

# PSTAT 8 Sample Final Answer

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**Theorem 1** (Problem 1). For four sets  $A, B, C, D$ ,  $(A \times B) \cup (C \times D) \subset (A \cup C) \times (B \cup D)$ .

*Proof.* Use direct proof. By the definition of subset relationship, we have to prove that  $\forall x \in (A \times B) \cup (C \times D)$ , such  $x$  satisfies  $x \in (A \cup C) \times (B \cup D)$ .

Notice that the elements in  $A \times B$  and  $C \times D$  are ordered pairs, so  $\forall x \in (A \times B) \cup (C \times D)$ ,  $x$  has the form as an ordered pair that  $x = (x_1, x_2)$ . We know by the definition of set union that  $x \in A \times B$  or  $x \in C \times D$ . By the definition of the Cartesian product,  $x_1 \in A$  and  $x_2 \in B$  or  $x_1 \in C$  and  $x_2 \in D$ .

For the first case where  $x_1 \in A$  and  $x_2 \in B$ ,  $x_1 \in A \subset A \cup C$ ,  $x_2 \in B \subset B \cup D$  so  $x = (x_1, x_2) \in (A \cup C) \times (B \cup D)$ .

For the second case where  $x_1 \in C$  and  $x_2 \in D$ ,  $x_1 \in C \subset A \cup C$ ,  $x_2 \in D \subset B \cup D$  so  $x = (x_1, x_2) \in (A \cup C) \times (B \cup D)$ .

As a result, for both possible cases it must be true that  $x \in (A \cup C) \times (B \cup D)$ , so the conclusion is proved.  $\square$

**Theorem 2** (Problem 2). There are six positive integers  $x_1, \dots, x_6$ , prove that at least two of them will have the same remainder when divided by 5.

*Proof.* Prove by contradiction.

Assume that any two of them will not have the same remainder when divided by 5. Denote  $r_1, \dots, r_6$  as the respective remainder of  $x_1, \dots, x_6$  divided by 5 so  $r_1, \dots, r_6$  can only take values in  $\{0, 1, 2, 3, 4\}$ . By our assumption,  $r_1, \dots, r_6$  are six different values so  $\{r_1, \dots, r_6\}$  has cardinality six while  $\{0, 1, 2, 3, 4\}$  has cardinality five, a contradiction!  $\square$

**Remark.** One may also solve this problem by constructing a function  $f : \{x_1, \dots, x_6\} \rightarrow \{0, 1, 2, 3, 4\}$  such that  $f(x) = x \pmod{5}$  (the remainder of  $x$  divided by 5). If there exists  $i \neq j$  such that  $x_i = x_j$ , it's the trivial case and the original statement is obviously true.

Otherwise,  $x_1, \dots, x_6$  are distinct integers. Since the domain and the codomain are both finite sets and the codomain (cardinality 5) contains strictly less elements than the domain (cardinality 6), such  $f$  cannot be injective, so the original statement is proved.

**The pigeonhole principle** says that if  $n$  items are put into  $m$  containers, there must exist at least one container that contains at least  $\lceil \frac{n}{m} \rceil$  items where  $\lceil \frac{n}{m} \rceil$  is the smallest integer that is larger or equal to  $\frac{n}{m}$  (one may try to prove it by contradiction). Problem 2 is a special case of the pigeonhole principle since by taking  $n = 6, m = 5$ , we see that  $\lceil \frac{6}{5} \rceil = 2$  so there must exist a number  $r \in \{0, 1, 2, 3, 4\}$  such that at least 2 of the integers in  $x_1, \dots, x_6$  have the same remainder  $r$  divided by 5.

**Theorem 3** (Problem 3). Define a relationship  $R$  on  $\mathbb{R}^2$  that  $(a, b)R(c, d)$  if and only if  $a^2 + b^2 < c^2 + d^2$ . Is this an equivalence relationship?

*Proof.* By the definition of equivalence relationship, we have to check whether  $R$  is reflexive, symmetric and transitive.

First notice that  $\forall (a, b) \in \mathbb{R}^2, a^2 + b^2 < a^2 + b^2$  is not true. So we make the judgement that it cannot be an equivalence relationship. In order to prove it, we just have to raise a counterexample.

