Recall that $N$ denotes the set $\{0,1,2,\ldots\}$.
Recall that if $n \in N$, then $[n]$ denotes the $n$-element set $\{1,2,\ldots,n\}$.

0.1. Instances of the “Laurent phenomenon”: Sequences that produce integers despite division in their definition

There is a whole genre of theorem where you define a sequence recursively and then it turns out that all entries of the sequence are integers, although this is not obvious from the definition.
Here are two results from this genre, illustrating strategic use of induction.

Exercise 1. Define a sequence $(t_0, t_1, t_2, \ldots)$ of positive rational numbers recursively by setting

$$t_0 = 1, \quad t_1 = 1, \quad t_2 = 1, \quad \text{and} \quad t_n = \frac{1 + t_{n-1}t_{n-2}}{t_{n-3}} \quad \text{for each } n \geq 3.$$  

(For example, $t_3 = \frac{1 + t_2t_1}{t_0} = \frac{1 + 1 \cdot 1}{1} = 2$ and $t_4 = \frac{1 + t_3t_2}{t_1} = \frac{1 + 2 \cdot 1}{1} = 3$.)

(a) Prove that $t_{n+2} = 4t_n - t_{n-2}$ for each $n \geq 2$.
(b) Prove that $t_n \in N$ for each $n \in N$.
[Hint: First prove part (a) by induction on $n$. Then prove part (b) by induction on $n$, using part (a).]
Remark 0.1. The sequence \((t_0, t_1, t_2, \ldots)\) defined in Exercise [1] is the sequence A005246 in the OEIS (Online Encyclopedia of Integer Sequences). Its first values are
\[
t_0 = 1, \quad t_1 = 1, \quad t_2 = 1, \quad t_3 = 2, \quad t_4 = 3, \quad t_5 = 7, \quad t_6 = 11, \quad t_7 = 26, \quad t_8 = 41, \quad t_9 = 97.
\]

Exercise [1](b) is an instance of the Laurent phenomenon (see, e.g., [FomZel02, Example 3.2]).

Solution to Exercise [1]. First, we notice that the recursive definition of the sequence \((t_0, t_1, t_2, \ldots)\) yields
\[
t_3 = \frac{1 + t_2 t_3 - 1}{t_3 - 1} = \frac{1 + 1 \cdot 1}{1} = 2.
\]
Furthermore, the recursive definition of the sequence \((t_0, t_1, t_2, \ldots)\) yields
\[
t_4 = \frac{1 + t_3 t_4 - 1}{t_4 - 1} = \frac{1 + 2 \cdot 1}{1} = 3.
\]
Thus, \(t_{2+2} = t_4 = 3.\) Comparing this with \(4 \left(\frac{t_2}{1} - \frac{t_2 - 1}{1}\right) = 4 \cdot 1 - 1 = 3,\) we obtain
\[
t_{2+2} = 4t_2 - t_2 - 2.
\]
(a) We shall solve Exercise [1](a) by induction on \(n:\)

**Induction base:** We have already shown that \(t_{2+2} = 4t_2 - t_2 - 2.\) In other words, Exercise [1](a) holds for \(n = 2.\) This completes the induction base.

**Induction step:** Let \(m \geq 2\) be an integer. Assume that Exercise [1](a) holds for \(n = m.\) We must prove that Exercise [1](a) holds for \(n = m + 1.\)

We have assumed that Exercise [1](a) holds for \(n = m.\) In other words, we have \(t_{m+2} = 4t_m - t_m - 2.\)

We have \(m \geq 2\) and thus \(m + 1 \geq 2 + 1 = 3.\) Thus, the recursive definition of the sequence \((t_0, t_1, t_2, \ldots)\) yields
\[
t_{m+1} = \frac{1 + t_{m+1} - 1}{t_{m+1} - 1} = \frac{1 + t_m t_{m-1}}{t_{m-2}}.
\]
Multiplying this equality by \(t_{m-2},\) we obtain \(t_{m-2} t_{m+1} = 1 + t_m t_{m-1}.\) In other words,
\[
t_{m-2} t_{m+1} - 1 = t_m t_{m-1}.
\]
Also, \( m + 3 \geq 3 \). Thus, the recursive definition of the sequence \((t_0, t_1, t_2, \ldots)\) yields

\[
t_{m+3} = \frac{1 + t_{(m+3)-1}t_{(m+3)-2}}{t_{(m+3)-3}} = \frac{1 + t_{m+2}t_{m+1}}{t_m} = \frac{1}{t_m} \left( 1 + \frac{t_{m+2}}{t_{m+1}} t_{m+1} \right)
\]

\[
= \frac{1}{t_m} \left( 1 + \left( 4t_m - t_{m-2} \right) t_{m+1} \right) = \frac{1}{t_m} \left( 4t_{m+1} - (t_{m-2}t_{m+1} - 1) \right)
\]

\[
= 4t_{m+1} - \frac{1}{t_m} (t_{m-2}t_{m+1} - 1) = 4t_{m+1} - \frac{1}{t_m} t_{m-1} = 4t_{m+1} - t_{m-1}.
\]

In view of \( m + 3 = (m + 1) + 2 \) and \( m - 1 = (m + 1) - 2 \), this rewrites as \( t_{(m+1)+2} = 4t_{m+1} - t_{(m+1)-2} \). In other words, Exercise 1(a) holds for \( n = m + 1 \). This completes the induction step. Hence, Exercise 1(a) is solved by induction.

(b) We shall solve Exercise 1(b) by strong induction on \( n \):

**Induction step.** Let \( m \in \mathbb{N} \). Assume that Exercise 1(b) holds whenever \( n < m \). We must now show that Exercise 1(b) holds for \( n = m \).

We have assumed that Exercise 1(b) holds whenever \( n < m \). In other words, we have

\[
t_n \in \mathbb{N} \text{ for each } n \in \mathbb{N} \text{ satisfying } n < m.
\]

(2)

We must now show that Exercise 1(b) holds for \( n = m \). In other words, we must show that \( t_m \in \mathbb{N} \).

Recall that \((t_0, t_1, t_2, \ldots)\) is a sequence of positive rational numbers. Thus, \( t_m \) is a positive rational number.

We are in one of the following five cases:

Case 1: We have \( m = 0 \).
Case 2: We have \( m = 1 \).
Case 3: We have \( m = 2 \).
Case 4: We have \( m = 3 \).
Case 5: We have \( m > 3 \).

Let us first consider Case 1. In this case, we have \( m = 0 \). Thus, \( t_m = t_0 = 1 \in \mathbb{N} \).

Hence, \( t_m \in \mathbb{N} \) is proven in Case 1.

Similarly, we can prove \( t_m \in \mathbb{N} \) in Case 2 (using \( t_1 = 1 \)) and in Case 3 (using \( t_2 = 1 \)) and in Case 4 (using \( t_3 = 2 \)). It thus remains to prove \( t_m \in \mathbb{N} \) in Case 5.

So let us consider Case 5. In this case, we have \( m > 3 \). Thus, \( m \geq 4 \) (since \( m \) is an integer), so that \( m - 2 \geq 4 - 2 = 2 \). Hence, Exercise 1(a) (applied to \( n = m - 2 \)) yields \( t_{(m-2)+2} = 4t_{m-2} - t_{(m-2)-2} \). In view of \((m - 2) + 2 = m \) and \((m - 2) - 2 = m - 4 \), this rewrites as \( t_m = 4t_{m-2} - t_{m-4} \).

\[\text{A strong induction does not strictly require an induction base. (But we will need to separate five cases in the induction step, and the first four of these cases can be interpreted as "induction bases" if one so desires.)}\]
But \( m \geq 4 \), so that \( m - 4 \in \mathbb{N} \), and \( m - 4 < m \). Hence, (2) (applied to \( n = m - 4 \)) yields \( t_{m-4} \in \mathbb{N} \subseteq \mathbb{Z} \). Similarly, \( t_{m-2} \in \mathbb{Z} \).

So we know that \( t_{m-2} \) and \( t_{m-4} \) are both integers (since \( t_{m-2} \in \mathbb{Z} \) and \( t_{m-4} \in \mathbb{Z} \)). Hence, \( 4t_{m-2} - t_{m-4} \) is an integer as well. In other words, \( t_m \) is an integer (because \( t_m = 4t_{m-2} - t_{m-4} \)). Since \( t_m \) is positive, we thus conclude that \( t_m \) is a positive integer. Hence, \( t_m \in \mathbb{N} \). This shows that \( t_m \in \mathbb{N} \) in Case 5.

We now have proven \( t_m \in \mathbb{N} \) in each of the five Cases 1, 2, 3, 4 and 5. Thus, \( t_m \in \mathbb{N} \) always holds. In other words, Exercise 1 (b) holds for \( n = m \). This completes the induction step. Thus, Exercise 1 (b) is solved by strong induction.  

**Exercise 2.** Fix a positive integer \( r \). Define a sequence \((b_0, b_1, b_2, \ldots)\) of positive rational numbers recursively by setting

\[
\begin{align*}
b_0 &= 1, & b_1 &= 1, \\
b_n &= \frac{b_{n-1}^r + 1}{b_{n-2}} & \text{for each } n \geq 2.
\end{align*}
\]

(For example, \( b_2 = \frac{b_1^2 + 1}{b_0} = \frac{1^2 + 1}{1} = 2 \) and \( b_3 = \frac{b_2^2 + 1}{b_1} = \frac{2^2 + 1}{1} = 2^2 + 1 \).

(a) Prove that \( b_n \in \mathbb{N} \) for each \( n \in \mathbb{N} \).

(b) If \( r \geq 2 \), then prove that \( b_n \mid b_{n-2} + b_{n+2} \) for each \( n \geq 2 \).

[Hint: For every nonzero \( x \in \mathbb{Q} \), we set \( H(x) = \frac{(x+1)^r - 1}{x} \). Show that \( H(x) \in \mathbb{Z} \) whenever \( x \) is a nonzero integer. Next, show that \( b_{n+2} = b_{n-2}b_{n+1} - b_{n-1}H (b_n) \) for each \( n \geq 2 \). Use this to prove (a).]

**Remark 0.2.** If \( r = 1 \), then the sequence \((b_0, b_1, b_2, \ldots)\) defined in Exercise 2 is

\[(1, 1, 2, 3, 2, 1, 2, 3, 2, 1, 2, 3, 2, \ldots)\]

(this is a periodic sequence, which consists of the five terms 1, 1, 2, 3, 2 repeated over and over); this can easily be proven by induction. Despite its simplicity, this sequence is the sequence \( A076839 \) in the OEIS.

If \( r = 2 \), then the sequence \((b_0, b_1, b_2, \ldots)\) defined in Exercise 2 is

\[(1, f_1, f_3, f_5, f_7, \ldots) = (1, 1, 2, 5, 13, 34, 89, 233, 610, 1597, \ldots)\]

consisting of all Fibonacci numbers at odd positions (i.e., Fibonacci numbers of the form \( f_{2n-1} \) for \( n \in \mathbb{N} \)) with an extra 1 at the front. This, again, can be proven by induction. Also, this sequence satisfies the recurrence relation \( b_n = 3b_{n-1} - b_{n-2} \) for all \( n \geq 2 \). This is the sequence \( A001519 \) in the OEIS.

If \( r = 3 \), then the sequence \((b_0, b_1, b_2, \ldots)\) defined in Exercise 2 is

\[(1, 1, 2, 9, 365, 5403014, 432130991537958813, \ldots)\]
its entries grow so fast that I am only showing the first seven. This is the sequence
\[ A003818 \] in the OEIS. Unlike the cases of \( r = 1 \) and \( r = 2 \), not much can be said
about this sequence, other than what has been said in Exercise 2.

Exercise 2 (a) is an instance of the \textit{Laurent phenomenon for cluster algebras} (see,
e.g., [FomZel01, Example 2.5]; also, see [Marsh13] and [FoWiZe16, FoWiZe16] for
expositions). See also [MusPro07] for a study of the specific recurrence equation
from Exercise 2 (a) (actually, a slightly more general equation).

As the hint to Exercise 2 suggests, we first show the following lemma before
solving the exercise:

**Lemma 0.3.** Let \( r \in \mathbb{N} \). For every nonzero \( x \in \mathbb{Q} \), we set
\[ H(x) = \frac{(x + 1)^r - 1}{x}. \]
Then, \( H(x) \in \mathbb{Z} \) whenever \( x \) is a nonzero integer.

\textbf{First proof of Lemma 0.3.} Here is a quick proof using modular arithmetic:

Let \( x \) be a nonzero integer. Then, \( x + 1 \equiv 1 \mod x \).

But it is well-known that if \( a, b \) and \( m \) are three integers satisfying \( a \equiv b \mod m \),
then \( a^k \equiv b^k \mod m \) for each \( k \in \mathbb{N} \). Applying this to \( a = x + 1 \), \( b = 1 \) and \( m = x \),
we conclude that \((x + 1)^k \equiv 1^k \mod x \) for each \( k \in \mathbb{N} \). Applying this to \( k = r \),
we obtain \((x + 1)^r \equiv 1^r = 1 \mod x \). In other words, \((x + 1)^r - 1\) is divisible by \( x \).

