



# Fundamentals of Mathematics

## Lecture 3: Mathematical Notation

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# Greek Letters I

- 1  $A, \alpha$ , Alpha
- 2  $B, \beta$ , Beta
- 3  $\Gamma, \gamma$ , Gamma
- 4  $\Delta, \delta$ , Delta
- 5  $E, \epsilon$ , Epsilon
- 6  $Z, \zeta$ , Zeta
- 7  $H, \eta$ , Eta
- 8  $\Theta, \theta$ , Theta
- 9  $I, \iota$ , Iota
- 10  $K, \kappa$ , Kappa
- 11  $\Lambda, \lambda$ , Lambda
- 12  $M, \mu$ , Mu



# Greek Letters II

13  $N, \nu, \text{Nu}$

14  $\Xi, \xi, \text{Xi}$

15  $O, o, \text{Omicron}$

16  $\Pi, \pi, \text{Pi}$

17  $\rho, \rho, \text{Rho}$

18  $\Sigma, \sigma, \text{Sigma}$

19  $T, \tau, \text{Tau}$

20  $\Upsilon, \upsilon, \text{Upsilon}$

21  $\Phi, \phi, \text{Phi}$

22  $\chi, \chi, \text{Chi}$

23  $\Psi, \psi, \text{Psi}$

24  $\Omega, \omega, \text{Omega}$



# Logic I

- Conjunction:  $p \wedge q$ ,  $p \cdot q$ ,  $p \& q$  ( $p$  and  $q$ )
- Disjunction:  $p \vee q$ ,  $p + q$ ,  $p | q$  ( $p$  or  $q$ )
- Conditional:  $p \rightarrow q$ ,  $p \Rightarrow q$ ,  $p \supset q$  ( $p$  implies  $q$ )
- Biconditional:  $p \leftrightarrow q$ ,  $p \Leftrightarrow q$  ( $p$  if and only if  $q$ )
- Exclusive-or:  $p \oplus q$ ,  $p + q$
- Universal quantifier:  $\forall$  (for all)
- Existential quantifier:  $\exists$  (there is, there exists)
- Unique existential quantifier:  $\exists!$



- $p \rightarrow q \equiv \neg p \vee q$
- $\neg(p \vee q) \equiv \neg p \wedge \neg q$ ,  $\neg(p \wedge q) \equiv \neg p \vee \neg q$
- $\neg \forall_x P(x) \equiv \exists_x \neg P(x)$ ,  $\neg \exists_x P(x) \equiv \forall_x \neg P(x)$
- $\forall_x \exists_y P(x, y) \not\equiv \exists_y \forall_x P(x, y)$  in general
- $p \oplus q \equiv (p \wedge \neg q) \vee (\neg p \wedge q)$



# Set Theory I

- Empty set:  $\emptyset, \{\}$
- roster:  $S = \{a_1, a_2, \dots, a_n\}$   
defining predicate:  $S = \{x \mid P(x)\}$  where  $P$  is a predicate  
recursive description
- $\mathbb{N}$ : natural numbers  
 $\mathbb{Z}$ : integers  
 $\mathbb{R}$ : real numbers  
 $\mathbb{C}$ : complex numbers
- Two sets  $A$  and  $B$  are equal if  $x \in A \Leftrightarrow x \in B$ .  
 $A \subseteq B: \forall x [x \in A \Rightarrow x \in B]$
- $|A|$ : the cardinality of  $A$  (size of  $A$ )  
(We will discuss infinite sets in a latter lecture)  
 $|A \cup B| = |A| + |B| - |A \cap B|$  for finite sets



# Set Theory II

- multiset: counts the duplication of each element  
(Unfortunately, it uses the same notation  $\{\dots\}$ )
- $\bigcap_{i \in I} A = \{x \mid x \in A_i \text{ for all } i \in I\}$
- $\bigcup_{i \in I} A = \{x \mid x \in A_i \text{ for some } i \in I\}$
- $A \times B: \{(a, b) \mid a \in A \text{ and } b \in B\}$  (the Cartesian product)
- $\bar{A}$  or  $A^c$ :  $U - A$  where  $U$  is the universe (the complement)
- $A - B = A \setminus B = \{x \mid x \in A \text{ but } x \notin B\}$  (set difference)
- $\mathcal{P}(A)$  or  $2^A$ : the set of all subsets of  $A$  (the power set)  
 $|A| < |\mathcal{P}(A)|$  for all sets



# Functions I

- $f : A \rightarrow B$  ( $f$  maps to  $B$ )  
 $y = f(x)$  written as  $f : x \mapsto y$
- injection (one-to-one), surjection (onto), bijection (one-to-one and onto)
- Let  $S_1, S_2 \subseteq A$  and  $T_1, T_2 \subseteq B$   
 $f(S_1 \cup S_2) = f(S_1) \cup f(S_2)$   
 $f(S_1 \cap S_2) \subseteq f(S_1) \cap f(S_2)$   
 $f(\overline{S_1}) \supseteq \overline{f(S_1)}$   
 $f^{-1}(T_1 \cup T_2) = f^{-1}(T_1) \cup f^{-1}(T_2)$   
 $f^{-1}(\overline{T_1}) = \overline{f^{-1}(T_1)}$   
 $f^{-1}(f(S_1)) \supseteq S_1$   
 $f(f^{-1}(T_1)) \subseteq T_1$





