Functions

Section 2.3

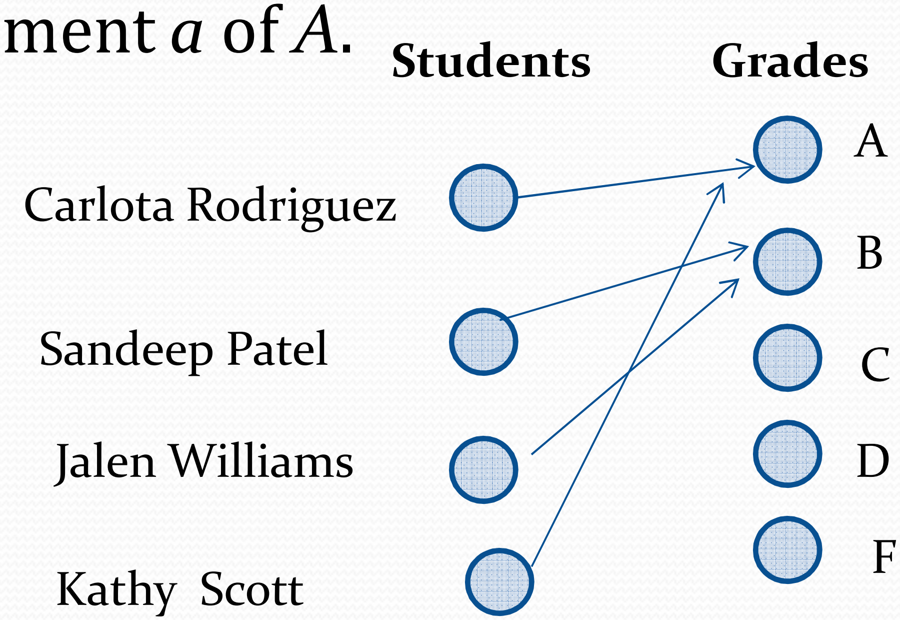
Section Summary

- Definition of a Function.
  - Domain, Codomain
  - Image, Preimage
- Injection, Surjection, Bijection
- Inverse Function
- Function Composition
- Graphing Functions
- Floor, Ceiling, Factorial

Functions

Definition: Let A and B be nonempty sets. A *function f from A to B*, denoted $f: A \rightarrow B$ is an assignment of each element of A to exactly one element of B. We write $f(a) = b$ if b is the unique element of B assigned by the function f to the element a of A.

- Functions are sometimes called *mappings* or *transformations*.



Functions

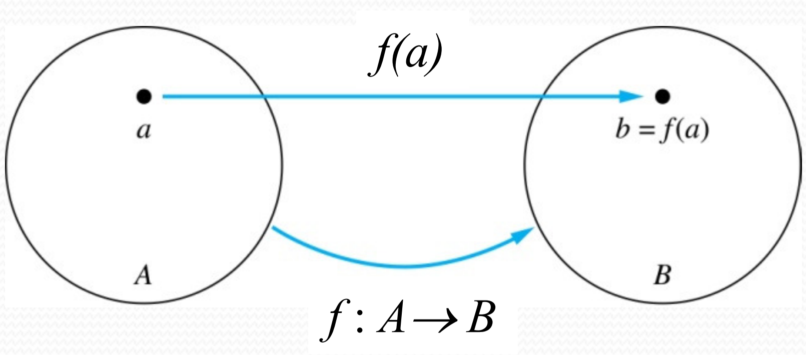
- A function $f: A \rightarrow B$ can also be defined as a subset of $A \times B$ (a relation). This subset is restricted to be a relation where no two elements of the relation have the same first element.
- Specifically, a function f from A to B contains one, and only one ordered pair (a, b) for every element $a \in A$.

$$\forall x \;\; [x \in A \;\rightarrow\; \exists y[y \in B \wedge (x, y) \in f]]$$

and

$$\forall x, y_1, y_2 \; [[(x, y_1) \in f \wedge (x, y_2) \in f] \;\rightarrow\; y_1 = y_2]$$

Functions



Given a function $f: A \rightarrow B$:

- We say *f maps A* to *B or*
  f is a *mapping* from *A* to *B*.
- *A* is called the *domain* of *f*.
- *B* is called the *codomain* of *f*.
- If $f(a) = b$,
  - then *b* is called the *image* of *a* under *f*.
  - *a* is called the *preimage* of *b*.
- The range of *f* is the set of all images of points in A under *f*. We denote it by $f(A)$. The range is a subset of codomain B.
- Two functions are *equal* when they have the same domain, the same codomain and map each element of the domain to the same element of the codomain.

Representing Functions

- Functions may be specified in different ways:
  - An explicit statement of the assignment.

    Students and grades example.
  - A formula.

    $f(x) = x + 1$
  - A computer program.
    - When given an integer n, a program (e.g. in Java) can produce the n-th Fibonacci Number (covered in the next section and also in Chapter 5).

Questions

f(a) = ?   z

The image of d is ?   z

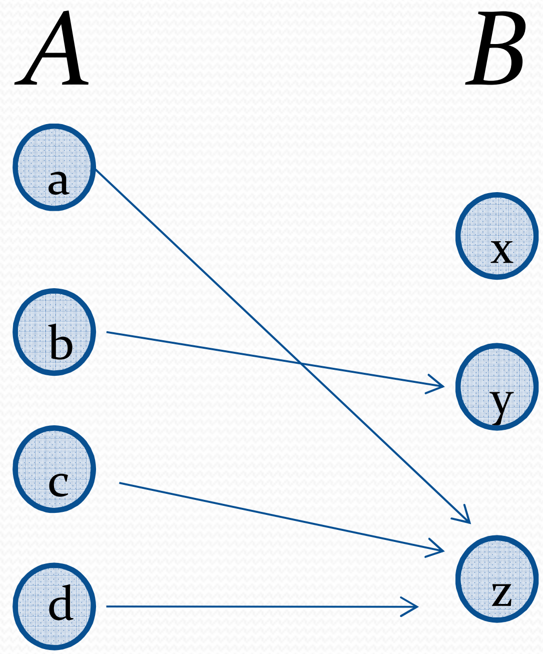
The domain of f is ? A

The codomain of f is ? B

The preimage of y is ? b

$f(A)$ = ?   {y, z}

The preimage(s) of z is (are) ?   {a,c,d}



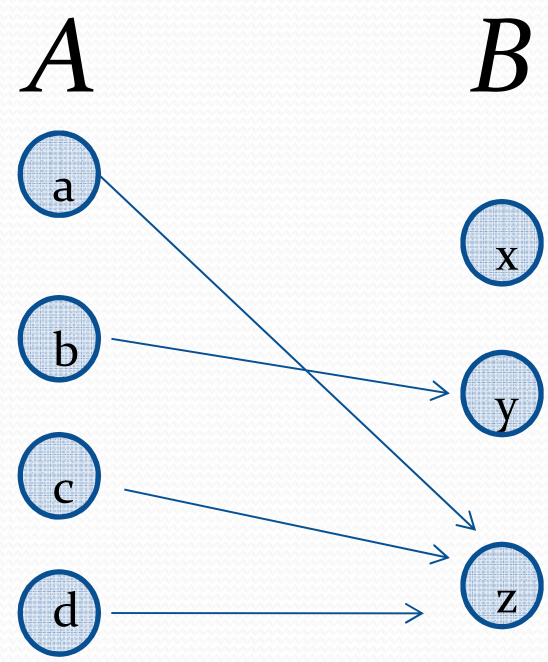
Question on Functions and Sets

- If $f : A \rightarrow B$ and S is a subset of A, then

$$f(S) = \{f(s) | s \in S\}$$

f {a,b,c,} is ? {y,z}

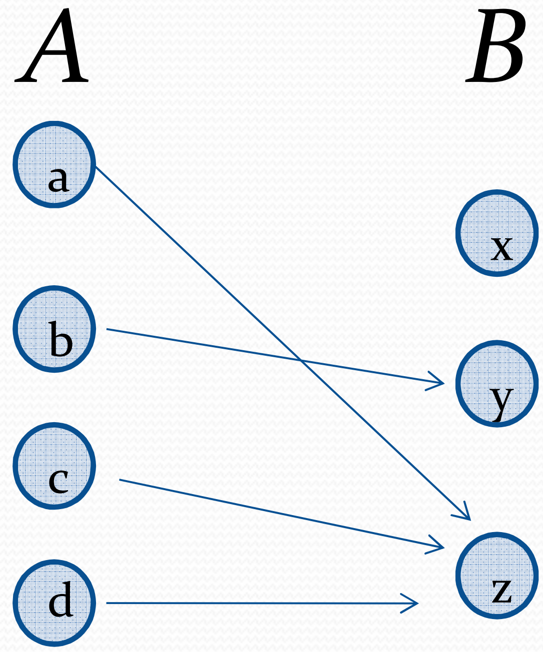
f {c,d} is ? {z}



“many-to-one”

