MONDAY, AUGUST 25, 2025.

BASIC COUNTING

Let $\phi(m, n)$ be the number of mappings from [n] to [m].

Theorem

$$\phi(m,n)=m^n$$

Proof By induction on *n*.

$$\phi(m,0)=1=m^0.$$

$$\phi(m, n+1) = m\phi(m, n)$$

$$= m \times m^{n}$$

$$= m^{n+1}.$$

 $\phi(m,n)$ is also the number of sequences $x_1x_2\cdots x_n$ where $x_i \in [m], i = 1, 2, ..., n$.

Let $\psi(n)$ be the number of subsets of [n].

Theorem

$$\psi(n)=2^n.$$

Proof (1) By induction on n. $\psi(0) = 1 = 2^{0}.$ $\psi(n+1)$ $= \#\{\text{sets containing } n+1\} + \#\{\text{sets not containing } n+1\}$ $= \psi(n) + \psi(n)$ $= 2^{n} + 2^{n}$ $= 2^{n+1}$ There is a general principle that if there is a 1-1 correspondence between two finite sets A, B then |A| = |B|. Here is a use of this principle.

Proof (2). For $A \subseteq [n]$ define the map $f_A : [n] \to \{0, 1\}$ by

$$f_A(x) = \begin{cases} 1 & x \in A \\ 0 & x \notin A \end{cases}.$$

 f_A is the characteristic function of A.

Distinct A's give rise to distinct f_A 's and vice-versa.

Thus $\psi(n)$ is the number of choices for f_A , which is 2^n by Theorem 1.



Let $\psi_{odd}(n)$ be the number of odd subsets of [n] and let $\psi_{even}(n)$ be the number of even subsets.

Theorem

$$\psi_{odd}(n) = \psi_{even}(n) = 2^{n-1}.$$

Proof For $A \subseteq [n-1]$ define

$$A' = \begin{cases} A & |A| \text{ is odd} \\ A \cup \{n\} & |A| \text{ is even} \end{cases}$$

The map $A \to A'$ defines a bijection between [n-1] and the odd subsets of [n]. So $2^{n-1} = \psi(n-1) = \psi_{odd}(n)$. Futhermore,

$$\psi_{\text{even}}(n) = \psi(n) - \psi_{\text{odd}}(n) = 2^n - 2^{n-1} = 2^{n-1}$$
.



Let $\phi_{1-1}(m, n)$ be the number of 1-1 mappings from [n] to [m].

Theorem

$$\phi_{1-1}(m,n) = \prod_{i=0}^{n-1} (m-i). \tag{1}$$

Proof Denote the RHS of (1) by $\pi(m, n)$. If m < n then $\phi_{1-1}(m, n) = \pi(m, n) = 0$. So assume that $m \ge n$. Now we use induction on n.

If n = 0 then we have $\phi_{1-1}(m, 0) = \pi(m, 0) = 1$. In general, if n < m then

$$\phi_{1-1}(m, n+1) = (m-n)\phi_{1-1}(m, n)$$

= $(m-n)\pi(m, n)$
= $\pi(m, n+1)$.



 $\phi_{1-1}(m,n)$ also counts the number of length n ordered sequences distinct elements taken from a set of size m.

$$\phi_{1-1}(n,n) = n(n-1)\cdots 1 = n!$$

is the number of ordered sequences of [n] i.e. the number of permutations of [n].

Binomial Coefficients

$$\binom{n}{k} = \frac{n!}{(n-k)!k!} = \frac{n(n-1)\cdots(n-k+1)}{k(k-1)\cdots 1}$$

Let X be a finite set and let

 $\binom{X}{k}$ denote the collection of *k*-subsets of *X*.

Theorem

$$\left| \begin{pmatrix} X \\ k \end{pmatrix} \right| = \begin{pmatrix} |X| \\ k \end{pmatrix}.$$

Proof Let n = |X|,

$$k! \left| {X \choose k} \right| = \phi_{1-1}(n,k) = n(n-1)\cdots(n-k+1).$$

Let m, n be non-negative integers. Let Z_+ denote the non-negative integers. Let

$$S(m,n) = \{(i_1,i_2,\ldots,i_n) \in Z_+^n : i_1 + i_2 + \cdots + i_n = m\}.$$

Theorem

$$|S(m,n)| = {m+n-1 \choose n-1}.$$

Proof imagine m+n-1 points in a line. Choose positions $p_1 < p_2 < \cdots < p_{n-1}$ and color these points red. Let $p_0 = 0$, $p_n = m+1$. The gap sizes between the red points

$$i_t = p_t - p_{t-1} - 1, t = 1, 2, \dots, n$$

form a sequence in S(m, n) and vice-versa.



|S(m, n)| is also the number of ways of coloring *m* indistinguishable balls using *n* colors.

