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# Sample Paper for the aomart Class

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4

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## Abstract

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This is a test file for `aomart` class based on the `testmath.tex` file from the `amsmath` distribution.

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It was changed to test the features of the Annals of Mathematics class.

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This paper demonstrates the use of `aomart` class. It is based on `testmath.tex` from *AMS-L<sup>A</sup>T<sub>E</sub>X* distribution. The text is (slightly) reformatted according to the requirements of the `aomart` style. See also [LO74, Zarh92, MO08, Arn89, Mic48, Mic38, Zarb, Zara, dGWH<sup>+92</sup>].

It is always a pleasure to cite Knuth [Knu94].

## 2. Enumeration of Hamiltonian paths in a graph

Let  $\mathbf{A} = (a_{ij})$  be the adjacency matrix of graph  $G$ . The corresponding Kirchhoff matrix  $\mathbf{K} = (k_{ij})$  is obtained from  $\mathbf{A}$  by replacing in  $-\mathbf{A}$  each diagonal entry by the degree of its corresponding vertex; i.e., the  $i$ th diagonal entry is identified with the degree of the  $i$ th vertex. It is well known that

(1)  $\det \mathbf{K}(i|i) =$  the number of spanning trees of  $G$ ,  $i = 1, \dots, n$

where  $\mathbf{K}(i|i)$  is the  $i$ th principal submatrix of  $\mathbf{K}$ .

\det\mathbf{K}(i|i)=\text{ the number of spanning trees of } \\$G\\$,

Let  $C_{i(j)}$  be the set of graphs obtained from  $G$  by attaching edge  $(v_i v_j)$  to each spanning tree of  $G$ . Denote by  $C_i = \bigcup_j C_{i(j)}$ . It is obvious that the collection of Hamiltonian cycles is a subset of  $C_i$ . Note that the cardinality of  $C_i$  is  $k_{ii} \det \mathbf{K}(i|i)$ . Let  $\widehat{X} = \{\hat{x}_1, \dots, \hat{x}_n\}$ .

\\$\\wh X=\{\hat{x}\_1,\dots,\hat{x}\_n\}\\$

Define multiplication for the elements of  $\widehat{X}$  by

(2)  $\hat{x}_i \hat{x}_j = \hat{x}_j \hat{x}_i, \quad \hat{x}_i^2 = 0, \quad i, j = 1, \dots, n.$

Let  $\hat{k}_{ij} = k_{ij} \hat{x}_j$  and  $\hat{k}_{ij} = -\sum_{j \neq i} \hat{k}_{ij}$ . Then the number of Hamiltonian cycles  $H_c$  is given by the relation [LC84]

(3) 
$$\left( \prod_{j=1}^n \hat{x}_j \right) H_c = \frac{1}{2} \hat{k}_{ii} \det \widehat{\mathbf{K}}(i|i), \quad i = 1, \dots, n.$$

Are these  
quotations  
necessary?

1 The task here is to express (3) in a form free of any  $\hat{x}_i$ ,  $i = 1, \dots, n$ . The result  
2 also leads to the resolution of enumeration of Hamiltonian paths in a graph.

3 It is well known that the enumeration of Hamiltonian cycles and paths  
4 in a complete graph  $K_n$  and in a complete bipartite graph  $K_{n_1 n_2}$  can only be  
5 found from *first combinatorial principles* [HP73]. One wonders if there exists a  
6 formula which can be used very efficiently to produce  $K_n$  and  $K_{n_1 n_2}$ . Recently,  
7 using Lagrangian methods, Goulden and Jackson have shown that  $H_c$  can be  
8 expressed in terms of the determinant and permanent of the adjacency matrix  
9 [GJ81]. However, the formula of Goulden and Jackson determines neither  $K_n$   
10 nor  $K_{n_1 n_2}$  effectively. In this paper, using an algebraic method, we parametrize  
11 the adjacency matrix. The resulting formula also involves the determinant  
12 and permanent, but it can easily be applied to  $K_n$  and  $K_{n_1 n_2}$ . In addition,  
13 we eliminate the permanent from  $H_c$  and show that  $H_c$  can be represented by  
14 a determinantal function of multivariables, each variable with domain  $\{0, 1\}$ .  
15 Furthermore, we show that  $H_c$  can be written by number of spanning trees of  
16 subgraphs. Finally, we apply the formulas to a complete multigraph  $K_{n_1 \dots n_p}$ .

17 The conditions  $a_{ij} = a_{ji}$ ,  $i, j = 1, \dots, n$ , are not required in this paper.  
18 All formulas can be extended to a digraph simply by multiplying  $H_c$  by 2.  
19 Some other discussion can be found in [Fre08, Fre94].

2021

### 3. Main theorem

22 *Notation.* For  $p, q \in P$  and  $n \in \omega$  we write  $(q, n) \leq (p, n)$  if  $q \leq p$  and  
23  $A_{q,n} = A_{p,n}$ .

24 \begin{notation} For \$p,q\in P\$ and \$n\in\omega\$  
25 ...  
26 \end{notation}

27 Let  $\mathbf{B} = (b_{ij})$  be an  $n \times n$  matrix. Let  $\mathbf{n} = \{1, \dots, n\}$ . Using the properties  
28 of (2), it is readily seen that

29 LEMMA 3.1.

30 (4) 
$$\prod_{i \in \mathbf{n}} \left( \sum_{j \in \mathbf{n}} b_{ij} \hat{x}_i \right) = \left( \prod_{i \in \mathbf{n}} \hat{x}_i \right) \text{per } \mathbf{B}$$

31 where  $\text{per } \mathbf{B}$  is the permanent of  $\mathbf{B}$ .

32 Let  $\widehat{\mathbf{Y}} = \{\hat{y}_1, \dots, \hat{y}_n\}$ . Define multiplication for the elements of  $\widehat{\mathbf{Y}}$  by

33 (5) 
$$\hat{y}_i \hat{y}_j + \hat{y}_j \hat{y}_i = 0, \quad i, j = 1, \dots, n.$$

34 Then, it follows that

35

1       LEMMA 3.2.

2

3 (6)                    $\prod_{i \in \mathbf{n}} \left( \sum_{j \in \mathbf{n}} b_{ij} \hat{y}_j \right) = \left( \prod_{i \in \mathbf{n}} \hat{y}_i \right) \det \mathbf{B}.$

4

5       Note that all basic properties of determinants are direct consequences of  
6 Lemma 3.2. Write

7

8 (7)                    $\sum_{j \in \mathbf{n}} b_{ij} \hat{y}_j = \sum_{j \in \mathbf{n}} b_{ij}^{(\lambda)} \hat{y}_j + (b_{ii} - \lambda_i) \hat{y}_i \hat{y}$

9

10 where

11

12 (8)                    $b_{ii}^{(\lambda)} = \lambda_i, \quad b_{ij}^{(\lambda)} = b_{ij}, \quad i \neq j.$

13 Let  $\mathbf{B}^{(\lambda)} = (b_{ij}^{(\lambda)})$ . By (6) and (7), it is straightforward to show the following  
14 result:

15       THEOREM 3.3.

16

17 (9)                    $\det \mathbf{B} = \sum_{l=0}^n \sum_{I_l \subseteq \mathbf{n}} \prod_{i \in I_l} (b_{ii} - \lambda_i) \det \mathbf{B}^{(\lambda)}(I_l | I_l),$

18

19 where  $I_l = \{i_1, \dots, i_l\}$  and  $\mathbf{B}^{(\lambda)}(I_l | I_l)$  is the principal submatrix (obtained from  
20  $\mathbf{B}^{(\lambda)}$  by deleting its  $i_1, \dots, i_l$  rows and columns).

21       Remark 3.1 (convention). Let  $\mathbf{M}$  be an  $n \times n$  matrix. The convention  
22  $\mathbf{M}(\mathbf{n} | \mathbf{n}) = 1$  has been used in (9) and hereafter.

23       Before proceeding with our discussion, we pause to note that Theorem 3.3  
24 yields immediately a fundamental formula which can be used to compute the  
25 coefficients of a characteristic polynomial [MM64]:

26       COROLLARY 3.4. Write  $\det(\mathbf{B} - x\mathbf{I}) = \sum_{l=0}^n (-1)^l b_l x^l$ . Then

27

28 (10)                    $b_l = \sum_{I_l \subseteq \mathbf{n}} \det \mathbf{B}(I_l | I_l).$

29

30       Let

31

32

33

34

35 (11)                    $\mathbf{K}(t, t_1, \dots, t_n) = \begin{pmatrix} D_1 t & -a_{12} t_2 & \dots & -a_{1n} t_n \\ -a_{21} t_1 & D_2 t & \dots & -a_{2n} t_n \\ \dots & \dots & \dots & \dots \\ -a_{n1} t_1 & -a_{n2} t_2 & \dots & D_n t \end{pmatrix},$

36

37

38 \begin{pmatrix} D\_1 t & -a\_{12} t\_2 & \dots & -a\_{1n} t\_n \\ -a\_{21} t\_1 & D\_2 t & \dots & -a\_{2n} t\_n \\ \dots & \dots & \dots & \dots \\ -a\_{n1} t\_1 & -a\_{n2} t\_2 & \dots & D\_n t \end{pmatrix},

39

40

41

42 -a\_{12} t\_2 & \dots & -a\_{1n} t\_n \\ -a\_{21} t\_1 & D\_2 t & \dots & -a\_{2n} t\_n \\ \dots & \dots & \dots & \dots \\ -a\_{n1} t\_1 & -a\_{n2} t\_2 & \dots & D\_n t \end{pmatrix},

$\frac{1}{\sqrt{2}}$  where

$$\begin{array}{c} \frac{1}{2} \\ \frac{3}{3} \\ \frac{4}{4} \end{array} \quad (12) \qquad \qquad D_i = \sum_{j \in \mathbf{n}} a_{ij} t_j, \quad i = 1, \dots, n.$$

5 Set

$$D(t_1, \dots, t_n) = \frac{\delta}{\delta t} \det \mathbf{K}(t, t_1, \dots, t_n)|_{t=1}.$$

8 Then

$$\frac{9}{10} \quad (13) \quad D(t_1, \dots, t_n) = \sum_{i \in \mathbf{n}} D_i \det \mathbf{K}(t=1, t_1, \dots, t_n; i|i),$$

where  $\mathbf{K}(t = 1, t_1, \dots, t_n; i|i)$  is the  $i$ th principal submatrix of  $\mathbf{K}(t = 1, t_1, \dots, t_n)$ .