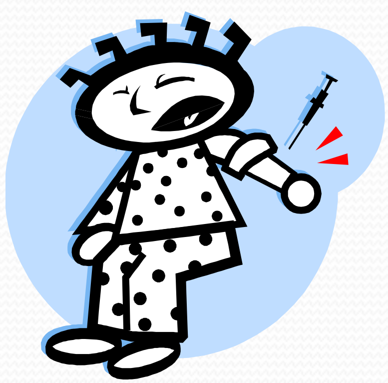
NOTE: in general, a function can map many elements in the domain on the same element in the range (many-to-one mapping)

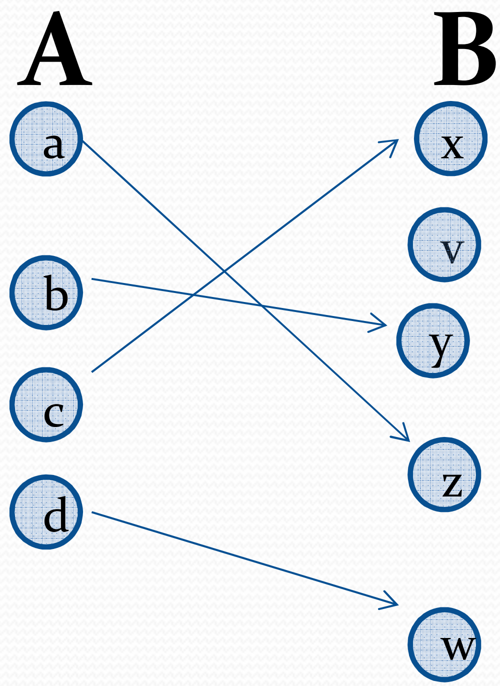
e.g. each of elements a,c,d is mapped to z



Injections (i.e. *one-to-one*)

Definition: A function f is said to be *one-to-one*, or *injective*, if and only if $f(a) = f(b)$ implies that $a = b$ for all a and b in the domain of f. A function is said to be an *injection* if it is one-to-one.



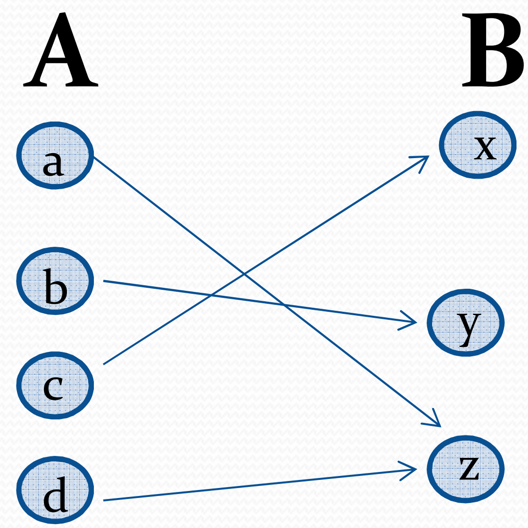


Surjections (i.e. *onto*)

Definition: A function *f* from *A* to *B* is called *onto* or *surjective*, if and only if for every element $b \in B$ there is an element $a \in A$ with $f(a) = b$. A function *f* is called a *surjection* if it is onto.

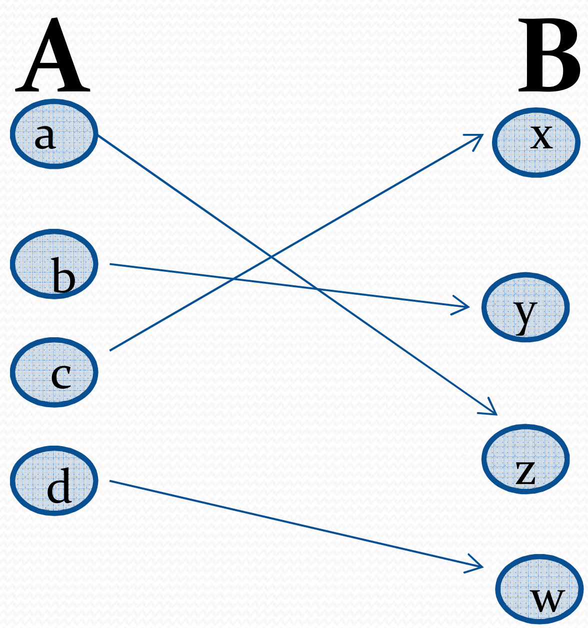
NOTE: as in the example of the right, function could be surjective (onto) but not injective (one to one). Why it is not?

Vice versa, the example on the previous slide shows that a function could be injective (one-to-one) but not surjective (onto). Why?



Bijections

Definition: A function f is a *one-to-one correspondence*, or a *bijection*, if it is both *one-to-one* and *onto* (surjective and injective).



Showing that *f* is one-to-one or onto

Suppose that $f : A \to B$.

To show that f is injective Show that if $f(x) = f(y)$ for arbitrary $x, y \in A$ with $x \neq y$, then $x = y$.

To show that f is not injective Find particular elements $x, y \in A$ such that $x \neq y$ and $f(x) = f(y)$.

To show that f is surjective Consider an arbitrary element $y \in B$ and find an element $x \in A$ such that $f(x) = y$.

To show that f is not surjective Find a particular $y \in B$ such that $f(x) \neq y$ for all $x \in A$.

Showing that f is one-to-one or onto

Example 1: Let f be the function from $\{a,b,c,d\}$ to $\{1,2,3\}$ defined by $f(a) = 3$, $f(b) = 2$, $f(c) = 1$, and $f(d) = 3$. Is f an onto function?

Solution: Yes, f is onto since all three elements of the codomain are images of elements in the domain. If the codomain were changed to $\{1,2,3,4\}$, f would not be onto.

Example 2: Consider function f: $Z \rightarrow Z$ defined for any $x \in Z$ by equation $f(x) = x^2$. Is this function *onto* Z (surjective)?

Solution: No, f is not onto because there is no integer x with $x^2 = -1$, for example.

Showing that *f* is one-to-one or onto

Example 3: Consider function/mapping f: $Z \rightarrow Z^+$ defined by equation $f(x) = x^2$. Is this function *onto*?

Solution: No. There is no integer such that $x^2 = 2$, for example

Example 4: Consider function/mapping f: $R \rightarrow R^+$ defined by equation $f(x) = x^2$. Is this function a *onto*?

Solution: yes.

Is it a bijection?

Solution: No. It is *onto* but not *one-to-one*

Showing that *f* is one-to-one or onto

Example 5: Consider function/mapping f: $R^+ \rightarrow R^+$ defined by equation $f(x) = x^2$. Is this function a *bijection*?

