

Discrete Mathematics, 1st lecture

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Cybernetica AS

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Discrete Mathematics

MTAT.05.008

Autumn 2012

Lectures	Thu 14:15–15:45	L2-405	Peeter Laud
Practice sessions or	Mon 14:15–15:45 Thu 16:15–17:45	L2-207 L2-202	Margus Niitsoo
Behind the scenes			Reimo Palm

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To pass: three tests during lectures or in January 15+30+30pt
Homework in practice sessions 30pt
Checking others' homework

This is **not** MTAT.05.109 “Elements of Discrete Mathematics”

- 1 Recap: sets, relations, functions
- 2 Elements of graph theory
 - 1 Eulerian and Hamiltonian graphs
 - 2 Flows, covers, matchings
 - 3 Edge and vertex coloring
- 3 Basics of counting
 - 1 Combinations, permutations, etc.
 - Identities between them
 - 2 Principle of inclusion and exclusion
 - 3 Generating functions
 - 4 Ramsey theory (ordered substructures of random structures)
 - 5 (if time: Polya theory of counting)

Proving mathematical statements

Appreciating proofs

Because you'll need to evaluate arguments in your professional career

Proving theorems is...

- similar to putting together puzzles
- quite similar to programming, really...
- definitely **non**-magical

Verifying a proof — like checking if a puzzle has been correctly assembled

What is a proof?

A proof of a statement S is an **inference** in an **axiomatic system** that ends with S

Axiomatic system

... consists of

- A language for statements
- A set of statements — **axioms**
- A set of **inference rules**

An example system

Basic 1st order propositional calculus

Language

$F, G ::= A \mid \neg F \mid F \Rightarrow G \mid \forall x.F$

$A ::= P(t_1, \dots, t_k)$, etc.

P — predicate symbols

t_1, \dots, t_k — terms (incl. variables)

Inference rules

$$\frac{F \Rightarrow G \quad F}{G} \text{ (MP)} \quad \frac{F}{\forall x.F} \text{ (G)}$$

Axioms (actually, axiom *schemata*)

(A1) $F \Rightarrow F$

(A2) $F \Rightarrow (G \Rightarrow F)$

(A3) $(F \Rightarrow (G \Rightarrow H)) \Rightarrow ((F \Rightarrow G) \Rightarrow (F \Rightarrow H))$

(A4) $\neg F \Rightarrow (F \Rightarrow G)$

(A5) $\forall x.F \Rightarrow F[x := t]$

(A6) $\forall x.(F \Rightarrow G) \Rightarrow (\forall x.F \Rightarrow \forall x.G)$

(A7) $F \Rightarrow \forall x.F$ if x does not occur *freely* in F

Example proof

Let us prove $\forall x.\forall y.P(x, y) \Rightarrow \forall y.\forall x.P(x, y)$

Example proof

Let us prove $\forall x.\forall y.P(x, y) \Rightarrow \forall w.\forall z.P(z, w)$

Axioms

$$(A2) F \Rightarrow (G \Rightarrow F)$$

$$(A3) (F \Rightarrow (G \Rightarrow H)) \Rightarrow ((F \Rightarrow G) \Rightarrow (F \Rightarrow H))$$

$$(A5) \forall x.F \Rightarrow F[x := t]$$

$$(A6) \forall x.(F \Rightarrow G) \Rightarrow (\forall x.F \Rightarrow \forall x.G)$$

$$(A7) F \Rightarrow \forall x.F \text{ if } x \text{ does not occur freely in } F$$

Inference rules

$$\frac{F \Rightarrow G \quad F}{G} \text{ (MP)}$$

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Let us prove $\forall x.\forall y.P(x, y) \Rightarrow \forall w.\forall z.P(z, w)$

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(A5) $\forall x.F \Rightarrow F[x := t]$

(A6) $\forall x.(F \Rightarrow G) \Rightarrow (\forall x.F \Rightarrow \forall x.G)$

(A7) $F \Rightarrow \forall x.F$ if x does not occur *freely* in F

Inference rules

$$\frac{F \Rightarrow G \quad F}{G} \text{ (MP)}$$
$$\frac{F}{\forall x.F} \text{ (G)}$$

① (A5) $\forall x.\forall y.P(x, y) \Rightarrow \forall y.P(z, y)$

Example proof

Let us prove $\forall x.\forall y.P(x, y) \Rightarrow \forall w.\forall z.P(z, w)$

Axioms

$$(A2) F \Rightarrow (G \Rightarrow F)$$

$$(A3) (F \Rightarrow (G \Rightarrow H)) \Rightarrow ((F \Rightarrow G) \Rightarrow (F \Rightarrow H))$$

$$(A5) \forall x.F \Rightarrow F[x := t]$$

$$(A6) \forall x.(F \Rightarrow G) \Rightarrow (\forall x.F \Rightarrow \forall x.G)$$

$$(A7) F \Rightarrow \forall x.F \text{ if } x \text{ does not occur freely in } F$$

Inference rules

$$\frac{F \Rightarrow G \quad F}{G} \text{ (MP)}$$

$$\frac{F}{\forall x.F} \text{ (G)}$$

- 1 (A5) $\forall x.\forall y.P(x, y) \Rightarrow \forall y.P(z, y)$
- 2 (A5) $\forall y.P(z, y) \Rightarrow P(z, w)$

Example proof

Let us prove $\forall x.\forall y.P(x, y) \Rightarrow \forall w.\forall z.P(z, w)$

Axioms

$$(A2) F \Rightarrow (G \Rightarrow F)$$

$$(A3) (F \Rightarrow (G \Rightarrow H)) \Rightarrow ((F \Rightarrow G) \Rightarrow (F \Rightarrow H))$$

$$(A5) \forall x.F \Rightarrow F[x := t]$$

$$(A6) \forall x.(F \Rightarrow G) \Rightarrow (\forall x.F \Rightarrow \forall x.G)$$

$$(A7) F \Rightarrow \forall x.F \text{ if } x \text{ does not occur freely in } F$$

Inference rules

$$\frac{F \Rightarrow G \quad F}{G} \text{ (MP)}$$

$$\frac{F}{\forall x.F} \text{ (G)}$$

- 1 (A5) $\forall x.\forall y.P(x, y) \Rightarrow \forall y.P(z, y)$
- 2 (A5) $\forall y.P(z, y) \Rightarrow P(z, w)$
- 3 (A2) $(\forall y.P(z, y) \Rightarrow P(z, w)) \Rightarrow (\forall x.\forall y.P(x, y) \Rightarrow (\forall y.P(z, y) \Rightarrow P(z, w)))$

Example proof

Let us prove $\forall x.\forall y.P(x, y) \Rightarrow \forall w.\forall z.P(z, w)$

