Rules for Counting

20480135385502964448038	3171004832173501394113017	5763257331083479647409398	8247331000042995311646021
489445991866915676240992	3208234421597368647019265	5800949123548989122628663	8496243997123475922766310
1082662032430379651370981	3437254656355157864869113	6042900801199280218026001	8518399140676002660747477
1178480894769706178994993	3574883393058653923711365	6116171789137737896701405	8543691283470191452333763
1253127351683239693851327	3644909946040480189969149	6144868973001582369723512	8675309258374137092461352
1301505129234077811069011	3790044132737084094417246	6247314593851169234746152	8694321112363996867296665
1311567111143866433882194	3870332127437971355322815	6814428944266874963488274	8772321203608477245851154
1470029452721203587686214	4080505804577801451363100	6870852945543886849147881	8791422161722582546341091
1578271047286257499433886	4167283461025702348124920	6914955508120950093732397	9062628024592126283973285
1638243921852176243192354	4235996831123777788211249	6949632451365987152423541	9137845566925526349897794
1763580219131985963102365	4670939445749439042111220	7128211143613619828415650	9153762966803189291934419
1826227795601842231029694	4815379351865384279613427	7173920083651862307925394	9270880194077636406984249
1843971862675102037201420	4837052948212922604442190	7215654874211755676220587	9324301480722103490379204
2396951193722134526177237	5106389423855018550671530	7256932847164391040233050	9436090832146695147140581
2781394568268599801096354	5142368192004769218069910	7332822657075235431620317	9475308159734538249013238
2796605196713610405408019	5181234096130144084041856	7426441829541573444964139	9492376623917486974923202
2931016394761975263190347	5198267398125617994391348	7632198126531809327186321	9511972558779880288252979
2933458058294405155197296	5317592940316231219758372	7712154432211912882310511	9602413424619187112552264
3075514410490975920315348	5384358126771794128356947	7858918664240262356610010	9631217114906129219461111
3111474985252793452860017	5439211712248901995423441	7898156786763212963178679	9908189853102753335981319
3145621587936120118438701	5610379826092838192760458	8147591017037573337848616	9913237476341764299813987
3148901255628881103198549	5632317555465228677676044	8149436716871371161932035	
3157693105325111284321993	5692168374637019617423712	8176063831682536571306791	

Two different subsets of the ninety 25-digit numbers shown above have the same sum. For example, maybe the sum of the numbers in the first column is equal to the sum of the numbers in the second column. Can you find two such subsets? This is a challenging computational problem. But we'll prove that such subsets must exist! This is the sort of weird conclusion one can reach by tricky use of counting, the topic of this chapter.

Counting seems easy enough: 1, 2, 3, 4, etc. This explicit approach works well for counting simple things, like your toes, and for extremely complicated things for which there's no identifiable structure. However, subtler methods can help you count many things in the vast middle ground, such as:

- The number of different ways to select a dozen doughnuts when there are five varieties available.
- The number of 16-bit numbers with exactly 4 ones.

Counting is useful in computer science for several reasons:

- Determining the time and storage required to solve a computational problem— a central objective in computer science— often comes down to solving a counting problem.

- Counting is the basis of probability theory, which in turn is perhaps the most important topic this term.
- Two remarkable proof techniques, the "pigeonhole principle" and "combinatorial proof", rely on counting. These lead to a variety of interesting and useful insights.

We're going to present a lot of rules for counting. These rules are actually theorems, but we're generally not going to prove them. Our objective is to teach you counting as a practical skill, like integration. And most of the rules seem "obvious" anyway.

1 Counting One Thing by Counting Another

How do you count the number of people in a crowded room? You could count heads, since for each person there is exactly one head. Alternatively, you could count ears and divide by two. Of course, you might have to adjust the calculation if someone lost an ear in a pirate raid or someone was born with three ears. The point here is that you can often *count one thing by counting another*, though some fudge factors may be required. This is the central theme of counting, from the easiest problems to the hardest.

In more formal terms, every counting problem comes down to determining the size of some set. The ***size*** or ***cardinality*** of a set S is the number of elements in S and is denoted $|S|$. In these terms, we're claiming that we can often *find the size of one set S by finding the size of a related set T.* We already have a mathematical tool for relating one set to another: relations. Not surprisingly, a particular kind of relation is at the heart of counting.

1.1 The Bijection Rule

If we can pair up all the girls at a dance with all the boys, then there must be an equal number of each. This simple observation generalizes to a powerful counting rule:

Rule 1 (Bijection Rule)**.** *If there exists a bijection $f : A \to B$, then $|A| = |B|$.*

In the example, A is the set of boys, B is the set of girls, and the function f defines how they are paired.