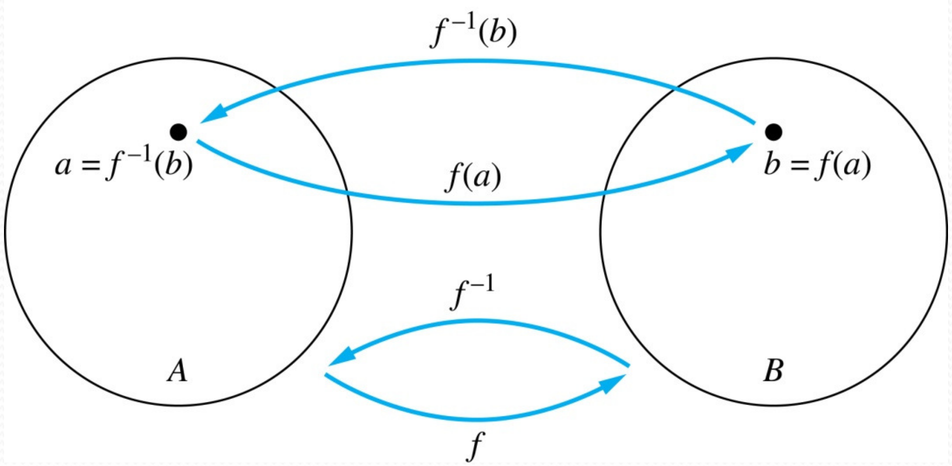
Solution: Yes, Why?

NOTE: properties like *injection* (one-to-one), *surjection* (onto), or *bijection* (one-to-one correspondence) depend on the definition of the function's domain and codomain.

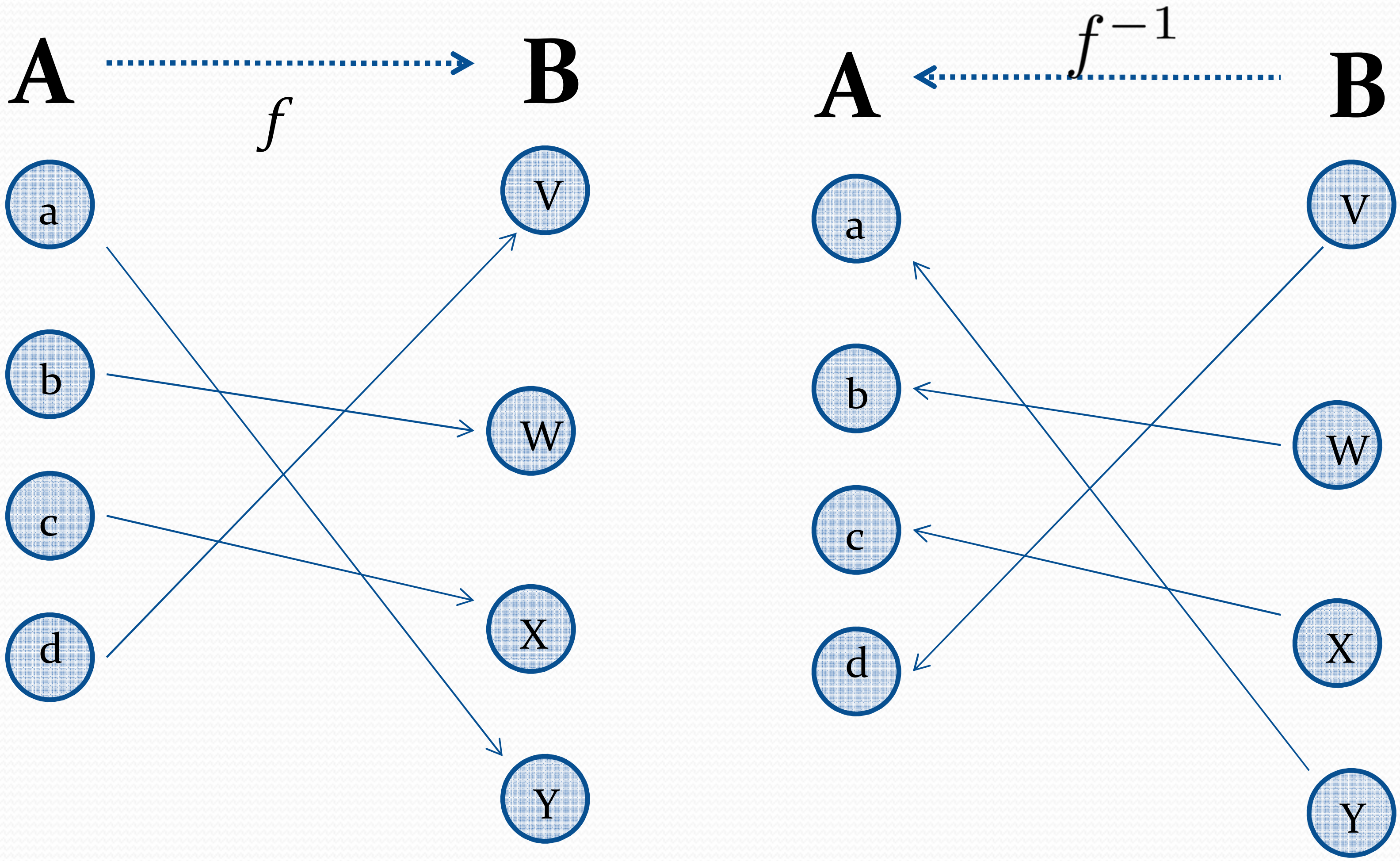
Inverse Functions

Definition: Let f be a bijection from A to B. Then the *inverse* of f, denoted f^{-1}, is the function from B to A defined as $f^{-1}(y) = x$ iff $f(x) = y$

No inverse exists unless f is a bijection. Why?



Inverse Functions



Questions

Example 1: Let f be the function from $\{a,b,c\}$ to $\{1,2,3\}$ such that $f(a) = 2$, $f(b) = 3$, and $f(c) = 1$. Is f invertible and if so what is its inverse?

Questions

Example 1: Let f be the function from $\{a,b,c\}$ to $\{1,2,3\}$ such that $f(a) = 2$, $f(b) = 3$, and $f(c) = 1$.
Is f invertible and if so what is its inverse?

Solution: The function f is invertible because it is a one-to-one correspondence.
The inverse function f^{-1} is $f^{-1}(1) = c$, $f^{-1}(2) = a$, and $f^{-1}(3) = b$.

Questions

Example 2: Let f: **Z** → **Z** be such that $f(x) = x + 1$. Is f invertible, and if so, what is its inverse?

Questions

Example 2: Let f: $\mathbf{Z} \rightarrow \mathbf{Z}$ be such that $f(x) = x + 1$. Is f invertible, and if so, what is its inverse?

Solution: The function f is invertible because it is a one-to-one correspondence. The inverse function f^{-1} reverses the correspondence so $f^{-1}(y) = y - 1$.

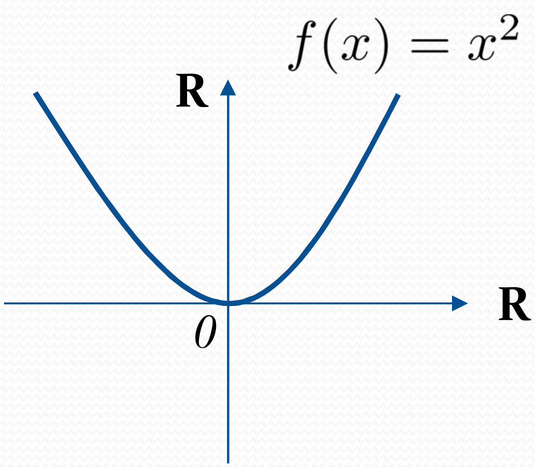
Questions

Example 3: Let *f*: **R** → **R** be such that $f(x) = x^2$.
Is *f* invertible, and if so, what is its inverse?

Questions

Example 3: Let *f*: **R** → **R** be such that $f(x) = x^2$.
Is *f* invertible, and if so, what is its inverse?

