

# Artificial Immune Systems

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## Abstract

Artificial immune system (AIS) mimics the superior properties of biological immune system and provides an effective method in intelligent computing and intelligent system designing. But the disease-causing mechanisms of immune pathology have led to severe security problems in artificial immune system. In the paper, we analyzed the basic principles of immune protection and immune pathology of biological system considering its application in artificial immune system. Then we take artificial immune defending system as an example to analyze the cause and potential influence of immune pathology on AIS. As to the different security problems from immunodeficiency, hypersensitivity and autoimmunity, we put forward corresponding measures to reinforce the security, robustness and stability of artificial immune system and thus effectively avoid these problems.

**Keywords:** Immune pathology; artificial immune system; negative selection algorithm; immunodeficiency; system Efficiency.

## I. INTRODUCTION

Load forecasting is an essential procedure in the operation of power system. Several artificial intelligent based models have been used to perform the forecasting task. Based on the forecasted load, power system operators assigned to the generating units, the amount of electrical power to be generated. This is to ensure that the customer would receive continuous supply and at the same time the economical of the dispatch is maintained. Timely implementations of such decisions lead to the improvement of network reliability and hence, reduced the occurrence of equipment failures and blackouts [1]. The daily load demand is highly affected by factors such as time in a day, type of day (weekdays, weekend and holidays), and temperature, weather conditions. Therefore, the relationship between these factors and the load demand need to be determined so that forecast can be made as accurate as possible. Various techniques have been implemented to forecast the load demand. These approaches can be generally classified into two categories in accordance to the techniques employed. The classical approach of load forecasting, such as time series method, gray theory and least square methods are based on similarity in forecasting of future power load curve by using the foregone information [2]. The more recent approaches for load forecasting are based on Artificial Intelligent (AI) technique. Realizing that the electrical energy load pattern is heavily dependent on the non-linear variables such as temperature and weather, therefore the main task in the AI technique is to find a functional relationship between the nonlinear variables and the system load [3]. The future load is predicted by inserting the predicted variable

information into the predetermined functional relationship. One of the AI techniques that are commonly used for performing load forecasting task is the Artificial Neural Network (ANN). ANN is a computational tool inspired by the network of neurons in biological nervous system. It is a network consisting of arrays of artificial neurons linked together with different weights of connection. The states of the neurons as well as the weights of connections among them evolve according to certain learning rules [3]. In other word, neural networks are nonlinear statistical modeling tools which can be used to find the relationship between input and output or to find patterns in vast database. ANN has been applied in statistical model development, adaptive control system, pattern recognition in data mining, and decision making under uncertainty [4]. It is able to learn how to perform a pattern recognition task by automatically changing the values of its weights. Since the past few decades, different types of learning algorithms for the ANN have been developed by many researchers. For instance, Hebbian learning and competitive learning were developed for unsupervised learning, while Least Mean Squares (LMS) and Back Propagation (BP) of error algorithms were developed for supervised learning [5]. Artificial Immune System (AIS) has emerged in the 1990s as a new branch in Artificial Intelligence and since then AIS has been used in various applications such as pattern recognition, fault detection, computer security and optimization [6]. The basic fundamental of the AIS is inspired from the vertebrate immune system. The natural immune system is an interesting subject from the computational perspective as it is distributed, diverse, self-organizing with recognition, learning and memory capabilities [7].

### A. Biological Immune Pathology

According to the difference of pathological mechanisms immune diseases can be categorized as the following. (1)Immunodeficiency: When the performance of the immune function is poor or completely out of work because of innate genetic deficiency or acquired deficiency from tissue-hurt, the body is abnormally prone to severe inflammation and tumor symptom. (2)Hypersensitivity: Immune memory will be produced after the first immune response, when the system is intruded by the same antigen for the second time, the functional disorder of the body or self-destroying of tissue cells will probably arise, such is called hypersensitivity. (3)Autoimmunity: Long-term inflammation, physical and chemical factors can activate T and B cells that respond to self-antigens to produce immune response towards self-tissues. During this course antibody killing self cells and

hypersensitive lymphocytes will appear. Of the above three immune diseases, immunodeficiency has no killing effect on biological system, while autoimmunity and hypersensitivity will exert killing effect on biological system, and is called immune injury or allergic reaction. According to the difference in immune mechanism, immune injury can be classified into

- Type immune injury,
- Type immune allergic reaction is also called anaphylaxis. Since it takes place with high speed, it is also
- Type immune allergic reaction is a kind of immediate hypersensitivity.
- Type immune allergic reaction is also called cell toxin antibody reaction. It is related with the combination of antibody with antigen on the surface of target cells. The antigens can be the cell membrane and outer antigens or semi-antigens on the surface of the cells. This type of allergic reaction will lead to cell injury with different mechanisms.
- Type immune allergic reaction is also called immune complex mediated hypersensitivity. Immune complex is the generated with the combination of antigen with antibody, these immune complex will immediately cleared off by phagocyte cells. Yet, if the immune complex deposits on the blood vessel and leads to sever vessel inflammation, immune diseases will arise. The antigens that will lead to immune complex mediated hypersensitivity vary in type and property.
- Type immune allergic reaction is also called lagging hypersensitivity; it is related with allergy causing T cells.

In Type immune allergic reaction, phagocyte cells are usually the basic effecting immune cells. In cell mediated cell toxin reactions, allergy causing T cells have killing effect and will exert killing effect on the target cells.

#### B. Influence of Immune Pathology on AIS

Artificial immune system introduces the superior properties of biological immune system into the study of intelligent system, but the disease-causing mechanism of immune pathology has been transmitted into artificial immune system too. With the development of attacking techniques, the security problems from immune pathology have been more and more sever. Taking artificial immune security system as an example, we analyze the security problems and system flaws connected with immune pathology in artificial immune system. The security problems of from immune pathology can be classified as the following: (1) Security threats from immunodeficiency This kind of threats can be found in the following cases: if the attack properties in detector string are innately incomplete or mistaken under attack, the detectors generated by negative

selection algorithm will suffer defense deficiency and will fail to identify certain attacks and insecure operations. Then the security system will probably develop "immune tolerance" to certain attacks, and security "vacuum phenomenon" will arise. (2) Security threats from hypersensitivity These security problems are similar with type □ immune allergic reaction in immune system, if the threshold value of negative selection algorithm is inappropriate, many detectors with self antibody and killing effect will be released into security system. These improper detectors will produce abnormally frequent attack responses and the system resources will be harmfully taken up to react to these false attacks. A typical attack method of hypersensitivity is DoS (denial of service) attack. Because of the complexity in user behavior and operation, if the detector analyzes valid user activity with different operating mode or network packets with different protocols, the detectors will probably produce frequent intrusion responses. If the suspicious valid activities exceed certain amount, the security system will deny the access of these operations and even destroy software and hardware devices. (3) Security threats from autoimmunity This kind of security problems are complex, there are many different reasons for these problems and the symptom of these security problems vary greatly. The essential part in security system is the negative selection algorithm, and the self-matching unit in the algorithm is also essential in detector selecting. If self properties are incomplete in the self library, many detectors with self antibody will be released for duplicating. These abnormal detectors have mistaken matching mechanisms with normal activities and valid operation. They will accept attack or invalid operation, while identify valid operating as dangerous ones. Just like self-destroying in biological immune system, the security system will deny normal operation and even take killing actions on system software and hardware [17-20]. To solve the above security problems and system flaws, we can introduce other artificial intelligent methods into AIS, such as evolutionary algorithms. With the intelligent optimizing method in evolutionary algorithms, we can improve the selection of detectors and avoid the problem of immunodeficiency and autoimmunity. In the meantime, biological treatment of immune pathology can also be an approach to avoid similar security problems and system flaws in artificial immune system. For example, medicine interfering is an effective method in immune treatment; similarly, in artificial immune system, we can also adjust the system operating and parameter selecting to improve the efficiency and preciseness of the system.

## II. ADAPTIVE IMMUNE LEARNING MODEL

### A. Tri-tier Immune Model of Artificial Immune System

The adaptive immune tier is the second tier of the tri-tier immune model for the artificial immune system, and the first tier is the innate immune tier and the third tier is the parallel immune tier [25-27]. The innate immune tier is comprised of two modules. The first module is used to detect the selfs and the non-selfs in the system that the artificial immune system protects. The second module is used to recognize the features of known non-selfs and classify the types of the known worms.

The adaptive immune tier is comprised of two modules. The first one is used to learn features and types of the unknown worms with the knowledge about all the known worms. The second is used to eliminate the non-selfs that were detected.

### B. Model for Learning Unknown Worms

The model for learning unknown worms is comprised of the feature space of known worms, the algorithm for reading the features of non-selfs, the algorithm for searching the most similar non-self, the unknown worm that is being recognized, and the result set of learning. Model for learning unknown worms Algorithm for reading features of non-selfs Algorithm for searching the most similar non-self Unknown worm that is being recognized Result set of learning Feature space of all the known worms Normal model Suppose the feature dimension of the known worm is  $q$ , the feature vector of the non-self  $c$  is denoted with, then the feature space of all the known worms is represented. For the unknown worm  $c$ ,  $p$ -dimension features among its features are measured, and the known features are represented with, but the other features are unknown. Suppose the most similar known worm to the unknown worm is, the algorithm for searching the most similar worm is denoted with, then the process for learning the unknown worm can be represented.

In the process for learning the unknown worm, the non-self is classified into the type of the most similar known worm to the unknown one, according to the feature vector of the unknown worm. The types of known worms are known and the amount of the known worms is limited. However, the unknown worm cannot be classified into any type of known worms, and a new type must be created for the unknown one at that time. With creation of new type repeated, the types of unknown worms may be unlimited but numerable. The dimension coordinate of the feature space for the worms is represented with, small balls are used to denote the non-selfs, and the big circles represent the type of the worms.

We consider the following Immune field equations defined over an open bounded piece of network and /or feature space  $\Omega \subset R^d$ . They describe the dynamics of the mean Immune of each of  $p$  node populations.

$$\begin{cases} \left( \frac{d}{dt} + l_i \right) V_i(t, r) = \sum_{j=1}^p \int_{\Omega} J_{ij}(r, \bar{r}) S[(V_j(t - \tau_{ij}(r, \bar{r}), \bar{r}) - h_{ij})] d\bar{r} \\ \quad + I_i^{ext}(r, t), & t \geq 0, 1 \leq i \leq p, \\ V_i(t, r) = \phi_i(t, r) & t \in [-T, 0] \end{cases} \quad (1)$$

We give an interpretation of the various parameters and functions that appear in (1),  $\Omega$  is finite piece of nodes and/or feature space and is represented as an open bounded set of  $R^d$ . The vector  $r$  and  $\bar{r}$  represent points in  $\Omega$ . The function  $S: R \rightarrow (0, 1)$  is the normalized sigmoid function:

$$S(z) = \frac{1}{1 + e^{-z}} \quad (2)$$

It describes the relation between the input rate  $v_i$  of population  $i$  as a function of the packets potential, for example,  $V_i = v_i = S[\sigma_i(V_i - h_i)]$ . We note  $V$  the  $p$ -dimensional vector  $(V_1, \dots, V_p)$ . The  $p$  function  $\phi_i, i = 1, \dots, p$ , represent the initial conditions, see below. We note  $\phi$  the  $p$ -dimensional vector  $(\phi_1, \dots, \phi_p)$ . The  $p$  function  $I_i^{ext}, i = 1, \dots, p$ , represent external factors from other network areas. We note  $I^{ext}$  the  $p$ -dimensional vector  $(I_1^{ext}, \dots, I_p^{ext})$ . The  $p \times p$  matrix of functions  $J = \{J_{ij}\}_{i,j=1,\dots,p}$  represents the connectivity between populations  $i$  and  $j$ , see below. The  $p$  real values  $h_i, i = 1, \dots, p$ , determine the threshold of activity for each population, that is, the value of the nodes potential corresponding to 50% of the maximal activity. The  $p$  real positive values  $\sigma_i, i = 1, \dots, p$ , determine the slopes of the sigmoids at the origin. Finally the  $p$  real positive values  $l_i, i = 1, \dots, p$ , determine the speed at which each anycast node potential decreases exponentially toward its real value. We also introduce the function  $S: R^p \rightarrow R^p$ , defined by  $S(x) = [S(\sigma_1(x_1 - h_1)), \dots, S(\sigma_p(x_p - h_p))]$ , and the diagonal  $p \times p$  matrix  $L_0 = \text{diag}(l_1, \dots, l_p)$ . Is the intrinsic dynamics of the population given by the linear response of data transfer.  $(\frac{d}{dt} + l_i)$  is replaced by  $(\frac{d}{dt} + l_i)^2$  to use the

alpha function response. We use  $(\frac{d}{dt} + l_i)$  for simplicity although our analysis applies to more general intrinsic dynamics. For the sake, of generality, the propagation delays are not assumed to be identical for all populations, hence they are described by a matrix  $\tau(r, \bar{r})$  whose element  $\tau_{ij}(r, \bar{r})$  is the propagation delay between population  $j$  at  $\bar{r}$  and population  $i$  at  $r$ . The reason for this assumption is that it is still unclear from anycast if propagation delays are independent of the populations. We assume for technical reasons that  $\tau$  is continuous, that is  $\tau \in C^0(\bar{\Omega}^2, R_+^{p \times p})$ . Moreover packet data indicate that  $\tau$  is not a symmetric function i.e.,  $\tau_{ij}(r, \bar{r}) \neq \tau_{ji}(\bar{r}, r)$ , thus no assumption is made about this symmetry unless otherwise stated. In order to compute the righthand side of (1), we need to know the node

potential factor  $V$  on interval  $[-T, 0]$ . The value of  $T$  is obtained by considering the maximal delay:

$$\tau_m = \max_{i,j(r,r \in \Omega \times \bar{\Omega})} \tau_{i,j}(r, \bar{r}) \quad (3)$$

Hence we choose  $T = \tau_m$

### C. Mathematical Framework

A convenient functional setting for the non-delayed packet field equations is to use the space  $F = L^2(\Omega, R^p)$  which is a Hilbert space endowed with the usual inner product:

$$\langle V, U \rangle_F = \sum_{i=1}^p \int_{\Omega} V_i(r) U_i(r) dr \quad (1)$$

To give a meaning to (1), we defined the history space  $C = C^0([- \tau_m, 0], F)$  with  $\|\phi\| = \sup_{t \in [- \tau_m, 0]} \|\phi(t)\|_F$ , which is the Banach phase space associated with equation (3). Using the notation  $V_t(\theta) = V(t + \theta)$ ,  $\theta \in [- \tau_m, 0]$ , we write (1) as

$$\begin{cases} V(t) = -L_0 V(t) + L_1 S(V_t) + I^{ext}(t), \\ V_0 = \phi \in C, \end{cases} \quad (2)$$

Where

$$\begin{cases} L_1 : C \rightarrow F, \\ \phi \rightarrow \int_{\Omega} J(., \bar{r}) \phi(\bar{r}, -\tau(., \bar{r})) d\bar{r} \end{cases}$$

Is the linear continuous operator satisfying  $\|L_1\| \leq \|J\|_{L^2(\Omega^2, R^{p \times p})}$ . Notice that most of the papers on this subject assume  $\Omega$  infinite, hence requiring  $\tau_m = \infty$ .

**Proposition 1.0** If the following assumptions are satisfied.

1.  $J \in L^2(\Omega^2, R^{p \times p})$ ,
2. The external current  $I^{ext} \in C^0(R, F)$ ,
3.  $\tau \in C^0(\bar{\Omega}^2, R^{p \times p})$ ,  $\sup_{\bar{\Omega}^2} \tau \leq \tau_m$ .

Then for any  $\phi \in C$ , there exists a unique solution  $V \in C^1([0, \infty), F) \cap C^0([- \tau_m, \infty), F)$  to (3)

Notice that this result gives existence on  $R_+$ , finite-time explosion is impossible for this delayed differential equation. Nevertheless, a particular solution could grow indefinitely; we now prove that this cannot happen.

### D. Boundedness of Solutions

A valid model of neural networks should only feature bounded packet node potentials.

**Theorem 1.0** All the trajectories are ultimately bounded by the same constant  $R$  if  $I \equiv \max_{t \in R^+} \|I^{ext}(t)\|_F < \infty$ .

*Proof:* Let us defined  $f : R \times C \rightarrow R^+$  as

$$f(t, V_t) = \left\langle -L_0 V_t(0) + L_1 S(V_t) + I^{ext}(t), V(t) \right\rangle_F = \frac{1}{2} \frac{d\|V\|_F^2}{dt}$$

We note  $l = \min_{i=1, \dots, p} l_i$

$$f(t, V_t) \leq -l \|V(t)\|_F^2 + (\sqrt{p} \|\Omega\| \|J\|_F + I) \|V(t)\|_F$$

Thus, if

$$\|V(t)\|_F \geq 2 \frac{\sqrt{p} \|\Omega\| \|J\|_F + I^{def}}{l} = R, f(t, V_t) \leq -\frac{l R^2}{2} = -\delta < 0$$

Let us show that the open route of  $F$  of center 0 and radius  $R, B_R$ , is stable under the dynamics of equation. We know that  $V(t)$  is defined for all  $t \geq 0$ s and that  $f < 0$  on  $\partial B_R$ , the boundary of  $B_R$ . We consider three cases for the initial condition  $V_0$ . If  $\|V_0\|_C < R$  and set

$T = \sup\{t \mid \forall s \in [0, t], V(s) \in \overline{B_R}\}$ . Suppose that  $T \in R$ , then  $V(T)$  is defined and belongs to  $\overline{B_R}$ , the closure of  $B_R$ , because  $\overline{B_R}$  is closed, in effect to  $\partial B_R$ , we also have  $\frac{d}{dt} \|V\|_F^2|_{t=T} = f(T, V_T) \leq -\delta < 0$  because  $V(T) \in \partial B_R$ .

Thus we deduce that for  $\varepsilon > 0$  and small enough,  $V(T + \varepsilon) \in \overline{B_R}$  which contradicts the definition of T. Thus  $T \notin R$  and  $\overline{B_R}$  is stable. Because  $f < 0$  on  $\partial B_R$ ,  $V(0) \in \partial B_R$  implies that  $\forall t > 0, V(t) \in B_R$ . Finally we consider the case  $V(0) \in C \overline{B_R}$ . Suppose that  $\forall t > 0, V(t) \notin \overline{B_R}$ , then  $\forall t > 0, \frac{d}{dt} \|V\|_F^2 \leq -2\delta$ , thus  $\|V(t)\|_F$  is monotonically decreasing and reaches the value of R in finite time when  $V(t)$  reaches  $\partial B_R$ . This contradicts our assumption. Thus  $\exists T > 0 \mid V(T) \in B_R$ .

