

Sample Paper for the aomart Class

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Abstract

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

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

Contents

1. Introduction	18
2. Enumeration of Hamiltonian paths in a graph	18
3. Main theorem	19
4. Application	22
5. Secret key exchanges	23
6. Review	23
7. One-way complexity	28
8. Various font features of the <code>amsmath</code> package	35
8.1. Bold versions of special symbols	35
8.2. “Poor man’s bold”	35
9. Compound symbols and other features	36
9.1. Multiple integral signs	36
9.2. Over and under arrows	36
9.3. Dots	36
9.4. Accents in math	37
9.5. Dot accents	37
9.6. Roots	37
9.7. Boxed formulas	37
9.8. Extensible arrows	38
9.9. <code>\overset</code> , <code>\underset</code> , and <code>\sideset</code>	38

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<u>1</u>	9.10. The <code>\text</code> command	38
<u>2</u>	9.11. Operator names	38
<u>3</u>	9.12. <code>\mod</code> and its relatives	39
<u>4</u>	9.13. Fractions and related constructions	39
<u>5</u>	9.14. Continued fractions	41
<u>6</u>	9.15. Smash	41
<u>7</u>	9.16. The ‘cases’ environment	41
<u>8</u>	9.17. Matrix	42
<u>9</u>	9.18. The <code>\substack</code> command	43
<u>10</u>	9.19. Big-g-g delimiters	44
<u>11</u>	References	44

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1. Introduction

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17 This paper demonstrates the use of `aomart` class. It is based on `testmath.tex`
18 from $\mathcal{AMS-LATEX}$ distribution. The text is (slightly) reformatted according to
19 the requirements of the `aomart` style. See also [12, 22, 17, 1, 16, 15, 24, 23, 6].

20

21 It is always a pleasure to cite Knuth [9].

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2. Enumeration of Hamiltonian paths in a graph

25

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

30

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

31

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

33

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

35

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

40

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

42

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

44

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

Are these
quotations
necessary?

$\frac{1}{2}$ 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
 $\frac{2}{H_c}$ is given by the relation [13]

$$\frac{3}{(3)} \quad \frac{4}{\left(\prod_{j=1}^n \hat{x}_j\right) H_c} = \frac{1}{2} \hat{k}_{ij} \det \widehat{\mathbf{K}}(i|i), \quad i = 1, \dots, n.$$

$\frac{6}{7}$ The task here is to express (3) in a form free of any \hat{x}_i , $i = 1, \dots, n$. The result
 $\frac{8}{}$ also leads to the resolution of enumeration of Hamiltonian paths in a graph.

$\frac{9}{}$ It is well known that the enumeration of Hamiltonian cycles and paths
 $\frac{10}{}$ in a complete graph K_n and in a complete bipartite graph $K_{n_1 n_2}$ can only
 $\frac{11}{}$ be found from *first combinatorial principles* [7]. One wonders if there exists a
 $\frac{12}{}$ formula which can be used very efficiently to produce K_n and $K_{n_1 n_2}$. Recently,
 $\frac{13}{}$ using Lagrangian methods, Goulden and Jackson have shown that H_c can be
 $\frac{14}{}$ expressed in terms of the determinant and permanent of the adjacency matrix
 $\frac{15}{}$ [5]. However, the formula of Goulden and Jackson determines neither K_n nor
 $\frac{16}{}$ $K_{n_1 n_2}$ effectively. In this paper, using an algebraic method, we parametrize
 $\frac{17}{}$ the adjacency matrix. The resulting formula also involves the determinant
 $\frac{18}{}$ and permanent, but it can easily be applied to K_n and $K_{n_1 n_2}$. In addition,
 $\frac{19}{}$ we eliminate the permanent from H_c and show that H_c can be represented by
 $\frac{20}{}$ a determinantal function of multivariables, each variable with domain $\{0, 1\}$.
 $\frac{21}{}$ Furthermore, we show that H_c can be written by number of spanning trees of
 $\frac{22}{}$ subgraphs. Finally, we apply the formulas to a complete multigraph $K_{n_1 \dots n_p}$.

$\frac{23}{}$ The conditions $a_{ij} = a_{ji}$, $i, j = 1, \dots, n$, are not required in this paper.
 $\frac{24}{}$ All formulas can be extended to a digraph simply by multiplying H_c by 2.
 $\frac{25}{}$ Some other discussion can be found in [4, 3].