# Functions II

- $f : A \rightarrow B, g : B \rightarrow C$  are both bijection  
 $\Rightarrow (g \circ f)^{-1} = f^{-1} \circ g^{-1}$
- Let  $|A| = m, |B| = n$ . We want to count the number of functions from  $A$  to  $B$ 
  - ① all:  $n^m$
  - ② injection:  $P(n, m) = n(n-1) \cdots (n-m+1)$  if  $n \geq m$
  - ③ bijection:  $\sum_{j=0}^n (-1)^j \binom{n}{j} (n-j)^m$  if  $m \geq n$
- $\lg, \log, \ln$
- $\lg^k n, \lg^{(k)} n, \lg^* n$



# Functions III

- $\chi_S : U \rightarrow \{0, 1\}$  where  $\chi_S(x) = 1$  iff  $x \in S$   
(characteristic function, indicator function)

- 1  $\chi_{A \cap B} = \chi_A \chi_B$
- 2  $\chi_{A \cup B} = \chi_A + \chi_B - \chi_A \chi_B$
- 3  $\chi_{\bar{A}} = \mathbf{1} - \chi_A$
- 4  $\chi_{A \Delta B} = \chi_A + \chi_B - 2\chi_A \chi_B$
- 5  $\chi_{A \rightarrow B} = \mathbf{1} - \chi_A + \chi_A \chi_B$
- 6  $\chi_{A \leftrightarrow B} = \mathbf{1} - \chi_A - \chi_B + 2\chi_A \chi_B$
- 7  $\chi_A \chi_A = \chi_A$

## Example

$$|A \cup B \cup C| = |A| + |B| + |C| - |A \cap B| - |A \cap C| - |B \cap C| + |A \cap B \cap C|$$



# Binary Relations I

A subset  $R$  of  $A \times B$  or  $A \times A$ .

- reflexivity:  $aRa$
- symmetry:  $aRb \implies bRa$
- asymmetry:  $aRb \implies b \not R a$
- antisymmetry:  $aRb$  and  $bRa \implies a = b$
- transitivity:  $aRb$  and  $bRc \implies aRc$
- graph representation:  
 $G = (V, E)$ ,  $V = A$  and  $(a, b) \in E$  iff  $aRb$
- equivalence relation:
  - ① reflexivity:  $a \sim a$
  - ② symmetry:  $a \sim b \implies b \sim a$
  - ③ transitivity:  $a \sim b$  and  $b \sim c \implies a \sim c$
- equivalence class:  $[a] := \{b \mid b \sim a\}$



# Binary Relations II

- binary operator on equivalence classes:
  - ① compatible:  $a \circ b \sim c \circ d$  if  $a \sim c$  and  $b \sim d$  where  $\circ$  is a binary operator
- closure: the closure of a relation  $R$  with respect to a property  $P$   
the minimum relation  $S$  (if exists) that contains  $R$  and has property  $P$

## Example

- reflexive closure
- transitive closure



# Number Theory I

The following variables are all integers.

- $a|b$  (divisibility)

There exists  $k$  such that  $b = ak$ .

- division theorem: Given integers  $a$  and  $d \neq 0$ . Then  $a = dq + r$  where  $0 \leq r < |d|$  has unique solution  $q$  and  $r$ .

( $a$ : dividend,  $d$ : divisor,  $q$ : quotient,  $r$ : remainder)

$$r = a \bmod d$$

- prime: A positive integer that has exact two positive divisors, i.e. 1 and itself.
- exactly divide:  $p^k \parallel n$  iff  $p^k | n$  but  $p^{k+1} \nmid n$
- congruence:  $a \equiv b \pmod{n}$  iff  $n | a - b$
- Euclidean Algorithm:  $\gcd(a, b) = \gcd(b, a \bmod d)$  if  $b \neq 0$



# Number Theory II

- Extended Euclidean Algorithm: Given  $n, a$ , and  $b$ . The equation  $n = ax + by$  has integral solutions  $x$  and  $y$  iff  $\gcd(a, b) | n$ .
- $p | ab$  iff  $p | a$  or  $p | b$  where  $p$  is a prime

## Proof.

( $\implies$ ) If  $p \nmid a$ , then  $\gcd(p, a) = 1$ . Hence  $1 = px + ay$  for some integers  $x$  and  $y$ .  $\therefore b = bpx + aby \implies p | b$ .  $\square$

- Euler's totient function:  $\phi(m) = |\Phi(m)|$  where  $\Phi(m) = \{a \mid 1 \leq a \leq m \text{ and } \gcd(a, m) = 1\}$   
 $\phi(mn) = \phi(m)\phi(n)$  if  $\gcd(m, n) = 1$  (multiplicative)
- $a^{p-1} \equiv 1 \pmod{p}$  (Fermat)  
 $a^{\phi(m)} \equiv 1 \pmod{m}$  if  $a \perp m$  (Euler)