**Proposition 1.1 :** Let  $s$  and  $t$  be measured simple functions on  $X$ . for  $E \in M$ , define

$$\phi(E) = \int_E s d\mu \quad (1)$$

Then  $\phi$  is a measure on  $M$ .

$$\int_X (s+t) d\mu = \int_X s d\mu + \int_X t d\mu \quad (2)$$

*Proof:* If  $s$  and if  $E_1, E_2, \dots$  are disjoint members of  $M$  whose union is  $E$ , the countable additivity of  $\mu$  shows that

$$\begin{aligned} \phi(E) &= \sum_{i=1}^n \alpha_i \mu(A_i \cap E) = \sum_{i=1}^n \alpha_i \sum_{r=1}^{\infty} \mu(A_i \cap E_r) \\ &= \sum_{r=1}^{\infty} \sum_{i=1}^n \alpha_i \mu(A_i \cap E_r) = \sum_{r=1}^{\infty} \phi(E_r) \end{aligned}$$

Also,  $\phi(\phi) = 0$ , so that  $\phi$  is not identically  $\infty$ .

Next, let  $s$  be as before, let  $\beta_1, \dots, \beta_m$  be the distinct values of  $t$ , and let  $B_j = \{x : t(x) = \beta_j\}$ . If  $E_{ij} = A_i \cap B_j$ , the

$$\int_{E_{ij}} (s+t) d\mu = (\alpha_i + \beta_j) \mu(E_{ij})$$

$$\text{and } \int_{E_{ij}} s d\mu + \int_{E_{ij}} t d\mu = \alpha_i \mu(E_{ij}) + \beta_j \mu(E_{ij}) \quad \text{Thus (2)}$$

holds with  $E_{ij}$  in place of  $X$ . Since  $X$  is the disjoint union of the sets  $E_{ij}$  ( $1 \leq i \leq n, 1 \leq j \leq m$ ), the first half of our proposition implies that (2) holds.

**Theorem 1.1:** If  $K$  is a compact set in the plane whose complement is connected, if  $f$  is a continuous complex function on  $K$  which is holomorphic in the interior of  $K$ , and if  $\varepsilon > 0$ , then there exists a polynomial  $P$  such that  $|f(z) - P(z)| < \varepsilon$  for all  $z \in K$ . If the interior of  $K$  is empty, then part of the hypothesis is vacuously satisfied, and the conclusion holds for every  $f \in C(K)$ . Note that  $K$  need to be connected.

*Proof:* By Tietze's theorem,  $f$  can be extended to a continuous function in the plane, with compact support. We fix one such extension and denote it again by  $f$ . For any  $\delta > 0$ , let  $\omega(\delta)$  be the supremum of the numbers  $|f(z_2) - f(z_1)|$  Where  $z_1$  and  $z_2$  are subject to the condition  $|z_2 - z_1| \leq \delta$ . Since  $f$  is uniformly continuous, we have  $\lim_{\delta \rightarrow 0} \omega(\delta) = 0$  (1) From now on,  $\delta$  will be fixed. We shall prove that there is a polynomial  $P$  such that

$$|f(z) - P(z)| < 10,000 \omega(\delta) \quad (z \in K) \quad (2)$$

By (1), this proves the theorem. Our first objective is the construction of a function  $\Phi \in C_c(R^2)$ , such that for all  $z$

$$|f(z) - \Phi(z)| \leq \omega(\delta), \quad (3)$$

$$|(\partial\Phi)(z)| < \frac{2\omega(\delta)}{\delta}, \quad (4)$$

And

$$\Phi(z) = -\frac{1}{\pi} \iint_X \frac{(\partial\Phi)(\zeta)}{\zeta - z} d\zeta d\eta \quad (\zeta = \xi + i\eta), \quad (5)$$

Where  $X$  is the set of all points in the support of  $\Phi$  whose distance from the complement of  $K$  does not  $\delta$ . (Thus  $X$  contains no point which is "far within"  $K$ .) We construct  $\Phi$  as the convolution of  $f$  with a smoothing function  $A$ . Put  $a(r) = 0$  if  $r > \delta$ , put

$$a(r) = \frac{3}{\pi\delta^2} \left(1 - \frac{r^2}{\delta^2}\right)^2 \quad (0 \leq r \leq \delta), \quad (6)$$

And define

$$A(z) = a(|z|) \quad (7)$$

For all complex  $z$ . It is clear that  $A \in C_c(R^2)$ . We claim that

$$\iint_{R^2} A = 1, \quad (8)$$

$$\iint_{R^2} \partial A = 0, \quad (9)$$

$$\iint_{R^2} |\partial A| = \frac{24}{15\delta} < \frac{2}{\delta}, \quad (10)$$

The constants are so adjusted in (6) that (8) holds. (Compute the integral in polar coordinates), (9) holds simply because  $A$  has compact support. To compute (10), express  $\partial A$  in polar coordinates, and note that  $\frac{\partial A}{\partial \theta} = 0$ ,

$$\frac{\partial A}{\partial r} = -a',$$

Now define

$$\Phi(z) = \iint_{R^2} f(z - \zeta) A d\zeta d\eta = \iint_{R^2} A(z - \zeta) f(\zeta) d\zeta d\eta \quad (11)$$

Since  $f$  and  $A$  have compact support, so does  $\Phi$ . Since

$$\begin{aligned} \Phi(z) - f(z) &= \iint_{R^2} [f(z - \zeta) - f(z)] A(\zeta) d\zeta d\eta \quad (12) \end{aligned}$$

And  $A(\zeta) = 0$  if  $|\zeta| > \delta$ , (3) follows from (8). The difference quotients of  $A$  converge boundedly to the corresponding partial derivatives, since  $A \in C_c(R^2)$ . Hence the last expression in (11) may be differentiated under the integral sign, and we obtain

$$\begin{aligned}(\partial\Phi)(z) &= \iint_{R^2} (\overline{\partial A})(z-\zeta) f(\zeta) d\xi d\eta \\ &= \iint_{R^2} f(z-\zeta) (\partial A)(\zeta) d\xi d\eta \\ &= \iint_{R^2} [f(z-\zeta) - f(z)] (\partial A)(\zeta) d\xi d\eta \quad (13)\end{aligned}$$

The last equality depends on (9). Now (10) and (13) give (4). If we write (13) with  $\Phi_x$  and  $\Phi_y$  in place of  $\partial\Phi$ , we see that  $\Phi$  has continuous partial derivatives, if we can show that  $\partial\Phi=0$  in  $G$ , where  $G$  is the set of all  $z \in K$  whose distance from the complement of  $K$  exceeds  $\delta$ . We shall do this by showing that

$$\Phi(z) = f(z) \quad (z \in G); \quad (14)$$

Note that  $\partial f = 0$  in  $G$ , since  $f$  is holomorphic there. Now if  $z \in G$ , then  $z - \zeta$  is in the interior of  $K$  for all  $\zeta$  with  $|\zeta| < \delta$ . The mean value property for harmonic functions therefore gives, by the first equation in (11),

$$\begin{aligned}\Phi(z) &= \int_0^\delta a(r) r dr \int_0^{2\pi} f(z - re^{i\theta}) d\theta \\ &= 2\pi f(z) \int_0^\delta a(r) r dr = f(z) \iint_{R^2} A = f(z) \quad (15)\end{aligned}$$

For all  $z \in G$ , we have now proved (3), (4), and (5). The definition of  $X$  shows that  $X$  is compact and that  $X$  can be covered by finitely many open discs  $D_1, \dots, D_n$ , of radius  $2\delta$ , whose centers are not in  $K$ . Since  $S^2 - K$  is connected, the center of each  $D_j$  can be joined to  $\infty$  by a polygonal path in  $S^2 - K$ . It follows that each  $D_j$  contains a compact connected set  $E_j$ , of diameter at least  $2\delta$ , so that  $S^2 - E_j$  is connected and so that  $K \cap E_j = \emptyset$ . with  $r = 2\delta$ . There are functions  $g_j \in H(S^2 - E_j)$  and constants  $b_j$  so that the inequalities.

$$|Q_j(\zeta, z)| < \frac{50}{\delta}, \quad (16)$$

$$\left| Q_j(\zeta, z) - \frac{1}{z - \zeta} \right| < \frac{4,000\delta^2}{|z - \zeta|^2} \quad (17)$$

Hold for  $z \notin E_j$  and  $\zeta \in D_j$ , if

$$Q_j(\zeta, z) = g_j(z) + (\zeta - b_j) g_j^2(z) \quad (18)$$

Let  $\Omega$  be the complement of  $E_1 \cup \dots \cup E_n$ . Then  $\Omega$  is an open set which contains  $K$ . Put  $X_1 = X \cap D_1$  and  $X_j = (X \cap D_j) - (X_1 \cup \dots \cup X_{j-1})$ , for  $2 \leq j \leq n$ ,

Define

$$R(\zeta, z) = Q_j(\zeta, z) \quad (\zeta \in X_j, z \in \Omega) \quad (19)$$

And

$$F(z) = \frac{1}{\pi} \iint_X (\partial\Phi)(\zeta) R(\zeta, z) d\zeta d\eta \quad (20)$$

( $z \in \Omega$ )

Since,

$$F(z) = \sum_{j=1}^n \frac{1}{\pi} \iint_{X_j} (\partial\Phi)(\zeta) Q_j(\zeta, z) d\xi d\eta, \quad (21)$$

(18) shows that  $F$  is a finite linear combination of the functions  $g_j$  and  $g_j^2$ . Hence  $F \in H(\Omega)$ . By (20), (4), and (5) we have

$$\begin{aligned}|F(z) - \Phi(z)| &< \frac{2\omega(\delta)}{\pi\delta} \iint_X |R(\zeta, z)| \\ &\quad - \frac{1}{z - \zeta} |d\xi d\eta| \quad (z \in \Omega) \quad (22)\end{aligned}$$

Observe that the inequalities (16) and (17) are valid with  $R$  in place of  $Q_j$  if  $\zeta \in X$  and  $z \in \Omega$ . Now fix  $z \in \Omega$ , put  $\zeta = z + \rho e^{i\theta}$ , and estimate the integrand in (22) by (16) if  $\rho < 4\delta$ , by (17) if  $4\delta \leq \rho$ . The integral in (22) is then seen to be less than the sum of

$$2\pi \int_0^{4\delta} \left( \frac{50}{\delta} + \frac{1}{\rho} \right) \rho d\rho = 808\pi\delta \quad (23)$$

And

$$2\pi \int_{4\delta}^\infty \frac{4,000\delta^2}{\rho^2} \rho d\rho = 2,000\pi\delta. \quad (24)$$

Hence (22) yields

$$|F(z) - \Phi(z)| < 6,000\omega(\delta) \quad (z \in \Omega) \quad (25)$$

Since  $F \in H(\Omega)$ ,  $K \subset \Omega$ , and  $S^2 - K$  is connected, Runge's theorem shows that  $F$  can be uniformly approximated on  $K$  by polynomials. Hence (3) and (25) show that (2) can be satisfied. This completes the proof.

**Lemma 1.0 :** Suppose  $f \in C_c^1(R^2)$ , the space of all continuously differentiable functions in the plane, with compact support. Put

$$\partial = \frac{1}{2} \left( \frac{\partial}{\partial x} + i \frac{\partial}{\partial y} \right) \quad (1)$$

Then the following "Cauchy formula" holds:

$$f(z) = -\frac{1}{\pi} \iint_{\mathbb{R}^2} \frac{(\partial f)(\zeta)}{\zeta - z} d\xi d\eta$$

$$(\zeta = \xi + i\eta) \quad (2)$$

**Proof:** This may be deduced from Green's theorem. However, here is a simple direct proof:

Put  $\varphi(r, \theta) = f(z + re^{i\theta})$ ,  $r > 0$ ,  $\theta$  real

If  $\zeta = z + re^{i\theta}$ , the chain rule gives

$$(\partial f)(\zeta) = \frac{1}{2} e^{i\theta} \left[ \frac{\partial}{\partial r} + \frac{i}{r} \frac{\partial}{\partial \theta} \right] \varphi(r, \theta) \quad (3)$$

The right side of (2) is therefore equal to the limit, as  $\varepsilon \rightarrow 0$ , of

$$-\frac{1}{2} \int_{\varepsilon}^{\infty} \int_0^{2\pi} \left( \frac{\partial \varphi}{\partial r} + \frac{i}{r} \frac{\partial \varphi}{\partial \theta} \right) d\theta dr \quad (4)$$

For each  $r > 0$ ,  $\varphi$  is periodic in  $\theta$ , with period  $2\pi$ . The integral of  $\partial \varphi / \partial \theta$  is therefore 0, and (4) becomes

$$-\frac{1}{2\pi} \int_0^{2\pi} d\theta \int_{\varepsilon}^{\infty} \frac{\partial \varphi}{\partial r} dr = \frac{1}{2\pi} \int_0^{2\pi} \varphi(\varepsilon, \theta) d\theta \quad (5)$$

As  $\varepsilon \rightarrow 0$ ,  $\varphi(\varepsilon, \theta) \rightarrow f(z)$  uniformly. This gives (2)

If  $X^\alpha \in a$  and  $X^\beta \in k[X_1, \dots, X_n]$ , then  $X^\alpha X^\beta = X^{\alpha+\beta} \in a$ , and so  $A$  satisfies the condition (\*). Conversely,

$$\left( \sum_{\alpha \in A} c_\alpha X^\alpha \right) \left( \sum_{\beta \in \square^n} d_\beta X^\beta \right) = \sum_{\alpha, \beta} c_\alpha d_\beta X^{\alpha+\beta} \quad (\text{finite sums}),$$

and so if  $A$  satisfies (\*), then the subspace generated by the monomials  $X^\alpha, \alpha \in a$ , is an ideal. The proposition gives a classification of the monomial ideals in  $k[X_1, \dots, X_n]$ : they are in one to one correspondence with the subsets  $A$  of  $\square^n$  satisfying (\*). For example, the monomial ideals in  $k[X]$  are exactly the ideals  $(X^n), n \geq 1$ , and the zero ideal (corresponding to the empty set  $A$ ). We write  $\langle X^\alpha \mid \alpha \in A \rangle$  for the ideal corresponding to  $A$  (subspace generated by the  $X^\alpha, \alpha \in a$ ).

**LEMMA 1.1.** Let  $S$  be a subset of  $\square^n$ . The ideal  $a$  generated by  $X^\alpha, \alpha \in S$  is the monomial ideal corresponding to

$$A = \{ \beta \in \square^n \mid \beta - \alpha \in \square^n, \text{ some } \alpha \in S \}$$

Thus, a monomial is in  $a$  if and only if it is divisible by one of the  $X^\alpha, \alpha \in S$

**PROOF.** Clearly  $A$  satisfies (\*), and  $a \subset \langle X^\beta \mid \beta \in A \rangle$ .

Conversely, if  $\beta \in A$ , then  $\beta - \alpha \in \square^n$  for some  $\alpha \in S$ , and  $X^\beta = X^\alpha X^{\beta-\alpha} \in a$ . The last statement follows from the fact that  $X^\alpha \mid X^\beta \Leftrightarrow \beta - \alpha \in \square^n$ . Let  $A \subset \square^n$  satisfy (\*). From the geometry of  $A$ , it is clear that there is a finite set of elements  $S = \{\alpha_1, \dots, \alpha_s\}$  of  $A$  such that  $A = \{ \beta \in \square^n \mid \beta - \alpha_i \in \square^2, \text{ some } \alpha_i \in S \}$  (The  $\alpha_i$ 's are the corners of  $A$ ). Moreover,  $A \stackrel{df}{=} \langle X^\alpha \mid \alpha \in A \rangle$  is generated by the monomials  $X^{\alpha_i}, \alpha_i \in S$ .

**DEFINITION 1.0.** For a nonzero ideal  $a$  in  $k[X_1, \dots, X_n]$ , we let  $(LT(a))$  be the ideal generated by  $\{LT(f) \mid f \in a\}$

**LEMMA 1.2** Let  $a$  be a nonzero ideal in  $k[X_1, \dots, X_n]$ ; then  $(LT(a))$  is a monomial ideal, and it equals  $(LT(g_1), \dots, LT(g_s))$  for some  $g_1, \dots, g_s \in a$ .

**PROOF.** Since  $(LT(a))$  can also be described as the ideal generated by the leading monomials (rather than the leading terms) of elements of  $a$ .

**THEOREM 1.2.** Every ideal  $a$  in  $k[X_1, \dots, X_n]$  is finitely generated; more precisely,  $a = (g_1, \dots, g_s)$  where  $g_1, \dots, g_s$  are any elements of  $a$  whose leading terms generate  $LT(a)$

**PROOF.** Let  $f \in a$ . On applying the division algorithm, we find  $f = a_1 g_1 + \dots + a_s g_s + r$ ,  $a_i, r \in k[X_1, \dots, X_n]$ , where either  $r = 0$  or no monomial occurring in it is divisible by any  $LT(g_i)$ . But  $r = f - \sum a_i g_i \in a$ , and therefore  $LT(r) \in LT(a) = (LT(g_1), \dots, LT(g_s))$ , implies that every monomial occurring in  $r$  is divisible by one in  $LT(g_i)$ . Thus  $r = 0$ , and  $g \in (g_1, \dots, g_s)$ .

**DEFINITION 1.1.** A finite subset  $S = \{g_1, \dots, g_s\}$  of an ideal  $a$  is a standard (*Gröbner*) bases for  $a$  if  $(LT(g_1), \dots, LT(g_s)) = LT(a)$ . In other words,  $S$  is a standard basis if the leading term of every element of  $a$  is divisible by at least one of the leading terms of the  $g_i$ .

