

Lecture 9

Pseudorandom Number Generators

Linear congruential method

- We choose four numbers:
- the modulus m
 - multiplier a
 - increment c
 - seed x_0

$$x_{n+1} = (ax_n + c) \bmod m$$

We generate a sequence of numbers $x_1, x_2, \dots, x_n, \dots$ with $0 \leq x_i < m$ by using the congruence

Hash Functions $h(k) = k \bmod m$, Shift Ciphers

- $h(k) = k \bmod m$ $p \in \mathbb{Z}_{26} = \{0, 1, \dots, 25\}$
- $h_1(k) = (k+1) \bmod m$ $f(p) = (p+k) \bmod 26$
- \dots $f^{-1}(p) = (p-k) \bmod 26$
- $h_m(k) = (k+m) \bmod m$
- enhance security $f(p) = (ap+b) \bmod 26$

How about the decryption? Suppose $\gcd(a, 26) = 1$.

Suppose that $c = (ap+b) \bmod 26$ with $\gcd(a, 26) = 1$. To decrypt, we need to show how to express p in terms of c . That is, we solve the congruence for p :

$$c \equiv ap + b \pmod{26}$$

Subtract b from both sides, we have $ap \equiv c - b \pmod{26}$. Since $\gcd(a, 26) = 1$, we know that there is an inverse \bar{a} of a modulo 26:

$$p \equiv \bar{a}(c - b) \pmod{26}$$

Private Key Cryptosystem

RAS Cryptosystem

RSA as Public Key System

- Only target recipient can decrypt the message:



Pick two large primes p and q . Let $n = pq$. **Encryption key** (n, e) and **decryption key** (n, d) are selected such that

- $\gcd(e, (p-1)(q-1)) = 1$ **RSA as Public Key System**
- $ed \equiv 1 \pmod{(p-1)(q-1)}$
- Public key: (n, e)
- Private key: d
- p, q must be kept **secret!**

RSA encryption: $C = M^e \bmod n$

RSA decryption: $M = C^d \bmod n$

Encrypt the message "STOP" with key $(n = 2537, e = 13)$. Note that $2537 = 43 \cdot 59$, where $p = 43$ and $q = 59$ are primes, and $\gcd(e, (p-1)(q-1)) = 1$.

Solution:

- Translate into integers: 18191415
- Divide this into blocks of 4 digits (because $2525 < 2537 < 252525$): 1819 1415
- Encrypt each block using the mapping

$$C = M^{13} \bmod 2537$$

We have $1819^{13} \bmod 2537 = 2081$ and $1415^{13} \bmod 2537 = 2182$. The encrypted message is 2081 2182.

For each block, transform the ciphertext into plaintext message:

$$M = C^d \bmod n$$

Example: What is the decrypted message of 0981 0461 with $e = 13$, $p = 43$, $q = 59$?

Solution: Recall that $ed \equiv 1 \pmod{(p-1)(q-1)}$. Thus, $d = 937$ is an inverse of 13 modulo 42 · 58 = 2436.

For each block, transform it into plaintext message:

$$M = C^{937} \bmod 2537$$

Since $0981^{937} \bmod 2537 = 0704$ and $0461^{937} \bmod 2537 = 1115$, the plaintext message is 0704 1115, which is "HELLO".

RSA decryption: $M = C^d \bmod n$. Why?

According to (1), the inverse d exists. According to (2), there exists an integer k such that

$$de = 1 + k(p-1)(q-1)$$

It follows that $C^d \equiv (M^e)^d = M^{ed} = M^{1+k(p-1)(q-1)} \pmod{n}$.

Assuming that $\gcd(M, p) = \gcd(M, q) = 1$, we have $M^{p-1} \equiv 1 \pmod{p}$ and $M^{q-1} \equiv 1 \pmod{q}$. (see Theorem 3 in Section 4.4)

According to (1), the inverse d exists. According to (2), there exists an integer k such that

$$de = 1 + k(p-1)(q-1)$$

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Assuming that $\gcd(M, p) = \gcd(M, q) = 1$, we have $M^{p-1} \equiv 1 \pmod{p}$ and $M^{q-1} \equiv 1 \pmod{q}$.

$$C^d \equiv M \cdot (M^{p-1})^{k(q-1)} \equiv M \cdot 1 = M \pmod{p}$$

$$C^d \equiv M \cdot (M^{q-1})^{k(p-1)} \equiv M \cdot 1 = M \pmod{q}$$

Because $\gcd(p, q) = 1$, we have

$$C^d \equiv M \pmod{pq}$$

This basically implies that

$$M = C^d \bmod n$$

RSA as Digital Signature

$S = M^d \bmod n$ (RSA signature)

$M = S^e \bmod n$ (RSA verification)

Alice's RSA public key is (n, e) and her private key is d .