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$$(A2) F \Rightarrow (G \Rightarrow F)$$

$$(A3) (F \Rightarrow (G \Rightarrow H)) \Rightarrow ((F \Rightarrow G) \Rightarrow (F \Rightarrow H))$$

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Inference rules

$$\frac{F \Rightarrow G \quad F}{G} \text{ (MP)}$$

$$\frac{F}{\forall x.F} \text{ (G)}$$

- 1 (A5) $\forall x.\forall y.P(x, y) \Rightarrow \forall y.P(z, y)$
- 2 (A5) $\forall y.P(z, y) \Rightarrow P(z, w)$
- 3 (A2) $(\forall y.P(z, y) \Rightarrow P(z, w)) \Rightarrow (\forall x.\forall y.P(x, y) \Rightarrow (\forall y.P(z, y) \Rightarrow P(z, w)))$
- 4 (MP_{3,2}) $\forall x.\forall y.P(x, y) \Rightarrow (\forall y.P(z, y) \Rightarrow P(z, w))$

Example proof

Let us prove $\forall x.\forall y.P(x, y) \Rightarrow \forall w.\forall z.P(z, w)$

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$$(A2) F \Rightarrow (G \Rightarrow F)$$

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Inference rules

$$\frac{F \Rightarrow G \quad F}{G} \text{ (MP)}$$

$$\frac{F}{\forall x.F} \text{ (G)}$$

- 1 (A5) $\forall x.\forall y.P(x, y) \Rightarrow \forall y.P(z, y)$
- 4 (MP_{3,2}) $\forall x.\forall y.P(x, y) \Rightarrow (\forall y.P(z, y) \Rightarrow P(z, w))$
- 5 (A3) $(\forall x.\forall y.P(x, y) \Rightarrow (\forall y.P(z, y) \Rightarrow P(z, w))) \Rightarrow ((\forall x.\forall y.P(x, y) \Rightarrow \forall y.P(z, y)) \Rightarrow (\forall x.\forall y.P(x, y) \Rightarrow P(z, w)))$

Example proof

Let us prove $\forall x.\forall y.P(x, y) \Rightarrow \forall w.\forall z.P(z, w)$

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(A2) $F \Rightarrow (G \Rightarrow F)$

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(A6) $\forall x.(F \Rightarrow G) \Rightarrow (\forall x.F \Rightarrow \forall x.G)$

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Inference rules

$$\frac{F \Rightarrow G \quad F}{G} \text{ (MP)}$$

$$\frac{F}{\forall x.F} \text{ (G)}$$

- 1 (A5) $\forall x.\forall y.P(x, y) \Rightarrow \forall y.P(z, y)$
- 2 (MP_{3,2}) $\forall x.\forall y.P(x, y) \Rightarrow (\forall y.P(z, y) \Rightarrow P(z, w))$
- 3 (A3) $(\forall x.\forall y.P(x, y) \Rightarrow (\forall y.P(z, y) \Rightarrow P(z, w))) \Rightarrow ((\forall x.\forall y.P(x, y) \Rightarrow \forall y.P(z, y)) \Rightarrow (\forall x.\forall y.P(x, y) \Rightarrow P(z, w)))$
- 4 (MP_{5,4}) $(\forall x.\forall y.P(x, y) \Rightarrow \forall y.P(z, y)) \Rightarrow (\forall x.\forall y.P(x, y) \Rightarrow P(z, w))$

Example proof

Let us prove $\forall x.\forall y.P(x, y) \Rightarrow \forall w.\forall z.P(z, w)$

Axioms

(A2) $F \Rightarrow (G \Rightarrow F)$

(A3) $(F \Rightarrow (G \Rightarrow H)) \Rightarrow ((F \Rightarrow G) \Rightarrow (F \Rightarrow H))$

(A5) $\forall x.F \Rightarrow F[x := t]$

(A6) $\forall x.(F \Rightarrow G) \Rightarrow (\forall x.F \Rightarrow \forall x.G)$

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Inference rules

$$\frac{F \Rightarrow G \quad F}{G} \text{ (MP)}$$

$$\frac{F}{\forall x.F} \text{ (G)}$$

- 1 (A5) $\forall x.\forall y.P(x, y) \Rightarrow \forall y.P(z, y)$
- 6 (MP_{5,4}) $(\forall x.\forall y.P(x, y) \Rightarrow \forall y.P(z, y)) \Rightarrow (\forall x.\forall y.P(x, y) \Rightarrow P(z, w))$
- 7 (MP_{6,1}) $\forall x.\forall y.P(x, y) \Rightarrow P(z, w)$

Example proof

Let us prove $\forall x.\forall y.P(x, y) \Rightarrow \forall w.\forall z.P(z, w)$

Axioms

$$(A2) F \Rightarrow (G \Rightarrow F)$$

$$(A3) (F \Rightarrow (G \Rightarrow H)) \Rightarrow ((F \Rightarrow G) \Rightarrow (F \Rightarrow H))$$

$$(A5) \forall x.F \Rightarrow F[x := t]$$

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Inference rules

$$\frac{F \Rightarrow G \quad F}{G} \text{ (MP)}$$

$$\frac{F}{\forall x.F} \text{ (G)}$$

7 (MP_{6,1}) $\forall x.\forall y.P(x, y) \Rightarrow P(z, w)$

8 (G₇) $\forall z.(\forall x.\forall y.P(x, y) \Rightarrow P(z, w))$

Example proof

Let us prove $\forall x.\forall y.P(x, y) \Rightarrow \forall w.\forall z.P(z, w)$

Axioms

$$(A2) F \Rightarrow (G \Rightarrow F)$$

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Inference rules

$$\frac{F \Rightarrow G \quad F}{G} \text{ (MP)}$$

$$\frac{F}{\forall x.F} \text{ (G)}$$

8 (G7) $\forall z.(\forall x.\forall y.P(x, y) \Rightarrow P(z, w))$

9 (A6) $\forall z.(\forall x.\forall y.P(x, y) \Rightarrow P(z, w)) \Rightarrow (\forall z.\forall x.\forall y.P(x, y) \Rightarrow \forall z.P(z, w))$

Example proof

Let us prove $\forall x.\forall y.P(x, y) \Rightarrow \forall w.\forall z.P(z, w)$

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Inference rules

$$\frac{F \Rightarrow G \quad F}{G} \text{ (MP)}$$

$$\frac{F}{\forall x.F} \text{ (G)}$$

$$8 \quad (G_7) \forall z.(\forall x.\forall y.P(x, y) \Rightarrow P(z, w))$$

$$9 \quad (A6) \forall z.(\forall x.\forall y.P(x, y) \Rightarrow P(z, w)) \Rightarrow (\forall z.\forall x.\forall y.P(x, y) \Rightarrow \forall z.P(z, w))$$

$$10 \quad (MP_{9,8}) \forall z.\forall x.\forall y.P(x, y) \Rightarrow \forall z.P(z, w)$$

