Mathematical Thinking I
Course Notes
Fall 2023

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1   Some Essential Mathematical Vocabulary

1.1   Sets and Functions

A **set** is a collection of objects called the **elements** or **members** of the set. Given an object x and a set A, exactly one of two things is true: either x is an element of A, denoted $x \in A$, or x is not an element of A, denoted $x \notin A$.

To denote a set that contains a small number of elements, we list the elements, separated by commas, and enclosed in curly brackets. For example, the set $A = \{x, y, z\}$ contains elements x, y, z, and contains no other objects. In this notation, the order in which the objects are listed does not matter. Redundancy also does not matter: the same object may be listed more than once. For example, we may write the following.

$$A = \{x, y, z\} = \{y, z, x\} = \{y, x, y, z\}$$

Another way to denote a set is the notation $\{x \colon x \text{ satisfies condition } C\}$, where the colon ":" is pronounced "such that". For example, the *closed unit interval* of the real line is the set $\{x \colon 0 \leq x \leq 1\}$.

The set that contains no elements is called the **empty set**, denoted $\emptyset$.

We write $A \subseteq B$ to indicate that every element in the set A is also in the set B, and we write $A \not\subseteq B$ to indicate that there is at least one element in A that is not an element in B.

The **intersection** of sets A, B, denoted $A \cap B$, is the set

$$A \cap B = \{x \colon x \in A \text{ and } x \in B\}.$$

The **union** of sets A, B, denoted $A \cup B$, is the set

$$A \cup B = \{x \colon x \in A \text{ or } x \in B\}$$

where the word "or" means "one or the other or both".

The set

$$A \setminus B = \{x \colon x \in A \text{ and } x \notin B\}$$

(also sometimes denoted $A - B$) is called the **difference of set A minus set B**, or just "A minus B" for short.

Given objects x, y, an ordered list of the form (x, y) is called an **ordered pair**. To say that the pair is ordered means that the pairs (x, y) and (y, x) are different if $x \neq y$. The object x is called the **first entry** (or the **left entry**) of the ordered pair (x, y), and the object y is called the **second entry** (or the **right entry**). The set of all ordered pairs of the form (a, b), where a is an element of set A and b is an element of set B, is called the **(Cartesian) product** of the set A with the set B, denoted $A \times B$.

$$A \times B = \{(a, b) \colon a \in A \text{ and } b \in B\}$$

A **function f from a set S to a set** T, denoted $f \colon S \to T$, is a subset of $S \times T$ with the property that every element s in S is the left entry of exactly one element in f. We write $f(s) = t$ or $s \xmapsto{f} t$ to indicate that (s, t) is the element

of f whose left entry is s. The set S is called the **domain** of f and the set T is called the **codomain** of f. Two functions are **equal** if they have the same domain, the same codomain, and contain the same elements.

Given an element $s_0 \in S$, we refer to $f(s_0)$ as the **image of s_0 under f**. Given an element $t_0 \in T$, we call the set $\{s \in S: f(s) = t_0\}$ the **preimage of t_0 under f**.

The function $f: S \to T$ is called **one-to-one** or **injective** if, for every $t \in T$, the preimage of t under f has at most 1 element. A function $f: S \to T$ is called **onto** or **surjective** if, for every $t \in T$, the preimage of t has at least one element. A function is called **bijective**, or a **one-to-one correspondence**, if it is both injective and surjective.

Given functions $f: S \to T$ and $g: T \to U$, the function $g \circ f: S \to U$, called the **composition** of g with f, is defined by $(g \circ f)(s) = g(f(s))$ for all $s \in S$.

Given a set S, the function $f: S \to S$ defined by $f(s) = s$ for every $s \in S$ is called the **identity function on** S. The identity function on S is sometimes denoted I_S, Id_S, or $\mathbb{1}_S$, and the subscript S may be omitted when the context is clear.

Given a function $f: S \to T$, if there is a function $g: T \to S$ such that $g \circ f = \mathbb{1}_S$ and $f \circ g = \mathbb{1}_T$, then f is said to be **invertible**. The function g is called the **inverse** of f, and we write $g = f^{-1}$.