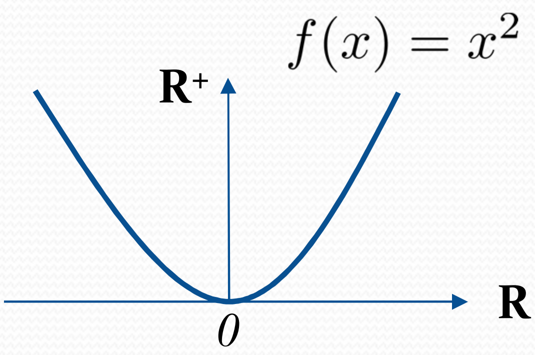
Solution: The function *f* is not invertible.
It is not a bijection (neither injective nor surjective, why?)



Questions

Example 4: Let f: $\mathbf{R} \rightarrow \mathbf{R}^+$ be such that $f(x) = x^2$.
Is f invertible, and if so, what is its inverse?

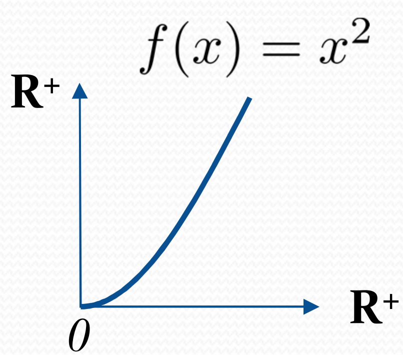
Solution: The function f is not invertible.
It is not a bijection (surjective, but not injective, why?)

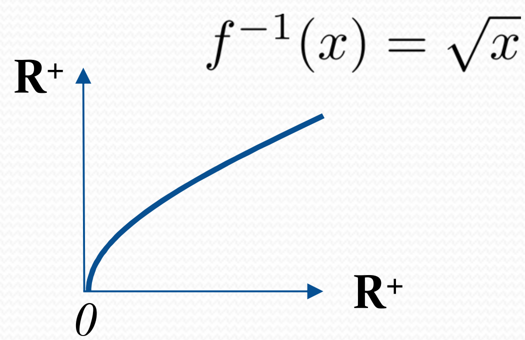


Questions

Example 5: Let *f*: $\mathbf{R}^+ \rightarrow \mathbf{R}^+$ be such that $f(x) = x^2$.
Is *f* invertible, and if so, what is its inverse?

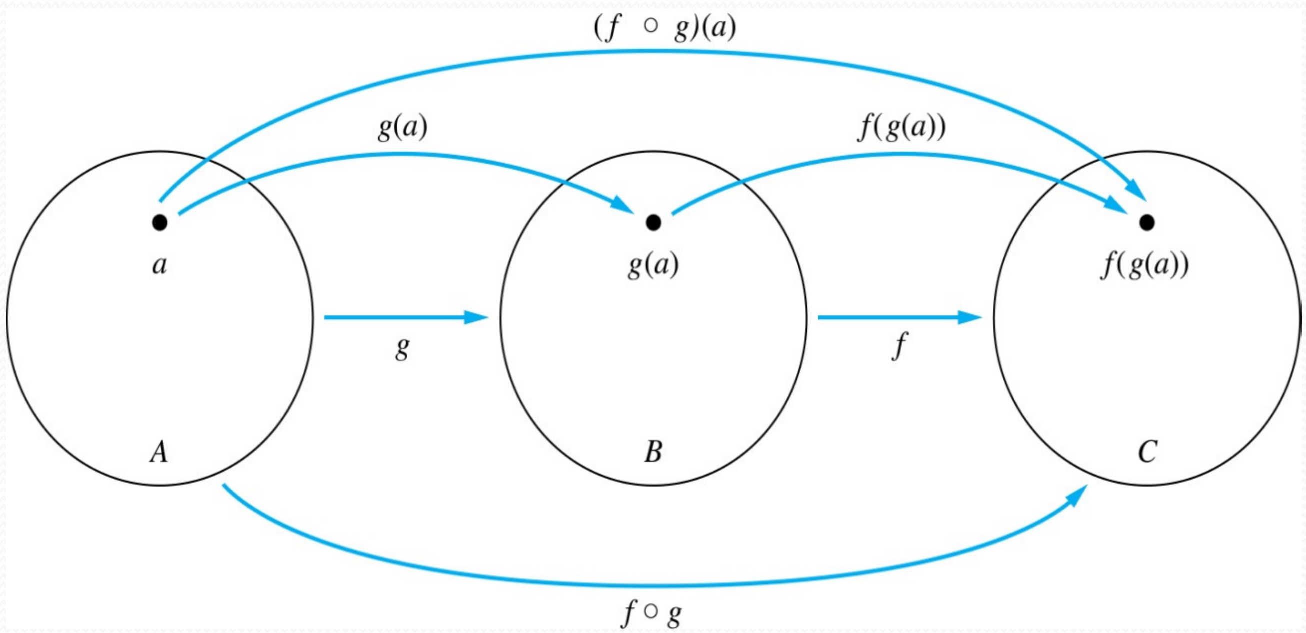
Solution: Yes, the inverse is $f^{-1}(y) = \sqrt{y}$.



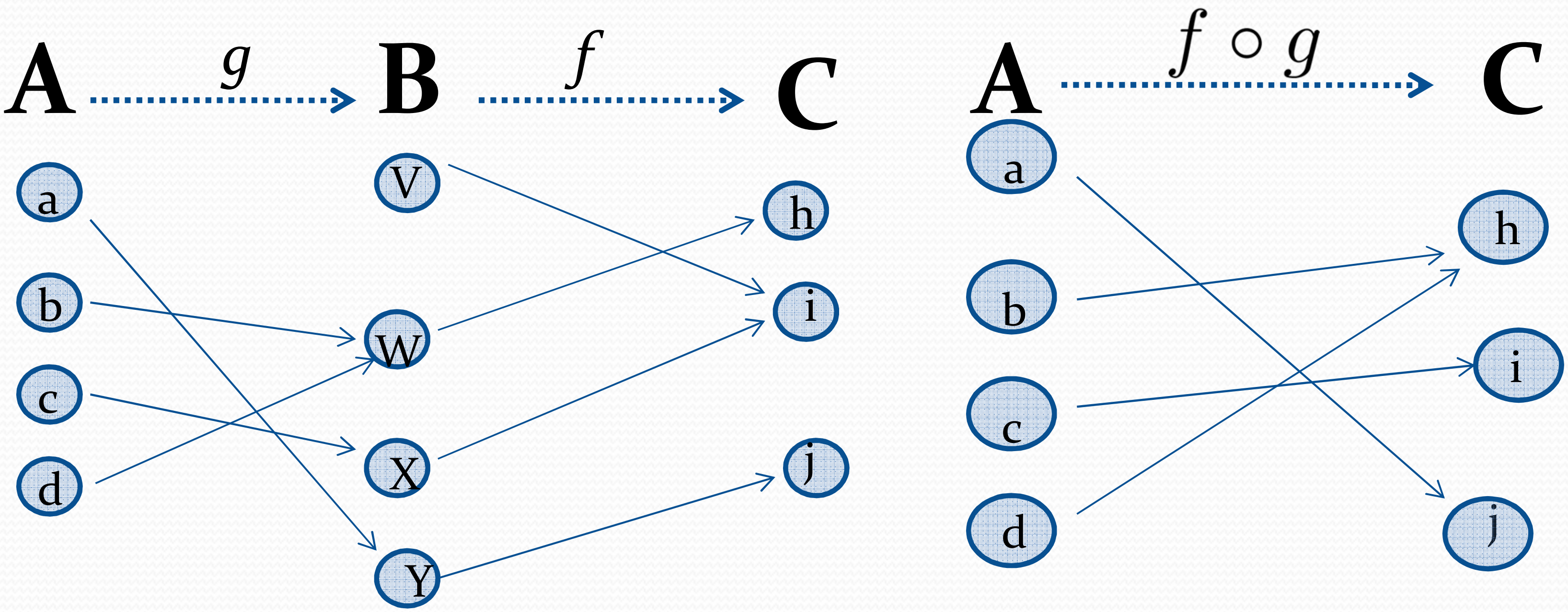


Composition

- **Definition**: Let *f*: *B* → *C*, *g*: *A* → *B*. The *composition of f with g*, denoted $f \circ g$ is the function from *A* to *C* defined by $$f \circ g(x) = f(g(x))$$



Composition



Composition

Example 1: If $f(x) = x^2$ and $g(x) = 2x + 1$, then

$$f(g(x)) = (2x+1)^2$$

and

$$g(f(x)) = 2x^2 + 1$$

Composition Questions

Example 2: Let g be the function from the set $\{a,b,c\}$ to itself such that $g(a) = b$, $g(b) = c$, and $g(c) = a$. Let f be the function from the set $\{a,b,c\}$ to the set $\{1,2,3\}$ such that $f(a) = 3$, $f(b) = 2$, and $f(c) = 1$.

