

# Mathematical notation, sets, and proof techniques

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# Greek symbols

- ▶  $\Sigma, \sigma$  - “sigma”
- ▶  $\Gamma, \gamma$  - “gamma”
- ▶  $\delta$  - “delta”
- ▶  $\epsilon, \varepsilon$  - “epsilon”

# Logical symbols

- ▶  $\Rightarrow$  - “implies”, “if ... then ...”
- ▶  $\Leftrightarrow$  - “equivalent”, “if and only if”
- ▶  $\vee$  - “OR”
- ▶  $\wedge$  - “AND”
- ▶  $\neg$  - “NOT”

# Set notation

- ▶  $\in$  - "Set inclusion", "is an element of"
  - ▶  $1 \in \{1, 2, 3, 4\}$
- ▶  $\notin$  - "Set exclusion", "is not an element of"
  - ▶  $10 \notin \{1, 2, 3, 4\}$
- ▶  $A^c, \bar{A}$  - "complement of A"
  - ▶  $\{x | x \notin A\}$
- ▶  $A \cup B$  - "Union", "A or B"
  - ▶  $\{x | x \in A \vee x \in B\}$
- ▶  $A \cap B$  - "Intersection", "A and B"
  - ▶  $\{x | x \in A \wedge x \in B\}$
- ▶  $A \setminus B$  - "Set difference", "A but not B"
  - ▶  $\{x | x \in A, x \notin B\}$

# De Morgan's Laws

- ▶  $(A \cup B)^c = (A^c \cap B^c)$
- ▶  $(A \cap B)^c = (A^c \cup B^c)$
- ▶ **Note:**  $(A^c)^c = A$

# Set closure

- ▶ Let  $S$  be a set
- ▶ Let  $\Phi(x_1, x_2, \dots, x_n)$  be a function/operation
- ▶ Suppose  $x_1, \dots, x_n \in S \Rightarrow \Phi(x_1, \dots, x_n) \in S$
- ▶ We say  $S$  is **closed under  $\Phi$**
- ▶ “If we start with elements of  $S$  and apply the operation  $\Phi$ , the result is still an element of  $S$ ”

# Set Closure

- ▶ The integers are closed under addition/ $+$ 
  - ▶ If you start with two integers and add them together, you get an integer
- ▶ The integers are closed under subtraction/ $-$ 
  - ▶ If you start with two integers and subtract them, you get an integer
- ▶ The positive integers are not closed under subtraction/ $-$ 
  - ▶ If you start with two positive integers and subtract them, you might get a negative number

# Set closure

Which of the following operations are the positive integers closed under?

- A.** Negation
- B.** Reversing the digits
- C.** Multiplication
- D.** Division



# Set closure

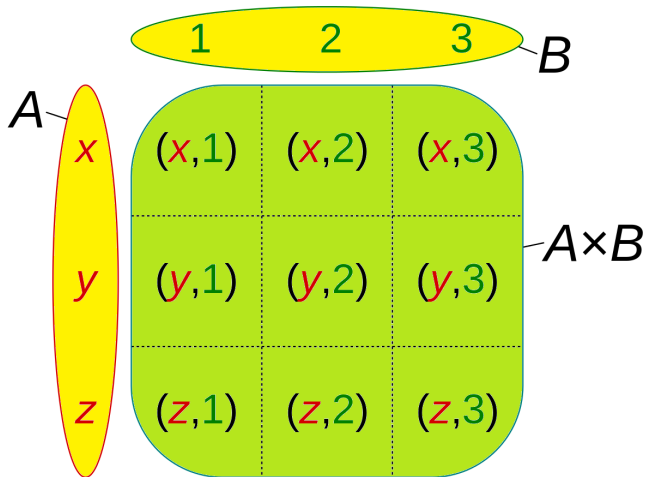
Which of the following operations are the positive integers closed under?

- A.** Negation
- B.** Reversing the digits ✓
- C.** Multiplication ✓
- D.** Division

# Cartesian product

$$A \times B = \{(a, b) | a \in A, b \in B\}$$

# Cartesian product



# Cartesian product

$$A \times B = \{(a, b) | a \in A, b \in B\}$$

Let  $A = \{1, 2\}$ ,  $B = \{\text{red}, \text{blue}\}$ ,  $C = \{1502\}$

- ▶ What is  $A \times B$ ?
  - ▶  $\{(1, \text{red}), (1, \text{blue}), (2, \text{red}), (2, \text{blue})\}$
- ▶ What is  $A \times A$ ?
  - ▶  $\{(1, 1), (1, 2), (2, 1), (2, 2)\}$
- ▶ What is  $C \times C \times B$ ?
  - ▶  $\{(1502, 1502, \text{red}), (1502, 1502, \text{blue})\}$