12 Theorem 3.3 leads to

Theorem 3.3 leads to

$$(14) \quad \det \mathbf{K}(t_1, t_1, \dots, t_n) = \sum_{I \subseteq n} (-1)^{|I|} t^{n-|I|} \prod_{i \in I} t_i \prod_{j \in I} (D_j + \lambda_j t_j) \det \mathbf{A}^{(\lambda t)}(\bar{I}|\bar{I}).$$

<sup>16</sup> Note that

$$\det \mathbf{K}(t=1, t_1, \dots, t_n) = \sum_{I \subseteq n} (-1)^{|I|} \prod_{i \in I} t_i \prod_{j \in I} (D_j + \lambda_j t_j) \det \mathbf{A}^{(\lambda)}(\bar{I}|\bar{I}) = 0.$$

Let  $t_i \equiv \hat{x}_i$ ,  $i = 1, \dots, n$ . Lemma 3.1 yields

$$\begin{aligned}
& \quad (16) \quad \left( \sum_{i \in \mathbf{n}} a_{l_i} x_i \right) \det \mathbf{K}(t = 1, x_1, \dots, x_n; l|l) \\
& \quad = \left( \prod_{i \in \mathbf{n}} \hat{x}_i \right) \sum_{I \subseteq \mathbf{n} - \{l\}} (-1)^{|I|} \operatorname{per} \mathbf{A}^{(\lambda)}(I|I) \det \mathbf{A}^{(\lambda)}(\bar{I} \cup \{l\}|\bar{I} \cup \{l\}).
\end{aligned}$$

```

27 \begin{multiline}
28 \biggl(\sum_{\substack{1 \\ i \in \mathbf{n}}} a_{\substack{1 \\ i}} x_i \biggr)
29 \det \mathbf{K}(t=1, x_1, \dots, x_n; 1 | 1) \\
30 = \biggl( \prod_{\substack{1 \\ i \in \mathbf{n}}} \hat{x}_i \biggr)
31 \sum_{I \subseteq \mathbf{n} - \{1\}}
32 (-1)^{\text{envert}(I)} \operatorname{per} \mathbf{A}^{\lambda(I|I)}
33 \det \mathbf{A}^{\lambda(I|I)}
34 (\overline{I} \cup \{1\} | \overline{I} \cup \{1\}).
35 \label{sum-ali}
36 \end{multiline}

```

37 By (3), (6) and (7) we have

39 PROPOSITION 3.5

$$\frac{40}{41} \quad (17) \qquad H_c = \frac{1}{2n} \sum_{l=0}^n (-1)^l D_l,$$

1 where

2

$$(18) \quad D_l = \sum_{I_l \subseteq \mathbf{n}} D(t_1, \dots, t_n) 2^{\left| \begin{array}{l} 0, \text{ if } i \in I_l \\ 1, \text{ otherwise } \end{array} \right.}, \quad i=1, \dots, n.$$

3

4

5

#### 6 Application

7

8 We consider here the applications of [Theorems 5.1 and 5.2](#) to a complete  
9 multipartite graph  $K_{n_1 \dots n_p}$ . It can be shown that the number of spanning trees  
10 of  $K_{n_1 \dots n_p}$  may be written

11

$$(19) \quad T = n^{p-2} \prod_{i=1}^p (n - n_i)^{n_i - 1}$$

12

13 where

14

$$(20) \quad n = n_1 + \dots + n_p.$$

15

16 It follows from [Theorems 5.1 and 5.2](#) that

17

$$(21) \quad H_c = \frac{1}{2n} \sum_{l=0}^n (-1)^l (n-l)^{p-2} \sum_{l_1+\dots+l_p=l} \prod_{i=1}^p \binom{n_i}{l_i} \cdot [(n-l) - (n_i - l_i)]^{n_i - l_i} \cdot \left[ (n-l)^2 - \sum_{j=1}^p (n_j - l_j)^2 \right].$$

18

19 ... \binom{n\\_i}{l\\_i} \\\

20 and

21

$$(22) \quad H_c = \frac{1}{2} \sum_{l=0}^{n-1} (-1)^l (n-l)^{p-2} \sum_{l_1+\dots+l_p=l} \prod_{i=1}^p \binom{n_i}{l_i} \cdot [(n-l) - (n_i - l_i)]^{n_i - l_i} \left( 1 - \frac{l_p}{n_p} \right) [(n-l) - (n_p - l_p)].$$

22

23 The enumeration of  $H_c$  in a  $K_{n_1 \dots n_p}$  graph can also be carried out by  
24 [Theorem 7.2 or 7.3](#) together with the algebraic method of (2). Some elegant  
25 representations may be obtained. For example,  $H_c$  in a  $K_{n_1 n_2 n_3}$  graph may be  
26 written

27

$$(23) \quad H_c = \frac{n_1! n_2! n_3!}{n_1 + n_2 + n_3} \sum_i \left[ \binom{n_1}{i} \binom{n_2}{n_3 - n_1 + i} \binom{n_3}{n_3 - n_2 + i} + \binom{n_1 - 1}{i} \binom{n_2 - 1}{n_3 - n_1 + i} \binom{n_3 - 1}{n_3 - n_2 + i} \right].$$

28

**1                   5. Secret key exchanges**

**2**                   Modern cryptography is fundamentally concerned with the problem of  
**3** secure private communication. A Secret Key Exchange is a protocol where  
**4** Alice and Bob, having no secret information in common to start, are able to  
**5** agree on a common secret key, conversing over a public channel. The notion of  
**6** a Secret Key Exchange protocol was first introduced in the seminal paper of  
**7** Diffie and Hellman [DH76]. [DH76] presented a concrete implementation of a  
**8** Secret Key Exchange protocol, dependent on a specific assumption (a variant  
**9** on the discrete log), specially tailored to yield Secret Key Exchange. Secret  
**10** Key Exchange is of course trivial if trapdoor permutations exist. However,  
**11** there is no known implementation based on a weaker general assumption.  
**12**

**13**                   The concept of an informationally one-way function was introduced in  
**14** [ILL89]. We give only an informal definition here:

**15**                   *Definition 5.1* (one way). A polynomial time computable function  $f =$   
**16**  $\{f_k\}$  is informationally one-way if there is no probabilistic polynomial time  
**17** algorithm which (with probability of the form  $1 - k^{-e}$  for some  $e > 0$ ) returns  
**18** on input  $y \in \{0, 1\}^k$  a random element of  $f^{-1}(y)$ .

**19**                   In the non-uniform setting [ILL89] show that these are not weaker than  
**20** one-way functions:

**22**                   *THEOREM 5.1* ([ILL89] (non-uniform)). *The existence of informationally*  
**23** *one-way functions implies the existence of one-way functions.*

**24**                   We will stick to the convention introduced above of saying “non-uniform”  
**25** before the theorem statement when the theorem makes use of non-uniformity.  
**26** It should be understood that if nothing is said then the result holds for both  
**27** the uniform and the non-uniform models.

**28**                   It now follows from Theorem 5.1 that

**30**                   *THEOREM 5.2* (non-uniform). *Weak SKE implies the existence of a one-*  
**31** *way function.*

**33**                   More recently, the polynomial-time, interior point algorithms for linear  
**34** programming have been extended to the case of convex quadratic programs  
**35** [MA87, Ye87], certain linear complementarity problems [KMY87b, MYK88],  
**36** and the nonlinear complementarity problem [KMY87a]. The connection be-  
**37** tween these algorithms and the classical Newton method for nonlinear equa-  
**38** tions is well explained in [KMY87b].

**40                   6. Review**

**41**                   We begin our discussion with the following definition:  
**42**

*1*      *Definition 6.1.* A function  $H: \mathbb{R}^n \rightarrow \mathbb{R}^n$  is said to be *B-differentiable*  
*2* at the point  $z$  if (i)  $H$  is Lipschitz continuous in a neighborhood of  $z$ , and  
*3* (ii) there exists a positive homogeneous function  $BH(z): \mathbb{R}^n \rightarrow \mathbb{R}^n$ , called the  
*4* *B-derivative* of  $H$  at  $z$ , such that

$$\lim_{v \rightarrow 0} \frac{H(z + v) - H(z) - BH(z)v}{\|v\|} = 0.$$

*7*      The function  $H$  is *B-differentiable in set S* if it is B-differentiable at every  
*8* point in  $S$ . The B-derivative  $BH(z)$  is said to be *strong* if

$$\lim_{(v,v') \rightarrow (0,0)} \frac{H(z + v) - H(z + v') - BH(z)(v - v')}{\|v - v'\|} = 0.$$

*12*     LEMMA 6.1. *There exists a smooth function  $\psi_0(z)$  defined for  $|z| > 1 - 2a$*   
*13* *satisfying the following properties:*

- 14*     (i)  $\psi_0(z)$  is bounded above and below by positive constants  $c_1 \leq \psi_0(z) \leq c_2$ .
- 15*     (ii) If  $|z| > 1$ , then  $\psi_0(z) = 1$ .
- 16*     (iii) For all  $z$  in the domain of  $\psi_0$ ,  $\Delta_0 \ln \psi_0 \geq 0$ .
- 17*     (iv) If  $1 - 2a < |z| < 1 - a$ , then  $\Delta_0 \ln \psi_0 \geq c_3 > 0$ .

*19*     *Proof.* We choose  $\psi_0(z)$  to be a radial function depending only on  $r = |z|$ .  
*20* Let  $h(r) \geq 0$  be a suitable smooth function satisfying  $h(r) \geq c_3$  for  $1 - 2a <$   
*21*  $|z| < 1 - a$ , and  $h(r) = 0$  for  $|z| > 1 - \frac{a}{2}$ . The radial Laplacian

$$\Delta_0 \ln \psi_0(r) = \left( \frac{d^2}{dr^2} + \frac{1}{r} \frac{d}{dr} \right) \ln \psi_0(r)$$

*25* has smooth coefficients for  $r > 1 - 2a$ . Therefore, we may apply the existence  
*26* and uniqueness theory for ordinary differential equations. Simply let  $\ln \psi_0(r)$   
*27* be the solution of the differential equation

$$\left( \frac{d^2}{dr^2} + \frac{1}{r} \frac{d}{dr} \right) \ln \psi_0(r) = h(r)$$

*30* with initial conditions given by  $\ln \psi_0(1) = 0$  and  $\ln \psi'_0(1) = 0$ .