**THEOREM 1.3** The ring  $k[X_1, \dots, X_n]$  is Noetherian i.e., every ideal is finitely generated.

**PROOF.** For  $n=1$ ,  $k[X]$  is a principal ideal domain, which means that every ideal is generated by single element. We shall prove the theorem by induction on  $n$ . Note that the obvious map  $k[X_1, \dots, X_{n-1}][X_n] \rightarrow k[X_1, \dots, X_n]$  is an isomorphism – this simply says that every polynomial  $f$  in  $n$  variables  $X_1, \dots, X_n$  can be expressed uniquely as a polynomial in  $X_n$  with coefficients in  $k[X_1, \dots, X_{n-1}]$ :

$$f(X_1, \dots, X_n) = a_0(X_1, \dots, X_{n-1})X_n^r + \dots + a_r(X_1, \dots, X_{n-1})$$

Thus the next lemma will complete the proof

**LEMMA 1.3.** If  $A$  is Noetherian, then so also is  $A[X]$

**PROOF.** For a polynomial

$f(X) = a_0X^r + a_1X^{r-1} + \dots + a_r$ ,  $a_i \in A$ ,  $a_0 \neq 0$ ,  $r$  is called the degree of  $f$ , and  $a_0$  is its leading coefficient. We call 0 the leading coefficient of the polynomial 0.

Let  $a$  be an ideal in  $A[X]$ . The leading coefficients of the polynomials in  $a$  form an ideal  $a'$  in  $A$ , and since  $A$  is Noetherian,  $a'$  will be finitely generated. Let  $g_1, \dots, g_m$  be elements of  $a$  whose leading coefficients generate  $a'$ , and let  $r$  be the maximum degree of  $g_i$ . Now let  $f \in a$ , and suppose  $f$  has degree  $s > r$ , say,  $f = aX^s + \dots$ . Then  $a \in a'$ , and so we can write

$$a = \sum b_i a_i, \quad b_i \in A,$$

$a_i = \text{leading coefficient of } g_i$

Now

$$f - \sum b_i g_i X^{s-r_i}, \quad r_i = \deg(g_i), \text{ has degree } < \deg(f).$$

By continuing in this way, we find that  $f \equiv f_t \pmod{(g_1, \dots, g_m)}$  With  $f_t$  a polynomial of degree  $t < r$ . For each  $d < r$ , let  $a_d$  be the subset of  $A$  consisting of 0 and the leading coefficients of all polynomials

in  $a$  of degree  $d$ ; it is again an ideal in  $A$ . Let  $g_{d,1}, \dots, g_{d,m_d}$  be polynomials of degree  $d$  whose leading coefficients generate  $a_d$ . Then the same argument as above shows that any polynomial  $f_d$  in  $a$  of degree  $d$  can be written  $f_d \equiv f_{d-1} \pmod{(g_{d,1}, \dots, g_{d,m_d})}$  With  $f_{d-1}$  of degree  $\leq d-1$ . On applying this remark repeatedly we find that  $f_t \in (g_{r-1,1}, \dots, g_{r-1,m_{r-1}}, \dots, g_{0,1}, \dots, g_{0,m_0})$  Hence

$$f_t \in (g_1, \dots, g_m, g_{r-1,1}, \dots, g_{r-1,m_{r-1}}, \dots, g_{0,1}, \dots, g_{0,m_0})$$

and so the polynomials  $g_1, \dots, g_{0,m_0}$  generate  $a$

One of the great successes of category theory in computer science has been the development of a “unified theory” of the constructions underlying denotational semantics. In the untyped  $\lambda$ -calculus, any term may appear in the function position of an application. This means that a model  $D$  of the  $\lambda$ -calculus must have the property that given a term  $t$  whose interpretation is  $d \in D$ , Also, the interpretation of a functional abstraction like  $\lambda x. x$  is most conveniently defined as a function from  $D$  to  $D$ , which must then be regarded as an element of  $D$ . Let  $\psi: [D \rightarrow D] \rightarrow D$  be the function that picks out elements of  $D$  to represent elements of  $[D \rightarrow D]$  and  $\phi: D \rightarrow [D \rightarrow D]$  be the function that maps elements of  $D$  to functions of  $D$ . Since  $\psi(f)$  is intended to represent the function  $f$  as an element of  $D$ , it makes sense to require that  $\phi(\psi(f)) = f$ , that is,  $\psi \circ \psi = id_{[D \rightarrow D]}$  Furthermore, we often want to view every element of  $D$  as representing some function from  $D$  to  $D$  and require that elements representing the same function be equal – that is

$$\psi(\phi(d)) = d$$

or

$$\psi \circ \phi = id_D$$

The latter condition is called extensionality. These conditions together imply that  $\phi$  and  $\psi$  are inverses--- that is,  $D$  is isomorphic to the space of functions from  $D$  to  $D$  that can be the interpretations of functional abstractions:  $D \cong [D \rightarrow D]$ . Let us suppose we are working with the untyped  $\lambda$ -calculus, we need a solution of the equation  $D \cong A + [D \rightarrow D]$ , where  $A$  is some predetermined domain containing interpretations for elements of  $C$ . Each element of  $D$  corresponds to either an element of  $A$  or an element of  $[D \rightarrow D]$ , with a tag. This equation can be



solved by finding least fixed points of the function  $F(X) = A + [X \rightarrow X]$  from domains to domains --- that is, finding domains  $X$  such that  $X \cong A + [X \rightarrow X]$ , and such that for any domain  $Y$  also satisfying this equation, there is an embedding of  $X$  to  $Y$  --- a pair of maps

$$\begin{array}{ccc} X & \xrightarrow{f} & Y \\ & \searrow f^R & \\ & & Y \end{array}$$

Such that

$$f^R \circ f = id_X$$

$$f \circ f^R \subseteq id_Y$$

Where  $f \subseteq g$  means that  $f$  approximates  $g$  in some ordering representing their information content. The key shift of perspective from the domain-theoretic to the more general category-theoretic approach lies in considering  $F$  not as a function on domains, but as a *functor* on a category of domains. Instead of a least fixed point of the function,  $F$ .

**Definition 1.3:** Let  $K$  be a category and  $F : K \rightarrow K$  as a functor. A fixed point of  $F$  is a pair  $(A, a)$ , where  $A$  is a **K-object** and  $a : F(A) \rightarrow A$  is an isomorphism. A prefixed point of  $F$  is a pair  $(A, a)$ , where  $A$  is a **K-object** and  $a$  is any arrow from  $F(A)$  to  $A$ .

**Definition 1.4 :** An  $\omega$ -chain in a category  $K$  is a diagram of the following form:

$$\Delta = D_0 \xrightarrow{f_0} D_1 \xrightarrow{f_1} D_2 \xrightarrow{f_2} \dots$$

Recall that a cocone  $\mu$  of an  $\omega$ -chain  $\Delta$  is a  $K$ -object  $X$  and a collection of  $K$ -arrows  $\{\mu_i : D_i \rightarrow X \mid i \geq 0\}$  such that  $\mu_i = \mu_{i+1} \circ f_i$  for all  $i \geq 0$ . We sometimes write  $\mu : \Delta \rightarrow X$  as a reminder of the arrangement of  $\mu$ 's components. Similarly, a colimit  $\mu : \Delta \rightarrow X$  is a cocone with the property that if  $\nu : \Delta \rightarrow X'$  is also a cocone then there exists a unique mediating arrow  $k : X \rightarrow X'$  such that for all  $i \geq 0$ ,  $\nu_i = k \circ \mu_i$ . Colimits of  $\omega$ -chains are sometimes referred to as  $\omega$ -colimits. Dually, an  $\omega^{op}$ -chain in  $K$  is a diagram of the following form:

$$\Delta = D_0 \xleftarrow{f_0} D_1 \xleftarrow{f_1} D_2 \xleftarrow{f_2} \dots$$

A cone  $\mu : X \rightarrow \Delta$  of an  $\omega^{op}$ -chain  $\Delta$  is a  $K$ -object  $X$  and a collection of  $K$ -arrows  $\{\mu_i : D_i \rightarrow X \mid i \geq 0\}$  such that for all  $i \geq 0$ ,  $\mu_i = f_i \circ \mu_{i+1}$ . An  $\omega^{op}$ -limit of an  $\omega^{op}$ -chain  $\Delta$  is a cone  $\mu : X \rightarrow \Delta$  with the property that if  $\nu : X' \rightarrow \Delta$  is also a cone, then there

exists a unique mediating arrow  $k : X' \rightarrow X$  such that for all  $i \geq 0$ ,  $\mu_i \circ k = \nu_i$ . We write  $\perp_k$  (or just  $\perp$ ) for the distinguished initial object of  $K$ , when it has one, and  $\perp \rightarrow A$  for the unique arrow from  $\perp$  to each  $K$ -object  $A$ . It is also

convenient to write  $\Delta^- = D_1 \xrightarrow{f_1} D_2 \xrightarrow{f_2} \dots$  to denote all of  $\Delta$  except  $D_0$  and  $f_0$ . By analogy,  $\mu^-$  is  $\{\mu_i \mid i \geq 1\}$ . For the images of  $\Delta$  and  $\mu$  under  $F$  we write  $F(\Delta) = F(D_0) \xrightarrow{F(f_0)} F(D_1) \xrightarrow{F(f_1)} F(D_2) \xrightarrow{F(f_2)} \dots$  and  $F(\mu) = \{F(\mu_i) \mid i \geq 0\}$

We write  $F^i$  for the  $i$ -fold iterated composition of  $F$  -- that is,  $F^0(f) = f$ ,  $F^1(f) = F(f)$ ,  $F^2(f) = F(F(f))$ , etc. With these definitions we can state that every monotonic function on a complete lattice has a least fixed point:

**Lemma 1.4.** Let  $K$  be a category with initial object  $\perp$  and let  $F : K \rightarrow K$  be a functor. Define the  $\omega$ -chain  $\Delta$  by

$$\Delta = \perp \xrightarrow{\perp \rightarrow F(\perp)} F(\perp) \xrightarrow{F(\perp \rightarrow F(\perp))} F^2(\perp) \xrightarrow{F^2(\perp \rightarrow F(\perp))} \dots$$

If both  $\mu : \Delta \rightarrow D$  and  $F(\mu) : F(\Delta) \rightarrow F(D)$  are colimits, then  $(D, d)$  is an initial  $F$ -algebra, where  $d : F(D) \rightarrow D$  is the mediating arrow from  $F(\mu)$  to the cocone  $\mu^-$ .

**Theorem 1.4** Let a DAG  $G$  given in which each node is a random variable, and let a discrete conditional probability distribution of each node given values of its parents in  $G$  be specified. Then the product of these conditional distributions yields a joint probability distribution  $P$  of the variables, and  $(G, P)$  satisfies the Markov condition.

**Proof.** Order the nodes according to an ancestral ordering. Let  $X_1, X_2, \dots, X_n$  be the resultant ordering. Next define.

$$P(x_1, x_2, \dots, x_n) = P(x_n | pa_n) P(x_{n-1} | pa_{n-1}) \dots P(x_2 | pa_2) P(x_1 | pa_1),$$

Where  $PA_i$  is the set of parents of  $X_i$  of in  $G$  and  $P(x_i | pa_i)$  is the specified conditional probability distribution. First we show this does indeed yield a joint probability distribution. Clearly,  $0 \leq P(x_1, x_2, \dots, x_n) \leq 1$  for all values of the variables. Therefore, to show we have a joint distribution, as the variables range through all their possible values, is equal to one. To that end, Specified conditional

distributions are the conditional distributions they notationally represent in the joint distribution. Finally, we show the Markov condition is satisfied. To do this, we need show for  $1 \leq k \leq n$  that

$$P(pa_k) \neq 0, \text{ if } P(nd_k | pa_k) \neq 0$$

whenever  $and P(x_k | pa_k) \neq 0$

$$\text{then } P(x_k | nd_k, pa_k) = P(x_k | pa_k),$$

Where  $ND_k$  is the set of nondescendents of  $X_k$  of in  $G$ .

Since  $PA_k \subseteq ND_k$ , we need only show

$$P(x_k | nd_k) = P(x_k | pa_k). \text{ First for a given } k, \text{ order the}$$

nodes so that all and only nondescendents of  $X_k$  precede  $X_k$

in the ordering. Note that this ordering depends on  $k$ , whereas the ordering in the first part of the proof does not. Clearly then

$$ND_k = \{X_1, X_2, \dots, X_{k-1}\}$$

Let

$$D_k = \{X_{k+1}, X_{k+2}, \dots, X_n\}$$

follows  $\sum_{d_k}$

We define the  $m^{\text{th}}$  cyclotomic field to be the field  $Q[x]/(\Phi_m(x))$  Where  $\Phi_m(x)$  is the  $m^{\text{th}}$  cyclotomic polynomial.  $Q[x]/(\Phi_m(x))$   $\Phi_m(x)$  has degree  $\phi(m)$  over  $Q$  since  $\Phi_m(x)$  has degree  $\phi(m)$ . The roots of  $\Phi_m(x)$  are just the primitive  $m^{\text{th}}$  roots of unity, so the complex embeddings of  $Q[x]/(\Phi_m(x))$  are simply the  $\phi(m)$  maps

$$\sigma_k : Q[x]/(\Phi_m(x)) \mapsto C,$$

$$1 \leq k \prec m, (k, m) = 1, \text{ where}$$

$$\sigma_k(x) = \xi_m^k,$$

$\xi_m$  being our fixed choice of primitive  $m^{\text{th}}$  root of unity. Note that  $\xi_m^k \in Q(\xi_m)$  for every  $k$ ; it follows that  $Q(\xi_m) = Q(\xi_m^k)$  for all  $k$  relatively prime to  $m$ . In particular, the images of the  $\sigma_i$  coincide, so  $Q[x]/(\Phi_m(x))$  is Galois over  $Q$ . This means that we can write  $Q(\xi_m)$  for  $Q[x]/(\Phi_m(x))$  without much fear of ambiguity; we will do so from now on, the identification being  $\xi_m \mapsto x$ . One advantage of this is that one can easily talk

about cyclotomic fields being extensions of one another, or intersections or compositums; all of these things take place considering them as subfield of  $C$ . We now investigate some basic properties of cyclotomic fields. The first issue is whether or not they are all distinct; to determine this, we need to know which roots of unity lie in  $Q(\xi_m)$ . Note, for example, that if  $m$  is odd, then  $-\xi_m$  is a  $2m^{\text{th}}$  root of unity. We will show that this is the only way in which one can obtain any non- $m^{\text{th}}$  roots of unity.

LEMMA 1.5 If  $m$  divides  $n$ , then  $Q(\xi_m)$  is contained in  $Q(\xi_n)$

PROOF. Since  $\xi_m^{n/m} = \xi_n$ , we have  $\xi_m \in Q(\xi_n)$ , so the result is clear

LEMMA 1.6 If  $m$  and  $n$  are relatively prime, then

$$Q(\xi_m, \xi_n) = Q(\xi_{mn})$$

and

$$Q(\xi_m) \cap Q(\xi_n) = Q$$

(Recall the  $Q(\xi_m, \xi_n)$  is the compositum of  $Q(\xi_m)$  and  $Q(\xi_n)$ )

PROOF. One checks easily that  $\xi_m \xi_n$  is a primitive  $mn^{\text{th}}$  root of unity, so that

$$Q(\xi_{mn}) \subseteq Q(\xi_m, \xi_n)$$

$$[Q(\xi_m, \xi_n) : Q] \leq [Q(\xi_m) : Q][Q(\xi_n) : Q]$$

$$= \phi(m)\phi(n) = \phi(mn);$$

Since  $[Q(\xi_{mn}) : Q] = \phi(mn)$ ; this implies that

$Q(\xi_m, \xi_n) = Q(\xi_{mn})$  We know that  $Q(\xi_m, \xi_n)$  has degree  $\phi(mn)$  over  $Q$ , so we must have

$$[Q(\xi_m, \xi_n) : Q(\xi_m)] = \phi(n)$$

and

$$[Q(\xi_m, \xi_n) : Q(\xi_n)] = \phi(m)$$

$$[Q(\xi_m) : Q(\xi_m) \cap Q(\xi_n)] \geq \phi(m)$$

And thus that  $Q(\xi_m) \cap Q(\xi_n) = Q$

PROPOSITION 1.2 For any  $m$  and  $n$

$$Q(\xi_m, \xi_n) = Q(\xi_{[m,n]})$$

And

$$Q(\xi_m) \cap Q(\xi_n) = Q(\xi_{(m,n)});$$

here  $[m, n]$  and  $(m, n)$  denote the least common multiple and the greatest common divisor of  $m$  and  $n$ , respectively.

