

Review of Basic Prerequisite Mathematics

*This handout contains a summary of basic mathematical notation and concepts which you need to be familiar with in order to take this course. Please read it carefully and make sure that you are very familiar with the material. Most of the material should be familiar from high school mathematics, and it will **not** be covered or reviewed in lectures or in tutorial.*

Set Theory

Common Sets

- \mathbb{N} : the natural numbers, or non-negative integers ($= \{0, 1, 2, \dots\}$)
NOTE: 0 is a natural number!
- \mathbb{Z} : the integers ($= \{\dots, -2, -1, 0, 1, 2, \dots\}$)
- \mathbb{Z}^+ : the positive integers ($= \{1, 2, 3, \dots\}$)
- \mathbb{Z}^- : the negative integers ($= \{-1, -2, -3, \dots\}$)
- \mathbb{Q} : the rational numbers (and \mathbb{Q}^+ the positive rationals, \mathbb{Q}^- the negative rationals)
- \mathbb{R} : the real numbers (and \mathbb{R}^+ the positive reals, \mathbb{R}^- the negative reals)

Notation

For any sets A and B , we will use the following standard notation.

- $x \in A$: “ x is an element of A ”
- $A \subseteq B$: “ A is a subset of B ”
- $A = B$: “ A equals B ” (note that $A = B$ if and only if $A \subseteq B$ and $B \subseteq A$)
- $A \cup B$: “ A union B ”
- $A \cap B$: “ A intersection B ”
- $A \setminus B$ or $A - B$: “ A minus B ” (*set difference*)
- $A \times B$: “the Cartesian product of A and B ”
- $|A|$: “cardinality of A ” (the number of elements in A)
- \emptyset or $\{\}$: “the empty set”
- $\mathcal{P}(A)$: “powerset of A ” (the set of all subsets of A)
For example, if $A = \{a, 34, \Delta\}$, then

$$\mathcal{P}(A) = \{\{\}, \{a\}, \{34\}, \{\Delta\}, \{a, 34\}, \{a, \Delta\}, \{34, \Delta\}, \{a, 34, \Delta\}\}.$$

- $\{x \mid P(x)\}$ (where $P(x)$ is some property of x): “the set of elements x for which $P(x)$ is true”
For example, $\{x \in \mathbb{Z} \mid \cos(\pi x) > 0\}$ represents the set of integers x for which $\cos(\pi x)$ is greater than zero, *i.e.*, it is equal to $\{\dots, -4, -2, 0, 2, 4, \dots\} = \{x \in \mathbb{Z} \mid x \text{ is even}\}$.

Number Theory

For any two natural numbers a and b , we say that a *divides* b if there exists a natural number c such that $b = ac$. In such a case, we say that a is a *divisor* of b (e.g., 3 is a divisor of 12 but 3 is not a divisor of 16). Note that any natural number is a divisor of 0 and 1 is a divisor of any natural number.

A natural number p is *prime* if it has exactly two distinct positive divisors. For example, 2 is prime since its positive divisors are 1 and 2 but 1 is **not** prime since it only has one positive divisor: 1. 4 is not prime, since it has three distinct positive divisors: 1, 2 and 4. There are an infinite number of prime numbers and any integer greater than one can be expressed in a unique way as a finite product of prime numbers (e.g., $8 = 2^3$, $77 = 7 \times 11$, $3 = 3$).

Inequalities

For any integers m and n , $m < n$ if and only if $m + 1 \leq n$ and $m > n$ if and only if $m \geq n + 1$. For any real numbers w , x , y , and z , the following properties always hold (they also hold when $<$ and \leq are exchanged throughout with $>$ and \geq , respectively).

- if $x < y$ and $w \leq z$, then $x + w < y + z$
- if $x < y$, then
$$\begin{cases} xz < yz & \text{if } z > 0 \\ xz = yz & \text{if } z = 0 \\ xz > yz & \text{if } z < 0 \end{cases}$$
- if $x \leq y$ and $y < z$ (or if $x < y$ and $y \leq z$), then $x < z$

Functions

We will use the standard notation

$$f : A \rightarrow B$$

to say that f is a function from set A to set B (i.e., to every element $x \in A$, f associates one element $f(x) \in B$).

Let $g : A \rightarrow B$, where A and B are subsets of \mathbb{R} .

If $g(b) > g(a)$ whenever $b > a$, then g is a (strictly) *increasing* function.

If $g(b) < g(a)$ whenever $b > a$, then g is a (strictly) *decreasing* function.

If $g(b) \geq g(a)$ whenever $b > a$, then g is a *non-decreasing* function.

If $g(b) \leq g(a)$ whenever $b > a$, then g is a *non-increasing* function.