In other words, \( \frac{(x + 1)^r - 1}{x} \in \mathbb{Z} \). Thus, \( H(x) = \frac{(x + 1)^r - 1}{x} \in \mathbb{Z} \). This proves
Lemma 0.3. \( \square \)

\textbf{Second proof of Lemma 0.3.} Let \( x \) be a nonzero integer. The binomial formula yields

\[
(x + 1)^r = \sum_{k=0}^{r} \binom{r}{k} x^k \frac{1^{r-k}}{1} = \sum_{k=0}^{r} \binom{r}{k} x^k
\]

\[
= \binom{r}{0} x^0 + \sum_{k=1}^{r} \binom{r}{k} x^k = x \sum_{k=1}^{r} \binom{r}{k} x^{k-1} \quad \text{(since \( k \geq 1 \)}
\]

\[
= 1 + x \sum_{k=1}^{r} \binom{r}{k} x^{k-1}.
\]

Subtracting 1 from this equality, we obtain

\[
(x + 1)^r - 1 = x \sum_{k=1}^{r} \binom{r}{k} x^{k-1}.
\]

Dividing this equality by \( x \), we find

\[
\frac{(x + 1)^r - 1}{x} = \sum_{k=1}^{r} \binom{r}{k} x^{k-1} \in \mathbb{Z}
\]
(since \( x \in \mathbb{Z} \) and since the binomial coefficients \( \binom{r}{k} \) are integers as well). Thus,
\[
H(x) = \frac{(x + 1)^r - 1}{x} \in \mathbb{Z}.
\]
This proves Lemma 0.3.

**Solution to Exercise**

First, we notice that the recursive definition of the sequence \((b_0, b_1, b_2, \ldots)\) yields
\[
b_2 = \frac{b_2' + 1}{b_2} = \frac{b_1' + 1}{b_0} = \frac{1}{b_0} + 1 \quad (\text{since } b_0 = 1 \text{ and } b_1 = 1)
\]
\[
= 1 + \frac{1}{1} \quad (\text{since } 1' = 1)
\]
\[
= 2.
\]
Furthermore, the recursive definition of the sequence \((b_0, b_1, b_2, \ldots)\) yields
\[
b_3 = \frac{b_3' + 1}{b_3} = \frac{b_2' + 1}{b_1} = \frac{2}{b_0} + 1 \quad (\text{since } b_1 = 1 \text{ and } b_2 = 2)
\]
\[
= 2 + 1 = 2.
\]
For every nonzero \( x \in \mathbb{Q} \), we set \( H(x) = \frac{(x + 1)^r - 1}{x} \).
For every integer \( m \geq 1 \), we have
\[
b_m' + 1 = b_{m+1}b_{m-1}. \tag{3}
\]

**Proof of (3):** Let \( m \geq 1 \) be an integer. From \( m \geq 1 \), we obtain \( m + 1 \geq 1 + 1 = 2 \). Hence, the recursive definition of the sequence \((b_0, b_1, b_2, \ldots)\) yields
\[
b_{m+1} = \frac{b_{m+1}' + 1}{b_{m+1}} = \frac{b_m' + 1}{b_{m-1}}.
\]
Multiplying both sides of this equality by \( b_{m-1} \), we obtain \( b_{m+1}b_{m-1} = b_m' + 1 \). This proves (3).

Let us first prove the following observation:

**Observation 1:** Each integer \( n \geq 2 \) satisfies \( b_{n+2} = b_{n+2}'b_{n+1} - b_n'H(b_n') \).

**Proof of Observation 1:** Let \( n \geq 2 \) be an integer. Thus, \( n \geq 2 \geq 1 \). Thus, (3) (applied to \( m = n \)) yields
\[
b_n' + 1 = b_{n+1}b_{n-1}. \tag{4}
\]
On the other hand, \( n + 1 \geq n \geq 2 \geq 1 \). Hence, (3) (applied to \( m = n + 1 \)) yields
\[
b_{n+1}' + 1 = b_{n+2}b_{n+1}' - b_{n+2}'H(b_n').
\]
Hence,
\[
b_{n+1}' = b_{n+2}b_n - 1. \tag{5}
\]
Also, \( n - 1 \geq 1 \) (since \( n \geq 2 = 1 + 1 \)). Hence, (3) (applied to \( m = n - 1 \)) yields
\[
b_{n-1}^r + 1 = b_{(n-1)+1}b_{(n-1)-1} = b_nb_{n-2}.
\]

Hence,
\[
b_{n+1}^r = b_nb_{n-2} - 1 \quad (6)
\]

But \( b_n \) is a positive rational number (since \( (b_0, b_1, b_2, \ldots) \) is a sequence of positive rational numbers). Thus, \( b_n^r \) is also a positive rational number. Hence, \( b_n^r \in \mathbb{Q} \) is nonzero. The definition of \( H (b_n^r) \) yields \( H (b_n^r) = \frac{(b_n^r + 1)^r - 1}{b_n^r} \); therefore,

\[
\frac{b_n^r - 1}{(b_n^r + 1)^r - 1} = \frac{b_n^r - 1}{b_n^r} = \frac{1}{b_n} \cdot \left( \frac{b_{n+1}b_{n-1}}{b_n^r} - 1 \right) = \frac{1}{b_n} \cdot \left( \frac{b_{n+1} + b_{n-1}}{b_n^r} - 1 \right)
\]

\[
= \frac{1}{b_n} \cdot \left( \frac{(b_n^2b_n - 1)(b_nb_{n-2} - 1)}{b_n} - 1 \right) \quad (by \ 5)
\]

\[
= \frac{1}{b_n} \cdot \left( b_nb_{n+2}b_{n-2} - b_n + b_{n-2} \right) \quad (by \ 6)
\]

\[
b = b_nb_{n+2}b_{n-2} - b_n + b_{n-2} = b_{n-2}b_{n+2}b_{n-1} - b_{n+2} \quad (by \ 3)
\]

Solving this equation for \( b_{n+2} \), we obtain \( b_{n+2} = b_{n-2}b_{n+1}^r - b_{n+1}^{-1}H (b_n^r) \). This proves Observation 1.

(a) We shall solve Exercise 2(a) by strong induction on \( n \):

**Induction step:** Let \( m \in \mathbb{N} \). Assume that Exercise 2(a) holds whenever \( n < m \). We must now prove that Exercise 2(a) holds for \( n = m \).

We have assumed that Exercise 2(a) holds whenever \( n < m \). In other words, we have
\[
b_n \in \mathbb{N} \text{ for each } n \in \mathbb{N} \text{ satisfying } n < m. \quad (7)
\]

We must now show that Exercise 2(a) holds for \( n = m \). In other words, we must show that \( b_m \in \mathbb{N} \).
Recall that \((b_0, b_1, b_2, \ldots)\) is a sequence of positive rational numbers. Thus, \(b_m\) is a positive rational number.

We are in one of the following five cases:

Case 1: We have \(m = 0\).

Case 2: We have \(m = 1\).

Case 3: We have \(m = 2\).

Case 4: We have \(m = 3\).

Case 5: We have \(m > 3\).

Let us first consider Case 1. In this case, we have \(m = 0\). Thus, \(b_m = b_0 = 1 \in \mathbb{N}\). Hence, \(b_m \in \mathbb{N}\) is proven in Case 1.

Similarly, we can prove \(b_m \in \mathbb{N}\) in Case 2 (using \(b_1 = 1\)) and in Case 3 (using \(b_2 = 2\)) and in Case 4 (using \(b_3 = 2^r + 1\)). It thus remains to prove \(b_m \in \mathbb{N}\) in Case 5.

So let us consider Case 5. In this case, we have \(m > 3\). Thus, \(m \geq 4\) (since \(m\) is an integer), so that \(m - 2 \geq 4 - 2 = 2\). Hence, Observation 1 (applied to \(n = m - 2\)) yields \(b_{(m-2)+2} = b_{(m-2)-2} b_{(m-2)+1} - b_{(m-2)-1}^r H(b_{(m-2)}^r)\). In view of \((m-2) = 2 = m\) and \((m-2) - 2 = m - 4\) and \((m-2) + 1 = m - 1\), this rewrites as

\[
b_m = b_{m-4} b_{m-1} - b_{m-2}^{-1} H(b_{m-2}^r). \tag{8}
\]

But \(m - 2 \in \mathbb{N}\) (since \(m \geq 4 \geq 2\)) and \(m - 2 < m\). Hence, (2) (applied to \(n = m - 2\)) yields \(b_{m-2} \in \mathbb{N} \subseteq \mathbb{Z}\). Also, \(b_{m-2}\) is a positive rational number (since \((b_0, b_1, b_2, \ldots)\) is a sequence of positive rational numbers) and thus a positive integer (since \(b_{m-2} \in \mathbb{N}\)), hence a nonzero integer. Thus, \(b_{m-2}^r\) is a nonzero integer as well. Therefore, Lemma 0.3 (applied to \(x = b_{m-2}^r\)) shows that \(H(b_{m-2}^r) \in \mathbb{Z}\). Also, \(r - 1 \geq 0\) (since \(r \geq 1\)), and thus \(r - 1 \in \mathbb{N}\). Hence, \(b_{m-2}^{-1}\) is an integer (since \(b_{m-2}\) is an integer).

Also, \(m - 4 \in \mathbb{N}\) (since \(m \geq 4\)) and \(m - 4 < m\). Hence, (2) (applied to \(n = m - 4\)) yields \(b_{m-4} \in \mathbb{N} \subseteq \mathbb{Z}\).

Similarly, \(b_{m-1} \in \mathbb{Z}\). Thus, \(b_{m-1}^r \in \mathbb{Z}\).

We now know that the four numbers \(b_{m-4}, b_{m-1}, b_{m-2}^r\) and \(H(b_{m-2}^r)\) all are integers (since we have shown that \(b_{m-4} \in \mathbb{Z}, b_{m-1}^r \in \mathbb{Z}, b_{m-2}^r \in \mathbb{Z}\) and \(H(b_{m-2}^r) \in \mathbb{Z}\)). Thus, the number \(b_{m-4} b_{m-1} - b_{m-2}^{-1} H(b_{m-2}^r)\) also is an integer (since it is obtained from these four numbers by multiplication and subtraction). In view of (8), this rewrites as follows: The number \(b_m\) is an integer. Since \(b_m\) is positive, we thus conclude that \(b_m\) is a positive integer. Hence, \(b_m \in \mathbb{N}\). This shows that \(b_m \in \mathbb{N}\) in Case 5.

We now have proven \(b_m \in \mathbb{N}\) in each of the five Cases 1, 2, 3, 4 and 5. Thus, \(b_m \in \mathbb{N}\) always holds. In other words, Exercise 2 (a) holds for \(n = m\). This completes the induction step. Thus, Exercise 2 (a) is solved by strong induction.

(b) Assume that \(r \geq 2\). We must prove that \(b_n \mid b_{n-2} + b_{n+2}\) for each \(n \geq 2\).

So let \(n \geq 2\) be an integer. We must show that \(b_n \mid b_{n-2} + b_{n+2}\).
Exercise 2(a) (applied to \( n - 2 \) instead of \( n \)) yields \( b_{n-2} \in \mathbb{N} \). Exercise 2(a) yields \( b_n \in \mathbb{N} \). Similarly, \( b_{n+1} \in \mathbb{N} \) and \( b_{n+2} \in \mathbb{N} \). Thus, all of \( b_{n-2}, b_{n+1}, b_n \) are \( b_{n+2} \) are integers.

We have \( n+2 \geq n \geq 2 \). Hence, the recursive definition of the sequence \((b_0, b_1, b_2, \ldots)\) yields \( b_{n+2} = \frac{b_{(n+2)-1} + 1}{b_{(n+2)-2}} = \frac{b_{n+1} + 1}{b_n} \). Multiplying this equality by \( b_n \), we obtain

\[
b_n b_{n+2} = b_{n+1} + 1. \tag{9}
\]

We have \( r \geq 2 \), so that \( r - 2 \geq 0 \). Therefore, \( b_{r-2}^r \) is an integer (since \( b_n \) is an integer).

Observation 1 yields \( b_{n+2} = b_{n-2} b_{n+1}^{r} - b_{r-1}^{r-1} H(b_r^n) \). Thus,

\[
b_{n+2} \quad = b_{n-2} b_{n+1}^{r} - b_{r-1}^{r-1} H(b_r^n) + b_{n-2} = b_{n-2} b_{n+1}^{r} + b_{n-2} - b_{r-1}^{r-1} H(b_r^n) \quad = b_{n-2} (b_{n+1}^{r} + 1)
\]

\[
= b_{n-2} b_{n+1}^{r} - b_{r-1}^{r-1} H(b_r^n) = b_{n-2} b_{n+2} - b_{n} b_{r-2}^{r-2} H(b_r^n)
\]

\[
= b_n \left( b_{n-2} b_{n+2} - b_{r-2}^{r-2} H(b_r^n) \right). \tag{10}
\]

But \( b_{n-2} b_{n+2} - b_{r-2}^{r-2} H(b_r^n) \) is an integer (because \( b_{n-2}, b_{n+2}, b_{r-2}^{r-2} \) and \( H(b_r^n) \) are integers). Denote this integer by \( z \). Thus, \( z = b_{n-2} b_{n+2} - b_{r-2}^{r-2} H(b_r^n) \). Since \( b_n \) and \( z \) are integers, we have

\[
b_n \mid b_n \quad = b_{n-2} b_{n+2} - b_{r-2}^{r-2} H(b_r^n) \quad = b_n \left( b_{n-2} b_{n+2} - b_{r-2}^{r-2} H(b_r^n) \right) = b_{n+2} + b_{n-2} \quad \text{ (by (10))}
\]

This solves Exercise 2(b).

For a (slightly) different solution to Exercise 2 see http://artofproblemsolving.com/community/c6h428645p3705719.

