example: $(\forall n)\ (6 \mid n \iff 3 \mid n \wedge 2 \mid n)$

Let n be an arbitrary value.

$$
\begin{aligned}
6 \mid n &\iff (\exists i)\ n = 6i \\
&\iff (\exists i)\ n = 2 \cdot 3 \cdot i \\
&\implies (\exists j,k)\ n = 2j \wedge n = 3k \\
&\iff 2 \mid n \wedge 3 \mid n
\end{aligned}
$$

And the reverse direction

$$
\begin{aligned}
2 \mid n \wedge 3 \mid n &\iff (\exists i,j)\ n = 2i \wedge n = 3j \\
&\iff (\exists i,j)\ 3n = 6i \wedge 2n = 6j \\
&\iff (\exists i,j)\ n = 6(i - j) \\
&\implies (\exists k)\ n = 6k \\
&\iff 6 \mid n
\end{aligned}
$$

Existential Quantifier

> **Definition**
> $(\exists x)\ P(x)$: there exists an individual x in the universe of the discourse which $P(x)$ holds.

Proving an Existential Quantifier

Find a witness w so $P(w)$ is true.

Target: $(\forall n)\ (\exists i,j)\ 4n = i^2 - j^2$

- Let $i = n + 1$
- Let $j = n - 1$

It is true that $4n = i^2 - j^2$.

Using an Existential Quantifier

Introduce a variable w and assume $P(w)$ to be true.

Unique Existence

> **Definition**
> $(\exists! x)\ P(x) \iff ((\exists x)\ P(x) \wedge ((\forall y,z)\ P(y) \wedge P(z) \implies y = z))$

To prove $(\forall x)\ (\exists! y)\ P(x, y)$
1. Find a **unique** witness w so that $P(w, f(w))$ is true.
2. Show that $(\forall x)\ P(x, y) \implies y = f(x)$

Disjunction

$P \lor Q$ can be proved by showing P or Q.

To use disjunction, e.g. $P_1 \lor P_2 \implies Q$, we need to show $P_1 \implies Q \land P_2 \implies Q$.

Proving Fermat's Little Theorem

Step 1: Lemma 1 for Fermat's Little Theorem

Required to prove:

$$(\forall m, n \in \mathbb{N})\ m = 0 \lor m = n \implies \binom{n}{m} \equiv 1 \ (\mathrm{mod}\ n)$$

Proof: Lemma 1 for Fermat's Little Theorem

Assumptions	Goals
A1: $m, n \in \mathbb{Z}$	G1: $\binom{n}{m} \equiv 1 \ (\mathrm{mod}\ n)$
A2: $m = 0 \lor m = n$	

$$m = 0 \implies \binom{n}{0} = 1 \implies \binom{n}{m} \equiv 1 \ (\mathrm{mod}\ p)$$

$$m = n \implies \binom{n}{n} = 1 \implies \binom{n}{m} \equiv 1 \ (\mathrm{mod}\ p)$$

Therefore proved.

Step 2: Lemma 2 for Fermat's Little Theorem

Lemma: Euclid's Lemma

This is provided without proof. If p is prime

$$p \mid (a \cdot b) \implies p \mid a \lor p \mid b$$

Required to prove:

$$(\forall p, m \in \mathbb{N})\ p \text{ is prime} \land 0 < m < p \implies \binom{p}{m} \equiv 0 \ (\mathrm{mod}\ p)$$

Proof: Lemma 2 for Fermat's Little Theorem

Assumptions	Goals
A1: $p, m \in \mathbb{N}$	G1: $\binom{p}{m} \equiv 0 \ (\mathrm{mod}\ p)$
A2: p is prime	
A3: $0 < m < p$	

$$\binom{p}{m} = \frac{p!}{m!(p-m)!}$$

since none of $m, m-1, \dots$ or $p-m, p-m-1, \dots$ divides p

$$= p\left(\frac{(p-1)!}{m!(p-m)!}\right)$$

where $\dfrac{(p-1)!}{m!(p-m)!}$ is an integer

Therefore $\binom{p}{m} \equiv 0 \pmod{p}$.

> **Note**
> This is a pretty bad proof, especially we haven't define prime numbers yet.