PROOF. Write  $m = p_1^{e_1} \dots p_k^{e_k}$  and  $p_1^{f_1} \dots p_k^{f_k}$  where the  $p_i$  are distinct primes. (We allow  $e_i$  or  $f_i$  to be zero)

$$Q(\xi_m) = Q(\xi_{p_1^{e_1}}) Q(\xi_{p_2^{e_2}}) \dots Q(\xi_{p_k^{e_k}})$$

and

$$Q(\xi_n) = Q(\xi_{p_1^{f_1}}) Q(\xi_{p_2^{f_2}}) \dots Q(\xi_{p_k^{f_k}})$$

Thus

$$\begin{aligned} Q(\xi_m, \xi_n) &= Q(\xi_{p_1^{e_1}}) \dots Q(\xi_{p_2^{e_2}}) Q(\xi_{p_1^{f_1}}) \dots Q(\xi_{p_k^{f_k}}) \\ &= Q(\xi_{p_1^{e_1}}) Q(\xi_{p_1^{f_1}}) \dots Q(\xi_{p_k^{e_k}}) Q(\xi_{p_k^{f_k}}) \\ &= Q(\xi_{p_1^{\max(e_1, f_1)}}) \dots Q(\xi_{p_k^{\max(e_k, f_k)}}) \\ &= Q(\xi_{p_1^{\max(e_1, f_1)} \dots p_k^{\max(e_k, f_k)}}) \\ &= Q(\xi_{[m, n]}); \end{aligned}$$

An entirely similar computation shows that  $Q(\xi_m) \cap Q(\xi_n) = Q(\xi_{(m,n)})$

Mutual information measures the information transferred when  $x_i$  is sent and  $y_j$  is received, and is defined as

$$I(x_i, y_j) = \log_2 \frac{P(x_i/y_j)}{P(x_i)} \text{ bits} \quad (1)$$

In a noise-free channel, **each**  $y_i$  is uniquely connected to the corresponding  $x_i$ , and so they constitute an input-output pair  $(x_i, y_i)$  for which

$$P(x_i/y_j) = 1 \text{ and } I(x_i, y_j) = \log_2 \frac{1}{P(x_i)} \text{ bits; that is, the}$$

transferred information is equal to the self-information that corresponds to the input  $x_i$ . In a very noisy channel, the output  $y_i$  and input  $x_i$  would be completely uncorrelated, and so

$$P(x_i/y_j) = P(x_i) \text{ and also } I(x_i, y_j) = 0; \text{ that is, there is no}$$

transference of information. In general, a given channel will operate between these two extremes. The mutual information is defined between the input and the output of a given channel. An average of the calculation of the mutual information for all

input-output pairs of a given channel is the average mutual information:

$$I(X, Y) = \sum_{i,j} P(x_i, y_j) I(x_i, y_j) = \sum_{i,j} P(x_i, y_j) \log_2 \left[ \frac{P(x_i/y_j)}{P(x_i)} \right] \text{ bits per}$$

symbol. This calculation is done over the input and output alphabets. The average mutual information. The following expressions are useful for modifying the mutual information expression:

$$P(x_i, y_j) = P(x_i/y_j) P(y_j) = P(y_j/x_i) P(x_i)$$

$$P(y_j) = \sum_i P(y_j/x_i) P(x_i)$$

$$P(x_i) = \sum_j P(x_i/y_j) P(y_j)$$

Then

$$\begin{aligned} I(X, Y) &= \sum_{i,j} P(x_i, y_j) \\ &= \sum_{i,j} P(x_i, y_j) \log_2 \left[ \frac{1}{P(x_i)} \right] \\ &\quad - \sum_{i,j} P(x_i, y_j) \log_2 \left[ \frac{1}{P(x_i/y_j)} \right] \\ &= \sum_{i,j} P(x_i, y_j) \log_2 \left[ \frac{1}{P(x_i)} \right] \\ &= \sum_i \left[ P(x_i/y_j) P(y_j) \right] \log_2 \frac{1}{P(x_i)} \\ &= \sum_i P(x_i) \log_2 \frac{1}{P(x_i)} = H(X) \\ I(X, Y) &= H(X) - H(X/Y) \end{aligned}$$

Where  $H(X/Y) = \sum_{i,j} P(x_i, y_j) \log_2 \frac{1}{P(x_i/y_j)}$  is

usually called the equivocation. In a sense, the equivocation can be seen as the information lost in the noisy channel, and is a function of the backward conditional probability. The observation of an output symbol  $y_j$  provides

$H(X) - H(X/Y)$  bits of information. This difference is the mutual information of the channel. *Mutual Information: Properties* Since

$$P(x_i/y_j)P(y_j) = P(y_j/x_i)P(x_i)$$

The mutual information fits the condition

$$I(X, Y) = I(Y, X)$$

And by interchanging input and output it is also true that

$$I(X, Y) = H(Y) - H(Y/X)$$

Where

$$H(Y) = \sum_j P(y_j) \log_2 \frac{1}{P(y_j)}$$

This last entropy is usually called the noise entropy. Thus, the information transferred through the channel is the difference between the output entropy and the noise entropy. Alternatively, it can be said that the channel mutual information is the difference between the number of bits needed for determining a given input symbol before knowing the corresponding output symbol and the number of bits needed for determining a given input symbol after knowing the corresponding output symbol

$$I(X, Y) = H(X) - H(X/Y)$$

As the channel mutual information expression is a difference between two quantities, it seems that this parameter can adopt negative values. However, and in spite of the fact that for some  $y_j$ ,  $H(X/y_j)$  can be larger than  $H(X)$ , this is not possible for the average value calculated over all the outputs:

$$\sum_{i,j} P(x_i, y_j) \log_2 \frac{P(x_i/y_j)}{P(x_i)} = \sum_{i,j} P(x_i, y_j) \log_2 \frac{P(x_i, y_j)}{P(x_i)P(y_j)}$$

Then

$$-I(X, Y) = \sum_{i,j} P(x_i, y_j) \frac{P(x_i)P(y_j)}{P(x_i, y_j)} \leq 0$$

Because this expression is of the form

$$\sum_{i=1}^M P_i \log_2 \left( \frac{Q_i}{P_i} \right) \leq 0$$

The above expression can be applied due to the factor  $P(x_i)P(y_j)$ , which is the product of two probabilities, so

that it behaves as the quantity  $Q_i$ , which in this expression is a dummy variable that fits the condition  $\sum_i Q_i \leq 1$ . It can be concluded that the average mutual information is a non-negative number. It can also be equal to zero, when the input and the output are independent of each other. A related entropy called the joint entropy is defined as

$$\begin{aligned} H(X, Y) &= \sum_{i,j} P(x_i, y_j) \log_2 \frac{1}{P(x_i, y_j)} \\ &= \sum_{i,j} P(x_i, y_j) \log_2 \frac{P(x_i)P(y_j)}{P(x_i, y_j)} \\ &+ \sum_{i,j} P(x_i, y_j) \log_2 \frac{1}{P(x_i)P(y_j)} \end{aligned}$$

**Theorem 1.5:** Entropies of the binary erasure channel (BEC) The BEC is defined with an alphabet of two inputs and three outputs, with symbol probabilities.

$P(x_1) = \alpha$  and  $P(x_2) = 1 - \alpha$ , and transition probabilities

$$P(y_3/x_2) = 1 - p \text{ and } P(y_2/x_1) = 0,$$

$$\text{and } P(y_3/x_1) = 0$$

$$\text{and } P(y_1/x_2) = p$$

$$\text{and } P(y_2/x_2) = 1 - p$$

**Lemma 1.7.** Given an arbitrary restricted time-discrete, amplitude-continuous channel whose restrictions are determined by sets  $F_n$  and whose density functions exhibit no dependence on the state  $s$ , let  $n$  be a fixed positive integer, and  $p(x)$  an arbitrary probability density function on Euclidean  $n$ -space.  $p(y|x)$  for the density  $p_n(y_1, \dots, y_n | x_1, \dots, x_n)$  and  $F$  for  $F_n$ . For any real number  $a$ , let

$$A = \left\{ (x, y) : \log \frac{p(y|x)}{p(y)} > a \right\} \quad (1)$$

Then for each positive integer  $u$ , there is a code  $(u, n, \lambda)$  such that

$$\lambda \leq ue^{-a} + P\{(X, Y) \notin A\} + P\{X \notin F\} \quad (2)$$

Where

$$P\{(X, Y) \in A\} = \int_A \dots \int p(x, y) dx dy, \quad p(x, y) = p(x)p(y|x)$$

and

$$P\{X \in F\} = \int_F \dots \int p(x) dx$$

*Proof:* A sequence  $x^{(1)} \in F$  such that

$$P\{Y \in A_{x^{(1)}} | X = x^{(1)}\} \geq 1 - \varepsilon$$

where  $A_x = \{y : (x, y) \in A\}$ ;

Choose the decoding set  $B_1$  to be  $A_{x^{(1)}}$ . Having chosen

$x^{(1)}, \dots, x^{(k-1)}$  and  $B_1, \dots, B_{k-1}$ , select  $x^k \in F$  such that

$$P\left\{Y \in A_{x^{(k)}} - \bigcup_{i=1}^{k-1} B_i \mid X = x^{(k)}\right\} \geq 1 - \varepsilon;$$

Set  $B_k = A_{x^{(k)}} - \bigcup_{i=1}^{k-1} B_i$ . If the process does not terminate in a finite number of steps, then the sequences  $x^{(i)}$  and decoding sets  $B_i$ ,  $i=1,2,\dots,u$ , form the desired code. Thus assume that the process terminates after  $t$  steps. (Conceivably  $t=0$ ). We will show  $t \geq u$  by showing that  $\varepsilon \leq te^{-a} + P\{(X,Y) \notin A\} + P\{X \notin F\}$ . We proceed as follows.

$$B = \bigcup_{j=1}^t B_j. \text{ (If } t=0, \text{ take } B=\emptyset). \text{ Then}$$

$$P\{(X,Y) \in A\} = \int_{(x,y) \in A} p(x,y) dx dy$$

$$\begin{aligned} \text{Let} \\ &= \int_x p(x) \int_{y \in A_x} p(y|x) dy dx \\ &= \int_x p(x) \int_{y \in B \cap A_x} p(y|x) dy dx + \int_x p(x) \end{aligned}$$

#### E. Algorithms

**Ideals.** Let  $A$  be a ring. Recall that an *ideal*  $a$  in  $A$  is a subset such that  $a$  is subgroup of  $A$  regarded as a group under addition;

$$a \in a, r \in A \Rightarrow ra \in a$$

The ideal generated by a subset  $S$  of  $A$  is the intersection of all ideals  $A$  containing  $a$  ----- it is easy to verify that this is in fact an ideal, and that it consist of all finite sums of the form  $\sum r_i s_i$  with  $r_i \in A, s_i \in S$ . When  $S = \{s_1, \dots, s_m\}$ , we shall write  $(s_1, \dots, s_m)$  for the ideal it generates.

Let  $a$  and  $b$  be ideals in  $A$ . The set  $\{a+b \mid a \in a, b \in b\}$  is an ideal, denoted by  $a+b$ . The ideal generated by  $\{ab \mid a \in a, b \in b\}$  is denoted by  $ab$ . Note that  $ab \subset a \cap b$ . Clearly  $ab$  consists of all finite sums  $\sum a_i b_i$  with  $a_i \in a$  and  $b_i \in b$ , and if  $a = (a_1, \dots, a_m)$  and  $b = (b_1, \dots, b_n)$ , then  $ab = (a_1 b_1, \dots, a_i b_j, \dots, a_m b_n)$ . Let  $a$  be an ideal of  $A$ . The set of cosets of  $a$  in  $A$  forms a ring  $A/a$ , and  $a \mapsto a+a$  is a homomorphism  $\phi: A \mapsto A/a$ . The map  $b \mapsto \phi^{-1}(b)$  is a one to one correspondence between the ideals of  $A/a$  and the ideals of  $A$  containing  $a$ . An ideal  $p$  is *prime* if  $p \neq A$  and  $ab \in p \Rightarrow a \in p$  or

$b \in p$ . Thus  $p$  is prime if and only if  $A/p$  is nonzero and has the property that  $ab=0, b \neq 0 \Rightarrow a=0$ , i.e.,  $A/p$  is an integral domain. An ideal  $m$  is *maximal* if  $m \neq A$  and there does not exist an ideal  $n$  contained strictly between  $m$  and  $A$ . Thus  $m$  is maximal if and only if  $A/m$  has no proper nonzero ideals, and so is a field. Note that  $m$  maximal  $\Rightarrow m$  prime. The ideals of  $A \times B$  are all of the form  $a \times b$ , with  $a$  and  $b$  ideals in  $A$  and  $B$ . To see this, note that if  $c$  is an ideal in  $A \times B$  and  $(a,b) \in c$ , then  $(a,0) = (a,b)(1,0) \in c$  and  $(0,b) = (a,b)(0,1) \in c$ . This shows that  $c = a \times b$  with

$$a = \{a \mid (a,b) \in c \text{ some } b \in b\}$$

and

$$b = \{b \mid (a,b) \in c \text{ some } a \in a\}$$

Let  $A$  be a ring. An  $A$ -algebra is a ring  $B$  together with a homomorphism  $i_B: A \rightarrow B$ . A *homomorphism of  $A$ -algebra*  $B \rightarrow C$  is a homomorphism of rings  $\phi: B \rightarrow C$  such that  $\phi(i_B(a)) = i_C(a)$  for all  $a \in A$ . An  $A$ -algebra  $B$  is said to be *finitely generated* (or of *finite-type* over  $A$ ) if there exist elements  $x_1, \dots, x_n \in B$  such that every element of  $B$  can be expressed as a polynomial in the  $x_i$  with coefficients in  $i(A)$ , i.e., such that the homomorphism  $A[X_1, \dots, X_n] \rightarrow B$  sending  $X_i$  to  $x_i$  is surjective. A ring homomorphism  $A \rightarrow B$  is *finite*, and  $B$  is finitely generated as an  $A$ -module. Let  $k$  be a field, and let  $A$  be a  $k$ -algebra. If  $1 \neq 0$  in  $A$ , then the map  $k \rightarrow A$  is injective, we can identify  $k$  with its image, i.e., we can regard  $k$  as a subring of  $A$ . If  $1=0$  in a ring  $R$ , the  $R$  is the zero ring, i.e.,  $R = \{0\}$ . **Polynomial rings.** Let  $k$  be a field. A *monomial* in  $X_1, \dots, X_n$  is an expression of the form  $X_1^{a_1} \dots X_n^{a_n}$ ,  $a_j \in \mathbb{N}$ . The *total degree* of the monomial is  $\sum a_i$ . We sometimes abbreviate it by  $X^\alpha$ ,  $\alpha = (a_1, \dots, a_n) \in \mathbb{N}^n$ . The elements of the polynomial ring  $k[X_1, \dots, X_n]$  are finite sums  $\sum c_{a_1, \dots, a_n} X_1^{a_1} \dots X_n^{a_n}$ ,  $c_{a_1, \dots, a_n} \in k$ ,  $a_j \in \mathbb{N}$ . With the obvious notions of equality, addition and multiplication. Thus the monomials form basis for  $k[X_1, \dots, X_n]$  as a  $k$ -vector space. The ring  $k[X_1, \dots, X_n]$  is an integral domain, and the only units in it are the nonzero constant polynomials. A polynomial

$f(X_1, \dots, X_n)$  is *irreducible* if it is nonconstant and has only the obvious factorizations, i.e.,  $f = gh \Rightarrow g$  or  $h$  is constant. **Division in  $k[X]$ .** The division algorithm allows us to divide a nonzero polynomial into another: let  $f$  and  $g$  be polynomials in  $k[X]$  with  $g \neq 0$ ; then there exist unique polynomials  $q, r \in k[X]$  such that  $f = qg + r$  with either  $r = 0$  or  $\deg r < \deg g$ . Moreover, there is an algorithm for deciding whether  $f \in (g)$ , namely, find  $r$  and check whether it is zero. Moreover, the Euclidean algorithm allows to pass from finite set of generators for an ideal in  $k[X]$  to a single generator by successively replacing each pair of generators with their greatest common divisor.

(Pure) **lexicographic ordering (lex).** Here monomials are ordered by lexicographic(dictionary) order. More precisely, let  $\alpha = (a_1, \dots, a_n)$  and  $\beta = (b_1, \dots, b_n)$  be two elements of  $\square^n$ ; then  $\alpha > \beta$  and  $X^\alpha > X^\beta$  (lexicographic ordering) if, in the vector difference  $\alpha - \beta \in \square$ , the left most nonzero entry is positive. For example,

$XY^2 > Y^3Z^4$ ;  $X^3Y^2Z^4 > X^3Y^2Z$ . Note that this isn't quite how the dictionary would order them: it would put  $XXXXYYZZZZ$  after  $XXXXYYZ$ . **Graded reverse lexicographic order (grevlex).** Here monomials are ordered by total degree, with ties broken by reverse lexicographic ordering. Thus,  $\alpha > \beta$  if  $\sum a_i > \sum b_i$ , or  $\sum a_i = \sum b_i$  and in  $\alpha - \beta$  the right most nonzero entry is negative. For example:

$X^4Y^4Z^7 > X^5Y^5Z^4$  (total degree greater)

$XY^5Z^2 > X^4YZ^3$ ,  $X^5YZ > X^4YZ^2$ .

**Orderings on  $k[X_1, \dots, X_n]$ .** Fix an ordering on the monomials in  $k[X_1, \dots, X_n]$ . Then we can write an element

$f$  of  $k[X_1, \dots, X_n]$  in a canonical fashion, by re-ordering its elements in decreasing order. For example, we would write

$f = 4XY^2Z + 4Z^2 - 5X^3 + 7X^2Z^2$

as

$f = -5X^3 + 7X^2Z^2 + 4XY^2Z + 4Z^2$  (lex)

or

$f = 4XY^2Z + 7X^2Z^2 - 5X^3 + 4Z^2$  (grevlex)

Let  $\sum a_\alpha X^\alpha \in k[X_1, \dots, X_n]$ , in decreasing order:

$f = a_{\alpha_0} X^{\alpha_0} + a_{\alpha_1} X^{\alpha_1} + \dots$ ,  $\alpha_0 > \alpha_1 > \dots$ ,  $\alpha_0 \neq 0$

Then we define.

- The *multidegree* of  $f$  to be  $\text{multdeg}(f) = \alpha_0$ ;
- The *leading coefficient* of  $f$  to be  $LC(f) = a_{\alpha_0}$ ;
- The *leading monomial* of  $f$  to be  $LM(f) = X^{\alpha_0}$ ;
- The *leading term* of  $f$  to be  $LT(f) = a_{\alpha_0} X^{\alpha_0}$

For the polynomial  $f = 4XY^2Z + \dots$ , the multidegree is (1,2,1), the leading coefficient is 4, the leading monomial is  $XY^2Z$ , and the leading term is  $4XY^2Z$ . **The division algorithm in  $k[X_1, \dots, X_n]$ .** Fix a monomial ordering in  $\square^n$ .

Suppose given a polynomial  $f$  and an ordered set  $(g_1, \dots, g_s)$  of polynomials; the division algorithm then constructs polynomials  $a_1, \dots, a_s$  and  $r$  such that  $f = a_1g_1 + \dots + a_sg_s + r$  Where either  $r = 0$  or no monomial in  $r$  is divisible by any of  $LT(g_1), \dots, LT(g_s)$

**Step 1:** If  $LT(g_1) | LT(f)$ , divide  $g_1$  into  $f$  to get

$$f = a_1g_1 + h, \quad a_1 = \frac{LT(f)}{LT(g_1)} \in k[X_1, \dots, X_n]$$

If  $LT(g_1) | LT(h)$ , repeat the process until  $f = a_1g_1 + f_1$  (different  $a_1$ ) with  $LT(f_1)$  not divisible by  $LT(g_1)$ . Now divide  $g_2$  into  $f_1$ , and so on, until  $f = a_1g_1 + \dots + a_sg_s + r_1$  With  $LT(r_1)$  not divisible by any  $LT(g_1), \dots, LT(g_s)$  **Step 2:** Rewrite  $r_1 = LT(r_1) + r_2$ , and repeat Step 1 with  $r_2$  for  $f$ :  $f = a_1g_1 + \dots + a_sg_s + LT(r_1) + r_3$  (different  $a_i$ 's)

**Monomial ideals.** In general, an ideal  $a$  will contain a polynomial without containing the individual terms of the polynomial; for example, the ideal  $a = (Y^2 - X^3)$  contains  $Y^2 - X^3$  but not  $Y^2$  or  $X^3$ .

**DEFINITION 1.5.** An ideal  $a$  is *monomial* if  $\sum c_\alpha X^\alpha \in a \Rightarrow X^\alpha \in a$  all  $\alpha$  with  $c_\alpha \neq 0$ .