The Bijection Rule acts as a magnifier of counting ability; if you figure out the size of one set, then you can immediately determine the sizes of many other sets via bijections. For example, let's return to two sets mentioned earlier:

$$\begin{aligned} A &= \text{all ways to select a dozen doughnuts when five varieties are available} \\ B &= \text{all 16-bit sequences with exactly 4 ones} \end{aligned}$$

Let's consider a particular element of set A:

$$\underbrace{0\;0}_{\text{chocolate}} \quad \underbrace{\qquad}_{\text{lemon-filled}} \quad \underbrace{0\;0\;0\;0\;0\;0}_{\text{sugar}} \quad \underbrace{0\;0}_{\text{glazed}} \quad \underbrace{0\;0}_{\text{plain}}$$

We've depicted each doughnut with a 0 and left a gap between the different varieties. Thus, the selection above contains two chocolate doughnuts, no lemon-filled, six sugar, two glazed, and two plain. Now let's put a 1 into each of the four gaps:

$$\underbrace{0\,0}_{\text{chocolate}} \quad 1 \quad \underbrace{\qquad}_{\text{lemon-filled}} \quad 1 \quad \underbrace{0\,0\,0\,0\,0\,0}_{\text{sugar}} \quad 1 \quad \underbrace{0\,0}_{\text{glazed}} \quad 1 \quad \underbrace{0\,0}_{\text{plain}}$$

We've just formed a 16-bit number with exactly 4 ones— an element of B!

This example suggests a bijection from set A to set B: map a dozen doughnuts consisting of:

$$c \text{ chocolate, } l \text{ lemon-filled, } s \text{ sugar, } g \text{ glazed, and } p \text{ plain}$$

to the sequence:

$$\underbrace{0\ldots0}_{c} \quad 1 \quad \underbrace{0\ldots0}_{l} \quad 1 \quad \underbrace{0\ldots0}_{s} \quad 1 \quad \underbrace{0\ldots0}_{g} \quad 1 \quad \underbrace{0\ldots0}_{p}$$

The resulting sequence always has 16 bits and exactly 4 ones, and thus is an element of B. Moreover, the mapping is a bijection; every such bit sequence is mapped to by exactly one order of a dozen doughnuts. Therefore, $|A| = |B|$ by the Bijection Rule!

This demonstrates the magnifying power of the bijection rule. We managed to prove that two very different sets are actually the same size— even though we don't know exactly how big either one is. But as soon as we figure out the size of one set, we'll immediately know the size of the other.

This particular bijection might seem frighteningly ingenious if you've not seen it before. But you'll use essentially this same argument over and over, and soon you'll consider it boringly routine.

1.2 Sequences

The Bijection Rule lets us count one thing by counting another. This suggests a general strategy: get really good at counting just a *few* things and then use bijections to count *everything else*. This is the strategy we'll follow. In particular, we'll get really good at counting *sequences*. When we want to determine the size of some other set T, we'll find a bijection from T to a set of sequences S. Then we'll use our super-ninja sequence-counting skills to determine $|S|$, which immediately gives us $|T|$. We'll need to hone this idea somewhat as we go along, but that's pretty much the plan!

2 Two Basic Counting Rules

We'll harvest our first crop of counting problems with two basic rules.

2.1 The Sum Rule

Linus allocates his big sister Lucy a quota of 20 crabby days, 40 irritable days, and 60 generally surly days. On how many days can Lucy be out-of-sorts one way or another? Let set C be her crabby days, I be her irritable days, and S be the generally surly. In these terms, the answer to the question is $|C \cup I \cup S|$. Now assuming that she is permitted at most one bad quality each day, the size of this union of sets is given by the Sum Rule:

Rule 2 (Sum Rule). *If $A_1, A_2, \ldots, A_n$ are* disjoint *sets, then:*

$$|A_1 \cup A_2 \cup \ldots \cup A_n| = |A_1| + |A_2| + \ldots + |A_n|$$

Thus, according to Linus' budget, Lucy can be out-of-sorts for:

$$\begin{aligned} |C \cup I \cup S| &= |C| + |I| + |S| \\ &= 20 + 40 + 60 \\ &= 120 \text{ days} \end{aligned}$$

Notice that the Sum Rule holds only for a union of *disjoint* sets. Finding the size of a union of intersecting sets is a more complicated problem that we'll take up later.

2.2 The Product Rule

The product rule gives the size of a product of sets. Recall that if $P_1, P_2, \ldots, P_n$ are sets, then

$$P_1 \times P_2 \times \ldots \times P_n$$

is the set of all sequences whose first term is drawn from P_1, second term is drawn from P_2 and so forth.

Rule 3 (Product Rule). *If $P_1, P_2, \ldots P_n$ are sets, then:*

$$|P_1 \times P_2 \times \ldots \times P_n| = |P_1| \cdot |P_2| \cdots |P_n|$$

Unlike the sum rule, the product rule does not require the sets $P_1, \ldots, P_n$ to be disjoint. For example, suppose a *daily diet* consists of a breakfast selected from set B, a lunch from set L, and a dinner from set D:

$$\begin{aligned} B &= \{\text{pancakes}, \text{bacon and eggs}, \text{bagel}, \text{Doritos}\} \\ L &= \{\text{burger and fries}, \text{garden salad}, \text{Doritos}\} \\ D &= \{\text{macaroni}, \text{pizza}, \text{frozen burrito}, \text{pasta}, \text{Doritos}\} \end{aligned}$$

Then $B \times L \times D$ is the set of all possible daily diets. Here are some sample elements:

$$\begin{gathered} (\text{pancakes}, \text{burger and fries}, \text{pizza}) \\ (\text{bacon and eggs}, \text{garden salad}, \text{pasta}) \\ (\text{Doritos}, \text{Doritos}, \text{frozen burrito}) \end{gathered}$$

The Product Rule tells us how many different daily diets are possible:

$$\begin{aligned} |B \times L \times D| &= |B| \cdot |L| \cdot |D| \\ &= 4 \cdot 3 \cdot 5 \\ &= 60 \end{aligned}$$

2.3 Putting Rules Together

Few counting problems can be solved with a single rule. More often, a solution is a flurry of sums, products, bijections, and other methods. Let's look at some examples that bring more than one rule into play.