The function g is called *monotone* if it is either increasing or decreasing.

Now, here are some common functions together with their definition and properties (unless noted otherwise, x and y stand for arbitrary real numbers and k , m , and n stand for arbitrary positive integers in what follows).

- $\min(x, y)$: “minimum of x and y ” (the smallest of x or y)
Properties: $\min(x, y) \leq x$, $\min(x, y) \leq y$.
- $\max(x, y)$: “maximum of x and y ” (the largest of x or y)
Properties: $x \leq \max(x, y)$, $y \leq \max(x, y)$.

- $\lfloor x \rfloor$: “floor of x ” (the greatest integer less than or equal to x , *e.g.*, $\lfloor 5.67 \rfloor = 5$, $\lfloor -2.01 \rfloor = -3$)
Properties: $x - 1 < \lfloor x \rfloor \leq x$, $\lfloor -x \rfloor = -\lceil x \rceil$, $\lfloor x + k \rfloor = \lfloor x \rfloor + k$, $\lfloor \lfloor k/m \rfloor / n \rfloor = \lfloor k/mn \rfloor$, $(k - m + 1)/m \leq \lfloor k/m \rfloor$.
- $\lceil x \rceil$: “ceiling of x ” (the least integer greater than or equal to x , *e.g.*, $\lceil 5.67 \rceil = 6$, $\lceil -2.01 \rceil = -2$)
Properties: $x \leq \lceil x \rceil < x + 1$, $\lceil -x \rceil = -\lfloor x \rfloor$, $\lceil x + k \rceil = \lceil x \rceil + k$, $\lceil \lceil k/m \rceil / n \rceil = \lceil k/mn \rceil$, $\lceil k/m \rceil \leq (k + m - 1)/m$.
Additional property of $\lfloor \cdot \rfloor$ and $\lceil \cdot \rceil$: $\lfloor k/2 \rfloor + \lceil k/2 \rceil = k$.
- $|x|$: “absolute value of x ” ($|x| = x$ if $x \geq 0$; $-x$ if $x < 0$, *e.g.*, $|5.67| = 5.67$, $|-2.01| = 2.01$)
BEWARE! The same notation is used to represent the cardinality of a set ($|A|$) and the absolute value of a number ($|x|$) so be sure you are aware of the context in which it is used.
- $m \operatorname{div} n$: “ m divided by n ” (integer division of m by n , *e.g.*, $5 \operatorname{div} 6 = 0$, $27 \operatorname{div} 4 = 6$)
Properties: $m \operatorname{div} n = \lfloor m/n \rfloor$.
- $m \operatorname{mod} n$: “ m modulo n ” (the remainder of $m \operatorname{div} n$, *e.g.*, $5 \operatorname{mod} 6 = 5$, $27 \operatorname{mod} 4 = 3$)
Properties: $m = (m \operatorname{div} n) \cdot n + m \operatorname{mod} n$, $0 \leq m \operatorname{mod} n < n$.
- $\operatorname{gcd}(m, n)$: “greatest common divisor of m and n ” (the largest positive integer that divides both m and n)
For example, $\operatorname{gcd}(3, 4) = 1$, $\operatorname{gcd}(12, 20) = 4$, $\operatorname{gcd}(3, 6) = 3$.
- $\operatorname{lcm}(m, n)$: “least common multiple of m and n ” (the smallest positive integer that m and n both divide)
For example, $\operatorname{lcm}(3, 4) = 12$, $\operatorname{lcm}(12, 20) = 60$, $\operatorname{lcm}(3, 6) = 6$.
Properties: $\operatorname{gcd}(m, n) \cdot \operatorname{lcm}(m, n) = m \cdot n$.

Calculus

Limits and Sums

A sequence of real numbers $\{a_n\} = a_0, a_1, a_2, \dots, a_n, \dots$ *converges* to a limit $L \in \mathbb{R}$ if for every $\varepsilon > 0$, there exists a $n_0 \geq 0$ such that $|a_n - L| < \varepsilon$ for every $n \geq n_0$. In such a case, we write $\lim_{n \rightarrow \infty} a_n = L$ or simply $\{a_n\} \rightarrow L$. Otherwise, we say that the sequence *diverges*.

If $\{a_n\}$ and $\{b_n\}$ are two sequences of real numbers such that $\{a_n\} \rightarrow L_1$ and $\{b_n\} \rightarrow L_2$, then

$$\lim_{n \rightarrow \infty} (a_n + b_n) = L_1 + L_2 \quad \text{and} \quad \lim_{n \rightarrow \infty} (a_n \cdot b_n) = L_1 \cdot L_2.$$

In particular, if c is any real number, then

$$\lim_{n \rightarrow \infty} (c \cdot a_n) = c \cdot L_1.$$

Examples:

- For any $a \in \mathbb{R}$ such that $-1 < a < 1$, $\lim_{n \rightarrow \infty} a^n = 0$.
- For any $a \in \mathbb{R}^+$, $\lim_{n \rightarrow \infty} a^{1/n} = 1$.