Alice can send her message to as many people as she wants and by signing it in this way, every recipient can be sure it came from Alice.

Diffie-Hellman Key Exchange Protocol

Before introducing the protocol:

Definition: A **primitive root modulo a prime p** is an integer r in \mathbb{Z}_p such that every nonzero element of \mathbb{Z}_p is a power of r .

Example: Whether 2 is a primitive root modulo 11?

When we compute the powers of 2 in \mathbb{Z}_{11} , we obtain $2^1 = 2, 2^2 = 4, 2^3 = 8, 2^4 = 5, 2^5 = 10, 2^6 = 9, 2^7 = 7, 2^8 = 3, 2^9 = 6, 2^{10} = 1$.

Because every element of \mathbb{Z}_{11} is a power of 2, 2 is a primitive root of 11.

Suppose that Alice and Bob want to share a common key. Consider \mathbb{Z}_p .

- (1) Alice and Bob agree to use a prime p and a primitive root a of p .
- (2) Alice chooses a secret integer k_1 and sends $a^{k_1} \bmod p$ to Bob.
- (3) Bob chooses a secret integer k_2 and sends $a^{k_2} \bmod p$ to Alice.
- (4) Alice computes $(a^{k_2})^{k_1} \bmod p$.
- (5) Bob computes $(a^{k_1})^{k_2} \bmod p$.

Alice and Bob have computed their shared key:

$$(a^{k_2})^{k_1} \bmod p = (a^{k_1})^{k_2} \bmod p$$

- Public information: $p, a, a^{k_1} \bmod p$, and $a^{k_2} \bmod p$
- Secret: $k_1, k_2, (a^{k_2})^{k_1} \bmod p, (a^{k_1})^{k_2} \bmod p$

Note that it is very hard to determine k_1 with a, p , and $a^{k_1} \bmod p$.

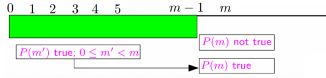
Lecture 10

The statement $P(n)$ is true for all $n = 0, 1, 2, \dots$

We prove this by

- (i) Assume that a counterexample exists, i.e., There is some $n > 0$ for which $P(n)$ is false.
- (ii) Let $m > 0$ be the smallest value for which $P(m)$ is false
- (iii) Then, use the fact that $P(m)$ is true for all $0 \leq m' < m$ to show that $P(m)$ is true, contradicting the choice of m .

Contradiction!



The key step were

- $P(0)$ is true such that the smallest counterexample exists
- proving that

$$P(n-1) \rightarrow P(n)$$

Recall that $P(n)$ is the statement

$$0 + 1 + 2 + 3 + \dots + n = \frac{(n+1)n}{2}$$

Let $P(n)$ denote $2^{n+1} \geq n^2 + 2$. We just showed that

- (a) $P(0)$ is true
- (b) If $n > 0$, then $P(n-1) \rightarrow P(n)$

What did we do?

- Suppose there is some n for which $P(n)$ is false (*)
- Let n be the smallest counterexample
- From (a) $n > 0$, so $P(n-1)$ is true
- From (b), by using direct inference, $P(n)$ is true
- This leads to contradiction.
- Thus, $P(n)$ is true for all $n \in \mathbb{N}$.

Principle. (Weak Principle of Mathematical Induction)

- (a) **Basic Step:** the statement $P(b)$ is true
 - (b) **Inductive Step:** the statement $P(n-1) \rightarrow P(n)$ is true for all $n > b$
- Thus, $P(n)$ is true for all integers $n \geq b$.

Example 1

For all $n \geq 0$, $2^{n+1} \geq n^2 + 2$

Let $P(n)$ denote $2^{n+1} \geq n^2 + 2$.

- (i) Note that for $n = 0$, $2^{0+1} = 2 \geq 2 = 0^2 + 2$, which is $P(0)$
- (ii) Suppose that $n > 0$ and that $2^n \geq (n-1)^2 + 2$ (*)

$$\begin{aligned} 2^{n+1} &\geq 2(n-1)^2 + 4 \\ &= (n^2 + 2) + (n^2 - 4n + 4) \\ &= n^2 + 2 + (n-2)^2 \\ &\geq n^2 + 2 \end{aligned}$$

Hence, we have just proven that for $n > 0$, $P(n-1) \rightarrow P(n)$.

By mathematical induction, $\forall n \geq 0, 2^{n+1} \geq n^2 + 2$.

