

The Incomplete Codex of Mathematics for  
Computer Scientists  
From Programmers to Hackers: Mathematical Basis to Computer  
Science

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# Chapter 1

## Introduction

Let's face it: mathematics is hard.

But as a computer scientist, you need to know the principle of mathematics. And we know, it's not easy. The many mathematical principles are dispersed throughout many areas of mathematics, whether it is number theory, calculus, analysis, or statistics.

This book aims to give some help to computer scientists who are tired of searching the highly dispersed information on the net or in the books. This includes the theoretical parts of computer science, such as graph, language, and complexity theories.

In the first part, mathematical preliminaries, we see the important parts from many parts of mathematics as mentioned above. This may not be directly related to any algorithms, but this will serve as a basis for many theoretical parts of computer science.

In the second part, theory-heavy parts of computer science are described as mathematically precise as possible.

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## **Part I**

# **Mathematical Preliminaries**

## Chapter 2

# Logic

There wouldn't be math or any branch of science if there weren't logic. In this section, basic mathematical proofs and the methods of proof will be discussed.

### 2.1 Boolean Algebra

Most branches of mathematics use propositions; that is, mathematical statements that can be determined to be either true or false. In Boolean algebra, variables and constants can take on two values: true(1) or false(0). By taking the statements to be the variables in Boolean algebra, we can think of mathematical statements as formulas of Boolean algebra.

In Boolean algebra, there are only two values, true(1) and false(0), and three basic operators, two of which are binary and one unary.

AND operator(conjunction), often denoted as  $p \cdot q$  or  $p \wedge q$ , has the value true iff  $p$  and  $q$  are both true; false if either  $p$  or  $q$  are false. The truth-table for the AND operator is as follows:

$p$	$q$	$p \wedge q$
0	0	0
0	1	0
1	0	0
1	1	1

OR operator(disjunction), often denoted as  $p + q$  or  $p \vee q$ , has the value false iff  $p$  and  $q$  are both false; true if either  $p$  or  $q$  are true. The truth-table for the OR operator is as follows:

$p$	$q$	$p \vee q$
0	0	0
0	1	1
1	0	1
1	1	1

NOT operator(negation), often denoted as  $p'$ ,  $\sim p$ , or  $\neg p$ , is a unary operator. The operator switched the state of the variable, that is, if it is true its value is false; if false the value is true. The truth-table for the NOT operator is as follows:

$p$	$\neg p$
0	1
1	0



Derived by composition of the basic operators, there are many secondary operators: to name the most important operators, implication( $\rightarrow$ ), exclusive-or(XOR,  $\oplus$ ), and equivalence( $=$ ,  $\equiv$ ). The truth-table for the operators are as follows:

$p$	$q$	$p \rightarrow q$	$p \oplus q$	$p \equiv q$
0	0	1	0	1
0	1	1	1	0
1	0	0	1	0
1	1	1	0	1

The operators are derived as follows:

$$\begin{aligned}
 p \rightarrow q &= \neg p \vee q \\
 p \oplus q &= (p \vee q) \wedge \neg(p \wedge q) = (p \wedge \neg q) \vee (\neg p \wedge q) \\
 p \equiv q &= \neg(p \oplus q) = (p \wedge q) \vee (\neg p \wedge \neg q)
 \end{aligned}$$

## 2.2 Proof Techniques

There are many methods of proof. In this section, the common methods of proof used in mathematics will be discussed.

### 2.2.1 Direct Proof

### 2.2.2 Proof by Mathematical Induction

### 2.2.3 Proof by Contraposition

### 2.2.4 Proof by Construction

### 2.2.5 Proof by Exhaustion

### 2.2.6 Computer-assisted Proof

## Chapter 3

# Algebraic Structures

### 3.1 Algebraic Structures

#### 3.1.1 Sets

**Definition 1** (Set)

A set is a collection of distinct objects.

To see some traits on sets, we literally start from nothing:

**Axiom 2** (Empty Set Axiom)

There is a set containing no members, that is:

$$\exists B \text{ such that } \forall x, (x \notin B)$$

We call this set the empty set, and denote it by the symbol  $\emptyset$ .

We now have  $\emptyset$ ; we now write down a few rules for how to manipulate sets.

**Axiom 3** (Axiom of Extensionality)

Two sets are equal if and only if they share the same elements, that is:

$$\forall A, B [\forall z, ((z \in A) \Leftrightarrow (z \in B)) \Rightarrow (A = B)]$$

**Axiom 4** (Axiom of Pairing)

Given any two sets  $A$  and  $B$ , there is a set which have the members just  $A$  and  $B$ , that is:

$$\forall A, B \exists C \forall x [x \in C \Leftrightarrow ((x = A) \vee (x = B))]$$

If  $A$  and  $B$  are distinct sets, we write this set  $C$  as  $\{A, B\}$ ; if  $A = B$ , we write it as  $\{A\}$ .

**Axiom 5** (Axiom of Union, simple version)

Given any two sets  $A$  and  $B$ , there is a set whose members are those sets belonging to either  $A$  or  $B$ , that is:

$$\forall A, B \exists C \forall x [x \in C \Leftrightarrow ((x \in A) \vee (x \in B))]$$

We write this set  $C$  as  $A \cup B$ .

In the simplified version of Axiom of Union, we take union of only two things, but we sometimes we want to take unions of more than two things or even more than finitely many things. This is given by the full version of the axiom:

**Axiom 6** (Axiom of Union, full version)

Given any set  $A$ , there is a set  $C$  whose elements are exactly the members of the members of  $A$ , that is:

$$\forall A \exists C [x \in C \Leftrightarrow (\exists A' (A' \in A) \wedge (x \in A'))]$$

We denote this set  $C$  as

$$\bigcup_{A' \in A} A'$$

**Axiom 7** (Axiom of Intersection, simple version)

Given any two sets  $A$  and  $B$ , there is a set whose members are member of both  $A$  and  $B$ , that is:

$$\forall A, B \exists C \forall x [(x \in C) \Leftrightarrow ((x \in A) \wedge (x \in B))]$$

Sometimes as union, we would want to take intersection of more than finitely many things. This is given by the full version of the axiom:

**Axiom 8** (Axiom of Intersection, full version)

Given any set  $A$ , there is a set  $C$  whose elements are exactly the members of all members of  $A$ , that is:

$$\forall A \exists C \forall x [(x \in C) \Leftrightarrow (\forall A' ((A' \in A) \Rightarrow (x \in A')))]$$

We denote this set  $C$  as

$$\bigcap_{A' \in A} A'$$

**Axiom 9** (Axiom of Subset)

For any two sets  $A$  and  $B$ , we say that  $B \subseteq A$  if and only if every member of  $B$  is a member of  $A$ , that is:

$$(B \subseteq A) \Leftrightarrow (\forall x (x \in B \Rightarrow (x \in A)))$$

By the Axiom of Subset we can define the power set of an any given set:

**Definition 10** (Power Set)

For any set  $A$ , the power set of the set  $A$ , denoted  $P(A)$ , whose members are precisely the collection of all possible subsets of  $A$ , that is:

$$\forall A \exists P(A) \forall B ((B \subseteq A) \Leftrightarrow (B \in P(A)))$$

**Definition 11** (Equivalence Relation)

Let  $S$  be a set. An Equivalence Relation on  $S$  is a relation, denoted by  $\sim$ , with the following properties,  $\forall a, b, c \in S$ :

- **Reflexivity**  $a \sim a$
- **Symmetry**  $a \sim b \Leftrightarrow b \sim a$
- **Transitivity**  $(a \sim b) \wedge (b \sim c) \Rightarrow (a \sim c)$

**Definition 12** (Setoid)

A setoid is a set in which an equivalence relation is defined, denoted  $(S, \sim)$ .

**Definition 13** (Equivalence Class)

The equivalence class of  $a \in S$  under  $\sim$ , denoted  $[a]$ , is defined as  $[a] = \{b \in S \mid a \sim b\}$ .

**Definition 14** (Order)

Let  $S$  be a set. An order on  $S$  is a relation, denoted by  $<$ , with the following properties:

- If  $x \in S$  and  $y \in S$  then one and only one of the following statements is true:

$$x < y, x = y, y < x$$

- For  $x, y, z \in S$ , if  $x < y$  and  $y < z$ , then  $x < z$ .

**Remark**

- It is possible to write  $x > y$  in place of  $y < x$
- The notation  $x \leq y$  indicates that  $x < y$  or  $x = y$ .

**Definition 15** (Ordered Set)

An ordered set is a set in which an order is defined, denoted  $(S, <)$ .

**Definition 16** (Bound)

Suppose  $S$  is an ordered set, and  $E \subset S$ .

If there exists  $\beta \in S$  such that  $x \leq \beta$  for every  $x \in E$ , we say that  $E$  is bounded above, and call  $\beta$  an upper bound of  $E$ . If there exists  $\alpha \in S$  such that  $x \geq \alpha$  for every  $x \in E$ , we say that  $E$  is bounded below, and call  $\alpha$  a lower bound of  $E$ .

**Definition 17** (Least Upper Bound)

Suppose that  $S$  is an ordered set, and  $E \subset S$ . If there exists a  $\beta \in S$  with the following properties:

- $\beta$  is an upper bound of  $E$
- If  $\gamma < \beta$ , then  $\gamma$  is not an upper bound of  $E$

Then  $\beta$  is called the Least Upper Bound of  $E$  or the supremum of  $E$ , denoted

$$\beta = \sup(E)$$

**Definition 18** (Greatest Lower Bound)

Suppose that  $S$  is an ordered set, and  $E \subset S$ . If there exists a  $\alpha \in S$  with the following properties:

- $\alpha$  is a lower bound of  $E$
- If  $\gamma < \alpha$ , then  $\gamma$  is not a lower bound of  $E$

Then  $\alpha$  is called the Greatest Lower Bound of  $E$  or the infimum of  $E$ , denoted

$$\alpha = \inf(E)$$

**Definition 19** (least-upper-bound property)

An ordered set  $S$  is said to have the least-upper-bound property if the following is true:

if  $E \subset S$ ,  $E$  is not empty, and  $E$  is bounded above, then  $\sup(E)$  exists in  $S$ .

**Definition 20** (greatest-lower-bound property)

An ordered set  $S$  is said to have the greatest-lower-bound property if the following is true:

if  $E \subset S$ ,  $E$  is not empty, and  $E$  is bounded below, then  $\inf(E)$  exists in  $S$ .

**Theorem 21**

Suppose  $S$  is an ordered set with the least-upper-bound property,  $B \subset S$ ,  $B$  is not empty, and  $B$  is bounded below.

Let  $L$  be the set of all lower bounds of  $B$ . Then

$$\alpha = \sup(L)$$

exists in  $S$ , and  $\alpha = \inf(B)$ .

*Proof.* Note that  $\forall x \in L, y \in B, x \leq y$ .

$L$  is nonempty as  $B$  is bounded below.

$L$  is bounded above since  $\forall x \in S \setminus L, \forall y \in L, x > y$ .

Since  $S$  has the least-upper-bound property and  $L \subset S$ ,  $\exists \alpha = \sup(L)$ .

The followings hold:

- $\alpha$  is a lower bound of  $B$ .  
( $\because$ )  $\forall \gamma \in B, \gamma > \alpha$
- $\beta$  with  $\beta > \alpha$  is not a lower bound of  $B$   
( $\because$ ) Since  $\alpha$  is an upper bound of  $L$ ,  $\beta \notin L$ .

Hence  $\alpha = \inf(B)$ . □

### Corollary 22

For all ordered sets, the Least Upper Bound property and the Greatest Lower Bound Property are equivalent.

## 3.1.2 Group

### Definition 23 (Group)

A group is a set  $G$  with a binary operation  $\cdot$ , denoted  $(G, \cdot)$ , which satisfies the following conditions:

- **Closure:**  $\forall a, b \in G, a \cdot b \in G$
- **Associativity:**  $\forall a, b, c \in G, (a \cdot b) \cdot c = a \cdot (b \cdot c)$
- **Identity:**  $\exists e \in G, \forall a \in G, a \cdot e = e \cdot a = a$
- **Inverse:**  $\forall a \in G, \exists a^{-1} \in G, a \cdot a^{-1} = a^{-1} \cdot a = e$

### Definition 24 (Semigroup)

A semigroup is  $(G, \cdot)$ , which satisfies Closure and Associativity.

### Definition 25 (Monoid)

A monoid is a semigroup  $(G, \cdot)$  which also has identity.

### Definition 26 (Abelian Group)

An Abelian Group or Commutative Group is a group  $(G, \cdot)$  with the following property:

- **Commutativity:**  $\forall a, b \in G, a \cdot b = b \cdot a$

## 3.1.3 Ring

### Definition 27 (Ring)

A Ring is a set  $R$  with two binary operations  $+$  and  $\cdot$ , often called the addition and multiplication of the ring, denoted  $(R, +, \cdot)$ , which satisfies the following conditions:

- $(R, +)$  is an abelian group
- $(R, \cdot)$  is a semigroup
- **Distribution:**  $\cdot$  is distributive with respect to  $+$ , that is,  $\forall a, b, c \in R$ :
  - $a \cdot (b + c) = (a \cdot b) + (a \cdot c)$
  - $(a + b) \cdot c = (a \cdot c) + (b \cdot c)$

The identity element of  $+$  is often noted  $0$ .

**Definition 28** (Ring with identity(1))

A Ring with identity is a ring  $(R, +, \cdot)$  of which  $(R, \cdot)$  is a monoid. The identity element of  $\cdot$  is often noted  $1$ .

**Definition 29** (Commutative Ring)

A commutative ring is a ring  $(R, +, \cdot)$  of which  $\cdot$  is commutative.

**Definition 30** (Zero Divisor)

For a ring  $(R, +, \cdot)$ , let  $0$  be the identity of  $+$ .

$a, b \in R$ ,  $a \neq 0$  and  $b \neq 0$ , if  $a \cdot b = 0$ ,  $a, b$  are called the zero divisors of the ring.

**Definition 31** (Integral Domain)

An integral domain is a commutative ring  $(R, +, \cdot)$  with  $1$  which does not have zero divisors.

### 3.1.4 Field

**Definition 32** (Field)

A Field is a set  $F$  with two binary operations  $+$  and  $\cdot$ , often called the addition and multiplication of the field, denoted  $(R, +, \cdot)$ , which satisfies the following conditions:

- $(F, +, \cdot)$  is a ring
- $(F \setminus \{0\}, \cdot)$  is a group

Alternatively, a Field may be defined with a set of Field Axioms listed below:

#### (A) Axioms for Addition

(A1) **Closed under Addition**

$$\forall a, b \in F, a + b \in F$$

(A2) **Addition is Commutative**

$$\forall a, b \in F, a + b = b + a$$

(A3) **Addition is Associative**

$$\forall a, b, c \in F, (a + b) + c = a + (b + c)$$

(A4) **Identity of Addition**

$$\exists 0 \in F, \forall a \in F, 0 + a = a$$

(A5) **Inverse of Addition**

$$\forall a \in F, \exists -a \in F, a + (-a) = 0$$

#### (M) Axioms for Multiplication

(M1) **Closed under Multiplication**

$$\forall a, b \in F, a \cdot b \in F$$

(M2) **Multiplication is Commutative**

$$\forall a, b \in F, a \cdot b = b \cdot a$$

(M3) **Multiplication is Associative**

$$\forall a, b, c \in F, (a \cdot b) \cdot c = a \cdot (b \cdot c)$$

(M4) **Identity of Multiplication**

$$\exists 1 \in F, \forall a \in F, 1 \cdot a = a$$

(M5) **Inverse of Multiplication**

$$\forall a \in F \setminus \{0\}, \exists a^{-1} \in F, a \cdot a^{-1} = 1$$

(D) **Distributive Law**

$$\forall a, b, c \in F, (a + b) \cdot c = a \cdot c + b \cdot c$$

where  $\cdot$  takes precedence over  $+$ .

**Theorem 33**

Let  $F$  be a field. Let  $0$  be the additive identity of  $F$ . Then,  $\forall a \in F, 0 \cdot a = 0$

**Definition 34** (Ordered Field)

An ordered field is a field  $F$  which is an ordered set, such that the order is compatible with the field operations, that is:

- $x + y < x + z$  if  $x, y, z \in F$  and  $y < z$
- $xy > 0$  if  $x, y \in F, x > 0$  and  $y > 0$

### 3.1.5 Polynomial Ring

**Definition 35** (Polynomial over a Ring)

A polynomial  $f(x)$  over the ring  $(R, +, \cdot)$  is defined as

$$f(x) = \sum_{i=0}^{\infty} a_i x^i = a_0 + a_1 x^1 + \cdots, a_i \in R$$

where  $a_i = 0$  for all but finitely many values of  $i$ .

The degree of the polynomial  $\deg(f)$  is defined as  $\deg(f) = \max\{n | n \in \mathbb{N}, a_n \neq 0\}$ .

The leading coefficient of the polynomial is defined as  $a_{\deg(f)}$ .

**Definition 36** (Addition and Multiplication of Polynomials)

Let  $f(x) = \sum_{i=0}^{\infty} a_i x^i, g(x) = \sum_{i=0}^{\infty} b_i x^i, a_i, b_i \in R$  be a polynomial over the ring  $(R, +, \cdot)$ . Define:

$$f(x) + g(x) = \sum_{i=0}^{\infty} (a_i + b_i) x^i$$
$$f(x)g(x) = \sum_{k=0}^{\infty} (c_k) x^k \text{ where } c_k = \sum_{i+j=k} a_i b_j$$

**Definition 37** (Polynomial Ring)

The set of polynomials over the ring  $(R, +, \cdot)$ ,  $R[x] = \{f(x) | f(x) \text{ is a polynomial over } R\}$  is called the Polynomial Ring (or Polynomials) over  $R$ .

**Theorem 38** (Degree of Polynomial on Addition and Multiplication)

Let  $f(x), g(x) \in R[x]$  with  $\deg(f) = n, \deg(g) = m$ .

- $0 \leq \deg(f + g) \leq \max(\deg(f), \deg(g))$
- $\deg(fg) \leq \deg(f) + \deg(g)$ .

If  $(R, +, \cdot)$  is an integral domain,  $\deg(fg) = \deg(f) + \deg(g)$

**Theorem 39** (Relationship between a Ring and its Polynomial Ring)

Let  $(R, +, \cdot)$  be a ring and  $R[x]$  the polynomials over  $R$ .

1. If  $(R, +, \cdot)$  is a commutative ring with 1, then  $(R[x], +, \cdot)$  is a commutative ring with 1.
2. If  $(R, +, \cdot)$  is a integral domain, then  $(R[x], +, \cdot)$  is a integral domain.

**Theorem 40** (Division Algorithm for Polynomials over a Ring)

Let  $(R, +, \cdot)$  be a commutative ring with 1.

Let  $f(x), g(x) \in R[x]$ ,  $g(x) \neq 0$  with the leading coefficient of  $g(x)$  being invertible.

Then,  $\exists! q(x), r(x) \in R[x]$  such that

$$f(x) = q(x)g(x) + r(x)$$

where either  $r(x) = 0$  or  $\deg(r) < \deg(g)$ .

*Proof.* Use induction on  $\deg(f)$ .

1.  $f(x) = 0$  or  $\deg(f) < \deg(g)$ :  $q(x) = 0, r(x) = f(x)$
2.  $\deg(f) = \deg(g) = 0$ :  $q(x) = f(x) \cdot g(x)^{-1}, r(x) = 0$
3.  $\deg(f) \geq \deg(g)$ :

1) Existence

Let  $\deg(f) = n$ ,  $\deg(g) = m$ ,  $n > m$ .

Suppose the theorem holds for  $\deg(f) < n$ .

Let  $f(x) = a_0 + a_1x^1 + \cdots + a_nx^n$ ,  $g(x) = b_0 + b_1x^1 + \cdots + b_mx^m$ .

Choose  $f_1(x) = f(x) - (a_nb_m^{-1})x^{n-m}g(x) \in R[x]$ .

Since  $\deg(f_1) < n$ ,  $\exists q(x), r(x) \in R[x]$  so that  $f_1(x) = g(x)q(x) + r(x)$ , where  $r(x) = 0$  or  $\deg(r) < \deg(g)$ .

$$f_1(x) = f(x) - (a_nb_m^{-1})x^{n-m}g(x) = g(x)q(x) + r(x)$$

$$f(x) = g(x)((a_nb_m^{-1})x^{n-m} + q(x)) + r(x)$$

Hence such pair exists.

2) Uniqueness

Suppose  $f(x) = g(x)q_1(x) + r_1(x) = g(x)q_2(x) + r_2(x)$ .

$$g(x)(q_1(x) - q_2(x)) = r_2(x) - r_1(x)$$

If  $r_1 \neq r_2$ ,  $\deg(g) > \deg(r_2 - r_1) = \deg(g(q_1 - q_2))$ .

Since  $\deg(g(q_1 - q_2)) \geq \deg(g)$  if  $q_1 - q_2 \neq 0$ ,  $q_1 = q_2$ , but if so,  $r_1 = r_2$ .

If  $r_1 = r_2$ , trivially  $q_1 = q_2$ .

Hence they exist uniquely. □

### 3.1.6 Vector Space

**Definition 41** (Vector Space)

A vector space over a field  $F$  is a set  $V$  together with two operations, addition  $(+ : V \times V \rightarrow V)$  and scalar multiplication  $(\cdot : F \times V \rightarrow V)$ , satisfying the following axioms:

(A) **Axioms for Addition**

(A1) **Closed under Addition**

$$\forall \vec{u}, \vec{v} \in V, \vec{u} + \vec{v} \in V$$

(A2) **Addition is Commutative**

$$\forall \vec{u}, \vec{v} \in V, \vec{u} + \vec{v} = \vec{v} + \vec{u}$$

(A3) **Addition is Associative**

$$\forall \vec{u}, \vec{v}, \vec{w} \in V, (\vec{u} + \vec{v}) + \vec{w} = \vec{u} + (\vec{v} + \vec{w})$$

(A4) **Identity of Addition (Zero vector)**

$$\exists \vec{0} \in V, \forall \vec{u} \in V, \vec{0} + \vec{u} = \vec{u} + \vec{0} = \vec{u}$$

(A5) **Inverse of Addition (Negative)**

$$\forall \vec{u} \in V, \exists -\vec{u} \in V, \vec{u} + (-\vec{u}) = \vec{0}$$

(M) **Axioms for Scalar Multiplication**



- (M1) **Closed under Scalar Multiplication**  
 $\forall k \in F, \vec{u} \in V, k \cdot \vec{u} \in V$
- (M2) **Scalar Multiplication is Distributive(1)**  
 $\forall k \in F, \vec{u}, \vec{v} \in V, k \cdot (\vec{u} + \vec{v}) = k \cdot \vec{u} + k \cdot \vec{v}$
- (M3) **Scalar Multiplication is Distributive(2)**  
 $\forall k, m \in F, \vec{u} \in V, (k + m) \cdot \vec{u} = k \cdot \vec{u} + m \cdot \vec{u}$
- (M4) **Scalar Multiplication is Associative**  
 $\forall k, m \in F, \vec{u} \in V, (km) \cdot \vec{u} = k \cdot (m \cdot \vec{u})$
- (M5) **Identity of Scalar Multiplication**  
 $\exists 1 \in F, \forall \vec{u} \in V, 1 \cdot \vec{u} = \vec{u}$

**Theorem 42**

Let  $V$  be a vector space over a field  $F$ .  $\vec{u} \in V$ ,  $k \in F$ ,  $0$  the additive identity of  $F$ ,  $1$  the multiplicative identity of  $F$ ,  $\vec{0}$  the additive identity of  $V$ . Then, the followings hold:

- $0 \cdot \vec{u} = \vec{0}$
- $k \cdot \vec{0} = \vec{0}$
- $-1 \cdot \vec{u} = -\vec{u}$
- If  $k \cdot \vec{u} = \vec{0}$ , then  $k = 0$  or  $\vec{u} = \vec{0}$ .