$\frac{27}{}$ 3. Main theorem

$\frac{28}{}$ *Notation.* For $p, q \in P$ and $n \in \omega$ we write $(q, n) \leq (p, n)$ if $q \leq p$ and
 $\frac{29}{}$ $A_{q,n} = A_{p,n}$.

$\frac{30}{}$ $\backslash\mathrm{begin}\{\mathrm{notation}\}$ For $\$p,q\in P\$$ and $\$n\in\omega\$$
 $\frac{31}{}$ \dots
 $\frac{32}{}$ $\backslash\mathrm{end}\{\mathrm{notation}\}$

$\frac{33}{}$ Let $\mathbf{B} = (b_{ij})$ be an $n \times n$ matrix. Let $\mathbf{n} = \{1, \dots, n\}$. Using the properties
 $\frac{34}{}$ of (2), it is readily seen that

$\frac{35}{}$ LEMMA 3.1.

$$\frac{36}{(4)} \quad \frac{37}{\prod_{i \in \mathbf{n}} \left(\sum_{j \in \mathbf{n}} b_{ij} \hat{x}_i \right)} = \left(\prod_{i \in \mathbf{n}} \hat{x}_i \right) \mathrm{per} \mathbf{B}$$

$\frac{38}{}$ where $\mathrm{per} \mathbf{B}$ is the permanent of \mathbf{B} .

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

2
3 (5)
$$\hat{y}_i \hat{y}_j + \hat{y}_j \hat{y}_i = 0, \quad i, j = 1, \dots, n.$$

4 Then, it follows that

5 LEMMA 3.2.

6
7 (6)
$$\prod_{i \in \mathbf{n}} \left(\sum_{j \in \mathbf{n}} b_{ij} \hat{y}_j \right) = \left(\prod_{i \in \mathbf{n}} \hat{y}_i \right) \det \mathbf{B}.$$

8 Note that all basic properties of determinants are direct consequences of
9 Lemma 3.2. Write

10 (7)
$$\sum_{j \in \mathbf{n}} b_{ij} \hat{y}_j = \sum_{j \in \mathbf{n}} b_{ij}^{(\lambda)} \hat{y}_j + (b_{ii} - \lambda_i) \hat{y}_i$$

11 where

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

17 where $I_l = \{i_1, \dots, i_l\}$ and $\mathbf{B}^{(\lambda)}(I_l | I_l)$ is the principal submatrix (obtained from
18 $\mathbf{B}^{(\lambda)}$ by deleting its i_1, \dots, i_l rows and columns).

19 Remark 3.1 (convention). Let \mathbf{M} be an $n \times n$ matrix. The convention
20 $\mathbf{M}(\mathbf{n} | \mathbf{n}) = 1$ has been used in (9) and hereafter.

21 Before proceeding with our discussion, we pause to note that Theorem 3.3
22 yields immediately a fundamental formula which can be used to compute the
23 coefficients of a characteristic polynomial [14]:

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

25 (10)
$$b_l = \sum_{I_l \subseteq \mathbf{n}} \det \mathbf{B}(I_l | I_l).$$

26 Let

27
28 (11)
$$\mathbf{K}(t, t_1, \dots, t_n) = \begin{pmatrix} D_1 t & -a_{12} t_2 & \dots & -a_{1n} t_n \\ -a_{21} t_1 & D_2 t & \dots & -a_{2n} t_n \\ \dots & \dots & \dots & \dots \\ -a_{n1} t_1 & -a_{n2} t_2 & \dots & D_n t \end{pmatrix},$$

$$\begin{pmatrix} D_1 t - a_{12} t_2 & \dots & -a_{1n} t_n \\ -a_{21} t_1 & D_2 t & \dots & -a_{2n} t_n \\ \vdots & \vdots & \ddots & \vdots \\ -a_{n1} t_1 & -a_{n2} t_2 & \dots & D_n t \end{pmatrix}$$

where

$$(12) \quad D_i = \sum_{j \in \mathbf{n}} a_{ij} t_j, \quad i = 1, \dots, n.$$

Set

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

Then

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

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

[Theorem 3.3](#) leads to

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

Note that

$$(15) \quad \det \mathbf{K}(t = 1, t_1, \dots, t_n) = \sum_{I \in \mathbf{n}} (-1)^{|I|} \prod_{i \in I} t_i \prod_{j \in I} (D_j + \lambda_j t_j) \det \mathbf{A}^{(\lambda)}(\bar{I}|\bar{I}) = 0.$$

