

Part I

Appendix: Mathematical Background

Chapter 1

Summations

A.1 Summation formulas and properties

A.1-1

Prove that $\sum_{k=1}^n O(f_k(i)) = O(\sum_{k=1}^n f_k(i))$

Short answer:

$$\sum cg(x) = c \sum g(x)$$

Long answer:

Suppose that $g \in O(f_k(i))$. It follows that there exists n_i and c_i such that $0 \leq g(n) \leq cf_i(n)$. Thus we can pick $n = \max\{n_0, n_1, \dots\}$ and $c = \max\{c_0, c_1, \dots\}$. We know that both n and c will work all of functions f_k . Therefore by linearity of summations

$$\sum_{k=1}^n O(f_k(i)) = \sum_{k=1}^n cf_k(i) == c \sum_{k=1}^n f_k(i) == O(\sum_{k=1}^n f_k(i))$$

(notation is a little abused and there is nothing is rigorously proven, but it'll do).

A.1-2

Find a simple formula for $\sum_{k=1}^n (2k - 1)$.

$$\sum_{k=1}^n (2k - 1) = \sum_{k=1}^n (2k) - \sum_{k=1}^n (1) = 2 \sum_{k=1}^n (k) - n = 2 \frac{n(n+1)}{2} - n = n(n+1) - n = n^2$$

A.1-3

Interpret the decimal number 111,111,111 in light of equation A.6

$$111, 111, 111 = \sum_{k=0}^9 10^k = \frac{10^{10} - 1}{10 - 1}$$

A.1-4

Evaluate the infinite series $1 - \frac{1}{2} + \frac{1}{4} - \frac{1}{8} + \frac{1}{16} - \dots$

The series converges absolutely to 2, so we are free to do anything with it.

$$\begin{aligned} 1 - \frac{1}{2} + \frac{1}{4} - \frac{1}{8} + \frac{1}{16} - \dots &= \sum_{k=0}^{\infty} \frac{1^{2k}}{2} - \sum_{k=0}^{\infty} \frac{1^{1+2k}}{2} = \sum_{k=0}^{\infty} \frac{1^{2k}}{2} - \frac{1}{2} \sum_{k=0}^{\infty} \frac{1^{2k}}{2} = \left(1 - \frac{1}{2}\right) \sum_{k=0}^{\infty} \frac{1^{2k}}{2} = \\ &= \left(1 - \frac{1}{2}\right) \sum_{k=0}^{\infty} \frac{1^k}{4} = \left(1 - \frac{1}{2}\right) \frac{1}{1 - \frac{1}{4}} = \frac{1}{2} * \frac{4}{3} = \frac{2}{3} \end{aligned}$$

A.1-5

Let $c \geq 0$ be a constant. Show that $\sum_{k=1}^n k^c = \Theta(n^{c+1})$

$$\sum_{k=1}^n k^c = \sum_{k=1}^{n-1} k^c + n^c = n^c \sum_{k=1}^n \frac{k^c}{n^c} =$$

Let $f(n) = n^c$. It can be seen from the graph that

$$\int_0^n f(x) dx \leq \sum_{k=1}^n k^c \leq \int_0^n f(x+1) dx$$

Thus

$$\begin{aligned} \int_0^n f(x) dx &= \int_0^n x^c = \frac{n^{c+1}}{c+1} \in \\ \int_0^n f(x+1) dx &= \int_0^n (x+1)^c = \frac{(n+1)^{c+1}}{c+1} \end{aligned}$$

Thus we can state that $\sum_{k=1}^n k^c = \Theta(n^{c+1})$ (I'm not good enough yet to show that $\frac{(n+1)^{c+1}}{c+1} \in \Theta(n^{c+1})$, but I'm pretty sure that it's true TODO).