What is the composition of f and g ?

Solution: The composition $f \circ g$ is defined by

$$f \circ g\ (a) = f(g(a)) = f(b) = 2.$$
$$f \circ g\ (b) = f(g(b)) = f(c) = 1.$$
$$f \circ g\ (c) = f(g(c)) = f(a) = 3.$$

Note that the composition $g \circ f$ is not defined, because the range of f is not a subset of the domain of g.

Composition Questions

Example 2: Let f and g be functions from the set of integers to the set of integers defined by $f(x) = 2x + 3$ and $g(x) = 3x + 2$.

What is the composition of f and g, and also the composition of g and f ?

Composition Questions

Example 2: Let f and g be functions from the set of integers to the set of integers defined by $f(x) = 2x + 3$ and $g(x) = 3x + 2$.

What is the composition of f and g, and also the composition of g and f?

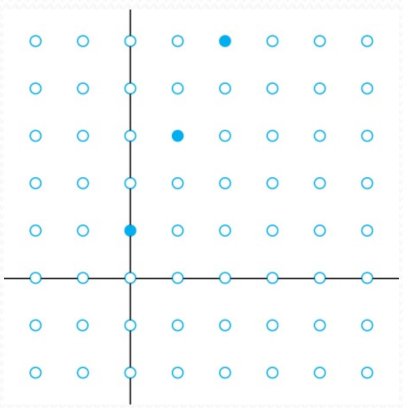
Solution:

$f \circ g\ (x) = f(g(x)) = f(3x + 2) = 2(3x + 2) + 3 = 6x + 7$

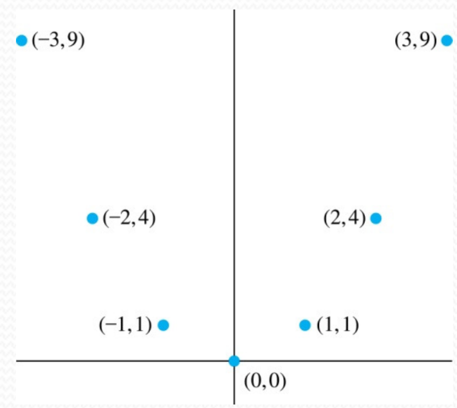
$g \circ f\ (x) = g(f(x)) = g(2x + 3) = 3(2x + 3) + 2 = 6x + 11$

Graphs of Functions

- Let f be a function from the set A to the set B. The *graph* of the function f is the set of ordered pairs $\{(a,b) \mid a \in A \text{ and } f(a) = b\}$.



Graph of $f(n) = 2n + 1$ from Z to Z



Graph of $f(x) = x^2$ from Z to Z

Some Important Functions

- The *floor* function, denoted

$$f(x) = \lfloor x \rfloor$$

is the largest integer less than or equal to *x*.

- The *ceiling* function, denoted

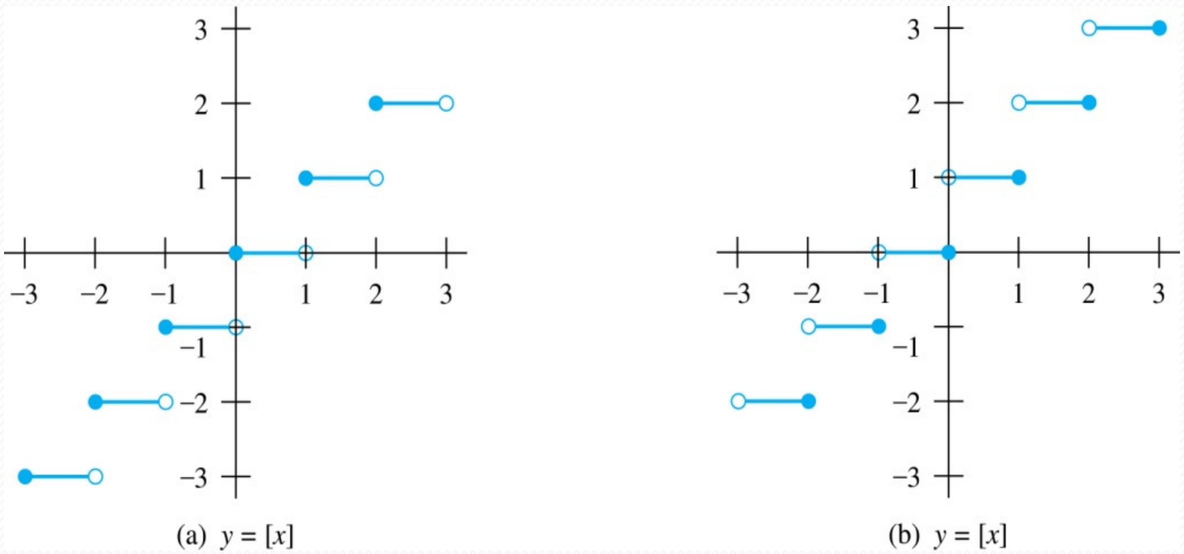
$$f(x) = \lceil x \rceil$$

is the smallest integer greater than or equal to *x*

Example: $\lceil 3.5 \rceil = 4$ $\lfloor 3.5 \rfloor = 3$

$\lceil -1.5 \rceil = -1$ $\lfloor -1.5 \rfloor = -2$

Floor and Ceiling Functions



Graph of (a) Floor and (b) Ceiling Functions

Floor and Ceiling Functions

TABLE 1 Useful Properties of the Floor and Ceiling Functions.
(n is an integer, x is a real number)

(1a)	$\lfloor x \rfloor = n$ if and only if $n \leq x < n + 1$
(1b)	$\lceil x \rceil = n$ if and only if $n - 1 < x \leq n$
(1c)	$\lfloor x \rfloor = n$ if and only if $x - 1 < n \leq x$
(1d)	$\lceil x \rceil = n$ if and only if $x \leq n < x + 1$
(2)	$x - 1 < \lfloor x \rfloor \leq x \leq \lceil x \rceil < x + 1$
(3a)	$\lfloor -x \rfloor = -\lceil x \rceil$
(3b)	$\lceil -x \rceil = -\lfloor x \rfloor$
(4a)	$\lfloor x + n \rfloor = \lfloor x \rfloor + n$
(4b)	$\lceil x + n \rceil = \lceil x \rceil + n$

Proving Properties of Functions

Example: Prove that x is a real number, then

$$\lfloor 2x \rfloor = \lfloor x \rfloor + \lfloor x + ½ \rfloor$$

Solution: Let $x = n + \varepsilon$, where n is an integer and $0 \leq \varepsilon < 1$.

Case 1: $\varepsilon < ½$

- $2x = 2n + 2\varepsilon$ and $\lfloor 2x \rfloor = 2n$, since $0 \leq 2\varepsilon < 1$.
- $\lfloor x + 1/2 \rfloor = n$, since $x + ½ = n + (1/2 + \varepsilon)$ and $0 \leq ½ + \varepsilon < 1$.
- Hence, $\lfloor 2x \rfloor = 2n$ and $\lfloor x \rfloor + \lfloor x + 1/2 \rfloor = n + n = 2n$.