Let $t_i = \hat{x}_i, i = 1, \dots, n$. [Lemma 3.1](#) yields

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

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

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

1 PROPOSITION 3.5.

2
3 (17)
$$H_c = \frac{1}{2n} \sum_{l=0}^n (-1)^l D_l,$$

4 where

5
6 (18)
$$D_l = \sum_{I_l \subseteq \mathbf{n}} D(t_1, \dots, t_n) 2^{|I_l|} \Big|_{t_i = \begin{cases} 0, & \text{if } i \in I_l \\ 1, & \text{otherwise} \end{cases}}, \quad i=1, \dots, n.$$

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4. Application

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

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

where

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

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

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

...

and

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

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

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

5. Secret key exchanges

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

The concept of an informationally one-way function was introduced in [8]. We give only an informal definition here:

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

In the non-uniform setting [8] show that these are not weaker than one-way functions:

THEOREM 5.1 ([8] (non-uniform)). *The existence of informationally one-way functions implies the existence of one-way functions.*

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

It now follows from Theorem 5.1 that

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

More recently, the polynomial-time, interior point algorithms for linear programming have been extended to the case of convex quadratic programs [19, 21], certain linear complementarity problems [11, 18], and the nonlinear complementarity problem [10]. The connection between these algorithms and the classical Newton method for nonlinear equations is well explained in [11].

6. Review

We begin our discussion with the following definition:

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

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

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

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

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

- (i) $\psi_0(z)$ is bounded above and below by positive constants $c_1 \leq \psi_0(z) \leq c_2$.
- (ii) If $|z| > 1$, then $\psi_0(z) = 1$.
- (iii) For all z in the domain of ψ_0 , $\Delta_0 \ln \psi_0 \geq 0$.
- (iv) If $1 - 2a < |z| < 1 - a$, then $\Delta_0 \ln \psi_0 \geq c_3 > 0$.

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

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

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

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

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

Next, let D_ν be a finite collection of pairwise disjoint disks, all of which are contained in the unit disk centered at the origin in C . We assume that $D_\nu = \{z \mid |z - z_\nu| < \delta\}$. Suppose that $D_\nu(a)$ denotes the smaller concentric disk $D_\nu(a) = \{z \mid |z - z_\nu| \leq (1 - 2a)\delta\}$. We define a smooth weight function $\Phi_0(z)$ for $z \in C - \bigcup_\nu D_\nu(a)$ by setting $\Phi_0(z) = 1$ when $z \notin \bigcup_\nu D_\nu$ and $\Phi_0(z) = \psi_0((z - z_\nu)/\delta)$ when z is an element of D_ν . It follows from Lemma 6.1 that Φ_0 satisfies the properties:

- (i) $\Phi_0(z)$ is bounded above and below by positive constants $c_1 \leq \Phi_0(z) \leq c_2$.
- (ii) $\Delta_0 \ln \Phi_0 \geq 0$ for all $z \in C - \bigcup_\nu D_\nu(a)$, the domain where the function Φ_0 is defined.

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

$\frac{2}{3}$ Let A_ν denote the annulus $A_\nu = \{(1 - 2a)\delta < |z - z_\nu| < (1 - a)\delta\}$, and
 $\frac{4}{5}$ set $A = \bigcup_\nu A_\nu$. The [properties \(2\)](#) and [\(3\)](#) of Φ_0 may be summarized as
 $\Delta_0 \ln \Phi_0 \geq c_3 \delta^{-2} \chi_A$, where χ_A is the characteristic function of A . \square

$\frac{6}{7}$ Suppose that α is a nonnegative real constant. We apply [Proposition 3.5](#)
 $\frac{8}{9}$ 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
 bounded domain containing the support of u and $A \subset \mathcal{D} \subset R^2 - \bigcup_\nu D_\nu(a)$. A
 calculation gives

$$\frac{10}{11} \int_{\mathcal{D}} |\bar{\partial} u|^2 \Phi_0(z) e^{\alpha|z|^2} \geq c_4 \alpha \int_{\mathcal{D}} |u|^2 \Phi_0 e^{\alpha|z|^2} + c_5 \delta^{-2} \int_A |u|^2 \Phi_0 e^{\alpha|z|^2}.$$

$\frac{12}{13}$ The boundedness, [property \(1\)](#) of Φ_0 , then yields

$$\frac{14}{15} \int_{\mathcal{D}} |\bar{\partial} u|^2 e^{\alpha|z|^2} \geq c_6 \alpha \int_{\mathcal{D}} |u|^2 e^{\alpha|z|^2} + c_7 \delta^{-2} \int_A |u|^2 e^{\alpha|z|^2}.$$