*31* Next, let  $D_\nu$  be a finite collection of pairwise disjoint disks, all of which  
*32* are contained in the unit disk centered at the origin in  $C$ . We assume that  
*33*  $D_\nu = \{z \mid |z - z_\nu| < \delta\}$ . Suppose that  $D_\nu(a)$  denotes the smaller concentric  
*34* disk  $D_\nu(a) = \{z \mid |z - z_\nu| \leq (1 - 2a)\delta\}$ . We define a smooth weight function  
*35*  $\Phi_0(z)$  for  $z \in C - \bigcup_\nu D_\nu(a)$  by setting  $\Phi_0(z) = 1$  when  $z \notin \bigcup_\nu D_\nu$  and  $\Phi_0(z) =$   
*36*  $\psi_0((z - z_\nu)/\delta)$  when  $z$  is an element of  $D_\nu$ . It follows from Lemma 6.1 that  $\Phi_0$   
*37* satisfies the properties:

- 38*     (i)  $\Phi_0(z)$  is bounded above and below by positive constants  $c_1 \leq \Phi_0(z) \leq$   
*39*        $c_2$ .
- 40*     (ii)  $\Delta_0 \ln \Phi_0 \geq 0$  for all  $z \in C - \bigcup_\nu D_\nu(a)$ , the domain where the function  
*41*        $\Phi_0$  is defined.

1       (iii)  $\Delta_0 \ln \Phi_0 \geq c_3 \delta^{-2}$  when  $(1 - 2a)\delta < |z - z_\nu| < (1 - a)\delta$ .

2 Let  $A_\nu$  denote the annulus  $A_\nu = \{(1 - 2a)\delta < |z - z_\nu| < (1 - a)\delta\}$ , and  
3 set  $A = \bigcup_\nu A_\nu$ . The properties (2) and (3) of  $\Phi_0$  may be summarized as  
4  $\Delta_0 \ln \Phi_0 \geq c_3 \delta^{-2} \chi_A$ , where  $\chi_A$  is the characteristic function of  $A$ .  $\square$   
5

6       Suppose that  $\alpha$  is a nonnegative real constant. We apply Proposition 3.5  
7 with  $\Phi(z) = \Phi_0(z)e^{\alpha|z|^2}$ . If  $u \in C_0^\infty(R^2 - \bigcup_\nu D_\nu(a))$ , assume that  $\mathcal{D}$  is a  
8 bounded domain containing the support of  $u$  and  $A \subset \mathcal{D} \subset R^2 - \bigcup_\nu D_\nu(a)$ . A  
9 calculation gives

$$\int_{\mathcal{D}} |\bar{\partial}u|^2 \Phi_0(z) e^{\alpha|z|^2} \geq c_4 \alpha \int_{\mathcal{D}} |u|^2 \Phi_0 e^{\alpha|z|^2} + c_5 \delta^{-2} \int_A |u|^2 \Phi_0 e^{\alpha|z|^2}.$$

10      The boundedness, property (1) of  $\Phi_0$ , then yields

$$\int_{\mathcal{D}} |\bar{\partial}u|^2 e^{\alpha|z|^2} \geq c_6 \alpha \int_{\mathcal{D}} |u|^2 e^{\alpha|z|^2} + c_7 \delta^{-2} \int_A |u|^2 e^{\alpha|z|^2}.$$

11      Let  $B(X)$  be the set of blocks of  $\Lambda_X$  and let  $b(X) = |B(X)|$ . If  $\phi \in Q_X$   
12 then  $\phi$  is constant on the blocks of  $\Lambda_X$ .

13      (24)      $P_X = \{\phi \in M \mid \Lambda_\phi = \Lambda_X\}, \quad Q_X = \{\phi \in M \mid \Lambda_\phi \geq \Lambda_X\}.$

14      If  $\Lambda_\phi \geq \Lambda_X$  then  $\Lambda_\phi = \Lambda_Y$  for some  $Y \geq X$  so that

$$\text{Q}_X = \bigcup_{Y \geq X} P_Y.$$

15      Thus by Möbius inversion

$$|P_Y| = \sum_{X \geq Y} \mu(Y, X) |Q_X|.$$

16      Thus there is a bijection from  $Q_X$  to  $W^{B(X)}$ . In particular  $|Q_X| = w^{b(X)}$ .

17      Next note that  $b(X) = \dim X$ . We see this by choosing a basis for  $X$   
18 consisting of vectors  $v^k$  defined by

$$v_i^k = \begin{cases} 1 & \text{if } i \in \Lambda_k, \\ 0 & \text{otherwise.} \end{cases}$$

```
19 \begin{cases} 1 & \text{if } i \in \Lambda_k, \\ 0 & \text{otherwise.} \end{cases}
20 \end{cases}
```

21      LEMMA 6.2. Let  $\mathcal{A}$  be an arrangement. Then

$$\chi(\mathcal{A}, t) = \sum_{\mathcal{B} \subseteq \mathcal{A}} (-1)^{|\mathcal{B}|} t^{\dim T(\mathcal{B})}.$$

1 In order to compute  $R''$  recall the definition of  $S(X, Y)$  from Lemma 3.1.  
2 Since  $H \in \mathcal{B}$ ,  $\mathcal{A}_H \subseteq \mathcal{B}$ . Thus if  $T(\mathcal{B}) = Y$  then  $\mathcal{B} \in S(H, Y)$ . Let  $L'' = L(\mathcal{A}'')$ .  
3 Then

$$\begin{aligned} R'' &= \sum_{H \in \mathcal{B} \subseteq \mathcal{A}} (-1)^{|\mathcal{B}|} t^{\dim T(\mathcal{B})} \\ &= \sum_{Y \in L''} \sum_{\mathcal{B} \in S(H, Y)} (-1)^{|\mathcal{B}|} t^{\dim Y} \\ (25) \quad &= - \sum_{Y \in L''} \sum_{\mathcal{B} \in S(H, Y)} (-1)^{|\mathcal{B} - \mathcal{A}_H|} t^{\dim Y} \\ &= - \sum_{Y \in L''} \mu(H, Y) t^{\dim Y} \\ &= -\chi(\mathcal{A}'', t). \end{aligned}$$

14 COROLLARY 6.3. *Let  $(\mathcal{A}, \mathcal{A}', \mathcal{A}'')$  be a triple of arrangements. Then*

$$\pi(\mathcal{A}, t) = \pi(\mathcal{A}', t) + t\pi(\mathcal{A}'', t).$$

17 Definition 6.2. Let  $(\mathcal{A}, \mathcal{A}', \mathcal{A}'')$  be a triple with respect to the hyperplane  
18  $H \in \mathcal{A}$ . Call  $H$  a *separator* if  $T(\mathcal{A}) \notin L(\mathcal{A}')$ .

20 COROLLARY 6.4. *Let  $(\mathcal{A}, \mathcal{A}', \mathcal{A}'')$  be a triple with respect to  $H \in \mathcal{A}$ .*

21 (i) *If  $H$  is a separator then*

$$\mu(\mathcal{A}) = -\mu(\mathcal{A}'')$$

24 *and hence*

$$|\mu(\mathcal{A})| = |\mu(\mathcal{A}'')|.$$

26 (ii) *If  $H$  is not a separator then*

$$\mu(\mathcal{A}) = \mu(\mathcal{A}') - \mu(\mathcal{A}'')$$

29 *and*

$$|\mu(\mathcal{A})| = |\mu(\mathcal{A}')| + |\mu(\mathcal{A}'')|.$$

32 *Proof.* It follows from Theorem 5.1 that  $\pi(\mathcal{A}, t)$  has leading term

$$(-1)^{r(\mathcal{A})} \mu(\mathcal{A}) t^{r(\mathcal{A})}.$$

35 The conclusion follows by comparing coefficients of the leading terms on both  
36 sides of the equation in Corollary 6.3. If  $H$  is a separator then  $r(\mathcal{A}') < r(\mathcal{A})$   
37 and there is no contribution from  $\pi(\mathcal{A}', t)$ .  $\square$

38 The Poincaré polynomial of an arrangement will appear repeatedly in  
39 these notes. It will be shown to equal the Poincaré polynomial of the graded  
40 algebras which we are going to associate with  $\mathcal{A}$ . It is also the Poincaré poly-  
41 nomial of the complement  $M(\mathcal{A})$  for a complex arrangement. Here we prove  
42

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12 Figure 1.  $Q(\mathcal{A}_1) = xyz(x - z)(x + z)(y - z)(y + z)$

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25 Figure 2.  $Q(\mathcal{A}_2) = xyz(x + y + z)(x + y - z)(x - y + z)(x - y - z)$

26

27 that the Poincaré polynomial is the chamber counting function for a real ar-  
28 arrangement. The complement  $M(\mathcal{A})$  is a disjoint union of chambers

29 
$$M(\mathcal{A}) = \bigcup_{C \in \text{Cham}(\mathcal{A})} C.$$

30  
31

The number of chambers is determined by the Poincaré polynomial as follows.