More on images and preimages. Let $f: S \to T$ be a function. The set $f(S)$, defined to be $f(S) = \{f(s): s \in S\}$, is called the **image of the function** f. More generally, given a set $U \subseteq S$, the **image of U under f**, denoted $f(U)$, is the set

$$f(U) = \{f(u): u \in U\}.$$

Given a set $V \subseteq T$, the **preimage of V under f**, denoted $f^{-1}(V)$, is the set

$$f^{-1}(V) = \{u: f(u) \in V\}.$$

When $V = \{t_0\}$ is a set with only one element, we write $f^{-1}(t_0)$ for the preimage set $f^{-1}(\{t_0\})$.

Note on the term "range". The word "range" is sometimes used to mean the codomain of a function, and sometimes used to mean the image of a function. Because of the ambiguity, we avoid using the term "range" in these notes.

CAUTION about terminology. The collection of symbols "f^{-1}" is used in several different ways (this is called *overloading* of terminology).

- "f^{-1}" denotes the inverse of the invertible function f. Depending on f, the inverse function may or may not exist.

- "$f^{-1}(V)$" denotes the inverse image of a subset V of the codomain T. This set is *always* defined for any $f: S \to T$ and for any $V \subseteq T$.

- "$f^{-1}(t_0)$" can mean *two* different things:

  - the image of t_0 under the function $f^{-1}: T \to S$, defined when f is invertible, but not defined otherwise, or
  - the preimage set $f^{-1}(t_0) = \{s \in S: f(s) = t_0\}$, defined for every $f: S \to T$ and every t_0 in T

The size of a set. Intuitively, the size of a set S is the number of distinct elements of S. Intuitively, we "count" the elements in a set S by putting them in an ordered list.

$$(s_1, s_2, s_3, \ldots)$$

This intuitive notion suffers from the fact that there is not a unique way to count. For example, there are six different ways to count the 3-element set $\{a, b, c\}$. Here are the 6 possible orderings.

$$(a, b, c), (a, c, b), (b, a, c), (b, c, a), (c, a, b), (c, b, a)$$

Here is a more formal way to define the size of a set: a set S is called ***finite*** if S is empty or if there exists a one-to-one correspondence

$$f \colon \{1, 2, 3, \ldots, n\} \to S$$

for some positive whole number n. A set that is not finite is called ***infinite***. A one-to-one correspondence $f \colon \{1, 2, \ldots, n\} \to S$ is a counting of S in the sense that each element of S appears exactly once in the ordered list

$$(f(1), f(2), \ldots, f(n))$$

A consequence of Exercise 17 is that all possible countings of a set S must produce ordered lists of the same length. It is this length that we call the size of the finite set S. For a finite set S that contains exactly n distinct elements, we write $|S| = n$. The symbols '$|S|$' are pronounced "the size of S".

Exercises for 1.1

1. Which of these are correct (one, both, or neither)? Discuss.

$$b \subseteq \{a, b, c\}, \qquad b \in \{a, b, c\}$$

2. Which of these are correct (one, both, or neither)? Discuss.

$$\emptyset \subseteq \{a, b, c\}, \qquad \emptyset \in \{a, b, c\}$$

3. Are any of the following things the same? Discuss.

$$\{0\}, \qquad \{\emptyset\}, \qquad \emptyset, \qquad \{\}$$

4. Write out all of the subsets of $\{x, y, z\}$.

5. Write out all of the functions from $\{x, y, z\}$ to $\{A, B\}$. Which are injective? Which are surjective? Which are bijective?

6. Write out all of the functions from $\{A, B\}$ to $\{x, y, z\}$. Which are injective? Which are surjective? Which are bijective? For each of your functions $f \colon \{A, B\} \to \{x, y, z\}$, write out $f^{-1}(x)$ and $f^{-1}(\{x, y\})$.

7. Write out all of the functions from $\{x, y, z\}$ to $\{x, y, z\}$. Which are injective? Which are surjective? Which are bijective?