$\frac{16}{17}$ Let $B(X)$ be the set of blocks of Λ_X and let $b(X) = |B(X)|$. If $\phi \in Q_X$
 $\frac{18}$ then ϕ is constant on the blocks of Λ_X .

$$\frac{19}{20} (24) \quad P_X = \{\phi \in M \mid \Lambda_\phi = \Lambda_X\}, \quad Q_X = \{\phi \in M \mid \Lambda_\phi \geq \Lambda_X\}.$$

$\frac{21}{22}$ If $\Lambda_\phi \geq \Lambda_X$ then $\Lambda_\phi = \Lambda_Y$ for some $Y \geq X$ so that

$$\frac{22}{23} Q_X = \bigcup_{Y \geq X} P_Y.$$

$\frac{24}{25}$ Thus by Möbius inversion

$$\frac{26}{27} |P_Y| = \sum_{X \geq Y} \mu(Y, X) |Q_X|.$$

$\frac{28}{29}$ Thus there is a bijection from Q_X to $W^{B(X)}$. In particular $|Q_X| = w^{b(X)}$.

$\frac{30}{31}$ Next note that $b(X) = \dim X$. We see this by choosing a basis for X
 consisting of vectors v^k defined by

$$\frac{32}{33} v_i^k = \begin{cases} 1 & \text{if } i \in \Lambda_k, \\ 0 & \text{otherwise.} \end{cases}$$

$\frac{34}{35}$ $\backslash[\mathbf{v}^{\mathbf{k}}]_{\mathbf{i}}=$

$\frac{36}{37}$ $\backslash\begin{cases} 1 & \& \text{if } i \in \Lambda_k, \\ 0 & \& \text{otherwise.} \end{cases} \backslash\end{cases}$
 $\frac{38}$ $\backslash]$

$\frac{39}{40}$ LEMMA 6.2. *Let \mathcal{A} be an arrangement. Then*

$$\frac{41}{42} \chi(\mathcal{A}, t) = \sum_{B \subseteq \mathcal{A}} (-1)^{|B|} t^{\dim T(B)}.$$

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

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

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 $T(\mathcal{A}) \notin L(\mathcal{A}')$.
19

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

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

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

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

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

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

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

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

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

THEOREM 6.6. *Let ϕ 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*

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

Proof. We show by induction on i that

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

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

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

Equation (25) defined P_Y 's ambiguity set $S_{X|Y}(y)$ to be the set of possible X values when $Y = y$. The last corollary implies that for all $y \in S_Y$, the multiset¹ of codewords $\{\sigma_\phi(x, y) : x \in S_{X|Y}(y)\}$ is prefix free.

7. One-way complexity

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

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

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

We can now prove a continuity theorem.

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

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

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

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

$$\frac{3}{4} \quad (27) \quad Jv = (f(u^+) - f(u^-)) \otimes \nu_u \cdot \mathcal{H}_{n-1} \Big|_{S_u}.$$

$\frac{5}{6}$ In addition, for $|\widetilde{Du}|$ -almost every $x \in \Omega$ the restriction of the function f to
 $\frac{7}{7}$ T_x^u is differentiable at $\tilde{u}(x)$ and

$$\frac{8}{9} \quad (28) \quad \widetilde{D}v = \nabla(f|_{T_x^u})(\tilde{u}) \frac{\widetilde{D}u}{|\widetilde{D}u|} \cdot |\widetilde{D}u|.$$

$\frac{11}{12}$ Before proving the theorem, we state without proof three elementary re-
 $\frac{13}{13}$ marks which will be useful in the sequel.

$\frac{14}{15}$ *Remark 7.1.* Let $\omega:]0, +\infty[\rightarrow]0, +\infty[$ be a continuous function such
 $\frac{16}{16}$ that $\omega(t) \rightarrow 0$ as $t \rightarrow 0$. Then

$$\frac{17}{17} \quad \lim_{h \rightarrow 0^+} g(\omega(h)) = L \Leftrightarrow \lim_{h \rightarrow 0^+} g(h) = L$$

$\frac{18}{19}$ for any function $g:]0, +\infty[\rightarrow \mathbf{R}$.