0.2. Lacunar subsets with a given number of even and a given number of odd elements

Recall the following definition: A set \( S \) of integers is said to be lacunar if no two consecutive integers occur in \( S \) (that is, there exists no \( i \in \mathbb{Z} \) such that both \( i \) and
First solution to Exercise 3 (rough outline). We first claim the following:

Also recall the Iverson bracket notation: If \( A \) is any logical statement, then the *truth value* of \( A \) is defined to be the integer

\[
\begin{cases} 
1, & \text{if } A \text{ is true;} \\
0, & \text{if } A \text{ is false}
\end{cases} 
\]

This truth value is denoted by \([A]\). For example, \([1 + 1 = 2]\) = 1 (since 1 + 1 = 2 is true), whereas \([1 + 1 = 1]\) = 0 (since 1 + 1 = 1 is false).

**Exercise 3.** For any \( n \in \mathbb{N} \), \( a \in \mathbb{Z} \) and \( b \in \mathbb{Z} \), we let \( N(n,a,b) \) denote the number of all lacunar subsets of \([n]\) that contain exactly \( a \) even and exactly \( b \) odd elements.

(a) Prove that \( N(2m,a,b) = [a \leq m] [b \leq m] \binom{m-a}{b} \binom{m-b}{a} \) for all \( m \in \mathbb{N} \), \( a \in \mathbb{N} \) and \( b \in \mathbb{N} \).

(b) Prove that \( N(2m+1,a,b) = [a \leq m] [b \leq m+1] \binom{m+1-a}{b} \binom{m-b}{a} \) for all \( m \in \mathbb{N} \), \( a \in \mathbb{N} \) and \( b \in \mathbb{N} \).

**Hint:** One way is to prove parts (a) and (b) simultaneously by induction (that is, let \( A(m) \) be the statement \( \text{“} N(2m,a,b) = [a \leq m] [b \leq m] \binom{m-a}{b} \binom{m-b}{a} \text{”} \) and \( N(2m+1,a,b) = [a \leq m] [b \leq m+1] \binom{m+1-a}{b} \binom{m-b}{a} \) for all \( a \in \mathbb{N} \) and \( b \in \mathbb{N} \)”, and prove this by induction on \( m \)). One part of the induction step is an expression for \( N(2m+2,a,b) \) through \( N(2m+1,a,b) \) and \( N(2m,a,b) \). Another similar expression will be needed for \( N(2m+3,a,b) \). Make sure to treat the base case properly, as well as justifying the switch between the truth values necessary at one point in the induction step. There is also a bijective proof.

Exercise 3 originates in [MusPro07, Theorem 3] (although the authors of this paper forget the \([a \leq m] [b \leq m] \) and \([a \leq m] [b \leq m+1] \) factors, and also appears in [Lampe, Proposition 3.2.5] (where it is proven according to the Hint given above). The probably simplest solution is the proof given in [MusPro07]; however, this proof uses the concept of a multiset, which I (unfortunately) have not introduced in class yet. Thus, here are two other solutions (one inductive following the hint, and one bijective):

**First solution to Exercise 3 (rough outline).** We first claim the following:

**Observation 1:** Let \( n \geq 2 \) be an integer.

(a) If \( n \) is odd, then \( N(n,a,b) = N(n-1,a,b) + N(n-2,a,b-1) \) for all \( a \in \mathbb{Z} \) and \( b \in \mathbb{Z} \).

(b) If \( n \) is even, then \( N(n,a,b) = N(n-1,a,b) + N(n-2,a-1,b) \) for all \( a \in \mathbb{Z} \) and \( b \in \mathbb{Z} \).
Proof of Observation 1: This is similar to [Fall2017-HW1s, solution to Exercise 4 (b)]. In fact, back in the exercise, we proved that \( g(n) = g(n-1) + g(n-2) \), where \( g(k) \) (for an integer \( k \)) denotes the number of all lacunar subsets of \([k]\). The gist of the argument was that

\[
g(n) = (\text{the number of lacunar subsets of } [n])
\]

\[
= (\text{the number of lacunar subsets of } [n] \text{ that don’t contain } n)
\]

(because a subset of \([n]\) that doesn’t contain \( n \) is exactly the same as a subset of \([n-1]\))

\[
+ (\text{the number of lacunar subsets of } [n] \text{ that contain } n)
\]

(because there is a bijection from \{lacunar subsets of \([n]\) that contain \( n \}\) to \{lacunar subsets of \([n-2]\)\}; namely, this bijection sends each \( T \) to \( T \setminus \{n\} \))

\[
= (\text{the number of lacunar subsets of } [n-1])
\]

(by the definition of \( g(n-1) \))

\[
+ (\text{the number of lacunar subsets of } [n-2])
\]

(by the definition of \( g(n-2) \))

\[
= g(n-1) + g(n-2) .
\]

We now need to tweak this argument so that it counts not all lacunar subsets of \([n]\), but only those that contain exactly \( a \) even and exactly \( b \) odd elements (for given \( a \) and \( b \)).

For brevity, we introduce a notation: Given two integers \( a \) and \( b \) and a set \( S \) of integers, we say that \( S \) is \((a,b)\)-good if and only if \( S \) contains exactly \( a \) even and exactly \( b \) odd elements\footnote{Mathematicians use the word “good” when they need an adjective and really have no inspiration. Any better suggestion? The word should be short.}. Thus, if \( a \in \mathbb{Z} \), \( b \in \mathbb{Z} \) and \( k \in \mathbb{Z} \), then

\[
N(k,a,b) = (\text{the number of } (a,b) \text{-good lacunar subsets of } [k]) . 
\]

(11)

(This is simply the definition of \( N(k,a,b) \), rewritten using the word “\((a,b)\)-good”.)

(a) Assume that \( n \) is odd. Aping our above argument for \( g(n) = g(n-1) + \)
we compute

\[
N(n,a,b) = (\text{the number of } (a,b)\text{-good lacunar subsets of } [n])
= \left(\text{the number of } (a,b)\text{-good lacunar subsets of } [n] \text{ that don’t contain } n\right)
= (\text{the number of } (a,b)\text{-good lacunar subsets of } [n-1])
\begin{equation}
\text{because a subset of } [n] \text{ that doesn’t contain } n \text{ is exactly the same as a subset of } [n-1]
\end{equation}
\begin{equation}
+ \left(\text{the number of } (a,b)\text{-good lacunar subsets of } [n] \text{ that contain } n\right)
= (\text{the number of } (a,b-1)\text{-good lacunar subsets of } [n-2])
\end{equation}
\begin{equation}
\text{because there is a bijection from }\{\text{lacunar } (a,b)\text{-good subsets of } [n] \text{ that contain } n\}
\end{equation}
\begin{equation}
to \{\text{lacunar } (a,b-1)\text{-good subsets of } [n-2]\}; \text{ namely, this bijection sends each } T \text{ to } T \setminus \{n\}
\end{equation}
\begin{equation}
\text{(see Claim 1.1 below for details)}
\end{equation}
\begin{equation}
= (\text{the number of } (a,b)\text{-good lacunar subsets of } [n-1])
\end{equation}
\begin{equation}
= N(n-1,a,b)
\end{equation}
\begin{equation}
\text{(by (11))}
\end{equation}
\begin{equation}
+ \left(\text{the number of } (a,b-1)\text{-good lacunar subsets of } [n-2]\right)
\end{equation}
\begin{equation}
= N(n-2,a,b-1)
\end{equation}
\begin{equation}
\text{(by (11))}
\end{equation}
\begin{equation}
= N(n-1,a,b) + N(n-2,a,b-1).
\end{equation}
\begin{equation}
(12)
\end{equation}

Here, we have used the following claim:

**Claim 1.1:** There is a bijection from \{lacunar \((a,b)\)-good subsets of \([n]\) that contain \(n\}\) to \{lacunar \((a,b-1)\)-good subsets of \([n-2]\)\}; namely, this bijection sends each \(T\) to \(T \setminus \{n\}\).

Why is this claim true? Essentially, it can be proven in the same way as we proved that there is a bijection from \{lacunar subsets of \([n]\) that contain \(n\}\) to \{lacunar subsets of \([n-2]\)\} sending each \(T\) to \(T \setminus \{n\}\) (see [Fall2017-HW1s, solution to Exercise 4 (b)] for a detailed writeup of this argument); we only need to ensure that if \(T\) is an \((a,b)\)-good subset of \([n]\) that contains \(n\), then \(T \setminus \{n\}\) is \((a,b-1)\)-good (and vice versa). But this is clear: Removing \(n\) from \(T\) results in the loss of one of the \(b\) odd elements of \(T\) (because \(n\) is odd); thus, the resulting set \(T \setminus \{n\}\) has exactly \(a\) even elements and exactly \(b - 1\) odd elements. In other words, \(T \setminus \{n\}\) is \((a,b-1)\)-good. The opposite direction (i.e., adding \(n\) to an \((a,b-1)\)-good subset of \([n-2]\) results in an \((a,b)\)-good subset of \([n]\)) should be equally clear.

So we have proven (12). This proves Observation 1 (a).

**b** The proof of Observation 1 (b) is analogous to the proof of (a) just given (but, of course, \(n\) is now even, so removing \(n\) from \(T\) leads to the loss of one of the \(a\) even elements rather than one of the \(b\) odd elements).]

Now, let’s solve the actual exercise.

For each \(m \in \mathbb{N}\), let \(A(m)\) be the statement
“\(N(2m, a, b) = \lfloor a \leq m \rfloor \lceil b \leq m \rceil \binom{m-a}{b} \binom{m-b}{a}\) and \(N(2m+1, a, b) = \lfloor a \leq m \rfloor \lceil b \leq m + 1 \rceil \binom{m+1-a}{b} \binom{m-b}{a}\) for all \(a \in \mathbb{N}\) and \(b \in \mathbb{N}\)”.

We want to show that \(A(m)\) holds for all \(m \in \mathbb{N}\) (because this will clearly yield both parts (a) and (b) of Exercise 3).

We shall prove this by induction on \(m\).

The induction base is the case \(m = 0\), and requires proving the equalities

\[
N(0, a, b) = \lfloor a \leq 0 \rfloor \lceil b \leq 0 \rceil \binom{0-a}{b} \binom{0-b}{a} \quad \text{and} \quad \tag{13}
N(1, a, b) = \lfloor a \leq 0 \rfloor \lceil b \leq 1 \rceil \binom{1-a}{b} \binom{0-b}{a} \quad \tag{14}
\]

for all \(a \in \mathbb{N}\) and \(b \in \mathbb{N}\). This is straightforward: The number \(N(1, a, b)\) (for example) counts all lacunar subsets of \([1]\) that contain exactly \(a\) even and exactly \(b\) odd elements. But there are only two subsets of \([1]\), both of them lacunar, and so the number \(N(1, a, b)\) is nonzero only in the case when \(a = 0\) and \(b \in \{0,1\}\), in which case this number is 1. The right hand side of (14) behaves exactly the same: It is nonzero only in the case when \(a = 0\) and \(b \in \{0,1\}\) (because in all other cases, the factor \(\lfloor a \leq 0 \rfloor \lceil b \leq 1 \rceil\) vanishes, causing the whole right hand side to vanish), and in this case it equals 1 (which is easily checked by hand). Thus, the equality (14) holds. The equality (13) is similar but even simpler, and so we leave it to the reader.

Induction step: Let \(m\) be a positive integer. Assume that \(A(m-1)\) holds. We must prove that \(A(m)\) holds.

We have assumed that \(A(m-1)\) holds. In other words, we have

\[
N(2(m-1), a, b) = \lfloor a \leq m-1 \rfloor \lceil b \leq m-1 \rceil \binom{m-1-a}{b} \binom{m-1-b}{a} \quad \text{and} \\
N(2(m-1)+1, a, b) = \lfloor a \leq m-1 \rfloor \lceil b \leq m-1 \rceil \binom{m-1-1+a}{b} \binom{m-1-b}{a} \quad \tag{15}
\]

for all \(a \in \mathbb{N}\) and \(b \in \mathbb{N}\). These two equalities simplify to

\[
N(2m-2, a, b) = \lfloor a \leq m-1 \rfloor \lceil b \leq m-1 \rceil \binom{m-1-a}{b} \binom{m-1-b}{a} \quad \text{and} \\
N(2m-1, a, b) = \lfloor a \leq m-1 \rfloor \lceil b \leq m \rceil \binom{m-a}{b} \binom{m-1-b}{a} \quad \tag{16}
\]

for all \(a \in \mathbb{N}\) and \(b \in \mathbb{N}\).
We must prove that $A(m)$ holds. In other words, we must prove that

$$N(2m, a, b) = [a \leq m] [b \leq m] \left( \frac{m-a}{b} \right) \left( \frac{m-b}{a} \right)$$
and

$$N(2m+1, a, b) = [a \leq m] [b \leq m+1] \left( \frac{m+1-a}{b} \right) \left( \frac{m-b}{a} \right)$$

for all $a \in \mathbb{N}$ and $b \in \mathbb{N}$.