A.1-6

Show that $\sum_{k=0}^{\infty} k^2 x^k = x(1+x)/(1-x)^3$ for $|x| < 1$

We know that for $|x| < 1$

$$\sum_{k=0}^{\infty} kx^k = \frac{x}{(1-x)^2}$$

thus if we differentiate both sides we get

$$\sum_{k=0}^{\infty} k^2 x^{k-1} = \frac{2x}{(1-x)^3} + \frac{1}{(1-x)^2}$$

and then if we multiply all of it by x we'll get

$$\sum_{k=0}^{\infty} k^2 x^k = \frac{2x^2}{(1-x)^3} + \frac{x}{(1-x)^2}$$

thus if we factor all of this jazz we'll get

$$\sum_{k=0}^{\infty} k^2 x^k = -\frac{x(x+1)}{(x-1)^3}$$

and if we tuck this minus into denominator we'll get (which we can do because the power is odd)

$$\sum_{k=0}^{\infty} k^2 x^k = \frac{x(x+1)}{(1-x)^3}$$

as desired.

A.1-7

Prove that $\sum_{k=1}^n \sqrt{k \lg k} = \Theta(n^{3/2} \lg^{1/2} n)$

$$\int \sqrt{k \lg k} =$$

TODO

A.1-8

Show that

$$\sum_{k=1}^n 1/(2k-1) = \ln(\sqrt{n}) + O(1)$$

by manipulating the harmonic series

In the book we're reassured that

$$\sum_{k=1}^n \frac{1}{k} = \ln(n) + O(1)$$

We want to find the sum of reciprocals of odd numebers. Since $n \in \mathbb{Z}_+$ is either odd or even, but not both, we follow that

$$\sum_{k=1}^n 1/(2k-1) = \sum_{k=1}^n \frac{1}{k} - \sum_{k=1}^n \frac{1}{2k} = \sum_{k=1}^n \frac{1}{k} - \sum_{k=1}^n \frac{1}{2} \frac{1}{k} = \sum_{k=1}^n \frac{1}{k} - \frac{1}{2} \sum_{k=1}^n \frac{1}{k} = \frac{1}{2} \sum_{k=1}^n \frac{1}{k}$$

and since

$$\sum_{k=1}^n \frac{1}{k} = \ln(n) + O(1)$$

we follow that

$$\sum_{k=1}^n 1/(2k-1) = \frac{1}{2} \sum_{k=1}^n \frac{1}{k} = \frac{1}{2} (\ln(n) + O(1)) = \ln(n^{1/2}) + 1/2 O(1) = \ln(\sqrt{n}) + O(1)$$

as desired (justification that $1/2 O(1) = O(1)$ follows directly from the definition of O).

A.1-9

Show that

$$\sum_{k=0}^{\infty} (k-1)/2^k = 0$$

We can use standard series manipulations to get

$$\begin{aligned} \sum_{k=0}^{\infty} (k-1)/2^k &= -1 + \sum_{k=1}^{\infty} (k-1)/2^k = -1 + \sum_{k=2}^{\infty} (k-1)/2^k = -1 + \sum_{k=1}^{\infty} k/2^{k+1} = \\ &= -1 + \frac{1}{2} \sum_{k=1}^{\infty} k/2^k \end{aligned}$$

We can also manipulate it differently to get

$$\sum_{k=0}^{\infty} (k-1)/2^k = \sum_{k=0}^{\infty} k/2^k - 1/2^k = \sum_{k=0}^{\infty} k/2^k - \sum_{k=0}^{\infty} 1/2^k = \sum_{k=0}^{\infty} k/2^k - 2 = \sum_{k=1}^{\infty} k/2^k - 2$$

Now assuming that the original sum converges we get an equation

$$\sum_{k=1}^{\infty} k/2^k - 2 = -1 + \frac{1}{2} \sum_{k=1}^{\infty} k/2^k$$

$$\sum_{k=1}^{\infty} k/2^k - \frac{1}{2} \sum_{k=1}^{\infty} k/2^k = 1$$

$$\frac{1}{2} \sum_{k=1}^{\infty} k/2^k = 1$$

$$\sum_{k=1}^{\infty} k/2^k = 2$$

and by substituting the result into any of the previous results (I'll take the first) we get that

$$\sum_{k=0}^{\infty} (k-1)/2^k = -1 + \frac{1}{2} \sum_{k=1}^{\infty} k/2^k = -1 + 1 = 0$$

as desired.