$\frac{20}{21}$ *Remark 7.2.* Let $g: \mathbf{R}^n \rightarrow \mathbf{R}$ be a Lipschitz continuous function and as-
 $\frac{22}{22}$ sume that

$$\frac{23}{23} \quad L(z) = \lim_{h \rightarrow 0^+} \frac{g(hz) - g(0)}{h}$$

$\frac{24}{25}$ exists for every $z \in \mathbf{Q}^n$ and that L is a linear function of z . Then g is differ-
 $\frac{26}{26}$ entiable at 0.

$\frac{27}{28}$ *Remark 7.3.* Let $A: \mathbf{R}^n \rightarrow \mathbf{R}^m$ be a linear function, and let $f: \mathbf{R}^m \rightarrow \mathbf{R}$
 $\frac{29}{29}$ be a function. Then the restriction of f to the range of A is differentiable at 0
 $\frac{30}{30}$ if and only if $f(A): \mathbf{R}^n \rightarrow \mathbf{R}$ is differentiable at 0 and

$$\frac{31}{31} \quad \nabla(f|_{\text{Im}(A)})(0)A = \nabla(f(A))(0).$$

$\frac{32}{32}$ *Proof.* We begin by showing that $v \in BV(\Omega; \mathbf{R}^k)$ and

$$\frac{33}{34} \quad (29) \quad |Dv|(B) \leq K |Du|(B) \quad \forall B \in \mathbf{B}(\Omega),$$

$\frac{35}{36}$ where $K > 0$ is the Lipschitz constant of f . By (13) and by the approxima-
 $\frac{37}{37}$ tion result quoted in §3, it is possible to find a sequence $(u_h) \subset C^1(\Omega; \mathbf{R}^m)$
 $\frac{38}{38}$ converging to u in $L^1(\Omega; \mathbf{R}^m)$ and such that

$$\frac{39}{39} \quad \lim_{h \rightarrow +\infty} \int_{\Omega} |\nabla u_h| \, dx = |Du|(\Omega).$$

$\frac{40}{41}$ The functions $v_h = f(u_h)$ are locally Lipschitz continuous in Ω , and the defini-
 $\frac{42}{42}$ tion of differential implies that $|\nabla v_h| \leq K |\nabla u_h|$ almost everywhere in Ω . The

lower semicontinuity of the total variation and (13) yield

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

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

$$\int_{\Omega} |v| \, dx \leq K \int_{\Omega} |u| \, dx;$$

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

$$(31) \quad S_v \subset S_u, \quad \tilde{v}(x) = f(\tilde{u}(x)) \quad \forall x \in \Omega \setminus S_u.$$

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

$$\{y \in B_{\rho}(x) : |v(y) - f(\tilde{u}(x))| > \varepsilon\} \subset \{y \in B_{\rho}(x) : |u(y) - \tilde{u}(x)| > \varepsilon/K\},$$

hence

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

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

$$(v^+(x) - v^-(x)) \otimes \nu_v = (f(u^+(x)) - f(u^-(x))) \otimes \nu_u \quad \text{if } x \in S_v$$

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

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

and Lemma 6.1 is proved. \square

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

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

$\frac{1}{2}$ Radon-Nikodým decomposition of Dv in absolutely continuous and singular
 $\frac{2}{3}$ part with respect to $|\widetilde{Du}|$. By Theorem 5.2, we have

$$\frac{4}{5} \quad \frac{\widetilde{Dv}}{|\widetilde{Du}|}(t) = \lim_{s \rightarrow t^+} \frac{Dv([t, s])}{|\widetilde{Du}|([t, s])}, \quad \frac{\widetilde{Du}}{|\widetilde{Du}|}(t) = \lim_{s \rightarrow t^+} \frac{Du([t, s])}{|\widetilde{Du}|([t, s])}$$

$\frac{7}{8}$ $|\widetilde{Du}|$ -almost everywhere in \mathbf{R} . It is well known (see, for instance, [20, 2.5.16])
 $\frac{9}{10}$ that every one-dimensional function of bounded variation w has a unique left
 $\frac{11}{12}$ continuous representative, i.e., a function \hat{w} such that $\hat{w} = w$ almost every-
 $\frac{13}{14}$ where and $\lim_{s \rightarrow t^-} \hat{w}(s) = \hat{w}(t)$ for every $t \in \mathbf{R}$. These conditions imply

$$\frac{12}{13} \quad (32) \quad \hat{u}(t) = Du(-\infty, t], \quad \hat{v}(t) = Dv(-\infty, t] \quad \forall t \in \mathbf{R}$$