Suppose that we want to count the number of ways of coloring these balls so that each color appears at least once i.e. to compute $|S(m, n)^*|$ where, if $N = \{1, 2, ..., \}$

$$S(m,n)^* = \{(i_1,i_2,\ldots,i_n) \in N^n : i_1 + i_2 + \cdots + i_n = m\}$$

$$= \{(i_1 - 1,i_2 - 1,\ldots,i_n - 1) \in Z_+^n : (i_1 - 1) + (i_2 - 1) + \cdots + (i_n - 1) = m - n\}$$

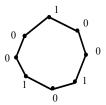
Thus,

$$|S(m,n)^*| = {m-n+n-1 \choose n-1} = {m-1 \choose n-1}.$$



WEDNESDAY, AUGUST 27, 2025.

Seperated 1's on a cycle



How many ways (patterns) are there of placing k 1's and n-k 0's at the vertices of a polygon with n vertices so that no two 1's are adjacent?

Choose a vertex v of the polygon in n ways and then place a 1 there. For the remainder we must choose $a_1, \ldots, a_k \ge 1$ such that $a_1 + \cdots + a_k = n - k$ and then go round the cycle (clockwise) putting a_1 0's followed by a 1 and then a_2 0's followed by a 1 etc..

Each pattern π arises k times in this way. There are k choices of v that correspond to a 1 of the pattern. Having chosen v there is a unique choice of a_1, a_2, \ldots, a_k that will now give π .

There are $\binom{n-k-1}{k-1}$ ways of choosing the a_i and so the answer to our question is

$$\frac{n}{k}\binom{n-k-1}{k-1}$$

Theorem

Symmetry

$$\binom{n}{r} = \binom{n}{n-r}$$

Proof Choosing r elements to include is equivalent to choosing n-r elements to exclude.

Theorem

Pascal's Triangle

$$\binom{n}{k} + \binom{n}{k+1} = \binom{n+1}{k+1}$$

Proof A k + 1-subset of [n + 1] either

- (i) includes $n+1 \binom{n}{k}$ choices or
- (ii) does not include $n+1 \binom{n}{k+1}$ choices.

Pascal's Triangle

The following array of binomial coefficients, constitutes the famous triangle:

```
1
11
121
1331
14641
15101051
1615201561
172135352171
```

Theorem

$$\binom{k}{k} + \binom{k+1}{k} + \binom{k+2}{k} + \dots + \binom{n}{k} = \binom{n+1}{k+1}.$$
 (2)

Proof 1: Induction on n for arbitrary k.

Base case: n = k; $\binom{k}{k} = \binom{k+1}{k+1}$

Inductive Step: assume true for $n \ge k$.

$$\sum_{m=k}^{n+1} {m \choose k} = \sum_{m=k}^{n} {m \choose k} + {n+1 \choose k}$$

$$= {n+1 \choose k+1} + {n+1 \choose k} \text{ Induction}$$

$$= {n+2 \choose k+1}. \text{ Pascal's triangle}$$

Proof 2: Combinatorial argument.

If S denotes the set of k + 1-subsets of [n + 1] and S_m is the set of k + 1-subsets of [n + 1] which have largest element m + 1 then

- $S_k, S_{k+1}, \ldots, S_n$ is a partition of S.
- $\bullet |S_k| + |S_{k+1}| + \cdots + |S_n| = |S|.$
- $\bullet |S_m| = \binom{m}{k}.$

Theorem

Vandermonde's Identity

$$\sum_{r=0}^{k} \binom{m}{r} \binom{n}{k-r} = \binom{m+n}{k}.$$

Proof Split [m+n] into A = [m] and $B = [m+n] \setminus [m]$. Let S denote the set of k-subsets of [m+n] and let $S_r = \{X \in S : |X \cap A| = r\}$. Then

- S_0, S_1, \ldots, S_k is a partition of S.
- $|S_0| + |S_1| + \cdots + |S_k| = |S|$.
- $\bullet |S_r| = \binom{m}{r} \binom{n}{k-r}.$
- $\bullet |S| = \binom{m+n}{k}.$

 \neg

Theorem

Binomial Theorem

$$(1+x)^n = \sum_{r=0}^n \binom{n}{r} x^r.$$

Proof Coefficient x^r in $(1 + x)(1 + x) \cdots (1 + x)$: choose x from r brackets and 1 from the rest.