Step 3: Freshman's Dream

> **Theorem: Binomial Theorem**
>
> $$(m+n)^p = \sum_{k=0}^{p} \binom{p}{k} m^{p-k} n^p$$

> **Properites of Congruence**
> If $a \equiv b \pmod{m} \land x \equiv y \pmod{m}$, then
> - $a + x \equiv b + y \pmod{m}$
> - $ia \equiv ib \pmod{m}$ where i is an integer

Required to prove:

$$(\forall p \text{ is prime}) \ (m+n)^p \equiv m^p + n^p \pmod{p}$$

> **Proof: Freshman's Dream**
>
> | Assumptions | Goals |
> |---|---|
> | A1: p is prime | G1: $(m+n)^p \equiv m^p + n^p \pmod{p}$ |

By bimonial theorem

$$(m+n)^p = \sum_{k=0}^{p} \binom{p}{k} m^{p-k} n^p$$

$$= m^p + n^p \quad \text{cancel terms using lemma 2}$$

Therefore $(m+n)^p \equiv m^p + n^p \pmod{p}$

Step 4: Dropout Lemma
When $n = 1$ for Freshman's dream.

$$(m+1)^p \equiv m^p + 1 \pmod{p}$$

Step 5: Many Dropout Lemma

$$(m + i)^p = \left(m + \underbrace{1 + 1 + ... + 1}_{i \text{ times}} \right)^p$$

$$= \left(m + \underbrace{1 + 1 + ... + 1}_{i-1 \text{ times}} \right)^p + 1$$

$$= m^p + i \quad \text{after applying dropout lemma } i \text{ times}$$

So $(m + i)^p \equiv m^p + i \pmod{p}$.

Step 6: Fermat's Little Theorem, Cause 1

When $m = 0$ for many dropout lemma.

$$(\forall p \text{ is prime}) \; i^p \equiv i \pmod{m}$$

> **Proposition**
>
> $(\forall i \in \mathbb{N} \text{ not a multiple of } p) \;\; i \cdot i^{p-2} \equiv 1 \pmod{p}$

> **Definition**
>
> i^{p-2} is the reciprocal moduluo of p.

Logical Equivalents

$$\neg(P \implies Q) \iff P \wedge \neg Q$$

$$\neg(P \iff Q) \iff (P \iff \neg Q) \quad \text{how tf is this true?}$$

$$\neg((\forall x) \; P(x)) \iff (\exists x) \; \neg P(x)$$

$$\neg(P \wedge Q) \iff (\neg P) \vee (\neg Q)$$

$$\neg((\exists x) \; P(x)) \iff (\forall x) \; \neg P(x)$$

$$\neg(P \vee Q) \iff \neg P \wedge \neg Q$$

$$\neg(\neg P) \iff P$$

> **Definition**
>
> $\neg P \iff (P \implies \text{false})$
>
> $\text{false} \iff \text{some absurd statement}$

Prove by Contradiction

Instead of showing P, show $\neg P \implies \text{false}$.

$$(\neg P \implies \text{false}) \iff \neg(\neg P) \iff P$$

Prove by Contrapositive

Required to prove:

$$(\neg Q \implies \neg P) \iff (P \implies Q)$$

Proof: Contrapositive

Assumptions	Goals
A1: $\neg Q \implies \neg P$	G1: Q
A2: P	

Suppose A3: $\neg Q$.
A4. $\neg P$ by A1 and A3.
A5. false by A2 and A4.

This is a contradiction, therefore Q must be true.

Numbers

Natural numbers are constructed from zero by the successor relation.

```
type N =
  | zero
  | succ of N
```

Definition

A **monoid** is an algebraic structure with
- A neutral element e
- A binary operation $\cdot$

Monoid Laws

- Neutral element $e \cdot x = x = x \cdot e$
- Associative $(x \cdot y) \cdot z = x \cdot (y \cdot z)$

A monoid is **commutative** if $x \cdot y = y \cdot x$.

Addition $(\mathbb{N}, 0, +)$ and **multiplication** $(\mathbb{N}, 1, \times)$ satisfies monoid laws and commutative laws.

Rings

Definition

A **semiring** $(\mathbb{N}, 0, \oplus, 1, \otimes)$ is an algebraic structure with
- A commutative monoid structure $(\mathbb{N}, 0, \oplus)$
- A monoid structure $(\mathbb{N}, 1, \otimes)$

And satisfies the distributive laws $x \otimes (y \oplus z) = (x \otimes y) \oplus (x \otimes z)$.