Case 2: $\varepsilon \geq ½$

- $2x = 2n + 2\varepsilon = (2n + 1) + (2\varepsilon - 1)$ and $\lfloor 2x \rfloor = 2n + 1$, since $0 \leq 2\varepsilon - 1 < 1$.
- $\lfloor x + 1/2 \rfloor = \lfloor n + (1/2 + \varepsilon) \rfloor = \lfloor n + 1 + (\varepsilon - 1/2) \rfloor = n + 1$ since $0 \leq \varepsilon - 1/2 < 1$.
- Hence, $\lfloor 2x \rfloor = 2n + 1$ and $\lfloor x \rfloor + \lfloor x + 1/2 \rfloor = n + (n + 1) = 2n + 1$.

Example: Factorial Function

Definition: f: **N** → **Z**⁺ , denoted by $f(n) = n!$ is the product of the first n positive integers when n is a nonnegative integer.

$f(n) = 1 \cdot 2 \cdots (n-1) \cdot n, \qquad f(0) = 0! = 1$

Examples:

$f(1) = 1! = 1$

$f(2) = 2! = 1 \cdot 2 = 2$

$f(6) = 6! = 1 \cdot 2 \cdot 3 \cdot 4 \cdot 5 \cdot 6 = 720$

$f(20) = 2{,}432{,}902{,}008{,}176{,}640{,}000.$

Stirling's Formula:

$g(n) = \sqrt{2\pi n}(n/e)^n$

$f(n) = n! \quad \sim \quad g(n)$

$lim_{n\to\infty} f(n)/g(n) = 1$

Sequences and Summations

Section 2.4

Section Summary

- Sequences.
  - Examples: Geometric Progression, Arithmetic Progression
- Recurrence Relations
  - Example: Fibonacci Sequence
- Summations

Introduction

- Sequences are ordered lists of elements.
  - 1, 2, 3, 5, 8
  - 1, 3, 9, 27, 81, …….
- Sequences arise throughout mathematics, computer science, and in many other disciplines, ranging from botany to music.
- We will introduce the terminology to represent sequences and sums of the terms in the sequences.

Sequences

Definition: A *sequence* is a function from a subset of the integers (usually either the set {0, 1, 2, 3, 4, …..} or {1, 2, 3, 4, ….}) to a set *S*, that is, $f: \mathbf{N} \rightarrow S$

- The notation a_n is used to denote the image of the integer *n*. We can think of a_n as the equivalent of $f(n)$ where *f* is a function $f: \mathbf{N} \rightarrow S$. We call a_n a *term* of the sequence.

$$\boxed{a_n} = f(n)$$

Sequences

Example: Consider the sequence $\{a_n\}$ where

$$a_n = \frac{1}{n} \qquad \{a_n\} = \{a_1, a_2, a_3, \ldots\}$$

$$1, \frac{1}{2}, \frac{1}{3}, \frac{1}{4} \ldots$$

Geometric Progression

Definition: A *geometric progression* is a sequence of the form:

$$a, ar, ar^2, \ldots, ar^n, \ldots \qquad a_n = ar^n$$

where the *initial term a* and the *common ratio r* are real numbers.

Examples:

1. Let $a = 1$ and $r = -1$. Then:

$$\{b_n\} = \{b_0, b_1, b_2, b_3, b_4, \ldots\} = \{1, -1, 1, -1, 1, \ldots\}$$

2. Let $a = 2$ and $r = 5$. Then:

$$\{c_n\} = \{c_0, c_1, c_2, c_3, c_4, \ldots\} = \{2, 10, 50, 250, 1250, \ldots\}$$

3. Let $a = 6$ and $r = 1/3$. Then:

$$\{d_n\} = \{d_0, d_1, d_2, d_3, d_4, \ldots\} = \{6, 2, \frac{2}{3}, \frac{2}{9}, \frac{2}{27}, \ldots\}$$

Arithmetic Progression

Definition: A *arithmetic progression* is a sequence of the form:

$$a, a+d, a+2d, \ldots, a+nd, \ldots \qquad a_n = a + nd$$

where *initial term a* and *common difference d* are real numbers.

Examples:

1. Let *a* = −1 and *d* = 4:

$$\{s_n\} = \{s_0, s_1, s_2, s_3, s_4, \ldots\} = \{-1, 3, 7, 11, 15, \ldots\}$$

2. Let *a* = 7 and *d* = −3:

$$\{t_n\} = \{t_0, t_1, t_2, t_3, t_4, \ldots\} = \{7, 4, 1, -2, -5, \ldots\}$$

3. Let *a* = 1 and d = 2:

$$\{u_n\} = \{u_0, u_1, u_2, u_3, u_4, \ldots\} = \{1, 3, 5, 7, 9, \ldots\}$$

Strings

Definition: A *string* is a finite sequence of characters from a finite set (an alphabet).

- Sequences of characters or bits are important in computer science.
- The *empty string* is represented by λ.
- The string *abcde* has *length* 5.

Recurrence Relations

Definition: A *recurrence relation* for the sequence $\{a_n\}$ is an equation that expresses a_n in terms of one or more of the previous terms of the sequence, namely, $a_0, a_1, \ldots, a_{n-1}$, for all integers n with $n \geq n_0$, where n_0 is a nonnegative integer.

- A <u>sequence</u> is called a solution of a recurrence relation if its terms satisfy the recurrence relation.
- The *initial conditions* for a sequence specify the terms that precede the first term where the recurrence relation takes effect.

Questions about Recurrence Relations

Example 1: Let $\{a_n\}$ be a sequence that satisfies the recurrence relation $a_n = a_{n-1} + 3$ for $n = 1,2,3,4,\ldots.$ and suppose that $a_0 = 2$. What are a_1, a_2 and a_3?

[Here $a_o = 2$ is the initial condition.]

Solution: We see from the recurrence relation that

$$a_1 = a_o + 3 = 2 + 3 = 5$$

$$a_2 = 5 + 3 = 8$$

$$a_3 = 8 + 3 = 11$$

Questions about Recurrence Relations

Example 2: Let $\{a_n\}$ be a sequence that satisfies the recurrence relation $a_n = a_{n-1} - a_{n-2}$ for $n = 2,3,4,\ldots.$ and suppose that $a_0 = 3$ and $a_1 = 5$. What are a_2 and a_3?

[Here the initial conditions are $a_0 = 3$ and $a_1 = 5$.]

Solution: We see from the recurrence relation that

$$a_2 = a_1 - a_0 = 5 - 3 = 2$$

$$a_3 = a_2 - a_1 = 2 - 5 = -3$$

Fibonacci Sequence

Definition: Define the *Fibonacci sequence*, $f_0, f_1, f_2, \ldots$, by:

- Initial Conditions: $f_0 = 0, f_1 = 1$
- Recurrence Relation: $f_n = f_{n-1} + f_{n-2}$

Example: Find f_2, f_3, f_4, f_5 and f_6 .

Answer:

$$
\begin{aligned}
f_0 &= 0 \\
f_1 &= 1 \\
f_2 = f_1 + f_0 &= 1 + 0 = 1, \\
f_3 = f_2 + f_1 &= 1 + 1 = 2, \\
f_4 = f_3 + f_2 &= 2 + 1 = 3, \\
f_5 = f_4 + f_3 &= 3 + 2 = 5, \\
f_6 = f_5 + f_4 &= 5 + 3 = 8.
\end{aligned}
$$

Solving Recurrence Relations

- Finding a formula for the nth term of the sequence generated by a recurrence relation is called *solving the recurrence relation*.
- Such a formula is called a *closed formula*.
- Various methods for solving recurrence relations will be covered in Chapter 8 where recurrence relations will be studied in greater depth.
- Here we illustrate by example the method of iteration in which we need to guess the formula. The guess can be proved correct by the method of induction (Chapter 5).