Let us start by proving (17). Fix $a \in \mathbb{N}$ and $b \in \mathbb{N}$. Observation 1 (b) (applied to $n = 2m$) yields

$$N(2m, a, b) = N(2m-1, a, b) + N(2m-2, a, b-1).$$

We now want to apply (15) to $a - 1$ instead of $a$, in order to expand the $N(2m-2, a-1, b)$ on the right hand side. Unfortunately, $a - 1$ might not be an element of $\mathbb{N}$, which would preclude such an application; thus, we need to deal with the case $a = 0$ separately (since this is precisely the case when $a - 1$ is not an element of $\mathbb{N}$). Fortunately, this case is easy (left to the reader). Thus, we WLOG assume that we don’t have $a = 0$. Hence, (19) becomes

$$N(2m, a, b) = [a \leq m-1] [b \leq m] \left( \frac{m-a}{b} \right) \left( \frac{m-b}{a} \right)$$

$$+ \left[ \frac{a-1 \leq m-1}{\iff (a \leq m)} \right] [b \leq m-1] \left( \frac{m-1-(a-1)}{b} \right) \left( \frac{m-1-b}{a-1} \right)$$

$$= [a \leq m-1] [b \leq m] \left( \frac{m-a}{b} \right) \left( \frac{m-b}{a} \right) + [a \leq m] [b \leq m-1] \left( \frac{m-a}{b} \right) \left( \frac{m-1-b}{a-1} \right).$$

The right hand side of this computation begins to resemble the right hand side of (17) (which we are trying to prove), but we’re not quite there. For one, the truth value $[a \leq m-1]$ and $[b \leq m-1]$ are not quite the same as $[a \leq m]$ and $[b \leq m]$, respectively. However, they are “almost” the same: $[a \leq m-1]$ differs from $[a \leq m]$ only when $a = m$, and $[b \leq m-1]$ differs from $[b \leq m]$ only if $b = m$. So let us treat the cases $a = m$ and $b = m$ separately.

Treating the case $a = m$ means studying $(m, b)$-good subsets of $[2m]$.

An $(m, b)$-good subset of $[2m]$ must contain exactly $a = m$ even elements; thus, it must contain all the even numbers $2, 4, \ldots, 2m$ (because $[2m]$ has only these $m$ even
elements). Furthermore, such a subset is lacunar only if it is precisely \(\{2, 4, \ldots, 2m\}\) (because if it contains any further element, then this further element is adjacent to one of 2, 4, \ldots, 2m, and thus the subset cannot be lacunar). Thus, an \((m, b)\)-good lacunar subset of \([2m]\) exists only if \(b = 0\), and in this case there is only 1 such subset. Thus, for the number of such subsets, we get the formula \(N(2m, m, b) = [b = 0]\). This formula leads to an easy and straightforward proof of (17) in the case when \(a = m\). We leave this proof to the reader, and from now on WLOG assume that \(a \neq m\).

Similarly, the case \(b = m\) can be eliminated, and so we WLOG assume that \(b \neq m\). Since \(a \neq m\), we have \([a \leq m - 1] = [a \leq m]\). Similarly, \([b \leq m - 1] = [b \leq m]\).

Thus, we can continue our computation as follows:

\[
N(2m, a, b) = \begin{cases} 
[a \leq m - 1] [b \leq m] \left( \binom{m-a}{b} \binom{m-1-b}{a} + [a \leq m] [b \leq m - 1] \left( \binom{m-a}{b} \binom{m-1-b}{a-1} \right) \right) \\
= [a \leq m] [b \leq m] \left( \binom{m-a}{b} \binom{m-1-b}{a} + [a \leq m] [b \leq m] \left( \binom{m-a}{b} \binom{m-1-b}{a-1} \right) \right) \\
= [a \leq m] [b \leq m] \left( \binom{m-a}{b} \binom{m-1-b}{a} \right) \\
= [a \leq m] [b \leq m] \left( \binom{m-a}{b} \binom{m-b}{a} \right),
\end{cases}
\]

(by the recurrence relation of the binomial coefficients)

This proves (17).

The proof of (18) is similar, except that we now have to use Observation 1 (a) instead of Observation 1 (b), and we have to use (17) and (16) instead of (16) and (15) in the computation that ensues. The reader can check the details. (The cases that need to be handled separately this time are the cases \(b = 0\), \(a = m\) and \(b = m + 1\).)

With both (17) and (18) proven, we conclude that \(A(m)\) holds. This completes the induction step. Thus, by induction, we have shown that \(A(m)\) holds for all \(m \in \mathbb{N}\). This proves both parts of Exercise 3.

Second solution to Exercise 3 (rough outline). Here is a (sketch of) a bijective proof:

(a) We WLOG assume that \(a \leq m\) and \(b \leq m\) (because in the other cases, it is easy to see that \(N(2m, a, b) = 0\)).

Let \(A\) be the set of all \((m-a)\)-tuples which consist of \(m - a - b\) times the entry 0 and \(b\) times the entry 1. Then, \(|A| = \binom{m-a}{b}\) (because we can construct an \((m-a)\)-tuple in \(A\) by specifying which of its \(m - a\) positions will contain the entry 1; these must be \(b\) positions).
Let $B$ be the set of all $(m - b)$-tuples which consist of $m - a - b$ times the entry 0 and $a$ times the entry 2. Then, $|B| = \binom{m - b}{a}$ (by a similar argument).

Let $C$ be the set of all lacunar subsets of $[n]$ that contain exactly $a$ even and exactly $b$ odd elements. Clearly, $N(2m, a, b) = |C|$ (by the definition of $N(2m, a, b)$).

Now, we assign to every $S \in C$ an $m$-tuple $w_S = (w_{S,1}, w_{S,2}, \ldots, w_{S,m})$, whose entries are defined by the equality

$$w_{S,i} = \begin{cases} 0, & \text{if } 2i - 1 \notin S \text{ and } 2i \notin S; \\ 1, & \text{if } 2i - 1 \in S \text{ (and thus } 2i \notin S); \\ 2, & \text{if } 2i \in S \text{ (and thus } 2i - 1 \notin S) \end{cases} \quad \text{for each } i \in [m]$$

This $m$-tuple $w_S$ contains the entry 1 exactly $b$ times (because each entry 1 corresponds to an odd element of $S$) and the entry 2 exactly $a$ times (similarly), and it never has a 1 directly following a 2 (because if it had, there would be an $i \in [m]$ such that $w_{S,i} = 2$ and $w_{S,i+1} = 1$; but this would mean that $2i \in S$ and $2i + 1 \in S$, which would contradict the fact that $S$ is lacunar). Other than this, this $m$-tuple $w_S$ can be arbitrary, and the map that assigns $w_S$ to $S \in C$ is injective (i.e., if $S_1$ and $S_2$ are two different sets in $S$, then $w_{S_1} \neq w_{S_2}$).

[Example: If $m = 5$, $a = 3$, $b = 1$ and $S = \{2, 4, 7, 10\}$, then $w_S = (2, 2, 0, 1, 2)$.

Now, we can define a map $\Phi : C \to A \times B$ by sending each $S \in C$ to the pair $(w'_S, w''_S)$, where the $(m - a)$-tuple $w'_S$ is obtained from $w_S$ by removing all 2’s, and where the $(m - b)$-tuple $w''_S$ is obtained from $w_S$ by removing all 1’s.

[Example: If $m = 5$, $a = 3$, $b = 1$ and $S = \{2, 4, 7, 10\}$, then $w'_S = (0, 1)$ and $w''_S = (2, 2, 0, 2)$, so that $\Phi(S) = ((0, 1), (2, 2, 0, 2))$.]

We claim that this map $\Phi$ is bijective. This may be somewhat surprising, but it’s true. You may want to try constructing its inverse yourself rather than reading on; you might be done faster this way.

[Proof of the fact that $\Phi$ is bijective: What is the inverse map $\Phi^{-1}$? Well, let $(\alpha, \beta) \in A \times B$ be a pair of an $(m - a)$-tuple $\alpha \in A$ and an $(m - b)$-tuple $\beta \in B$. Then, we want to define $\Phi^{-1}(\alpha, \beta)$ to be a set $S \in C$ such that $\Phi(S) = (\alpha, \beta)$. To find such an $S$, let us first find its corresponding $m$-tuple $w_S$. We want $S$ to satisfy $\Phi(S) = (\alpha, \beta)$. Thus, we want $S$ to satisfy $\Phi(S) = (\alpha, \beta) = (w'_S, w''_S)$. In other words, we want to have $\alpha = w'_S$ and $\beta = w''_S$. Thus, $w_S$ should be an $m$-tuple containing the entry 1 exactly $b$ times, the entry 2 exactly $a$ times, and never having a 1 directly following a 2, and it should have the property that removing all 2’s results in $a$ whereas removing all 1’s results in $\beta$.

To construct such an $m$-tuple $w_S$, we observe that each of the tuples $\alpha$ and $\beta$ contains the entry 0 exactly $m - a - b$ times. Thus, we can represent each of the tuples $\alpha$ and $\beta$ as a sequence of $m - a - b$ many 0’s, interrupted by other entries (namely, by 1’s in the case of $\alpha$, and by 2’s in the case of $\beta$). Specifically:

- Reading $\alpha$ from left to right, let’s say we first encounter $g_0$ many 1’s, then the first 0, then $g_1$ many 1’s, then the second 0, then $g_2$ many 1’s, then the third 0, and so on, finally ending with $g_{m-a-b}$ many 1’s. The numbers $g_0, g_1, \ldots, g_{m-a-b}$ here are nonnegative integers; they may be 0 (for example, if $g_3 = 0$, then there are no 1’s between the third and the fourth 0).

3Why “$2i - 1 \in S$ (and thus $2i \notin S$)”? Well, $S$ must be lacunar (since $S \in C$), and therefore $S$ cannot contain the two consecutive integers $2i - 1$ and $2i$ at the same time. Hence, if $2i - 1 \in S$, then $2i \notin S$. Similarly, if $2i \in S$, then $2i - 1 \notin S$.}
Reading $\beta$ from left to right, let’s say we first encounter $h_0$ many 2’s, then the first 0, then $h_1$ many 2’s, then the second 0, then $h_2$ many 2’s, then the third 0, and so on, finally ending with $h_{m-a-b}$ many 2’s. The numbers $h_0, h_1, \ldots, h_{m-a-b}$ here are nonnegative integers; they may be 0.

Now, let $w_S$ be the $m$-tuple that (when read from left to right) looks as follows:

- first, $g_0$ many 1’s, then $h_0$ many 2’s,
- then the first 0,
- then $g_1$ many 1’s, then $h_1$ many 2’s,
- then the second 0,
- then $g_2$ many 1’s, then $h_2$ many 2’s,
- then the third 0,
- and so on, finally ending with $g_{m-a-b}$ many 1’s and $h_{m-a-b}$ many 2’s.

We still need to construct the set $S \in C$ that leads to this $m$-tuple $w_S$; but this is easy: just let

$$S = \{2i - 1 \mid i \in [m], \text{ and the } i\text{-th entry of } w_S \text{ is } 1\} \cup \{2i \mid i \in [m], \text{ and the } i\text{-th entry of } w_S \text{ is } 2\}.$$

(This is just inverting the construction of $w_S$.)

It is not hard to see that this correctly defines a map $A \times B \to C$ which is inverse to the map $\Phi$. Thus, the map $\Phi$ is bijective.

Hence, there is a bijection from $C$ to $A \times B$ (namely, $\Phi$). Consequently,

$$|C| = |A \times B| = \binom{A}{b} \cdot \binom{B}{a} = \binom{m-a}{b} \cdot \binom{m-b}{a}.$$

Now, as we have seen,

$$N(2m, a, b) = |C| = \binom{m-a}{b} \cdot \binom{m-b}{a} = [a \leq m] [b \leq m] \binom{m-a}{b} \binom{m-b}{a}$$

(here, we have introduced the $[a \leq m]$ and $[b \leq m]$ factors, which are both 1 and therefore do not change the product). This solves Exercise 3(a).

(b) The proof is similar to the above proof of (a), with the difference that $w_S$ now has to be an $(m+1)$-tuple and is not allowed to end with a 2.

\[ \square \]

### 0.3. Delannoy numbers

Fix two positive integers $r$ and $s$.

If $(a, b) \in \mathbb{Z}^2$ and $(c, d) \in \mathbb{Z}^2$ are two points on the integer lattice, then a $(r, s)$-Delannoy path from $(a, b)$ to $(c, d)$ is a path from $(a, b)$ to $(c, d)$ that uses only three kinds of steps:
- up-steps \((U)\), which have the form \((x, y) \mapsto (x, y + 1)\);
- right-steps \((R)\), which have the form \((x, y) \mapsto (x + 1, y)\);
- diagonal steps \((D)\), which have the form \((x, y) \mapsto (x + r, y + s)\).

Thus, strictly speaking, a \((r, s)\)-Delannoy path from \((a, b)\) to \((c, d)\) is a sequence \((v_0, v_1, \ldots, v_n)\) of points \(v_i \in \mathbb{Z}^2\) such that for each \(i \in [n]\), the difference vector \(v_i - v_{i-1}\) is either \((0, 1)\) or \((1, 0)\) or \((r, s)\).

For two integers \(n\) and \(m\), we let \(d_{n,m}\) be the number of \((r, s)\)-Delannoy paths from \((0, 0)\) to \((n, m)\). (This depends on \(r\) and \(s\), too, but we regard \(r\) and \(s\) as fixed.)

For example, if \(r = 1\) and \(s = 1\), then \(d_{2,1} = 5\), the five \((1, 1)\)-Delannoy paths being \(RRU, RD, RUR, DR\) and \(URR\). Here are these five paths drawn in the plane:

Exercise 4. (a) Show that \(d_{n,m} = d_{n-1,m} + d_{n,m-1} + d_{n-r,m-s}\) for all \(n \in \mathbb{N}\) and \(m \in \mathbb{N}\), unless \((n,m) = (0,0)\).

(b) Show that
\[
d_{n,m} = \sum_{k=0}^{n} \left[ n + m \geq (r + s - 1)k \right] \binom{n - (r - 1)k}{k} \binom{n + m - (r + s - 1)k}{n - (r - 1)k}
\]
for all \(n \in \mathbb{N}\) and \(m \in \mathbb{N}\).

(c) Assume that \(r = s\). Show that \(d_{n,m} = d_{m,n}\) for all \(n \in \mathbb{N}\) and \(m \in \mathbb{N}\).