A.1-11

Evaluate the product

$$\prod_{k=2}^n 1 - \frac{1}{k^2}$$

$$\begin{aligned} \prod_{k=2}^n 1 - \frac{1}{k^2} &= \prod_{k=2}^n \frac{k^2 - 1}{k^2} = \prod_{k=2}^n \frac{(k+1)(k-1)}{k^2} = \frac{\prod_{k=2}^n (k+1) \prod_{k=2}^n (k-1)}{\prod_{k=2}^n (k^2)} = \\ &= \frac{\prod_{k=3}^{n+1} k \prod_{k=1}^{n-1} k}{(\prod_{k=2}^n k)^2} = \frac{\frac{1}{2} * 1 * 2 * \prod_{k=3}^n k * (n+1) * \frac{1}{n} * n * \prod_{k=1}^{n-1} k}{(1 * \prod_{k=2}^n k)^2} = \frac{\frac{1}{2} * \prod_{k=1}^n k * (n+1) * \frac{1}{n} * \prod_{k=1}^n k}{(1 * \prod_{k=2}^n k)^2} = \\ &= \frac{\frac{1}{2} * (n+1) * \frac{1}{n} * (\prod_{k=1}^n k)^2}{(\prod_{k=1}^n k)^2} = \frac{1}{2} * (n+1) * \frac{1}{n} = \frac{1}{2n} + \frac{1}{2} \end{aligned}$$

as desired.

A.2 Bounding summations

Chapter 2

Sets, Etc.

1-1

Draw Venn diagrams that illustrate the first of the distributive laws (B.1)

TODO, add picture here

1-2

Prove the generalization of DeMorgan's laws to any finite collection of sets

Copy from real analysis exercises

Suppose that $x \in (\cup_{\lambda \in \Lambda} E_{\lambda})^c$. It follows, that x is not in the union of given sets. Therefore there is no set E_n such that $x \in E_n$ (because if there would be such a set, then x wouldn't be in $(\cup_{\lambda \in \Lambda} E_{\lambda})^c$). Therefore $x \in \cap_{\lambda \in \Lambda} E_{\lambda}^c$. Therefore

$$(\cup_{\lambda \in \Lambda} E_{\lambda})^c \subseteq \cap_{\lambda \in \Lambda} E_{\lambda}^c$$

The proof of reverse inclusion is the same as with the forward, but in reverse order.

$x \in (\cap_{\lambda \in \Lambda} E_{\lambda})^c$ implies that x is not in every E_n . Therefore there exists $x \in E_n^c$ for some E_n . therefore it is in $\cup_{\lambda \in \Lambda} E_{\lambda}^c$. The proof of reverse inclusion uses the same argument, but in other direction.

1-3

TODO

1-4

Show that the set of odd natural numbers is countable.

Let us set a function $f : A \rightarrow N$, where A denotes the set of odd natural numbers

$$f(n) = (n + 1)/2$$

for this function we've got

$$f^{-1}(n) = 2n - 1$$

Both functions are injective and therefore f is bijective. Therefore we've got a bijective function between A and N , therefore $A \sim N$, therefore it is countable, as desired.

1-5

Show that for any finite set S , the power set 2^S has $2^{|S|}$ elements (that is, there are $2^{|S|}$ distinct subsets of S).

Another copy from real analysis

This proof is dumb, but intuitive:

Every subset is corresponding to a number in binary system: 0 for excluded, 1 for included. Therefore there exist 2^n possible combinations.

For a more concrete proof let's resort to induction.

Base case(s): subsets of \emptyset are \emptyset itself ($2^0 = 1$ in total). Subsets of set with one element are \emptyset and set itself ($2^1 = 2$ in total).

Proposition is that set with n elements has 2^n subsets.

Inductive step is that for set with $n+1$ elements can either have or not have the $n+1$ 'th element. Therefore there exist $2^n + 2^n = 2 * 2^n = 2^{n+1}$ subsets, as desired.

1-6

Give an inductive definition for an n -tuple by extending the set-theoretic definition for an ordered pair.

The tuple is actually just a re-writing of particular set

$$(a_1, a_2, \dots, a_n) = \{\{a_1\}, \{a_1, a_2\}, \{a_1, a_2, a_3\} \dots \{a_1, a_2, a_3, \dots, a_n\}\}$$