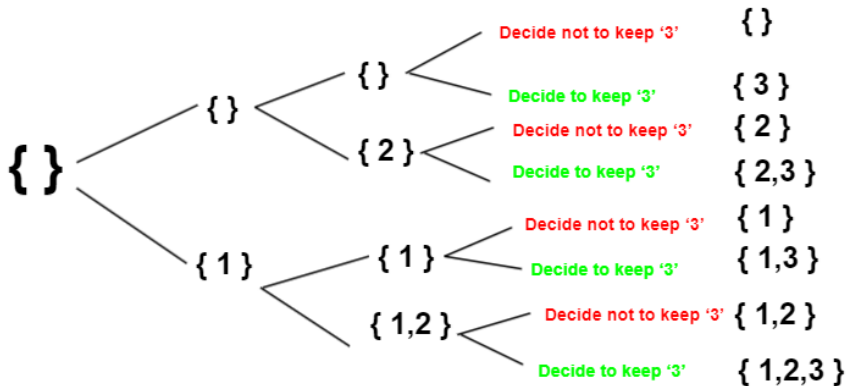
# Power set

- ▶ Let  $S$  be a set
- ▶ The **power set**  $\mathcal{P}(S)$  is the set of all subsets of  $S$

# Power set

$A = \{1,2,3\}$

Moving forward with  
the first element '3'



# Power set

- ▶ Let  $S$  be a set
- ▶ The **power set**  $\mathcal{P}(S)$  is the set of all subsets of  $S$
- ▶ What is  $\mathcal{P}(\{0, 1, 2\})$ ?
  - ▶  $\mathcal{P}(\{0, 1, 2\}) = \{\emptyset, \{0\}, \{1\}, \{2\}, \{0, 1\}, \{1, 2\}, \{0, 2\}, \{0, 1, 2\}\}$
- ▶ What is  $\mathcal{P}(\{\text{even}, \text{odd}\})$ ?
  - ▶  $\mathcal{P}(\{\text{even}, \text{odd}\}) = \{\emptyset, \{\text{even}\}, \{\text{odd}\}, \{\text{even}, \text{odd}\}\}$
- ▶ What is  $\mathcal{P}(\{(0, 1, 2, 3, 4, 5)\})$ ?
  - ▶  $\mathcal{P}(\{(0, 1, 2, 3, 4, 5)\}) = \{\emptyset, \{(0, 1, 2, 3, 4, 5)\}\}$

# Proof by Induction

- ▶ Imagine several dominoes lined up
  - ▶ Suppose we figure out how to knock over the first domino
  - ▶ Suppose we line up the dominoes so that if one domino falls, it is guaranteed to knock over the first domino
  - ▶ What happens to the rest?



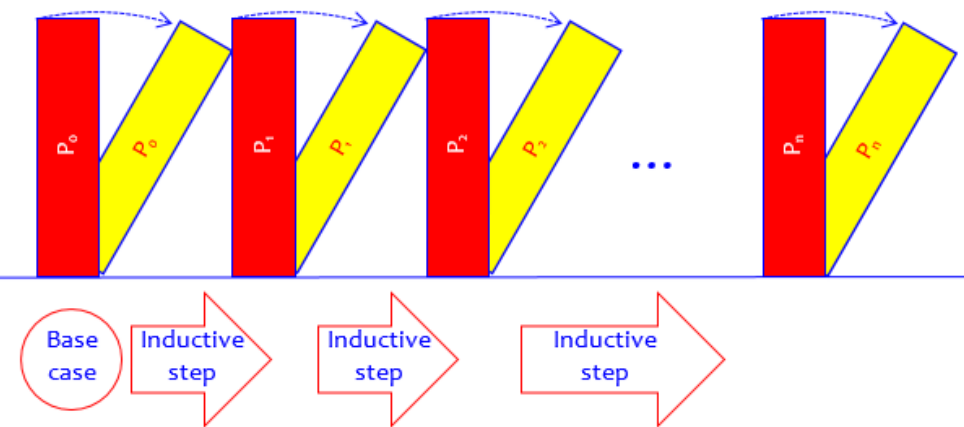
# Proof by Induction



# Proof by Induction

- ▶ **Base Case:** prove the claim for the simplest possible example
- ▶ **Inductive Case:** prove that if the claim is true for  $n = k$ , then the claim must be true for  $n = k + 1$
- ▶ Conclude the claim is true for all  $N$ 
  - ▶  $N = 0 \implies N = 1$
  - ▶  $N = 1 \implies N = 2$
  - ▶ ...