[Hint: The case \(r = 1\) and \(s = 1\) is studied in [Galvin17, §28].]

We will outline a solution of this exercise; but first, we need to recall the symmetry of Pascal’s triangle:

**Proposition 0.4.** Let \(n \in \mathbb{N}\) and \(k \in \mathbb{Z}\). Then,
\[
\binom{n}{k} = \binom{n}{n - k}.
\]

We have proven Proposition 0.4 in class (see the proof of Theorem 1.13 in the [24 January 2018 lecture]). If we don’t have the luxury of knowing that \(n \in \mathbb{N}\), we have at least the following:

**Proposition 0.5.** Let \(n \in \mathbb{Z}\) and \(k \in \mathbb{Z}\). Then,
\[
[n \geq 0] \binom{n}{k} = [n \geq 0] \binom{n}{n-k}.
\]
Proof of Proposition 0.5. If \( n \in \mathbb{N} \), then Proposition 0.5 follows from Proposition 0.4. If not, then we have \( n < 0 \) (since \( n \in \mathbb{Z} \)), and thus both sides in Proposition 0.5 are 0 (because the \( |n \geq 0| \) factors vanish). Thus, in either case, Proposition 0.5 holds. \( \square \)

Solution to Exercise 4 (sketched). In the following, the word “point” will always mean a pair \((x, y) \in \mathbb{Z}^2\) (and will be regarded as a point in the Euclidean plane \( \mathbb{R}^2 \)). The word “path” will always mean an \((r, s)\)-Delannoy path. Moreover, if \( n \) and \( m \) are two integers, then “path to \((n, m)\)” shall always mean “path from \((0, 0)\) to \((n, m)\)”.

(So, paths start at \((0, 0)\) by default.)

Thus, \( d_{n, m} = (\text{the number of all paths to } (n, m)) \) (20) for any integers \( n \) and \( m \).

A step in a path \((v_0, v_1, \ldots, v_n)\) means a pair of the form \((v_{i-1}, v_i)\) for some \( i \in [n] \). More precisely, this pair \((v_{i-1}, v_i)\) will be called the \( i\)-th step of the path.

We say that a path \((v_0, v_1, \ldots, v_n)\) passes through a point \( w \) if \( w \in \{v_0, v_1, \ldots, v_n\} \).

(a) Fix \( n \in \mathbb{N} \) and \( m \in \mathbb{N} \) that don’t satisfy \((n, m) = (0, 0)\). Then, any \((r, s)\)-Delannoy path from \((0, 0)\) to \((n, m)\) contains at least one step, and thus has a last step. This last step must be either an up-step, or a right-step, or a diagonal step.

Hence,

\[
(\text{the number of all paths to } (n, m))
= (\text{the number of all paths to } (n, m) \text{ whose last step is an up-step})
+ (\text{the number of all paths to } (n, m) \text{ whose last step is a right-step})
+ (\text{the number of all paths to } (n, m) \text{ whose last step is a diagonal step}).
\] (21)

In order to profit from this observation, we need to actually compute the three numbers on the right hand side.

Any path \( p \) to \((n, m)\) whose last step is an up-step must pass through \((n, m - 1)\) (because this is the point from which an up-step leads to \((n, m)\)). Thus, this path \( p \) consists of two parts: the first part is a path to \((n, m - 1)\); the second part is a single up-step from \((n, m - 1)\) to \((n, m)\). Let us denote the first part by \( L(p) \). Hence, we have defined a map

\[
L: \{\text{paths to } (n, m) \text{ whose last step is an up-step}\} \to \{\text{paths to } (n, m - 1)\}
\]

(which simply removes the last step from a path). This map \( L \) is a bijection (indeed, the inverse map simply adds an up-step at the end of a path). Thus,

\[
|\{\text{paths to } (n, m - 1)\}|
= |\{\text{paths to } (n, m) \text{ whose last step is an up-step}\}|
= (\text{the number of all paths to } (n, m) \text{ whose last step is an up-step}).
\]
Comparing this with

\[ |\{ \text{paths to } (n, m-1) \}| = (\text{the number of all paths to } (n, m-1)) \]

\[ = d_{n,m-1} \quad \text{ (by (20)),} \]

we obtain

(\text{the number of all paths to } (n, m) \text{ whose last step is an up-step}) = d_{n,m-1}.

Similarly,

(\text{the number of all paths to } (n, m) \text{ whose last step is a right-step}) = d_{n-1,m}.

and

(\text{the number of all paths to } (n, m) \text{ whose last step is a diagonal step}) = d_{n-r,m-s}.

Hence, (21) becomes

\[
\begin{align*}
(\text{the number of all paths to } (n, m)) &= \underbrace{\left(\text{the number of all paths to } (n, m) \text{ whose last step is an up-step}\right)}_{=d_{n,m-1}} \\
&\quad + \underbrace{\left(\text{the number of all paths to } (n, m) \text{ whose last step is a right-step}\right)}_{=d_{n-1,m}} \\
&\quad + \underbrace{\left(\text{the number of all paths to } (n, m) \text{ whose last step is a diagonal step}\right)}_{=d_{n-r,m-s}} \\
&= d_{n,m-1} + d_{n-1,m} + d_{n-r,m-s} = d_{n-1,m} + d_{n,m-1} + d_{n-r,m-s}.
\end{align*}
\]

Hence, (20) yields

\[ d_{n,m} = (\text{the number of all paths to } (n, m)) = d_{n-1,m} + d_{n,m-1} + d_{n-r,m-s}. \]

This solves Exercise 4(a).

(b) The argument we shall give is a straightforward generalization of an argument made (for the particular case when \( r = 1 \) and \( s = 1 \)) in [Galvin17, §28 (after the sentence “Could we have seen this formula combinatorially?”)].

Fix \( n \in \mathbb{N} \) and \( m \in \mathbb{N} \). Consider the following way to construct a path to \((n, m)\):

- First, decide how many diagonal steps this path will have. This number must be an integer in \( \{0, 1, \ldots, n\} \). Denote it by \( k \). So we have decided...

---

\[ ^4 \text{Indeed, it cannot be } > n, \text{ because any diagonal step raises the x-coordinate of the point by at least } r \geq 1, \text{ so if we take } > n \text{ diagonal step, then we will overshoot our target } (n, m) \text{ at least in its x-coordinate.} \]
that our path should have \( k \) diagonal steps. Thus, it must have exactly \( n - rk \)
right-steps\(^5\) and exactly \( m - sk \) up-steps\(^6\). Hence, it will have a total of
\[
k + (n - rk) + (m - sk) = n + m - (r + s - 1) k
\]
steps. If \( n + m - (r + s - 1) k < 0 \), then this is plainly impossible\(^7\), and thus
there are no paths to \((n, m)\) in this case.

- We now decide which \( m - sk \) among the \( n + m - (r + s - 1) k \) steps of our
  path will be up-steps\(^8\). This can be done in
\[
[n + m - (r + s - 1) k \geq 0] \binom{n + m - (r + s - 1) k}{m - sk}
\]
many ways\(^9\). The remaining
\[
(n + m - (r + s - 1) k) - (m - sk) = n - (r - 1) k
\]
steps must therefore be right-steps or diagonal steps.

- Finally, we decide which \( k \) among these \( n - (r - 1) k \) remaining steps will
  be diagonal steps. This can be done in \( \binom{n - (r - 1) k}{k} \) many ways (since
  we are just choosing a \( k \)-element subset of a given \( n - (r - 1) k \)-element
  set\(^10\)). Once this has been decided, we automatically know that the remaining
  \( (n - (r - 1) k) - k = n - rk \) steps of our paths will be right-steps. Thus, the
  path is uniquely determined.

It is fairly clear (by retracing this argument back and forth) that this construction
yields every path to \((n, m)\) exactly once. Thus, the number of paths to \((n, m)\) equals
the number of possible ways to perform this construction. But the former number
is \( d_{n, m} \) (by \((20)\)), whereas the latter number is
\[
\sum_{k \in \{0, 1, \ldots, n\}} [n + m - (r + s - 1) k \geq 0] \binom{n + m - (r + s - 1) k}{m - sk} \binom{n - (r - 1) k}{k}
\]

\(^5\)Indeed, our path starts at \((0, 0)\) and ends at \((n, m)\), so its x-coordinate must change from 0 to \(n\).

\(^6\)The only steps that change the x-coordinate are right-steps (which change it by 1) and diagonal
steps (which change it by \(r\)); in fact, up-steps don’t change the x-coordinate. Thus, if our path
has \(a\) right-steps, then the total change of the x-coordinate is \(a \cdot 1 + k \cdot r\) (since the path has \(k\)
diagonal steps). Thus, we must have \(a \cdot 1 + k \cdot r = n\), therefore \(a = n - kr\). In other words, our
path must have exactly \(n - rk\) right-steps.

\(^7\)for similar reasons

\(^8\)In fact, a path cannot have a negative number of steps.

\(^9\)i.e., for which \(i \in [n + m - (r + s - 1) k]\) will the \(i\)-th step of our path be an up-step?

\(^9\)Why? Because if \(n + m - (r + s - 1) k \geq 0\), then we are simply choosing an \((m - sk)\)-element subset
of a given \((n + m - (r + s - 1) k)\)-element set, which can be done in \( \binom{n + m - (r + s - 1) k}{m - sk} \)
many ways; but if \(n + m - (r + s - 1) k < 0\), then (as explained above) there are no paths to
\((n, m)\) at all.

\(^10\)We don’t need any \([n - (r - 1) k \geq 0]\) factor this time, because we already know that \(n -
(r - 1) k \geq 0\) at this point in our construction (in fact, we have just chosen \(m - sk\) among \(n + m -
(r + s - 1) k\) steps; therefore, \(m - sk \leq n + m - (r + s - 1) k\), so that \(0 \leq (n + m - (r + s - 1) k) -
(m - sk) = n - (r - 1) k\).
(this follows by multiplying the numbers of choices we had at each step of our construction). Thus, we conclude that

\[
d_{n,m} = \sum_{k \in \{0,1,\ldots,n\}} \begin{cases} \frac{n+m-(r+s-1)k \geq 0}{m-sk} \left( \frac{n+m-(r+s-1)k}{m-sk} \right) \left( \frac{n-(r-1)k}{k} \right) \\
= \sum_{k=0}^{n} \left[ \begin{array}{c} n+m-(r+s-1)k \geq 0 \\ \iff n+m \geq (r+s-1)k \end{array} \right] \left( \frac{n+m-(r+s-1)k}{n+m-(r+s-1)k-(m-sk)} \right) \left( \frac{n-(r-1)k}{n-(r-1)k} \right)
\end{cases}
\]

(by Proposition \textit{13} applied to \(n+m-(r+s-1)k\) and \(m-sk\) instead of \(n\) and \(k\))

\[
= \sum_{k=0}^{n} \left[ n+m \geq (r+s-1)k \right] \left( \frac{n+m-(r+s-1)k}{n-(r-1)k} \right) \left( \frac{n-(r-1)k}{k} \right)
\]

\[
= \sum_{k=0}^{n} \left[ n+m \geq (r+s-1)k \right] \left( \frac{n-(r-1)k}{n-(r-1)k} \right) \left( \frac{n+m-(r+s-1)k}{n-(r-1)k} \right)
\]

This solves Exercise \textit{4}(b).

(c) We have \(r = s\). Thus, diagonal steps have the form \((x, y) \mapsto (x+s, y+s)\). In geometric terms, this means that they are parallel to the \(y = x\) diagonal (i.e., they are at an angle of 45° against the \(x\)-axis). In combinatorial terms, this means that they change the \(x\)-coordinate and the \(y\)-coordinate by the same amount.

Now, let \(R\) be the map \(\mathbb{Z}^2 \to \mathbb{Z}^2\) that sends every point \((x, y)\) to \((y, x)\). In geometric terms, \(R\) is the reflection across the \(y = x\) diagonal. This map \(R\) is inverse to itself (i.e., it satisfies \(R \circ R = \text{id}\)), like any reflection.