A semiring is **commutative** if $\otimes$ is.

Cancellation

The additive and multiplicative structures of natural numbers allows for
- Additive cancellation: $k + m = k + n \implies m = n$
- Multiplicative cancellation: if $k \neq 0$, then $k \times m = k \times n \implies m = n$

Inverses

For a monoid with neutral element e and binary operation $\oplus$.
- x admits an inverse on the left if $(\exists l)\ l \oplus x = e$

- x admits an inverse on the right if $(\exists r)\ x \oplus r = e$
- x admits an inverse if l and r both exists.

Proposition
If l and r both exists, $l = r$.

$$e \oplus r = r$$
$$\iff (l \oplus x) \oplus r = r$$
$$\iff l \oplus (x \oplus r) = r$$
$$\iff l = r$$

Definitions
- A **group** is a monoid in which every element has an inverse.
- An **Abelian group** is a group where the monoid is commutative.

- x admits an additive inverse if $(\exists y)\ x + y = 0$
- x admits an multiplicative inverse if $(\exists y)\ x \times y = 1$

The natural numbers can be extended to include all additive inverses to give the set of **integers**.

Definitions
- A **ring** is a semiring $(\mathbb{Z}, 0, \oplus, 1, \otimes)$ where $(\mathbb{Z}, 0, \oplus)$ is a group.
  A ring is commutative if $(\mathbb{Z}, \otimes, 1)$ is.
- A **field** is a commutative ring in which every element besides 0 has a **reciprocal** (inverse with respect to $\otimes$).

Division Theorem
Required to prove:

$$(\forall m \in \mathbb{N}, n \in \mathbb{N}^+)\ (\exists! q, ! r)\ (q \geq 0) \wedge (0 \leq r < m) \wedge (m = qn + r)$$

We need to prove if (q, r) and (q', r') both satisfies the conditon, then $(q, r) = (q', r')$.

Proof: Division theorem

Assumptions	Goals
A1: $(q \geq 0) \wedge (0 \leq r < n) \wedge (m = qn + r)$	G1: $q = q'$
A2: $(q' \geq 0) \wedge (0 \leq r' < n) \wedge (m = q'n + r')$	G2: $r = r'$

Because $m - r = qn$, similar for (q', r')

$$m \equiv r \pmod{n}$$
$$m \equiv r' \pmod{n}$$

We have proved that congruence is transitive

$$r \equiv r' \pmod{n}$$

As $0 \leq r, r' < n$, therefore $r = r'$. And by cancellation, $q = q'$.

Proving the Division Algorithm

```
let divalg m n =
  let diviter q r =
    if r < n then (q, r)
    else diviter (q + 1, r - n)
  in diviter 0 m
```

Required to prove:

1. Partial correcteness

   $(\forall m \in \mathbb{N}, n \in \mathbb{N}^+)$ $\text{divalg}(m, n)$ terminates with $(q_0, r_0) \implies (r_0 < n \wedge m = q_0 n + r_0)$

2. Total correctness.

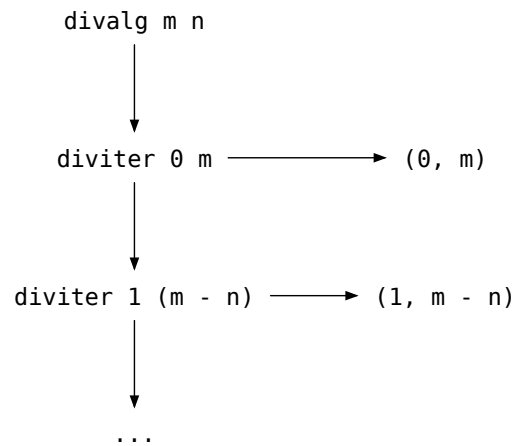 $(\forall m \in \mathbb{N}, n \in \mathbb{N}^+)$ $\text{divalg}(m, n)$ terminates

We can prove partial correctness by induction:

- If `divalg` exits then $r_0 < n$
- Prove at each point of the computation

  $m = qn + r$

To prove total correctness:

- m decreases in natural number at every step.
- m cannot decreate forever (all natural numbers comes from applying the successor function a finite number of times to 0).

```
divalg m n
    |
    |
    v
diviter 0 m ───────────> (0, m)
    |
    |
    v
diviter 1 (m - n) ──────> (1, m - n)
    |
    |
    v
   ...
```

Integer Modulo

$(\forall m \in \mathbb{Z}^+)$ the integer modulo of m is $\mathbb{Z}_m = \{0, 1, 2, ..., m - 1\}$. And operators

$$k +_m l = \text{rem}(k + l, m)$$
$$k \times_m l = \text{rem}(k \times l, m)$$

So $k +_m l$ and $k \times_m l \in \mathbb{Z}_m$

> **Proposition**
>
> $(\forall m > 1)$ $(\mathbb{Z}_m, 0, +_m, 1, \times_m)$ is a commutative ring.

