subscript start from 0

Definition 1. subseq(x, I) :=

$$subseq(x, I) := \epsilon \mid I = \{\}$$

$$subseq(x, I) := subseq(x, I \setminus i) \ x_i \ where \ i = max(I) \mid otherwise$$

Definition 2. $shuffle(x, y) := \{ w \mid w \in perm(x y), subseq(w, A) = x, subseq(w, B) = y, A \cap B = \{ \}, A \cup B = Z_{|x|+|y|} \}$

$$shuffle(x) := x$$

$$shuffle(x, y) := \{ w \mid w \in perm(x y), subseq(w, A) = x, subseq(w, B) = y, A \cap B = \{ \}, A \cup B = Z_{|x|+|y|} \}$$

$$\mathit{shuffle}(\cdots,\ w) := \bigcup_{W \in \mathit{shuffle}(\cdots)} \mathit{shuffle}(W,\ w)$$

Lemma 1. $x \in shuffle(\alpha_0^{W_0}, \dots)$ where $|x|_{\alpha_i} = W_i$ and $\bigcup \{\alpha_i\} = \Sigma$

Proof by Mathematical Induction. \models

Induction Assume $x \in \text{shuffle}(\alpha_0^{W_0}, \cdots)$ where $|x|_{\alpha_i} = W_i$ and $\bigcup \{\alpha_i\} = \Sigma$ for $|\Sigma| < k+1$

Let $x' \in \Sigma'$ where $|\Sigma| = k + 1$, $|x'|_{\alpha_i} = W_i$ and $\bigcup \{\alpha_i\} = \Sigma'$

Let
$$I_{\alpha_k} = \{i \mid i \in Z_k, x_i' = \alpha_k\}, I_{\hat{\alpha_k}} = Z_{|x|} \setminus I_{\alpha_k}$$

Let
$$y = \text{subseq}(x, I_{\hat{\alpha_k}}) \subseteq \text{shuffle}(\alpha_0^{W_0}, \dots, \alpha_{k-1}^{W_{k-1}}), y' = \text{subseq}(x, I_{\alpha_k})$$

Then
$$y \in \text{shuffle}(\alpha_0^{W_0}, \dots, \alpha_{k-1}^{W_{k-1}})$$

Since
$$x' \in \text{shuffle}(y, y'), x' \in \text{shuffle}(\alpha_0^{W_0}, \cdots)$$

Baseline

$$\mathbf{x} \in \text{shuffle}(\mathbf{x}) = \text{shuffle}(\alpha_0^{W_0}) \text{ where } | x |_{\alpha_i} = W_i \text{ and } \bigcup \{\alpha_i\} = \Sigma \text{ for } |\Sigma| = 1$$

$$\mathbf{x} \in \mathrm{perm}(\alpha_0^{W_0} \ \alpha_1^{W_1}) = \mathrm{shuffle}(\alpha_0^{W_0}, \ \alpha_1^{W_1}) \text{ where } \mid x \mid_{\alpha_i} = W_i \text{ and } \bigcup \{\alpha_i\} = \Sigma \text{ for } \mid \Sigma \mid = 2$$

Conclusion
$$x \in \text{shuffle}(\alpha_0^{W_0}, \dots) \text{ where } |x|_{\alpha_i} = W_i \text{ and } \bigcup \{\alpha_i\} = \Sigma$$

Lemma 2. $shuffle(A B, C D) \subseteq shuffle(A, C) shuffle(B, D)$