Applications of Binomial Theorem

• x = 1:

$$\binom{n}{0}+\binom{n}{1}+\cdots+\binom{n}{n}=(1+1)^n=2^n.$$

LHS counts the number of subsets of all sizes in [n].

• x = -1:

$$\binom{n}{0} - \binom{n}{1} + \cdots + (-1)^n \binom{n}{n} = (1-1)^n = 0,$$

i.e.

$$\binom{n}{0} + \binom{n}{2} + \binom{n}{4} + \cdots = \binom{n}{1} + \binom{n}{3} + \binom{n}{5} + \cdots$$

and number of subsets of even cardinality = number of subsets of odd cardinality.

$$\sum_{k=0}^{n} k \binom{n}{k} = n2^{n-1}.$$

Differentiate both sides of the Binomial Theorem w.r.t. x.

$$n(1+x)^{n-1} = \sum_{k=0}^{n} k \binom{n}{k} x^{k-1}.$$

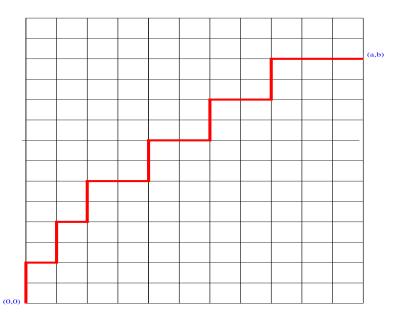
Now put x = 1.

Grid path problems

A monotone path is made up of segments $(x, y) \rightarrow (x + 1, y)$ or $(x, y) \rightarrow (x, y + 1)$.

$$(a,b) \rightarrow (c,d)$$
 = {monotone paths from (a,b) to (c,d) }.

We drop the $(a, b) \rightarrow$ for paths starting at (0, 0).



We consider 3 questions: Assume $a, b \ge 0$.

- 1. How large is PATHS(a, b)?
- 2. Assume a < b. Let $PATHS_{>}(a, b)$ be the set of paths in PATHS(a, b) which do not touch the line x = y except at (0, 0). How large is $PATHS_{>}(a, b)$?
- 3. Assume $a \le b$. Let $PATHS_{\ge}(a,b)$ be the set of paths in PATHS(a,b) which do not pass through points with x > y. How large is $PATHS_{\ge}(a,b)$?

1. $STRINGS(a, b) = \{x \in \{R, U\}^* : x \text{ has } a \text{ } R\text{'s and } b \text{ } U\text{'s}\}.$

There is a natural bijection between PATHS(a, b) and STRINGS(a, b):

Path moves to Right, add R to sequence. Path goes up, add U to sequence.

So

$$|PATHS(a, b)| = |STRINGS(a, b)| = {a+b \choose a}$$

since to define a string we have state which of the a + b places contains an R.



 $^{{}^{1}\{}R,U\}^{*}$ = set of strings of *R*'s and *U*'s

2. Every path in $PATHS_{>}(a, b)$ goes through (0,1). So

$$|\mathit{PATHS}_{>}(a,b)| =$$

 $|\mathit{PATHS}((0,1) \rightarrow (a,b))| - |\mathit{PATHS}_{\not>}((0,1) \rightarrow (a,b))|.$

Now

$$|PATHS((0,1) \rightarrow (a,b))| = {a+b-1 \choose a}$$

and

$$|\mathit{PATHS}_{\not>}((0,1) o(a,b))|= \ |\mathit{PATHS}((1,0) o(a,b))| = inom{a+b-1}{a-1}.$$

We explain the first equality momentarily. Thus

$$|PATHS_{>}(a,b)| = {a+b-1 \choose a} - {a+b-1 \choose a-1}$$

= ${b-a \choose a+b} {a+b \choose a}$.