- For any $a \in \mathbb{R}^+$, $\lim_{n \rightarrow \infty} (1/n)^a = 0$.
- $\lim_{n \rightarrow \infty} (1 + 1/n)^n = e = 2.71828182845904523536 \dots$

Summation notation

The notation $\sum_{i=a}^b t_i$, where a and b are integers with $b \geq a$ and the t_i 's are real numbers, is used to denote the sum $t_a + t_{a+1} + t_{a+2} + \dots + t_b$. The notation is defined formally by

$$\sum_{i=a}^b t_i = t_a, \text{ if } b = a, \text{ and}$$

$$\sum_{i=a}^b t_i = t_a + \sum_{i=a+1}^b t_i, \text{ if } b > a.$$

For example, $\sum_{i=3}^n 2^i = 2^3 + 2^4 + \dots + 2^n = 2^{n+1} - 8$.

Similarly, $\prod_{i=a}^b t_i$ represents the product $t_a \cdot t_{a+1} \cdot t_{a+2} \cdot \dots \cdot t_b$.

Similar notation will be used for other associative operations. For example, $\bigcup_{i=a}^b A_i$, where the A_i 's are sets, represents the union $A_a \cup A_{a+1} \cup A_{a+2} \cup \dots \cup A_b$.

Two simple kinds of changes of variables are often useful (a, b and c are integers, with $b \geq a$):

$$\sum_{i=a}^b t_i = \sum_{j=a+c}^{b+c} t_{j-c} \text{ (here, } j = c + i).$$

$$\sum_{i=a}^b t_i = \sum_{k=c-b}^{c-a} t_{c-k} \text{ (here, } k = c - i).$$

Two of the most common sums are arithmetic and geometric sequences:

- For any $a, b \in \mathbb{R}$, the *arithmetic* sum is given by:

$$\sum_{i=0}^n (a + ib) = (a) + (a + b) + (a + 2b) + \dots + (a + nb) = \frac{1}{2}(n + 1)(a + a + nb).$$

- For any $a, b \in \mathbb{R}^+$, the *geometric* sum is given by:

$$\sum_{i=0}^n (ab^i) = a + ab + ab^2 + \dots + ab^n = a \frac{1 - b^{n+1}}{1 - b}.$$

Exponents and Logarithms

For any $a, b, c \in \mathbb{R}^+$, $a = \log_b c$ if and only if $b^a = c$.

For any $a, b, c \in \mathbb{R}^+$ and any $n \in \mathbb{Z}^+$, the following properties always hold.

- $\sqrt[n]{b} = b^{1/n}$
- $b^a b^c = b^{a+c}$
- $(b^a)^c = b^{ac}$
- $b^a / b^c = b^{a-c}$
- $b^0 = 1$
- $a^b c^b = (ac)^b$
- $b^{\log_b a} = a = \log_b b^a$
- $a^{\log_b c} = c^{\log_b a}$
- $\log_b(ac) = \log_b a + \log_b c$
- $\log_b(a^c) = c \cdot \log_b a$
- $\log_b(a/c) = \log_b a - \log_b c$
- $\log_b 1 = 0$
- $\log_b a = \log_c a / \log_c b$

Binary Notation

A *binary number* is a sequence of bits $a_k \cdots a_1 a_0$ where each bit a_i is equal to 0 or 1. Every binary number represents a natural number in the following way:

$$(a_k \cdots a_1 a_0)_2 = \sum_{i=0}^k a_i 2^i = a_k 2^k + \cdots + a_1 2 + a_0.$$

For example, $(1001)_2 = 1 \cdot 2^3 + 0 \cdot 2^2 + 0 \cdot 2^1 + 1 \cdot 2^0 = 8 + 1 = 9$, $(01110)_2 = 8 + 4 + 2 = 14$.

Properties:

- If $a = (a_k \cdots a_1 a_0)_2$, then $2a = (a_k \cdots a_1 a_0 0)_2$, *e.g.*, $9 = (1001)_2$ so $18 = (10010)_2$.
- If $a = (a_k \cdots a_1 a_0)_2$, then $\lfloor a/2 \rfloor = (a_k \cdots a_1)_2$, *e.g.*, $9 = (1001)_2$ so $4 = (100)_2$.
- The smallest number of bits required to represent natural number n in binary is called the *binary length* of n and is equal to $\lceil \log_2(n+1) \rceil$.