32  
33  
34  
35

THEOREM 6.5. Let  $\mathcal{A}_{\mathbf{R}}$  be a real arrangement. Then

$$|\text{Cham}(\mathcal{A}_{\mathbf{R}})| = \pi(\mathcal{A}_{\mathbf{R}}, 1).$$

36  
37  
38

39 *Proof.* We check the properties required in Corollary 6.4: (i) follows from  
40  $\pi(\Phi_l, t) = 1$ , and (ii) is a consequence of Corollary 3.4.  $\square$

41  
42

THEOREM 6.6. Let  $\phi$  be a protocol for a random pair  $(X, Y)$ . If one of  
 $\sigma_\phi(x', y)$  and  $\sigma_\phi(x, y')$  is a prefix of the other and  $(x, y) \in S_{X,Y}$ , then

$$\langle \sigma_j(x', y) \rangle_{j=1}^{\infty} = \langle \sigma_j(x, y) \rangle_{j=1}^{\infty} = \langle \sigma_j(x, y') \rangle_{j=1}^{\infty}.$$

1      *Proof.* We show by induction on  $i$  that

2

$$\langle \sigma_j(x', y) \rangle_{j=1}^i = \langle \sigma_j(x, y) \rangle_{j=1}^i = \langle \sigma_j(x, y') \rangle_{j=1}^i.$$

3

4 The induction hypothesis holds vacuously for  $i = 0$ . Assume it holds for  
5  $i - 1$ , in particular  $[\sigma_j(x', y)]_{j=1}^{i-1} = [\sigma_j(x, y')]_{j=1}^{i-1}$ . Then one of  $[\sigma_j(x', y)]_{j=i}^\infty$   
6 and  $[\sigma_j(x, y')]_{j=i}^\infty$  is a prefix of the other which implies that one of  $\sigma_i(x', y)$   
7 and  $\sigma_i(x, y')$  is a prefix of the other. If the  $i$ th message is transmitted by  
8  $P_X$  then, by the separate-transmissions property and the induction hypothe-  
9 sis,  $\sigma_i(x, y) = \sigma_i(x, y')$ , hence one of  $\sigma_i(x, y)$  and  $\sigma_i(x', y)$  is a prefix of the  
10 other. By the implicit-termination property, neither  $\sigma_i(x, y)$  nor  $\sigma_i(x', y)$  can  
11 be a proper prefix of the other, hence they must be the same and  $\sigma_i(x', y) =$   
12  $\sigma_i(x, y) = \sigma_i(x, y')$ . If the  $i$ th message is transmitted by  $P_Y$  then, symmet-  
13 rically,  $\sigma_i(x, y) = \sigma_i(x', y)$  by the induction hypothesis and the separate-  
14 transmissions property, and, then,  $\sigma_i(x, y) = \sigma_i(x, y')$  by the implicit-termination  
15 property, proving the induction step.  $\square$

16      If  $\phi$  is a protocol for  $(X, Y)$ , and  $(x, y), (x', y)$  are distinct inputs in  $S_{X,Y}$ ,  
17 then, by the correct-decision property,  $\langle \sigma_j(x, y) \rangle_{j=1}^\infty \neq \langle \sigma_j(x', y) \rangle_{j=1}^\infty$ .

18      **Equation (25)** defined  $P_Y$ 's ambiguity set  $S_{X|Y}(y)$  to be the set of possible  
19  $X$  values when  $Y = y$ . The last corollary implies that for all  $y \in S_Y$ , the  
20 multiset<sup>1</sup> of codewords  $\{\sigma_\phi(x, y) : x \in S_{X|Y}(y)\}$  is prefix free.  
21

## 22      7. One-way complexity

23       $\hat{C}_1(X|Y)$ , the one-way complexity of a random pair  $(X, Y)$ , is the number  
24 of bits  $P_X$  must transmit in the worst case when  $P_Y$  is not permitted to transmit  
25 any feedback messages. Starting with  $S_{X,Y}$ , the support set of  $(X, Y)$ , we define  
26  $G(X|Y)$ , the *characteristic hypergraph* of  $(X, Y)$ , and show that  
27

28

$$\hat{C}_1(X|Y) = \lceil \log \chi(G(X|Y)) \rceil.$$

29

30      Let  $(X, Y)$  be a random pair. For each  $y$  in  $S_Y$ , the support set of  $Y$ ,  
31 **equation (25)** defined  $S_{X|Y}(y)$  to be the set of possible  $x$  values when  $Y = y$ .  
32 The *characteristic hypergraph*  $G(X|Y)$  of  $(X, Y)$  has  $S_X$  as its vertex set and  
33 the hyperedge  $S_{X|Y}(y)$  for each  $y \in S_Y$ .

34      We can now prove a continuity theorem.

35      **THEOREM 7.1.** *Let  $\Omega \subset \mathbf{R}^n$  be an open set, let  $u \in BV(\Omega; \mathbf{R}^m)$ , and let*

36

$$(26) \quad T_x^u = \left\{ y \in \mathbf{R}^m : y = \tilde{u}(x) + \left\langle \frac{Du}{|Du|}(x), z \right\rangle \text{ for some } z \in \mathbf{R}^n \right\}$$

37

38      <sup>1</sup>A multiset allows multiplicity of elements. Hence,  $\{0, 01, 01\}$  is prefix free as a set, but  
39 not as a multiset.

1 for every  $x \in \Omega \setminus S_u$ . Let  $f: \mathbf{R}^m \rightarrow \mathbf{R}^k$  be a Lipschitz continuous function such  
2 that  $f(0) = 0$ , and let  $v = f(u): \Omega \rightarrow \mathbf{R}^k$ . Then  $v \in BV(\Omega; \mathbf{R}^k)$  and

3

$$(27) \quad Jv = (f(u^+) - f(u^-)) \otimes \nu_u \cdot \mathcal{H}_{n-1}|_{S_u}.$$

4

5 In addition, for  $|\tilde{D}u|$ -almost every  $x \in \Omega$  the restriction of the function  $f$  to  
6  $T_x^u$  is differentiable at  $\tilde{u}(x)$  and

7

$$(28) \quad \tilde{D}v = \nabla(f|_{T_x^u})(\tilde{u}) \frac{\tilde{D}u}{|\tilde{D}u|} \cdot |\tilde{D}u|.$$

8

9 Before proving the theorem, we state without proof three elementary re-  
10 marks which will be useful in the sequel.

11 *Remark 7.1.* Let  $\omega: ]0, +\infty[ \rightarrow ]0, +\infty[$  be a continuous function such  
12 that  $\omega(t) \rightarrow 0$  as  $t \rightarrow 0$ . Then

13

$$\lim_{h \rightarrow 0^+} g(\omega(h)) = L \Leftrightarrow \lim_{h \rightarrow 0^+} g(h) = L$$

14

15 for any function  $g: ]0, +\infty[ \rightarrow \mathbf{R}$ .

16 *Remark 7.2.* Let  $g: \mathbf{R}^n \rightarrow \mathbf{R}$  be a Lipschitz continuous function and as-  
17 sume that

18

$$L(z) = \lim_{h \rightarrow 0^+} \frac{g(hz) - g(0)}{h}$$

19

20 exists for every  $z \in \mathbf{Q}^n$  and that  $L$  is a linear function of  $z$ . Then  $g$  is differ-  
21 entiable at 0.

22 *Remark 7.3.* Let  $A: \mathbf{R}^n \rightarrow \mathbf{R}^m$  be a linear function, and let  $f: \mathbf{R}^m \rightarrow \mathbf{R}$   
23 be a function. Then the restriction of  $f$  to the range of  $A$  is differentiable at 0  
24 if and only if  $f(A): \mathbf{R}^n \rightarrow \mathbf{R}$  is differentiable at 0 and

25

$$\nabla(f|_{\text{Im}(A)})(0)A = \nabla(f(A))(0).$$

26

27 *Proof.* We begin by showing that  $v \in BV(\Omega; \mathbf{R}^k)$  and

28

$$(29) \quad |Dv|(B) \leq K |Du|(B) \quad \forall B \in \mathbf{B}(\Omega),$$

29

30 where  $K > 0$  is the Lipschitz constant of  $f$ . By (13) and by the approxima-  
31 tion result quoted in §3, it is possible to find a sequence  $(u_h) \subset C^1(\Omega; \mathbf{R}^m)$   
32 converging to  $u$  in  $L^1(\Omega; \mathbf{R}^m)$  and such that

33

$$\lim_{h \rightarrow +\infty} \int_{\Omega} |\nabla u_h| dx = |Du|(\Omega).$$

34

35 The functions  $v_h = f(u_h)$  are locally Lipschitz continuous in  $\Omega$ , and the defini-  
36 tion of differential implies that  $|\nabla v_h| \leq K |\nabla u_h|$  almost everywhere in  $\Omega$ . The  
37

1 lower semicontinuity of the total variation and (13) yield  
2

$$\begin{aligned} \underline{3} \quad |Dv|(\Omega) &\leq \liminf_{h \rightarrow +\infty} |Dv_h|(\Omega) = \liminf_{h \rightarrow +\infty} \int_{\Omega} |\nabla v_h| dx \\ \underline{4} \quad (30) \quad & \leq K \liminf_{h \rightarrow +\infty} \int_{\Omega} |\nabla u_h| dx = K |Du|(\Omega). \\ \underline{5} \end{aligned}$$

6 Since  $f(0) = 0$ , we have also  
7

$$\begin{aligned} \underline{8} \quad \int_{\Omega} |v| dx &\leq K \int_{\Omega} |u| dx; \\ \underline{9} \end{aligned}$$

10 therefore  $u \in BV(\Omega; \mathbf{R}^k)$ . Repeating the same argument for every open set  
11  $A \subset \Omega$ , we get (29) for every  $B \in \mathbf{B}(\Omega)$ , because  $|Dv|, |Du|$  are Radon mea-  
12 sures. To prove Lemma 6.1, first we observe that  
13

$$\begin{aligned} \underline{14} \quad (31) \quad S_v &\subset S_u, \quad \tilde{v}(x) = f(\tilde{u}(x)) \quad \forall x \in \Omega \setminus S_u. \\ \underline{15} \end{aligned}$$

16 In fact, for every  $\varepsilon > 0$  we have  
17

$$\begin{aligned} \underline{18} \quad \{y \in B_{\rho}(x) : |v(y) - f(\tilde{u}(x))| > \varepsilon\} &\subset \{y \in B_{\rho}(x) : |u(y) - \tilde{u}(x)| > \varepsilon/K\}, \\ \underline{19} \end{aligned}$$

20 hence  
21

$$\lim_{\rho \rightarrow 0^+} \frac{|\{y \in B_{\rho}(x) : |v(y) - f(\tilde{u}(x))| > \varepsilon\}|}{\rho^n} = 0$$

22 whenever  $x \in \Omega \setminus S_u$ . By a similar argument, if  $x \in S_u$  is a point such that  
23 there exists a triplet  $(u^+, u^-, \nu_u)$  satisfying (14), (15), then  
24

$$\begin{aligned} \underline{25} \quad (v^+(x) - v^-(x)) \otimes \nu_v &= (f(u^+(x)) - f(u^-(x))) \otimes \nu_u \quad \text{if } x \in S_v \\ \underline{26} \end{aligned}$$