Principle (Strong Principle of Mathematical Induction):

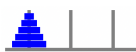
- (a) **Basic Step:** the statement $P(b)$ is true
- (b) **Inductive Step:** for all $n > b$, the statement

$$P(b) \wedge P(b+1) \wedge \dots \wedge P(n-1) \rightarrow P(n)$$

Then, $P(n)$ is true for all integers $n \geq b$.

Recursion

Towers of Hanoi



Running Time: $M(n)$ is number of disk moves needed for n disks.

- $M(1) = 1$
- if $n > 1$, then $M(n) = 2M(n-1) + 1$ $M(n) = 2^n - 1$.

Recurrence

Theorem: If $T(n) = rT(n-1) + a$, $T(0) = b$, and $r \neq 1$, then

$$T(n) = r^n b + a \frac{1-r^{n+1}}{1-r}$$

Formula of Recurrences

- Basic step:** We verify that $T(0)$ holds.
 - Inductive step:** We show that the conditional statement "if $T(n-1)$ holds, then $T(n)$ holds" for all $n \geq 1$.
- Now assume that $n > 0$ and

$$T(n-1) = r^{n-1} b + a \frac{1-r^n}{1-r}$$

Thus,

$$\begin{aligned} T(n) &= rT(n-1) + a \\ &= r \left(r^{n-1} b + a \frac{1-r^n}{1-r} \right) + a \\ &= r^n b + \frac{ar - ar^n}{1-r} + a \\ &= r^n b + \frac{ar - ar^n + a - ar}{1-r} \\ &= r^n b + a \frac{1-r^n}{1-r} \end{aligned}$$

First-Order Linear Recurrences

A recurrence of the form $T(n) = r(n)T(n-1) + g(n)$ is called a **first-order linear recurrence**.

- First Order:** because it only depends upon going back one step, i.e., $T(n-1)$
- If it depends upon $T(n-2)$, then it would be a **second-order recurrence**, e.g., $T(n) = T(n-1) + 2T(n-2)$.
- Linear:** because $T(n-1)$ only appears to the first power.
- Something like $T(n) = (T(n-1))^2 + 3$ would be a **non-linear first-order recurrence relation**. $T(n) = r(n)T(n-1) + g(n)$

$$\begin{aligned} T(n) &= rT(n-1) + g(n) \\ &= r(rT(n-2) + g(n-1)) + g(n) \quad T(n) = \begin{cases} rT(n-1) + g(n), & \text{if } n > 0 \\ a, & \text{if } n = 0 \end{cases} \\ &= r^2 T(n-2) + r^2 g(n-1) + g(n) \\ &= r^3 T(n-3) + r^3 g(n-2) + r^2 g(n-1) + g(n) \\ &\vdots \\ &= r^n T(0) + \sum_{i=0}^{n-1} r^i g(n-i) \end{aligned}$$

$$T(n) = r^n a + \sum_{i=1}^n r^{n-i} g(i)$$

Solve $T(n) = 4T(n-1) + 2^n$ with $T(0) = 6$.

$$\begin{aligned} T(n) &= 6 \cdot 4^n + \sum_{i=1}^n 4^{n-i} \cdot 2^i \\ &= 6 \cdot 4^n + 4^n \sum_{i=1}^n 4^{-i} \cdot 2^i \\ &= 6 \cdot 4^n + 4^n \sum_{i=1}^n \left(\frac{1}{2}\right)^i \\ &= 6 \cdot 4^n + (1 - \frac{1}{2^n}) \cdot 4^n \\ &= 7 \cdot 4^n - 2^n. \end{aligned}$$

Theorem. For any real number $x \neq 1$,

$$\sum_{i=1}^n x^{i-1} = \frac{x^n - 1}{x - 1}$$

Divide and conquer algorithms

Iterating recurrences

Three different behaviors

Growth Rates of Solutions to Recurrences

$$\begin{aligned} T(n) &= \begin{cases} T(1), & \text{if } n = 1, \\ 2T(n/2) + n, & \text{if } n \geq 2. \end{cases} \\ T(n) &= 2T(\frac{n}{2}) + n = 2(2T(\frac{n}{4}) + \frac{n}{2}) + n \\ &= 4T(\frac{n}{4}) + 2n = 4(2T(\frac{n}{8}) + \frac{n}{4}) + 2n \\ &= 8T(\frac{n}{8}) + 3n \\ &= 2^k T(\frac{n}{2^k}) + kn \\ &= 2^k a T(\frac{n}{2^k}) + (k \log_2 n) \end{aligned}$$

End when $n = \log_2 n$.