**Definition 43** (Subspace of a Vector Space)

A subset  $W$  of a vector space  $V$  is called a subspace of  $V$  if  $W$  is a vector space under the addition and scalar multiplication defined on  $V$ .

**Theorem 44**

If  $W$  is a set of one or more vectors in a vector space  $V$  over the field  $F$ , then  $W$  is a subspace of  $V$  iff the following conditions hold:

- $\forall \vec{u}, \vec{v} \in W, \vec{u} + \vec{v} \in W$
- $\forall k \in F, \vec{u} \in W, k \cdot \vec{u} \in W$

**Theorem 45**

If  $W_1, W_2, \dots, W_r$  are subspaces of a vector space  $V$ , then  $\cap_{i=1}^r W_i$  is also a subspace of  $V$ .

**Definition 46** (Linear Combination)

If  $\vec{w}$  is a vector in a vector space  $V$  over the field  $F$ , then  $\vec{w}$  is said to be a Linear Combination of the vectors  $\vec{v}_1, \vec{v}_2, \dots, \vec{v}_r \in V$  if  $\vec{w}$  can be expressed in the form  $\vec{w} = \sum_{i=1}^r k_i \vec{v}_i$ , where  $k_1, k_2, \dots, k_r \in F$ . These scalars are called the coefficients of the linear combination.

**Definition 47** (Span)

The subspace of a vector space  $V$  that is formed from all possible linear combinations of the vectors in a nonempty set  $S$  is called the Span of  $S$ , and we say that the vectors in  $S$  span that subspace.

**Theorem 48**

If  $S = \{\vec{v}_1, \vec{v}_2, \dots, \vec{v}_r\}$  and  $S' = \{\vec{w}_1, \vec{w}_2, \dots, \vec{w}_k\}$  are nonempty sets of vectors in a vector space  $V$ , then  $\text{span}(S) = \text{span}(S')$  iff each vector in  $S$  is a linear combination of those in  $S'$  and vice versa.

**Definition 49** (Basis)

If  $V$  is any vector space and  $S = \{\vec{v}_1, \vec{v}_2, \dots, \vec{v}_r\}$  is a finite set of linearly independent vectors in  $V$  which spans  $V$ , then  $S$  is called a basis for  $V$ .

**Theorem 50**

All bases for a finite-dimensional vector space have the same number of vectors.

**Definition 51** (Dimension)

The dimension of a finite-dimensional vector space  $V$ , denoted by  $\dim(V)$ , is defined to be the number of vectors in a basis for  $V$ . In addition, the zero vector space is defined to have dimension zero.

**Theorem 52**

If  $S = \{\vec{v}_1, \vec{v}_2, \dots, \vec{v}_r\}$  is a basis for a vector space  $V$ , then every vector  $\vec{v}$  in  $V$  can be expressed in the form  $\vec{v} = c_1\vec{v}_1 + c_2\vec{v}_2 + \dots + c_r\vec{v}_r$  in exactly one way.

**Definition 53** (Coordinate)

Let  $S = \{\vec{v}_1, \vec{v}_2, \dots, \vec{v}_r\}$  be a basis for a vector space  $V$  over the field  $F$ , and  $\vec{v} = c_1\vec{v}_1 + c_2\vec{v}_2 + \dots + c_r\vec{v}_r$  is the expression for a vector  $\vec{v}$  in terms of the basis  $S$ , then the scalars  $c_1, c_2, \dots, c_n$  are called the coordinates of  $\vec{v}$  relative to the basis  $S$ . The vector  $(c_1, c_2, \dots, c_n)$  in  $F^n$  constructed from these coordinates is called the coordinate vector of  $\vec{v}$  relative to  $S$ , denoted by  $(\vec{v})_S = (c_1, c_2, \dots, c_n)$ .

## Chapter 4

# Number Theory

### 4.1 Arithmetic

#### 4.1.1 Integer Arithmetic

**Theorem 54** (Division Algorithm)

**Definition 55** (Divisibility)

**Theorem 56** (Euclidean Algorithm)

**Theorem 57** (Extended Euclidean Algorithm)

**Definition 58** (Linear Diophantine Equation)

**Theorem 59** (Solutions for Linear Diophantine Equation)

#### 4.1.2 Modular Arithmetic

**Definition 60** (Modulus)

## **Chapter 5**

# **Analysis**

## Chapter 6

# Linear Algebra

The target of Linear Algebra is to solve a system of homogenous linear equations. To do so, we deal with vectors and matrices.

### 6.1 Vector Spaces

For the definitions on vector spaces, subspaces, and bases, refer to the chapter 3.1.6.

#### 6.1.1 Linear Independence

We now define linear independence, one of the most important concepts utilized in linear algebra.

**Definition 61** (Linear Independence)

if  $S = \{\vec{v}_1, \vec{v}_2, \dots, \vec{v}_r\}$  is a nonempty set of vectors in a vector space  $V$ , then the vector equation  $k_1\vec{v}_1 + k_2\vec{v}_2 + \dots + k_r\vec{v}_r = \vec{0}$  has at least one solution, namely,  $k_1 = 0, k_2 = 0, \dots, k_r = 0$ , the trivial solution. If this is the only solution, then  $S$  is said to be a linearly independent set. If there are solutions in addition to the trivial solution, then  $S$  is said to be linearly dependent.

**Theorem 62**

Let  $S = \{\vec{v}_1, \vec{v}_2, \dots, \vec{v}_r\}$  be a set of vectors in  $\mathbb{R}^n$ . If  $r > n$ , then  $S$  is linearly dependent.

#### 6.1.2 Orthogonality

**Definition 63** (Euclidean Inner Product)

Let  $\vec{u} = (u_1, u_2, \dots, u_n)$  and  $\vec{v} = (v_1, v_2, \dots, v_n)$  in  $\mathbb{R}^n$ . The inner product of the two vectors  $\vec{u}$  and  $\vec{v}$  is defined as

$$\vec{u} \cdot \vec{v} = \sum_{i=1}^n u_i v_i = u_1 v_1 + u_2 v_2 + \dots + u_n v_n$$

**Definition 64** (Norm)

The norm of  $\vec{u} = (u_1, u_2, \dots, u_n)$  in  $\mathbb{R}^n$ , denoted  $\|\vec{u}\|$ , is defined by

$$\|\vec{u}\| = \sqrt{\vec{u} \cdot \vec{u}} = \sqrt{\sum_{i=1}^n u_i^2} = \sqrt{u_1^2 + u_2^2 + \dots + u_n^2}$$

**Definition 65** (Unit vectors)

A vector  $\vec{u}$  in  $\mathbb{R}^n$  is said to be a unit vector iff  $\|\vec{u}\| = 1$ .

**Definition 66** (Angle)

The angle between two nonzero vectors  $\vec{u}$  and  $\vec{v}$  in  $\mathbb{R}^n$  is defined by

$$\theta = \cos^{-1}\left(\frac{\vec{u} \cdot \vec{v}}{\|\vec{u}\|\|\vec{v}\|}\right)$$

**Definition 67** (Orthogonal Vectors)

Two nonzero vectors  $\vec{u}$  and  $\vec{v}$  in  $\mathbb{R}^n$  are said to be orthogonal or perpendicular if  $\vec{u} \cdot \vec{v} = 0$ .

**Definition 68** (Orthogonal set)

A nonempty set of vectors in  $\mathbb{R}^n$  is called an orthogonal set if all pairs of distinct vectors in the set are orthogonal. If they are also all unit vectors, it is called an orthonormal set.

In other words, for a set  $\{u_1, u_2, \dots, u_n\}$  to be orthogonal:

$$u_i \cdot u_j = \begin{cases} \|u_i\|^2 & i = j \\ 0 & i \neq j \end{cases}$$

And for the set to be orthonormal, in addition to above,  $\forall i \in \{1, 2, \dots, n\}, \|u_i\| = 1$ .

## 6.2 Matrix

### 6.2.1 Matrices and its operations

**Definition 69** (Matrix)

A matrix is a rectangular array of numbers. The numbers in the array are called the entries in the matrix.

Equality, addition, and subtraction can only be defined on same-sized matrices, and is defined elementwise; scalar multiplication is also defined elementwise.

**Definition 70** (Matrix Multiplication)

If  $A$  is an  $m \times r$  matrix and  $B$  is an  $r \times n$  matrix, then the product  $AB$  is the  $m \times n$  matrix whose entries are determined as follows: The entry of  $AB$  on row  $i$  and column  $j$ , multiply the corresponding entries from the row  $i$  from  $A$  and column  $j$  from  $B$ , then add them all together.

Matrices of the same size may be used in a linear combination, just like vectors[46].

**Definition 71** (Linear Combination of a Matrix)

If  $A_1, A_2, \dots, A_r$  are matrices of the same size, and if  $c_1, c_2, \dots, c_r$  are scalars, then an expression of the form

$$c_1 A_1 + c_2 A_2 + \dots + c_r A_r$$

is called a linear combination of  $A_1, A_2, \dots, A_r$  with coefficients  $c_1, c_2, \dots, c_r$ .

**Theorem 72**

If  $A$  is an  $m \times n$  matrix and if  $\vec{x}$  is an  $n \times 1$  column vector, then the product  $A\vec{x}$  can be expressed as a linear combination of the column vectors of  $A$  in which the coefficients are the entries of  $\vec{x}$ .

**Definition 73** (Transpose)

For any  $m \times n$  matrix, then the transpose of  $A$ , denoted by  $A^T$ , is defined to be the  $n \times m$  matrix that results by interchanging the rows and columns of  $A$ ; that is, the first column of  $A^T$  is the first row of  $A$  and so forth.

**Definition 74** (Trace)

For a square matrix  $A$ , the trace of  $A$ , denoted  $tr(A)$ , is defined to be the sum of the entries on the main diagonal of  $A$ .

## 6.3 Inverse

### 6.3.1 Elementary Row Operations and Matrices

**Definition 75** (Elementary Row Operations)

The following three operations are said to be the elementary row operations on a matrix:

1. Multiply a row through by a nonzero constant.
2. Interchange two rows.
3. Add a constant times one row to another.

**Definition 76** (Elementary Row Matrices)

An  $n \times n$  matrix is called an elementary matrix if it can be obtained from the  $n \times n$  identity matrix  $I_n$  by performing a single elementary row operation.

**Theorem 77** (Elementary Row Operations and Elementary Row Matrices)

If the elementary matrix  $E$  results from performing a certain row operation on  $I_m$  and  $A$  is an  $m \times n$  matrix, then the product  $EA$  is the matrix that results when this same row operation is performed on  $A$ .

**Definition 78** (Reduced-row Echelon Form)

A matrix that is in its reduced-row echelon form (rref) has the following properties:

1. If a row does not consist entirely of zeroes, then the first nonzero number in the row is a 1. We call this a leading 1.
2. If there are any rows that consist entirely of zeroes, then they are grouped together at the bottom of the matrix.
3. In any two successive rows that do not consist entirely of zeroes, the leading 1 in the lower row occurs farther to the right than the leading 1 in the higher row.
4. Each column that contains a leading 1 has zeroes everywhere else in that column

A matrix that has the first three properties is said to be in row echelon form.

**Theorem 79**

If  $R$  is the reduced row echelon form of an  $n \times n$  matrix  $A$ , then either  $R$  has a row of zeroes or  $R$  is the identity matrix  $I_n$ .

There are two important facts on echelon forms:

1. Every matrix has a unique rref.
2. Row echelon forms are not unique, but, they have the same:
  - number of zero rows

- positions of leading 1's  
the positions are called the pivot positions of  $A$   
the columns are called the pivot column of  $A$

**Method 80** (Gauss-Jordan Elimination)

This method will use elementary row operations and through two phases, forward and backward phases, reduces a matrix into its reduced row echelon form.

Phase 1. Forward Phase<sup>1</sup>

- Step 1. Locate the leftmost column that does not consist entirely of zeroes.
- Step 2. Interchange the top row with another row, if necessary, to bring a nonzero entry to the top of the column found in Step 1.
- Step 3. Multiply the first row by a constant so that it has a leading 1.
- Step 4. Add suitable multiples of the top row to the rows below so that all entries below the leading 1 become zeroes.
- Step 5. Reapply Step 1, ignoring the upper rows until the entire matrix is in row echelon form.

Phase 2. Backward Phase

- Step 7. Beginning with the last nonzero row and working upward, add suitable multiples of each row to the rows above to make the entries above the leading 1's to 0.

### 6.3.2 Finding the Inverse for a Matrix

**Definition 81** (Inverse)

If  $A$  is a square matrix, and if a matrix  $B$  of the same size can be found so that  $AB = BA = I$ , then  $A$  is said to be invertible or nonsingular and  $B$  is called an inverse of  $A$ , denoted by  $A^{-1}$ . If no such matrix  $B$  can be found, then  $A$  is said to be singular or non-invertible.

**Theorem 82**

If  $B$  and  $C$  are both inverses of the matrix  $A$ , then  $B = C$ .

**Theorem 83** (Inverse of a 2-by-2 matrix)

The matrix

$$A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$$

is invertible iff  $ad - bc \neq 0$ , in which case the inverse is given by:

$$A^{-1} = \frac{1}{ad - bc} \begin{bmatrix} d & -b \\ -c & a \end{bmatrix}$$

**Theorem 84**

If  $A$  and  $B$  are invertible matrices with the same size, then  $AB$  is invertible and  $(AB)^{-1} = B^{-1}A^{-1}$ .

In general, a product of any number of invertible matrices is invertible, and the inverse of the product is the product of the inverses in the reverse order.

---

<sup>1</sup>If only this phase is used to produce a row echelon form, this is called the Gaussian elimination.



**Theorem 85**

If  $A$  is invertible, then  $A^T$  is also invertible, and  $(A^T)^{-1} = (A^{-1})^T$ .

**Theorem 86**

Every elementary matrix is invertible, and the inverse is also an elementary matrix.

**Method 87** (Inversion Algorithm)

To find the inverse of an invertible matrix  $A$ , find a sequence of elementary row operations that reduces  $A$  to the identity and then perform that same sequence of operations on  $I_n$  to obtain  $A^{-1}$ .

For easier approach, simply use Gauss-Jordan Elimination[80] to the augmented matrix  $[A|I_n]$  so that it becomes  $[I_n|A^{-1}]$ .

## 6.4 Determinants

Recall from [83] that the  $2 \times 2$  matrix  $A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$  is invertible iff  $ad - bc \neq 0$ .

The term  $ad - bc$  is the determinant of the matrix  $A$ . Determinant is a scalar value that can be computed from the elements of a square matrix which encodes certain properties of the matrix.

### 6.4.1 Calculating Determinants

There are two methods to calculate the determinant.

**Method of Cofactor Expansion****Definition 88** (Minors and Cofactors)

Let  $A$  be a square matrix. Then the minor of entry  $a_{ij}$ , denoted by  $M_{ij}$ , is defined to be the determinant of the submatrix that remains after the  $i$ -th row and  $j$ -th column are deleted from  $A$ . The number  $C_{ij} = (-1)^{i+j}M_{ij}$  is called the cofactor of entry  $a_{ij}$ .

**Definition 89** (Adjoint)

If  $A$  is  $n \times n$  matrix and  $C_{ij}$  is the cofactor of  $a_{ij}$ , then the matrix

$$\begin{bmatrix} C_{11} & C_{12} & \cdots & C_{1n} \\ C_{21} & C_{22} & \cdots & C_{2n} \\ \vdots & \vdots & & \vdots \\ C_{n1} & C_{n2} & \cdots & C_{nn} \end{bmatrix}$$

is called the matrix of cofactors from  $A$ . The transpose of this matrix is called the adjoint of  $A$ , denoted by  $\text{adj}(A)$ .

**Definition 90** (Determinant)

If  $A$  is an  $n \times n$  matrix, then the number obtained by multiplying the entries in any row or column of  $A$  by the corresponding cofactors and adding the resulting products is called the determinant of  $A$ , and the sums themselves are called cofactor expansions of  $A$ .

The cofactor expansion along the  $j$ -th column is as follows:

$$\det(A) = a_{1j}C_{1j} + a_{2j}C_{2j} + \cdots + a_{nj}C_{nj}$$

and the cofactor expansion along the  $i$ -th row is as follows:

$$\det(A) = a_{i1}C_{i1} + a_{i2}C_{i2} + \cdots + a_{in}C_{in}$$

**Theorem 91**

If  $A$  is an  $n \times n$  triangular matrix, then  $\det(A)$  is the product of entries on the main diagonal of the matrix; that is,  $\det(A) = a_{11}a_{22} \cdots a_{nn}$ .

**Method of Elementary Row Operations**

This section presents a series of theorems that can be proven with the cofactor expansion formula that will suffice by themselves, paired with the theorem for determinants for triangular matrices[91] (or simply the fact that  $\forall n, \det(I_n) = 1$ ), to find the determinant by continuously applying elementary row operations to the target matrix.

**Theorem 92**

Let  $A$  be a square matrix. If  $A$  has a row of zeroes or a column of zeroes, then  $\det(A) = 0$ .

**Theorem 93**

Let  $A$  be a square matrix. Then  $\det(A) = \det(A^T)$ .

**Theorem 94**

Let  $A$  be an  $n \times n$  matrix.

1. If  $B$  is the matrix that results when a single row or single column of  $A$  is multiplied by a scalar  $k$ , then  $\det(B) = k \det(A)$ .
2. If  $B$  is the matrix that results when two rows or two columns of  $A$  are interchanged, then  $\det(B) = -\det(A)$ .
3. If  $B$  is the matrix that results when a multiple of one row of  $A$  is added to another row or when a multiple of one column is added to another column, then  $\det(B) = \det(A)$ .

**Corollary 95**

Let  $E$  be an  $n \times n$  matrix.

1. If  $E$  results from multiplying a row of  $I_n$  by a nonzero number  $k$ , then  $\det(E) = k$ .
2. If  $E$  results from interchanging two rows of  $I_n$ , then  $\det(E) = -1$ .
3. If  $E$  results from adding a multiple of one row of  $I_n$  to another, then  $\det(E) = 1$ .

**Theorem 96**

If  $A$  is a square matrix with two proportional rows or two proportional columns, then  $\det(A) = 0$ .

Often times, the method of elementary row operations may be applied partially to assist with cofactor expansion formula.

**6.4.2 Properties of Determinants****Theorem 97**

Let  $A$ ,  $B$ , and  $C$  be  $n \times n$  matrices that differ only in a single row, say the  $r$ -th row, and assume that the  $r$ -th row of  $C$  can be obtained by adding corresponding entries in the  $r$ -th row of  $A$  and  $B$ . Then,  $\det(C) = \det(A) + \det(B)$ .

The same result holds for columns.

Pairing the theorem above with theorem 94's first fact, we can say that the determinant is a linear function of each row separately.

**Theorem 98**

A square matrix  $A$  is invertible iff  $\det(A) \neq 0$ .

**Theorem 99**

If  $A$  and  $B$  are square matrices of the same size, then  $\det(AB) = \det(A)\det(B)$ .

**Theorem 100**

If  $A$  is invertible, then

$$\det(A^{-1}) = \frac{1}{\det(A)}$$

**Theorem 101** (Inverse of a Matrix using its Adjoint)

If  $A$  is an invertible matrix, then

$$A^{-1} = \frac{1}{\det(A)} \text{adj}(A)$$

**Theorem 102** (Cramer's Rule)

If  $A\mathbf{x} = \mathbf{b}$  is a system of  $n$  linear equations such that  $\det(A) \neq 0$ , then the system has a unique solution. The solution is:

$$\forall i, x_i = \frac{\det(A_i)}{\det(A)}$$

where  $A_i$  is the matrix obtained by replacing the entries in the  $i$ -th column of  $A$  by the entries in the matrix  $\mathbf{b}$ .

## 6.5 Eigenvalues and Eigenvectors

### 6.5.1 Characteristic Polynomial

### 6.5.2

## 6.6 Special Matrices

### 6.6.1 Diagonal Matrices

A diagonal matrix is a square matrix in which all entries off the main diagonal are zero. They can be represented in the following form:

$$D = \begin{bmatrix} d_1 & 0 & \cdots & 0 \\ 0 & d_2 & \cdots & 0 \\ \vdots & \vdots & & \vdots \\ 0 & 0 & \cdots & d_n \end{bmatrix}$$

A diagonal matrix is invertible iff all of its diagonal entries are nonzero, and its inverse is:

$$D^{-1} = \begin{bmatrix} d_1^{-1} & 0 & \cdots & 0 \\ 0 & d_2^{-1} & \cdots & 0 \\ \vdots & \vdots & & \vdots \\ 0 & 0 & \cdots & d_n^{-1} \end{bmatrix}$$

It is easy to calculate powers of diagonal matrices. More specifically,

$$D^k = \begin{bmatrix} d_1^k & 0 & \cdots & 0 \\ 0 & d_2^k & \cdots & 0 \\ \vdots & \vdots & & \vdots \\ 0 & 0 & \cdots & d_n^k \end{bmatrix}$$

### 6.6.2 Triangular Matrices

A lower triangular matrix is a matrix in which all the entries above the main diagonal are zero; an upper triangular matrix is a matrix in which all the entries below the main diagonal are zero. Either of them are called triangular. They can be represented in the following form:

$$L = \begin{bmatrix} l_{11} & 0 & \cdots & 0 & 0 \\ l_{21} & l_{22} & \cdots & 0 & 0 \\ \vdots & \vdots & & \vdots & \vdots \\ l_{(n-1)1} & l_{(n-1)2} & \cdots & l_{(n-1)(n-1)} & 0 \\ l_{n1} & l_{n2} & \cdots & l_{nn} & l_{nn} \end{bmatrix}, U = \begin{bmatrix} u_{11} & u_{12} & \cdots & u_{1(n-1)} & u_{1n} \\ 0 & u_{22} & \cdots & u_{2(n-1)} & u_{2n} \\ \vdots & \vdots & & \vdots & \vdots \\ 0 & 0 & \cdots & u_{(n-1)(n-1)} & u_{(n-1)n} \\ 0 & 0 & \cdots & 0 & u_{nn} \end{bmatrix}$$

- Theorem 103**
1. The transpose of a lower triangular matrix is upper triangular, and vice versa.
  2. The product of lower triangular matrices is lower triangular, and same for the upper triangular matrices.
  3. A triangular matrix is invertible iff its diagonal entries are all nonzero.
  4. The inverse of an invertible lower triangular matrix is lower triangular, and same for the invertible upper triangular matrices.