Passwords

The sum and product rules together are useful for solving problems involving passwords, telephone numbers, and license plates. For example, on a certain computer system, a valid password is a sequence of between six and eight symbols. The first symbol must be a letter (which can be lowercase or uppercase), and the remaining symbols must be either letters or digits. How many different passwords are possible?

Let's define two sets, corresponding to valid symbols in the first and subsequent positions in the password.

$$\begin{aligned} F &= \{a, b, \ldots, z, A, B, \ldots, Z\} \\ S &= \{a, b, \ldots, z, A, B, \ldots, Z, 0, 1, \ldots, 9\} \end{aligned}$$

In these terms, the set of all possible passwords is:

$$(F \times S^5) \cup (F \times S^6) \cup (F \times S^7)$$

Thus, the length-six passwords are in set $F \times S^5$, the length-seven passwords are in $F \times S^6$, and the length-eight passwords are in $F \times S^7$. Since these sets are disjoint, we can apply the Sum Rule and count the total number of possible passwords as follows:

$$\begin{aligned} \left|(F \times S^5) \cup (F \times S^6) \cup (F \times S^7)\right| &= \left|F \times S^5\right| + \left|F \times S^6\right| + \left|F \times S^7\right| && \text{Sum Rule} \\ &= |F| \cdot |S|^5 + |F| \cdot |S|^6 + |F| \cdot |S|^7 && \text{Product Rule} \\ &= 52 \cdot 62^5 + 52 \cdot 62^6 + 52 \cdot 62^7 \\ &\approx 1.8 \cdot 10^{14} \text{ different passwords} \end{aligned}$$

Subsets of an n-element Set

How many different subsets of an n element set X are there? For example, the set $X = \{x_1, x_2, x_3\}$ has eight different subsets:

$$\begin{array}{cccc} \{\} & \{x_1\} & \{x_2\} & \{x_1, x_2\} \\ \{x_3\} & \{x_1, x_3\} & \{x_2, x_3\} & \{x_1, x_2, x_3\} \end{array}$$

There is a natural bijection from subsets of X to n-bit sequences. Let $x_1, x_2, \ldots, x_n$ be the elements of X. Then a particular subset of X maps to the sequence $(b_1, \ldots, b_n)$ where $b_i = 1$ if and only if x_i is in that subset. For example, if $n = 10$, then the subset $\{x_2, x_3, x_5, x_7, x_{10}\}$ maps to a 10-bit sequence as follows:

$$\begin{array}{rcccccccccccc} \text{subset:} & \{ & & x_2, & x_3, & & x_5, & & x_7, & & & x_{10} & \} \\ \text{sequence:} & (& 0, & 1, & 1, & 0, & 1, & 0, & 1, & 0, & 0, & 1 &) \end{array}$$

We just used a bijection to transform the original problem into a question about sequences— *exactly according to plan!* Now if we answer the sequence question, then we've solved our original problem as well.

But how many different n-bit sequences are there? For example, there are 8 different 3-bit sequences:

$$\begin{array}{cccc} (0,0,0) & (0,0,1) & (0,1,0) & (0,1,1) \\ (1,0,0) & (1,0,1) & (1,1,0) & (1,1,1) \end{array}$$

Well, we can write the set of all n-bit sequences as a product of sets:

$$\underbrace{\{0,1\} \times \{0,1\} \times \ldots \times \{0,1\}}_{n \text{ terms}} = \{0,1\}^n$$

Then Product Rule gives the answer:

$$\begin{aligned} |\{0,1\}^n| &= |\{0,1\}|^n \\ &= 2^n \end{aligned}$$

This means that the number of subsets of an n-element set X is also 2^n. We'll put this answer to use shortly.

3 More Functions: Injections and Surjections

Bijections are both injective and surjective, which makes them a powerful tool for exact counting. We've observed in earlier Notes that surjections and injections by themselves imply certain size relationships between sets. For simplicity we'll assume that functions mentioned in these Notes are total; then we can simply state these rules as:

Rule 4 (Mapping Rule)**.**

1. *If $f : X \to Y$ is surjective, then $|X| \geq |Y|$.*
2. *If $f : X \to Y$ is injective, then $|X| \leq |Y|$.*
3. *If $f : X \to Y$ is bijective, then $|X| = |Y|$.*

3.1 The Pigeonhole Principle

Here is an old puzzle:

> A drawer in a dark room contains red socks, green socks, and blue socks. How many socks must you withdraw to be sure that you have a matching pair?

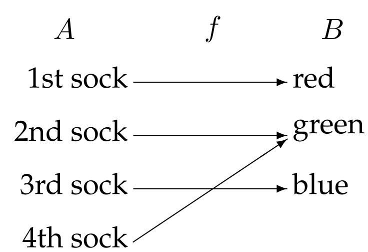
For example, picking out three socks is not enough; you might end up with one red, one green, and one blue. The solution relies on the Pigeonhole Principle, which is a friendly name for the contrapositive of part (2) of the Mapping Rule. Let's write it down:

If $|X| > |Y|$, then no function $f : X \to Y$ is injective.