Consider  $(0, 0) \in \mathbb{R}^2, 0 = 0^2 + 0^2 < 0^2 + 0^2 = 0$  is not true, so  $(0, 0)R(0, 0)$  is not true and  $R$  is not reflexive. As a result,  $R$  is not an equivalence relationship.  $\square$

**Theorem 4** (Problem 4). Consider function  $f : \mathbb{R} \rightarrow (0, \infty)$  such that  $f(x) = e^x$ , prove that it's bijective.

*Proof.* Use direct proof. In order to prove it's bijective, we have to prove that it's injective and surjective. **In the following proof, log actually means ln, the natural logarithm.**

To prove that it's injective,  $\forall x, y \in \mathbb{R}$ , if  $f(x) = f(y)$ , then  $e^x = e^y$ , so by taking logarithm on both sides, we see  $x = \log(e^x) = \log(e^y) = y$ . This proves that  $f$  is injective.

To prove it's surjective,  $\forall a \in (0, \infty)$ , consider  $f(x) = a$  so  $e^x = a$ , we will see that  $x = \log a \in \mathbb{R}$  since  $a$  is a positive real number and logarithm is defined for positive real number. So  $\forall a \in (0, \infty), \exists x = \log a \in \mathbb{R}$  such that  $f(x) = a$ . This proves that  $f$  is surjective. □

**Theorem 5** (Problem 5). Consider function  $f : \mathbb{Z} \rightarrow \mathbb{Z}$  defined as  $f(n) = n^2 + 3$ , is it injective, surjective, bijective?

*Proof.* First check injectivity.  $\forall m, n \in \mathbb{Z}$ , if  $f(m) = f(n)$ , then  $m^2 + 3 = n^2 + 3$  so  $m^2 = n^2$  and  $m = \pm n$ . This is telling us that  $m = n$  is not necessarily true and we can make the judgement that  $f$  is not injective.

To prove that it's not injective, we just have to raise a counterexample. Consider  $m = 1, n = -1$  so  $m, n \in \mathbb{Z}, m \neq n$  but  $f(m) = f(1) = 1^2 + 3 = 4 = (-1)^2 + 3 = f(-1) = f(n)$  so  $f$  is not injective.

Now check surjectivity.  $\forall a \in \mathbb{Z}$ , consider  $f(n) = a$  so  $n^2 + 3 = a$  and  $n^2 = a - 3$ . It's quite obvious that  $a - 3$  can be negative but  $n^2$  is always non-negative. We can make the judgement that  $f$  is not surjective.

To prove that it's not surjective, we just have to raise a counterexample. Consider  $a = 0 \in \mathbb{Z}$  and if  $\exists n \in \mathbb{Z}$  such that  $f(n) = a$ , then  $n^2 = a - 3 = -3 < 0$  which is impossible for any integer  $n$ . So  $a = 0$  is in the codomain but not in the range and  $f$  is not surjective.

Since  $f$  is not injective, it cannot be bijective. □

**Theorem 6** (Problem 6). For sets  $A_1, \dots, A_n$ , first prove that  $(A_1 \cup A_2)^c = A_1^c \cap A_2^c$  and then prove that  $\forall n \in \mathbb{Z}, n \geq 2, (\bigcup_{i=1}^n A_i)^c = \bigcap_{i=1}^n A_i^c$

*Proof.* Use direct proof. To prove that two sets are equal, just need to prove the subset relationship in both directions.

Let's first prove  $(A_1 \cup A_2)^c \subset A_1^c \cap A_2^c$ .  $\forall x \in (A_1 \cup A_2)^c$ ,  $x$  is not an element in  $A_1 \cup A_2$ . Since  $A_1 \subset A_1 \cup A_2, A_2 \subset A_1 \cup A_2$ , we know that  $x \notin A_1$  and  $x \notin A_2$  so  $x \in A_1^c$  and  $x \in A_2^c$  so  $x \in A_1^c \cap A_2^c$ , proved.