27 and  $f(u^-(x)) = f(u^+(x))$  if  $x \in S_u \setminus S_v$ . Hence, by (1.8) we get  
28

$$\begin{aligned} \underline{29} \quad Jv(B) &= \int_{B \cap S_v} (v^+ - v^-) \otimes \nu_v d\mathcal{H}_{n-1} = \int_{B \cap S_v} (f(u^+) - f(u^-)) \otimes \nu_u d\mathcal{H}_{n-1} \\ \underline{30} \quad &= \int_{B \cap S_u} (f(u^+) - f(u^-)) \otimes \nu_u d\mathcal{H}_{n-1} \\ \underline{31} \end{aligned}$$

32 and Lemma 6.1 is proved.  $\square$   
33

34 To prove (31), it is not restrictive to assume that  $k = 1$ . Moreover, to  
35 simplify our notation, from now on we shall assume that  $\Omega = \mathbf{R}^n$ . The proof  
36 of (31) is divided into two steps. In the first step we prove the statement in  
37 the one-dimensional case ( $n = 1$ ), using Theorem 5.2. In the second step we  
38 achieve the general result using Theorem 7.1.  
39

40 *Step 1.* Assume that  $n = 1$ . Since  $S_u$  is at most countable, (7) yields  
41 that  $|\widetilde{D}v|(S_u \setminus S_v) = 0$ , so that (19) and (21) imply that  $Dv = \widetilde{D}v + Jv$  is the  
42

1 Radon-Nikodym decomposition of  $Dv$  in absolutely continuous and singular  
2 part with respect to  $|\widetilde{D}u|$ . By Theorem 5.2, we have  
3

$$\frac{\widetilde{D}v}{|\widetilde{D}u|}(t) = \lim_{s \rightarrow t^+} \frac{Dv([t, s[)}{|\widetilde{D}u|([t, s[)}, \quad \frac{\widetilde{D}u}{|\widetilde{D}u|}(t) = \lim_{s \rightarrow t^+} \frac{Du([t, s[)}{|\widetilde{D}u|([t, s[)}}$$

7  $|\widetilde{D}u|$ -almost everywhere in  $\mathbf{R}$ . It is well known (see, for instance, [Ste70,  
8 2.5.16]) that every one-dimensional function of bounded variation  $w$  has a  
9 unique left continuous representative, i.e., a function  $\hat{w}$  such that  $\hat{w} = w$   
10 almost everywhere and  $\lim_{s \rightarrow t^-} \hat{w}(s) = \hat{w}(t)$  for every  $t \in \mathbf{R}$ . These conditions  
11 imply  
12

$$(32) \quad \hat{u}(t) = Du(]-\infty, t[), \quad \hat{v}(t) = Dv(]-\infty, t[) \quad \forall t \in \mathbf{R}$$

13 and

$$(33) \quad \hat{v}(t) = f(\hat{u}(t)) \quad \forall t \in \mathbf{R}.$$

18 Let  $t \in \mathbf{R}$  be such that  $|\widetilde{D}u|([t, s]) > 0$  for every  $s > t$  and assume that the  
19 limits in (22) exist. By (23) and (24) we get  
20

$$\begin{aligned} \frac{\hat{v}(s) - \hat{v}(t)}{|\widetilde{D}u|([t, s])} &= \frac{f(\hat{u}(s)) - f(\hat{u}(t))}{|\widetilde{D}u|([t, s])} \\ &= \frac{f(\hat{u}(s)) - f(\hat{u}(t)) + \frac{\widetilde{D}u}{|\widetilde{D}u|}(t) |\widetilde{D}u|([t, s])}{|\widetilde{D}u|([t, s])} \\ &\quad + \frac{f(\hat{u}(t)) + \frac{\widetilde{D}u}{|\widetilde{D}u|}(t) |\widetilde{D}u|([t, s]) - f(\hat{u}(t))}{|\widetilde{D}u|([t, s])} \end{aligned}$$

32 for every  $s > t$ . Using the Lipschitz condition on  $f$  we find  
33

$$\begin{aligned} \left| \frac{\hat{v}(s) - \hat{v}(t)}{|\widetilde{D}u|([t, s])} - \frac{f(\hat{u}(s)) + \frac{\widetilde{D}u}{|\widetilde{D}u|}(t) |\widetilde{D}u|([t, s]) - f(\hat{u}(t))}{|\widetilde{D}u|([t, s])} \right| \\ \leq K \left| \frac{\hat{u}(s) - \hat{u}(t)}{|\widetilde{D}u|([t, s])} - \frac{\widetilde{D}u}{|\widetilde{D}u|}(t) \right|. \end{aligned}$$

1 By (29), the function  $s \rightarrow |\tilde{D}u|([t, s])$  is continuous and converges to 0 as  $s \downarrow t$ .  
2 Therefore Remark 7.1 and the previous inequality imply

$$\frac{\tilde{D}v}{|\tilde{D}u|}(t) = \lim_{h \rightarrow 0^+} \frac{f(\hat{u}(t) + h \frac{\tilde{D}u}{|\tilde{D}u|}(t)) - f(\hat{u}(t))}{h} \quad |\tilde{D}u| \text{-a.e. in } \mathbf{R}.$$

8 By (22),  $\hat{u}(x) = \tilde{u}(x)$  for every  $x \in \mathbf{R} \setminus S_u$ ; moreover, applying the same argument to the functions  $u'(t) = u(-t)$ ,  $v'(t) = f(u'(t)) = v(-t)$ , we get

$$\frac{\tilde{D}v}{|\tilde{D}u|}(t) = \lim_{h \rightarrow 0} \frac{f(\tilde{u}(t) + h \frac{\tilde{D}u}{|\tilde{D}u|}(t)) - f(\tilde{u}(t))}{h} \quad |\tilde{D}u| \text{-a.e. in } \mathbf{R}$$

15 and our statement is proved.

16 *Step 2.* Let us consider now the general case  $n > 1$ . Let  $\nu \in \mathbf{R}^n$  be such  
17 that  $|\nu| = 1$ , and let  $\pi_\nu = \{y \in \mathbf{R}^n : \langle y, \nu \rangle = 0\}$ . In the following, we shall  
18 identify  $\mathbf{R}^n$  with  $\pi_\nu \times \mathbf{R}$ , and we shall denote by  $y$  the variable ranging in  $\pi_\nu$   
19 and by  $t$  the variable ranging in  $\mathbf{R}$ . By the just proven one-dimensional result,  
20 and by Theorem 3.3, we get

$$\lim_{h \rightarrow 0} \frac{f(\tilde{u}(y + t\nu) + h \frac{\tilde{D}u_y}{|\tilde{D}u_y|}(t)) - f(\tilde{u}(y + t\nu))}{h} = \frac{\tilde{D}v_y}{|\tilde{D}u_y|}(t) \quad |\tilde{D}u_y| \text{-a.e. in } \mathbf{R}$$

26 for  $\mathcal{H}_{n-1}$ -almost every  $y \in \pi_\nu$ . We claim that

$$(34) \quad \frac{\langle \tilde{D}u, \nu \rangle}{|\langle \tilde{D}u, \nu \rangle|}(y + t\nu) = \frac{\tilde{D}u_y}{|\tilde{D}u_y|}(t) \quad |\tilde{D}u_y| \text{-a.e. in } \mathbf{R}$$

31 for  $\mathcal{H}_{n-1}$ -almost every  $y \in \pi_\nu$ . In fact, by (16) and (18) we get

$$\begin{aligned} \int_{\pi_\nu} \frac{\tilde{D}u_y}{|\tilde{D}u_y|} \cdot |\tilde{D}u_y| d\mathcal{H}_{n-1}(y) &= \int_{\pi_\nu} \tilde{D}u_y d\mathcal{H}_{n-1}(y) \\ &= \langle \tilde{D}u, \nu \rangle = \frac{\langle \tilde{D}u, \nu \rangle}{|\langle \tilde{D}u, \nu \rangle|} \cdot |\langle \tilde{D}u, \nu \rangle| = \int_{\pi_\nu} \frac{\langle \tilde{D}u, \nu \rangle}{|\langle \tilde{D}u, \nu \rangle|}(y + \cdot\nu) \cdot |\tilde{D}u_y| d\mathcal{H}_{n-1}(y) \end{aligned}$$

38 and (24) follows from (13). By the same argument it is possible to prove that

$$(35) \quad \frac{\langle \tilde{D}v, \nu \rangle}{|\langle \tilde{D}u, \nu \rangle|}(y + t\nu) = \frac{\tilde{D}v_y}{|\tilde{D}u_y|}(t) \quad |\tilde{D}u_y| \text{-a.e. in } \mathbf{R}$$

1 for  $\mathcal{H}_{n-1}$ -almost every  $y \in \pi_\nu$ . By (24) and (25) we get

$$\lim_{h \rightarrow 0} \frac{f(\tilde{u}(y + t\nu) + h \frac{\langle \tilde{D}u, \nu \rangle}{|\langle \tilde{D}u, \nu \rangle|}(y + t\nu)) - f(\tilde{u}(y + t\nu))}{h} = \frac{\langle \tilde{D}v, \nu \rangle}{|\langle \tilde{D}u, \nu \rangle|}(y + t\nu)$$

6 for  $\mathcal{H}_{n-1}$ -almost every  $y \in \pi_\nu$ , and using again (14), (15) we get

$$\lim_{h \rightarrow 0} \frac{f(\tilde{u}(x) + h \frac{\langle \tilde{D}u, \nu \rangle}{|\langle \tilde{D}u, \nu \rangle|}(x)) - f(\tilde{u}(x))}{h} = \frac{\langle \tilde{D}v, \nu \rangle}{|\langle \tilde{D}u, \nu \rangle|}(x)$$

12  $|\langle \tilde{D}u, \nu \rangle|$ -a.e. in  $\mathbf{R}^n$ .