**PROPOSITION 1.3.** Let  $a$  be a *monomial ideal*, and let  $A = \{\alpha | X^\alpha \in a\}$ . Then  $A$  satisfies the condition  $\alpha \in A, \beta \in \square^n \Rightarrow \alpha + \beta \in A$  (\*) And  $a$  is the  $k$ -subspace of  $k[X_1, \dots, X_n]$  generated by the  $X^\alpha, \alpha \in A$ . Conversely, if  $A$  is a subset of  $\square^n$  satisfying (\*), then the

$k$ -subspace  $a$  of  $k[X_1, \dots, X_n]$  generated by  $\{X^\alpha \mid \alpha \in A\}$  is a monomial ideal.

PROOF. It is clear from its definition that a monomial ideal  $a$  is the  $k$ -subspace of  $k[X_1, \dots, X_n]$

generated by the set of monomials it contains. If  $X^\alpha \in a$  and  $X^\beta \in k[X_1, \dots, X_n]$ .

If a permutation is chosen uniformly and at random from the  $n!$  possible permutations in  $S_n$ , then the counts  $C_j^{(n)}$  of cycles of length  $j$  are dependent random variables. The joint distribution of  $C^{(n)} = (C_1^{(n)}, \dots, C_n^{(n)})$  follows from Cauchy's formula, and is given by

$$P[C^{(n)} = c] = \frac{1}{n!} N(n, c) = 1 \left\{ \sum_{j=1}^n jc_j = n \right\} \prod_{j=1}^n \left( \frac{1}{j} \right)^{c_j} \frac{1}{c_j!}, \quad (1.1)$$

for  $c \in \square_+^n$ .

**Lemma 1.7** For nonnegative integers

$m_1, \dots, m_n$ ,

$$E \left( \prod_{j=1}^n (C_j^{(n)})^{m_j} \right) = \left( \prod_{j=1}^n \left( \frac{1}{j} \right)^{m_j} \right) 1 \left\{ \sum_{j=1}^n jm_j \leq n \right\} \quad (1.4)$$

*Proof.* This can be established directly by exploiting cancellation of the form  $c_j^{[m_j]} / c_j! = 1 / (c_j - m_j)!$  when  $c_j \geq m_j$ , which occurs between the ingredients in Cauchy's formula and the falling factorials in the moments. Write  $m = \sum jm_j$ . Then, with the first sum indexed by  $c = (c_1, \dots, c_n) \in \square_+^n$  and the last sum indexed by  $d = (d_1, \dots, d_n) \in \square_+^n$  via the correspondence  $d_j = c_j - m_j$ , we have

$$\begin{aligned} E \left( \prod_{j=1}^n (C_j^{(n)})^{m_j} \right) &= \sum_c P[C^{(n)} = c] \prod_{j=1}^n (c_j)^{m_j} \\ &= \sum_{c: c_j \geq m_j \text{ for all } j} 1 \left\{ \sum_{j=1}^n jc_j = n \right\} \prod_{j=1}^n \frac{(c_j)^{m_j}}{j^{c_j} c_j!} \\ &= \prod_{j=1}^n \frac{1}{j^{m_j}} \sum_d 1 \left\{ \sum_{j=1}^n jd_j = n - m \right\} \prod_{j=1}^n \frac{1}{j^{d_j} (d_j)!} \end{aligned}$$

This last sum simplifies to the indicator  $1(m \leq n)$ , corresponding to the fact that if  $n - m \geq 0$ , then  $d_j = 0$  for  $j > n - m$ , and a random permutation in  $S_{n-m}$  must have

some cycle structure  $(d_1, \dots, d_{n-m})$ . The moments of  $C_j^{(n)}$  follow immediately as

$$E(C_j^{(n)})^{[r]} = j^{-r} 1\{jr \leq n\} \quad (1.2)$$

We note for future reference that (1.4) can also be written in the form

$$E \left( \prod_{j=1}^n (C_j^{(n)})^{m_j} \right) = E \left( \prod_{j=1}^n Z_j^{m_j} \right) 1 \left\{ \sum_{j=1}^n jm_j \leq n \right\}, \quad (1.3)$$

Where the  $Z_j$  are independent Poisson-distribution random variables that satisfy  $E(Z_j) = 1/j$

**The marginal distribution of cycle counts** provides a formula for the joint distribution of the cycle counts  $C_j^n$ , we find the distribution of  $C_j^n$  using a combinatorial approach combined with the inclusion-exclusion formula.

**Lemma 1.8.** For  $1 \leq j \leq n$ ,

$$P[C_j^{(n)} = k] = \frac{j^{-k}}{k!} \sum_{l=0}^{[n/j]-k} (-1)^l \frac{j^{-l}}{l!} \quad (1.1)$$

*Proof.* Consider the set  $I$  of all possible cycles of length  $j$ , formed with elements chosen from  $\{1, 2, \dots, n\}$ , so that  $|I| = n^{[j]V/j}$ . For each  $\alpha \in I$ , consider the "property"  $G_\alpha$  of having  $\alpha$ ; that is,  $G_\alpha$  is the set of permutations  $\pi \in S_n$  such that  $\alpha$  is one of the cycles of  $\pi$ . We then have  $|G_\alpha| = (n-j)!$ , since the elements of  $\{1, 2, \dots, n\}$  not in  $\alpha$  must be permuted among themselves. To use the inclusion-exclusion formula we need to calculate the term  $S_r$ , which is the sum of the probabilities of the  $r$ -fold intersection of properties, summing over all sets of  $r$  distinct properties. There are two cases to consider. If the  $r$  properties are indexed by  $r$  cycles having no elements in common, then the intersection specifies how  $rj$  elements are moved by the permutation, and there are  $(n-rj)!(rj \leq n)$  permutations in the intersection. There are  $n^{[rj]} / (j^r r!)$  such intersections. For the other case, some two distinct properties name some element in common, so no permutation can have both these properties, and the  $r$ -fold intersection is empty. Thus

$$\begin{aligned} S_r &= (n-rj)!(rj \leq n) \\ &\times \frac{n^{[rj]}}{j^r r! n!} = 1(rj \leq n) \frac{1}{j^r r!} \end{aligned}$$

Finally, the inclusion-exclusion series for the number of permutations having exactly  $k$  properties is

$$\sum_{l \geq 0} (-1)^l \binom{k+l}{l} S_{k+l},$$

Which simplifies to (1.1) Returning to the original hat-check problem, we substitute  $j=1$  in (1.1) to obtain the distribution of the number of fixed points of a random permutation. For  $k = 0, 1, \dots, n$ ,

$$P[C_1^{(n)} = k] = \frac{1}{k!} \sum_{l=0}^{n-k} (-1)^l \frac{1}{l!}, \quad (1.2)$$

and the moments of  $C_1^{(n)}$  follow from (1.2) with  $j=1$ . In particular, for  $n \geq 2$ , the mean and variance of  $C_1^{(n)}$  are both equal to 1. The joint distribution of  $(C_1^{(n)}, \dots, C_b^{(n)})$  for any  $1 \leq b \leq n$  has an expression similar to (1.7); this too can be derived by inclusion-exclusion. For any  $c = (c_1, \dots, c_b) \in \square_+^b$

with  $m = \sum i c_i$ ,

$$P[(C_1^{(n)}, \dots, C_b^{(n)}) = c] = \left\{ \prod_{i=1}^b \left( \frac{1}{i} \right)^{c_i} \frac{1}{c_i!} \right\} \sum_{\substack{l \geq 0 \text{ with} \\ \sum i l_i \leq n-m}} (-1)^{l_1 + \dots + l_b} \prod_{i=1}^b \left( \frac{1}{i} \right)^{l_i} \frac{1}{l_i!} \quad (1.3)$$

The joint moments of the first  $b$  counts  $C_1^{(n)}, \dots, C_b^{(n)}$  can be obtained directly from (1.2) and (1.3) by setting  $m_{b+1} = \dots = m_n = 0$

### The limit distribution of cycle counts

It follows immediately from Lemma 1.2 that for each fixed  $j$ , as  $n \rightarrow \infty$ ,

$$P[C_j^{(n)} = k] \rightarrow \frac{j^{-k}}{k!} e^{-1/j}, \quad k = 0, 1, 2, \dots,$$

So that  $C_j^{(n)}$  converges in distribution to a random variable  $Z_j$  having a Poisson distribution with mean  $1/j$ ; we use the notation  $C_j^{(n)} \rightarrow_d Z_j$  where  $Z_j \square P_o(1/j)$  to describe this. Infact, the limit random variables are independent.

**Theorem 1.6** The process of cycle counts converges in distribution to a Poisson process of  $\square$  with intensity  $j^{-1}$ . That is, as  $n \rightarrow \infty$ ,

$$(C_1^{(n)}, C_2^{(n)}, \dots) \rightarrow_d (Z_1, Z_2, \dots) \quad (1.1)$$

Where the  $Z_j, j = 1, 2, \dots$ , are independent Poisson-distributed random variables with  $E(Z_j) = \frac{1}{j}$

*Proof.* To establish the converges in distribution one shows that for each fixed  $b \geq 1$ , as  $n \rightarrow \infty$ ,

$$P[(C_1^{(n)}, \dots, C_b^{(n)}) = c] \rightarrow P[(Z_1, \dots, Z_b) = c]$$

### Error rates

The proof of Theorem says nothing about the rate of convergence. Elementary analysis can be used to estimate this rate when  $b = 1$ . Using properties of alternating series with decreasing terms, for  $k = 0, 1, \dots, n$ ,

$$\frac{1}{k!} \left( \frac{1}{(n-k+1)!} - \frac{1}{(n-k+2)!} \right) \leq |P[C_1^{(n)} = k] - P[Z_1 = k]| \leq \frac{1}{k!(n-k+1)!}$$

It follows that

$$\frac{2^{n+1}}{(n+1)!} \frac{n}{n+2} \leq \sum_{k=0}^n |P[C_1^{(n)} = k] - P[Z_1 = k]| \leq \frac{2^{n+1} - 1}{(n+1)!} \quad (1.11)$$

Since

$$P[Z_1 > n] = \frac{e^{-1}}{(n+1)!} \left( 1 + \frac{1}{n+2} + \frac{1}{(n+2)(n+3)} + \dots \right) < \frac{1}{(n+1)!},$$

We see from (1.11) that the total variation distance between the distribution  $L(C_1^{(n)})$  of  $C_1^{(n)}$  and the distribution  $L(Z_1)$  of  $Z_1$

Establish the asymptotics of  $P[A_n(C^{(n)})]$  under conditions  $(A_0)$  and  $(B_{01})$ , where

$$A_n(C^{(n)}) = \bigcap_{1 \leq i \leq n} \bigcap_{r_i + 1 \leq j \leq r_i} \{C_{ij}^{(n)} = 0\},$$

and  $\zeta_i = (r_i' / r_{id}) - 1 = O(i^{-g'})$  as  $i \rightarrow \infty$ , for some  $g' > 0$ . We start with the expression

$$P[A_n(C^{(n)})] = \frac{P[T_{0m}(Z') = n]}{P[T_{0m}(Z) = n]}$$

$$\prod_{\substack{1 \leq i \leq n \\ r_i + 1 \leq j \leq r_i}} \left\{ 1 - \frac{\theta}{ir_i} (1 + E_{i0}) \right\} \quad (1.1)$$

$$P[T_{0n}(Z') = n]$$

$$= \frac{\theta d}{n} \exp \left\{ \sum_{i \geq 1} [\log(1 + i^{-1} \theta d) - i^{-1} \theta d] \right\}$$

$$\left\{ 1 + O(n^{-1} \phi_{\{1,2,7\}}(n)) \right\} \quad (1.2)$$

and

$$P[T_{0n}(Z) = n]$$

$$= \frac{\theta d}{n} \exp \left\{ \sum_{i \geq 1} [\log(1 + i^{-1} \theta d) - i^{-1} \theta d] \right\}$$

$$\left\{ 1 + O(n^{-1} \phi_{\{1,2,7\}}(n)) \right\} \quad (1.3)$$



Where  $\phi'_{\{1,2,7\}}(n)$  refers to the quantity derived from  $Z'$ . It thus follows that  $P[A_n(C^{(n)})] \square Kn^{-\theta(1-d)}$  for a constant  $K$ , depending on  $Z$  and the  $r'_i$  and computable explicitly from (1.1) – (1.3), if Conditions  $(A_0)$  and  $(B_{01})$  are satisfied and if  $\zeta_i^* = O(i^{-g'})$  from some  $g' > 0$ , since, under these circumstances, both  $n^{-1}\phi'_{\{1,2,7\}}(n)$  and  $n^{-1}\phi_{\{1,2,7\}}(n)$  tend to zero as  $n \rightarrow \infty$ . In particular, for polynomials and square free polynomials, the relative error in this asymptotic approximation is of order  $n^{-1}$  if  $g' > 1$ .

For  $0 \leq b \leq n/8$  and  $n \geq n_0$ , with  $n_0$

$$\begin{aligned} d_{TV}(L(C[1,b]), L(Z[1,b])) \\ \leq d_{TV}(L(C[1,b]), L(Z[1,b])) \\ \leq \varepsilon_{\{7,7\}}(n,b), \end{aligned}$$

Where  $\varepsilon_{\{7,7\}}(n,b) = O(b/n)$  under Conditions  $(A_0), (D_1)$  and  $(B_{11})$ . Since, by the Conditioning Relation,

$$L(C[1,b] | T_{0b}(C) = l) = L(Z[1,b] | T_{0b}(Z) = l),$$

It follows by direct calculation that

$$\begin{aligned} d_{TV}(L(C[1,b]), L(Z[1,b])) \\ = d_{TV}(L(T_{0b}(C)), L(T_{0b}(Z))) \\ = \max_A \sum_{r \in A} P[T_{0b}(Z) = r] \\ \left\{ 1 - \frac{P[T_{bn}(Z) = n-r]}{P[T_{0n}(Z) = n]} \right\} \quad (1.4) \end{aligned}$$

Suppressing the argument  $Z$  from now on, we thus obtain

$$\begin{aligned} d_{TV}(L(C[1,b]), L(Z[1,b])) \\ = \sum_{r \geq 0} P[T_{0b} = r] \left\{ 1 - \frac{P[T_{bn} = n-r]}{P[T_{0n} = n]} \right\}_+ \\ \leq \sum_{r > n/2} P[T_{0b} = r] + \sum_{r=0}^{[n/2]} \frac{P[T_{0b} = r]}{P[T_{0b} = n]} \\ \times \left\{ \sum_{s=0}^n P[T_{0b} = s] (P[T_{bn} = n-s] - P[T_{bn} = n-r]) \right\}_+ \\ \leq \sum_{r > n/2} P[T_{0b} = r] + \sum_{r=0}^{[n/2]} P[T_{0b} = r] \end{aligned}$$

$$\begin{aligned} \times \sum_{s=0}^{[n/2]} P[T_{0b} = s] \frac{\{P[T_{bn} = n-s] - P[T_{bn} = n-r]\}}{P[T_{0n} = n]} \\ + \sum_{s=0}^{[n/2]} P[T_{0b} = r] \sum_{s=[n/2]+1}^n P[T = s] P[T_{bn} = n-s] / P[T_{0n} = n] \end{aligned}$$

The first sum is at most  $2n^{-1}ET_{0b}$ ; the third is bound by

$$\begin{aligned} (\max_{n/2 < s \leq n} P[T_{0b} = s]) / P[T_{0n} = n] \\ \leq \frac{2\varepsilon_{\{10.5(1)\}}(n/2, b)}{n} \frac{3n}{\theta P_\theta[0,1]}, \\ \frac{3n}{\theta P_\theta[0,1]} 4n^{-2}\phi_{\{10.8\}}^*(n) \sum_{r=0}^{[n/2]} P[T_{0b} = r] \sum_{s=0}^{[n/2]} P[T_{0b} = s] \frac{1}{2} |r-s| \\ \leq \frac{12\phi_{\{10.8\}}^*(n)}{\theta P_\theta[0,1]} \frac{ET_{0b}}{n} \end{aligned}$$

Hence we may take

$$\begin{aligned} \varepsilon_{\{7,7\}}(n,b) = 2n^{-1}ET_{0b}(Z) \left\{ 1 + \frac{6\phi_{\{10.8\}}^*(n)}{\theta P_\theta[0,1]} \right\} P \\ + \frac{6}{\theta P_\theta[0,1]} \varepsilon_{\{10.5(1)\}}(n/2, b) \quad (1.5) \end{aligned}$$

Required order under Conditions  $(A_0), (D_1)$  and  $(B_{11})$ , if

$S(\infty) < \infty$ . If not,  $\phi_{\{10.8\}}^*(n)$  can be replaced by  $\phi_{\{10.11\}}^*(n)$  in the above, which has the required order, without the restriction on the  $r_i$  implied by  $S(\infty) < \infty$ . Examining the Conditions  $(A_0), (D_1)$  and  $(B_{11})$ , it is perhaps surprising to find that  $(B_{11})$  is required instead of just  $(B_{01})$ ; that is, that we should need  $\sum_{l \geq 2} l\varepsilon_{il} = O(i^{-a_1})$  to hold for some  $a_1 > 1$ . A first observation is that a similar problem arises with the rate of decay of  $\varepsilon_{i1}$  as well. For this reason,  $n_1$  is

replaced by  $n_1$ . This makes it possible to replace condition  $(A_1)$  by the weaker pair of conditions  $(A_0)$  and  $(D_1)$  in the eventual assumptions needed for  $\varepsilon_{\{7,7\}}(n,b)$  to be of order  $O(b/n)$ ; the decay rate requirement of order  $i^{-1-\gamma}$  is shifted from  $\varepsilon_{i1}$  itself to its first difference. This is needed to obtain the right approximation error for the random mappings example. However, since all the classical applications make far more stringent assumptions about the  $\varepsilon_{il}, l \geq 2$ , than are made in  $(B_{11})$ . The critical point of the proof is seen where the initial estimate of the difference

$P[T_{bn}^{(m)} = s] - P[T_{bn}^{(m)} = s + 1]$ . The factor  $\mathcal{E}_{\{10.10\}}(n)$ ,  
□

which should be small, contains a far tail element from  $n_1$  of the form  $\phi_1^\theta(n) + u_1^*(n)$ , which is only small if  $a_1 > 1$ , being otherwise of order  $O(n^{1-a_1+\delta})$  for any  $\delta > 0$ , since  $a_2 > 1$  is in any case assumed. For  $s \geq n/2$ , this gives rise to a contribution of order  $O(n^{-1-a_1+\delta})$  in the estimate of the difference  $P[T_{bn} = s] - P[T_{bn} = s + 1]$ , which, in the remainder of the proof, is translated into a contribution of order  $O(n^{-1-a_1+\delta})$  for differences of the form  $P[T_{bn} = s] - P[T_{bn} = s + 1]$ , finally leading to a contribution of order  $bn^{-a_1+\delta}$  for any  $\delta > 0$  in  $\mathcal{E}_{\{7.7\}}(n, b)$ .