> **Proposition**
>
> Let $m \in \mathbb{Z}^+$, then $k \in \mathbb{Z}_m$ has reciprocal iff $(\exists i, j \in \mathbb{Z})$ $k \times i + m \times j = 1$

Assume:

1. $m \in \mathbb{Z}^+$
2. $k \in \mathbb{Z}_m$, meaning $0 \leq k < m$
3. k has reciprocal, meaning $(\exists l \in \mathbb{Z}_m)$ $k \times l \equiv 1 \pmod{m}$

New goal: $(\exists i, j \in \mathbb{Z})$ $k \times i + m \times j = 1$

$$(\exists l, a \in \mathbb{Z}_m)\ k \times l - 1 = a \times m$$
$$\iff (\exists l, a \in \mathbb{Z}_m)\ k \times l + a \times m = 1$$

As required.

> **Definition**
> r is a linear combination of m, n if $(\exists s, t \in \mathbb{Z})\ s \times m + t \times n = r$

Sets

> **Definition**
> A **set** is a collection of mathematical objects.

$x \in A$ if x is an element of A.

Creating Sets
We can define sets by
- Listing elements
- Using set comprehension, e.g. $\{x \in A \mid P(x)\}$

> **Definition**
> $A = B$ iff $(\forall x)\ x \in A \iff x \in B$

If $P(x) = Q(x)$, then $\{x \in A \mid P(x)\} = \{x \in A \mid Q(x)\}$

Divisors
- Let $n \in \mathbb{N}$, the set of n's divisors $d(n) = \{d \in \mathbb{N} : d|n\}$
- Let $m, n \in \mathbb{N}$, the set of common divisors $\mathrm{cd}(n, m) = \{d \in \mathbb{N} : d|n \wedge d|m\}$

> **Theorem: Key Theorem**
> $(\forall m, m' \in \mathbb{N}, n \in \mathbb{Z})\ m \equiv m' \pmod{n} \implies \mathrm{cd}(m, n) = \mathrm{cd}(m', n)$

Assume:
1. $m, m' \in \mathbb{N}$
2. $n \in \mathbb{Z}$
3. $m \equiv m' \pmod{n}$

Goal: $d \in \mathrm{cd}(m, n) \iff d \in \mathrm{cd}(m', n)$, or prove the predicates are equal: $d|m \wedge d|n \iff d|m' \wedge d|n$

Assume:
4. $d|m \wedge d|n$

New goal: $d|m'$ (we get rid of $d|n$ because it is trivial)

$$(\exists a \in \mathbb{Z})\ m = a \times d \text{ by 4 as 5}$$
$$(\exists b \in \mathbb{Z})\ n = b \times d \text{ by 4 as 6}$$
$$(\exists c \in \mathbb{Z})\ m - m' = c \times n \text{ by 3 as 7}$$
$$(\exists a, b, c \in \mathbb{Z})\ a \times d - m' = c \times (b \times d) \text{ by 5, 6, 7 as 8}$$
$$(\exists a, b, c \in \mathbb{Z})\ m' = d \times (a - c \times b) \text{ by 8 as 9}$$
$$(\exists k \in \mathbb{Z})\ m' = d \times k \text{ by 9}$$

Therefore $d|m'$ as required.

Euclid's Algorithm

$$\mathrm{cd}(m, n) = \begin{cases} d(n) & \text{if } n|m \\ \mathrm{cd}(n, \mathrm{rem}(m, n)) & \text{otherwise} \end{cases}$$

We are making progress here because $\mathrm{rem}(m, n) < n$. This can be proved using the key theorem.

To find the GCD, we want the max element.

$$\gcd(m, n) = \begin{cases} n & \text{if } n \mid m \\ \gcd(n, \mathrm{rem}(m, n)) & \text{otherwise} \end{cases}$$

Which is Euclid's algorithm.