Then prove  $A_1^c \cap A_2^c \subset (A_1 \cup A_2)^c$ .  $\forall x \in A_1^c \cap A_2^c$ , by the definition of set intersection,  $x \in A_1^c$  and  $x \in A_2^c$  so  $x \notin A_1$  and  $x \notin A_2$ . Since  $A_1 \subset A_1 \cup A_2, A_2 \subset A_1 \cup A_2$ , we know that  $x \notin A_1 \cup A_2$  so  $x \in (A_1 \cup A_2)^c$ , proved.

So we have proved that  $(A_1 \cup A_2)^c = A_1^c \cap A_2^c$ . Now let's prove the equation for  $n$  sets by mathematical induction.

When  $n = 2$ ,  $LHS = (A_1 \cup A_2)^c, RHS = A_1^c \cap A_2^c$  so both sides are equal by the proof above.

Now assume that the conclusion is true for  $n = k$ , i.e.  $(\bigcup_{i=1}^k A_i)^c = \bigcap_{i=1}^k A_i^c$ . When  $n = k + 1$ ,

$$LHS = \left( \bigcup_{i=1}^{k+1} A_i \right)^c = \left( \left( \bigcup_{i=1}^k A_i \right) \cup A_{k+1} \right)^c = \left( \bigcup_{i=1}^k A_i \right)^c \cap A_{k+1}^c \quad (1)$$

$$= \left( \bigcap_{i=1}^k A_i^c \right) \cap A_{k+1}^c = \bigcap_{i=1}^{k+1} A_i^c = RHS \quad (2)$$

for the last equality on the first line, we view  $\left(\bigcup_{i=1}^k A_i\right)$  as a whole term and use the conclusion that  $(A \cup B)^c = A^c \cap B^c$  we have proved above and for the first equality on the second line, we use the induction assumption. So we have proved that the conclusion holds for  $n = k + 1$  and this completes the induction process, proved.  $\square$

**Theorem 7** (Problem 7). *Prove by induction that  $\forall n \in \mathbb{Z}, n \geq 0, 9|(4^{3n} + 8)$ .*

*Proof.* Prove by mathematical induction.

When  $n = 0$ ,  $r = 4^{3n} + 8 = 1 + 8 = 9$  so  $9|9$  is true.

Let's assume that this conclusion holds for  $n = k$ , i.e.  $9|(4^{3k} + 8)$ . When  $n = k + 1$ , the number becomes  $4^{3(k+1)} + 8 = 4^{3k+3} + 8 = 4^3 4^{3k} + 8 = 64 \times 4^{3k} + 8$ . Notice that  $64 \times 4^{3k} + 8 = 64 \times (4^{3k} + 8) - 64 \times 8 + 8 = 64 \times (4^{3k} + 8) - 63 \times 8$  where by induction assumption  $9|(4^{3k} + 8)$  so  $9|64 \times (4^{3k} + 8)$  and since  $9|63$ , we know  $9|63 \times 8$ . As a result,  $9|[64 \times (4^{3k} + 8) - 63 \times 8]$  so  $9|[64 \times 4^{3k} + 8]$  so  $9|(4^{3(k+1)} + 8)$ . When  $n = k + 1$  the conclusion still holds, this completes the induction process, proved.  $\square$

**Theorem 8** (Problem 8). *Show by induction that for any positive integer  $n$ ,*

$$\sum_{j=1}^n \frac{j}{(j+1)!} \leq 1 - \frac{1}{(n+1)!} \quad (3)$$

*Proof.* Prove by mathematical induction.

When  $n = 1$ ,  $LHS = \frac{1}{2!} = \frac{1}{2}$ ,  $RHS = 1 - \frac{1}{2!} = \frac{1}{2}$  so  $LHS \leq RHS$ , conclusion holds.