# Formal Language I

- alphabet  $\Sigma$ : any set of symbols  
 $a \in \Sigma$ : letter, character, symbol
- string over  $\Sigma$ :  $x \in \Sigma^*$   
 $\epsilon$ : the empty string
- language: any set of strings over  $\Sigma$ , i.e.,  $L \in 2^{\Sigma^*}$   
A language is finite iff  $|L|$  is finite
- operations on strings:  $x, y \in \Sigma^*$ ,  $a \in \sigma$ 
  - 1 concatenation:  $xy$
  - 2 reverse:  $x^R := ay^R$  if  $x = ya$ ;  $\epsilon^R = \epsilon$
  - 3 repeat:  $x^k := xx^{k-1}$  if  $k \geq 1$ ;  $x^0 := \epsilon$



# Formal Language II

- operations on languages:  $A, B \subseteq \Sigma^*$ 
  - 1 product:  $AB := \{xy \mid x \in A \text{ and } y \in B\}$
  - 2 repeat:  $A^k := \{x^k \mid x \in A\}$ ;  $A^0 := \{\epsilon\}$
  - 3 union, intersection, etc
  - 4 Kleene's star:  $A^* := \bigcup_{k \geq 0} A^k$
- membership problem (or recognition problem): to determine if  $x \in L$  for language  $L$ .





# Discrete Probability I

- sample space:  $\Omega$  all possible outcomes of experiments
- event: any subset of  $\Omega$
- probability measure  $P, \Pr$ : a function from  $2^\Omega$  to  $[0, 1]$  such that
  - 1  $\Pr(\Omega) = 1$
  - 2  $\Pr(\bigcup_{k=1}^{\infty} A_k) = \sum_{k=1}^{\infty} \Pr(A_k)$  where  $A_i \cap A_j = \emptyset$  for  $i \neq j$
- discrete random variable: a function  $X : \Omega \rightarrow \mathbb{Z}$
- independent:
  - 1 on events:  
two events:  $\Pr(A \cap B) = \Pr(A) \Pr(B)$ ;  
more than two events  $A_1, A_2, \dots, A_n$ :  
 $\Pr(A_{j_1} \cap A_{j_2} \cap \dots \cap A_{j_k}) = \Pr(A_{j_1}) \Pr(A_{j_2}) \dots \Pr(A_{j_k})$  for  
any indices  $1 \leq j_1 \leq \dots \leq j_k \leq n$  where  $2 \leq k \leq n$



# Discrete Probability II

- 2 on random variables:

two r.v.'s  $X$  and  $Y$ :

$$\Pr(x \in X, y \in Y) = \Pr(x \in X) \Pr(y \in Y) \text{ for all } x, y \in \mathbb{Z}$$

more than two r.v.'s  $X_1, X_2, \dots, X_n$ : for any intervals

$$B_1, B_2, \dots, B_n,$$

$$\Pr(X_1 \in B_1, \dots, X_n \in B_n) = \Pr(X_1 \in B_1) \cdots \Pr(X_n \in B_n).$$

- expectation of an r.v.  $X$ :  $E(X) = \sum_k k \Pr(X = k)$   
 $E(X + Y) = E(X) + E(Y)$  for any r.v.'s  $X$  and  $Y$ ;  
 $E(XY) = E(X)E(Y)$  when  $X$  and  $Y$  are independent
- generating function:
  - 1 probability generating function:  
 $\phi(t) = E(t^X) = \sum_k \Pr(X = k) t^k$ , defined for  $|t| \leq 1$
  - 2 moment generating function:  $\psi(t) = E(e^{tX})$
  - 3 characteristic function (Fourier transform):  $\chi(t) = E(e^{itX})$



# Calculus

- derivative:  $\frac{dy}{dx} = f'(x)$  (Gottfried Leibnitz);  $\dot{x}$  (Isaac Newton)
- integral:  $\int f dx$  (Leibnitz);  $\overset{\cdot}{x}$  (Newton)
- chain rule:  $\frac{dz}{dx} = \frac{dz}{dy} \frac{dy}{dx}$  where  $y = f(x), z = g(y)$
- $\frac{d^2 f}{dx^2} = \ddot{y} = f''(x)$
- integration by substitution:  $\int y dx = \int y \frac{dx}{du} du$



# Numeral Systems I

► Wiki

- Roman numerals: I (1), V (5), X (10), L (50), C (100), D (500), M (1000),  $\bar{V}$  (5000), ...



# Useful Links

- Merriam-Webster Dictionary [▶ Link](#)
- Wikipedia [▶ Link](#)

## Wikipedia

- typesetting of mathematical notation [▶ Wiki](#)
- mathematical symbols [▶ Wiki](#)
- ISO 31-11 [▶ Wiki](#)



# References I

Fundamentals  
of  
Mathematics  
Lecture 3:  
Mathematical  
Notation

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Wikipedia, <http://wikipedia.org/>.