$$T(n) = \begin{cases} 1, & \text{if } n = 1, \\ T(n/2) + n, & \text{if } n \geq 2. \end{cases}$$

$$\begin{aligned} nT(1) + n \log_2 n \\ T(n) = T(\frac{n}{2}) + n \\ &= T(\frac{n}{2}) + \frac{n}{2} + n \\ &= T(\frac{n}{2}) + \frac{n}{4} + \frac{n}{2} + n \\ &= T(\frac{n}{2}) + \frac{n}{8} + \frac{n}{4} + \frac{n}{2} + n \\ &= T(\frac{n}{8}) + \frac{n}{8} + \frac{n}{4} + \frac{n}{2} + n \\ &= 1 + 2 + 2^2 + \dots + \frac{n}{2} + n \end{aligned}$$

$\Theta(n)$

Theorem: Suppose that we have a recurrence of the form

$$T(n) = aT(n/2) + n,$$

where a is a positive integer and $T(1)$ is nonnegative. Then we have the following big Θ bounds on the solution:

- If $a < 2$, then $T(n) = \Theta(n)$.
- If $a = 2$, then $T(n) = \Theta(n \log_2 n)$.
- If $a > 2$, then $T(n) = \Theta(n^{\log_2 a})$.

Assume that $n = 2^i$.

We will now prove the case with $a > 2$.

$$T(n) = a^i T(\frac{n}{2^i}) + (\frac{a^i - 1}{a - 1} + \frac{a^i - 2}{2a - 2} + \dots + \frac{a^i - 1}{2 - 1} + 1) n$$

$$T(n) = a^i \log_2 n T(1) + n \sum_{i=0}^{\log_2 n - 1} (\frac{a}{2})^i$$

Work at "bottom" Iterated Work

Since $a > 2$, the geometric series is Θ of the largest term.

$$n \sum_{i=0}^{\log_2 n - 1} (\frac{a}{2})^i = n \frac{1 - (\frac{a}{2})^{\log_2 n}}{1 - \frac{a}{2}} = n \Theta((\frac{a}{2})^{\log_2 n - 1})$$

n times the largest term in the geometric series is

$$n (\frac{a}{2})^{\log_2 n - 1} = \frac{2}{a} \cdot \frac{n \cdot a^{\log_2 n}}{2^{\log_2 n}} = \frac{2}{a} \cdot \frac{n \cdot a^{\log_2 n}}{n} = \frac{2}{a} \cdot a^{\log_2 n}$$

Notice that

$$a^{\log_2 n} = (2^{\log_2 a})^{\log_2 n} = (2^{\log_2 a})^{\log_2 n} = n^{\log_2 a}$$

Theorem: Suppose that we have a recurrence of the form

$$T(n) = aT(n/b) + cn^d,$$

where a is a positive integer, $b \geq 1$, c, d are real numbers with c positive and d nonnegative, and $T(1)$ is nonnegative. Then we have the following big Θ bounds on the solution:

- If $a < b^d$, then $T(n) = \Theta(n^d)$.
- If $a = b^d$, then $T(n) = \Theta(n^d \log_2 n)$.
- If $a > b^d$, then $T(n) = \Theta(n^{\log_b a})$.

Lecture 11 Pigeonhole Principle Counting

The Pigeonhole Principle: If k is a positive integer and $k + 1$ or more objects are placed into k boxes, then there is at least one box containing two or more of the objects.

Proof by Contradiction: Suppose that none of the k boxes contains more than one object. Then the total number of objects would be at most k . This is a contradiction, because there are at least $k + 1$ objects.

There are 5 bins and 12 objects. Then there must be a bin with at least 3 objects. Why?

If N objects are placed into k bins, then there is at least one bin containing at least $\lceil N/k \rceil$ objects.

Proof: Suppose that none of the boxes contains more than $\lfloor N/k \rfloor$ objects. Then, the total number of objects is at most

$$k \left(\left\lfloor \frac{N}{k} \right\rfloor - 1 \right) < k \left(\left\lfloor \frac{N}{k} \right\rfloor + 1 \right) - N$$

This is a contradiction because there are a total of N objects.

Theorem: Every sequence of $n^2 + 1$ distinct real numbers contains a subsequence of length $n + 1$ that is either strictly increasing or strictly decreasing.

Suppose that $a_1, a_2, \dots, a_{n^2+1}$ is a sequence of real numbers:

Linear Nonhomogeneous Recurrence Relations

Definition: A linear nonhomogeneous relation with constant coefficients may contain some terms $F(n)$ that depend only on n

$$a_n = c_1 a_{n-1} + c_2 a_{n-2} + \dots + c_k a_{n-k} + F(n).$$

The recurrence relation $a_n = c_1 a_{n-1} + c_2 a_{n-2} + \dots + c_k a_{n-k}$ is called the associated homogeneous recurrence relation.