Example proof

Let us prove $\forall x.\forall y.P(x, y) \Rightarrow \forall w.\forall z.P(z, w)$

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Inference rules

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- 10 (MP_{9,8}) $\forall z.\forall x.\forall y.P(x, y) \Rightarrow \forall z.P(z, w)$
- 11 (A7) $\forall x.\forall y.P(x, y) \Rightarrow \forall z.\forall x.\forall y.P(x, y)$
- 12 (A2) $(\forall z.\forall x.\forall y.P(x, y) \Rightarrow \forall z.P(z, w)) \Rightarrow (\forall x.\forall y.P(x, y) \Rightarrow (\forall z.\forall x.\forall y.P(x, y) \Rightarrow \forall z.P(z, w)))$

Example proof

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$$\textcircled{11} \text{ (A7)} \forall x.\forall y.P(x, y) \Rightarrow \forall z.\forall x.\forall y.P(x, y)$$

$$\textcircled{12} \text{ (A2)} (\forall z.\forall x.\forall y.P(x, y) \Rightarrow \forall z.P(z, w)) \Rightarrow (\forall x.\forall y.P(x, y) \Rightarrow (\forall z.\forall x.\forall y.P(x, y) \Rightarrow \forall z.P(z, w)))$$

$$\textcircled{13} \text{ (MP}_{12,10}) \forall x.\forall y.P(x, y) \Rightarrow (\forall z.\forall x.\forall y.P(x, y) \Rightarrow \forall z.P(z, w))$$

Example proof

Let us prove $\forall x.\forall y.P(x, y) \Rightarrow \forall w.\forall z.P(z, w)$

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Inference rules

$$\frac{F \Rightarrow G \quad F}{G} \text{ (MP)}$$

$$\frac{F}{\forall x.F} \text{ (G)}$$

- 11 (A7) $\forall x.\forall y.P(x, y) \Rightarrow \forall z.\forall x.\forall y.P(x, y)$
- 13 (MP_{12,10}) $\forall x.\forall y.P(x, y) \Rightarrow (\forall z.\forall x.\forall y.P(x, y) \Rightarrow \forall z.P(z, w))$
- 14 (A3) $(\forall x.\forall y.P(x, y) \Rightarrow (\forall z.\forall x.\forall y.P(x, y) \Rightarrow \forall z.P(z, w))) \Rightarrow ((\forall x.\forall y.P(x, y) \Rightarrow \forall z.\forall x.\forall y.P(x, y)) \Rightarrow (\forall x.\forall y.P(x, y) \Rightarrow \forall z.P(z, w)))$

Example proof

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Inference rules

$$\frac{F \Rightarrow G \quad F}{G} \text{ (MP)}$$

$$\frac{F}{\forall x.F} \text{ (G)}$$

- 11 (A7) $\forall x.\forall y.P(x, y) \Rightarrow \forall z.\forall x.\forall y.P(x, y)$
- 13 (MP_{12,10}) $\forall x.\forall y.P(x, y) \Rightarrow (\forall z.\forall x.\forall y.P(x, y) \Rightarrow \forall z.P(z, w))$
- 14 (A3) $(\forall x.\forall y.P(x, y) \Rightarrow (\forall z.\forall x.\forall y.P(x, y) \Rightarrow \forall z.P(z, w))) \Rightarrow ((\forall x.\forall y.P(x, y) \Rightarrow \forall z.\forall x.\forall y.P(x, y)) \Rightarrow (\forall x.\forall y.P(x, y) \Rightarrow \forall z.P(z, w)))$
- 15 (MP_{14,13})
 $(\forall x.\forall y.P(x, y) \Rightarrow \forall z.\forall x.\forall y.P(x, y)) \Rightarrow (\forall x.\forall y.P(x, y) \Rightarrow \forall z.P(z, w))$

Example proof

Let us prove $\forall x.\forall y.P(x, y) \Rightarrow \forall w.\forall z.P(z, w)$

Axioms

$$(A2) F \Rightarrow (G \Rightarrow F)$$

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$$(A7) F \Rightarrow \forall x.F \text{ if } x \text{ does not occur freely in } F$$

Inference rules

$$\frac{F \Rightarrow G \quad F}{G} \text{ (MP)}$$

$$\frac{F}{\forall x.F} \text{ (G)}$$

$$\textcircled{11} \text{ (A7)} \forall x.\forall y.P(x, y) \Rightarrow \forall z.\forall x.\forall y.P(x, y)$$

$$\textcircled{15} \text{ (MP}_{14,13})$$

$$(\forall x.\forall y.P(x, y) \Rightarrow \forall z.\forall x.\forall y.P(x, y)) \Rightarrow (\forall x.\forall y.P(x, y) \Rightarrow \forall z.P(z, w))$$

$$\textcircled{16} \text{ (MP}_{15,11}) \forall x.\forall y.P(x, y) \Rightarrow \forall z.P(z, w)$$

Example proof

Let us prove $\forall x.\forall y.P(x, y) \Rightarrow \forall w.\forall z.P(z, w)$

Axioms

$$(A2) F \Rightarrow (G \Rightarrow F)$$

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$$(A6) \forall x.(F \Rightarrow G) \Rightarrow (\forall x.F \Rightarrow \forall x.G)$$

$$(A7) F \Rightarrow \forall x.F \text{ if } x \text{ does not occur freely in } F$$

Inference rules

$$\frac{F \Rightarrow G \quad F}{G} \text{ (MP)}$$

$$\frac{F}{\forall x.F} \text{ (G)}$$

$$16 \text{ (MP}_{15,11}) \forall x.\forall y.P(x, y) \Rightarrow \forall z.P(z, w)$$

$$17 \text{ (G}_{16}) \forall w.(\forall x.\forall y.P(x, y) \Rightarrow \forall z.P(z, w))$$

Example proof

Let us prove $\forall x.\forall y.P(x, y) \Rightarrow \forall w.\forall z.P(z, w)$

Axioms

$$(A2) F \Rightarrow (G \Rightarrow F)$$

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Inference rules

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$$\frac{F}{\forall x.F} \text{ (G)}$$

17 (G₁₆) $\forall w.(\forall x.\forall y.P(x, y) \Rightarrow \forall z.P(z, w))$

18 (A6)

$$\forall w.(\forall x.\forall y.P(x, y) \Rightarrow \forall z.P(z, w)) \Rightarrow (\forall w.\forall x.\forall y.P(x, y) \Rightarrow \forall w.\forall z.P(z, w))$$

Example proof

Let us prove $\forall x.\forall y.P(x, y) \Rightarrow \forall w.\forall z.P(z, w)$