14 Since the function  $|\langle \tilde{D}u, \nu \rangle| / |\tilde{D}u|$  is strictly positive  $|\langle \tilde{D}u, \nu \rangle|$ -almost everywhere, we obtain also

$$\begin{aligned} \lim_{h \rightarrow 0} \frac{f(\tilde{u}(x) + h \frac{|\langle \tilde{D}u, \nu \rangle|}{|\tilde{D}u|}(x) \frac{\langle \tilde{D}u, \nu \rangle}{|\langle \tilde{D}u, \nu \rangle|}(x)) - f(\tilde{u}(x))}{h} \\ = \frac{|\langle \tilde{D}u, \nu \rangle|}{|\tilde{D}u|}(x) \frac{\langle \tilde{D}v, \nu \rangle}{|\langle \tilde{D}u, \nu \rangle|}(x) \end{aligned}$$

23  $|\langle \tilde{D}u, \nu \rangle|$ -almost everywhere in  $\mathbf{R}^n$ .

25 Finally, since

$$\frac{|\langle \tilde{D}u, \nu \rangle|}{|\tilde{D}u|} \frac{\langle \tilde{D}u, \nu \rangle}{|\langle \tilde{D}u, \nu \rangle|} = \frac{\langle \tilde{D}u, \nu \rangle}{|\tilde{D}u|} = \left\langle \frac{\tilde{D}u}{|\tilde{D}u|}, \nu \right\rangle \quad |\tilde{D}u| \text{-a.e. in } \mathbf{R}^n$$

$$\frac{|\langle \tilde{D}u, \nu \rangle|}{|\tilde{D}u|} \frac{\langle \tilde{D}v, \nu \rangle}{|\langle \tilde{D}u, \nu \rangle|} = \frac{\langle \tilde{D}v, \nu \rangle}{|\tilde{D}u|} = \left\langle \frac{\tilde{D}v}{|\tilde{D}u|}, \nu \right\rangle \quad |\tilde{D}u| \text{-a.e. in } \mathbf{R}^n$$

32 and since both sides of (33) are zero  $|\tilde{D}u|$ -almost everywhere on  $|\langle \tilde{D}u, \nu \rangle|$ -negligible sets, we conclude that

$$\lim_{h \rightarrow 0} \frac{f\left(\tilde{u}(x) + h \left\langle \frac{\tilde{D}u}{|\tilde{D}u|}(x), \nu \right\rangle\right) - f(\tilde{u}(x))}{h} = \left\langle \frac{\tilde{D}v}{|\tilde{D}u|}(x), \nu \right\rangle,$$

39  $|\tilde{D}u|$ -a.e. in  $\mathbf{R}^n$ . Since  $\nu$  is arbitrary, by Remarks 7.2 and 7.3 the restriction of 40  $f$  to the affine space  $T_x^u$  is differentiable at  $\tilde{u}(x)$  for  $|\tilde{D}u|$ -almost every  $x \in \mathbf{R}^n$  41 and (26) holds. 42  $\square$

1 It follows from (13), (14), and (15) that

2

$$(36) \quad D(t_1, \dots, t_n) = \sum_{I \in \mathbf{n}} (-1)^{|I|-1} |I| \prod_{i \in I} t_i \prod_{j \in I} (D_j + \lambda_j t_j) \det \mathbf{A}^{(\lambda)}(\bar{I}|\bar{I}).$$

3

4 Let  $t_i = \hat{x}_i$ ,  $i = 1, \dots, n$ . Lemma 1 leads to

5

$$(37) \quad D(\hat{x}_1, \dots, \hat{x}_n) = \prod_{i \in \mathbf{n}} \hat{x}_i \sum_{I \in \mathbf{n}} (-1)^{|I|-1} |I| \operatorname{per} \mathbf{A}^{(\lambda)}(I|I) \det \mathbf{A}^{(\lambda)}(\bar{I}|\bar{I}).$$

6

7 By (3), (13), and (37), we have the following result:

8 THEOREM 7.2.

9

$$(38) \quad H_c = \frac{1}{2n} \sum_{l=1}^n l(-1)^{l-1} A_l^{(\lambda)},$$

10

11 where

12

$$(39) \quad A_l^{(\lambda)} = \sum_{I_l \subseteq \mathbf{n}} \operatorname{per} \mathbf{A}^{(\lambda)}(I_l|I_l) \det \mathbf{A}^{(\lambda)}(\bar{I}_l|\bar{I}_l), |I_l| = l.$$

13

14 It is worth noting that  $A_l^{(\lambda)}$  of (39) is similar to the coefficients  $b_l$  of the  
15 characteristic polynomial of (10). It is well known in graph theory that the  
16 coefficients  $b_l$  can be expressed as a sum over certain subgraphs. It is interesting  
17 to see whether  $A_l$ ,  $\lambda = 0$ , structural properties of a graph.

18 We may call (38) a parametric representation of  $H_c$ . In computation, the  
19 parameter  $\lambda_i$  plays very important roles. The choice of the parameter usually  
20 depends on the properties of the given graph. For a complete graph  $K_n$ , let  
21  $\lambda_i = 1$ ,  $i = 1, \dots, n$ . It follows from (39) that

22

$$(40) \quad A_l^{(1)} = \begin{cases} n!, & \text{if } l = 1 \\ 0, & \text{otherwise.} \end{cases}$$

23

24 By (38)

25

$$(41) \quad H_c = \frac{1}{2}(n-1)!.$$

26

27 For a complete bipartite graph  $K_{n_1 n_2}$ , let  $\lambda_i = 0$ ,  $i = 1, \dots, n$ . By (39),

28

$$(42) \quad A_l = \begin{cases} -n_1!n_2!\delta_{n_1 n_2}, & \text{if } l = 2 \\ 0, & \text{otherwise.} \end{cases}$$

29

30 Theorem 7.2 leads to

31

$$(43) \quad H_c = \frac{1}{n_1 + n_2} n_1!n_2!\delta_{n_1 n_2}.$$

32

Now, we consider an asymmetrical approach. [Theorem 3.3](#) leads to

$$(44) \quad \det \mathbf{K}(t = 1, t_1, \dots, t_n; l|l) = \sum_{I \subseteq \mathbf{n} - \{l\}} (-1)^{|I|} \prod_{i \in I} t_i \prod_{j \in I} (D_j + \lambda_j t_j) \det \mathbf{A}^{(\lambda)}(\bar{I} \cup \{l\} | \bar{I} \cup \{l\}).$$

By (3) and (16) we have the following asymmetrical result:

#### THEOREM 7.3.

$$(45) \quad H_c = \frac{1}{2} \sum_{I \subseteq \mathbf{n} - \{l\}} (-1)^{|I|} \operatorname{per} \mathbf{A}^{(\lambda)}(I|I) \det \mathbf{A}^{(\lambda)}(\bar{I} \cup \{l\} | \bar{I} \cup \{l\})$$

which reduces to Goulden–Jackson’s formula when  $\lambda_i = 0, i = 1, \dots, n$  [[MM64](#)].

## 8. Various font features of the `amsmath` package

8.1. *Bold versions of special symbols.* In the `amsmath` package `\boldsymbol` is used for getting individual bold math symbols and bold Greek letters—everything in math except for letters of the Latin alphabet, where you’d use `\mathbf`. For example,

```
A_\infty + \pi A_0 \sim
\mathbf{A}_{\boldsymbol{\infty}} + \boldsymbol{\pi} \mathbf{A}_0
```

looks like this:

$$A_\infty + \pi A_0 \sim \mathbf{A}_\infty + \boldsymbol{\pi} \mathbf{A}_0$$

8.2. “*Poor man’s bold*”. If a bold version of a particular symbol doesn’t exist in the available fonts, then `\boldsymbol` can’t be used to make that symbol bold. At the present time, this means that `\boldsymbol` can’t be used with symbols from the `msam` and `msbm` fonts, among others. In some cases, poor man’s bold (`\pmb`) can be used instead of `\boldsymbol`:

$$\left. \frac{\partial x}{\partial y} \right| \frac{\partial y}{\partial z}$$

```
\frac{\partial x}{\partial y} \Bigg| \frac{\partial y}{\partial z}
```

So-called “large operator” symbols such as  $\sum$  and  $\prod$  require an additional command, `\mathop`, to produce proper spacing and limits when `\pmb` is used. For further details see *The T<sub>E</sub>Xbook*.

$$\sum_{\substack{i < B \\ i \text{ odd}}} \prod_{\kappa} \kappa F(r_i) \quad \sum_{\substack{i < B \\ i \text{ odd}}} \prod_{\kappa} \kappa(r_i)$$

```

1  \[\sum_{\substack{i < B \\ \text{$i$ odd}}}\]
2  \prod_\kappa \kappa F(r_i) \quad
3  \mathop{\{\sum\}}_{\substack{i < B \\ \text{$i$ odd}}}
4  \mathop{\{\prod\}}_\kappa \kappa(r_i)
5  \]
6

```

## 9. Compound symbols and other features

9.1. *Multiple integral signs.* `\iint`, `\iiint`, and `\iiiint` give multiple  
`\int` integral signs with the spacing between them nicely adjusted, in both text and  
`\displaystyle` style. `\idotsint` gives two integral signs with dots between them.

$$(46) \quad \iint_A f(x, y) dx dy \quad \iiint_A f(x, y, z) dx dy dz$$

$$(47) \quad \iiiiint_A f(w, x, y, z) dw dx dy dz \quad \int_A \cdots \int f(x_1, \dots, x_k)$$

9.2. *Over and under arrows.* Some extra over and under arrow operations  
`\overrightarrow` are provided in the `amsmath` package. (Basic L<sup>A</sup>T<sub>E</sub>X provides `\overrightarrow`  
`\overleftarrow` and `\overleftarrow`).

$$\begin{aligned} 21 \quad & \overrightarrow{\psi_\delta(t) E_t h} = \overrightarrow{\psi_\delta(t) E_t h} \\ 22 \quad & \overleftarrow{\psi_\delta(t) E_t h} = \overleftarrow{\psi_\delta(t) E_t h} \\ 23 \quad & \overleftrightarrow{\psi_\delta(t) E_t h} = \overleftrightarrow{\psi_\delta(t) E_t h} \end{aligned}$$

```

24
25
26 \begin{aligned} 
27 \quad & \overrightarrow{\psi_\delta(t) \Delta_t h} = \overrightarrow{\psi_\delta(t) \Delta_t h} \\ 
28 \quad & = \overleftarrow{\psi_\delta(t) \Delta_t h} \\ 
29 \quad & \overleftarrow{\psi_\delta(t) \Delta_t h} = \overleftarrow{\psi_\delta(t) \Delta_t h} \\ 
30 \quad & = \overleftarrow{\psi_\delta(t) \Delta_t h} \\ 
31 \quad & \overrightarrow{\psi_\delta(t) \Delta_t h} = \overrightarrow{\psi_\delta(t) \Delta_t h} \\ 
32 \quad & = \overleftarrow{\psi_\delta(t) \Delta_t h} \\ 
33 \quad & \end{aligned} 
34 \quad \text{These all scale properly in subscript sizes:} 
35