### 6.6.3 Symmetric Matrices

A symmetric matrix is a square matrix such that  $S = S^T$ . Specifically,  $S$  is symmetric iff  $\forall 1 \leq i, j \leq n, S_{ij} = S_{ji}$ .

It is important to note that for two symmetric matrices  $A$  and  $B$ ,  $(AB)^T = B^T A^T = BA$ , and therefore their product is not guaranteed to be symmetric unless  $AB = BA$ , that is,  $A$  and  $B$  commute.

**Theorem 104**

The product of two symmetric matrices is symmetric iff the matrices commute.

In general, a symmetric matrix may not be invertible. However if they are, the following theorem shows an interesting fact:

**Theorem 105**

If  $A$  is an invertible symmetric matrix, then  $A^{-1}$  is symmetric.

## 6.7 Solving Linear Equations

We come to this final section, the ultimate target of linear algebra: solving a system of linear equations.

### 6.7.1 Linear Equations to Matrices

A finite set of linear equations is called a system of linear equations, or more briefly, a linear system. The variables are called unknowns.

$$\begin{array}{cccccc} a_{11}x_1 & + & a_{12}x_2 & + & \cdots & + & a_{1n}x_n & = & b_1 \\ a_{21}x_1 & + & a_{22}x_2 & + & \cdots & + & a_{2n}x_n & = & b_2 \\ \vdots & & \vdots & & & & \vdots & & \vdots \\ a_{m1}x_1 & + & a_{m2}x_2 & + & \cdots & + & a_{mn}x_n & = & b_m \end{array}$$

A solution of a linear system in  $x_1, x_2, \dots, x_n$  is a sequence of  $n$  numbers  $s_1, s_2, \dots, s_n$  for which the substitution  $x_i = s_i$  makes each equation a true statement.

We say that a linear system is consistent if it has at least one solution and inconsistent if it has no solutions.

**Theorem 106**

A system of linear equations has zero, one, or infinitely many solutions. There are no possibilities.

If a linear system has infinitely many solutions, then a set of parametric equations from which all solutions can be obtained by assigning numerical values to the parameters is called a general solution of the system.

If all constant terms are zero, that is,  $\forall i, b_i = 0$ , it is said to be homogeneous. A homogeneous system of linear equations always is consistent since it has  $\forall i, x_i = 0$  as its solution: this is called the trivial solution. If there are other solutions, they are called the nontrivial solution.

The system of linear equations above can be represented in a matrix multiplication as shown below:

$$\begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & & \vdots \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix} = \begin{bmatrix} b_1 \\ b_2 \\ \vdots \\ b_m \end{bmatrix}$$

By designating the three matrices  $A$ ,  $\mathbf{x}$  and  $\mathbf{b}$  respectively, we can say that  $A\mathbf{x} = \mathbf{b}$ . In this equation,  $A$  is called the coefficient matrix of the system.

The augmented matrix for the system is obtained by adjoining  $\mathbf{b}$  to  $A$  as the last column as follows:

$$\left[ \begin{array}{cccc|c} a_{11} & a_{12} & \cdots & a_{1n} & b_1 \\ a_{21} & a_{22} & \cdots & a_{2n} & b_2 \\ \vdots & \vdots & & \vdots & \vdots \\ a_{m1} & a_{m2} & \cdots & a_{mn} & b_m \end{array} \right]$$

Note the correspondence between basic algebraic operations on a given set of linear systems and elementary row operations on the augmented matrix of the said systems. In the order in the definition [75], the correspondences are:

1. Multiply an equation through by a nonzero constant
2. Interchange two equations
3. Add a constant times one equation to another.

By applying elementary row operations to the augmented matrix, we can get to the point where the augmented matrix is reduced to its reduced row echelon form. The variables corresponding to the leading 1's in the augmented matrix is called the leading variables. The remaining variables are called free variables.

There is an important theorem regarding the number of free variables and homogeneous systems:

**Theorem 107** (Free Variable Theorem for Homogeneous Systems)

If a homogeneous linear system has  $n$  unknowns, and if the rref of its augmented matrix has  $r$  nonzero rows, then the system has  $n-r$  free variables.

**Corollary 108**

A homogeneous linear system with more unknowns than equations has infinitely many solutions.

In the following sections on finding solutions or parametric equation for solutions where it applies, the coefficient matrix will be noted as  $A$ , the vector of variables will be noted as  $\mathbf{x}$  and the variables as  $x_1, x_2, \dots, x_n$ , and the vector for the constants as  $\mathbf{b}$ .

**6.7.2 Method of Inverses**

This can be used iff  $A$  is an invertible matrix.

Find the inverse of  $A$ ,  $A^{-1}$ . The only possible solution is  $\mathbf{x} = \mathbf{A}^{-1}\mathbf{b}$ .

**6.7.3 Method of RREF**

This can be used for any matrix  $A$ .

1. Reduce the augmented matrix  $[A|\mathbf{b}]$  to its RREF  $[R|\mathbf{c}]$
2. See if  $R$  has a zero row. If any of the value of  $\mathbf{c}$  corresponding to the zero row is nonzero, the system is inconsistent.
3. Exchange the free variables with parametric variables.
4. Transpose the free variables to RHS so the leading variables (the pivots) are the only ones left on the LHS.
5. The resulting expressions are the parametric equation for solutions.

Before ending this chapter, we summarize this chapter by gathering all the facts on invertible matrices, written in the appendix[16.1].

## Chapter 7

# Calculus

### 7.1 Limits

You may have seen an equation of the form  $\lim_{x \rightarrow a} f(x) = L$ . Intuitively, it means that as  $x$  approaches  $a$ ,  $f(x)$  goes arbitrarily close to  $L$ . But no, this "intuition" is not how mathematics works. What do you mean by "approaches?" What do you mean by "arbitrarily close?" How are you going to prove any theorem with this "definition?"

Let's give a precise definition of a limit.  $f(x)$  goes arbitrarily close to  $L$ , but how close does that mean? It can go closer than any positive number. That means for any  $\epsilon > 0$ ,  $f(x)$  can go closer to  $L$  than  $\epsilon$ . That is,  $|f(x) - L| < \epsilon$ .

Next,  $x$  approaches  $a$ , but how close does it approach  $a$ ? How much should  $x$  approach  $a$  so that  $f(x)$  goes arbitrarily close to  $L$ , in other words,  $|f(x) - L| < \epsilon$ ? Well, close enough. When  $x$  is closer to  $a$  than some threshold, say  $\delta$ , we would have  $|f(x) - L| < \epsilon$ . But it doesn't need to exactly be  $a$ . Expressing this mathematically, we get  $0 < |x - a| < \delta$ .

Combine those two inequalities, and presto! We have this definition of a limit.

**Definition 109** (Limit at  $a$ )

Let  $f$  be a function defined on some open interval that contains  $a$ , except possibly at  $a$  itself. Then we say  $\lim_{x \rightarrow a} f(x) = L$  if for every number  $\epsilon > 0$  there is a number  $\delta > 0$  such that  $0 < |x - a| < \delta$  implies  $|f(x) - L| < \epsilon$ .

Similarly, we can define left-hand limits, right-hand limits, and limits at infinity.

**Definition 110**

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This allows us to prove the theorems involving limits.

**Theorem 111**

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**Definition 112** (Continuous function)

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### 7.2 Differentiation

**Definition 113** (Derivative)

The derivative of a function  $f$  at  $a$ , denoted  $f'(a)$ , is  $f'(a) = \lim_{h \rightarrow 0} \frac{f(a+h) - f(a)}{h}$ ,

if this limit exists.  $f$  is differentiable at  $a$  if  $f'(a)$  exists.

**Theorem 114**

If  $f$  is differentiable at  $a$ , then  $f$  is continuous at  $a$ .

*Proof.* . □

## 7.3 Derivative Formulae

**Theorem 115**

Let  $f$  and  $g$  be differentiable functions and  $c$  be a constant.

1.  $c' = 0$ .
2.  $(cf)' = c(f')$ .
3.  $(f + g)' = f' + g'$ .
4.  $(f - g)' = f' - g'$ .
5.  $(fg)' = fg' + gf'$ .
6.  $(\frac{f}{g})' = \frac{gf' - fg'}{g^2}$ , where  $g(x) \neq 0$ .
7.  $(x^c)' = cx^{c-1}$ , where  $c$  is a rational number. (It also holds for real numbers, but we won't prove it here.)

*Proof.* . □

**Theorem 116**

1.  $(\sin x)' = \cos x$ .
2.  $(\cos x)' = -\sin x$ .
3.  $(\tan x)' = \sec^2 x$ .
4.  $(\csc x)' = -\csc x \cot x$ .
5.  $(\sec x)' = \sec x \tan x$ .
6.  $(\cot x)' = -\csc^2 x$ .

*Proof.* . □

**Theorem 117** (Chain rule)

If  $g$  is differentiable at  $x$  and  $f$  is differentiable at  $g(x)$ , then  $F = f \circ g$  defined by  $F(x) = f(g(x))$  is differentiable at  $x$  and  $F'(x) = f'(g(x))g'(x)$ .

*Proof.* . □

## 7.4 Integration



## **Chapter 8**

# **Statistics**

## Chapter 9

# From $\mathbb{N}$ to $\mathbb{R}$

### 9.1 $\mathbb{N}$ : The set of Natural Numbers

#### 9.1.1 Construction of $\mathbb{N}$

We start from the Axioms of Set[2,3,4,5,6,9], the definition of power set[10], the definition of equivalence relation and class[11,13] and the following definitions:

**Definition 118** (Successor)

For any set  $x$ , the successor of  $x$ , denoted  $\sigma(x)$ , is defined as the following set:

$$\sigma(x) = x \cup \{x\}$$

Let us define  $0 = \emptyset$ ,  $1 = \sigma(\emptyset) = \sigma(0)$ . Using the definition of successors, and following the pattern,  $2 = \sigma(1)$ ,  $3 = \sigma(2)$ , and so on. Basically we can make any finite number using the definition of successor and the Axioms of Set, but actually getting all of the natural numbers at once (or any infinitely large set, since only the empty set is guaranteed to exist by the axioms) is not possible with our axioms. We define the concept of Inductive Sets and make another Axiom for this purpose:

**Definition 119** (Inductive Set)

A set  $A$  is called inductive if it satisfies the following two properties:

- $\emptyset \in A$
- $(x \in A) \Rightarrow (\sigma(x) \in A)$

**Axiom 120** (Axiom of Infinity)

There is an inductive set, that is:

$$\exists A (\emptyset \in A) \wedge (\forall x \in A, \sigma(x) \in A)$$

**Theorem 121**

Take any two inductive sets,  $S$  and  $T$ . Then,  $S \cap T$  is also an inductive set.

*Proof.* Let  $U = S \cap T$ .

1.  $\emptyset \in U$

$\emptyset \in S$  and  $\emptyset \in T$  since  $S$  and  $T$  are both inductive.

2.  $(x \in U) \Rightarrow (\sigma(x) \in U)$

$\forall x \in U, (x \in S) \wedge (x \in T)$ .

Since  $S$  and  $T$  are both inductive,  $(\sigma(x) \in S) \wedge (\sigma(x) \in T)$

Therefore  $\sigma(x) \in U$ .

Therefore  $U$  is inductive. □

**Corollary 122**

An intersection of any number of inductive sets is inductive.

**Theorem 123**

For any inductive set  $S$ , define  $N_S$  as follows:

$$N_S = \bigcap_{\substack{A \subseteq S \\ A \text{ is inductive}}} A$$

Take any two inductive sets,  $S$  and  $T$ . Then  $N_S = N_T$ .

*Proof.* Suppose not; WLOG,  $\exists x$  such that  $x \in N_S$  and  $x \notin N_T$ .

Let  $X = N_S \cap N_T$ . Then  $X$  is inductive,  $X \subset N_S$ , and  $x \notin X$ .

Since by the definition of  $N_S$ ,  $N_S = X \cap N_S$ , but  $x \notin X \cap N_S$  hence the RHS and the LHS are different.

Therefore the assumption is wrong; therefore  $N_S = N_T$ . □

Using this theorem, we can finally define the set of natural numbers:

**Definition 124** (The Set ( $N$ ) of natural numbers)

Take any inductive set  $S$ , and let

$$N = \bigcap_{\substack{A \subseteq S \\ A \text{ is inductive}}} A$$

This set is the natural numbers, which we denote as  $\mathbb{N}$ .

### 9.1.2 Operations on $\mathbb{N}$

We now define two operations on  $\mathbb{N}$ , addition(+) and multiplication( $\cdot$ ).

**Definition 125** (Addition and Multiplication on  $\mathbb{N}$ )

The operation of addition, denoted by  $+$ , is defined by following two recursive rules:

1.  $\forall n \in \mathbb{N}, n + 0 = n$
2.  $\forall n, m \in \mathbb{N}, n + \sigma(m) = \sigma(n + m)$

Similarly the operation of multiplication, denoted by  $\cdot$ , is defined by following two recursive rules:

1.  $\forall n \in \mathbb{N}, n \cdot 0 = 0$
2.  $\forall n, m \in \mathbb{N}, n \cdot \sigma(m) = n \cdot m + n$

**Lemma 126** (Operations on 0)

$\forall x \in \mathbb{N}$

- $x + 0 = 0 + x$
- $x \cdot 0 = 0 \cdot x$

**Proposition 127** (Properties of  $+$  and  $\cdot$ )

$\forall x, y, z \in \mathbb{N}$ ,

- **Associativity of Addition**  $x + (y + z) = (x + y) + z$
- **Commutativity of Addition**  $x + y = y + x$

- **Associativity of Multiplication**  $x \cdot (y \cdot z) = (x \cdot y) \cdot z$
- **Commutativity of Multiplication**  $x \cdot y = y \cdot x$
- **Distributive Law**  $x \cdot (y + z) = x \cdot y + x \cdot z$
- **Cancellation Law for Addition**  $x + z = y + z \Rightarrow x = y$

### 9.1.3 Ordering on $\mathbb{N}$

**Definition 128** (Ordering on  $\mathbb{N}$ )

For  $n, m \in \mathbb{N}$ , we say that  $n$  is less than  $m$ , written  $n < m$ , if there exists a  $k \in \mathbb{N}$  such that  $m = n + k$ . We also write  $n < m$  if  $k \neq 0$ .

**Theorem 129**

$(\mathbb{N}, <)$  is an ordered set[15].

**Proposition 130**

The followings are true:

- If  $n \neq 0$ , then  $0 < n$ .
- Let  $x, y, z \in \mathbb{N}$ . Then the followings are true:
  - $(x \leq y) \wedge (y < z) \Rightarrow (x < z)$
  - $(x < y) \wedge (y \leq z) \Rightarrow (x < z)$
  - $(x \leq y) \wedge (y \leq z) \Rightarrow (x \leq z)$
  - $(x < y) \Rightarrow (x + z < y + z)$
  - $(x < y) \Rightarrow (xz < yz)$
- $\forall n \in \mathbb{N}, n \neq n + 1$
- $\forall n, k \in \mathbb{N}, k \neq 0, n \neq n + k$

**Definition 131** (Least Element)

Let  $S \subset \mathbb{N}$ . An element  $n \in S$  is called a least element if  $\forall m \in S, n \leq m$

**Proposition 132** (Uniqueness of the Least Element)

Let  $S \subset \mathbb{N}$ . Then if  $S$  has a least element, then it is unique.

**Theorem 133** (Well-Ordering Property)

Let  $S$  be a nonempty subset of  $\mathbb{N}$ . Then  $S$  has a least element.

**Note**

The well-ordering property states that the set of natural numbers  $\mathbb{N}$  has the greatest lower bound property[20] and thereby theorem 21, has the least upper bound property[19].

### 9.1.4 Properties of $\mathbb{N}$

Many of the mathematics book defines the set of Natural Numbers as the set satisfying the Peano Axioms.

**Proposition 134** (Peano Axioms)

1. 0, which we defined as the empty set  $\emptyset$ , is a natural number.
2. There exist a distinguished set map  $\sigma: \mathbb{N} \rightarrow \mathbb{N}$
3.  $\sigma$  is injective

4. There does not exist an element  $n \in \mathbb{N}$  such that  $\sigma(n) = 0$
5. (Principle of Induction) If  $S \in \mathcal{N}$  is inductive, then  $S = \mathcal{N}$ .

**Proposition 135**

Suppose that  $a$  is a natural number, and that  $b \in a$ . Then  $b \subseteq a$ ,  $a \not\subseteq b$ .

**Proposition 136**

For any two natural numbers  $a, b \in \mathbb{N}$ , if  $\sigma(a) = \sigma(b)$ , then  $a = b$ .

**Lemma 137**

If  $n \in \mathbb{N}$  and  $n \neq 0$ , then there exists  $m \in \mathbb{N}$  such that  $\sigma(m) = n$ .

## 9.2 $\mathbb{Z}$ : The set of Integers

### 9.2.1 Construction of $\mathbb{Z}$

We now have the set of natural numbers, and starting there, we construct the set of integers.

**Proposition 138**

Define a relation  $\equiv$  on  $\mathbb{N} \times \mathbb{N}$  by  $(a, b) \equiv (c, d)$  iff  $a + d = b + c$ . This relation is an equivalence relation on  $\mathbb{N} \times \mathbb{N}$ .

Let  $\mathbb{Z}$  be the set of equivalence classes under this relation, and the equivalence class containing  $(a, b)$  be denoted by  $[a, b]$ .

### 9.2.2 Operations on $\mathbb{Z}$

**Definition 139** (Addition and Multiplication on  $\mathbb{Z}$ )

Addition and multiplication on  $\mathbb{Z}$  are defined by:

- $[a, b] + [c, d] = [a + c, b + d]$
- $[a, b] \cdot [c, d] = [ac + bd, ad + bc]$

**Definition 140** (Subtraction on  $\mathbb{Z}$ )

Subtraction on  $\mathbb{Z}$  is defined by:

$$[a, b] - [c, d] = [a, b] + [d, c]$$

### 9.2.3 Ordering on $\mathbb{Z}$

**Definition 141** (Ordering on  $\mathbb{Z}$ )

Let  $[a, b], [c, d] \in \mathbb{Z}$ .  $[a, b] < [c, d]$  iff  $a + d < b + c$ .

### 9.2.4 Property of $\mathbb{Z}$

**Theorem 142** (Arithmetic Properties of  $\mathbb{Z}$ )

1. Addition and multiplication are well-defined.
2. Addition and multiplication have identity elements  $[n, n]$  and  $[n, n + 1]$ , respectively.
3. Addition and multiplication are commutative and associative.
4. The distributive law holds.
5. Each element  $[a, b]$  has an additive inverse  $[b, a]$ .

We can treat  $\mathbb{N}$  to be a subset of  $\mathbb{Z}$  by identifying the number  $n$  with the class  $[0, n]$ . Since  $[0, a] + [0, b] = [0, a + b]$  and  $[0, a] \cdot [0, b] = [0, ab]$ , these operations mirror the corresponding operation in  $\mathbb{N}$ .

Given  $n \in \mathbb{N}$ , we write  $-n$  for  $[n, 0]$ ,  $0$  for  $[n, n]$ , and  $1$  for  $[n, n + 1]$ . By the fifth arithmetic property of  $\mathbb{Z}$  [142], this defines  $-n$  to be the additive inverse of  $n$ . We also use the minus sign for subtraction; it is therefore natural to write  $[a, b]$  as  $b - a$ .

**Proposition 143**

For  $a, b \in \mathbb{N}$ , let  $-b$ ,  $a$ , and  $b$  be defined in  $\mathbb{Z}$  as above. Then

$$a - b = a + (-b) \text{ and } -(-b) = b$$

### 9.3 $\mathbb{Q}$ : The set of Rational Numbers

We construct the set of rational numbers from the set of integers as follows:

#### 9.3.1 Construction of $\mathbb{Q}$

**Proposition 144**

Define a relation  $\equiv$  on  $\mathbb{Z} \times (\mathbb{Z} \setminus \{0\})$  by  $(a, b) \equiv (c, d)$  iff  $ad = bc$ . This relation is an equivalence relation on  $\mathbb{Z} \times (\mathbb{Z} \setminus \{0\})$ .

Let  $\mathbb{Q}$  be the set of equivalence classes under this relation, and the equivalence class containing  $(a, b)$  is denoted by  $a/b$  or  $\frac{a}{b}$ , and  $\frac{a}{b} = \frac{c}{d}$  mean that  $(a, b)$  and  $(c, d)$  belong to the same equivalence class. Especially we write  $0$  and  $1$  to denote  $\frac{0}{1}$  and  $\frac{1}{1}$ , respectively.

#### 9.3.2 Operations on $\mathbb{Q}$

**Definition 145** (Addition and Multiplication on  $\mathbb{Q}$ )

The sum and product of  $\frac{a}{b}, \frac{c}{d} \in \mathbb{Q}$  are defined by

$$\frac{a}{b} + \frac{c}{d} = \frac{ad + bc}{bd} \text{ and } \frac{a}{b} \frac{c}{d} = \frac{ac}{bd}$$

**Definition 146** (Subtraction on  $\mathbb{Q}$ )

Subtraction on  $\mathbb{Z}$  is defined by:

$$\frac{a}{b} - \frac{c}{d} = \frac{ad - bc}{bd}$$

**Definition 147** (Division on  $\mathbb{Q}$ )

Division on  $\mathbb{Z}$  is defined by:

$$\frac{a}{b} \div \frac{c}{d} = \frac{ad}{bc}$$

#### 9.3.3 Ordering on $\mathbb{Q}$

**Definition 148** (Ordering on  $\mathbb{Q}$ )

Let  $\frac{a}{b}, \frac{c}{d} \in \mathbb{Q}$ .  $\frac{a}{b} < \frac{c}{d}$  iff  $(bd > 0 \wedge ad < bc) \vee (bd < 0 \wedge ad > bc)$ .

#### 9.3.4 Property of $\mathbb{Q}$

**Theorem 149** (Arithmetic Properties of  $\mathbb{Q}$ )

1. Addition and multiplication are well-defined.

2. Addition and multiplication have identity elements 0 and 1, respectively.
3. Addition and multiplication are commutative and associative.
4. The distributive law holds.

**Theorem 150**

$(\mathbb{Q}, +, \cdot)$  forms an ordered field.

## 9.4 $\mathbb{R}$ : The set of Real Numbers

### 9.4.1 Construction of $\mathbb{R}$

One simple way to construct  $\mathbb{R}$  is by proving the following theorem:

**Theorem 151** (Existence of  $\mathbb{R}$ )

There exists an ordered field  $\mathbb{R}$  containing  $\mathbb{Q}$  as a subfield which has the least-upper-bound property.