Some improvement would seem to be possible, defining the function  $g$  by  $g(w) = 1_{\{w=s\}} - 1_{\{w=s+t\}}$ , differences that are of the form  $P[T_{bn} = s] - P[T_{bn} = s + t]$  can be directly estimated, at a cost of only a single contribution of the form  $\phi_1^\theta(n) + u_1^*(n)$ . Then, iterating the cycle, in which one estimate of a difference in point probabilities is improved to an estimate of smaller order, a bound of the form  $|P[T_{bn} = s] - P[T_{bn} = s + t]| = O(n^{-2}t + n^{-1-a_1+\delta})$  for any  $\delta > 0$  could perhaps be attained, leading to a final error estimate in order  $O(bn^{-1} + n^{-1-a_1+\delta})$  for any  $\delta > 0$ , to replace  $\mathcal{E}_{\{7.7\}}(n, b)$ . This would be of the ideal order  $O(b/n)$  for large enough  $b$ , but would still be coarser for small  $b$ .

With  $b$  and  $n$  as in the previous section, we wish to show that

$$\left| d_{TV}(L(C[1, b]), L(Z[1, b])) - \frac{1}{2}(n+1)^{-1} |1 - \theta| E|T_{0b} - ET_{0b}| \right| \leq \mathcal{E}_{\{7.8\}}(n, b),$$

Where  $\mathcal{E}_{\{7.8\}}(n, b) = O(n^{-1}b[n^{-1}b + n^{-\beta_{12}+\delta}])$  for any  $\delta > 0$  under Conditions  $(A_0), (D_1)$  and  $(B_{12})$ , with  $\beta_{12}$ . The proof uses sharper estimates. As before, we begin with the formula

$$\begin{aligned} d_{TV}(L(C[1, b]), L(Z[1, b])) \\ = \sum_{r \geq 0} P[T_{0b} = r] \left\{ 1 - \frac{P[T_{bn} = n - r]}{P[T_{0n} = n]} \right\}_+ \end{aligned}$$

Now we observe that

$$\begin{aligned} & \left| \sum_{r \geq 0} P[T_{0b} = r] \left\{ 1 - \frac{P[T_{bn} = n - r]}{P[T_{0n} = n]} \right\}_+ - \sum_{r=0}^{[n/2]} \frac{P[T_{0b} = r]}{P[T_{0n} = n]} \right| \\ & \times \left| \sum_{s=[n/2]+1}^n P[T_{0b} = s] (P[T_{bn} = n - s] - P[T_{bn} = n - r]) \right| \\ & \leq 4n^{-2} ET_{0b}^2 + \left( \max_{n/2 < s \leq n} P[T_{0b} = s] \right) / P[T_{0n} = n] \\ & + P[T_{0b} > n/2] \\ & \leq 8n^{-2} ET_{0b}^2 + \frac{3\mathcal{E}_{\{10.5(2)\}}(n/2, b)}{\theta P_\theta[0, 1]}, \quad (1.1) \end{aligned}$$

We have

$$\begin{aligned} & \left| \sum_{r=0}^{[n/2]} \frac{P[T_{0b} = r]}{P[T_{0n} = n]} \right. \\ & \times \left( \left\{ \sum_{s=0}^{[n/2]} P[T_{0b} = s] (P[T_{bn} = n - s] - P[T_{bn} = n - r]) \right\}_+ \right. \\ & \left. - \left\{ \sum_{s=0}^{[n/2]} P[T_{0b} = s] \frac{(s-r)(1-\theta)}{n+1} P[T_{0n} = n] \right\}_+ \right) \left. \right| \\ & \leq \frac{1}{n^2 P[T_{0n} = n]} \sum_{r \geq 0} P[T_{0b} = r] \sum_{s \geq 0} P[T_{0b} = s] |s - r| \\ & \times \left\{ \mathcal{E}_{\{10.14\}}(n, b) + 2(r \vee s) |1 - \theta| n^{-1} \left\{ K_0 \theta + 4\phi_{\{10.8\}}^*(n) \right\} \right\} \\ & \leq \frac{6}{\theta n P_\theta[0, 1]} ET_{0b} \mathcal{E}_{\{10.14\}}(n, b) \\ & + 4 |1 - \theta| n^{-2} ET_{0b}^2 \left\{ K_0 \theta + 4\phi_{\{10.8\}}^*(n) \right\} \\ & \left( \frac{3}{\theta n P_\theta[0, 1]} \right) \}, \quad (1.2) \end{aligned}$$

The approximation in (1.2) is further simplified by noting that

$$\begin{aligned} & \sum_{r=0}^{[n/2]} P[T_{0b} = r] \left\{ \sum_{s=0}^{[n/2]} P[T_{0b} = s] \frac{(s-r)(1-\theta)}{n+1} \right\}_+ \\ & - \left\{ \sum_{s=0}^{[n/2]} P[T_{0b} = s] \frac{(s-r)(1-\theta)}{n+1} \right\}_+ \left. \right| \\ & \leq \sum_{r=0}^{[n/2]} P[T_{0b} = r] \sum_{s > [n/2]} P[T_{0b} = s] \frac{(s-r)|1-\theta|}{n+1} \\ & \leq |1 - \theta| n^{-1} E(T_{0b} 1_{\{T_{0b} > n/2\}}) \leq 2 |1 - \theta| n^{-2} ET_{0b}^2, \quad (1.3) \end{aligned}$$

and then by observing that

$$\sum_{r > [n/2]} P[T_{0b} = r] \left\{ \sum_{s \geq 0} P[T_{0b} = s] \frac{(s-r)(1-\theta)}{n+1} \right\} \\ \leq n^{-1} |1-\theta| (ET_{0b} P[T_{0b} > n/2] + E(T_{0b} 1_{\{T_{0b} > n/2\}})) \\ \leq 4|1-\theta| n^{-2} ET_{0b}^2 \quad (1.4)$$

Combining the contributions of (1.2) –(1.3), we thus find that

$$\left| d_{TV}(L(C[1,b]), L(Z[1,b])) \right| \\ -(n+1)^{-1} \sum_{r \geq 0} P[T_{0b} = r] \left\{ \sum_{s \geq 0} P[T_{0b} = s] (s-r)(1-\theta) \right\}_+ \\ \leq \mathcal{E}_{\{7.8\}}(n,b) \\ = \frac{3}{\theta P_\theta[0,1]} \left\{ \mathcal{E}_{\{10.5(2)\}}(n/2, b) + 2n^{-1} ET_{0b} \mathcal{E}_{\{10.14\}}(n,b) \right\} \\ + 2n^{-2} ET_{0b}^2 \left\{ 4 + 3|1-\theta| + \frac{24|1-\theta| \phi_{\{10.8\}}^*(n)}{\theta P_\theta[0,1]} \right\} \quad (1.5)$$

The quantity  $\mathcal{E}_{\{7.8\}}(n,b)$  is seen to be of the order claimed under Conditions  $(A_0), (D_1)$  and  $(B_{12})$ , provided that  $S(\infty) < \infty$ ; this supplementary condition can be removed if  $\phi_{\{10.8\}}^*(n)$  is replaced by  $\phi_{\{10.11\}}^*(n)$  in the definition of  $\mathcal{E}_{\{7.8\}}(n,b)$ , has the required order without the restriction on the  $r_i$  implied by assuming that  $S(\infty) < \infty$ . Finally, a direct calculation now shows that

$$\sum_{r \geq 0} P[T_{0b} = r] \left\{ \sum_{s \geq 0} P[T_{0b} = s] (s-r)(1-\theta) \right\}_+ \\ = \frac{1}{2} |1-\theta| E|T_{0b} - ET_{0b}|$$

**Example 1.0.** Consider the point  $O = (0, \dots, 0) \in \square^n$ . For an arbitrary vector  $r$ , the coordinates of the point  $x = O + r$  are equal to the respective coordinates of the vector  $r$ :  $x = (x^1, \dots, x^n)$  and  $r = (x^1, \dots, x^n)$ . The vector  $r$  such as in the example is called the position vector or the radius vector of the point  $x$ . (Or, in greater detail:  $r$  is the radius-vector of  $x$  w.r.t an origin  $O$ ). Points are frequently specified by their radius-vectors. This presupposes the choice of  $O$  as the “standard origin”. Let us summarize. We have considered  $\square^n$  and interpreted its elements in two ways: as points and as vectors. Hence we may say that we leading with the two copies of  $\square^n$ :  $\square^n = \{\text{points}\}$ ,  $\square^n = \{\text{vectors}\}$ . Operations with vectors: multiplication by a number, addition. Operations with points and vectors: adding a vector to a point (giving a point), subtracting two points (giving a vector).  $\square^n$  treated in this way is called an  $n$ -dimensional affine space. (An

“abstract” affine space is a pair of sets, the set of points and the set of vectors so that the operations as above are defined axiomatically). Notice that vectors in an affine space are also known as “free vectors”. Intuitively, they are not fixed at points and “float freely” in space. From  $\square^n$  considered as an affine space we can precede in two opposite directions:  $\square^n$  as an Euclidean space  $\Leftarrow \square^n$  as an affine space  $\Rightarrow \square^n$  as a manifold. Going to the left means introducing some extra structure which will make the geometry richer. Going to the right means forgetting about part of the affine structure; going further in this direction will lead us to the so-called “smooth (or differentiable) manifolds”. The theory of differential forms does not require any extra geometry. So our natural direction is to the right. The Euclidean structure, however, is useful for examples and applications. So let us say a few words about it:

**Remark 1.0.** *Euclidean geometry.* In  $\square^n$  considered as an affine space we can already do a good deal of geometry. For example, we can consider lines and planes, and quadric surfaces like an ellipsoid. However, we cannot discuss such things as “lengths”, “angles” or “areas” and “volumes”. To be able to do so, we have to introduce some more definitions, making  $\square^n$  a Euclidean space. Namely, we define the length of a vector  $a = (a^1, \dots, a^n)$  to be

$$|a| := \sqrt{(a^1)^2 + \dots + (a^n)^2} \quad (1)$$

After that we can also define distances between points as follows:

$$d(A, B) := |\overline{AB}| \quad (2)$$

One can check that the distance so defined possesses natural properties that we expect: it is always non-negative and equals zero only for coinciding points; the distance from  $A$  to  $B$  is the same as that from  $B$  to  $A$  (symmetry); also, for three points,  $A$ ,  $B$  and  $C$ , we have  $d(A, B) \leq d(A, C) + d(C, B)$  (the “triangle inequality”). To define angles, we first introduce the scalar product of two vectors

$$(a, b) := a^1 b^1 + \dots + a^n b^n \quad (3)$$

Thus  $|a| = \sqrt{(a, a)}$ . The scalar product is also denote by dot:  $a.b = (a, b)$ , and hence is often referred to as the “dot product”. Now, for nonzero vectors, we define the angle between them by the equality

$$\cos \alpha := \frac{(a, b)}{|a||b|} \quad (4)$$

The angle itself is defined up to an integral multiple of  $2\pi$ . For this definition to be consistent we have to ensure that the r.h.s. of (4) does not exceed 1 by the absolute value. This follows from the inequality

$$(a, b)^2 \leq |a|^2 |b|^2 \quad (5)$$

known as the Cauchy–Bunyakovsky–Schwarz inequality (various combinations of these three names are applied in different books). One of the ways of proving (5) is to consider the scalar square of the linear combination  $a + tb$ , where  $t \in \mathbb{R}$ . As  $(a + tb, a + tb) \geq 0$  is a quadratic polynomial in  $t$  which is never negative, its discriminant must be less or equal zero. Writing this explicitly yields (5). The triangle inequality for distances also follows from the inequality (5).

**Example 1.1.** Consider the function  $f(x) = x^i$  (the  $i$ -th coordinate). The linear function  $dx^i$  (the differential of  $x^i$ ) applied to an arbitrary vector  $h$  is simply  $h^i$ . From these examples follows that we can rewrite  $df$  as

$$df = \frac{\partial f}{\partial x^1} dx^1 + \dots + \frac{\partial f}{\partial x^n} dx^n, \quad (1)$$

which is the standard form. Once again: the partial derivatives in (1) are just the coefficients (depending on  $x$ );  $dx^1, dx^2, \dots$  are linear functions giving on an arbitrary vector  $h$  its coordinates  $h^1, h^2, \dots$ , respectively. Hence

$$df(x)(h) = \partial_{hf(x)} = \frac{\partial f}{\partial x^1} h^1 + \dots + \frac{\partial f}{\partial x^n} h^n, \quad (2)$$

**Theorem 1.7.** Suppose we have a parametrized curve  $t \mapsto x(t)$  passing through  $x_0 \in \mathbb{R}^n$  at  $t = t_0$  and with the velocity vector  $x(t_0) = v$ . Then

$$\frac{df(x(t))}{dt}(t_0) = \partial_v f(x_0) = df(x_0)(v) \quad (1)$$

*Proof.* Indeed, consider a small increment of the parameter  $t : t_0 \mapsto t_0 + \Delta t$ , Where  $\Delta t \mapsto 0$ . On the other hand, we have  $f(x_0 + h) - f(x_0) = df(x_0)(h) + \beta(h)|h|$  for an arbitrary vector  $h$ , where  $\beta(h) \rightarrow 0$  when  $h \rightarrow 0$ . Combining it together, for the increment of  $f(x(t))$  we obtain

$$\begin{aligned} & f(x(t_0 + \Delta t)) - f(x_0) \\ &= df(x_0)(v \Delta t + \alpha(\Delta t) \Delta t) \\ &+ \beta(v \Delta t + \alpha(\Delta t) \Delta t) \cdot |v \Delta t + \alpha(\Delta t) \Delta t| \\ &= df(x_0)(v) \cdot \Delta t + \gamma(\Delta t) \Delta t \end{aligned}$$

For a certain  $\gamma(\Delta t)$  such that  $\gamma(\Delta t) \rightarrow 0$  when  $\Delta t \rightarrow 0$  (we used the linearity of  $df(x_0)$ ). By the definition, this means that the derivative of  $f(x(t))$  at  $t = t_0$  is exactly  $df(x_0)(v)$ . The statement of the theorem can be expressed by a simple formula:

$$\frac{df(x(t))}{dt} = \frac{\partial f}{\partial x^1} x^1 + \dots + \frac{\partial f}{\partial x^n} x^n \quad (2)$$

To calculate the value Of  $df$  at a point  $x_0$  on a given vector  $v$  one can take an arbitrary curve passing Through  $x_0$  at  $t_0$  with  $v$  as the velocity vector at  $t_0$  and calculate the usual derivative of  $f(x(t))$  at  $t = t_0$ .

**Theorem 1.8.** For functions  $f, g : U \rightarrow \mathbb{R}, U \subset \mathbb{R}^n$ ,

$$d(f + g) = df + dg \quad (1)$$

$$d(fg) = df \cdot g + f \cdot dg \quad (2)$$

*Proof.* Consider an arbitrary point  $x_0$  and an arbitrary vector  $v$  stretching from it. Let a curve  $x(t)$  be such that  $x(t_0) = x_0$  and  $x(t_0) = v$ .

Hence  $d(f + g)(x_0)(v) = \frac{d}{dt}(f(x(t)) + g(x(t)))$

at  $t = t_0$  and

$$d(fg)(x_0)(v) = \frac{d}{dt}(f(x(t))g(x(t)))$$

at  $t = t_0$ . Formulae (1) and (2) then immediately follow from the corresponding formulae for the usual derivative. Now, almost without change the theory generalizes to functions taking values in  $\mathbb{R}^m$  instead of  $\mathbb{R}$ . The only difference is that now the differential of a map  $F : U \rightarrow \mathbb{R}^m$  at a point  $x$  will be a linear function taking vectors in  $\mathbb{R}^n$  to vectors in  $\mathbb{R}^m$  (instead of  $\mathbb{R}$ ). For an arbitrary vector  $h \in \mathbb{R}^n$ ,

$$F(x + h) = F(x) + dF(x)(h) + \beta(h)|h| \quad (3)$$

Where  $\beta(h) \rightarrow 0$  when  $h \rightarrow 0$ . We have  $dF = (dF^1, \dots, dF^m)$  and

$$dF = \frac{\partial F}{\partial x^1} dx^1 + \dots + \frac{\partial F}{\partial x^n} dx^n$$

$$= \begin{pmatrix} \frac{\partial F^1}{\partial x^1} & \dots & \frac{\partial F^1}{\partial x^n} \\ \dots & \dots & \dots \\ \frac{\partial F^m}{\partial x^1} & \dots & \frac{\partial F^m}{\partial x^n} \end{pmatrix} \begin{pmatrix} dx^1 \\ \dots \\ dx^n \end{pmatrix} \quad (4)$$

In this matrix notation we have to write vectors as vector-columns.

**Theorem 1.9.** For an arbitrary parametrized curve  $x(t)$  in  $\square^n$ , the differential of a map  $F: U \rightarrow \square^m$  (where  $U \subset \square^n$ ) maps the velocity vector  $\dot{x}(t)$  to the velocity vector of the curve  $F(x(t))$  in  $\square^m$ :

$$\frac{dF(x(t))}{dt} = dF(x(t))(\dot{x}(t)) \quad (1)$$

*Proof.* By the definition of the velocity vector,

$$x(t + \Delta t) = x(t) + \dot{x}(t)\Delta t + \alpha(\Delta t)\Delta t \quad (2)$$

Where  $\alpha(\Delta t) \rightarrow 0$  when  $\Delta t \rightarrow 0$ . By the definition of the differential,

$$F(x + h) = F(x) + dF(x)(h) + \beta(h)|h \quad (3)$$

Where  $\beta(h) \rightarrow 0$  when  $h \rightarrow 0$ . we obtain

$$F(x(t + \Delta t)) = F(x + \underbrace{\dot{x}(t)\Delta t + \alpha(\Delta t)\Delta t}_h)$$

$$= F(x) + dF(x)(\dot{x}(t)\Delta t + \alpha(\Delta t)\Delta t) + \beta(\dot{x}(t)\Delta t + \alpha(\Delta t)\Delta t)|\dot{x}(t)\Delta t + \alpha(\Delta t)\Delta t|$$

$$= F(x) + dF(x)(\dot{x}(t)\Delta t + \gamma(\Delta t)\Delta t)$$

For some  $\gamma(\Delta t) \rightarrow 0$  when  $\Delta t \rightarrow 0$ . This precisely means

that  $dF(x)\dot{x}(t)$  is the velocity vector of  $F(x)$ . As every vector attached to a point can be viewed as the velocity vector of some curve passing through this point, this theorem gives a clear geometric picture of  $dF$  as a linear map on vectors.