```

$$\int_{\overrightarrow{AB}} ax dx$$

$$\int_{\overleftarrow{AB}} ax dx$$

```
38 \int_{\overrightarrow{AB}} ax dx
```

9.3. *Dots.* Normally you need only type `\dots` for ellipsis dots in a math  
`\int` formula. The main exception is when the dots fall at the end of the formula;  
`\dotsc` then you need to specify one of `\dotsc` (series dots, after a comma), `\dotsb`

1 (binary dots, for binary relations or operators), `\dotsm` (multiplication dots),  
 2 or `\dotsi` (dots after an integral). For example, the input  
 3 Then we have the series `$A_1,A_2,\dotsc$`,  
 4 the regional sum `$A_1+A_2+\dotsb$`,  
 5 the orthogonal product `$A_1A_2\dotsm$`,  
 6 and the infinite integral  
 7 `\[\int_{A_1}\int_{A_2}\dotsi\]`.  
 8 produces  
 9

10 Then we have the series  $A_1, A_2, \dots$ , the regional sum  $A_1 + A_2 +$   
 11  $\dots$ , the orthogonal product  $A_1 A_2 \dots$ , and the infinite integral

$$\int_{A_1} \int_{A_2} \dots$$

14 9.4. *Accents in math.* Double accents:  
 15

$$\begin{array}{cccccccccc} \hat{H} & \check{C} & \tilde{T} & \acute{A} & \grave{G} & \dot{D} & \ddot{D} & \breve{B} & \bar{B} & \vec{V} \\ \backslash[\hat{\backslash H}]\quad & \backslash\check{\backslash C}\quad & \backslash\tilde{\backslash T}\quad & \backslash\acute{\backslash A}\quad & \backslash\grave{\backslash G}\quad & \backslash\dot{\backslash D}\quad & \backslash\ddot{\backslash D}\quad & \backslash\breve{\backslash B}\quad & \backslash\bar{\backslash B}\quad & \backslash\vec{\backslash V} \end{array}$$

17 This double accent operation is complicated and tends to slow down the pro-  
 18 cessing of a L<sup>A</sup>T<sub>E</sub>X file.  
 19

20 9.5. *Dot accents.* `\ddot{}` and `\dddot{}` are available to produce triple and  
 21 quadruple dot accents in addition to the `\dot{}` and `\ddot{}` accents already avail-  
 22 able in L<sup>A</sup>T<sub>E</sub>X:  
 23

$$\ddot{Q} \quad \dddot{R}$$

24 `\[\ddot{\backslash Q}\quad \dddot{\backslash R}\]`

25 9.6. *Roots.* In the `amsmath` package `\leftroot` and `\uproot` allow you to  
 26 adjust the position of the root index of a radical:  
 27

28 `\sqrt[\leftroot{-2}\uproot{2}\beta]{k}`

29 gives good positioning of the  $\beta$ :  
 30

$$\sqrt[\beta]{k}$$

31 9.7. *Boxed formulas.* The command `\boxed{}` puts a box around its argu-  
 32 ment, like `\fbox` except that the contents are in math mode:  
 33

34 `\boxed{W_t - F \subseteq V(P_i) \subseteq W_t}`

$$W_t - F \subseteq V(P_i) \subseteq W_t.$$

1        9.8. *Extensible arrows.* `\xleftarrow` and `\xrightarrow` produce arrows  
2 that extend automatically to accommodate unusually wide subscripts or su-  
3 perscripts. The text of the subscript or superscript are given as an optional  
4 resp. mandatory argument: Example:

$$0 \xleftarrow[\zeta]{\alpha} F \times \Delta[n-1] \xrightarrow{\partial_0 \alpha(b)} E^{\partial_0 b}$$

```

8 \[0 \xleftarrow[\zeta]{\alpha} F\triangle[n-1]
9 \xrightarrow{\partial_0\alpha(b)} E^{\{\partial_0 b\}}\]

```

10 9.9. `\overset`, `\underset`, and `\sideset`. Examples:

$$\begin{array}{ccc} \frac{11}{12} & X^* & X_* \\ \frac{12}{13} & X_b & \end{array}$$

```
14 \[\overset{*}{X}\]qqquad\underset{*}{X}\]qqquad  
15 \overset{a}{\underset{b}{X}}\]
```

16 The command `\sideset` is for a rather special purpose: putting symbols  
17 at the subscript and superscript corners of a large operator symbol such as  $\sum$   
18 or  $\prod$ , without affecting the placement of limits. Examples:

$$\frac{19}{20} \qquad \qquad \qquad \stackrel{*}{\underset{k}{\prod}} \stackrel{*}{\underset{0 < i < m}{\sum}} E_i \beta x$$

```

22  \[\sideset{_*^*}{_*^*}\prod_k\qquad
23  \sideset{}{}{\sum_{0\leq i\leq m}} E_i\beta x
24  \]

```

25      9.10. *The \text command.* The main use of the command `\text` is for  
26 words or phrases in a display:  
27

$$\underline{\underline{28}} \quad \mathbf{y} = \mathbf{y}' \quad \text{if and only if} \quad y'_k = \delta_k y_{\tau(k)}$$

```

29 \quad \text{if and only if} \quad
30 \quad y' = \delta_k y \{\tau(k)\}
31

```

*9.11. Operator names.* The more common math functions such as `\log`, `\sin`,  
and `\lim` have predefined control sequences: `\log`, `\sin`, `\lim`. The `amsmath`  
package provides `\DeclareMathOperator` and `\DeclareMathOperator*` for  
producing new function names that will have the same typographical treat-  
ment. Examples:

$$\|f\|_{\infty} = \text{ess sup}_{x \in R^n} |f(x)|$$

39 \[\|\mathbf{f}\|\_{\infty} =

40 \esssup\_{x\in R^n} |f(x)|]

$$\frac{41}{42} \quad \text{meas}_1\{u \in R_+^1 : f^*(u) > \alpha\} = \text{meas}_n\{x \in R^n : |f(x)| \geq \alpha\} \quad \forall \alpha > 0.$$

```

1  \[\meas_1\{u\in R_+^1|colon f^*(u)>\alpha\}
2  =\meas_n\{x\in R^n|colon \abs{f(x)}\geq\alpha\}
3  \quad \forall\alpha>0.\]
4  \esssup and \meas would be defined in the document preamble as
5
6  \DeclareMathOperator*{\esssup}{ess\!,sup}
7  \DeclareMathOperator{\meas}{meas}

```

The following special operator names are predefined in the `amsmath` package: `\varlimsup`, `\varliminf`, `\varinjlim`, and `\varprojlim`. Here's what they look like in use:

```

11
12  (48)          \varlimsup_{n\rightarrow\infty} Q(u_n, u_n - u^\#) \leq 0
13  (49)          \varliminf_{n\rightarrow\infty} |a_{n+1}| / |a_n| = 0
14
15  (50)          \varinjlim(m_i^\lambda \cdot)^* \leq 0
16  (51)          \varprojlim_{p\in S(A)} A_p \leq 0
17
18 \begin{aligned}
19 &\varlimsup_{n\rightarrow\infty} \mathcal{Q}(u_n, u_n - u^\#) \leq 0 \\
20 &\varliminf_{n\rightarrow\infty} |a_{n+1}| / |a_n| = 0 \\
21 &\varinjlim(m_i^\lambda \cdot)^* \leq 0 \\
22 &\varprojlim_{p\in S(A)} A_p \leq 0 \\
23 &\end{aligned}
24
25
26

```

9.12. *\mod and its relatives*. The commands `\mod` and `\pod` are variants of `\pmod` preferred by some authors; `\mod` omits the parentheses, whereas `\pod` omits the ‘mod’ and retains the parentheses. Examples:

```

30
31  (52)          x \equiv y + 1 \pmod{m^2}
32  (53)          x \equiv y + 1 \mod m^2
33  (54)          x \equiv y + 1 \pmod{m^2}
34
35 \begin{aligned}
36 x &\equiv y + 1 \pmod{m^2} \\
37 x &\equiv y + 1 \mod m^2 \\
38 x &\equiv y + 1 \pmod{m^2} \\
39 &\end{aligned}
40

```

9.13. *Fractions and related constructions*. The usual notation for binomials is similar to the fraction concept, so it has a similar command `\binom` with

1 two arguments. Example:

$$\begin{aligned} \sum_{\gamma \in \Gamma_C} I_\gamma &= 2^k - \binom{k}{1} 2^{k-1} + \binom{k}{2} 2^{k-2} \\ (55) \quad &\quad + \cdots + (-1)^l \binom{k}{l} 2^{k-l} + \cdots + (-1)^k \\ &= (2-1)^k = 1 \end{aligned}$$

```

8 \begin{equation}
9 \begin{split}
10 [\sum_{\gamma \in \Gamma_C} I_\gamma & \\
11 = 2^k - \binom{k}{1} 2^{k-1} + \binom{k}{2} 2^{k-2} \\
12 & \quad + \dots + (-1)^l \binom{k}{l} 2^{k-l} + \dots + (-1)^k \\
13 & \quad + \dots + (-1)^k \\
14 & \quad \&=(2-1)^k=1 \\
15 \end{split}
16 \end{equation}
17 There are also abbreviations
18
19 \dfrac \dbinom
20 \tfrac \tbinom

```

21 for the commonly needed constructions

```

22 {\displaystyle \frac{\dots}{\dots}} {\displaystyle \binom{\dots}{\dots}}
23 {\textstyle \frac{\dots}{\dots}} {\textstyle \binom{\dots}{\dots}}