But where's the fun in that? We will be constructing the field of real numbers using Cauchy sequences[??], starting with the following proposition:

**Theorem 152**

Define a relation  $\equiv$  on the set  $S$  of Cauchy sequences of rational numbers as follows:

$$\{a_n\} \equiv \{b_n\} \text{ iff } (a_n - b_n) \rightarrow 0$$

This relation is an equivalence relation.

Now let us define  $\mathbb{R}$  as the set of equivalence classes of  $S$  under the relation  $\equiv$ .

### 9.4.2 Operations on $\mathbb{R}$

Before the definition of operations on  $\mathbb{R}$ , we need to find out whether if the Cauchy sequences of rational numbers are closed under addition and multiplication, and it turns out they do, as stated in the following proposition:

**Proposition 153**

The set  $S$  of Cauchy sequences of rational numbers is closed under addition, multiplication, and scalar multiplication, that is:

1. If  $\{a_n\} \in S$  and  $\{b_n\} \in S$ , then  $\{a_n + b_n\} \in S$
2. If  $\{a_n\} \in S$  and  $\{b_n\} \in S$ , then  $\{a_n b_n\} \in S$
3. If  $\{a_n\} \in S$  and  $c \in \mathbb{Q}$ , then  $\{ca_n\} \in S$

We can finally go on to defining the operations on  $\mathbb{R}$ .

**Definition 154** (Addition and Multiplication on  $\mathbb{R}$ )

Let  $\{a_n\}$  and  $\{b_n\}$  be sequences contained in the real numbers  $\alpha$ ,  $\beta$ , respectively. Then the sum and product of  $\alpha$  and  $\beta$  are defined by:

$$\alpha + \beta = \{a_n + b_n\} \text{ and } \alpha\beta = \{a_n b_n\}$$

We can define subtraction and division on  $\mathbb{R}$  similar to addition and multiplication, by term-by-term calculation on each term of the Cauchy sequence.

### 9.4.3 Ordering on $\mathbb{R}$

**Definition 155** (Ordering on  $\mathbb{R}$ )

Let  $\alpha = \{a_n\}, \beta = \{b_n\} \in \mathbb{R}$ .  $\alpha < \beta$  iff  $\exists N \in \mathbb{N}, \forall n \geq N, a_n < b_n$ .

### 9.4.4 Property of $\mathbb{R}$

**Theorem 156** (Arithmetic Properties of  $\mathbb{R}$ )

1. Addition and multiplication are well-defined.
2. Addition and multiplication have identity elements  $\{0\}$  and  $\{1\}$ , respectively.
3. Addition and multiplication are commutative and associative.
4. The distributive law holds.
5. Each element  $\{a_n\}$  has an additive inverse  $\{-a_n\}$ .

**Theorem 157**

$(\mathbb{R}, +, \cdot)$  forms an ordered field.

We now define an extension to  $\mathbb{R}$  as follows:

**Definition 158** (Extended Real Number System)

The extended real number system, denoted  $\mathbb{R}^+, [-\infty, \infty]$ , or  $\mathbb{R} \cup \{-\infty, \infty\}$ , consists of the real field  $\mathbb{R}$  and two symbols,  $+\infty$  and  $-\infty$ . We preserve the original order in  $\mathbb{R}$ , and define  $\forall x \in \mathbb{R}$ ,

$$-\infty < x < \infty$$

**Remark**

The extended real number system does not form a field.

## 9.5 $\mathbb{C}$ : The set of Complex Numbers

We construct the set of complex numbers from  $\mathbb{R}$ . Unlike the previous constructions, we do not construct it using equivalence class. Instead the construction is done by considering the quotient ring of polynomial ring over  $\mathbb{R}$  modulo  $i^2 + 1$ .

**Definition 159**

Complex number is defined as the quotient ring  $\mathbb{R}[i]/(i^2 + 1)$ , with operations defined as normal.

**Theorem 160**

$(\mathbb{C}, +, \cdot)$  forms a field.



**Part II**

**Advanced Topics**

## Chapter 10

# Abstract Algebra

### 10.1 Group Basics

#### 10.1.1 Groups

The first thing we would encounter in abstract algebra is a group... but you already encountered it. Refer to the chapter "Algebraic Structures" for the definition of a group and an abelian group.

If the context is obvious, we will skip  $\cdot$  and write  $ab$  instead of  $a \cdot b$ . The identity of a group will be denoted  $e$  or  $1$ .

$G$  will always denote group in this chapter, unless stated otherwise.

#### Definition 161

The product of  $n$  occurrences of  $x$  is denoted  $x^n$ . The product of  $n$  occurrences of  $x^{-1}$  is denoted  $x^{-n}$ . Also  $x^0 = 1$ .

#### Proposition 162

If  $a, b, c \in G$ , then

1. the identity of  $G$  is unique.
2. the inverse  $a^{-1}$  is unique.
3.  $(a^{-1})^{-1} = a$ .
4.  $(ab)^{-1} = b^{-1}a^{-1}$ .
5. if  $ab = ac$ , then  $b = c$ . Also, if  $ba = ca$ , then  $b = c$ .
6. For  $n, m \in \mathbb{Z}$ ,  $x^n x^m = x^{n+m}$  and  $(x^n)^{-1} = x^{-n}$ .

*Proof.*

1. Let  $e_1$  and  $e_2$  be the identities of  $G$ . Then  $e_1 e_2 = e_2 e_1 = e_1$ , and  $e_2 e_1 = e_1 e_2 = e_2$ , from the definition of the identity. Therefore  $e_1 = e_2$ .
2. Let  $b_1$  and  $b_2$  the inverses of  $a$ . Then  $b_1 = b_1(ab_2) = (b_1a)b_2 = b_2$ .
3. The definition of an inverse shows that  $a$  is an inverse of  $a^{-1}$ . From (ii), such an inverse is unique.
4.  $(ab)b^{-1}a^{-1} = a(bb^{-1})a^{-1} = aa^{-1} = e$ . Similarly  $b^{-1}a^{-1}(ab) = e$ . From (ii), the inverse of  $ab$  is unique.
5.  $ab = ac \implies a^{-1}ab = a^{-1}ac \implies b = c$ . Similar argument for  $ba = ca$ .

6. TODO

□

**Definition 163**

- $a, b \in G$  commute if  $ab = ba$ .
- The order of  $x \in G$ , denoted  $|x|$ , is the smallest positive integer  $n$  such that  $x^n = 1$ . If no such  $n$  exists, then  $|x| = \infty$ .
- The order of  $G$ , denoted  $|G|$ , is the cardinality of  $G$  as a set.

**Definition 164**

- TODO:  $\mathbb{Z}/n\mathbb{Z}$
- TODO:  $S_n$

### 10.1.2 Isomorphism

Now, we want to tell whether two groups are "same," in the sense that there is a bijection between them preserving the relations.

**Definition 165** (Homomorphisms and Isomorphisms)

Let  $(G, \star)$ ,  $(H, \diamond)$  be two groups. Then a map  $\varphi: G \rightarrow H$  is a homomorphism if for all  $x, y \in G$ ,  $\varphi(x \star y) = \varphi(x) \diamond \varphi(y)$ . An isomorphism is a bijective homomorphism. If there is an isomorphism between  $G$  and  $H$ , we say they are isomorphic and denote  $G \cong H$ .

We may skip  $\star$  and  $\diamond$  here too if the context is clear, but you have to understand which operations are used at each positions.

**Theorem 166**

If  $(G, \star)$  and  $(H, \diamond)$  are isomorphic, with the isomorphism  $\varphi$ , then

1.  $|G| = |H|$ .
2.  $G$  is abelian iff  $H$  is abelian.
3. For any  $x \in G$ ,  $|x| = |\varphi(x)|$ .

*Proof.* (1)  $\varphi$  is bijective.

(2) Suppose  $G$  is abelian. Take  $c, d \in H$ . Since  $\varphi$  is surjective, there are  $a, b \in G$  such that  $\varphi(a) = c$  and  $\varphi(b) = d$ . Then  $cd = \varphi(a)\varphi(b) = \varphi(ab) = \varphi(ba) = \varphi(b)\varphi(a) = dc$ . Therefore  $H$  is abelian.

Suppose  $H$  is abelian. Take  $a, b \in G$ . Then  $\varphi(ab) = \varphi(a)\varphi(b) = \varphi(b)\varphi(a) = \varphi(ba)$ . Since  $\varphi$  is injective,  $ab = ba$ . Therefore  $G$  is abelian.

(3) TODO

□

### 10.1.3 Group Actions

**Definition 167** (Group Action)

A group action of  $G$  on a set  $A$  is a map  $G \times A \rightarrow A$ , mapping  $g \times a$  to  $g \cdot a$ , such that for all  $g_1, g_2 \in G$  and  $a \in A$ ,

1.  $g_1 \cdot (g_2 \cdot a) = (g_1 g_2) \cdot a$ , and
2.  $1 \cdot a = a$ .

We say that  $G$  acts on  $A$ .

Again, we may skip  $\cdot$ .

TODO: permutation representation

#### 10.1.4 Subgroups

**Definition 168** (Subgroups)

A subset  $H$  of  $G$  is a subgroup of  $G$  if  $H$  is nonempty, and for all  $x, y \in H$ , we have  $xy \in H$  and  $x^{-1} \in H$ . We denote  $H \leq G$ .

A subgroup is also a group. To see why, there is an element  $x$  in  $H$  since  $H$  is nonempty, then  $x^{-1} \in H$ , and finally  $xx^{-1} = 1 \in H$ .

**Proposition 169** (The Subgroup Criterion)

A subset  $H$  of  $G$  is a subgroup if and only if  $H$  is nonempty and for all  $x, y \in H$ ,  $xy^{-1} \in H$ . Also, a finite subset  $H$  is a subgroup if and only if  $H$  is nonempty and closed under multiplication.

*Proof.* ( $\Rightarrow$ ) Trivial.

( $\Leftarrow$ ) Since  $H$  is nonempty, take an element  $x \in H$ . Then  $xx^{-1} = 1 \in H$ . This gives  $1x^{-1} = x^{-1} \in H$ . Finally,  $x(y^{-1})^{-1} = xy \in H$  since  $y^{-1} \in H$ .

If  $H$  is finite, then  $|x| = n < \infty$ . Therefore  $x^{-1} = x^{n-1}$ . Now we can use the first part of this proposition.  $\square$

#### 10.1.5 Cyclic Groups

**Definition 170** (Cyclic Group)

$G$  is cyclic if  $G = \{x^n | n \in \mathbb{Z}\}$  for some  $x \in G$ . For such  $x$ , we denote  $G = \langle x \rangle$  and say  $x$  is a generator of  $G$ .

**Proposition 171**

$|\langle x \rangle| = |x|$  in  $\langle x \rangle$ . (These values can be infinite.)

*Proof.* TODO. Isn't it, like, trivial?? Right??  $\square$

**Theorem 172**

Any two cyclic groups with the same order are isomorphic.

*Proof.* Suppose  $|\langle x \rangle| = |\langle y \rangle| = n < \infty$ . We will show that  $\varphi: \langle x \rangle \rightarrow \langle y \rangle$  defined by  $\varphi(x^k) = y^k$  is well-defined and an isomorphism.

Suppose  $x^a = x^b$ . Then  $x^{a-b} = 1$ , and so  $n | (a-b)$ . Therefore  $\varphi(x^a) = y^a = y^b = \varphi(x^b)$ . This shows that  $\varphi$  is well-defined.

Next,  $\varphi$  is clearly a homomorphism and a surjection. Since the two groups are finite,  $\varphi$  is a bijection. Therefore  $\varphi$  is an isomorphism.

Next, if  $|\langle x \rangle| = \infty$ , then  $\varphi: \mathbb{Z} \rightarrow \langle x \rangle$  defined by  $\varphi(n) = x^n$  is an isomorphism.  $\square$

# Chapter 11

## Topology

### 11.1 Topological Space

#### 11.1.1 Topological Space

In analysis, we've dealt with functions in metric spaces and their properties. What we will do in this chapter is extend this notion to the spaces without metrics. But without metrics, our definition of open sets no longer makes sense. We need a new definition.

Remember the theorem [??] stating that a union of open sets is open, and a finite intersection of open sets is also open? Well...

**Definition 173** (Topological Space)

A topological space is a set  $X$  together with a collection  $\mathcal{T}$  of subsets of  $X$  such that

1.  $\emptyset \in \mathcal{T}$  and  $X \in \mathcal{T}$ .
2. A union of sets in  $\mathcal{T}$  is also in  $\mathcal{T}$ .
3. A finite intersection of sets in  $\mathcal{T}$  is also in  $\mathcal{T}$ .

$\mathcal{T}$  is a topology on  $X$ , and the sets in  $\mathcal{T}$  are called open sets. The complement of an open set is a closed set.

**Definition 174**

- Given a set  $X$ , the power set  $\mathcal{P}(X)$  is the discrete topology. This space is called the discrete space. The set  $\{\emptyset, X\}$  is the indiscrete topology.
- A subset is cofinite, and cocountable, if its complement is finite, and countable, respectively. The set of  $\emptyset$ ,  $X$ , and all cofinite subsets of  $X$ , together forms the cofinite topology. Replacing cofinite with cocountable, we get the cocountable topology.

From now on, we will assume  $X$  and  $Y$  are topological spaces, unless stated otherwise.

**Definition 175**

Let  $A \subseteq X$ .

- A point  $x \in A$  is an interior point of  $A$  if some open neighborhood of  $x$  is contained in  $A$ . The set of all interior points of  $A$  is the interior of  $A$ , denoted  $\text{int}(A)$ .

- A point  $x \in X$  is an adherent point of  $A$  if every open neighborhood of  $x$  intersects  $A$ . The set of all adherent points of  $A$  is the closure of  $A$ , denoted  $\bar{A}$ .
- The boundary of  $A$  is  $\partial A = \bar{A} \cap (X \setminus A)$ .
- $x \in X$  is a limit point of  $A$  if every open neighborhood of  $x$  contains at least one point in  $A$  different from  $x$ . The set of all limit points of  $A$  is denoted  $A'$ .
- $x \in A$  is an isolated point of  $A$  if some open neighborhood of  $x$  does not contain any point in  $A$  different from  $x$ . The set of all isolated points of  $A$  is denoted  $A'$ .

#### 11.1.2 Base

#### 11.1.3 Continuity and Convergence

#### 11.1.4 Subspaces

### 11.2 Connected Spaces

#### 11.2.1 Connectedness

#### 11.2.2 Total Disconnectedness

#### 11.2.3 Path Connectedness

### 11.3 Separation Axioms

### 11.4 Countability Axioms

### 11.5 Compact Spaces

#### 11.5.1 Compactness

#### 11.5.2 Other Types of Compactness

#### 11.5.3 Boundedness

### 11.6 Metrization

### 11.7 Sequence of Functions

### 11.8 Paracompact Spaces

## Part III

# Applications to Computer Science

## Chapter 12

# Language Theory

Automaton is defined as a machine or control mechanism designed to automatically follow a predetermined sequence of operations, or respond to predetermined instructions. Theoretically, they all can be considered as the simplest form of algorithm, whether it is finite state automaton, push down automaton, or Turing machine. They all accept an input, and produce output; usually the output is *accept* or *reject*, but in the case of Turing machines, the output may be something different.

Before we start talking about the machines however we need to define what "Language" is.

**Definition 176** (Language)

A (formal) language  $L$  over an alphabet  $\Sigma$  is a subset of  $\Sigma^*$ , that is, a set of words over that alphabet.

In this section, we explore [Regular Language](#)[178], [Context-free Language](#)[184], [Decidable Language](#)[191], and [Recognizable Language](#)[192] and the mechanisms, or machines, that are related those languages.

## 12.1 Regular Language

### 12.1.1 Regular Expression

If you have studied regular expression using some programming languages, then you might have easier time understanding the following definition. The regular expression used in real life is much more powerful than the regular expression mentioned below, as more special characters and syntaxes are allowed. However the following regular expression consists of the "basics" of regular expression, and is used in language theories as the regular expression:

**Definition 177** (Regular Expression(RE))

Given a finite alphabet  $\Sigma$ , the following constants are defined as regular expressions:

- **Empty set:**  $\emptyset$ , denoting the set  $\emptyset$ .
- **Empty string:**  $\epsilon$ , denoting the set containing only the "empty" string, which has no characters at all.
- **Literal character:**  $a \in \Sigma$ , denoting the only character  $a$ .

And when given regular expressions  $R$  and  $S$ , the following operations over them produce regular expressions:



- **Concatenation:**  $RS$ , denoting the concatenation of strings in  $R$  and  $S$ , in that order.  
 $R^n$  denotes the concatenation of  $R$ ,  $n$  times: Specifically,  $R^0 = \{\epsilon\}$ .
- **Alternation:**  $R|S$ , denoting the set union of the strings in  $R$  and  $S$ .
- **Kleene star:**  $R^*$ , denoting  $\bigcup_{i \in \mathbb{N}} R^i$ .

**Definition 178** (Regular Languages)

Regular Languages are languages that can be represented with regular expressions.

**Theorem 179** (Pumping Lemma for Regular Languages)

Let  $L$  be a regular language. Then, there exists an integer  $p \geq 1$ , depending only on  $L$ , such that every string  $w \in L$  of length at least  $p$ , called the pumping length, can be written as  $w = xyz$  (i.e.  $w$  can be divided into three substrings), satisfying the following conditions:

- $|y| \geq 1$
- $|xy| \leq p$
- $\forall n \geq 0, xy^n z \in L$

### 12.1.2 Deterministic Finite State Automaton

**Definition 180** (Deterministic Finite Automaton (DFA))

A DFA  $M$  is a 5-tuple,  $(Q, \Sigma, \delta, q_0, F)$ , consisting of:

- Finite set of states  $Q$ ;
- Finite set of input symbols called the alphabet  $\Sigma$ ;
- Transition function  $\delta: Q \times \Sigma \rightarrow Q$ ;
- Initial state  $q_0 \in Q$ ;
- Set of accepting states  $F \subseteq Q$ .

Let  $w = a_1 a_2 \dots a_n$  be a string over the alphabet  $\Sigma$ . DFA  $M$  accepts the string  $w$  if a sequence of states,  $r_0, r_1, \dots, r_n \in Q$  exists with the following conditions:

- $r_0 = q_0$
- $r_{i+1} = \delta(r_i, a_{i+1}), i = 0, \dots, n-1$
- $r_n \in F$

**Theorem 181**

DFAs recognize exactly the set of regular languages.

### 12.1.3 Nondeterministic Finite Automaton

**Definition 182** (Nondeterministic Finite Automaton (NFA))

A NFA  $M$  is a 5-tuple,  $(Q, \Sigma, \Delta, q_0, F)$ , consisting of:

- Finite set of states  $Q$ ;
- Finite set of input symbols called the alphabet  $\Sigma$ ;
- Transition function  $\Delta: Q \times \Sigma \rightarrow P(Q)$  where  $P$  is the powerset function;

- Initial state  $q_0 \in Q$ ;
- Set of accepting states  $F \subseteq Q$ .

Sometimes the transition function  $\Delta$  is represented as the transition relation,  $\Delta \subseteq Q \times \Sigma \times Q$ .

Let  $w = a_1a_2\dots a_m$  be a string over the alphabet  $\Sigma$ , where  $a_i \in \Sigma$ . NFA  $M$  accepts the string  $w$  if a sequence of states,  $r_0, r_1, \dots, r_n \in Q$  exists with the following conditions:

- $r_0 = q_0$
- $r_{i+1} \in \Delta(r_i, a_{i+1})$ , or in relation form,  $(r_i, a_{i+1}, r_{i+1}) \in \Delta$ ,  $i = 0, \dots, n-1$
- $r_n \in F$

**Theorem 183**

NFAs recognize exactly the set of regular languages.

## 12.2 Context-Free Language

### 12.2.1 Context-free Grammar

**Definition 184** (Context-Free Grammar (CFG))

A CFL is a 4-tuple  $(V, \Sigma, R, S)$  where:

- $V$  is the set of nonterminal variables;
- $\Sigma$  is the set of terminal characters;
- $R$  is the set of rules, where each rules are in the form of  $A \rightarrow w, A \in V, w \in (\Sigma \cup V)^*$
- $S$  is the starting variable.

**Definition 185** (Context-free Languages)

Context-free Languages are languages that can be represented with context-free grammars.

**Theorem 186** (Pumping Lemma for Context-free Languages)

Let  $L$  be a regular language. Then, there exists an integer  $p \geq 1$ , depending only on  $L$ , such that every string  $s \in L$  of length at least  $p$ , called the pumping length, can be written as  $s = uvwxy$  (i.e.  $w$  can be divided into five substrings), satisfying the following conditions:

- $|vx| \geq 1$
- $|vwx| \leq p$
- $\forall n \geq 0, uv^nwx^ny \in L$

### 12.2.2 Push-down Automaton

Similar to Finite Automatons, Push-down automaton have deterministic version and nondeterministic version; Only the nondeterministic version is shown here as similar method can be used to convert it into a deterministic version.

**Definition 187** (Push-down Automaton (PDA))

A PDA is a 6-tuple  $(Q, \Sigma, \Gamma, q_0, \Delta, F)$  where:

- $Q$  is the set of states;
- $\Sigma$  is the set of input alphabet;
- $\Gamma$  is the set of stack alphabet;
- $q_0$  is the starting state;
- $\Delta$  is the transition relation of  $Q \times \Sigma_\epsilon \times \Gamma_\epsilon \times Q \times \Gamma_\epsilon$
- $F$  is the set of accepting states

$\Delta$  is often written as a transition function of  $Q \times \Sigma_\epsilon \times \Gamma_\epsilon \times \rightarrow P(Q \times \Gamma_\epsilon)$  where  $P$  is the powerset function.

Sometimes the last element of the relation is extended to  $\Gamma_\epsilon^*$ ; in that case, when inserting into the stack, insert the last element first. Let  $w = w_1w_2\dots w_m$  be a string over the alphabet  $\Sigma$ , where  $w_i \in \Sigma_\epsilon$ . NFA  $M$  accepts the string  $w$  if a sequence of states,  $r_0, r_1, \dots, r_n \in Q$ , and a sequence of stack strings  $s_0, s_1, \dots, s_n \in \Gamma^*$  exists with the following conditions:

- $r_0 = q_0, s_0 = \epsilon$
- $(r_i, w_{i+1}, a, r_{i+1}, b) \in \Delta$ , where  $s_i = at$  and  $s_{i+1} = bt$  for some  $a, b \in \Gamma_\epsilon$ , and  $t \in \Gamma^*$ .  
If  $b = \epsilon$ , then it is a pop-operation. If  $a = \epsilon$ , then it is a push-operation.
- $r_m \in F, s_m = \epsilon$

### Theorem 188

PDAs recognize exactly the set of CFLs.

*Proof.* The proof is quite tedious; so only a partial proof is given: we are going to convert any given CFG into PDA. Suppose a CFG  $(V_0, \Sigma_0, R_0, S_0)$  is given.

We can construct a new PDA  $(Q, \Sigma, \Gamma, q_0, \Delta, F)$  from the given CFL s.t.