8. Consider the functions $f, g \colon \{x, y, z\} \to \{a, b, c\}$ given by $f(x) = b$, $f(y) = a$, $f(z) = c$ and $g(x) = a$, $g(y) = a$, and $g(z) = c$. One of the two things below has two possible meanings, and one has only one possible meaning. Which is which? And what are those meanings? Discuss.

$$f^{-1}(a), \qquad g^{-1}(a)$$

9. Show, by examples, that the number of elements in the preimage of a point can be 0, 1, 2, any positive integer n, or infinite.

10. Suppose that a function f is bijective. Show that f is invertible.

11. Suppose that a function f is invertible. Show that f is bijective.

12. Suppose the function f is invertible and that $g = f^{-1}$. Show that $f = g^{-1}$.

13. Suppose that f and g are both invertible, and that the composition $g \circ f$ is defined. Show that $g \circ f$ is invertible and that $(g \circ f)^{-1} = f^{-1} \circ g^{-1}$. This fact is referred to as the "shoes and socks" property.

14. Let $f \colon S \to T$ be a function. Prove the following.

    (i) If $f^{-1}(t_0) \cap f^{-1}(t_1) \neq \emptyset$, then $f^{-1}(t_0) = f^{-1}(t_1)$.

    (ii) For any s in S, there is a t in T such that $s \in f^{-1}(t_0)$.

    (iii) Conclude that every element of S is an element of exactly one preimage set under f.

15. Suppose that S is finite and that $f \colon S \to S$ is one-to-one. Show that f is onto.

16. Show the previous statement fails if S is not assumed to be finite.

17. Let m, n be positive whole numbers, and suppose that

$$f \colon \{1, 2, 3, \ldots, n\} \to \{1, 2, 3, \ldots, m\}$$

is a one-to-one correspondence. Show that $m = n$. Hint: use Exercise 14.

1.2 Integers, divisibility, primes

The set
$$\mathbf{Z} = \{\ldots, -3, -2, -1, 0, 1, 2, 3, \ldots\}$$
of all the whole numbers is called the ***integers***. We say that an integer a ***divides*** an integer b, written $a|b$, if $b = ak$ for some integer k. If $a|b$, we say that b is ***divisible*** by a, and we say a is a ***divisor*** of b. We write $a \nmid b$ to indicate that a does not divide b. Given a positive integer m, we say integers a, b are ***equivalent modulo*** m, written $a \equiv b \pmod{m}$, if $m|(a-b)$. An integer $p > 1$ whose only positive divisors are 1 and p is called ***prime***. Here are two important facts about divisibility and primes.

> (1.2.1) **The Division Algorithm.** *Let m be a positive integer. For each integer n there are unique integers q, r that satisfy*
>
> $$n = mq + r, \quad 0 \le r < m.$$
>
> *The number q is called the **quotient** and the number r is called the **remainder** for **dividing** n **by** m.*

> (1.2.2) **The Fundamental Theorem of Arithmetic.** *Every positive integer n can be written as a product of primes. Further, this prime factorization is unique. That means that if $n = p_1 p_2 \cdots p_k = q_1 q_2 \cdots q_\ell$ for primes p_i, q_j, then $k = \ell$ and there is a rearrangement of the subscripts for which $p_i = q_i$ for $1 \le i \le k$.*

Modular Arithmetic

We write $\mathbf{Z}_m$ to denote the set
$$\mathbf{Z}_m = \{0, 1, \ldots, m-1\}$$
of possible remainders obtained when dividing by a positive integer by m. The function $\mathbf{Z} \to \mathbf{Z}_m$ that sends an input n to its remainder when dividing by m is called "reducing mod m". Sometimes we write $n\,\mathrm{MOD}\,m$ or $n\,\%\,m$, pronounced "n modulo m" or simply "n mod m", to denote this remainder.

We define operations $a +_m b$ and $a \cdot_m b$ for elements a, b in $\mathbf{Z}_m$ by
$$a +_m b = (a + b)\,\mathrm{MOD}\,m$$
$$a \cdot_m b = (ab)\,\mathrm{MOD}\,m$$

The operations $+_m, \cdot_m$ are called ***addition modulo*** m and ***multiplication modulo*** m, respectively. The set $\mathbf{Z}_m$ is sometimes called the "m-hour clock" and the operations $+_m, \cdot_m$ are called "clock arithmetic" or "arithmetic modulo m".