Axioms

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Inference rules

$$\frac{F \Rightarrow G \quad F}{G} \text{ (MP)}$$

$$\frac{F}{\forall x.F} \text{ (G)}$$

$$17 \text{ (G}_{16}) \forall w.(\forall x.\forall y.P(x, y) \Rightarrow \forall z.P(z, w))$$

$$18 \text{ (A6)}$$

$$\forall w.(\forall x.\forall y.P(x, y) \Rightarrow \forall z.P(z, w)) \Rightarrow (\forall w.\forall x.\forall y.P(x, y) \Rightarrow \forall w.\forall z.P(z, w))$$

$$19 \text{ (MP}_{18,17}) \forall w.\forall x.\forall y.P(x, y) \Rightarrow \forall w.\forall z.P(z, w)$$

Example proof

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Inference rules

$$\frac{F \Rightarrow G \quad F}{G} \text{ (MP)}$$

$$\frac{F}{\forall x.F} \text{ (G)}$$

19 (MP_{18,17}) $\forall w.\forall x.\forall y.P(x, y) \Rightarrow \forall w.\forall z.P(z, w)$

20 (A7) $\forall x.\forall y.P(x, y) \Rightarrow \forall w.\forall x.\forall y.P(x, y)$

Example proof

Let us prove $\forall x.\forall y.P(x, y) \Rightarrow \forall w.\forall z.P(z, w)$

Axioms

$$(A2) F \Rightarrow (G \Rightarrow F)$$

$$(A3) (F \Rightarrow (G \Rightarrow H)) \Rightarrow ((F \Rightarrow G) \Rightarrow (F \Rightarrow H))$$

$$(A5) \forall x.F \Rightarrow F[x := t]$$

$$(A6) \forall x.(F \Rightarrow G) \Rightarrow (\forall x.F \Rightarrow \forall x.G)$$

$$(A7) F \Rightarrow \forall x.F \text{ if } x \text{ does not occur freely in } F$$

Inference rules

$$\frac{F \Rightarrow G \quad F}{G} \text{ (MP)}$$

$$\frac{F}{\forall x.F} \text{ (G)}$$

$$19 \text{ (MP}_{18,17}) \forall w.\forall x.\forall y.P(x, y) \Rightarrow \forall w.\forall z.P(z, w)$$

$$20 \text{ (A7)} \forall x.\forall y.P(x, y) \Rightarrow \forall w.\forall x.\forall y.P(x, y)$$

$$21 \text{ (A2)} (\forall w.\forall x.\forall y.P(x, y) \Rightarrow \forall w.\forall z.P(z, w)) \Rightarrow (\forall x.\forall y.P(x, y) \Rightarrow (\forall w.\forall x.\forall y.P(x, y) \Rightarrow \forall w.\forall z.P(z, w)))$$

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Example proof

Let us prove $\forall x.\forall y.P(x, y) \Rightarrow \forall w.\forall z.P(z, w)$

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- 24 (MP_{23,22})
 $(\forall x.\forall y.P(x, y) \Rightarrow \forall w.\forall x.\forall y.P(x, y)) \Rightarrow (\forall x.\forall y.P(x, y) \Rightarrow \forall w.\forall z.P(z, w))$

Example proof

Let us prove $\forall x.\forall y.P(x, y) \Rightarrow \forall w.\forall z.P(z, w)$

Axioms

$$(A2) F \Rightarrow (G \Rightarrow F)$$

$$(A3) (F \Rightarrow (G \Rightarrow H)) \Rightarrow ((F \Rightarrow G) \Rightarrow (F \Rightarrow H))$$

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24 (MP_{23,22})

$$(\forall x.\forall y.P(x, y) \Rightarrow \forall w.\forall x.\forall y.P(x, y)) \Rightarrow (\forall x.\forall y.P(x, y) \Rightarrow \forall w.\forall z.P(z, w))$$

25 (MP_{24,20}) $\forall x.\forall y.P(x, y) \Rightarrow \forall w.\forall z.P(z, w)$

Comments on that proof

Some intermediate statements made sense

- ① $\forall x. \forall y. P(x, y) \Rightarrow \forall y. P(z, y)$
- ⑦ $\forall x. \forall y. P(x, y) \Rightarrow P(z, w)$
- ⑯ $\forall x. \forall y. P(x, y) \Rightarrow \forall z. P(z, w)$
- ⑳ $\forall x. \forall y. P(x, y) \Rightarrow \forall w. \forall z. P(z, w)$

Some others...

- ... were rather less intuitive
 - Especially the instances of (A3)
- ... were necessary for the pieces to fit

Some common patterns emerged

E.g. the derivation $\frac{F \Rightarrow G \quad G \Rightarrow H}{F \Rightarrow H}$ took 5 steps and was used thrice

Assembling a zig-zag puzzle



Assembling a zig-zag puzzle



Verifying a proof

- Formally, this is purely syntactic
- Each line has to follow from the previous ones
- It is not necessary to understand the subject matter to do the verification

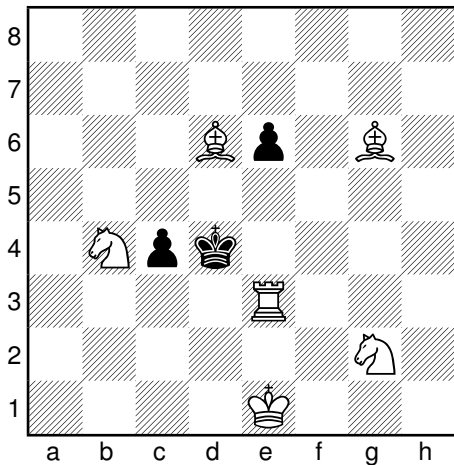
Verifying the assembly of a zig-zag puzzle



Do the pieces fit together?

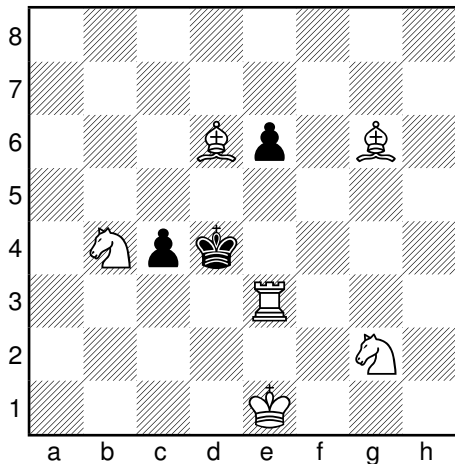
- The “proofs” you’ve seen in previous lectures and textbooks look rather different
- Such list of formulas was not given
- There was much more “semantic” reasoning

Chess etudes



White to start and checkmate
in two moves.