**Theorem 1.10** Suppose we have two maps  $F: U \rightarrow V$  and  $G: V \rightarrow W$ , where  $U \subset \square^n, V \subset \square^m, W \subset \square^p$  (open domains). Let  $F: x \mapsto y = F(x)$ . Then the differential of

the composite map  $GoF: U \rightarrow W$  is the composition of the differentials of  $F$  and  $G$ :

$$d(GoF)(x) = dG(y)odF(x) \quad (4)$$

*Proof.* We can use the description of the differential

. Consider a curve  $x(t)$  in  $\square^n$  with the velocity vector  $\dot{x}$ . Basically, we need to know to which vector in  $\square^p$  it is taken by  $d(GoF)$ . the curve  $(GoF)(x(t)) = G(F(x(t)))$ . By the same theorem, it equals the image under  $dG$  of the Anycast Flow vector to the curve  $F(x(t))$  in  $\square^m$ . Applying the theorem once again, we see that the velocity vector to the curve  $F(x(t))$  is the image under  $dF$  of the vector  $\dot{x}(t)$ . Hence  $d(GoF)(\dot{x}) = dG(dF(\dot{x}))$  for an arbitrary vector  $\dot{x}$ .

**Corollary 1.0.** If we denote coordinates in  $\square^n$  by  $(x^1, \dots, x^n)$  and in  $\square^m$  by  $(y^1, \dots, y^m)$ , and write

$$dF = \frac{\partial F}{\partial x^1} dx^1 + \dots + \frac{\partial F}{\partial x^n} dx^n \quad (1)$$

$$dG = \frac{\partial G}{\partial y^1} dy^1 + \dots + \frac{\partial G}{\partial y^m} dy^m, \quad (2)$$

Then the chain rule can be expressed as follows:

$$d(GoF) = \frac{\partial G}{\partial y^1} dF^1 + \dots + \frac{\partial G}{\partial y^m} dF^m, \quad (3)$$

Where  $dF^i$  are taken from (1). In other words, to get  $d(GoF)$  we have to substitute into (2) the expression for  $dy^i = dF^i$  from (3). This can also be expressed by the following matrix formula:

$$d(GoF) = \begin{pmatrix} \frac{\partial G^1}{\partial y^1} & \dots & \frac{\partial G^1}{\partial y^m} \\ \dots & \dots & \dots \\ \frac{\partial G^p}{\partial y^1} & \dots & \frac{\partial G^p}{\partial y^m} \end{pmatrix} \begin{pmatrix} \frac{\partial F^1}{\partial x^1} & \dots & \frac{\partial F^1}{\partial x^n} \\ \dots & \dots & \dots \\ \frac{\partial F^m}{\partial x^1} & \dots & \frac{\partial F^m}{\partial x^n} \end{pmatrix} \begin{pmatrix} dx^1 \\ \dots \\ dx^n \end{pmatrix} \quad (4)$$

i.e., if  $dG$  and  $dF$  are expressed by matrices of partial derivatives, then  $d(GoF)$  is expressed by the product of these matrices. This is often written as

$$\begin{pmatrix} \frac{\partial z^1}{\partial x^1} & \dots & \frac{\partial z^1}{\partial x^n} \\ \dots & \dots & \dots \\ \frac{\partial z^p}{\partial x^1} & \dots & \frac{\partial z^p}{\partial x^n} \end{pmatrix} = \begin{pmatrix} \frac{\partial z^1}{\partial y^1} & \dots & \frac{\partial z^1}{\partial y^m} \\ \dots & \dots & \dots \\ \frac{\partial z^p}{\partial y^1} & \dots & \frac{\partial z^p}{\partial y^m} \end{pmatrix} \begin{pmatrix} \frac{\partial y^1}{\partial x^1} & \dots & \frac{\partial y^1}{\partial x^n} \\ \dots & \dots & \dots \\ \frac{\partial y^m}{\partial x^1} & \dots & \frac{\partial y^m}{\partial x^n} \end{pmatrix}, \quad (5)$$

Or

$$\frac{\partial z^\mu}{\partial x^a} = \sum_{i=1}^m \frac{\partial z^\mu}{\partial y^i} \frac{\partial y^i}{\partial x^a}, \quad (6)$$

Where it is assumed that the dependence of  $y \in \square^m$  on  $x \in \square^n$  is given by the map  $F$ , the dependence of  $z \in \square^p$  on  $y \in \square^m$  is given by the map  $G$ , and the dependence of  $z \in \square^p$  on  $x \in \square^n$  is given by the composition  $GoF$ .

**Definition 1.6.** Consider an open domain  $U \subset \square^n$ . Consider also another copy of  $\square^n$ , denoted for distinction  $\square_y^n$ , with the standard coordinates  $(y^1 \dots y^n)$ . A system of coordinates in the open domain  $U$  is given by a map  $F: V \rightarrow U$ , where  $V \subset \square_y^n$  is an open domain of  $\square_y^n$ , such that the following three conditions are satisfied :

- (1)  $F$  is smooth;
- (2)  $F$  is invertible;
- (3)  $F^{-1}: U \rightarrow V$  is also smooth

The coordinates of a point  $x \in U$  in this system are the standard coordinates of  $F^{-1}(x) \in \square_y^n$

In other words,

$$F: (y^1, \dots, y^n) \mapsto x = x(y^1, \dots, y^n) \quad (1)$$

Here the variables  $(y^1, \dots, y^n)$  are the “new” coordinates of the point  $x$

**Example 1.2.** Consider a curve in  $\square^2$  specified in polar coordinates as

$$x(t): r = r(t), \varphi = \varphi(t) \quad (1)$$

We can simply use the chain rule. The map  $t \mapsto x(t)$  can be considered as the composition of the maps

$t \mapsto (r(t), \varphi(t)), (r, \varphi) \mapsto x(r, \varphi)$ . Then, by the chain rule, we have

$$\dot{x} = \frac{dx}{dt} = \frac{\partial x}{\partial r} \frac{dr}{dt} + \frac{\partial x}{\partial \varphi} \frac{d\varphi}{dt} = \frac{\partial x}{\partial r} \dot{r} + \frac{\partial x}{\partial \varphi} \dot{\varphi} \quad (2)$$

Here  $\dot{r}$  and  $\dot{\varphi}$  are scalar coefficients depending on  $t$ , whence the partial derivatives  $\frac{\partial x}{\partial r}, \frac{\partial x}{\partial \varphi}$  are vectors depending on point in  $\square^2$ . We can compare this with the formula in the “standard” coordinates:  $\dot{x} = e_1 \dot{x} + e_2 \dot{y}$ . Consider the vectors  $\frac{\partial x}{\partial r}, \frac{\partial x}{\partial \varphi}$ . Explicitly we have

$$\frac{\partial x}{\partial r} = (\cos \varphi, \sin \varphi) \quad (3)$$

$$\frac{\partial x}{\partial \varphi} = (-r \sin \varphi, r \cos \varphi) \quad (4)$$

From where it follows that these vectors make a basis at all points except for the origin (where  $r = 0$ ). It is instructive to sketch a picture, drawing vectors corresponding to a point as starting from that point. Notice that  $\frac{\partial x}{\partial r}, \frac{\partial x}{\partial \varphi}$  are, respectively, the velocity vectors for the curves  $r \mapsto x(r, \varphi)$  ( $\varphi = \varphi_0$  fixed) and  $\varphi \mapsto x(r, \varphi)$  ( $r = r_0$  fixed). We can conclude that for an arbitrary curve given in polar coordinates the velocity vector will have components  $(\dot{r}, \dot{\varphi})$  if as a basis we take  $e_r := \frac{\partial x}{\partial r}, e_\varphi := \frac{\partial x}{\partial \varphi}$ :

$$\dot{x} = e_r \dot{r} + e_\varphi \dot{\varphi} \quad (5)$$

A characteristic feature of the basis  $e_r, e_\varphi$  is that it is not “constant” but depends on point. Vectors “stuck to points” when we consider curvilinear coordinates.

**Proposition 1.3.** The velocity vector has the same appearance in all coordinate systems.

**Proof.** Follows directly from the chain rule and the transformation law for the basis  $e_i$ . In particular, the elements

of the basis  $e_i = \frac{\partial x}{\partial x^i}$  (originally, a formal notation) can be understood directly as the velocity vectors of the coordinate lines  $x^i \mapsto x(x^1, \dots, x^n)$  (all coordinates but  $x^i$  are fixed). Since we now know how to handle velocities in arbitrary coordinates, the best way to treat the differential of a map  $F: \square^n \rightarrow \square^m$  is by its action on the velocity vectors. By definition, we set

$$dF(x_0): \frac{dx(t)}{dt}(t_0) \mapsto \frac{dF(x(t))}{dt}(t_0) \quad (1)$$

Now  $dF(x_0)$  is a linear map that takes vectors attached to a point  $x_0 \in \mathbb{R}^n$  to vectors attached to the point  $F(x) \in \mathbb{R}^m$

$$dF = \frac{\partial F}{\partial x^1} dx^1 + \dots + \frac{\partial F}{\partial x^n} dx^n$$

$$(e_1, \dots, e_m) \begin{pmatrix} \frac{\partial F^1}{\partial x^1} & \dots & \frac{\partial F^1}{\partial x^n} \\ \dots & \dots & \dots \\ \frac{\partial F^m}{\partial x^1} & \dots & \frac{\partial F^m}{\partial x^n} \end{pmatrix} \begin{pmatrix} dx^1 \\ \dots \\ dx^n \end{pmatrix}, \quad (2)$$

In particular, for the differential of a function we always have

$$df = \frac{\partial f}{\partial x^1} dx^1 + \dots + \frac{\partial f}{\partial x^n} dx^n, \quad (3)$$

Where  $x^i$  are arbitrary coordinates. The form of the differential does not change when we perform a change of coordinates.

**Example 1.3** Consider a 1-form in  $\mathbb{R}^2$  given in the standard coordinates:

$A = -ydx + xdy$  In the polar coordinates we will have

$x = r \cos \phi, y = r \sin \phi$ , hence

$$dx = \cos \phi dr - r \sin \phi d\phi$$

$$dy = \sin \phi dr + r \cos \phi d\phi$$

Substituting into  $A$ , we get

$$A = -r \sin \phi (\cos \phi dr - r \sin \phi d\phi)$$

$$+ r \cos \phi (\sin \phi dr + r \cos \phi d\phi)$$

$$= r^2 (\sin^2 \phi + \cos^2 \phi) d\phi = r^2 d\phi$$

Hence  $A = r^2 d\phi$  is the formula for  $A$  in the polar coordinates. In particular, we see that this is again a 1-form, a linear combination of the differentials of coordinates with functions as coefficients. Secondly, in a more conceptual way, we can define a 1-form in a domain  $U$  as a linear function on vectors at every point of  $U$ :

$$\omega(v) = \omega_1 v^1 + \dots + \omega_n v^n, \quad (1)$$

If  $v = \sum e_i v^i$ , where  $e_i = \frac{\partial x}{\partial x^i}$ . Recall that the differentials of functions were defined as linear functions on vectors (at every point), and

$$dx^i(e_j) = dx^i \left( \frac{\partial x}{\partial x^j} \right) = \delta_j^i \quad (2) \quad \text{at every point}$$

$x$ .

**Theorem 1.9.** For arbitrary 1-form  $\omega$  and path  $\gamma$ , the integral  $\int_{\gamma} \omega$  does not change if we change parametrization of  $\gamma$  provide the orientation remains the same.

*Proof:* Consider  $\left\langle \omega(x(t)), \frac{dx}{dt} \right\rangle$  and  $\left\langle \omega(x(t(t'))), \frac{dx}{dt'} \right\rangle$

As

$$\left\langle \omega(x(t(t'))), \frac{dx}{dt'} \right\rangle = \left\langle \omega(x(t(t'))), \frac{dx}{dt} \cdot \frac{dt}{dt'} \right\rangle,$$

Let  $p$  be a rational prime and let  $K = \mathbb{Q}(\zeta_p)$ . We write  $\zeta$  for  $\zeta_p$  or this section. Recall that  $K$  has degree  $\phi(p) = p-1$  over  $\mathbb{Q}$ . We wish to show that  $O_K = \mathbb{Z}[\zeta]$ .

Note that  $\zeta$  is a root of  $x^p - 1$ , and thus is an algebraic integer; since  $O_K$  is a ring we have that  $\mathbb{Z}[\zeta] \subseteq O_K$ . We give a proof without assuming unique factorization of ideals. We begin with some norm and trace computations. Let  $j$  be an integer. If  $j$  is not divisible by  $p$ , then  $\zeta^j$  is a primitive  $p^{\text{th}}$  root of unity, and thus its conjugates are  $\zeta, \zeta^2, \dots, \zeta^{p-1}$ . Therefore

$$\text{Tr}_{K/\mathbb{Q}}(\zeta^j) = \zeta + \zeta^2 + \dots + \zeta^{p-1} = \Phi_p(\zeta) - 1 = -1$$

If  $p$  does divide  $j$ , then  $\zeta^j = 1$ , so it has only the one conjugate 1, and  $\text{Tr}_{K/\mathbb{Q}}(\zeta^j) = p-1$  By linearity of the trace, we find that

$$\text{Tr}_{K/\mathbb{Q}}(1 - \zeta) = \text{Tr}_{K/\mathbb{Q}}(1 - \zeta^2) = \dots$$

$$= \text{Tr}_{K/\mathbb{Q}}(1 - \zeta^{p-1}) = p$$

We also need to compute the norm of  $1 - \zeta$ . For this, we use the factorization

$$x^{p-1} + x^{p-2} + \dots + 1 = \Phi_p(x)$$

$$= (x - \zeta)(x - \zeta^2) \dots (x - \zeta^{p-1});$$

Plugging in  $x = 1$  shows that

$$p = (1 - \zeta)(1 - \zeta^2) \dots (1 - \zeta^{p-1})$$

Since the  $(1 - \zeta^j)$  are the conjugates of  $(1 - \zeta)$ , this shows that  $N_{K/\mathbb{Q}}(1 - \zeta) = p$  The key result for determining the ring of integers  $O_K$  is the following.

$$(1-\zeta)O_K \cap \mathbb{Q} = p\mathbb{Q}$$

*Proof.* We saw above that  $p$  is a multiple of  $(1-\zeta)$  in  $O_K$ , so the inclusion  $(1-\zeta)O_K \cap \mathbb{Q} \supseteq p\mathbb{Q}$  is immediate. Suppose now that the inclusion is strict. Since  $(1-\zeta)O_K \cap \mathbb{Q}$  is an ideal of  $\mathbb{Q}$  containing  $p\mathbb{Q}$  and  $p\mathbb{Q}$  is a maximal ideal of  $\mathbb{Q}$ , we must have  $(1-\zeta)O_K \cap \mathbb{Q} = \mathbb{Q}$ . Thus we can write  $1 = \alpha(1-\zeta)$  For some  $\alpha \in O_K$ . That is,  $1-\zeta$  is a unit in  $O_K$ .

COROLLARY 1.1 For any  $\alpha \in O_K$ ,

$$Tr_{K/\mathbb{Q}}((1-\zeta)\alpha) \in p\mathbb{Z}$$

PROOF. We have

$$\begin{aligned} Tr_{K/\mathbb{Q}}((1-\zeta)\alpha) &= \sigma_1((1-\zeta)\alpha) + \dots + \sigma_{p-1}((1-\zeta)\alpha) \\ &= \sigma_1(1-\zeta)\sigma_1(\alpha) + \dots + \sigma_{p-1}(1-\zeta)\sigma_{p-1}(\alpha) \\ &= (1-\zeta)\sigma_1(\alpha) + \dots + (1-\zeta^{p-1})\sigma_{p-1}(\alpha) \end{aligned}$$

Where the  $\sigma_i$  are the complex embeddings of  $K$  (which we are really viewing as automorphisms of  $K$ ) with the usual ordering. Furthermore,  $1-\zeta^j$  is a multiple of  $1-\zeta$  in  $O_K$  for every  $j \neq 0$ . Thus

$Tr_{K/\mathbb{Q}}(\alpha(1-\zeta)) \in (1-\zeta)O_K$  Since the trace is also a rational integer.

PROPOSITION 1.4 Let  $p$  be a prime number and let  $K = \mathbb{Q}(\zeta_p)$  be the  $p^{\text{th}}$  cyclotomic field. Then

$O_K = \mathbb{Z}[\zeta_p] \cong \mathbb{Z}[x]/(\Phi_p(x))$ ; Thus  $1, \zeta_p, \dots, \zeta_p^{p-2}$  is an integral basis for  $O_K$ .

PROOF. Let  $\alpha \in O_K$  and write

$$\alpha = a_0 + a_1\zeta + \dots + a_{p-2}\zeta^{p-2} \text{ With } a_i \in \mathbb{Z}. \text{ Then}$$

$$\begin{aligned} \alpha(1-\zeta) &= a_0(1-\zeta) + a_1(\zeta - \zeta^2) + \dots \\ &\quad + a_{p-2}(\zeta^{p-2} - \zeta^{p-1}) \end{aligned}$$

By the linearity of the trace and our above calculations we find that  $Tr_{K/\mathbb{Q}}(\alpha(1-\zeta)) = pa_0$  We also have

$Tr_{K/\mathbb{Q}}(\alpha(1-\zeta)) \in p\mathbb{Z}$ , so  $a_0 \in \mathbb{Z}$  Next consider the algebraic integer

$(\alpha - a_0)\zeta^{-1} = a_1 + a_2\zeta + \dots + a_{p-2}\zeta^{p-3}$ ; This is an algebraic integer since  $\zeta^{-1} = \zeta^{p-1}$  is. The same argument as

above shows that  $a_1 \in \mathbb{Z}$ , and continuing in this way we find that all of the  $a_i$  are in  $\mathbb{Z}$ . This completes the proof.