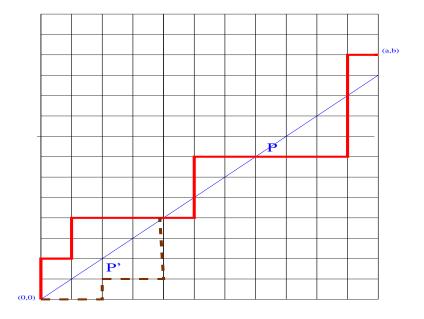
Suppose $P \in \text{PATHS}_{\not>}((0,1) \to (a,b))$. We define $P' \in \text{PATHS}((1,0) \to (a,b))$ in such a way that $P \to P'$ is a bijection.

Let (c, c) be the first point of P, which lies on the line $L = \{x = y\}$ and let S denote the initial segment of P going from (0, 1) to (c, c).

P' is obtained from P by deleting S and replacing it by its reflection S' in L.

To show that this defines a bijection, observe that if $P' \in PATHS((1,0) \to (a,b))$ then a similarly defined *reverse reflection* yields a $P \in PATHS_{\nearrow}((0,1) \to (a,b))$.





3. Suppose $P \in PATHS_{\geq}(a, b)$. We define $P'' \in PATHS_{>}(a, b+1)$ in such a way that $P \to P''$ is a bijection.

Thus

$$|PATHS_{\geq}(a,b)| = \frac{b-a+1}{a+b+1} \binom{a+b+1}{a}.$$

In particular

$$|PATHS_{\geq}(a, a)| = \frac{1}{2a+1} {2a+1 \choose a}$$

$$= \frac{1}{a+1} {2a \choose a}.$$

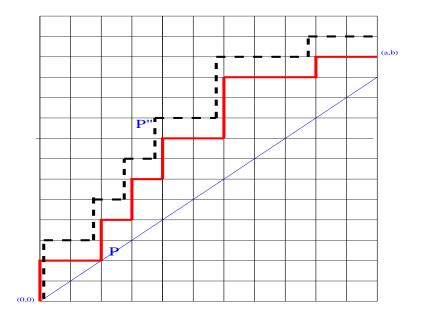
The final expression is called a Catalan Number.

The bijection

Given P we obtain P" by raising it vertically one position and then adding the segment $(0,0) \rightarrow (0,1)$.

More precisely, if
$$P = (0,0), (x_1,y_1), (x_2,y_2), \dots, (a,b)$$
 then $P'' = (0,0), (0,1), (x_1,y_1+1), \dots, (a,b+1).$

This is clearly a 1-1 onto function between $PATHS_{\geq}(a,b)$ and $PATHS_{>}(a,b+1)$.



FRIDAY, AUGUST 29, 2025.

Inclusion-Exclusion

2 sets:

$$|A_1 \cup A_2| = |A_1| + |A_2| - |A_1 \cap A_2|$$

So if $A_1, A_2 \subseteq A$ and $\overline{A}_i = A \setminus A_i$, i = 1, 2 then

$$|\overline{A}_1\cap\overline{A}_2|=|A|-|A_1|-|A_2|+|A_1\cap A_2|$$

3 sets:

$$\begin{aligned} |\overline{A}_1 \cap \overline{A}_2 \cap \overline{A}_3| &= |A| - |A_1| - |A_2| - |A_3| \\ &+ |A_1 \cap A_2| + |A_1 \cap A_3| + |A_2 \cap A_3| \\ &- |A_1 \cap A_2 \cap A_3|. \end{aligned}$$

General Case

 $A_1, A_2, \dots, A_N \subseteq A$ and each $x \in A$ has a weight w_x . (In our examples $w_x = 1$ for all x and so w(X) = |X|.)

For
$$S \subseteq [N]$$
, $A_S = \bigcap_{i \in S} A_i$ and $w(S) = \sum_{x \in S} w_x$.

E.g.
$$A_{\{4,7,18\}} = A_4 \cap A_7 \cap A_{18}$$
.

$$A_{\emptyset} = A$$
.

Inclusion-Exclusion Formula:

$$w\left(\bigcap_{i=1}^{N}\overline{A}_{i}\right)=\sum_{S\subset[N]}(-1)^{|S|}w(A_{S}).$$



Simple example. How many integers in [1000] are not divisible by 5,6 or 8 i.e. what is the size of $\overline{A}_1 \cap \overline{A}_2 \cap \overline{A}_3$ below? Here we take $w_x = 1$ for all x.