Chess etudes

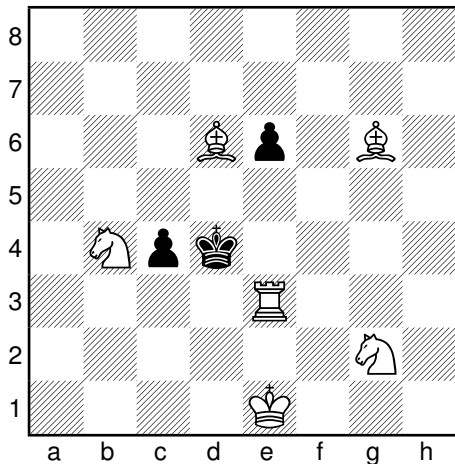


White to start and checkmate
in two moves.

Solution

- 1 **Nh4** **Kxe3**
- 2 **Nc2#**

Chess etudes



White to start and checkmate
in two moves.

Solution

- 1 $\text{N}h4 \text{ K} \times e3$
- 2 $\text{N}c2\#$

- What if black moves
1...c3 or 1...e5 instead?

Bridge exercises

♠ 8 7 5 4 3

♥ —

♦ Q 9 8 7 6 4 3

♣ 2

		N	
W			E
	S		

♠ A K Q J 10 9 6

♥ —

♦ 2

♣ Q 9 8 7 5

West leads ♥K.

South to make 6♠.

Bridge exercises

♠ 8 7 5 4 3

♥ —

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W			E
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South to make 6♠.

Solution

Although this one is not difficult, it is easy to go wrong at trick one. The winning play is to discard dummy's club, ruff high, then lead the ♦2. On a trump return, dummy's eight-spot provides an entry necessary to set up and enjoy a diamond trick, in case that suit should split **5-0**; any other return permits a high crossruff.

Bridge exercises

♠ 8 7 5 4 3

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This looks very different from a game tree...

- A proof of S is a sequence (ending with S) of statements, that
 - are axioms, or
 - are derivable from previous statements using the inference rules.
- Verification means performing certain **syntactic** checks for each statement in the sequence.
 - Any semantic knowledge we have only helps in assembling the proof.
- In actual presentations, most details of the sequence of statements are omitted.
 - But anyone *sufficiently skilled in the art* should be able to fill them in.

Other axiomatic systems

Obtained by adding to the 1st order logic

- specific constants, function and predicate symbols in the language;
- specific axioms and inference rules.

Peano's axioms for arithmetic

- Constant “0”, unary function “s”, binary predicate “=”.
- Axioms and axiom schemata:
 - $\forall x.(x = x)$
 - $\forall x, y.((x = y) \Rightarrow (F(x) \Rightarrow F(y)))$
 - $\forall x.\neg(s(x) = 0)$
 - $\forall x.\forall y.((s(x) = s(y)) \Rightarrow (x = y))$
 - $F(0) \wedge \forall x.(F(x) \Rightarrow F(s(x))) \Rightarrow \forall x.F(x)$
- No new inference rules

Exercise. Show that “=” is symmetric.

Non-definition

A **set** is an unordered collection of **elements** (without counts)

“Object x is an element of set X ” is denoted by $x \in X$

Two sets are equal if they have the same elements

$$X = Y :\Leftrightarrow \forall z.(z \in X \Leftrightarrow z \in Y)$$

Definition

A set X is a **subset** of a set Y if all elements of X are also elements of Y .

Denoted $X \subseteq Y$.

$$X \subseteq Y :\Leftrightarrow \forall z.(z \in X \Rightarrow z \in Y)$$

Theorem

*Two sets are equal **iff** both are subsets of each other.*

$$X = Y \Leftrightarrow (X \subseteq Y \wedge Y \subseteq X)$$

- The **union** $X \cup Y$ of two sets X and Y contains exactly those elements that belong to X or Y (or both).

$$\forall z. (z \in X \cup Y \Leftrightarrow (z \in X \vee z \in Y))$$

- The **intersection**: $\forall z. (z \in X \cap Y \Leftrightarrow (z \in X \wedge z \in Y))$
- The **difference**: $\forall z. (z \in X \setminus Y \Leftrightarrow (z \in X \wedge z \notin Y))$
- The **complement**: Let U be some **universal set**.
 - All sets in our current application will be subsets of U .

The complement of the set $X \subseteq U$ is $\bar{X} = U \setminus X$.

- Also denoted X'

Properties of these operations

A large number of theorems

- $X \subseteq X \cup Y$
- $X \cap Y \subseteq X$
- $X \cup Y = Y \cup X$
- $X \cap Y = Y \cap X$
- $\overline{X \cap Y} = \overline{X} \cup \overline{Y}$
- $\overline{X \cup Y} = \overline{X} \cap \overline{Y}$
- $X \cup (Y \cup Z) = (X \cup Y) \cup Z$
- $X \cap (Y \cap Z) = (X \cap Y) \cap Z$
- $X \cup (Y \cap Z) = (X \cup Y) \cap (X \cup Z)$
- $X \cap (Y \cup Z) = (X \cap Y) \cup (X \cap Z)$
- $X \subseteq Y \Leftrightarrow X \cup Y = Y$
- $X \subseteq Y \Leftrightarrow X \cap Y = X$

Let us prove some (on blackboard)

- Why aren't we doing some proofs here?
 - Because the lecture time is limited.
 - **Not** because some proofs are less important than the others.
- How will you learn those proofs?
 - Some may be done in the practice session.
 - The rest, you should attempt at home.
 - And eventually succeed with all of them.
 - Doing proofs yourself (or in small groups) is an excellent way to study.

Cartesian products. Relations

Non-definition

One can form the **ordered pair** (x, y) of any two objects x and y .

$$(x, y) = (z, w) :\Leftrightarrow (x = z \wedge y = w)$$

Kuratowski's definition: $(x, y) = \{\{x\}, \{x, y\}\}$. **Exercise.** what is (x, x) ?

Definition

The **Cartesian product** $X \times Y$ of sets X and Y is the set of all ordered pairs with first component in X and second component in Y .

$$X \times Y = \{(x, y) \mid x \in X, y \in Y\}$$

Definition

A **relation** between the sets X and Y (or: "from X to Y ") is any subset $\rho \subseteq X \times Y$. We denote $(x, y) \in \rho$ also with $x \rho y$.

A **relation on** the set X is a relation from X to X .

Partial and total functions (a.k.a. mappings)

Definition

A relation $\rho \subseteq X \times Y$ is a **partial function** from X to Y if for all $x \in X$ there exists *at most one* $y \in Y$, such that $(x, y) \in \rho$.

This y , if it exists, is usually denoted as $\rho(x)$.

Definition

A partial function $\rho \subseteq X \times Y$ is a **(total) function**, if $\rho(x)$ exists for all $x \in X$. Denote $\rho : X \rightarrow Y$.

Definition

A function $f : X \rightarrow Y$ is

- **injective** if $\forall x, x' \in X : (f(x) = f(x') \Rightarrow x = x')$;
- **surjective** if $\forall y \in Y \exists x \in X : f(x) = y$;
- **bijective** if it is both injective and surjective.