Example 1.4 Let  $K = \mathbb{Q}(\zeta_p)$ , then the local ring  $O_{K,p}$  is simply the subring of  $\mathbb{Q}$  of rational numbers with denominator relatively prime to  $p$ . Note that this ring  $O_{K,p}$  is not the ring  $\mathbb{Z}_p$  of  $p$ -adic integers; to get  $\mathbb{Z}_p$  one must complete  $O_{K,p}$ . The usefulness of  $O_{K,p}$  comes from the fact that it has a particularly simple ideal structure. Let  $a$  be any proper ideal of  $O_{K,p}$  and consider the ideal  $a \cap O_K$  of  $O_K$ . We claim that  $a = (a \cap O_K)O_{K,p}$ ; That is, that  $a$  is generated by the elements of  $a$  in  $a \cap O_K$ . It is clear from the definition of an ideal that  $a \supseteq (a \cap O_K)O_{K,p}$ . To prove the other inclusion, let  $\alpha$  be any element of  $a$ . Then we can write  $\alpha = \beta/\gamma$  where  $\beta \in O_K$  and  $\gamma \notin p$ . In particular,  $\beta \in a$  (since  $\beta/\gamma \in a$  and  $a$  is an ideal), so  $\beta \in O_K$  and  $\gamma \notin p$ . so  $\beta \in a \cap O_K$ . Since  $1/\gamma \in O_{K,p}$ , this implies that  $\alpha = \beta/\gamma \in (a \cap O_K)O_{K,p}$ , as claimed. We can use this fact to determine all of the ideals of  $O_{K,p}$ . Let  $a$  be any ideal of  $O_{K,p}$  and consider the ideal factorization of  $a \cap O_K$  in  $O_K$ . write it as  $a \cap O_K = p^n b$  For some  $n$  and some ideal  $b$ , relatively prime to  $p$ . we claim first that  $bO_{K,p} = O_{K,p}$ . We now find that

$a = (a \cap O_K)O_{K,p} = p^n bO_{K,p} = p^n O_{K,p}$  Since  $bO_{K,p} = O_{K,p}$ . Thus every ideal of  $O_{K,p}$  has the form  $p^n O_{K,p}$  for some  $n$ ; it follows immediately that  $O_{K,p}$  is noetherian. It is also now clear that  $p^n O_{K,p}$  is the unique non-zero prime ideal in  $O_{K,p}$ . Furthermore, the inclusion  $O_K \hookrightarrow O_{K,p}/pO_{K,p}$  Since  $pO_{K,p} \cap O_K = p$ , this map is also surjection, since the residue class of  $\alpha/\beta \in O_{K,p}$  (with  $\alpha \in O_K$  and  $\beta \notin p$ ) is the image of  $\alpha\beta^{-1}$  in  $O_{K/p}$ , which makes sense since  $\beta$  is invertible in  $O_{K/p}$ . Thus the map is an isomorphism. In particular, it is now abundantly clear that every non-zero prime ideal of  $O_{K,p}$  is maximal. To show that  $O_{K,p}$  is a Dedekind domain, it remains to show that it is integrally closed in  $K$ . So let  $\gamma \in K$  be a root of a polynomial with coefficients in  $O_{K,p}$ ; write this polynomial as



$$x^m + \frac{\alpha_{m-1}}{\beta_{m-1}} x^{m-1} + \dots + \frac{\alpha_0}{\beta_0} \text{ With } \alpha_i \in O_K \text{ and } \beta_i \in O_{K-p}.$$

Set  $\beta = \beta_0 \beta_1 \dots \beta_{m-1}$ . Multiplying by  $\beta^m$  we find that  $\beta\gamma$  is the root of a monic polynomial with coefficients in  $O_K$ . Thus  $\beta\gamma \in O_K$ ; since  $\beta \notin p$ , we have  $\beta\gamma / \beta = \gamma \in O_{K,p}$ . Thus  $O_{K,p}$  is integrally close in  $K$ .

**COROLLARY 1.2.** Let  $K$  be a number field of degree  $n$  and let  $\alpha$  be in  $O_K$  then  $N'_{K/\mathbb{Q}}(\alpha O_K) = |N_{K/\mathbb{Q}}(\alpha)|$

**PROOF.** We assume a bit more Galois theory than usual for this proof. Assume first that  $K/\mathbb{Q}$  is Galois. Let  $\sigma$  be an element of  $Gal(K/\mathbb{Q})$ . It is clear that  $\sigma(O_K)/\sigma(\alpha) \cong O_{K/\alpha}$ ; since  $\sigma(O_K) = O_K$ , this shows that  $N'_{K/\mathbb{Q}}(\sigma(\alpha)O_K) = N'_{K/\mathbb{Q}}(\alpha O_K)$ . Taking the product over all  $\sigma \in Gal(K/\mathbb{Q})$ , we have  $N'_{K/\mathbb{Q}}(N_{K/\mathbb{Q}}(\alpha)O_K) = N'_{K/\mathbb{Q}}(\alpha O_K)^n$ . Since  $N_{K/\mathbb{Q}}(\alpha)$  is a rational integer and  $O_K$  is a free  $\mathbb{Q}$ -module of rank  $n$ ,

$O_K / N_{K/\mathbb{Q}}(\alpha)O_K$  Will have order  $N_{K/\mathbb{Q}}(\alpha)^n$ ; therefore

$$N'_{K/\mathbb{Q}}(N_{K/\mathbb{Q}}(\alpha)O_K) = N_{K/\mathbb{Q}}(\alpha O_K)^n$$

This completes the proof. In the general case, let  $L$  be the Galois closure of  $K$  and set  $[L:K] = m$ .

### III. ROBUSTNESS DEFINITION OF ARTIFICIAL IMMUNE SYSTEM

Up to now, the uniform definition on robustness of the artificial immune system has not been given. In order to analyze the robustness of the artificial immune system based on the normal model, it is necessary to define the robustness of the artificial immune system as such. In general, when a system has a parameter uncertainty with a definite scope or is dynamic without modeling to a certain extent, if the system still maintains some properties unchanged and keeps definite dynamic traits, then the system have the ability, which is called as robustness.

**Definition 1** After the immune system is infected by foreign pathogen, the system can recuperate its health with its immune mechanism to keep it work in a normal pattern. Such trait of the system is called as robustness of the as non-selfs, the artificial immune system on the normal model can keep the self percent to 100%, the non-self percent to 0, some functions unchanged, and assure a definite dynamic immunity, by detecting selfs and non-selfs, recognizing the non-selfs and eliminating the non-selfs. Such ability of the system is called as robustness of the artificial immune system. Immune

computation of the artificial immune system has robustness, and such robustness is maintained through maximizing the self percent and minimizing the non-self percent. Because normal artificial immune system has only selfs and no non-selfs, the goal of immune computation is to detect recognize and eliminate the non-selfs, and repair the selfs infected by the non-selfs.

**Definition 2** In mathematics, the maximization of the self percent for the artificial immune system is represented as such.

$$\lim_{t \rightarrow \infty} \frac{S}{S+N} = 1 \quad (1)$$

Here,  $t$  represents the time variable,  $t$  represents the time point when the immune computation is accomplished, represents the sum of the selfs in the artificial immune system at the time point  $t$ , represents the sum of the components in the system at the time point  $t$ .

On the other hand, the minimization of the non-self percent for the artificial immune system is represented as such.

$$\lim_{t \rightarrow \infty} \frac{N}{S+N} = 0 \quad (2)$$

Here,  $N$  represents the sum of the non-selfs at the time point  $t$ .

**Definition 3** In the artificial immune system, the set of robustness criterions is the condition set for maximizing the self percent of the system and minimizing the non-self percent of the system, i.e. the condition set of convergence for the limits in both the above formulas (1) and (2). According to the above definitions, the theorem of robustness criterion for the artificial immune system is proposed to analyze the robustness of the system.

In mathematics, the criterion that the artificial immune system has robustness is the condition that the self percent for the system increases to 100% and the non-self percent decreases to 0, i.e. RSS

$$\lim_{t \rightarrow \infty} \frac{S}{S+N} = 1 \text{ and } \lim_{t \rightarrow \infty} \frac{N}{S+N} = 0 \quad (3)$$

[Proof] According to the statistic trait, when the artificial immune systems at different time points have same compositions of selfs and non-selfs, their self percents, their non-self percents and some functions for the systems are all same. Therefore, though some disturbance are caused by the non-selfs on the self percent, the non-self percent and some functional parameters, at the time point the self percent, the non-self percent and some functions of the artificial immune system  $S$  are same as the normal artificial immune system. At the time, the system maintains a definite trait of dynamic immunity, such as the dynamic traits of anti-virus, fault diagnosis and failover. According to definition 1, during the process of immune computation from the initial time to the time point  $t$ , the artificial immune system has robustness.

Thus, the problem for analyzing robustness of the artificial immune system can be extended into the problem for designing and maintaining robustness of the artificial immune system. The maximization of the selfs and the minimization of the non-selfs in the artificial immune system can be kept with

the immune algorithms to make the artificial immune system robust.

#### A. Memory Cell Identification

The adaptive and evolutionary property of Genetic algorithms has been used to evolve the highly fit sister detectors activated when an anomaly has been encountered. The genetic operators – selection, cloning, crossover and mutation - have been used for this purpose. When an anomaly is encountered, the sister detectors activated as a result is called the set of “Activated Detectors”, which are candidates for memory cells. Then, the genetic operator of selection is applied to determine which of these detectors should be cloned. The cloning threshold is set by the following formula:  $\text{Cloning Threshold} = \frac{\text{Sum of fitness of all the detectors}}{\text{Total number of detectors}}$  Those activated detectors having a fitness value greater than or equal to the cloning threshold undergo the cloning. The number of clones to be generated for the candidate detectors is determined by the following formula:

$$\text{Number of Clones} = \text{Int}\{\text{Fitness of detector} \times 10 / \text{Total Fitness}\}$$

Once the process of cloning is complete, the clones and the remaining activated detectors together form the set of “Winner Detectors”. Subjecting these Winner Detectors to the genetic operators of Mutation and Crossover facilitates the evolution of these detectors. After a substantial number of generations, the detector with fitness value greater than all the Winner Detectors is treated as a “Memory Cell”.

### IV. METHODOLOGY

In this research, an intelligent decision support system for nurse rostering is proposed. The architecture of the proposed decision support system is shown in Fig. 1. As depicted in Fig. 1, there are four components in this system: two roster databases and two subsystems for planning. The historical roster database record previous rosters and other related statistics, and the reserved roster database record the particular shifts that nurses have reserved. The roster planning subsystem is the intelligent nurse rostering mechanism. In the research, AIS is adopted. Once the rostering instructions are received, the planning subsystem will get data from the historical roster and reserved roster databases, then perform AIS heuristic algorithm to plan the roster and evaluate the quality of the roster. When the given “stop” criterion is satisfied, this subsystem will output the planned roster and corresponding evaluation data to the decision support subsystem. The decision support subsystem provides a roster adjustment tool for the user. It will provide information such as the number of constraint violations to assist the users to modify the roster easily. Besides, through this subsystem, users can save a roster that they accept at the historical roster database or the shifts that particular nurses want to reserve at

the reserved roster database. The core technology of this system is AIS, which is inspired by theoretical immunology, as well as observed immune functions, principles and mechanisms in order to solve problems in [2, 9]. The AIS makes use of designing a shape-space to represent the application domain, then defining an affinity measuring mechanism to evaluate the interactions among these elements, and then using the immune algorithms to find the approximation of its optimum solution. There are a lot of immune algorithms in AIS, each of which is suitable for certain domains. In this research, we choose the CLONALG and aiNet, which were proposed by de Castro, and they are suitable to perform tasks such as machine learning, pattern recognition, and optimization.

The algorithm works as follows [4]:

1. Generate a set of N candidate solutions randomly;
2. Select n highest affinity solutions according to affinity measures function;
3. Clone these n selected solutions, the number of copies is proportional to their affinities;
4. Mutate these n selected solutions with a rate inversely proportional to their affinities;
5. Re-select m highest affinity mutated solutions to compose the new repertoire;
6. Replace some low affinity solutions by new ones;
7. Determine the similarity between each pair of solutions;
8. Eliminate all solutions whose affinity is less than a pre-specified threshold;
9. Save the best solution which has highest affinity so far;
10. Repeat step 2 to 9 until a given stopping criterion is met.

A normal model is built with the space-time properties of each component in the system to identify the normal state of the artificial immune system uniquely. With the normal model, the artificial immune system has many advantages in detecting the selfs and the non-selfs, eliminating the unknown non-selfs, and repairing the damaged system.

#### A. Normal Model of System with Space-Time Properties

In the four-dimension space that Einstein used to describe his relativity theory, the state of everything is identified by the space-time coordinates uniquely [9]. Inspired by the mapping relation, every component (B-cell, T-cell, or antibody etc.) in biological immune system is assumed to have unique spacetime properties, which are sure useful for uniquely identifying the normal state of the biological immune system. The space property is the DNA pattern of the component and the time property is the time state of the component. The capacity of bacterial DNA (CpG-DNA) for inducing APCs to differentiate into professional APCs is an interesting discovery [10]. The DNA pattern and the time state are useful for identifying the normal state of the immune system. Inspired by the biological immune system, the file-based object system, which the artificial immune system protects, consists of some files and directories, and the space property (the absolute

pathname) and time property (the last revision time) uniquely identify each component in the system. Suppose a component of the object system  $S$ , which the artificial immune system protects, is represented as  $c_i$ , the space property of the component  $c_i$  is its absolute pathname  $p_i$ , and the time property of the component  $c_i$  is its last revision time  $t_i$ , thus the space property is a space coordinate and the time property is a time coordinate. With the mapping relation from the physical space of the real world to the cyberspace on computers, the combined vector of the space coordinate and the time coordinate for each component is unique, and the vector of space-time properties is used to represent the state of the component. If and only if the states of all components of the system  $S$  are normal, the state of the system is normal [11].

**Theorem 1** Suppose the time property is correct in the cyberspace, all files of the object system  $S$  are normal, the function  $N(\cdot)$  represents the normal function (if the parameter is normal, then the function  $s(\cdot)$  represents the state of the object that the parameter denotes and the return of the function is 1; if the parameter is abnormal, then the return of the function is 0), then the set for the vectors of space-time properties for all the files  $\{(p_i, t_i) | N(s(c_i))=1, i=1, 2, \dots, n\}$  uniquely identifies the normal state  $s(S)$  ( $N(s(S))=1$ ) of the system  $S$  [12]. With the normal model of the object system  $S$ , all the selfs become known and the process for detecting the selfs is much easier than that for detecting the non-selfs.

#### B. Unknown non-self Detection of AIS with Normal Model

For human beings, detection of an unknown object is not easy and sometimes causes cognitive errors, but if the selfs are known, discrimination of the unknown object from the selfs becomes easier. Due to known complexity of the non-selfs, the feature set of the non-selfs is unlimited in theory and is not enough for the criteria for detecting unknown non-selfs. However, many non-self detecting techniques such as virus detecting, abnormality detecting and fault detecting are based on matching the features of the non-selfs, and the probability for detecting the non-self is quite limited. In fact, any unknown non-selfs such as viruses and faults may cause fatal loss in the application system, so that many problems such as anti-virus security, fault diagnosis and robust control, push the non-self detecting techniques to improve thoughts & methods. The core problem is how to identify the normal object system uniquely in cyberspace, and in the real world the space-time coordinates uniquely identify the object that may be a system. For designers and users, many computer systems are more knowable and easier to control than the non-selfs, so that the selfs for the computer system should be used to the utmost. In nature, designers should know whether the system is normal or abnormal, and the advantage of the normal model is to identify the normal state of the object system with the spacetime properties of the selfs. With the file-based object system protected by the AIS, the algorithm for building the normal model is designed.

- Step 1. Backup the system and initialize the set of selfs.
- Step 2. Read from the root of the system to find files.
- Step 3. If there is at least an unread file or directory in the current directory, then read the pathname and last revision time of the current file or directory; otherwise go to step 6.
- Step 4. Add the space-time properties of the file or directory into the set of selfs.
- Step 5. For sub-directory, build the normal model of the sub-system at the sub-directory recursively.
- Step 6. If all the files and directories of the system are processed, then end the algorithm; otherwise go to step 3.

The time complexity of the algorithm for building the normal model is  $O(n+m)$ . Here,  $n$  represents the sum of files in the normal system, and  $m$  represents the sum of directories in the normal system. With the normal model, the algorithm for detecting the selfs and the non-selfs is designed as such.

- Step 1. Read from the root of the system to find files.
- Step 2. If there is at least an unread file or directory in the current directory, then read the pathname and last revision time of the current file or directory; otherwise go to step 6.
- Step 3. Query in the self database with the space-time properties of the file or directory.
- Step 4. If a record is matched, then the file or directory is a self; otherwise the file or directory is a non-self, and the nonself is recognized by the algorithms for recognizing the nonselfs.
- Step 5. For sub-directory, detect each component of the sub-system at the sub-directory recursively.
- Step 6. If all the files and directories of the system are processed, then end the algorithm; otherwise go to step 2. The time complexity of the algorithm for building the normal model is  $O((k+1)(m+n))$ . Here,  $k$  represents the sum of files in the current system, and  $l$  represents the sum of directories in the current system.

**Theorem 2** On the condition that the time property is correct in the cyberspace, detecting the selfs and the non-selfs with the normal model of the object system, the probability for detecting the selfs is 1 and the probability for detecting the non-selfs is also 1 [12]. The time property depends on the timing mechanism of the operation systems, and should be the same with the time meaning in the real world. For an anti-worm system, the probability for detecting the non-selfs is shown in Fig. 1. In Fig. 1, the artificial immune system is normal before the worms attack the system, so that the normal model is very useful for detecting all the non-selfs. Afterwards, some worms infect the artificial immune system and damage the storage of the normal model afterwards. The normal model is not good enough to detect all the non-selfs and the artificial immune system begins to repair itself. After repairing, the artificial immune system starts to detect all the non-selfs with the normal model and eliminate all the non-self in the end. According to the comparison between the two

approaches for detecting the non-selfs, the normal model is very necessary and important for detecting the non-selfs, even though the normal model is not enough for detecting all the non-selfs when the artificial immune system itself is damaged.

### C. Authors and Affiliations

Dr Akash Singh is working with IBM Corporation as an IT Architect and has been designing Mission Critical System and Service Solutions; He has published papers in IEEE and other International Conferences and Journals.

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