- $Q = \{Q_S, Q_M, Q_F\}$
- $\Sigma = \Sigma_0$
- $\Gamma = V_0 \cup \Sigma_0$
- $q_0 = Q_S$
- $F = Q_F$
- $\Delta =$   
 $\{(Q_S, \epsilon, \epsilon, Q_M, S\$)\} \cup$   
 $\{(Q_M, \epsilon, \epsilon, X, Q_M, W) | X \rightarrow W \in R\} \cup$   
 $\{(Q_M, a, a, Q_M, \epsilon) | a \in \Sigma_0\} \cup$   
 $\{(Q_M, \epsilon, \$, Q_F, \epsilon)\}$

This exactly simulates the parse tree of the CFL. □

## 12.3 Turing Machines

**Definition 189** (Turing Machine)

A Turing machine consists of:

- A tape divided into consecutive cells. Each cell contains a symbol from the tape alphabet, which contains a blank symbol and one or more other symbols. The tape is assumed to be infinitely long to the left; cells that have not been written before are assumed to be filled with the blank symbol.
- A head which can read a single symbol on the tape at a time, and is able to move one (and only one at once) cell to the right or the left.
- A state register which stores the state of the TM, starting from the starting state (defined below) and following the transition function's rule (also defined below).

Formally, a TM is a 7 tuple  $(Q, \Sigma, \Gamma, \delta, q_0, q_{accept}, q_{reject})$  where:

- $Q$  is the set of states;
- $\Gamma$  is the set of tape alphabet;
- $b \in \Gamma$  is the blank symbol, the only symbol allowed to occur infinitely often at any step of the computation;
- $\Sigma \subseteq \Gamma \setminus \{b\}$  is the set of input symbols, that is, the set of symbols allowed to appear in the initial tape contents;
- $q_0 \in Q$  is the starting state;
- $F \subseteq Q$  is the set of accepting states, and the initial tape contents is said to be accepted by  $M$  if it eventually halts in a state from  $F$ ;
- $\delta$  is a partial function called the transition function of  $(Q \setminus F) \times \Gamma \rightarrow Q \times \Gamma \times \{L, R\}$ , where  $L$  and  $R$  signifies left and right shifts of the tape. If  $\delta$  is undefined on the current state and the current tape symbol, then the machine halts.

Using the components of TM and the formal definition, the Turing machine accepts iff it halts on the set of accepting states, and it rejects iff it halts on the set of rejecting states. It may loop infinitely, of which it neither accepts nor rejects the tape.

The definition of a Turing Machine is not unique. Some definitions use multiple tapes, using one of them as the input tape that can't be modified and another as the output tape. Some has more than one halting states. Some include  $N$  in the final output of the transition function, indicating no movement of the head. But in general, a Turing machine starts from one state, follows the decision function every step, and halts at the halting state. Some of the many variations on the Turing machine are mentioned in 12.5.2.

In fact, the different definitions of a Turing machine turns out to be the same, in the sense that a function  $f: \{0,1\}^* \rightarrow \{0,1\}$  is computable using one definition of a Turing machine iff it is computable using another definition of a Turing Machine.

We now give the following thesis from the creator of the  $\lambda$ -calculus, Alonzo Church and Alan Turing.

**Thesis 190** (Church-Turing Thesis)

A function on Natural Numbers which is computable by a human being following an algorithm, ignoring resource limitations, if and only if it is computable by a Turing Machine.

## 12.4 Decidable and Recognizable Languages

**Definition 191** (Decidable Languages)

Decidable Languages are languages that can be represented with decidable Turing machines; that is, the set of Turing machines that always accepts accepting words and rejects others.

**Definition 192** (Recognizable Languages)

Recognizable Languages are languages that can be represented with recognizable Turing machines; that is, the set of Turing machines that always accepts accepting words.

Decidable and Recognizable Turing Machines seem similar; however recognizable machines does not have to reject a non-accepting word; it may instead loop infinitely.

## 12.5 Equivalences to Turing Machine

The followings can be shown to be computationally equivalent to a Turing machine; however no proofs are given since they are usually long and arduous.

### 12.5.1 Push-down Automaton with Two Stacks

The simplest version that is equivalent to a Turing Machine would be a PDA which has two stacks. The two stacks can simulate the tape of the Turing machine by pushing and popping.

### 12.5.2 Variations on the Turing Machine

The following variations on the Turing machine are equivalent to the original Turing machine:

- Variations on the Definition
  - Allowing  $N$ , "no shift", in the movement rules;
  - Having a single accepting state, say  $q_{accept}$  and a single rejecting state, say  $q_{reject}$ , and forcing the transition function  $\delta$  to be a function. In this variant, the machine accepts iff it ends in  $q_{accept}$ , and rejects iff it ends in  $q_{reject}$ .
- Variations on the Form of the Machine
  - Tape is infinite only in one direction;
  - Tape is infinite in both directions;
  - Tape is 2-dimensional;
  - There exists multiple tapes that the machine can access concurrently.

There are many more variations other than these.

### 12.5.3 General Recursive Functions

**Definition 193** (General Recursive Functions)

General Recursive Functions, otherwise known as  $\mu$ -recursive functions, is a set of functions  $\forall n \in \mathbb{N}, f: \mathbb{N}^n \rightarrow \mathbb{N}$  that includes the three "Initial", or "Basic" functions, and closed under three operators:

- Initial Functions

- **Constant Function:**  $\forall n, k \in \mathbb{N}, f(x_1, \dots, x_k) = n$

Alternative definition use a Zero function:  $\forall k \in \mathbb{N}, Z(x_1, \dots, x_k) = 0$

- **Successor Function**  $S: S(x) = x + 1$

- **Projection Function**  $P_i^k$ :

This is also called the Identity Function  $I_i^k$

- Operators

- **Composition Operator**  $\circ$ : Given an  $m$ -ary function  $h(x_1, \dots, x_m)$  and  $m$   $k$ -ary functions  $g_1(x_1, \dots, x_k), \dots, g_m(x_1, \dots, x_k)$ :

$$h \circ (g_1, \dots, g_m) = f \text{ where } f(x_1, \dots, x_k) = h(g_1(x_1, \dots, x_k), \dots, g_m(x_1, \dots, x_k))$$

This is also called the Substitution Operator.

- **Primitive Recursion Operator**  $\rho$ : Given the  $k$ -ary function  $g(x_1, \dots, x_k)$  and  $(k+2)$ -ary function  $h(y, z, x_1, \dots, x_k)$ :

$$\begin{aligned} \rho(g, h) &= f \text{ where} \\ f(0, x_1, \dots, x_k) &= g(x_1, \dots, x_k) \\ f(y + 1, x_1, \dots, x_k) &= h(y, f(y, x_1, \dots, x_k), x_1, \dots, x_k) \end{aligned}$$

- **Minimization Operator**  $\mu$ : Given a  $(k+1)$ -ary total function  $f(y, x_1, \dots, x_k)$ :

$$\begin{aligned} \mu(f)(x_1, \dots, x_k) &= z \Leftrightarrow f(z, x_1, \dots, x_k) = 0 \text{ and} \\ &f(i, x_1, \dots, x_k) > 0 \text{ for } i = 0, \dots, z - 1 \end{aligned}$$

Intuitively, this operator seeks the smallest argument that causes the function to return 0; if none exists, the search never ends and therefore cannot return.

### 12.5.4 Lambda Calculus

Lambda Calculus, first defined by Alonzo Church, is a formal system of mathematical logic for expressing computation based on function-like objects.

**Definition 194** (Lambda Expression)

Lambda expressions are composed of:

- Variables,  $v_1, \dots, v_n, \dots$
- The abstraction symbols lambda  $\lambda$  and dot  $.$
- Parentheses  $()$

For some applications, terms for logical and mathematical constants and operation may be included.

The set of lambda expressions,  $\Lambda$ , can be defined inductively:

- If  $x$  is a variable, then  $x \in \Lambda$
- If  $x$  is a variable and  $M \in \Lambda$ , then  $(\lambda x.M) \in \Lambda$   
This rule is also known as Abstractions.
- If  $M, N \in \Lambda$ , then  $(MN) \in \Lambda$

This rule is also known as Application.

Though only the definition is given, [This Wikipedia article](#) can be helpful to understand how lambda calculus works.

## Chapter 13

# Theory of Computation

### 13.1 Computability

Turing machine was already defined in [189], but let's write down the definition here for convenience:

**Definition 195** (Turing Machine)

A Turing machine consists of:

- A tape divided into consecutive cells. Each cell contains a symbol from the tape alphabet, which contains a blank symbol and one or more other symbols. The tape is assumed to be infinitely long to the left; cells that have not been written before are assumed to be filled with the blank symbol.
- A head which can read a single symbol on the tape at a time, and is able to move one (and only one at once) cell to the right or the left.
- A state register which stores the state of the TM, starting from the starting state (defined below) and following the transition function's rule (also defined below).

Formally, a TM is a 7 tuple  $(Q, \Sigma, \Gamma, \delta, q_0, q_{accept}, q_{reject})$  where:

- $Q$  is the set of states;
- $\Gamma$  is the set of tape alphabet;
- $b \in \Gamma$  is the blank symbol, the only symbol allowed to occur infinitely often at any step of the computation;
- $\Sigma \subseteq \Gamma \setminus \{b\}$  is the set of input symbols, that is, the set of symbols allowed to appear in the initial tape contents;
- $q_0 \in Q$  is the starting state;
- $F \subseteq Q$  is the set of accepting states, and the initial tape contents is said to be accepted by  $M$  if it eventually halts in a state from  $F$ ;
- $\delta$  is a partial function called the transition function of  $(Q \setminus F) \times \Gamma \rightarrow Q \times \Gamma \times \{L, R\}$ , where  $L$  and  $R$  signifies left and right shifts of the tape. If  $\delta$  is undefined on the current state and the current tape symbol, then the machine halts.



Using the components of TM and the formal definition, the Turing machine accepts iff it halts on the set of accepting states, and it rejects iff it halts on the set of rejecting states. It may loop infinitely, of which it neither accepts nor rejects the tape.

We will abbreviate "Turing Machine" as TM, or DTM when necessary.

Usually, the proofs involving TMs do not give a formal construction of the machines because it is an extremely tedious process. Instead the proof describes what the machine does. It would be intuitive to see that such a machine can indeed be constructed.

**Definition 196** (Decision Problem)

- A TM  $M$  runs in time  $T(n)$  if it halts in at most  $T(n)$  steps for every input with length  $n$ .
- A decision problem is a subset of the set of natural numbers  $\mathbb{N}$ . We assume  $0 \in \mathbb{N}$ .
- An input is a natural number that will be written on the initial tape in binary. The length of the input is the number of cells required to represent it, which is  $|x| = \lceil \log_2(x+1) \rceil$ .
- A TM  $M$  accepts an input  $x$  if it accepts with the given input  $x$ . Similarly,  $M$  rejects  $x$  if it rejects with the given input  $x$ .
- A TM  $M$  decides a decision problem  $L$  if, for all  $x \in \mathbb{N}$ ,  $M$  accepts  $x$  if  $x \in L$  and  $M$  rejects  $x$  otherwise. In that case,  $L$  is decidable.
- A TM  $M$  semi-decides a decision problem  $L$  if, for all  $x \in \mathbb{N}$ ,  $M$  accepts  $x$  if  $x \in L$  and  $M$  runs infinitely otherwise. In that case,  $L$  is semi-decidable.

What if we want other types of inputs such as two natural numbers, rational numbers, ASCII strings, graphs, and so on? In that case, we can encode them as natural numbers. For example, there are some easy-to-compute injection from  $\mathbb{N}^2$  to  $\mathbb{N}$ , and we assume they are given as the encoded forms. But since there is no injection from  $\mathbb{R}$  to  $\mathbb{N}$ , we cannot give real numbers as inputs.

Note also that since a TM itself is finite, the set of all TMs is countable. Therefore TMs can also be encoded, and even be given as an input to other TMs! Yo dawg, I heard you like TMs...

Now, a natural question is whether undecidable problems exist at all. The answer is yes, because there are countably many Turing machines but uncountably many subsets of  $\mathbb{N}$ . We will also define one of the most important undecidable problems:

**Definition 197** (Halting Problem)

The halting problem **HALT** is the set of pairs  $(M, x) \in \mathbb{N}$  such that a TM  $M$  halts on input  $x$ . (Remind that  $(M, x)$  is encoded into a single natural number.)

**Theorem 198**

**HALT** is undecidable.

*Proof.* Suppose there is a machine  $N$  that decides **HALT**. Construct another machine  $N'$  that does the following: given input  $x$ , simulate  $N$  on input  $(x, x)$ . If  $N$  accepts it, run an infinite loop. Otherwise, accept.

Now consider what happens with  $N'$  is given the input  $N'$ . If  $N'$  accepts itself, then it means  $N$  rejects the input  $(N', N')$ , i.e.  $N'$  on input  $N'$  never halts. But this is a contradiction to the assumption that  $N'$  accepts

itself. On the other hand, if  $N'$  runs an infinite loop, then it means  $N$  accepts the input  $(N', N')$ , i.e.  $N'$  on input  $N'$  eventually halts. This is again a contradiction. Therefore no such  $N$  exists.  $\square$

However, it should be noted that **HALT** is semi-decidable, since we can just simulate  $M$  on the input  $x$  and accept if  $M$  halts. If  $M$  never halts, then our simulation would not halt either.

## 13.2 Nondeterministic Turing Machine

**Definition 199** (Nondeterministic Turing Machine)

A nondeterministic Turing Machine (NDTM) is the same as a DTM except that  $\delta$  is a relation instead of a partial function. The next state of the state  $(q, c) \in (Q \setminus F) \times \Gamma$  can be any of  $(q', c', d') \in Q \times \Gamma \times \{L, R\}$  such that  $(q, c)\delta(q', c', d')$ . An NDTM accepts an input  $x$  if it always halts and it accepts  $x$  in at least one sequence of execution. An NDTM rejects  $x$  if it always rejects  $x$ .

Although an NDTM looks stronger than a DTM, it is actually possible to simulate an NDTM using a DTM. To check whether an NDTM accepts  $x$ , generate all execution sequences of the machine and check whether one of them leads to acceptance. However, the power of an NDTM is that by randomly "guessing" the next state of execution, it can sometimes easily compute what would take exponential time for a DTM, in polynomial time. Details will be introduced soon.

## 13.3 Relations Between Decidabilities

**Theorem 200**

1. A finite problem  $L$  is decidable.
2. A problem  $L$  is decidable iff its complement is decidable.
3. A problem  $L$  is decidable iff  $L$  and its complement are both semi-decidable.

*Proof.* (1) Let  $L = \{x_1, \dots, x_k\}$ . Construct a TM that takes an input  $x$  and decides whether  $(x = x_1) \vee (x = x_2) \vee \dots \vee (x = x_k)$ . Even if we don't know the contents of  $L$ , it is still true that such a TM exists.

(2) Suppose there is a TM  $M$  that decides the complement of  $L$ . Construct another TM that takes an input  $x$ , simulates  $M$  on  $x$ , then accepts iff  $M$  rejects. The other direction is the same.

(3) If  $L$  is decidable, then clearly  $L$  is semi-decidable. From (2), the complement of  $L$  is decidable, so it is semi-decidable. Conversely, let  $M$  be a TM that decides  $L$  and  $M'$  be a TM that decides the complement of  $L$ . Construct another TM that takes an input  $x$ , and simulates each step of  $M$  and  $M'$  on  $x$  one by one. If  $M$  halts, then accept. If  $M'$  halts, then reject.  $\square$

## 13.4 Computational Complexity

(TODO: Write something about asymptotic notation here)

**Definition 201** (Asymptotic notation)

Let  $f$  and  $g$  be two functions from  $\mathbb{N}$  to  $\mathbb{N}$ . Then we say:

- $f = O(g)$  if there is a constant  $c$  such that  $f(n) \leq c \cdot g(n)$  for every sufficiently large  $n$ . That is,  $n > N$  for some  $N$ .
- $f = \Omega(g)$  if  $g = O(f)$ .
- $f = \Theta(g)$  if  $f = O(g)$  and  $g = O(f)$ .
- $f = o(g)$  if for every constant  $c > 0$ ,  $f(n) < c \cdot g(n)$  for every sufficiently large  $n$ .
- $f = \omega(g)$  if  $g = o(f)$ .

**Definition 202** ( $\mathbf{P}$ ,  $\mathbf{NP}$ ,  $\mathbf{EXP}$ )

- $\mathbf{P}$  is the set of boolean functions computable with a deterministic Turing machine in time  $O(n^c)$  for some constant  $c > 0$ .
- $\mathbf{NP}$  is the set of boolean functions computable with a non-deterministic Turing machine in time  $O(n^c)$  for some constant  $c > 0$ .
- $\mathbf{EXP}$  is the set of boolean functions computable with a deterministic Turing machine in time  $O(2^{n^c})$  for some constant  $c > 0$ .

**Theorem 203**

$\mathbf{P} \subseteq \mathbf{NP} \subseteq \mathbf{EXP}$ .

*Proof.* A DTM is automatically an NDTM, so  $\mathbf{P} \subseteq \mathbf{NP}$ . To show  $\mathbf{NP} \subseteq \mathbf{EXP}$ , let  $M$  be an NDTM that runs in time  $p(n)$  where  $p$  is a polynomial. Then since there are at most  $2^{p(n)}$  execution sequences of  $M$ , we can simulate all executions in exponential time. Accept the input  $x$  iff  $M$  accepts for at least one execution sequence.  $\square$

## 13.5 Reduction

Is there a polynomial-time algorithm for a given decision problem? Computer scientists are interested in this question because if there is one, it is usually a small-degree polynomial like  $O(n^2)$  or  $O(n^5)$ . Some problems have a special property that if the problem has a polynomial-time algorithm, then several other problems do.

**Definition 204** (Polynomial-time Karp reduction)

A problem  $A \subseteq \{0,1\}^*$  is polynomial-time Karp reducible to  $B \subseteq \{0,1\}^*$ , denoted  $A \leq_p B$ , if there is a polynomial-time computable function  $f: \{0,1\}^* \rightarrow \{0,1\}^*$  such that for every  $x \in \{0,1\}^*$ ,  $x \in A$  iff  $f(x) \in B$ .

The intuitive meaning is that a problem of  $A$  can be "reduced" to a problem of  $B$ , and if we can solve  $B$  in polynomial-time, then we can solve  $A$  in polynomial-time too.

**Definition 205** (NP-complete)

A problem  $A$  is NP-hard if every problem in  $\mathbf{NP}$  is polynomial-time reducible to  $A$ , and NP-complete if  $A$  is NP-hard and NP.

**Theorem 206**

1. If  $A \leq_p B$  and  $B \leq_p C$ , then  $A \leq_p C$ .
2. An NP-complete problem  $A$  is in  $\mathbf{P}$  iff  $\mathbf{P} = \mathbf{NP}$ .
3. If  $A \leq_p B$  and  $A$  is NP-hard, then  $B$  is NP-hard.

*Proof.* (1) Let  $f$  be a reduction from  $A$  to  $B$  with polynomial time  $p(n)$ , and  $g$  from  $B$  to  $C$  with  $q(n)$ . Then  $g \circ f$  is a reduction from  $A$  to  $C$  with polynomial time  $q(p(n))$ .

(2) Suppose  $A$  is NP-complete and in **P**. Then any problem  $B$  in **NP** can be polynomial-time reduced to  $A$ , so transitivity implies that  $B$  is polynomial-time computable. The converse is trivial.

(3) Any problem  $C$  in **NP** can be polynomial-time reduced to  $A$ . Transitivity implies that  $C$  can be polynomial-time reduced to  $B$ .  $\square$

Now the obvious question is, does such a strong problem actually exist? The answer is yes, and a lot of important problems are NP-complete.

(TODO: SAT)

Having proven that SAT is NP-hard, more problems can be proven NP-hard if we can reduce SAT to those problems in polynomial-time. Here are only a tiny fraction of the NP-complete problems:

**Definition 207** (NP-complete problems)

- The 3-SAT problem is a SAT problem where each clause contains exactly 3 variables.
- Given a graph  $G$  and an integer  $0 \leq k \leq |V(G)|$ , the clique problem asks whether there is a complete induced subgraph of  $G$  with size at least  $k$ .
- The independent set problem asks whether there is a subset  $S$  of  $V(G)$  with size at least  $k$  such that no two vertices in  $S$  are adjacent, and 0 otherwise.
- The vertex cover problem asks whether there is a subset  $S$  of  $V(G)$  with size at most  $k$  such that each edge is adjacent to at least one vertex in  $S$ .
- The chromatic number problem asks whether  $G$  is 3-colorable.
- Given a set  $S$  of integers and an integer  $k$ , the subset sum problem asks whether there is a subset of  $S$  whose sum of elements equals  $k$ .
- Given an  $n \times m$  matrix  $A$  and an  $n \times 1$  matrix  $b$  of integers, the integer programming problem asks whether there is an  $m \times 1$  matrix  $x$  of integers such that each element of  $Ax + b$  is non-negative.

**Theorem 208**

All problems in [207] are NP-complete.

*Proof.* Clearly all problems described are NP. We will only show that they are all NP-hard.

If we can reduce SAT to 3-SAT in polynomial time, then [206] will show that 3-SAT is NP-hard. To do this, note that

- $x$  is equivalent to  $x \vee x \vee x$ ,
- $x_1 \vee x_2$  is equivalent to  $x_1 \vee x_2 \vee x_2$ ,
- $x_1 \vee \dots \vee x_n$  is equivalent to  $(x_1 \vee x_2 \vee y_1) \wedge (\neg y_1 \vee x_3 \vee y_2) \wedge \dots \wedge (\neg y_{n-4} \vee x_{n-2} \vee y_{n-3}) \wedge (\neg y_{n-3} \vee x_{n-1} \vee x_n)$ , where  $n \geq 4$  and  $y_1, \dots, y_{n-3}$  are new variables unused in the original SAT formula.

Next, we reduce 3-SAT to a clique problem. (TODO)

$G$  has a clique of size  $k$  iff  $\bar{G}$  has an independent set of size  $k$ . This shows that clique and independent set are polynomial-time reducible to each other.

$G$  has an independent set of size  $k$  iff  $G$  has a vertex cover of size  $|V(G)|-k$ , by taking the complement of the independent set. Therefore independent set and vertex cover are polynomial-time reducible to each other.

We reduce 3-SAT to a chromatic number problem. (TODO)

We reduce 3-SAT to a subset sum problem. (TODO)

Finally, we reduce 3-SAT to an integer programming problem. Given a 3-SAT formula with  $n$  variables, set  $0 \leq x_i \leq 1$  for  $i=1, \dots, n$ , and convert the clause  $(x_a \vee x_b \vee x_c)$  into  $x_a + x_b + x_c \geq 1$ . If the clause contains  $\neg x_a$ , convert it to  $1 - x_a$ . This system of inequalities can easily be converted to the matrix form.