If \(p = (v_0, v_1, \ldots, v_k)\) is a path to \((n, m)\), then \((R(v_0), R(v_1), \ldots, R(v_k))\) is a path to \(R((n, m)) = (m, n)\) (indeed, every up-step \((v_{i-1}, v_i)\) of \(p\) yields a corresponding right-step \((R(v_{i-1}), R(v_i))\) in \((R(v_0), R(v_1), \ldots, R(v_k))\); every right-step \((v_{i-1}, v_i)\) of \(p\) yields a corresponding up-step \((R(v_{i-1}), R(v_i))\) in \((R(v_0), R(v_1), \ldots, R(v_k))\); and finally, every diagonal step \((v_{i-1}, v_i)\) of \(p\) yields a corresponding diagonal-step \((R(v_{i-1}), R(v_i))\) in \((R(v_0), R(v_1), \ldots, R(v_k))\)\footnote{Here, we are using \(r = s\).}). We denote this latter path by \(R(p)\). Thus, we have defined a map

\[
R : \{\text{paths to } (n, m)\} \to \{\text{paths to } (m, n)\}
\]

(which sends every path \(p = (v_0, v_1, \ldots, v_k)\) to \(R(p) = (R(v_0), R(v_1), \ldots, R(v_k))\)). Similarly, we can define a map

\[
R' : \{\text{paths to } (m, n)\} \to \{\text{paths to } (n, m)\}
\]
(which sends every path \( p = (v_0, v_1, \ldots, v_k) \) to \( R'(p) = (R(v_0), R(v_1), \ldots, R(v_k)) \)). These maps \( R \) and \( R' \) are mutually inverse (since \( R \circ R = id \)), and thus are bijections. Hence, there is a bijection \( \{ \text{paths to } (n, m) \} \rightarrow \{ \text{paths to } (m, n) \} \) (namely, \( R \)). Thus,

\[ |\{ \text{paths to } (n, m) \}| = |\{ \text{paths to } (m, n) \}| = (\text{the number of paths to all } (m, n)) = d_{m,n} \]

(by 20), applied to \( m \) and \( n \) instead of \( n \) and \( m \). Hence,

\[ d_{m,n} = |\{ \text{paths to } (n, m) \}| = (\text{the number of paths to all } (n, m)) = d_{n,m} \]

(by 20 again). This solves Exercise 4(c). □

0.4. On inclusion/exclusion

0.4.1. The Principle of Inclusion and Exclusion

One version of the Principle of Inclusion and Exclusion is the following theorem (see, e.g., [Galvin17, Theorem 16.1 and (11)]):

**Theorem 0.6.** Let \( n \in \mathbb{N} \). Let \( A_1, A_2, \ldots, A_n \) be finite sets.

(a) We have

\[ \left| \bigcup_{i=1}^{n} A_i \right| = \sum_{I \subseteq [n], I \neq \emptyset} (-1)^{|I|} \left| \bigcap_{i \in I} A_i \right| . \]

(b) Let \( S \) be a finite set. Assume that each of \( A_1, A_2, \ldots, A_n \) is a subset of \( S \). Then,

\[ |S \setminus \bigcup_{i=1}^{n} A_i| = \sum_{I \subseteq [n]} (-1)^{|I|} \left| \bigcap_{i \in I} A_i \right| . \]

Here, the “empty” intersection \( \bigcap_{i \in \emptyset} A_i \) is understood to mean the set \( S \).

(See also [White10, Theorem 1] for a proof of Theorem 0.6(b). It is easy to see that parts (a) and (b) of Theorem 0.6 are equivalent, because \( |S \setminus \bigcup_{i=1}^{n} A_i| = |S| - \left| \bigcup_{i=1}^{n} A_i \right| \).)

Here is another way to write Theorem 0.6(a):

**Corollary 0.7.** Let \( n \in \mathbb{N} \). Let \( A_1, A_2, \ldots, A_n \) be finite sets. Then,

\[ |A_1 \cup A_2 \cup \cdots \cup A_n| = \sum_{k=1}^{n} (-1)^{k-1} \sum_{1 \leq i_1 < i_2 < \cdots < i_k \leq n} |A_{i_1} \cap A_{i_2} \cap \cdots \cap A_{i_k}| . \]

Indeed, Corollary 0.7 is equivalent to Theorem 0.6(a) because the \( k \)-tuples \((i_1, i_2, \ldots, i_k)\) of integers satisfying \( k \in [n] \) and \( 1 \leq i_1 < i_2 < \cdots < i_k \leq n \) are in bijection with the
nonempty subsets $I$ of $[n]$ (namely, the bijection sends the $k$-tuple $(i_1, i_2, \ldots, i_k)$ to the subset $\{i_1, i_2, \ldots, i_k\}$), and under this bijection, the term $(-1)^{k-1} \left| A_{i_1} \cap A_{i_2} \cap \cdots \cap A_{i_k} \right|$ corresponds to $(-1)^{|I|-1} \left| \bigcap_{i \in I} A_i \right|$. 

0.4.2. The exercise

Recall that if $I$ is a set of real numbers, then $\min I$ stands for the minimum of $I$ (that is, the smallest element of $I$). This is not always defined: Not every set of numbers has a minimum. But a nonempty finite set $I$ of real numbers always has a minimum $\min I$. (Infinite sets might not have minima; e.g., the set $\left\{ \frac{1}{n} \mid n \text{ is a positive integer} \right\}$ does not, nor does $\mathbb{Z}$. Also, the empty set has no minimum.)

**Exercise 5.** Let $n$ be a positive integer. Let $a_1, a_2, \ldots, a_n$ be $n$ integers. Prove that

$$\max \{a_1, a_2, \ldots, a_n\} = \sum_{k=1}^{n} (-1)^{k-1} \sum_{1 \leq i_1 < i_2 < \cdots < i_k \leq n} \min \{a_{i_1}, a_{i_2}, \ldots, a_{i_k}\}. \tag{22}$$

For example, if $n = 3$, then this says that

$$\max \{a_1, a_2, a_3\} = \min \{a_1\} + \min \{a_2\} + \min \{a_3\} - \min \{a_1, a_2\} - \min \{a_1, a_3\} - \min \{a_2, a_3\} + \min \{a_1, a_2, a_3\}.$$

**[Hint:** You can derive this from Corollary 0.7 by constructing $n$ sets $A_1, A_2, \ldots, A_n$ such that $\left| A_{i_1} \cap A_{i_2} \cap \cdots \cap A_{i_k} \right| = \min \{a_{i_1}, a_{i_2}, \ldots, a_{i_k}\}$, if the $a_i$ are nonnegative. If some $a_i$ are negative, a slight tweak is required. Alternatively, and perhaps more easily, there is a proof without using the Principle of Inclusion and Exclusion.

Note that (22) can be rewritten as

$$\max \{a_1, a_2, \ldots, a_n\} = \sum_{I \subseteq [n] : I \neq \emptyset} (-1)^{|I|-1} \min \{a_i \mid i \in I\}. \tag{23}$$

It might be easier to prove this equivalent form.]

0.4.3. First solution

**First solution to Exercise 5.** Let us forget that we fixed $a_1, a_2, \ldots, a_n$. We shall first prove the particular case of the exercise where all the $a_i$ are assumed to be $\in \mathbb{N}$:
Observation 1: Let $a_1, a_2, \ldots, a_n$ be $n$ elements of $\mathbb{N}$. Then,

$$\max \{a_1, a_2, \ldots, a_n\} = \sum_{k=1}^{n} (-1)^{k-1} \sum_{1 \leq i_1 < i_2 < \cdots < i_k \leq n} \min \{a_{i_1}, a_{i_2}, \ldots, a_{i_k}\}.$$ 

[Proof of Observation 1: For each $i \in [n]$, we define a finite set $A_i$ by $A_i = [a_i]$. Thus, for each $i \in [n]$, we have

$$A_i = [a_i] = \{g \in \{1, 2, 3, \ldots\} \mid g \leq a_i\}.$$ 

Hence,

$$A_1 \cup A_2 \cup \cdots \cup A_n = \{g \in \{1, 2, 3, \ldots\} \mid g \leq a_1 \} \cup \{g \in \{1, 2, 3, \ldots\} \mid g \leq a_2 \} \cup \cdots \cup \{g \in \{1, 2, 3, \ldots\} \mid g \leq a_n \} = \{g \in \{1, 2, 3, \ldots\} \mid g \leq \max \{a_1, a_2, \ldots, a_n\}\}.$$ 

(because for any $g \in \{1, 2, 3, \ldots\}$, the statement “$g \leq a_1$ or $g \leq a_2$ or $\cdots$ or $g \leq a_n$” is equivalent to the statement “$g \leq \max \{a_1, a_2, \ldots, a_n\}$”). Thus,

$$|A_1 \cup A_2 \cup \cdots \cup A_n| = |\{g \in \{1, 2, 3, \ldots\} \mid g \leq \max \{a_1, a_2, \ldots, a_n\}\}| = \max \{a_1, a_2, \ldots, a_n\}. \quad (24)$$

A similar argument shows that every $k \in [n]$ and every $k$-tuple $(i_1, i_2, \ldots, i_k)$ of elements of $[n]$ satisfy

$$|A_{i_1} \cap A_{i_2} \cap \cdots \cap A_{i_k}| = \min \{a_{i_1}, a_{i_2}, \ldots, a_{i_k}\} \quad (25)$$

12

Now, Corollary 0.7 yields

$$|A_1 \cup A_2 \cup \cdots \cup A_n| = \sum_{k=1}^{n} (-1)^{k-1} \sum_{1 \leq i_1 < i_2 < \cdots < i_k \leq n} |A_{i_1} \cap A_{i_2} \cap \cdots \cap A_{i_k}|.$$ 

12Proof of (25): Let $k \in [n]$. Let $(i_1, i_2, \ldots, i_k)$ be a $k$-tuple of elements of $[n]$. Then, for each $p \in [k]$,

$$A_{i_p} = [a_{i_p}] \quad \text{(by the definition of $A_{i_p}$)}$$

$$= \{g \in \{1, 2, 3, \ldots\} \mid g \leq a_{i_p}\}.$$
Comparing this with (24), we find
\[
\max \{a_1, a_2, \ldots, a_n\} = \sum_{k=1}^{n} (-1)^{k-1} \sum_{1 \leq i_1 < i_2 < \cdots < i_k \leq n} |A_{i_1} \cap A_{i_2} \cap \cdots \cap A_{i_k}| = \sum_{k=1}^{n} (-1)^{k-1} \sum_{1 \leq i_1 < i_2 < \cdots < i_k \leq n} \min \{a_{i_1}, a_{i_2}, \ldots, a_{i_k}\}.
\]
(by (25))

This proves Observation 1.

From Observation 1, we can get the following corollary (whose usefulness we will soon see):

Observation 2: Let \(b \in \mathbb{Z}\). Then,
\[
\sum_{k=1}^{n} (-1)^{k-1} \sum_{1 \leq i_1 < i_2 < \cdots < i_k \leq n} b = b.
\]

[Proof of Observation 2: Apply Observation 1 to \(a_i = 1\). The result is
\[
\max \{1, 1, \ldots, 1\} = \sum_{k=1}^{n} (-1)^{k-1} \sum_{1 \leq i_1 < i_2 < \cdots < i_k \leq n} \min \{1, 1, \ldots, 1\} = 1.
\]

Hence,
\[
A_{i_1} \cap A_{i_2} \cap \cdots \cap A_{i_k} = \{g \in \{1, 2, 3, \ldots\} \mid g \leq a_{i_1}\} \cap \{g \in \{1, 2, 3, \ldots\} \mid g \leq a_{i_2}\} \cap \cdots \cap \{g \in \{1, 2, 3, \ldots\} \mid g \leq a_{i_k}\}
\]
\[
= \{g \in \{1, 2, 3, \ldots\} \mid g \leq a_{i_1} \text{ and } g \leq a_{i_2} \text{ and } \cdots \text{ and } g \leq a_{i_k}\}
\]
(because for any \(g \in \{1, 2, 3, \ldots\}\), the statement “\(g \leq a_{i_1}\) and \(g \leq a_{i_2}\) and \(\cdots\) and \(g \leq a_{i_k}\)” is equivalent to the statement “\(g \leq \min \{a_{i_1}, a_{i_2}, \ldots, a_{i_k}\}\”). Thus,
\[
|A_{i_1} \cap A_{i_2} \cap \cdots \cap A_{i_k}| = \{|g \in \{1, 2, 3, \ldots\} \mid g \leq \min \{a_{i_1}, a_{i_2}, \ldots, a_{i_k}\}\| = 1, 2, \ldots, \min \{a_{i_1}, a_{i_2}, \ldots, a_{i_k}\} = \min \{a_{i_1}, a_{i_2}, \ldots, a_{i_k}\}.
\]

This proves (25).
Compared with $\max \{1,1,\ldots,1\} = 1$, this yields:

$$1 = \sum_{k=1}^{n} (-1)^{k-1} \sum_{1 \leq i_1 < i_2 < \cdots < i_k \leq n} 1.$$ 

Multiplying both sides of this equality by $b$, we find:

$$b = \left( \sum_{k=1}^{n} (-1)^{k-1} \sum_{1 \leq i_1 < i_2 < \cdots < i_k \leq n} 1 \right) b = \sum_{k=1}^{n} (-1)^{k-1} \sum_{1 \leq i_1 < i_2 < \cdots < i_k \leq n} b.$$ 

This proves Observation 2.

Finally, we need the following elementary fact:

**Observation 3:** Let $a_1, a_2, \ldots, a_n$ be $n$ integers. Then, there exists some $b \in \mathbb{Z}$ such that the $n$ integers $a_1 + b, a_2 + b, \ldots, a_n + b$ belong to $\mathbb{N}$.

**Proof of Observation 3:** The set $\{a_1, a_2, \ldots, a_n\}$ is a finite subset of $\mathbb{Z}$, and thus has a lower bound (since any finite subset of $\mathbb{Z}$ has a lower bound). In other words, there exists a $c \in \mathbb{Z}$ such that each element of $\{a_1, a_2, \ldots, a_n\}$ is $\geq c$. Consider such a $c$.

Let $i \in [n]$. Then, each element of $\{a_1, a_2, \ldots, a_n\}$ is $\geq c$; therefore, $a_i$ is $\geq c$ (since $a_i$ is an element of $\{a_1, a_2, \ldots, a_n\}$). In other words, $a_i \geq c$. Hence, $a_i - c \geq 0$. In other words, $a_i + (-c) \geq 0$. Thus, $a_i + (-c) \in \mathbb{N}$ (since $a_i + (-c)$ is an integer).

Now, forget that we fixed $i$. We thus have shown that $a_i + (-c) \in \mathbb{N}$ for each $i \in [n]$. In other words, the $n$ integers $a_1 + (-c), a_2 + (-c), \ldots, a_n + (-c)$ belong to $\mathbb{N}$. Thus, there exists some $b \in \mathbb{Z}$ such that the $n$ integers $a_1 + b, a_2 + b, \ldots, a_n + b$ belong to $\mathbb{N}$ (namely, $b = -c$). This proves Observation 3.