# Proof by Induction



# Proof by induction: Gauss's formula

Let's prove Gauss's formula:  $\sum_{i=1}^n i = \frac{n(n+1)}{2}$

► **Inductive case:** Assume that the formula holds true for  $n$ , i.e.  $\sum_{i=1}^n i = \frac{n(n+1)}{2}$ .

► We want to show the formula is true for  $n+1$ , i.e.  $\sum_{i=1}^{n+1} i = \frac{(n+1)(n+2)}{2}$

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

# Proof by induction example

Let's prove that for  $n \geq 4$ ,  $2^n < n!$

► **Base Case:** Let  $n = 4$

$$2^4 = 16 < 24 = 4!$$

# Proof by Induction Example

Let's prove that for  $n \geq 4$ ,  $2^n < n!$

- ▶ **Inductive Case:** Assume the formula holds for  $n$ , i.e.  $2^n < n!$
- ▶ Let's prove it for  $n + 1$ , i.e.  $2^{n+1} < (n + 1)!$   
 $2^{n+1} = 2 \times 2^n < (n + 1) \times n! = (n + 1)!$

# AFSOC

**A**ssume  
**F**or  
**S**ake  
**O**f  
**C**ontradiction

(h/t Stephen Worlow)

# Proof by contradiction

Suppose we want to prove that  $x$  is true, and we know that  $y$  is false. We prove  $x$  as follows:

1. Assume for sake of contradiction (AFSOC) that  $x$  is false
2. Show that  $\neg x \implies y$  (which we know is false)
3. Conclude that  $\neg x$  is false, and  $x$  is true



# Proof that the market is efficient

Suppose  
know

1. A

2. S

3. C

ve

false)



# Proof by Contradiction Example

**Theorem:** My third grade teacher did not witness Lincoln's assassination.

- ▶ AFSOC that my third grade teacher witnessed Lincoln's assassination.
- ▶ Then my third grade teacher would have been at least 135 years old when I was her student
  - ▶ No human has ever lived to be that old
- ▶ Our original assumption leads to a logical contradiction.
- ▶ Thus, we conclude that she did not witness Lincoln's assassination.

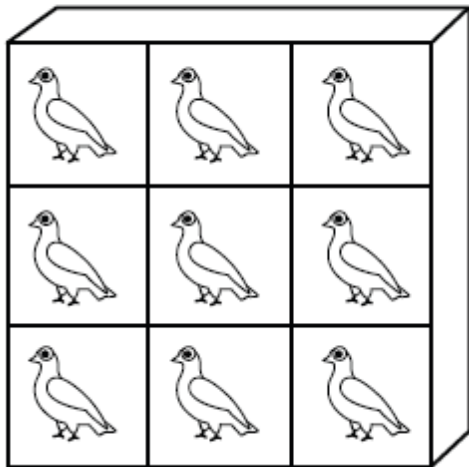
# Proof by Contradiction Example

**Proposition:** There are infinitely many primes.

- ▶ AFSOC there are finitely many primes  
 $p_1, p_2, \dots, p_n$
- ▶ Let  $N = p_1 \cdot p_2 \cdot \dots \cdot p_{n-1} \cdot p_n + 1$
- ▶ None of  $p_1, p_2, \dots, p_n$  divides  $N$
- ▶  $N$  has no prime factors, which is a contradiction
- ▶ We conclude that our original assumption was incorrect.

# The Pigeonhole Principle

THE PIGEONHOLE PRINCIPLE



# The Pigeonhole Principle

- ▶ The **pigeonhole principle** states that if there are  $m$  pigeonholes and  $n > m$  pigeons, there must be a pigeonhole with multiple pigeons
  - ▶ Formally, there does not exist an injective function whose co-domain is smaller than its domain
- ▶ If you have three gloves, at least two of them must fit the same hand
- ▶ A room of 367 people must include a shared birthday

# The Pigeonhole Principle

**Proposition:** Let  $G$  be a directed graph in which every vertex has at least one outgoing edge. Prove that  $G$  has a directed cycle.

- ▶ Perform a random walk.  $v_1$  can be any vertex, and  $v_{i+1}$  can be outbound neighbor of  $v_i$ 
  - ▶ It is always possible to continue the walk, since every vertex has at least one outgoing edge
- ▶ Let  $n$  be the number of vertices in  $G$ . Look at  $v_1, v_2, \dots, v_{n+1}$
- ▶ By the pigeonhole principle, one of the first  $n + 1$  vertices must be a repeat - which gives us our cycle