Proposition

75. $(\forall m,n,a,b \in \mathbb{N})\ \ \mathrm{cd}(m, n) = d(a) \wedge \mathrm{cd}(m, n) = d(b) \implies a = b$

Proof:

$$a|a \iff a \in d(a) \iff a \in d(b) \iff a|b$$

Run the same argument for b, we have $a|b \wedge b|a$, this is true if $a = b$.

Proposition

76. $\mathrm{cd}(m, n) = d(k) \iff (k|m \wedge k|n \wedge ((\forall a \in \mathbb{N})\ a|m \wedge a|n \implies a|k))$

Proof:

$$\mathrm{cd}(m, n) = d(k)$$
$$\iff (\forall a)\ a|m \wedge a|n \iff a|k \text{ by equal predicates}$$

which contains the for all condition and $k|k \implies k|m \wedge k|n$ we require.

Definition

77. $(\forall m,n \in \mathbb{N})\ (\exists! k)\ k|m \wedge k|n \wedge ((\forall a \in \mathbb{N})\ a|m \wedge a|n \implies a|k)$ *how?*

We can prove that the `gcd` ML algorithm computes GCD by
- Proving partial correctness, we have already done that.
- Proving that it terminates.

We notice for every 2 steps, the value of $r_{k+2} < \frac{r_k}{2}$, and it decreases in natural numbers which has a lower bound.

$\therefore$ gcd has running time $O(\log n)$

Properties of GCD

$$\gcd(m, n) = \gcd(n, m) \text{ commutative}$$
$$\gcd(l, \gcd(m, n)) = \gcd(\gcd(l, m), n) \text{ associative}$$
$$\gcd(l \times m, l \times n) = l \times \gcd(m, n) \text{ distributive over multiplication}$$

Definition

$a, b \in \mathbb{N}$ are coprime if $\gcd(a, b) = 1$

Theorem: 82

$(\forall k,m,n \in \mathbb{Z}^+)\ k|(m \times n) \wedge \gcd(k,m) = 1 \implies k|n$

Proof:

$$(\exists l \in \mathbb{Z})\ m \times n = k \times l$$

$$
\begin{aligned}
n \times \gcd(k,m) &= n \\
&= \gcd(n \times k, n \times m) \\
&= \gcd(n \times k, l \times k) \\
&= k \times \gcd(n,l)
\end{aligned}
$$

Proposition

83. $(\forall m,n \in \mathbb{Z}^+, p \text{ prime})\ p|(m \times n) \implies p|m \vee p|n$

- If $p|m$ then close.
- If not $p|m$ then $\gcd(p,m) = 1 \implies p|n$

If i is not a multiple of p

$$
\begin{aligned}
i^p \equiv i \pmod{p} &\implies p|(i^p - i) \\
&\implies p|i(i^{p-1} - 1) \\
&\implies p|(i^{p-1} - 1) \\
&\implies i \times i^{p-2} \equiv 1 \pmod{p}
\end{aligned}
$$

i^{p-2} is called the multiplicative inverse of i

$\therefore \left(\forall p \text{ prime}, i \in \mathbb{Z}_p^+\right)$ has $\left[i^{p-2}\right]_p$ as multiplicative inverse, $\therefore \mathbb{Z}_p$ is a field

I missed 85 completely.

The GCD is a linear combination of m and n.

$$\gcd(m,n) = m \times l_1(m,n) + n \times l_2(m,n)$$

Corollary

- $n \times l_2(m,n) \equiv \gcd(m,n) \pmod{m}$
- $\gcd(m,n) = 1 \implies [l_2]_m$ is the multiplicative inverse of $\mathbb{Z}_m$

C92 and L93 I have no idea how to prove them.

Mathematical Induction

Let $P(m)$ be a statement for $m \in \mathbb{N}$.

$$P(0) \wedge ((\forall n \in \mathbb{N})\ P(n) \implies P(n+1)) \implies (\forall m \in \mathbb{N})\ P(m)$$

Lemma: Sum of combinations

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

To choose k elements from a set of $n+1$ elements, we either

- Choose the first element, then choose $k - 1$ elements from the other n elements.
- Don't choose the first element, then choose k elements from the other n elements.

Either

Goal: binomial theorem.