□

## Chapter 14

# Graph Theory

### 14.1 Basic Graph Definitions

**Definition 209** (Graph)

A graph  $G$  is represented by a pair of sets  $(V(G), E(G))$ , and a relation  $\sim_G \subseteq V(G) \times E(G)$  such that for each  $e \in E(G)$ , there are exactly one or two  $v \in V(G)$  such that  $v \sim_G e$ . An element of  $V(G)$  is a vertex, and an element of  $E(G)$  is an edge. If  $v \sim_G e$ , we say  $v$  is incident with  $e$ , and  $v$  is an end of  $e$ .

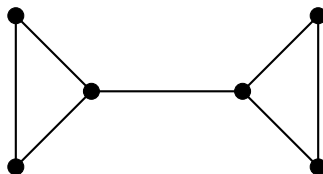


Figure 14.1: A graph with 6 vertices and 7 edges.

From now on, we will skip  $(G)$  and just write  $V$  and  $E$  if the context is obvious. Similarly we will skip  $G$  and just write  $\sim$ . Also, for simple graphs, we may write an edge as  $vw$  where  $v$  and  $w$  are the ends of the edge.

**Definition 210**

- A vertex  $v$  is adjacent to another vertex  $w$  if there is an edge  $e$  such that  $v \sim e$  and  $w \sim e$ . We also say that  $v$  is a neighbor of  $w$ .
- A loop is an edge with exactly one end.
- Two edges  $e_1$  and  $e_2$  are parallel if  $e_1 \neq e_2$  and the set of ends of  $e_1$  equals that of  $e_2$ .
- A graph  $G$  is simple if it has no loops or parallel edges.
- Two graphs  $G$  and  $H$  are isomorphic if there are two bijections  $f_V : V(G) \rightarrow V(H)$  and  $f_E : E(G) \rightarrow E(H)$  such that for all  $v \in V(G)$  and  $e \in E(G)$ ,  $v \sim_G e$  iff  $f_V(v) \sim_H f_E(e)$ .

Note that some texts might use a different definition of graphs. One common definition is that  $E(G)$  is a set of two-element subsets of  $V(G)$ . With this definition, our definition of a simple graph is just called a graph, and our definition of a graph is called a multigraph (and you need to change “set” to “multiset”).

**Definition 211** (Subgraph)

- A graph  $G$  is a subgraph of a graph  $H$  if  $V(G) \subseteq V(H)$ ,  $E(G) \subseteq E(H)$ , with the same incidence relation, i.e. the set of ends of any edge  $e$  in  $G$  equals that of  $e$  in  $H$ .
- For  $e \in E$ ,  $G \setminus e$  is  $(V(G), E(G) \setminus \{e\})$  with the same incidence relation.
- For  $v \in V$ ,  $G \setminus v$  is  $(V(G) \setminus \{v\}, E')$ , where  $E'$  is the set of edges in  $G$  not incident with  $v$ , with the same incidence relation.
- A subgraph  $H$  of  $G$  is spanning if  $V(H) = V(G)$ .
- A subgraph  $H$  of  $G$  is induced if  $E(H)$  equals the set of edges in  $G$  whose set of ends is contained in  $V(H)$ . We say  $H$  is induced by  $V(H)$ .
- For  $X \subseteq V$ ,  $G[X]$  is a subgraph of  $G$  induced by  $X$ .

**Definition 212**

- A complete graph with  $n$  vertices, denoted  $K_n$ , is a simple graph in which for any pair of different vertices there is an edge connecting them.
- A cycle graph with  $n$  vertices, denoted  $C_n$ , is a simple graph whose edge set is  $\{v_1v_2, \dots, v_{n-1}v_n, v_nv_1\}$ , where  $V = \{v_1, \dots, v_n\}$ .
- A graph  $G$  is bipartite if  $V$  can be partitioned into non-empty subsets  $A$  and  $B$  such that no edges connect two vertices in  $A$  or two vertices in  $B$ .
- A complete bipartite graph with  $n+m$  vertices, denoted  $K_{n,m}$ , is a simple bipartite graph with  $|A| = n$ ,  $|B| = m$  in which for any vertex in  $A$  and in  $B$ , there is an edge connecting them.
- For a simple graph  $G$ , the complement  $\bar{G}$  of  $G$  is a simple graph on  $V(G)$  such that any two different vertices  $v$  and  $w$  are adjacent in  $\bar{G}$  iff they are not adjacent in  $G$ .

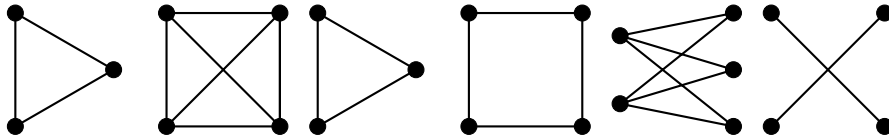


Figure 14.2: From left to right:  $K_3$ ,  $K_4$ ,  $C_3$ ,  $C_4$ ,  $K_{2,3}$ , and  $\bar{C}_4$ . Note that  $K_3$  is isomorphic to  $C_3$ .

**Definition 213**

- A walk from  $v \in V$  and  $w \in V$  is an alternating sequence  $v_0e_1v_1e_2 \dots e_kv_k$  of vertices and edges such that  $v_0 = v$ ,  $v_k = w$ , and the set of ends of  $e_i$  equals  $\{v_{i-1}, v_i\}$ .  $k$  is the length of the walk.
- A trail is a walk with distinct edges.
- A closed walk is a walk with  $v = w$  and  $k > 0$ .
- A circuit is a trail that is also a closed walk.

- A path is a walk with distinct vertices.
- A cycle is a circuit with distinct  $\{v_0, \dots, v_{k-1}\}$ .

**Definition 214** (Connectivity)

- A graph is connected if for any two vertices in  $V$  there is a path connecting them.
- A connected component of a graph  $G$  is  $G[X]$  such that  $G[X]$  is connected, and for any  $Y \subseteq V$  such that  $X \subsetneq Y$ ,  $G[Y]$  is not connected.

## 14.2 Degrees

**Definition 215** (Degree)

The degree of  $v \in V(G)$ , denoted  $\deg_G(v)$ , is the number of non-loop edges incident with  $v$ , plus two times the number of loops incident with  $v$ .

Again, we might skip  $G$  and write  $\deg(v)$ . As we progress, it will be clear why it is convenient to count a loop twice.

**Lemma 216** (Degree Sum Formula)

$$\sum_{v \in V} \deg(v) = 2|E|.$$

*Proof.* Induction on  $|E|$ , with the trivial base case  $|E| = 0$ . Suppose  $|E| > 0$ . Let  $\sum_{v \in V} \deg(v) = A$  and  $2|E| = B$ . Take any edge  $e$ , and the induction with  $G \setminus e$  shows that  $A - 2 = B - 2$ . Therefore  $A = B$ .  $\square$

**Lemma 217** (Handshaking Lemma)

A graph has an even number of odd-degree vertices.

*Proof.*  $2|E|$  is an even number. From [216], exactly even number of the terms  $\deg(v)$  must be odd.  $\square$

The degree sum formula is sometimes also called the handshaking lemma.

**Definition 218** (Degree Sequence)

The degree sequence of a graph  $G$ , or the score of  $G$ , is the sequence of degrees  $(\deg(v_1), \dots, \deg(v_{|V|}))$ .

Now, how can we figure out if a sequence is a degree sequence of some graph? The following theorem gives a simple  $O(\sum d_i)$ -time algorithm to answer the question:

**Theorem 219** (Havel-Hakimi Algorithm)

Let  $(d_1, \dots, d_n)$  be a sequence of integers such that  $0 \leq d_1 \leq \dots \leq d_n$  and  $n > 1$ . It is a degree sequence of some simple graph iff  $(d_1, \dots, d_{z-1}, d_z - 1, \dots, d_{n-1} - 1)$  is a degree sequence of some simple graph, where  $z = n - d_n$ .

*Proof.* ( $\Leftarrow$ ) If  $(d_1, \dots, d_{z-1}, d_z - 1, \dots, d_{n-1} - 1)$  is a degree sequence of some simple graph, then we can make  $(d_1, \dots, d_n)$  by adding a vertex and connecting to the vertices with degrees  $d_z - 1, \dots, d_{n-1} - 1$ .

( $\Rightarrow$ ) Let  $G$  be a simple graph such that  $\deg_G(v_i) = d_i$  for all  $v_i \in V(G)$ . We will construct a simple graph  $H$  with  $\deg_H(u_i) = d_i$  for all  $u_i \in V(H)$  such that  $v_n$  is connected to  $v_{n-d_n}, \dots, v_n - 1$ . Then the conclusion follows by taking  $H - v_n$ .

If  $d_n = n - 1$ , then simply take  $H = G$ . Otherwise, define  $j(G)$  as the largest index  $j$  such that  $v_n$  is not adjacent to  $v_j$ . Among all graphs with  $\deg_H(u_i) = d_i$ ,



take one graph with the smallest  $j(H)$ . (Note that such  $H$  exists because at least one graph, namely  $G$ , satisfies the degree sequence condition.)

Suppose  $j = j(H) \geq n - d_n$ . Then there is an index  $i < j$  such that  $u_n$  is adjacent to  $u_i$ . Since  $\deg_H(u_i) \leq \deg_H(u_j)$ , there is a vertex  $w$  adjacent to  $u_j$  but not to  $u_i$ . Now, consider a new graph  $H'$  derived from  $H$  by removing  $u_i u_n$  and  $u_j u_k$ , and adding  $u_j u_n$  and  $u_i u_k$ . Then  $\deg_{H'}(u_i) = d_i$  and  $j(H') < j(H)$ , contradicting the minimality of  $H$ . Therefore  $j(H) = n - d_n$ .  $\square$

## 14.3 Trees

One of the important classes of graphs is a tree. There are many ways to define a tree. First we will state one definition, and then prove that other definitions are equivalent.

**Definition 220** (Tree)

A forest is a simple graph without any cycle. A tree is a connected forest. A leaf of a forest is a vertex with degree 1.

Before moving on to the equivalence, we introduce two useful lemmas:

**Lemma 221**

A tree with at least two vertices has at least two leaves.

*Proof.* Let  $P$  be a path with maximum length, and  $x$  and  $y$  be its end-vertices. Then  $x \neq y$ , and we claim that  $x$  and  $y$  are leaves. Suppose  $x$  is not a leaf, so  $x$  has an edge  $e$  not used by  $P$ . Let  $z$  be the other end of  $e$ . Since  $P + e$  has no cycles,  $z$  is not used by  $P$ . Therefore  $e + P$  is a path longer than  $P$ , contradicting the maximality. Repeat this proof to show that  $y$  is also a leaf.  $\square$

**Lemma 222**

Let  $G$  be a graph,  $v \in V$ , and  $\deg(v) = 1$ . Then  $G$  is a tree iff  $G - v$  is a tree.

*Proof.* Suppose  $G$  is a tree. Since  $G$  is connected, for any two vertices  $x \neq y$ , there is a path from  $x$  to  $y$ . Since  $v$  has only one incident edge, this path does not contain  $v$ . Therefore this path is also a path on  $G - v$ . Clearly  $G - v$  has no cycles. Therefore  $G - v$  is a tree.

Suppose  $G$  is not a tree. If  $G$  is disconnected, then  $G - v$  is clearly disconnected. If  $G$  has a cycle, then since this cycle does not contain  $v$ , it is also a cycle on  $G - v$ . Therefore  $G - v$  is not a tree in either cases.  $\square$

This enables us to apply induction on the number of vertices of a tree. Check the base case where there are  $\leq 2$  vertices. Then, let  $v$  be a leaf of a tree, and remove  $v$ . Since the resulting graph is also a tree, we can apply the inductive hypothesis. Then we can use this to prove the statement for the original tree.

**Theorem 223**

The following statements are equivalent for a simple graph  $G$ :

1.  $G$  is a tree.
2. For any two vertices  $u$  and  $v$  of  $G$ , there is exactly one path connecting them.
3.  $G$  is connected, and for any edge  $e$  of  $G$ ,  $G \setminus e$  is disconnected.
4.  $G$  has no cycle, and for any two vertices  $u$  and  $v$  not having an edge between them,  $G + uv$  has a cycle.

5.  $G$  is connected, and  $|E| = |V| - 1$ .

*Proof.* (1  $\Rightarrow$  2) Since  $G$  is connected, there is a path. Next, induction on  $|V|$ . The base case  $|V| \leq 2$  is trivial. From [221] and [222], there is a leaf  $v$  and  $G - v$  is a tree. Any two vertices  $a, b$  of  $G - v$  has a unique path. Since a path from  $a$  to  $b$  in  $G$  cannot contain  $v$ , there is a unique path in  $G$  as well. Since  $v$  is adjacent to a unique vertex  $u$ , and there is a unique path from  $a$  to  $u$ , there is a unique path from  $a$  to  $v$  which is the path to  $u$  plus the edge  $uv$ .

(2  $\Rightarrow$  3) Since every pair of vertices has a path,  $G$  is connected. For any  $e$ , its two endpoints have a unique path which is  $e$  itself. Therefore there is no path between them in  $G \setminus e$ .

(3  $\Rightarrow$  4) If  $G$  has a cycle, then take any edge  $e$  in the cycle  $C$ . In any walk that contains  $e$ , this  $e$  can be replaced with walking the opposite direction on  $C$  to form another valid walk. (The rigorous argument is left to the reader for exercise.) Therefore  $G \setminus e$  is connected, contradiction. Next, since  $G$  is connected, taking a path from  $u$  to  $v$  and then taking  $uv$  gives a cycle in  $G + uv$ .

(4  $\Rightarrow$  1) If  $G$  is disconnected, then connecting two vertices in different connected components does not give a cycle, contradiction. This is because once you take that edge, there is no way to come back to the starting vertex. Therefore  $G$  is a connected graph with no cycle, i.e. a tree.

(1  $\Rightarrow$  5)  $G$  is connected from the definition. Next, induction on  $|V|$ . The base case  $|V| \leq 2$  is trivial. There is a leaf  $v$  and  $G - v$  is a tree.  $G - v$  has  $|E(G)| - 1$  edges and  $|V(G)| - 1$ , so  $|E(G)| - 1 = |V(G)| - 2$ .

(5  $\Rightarrow$  3) Adding an edge decreases the number of connected components by at most one. A graph with no edges has  $|V|$  connected components. Therefore a graph with  $|V| - 2$  edges is disconnected.  $\square$

How can we figure out if a sequence is a degree sequence of some tree? It turns out to be a lot simpler than [219] and basically anything that makes sense can be a degree sequence of a tree:

**Theorem 224** (Degree Sequence of a Tree)

A sequence  $(d_1, \dots, d_n)$  is a degree sequence of some tree iff all  $d_i$  are positive and  $\sum d_i = 2n - 2$ .

*Proof.* ( $\Rightarrow$ ) Clear from [223] (5) and [216].

( $\Leftarrow$ ) Induction on  $n$ , with trivial base cases  $n \leq 2$ . Now suppose  $n \geq 3$ . There exists  $i$  and  $j$  such that  $d_i = 1$  and  $d_j > 1$ ; WLOG assume  $i = 1$  and  $j = 2$ . From induction,  $(d_2 - 1, d_3, \dots, d_n)$  is a degree sequence of some tree. Take any vertex  $v$  in the tree with degree  $d_2 - 1$ , and add a leaf adjacent to  $v$ . This constructs a tree with the degree sequence  $(d_1, \dots, d_n)$ .  $\square$

### 14.3.1 Spanning Trees

**Definition 225** (Spanning Subgraph)

A spanning subgraph of a graph  $G$  is a subgraph of  $G$  such that its vertex set equals  $V(G)$ . A spanning tree is a spanning graph that is a tree.

**Theorem 226**

A connected graph  $G$  has a spanning tree.

*Proof.* Let  $m = |E|$ , and label the edges as  $e_0, \dots, e_m$ , arbitrarily. Define

the subsets  $E_0, \dots, E_m$  of  $E$ , as

$$\begin{cases} E_0 = \emptyset \\ E_i = E_{i-1} \cup \{e_i\} & \text{if the spanning subgraph of } G \\ & \text{with } E = E_{i-1} \cup \{e_i\} \text{ has no cycle} \\ E_i = E_{i-1} & \text{otherwise.} \end{cases}$$

Let  $H$  be the spanning subgraph of  $G$  with  $E = E_m$ . Clearly,  $H$  has no cycle. If  $e_i \notin E_m$  and  $H + e_i$  has no cycle, then  $E_i$  would contain  $e_i$ , contradiction. From [223],  $H$  is a tree.  $\square$

(TODO: minimum spanning tree)

There are other minimum spanning tree algorithms like Prim's algorithm or Borůvka's algorithm.

## 14.4 Planar Graphs

**Definition 227** (Planar Graph)

A plane graph is a graph  $G$  where:

- $V \subseteq \mathbb{R}^2$ ;
- every edge is an arc between two endpoints;
- the interior of each edge contains no vertex and no point of any other edge.

The connected components of  $\mathbb{R}^2 \setminus G$  are called faces of  $G$ . Since  $G$  is contained in a sufficiently large disc, exactly one face is unbounded; that face is called the outer face of  $G$ . All other faces are called inner faces of  $G$ . A graph  $H$  is planar if it is isomorphic to some plane graph.

**Theorem 228** (Euler's Formula)

If  $G$  is a connected plane graph, and the number of faces of  $G$  is  $F$ , then

$$|V| - |E| + F = 2.$$

*Proof.* Induction on  $|E|$ . The base case is when  $G$  has no edges, one vertex, and one face; the formula clearly holds.

Pick any edge  $e$ . If  $e$  is a loop, removing it reduces  $|E|$  and  $F$  by one. Otherwise, contracting it reduces  $|V|$  and  $|E|$  by one. Either way the result follows by induction.  $\square$

**Theorem 229**

If  $G$  is simple and planar, and  $|V| \geq 3$ , then  $|E| \leq 3|V| - 6$ . If in addition  $G$  has no triangles (i.e.  $K_3$  as a subgraph), then  $|E| \leq 2|V| - 4$ .

*Proof.* Count the number  $N$  of pairs  $(f, e)$  where the face  $f$  and the edge  $e$  are incident. For each face, there are at least 3 edges incident to it, for otherwise there would be parallel edges or loops. Therefore  $N \geq 3F$ . On the other hand, each edge is incident to exactly two faces, so  $N = 2|E|$ . This gives  $3F \leq 2|E|$ . From [228],  $3F = 6 - 3|V| + 3|E| \leq 2|E|$ , and the first result follows.

The second result can be proved in the exactly same way, using  $N \geq 4F$ .  $\square$

**Corollary 230**

$K_5$  and  $K_{3,3}$  are not planar.

*Proof.*  $K_5$  has 5 vertices and 10 edges.  $K_{3,3}$  has no triangles, 6 vertices, and 9 edges. The result follows from [229].  $\square$

TODO: add a figure of  $K_5$  and  $K_{3,3}$ .

It clearly follows that any subdivision of  $K_5$  or  $K_{3,3}$  are not planar. Surprisingly, those two graphs are the only graphs that “need to be checked” to determine if a given graph is planar. The proof requires several more lemmas and theorems, so we have moved the proof to the appendix.

**Theorem 231** (Kuratowski’s Theorem)

A graph  $G$  is planar if and only if it does not have  $K_5$  or  $K_{3,3}$  as a topological minor.

## 14.5 Coloring

**Definition 232** (Coloring)

A  $k$ -coloring of a graph  $G$  is a function  $c:V(G) \rightarrow \{1,2,\dots,k\}$  such that if  $u$  and  $v$  are adjacent vertices, then  $c(u) \neq c(v)$ .  $G$  is  $k$ -colorable if there is a  $k$ -coloring of  $G$ . The chromatic number  $\chi(G)$  of  $G$  is the smallest integer  $k$  such that  $G$  is  $k$ -colorable.

Perhaps the most famous theorem about graph coloring is the four-color theorem. (TODO: write something)

**Theorem 233** (Four-color Theorem)

If  $G$  is planar, then  $\chi(G) \leq 4$ .

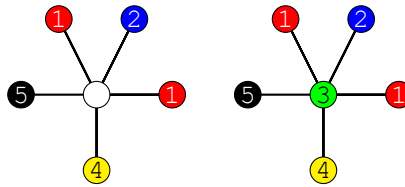
Unfortunately, the proof is too long and complicated to contain in the codex. We prove a weaker result:

**Theorem 234** (Five-color Theorem)

If  $G$  is planar, then  $\chi(G) \leq 5$ .

*Proof.* Induction on  $|V|$ . For  $|V| \leq 5$ , the theorem is trivial.

From [229],  $G$  has a vertex  $v$  of degree at most 5. If  $\deg_G(v) < 5$ , then inductively find a 5-coloring of  $G-v$ , and color  $v$  by some color in  $\{1,2,3,4,5\}$  not appearing in the neighbors of  $v$ . If  $\deg_G(v) = 5$  and not all colors are used in the neighbors of  $v$ , then the same argument applies.



Now suppose all 5 colors are used. Denote the neighbors of  $v$  as  $u_1, u_2, u_3, u_4, u_5$ , in clockwise order. Without loss of generality, we will assume that  $c(u_i) = i$ .

The main idea of the rest of the proof is that we want to change the color of one of the neighbors, say change  $c(u_i)$  to  $k$ . This is impossible if  $u_i$  has a neighbor of color  $k$ , in which case we want to also change the color of that neighbor, to  $k'$ . But then that neighbor might have yet another neighbor of color  $k'$ , and this continues to form a chain. Hence we introduce the Kempe chain, named after Alfred Kempe.

Let  $V_{ij}$  be the set of vertices  $w$  in  $G$  such that there is a path from  $u_i$  to  $w$  consisting of vertices of color  $i$  or  $j$ . Note that if we switch the colors

of the vertices in  $V_{ij}$  (i.e. change  $i$  to  $j$  and  $j$  to  $i$ ), and leave everything else the same, then the result is still a coloring.

If  $V_{13}$  does not contain  $u_3$ , then switch the colors of the vertices in  $V_{13}$  and color  $v$  by 1.

(TODO: picture)

Otherwise,  $V_{24}$  does not contain  $u_4$ ; switch the colors of the vertices in  $V_{24}$  and color  $v$  by 2. This gives a 5-coloring of  $G$ .

(TODO: picture)

□

Fun fact: In 1879, the Kempe chain method was used to “prove” the four-color theorem by Alfred Kempe. No one noticed that this “proof” had an error until eleven years later when Percy Heawood found the error. What we saw above is the modification of the incorrect proof to prove the weaker theorem. The correct proof of four-color theorem was completed in 1976 by Kenneth Appel and Wolfgang Haken.

Here is his “proof.” Argue similarly as above with induction. If  $\deg_G(v) = 4$  and all 4 colors are used, then apply the Kempe chain method. Now suppose  $\deg_G(v) = 5$  and all 4 colors are used. Then one color is used exactly twice.

There are two cases: the two neighbors with that color are next to each other in clockwise order, or they are not. The first case is easy, just use the Kempe chain method. The second case is where the fun starts.