Exercises for 1.2

1. Let p be prime and suppose that $p|(ab)$ for some integers a, b. Show that it must be the case that $p|a$ or $p|b$ (or both).

2. Explain why there are infinitely many primes. Hint: Suppose there are only finitely many primes, say $p_1, \ldots, p_n$. Consider $s = p_1 p_2 \cdots p_n + 1$. Explain why s is not divisible by any of the primes, and why this is a contradiction.

3. Let $m > 1$ be a positive integer.

   (a) Show that $a \equiv b \pmod{m}$ if and only if $a \operatorname{MOD} m = b \operatorname{MOD} m$. This means that the following two statements hold.

      (i) If $a \equiv b \pmod{m}$, then $a \operatorname{MOD} m = b \operatorname{MOD} m$.
      (ii) If $a \operatorname{MOD} m = b \operatorname{MOD} m$, then $a \equiv b \pmod{m}$.

   (b) Show that $a \equiv a \pmod{m}$ for every integer a. (This is called the *reflexive* property of equivalence modulo m.)

   (c) Show that if $a \equiv b \pmod{m}$ then $b \equiv a \pmod{m}$. (This is called the *symmetric* property of equivalence modulo m.)

   (d) Show that if $a \equiv b \pmod{m}$ and $b \equiv c \pmod{m}$, then $a \equiv c \pmod{m}$. (This is called the *transitive* property of equivalence modulo m.)

   (e) Show that if $a_1 \equiv b_1 \pmod{m}$ and $a_2 \equiv b_2 \pmod{m}$, then

      i. $a_1 + a_2 \equiv b_1 + b_2 \pmod{m}$, and
      ii. $a_1 a_2 \equiv b_1 b_2 \pmod{m}$.

   (f) Let m be a prime. Let a be a nonzero element of $\mathbf{Z}_m$ and let b be any element of $\mathbf{Z}_m$. Show that there exists some x in $\mathbf{Z}_m$ such that $ax \equiv b \pmod{m}$. Hint: consider the function $\mu_a \colon \mathbf{Z}_m \to \mathbf{Z}_m$ given by $n \to an \operatorname{MOD} m$. Show that μ_a is one-to-one and onto.

   (g) Suppose that m is not prime. Show that there exist nonzero elements a, b in $\mathbf{Z}_m$ for which there exists *no* x in $\mathbf{Z}_m$ such that $ax \equiv b \pmod{m}$.

1.3   Linear and Exponential Growth

Let b, m be real constants, and consider the linear function $L(t) = b + mt$. The sequence of values $L(0), L(1), L(2), \ldots$ given by

$$b, b + m, b + 2m, \ldots, b + nm, \ldots$$

is called an ***arithmetic sequence***[1] with ***initial term*** b and ***common difference*** m. An arithmetic sequence is said to exhibit ***linear*** growth or decay, according to whether $m > 0$ or $m < 0$, respectively.

Let a, r be real constants with $a \neq 0, r > 0, r \neq 1$, and consider the exponential function $E(t) = ar^t$. The sequence of values $E(0), E(1), E(2), \ldots$ given by

$$a, ar, ar^2, \ldots, ar^n, \ldots$$

is called a ***geometric sequence*** with ***initial term*** a and ***common ratio*** r. A geometric sequence is said to exhibit ***exponential*** growth or decay, according to whether $r > 1$ or $r < 1$, respectively.

Finite arithmetic and geometric sums. Exercises at the end of this subsection outline the proofs of the following formulas.