And now rewrite it again to eliminate the word "injective."

Rule 5 (Pigeonhole Principle)**.** *If $|X| > |Y|$, then for every function $f : X \to Y$, there exist two different elements of X that are mapped to the same element of Y.*

Perhaps the relevance of this abstract mathematical statement to selecting footwear under poor lighting conditions is not obvious. However, let A be the set of socks you pick out, let B be the set of colors available, and let f map each sock to its color. The Pigeonhole Principle says that if $|A| > |B| = 3$, then at least two elements of A (that is, at least two socks) must be mapped to the same element of B (that is, the same color). For example, one possible mapping of four socks to three colors is shown below.



Therefore, four socks are enough to ensure a matched pair.

Not surprisingly, the pigeonhole principle is often described in terms of pigeons:

> *If there are more pigeons than holes they fly into, then at least two pigeons must fly into the same hole.*

In this case, the pigeons form set A, the pigeonholes are set B, and f describes which hole each pigeon flies into.

Mathematicians have come up with many ingenious applications for the pigeonhole principle. If there were a cookbook procedure for generating such arguments, we'd give it to you. Unfortunately, there isn't one. One helpful tip, though: when you try to solve a problem with the pigeonhole principle, the key is to clearly identify three things:

1. The set A (the pigeons).

2. The set B (the pigeonholes).

3. The function f (the rule for assigning pigeons to pigeonholes).

Hairs on Heads

There are a number of generalizations of the pigeonhole principle. For example:

Rule 6 (Generalized Pigeonhole Principle)**.** *If $|X| > k \cdot |Y|$, then every function $f : X \to Y$ maps at least $k+1$ different elements of X to the same element of Y.*

For example, if you pick two people at random, surely they are extremely unlikely to have *exactly* the same number of hairs on their heads. However, in the remarkable city of Boston, Massachusetts there are actually *three* people who have exactly the same number of hairs! Of course, there are many bald people in Boston, and they all have zero hairs. But we're talking about non-bald people.

Boston has about 500,000 non-bald people, and the number of hairs on a person's head is at most 200,000. Let A be the set of non-bald people in Boston, let $B = \{1, \ldots, 200,000\}$, and let f map a person to the number of hairs on his or her head. Since $|A| > 2\,|B|$, the Generalized Pigeonhole Principle implies that at least three people have exactly the same number of hairs. We don't know who they are, but we know they exist!

Subsets with the Same Sum

We asserted that two different subsets of the ninety 25-digit numbers listed on the first page have the same sum. This actually follows from the Pigeonhole Principle. Let A be the collection of all subsets of the 90 numbers in the list. Now the sum of any subset of numbers is at most $90 \cdot 10^{25}$, since there are only 90 numbers and every 25-digit number is less than 10^{25}. So let B be the set of integers $\left\{0, 1, \ldots, 90 \cdot 10^{25}\right\}$, and let f map each subset of numbers (in A) to its sum (in B).

We proved that an n-element set has 2^n different subsets. Therefore:

$$\begin{aligned}|A| &= 2^{90}\\ &\geq 1.237 \times 10^{27}\end{aligned}$$

On the other hand:

$$\begin{aligned}|B| &= 90 \cdot 10^{25} + 1\\ &\leq 0.901 \times 10^{27}\end{aligned}$$

Both quantities are enormous, but $|A|$ is a bit greater than $|B|$. This means that f maps at least two elements of A to the same element of B. In other words, by the Pigeonhole Principle, two different subsets must have the same sum!

Notice that this proof gives no indication *which* two sets of numbers have the same sum. This frustrating variety of argument is called a ***nonconstructive proof***.

Sets with Distinct Subset Sums

How can we construct a set of n positive integers such that all its subsets have *distinct* sums? One way is to use powers of two:

$$\{1, 2, 4, 8, 16\}$$

This approach is so natural that one suspects all other such sets must involve larger numbers. (For example, we could safely replace 16 by 17, but not by 15.) Remarkably, there are examples involving *smaller* numbers. Here is one:

$$\{6, 9, 11, 12, 13\}$$

One of the top mathematicans of the century, Paul Erdős, conjectured in 1931 that there are no such sets involving *significantly* smaller numbers. More precisely, he conjectured that the largest number must be $> c2^n$ for some constant $c > 0$. He offered $500 to anyone who could prove or disprove his conjecture, but the problem remains unsolved.

4 The Generalized Product Rule

We realize everyone has been working pretty hard this term, and we're considering awarding some prizes for *truly exceptional* coursework. Here are some possible categories:

Best Administrative Critique We asserted that the quiz was closed-book. On the cover page, one strong candidate for this award wrote, "There is no book."

Awkward Question Award "Okay, the left sock, right sock, and pants are in an antichain, but how— even with assistance— could I put on all three at once?"

Best Collaboration Statement Inspired by a student who wrote "I worked alone" on Quiz 1.

In how many ways can, say, three different prizes be awarded to n people? This is easy to answer using our strategy of translating the problem about awards into a problem about sequences. Let P be the set of n people in 6.042. Then there is a bijection from ways of awarding the three prizes to the set $P^3 ::= P \times P \times P$. In particular, the assignment:

"person x wins prize #1, y wins prize #2, and z wins prize #3"

maps to the sequence (x, y, z). By the Product Rule, we have $\left|P^3\right| = |P|^3 = n^3$, so there are n^3 ways to award the prizes to a class of n people.