Theorem: If $\{a_n^{(h)}\}$ is any particular solution to the linear nonhomogeneous relation with constant coefficients,

$$a_n = c_1 a_{n-1} + c_2 a_{n-2} + \dots + c_k a_{n-k} + F(n).$$

Then all its solutions are of the form

$$a_n = a_n^{(h)} + a_n^{(p)},$$

where $\{a_n^{(h)}\}$ is any solution to the associated homogeneous recurrence relation $a_n = c_1 a_{n-1} + c_2 a_{n-2} + \dots + c_k a_{n-k}$.

To compute $a_n^{(h)}$:

The characteristic equation is

$$r^2 - 3r = 0.$$

The roots are $r_1 = 3$ and $r_2 = 0$. By So, assume that

$$a_n^{(h)} = \alpha 3^n.$$

To compute $a_n^{(p)}$: Try $a_n^{(p)} = cn + d$. Thus,

$$cn + d = 3(c(n-1) + d) + 2n.$$

We get $c = -1$ and $d = -3/2$. Thus, $a_n^{(p)} = -n - 3/2$.

Initial condition:

$$a_n = a_n^{(h)} + a_n^{(p)} = \alpha 3^n - n - 3/2.$$

Base on the initial condition $a_1 = 3$. We have $3 = -1 - 3/2 + 3\alpha$, which implies $\alpha = 11/6$. Thus, $a_n = -n - 3/2 + (11/6)3^n$.

For previous two examples, we made a guess that there are solutions of a particular form. This was not an accident.

Suppose that $\{a_n\}$ satisfies the linear nonhomogeneous recurrence relation

$$a_n = c_1 a_{n-1} + c_2 a_{n-2} + \dots + c_k a_{n-k} + F(n),$$

where c_1, c_2, \dots, c_k are real numbers, and

$$F(n) = (b_1 n^s + b_2 n^{s-1} + \dots + b_{j+1} n + b_j) x^n,$$

where b_1, b_2, \dots, b_j and s are real numbers. When x is not a root of the characteristic equation of the associated linear homogeneous recurrence relation, there is a particular solution of the form

$$(p_1 n^s + p_2 n^{s-1} + \dots + p_{j+1} n + p_j) x^n.$$

When x is a root of this characteristic equation and its multiplicity is m , there is a particular solution of the form

$$n^m (p_1 n^s + p_2 n^{s-1} + \dots + p_{j+1} n + p_j) x^n.$$

Generating Function

$$G(x) = a_0 + a_1 x + \dots + a_n x^n + \dots = \sum_{k=0}^{\infty} a_k x^k$$

For $|x| < 1$, function $G(x) = 1/(1-x)$ is the generating function of the sequence 1, 1, 1, 1, ...

$$1/(1-x) = 1 + x + x^2 + \dots$$

For $|ax| < 1$, function $G(x) = 1/(1-ax)$ is the generating function of the sequence 1, a , a^2 , a^3 , ...

$$1/(1-ax) = 1 + ax + a^2 x^2 + \dots$$

For $|x| < 1$, $G(x) = 1/(1-x^2)$ is the generating function of the sequence 1, 2, 3, 4, 5, ...

$$1/(1-x^2) = 1 + 2x + 3x^2 + \dots$$

Operations of Generating Functions

Theorem: Let $f(x) = \sum_{k=0}^{\infty} a_k x^k$, and $g(x) = \sum_{k=0}^{\infty} b_k x^k$. Then,

$$f(x) + g(x) = \sum_{k=0}^{\infty} (a_k + b_k) x^k \quad f(x)g(x) = \sum_{k=0}^{\infty} \left(\sum_{j=0}^k a_j b_{k-j} \right) x^k$$

Example 1: To obtain the corresponding sequence of $G(x) = 1/(1-x)$: Consider $f(x) = 1/(1-x)$ and $g(x) = 1/(1-x)$. Since the sequence of $f(x)$ and $g(x)$ corresponds to 1, 1, 1, ... we have

$$G(x) = f(x)g(x) = \sum_{k=0}^{\infty} (k+1) x^k \quad G(x) = f(x)g(x) = \sum_{k=0}^{\infty} (k+1) x^k.$$

Example 2: To obtain the corresponding sequence of $G(x) = 1/(1-ax)^2$ for $|ax| < 1$:

Consider $f(x) = 1/(1-ax)$ and $g(x) = 1/(1-ax)$. Since the sequence of $f(x)$ and $g(x)$ corresponds to 1, a , a^2 , ... we have

Example 1

$$a_n = 6a_{n-1} - 9a_{n-2} + F(n) \text{ with } F(n) = n^2 2^n \text{ and } F(n) = (n^2 + 1)3^n.$$

To compute $a_n^{(h)}$: $a_n^{(h)} = (\alpha_1 + \alpha_2 n) 3^n$.