Let $P(n) : (x + y)^n = \sum_{k=0}^{n} \binom{n}{k} x^{n-k} y^k$

Goal: $(\forall n \in \mathbb{N})\ P(n)$

$P(0)$ Trivial

$P(n) \implies P(n+1)$

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

$$= \sum_{k=0}^{n} \binom{n}{k} x^{n+1-k} y^k + \sum_{k=0}^{n} \binom{n}{k} x^{n-k} y^{k+1}$$

$$= x^{n+1} + \sum_{k=1}^{n} \binom{n}{k} x^{n+1-k} y^k + \sum_{k=0}^{n-1} \binom{n}{k} x^{n-k} y^{k+1} + y^{n+1}$$

$$= x^{n+1} + \sum_{k=1}^{n} \binom{n}{k} x^{n+1-k} y^k + \sum_{k=1}^{n} \binom{n}{k-1} x^{n-k} y^{k+1} + y^{n+1}$$

$$= x^{n+1} + \sum_{k=1}^{n} \left[\binom{n}{k} + \binom{n}{k-1} \right] x^{n+1-k} y^k + y^{n+1}$$

$$= x^{n+1} + \sum_{k=1}^{n} \binom{n+1}{k} x^{n+1-k} y^k + y^{n+1}$$

$$= \sum_{k=0}^{n+1} \binom{n+1}{k} x^{n+1-k} y^k$$

Principle of Strong Induction

Let $P(m)$ be a statement for $m \in \mathbb{N}$ where $m \geq$ some fixed l

$$P(l) \wedge (((\forall k \in [l..n])\ P(k) \implies) \implies P(n+1)) \implies (\forall m \geq l \in \mathbb{N})\ P(m)$$

Proposition

95. Either $n \geq 2$ is a prime or n is a product of primes.

Goal: $(\forall n \geq 2 \in \mathbb{Z}^+)\ n$ prime $\vee\ n$ product of primes

$P(2)$ 2 is a prime, so true.

$((\forall k \in [l..n])\ P(k)) \implies P(n+1)$ Assume $(\forall k \in [l..n])\ P(k)$

- Case 1: $n + 1$ is prime, then done.
- Case 2: $n + 1$ is composite, $(\exists a, b \in \mathbb{Z})\ n + 1 = a \times b$

   a and b are smaller than $n + 1$ and ≥ 2, by $P(a)$ and $P(b)$, $a \times b$ is a product of primes.

Theorem: 96. uniqueness of prime factors

Goal: $(\forall n \in \mathbb{Z}^+)\ (\exists! p_1 \le p_2 \le p_3 \le ... \le p_l, l \in \mathbb{N})\ \prod_{i=1}^{l} p_i = n$

Assume:

1. $n \in \mathbb{Z}^+$

Existence by (P95)

New goal: $n = p_1 p_2 p_3 ... p_l \wedge n = q_1 q_2 q_3 ... q_l \implies (\forall i \le l)\ p_i = q_i$

Clearly $p_1 \mid \prod q_i$ and $q_1 \mid \prod p_i$
- $(\exists i)\ q_1 \le p_1 = q_i$
- $(\exists j)\ p_1 \le q_1 = p_j$

$q_1 \le p_1 \wedge p_1 \le q_1 \implies p_1 = q_1$, repeat for other primes.

Naive Set Theory

Definition

$x \notin A \iff \neg(x \in A)$

- If a set a finite, then I can list its elements.
- Set equality: $A = B \iff (\forall x)\ (x \in A \iff x \in B)$

Proposition

L103

$$(\forall A)\ A \subseteq A$$
$$A \subseteq B \wedge B \subseteq C \implies A \subseteq C$$
$$A \subseteq B \wedge B \subseteq A \implies A = B$$

- If there is a set A, then there exist a set $\{x \in A \mid P(x)\}$ - you can construct a subset from a set.