We are now finally ready to solve the exercise. Let $a_1, a_2, \ldots, a_n$ be $n$ integers. Observation 3 shows that there exists some $b \in \mathbb{Z}$ such that the $n$ integers $a_1 + b, a_2 + b, \ldots, a_n + b$ belong to $\mathbb{N}$. Consider such a $b$. Thus, Observation 1 (applied
to \( a_i + b \) instead of \( a_i \) yields

\[
\max \{a_1 + b, a_2 + b, \ldots, a_n + b\} = \sum_{k=1}^{n} (-1)^{k-1} \sum_{1 \leq i_1 < i_2 < \ldots < i_k \leq n} \min \{a_{i_1}, a_{i_2}, \ldots, a_{i_k} + b\}
\]

(by Observation 2)

\[
= \sum_{k=1}^{n} (-1)^{k-1} \sum_{1 \leq i_1 < i_2 < \ldots < i_k \leq n} \min \{a_{i_1}, a_{i_2}, \ldots, a_{i_k}\} + b
\]

This solves Exercise 5.

\[\square\]

0.4.4. Second solution

Let me next show a different solution, which is somewhat similar to an argument I used in class (14 February 2018, 2nd proof of Corollary 3.3) – although it will be worded more economically (instead of splitting the sum into an “even” subsum and an “odd” subsum, I will keep it together and see how its terms cancel). Before the solution, let me state a lemma:
**Lemma 0.8.** Let $S$ be a set. Let $g$ be an element of $S$. Then, the map
\[
\{ J \subseteq S \mid g \notin J \} \to \{ J \subseteq S \mid g \in J \}, \\
K \mapsto K \cup \{ g \}
\]
is a bijection.

So Lemma 0.8 says that if $g$ is an element of $S$, then those subsets of $S$ that **don’t**
contain $g$ are in 1-to-1 correspondence with those subsets of $S$ that **do** contain $g$ –
and that this correspondence is given by adding $g$ to the subset. This should be clearly
fair. For the sake of completeness, here is a formalized version of this proof:

---

**Proof of Lemma 0.8**. Clearly, $\{ g \}$ is a subset of $S$ (since $g \in S$).

For each $K \in \{ J \subseteq S \mid g \notin J \}$, we have $K \cup \{ g \} \in \{ J \subseteq S \mid g \in J \}$ ¹³ Thus, the map
\[
\{ J \subseteq S \mid g \notin J \} \to \{ J \subseteq S \mid g \in J \}, \\
K \mapsto K \cup \{ g \}
\]
is well-defined. Let us denote this map by $\alpha$.

For each $L \in \{ J \subseteq S \mid g \in J \}$, we have $L \setminus \{ g \} \in \{ J \subseteq S \mid g \notin J \}$. Hence, the map
\[
\{ J \subseteq S \mid g \in J \} \to \{ J \subseteq S \mid g \notin J \}, \\
L \mapsto L \setminus \{ g \}
\]
is well-defined. Let us denote this map by $\beta$.

We have $\alpha \circ \beta = \text{id}$ ¹⁵ and $\beta \circ \alpha = \text{id}$ ¹⁶ Thus, the maps $\alpha$ and $\beta$ are mutually inverse. Hence, the map $\alpha$ is invertible, i.e., is a bijection. In other words, the map
\[
\{ J \subseteq S \mid g \notin J \} \to \{ J \subseteq S \mid g \in J \}, \\
K \mapsto K \cup \{ g \}
\]
is a bijection (since this map is precisely $\alpha$). This proves Lemma 0.8. \qed

---

¹³Proof. Let $K \in \{ J \subseteq S \mid g \notin J \}$. Thus, $K$ is a subset of $S$ satisfying $g \notin K$.

Now, both sets $K$ and $\{ g \}$ are subsets of $S$. Thus, their union $K \cup \{ g \}$ is a subset of $S$ as well. Hence, $K \cup \{ g \}$ is a subset of $S$ satisfying $g \in K \cup \{ g \}$ (since $g \in \{ g \} \subseteq K \cup \{ g \}$). In other words, $K \cup \{ g \} \in \{ J \subseteq S \mid g \in J \}$, qed.

¹⁴Proof. Let $L \in \{ J \subseteq S \mid g \in J \}$. Thus, $L$ is a subset of $S$ satisfying $g \in L$.

Hence, $L \subseteq S$, so that $L \setminus \{ g \} \subseteq L \subseteq S$. In other words, $L \setminus \{ g \}$ is a subset of $S$. Furthermore, $g \notin L \setminus \{ g \}$ (since $g \in \{ g \}$). Hence, $L \setminus \{ g \}$ is a subset of $S$ satisfying $g \notin L \setminus \{ g \}$. In other words, $L \setminus \{ g \} \in \{ J \subseteq S \mid g \notin J \}$, qed.

¹⁵Proof. Let $L \in \{ J \subseteq S \mid g \in J \}$. Thus, $L$ is a subset of $S$ satisfying $g \in L$.

Now, the definition of $\beta$ shows that $\beta (L) = L \setminus \{ g \}$. Furthermore, the definition of $\alpha$ shows that $\alpha (\beta (L)) = \beta (L) \cup \{ g \} = (L \setminus \{ g \}) \cup \{ g \} = L$ (since $g \in L$). Hence, $(\alpha \circ \beta) (L) = \alpha (\beta (L)) = L = \text{id} (L)$.

Forget that we fixed $L$. We thus have shown that $(\alpha \circ \beta) (L) = \text{id} (L)$ for each $L \in \{ J \subseteq S \mid g \in J \}$. In other words, $\alpha \circ \beta = \text{id}$.

¹⁶Proof. Let $K \in \{ J \subseteq S \mid g \notin J \}$. Thus, $K$ is a subset of $S$ satisfying $g \notin K$.

Now, the definition of $\alpha$ shows that $\alpha (K) = K \cup \{ g \}$. Furthermore, the definition of $\beta$ shows that $\beta (\alpha (K)) = \alpha (K) \setminus \{ g \} = (K \cup \{ g \}) \setminus \{ g \} = K$ (since $g \notin K$). Hence, $(\beta \circ \alpha) (K) = \beta (\alpha (K)) = \text{id} (K)$.

Forget that we fixed $K$. We thus have shown that $(\beta \circ \alpha) (K) = \text{id} (K)$ for each $K \in \{ J \subseteq S \mid g \notin J \}$. In other words, $\beta \circ \alpha = \text{id}$. 

---
Lemma 0.8 helps us find lots of cancellations in certain kinds of sums:

**Lemma 0.9.** Let \( S \) be a finite set. Let \( g \) be an element of \( S \). For any nonempty subset \( I \) of \( S \), let \( b_I \) be a real number. Assume that for every subset \( K \) of \( S \) satisfying \( g \notin K \) and \( K \neq \emptyset \), we have

\[
b_{K \cup \{g\}} = b_K.
\]  

Then,

\[
\sum_{\substack{I \subseteq S; \\ I \neq \emptyset}} (-1)^{|I|-1} b_I = b_{\{g\}}.
\]  

We will later solve Exercise 5 (more precisely, prove (23)) by applying Lemma 0.8 to \( S = \{n\} \) and \( b_I = \min \{a_i \mid i \in I\} \) (and a carefully chosen \( g \in S \)).

**Proof of Lemma 0.9**. Each subset \( I \) of \( S \) satisfies either \( g \in I \) or \( g \notin I \) (but not both). Hence, the sum \( \sum_{\substack{I \subseteq S; \\ I \neq \emptyset}} (-1)^{|I|-1} b_I \) can be split as follows:

\[
\sum_{\substack{I \subseteq S; \\ I \neq \emptyset}} (-1)^{|I|-1} b_I = \sum_{\substack{I \subseteq S; \\ I \neq \emptyset; \\ g \in I}} (-1)^{|I|-1} b_I + \sum_{\substack{I \subseteq S; \\ I \neq \emptyset; \\ g \notin I}} (-1)^{|I|-1} b_I. \tag{28}
\]

For a subset \( I \) of \( S \), the condition “\( I \neq \emptyset \) and \( g \in I \)” is equivalent to the condition “\( g \in I \)” \( \overset{17}{=} \). Hence, the summation sign \( \sum_{\substack{I \subseteq S; \\ I \neq \emptyset; \\ g \in I}} \) can be replaced by the simpler summation sign \( \sum_{\substack{I \subseteq S; \\ g \in I}} \). Thus,

\[
\sum_{\substack{I \subseteq S; \\ I \neq \emptyset; \\ g \in I}} (-1)^{|I|-1} b_I = \sum_{\substack{I \subseteq S; \\ g \in I}} (-1)^{|I|-1} b_I
\]

\[
= \sum_{I \in \{J \subseteq S \mid g \in J\}} (-1)^{|I|-1} b_I. \tag{29}
\]

\( ^{17} \)Proof. Let \( I \) be a subset of \( S \). If \( g \in I \), then \( I \neq \emptyset \) and \( g \in I \) (because \( g \in I \) clearly implies \( I \neq \emptyset \)). Thus, we have the logical implication \( g \in I \Rightarrow (I \neq \emptyset \) and \( g \in I \) \). Combining this with the implication \( (I \neq \emptyset \) and \( g \in I \) \( \Rightarrow \) \( g \in I \) \) (which is obvious), we obtain the equivalence \( (I \neq \emptyset \) and \( g \in I \) \( \Leftrightarrow \) \( g \in I \) \). In other words, the condition “\( I \neq \emptyset \) and \( g \in I \)” is equivalent to the condition “\( g \in I \)”, qed.
But Lemma 0.8 shows that the map

\[ \{ J \subseteq S \mid g \notin J \} \to \{ J \subseteq S \mid g \in J \}, \quad K \mapsto K \cup \{ g \} \]

is a bijection. Hence, we can substitute \( K \cup S \) for \( I \) in the sum \( \sum_{I \in \{ J \subseteq S \mid g \in J \}} (-1)^{|I|-1} b_I \).

We thus obtain

\[
\sum_{I \in \{ J \subseteq S \mid g \in J \}} (-1)^{|I|-1} b_I = \sum_{K \subseteq \{ J \subseteq S \mid g \notin J \}} (-1)^{|K\cup\{ g \}|} b_{K\cup\{ g \}} = \sum_{K \subseteq \{ J \subseteq S \mid g \notin K \}} (-1)^{|K\cup\{ g \}|} b_{K\cup\{ g \}} \]

\[
= \sum_{K \subseteq \{ J \subseteq S \mid g \notin K \}} (-1)^{|K\cup\{ g \}|} b_{K\cup\{ g \}} = \sum_{K \subseteq \{ J \subseteq S \mid g \notin K \}} (-1)^{|K\cup\{ g \}|} b_{K\cup\{ g \}} \]

\[
= \sum_{K \subseteq \{ J \subseteq S \mid g \notin K \}} (-1)^{|K|} b_{K\cup\{ g \}} = \sum_{K \subseteq \{ J \subseteq S \mid g \notin K \}} (-1)^{|K|} b_{K\cup\{ g \}} \]

\[
= (-1)^{|\emptyset|} b_{\emptyset \cup \{ g \}} + \sum_{K \subseteq \{ J \subseteq S \mid g \notin K \}} (-1)^{|K|} b_{K\cup\{ g \}} \]

\[
= b_{\emptyset \cup \{ g \}} + \sum_{K \subseteq \{ J \subseteq S \mid g \notin K \}} (-1)^{|K|} b_{K\cup\{ g \}} \]

\[
= b_{\{ g \}} + \sum_{K \subseteq \{ J \subseteq S \mid g \notin K \}, K \neq \emptyset} (-1)^{|K|} b_{K \cup \{ g \}} \]

\[
= b_{\{ g \}} + \sum_{I \in \{ J \subseteq S \mid g \notin I \}} (-1)^{|I|} b_I \quad \text{(by (29))} \]

\[
= b_{\{ g \}} + \sum_{I \in \{ J \subseteq S \mid g \notin I \}} (-1)^{|I|} b_I \quad \text{(30)}
\]
(here, we have renamed the summation index \( K \) as \( I \)). Now, (28) becomes

\[
\sum_{I \subseteq S; \ I \neq \emptyset} (-1)^{|I|} b_I = \sum_{I \subseteq S; \ I \neq \emptyset; \ g \in I} (-1)^{|I|} b_I + \sum_{I \subseteq S; \ I \neq \emptyset; \ g \notin I} (-1)^{|I|} b_I
\]

\[
= \sum_{I \subseteq S; \ g \notin I} (-1)^{|I|} b_I = -\sum_{I \subseteq S; \ g \notin I} (-1)^{|I|} b_I
\]

\[
= b_g + \sum_{I \subseteq S; \ g \notin I} (-1)^{|I|} b_I - \sum_{I \subseteq S; \ g \notin I} (-1)^{|I|} b_I = b_g.
\]

This proves Lemma 0.9. \( \square \)

**Second solution to Exercise 3** We shall prove (23).

The set \( \{a_1, a_2, \ldots, a_n\} \) is nonempty (since \( n \) is positive) and finite. Thus, the set \( \{a_1, a_2, \ldots, a_n\} \) is a nonempty finite set of integers, and therefore has a maximum. In other words, there exists some \( g \in [n] \) such that \( a_g = \max \{a_1, a_2, \ldots, a_n\} \). Consider such a \( g \). (There may be several choices for \( g \), but we choose one.)