Directed graphs

Definition

A **directed graph** is a triple $G = (V, E, \mathcal{E})$, where

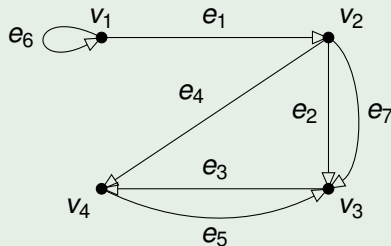
- V is the set of **vertices**;
- E is the set of **edges**;
- $\mathcal{E} : E \rightarrow V \times V$ is the **incidence mapping**.

Example

$$V = \{v_1, v_2, v_3, v_4\}$$

$$E = \{e_1, e_2, e_3, e_4, e_5, e_6, e_7\}$$

$$\mathcal{E} = \{(e_1, (v_1, v_2)), (e_2, (v_2, v_3)), (e_3, (v_3, v_4)), (e_4, (v_2, v_4)), (e_5, (v_4, v_3)), (e_6, (v_1, v_1)), (e_7, (v_2, v_3))\}$$



Relations and graphs

Let $G = (V, E, \mathcal{E})$.

- If \mathcal{E} is injective then E can be seen as a subset of $V \times V$.
- Then we denote the graph as $G = (V, E)$, where $E \subseteq V \times V$.

Definition

The **graph of a relation** ρ on the set X is the directed graph (X, ρ) .

Definition

Let $\rho \subseteq X \times Y$ and $X \cap Y = \emptyset$. The **graph of the relation** ρ is the directed graph $(X \cup Y, \rho)$.

- Relations are sets. Set operations can be applied to them.
 - If $\rho, \sigma \subseteq X \times Y$ then $\rho \cup \sigma, \rho \cap \sigma, \rho \setminus \sigma$ and $\bar{\rho} = (X \times Y) \setminus \rho$ are again relations between X and Y .
- The **inverse** of $\rho \subseteq X \times Y$ is $\rho^{-1} := \{(y, x) \mid (x, y) \in \rho\} \in Y \times X$.
- The **composition** of $\rho \subseteq X \times Y$ and $\sigma \subseteq Y \times Z$ is

$$\sigma \circ \rho = \{(x, z) \mid \exists y \in Y : ((x, y) \in \rho \wedge (y, z) \in \sigma)\} .$$

Interpret the operations in terms of graphs.

Properties of operations

- $(\sigma \cup \tau) \circ \rho = (\sigma \circ \rho) \cup (\tau \circ \rho)$
- $(\sigma \cap \tau) \circ \rho \subseteq (\sigma \circ \rho) \cap (\tau \circ \rho)$
- $\rho \circ (\sigma \circ \tau) = (\rho \circ \sigma) \circ \tau$
- $(\rho \circ \sigma)^{-1} = \sigma^{-1} \circ \rho^{-1}$
- Let ρ a relation from X to Y and let $=_X, =_Y$ be the **equality relations** on X and Y . Then $(\rho \circ =_X) = \rho = (=_Y \circ \rho)$.

Exercise

Prove these properties. Use the graphs of the relations for hints.

Definition

Let ρ be a relation on X . It is

- **reflexive**, if $\forall x \in X : (x, x) \in \rho$;
- **symmetric**, if $\forall x, y \in X : ((x, y) \in \rho \Rightarrow (y, x) \in \rho)$;
- **transitive**, if $\forall x, y, z \in X : ((x, y) \in \rho \wedge (y, z) \in \rho \Rightarrow (x, z) \in \rho)$;
- an **equivalence relation**, if it is reflexive, symmetric and transitive.

Equivalence classes

Definition

Let ρ be an equivalence relation on X . Let $x \in X$. The **equivalence class of x (modulo ρ)** is the set $x/\rho := \{y \in X \mid x \rho y\}$.

Theorem

Let ρ be an equivalence relation on X . Let $x, y \in X$. Then either $x/\rho = y/\rho$ or $x/\rho \cap y/\rho = \emptyset$.

Hence an equivalence relation may be interpreted as some “fuzzy equality”.

Exercise

How does the graph (X, ρ) of an equivalence relation ρ on X look like?

Definition

The **factor set** of X (by ρ) is the set $X/\rho := \{x/\rho \mid x \in X\}$.

Definition

Let $f : X \rightarrow Y$ be a (total) mapping. The **kernel** of f is the following relation on X :

$$\text{Ker } f := \{(x, x') \mid x, x' \in X, f(x) = f(x')\}$$

Show that $\text{Ker } f$ is an equivalence relation.

Theorem

Let $f : X \rightarrow Y$. There exists a set Z and a surjective function $g : X \rightarrow Z$ and an injective function $h : Z \rightarrow Y$, such that $f = h \circ g$.

Hint: the set Z is $X/(\text{Ker } f)$.

Discrete Mathematics, 2nd lecture

Peeter Laud

Cybernetica AS

September 13th, 2012

Definition

Let ρ be a relation on the set X . It is

- **reflexive**, if $\forall x \in X : x \rho x$;
- **antisymmetric**, if $\forall x, y \in X : ((x \rho y \wedge y \rho x) \Leftrightarrow x = y)$;
- **transitive**, if $\forall x, y, z \in X : (x \rho y \wedge y \rho z \Rightarrow x \rho z)$;
- a **partial order** on X , if it is reflexive, antisymmetric and transitive.

Example

- “ \leq ” on numbers
- subset inclusion
- divisibility (on \mathbb{N})

Definition

Let ρ be a relation on X . A **P-closure** of ρ is a relation σ , such that

- 1 σ has the property **P**;
- 2 $\rho \subseteq \sigma$;
- 3 σ is the smallest relation (wrt. subset inclusion) satisfying 1 and 2.

P might be “transitive”, “reflexive [and] transitive”, ...

If ρ has the property **P**, then what is the **P**-closure of ρ ?

Notation

Let $\rho^0 = (=_X)$ and $\rho^i = \rho^{i-1} \circ \rho$ for $i \in \mathbb{N}$.

Theorem

*Let ρ be a relation on X . The transitive closure of ρ equals $\rho^+ = \bigcup_{i=1}^{\infty} \rho^i$.
The reflexive transitive closure of ρ equals $\rho^* = \bigcup_{i=0}^{\infty} \rho^i$.*

Theorem

Let \mathbf{P} be a property of relations (on the set X). \mathbf{P} -closures exist iff

- the full relation $X \times X$ has the property \mathbf{P} ;
- if ρ_1, ρ_2, \dots have the property \mathbf{P} , then $\rho_1 \cap \rho_2 \cap \dots$ also has the property \mathbf{P} .

Theorem

Let \mathbf{P} be a property of relations (on the set X). \mathbf{P} -closures exist iff

- the full relation $X \times X$ has the property \mathbf{P} ;
- if ρ_1, ρ_2, \dots have the property \mathbf{P} , then $\rho_1 \cap \rho_2 \cap \dots$ also has the property \mathbf{P} .