  $a \in \{x \in A \mid P(x)\} \iff a \in A \wedge P(a)$
- The empty set exists $\emptyset = \{x \in A \mid \text{false}\}$

Russell's Paradox

Suppose we allow the existence of $\{x \mid P(x)\}$

Let $U = \{x \mid x \notin x\}$

If $U \in U$?

$$U \in U \iff U \notin U$$

There is a contradiction, so $\{x \mid P(x)\}$ should not be allowed in our theory.
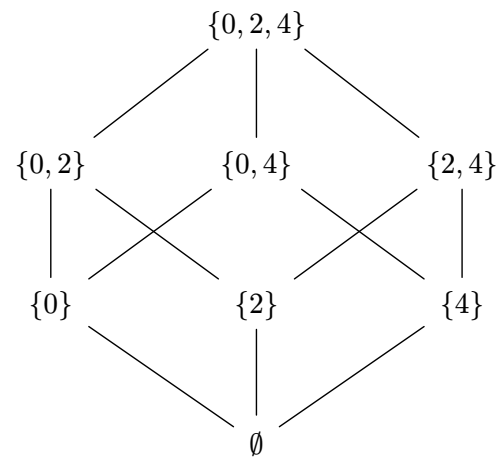
Definitions
- **Cardinality** is the number of elements in the set.
- If $\#S$ is a natural number, then it is a finite set.

- Powerset axiom: There exist a set $\mathcal{P}(U)$ where $(\forall X)\ X \in \mathcal{P}(U) \iff X \subseteq U$

Proposition

P104: $\#\mathcal{P}(U) = 2^{\#U}$

$$\#\mathcal{P}(U) = \#\{X \mid X \subseteq U\}$$
$$= \sum_{i=0}^{\#U} \#\{x \mid x \subseteq U \wedge \#X = i\}$$
$$= \sum_{i=0}^{\#U} \binom{\#U}{i}$$
$$= (1+1)^{\#U}$$
$$= 2^{\#U}$$

$\mathcal{P}$ is called a **family of sets**, we can draw a **Hasse diagram** to show relation in a family of sets.

Note

Alternative proof for P104:

Let $U = \{u_1, u_2, ..., u_n\}$, for every n, write 1 if $u_i \in U$, 0 otherwise.

Given a sequence of 0 and 1s of length n, it corresponds to a subset of U : $\{u_i \in U \mid s_i = 1\}$

$$\#\mathcal{P}(U) = \text{number of sequences of length } n$$
$$= 2^{\#U}$$

Powerset Algebra

Let $A, B \in \mathcal{P}(U)$

$$A \cup B = \{x \in U \mid x \in A \vee x \in B\}$$
$$A \cap B = \{x \in U \mid x \in A \wedge x \in B\}$$
$$A^c = \{x \in U \mid x \notin A\}$$

- $\cup$ and $\cap$ are associative, commutative and idempotent ($A \cup A = A$).
- $\cup$ and $\cap$ are distributive and absorptive with each other.

$$A \cap (B \cup C) = (A \cap B) \cup (A \cap C) \qquad A \cup (A \cap B) = A$$
$$A \cup (B \cap C) = (A \cup B) \cap (A \cup C) \qquad A \cap (A \cup B) = A$$

- U is annihilator for $\cup$ and $\emptyset$ is annihilator for $\cap$.

$$U \cup A = U$$
$$\emptyset \cap A = \emptyset$$

- Complemention laws

$$A \cup A^c = U$$
$$A \cap A^c = \emptyset$$

Proposition

P105

$$(\forall X \in \mathcal{P}(U)) \ A \cup B \subseteq X \iff (A \subseteq X \wedge B \subseteq X)$$
$$(\forall X \in \mathcal{P}(U)) \ X \subseteq A \cap B \iff (X \subseteq A \wedge X \subseteq B)$$

Proposition

P106

- $A \cup B$ is the smallest set that includes A and B.

$$C = A \cup B \iff A \subseteq C \wedge B \subseteq C \wedge (\forall X \in \mathcal{P}(U)) \ A \subseteq X \wedge B \subseteq X \implies C \subseteq X$$

- $A \cap B$ is the largest set that is included in A and B.

$$C = A \cap B \iff C \subseteq A \wedge C \subseteq B \wedge (\forall X \in \mathcal{P}(U)) \ X \subseteq A \wedge X \subseteq B \implies X \subseteq C$$

There is a correspondance between sets and boolean algebra

Sets	Boolean algebra
$\mathcal{P}(U)$	$\{\text{false}, \text{true}\}$
$\emptyset$	false
U	true
$\cup$	$\vee$
$\cap$	$\wedge$
A^c	$\neg A$

The Pairing Axiom

For all a, b, there exist a set $\{a, b\}$, and

$$(\forall x \in \{a, b\}) \ x = a \vee x = b$$

$\{a, a\} = \{a\}$ is called a **singleton**.