But what if the three prizes must be awarded to *different* students? As before, we could map the assignment

"person x wins prize #1, y wins prize #2, and z wins prize #3" to the triple $(x, y, z) \in P^3$. But this function is *no longer a bijection*. For example, no valid assignment maps to the triple (Dave, Dave, Becky) because Dave is not allowed to receive two awards. However, there *is* a bijection from prize assignments to the set:

$$S = \{(x, y, z) \in P^3 \mid x, y, \text{ and } z \text{ are different people}\}$$

This reduces the original problem to a problem of counting sequences. Unfortunately, the Product Rule is of no help in counting sequences of this type because the entries depend on one another; in particular, they must all be different. However, a slightly sharper tool does the trick.

Rule 7 (Generalized Product Rule)**.** *Let S be a set of length-k sequences. If there are:*

- *n_1 possible first entries,*
- *n_2 possible second entries for each first entry,*
- *n_3 possible third entries for each combination of first and second entries, etc.*

then:

$$|S| = n_1 \cdot n_2 \cdot n_3 \cdots n_k$$

In the awards example, S consists of sequences (x, y, z). There are n ways to choose x, the recipient of prize #1. For each of these, there are $n - 1$ ways to choose y, the recipient of prize #2, since everyone except for person x is eligible. For each combination of x and y, there are $n - 2$ ways to choose z, the recipient of prize #3, because everyone except for x and y is eligible. Thus, according to the Generalized Product Rule, there are

$$|S| = n \cdot (n - 1) \cdot (n - 2)$$

ways to award the 3 prizes to different people.

4.1 Defective Dollars

A dollar is *defective* if some digit appears more than once in the 8-digit serial number. If you check your wallet, you'll be sad to discover that defective dollars are all-too-common. In fact, how common are *nondefective* dollars? Assuming that the digit portions of serial numbers all occur equally often, we could answer this question by computing:

$$\text{fraction dollars that are nondefective} = \frac{\text{\# of serial \#'s with all digits different}}{\text{total \# of serial \#'s}}$$

Let's first consider the denominator. Here there are no restrictions; there are are 10 possible first digits, 10 possible second digits, 10 third digits, and so on. Thus, the total number of 8-digit serial numbers is 10^8 by the Product Rule.

Next, let's turn to the numerator. Now we're not permitted to use any digit twice. So there are still 10 possible first digits, but only 9 possible second digits, 8 possible third digits, and so forth. Thus, by the Generalized Product Rule, there are

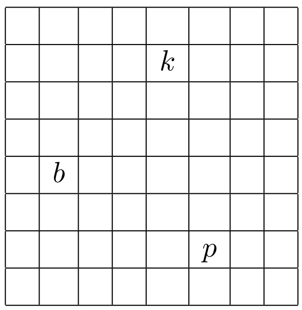
$$\begin{aligned} 10 \cdot 9 \cdot 8 \cdot 7 \cdot 6 \cdot 5 \cdot 4 \cdot 3 &= \frac{10!}{2} \\ &= 1,814,400 \end{aligned}$$

serial numbers with all digits different. Plugging these results into the equation above, we find:

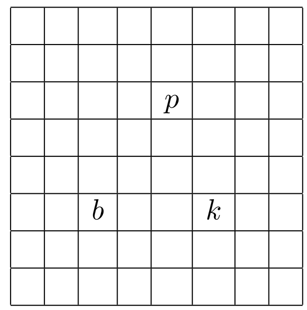
$$\begin{aligned}\text{fraction dollars that are nondefective} &= \frac{1,814,400}{100,000,000} \\ &= 1.8144\%\end{aligned}$$

4.2 A Chess Problem

In how many different ways can we place a pawn (p), a knight (k), and a bishop (b) on a chessboard so that no two pieces share a row or a column? A valid configuration is shown below on the left, and an invalid configuration is shown on the right.



valid



invalid

First, we map this problem about chess pieces to a question about sequences. There is a bijection from configurations to sequences

$$(r_p, c_p, r_k, c_k, r_b, c_b)$$

where r_p, r_k, and r_b are distinct rows and c_p, c_k, and c_b are distinct columns. In particular, r_p is the pawn's row, c_p is the pawn's column, r_k is the knight's row, etc. Now we can count the number of such sequences using the Generalized Product Rule:

- r_p is one of 8 rows
- c_p is one of 8 columns
- r_k is one of 7 rows (any one but r_p)
- c_k is one of 7 columns (any one but c_p)
- r_b is one of 6 rows (any one but r_p or r_k)
- c_b is one of 6 columns (any one but c_p or c_k)

Thus, the total number of configurations is $(8 \cdot 7 \cdot 6)^2$.

4.3 Permutations

A ***permutation*** of a set S is a sequence that contains every element of S exactly once. For example, here are all the permutations of the set $\{a, b, c\}$:

$$\begin{array}{ccc}(a, b, c) & (a, c, b) & (b, a, c) \\ (b, c, a) & (c, a, b) & (c, b, a)\end{array}$$

How many permutations of an n-element set are there? Well, there are n choices for the first element. For each of these, there are $n-1$ remaining choices for the second element. For every combination of the first two elements, there are $n-2$ ways to choose the third element, and so forth. Thus, there are a total of

$$n \cdot (n-1) \cdot (n-2) \cdots 3 \cdot 2 \cdot 1 = n!$$

permutations of an n-element set. In particular, this formula says that there are $3! = 6$ permuations of the 3-element set $\{a, b, c\}$, which is the number we found above.