Iterative Solution Example

Method 1: Working upward (forward substitution)

Let $\{a_n\}$ be a sequence that satisfies the recurrence relation $a_n = a_{n-1} + 3$ for $n = 2,3,4,\ldots.$ and suppose that $a_1 = 2$.

$a_2 = 2 + 3$

$a_3 = (2 + 3) + 3 = 2 + 3 \cdot 2$

$a_4 = (2 + 2 \cdot 3) + 3 = 2 + 3 \cdot 3$

.

observed pattern (guess) $a_m = 2 + 3(m - 1)$

.

.

$a_n = a_{n-1} + 3 = (2 + 3 \cdot (n - 2)) + 3 = 2 + 3(n - 1)$ *(confirmed)*

(prove by induction, covered in Chapter 5)

Iterative Solution Example

Method 2: Working downward (backward substitution)

Let $\{a_n\}$ be a sequence that satisfies the recurrence relation $a_n = a_{n\text{-}1} + 3$ for $n = 2,3,4,\ldots.$ and suppose that $a_1 = 2$.

$$a_n = a_{n\text{-}1} + 3$$

$$= (a_{n\text{-}2} + 3) + 3 = a_{n\text{-}2} + 3 \cdot 2$$

$$= (a_{n\text{-}3} + 3) + 3 \cdot 2 = a_{n\text{-}3} + 3 \cdot 3$$

.

. *pattern* $a_n = a_{n\text{-}m} + 3 \cdot \mathrm{m}$

.

$$= a_2 + 3(n-2) = (a_1 + 3) + 3(n-2) = 2 + 3(n-1)$$

Financial Application

Example: Suppose that a person deposits $10,000.00 in a savings account at a bank yielding 11% per year with interest compounded annually. How much will be in the account after 30 years?

Let P_n denote the amount in the account after n years. P_n satisfies the following recurrence relation:

$$P_n = P_{n-1} + 0.11P_{n-1} = (1.11)\ P_{n-1}$$

with the initial condition $P_0 = 10{,}000$

Continued on next slide →

Financial Application

$$P_n = P_{n-1} + 0.11P_{n-1} = (1.11)\ P_{n-1}$$

with the initial condition $P_0 = 10{,}000$

Solution: Forward Substitution

$P_1 = (1.11)P_0$

$P_2 = (1.11)P_1 = (1.11)^2 P_0$

$P_3 = (1.11)P_2 = (1.11)^3 P_0$

observed pattern (guess) $P_m = (1.11)^m\ P_0$

:

$P_n = (1.11)P_{n-1} = (1.11)\ (1.11)^{n-1}\ P_0 = (1.11)^n\ P_0$ *(confirmed)*

(prove by induction, covered in Chapter 5)

$P_n = (1.11)^n\ 10{,}000$

$P_{30} = (1.11)^{30}\ 10{,}000 = \$228{,}992.97$

Useful Sequences

TABLE 1 **Some Useful Sequences.**

nth Term	*First 10 Terms*
n^2	1, 4, 9, 16, 25, 36, 49, 64, 81, 100, . . .
n^3	1, 8, 27, 64, 125, 216, 343, 512, 729, 1000, . . .
n^4	1, 16, 81, 256, 625, 1296, 2401, 4096, 6561, 10000, . . .
2^n	2, 4, 8, 16, 32, 64, 128, 256, 512, 1024, . . .
3^n	3, 9, 27, 81, 243, 729, 2187, 6561, 19683, 59049, . . .
$n!$	1, 2, 6, 24, 120, 720, 5040, 40320, 362880, 3628800, . . .
f_n	1, 1, 2, 3, 5, 8, 13, 21, 34, 55, 89, . . .

Summations

- Sum of the terms $a_m, a_{m+1}, \ldots, a_n$ from the sequence $\{a_n\}$
- The notation:

$$\sum_{j=m}^{n} a_j \qquad \textstyle\sum_{j=m}^{n} a_j \qquad \textstyle\sum_{m \le j \le n} a_j$$

represents

$$a_m + a_{m+1} + \cdots + a_n$$

- The variable *j* is called the *index of summation*. It runs through all the integers starting with its *lower limit* *m* and ending with its *upper limit n*.

Summations

- More generally for a set *S*:

$$\sum_{j \in S} a_j$$

- **Examples**:

$$r^0 + r^1 + r^2 + r^3 + \cdots + r^n = \sum_{0}^{n} r^j$$

$$1 + \frac{1}{2} + \frac{1}{3} + \frac{1}{4} + \cdots = \sum_{1}^{\infty} \frac{1}{i}$$

$$\text{If } S = \{2, 5, 7, 10\} \text{ then } \sum_{j \in S} a_j = a_2 + a_5 + a_7 + a_{10}$$

Product Notation

- Product of the terms $a_m, a_{m+1}, \ldots, a_n$ from the sequence $\{a_n\}$

- The notation:

$$\prod_{j=m}^{n} a_j \qquad \textstyle\prod_{j=m}^{n} a_j \qquad \prod_{m \leq j \leq n} a_j$$

represents

$$a_m \times a_{m+1} \times \cdots \times a_n$$

Geometric Series

Sums of terms of geometric progressions

$$\sum_{j=0}^{n} ar^j = \begin{cases} \frac{ar^{n+1}-a}{r-1} & r \neq 1 \\ (n+1)a & r = 1 \end{cases}$$

Continued on next slide →

Geometric Series

Sums of terms of geometric progressions

$$\sum_{j=0}^{n} ar^j = \begin{cases} \frac{ar^{n+1}-a}{r-1} & r \neq 1 \\ (n+1)a & r = 1 \end{cases}$$

Proof: Let $S_n = \sum_{j=0}^{n} ar^j$

To compute S_n , first multiply both sides of the equality by r and then manipulate the resulting sum as follows:

$$rS_n = r\sum_{j=0}^{n} ar^j$$

$$= \sum_{j=0}^{n} ar^{j+1}$$

Continued on next slide →

Geometric Series

$$= \sum_{j=0}^{n} ar^{j+1}$$ From previous slide.

$$= \sum_{k=1}^{n+1} ar^{k}$$ Shifting the index of summation with $k = j + 1$.

$$= \left(\sum_{k=0}^{n} ar^{k} \right) + (ar^{n+1} - a)$$ Removing $k = n + 1$ term and adding $k = 0$ term.

$$= S_n + (ar^{n+1} - a)$$ Substituting S for summation formula

$$\therefore \quad rS_n = S_n + (ar^{n+1} - a)$$

$$S_n = \frac{ar^{n+1} - a}{r - 1}$$ if r ≠1

$$S_n = \sum_{j=0}^{n} ar^{j} = \sum_{j=0}^{n} a = (n+1)a$$ if r = 1

Some Useful Summation Formulae

TABLE 2 **Some Useful Summation Formulae.**

Sum	*Closed Form*
$\sum_{k=0}^{n} ar^k \ (r \neq 0)$	$\frac{ar^{n+1}-a}{r-1}, r \neq 1$
$\sum_{k=1}^{n} k$	$\frac{n(n+1)}{2}$
$\sum_{k=1}^{n} k^2$	$\frac{n(n+1)(2n+1)}{6}$
$\sum_{k=1}^{n} k^3$	$\frac{n^2(n+1)^2}{4}$
$\sum_{k=0}^{\infty} x^k, \lvert x \rvert < 1$	$\frac{1}{1-x}$
$\sum_{k=1}^{\infty} kx^{k-1}, \lvert x \rvert < 1$	$\frac{1}{(1-x)^2}$

Geometric Series: We just proved this.

Later we will prove some of these by induction.

Proof in text (requires calculus)

Matrices

Section 2.6

Section Summary

- Definition of a Matrix
- Matrix Arithmetic
- Transposes and Powers of Arithmetic

Matrices

- Matrices are useful discrete structures that can be used in many ways. For example, they are used to:
  - describe certain types of functions known as linear transformations.
  - express which vertices of a graph are connected by edges (see Chapter 10).
  - represent systems of linear equations and their solutions
- In later chapters, we will see matrices used to build models of:
  - Transportation systems.
  - Communication networks.
- Algorithms based on matrix models will be presented in later chapters.
- Here we cover the aspect of matrix arithmetic that will be needed later.