To compute $a_n^{(p)}$ of $F(n) = n^2 2^n$:

Since $s = 2$ is not a root of the characteristic equation, we have

$$a_n^{(p)} = (p_2 n^2 + p_1 n + p_0) 2^n.$$

Substituting $a_n^{(p)}$ into $a_n = 6a_{n-1} - 9a_{n-2} + F(n)$ to derive p_2 , p_1 , and p_0 :

$$(p_2 n^2 + p_1 n + p_0) 2^n = 6(p_2 (n-1)^2 + p_1 (n-1) + p_0) 2^{n-1} - 9(p_2 (n-2)^2 + p_1 (n-2) + p_0) 2^{n-2} + n^2 2^n.$$

To compute $a_n^{(p)}$ of $F(n) = (n^2 + 1)3^n$:

Since $s = 3$ is a root of the characteristic equation with multiplicity $m = 2$, we have

$$a_n^{(p)} = n^2 (p_2 n^2 + p_1 n + p_0) 3^n.$$

Substituting $a_n^{(p)}$ into $a_n = 6a_{n-1} - 9a_{n-2} + F(n)$ to derive p_2 , p_1 , and p_0 :

$$a_n = a_n^{(h)} + a_n^{(p)} = (\alpha_1 + \alpha_2 n) 3^n + n^2 (p_2 n^2 + p_1 n + p_0) 3^n.$$

Example 2: The Term n^m

$$a_n = 5a_{n-1} - 6a_{n-2} + 2^n$$

Solution:

- $a_n^{(h)} = \alpha_1 \cdot 3^n + \alpha_2 \cdot 2^n$
- $a_n^{(p)}$ should be in the form of $n p_0 2^n$.
- Try $a_n^{(p)} = p_0 \cdot 2^n$:

$$p_0 \cdot 2^n = 5p_0 \cdot 2^{n-1} - 6p_0 \cdot 2^{n-2} + 2^n.$$

Since $s = 2$ is a root of the characteristic equation,

$$p_0 \cdot 2^n = 5p_0 \cdot 2^{n-1} - 6p_0 \cdot 2^{n-2}$$

always holds. Thus, we obtain $0 = 4$.

$$(1+x)^n = \sum_{k=0}^n C(n, k) x^k$$

$$(1+ax)^n = \sum_{k=0}^n C(n, k) a^k x^k$$

$$(1+x^r)^n = \sum_{k=0}^n C(n, k) x^{rk}$$

$$\frac{1-x^{n+1}}{1-x} = \sum_{k=0}^n x^k = 1 + x + x^2 + \dots + x^n$$

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

$$\frac{1}{1-ax} = \sum_{k=0}^{\infty} a^k x^k = 1 + ax + a^2 x^2 + \dots$$

$$\frac{1}{1-x^r} = \sum_{k=0}^{\infty} x^{rk} = 1 + x^r + x^{2r} + \dots$$

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

$$\frac{1}{(1-x)^n} = \sum_{k=0}^{\infty} C(n+k-1, k) x^k$$

$$\frac{1}{(1+ax)^n} = \sum_{k=0}^{\infty} C(n+k-1, k) (-1)^k a^k x^k$$

$$\frac{1}{(1-ax)^n} = \sum_{k=0}^{\infty} C(n+k-1, k) a^k x^k$$

$$e^x = \sum_{k=0}^{\infty} \frac{x^k}{k!} = 1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \dots$$

$$\ln(1+x) = \sum_{k=0}^{\infty} \frac{(-1)^{k+1} x^k}{k} = x - \frac{x^2}{2} + \frac{x^3}{3} - \frac{x^4}{4} + \dots$$

Generating Function

Solve the recurrence relation $a_k = 3a_{k-1}$ for $k = 1, 2, 3, \dots$ and initial condition $a_0 = 2$.