Proposition

P107.

$$\{x, y\} \subseteq \{a\} \implies x = y = a$$
$$\{c, x\} = \{c, y\} \implies x = y$$

Ordered Pairing

Kuratoshi's Pairing

Let $K(a, b) = \{\{a\}, \{a, b\}\}$, then $K(a, b) = K(x, y) \Longleftrightarrow a = x \wedge b = y$.

There are many constructors for **ordered pairing**, the property of ordered pairing:

$$K(a, b) = K(x, y) \Longleftrightarrow a = x \wedge b = y$$

Definition

Product of 2 sets: $A \times B = \{x \mid (\exists a_1, a_2 \in A, b_1, b_2 \in B)\ x = (a, b)\}$

We can prove uniqueness of a_1, a_2, b_1, b_2 by showing

$$(\forall a_1, a_2 \in A, b_1, b_2 \in B)\ (a_1, b_1) = (a_2, b_2) \Longrightarrow a_1 = a_2 \wedge b_1 = b_2$$

Note

$\{x \in A \times A \mid (\exists a_1, a_2 \in A)\ x = (a_1, a_2), P(a_1, a_2)\}$ can be written in shorthand notation as

$$\{(a_1, a_2) \in A \times A \mid P(a_1, a_2)\}$$

Proposition

P110: $\#(A \times B) = \#A \times \#B$

A pair has form (a_i, b_j) where $A = \{a_1, a_2, ..., a_{\#A}\}$ and $B = \{b_1, b_2, ..., b_{\#B}\}$

We can show $\#(A \times B)$ is the number of cells in a $\#A \times \#B$ grid by constructing a bijection.

Big Union and Intersection

Let $\mathcal{T}$ be a family of sets

$$n \in \bigcup \mathcal{T} \Longleftrightarrow (\exists T \in \mathcal{T})\ n \in T$$

Definition

Format definiton of the big union (without using universal specification)

Let $\mathcal{U}$ be a set, for any $\mathcal{F} \in \mathcal{P}(\mathcal{P}(\mathcal{U}))$

$$\bigcup \mathcal{F} = \{x \in \mathcal{U} \mid (\exists A \in \mathcal{F})\ x \in A\}$$

And clearly $\bigcup \mathcal{F} \in \mathcal{P}(\mathcal{U})$

Proposition

P112: For all $\mathcal{F} \in \mathcal{P}(\mathcal{P}(\mathcal{P}(\mathcal{U})))$

$$\bigcup \left(\bigcup \mathcal{F} \right) = \bigcup \{A \in \mathcal{P}(\mathcal{U}) \mid A \in \mathcal{F}\}$$

Proof:

$$x \in \bigcup\left(\bigcup \mathcal{F}\right) \iff (\exists A)\ A \in \bigcup \mathcal{F} \land x \in A$$
$$\iff (\exists A,B)\ B \in \mathcal{F} \land A \in B \land x \in A$$
$$\iff x \in \bigcup\{B \in \mathcal{P}(\mathcal{U}) \mid B \in \mathcal{F}\}$$

Definition

D113: Big intersection

For all $\mathcal{F} \subseteq \mathcal{P}(\mathcal{U})$

$$\bigcap \mathcal{F} = \{x \in \mathcal{U} \mid (\forall A \in \mathcal{F})\ x \in A\}$$

Definition

T114: If $\mathcal{F} = \{S \in \mathbb{R} \mid (0 \in S) \land (\forall x \in \mathbb{R})\ x \in S \implies x + 1 \in S\}$

Then
- $\mathbb{N} \in \mathcal{F}$ ($\mathbb{N}$ has the **closure property**)
- $\mathbb{N} \subseteq \bigcap \mathcal{F}$ (S is closed under successor)

$\bigcap \mathcal{F}$ finds the biggest set that is the subset of all $A \in \mathcal{F}$

Union Axiom

Every collection of sets has a union.

Disjoint Unions

$$A \uplus B = (\{1\} \times A) \cup (\{2\} \times B)$$

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type 'a 'b sum =
  | one of 'a
  | two of 'b
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Note

$(\{1\} \times A) \cap (\{2\} \times B) = \emptyset$

Proposition

P118: $A \land B = \emptyset \implies \#(A \cup B) = \#A + \#B$