Let's assume that this conclusion holds for  $n = k$ , i.e.  $\sum_{j=1}^k \frac{j}{(j+1)!} \leq 1 - \frac{1}{(k+1)!}$ . When  $n = k + 1$ ,

$$LHS = \sum_{j=1}^{k+1} \frac{j}{(j+1)!} = \sum_{j=1}^k \frac{j}{(j+1)!} + \frac{k+1}{(k+2)!} \quad (4)$$

$$\leq 1 - \frac{1}{(k+1)!} + \frac{k+1}{(k+2)!} = 1 - \frac{k+2 - (k+1)}{(k+2)!} = 1 - \frac{1}{(k+2)!} = RHS \quad (5)$$

where on the second line the inequality comes from induction assumption. This completes the induction process and it's proved.  $\square$

**Theorem 9** (Problem 9). *Let  $\log_2 n$  denote the log with base 2 and  $\log^{(k)} n$  is iteratively defined as  $\log^{(k-1)}(\log_2 n)$  if it's well-defined and with initial value  $\log^{(0)} n = n$  for non-negative integers  $k, n$ . Define the iterated logarithm as*

$$\log^* n = \min \left\{ k \in \mathbb{N} : \log^{(k)} n \leq 1 \right\} \quad (6)$$

for positive integer  $n$ . (i): Compute  $\log^{(2)} 16, \log^{(3)} 256, \log^{(3)} 2^{65536}$ . (ii): Compute  $\log^* 2, \log^* 4, \log^* 2^{2048}$ .

*Proof.* (i):  $\log^{(2)} 16 = \log^{(1)}(\log_2 16) = \log^{(1)} 4 = \log^{(0)}(\log_2 4) = \log^{(0)} 2 = 2$ .

$\log^{(3)} 256 = \log^{(2)}(\log_2 256) = \log^{(2)} 8 = \log^{(1)}(\log_2 8) = \log^{(1)} 3 = \log^{(0)}(\log_2 3) = \log_2 3$ .

$\log^{(3)} 2^{65536} = \log^{(2)}(\log_2 2^{65536}) = \log^{(2)} 65536 = \log^{(1)}(\log_2 65536) = \log^{(1)} 16 = \log^{(0)}(\log_2 16) = \log^{(0)} 4 = 4$ .

(ii):  $\log^{(0)} 2 = 2 > 1$ ,  $\log^{(1)} 2 = \log_2 2 = 1 \leq 1$ , so  $\log^* 2 = 1$ .

$\log^{(0)} 4 = 4 > 1$ ,  $\log^{(1)} 4 = \log_2 4 = 2 > 1$ ,  $\log^{(2)} 4 = \log_2 \log^{(1)} 4 = \log_2 2 = 1 \leq 1$ , so  $\log^* 4 = 2$ .

$\log^{(0)} 2^{2048} = 2^{2048} > 1$ ,  $\log^{(1)} 2^{2048} = \log_2 2^{2048} = 2048 > 1$ ,  $\log^{(2)} 2^{2048} = \log_2 \log^{(1)} 2^{2048} = \log_2 2048 = 11 > 1$ ,  $\log^{(3)} 2^{2048} = \log_2 \log^{(2)} 2^{2048} = \log_2 11 > 1$  since  $11 > 2^1 = 2$ .

Now  $\log^{(4)} 2^{2048} = \log_2 \log^{(3)} 2^{2048} = \log_2 \log_2 11 > 1$  since  $\log_2 11 > 2^1 = 2$  this is because  $11 > 2^2 = 4$ .

Continue the iteration  $\log^{(5)} 2^{2048} = \log_2 \log^{(4)} 2^{2048} = \log_2 \log_2 \log_2 11 \leq 1$  since  $\log_2 \log_2 11 \leq 2^1 = 2$  this is because  $\log_2 11 \leq 2^2 = 4$  this is because  $11 \leq 2^4 = 16$ .

As a result,  $\log^* 2^{2048} = 5$ .

□

**Remark.** We can see that  $\log^* n = k$  if and only if  $2^{2^{\dots}} < n \leq 2^{2^{\dots}}$  where there are  $k - 1$  copies of '2' appearing on LHS and  $k$  copies of '2' appearing on RHS. Since  $2^{2^{2^2}} = 2^{2^4} < 2^{2048} = 2^{2^{11}} < 2^{2^{16}} = 2^{2^{2^2}}$ , this is consistent with our calculation result that  $\log^* 2^{2048} = 5$ .