$$\begin{array}{llll} A=A_{\emptyset} &=& \{1,2,3,\ldots,\} & & |A|=1000 \\ A_1 &=& \{5,10,15,\ldots,\} & & |A_1|=200 \\ A_2 &=& \{6,12,18,\ldots,\} & & |A_2|=166 \\ A_3 &=& \{8,16,24,\ldots,\} & & |A_2|=125 \\ A_{\{1,2\}} &=& \{30,60,90,\ldots,\} & & |A_{\{1,2\}}|=33 \\ A_{\{1,3\}} &=& \{40,80,120,\ldots,\} & & |A_{\{1,3\}}|=25 \\ A_{\{2,3\}} &=& \{24,48,72,\ldots,\} & & |A_{\{2,3\}}|=41 \\ A_{\{1,2,3\}} &=& \{120,240,360,\ldots,\} & & |A_{\{1,2,3\}}|=8 \end{array}$$

$$|\overline{A}_1 \cap \overline{A}_2 \cap \overline{A}_3| = 1000 - (200 + 166 + 125) + (33 + 25 + 41) - 8$$

= 600.

Derangements

A derangement of [n] is a permutation π such that

$$\pi(i) \neq i : i = 1, 2, ..., n.$$

We must express the set of derangements D_n of [n] as the intersection of the complements of sets.

We let $A_i = \{\text{permutations } \pi : \pi(i) = i\}$ and then

$$|D_n| = \left| \bigcap_{i=1}^n \overline{A}_i \right|.$$

We must now compute $|A_S|$ for $S \subseteq [n]$.

 $|A_1|=(n-1)!$: after fixing $\pi(1)=1$ there are (n-1)! ways of permuting 2,3,..., n.

 $|A_{\{1,2\}}| = (n-2)!$: after fixing $\pi(1) = 1, \pi(2) = 2$ there are (n-2)! ways of permuting $3, 4, \ldots, n$.

In general

$$|A_{\mathcal{S}}| = (n - |\mathcal{S}|)!$$

$$|D_n| = \sum_{S \subseteq [n]} (-1)^{|S|} (n - |S|)!$$

$$= \sum_{k=0}^{n} (-1)^k \binom{n}{k} (n - k)!$$

$$= \sum_{k=0}^{n} (-1)^k \frac{n!}{k!}$$

$$= n! \sum_{k=0}^{n} (-1)^k \frac{1}{k!}.$$

When *n* is large,

$$\sum_{k=0}^{n}(-1)^{k}\frac{1}{k!}\approx e^{-1}.$$

Proof of inclusion-exclusion formula

$$\theta_{x,i} = \left\{ \begin{array}{ll} 1 & x \in A_i \\ 0 & x \notin A_i \end{array} \right.$$

$$(1 - \theta_{x,1})(1 - \theta_{x,2}) \cdots (1 - \theta_{x,N}) = \begin{cases} 1 & x \in \bigcap_{i=1}^{N} \overline{A}_i \\ 0 & \text{otherwise} \end{cases}$$

So

$$w\left(\bigcap_{i=1}^{N} \overline{A}_{i}\right) = \sum_{x \in A} w_{x} (1 - \theta_{x,1}) (1 - \theta_{x,2}) \cdots (1 - \theta_{x,N})$$

$$= \sum_{x \in A} w_{x} \sum_{S \subseteq [N]} (-1)^{|S|} \prod_{i \in S} \theta_{x,i}$$

$$= \sum_{S \subseteq [N]} (-1)^{|S|} \sum_{x \in A} w_{x} \prod_{i \in S} \theta_{x,i}$$

$$= \sum_{S \subseteq [N]} (-1)^{|S|} w(A_{S}).$$

Euler's Function $\phi(n)$.

Let $\phi(n)$ be the number of positive integers $x \le n$ which are mutually prime to n i.e. have no common factors with n, other than 1.

$$\phi(12) = 4.$$

Let $n = p_1^{\alpha_1} p_2^{\alpha_2} p_1^{\alpha_2} \cdots p_k^{\alpha_k}$ be the prime factorisation of n.

$$A_i = \{x \in [n] : p_i \text{ divides } x\}, \qquad 1 \le i \le k.$$

$$\phi(n) = \left| \bigcap_{i=1}^k \overline{A}_i \right|$$

$$|A_S| = \frac{n}{\prod_{i \in S} p_i}$$
 $S \subseteq [k].$

$$\phi(n) = \sum_{S \subseteq [k]} (-1)^{|S|} \frac{n}{\prod_{i \in S} p_i}$$
$$= n \left(1 - \frac{1}{p_1}\right) \left(1 - \frac{1}{p_2}\right) \cdots \left(1 - \frac{1}{p_k}\right)$$

WEDNESDAY, SEPTEMBER 3, 2025.