Let $G(x)$ be the generating function for the sequence $\{a_k\}$, that is, $G(x) = \sum_{k=0}^{\infty} a_k x^k$. We aim to first derive the formulation of $G(x)$.

$$\begin{aligned} G(x) - 3xG(x) &= \sum_{k=0}^{\infty} a_k x^k - 3 \sum_{k=1}^{\infty} a_{k-1} x^k \\ &= a_0 + \sum_{k=1}^{\infty} (a_k - 3a_{k-1}) x^k \\ &= 2. \end{aligned}$$

$$G(x) = \frac{2}{(1-3x)}$$

Example 2

$$a_n = 8a_{n-1} + 10^{n-1}.$$

Solution: We extend this sequence by setting $a_0 = 1$. We have

$$a_1 = 8a_0 + 10^0 = 8 + 1 = 9. \text{ Let } G(x) = \sum_{n=0}^{\infty} a_n x^n.$$

$$\begin{aligned} G(x) - 1 &= \sum_{n=1}^{\infty} a_n x^n = \sum_{n=1}^{\infty} (8a_{n-1} x^n + 10^{n-1} x^n) \\ &= 8 \sum_{n=1}^{\infty} a_{n-1} x^n + \sum_{n=1}^{\infty} 10^{n-1} x^n \\ &= 8x \sum_{n=1}^{\infty} a_{n-1} x^{n-1} + x \sum_{n=1}^{\infty} 10^{n-1} x^{n-1} \\ &= 8x \sum_{n=0}^{\infty} a_n x^n + x \sum_{n=0}^{\infty} 10^n x^n \\ &= 8xG(x) + x/(1-10x), \end{aligned}$$

$$G(x) = \frac{1-9x}{(1-8x)(1-10x)} = G(x) = \frac{1}{2} \left(\frac{1}{1-8x} + \frac{1}{1-10x} \right)$$

$$G(x) = \frac{1}{2} \left(\sum_{n=0}^{\infty} 8^n x^n + \sum_{n=0}^{\infty} 10^n x^n \right) = \sum_{n=0}^{\infty} \frac{1}{2} (8^n + 10^n) x^n.$$

Cartesian Product

Let $A = \{a_1, a_2, \dots, a_m\}$ and $B = \{b_1, b_2, \dots, b_n\}$, the Cartesian product $A \times B$ is the set of pairs

$$\{(a_1, b_1), (a_1, b_2), \dots, (a_1, b_n), \dots, (a_m, b_1), \dots, (a_m, b_n)\}.$$

Cartesian product defines a set of all ordered arrangements of elements in the two sets.

A subset R of the Cartesian product $A \times B$ is called a relation from the set A to the set B .

Definition: Let A and B be two sets. A binary relation from A to B is a subset of a Cartesian product $A \times B$.

$R \subseteq A \times B$ denote R is a set of ordered pairs of the form (a, b) where $a \in A$ and $b \in B$.

We use the notation aRb to denote $(a, b) \in R$, and $a \not R b$ to denote $(a, b) \notin R$.

Example: Let $A = \{a, b, c\}$ and $B = \{1, 2, 3\}$

- R is $R = \{(a, 1), (b, 2), (c, 2)\}$ a relation from A to B
- Q is $Q = \{(1, a), (2, b)\}$ a relation from A to B
- P is $P = \{(a, a), (b, c), (b, a)\}$ a relation from A to A

Example: Let $A = \{0, 1, 2\}$ and $B = \{u, v\}$, and $R = \{(0, u), (0, v), (1, v), (2, u)\}$. $(R \subseteq A \times B)$

$$R_{div} = \{(1, 1), (1, 2), (1, 3), (1, 4), (2, 2), (2, 4), (3, 3), (4, 4)\}$$

$$\begin{array}{c|cccc} & R & 1 & 2 & 3 & 4 \\ \hline 1 & \bullet & & & & \\ \hline 2 & \bullet & \times & \times & \times & \times \\ \hline 3 & \bullet & & \times & & \\ \hline 4 & \bullet & & & \times & \end{array}$$

Number of Binary Relations

Theorem: The number of binary relations on a set A , where $|A| = n$, is 2^{n^2} .

Proof: If $|A| = n$, then the cardinality of the Cartesian product $|A \times A| = n^2$.

R is a binary relation on A if $R \subseteq A \times A$ (R is subset).

The number of subsets of a set with k elements is 2^k .

Reflexive Relation

Reflexive Relation: A relation R on a set A is called reflexive if $(a, a) \in R$ for every element $a \in A$.

$$\text{MR}_{\text{ref}} = \begin{array}{cccc} & 1 & 1 & 1 & 1 \\ & 0 & 1 & 0 & 1 \\ & 0 & 0 & 1 & 0 \\ & 0 & 0 & 0 & 1 \end{array}$$

Irreflexive Relation

Irreflexive Relation: A relation R on a set A is called irreflexive if $(a, a) \notin R$ for every element $a \in A$.

$$\text{MR} = \begin{array}{cccc} & 0 & 1 & 1 & 1 \\ & 1 & 0 & 1 & 1 \\ & 1 & 1 & 0 & 1 \\ & 1 & 1 & 1 & 0 \end{array}$$