(1.3.1) $$b + (b + m) + (b + 2m) + \cdots + (b + nm) = \frac{(n + 1)(2b + nm)}{2}$$

(1.3.2) $$a + ar + ar^2 + \cdots + ar^n = a\left(\frac{1 - r^{n+1}}{1 - r}\right)$$

Infinite geometric sums. An infinite sum of the form

$$a + ar + ar^2 + ar^3 + \cdots$$

is called an ***infinite geometric series***, and is defined to mean the limit (if the limit exists) $\lim_{n \to \infty} s_n$, where $s_1, s_2, s_3, \ldots$ is sequence of finite sums

$$s_0 = a$$
$$s_1 = a + ar$$
$$s_2 = a + ar + ar^2$$
$$\vdots$$
$$s_n = a + ar + ar^2 + \cdots + ar^n$$
$$\vdots$$

If $|r| < 1$, then $|r|^n \to 0$ as $n \to \infty$. Using properties of limits from calculus, we have

$$a\left(\frac{1 - r^{n+1}}{1 - r}\right) \to a\left(\frac{1}{1 - r}\right)$$

as $n \to \infty$. Putting this together with (1.3.2) above is the justification for the following formula.

(1.3.3) $$a + ar + ar^2 + ar^3 + \cdots = a\left(\frac{1}{1 - r}\right) \qquad \text{for } |r| < 1$$

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[1]The emphasis is on the third syllable "met" when the word "arithmetic" is used as an adjective rather than a noun. For example: "Addition is an operation of a · rith′ · metic. Repeated addition creates an arith · met′ · ic sequence."

Exercises for 1.3

1. Fill in the missing terms of the following arithmetic and geometric sequences. Identify the initial term and the common difference or common ratio for each.

   (a) $5, 2, -1, \_\_, \_\_, \_\_, \ldots$

   (b) $5, 2, 0.8, \_\_, \_\_, \_\_, \ldots$

   (c) $\_\_, 2, \_\_, 5, \_\_, 8, \ldots$

   (d) $\_\_, 2, \_\_, 4, \_\_, 8, \ldots$

2. Find the sum of the first 100 positive integers.

3. Find the given sums of terms of arithmetic and geometric sequences.

   (a) $2 + 5 + 8 + 11 + \cdots + 302$

   (b) $2 + 5 + 8 + 11 + \cdots + 1571$

   (c) $2 + 6 + 18 + 54 + \cdots + 2(3^{100})$

   (d) $2 + 6 + 18 + 54 + \cdots + 9565938$

4. Prove (1.3.1). Hint: Write the sum in reverse order $L(n) + L(n-1) + \cdots + L(1) + L(0)$ directly beneath $L(0) + L(1) + \cdots + L(n)$, in such a way that the terms are aligned vertically. Notice that each vertically aligned pair has the form $L(k)$ and $L(n-k)$, and that $L(k) + L(n-k) = 2b + nm$ (the k's cancel!). Now go from there.

5. Prove (1.3.2). Hint: Let s be the desired sum $a + ar + ar^2 + \cdots + ar^n$. Examine the expansion of $s - rs$ (many terms cancel!). Simplify and solve for s.

Solutions to Exercises for Section 1

Note: Most of the "solutions" posted here are not solutions at all, but are merely final answer keys, although some are complete. These are posted so that you can check your work; reading the answer keys is not a substitute for working the problems yourself. For homework, quizzes and exams, you need to show the steps of whatever procedure you are using—not just the final result. Sometimes you will be asked to explain your thinking in complete sentences.

Exercises for Section 1.1 Solutions

1. Which of these are correct (one, both, or neither)? Discuss.

$$b \subseteq \{a, b, c\}, \qquad b \in \{a, b, c\}$$

   The expression on the right is correct. It says the object b is an element of the set consisting of objects a, b, c. The expression on the left is incorrect. The object b is not a subset of the set consisting of objects a, b, c. Instead it would be correct to say "$\{b\} \subseteq \{a, b, c\}$".

2. Which of these are correct (one, both, or neither)? Discuss.

$$\emptyset \subseteq \{a, b, c\}, \qquad \emptyset \in \{a, b, c\}$$

   The expression on the left is correct. Since every element in the empty set is also an element of $\{a, b, c\}$ (we say this is "vacuously true"), the empty set is a subset of $\{a, b, c\}$. The expression on the right is not correct. The set $\{a, b, c\}$ has exactly three members, and the empty set is not one of them.