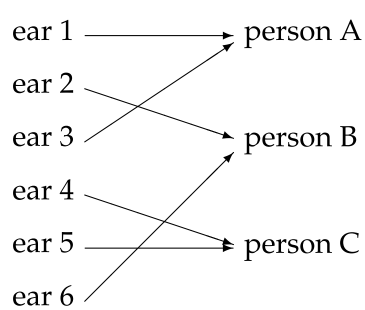
Permutations will come up again in this course approximately 1.6 bazillion times. In fact, permutations are the reason why factorial comes up so often and why we taught you Stirling's approximation:

$$n! \sim \sqrt{2\pi n}\left(\frac{n}{e}\right)^n$$

5 The Division Rule

Counting ears and dividing by two is a silly way to count the number of people in a room, but this approach is representative of a powerful counting principle.

A ***k-to-1 function*** maps exactly k elements of the domain to every element of the codomain. For example, the function mapping each ear to its owner is 2-to-1:



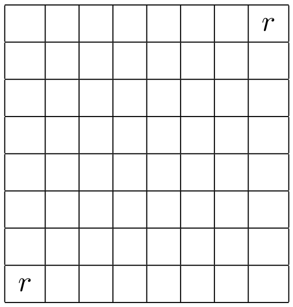
Similarly, the function mapping each finger to its owner is 10-to-1, and the function mapping each finger and toe to its owner is 20-to-1. The general rule is:

Rule 8 (Division Rule)**.** *If $f : A \to B$ is k-to-1, then $|A| = k \cdot |B|$.*

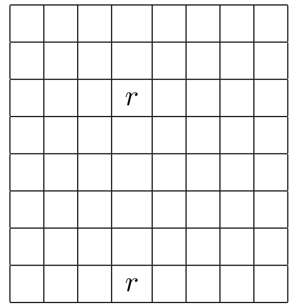
For example, suppose A is the set of ears in the room and B is the set of people. There is a 2-to-1 mapping from ears to people, so by the Division Rule $|A| = 2 \cdot |B|$ or, equivalently, $|B| = |A|/2$, expressing what we knew all along: the number of people is half the number of ears. Unlikely as it may seem, many counting problems are made much easier by initially counting every item multiple times and then correcting the answer using the Division Rule. Let's look at some examples.

5.1 Another Chess Problem

In how many different ways can you place two identical rooks on a chessboard so that they do not share a row or column? A valid configuration is shown below on the left, and an invalid configuration is shown on the right.



valid



invalid

Let A be the set of all sequences

$$(r_1, c_1, r_2, c_2)$$

where r_1 and r_2 are distinct rows and c_1 and c_2 are distinct columns. Let B be the set of all valid rook configurations. There is a natural function f from set A to set B; in particular, f maps the sequence (r_1, c_1, r_2, c_2) to a configuration with one rook in row r_1, column c_1 and the other rook in row r_2, column c_2.

But now there's a snag. Consider the sequences:

$$(1, 1, 8, 8) \qquad \text{and} \qquad (8, 8, 1, 1)$$

The first sequence maps to a configuration with a rook in the lower-left corner and a rook in the upper-right corner. The second sequence maps to a configuration with a rook in the upper-right corner and a rook in the lower-left corner. The problem is that those are two different ways of describing the *same* configuration! In fact, this arrangement is shown on the left side in the diagram above.

More generally, the function f maps exactly two sequences to *every* board configuration; that is f is a 2-to-1 function. Thus, by the quotient rule, $|A| = 2 \cdot |B|$. Rearranging terms gives:

$$\begin{aligned} |B| &= \frac{|A|}{2} \\ &= \frac{(8 \cdot 7)^2}{2} \end{aligned}$$

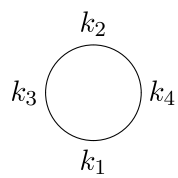
On the second line, we've computed the size of A using the General Product Rule just as in the earlier chess problem.

5.2 Knights of the Round Table

In how many ways can King Arthur seat n different knights at his round table? Two seatings are considered equivalent if one can be obtained from the other by rotation. For example, the following two arrangements are equivalent:

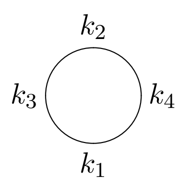
Let A be all the permutations of the knights, and let B be the set of all possible seating arrangements at the round table. We can map each permutation in set A to a circular seating arrangement in set B by seating the first knight in the permutation anywhere, putting the second knight to his left, the third knight to the left of the second, and so forth all the way around the table. For example:

$$(k_2, k_4, k_1, k_3) \quad \longrightarrow$$



This mapping is actually an n-to-1 function from A to B, since all n cyclic shifts of the original sequence map to the same seating arrangement. In the example, $n = 4$ different sequences map to the same seating arrangement:

$$\begin{array}{c} (k_2, k_4, k_1, k_3) \\ (k_4, k_1, k_3, k_2) \\ (k_1, k_3, k_2, k_4) \\ (k_3, k_2, k_4, k_1) \end{array} \quad \longrightarrow$$



Therefore, by the division rule, the number of circular seating arrangements is:

$$\begin{aligned} |B| &= \frac{|A|}{n} \\ &= \frac{n!}{n} \\ &= (n-1)! \end{aligned}$$

Note that $|A| = n!$ since there are $n!$ permutations of n knights.