Matrix

Definition: A *matrix* is a rectangular array of numbers.

- A matrix with *m* rows and *n* columns is called an $m \times n$ matrix.
- The plural of matrix is *matrices*.
- A matrix with the same number of rows as columns is called *square*.
- Two matrices are *equal* if they have the same number of rows and the same number of columns and the corresponding entries in every position are equal.

$$3 \times 2 \text{ matrix} \qquad \begin{bmatrix} 1 & 1 \\ 0 & 2 \\ 1 & 3 \end{bmatrix}$$

Notation

- Let m and n be positive integers and let

$$\mathbf{A} = \begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ . & . & & . \\ . & . & & . \\ a_{m1} & a_{m2} & \dots & a_{mn} \end{bmatrix}$$

- The i-th row of **A** is the $1 \times n$ matrix $[a_{i1}, a_{i2}, \dots, a_{in}]$.
  The j-th column of **A** is the $m \times 1$ *matrix:* $\begin{bmatrix} a_{1j} \\ a_{2j} \\ . \\ . \\ a_{mj} \end{bmatrix}$
- The (i,j)-th *element* or *entry* of **A** is the element a_{ij}.
- We can use $\mathbf{A} = [a_{ij}]$ to denote the matrix with its (i,j)th element equal to a_{ij}.

Matrix Arithmetic: Addition

Definition: Let A = $[a_{ij}]$ and B = $[b_{ij}]$ be $m \times n$ matrices. The sum of **A** and **B**, denoted by **A** + **B**, is the $m \times n$ matrix that has $a_{ij} + b_{ij}$ as its (i,j)-th element. In other words, if $\mathbf{A} + \mathbf{B} = [c_{ij}]$ then $c_{ij} = a_{ij} + b_{ij}$.

Example:

$$\begin{bmatrix} 1 & 0 & -1 \\ 2 & 2 & -3 \\ 3 & 4 & 0 \end{bmatrix} + \begin{bmatrix} 3 & 4 & -1 \\ 1 & -3 & 0 \\ -1 & 1 & 2 \end{bmatrix} = \begin{bmatrix} 4 & 4 & -2 \\ 3 & -1 & -3 \\ 2 & 5 & 2 \end{bmatrix}$$

Note that matrices of different sizes can not be added.

Matrix Multiplication

Definition: Let **A** be an $n \times k$ matrix and **B** be a $k \times n$ matrix. The *product* of **A** and **B**, denoted by **AB**, is the $m \times n$ matrix that has its (*i,j*)-th element equal to the sum of the products of the corresponding elements from the *i*-th row of A and the *j*-th column of B. In other words, if **AB** = $[c_{ij}]$ then

$$c_{ij} = a_{i1}b_{1j} + a_{i2}b_{2j} + \ldots + a_{kj}b_{kj}.$$

Example:

$$\begin{bmatrix} 1 & 0 & 4 \\ 2 & 1 & 1 \\ 3 & 1 & 0 \\ 0 & 2 & 2 \end{bmatrix} \begin{bmatrix} 2 & 4 \\ 1 & 1 \\ 3 & 0 \end{bmatrix} = \begin{bmatrix} 14 & 4 \\ 8 & 9 \\ 7 & 13 \\ 8 & 2 \end{bmatrix}$$

$c_{12} = a_{21}b_{11} + a_{22}b_{21} + a_{23}b_{31}$

Matrices of size : 4×3 3×2 4×2

The product of two matrices is undefined when the number of columns in the first matrix is not the same as the number of rows in the second.

Illustration of Matrix Multiplication

- The Product of **A** = [a_{ij}] and **B** = [b_{ij}]

$$\mathbf{A} = \begin{bmatrix} a_{11} & a_{12} & \dots & a_{1k} \\ a_{21} & a_{22} & \dots & a_{2k} \\ . & . & & . \\ . & . & & . \\ a_{i1} & a_{i2} & \dots & a_{ik} \\ . & . & & . \\ . & . & & . \\ a_{m1} & a_{m2} & \dots & a_{mk} \end{bmatrix} \qquad \mathbf{B} = \begin{bmatrix} b_{11} & a_{12} & \dots & b_{1j} & \dots & b_{1n} \\ b_{21} & b_{22} & \dots & b_{2j} & \dots & b_{2n} \\ . & . & & . & & \\ . & . & & . & & \\ b_{k1} & b_{k2} & \dots & b_{kj} & \dots & b_{kn} \end{bmatrix}$$

$$\mathbf{AB} = \begin{bmatrix} c_{11} & c_{12} & \dots & c_{1n} \\ c_{21} & c_{22} & \dots & c_{2n} \\ . & . & & . \\ . & . & c_{ij} & . \\ . & . & & . \\ c_{m1} & c_{m2} & \dots & c_{mn} \end{bmatrix}$$

$$c_{ij} = a_{i1}b_{1j} + a_{i2}b_{2j} + \cdots + a_{ik}b_{kj}$$

Matrix Multiplication is not Commutative

Example: Let

$$\mathbf{A} = \begin{bmatrix} 1 & 1 \\ 2 & 1 \end{bmatrix} \qquad \mathbf{B} = \begin{bmatrix} 2 & 1 \\ 1 & 1 \end{bmatrix}$$

Does **AB** = **BA**?

Solution:

$$\mathbf{AB} = \begin{bmatrix} 2 & 2 \\ 5 & 3 \end{bmatrix} \qquad \mathbf{BA} = \begin{bmatrix} 4 & 3 \\ 3 & 2 \end{bmatrix}$$

$$\mathbf{AB} \neq \mathbf{BA}$$

Identity Matrix and Powers of Matrices

Definition: The *identity matrix of order n* is the $m \times n$ matrix $\mathbf{I}_n = [\delta_{ij}]$, where $\delta_{ij} = 1$ if $i = j$ and $\delta_{ij} = 0$ if $i \neq j$.

$$\mathbf{I_n} = \begin{bmatrix} 1 & 0 & \dots & 0 \\ 0 & 1 & \dots & 0 \\ . & . & & . \\ . & . & . & . \\ . & . & & . \\ 0 & 0 & \dots & 1 \end{bmatrix}$$

$$\mathbf{AI}_n = \mathbf{I}_m\mathrm{A} = \mathbf{A}$$

when $\mathbf{A}$ is an $m \times n$ matrix

Powers of square matrices can be defined. When A is an $n \times n$ matrix, we have:

$$\mathbf{A}^0 = \mathbf{I}_n \qquad \mathbf{A}^r = \underbrace{\mathbf{AAA \cdots A}}_{\text{r times}}$$

Transposes of Matrices

Definition: Let $\mathbf{A} = [a_{ij}]$ be an $m \times n$ matrix. The *transpose* of **A**, denoted by $\mathbf{A}^t$,is the $n \times m$ matrix obtained by interchanging the rows and columns of **A**.

If $\mathbf{A}^t = [b_{ij}]$, then $b_{ij} = a_{ji}$ for $i = 1,2,\ldots,n$ and $j = 1,2,\ldots,m$.

The transpose of the matrix $\begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \end{bmatrix}$ is the matrix $\begin{bmatrix} 1 & 4 \\ 2 & 5 \\ 3 & 6 \end{bmatrix}$.

Transposes of Matrices

Definition: A square matrix **A** is called symmetric if **A** = **A**^{t}. Thus **A** = $[a_{ij}]$ is symmetric if $a_{ij} = a_{ji}$ for i and j with $1 \leq i \leq n$ and $1 \leq j \leq n$.

$$\text{The matrix } \begin{bmatrix} 1 & 1 & 0 \\ 1 & 0 & 1 \\ 0 & 1 & 0 \end{bmatrix} \text{ is square.}$$

(Square) symmetric matrices do not change when their rows and columns are interchanged.