3. Are any of the following things the same? Discuss.

$$\{0\}, \qquad \{\emptyset\}, \qquad \emptyset, \qquad \{\}$$

   The last two things on the right are the same. Both symbols $\emptyset$ and $\{\}$ denote a set with no members. The two sets on the left are not empty: they each contain one member. But the number 0 and the empty set are not the same thing, so two sets on the left are different.

4. Write out all of the subsets of $\{x, y, z\}$.

$$\emptyset, \{x\}, \{y\}, \{z\}, \{x, y\}, \{x, z\}, \{y, z\}, \{x, y, z\}$$

5. Write out all of the functions from $\{x, y, z\}$ to $\{A, B\}$. Which are injective? Which are surjective? Which are bijective?

   We will write functions in the following list form.

$$(f(x), f(y), f(z))$$

   The collection of all 8 possible functions is

$$(A, A, A), (A, A, B), (A, B, A), (A, B, B), (B, A, A), (B, A, B), (B, B, A), (B, B, B).$$

None of the 8 functions is injective because each function list contains two occurrences of at least one of the two output values. All of the functions are surjective except for (A, A, A) and (B, B, B). None of the functions is bijective.

6. Write out all of the functions from $\{A, B\}$ to $\{x, y, z\}$. Which are injective? Which are surjective? Which are bijective? For each of your functions $f \colon \{A, B\} \to \{x, y, z\}$, write out $f^{-1}(x)$ and $f^{-1}(\{x, y\})$.

   We will write functions in list form $(f(A), f(B))$, as for the previous problem. The 9 possible functions are

   $$(x, x), (x, y), (x, z), (y, x), (y, y), (y, z), (z, x), (z, y), (z, z).$$

   Of these, 6 are injective, that is, all but $(x, x), (y, y), (z, z)$. None are surjective because none of the lists contains all three letters x, y, z. None are bijective. The sets $f^{-1}(x)$ are, in the same order as the list of 9 functions,

   $$\{A, B\}, \{A\}, \{A\}, \{B\}, \emptyset, \emptyset, \{B\}, \emptyset, \emptyset.$$

7. Write out all of the functions from $\{x, y, z\}$ to $\{x, y, z\}$. Which are injective? Which are surjective? Which are bijective?

   Using list form, as in the previous two problems, there are 27 functions. Of these, 6 are injective and surjective (and therefore bijective). Here are those 6.

   $$(x, y, z), (x, z, y), (y, x, z), (y, z, x), (z, x, y), (z, y, x)$$

8. Consider the functions $f, g \colon \{x, y, z\} \to \{a, b, c\}$ given by $f(x) = b$, $f(y) = a$, $f(z) = c$ and $g(x) = a$, $g(y) = a$, and $g(z) = c$. One of the two things below has two possible meanings, and one has only one possible meaning. Which is which? And what are those meanings? Discuss.

   $$f^{-1}(a), \quad g^{-1}(a)$$

   The function f is invertible, with inverse given by $f{-1}(a) = y$, $f^{-1}(b) = x$, $f^{-1}(c) = z$. Thus, $f^{-1}(a)$ can mean the output value y, and $f^{-1}(a)$ can mean the preimage set $\{y\}$. Because g is not invertible, there is no function g^{-1}. Thus the meaning of $g^{-1}(a)$ is unambiguous, and means the preimage set $\{x, y\}$.

9. Show, by examples, that the number of elements in the preimage of a point can be 0, 1, 2, any positive integer n, or infinite.

   Let S be the set $\{-1, 0, 1, 2, \ldots\}$ and define $f \colon S \to S$ by the setting the list $(f(-1), f(0), f(1), f(2), \ldots)$ of values of f to be the following.

   $$(0, 1, 0, 2, 2, 0, 3, 3, 3, 0, 4, 4, 4, 4, 0, 5, 5, 5, 5, 5, 0, \ldots)$$

   Notice that -1 has no preimage points, 0 has infinitely many preimage points, 1 has 1 preimage point, 2 has 2 preimage points, etc, and in general, $n \geq 1$ in S has n preimage points.