6 Inclusion-Exclusion

How big is a union of sets? For example, suppose there are 60 Math majors, 200 EECS majors, and 40 Physics majors. How many students are there in these three departments? Let M be the set of Math majors, E be the set of EECS majors, and P be the set of Physics majors. In these terms, we're asking for $|M \cup E \cup P|$.

The Sum Rule says that the size of union of *disjoint* sets is the sum of their sizes:

$$|M \cup E \cup P| = |M| + |E| + |P| \qquad \text{(if } M, E, \text{ and } P \text{ are disjoint)}$$

However, the sets M, E, and P might *not* be disjoint. For example, there might be a student majoring in both Math and Physics. Such a student would be counted twice on the right sides of this equation, once as an element of M and once as an element of P. Worse, there might be a triple-major counting *three* times on the right side!

Our last counting rule determines the size of a union of sets that are not necessarily disjoint. Before we state the rule, let's build some intuition by considering some easier special cases: unions of just two or three sets.

6.1 Union of Two Sets

For two sets, S_1 and S_2, the Inclusion-Exclusion rule is that the size of their union is:

$$|S_1 \cup S_2| = |S_1| + |S_2| - |S_1 \cap S_2| \tag{1}$$

Intuitively, each element of S_1 is accounted for in the first term, and each element of S_2 is accounted for in the second term. Elements in *both* S_1 and S_2 are counted *twice*— once in the first term and once in the second. This double-counting is corrected by the final term.

We can capture this double-counting idea in a precise way by decomposing the union of S_1 and S_2 into three disjoint sets, the elements in each set but not the other, and the elements in both:

$$S_1 \cup S_2 = (S_1 - S_2) \cup (S_2 - S_1) \cup (S_1 \cap S_2). \tag{2}$$

Similarly, we can decompose each of S_1 and S_2 into the elements exclusively in each set and the elements in both:

$$S_1 = (S_1 - S_2) \cup (S_1 \cap S_2), \tag{3}$$
$$S_2 = (S_2 - S_1) \cup (S_1 \cap S_2). \tag{4}$$

Now we have from (3) and (4)

$$\begin{aligned} |S_1| + |S_2| &= (|S_1 - S_2| + |S_1 \cap S_2|) + (|S_2 - S_1| + |S_1 \cap S_2|) \\ &= |S_1 - S_2| + |S_2 - S_1| + 2\,|S_1 \cap S_2|\,, \end{aligned} \tag{5}$$

which shows the double-counting of $S_1 \cap S_2$ in the sum. On the other hand, we have from (2)

$$|S_1 \cup S_2| = |S_1 - S_2| + |S_2 - S_1| + |S_1 \cap S_2|\,. \tag{6}$$

Subtracting (6) from (5), we get

$$(|S_1| + |S_2|) - |S_1 \cup S_2| = |S_1 \cap S_2|$$

which proves (1).

6.2 Union of Three Sets

So how many students are there in the Math, EECS, and Physics departments? In other words, what is $|M \cup E \cup P|$ if:

$$\begin{aligned}|M| &= 60\\ |E| &= 200\\ |P| &= 40\end{aligned}$$

The size of a union of three sets is given by a more complicated Inclusion-Exclusion formula:

$$\begin{aligned}|S_1 \cup S_2 \cup S_3| = & |S_1| + |S_2| + |S_3|\\ & - |S_1 \cap S_2| - |S_1 \cap S_3| - |S_2 \cap S_3|\\ & + |S_1 \cap S_2 \cap S_3|\end{aligned}$$

Remarkably, the expression on the right accounts for each element in the union of S_1, S_2, and S_3 exactly once. For example, suppose that x is an element of all three sets. Then x is counted three times (by the $|S_1|$, $|S_2|$, and $|S_3|$ terms), subtracted off three times (by the $|S_1 \cap S_2|$, $|S_1 \cap S_3|$, and $|S_2 \cap S_3|$ terms), and then counted once more (by the $|S_1 \cap S_2 \cap S_3|$ term). The net effect is that x is counted just once.

So we can't answer the original question without knowing the sizes of the various intersections. Let's suppose that there are:

4	Math - EECS double majors
3	Math - Physics double majors
11	EECS - Physics double majors
2	triple majors

Then $|M \cap E| = 4 + 2$, $|M \cap P| = 3 + 2$, $|E \cap P| = 11 + 2$, and $|M \cap E \cap P| = 2$. Plugging all this into the formula gives:

$$\begin{aligned}|M \cup E \cup P| &= |M| + |E| + |P| - |M \cap E| - |M \cap P| - |E \cap P| + |M \cap E \cap P|\\ &= 60 + 200 + 40 - 6 - 5 - 13 + 2\\ &= 278\end{aligned}$$

6.2.1 Sequences with 42, 04, or 60

In how many permutations of the set $\{0, 1, 2, \ldots, 9\}$ do either 4 and 2, 0 and 4, or 6 and 0 appear consecutively? For example, none of these pairs appears in:

$$(7, 2, 9, 5, 4, 1, 3, 8, 0, 6)$$

The 06 at the end doesn't count; we need 60. On the other hand, both 04 and 60 appear consecutively in this permutation:

$$(7, 2, 5, \underline{6}, \underline{0}, \underline{4}, 3, 8, 1, 9)$$

Let P_{42} be the set of all permutations in which 42 appears; define P_{60} and P_{04} similarly. Thus, for example, the permutation above is contained in both P_{60} and P_{04}. In these terms, we're looking for the size of the set $P_{42} \cup P_{04} \cup P_{60}$.