Symmetric Relation

Symmetric Relation: A relation R on a set A is called symmetric if $(b, a) \in R$ whenever $(a, b) \in R$ for all $a, b \in A$.

$$\text{MR} = \begin{array}{cccc} & 0 & 1 & 1 & 1 \\ & 1 & 0 & 1 & 1 \\ & 1 & 1 & 0 & 1 \\ & 1 & 1 & 1 & 0 \end{array}$$

Antisymmetric Relation

Antisymmetric Relation: A relation R on a set A is called antisymmetric if $(b, a) \in R$ and $(a, b) \in R$ implies $a = b$ for all $a, b \in A$.

$$\text{MR} = \begin{array}{cccc} & 0 & 1 & 0 & 0 \\ & 0 & 1 & 0 & 0 \\ & 0 & 0 & 1 & 0 \\ & 0 & 0 & 0 & 1 \end{array}$$

Transitive Relation

Transitive Relation: A relation R on a set A is called transitive if $(a, b) \in R$ and $(b, c) \in R$ implies $(a, c) \in R$ for all $a, b, c \in A$.

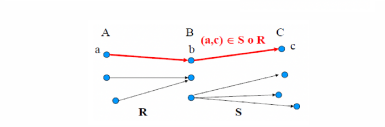
Combining Relations

Example: $R_1 = \{(x, y) | x < y\}$ and $R_2 = \{(x, y) | x > y\}$. What are $R_1 \cup R_2$, $R_1 \cap R_2$, $R_1 - R_2$, $R_2 - R_1$, and $R_1 \circ R_2$?

$$\begin{aligned} \text{Composite of Relations} \quad R_1 \cup R_2 &= \{(x, y) | x \neq y\} \\ M_R &= \begin{array}{ccc} & 0 & 1 & 1 \\ & 1 & 0 & 0 \\ & 0 & 0 & 1 \end{array} \quad R_1 \cap R_2 = \emptyset \\ & \quad R_1 - R_2 = R_1 \\ & \quad R_2 - R_1 = R_2 \\ M_R \odot M_S &= \begin{array}{ccc} & 1 & 0 \\ & 1 & 0 \\ & 1 & 0 \end{array} \quad R_1 \oplus R_2 = \{(x, y) | x \neq y\} \end{aligned}$$

Example: Let $A = \{1, 2, 3\}$, $B = \{0, 1, 2\}$, and $C = \{a, b\}$:

- $R = \{(1, 0), (1, 2), (3, 1), (3, 2)\}$
- $S = \{(0, b), (1, a), (2, b)\}$
- $S \circ R = \{(1, b), (3, a), (3, b)\}$



Power of a Relation

Definition: Let R be a relation on A . The powers R^n , for $n = 1, 2, 3, \dots$, is defined inductively by

$$R^1 = R \text{ and } R^{n+1} = R^n \circ R$$

Example: Let $A = \{1, 2, 3, 4\}$, and $R = \{(1, 2), (2, 3), (2, 4), (3, 3)\}$

- $R^1 = R$
- $R^2 = R \circ R = \{(1, 3), (1, 4), (2, 3), (3, 3)\}$
- $R^3 = R^2 \circ R = \{(1, 3), (2, 3), (3, 3)\}$
- $R^4 = R^3 \circ R = \{(1, 3), (2, 3), (3, 3)\}$
- $R^k = ?$ for $k > 3$

Theorem: The relation R on a set A is transitive if and only if $R^n \subseteq R$ for $n = 1, 2, 3, \dots$

Theorem: The number of binary relations on a set A , where $|A| = n$, is 2^{n^2} .

Number of Reflexive Relations

Theorem: The number of reflexive relations on a set A with $|A| = n$ is $2^{n(n-1)}$.

Proof: A reflexive relation R on A must contain all pairs (a, a) for every $a \in A$.

All other pairs in R are of the form (a, b) with $a \neq b$, s.t. $a, b \in A$.

How many of these pairs are there?

How many subsets on $n(n-1)$ elements are there?

Reflexive Relation: A relation R on a set A is called reflexive if $(a, a) \in R$ for every element $a \in A$.

Irreflexive Relation: A relation R on a set A is called irreflexive if $(a, a) \notin R$ for every element $a \in A$.

Symmetric Relation: A relation R on a set A is called symmetric if $(b, a) \in R$ whenever $(a, b) \in R$ for all $a, b \in A$.

Antisymmetric Relation: A relation R on a set A is called antisymmetric if $(b, a) \in R$ and $(a, b) \in R$ implies $a = b$ for all $a, b \in A$.

Transitive Relation: A relation R on