Actually, closures are a more general notation. Let us have

- a set Y ;
- a partial order \sqsubseteq over Y ;
- a subset $P \subseteq Y$ of elements $y \in Y$ with property \mathbf{P} .

Then we can define the \mathbf{P} -closure of $y \in Y$ as the smallest $y' \in P$ larger than y .

Definition

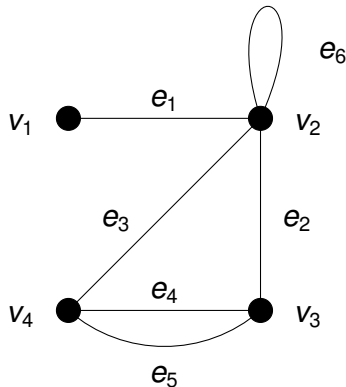
(Undirected) graph is a triple $G = (V, E, \mathcal{E})$, where

- V is the set of **vertices** (also denote $V(G)$);
- E is the set of **edges** (also denote $E(G)$).
- $\mathcal{E} : E \rightarrow \mathcal{P}(V)$ is the **incidency mapping**. For all $e \in E$, $\mathcal{E}(e)$ must have 1 or 2 elements.

Example

Let $V = \{v_1, v_2, v_3, v_4\}$, $E = \{e_1, e_2, e_3, e_4, e_5, e_6\}$ and

e	$\mathcal{E}(e)$
e_1	$\{v_1, v_2\}$
e_2	$\{v_2, v_3\}$
e_3	$\{v_2, v_4\}$
e_4	$\{v_3, v_4\}$
e_5	$\{v_3, v_4\}$
e_6	$\{v_2\}$



A drawing may illustrate a graph.
But a graph itself is still the triple (V, E, \mathcal{E}) .

Let $G = (V, E, \mathcal{E})$ be a graph.

- If $v \in \mathcal{E}(e)$, then v and e are **incident**.
- If there exists e , such that $\mathcal{E}(e) = \{v_1, v_2\}$, then v_1 and v_2 are **adjacent** (**naabertipud**).
- If $\mathcal{E}(e) = \{v_1, v_2\}$, then v_1 and v_2 are the **endpoints** of e . Denote also $v_1 \xrightarrow{e} v_2$.

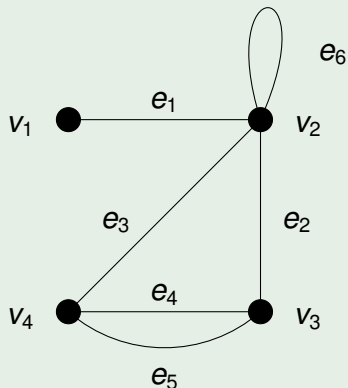
Let $G = (V, E, \mathcal{E})$ be a directed graph. Notations:

- If $\mathcal{E}(e) = (v_1, v_2)$, then v_1 is the **start vertex** and v_2 the **end vertex** of e .

Notations, definitions... (cont.)

$e \in E$ is a **multiple edge**, if there exists $e' \in E \setminus \{e\}$, such that $\mathcal{E}(e) = \mathcal{E}(e')$.
 $e \in E$ is a **loop**, if $|\mathcal{E}(e)| = 1$.

Example



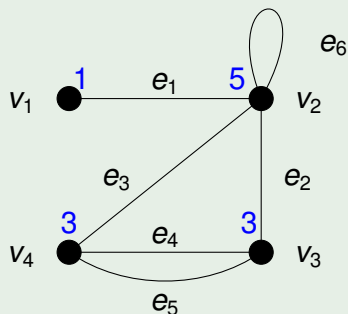
A **simple graph** is a graph without loops and multiple edges.

Notations, definitions... (cont.)

The **degree** of a vertex v in the graph (V, E, \mathcal{E}) is the number of edges incident to it (the loops count twice). Denote $\deg(v)$.

$$\deg(v) = |\{e \in E \mid v \in \mathcal{E}(e)\}| + |\{e \in E \mid \mathcal{E}(e) = \{v\}\}|$$

Example



Adjacency matrix

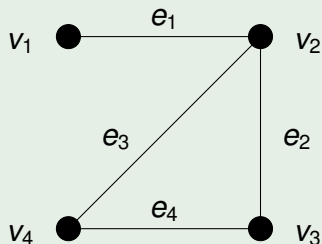
Definition

Let $G = (V, E)$ be undirected simple graph. Let $V = \{v_1, \dots, v_n\}$. The **adjacency matrix** (**naabusmaatriks**) of G is a $n \times n$ matrix $\mathbf{A} = [a_{ij}]$, where

- If $(v_i, v_j) \in E$, then $a_{ij} = 1$.
- If $(v_i, v_j) \notin E$, then $a_{ij} = 0$.

The adjacency matrix is symmetric and its main diagonal contains zeroes.

Example



	1	2	3	4
1	0	1	0	0
2	1	0	1	1
3	0	1	0	1
4	0	1	1	0

Number of vertices with odd degree

Theorem

An undirected simple graph contains an even number of vertices of odd degree.

Proof.

Count the ones in the adjacency matrix of $G = (V, E)$.

- Their number is $2 \cdot |E|$.
- Their number is $\sum_{v \in V} \deg(v)$.

These two quantities are equal.

- \Rightarrow The sum of degrees of all vertices is even.
- \Rightarrow An even number of summands are odd.



Similarly, any undirected graph contains an even number of vertices of odd degree.

In- and outdegrees in directed graphs

In a directed graph (V, E, \mathcal{E}) we define for a vertex v

- its **indegree** $\overrightarrow{\text{deg}}(v)$ — the number of edges ending in v ;
- **outdegree** $\overleftarrow{\text{deg}}(v)$ — the number of edges starting in v .

Theorem

$$\sum_{v \in V} \overrightarrow{\text{deg}}(v) = \sum_{v \in V} \overleftarrow{\text{deg}}(v).$$

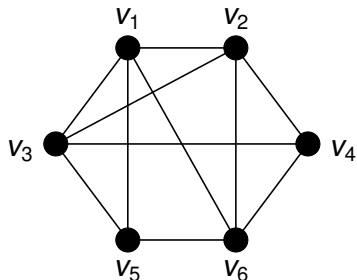
(Similar to previous one)

- A **walk** in the graph $G = (V, E)$ (from vertex x to vertex y) is a sequence

$$P : x = v_0 \xrightarrow{e_1} v_1 \xrightarrow{e_2} v_2 \xrightarrow{e_3} v_3 \xrightarrow{e_4} \dots v_{k-1} \xrightarrow{e_k} v_k = y .$$

- The number k is the **length** of the walk P . Denote $|P|$.
- Let $x \overset{P}{\rightsquigarrow} y$ denote that P is a walk from x to y .
- A **path** is a walk where all vertices are distinct (only v_0 and v_k may coincide).
- A walk is **closed** if $v_0 = v_k$.
- A closed path is a **cycle**.
- A graph is **connected** if there is a walk between each two of its vertices.
- The **distance** $d(u, v)$ between vertices $u, v \in V$ is the length of the shortest walk connecting them.