First, we must determine the sizes of the individual sets, such as P_{60}. We can use a trick: group the 6 and 0 together as a single symbol. Then there is a natural bijection between permutations of $\{0, 1, 2, \ldots 9\}$ containing 6 and 0 consecutively and permutations of:

$$\{60, 1, 2, 3, 4, 5, 7, 8, 9\}$$

For example, the following two sequences correspond:

$$(7, 2, 5, \underline{6}, \underline{0}, 4, 3, 8, 1, 9) \qquad \leftrightarrow \qquad (7, 2, 5, \underline{60}, 4, 3, 8, 1, 9)$$

There are $9!$ permutations of the set containing 60, so $|P_{60}| = 9!$ by the Bijection Rule. Similarly, $|P_{04}| = |P_{42}| = 9!$ as well.

Next, we must determine the sizes of the two-way intersections, such as $P_{42} \cap P_{60}$. Using the grouping trick again, there is a bijection with permutations of the set:

$$\{42, 60, 1, 3, 5, 7, 8, 9\}$$

Thus, $|P_{42} \cap P_{60}| = 8!$. Similarly, $|P_{60} \cap P_{04}| = 8!$ by a bijection with the set:

$$\{604, 1, 2, 3, 5, 7, 8, 9\}$$

And $|P_{42} \cap P_{04}| = 8!$ as well by a similar argument. Finally, note that $|P_{60} \cap P_{04} \cap P_{42}| = 7!$ by a bijection with the set:

$$\{6042, 1, 3, 5, 7, 8, 9\}$$

Plugging all this into the formula gives:

$$|P_{42} \cup P_{04} \cup P_{60}| = 9! + 9! + 9! - 8! - 8! - 8! + 7!$$

6.3 Union of *n* Sets

The size of a union of n sets is given by the following rule.

Rule 9 (Inclusion-Exclusion)**.**

$$|S_1 \cup S_2 \cup \cdots \cup S_n| =$$

	the sum of the sizes of the individual sets
minus	*the sizes of all two-way intersections*
plus	*the sizes of all three-way intersections*
minus	*the sizes of all four-way intersections*
plus	*the sizes of all five-way intersections, etc.*

There are various ways to write the Inclusion-Exclusion formula in mathematical symbols, but none are particularly clear, so we've just used words. The formulas for unions of two and three sets are special cases of this general rule.

6.4 Computing Euler's Function

We will now use Inclusion-Exclusion to calculate Euler's function, $\phi(n)$. By definition, $\phi(n)$ is the number of nonnegative integers less than a positive integer n that are relatively prime to n. But the set, S, of nonnegative integers less than n that are *not* relatively prime to n will be easier to count.

Suppose the prime factorization of n is $p_1^{e_1} \cdots p_m^{e_m}$ for distinct primes p_i. This means that the integers in S are precisely the nonnegative integers less than n that are divisible by at least one of the p_i's. So, letting C_i be the set of nonnegative integers less than n that are divisible by p_i, we have

$$S = \bigcup_{i=1}^{m} C_i.$$

Next, observe that if r is a positive divisor of n, then exactly n/r nonnegative integers less than n are divisible by r, namely, $0, r, 2r, \ldots, ((n/r) - 1)r$.

Now by inclusion-exclusion,

$$\begin{aligned}
|S| &= \left| \bigcup_{i=1}^{m} C_i \right| \\
&= \sum_{i=1}^{m} |C_i| - \sum_{1 \le i < j \le m} |C_i \cap C_j| + \sum_{1 \le i < j < k \le m} |C_i \cap C_j \cap C_k| - \cdots \pm \left| \bigcap_{i=1}^{m} C_i \right| \\
&= \sum_{i=1}^{m} \frac{n}{p_i} - \sum_{1 \le i < j \le m} \frac{n}{p_i p_j} + \sum_{1 \le i < j < k \le m} \frac{n}{p_i p_j p_k} - \cdots \pm \frac{n}{\prod_{i=1}^{m} p_i} \\
&= n \left(1 - \prod_{i=1}^{m} \left(1 - \frac{1}{p_i} \right) \right)
\end{aligned}$$

But $\phi(n) = n - |S|$ by definition, so

$$\phi(n) = n - n \left(1 - \prod_{i=1}^{m} \left(1 - \frac{1}{p_i} \right) \right) = n \prod_{i=1}^{m} \left(1 - \frac{1}{p_i} \right). \tag{7}$$

Notice that in case $n = p^k$ for some prime, p, then (7) simplifies to

$$\phi(p^k) = p^k \left(1 - \frac{1}{p} \right) = p^k - p^{k-1}$$

as claimed in the Notes on Number Theory.

Problem 1. Use equation (7) to prove that, as claimed in the Notes on Number Theory,

$$\phi(ab) = \phi(a)\phi(b)$$

for relatively prime integers $a, b > 1$.