Surjections

Fix *n*, *m*. Let

$$A = \{f : [n] \to [m]\}$$

Thus $|A| = m^n$. Let

$$F(n, m) = \{f \in A : f \text{ is onto } [m]\}.$$

How big is F(n, m)?

Let

$$A_i = \{ f \in F : f(x) \neq i, \forall x \in [n] \}.$$

Then

$$F(n,m) = \bigcap_{i=1}^{m} \overline{A}_i.$$

For $S \subseteq [m]$

$$A_{\mathcal{S}} = \{ f \in A : f(x) \notin \mathcal{S}, \forall x \in [n] \}.$$

= \{ f : [n] \rightarrow [m] \rightarrow \mathbf{S} \}.

So

$$|A_{\mathcal{S}}|=(m-|\mathcal{S}|)^n.$$

Hence

$$F(n,m) = \sum_{S \subseteq [m]} (-1)^{|S|} (m - |S|)^n$$
$$= \sum_{k=0}^{m} (-1)^k {m \choose k} (m-k)^n.$$

Scrambled Allocations

We have n boxes B_1, B_2, \ldots, B_n and 2n distinguishable balls b_1, b_2, \ldots, b_{2n} .

An allocation of balls to boxes, two balls to a box, is said to be *scrambled* if there does **not** exist i such that box B_i contains balls b_{2i-1} , b_{2i} . Let σ_n be the number of scrambled allocations.

Let A_i be the set of allocations in which box B_i contains b_{2i-1}, b_{2i} . We show that

$$|A_S| = \frac{(2(n-|S|))!}{2^{n-|S|}}.$$

Inclusion-Exclusion then gives

$$\sigma_n = \sum_{k=0}^n (-1)^k \binom{n}{k} \frac{(2(n-k))!}{2^{n-k}}.$$

First consider A_{\emptyset} :

Each permutation π of [2n] yields an allocation of balls, placing $b_{\pi(2i-1)}, b_{\pi(2i)}$ into box B_i , for i = 1, 2, ..., n. The order of balls in the boxes is immaterial and so each allocation comes from exactly 2^n distinct permutations, giving

$$|A_{\emptyset}|=\frac{(2n)!}{2^n}.$$

To get the formula for $|A_S|$ observe that the contents of 2|S| boxes are fixed and so we are in essence dealing with n - |S| boxes and 2(n - |S|) balls.

The weight of elements in exactly k sets:

Observe that

$$\prod_{i \in S} \theta_{x,i} \prod_{i \notin S} (1 - \theta_{x,i}) = 1 \text{ iff } x \in A_i, i \in S \text{ and } x \notin A_i, i \notin S.$$

 W_k is the total weight of elements in exactly k of the A_i :

$$\begin{aligned} W_k &= \sum_{x \in A} w_x \sum_{|S| = k} \prod_{i \in S} \theta_{x,i} \prod_{i \notin S} (1 - \theta_{x,i}) \\ &= \sum_{|S| = k} \sum_{x \in A} w_x \prod_{i \in S} \theta_{x,i} \prod_{i \notin S} (1 - \theta_{x,i}) \\ &= \sum_{|S| = k} \sum_{T \supseteq S} \sum_{x \in A} w_x (-1)^{|T \setminus S|} \prod_{i \in T} \theta_{x,i} \\ &= \sum_{|S| = k} \sum_{T \supseteq S} (-1)^{|T \setminus S|} w(A_T). \end{aligned}$$

As an example. Let $D_{n,k}$ denote the number of permutations π of [n] for which there are exactly k indices i for which $\pi(i) = i$. Then

$$\begin{split} D_{n,k} &= \sum_{\ell=k}^{n} \binom{n}{\ell} (-1)^{\ell-k} \binom{\ell}{k} (n-\ell)! \\ &= \sum_{\ell=k}^{n} \frac{n!}{\ell! (n-\ell)!} (-1)^{\ell-k} \frac{\ell!}{k! (\ell-k)!} (n-\ell)! \\ &= \frac{n!}{k!} \sum_{\ell=k}^{n} \frac{(-1)^{\ell-k}}{(\ell-k)!} \\ &= \frac{n!}{k!} \sum_{r=0}^{n-k} \frac{(-1)^r}{r!} \\ &\approx \frac{n!}{ek!} \end{split}$$

when n is large and k is constant.