```

24 The generalized fraction command `\genfrac` provides full access to the  
25 six TeX fraction primitives:

$$(56) \quad \text{\over}: \frac{n+1}{2} \quad \text{\overwithdelims}: \left\langle \frac{n+1}{2} \right\rangle$$

$$(57) \quad \text{\atop}: \frac{n+1}{2} \quad \text{\atopwithdelims}: \binom{n+1}{2}$$

$$(58) \quad \text{\above}: \frac{n+1}{2} \quad \text{\abovewithdelims}: \left[ \frac{n+1}{2} \right]$$

```

33 \text{\cn{over}: } \& \genfrac{}{}{}{}{n+1}{2} \&
34 \text{\cn{overwithdelims}: } \&
35 \quad \genfrac{\langle}{\rangle}{0pt}{}{n+1}{2} \\
36 \text{\cn{atop}: } \& \genfrac{}{}{}{}{0pt}{}{n+1}{2} \&
37 \text{\cn{atopwithdelims}: } \&
38 \quad \genfrac{\{}{\}}{0pt}{}{n+1}{2} \\
39 \text{\cn{above}: } \& \genfrac{}{}{}{}{1pt}{}{n+1}{2} \&
40 \text{\cn{abovewithdelims}: } \&
41 \quad \genfrac{[]}{1pt}{}{n+1}{2}

```

### 9.14. Continued fractions. The continued fraction

$$\begin{array}{c}
 (59) \\
 \hline
 \frac{1}{\sqrt{2} + \frac{1}{\sqrt{2} + \frac{1}{\sqrt{2} + \frac{1}{\sqrt{2} + \frac{1}{\sqrt{2} + \dots}}}}}
 \end{array}$$

can be obtained by typing

```

11   \cfrac{1}{\sqrt{2}}+
12   \cfrac{1}{\sqrt{2}}+
13   \cfrac{1}{\sqrt{2}}+
14   \cfrac{1}{\sqrt{2}}+
15   \cfrac{1}{\sqrt{2}}+\dotsb
16 \} \} \} \}

```

<sup>17</sup> Left or right placement of any of the numerators is accomplished by using  
<sup>18</sup> \cfrac[1] or \cfrac[r] instead of \cfrac.

20      9.15. *Smash*. In `amsmath` there are optional arguments `t` and `b` for the  
21 plain TeX command `\smash`, because sometimes it is advantageous to be able  
22 to ‘smash’ only the top or only the bottom of something while retaining the  
23 natural depth or height. In the formula  $X_j = (1/\sqrt{\lambda_j}) X'_j$  `\smash[b]` has been  
24 used to limit the size of the radical symbol.

25    \$X\_j=(1/\sqrt{\smash[b]{\lambda\_j}})X\_j'

26 Without the use of `\smash[b]` the formula would have appeared thus:  $X_j =$   
27  $(1/\sqrt{\lambda_j})X'_j$ , with the radical extending to encompass the depth of the subscript  
28  $j$ .

30        9.16. *The ‘cases’ environment.* ‘Cases’ constructions like the following  
31 can be produced using the **cases** environment.

$$\frac{32}{33} \quad (60) \quad P_{r-j} = \begin{cases} 0 & \text{if } r-j \text{ is odd,} \\ r! (-1)^{(r-j)/2} & \text{if } r-j \text{ is even.} \end{cases}$$

```

35 \begin{equation} P_{r-j}=\\
36 \begin{cases} \\
37 0 & \text{if } r-j \text{ is odd}, \\ \\
38 r! \cdot (-1)^{(r-j)/2} & \text{if } r-j \text{ is even}. \\
39 \end{cases} \\
40 \end{equation}

```

41 Notice the use of \text and the embedded math

1        9.17. *Matrix.* Here are samples of the matrix environments, `\matrix`,  
 2 `\pmatrix`, `\bmatrix`, `\Bmatrix`, `\vmatrix` and `\Vmatrix`:

3

4

5

6 (61) 
$$\begin{pmatrix} \vartheta & \varrho \\ \varphi & \varpi \end{pmatrix} \quad \begin{bmatrix} \vartheta & \varrho \\ \varphi & \varpi \end{bmatrix} \quad \left\{ \begin{array}{c} \vartheta \\ \varphi \end{array} \right\} \quad \left| \begin{array}{cc} \vartheta & \varrho \\ \varphi & \varpi \end{array} \right| \quad \left\| \begin{array}{cc} \vartheta & \varrho \\ \varphi & \varpi \end{array} \right\|$$

7

8

9

10 \begin{matrix}  
 11 \vartheta&\varrho\\ \varphi&\varpi \end{matrix}\quad  
 12 \end{matrix}\quad  
 13 \begin{pmatrix}  
 14 \vartheta&\varrho\\ \varphi&\varpi \end{pmatrix}\quad  
 15 \end{pmatrix}\quad  
 16 \begin{bmatrix}  
 17 \vartheta&\varrho\\ \varphi&\varpi \end{bmatrix}\quad  
 18 \end{bmatrix}\quad  
 19 \begin{Bmatrix}  
 20 \vartheta&\varrho\\ \varphi&\varpi \end{Bmatrix}\quad  
 21 \end{Bmatrix}\quad  
 22 \begin{vmatrix}  
 23 \vartheta&\varrho\\ \varphi&\varpi \end{vmatrix}\quad  
 24 \end{vmatrix}\quad  
 25 \begin{Vmatrix}  
 26 \vartheta&\varrho\\ \varphi&\varpi \end{Vmatrix}\quad  
 27 \end{Vmatrix}

28

29        To produce a small matrix suitable for use in text, use the `smallmatrix`  
 30 environment.  
 31

32

33 \begin{math}  
 34 \bigl( \begin{smallmatrix} a&b \\ c&d \end{smallmatrix} \bigr)  
 35 \end{math}

36        39 To show the effect of the matrix on the surrounding lines of a paragraph, we  
 40 put it here: 
$$\begin{pmatrix} a & b \\ c & d \end{pmatrix}$$
 and follow it with enough text to ensure that there will be  
 41 at least one full line below the matrix.  
 42

1        \hdotsfor{number} produces a row of dots in a matrix spanning the  
 2 given number of columns:

$$W(\Phi) = \left| \begin{array}{ccccc} \frac{\varphi}{(\varphi_1, \varepsilon_1)} & 0 & \dots & 0 & \\ \frac{\varphi k_{n2}}{(\varphi_2, \varepsilon_1)} & \frac{\varphi}{(\varphi_2, \varepsilon_2)} & \dots & 0 & \\ \dots & \dots & \dots & \dots & \\ \frac{\varphi k_{n1}}{(\varphi_n, \varepsilon_1)} & \frac{\varphi k_{n2}}{(\varphi_n, \varepsilon_2)} & \dots & \frac{\varphi k_{n\,n-1}}{(\varphi_n, \varepsilon_{n-1})} & \frac{\varphi}{(\varphi_n, \varepsilon_n)} \end{array} \right|$$

```
10 \[W(\Phi)= \begin{Vmatrix}
11 \dfrac{\varphi}{(\varphi_1,\varepsilon_1)} & 0 & \dots & 0 \\
12 \dfrac{\varphi k_{n2}}{(\varphi_2,\varepsilon_1)} & \dfrac{\varphi}{(\varphi_2,\varepsilon_2)} & \dots & 0 \\
13 \dots & \dots & \dots & \dots \\
14 \dfrac{\varphi k_{n1}}{(\varphi_n,\varepsilon_1)} & \dfrac{\varphi k_{n2}}{(\varphi_n,\varepsilon_2)} & \dots & \dfrac{\varphi k_{n\,n-1}}{(\varphi_n,\varepsilon_{n-1})} & \dfrac{\varphi}{(\varphi_n,\varepsilon_n)} \\
15 \end{Vmatrix}\]
16 \hdotsfor{5}\\
17 \dfrac{\varphi}{(\varphi_1,\varepsilon_1)} & 0 & \dots & 0 \\
18 \dfrac{\varphi k_{n2}}{(\varphi_2,\varepsilon_1)} & \dfrac{\varphi}{(\varphi_2,\varepsilon_2)} & \dots & 0 \\
19 \dfrac{\varphi k_{n1}}{(\varphi_n,\varepsilon_1)} & \dfrac{\varphi k_{n2}}{(\varphi_n,\varepsilon_2)} & \dots & \dfrac{\varphi k_{n\,n-1}}{(\varphi_n,\varepsilon_{n-1})} & \dfrac{\varphi}{(\varphi_n,\varepsilon_n)} \\
20 \end{Vmatrix}\]
```

21 The spacing of the dots can be varied through use of a square-bracket option,  
 22 for example, \hdotsfor[1.5]{3}. The number in square brackets will be used  
 23 as a multiplier; the normal value is 1.

24        9.18. The \substack command. The \substack command can be used  
 25 to produce a multiline subscript or superscript: for example  
 26

```
27 \sum_{\substack{0 \leq i \leq m \\ 0 < j < n}} P(i,j)
```

28 produces a two-line subscript underneath the sum:

$$(62) \quad \sum_{\substack{0 \leq i \leq m \\ 0 < j < n}} P(i,j)$$

33 A slightly more generalized form is the **subarray** environment which allows  
 34 you to specify that each line should be left-aligned instead of centered, as here:

Maybe "... as  
below"?

$$(63) \quad \sum_{\substack{0 \leq i \leq m \\ 0 < j < n}} P(i,j)$$

```
38 \sum_{\begin{array}{l} 0 \leq i \leq m \\ 0 < j < n \end{array}} P(i,j)
```

41 P(i,j)

1 9.19. *Big-g-g delimiters.* Here are some big delimiters, first in \normalsize:

```
2
3 
$$\left( \mathbf{E}_y \int_0^{t_\varepsilon} L_{x,y^x(s)} \varphi(x) ds \right)$$

4
5 \biggl(\mathbf{E}_y
6   \int_0^{t_\varepsilon} L_{x,y^x(s)}\varphi(x)\,,ds
7 \biggr)
8 \]
9
```

10 and now in \Large size:

```
11
12 
$$\left( \mathbf{E}_y \int_0^{t_\varepsilon} L_{x,y^x(s)} \varphi(x) ds \right)$$

13
14 {\Large
15 \biggl(\mathbf{E}_y
16   \int_0^{t_\varepsilon} L_{x,y^x(s)}\varphi(x)\,,ds
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