Examples



Walk: $v_1 - v_2 - v_4 - v_6 - v_2 - v_3$

Path: $v_1 - v_2 - v_3 - v_4$

Closed walk: $v_1 - v_2 - v_3 - v_1 - v_5 - v_6 - v_1$

Cycle: $v_1 - v_2 - v_6 - v_5 - v_1$

$d(v_1, v_4) = 2$, $d(v_1, v_2) = 1$, $d(v_1, v_1) = 0$.

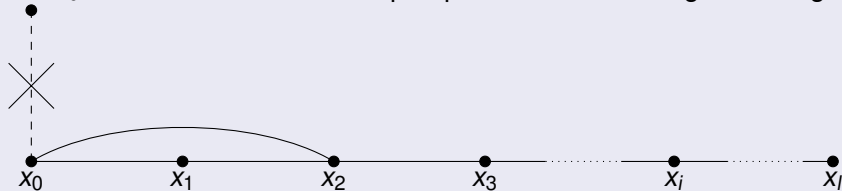
Existence of cycles

Theorem

A simple graph, where the degree of each vertex is at least $k \geq 2$, has a cycle of length at least $k + 1$.

Proof.

Let $x_0 - x_1 - \dots - x_i$ be an open path of maximal length in this graph.



All neighbours of x_0 are located in this path.

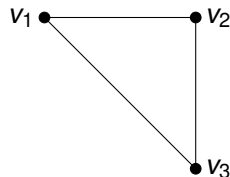
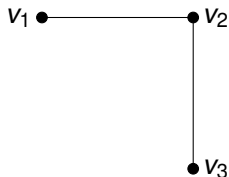
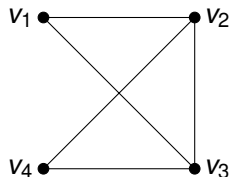
Let x_i be the neighbour of x_0 with maximal index. Then $i \geq k$.

$x_0 - x_1 - \dots - x_i - x_0$ is a cycle of length $i + 1 \geq k + 1$. □

Subgraphs

A **subgraph** of a graph $G = (V, E)$ is a graph $G' = (V', E')$, where $V' \subseteq V$, $E' \subseteq E$ and for all $e \in E'$ holds $\mathcal{E}(e) \subseteq V'$. Denote $G' \leq G$.

A subgraph (V', E') is **induced** (by the set V'), if the set E' is as large as possible, i.e. $\mathcal{E}(e) \subseteq V' \Rightarrow e \in E'$ holds for all $e \in E$.



The **connected components** of a graph G are its maximal connected subgraphs.

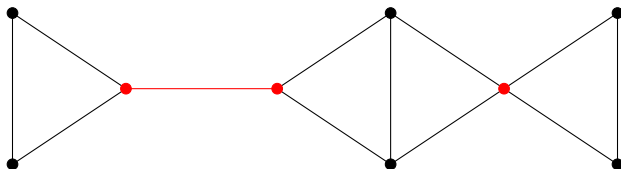
Bridges and cut-vertices

Definition

An edge of a graph is **bridge** if its removal increases the number of connected components.

Definition

A vertex of a graph is **cut vertex** if its removal (together with its incident edges) increases the number of connected components.

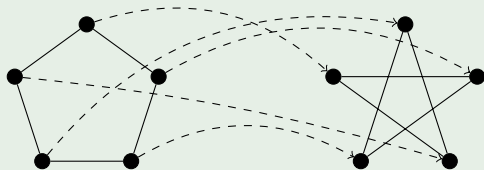


Graph isomorphisms

Definition

An **isomorphism** from $G_1 = (V_1, E_1)$ to $G_2 = (V_2, E_2)$ is a bijective mapping $f : V_1 \rightarrow V_2$, such that $x, y \in V_1$ are adjacent iff $f(x), f(y) \in V_2$ are adjacent.

Example



Definition

Graphs G_1 and G_2 are **isomorphic** (denote $G_1 \cong G_2$), if there exists an isomorphism between them.

Names for certain graphs

- A **null graph** is a graph without edges. A null graph of n vertices is denoted by O_n .
- A **complete graph** is a simple graph with an edge between each pair of vertices. A complete graph of n vertices is denoted by K_n .

Proposition

Graph K_n has $\frac{n(n-1)}{2}$ edges.

Bipartite graphs

Graph $G = (V, E)$ is **bipartite**, if V can be partitioned to two sets V_1 and V_2 (i.e. $V_1 \cup V_2 = V$ and $V_1 \cap V_2 = \emptyset$), such that the endpoints of any edge belong in different parts.

(More generally: a graph is k -partite if its vertices can be partitioned into k parts such that all edges are between different parts.)

A bipartite simple graph with parts of vertices V_1 and V_2 is **complete bipartite** if there is an edge between each $v_1 \in V_1$ and $v_2 \in V_2$. Let $K_{m,n}$ denote the complete bipartite graph with $|V_1| = m$ and $|V_2| = n$.

Proposition

$K_{m,n}$ has mn edges.

Necessary and sufficient condition for bipartiteness

Theorem

A graph is bipartite \Leftrightarrow all its cycles are of even length.

Proof \Rightarrow .

A cycle goes a number of times from the first part to the second and the same number of times from the second part to the first.

Proof \Leftarrow .

Assume $G = (V, E)$ is connected. Otherwise consider each connected component separately.

...

Fixing these two parts

Start coloring vertices black and white.

Pick a vertex $v_0 \in V$ and colour it white.

Repeat. . .

Let u be a coloured vertex that has uncoloured neighbours. Let v be one of such neighbours. Colour it with the opposite colour to u . Remember that the colour of u was used to choose the colour of v . Denote it $v \xrightarrow{c} u$.

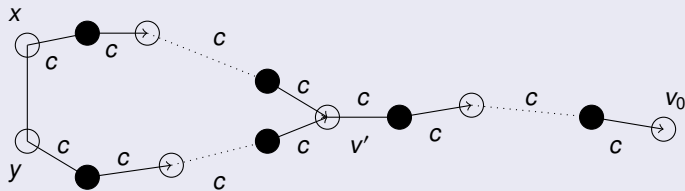
Stop when

- there appear adjacent vertices x and y of the same colour;
- we run out of vertices to colour.

After stopping...

If problems occur

If such vertices x and y appear then



we have a cycle of odd length $x - \dots - v' - \dots - y - x$.

If we can color everything

If we run out of vertices, then the black vertices form one part and white vertices the other part of vertices of the bipartite graph. \square