For every subset \( K \) of \([n]\) satisfying \( g \notin K \) and \( K \neq \emptyset \), we have

\[
\min \{a_i \mid i \in K \cup \{g\}\} = \min \{a_i \mid i \in K\}. \quad (31)
\]

[Proof of (31)] Roughly speaking, all that (31) is claiming is that if you add \( a_g \) to the set \( \{a_i \mid i \in K\} \), then the minimum of this set does not change. This should be fairly clear, since \( a_g \) (being the maximum of \( \{a_1, a_2, \ldots, a_n\} \)) is \( \geq \) to all elements of the set \( \{a_i \mid i \in K\} \), and thus cannot pull the minimum of this set down. For the sake of completeness, let me give a formalized version of this argument:

Let \( K \) be a subset of \([n]\) satisfying \( g \notin K \) and \( K \neq \emptyset \). The set \( K \) is nonempty (since \( K \neq \emptyset \)) and finite; thus, \( \min \{a_i \mid i \in K\} \) is well-defined.

Clearly, \( \min \{a_i \mid i \in K\} \) is an element of the set \( \{a_i \mid i \in K\} \). In other words, \( \min \{a_i \mid i \in K\} = a_j \) for some \( j \in K \). Consider this \( j \).

The number \( a_j \) is the minimum of the set \( \{a_i \mid i \in K\} \) (since \( a_j = \min \{a_i \mid i \in K\} \)), and thus is \( \leq \) to each element of this set. In other words,

\[
a_j \leq a_i \quad \text{for each } i \in K. \quad (32)
\]
But \( a_g = \max \{a_1, a_2, \ldots, a_n\} \geq a_p \) for each \( p \in [n] \). Applying this to \( p = j \), we obtain \( a_g \geq a_j \) (since \( j \in K \subseteq [n] \)). Thus, \( a_j \leq a_i \) for each \( i \in K \cup \{g\} \).

Also, \( j \in K \subseteq K \cup \{g\} \); hence, \( a_j \) is an element of the set \( \{a_i \mid i \in K \cup \{g\}\} \). Moreover, this element \( a_j \) is \( \leq \) to each element of this set (because \( a_j \leq a_i \) for each \( i \in K \cup \{g\} \)). Hence, this element \( a_j \) is the minimum of this set \( \{a_i \mid i \in K \cup \{g\}\} \). In other words, \( a_j = \min \{a_i \mid i \in K \cup \{g\}\} \).

Hence, \( \min \{a_i \mid i \in K \cup \{g\}\} = a_j = \min \{a_i \mid i \in K\} \).

This proves (31). Thus, Lemma 0.9 (applied to \( S = [n] \) and \( b_I = \min \{a_i \mid i \in I\} \)) yields that

\[
\sum_{\substack{I \subseteq [n]; \\ I \neq \emptyset}} (-1)^{|I|-1} \min \{a_i \mid i \in I\} = \min \{a_I \mid I = \{g\}\} = a_g = \max \{a_1, a_2, \ldots, a_n\}.
\]

This proves (23). Thus, Exercise 5 is solved once again.

\[\square\]

**Remark 0.10.** The above Second solution to Exercise 5 shows that Exercise 5 holds more generally if \( a_1, a_2, \ldots, a_n \) are real numbers rather than integers. This is not immediately obvious from the First solution.

### 0.4.5. Third solution

Another solution of Exercise 5 relies on a few lemmas. First, two simple identities for binomial coefficients:

**Proposition 0.11.** We have

\[
\binom{m}{n} = 0
\]

for every \( m \in \mathbb{N} \) and \( n \in \mathbb{N} \) satisfying \( m < n \).

This identity we have already seen many times.

**Lemma 0.12.** Let \( n \in \mathbb{N} \). Then,

\[
\sum_{h=0}^{n} (-1)^h \binom{n}{h} = [n = 0].
\]

We have proven Lemma 0.12 in class (Corollary 3.3 in 14 February 2018). In a nutshell, it can be proven combinatorially, but it can also be obtained as a particular case of the binomial formula for \((x+y)^n\) when \( x \) is set to \(-1\) and \( y \) is set to 1.

\[\text{Proof.} \text{ Let } i \in K \cup \{g\}. \text{ We must prove that } a_i \leq a_g. \]

If \( i \in K \), then this follows from (32). Thus, we WLOG assume that we don’t have \( i \in K \). Hence, we have \( i \notin K \). Combining this with \( i \in K \cup \{g\} \), we obtain \( i \in (K \cup \{g\}) \setminus K \subseteq \{g\} \). In other words, \( i = g \). Hence, \( a_i = a_g \geq a_j \), so that \( a_j \leq a_i \). This completes our proof.
**Lemma 0.13.** Let \( n \in \mathbb{N} \). Let \( k \in [n] \). Then,

\[
\sum_{I \subseteq [n]; \: I \neq \emptyset; \: \min I = k} (-1)^{|I|-1} = [k = n].
\]

**Example 0.14.** For \( n = 4 \) and \( k = 2 \), Lemma 0.13 says that

\[
(-1)^{|\{2\}|-1} + (-1)^{|\{2,3\}|-1} + (-1)^{|\{2,4\}|-1} + (-1)^{|\{2,3,4\}|-1} = [2 = 4]
\]

(because the subsets \( I \) of \([4]\) satisfying \( I \neq \emptyset \) and \( \min I = 2 \) are precisely the four subsets \( \{2\} , \{2,3\} , \{2,4\} , \{2,3,4\} \)). And this is easily verified to be true (since both sides are 0).

**Proof of Lemma 0.13 (sketched).** We first prove the following auxiliary observation:

**Observation 1:** Let \( g \in \mathbb{N} \). Then,

\[
|\{I \subseteq [n] \mid I \neq \emptyset \text{ and } \min I = k \text{ and } |I| = g\}| = \binom{n-k}{g-1}.
\]

**Proof of Observation 1:** Fix \( g \in \mathbb{N} \). How do we construct a \( g \)-element subset \( I \) of \([n]\) satisfying \( I \neq \emptyset \) and \( \min I = k \) (that is, \( k \) is the smallest element of \( I \))?

One simple way is the following: Since \( k \) has to be an element of \( I \), we only need to choose the remaining \( g - 1 \) elements of \( I \). These \( g - 1 \) elements must be greater than \( k \) (since we want \( \min I \) to be \( k \)); in other words, they must belong to \( \{k + 1, k + 2, \ldots, n\} \). So we just need to choose \( g - 1 \) elements from the \( (n-k)\) element set \( \{k + 1, k + 2, \ldots, n\} \). This can be done in \( \binom{n-k}{g-1} \) ways.\(^{19}\)

Clearly, this construction yields every \( g \)-element subset \( I \) of \([n]\) satisfying \( I \neq \emptyset \) and \( \min I = k \) in exactly one way. Thus, the number of \( g \)-element subsets \( I \) of \([n]\) satisfying \( I \neq \emptyset \) and \( \min I = k \) is precisely \( \binom{n-k}{g-1} \). In other words, the number of all \( I \subseteq [n] \) satisfying \( I \neq \emptyset \) and \( \min I = k \) and \( |I| = g \) is precisely \( \binom{n-k}{g-1} \). In other words,

\[
|\{I \subseteq [n] \mid I \neq \emptyset \text{ and } \min I = k \text{ and } |I| = g\}| = \binom{n-k}{g-1}.
\]

Observation 1 is thus proven.]

\(^{19}\)Check that this is true even if \( g = 0 \).
Now, let us split the sum \( \sum_{I \subseteq [n]; \ I \neq \emptyset; \ \min I = k} (-1)^{|I|-1} \) according to the size \(|I|\) of \(I\) (which must be a positive integer, because the sum includes only those subsets \(I\) that satisfy \(I \neq \emptyset\)). We thus obtain

\[
\sum_{I \subseteq [n]; \ I \neq \emptyset; \ \min I = k} (-1)^{|I|-1} = \sum_{g \geq 1} \sum_{I \subseteq [n]; \ I \neq \emptyset; \ \min I = k; \ |I| = g} (-1)^{|I|-1} = (\sum_{g \geq 1} (-1)^{g-1})
\]

(by Observation 1)

\[
= \sum_{g \geq 1} \left\{ I \subseteq [n] \ | \ I \neq \emptyset \text{ and } \min I = k \text{ and } |I| = g \right\} \cdot (-1)^{g-1}
\]

(\(\text{here, we have substituted } h \text{ for } g - 1 \text{ in the sum}\))

\[
= \sum_{g \geq 0} (-1)^h \binom{n-k}{h}
\]

(by Proposition 0.11, applied to \(n-k\) and \(h\) instead of \(m\) and \(n\) (since \(n-k < h\)))

\[
+ \sum_{h = n-k+1}^{\infty} (-1)^h \binom{n-k}{h}
\]

(by Lemma 0.12, applied to \(n-k\) instead of \(n\))

\[
= \left[ n-k = 0 \right]_{(n=k)} + \sum_{h = n-k+1}^{n} (-1)^h 0 = [n = k].
\]

This proves Lemma 0.13. □

Third solution to Exercise 5 (sketched). We want to prove the identity (23). This identity clearly does not change when the numbers \(a_1, a_2, \ldots, a_n\) are permuted (because when this happens, the addends \((-1)^{|I|-1} \min \{a_i \mid i \in I\}\) on the right hand side get permuted as well, while the left hand side \(\max \{a_1, a_2, \ldots, a_n\}\) is preserved). Hence, we WLOG assume that \(a_1 \leq a_2 \leq \cdots \leq a_n\) (because we can always achieve
this by permuting the numbers \(a_1, a_2, \ldots, a_n\): this is called sorting. Hence, each nonempty subset \(I\) of \([n]\) satisfies

\[
\min \{ a_i \mid i \in I \} = a_{\min I}.
\]  

(For example, \(\min \{a_3, a_5, a_6\} = a_3 = a_{\min \{3, 5, 6\}}\).)

Now,

\[
\sum_{I \subseteq [n]; \ I \neq \emptyset} (-1)^{|I|-1} \min \{ a_i \mid i \in I \} = n \sum_{k=1}^n (-1)^{|I|-1} a_k \sum_{I \subseteq [n]; \ I \neq \emptyset; \ \min I = k} (-1)^{|I|-1} a_{\min I} = n \sum_{k=1}^n (-1)^{|I|-1} a_k \sum_{I \subseteq [n]; \ I \neq \emptyset; \ \min I = k} (-1)^{|I|-1} a_{\min I} (\text{by Lemma } 0.13)
\]

\[
= \sum_{k=1}^n (-1)^{|I|-1} a_k [k = n] = \sum_{k=1}^{n-1} (-1)^{|I|-1} a_k [k = n] + a_n [n = n] \quad \text{(since we don’t have } k = n \text{ because } k \leq n-1 < n\text{)}
\]

\[
= \sum_{k=1}^{n-1} a_k 0 + a_n = a_n = \max \{ a_1, a_2, \ldots, a_n \} \quad \text{(since } a_1 \leq a_2 \leq \cdots \leq a_n\).
\]

This proves (23). Thus, Exercise 5 is solved.

\[\Box\]

**Remark 0.15.** The above Third solution to Exercise 5 shows that Exercise 5 holds more generally if \(a_1, a_2, \ldots, a_n\) are real numbers rather than integers. This is not immediately obvious from the First solution.

A fourth solution of Exercise 5 can be done by induction on \(n\).

### 0.5. Not-quite-derangements

**Exercise 6.** Let \(n\) be a positive integer. An nqd (“not-quite-derangement”) of \([n]\) shall denote a permutation \(\sigma\) of \([n]\) such that every \(i \in [n-1]\) satisfies \(\sigma(i) \neq i\).
1. Prove that the number of nqds of \([n]\) is

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

(Compare with the formula, proven in [Galvin17 §16], which says that the number of derangements of \([n]\) is \(n! \sum_{k=0}^{n} (-1)^k \cdot \frac{1}{k!}\).)

**Solution to Exercise 6.** TODO: Write this up!

This is analogous to the proof of the formula for the number of derangements of \([n]\), which was done in [Galvin17 §16]. Perhaps some transformations of the sum are required at the end.

0.6. Socks

**Exercise 7.** Let \(n\) and \(s\) be two even positive integers. Let \(q\) and \(r\) be the quotient and the remainder of division of \(n\) by \(s\). (Thus, \(q \in \mathbb{Z}\), \(r \in \{0, 1, \ldots, s - 1\}\) and \(n = qs + r\).)

Assume that \(n\) socks are hanging on a clothesline, with \(n/2\) of these socks being black and the remaining \(n/2\) white.

A balanced window will mean a choice of \(s\) consecutive socks on the clothesline such that \(s/2\) of these socks are black and the remaining \(s/2\) are white.

(a) If \(r < 2q\), then show that there is a balanced window.

(b) If \(s \leq 2q + r\), then show that there is a balanced window.

[Hint: Number the socks by 1, 2, \ldots, \(n\) in the order in which they appear on the clothesline. For each \(i \in [n - s + 1]\), define the integer

\[ b_i = (\text{the number of black socks among socks } i, i + 1, \ldots, i + s - 1) - s/2. \]

Proceed as in class, and take a look at the last \(r\) socks on the clothesline (i.e., those not counted in \(b_1, b_{s+1}, b_{2s+1}, \ldots, b_{(q-1)s+1}\)). For part (b), take a closer look at the last \(s\) socks on the clothesline.]

(In class, we mostly considered the case when \(n = 30\) and \(s = 10\); this falls under the situation of part (a). For an example of part (b), try \(n = 26\) and \(s = 10\).)

**Remark 0.16.** A converse can also be shown: If neither \(r < 2q\) nor \(s \leq 2q + r\) holds, then one can place \(n\) socks (\(n/2\) black, \(n/2\) white) on a clothesline in such a way that no balanced window exists.

**Solution to Exercise 7.** TODO: Write this up!
References


https://doi.org/10.1090/S0894-0347-01-00385-X

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