## Mathematical Background

## **Functions**

- A function  $f: A \to B$  is injective if f is one-to-one, i.e. f(x) = f(y) implies x = y.
- A function  $f: A \to B$  is *surjective* if f is onto, i.e. for all  $y \in B$  there exists  $x \in A$  such that f(x) = y.
- $\bullet$  A function f is *bijective* if f is both injective and surjective.

## **Probability**

- Probability and events:
  - 1. A probability distribution on a finite set S is an assignment of probabilities  $\Pr[x]$  to each element  $x \in S$ , where  $\sum_{x \in S} \Pr[x] = 1$ . The uniform distribution is the probability distribution where  $\Pr[x] = 1/|S|$  for all  $x \in S$ .
  - 2. An event T is a subset of S. We have  $\Pr[T] = \sum_{x \in T} \Pr[x]$ , but often this probability can be computed more directly.
  - 3. For any events A, B,

$$\Pr[A \cup B] = \Pr[A] + \Pr[B] - \Pr[A \cap B].$$

4. Union bound: for any events  $A_1, A_2, \ldots A_n$ ,

$$\Pr[A_1 \cup A_2 \cup \ldots \cup A_n] \le \Pr[A_1] + \Pr[A_2] + \ldots + \Pr[A_n].$$

5. For independent events  $A_1, A_2, \dots A_n$ ,

$$\Pr[A_1 \cap A_2 \cap \ldots \cap A_n] = \Pr[A_1] \cdot \Pr[A_2] \cdot \ldots \cdot \Pr[A_n].$$

- Conditional probability:
  - 1. The *conditional probability* of A given B, denoted Pr[A|B], is the probability that A occurs given that B occurs. It satisfies

$$\Pr[A|B] = \Pr[A \cap B] / \Pr[B].$$

2. Bayes' Law:

$$\Pr[A|B] = \frac{\Pr[A]\Pr[B|A]}{\Pr[B]}.$$

- Random variables:
  - 1. A random variable is a function on a probability space.
  - 2. Random variables  $X_1, X_2, \ldots, X_n$  are independent if and only if for all  $x_1, \ldots, x_n$ , we have

$$\Pr[(X_1 = x_1) \land (X_2 = x_2) \land \dots \land (X_n = x_n)] = \prod_{i=1}^n \Pr[X_i = x_i].$$

- Expectation:
  - 1. The expectation of a random variable X with range S is

$$\mathbb{E}[X] = \sum_{x \in S} x \cdot \Pr[X = x].$$

2. Expectation is linear: for constants a, b and random variables X, Y we have

$$\mathbb{E}[aX + bY] = a\,\mathbb{E}[X] + b\,\mathbb{E}[Y].$$

• Statistical distance:

The statistical distance (or total variation distance) between probability distributions P and Q defined on the same space S is

$$||P - Q|| = \max_{T \subseteq S} |P(T) - Q(T)| = \frac{1}{2} \sum_{s \in S} |P(s) - Q(s)|.$$

## Number Theory

- $\mathbb{Z}$  denotes the set of integers, and  $\mathbb{Z}^+$  denotes the set of positive integers.
- For  $d \in \mathbb{Z}^+$  and  $a, b \in \mathbb{Z}$ :
  - 1. d|a means there exists an integer c such that a = dc.
  - 2. d|a and d|b implies d|(a+b) and d|(a-b).
  - 3. d|a implies d|ab.
  - 4. The common divisors of a and b are all positive integers that divide both a and b. gcd(a,b) is the greatest (largest) common divisor of a and b.
- For  $a, b, c, d, m \in \mathbb{Z}, m \geq 2$ :
  - 1.  $a \equiv b \mod m \mod m (a b)$ .
  - 2.  $a \mod m$  is the unique  $b \in \{0, 1, \dots, m-1\}$  such that  $a \equiv b \mod m$ .
  - 3.  $a \equiv c \mod m$  and  $b \equiv d \mod m$  imply both

$$a+b \equiv c+d \mod m$$
  
 $a \cdot b \equiv c \cdot d \mod m$ .

Therefore  $((a \mod m)(b \mod m)) \mod m = (ab) \mod m$ .

- For  $m \in \mathbb{Z}$ ,  $m \geq 2$ :
  - 1.  $\mathbb{Z}_m = \{0, 1, \dots, m-1\}$  where the operations +, -, and  $\cdot$  are performed mod m.
  - 2.  $\mathbb{Z}_m^* = \{ x \in \mathbb{Z}_m : \gcd(x, m) = 1 \}.$
- For  $a, b, c, m \in \mathbb{Z}, m \ge 2$ :
  - 1. If gcd(a, m) = 1, then  $ab \equiv ac \mod m$  implies  $b \equiv c \mod m$ .
  - 2. If gcd(a, m) = 1, then there is a unique solution  $x \in \mathbb{Z}_m^*$  to  $ax \equiv b \mod m$ .
  - 3. For  $a \in \mathbb{Z}_m^*$ , the multiplicative inverse of a, denoted  $a^{-1}$ , is the unique element in  $\mathbb{Z}_m^*$  such that  $a \cdot a^{-1} \equiv 1 \mod m$ . Division b/a in  $\mathbb{Z}_m$  means  $b \cdot a^{-1}$ .