(TODO: picture.  $u_5-u_4-u_1-u_2-u_3$  clockwise;  $u_1$  and  $u_5$  has the same color. Cetner is noted v.)

WLOG,  $u_k$  has color  $k$ . For convenience, color 5 is the same as color 1.

If  $V_{42}$  does not contain  $u_2$ , then switch the colors of the vertices in  $V_{25}$  and color  $v$  by 4. Otherwise, if  $V_{43}$  does not contain  $u_3$ , then switch and color  $v$  by 4. Otherwise,  $V_{13}$  does not contain  $u_3$  and  $V_{52}$  does not contain  $u_2$ . Switch each chain and color  $v$  by 1.

(TODO: second case picture.)

Can you find a critical error in this argument? If you want to know, refer to the appendix.

## Chapter 15

# Cryptosystem

Cryptography is one of the most advanced area of applied mathematics. It uses many terms not used in many other branches of mathematics or applied mathematics, and is often called "state-of-the-art"-est part of mathematics.

### 15.1 Basic Terminology

**Definition 235** (Basic Terminology on Cryptosystems)

- **Plaintext:** The text before encryption
- **Ciphertext:** The text after encryption
- **Cryptosystems:** Encryption and decryption algorithms, see definition below for more
  - Encryption:** Using some sort of algorithm to change the content of a message so that it is unrecognizable.
  - Decryption:** Processing the encrypted message to change it back to the message.
- **Key:** A value required to encrypt or decrypt.
  - Encryption Key:** The key for encryption.
  - Decryption Key:** The key for decryption.
- **Cryptanalysis:** Decrypting the ciphertext without any prior knowledge(i.e. key).

Now that the basic terminologies are defined, we can go on with defining "Cryptosystem":

**Definition 236** (Cryptosystem)

A cryptosystem is defined as a tuple of three algorithms,  $(G, E, D)$ ;

*G* The key generation algorithm, sometimes abbreviated as KeyGen, chooses the encryption key  $k_1$  and the decryption key  $k_2$  from the set of possible keys. The set of possible keys is called the key space. Usually each key from the key space is chosen at uniformly random probability.

*E* The Encryption Algorithm, sometimes abbreviated as Enc, uses the encryption key  $k_1$ , takes the plaintext  $m$  as an input, and produces the ciphertext  $c$ . This is usually denoted as follows:

$$E_{k_1}(m) = c$$

*D* The Decryption Algorithm, sometimes abbreviated as Dec, uses the decryption key  $k_2$ , takes the ciphertext  $c$  as an input, and gains the plaintext  $m$ . This is usually denoted as follows:

$$D_{k_2}(c) = m$$

For a cryptosystem to be valid, by encrypting the plaintext  $m$  and decrypting the ciphertext, we must be able to get  $m$ , that is;

$$D_{k_2}(E_{k_1}(m)) = m$$

A cryptosystem is classified into two categories; if the encryption key is the same as the decryption key, it is called a Symmetric Key Algorithm; if not, it is called an Asymmetric Key Algorithm or a Public Key Algorithm. A symmetric key algorithm is again classified into two categories; Block Cipher and Stream Cipher.

**Definition 237** (Kerckhoffs' Principle)

Kerckhoffs' Principle states that a cryptosystem must be secure even if everything about the cryptosystem except for the key is exposed.

Kerckhoffs' Principle says that the cryptosystem's security must depend only on the secrecy of the key. Its core comes from the idea that "The enemy knows the system". In some, "Security through obscurity"(i.e. hiding the cryptosystem itself) holds but Kerckhoffs' Principle has its value for the following reasons:

1. Storing a smaller sized key is easier than hiding the entire cryptosystem. Also the cryptosystem is not safe from reverse engineering, but keys are, as they are usually a random number.
2. If the key is exposed, it is easier to change only the key, not the entire cryptosystem.
3. A cryptosystem is often used for many users, and everybody using the same cryptosystem allows for more efficient usage of space.
4. If the cryptosystem itself is kept a secret, if a problem arises(i.e. reverse engineering) to expose the cryptosystem, then the entire thing must be redesigned. This takes a lot of knowledge and time.
5. A cryptosystem is made weak by a small mistake; these mistakes are not found before the cryptosystems are analyzed fully, which is most easily done by making the system public. If they are indeed made public, the cryptosystem can be checked for security, allowing for a more secure system.

## 15.2 Encryption of Arbitrary Length Message

### 15.2.1 Padding

When using a block cipher, we need the length of the message to be an exact multiple of the length of the block used in the block cipher. If not, we use padding to make the message longer to make it an exact multiple. There are many ways to do so, but the following paddings are the most prominent:

- Zero Padding, otherwise known as Null Padding

Pad the message with zero(00) bytes to make the length be an exact multiple of the cipher block length. This may cause a problem if the last bytes of the message are 00.

- Bit Padding

Pad the message with  $10|00^n$ , so that we can know the start of padding. In this case, the message must be padded even if its length is a multiple of the cipher block length.

- Byte Padding

Same as zero padding, except the last byte is equal to the length of padding, that is; if we require four more bytes, the padding is 00|00|00|04. The message must also be padded even if its length is a multiple of the cipher block length.

- PKCS#7 Padding

Similar to byte padding, except every byte of the padding is equal to the length of padding, that is; if we require four more bytes, the padding is 04|04|04|04.

### 15.2.2 Modes of Operation

Sometimes we are required to encrypt a longer message than the length of the block. The plaintext are first padded using one of the techniques above, and the padded plaintext  $P$  is separated into blocks of padding length,  $P_1, P_2, \dots, P_N$ . They are then encrypted using the key  $K$ , sometimes with the help of the initialization vector  $IV$ , and produces the ciphertexts  $C_1, C_2, \dots, C_N$ . There are five major ways(or "modes") to do this; ECB, CBC, CFB, OFB, and CTR.

#### Electronic Code Book (ECB)

ECB mode is the simplest mode of them all. They simply take each blocks and encrypt them separately. In equation:

- **Encryption**  $C_i = E_K(P_i)$

- **Decryption**  $P_i = D_K(C_i)$

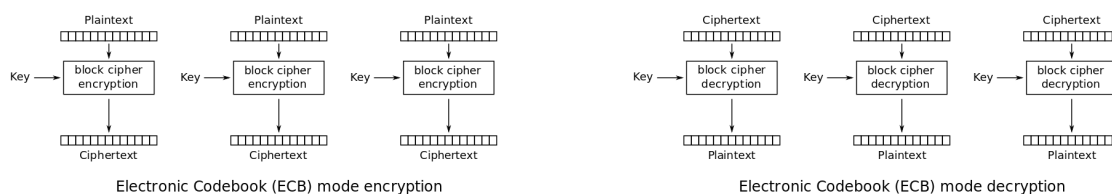


Figure 15.1: ECB Mode

Since same plaintext blocks are encrypted into same ciphertext block, the blocks can be copied, or replayed, to change the message easily. This is called the Block Replay Attack.



### Cipher Block Chaining (CBC)

CBC takes the previous ciphertext block and XOR( $\oplus$ ) it with the plaintext before encryption. The first block has no previous ciphertext block, hence it is XOR-ed with the IV. In equation:

- **Encryption**  $C_0 = IV, C_i = E_K(P_i \oplus C_{i-1}), i = 1, 2, 3, \dots, N$
- **Decryption**  $C_0 = IV, C_i = D_K(C_i) \oplus C_{i-1}, i = 1, 2, 3, \dots, N$

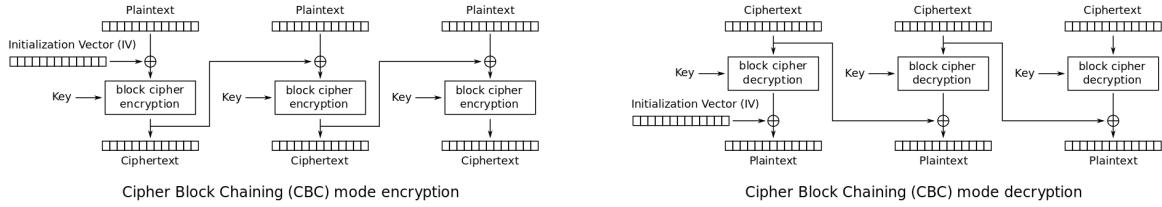


Figure 15.2: CBC Mode

### Cipher Feedback (CFB)

CFB can be used to encrypt a block even smaller than the size of the encryption block, and can be used to make a stream cipher out of block cipher. In the diagram given below, original block sizes are used. In equation:

- **Encryption**  $C_0 = IV, C_i = E_K(P_i \oplus C_{i-1}), i = 1, 2, 3, \dots, N$
- **Decryption**  $C_0 = IV, C_i = D_K(C_i) \oplus C_{i-1}, i = 1, 2, 3, \dots, N$

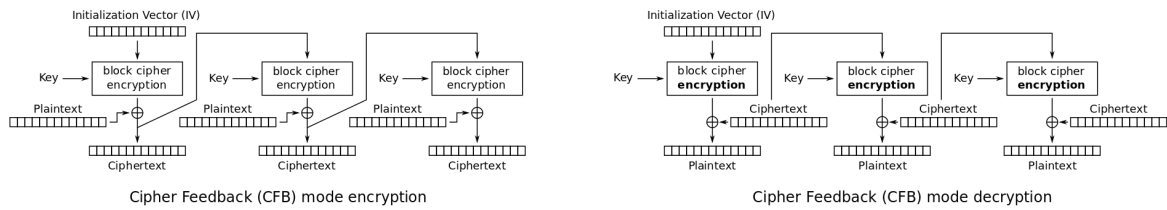


Figure 15.3: CFB Mode

By altering the equation to the following we have the "stream cipherized" version, where  $\ll$  is the shift operation,  $head(a, x)$  is the first  $x$  bits of  $a$ , and  $n$  is the size of the IV:

- **Shift Register**  $S_0 = IV, S_i = ((S_i \ll x) + C_i) \bmod 2^n$
- **Encryption**  $C_i = head(E_K(S_{i-1}), x) \oplus P_i$
- **Decryption**  $P_i = head(E_K(S_{i-1}), x) \oplus C_i$

### Output Feedback (OFB)

OFB can be used to encrypt a block even smaller than the size of the encryption block, and can be used to make a stream cipher out of block cipher.

- **Input and Output**  $I_0 = IV, I_j = E_K(I_{j-1}), j = 1, 2, 3, \dots, N$
- **Encryption**  $C_j = P_j \oplus I_j, i = 1, 2, 3, \dots, N$
- **Decryption**  $P_j = C_j \oplus I_j, i = 1, 2, 3, \dots, N$

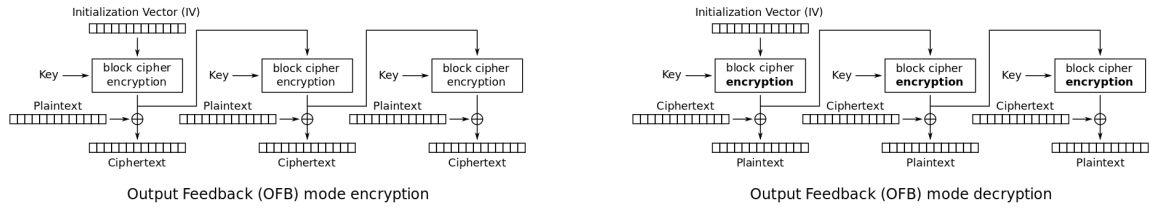


Figure 15.4: OFB Mode

We can similarly alter the equation as OFB so that it can be used as a stream cipher.

### Counter (CTR)

CTR can be used to encrypt a block even smaller than the size of the encryption block, and can be used to make a stream cipher out of block cipher. It encrypts the counter value instead of the plaintext, and XORs the value to gain the ciphertext.

- **Encryption**  $C_i = P_i \oplus E_K(Counter), i = 1, 2, 3, \dots, N$
- **Decryption**  $P_i = C_i \oplus E_K(Counter), i = 1, 2, 3, \dots, N$

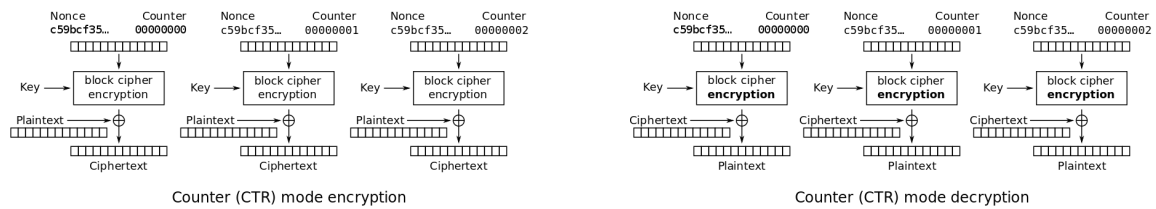


Figure 15.5: CTR Mode

We can similarly alter the equation as OFB so that it can be used as a stream cipher.

### Characteristics

Table 15.1 shows the characteristics for each modes of operation.

- **Block Pattern:** Whether if the overall pattern is kept after encryption

	ECB	CBC	CFB	OFB	CTR
Block Pattern	O	X	X	X	X
Preprocessing	X	X	X	O	O
Parallel Processing	Encryption	O	X	O	O
	Decryption	O	O	O	O
Error Propagation	X	$(P_i, P_{i+1})$	$\lceil \frac{n}{r} \rceil$ blocks	X	X
Encryption Unit	$n$	$n$	$r(\leq n)$	$r(\leq n)$	$r(\leq n)$

Table 15.1: Characteristics for Each Modes of Operation

- Preprocessing: Whether if preprocessing is possible on encryption and decryption
- Parallel Processing: Whether if parallel processing is possible on encryption or decryption
- Error Propagation: If there is an error in the encryption/decryption process, whether if the error spreads through other blocks
- Encryption Unit: The minimum requirement byte for encryption

## 15.3 Types of Attack

### 15.3.1 Attacking Classical Cryptosystems

Classical Cryptosystems are typically a substitution cipher and/or a transposition cipher. Since most, if not all, the classical cryptosystems are broken, the two valid ways to attack any classical cryptosystems is given here.

- Brute Force Attack

When the attacker gains the ciphertext  $c$ , the attacker uses every key possibility to try to gain  $m$ . This is otherwise known as the Exhaustive Key Search Attack. Theoretically this can be done to any symmetric-key cipher; but this is inapplicable to most modern cryptosystems as they have an extremely large key space.

- Frequency Analysis

The plaintext having some pattern, such as the alphabet 'e' appearing with the most frequency, will help the attacker gain knowledge on the plaintext just by seeing the ciphertext.

## 15.4 Cryptographic Hash Functions

A general hash function has the following properties:

- They take an arbitrary size of data as input, and;
- They produce a constant and fixed length data as output.

A cryptographic hash function, in addition to the properties above, must have the following properties:

- Preimage Resistance

If the hash value  $y$  is given, it must be hard to find an  $x$  such that  $h(x) = y$ , that is, the hash function must have one-wayness.

- Second Preimage Resistance

If the message  $x$  is given, it must be hard to find an  $x' \neq x$  such that  $h(x) = h(x')$ .

- Collision Resistance

It must be hard to find  $x \neq x'$  such that  $h(x) = h(x')$ . The pair  $(x, x')$  is called the collision pair.

## 15.5 Attacking the Cryptosystems

Attacks on cryptosystems are classified into passive and active attack. Passive attacks simply eavesdrops the transmission, and gains what the attacker wants without modification of the message. This type of attacking includes eavesdropping, of which the attacker intercepts the message in the middle to check the plaintext. This type of attacker is often referred to as "Eve" (as in eavesdropping) in theories. Active attackers will modify the message, which includes Modification, Deletion, Impersonation, and Replay. This type of attacker can also be referred to as "Eve", but sometimes is referred to as "Mallory", for malicious user.

- Modification: Changes the order of the message or changes a part of it to alter the meaning.
- Deletion: Intercepts the message and does not send it, interrupting the communication.
- Impersonation: Fakes their own identity to be identified as a correct user.
- Replay: Send a message again after eavesdropping, expecting some kind of result.

The four methods above are just the general ways to attack. We need to attack the system itself to know how to attack it. There are four methods of attack on system:

- **Ciphertext Only Attack**

The attacker knows only the ciphertext.

- **Known Plaintext Attack**

The attacker knows a list of (message, ciphertext) pair, and attempts to crack a ciphertext not in the list.

- **Chosen Plaintext Attack**

The attacker has access to an oracle that can encrypt the message, and attempts to crack a ciphertext.

- **Chosen Ciphertext Attack**

The attacker has access to an oracle that can decrypt a ciphertext, except for the target ciphertext.

There are three important properties to encryption schemes:

- Semantic Security

A semantically secure encryption scheme is infeasible for any computationally bounded adversary to derive a significant information about the original plaintext when given only its ciphertext and the corresponding public key if any. This can be represented as a game between the oracle and the adversary, as below:

1. The oracle generates a key for the challenge.
2. The adversary is given the encryption oracle (or the public key, in the case of public key cryptosystem).
3. The adversary can perform any number of polynomially bounded number of encryptions or operations.
4. The adversary generates two equal-length messages  $m_0$  and  $m_1$ , and transmits it to the oracle.
5. The oracle randomly chooses  $b \in \{0,1\}$  to encrypt the message  $m_b$  to  $C$ .
6. The adversary, upon receiving  $C$ , guesses  $b$ .

If the adversary cannot guess  $b$  correctly with significantly greater than 50% probability, then the scheme is said to be semantically secure under CPA.

- Indistinguishability

If a cryptosystem is indistinguishable, then an adversary would not be able to distinguish pairs of ciphertexts based on the message they encrypt. There are three types: IND-CPA, IND-CCA1, and IND-CCA2. They can be represented as a game between the oracle and the adversary. In both cases, they are said to be secure if the adversary does not have a clear advantage. Note that for any nonzero  $\alpha$ , if the adversary has access to the LR-oracle multiple times, and if the probability of advantage of the adversary is  $0.5 \pm \alpha$ , a repetitive trial is capable of bringing the odds up close to 1 (for  $0.5 + \alpha$ ) or down close to 0 (for  $0.5 - \alpha$ , in which the adversary may simply chooses the opposite).

- IND-CPA

1. The oracle generates a key for the challenge.
2. The adversary is given the encryption oracle (or the public key, in the case of public key cryptosystem).
3. The adversary can perform any number of polynomially bounded number of encryptions or operations.
4. The adversary generates two distinct equal-length messages  $m_0$  and  $m_1$ , and transmits it to the oracle.
5. The oracle randomly chooses  $b \in \{0,1\}$  to encrypt the message  $m_b$  to  $C$ .
6. The adversary, upon receiving  $C$ , performs polynomially bounded encryptions or operations, and guesses  $b$ .

- IND-CCA

1. The oracle generates a key for the challenge.
2. The adversary is given the decryption oracle and the public key, in the case of public key cryptosystem.

Note that in the case of the public key cryptosystem, the encryption oracle is also given.

3. The adversary can perform any number of polynomially bounded number of decryptions or operations.
4. The adversary generates two distinct equal-length messages  $m_0$  and  $m_1$ , and transmits it to the oracle.
5. The oracle randomly chooses  $b \in \{0,1\}$  to encrypt the message  $m_b$  to  $C$ .
6. The adversary, upon receiving  $C$ , performs polynomially bounded operations.

In the case of IND-CCA1, the adversary may not make further calls to the decryption oracle.

In the case of IND-CCA2, the adversary may make further calls to the decryption oracle, but may not submit  $C$ .

7. The adversary guesses  $b$ .

This can be said with a random oracle. In that case, the adversary submits only one message and the oracle returns the encryption of the message or the random string equal to the length of the encryption with a fair chance. The adversary then guesses whether if the message is randomly generated or encrypted.

- Non-malleability

Cryptosystems are called “malleable” if it is possible to transform a ciphertext into another ciphertext which decrypts to a related plaintext. Cryptosystems that are not malleable are called non-malleable. These, similar to indistinguishability, can be represented as a game between the oracle and the adversary, and are called NM-CPA, NM-CCA1, NM-CCA2. Some cryptosystems, however, are malleable by design (i.e. RSA cryptosystem), but has low probability that it would be abused.

#### **Theorem 238**

The following relations for each security properties hold:

- $\text{IND-CPA} \Leftrightarrow \text{Semantic security under CPA}$
- $\text{NM-CPA} \Rightarrow \text{IND-CPA}$
- $\text{NM-CCA2} \Leftrightarrow \text{IND-CCA2}$
- NM-CPA does not necessarily imply IND-CCA2.

## **15.6 Digital Signatures**

Digital signatures are used in pair with the public key cryptosystems to verify the sender of the messages. When attacking, there are three major methods:

- **Key-Only Attack**

The attacker only has access to the digital signature algorithm and the public key of the signer,  $pk_A$ . This is similar to the Ciphertext Only attack.

- **Known Message Attack**

The attacker has access to the digital signature algorithm, the public key of the signer, and a list of (message, signature) pairs. This is similar to the Known Plaintext attack.

- **Chosen Message Attack**

The attacker has access to the digital signature algorithm, the public key of the signer, and an oracle that takes a message as an input and returns signature as an output.

The attacker can have three different purposes:

- **Total Break**

The attacker wants to gain the private key of the signer.

- **Selective Forgery**

The attacker wants to generate a valid signature for a message the attacker wants (i.e. any message for that matter).

- **Existential Forgery**

The attacker wants to generate a valid (message, signature) pair for any message.

It is said that an attack is valid if the attack succeeds with a non-negligible probability.

## 15.7 Zero-Knowledge Authentication

Three major ways to authenticate a user is using password, challenge-response, and zero-knowledge authentication. Passwords must be sent through network, thereby they are susceptible to interception. Challenge-response can be abused by malicious users to crack the secret key. That is where the concept of zero-knowledge interactive proof comes in.

An interactive proof system can be described as a communication between the verifier and the prover. They exchange messages to check whether if the statement is true or false. In here, the prover is assumed to have unlimited calculating power but cannot be trusted; the verifier has bounded computation power but is assumed to be always honest. Messages are sent between the prover and the verifier until the verifier has an answer to the problem and has convinced itself that the answer is correct.

Any interactive proof system must have the following properties:

- **Completeness:** If the statement is true, the honest verifier will be convinced of this fact by an honest prover.
- **Soundness:** If the statement is false, no cheating prover can convince the honest verifier that it is true, except with some small probability.

In authentication, if the proof is only interactive, a malicious verifier may abuse the protocol to reveal the "knowledge" (in the case for cryptosystems, private keys) only the prover knows. This is where the concept of "Zero-knowledgeness" comes in.

- **Zero-knowledgeness:** If the statement is true, no verifier can learn anything apart from the fact that the statement is true.

The best way to describe this is by an analogy of a colorblind person. Suppose the person has two balls that look exactly the same for them. Their friend, as a non-colorblind person, wants to prove that the two balls are of different color. The colorblind person resumes the role of verifier and the non-colorblind friend the prover. Here is an example protocol on how the fact can be proven:

1. Verifier shows you a ball.
2. Prover memorize it.
3. Verifier then hides both balls, and choose to keep the ball shown before or change the ball.
4. Verifier shows the newly chosen ball.
5. Prover tell verifier whether if the ball has been changed or not.
6. If the prover is wrong, the prover has told a lie; end the protocol.
7. If the prover is right, the prover may be telling the truth; continue the protocol until convinced.

If the statement('The two balls are of different color') is false, then the prover(in this case, cheating) cannot tell whether if the ball has been changed; therefore their guess is right for 50% of the time.  $n$  consecutive application of the protocol gives  $\frac{1}{2^n}$  chance of success, and as the number of trials increase, the less the cheating prover will be able to pass the protocol.

If the statement, on the other hand, is indeed true, then the prover can tell whether if the ball has been switched every time. In the verifier's point of view, the prover's  $n$ -th consecutive success for verification proves that they are lying at  $\frac{1}{2^n}$  probability; their improbable probability of success at lying will thereby prove their honesty.

## 15.8 RSA Cryptosystem and Signature

### 15.8.1 Keygen

1. Choose two primes  $p$  and  $q$ .
2. Let  $n = p \cdot q$ .
3. Choose  $e$  such that  $(e, \phi(n)) = 1$
4. Find  $d$  such that  $e \cdot d \equiv 1 \pmod{\phi(n)}$

**Public Key:**  $(n, e)$

**Private Key:**  $d$  or  $(p, q, d)$ , depending on the method.

### 15.8.2 Cryptosystem

#### Encryption

$$C \equiv M^e \pmod{n}$$

#### Decryption

- **Basic Method**

$$C^d \equiv (M^e)^d \equiv M^{\phi(n) \cdot k + 1} \equiv M \pmod{n}$$

- **Chinese Remainder Theorem**

Split  $C^d \pmod{n}$  into two congruences:  $C^d \pmod{p}$  and  $C^d \pmod{q}$ .

Using Euler's Theorem(If  $(a, n) = 1$ ,  $a^{\phi(n)} \pmod{n} = 1$ ), reduce  $d$  to reduce the number of multiplication. There is a more formularized version of this, which will not be mentioned in here.



### 15.8.3 Signature

#### Signing

$$S \equiv M^d \pmod n$$

#### Verifying

Compare  $S^e \pmod n$  to  $M$ . If equal, accept; otherwise reject.

### 15.8.4 Attacking the Cryptosystem

#### On the Case of Exposed Private Key $e$

Total break is possible.

For the public key,  $n = pq$  where  $p$  and  $q$  are primes.

Then,  $\phi(n) = (p-1)(q-1)$ .

We know that  $ed \equiv 1 \pmod{\phi(n)}$ .

By the definition of modular,  $ed - 1 = k\phi(n)$  for some  $k$ .

For a large enough  $n = pq$ ,  $\frac{\phi(n)}{n} = \frac{(p-1)(q-1)}{pq} = 1 - \frac{1}{p} - \frac{1}{q} + \frac{1}{pq} \simeq 1$ .

We can find  $k$  by dividing both sides of the equation  $ed - 1 = k\phi(n)$  by  $n$ , since  $\frac{ed-1}{n} = k \frac{\phi(n)}{n} \simeq k$ .

We can then find  $\phi(n) = \frac{ed-1}{k}$ .

Since  $n = pq$  and  $\phi(n) = (p-1)(q-1) = pq - (p+q) + 1 = n - (p+q) + 1$ ,  $p+q = n - \phi(n) + 1$ .

Then the quadratic equation  $(x-p)(x-q) = x^2 - (p+q)x + pq = x^2 - (n - \phi(n) + 1)x + n = 0$  can be solved to yield  $p$  and  $q$ .

#### Chosen Ciphertext Attack

1. Alice sends  $C \equiv M^e \pmod n$  to Bob
2. Eve intercepts Alice's transmission; chooses  $x$  s.t.  $(x, n) = 1$  (and therefore  $x^{-1} \pmod n$  exists) to send  $C' = Cx^e \pmod n$  to Bob.
3. Bob decrypts  $C'$  as  $(C')^d \equiv (Cx^e)^d \equiv C^d x^{ed} \equiv Mx \pmod n$
4. Eve intercepts Bob's decryption result,  $Mx$ , and multiplies  $x^{-1}$  modulo  $n$  to gain  $M$ .

#### Coppersmith Attack

##### Theorem 239 (Coppersmith)

Let  $n \in \mathbb{Z}$  and  $f \in \mathbb{Z}[x]$  be a monic polynomial (i.e. leading coefficient of  $f$  is 1) of degree  $d$  over integer.

Set  $X = n^{1/d-\epsilon}$  for  $1/d > \epsilon > 0$ . Then given  $n$  and  $f$ , the attacker, using the [LLL Algorithm](#), can efficiently find all integer  $x_0 < X$  such that  $f(x_0) \equiv 0 \pmod n$ .

#### Note

In the case of RSA, Finding  $M$  when given  $C \equiv M^e \pmod n$  can be interpreted as finding the solution of the equation  $f(x) \equiv x^e - C \pmod n$ . This attack's strength is the ability to find all small roots of the polynomials modulo a composite  $N$ .

### Håstad's Broadcast Attack

This attack is viable if the value of  $e$  is fixed and is small, and the same message is broadcast without padding.

Suppose the same plaintext  $M$  is encrypted to multiple people, each using same  $e$  and different moduli, say  $N_i$ . If Eve successfully intercepts  $e$  or more messages, say  $C_1, C_2, \dots, C_e$ ,  $C_i \equiv M^e \pmod{N_i}$ . We may assume  $(N_i, N_j) = 1$  for  $i \neq j$ , otherwise the attacker will be able to factorize some  $N_i$  by finding their GCD. Using the Chinese Remainder Theorem on the  $e$  congruences, the attacker may compute  $C \in \mathbb{Z}_{\prod N_i}^*$  such that  $C_i \equiv C \pmod{N_i}$ . Then,  $C \equiv M^e \pmod{\prod N_i}$ ; however since  $M < N_i$  for each  $i$ ,  $M^e < \prod N_i$ ; thus  $C = M^e$  holds over the integers, and the attacker can easily find the message  $M$ .

For more generalized version, the following theorem is available:

#### Theorem 240 (Håstad)

Suppose  $N_1, \dots, N_k$  are relatively prime integers and set  $N_{\min} = \min_i \{N_i\}$ . Let  $g_i(x) \in \mathbb{Z}/N_i[x]$  be  $k$  polynomials of maximum degree  $q$ . Suppose there exists a unique  $M < N_{\min}$  satisfying  $g_i(M) \equiv 0 \pmod{N_i} \forall i \in \{1, \dots, k\}$ . Furthermore, suppose  $k > q$ . Then there is an efficient algorithm which, given  $\langle N_i, g_i(x) \rangle \forall i$ , computes  $M$ .

This theorem can be used in the following way:

Suppose the  $i$ -th plaintext is padded with the polynomial  $f_i(x)$ . Let  $g_i(x) = (f_i(x))^{e_i} - C_i \pmod{N_i}$ . Then  $g_i(M) \equiv 0 \pmod{N_i}$  is true, and the Coppersmith's Attack[15.8.4] can be used.

### Franklin-Reiter Related Message Attack

This attack is viable if the value of  $e$  is fixed and is small, and the same message is broadcast with padding.

#### Theorem 241

Let  $(n, e)$  be the public key of RSA, and  $e$  is small. Let  $f(x) = ax + b \in \mathbb{Z}_n[x]$ ,  $b \neq 0$ ; i.e.  $f$  is the padding function.

Suppose that  $M_1 \neq M_2$  and  $M_1 \equiv f(M_2) \pmod{n}$ .

Then, given the quintuplet  $(n, e, C_1, C_2, f)$ ,  $M_1$  and  $M_2$  can be recovered in  $O((\log_2 n)^2)$

*Proof.*

$$C_1 \equiv M_1^e \pmod{n}$$

$$C_2 \equiv M_2^e \pmod{n}$$

$$M_1 \equiv f(M_2) \equiv aM_2 + b \pmod{n}$$

$$\text{Let } g_2(x) = x^e - C_2 \pmod{n}, \text{ and } g_1(x) = (ax + b)^e - C_1 \pmod{n}$$

$$\begin{aligned} g_1(x) &= (ax + b)^e - C_1 \\ &= (ax + b)^e - M_1^e \\ &= (ax + b)^e - (aM_2 + b)^e \\ &= ((ax + b) - (aM_2 + b))Q(x) \\ &= a(x - M_2)Q(x) \end{aligned}$$

$$\begin{aligned} g_2(x) &= x^e - C_2 \\ &= x^e - M_2^e \\ &= (x - M_2)Q'(x) \end{aligned}$$

$$\rightarrow (x - M_2) | (g_1(x), g_2(x))$$

Using the euclidean algorithm on the two polynomials  $g_1$  and  $g_2$ ,  $M_2$  can be recovered.  $\square$

### 15.8.5 Forgeries of the Signature

#### Known Message Attack

Suppose  $(M_1, S_1)$  and  $(M_2, S_2)$  are both valid signatures.  
Then,  $(M_1 M_2, S_1 S_2)$  is also a valid signature.

#### Chosen Message Attack

Eve chooses  $M_1$  and  $M_2$  s.t.  $M = M_1 M_2$ .  
Eve asks Alice to sign  $M_1$  and  $M_2$ ; let them be  $S_1$  and  $S_2$ .  
Then  $S_1 S_2$  is a valid signature for  $M$ .

## 15.9 ElGamal Cryptosystem

### 15.9.1 Keygen

Choose a prime  $p$ . Note that  $(Z_p^*, \times)$  is a cyclic group.

- Choose  $e_1$  to be the primitive root of  $(Z_p^*, \times)$
- Choose  $d \in Z_p^*$  and compute  $e_2 \equiv e_1^d \pmod{p}$

In theory,  $p$  and  $e_1$  can be shared as long as  $e_2$  are kept distinct.

**Public Key:**  $(e_1, e_2, p)$

**Private Key:**  $d$

### 15.9.2 Cryptosystem

#### Encryption

Randomly choose  $r \in Z_p^*$ .  $M$  is the message.

- $C_1 \equiv e_1^r \pmod{p}$
- $C_2 \equiv M e_2^r \pmod{p}$

**Ciphertext:**  $(C_1, C_2)$

#### Decryption

$$C_2 (C_1^d)^{-1} \equiv M e_2^r (e_1^{rd})^{-1} \equiv M (e_1^d)^r (e_1^{rd})^{-1} \equiv M \pmod{p}$$

### 15.9.3 Signature

#### Signing

Randomly choose  $r \in Z_p^*$ .  $M$  is the message.

- $S_1 \equiv e_1^r \pmod{p}$
- $S_2 \equiv (M - d S_1) r^{-1} \pmod{p-1}$

**Signature:**  $(S_1, S_2)$

### Verifying

Calculate:

- $V_1 \equiv e_1^M \pmod{p}$
- $V_2 \equiv e_2^{S_1} S_1^{S_2} \pmod{p}$

Verify with:

- Check  $0 < S_1 < p, 0 < S_2 < p-1$ .
- Check  $V_1 = V_2$

$$V_2 \equiv e_2^{S_1} S_1^{S_2} \equiv (e_1^d)^{S_1} (e_1^r)^{S_2} \equiv e_1^{dS_1+rS_2} \equiv e_1^M \equiv V_1 \pmod{p}$$

### 15.9.4 Attacking the Cryptosystem

#### Exposure of $r$

Since  $(C_1, C_2)$  and  $r$  are exposed,  $M = C_2(e_2^r)^{-1} \pmod{p}$ .

#### Baby step, Giant step

When the random number  $r$  is small, then the following meet-in-the-middle attack is possible:

$$y = e_1^x \pmod{p}.$$

Let  $m = \lceil \sqrt{p} \rceil$ .

Then,  $\exists q, r \in \mathbb{Z}$  such that  $x = mq + r, 0 \leq r \leq m-1$

$$\Rightarrow y = e_1^x \equiv e_1^{mq+r} \pmod{p}$$

$$\Rightarrow y(e_1^{-m})^q \equiv e_1^r \pmod{p}$$

Hence we can find  $r$  using the following protocol:

1. Construct the table with entries  $(r, e_1^r \pmod{p}), 0 \leq r \leq m-1$ : (Baby step table)
2. Compute the value  $g^{-m} \pmod{p}$ : (Giant step value)
3. For  $q$  from 0 to  $m-1$ , find  $q$  such that  $y(g^{-m})^q \equiv e_1^r \pmod{p}$  in the table.

#### Known Plaintext Attack

Suppose the random number  $r$  is reused to encrypt two distinct messages,  $M$  and  $M'$ .

Suppose  $M$  encrypted to  $(C_1, C_2)$ ;  $M'$  encrypted to  $(C'_1, C'_2)$ .

Note that  $C_1 = C'_1 = e_1^r$ ,  $C_2 = Me_2^r$ ,  $C'_2 = M'e_2^r$ .

If we know  $M'$ , then  $\frac{C_2 \times M'}{C'_2} = \frac{Me_2^r \times M'}{M'e_2^r} = M$

### 15.9.5 Forgeries of the Signature

#### Constructing from Scratch: One Variable

Choose  $1 < x < p-1$ .

- $S_1 \equiv e_1^x e_2 \pmod{p}$
- $S_2 \equiv -S_1 \pmod{p-1}$
- $M \equiv xS_2 \pmod{p-1}$

### Constructing from Scratch: Two Variables

Choose  $u, v \in Z_p^*$  such that  $(v, p-1) = 1$  so that  $\exists v^{-1} \bmod (p-1)$

- $S_1 \equiv e_1^u e_2^v \bmod p$
- $S_2 \equiv -S_1 v^{-1} \bmod (p-1)$
- $M \equiv S_2 u \bmod (p-1)$

### Known Plaintext Attack

This method can be used if the range conditions are not checked properly. A valid signature  $(M, (S_1, S_2))$  is given for  $(M, p-1) = 1$  so that  $\exists M^{-1} \bmod (p-1)$ . Choose a message  $M'$ .

Set  $u = M' M^{-1} \bmod (p-1)$ .

Compute  $S_2 \equiv S_2 u \bmod (p-1)$ .

Solve the following set of linear congruences using CRT:

$$\begin{cases} S'_1 = S_1 u \bmod (p-1) \\ S'_1 = S_1 \bmod p \end{cases}$$

Then,  $(M', (S'_1, S'_2))$  is also a valid signature, if the range conditions are not checked.

## 15.10 Schnorr Digital Signature

Signatures based on cryptosystems have a weakness: they pose a threat to expose the secret key, or makes it easier to forge a specific message. Schnorr Digital Signature is a signature-only algorithm that helps solve this.

### 15.10.1 Keygen

- Choose a cryptographic hash function  $h$ .
- Choose a prime  $p$ .
- Choose a prime  $q$  such that:  
 $q|p-1$ , and;  
The size of  $q$  is the same as the hash output.
- Choose  $e_0$  such that it is a generator in  $Z_p^*$ .
- Set  $e_1 \equiv e_0^{(p-1)/q} \not\equiv 1 \bmod p$ .
- Choose  $d$ .
- Set  $e_2 \equiv e_1^d \bmod p$ .

**Public Key:**  $(h, e_1, e_2, p, q)$

**Private Key:**  $d$

### 15.10.2 Signature

#### Signing

Choose  $r \in Z_q^*$  at random.

- $S_1 = h(M || e_1^r \bmod p)$  where  $||$  is concatenation.
- $S_2 = r + dS_1 \bmod q$

**Signature:**  $(S_1, S_2)$

#### Verifying

Calculate  $V = h(M || e_1^{S_2} e_2^{-S_1} \bmod p)$ .

If  $V = S_1$ , then  $M$  is accepted.

$$e_1^{S_2} e_2^{-S_1} = e_1^{r+dS_1} e_1^{-dS_1} = e_1^r \bmod p$$

**Part IV**

**Appendix**

## Chapter 16

# Appendix

### 16.1 Equivalent Statements for Invertible Matrices

For  $n \times n$  matrix  $A$ , the followings are equivalent:

1.  $A$  is invertible.
2.  $A\mathbf{x} = \mathbf{0}$  only has the trivial solution.
3. The reduced row echelon form of  $A$  is  $I_n$ .
4.  $A$  can be represented as a product of elementary matrices.
5.  $A\mathbf{x} = \mathbf{b}$  is consistent  $\forall n \times 1$  matrix  $\mathbf{b}$ .
6.  $A\mathbf{x} = \mathbf{b}$  has exactly one solution  $\forall n \times 1$  matrix  $\mathbf{b}$ .
7.  $\det(A) \neq 0$ .
8. column vectors of  $A$  are linearly independent.
9. row vectors of  $A$  are linearly independent.
10. column vectors of  $A$  span  $\mathbb{R}^n$ .
11. row vectors of  $A$  span  $\mathbb{R}^n$ .
12. column vectors of  $A$  form a basis for  $\mathbb{R}^n$ .
13. row vectors of  $A$  form a basis for  $\mathbb{R}^n$ .
14.  $\text{rank}(A) = n$
15.  $\text{nullity}(A) = 0$
16.  $(\text{Null}(A))^\perp = \mathbb{R}^n$
17.  $(\text{Row}(A))^\perp = \{\mathbf{0}\}$
18. range of  $T_A$  is  $\mathbb{R}^n$
19.  $T_A$  is one-to-one.
20.  $\lambda = 0$  is not an eigenvalue of  $A$ .
21.  $A^T A$  is invertible.



## 16.2 Cook-Levin Theorem

In this section

## 16.3 Kuratowski Theorem

In this section we prove [231].

### 16.3.1 The Preparation

First, we show that a planar graph can be drawn so that an arbitrary vertex or an edge is incident to the outer face.

#### Lemma 242

If  $G$  is planar and  $v \in V(G)$ , then there is a planar embedding of  $G$  such that  $v$  is on the boundary of the outer face. The same can be done for  $e \in E(G)$ .

*Proof.* We use the stereographic projection. In  $\mathbb{R}^3$ , let  $z = -1$  be the plane  $P$  and  $x^2 + y^2 + z^2 = 1$  be the sphere  $S$ .  $(0,0,1)$  is the “north pole” of  $S$ . Define the projection  $\rho: S \setminus \{(0,0,1)\} \rightarrow P$  as follows: given  $(x,y,z)$  on  $S$  which is not the north pole, draw a straight line through  $(0,0,1)$  and  $(x,y,z)$ . There is a unique intersection of this line with  $P$ , denoted as  $(X,Y,-1)$ . Then  $\rho(x,y,z) = (X,Y,-1)$ . Clearly  $\rho$  is bijective.

Given an embedding of a planar graph  $G$  on  $P$ ,  $\rho^{-1}$  gives an embedding of  $G$  on  $S$ . Rotate the embedding so that a face incident to  $v$  or  $e$  contains the north pole.  $\rho$  gives an embedding of  $G$  on  $P$  such that the face is the outer face.  $\square$

Next, we introduce the notion of connectivity. Although connectivity is a crucial part of graph theory, we didn’t put this into the main part of the codex because of the length concerns.

#### Definition 243 (Connectivity)

A graph  $G$  is  $k$ -connected if  $|V| > k$  and, for every  $S \subset V$  with  $|S| < k$ ,  $G \setminus S$  is connected.

#### Theorem 244

If  $G$  is 3-connected with  $|V(G)| \geq 5$ , then there is an edge  $e$  such that  $G/e$  is 3-connected.

*Proof.* Let  $e = xy$  and suppose  $G/e$  is not 3-connected. Then  $G/e$  has a cut set  $\{v,z\}$ . Since  $G$  is 3-connected, this set has a vertex, say  $v$ , which is the new vertex made by contracting  $e$ . That is,  $\{x,y,z\}$  is a cut set of  $G$ .

Suppose that for every  $e$ ,  $G/e$  is not 3-connected, so to every  $e$  corresponds a vertex  $z_e$ . Among all edges, take  $e = xy$  and  $z_e$  such that  $G - x - y - z$  has the largest component  $C$ , and denote another component as  $D$ . Each of  $x,y,z$  has neighbors in  $C$  and in  $D$  since  $G$  is 3-connected. Take a neighbor  $u$  of  $z$  in  $D$  and let  $v = z_u$ .

If  $v \in V(C) \cup \{x,y\}$ , then  $G - z - v$  is disconnected, contradicting the connectivity of  $G$ . Otherwise,  $G - z - u - v$  has a component that contains all vertices in  $C$  and  $x$  and  $y$  in addition, contradicting the choice of  $C$ .

(TODO: picture)  $\square$

Then, we show the connection between minors and topological minors.

#### Lemma 245

$K_{3,3}$  is a topological minor of  $G$  iff  $K_{3,3}$  is a minor of  $G$ .

*Proof.* A topological minor of  $G$  is also a minor of  $G$ . We just need to prove the other direction of the lemma. □

**Lemma 246**

If  $K_5$  is a minor of  $G$ , then  $K_{3,3}$  or  $K_5$  is a topological minor of  $G$ .

*Proof.* . □

### 16.3.2 The Proof

The last step is closely related to the Kuratowski's theorem.

**Definition 247** (Convex Embedding)

A convex embedding of a planar graph  $G$  is a plane graph in which all edges are straight line segments and all face boundaries are convex polygons.

**Lemma 248**

If  $G$  is simple, 3-connected, and has no  $K_5$  or  $K_{3,3}$  as a minor, then  $G$  has a convex embedding on a plane, with no three vertices on a line.

*Proof.* TODO □

We are finally ready to prove the Kuratowski's theorem. For convenience, we will restate the theorem:

A graph  $G$  is planar if and only if it does not have  $K_5$  or  $K_{3,3}$  as a topological minor.

*Proof.* Induction on  $|V|$ , with trivial base case  $|V| \leq 4$ .

If  $G$  is disconnected, from induction there is a planar embedding of each component. Since each embedding is bounded by a finite disc, their union can be drawn on a plane.

If  $G$  is connected but not 2-connected, then take a cut-vertex  $v$ . Let  $G_1, \dots, G_n$  be the connected components of  $G - v$ , and  $H_i$  be the subgraph induced by  $V(G_i) \cup \{v\}$ . Take an embedding of each  $H_i$  such that  $v$  is in the outer face [242] and squeeze it into an angle  $< 2\pi/n$  at the vertex  $v$ . Joining those embeddings together forms an embedding of  $G$ .

If  $G$  is 2-connected but not 3-connected, TODO

If  $G$  is 3-connected, the conclusion immediately follows from [248]. □

## 16.4 What's Wrong With Kempe's Proof?

Kempe argued that switching  $V_{13}$  and  $V_{52}$  allows  $v$  to be colored by 1, but consider the following graph:

(TODO: counterexample picture)

Both chains cannot be switched because then the vertices  $a$  and  $b$  would have the same color!

In this graph, such a problem could be avoided by deliberately changing the order of vertices to be selected for induction. However, there are graphs on which such a workaround is not possible. The following is the smallest counterexample possible, and is called the Soifer graph:

(TODO: Soifer graph)