$\frac{14}{15}$ and

$$\frac{16}{17} \quad (33) \quad \hat{v}(t) = f(\hat{u}(t)) \quad \forall t \in \mathbf{R}.$$

$\frac{18}{19}$ Let $t \in \mathbf{R}$ be such that $|\widetilde{Du}|([t, s]) > 0$ for every $s > t$ and assume that the
 $\frac{20}{21}$ limits in (22) exist. By (23) and (24) we get

$$\begin{aligned} \frac{21}{22} \quad \frac{\hat{v}(s) - \hat{v}(t)}{|\widetilde{Du}|([t, s])} &= \frac{f(\hat{u}(s)) - f(\hat{u}(t))}{|\widetilde{Du}|([t, s])} \\ \frac{23}{24} &= \frac{f(\hat{u}(s)) - f(\hat{u}(t) + \frac{\widetilde{Du}}{|\widetilde{Du}|}(t) |\widetilde{Du}|([t, s]))}{|\widetilde{Du}|([t, s])} \\ \frac{25}{26} &+ \frac{f(\hat{u}(t) + \frac{\widetilde{Du}}{|\widetilde{Du}|}(t) |\widetilde{Du}|([t, s])) - f(\hat{u}(t))}{|\widetilde{Du}|([t, s])} \end{aligned}$$

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

$$\begin{aligned} \frac{34}{35} \quad &\left| \frac{\hat{v}(s) - \hat{v}(t)}{|\widetilde{Du}|([t, s])} - \frac{f(\hat{u}(t) + \frac{\widetilde{Du}}{|\widetilde{Du}|}(t) |\widetilde{Du}|([t, s])) - f(\hat{u}(t))}{|\widetilde{Du}|([t, s])} \right| \\ \frac{36}{37} & \\ \frac{38}{39} & \\ \frac{40}{41} &\leq K \left| \frac{\hat{u}(s) - \hat{u}(t)}{|\widetilde{Du}|([t, s])} - \frac{\widetilde{Du}}{|\widetilde{Du}|}(t) \right|. \\ \frac{42}{43} & \end{aligned}$$

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

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

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

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

and our statement is proved.

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

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

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

$$(34) \quad \frac{\langle \widetilde{Du}, \nu \rangle}{|\langle \widetilde{Du}, \nu \rangle|}(y + t\nu) = \frac{\widetilde{Du}_y}{|\widetilde{Du}_y|}(t) \quad |\widetilde{Du}_y| \text{-a.e. in } \mathbf{R}$$

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

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

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

$$(35) \quad \frac{\langle \widetilde{Dv}, \nu \rangle}{|\langle \widetilde{Dv}, \nu \rangle|}(y + t\nu) = \frac{\widetilde{Dv}_y}{|\widetilde{Du}_y|}(t) \quad |\widetilde{Du}_y| \text{-a.e. in } \mathbf{R}$$

$\frac{1}{2}$ for \mathcal{H}_{n-1} -almost every $y \in \pi_\nu$. By (24) and (25) we get

$$\frac{3}{4} \lim_{h \rightarrow 0} \frac{f(\tilde{u}(y + t\nu) + h \frac{\langle \tilde{D}u, \nu \rangle}{|\langle \tilde{D}u, \nu \rangle|}(y + t\nu)) - f(\tilde{u}(y + t\nu))}{h} = \frac{\langle \tilde{D}v, \nu \rangle}{|\langle \tilde{D}u, \nu \rangle|}(y + t\nu)$$

$\frac{6}{7}$ for \mathcal{H}_{n-1} -almost every $y \in \pi_\nu$, and using again (14), (15) we get

$$\frac{8}{9} \lim_{h \rightarrow 0} \frac{f(\tilde{u}(x) + h \frac{\langle \tilde{D}u, \nu \rangle}{|\langle \tilde{D}u, \nu \rangle|}(x)) - f(\tilde{u}(x))}{h} = \frac{\langle \tilde{D}v, \nu \rangle}{|\langle \tilde{D}u, \nu \rangle|}(x)$$

$\frac{12}{13}$ $|\langle \tilde{D}u, \nu \rangle|$ -a.e. in \mathbf{R}^n .

$\frac{14}{15}$ 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

$$\begin{aligned} \frac{16}{17} \lim_{h \rightarrow 0} \frac{f(\tilde{u}(x) + h \frac{|\langle \tilde{D}u, \nu \rangle|}{|\tilde{D}u|}(x) \frac{\langle \tilde{D}u, \nu \rangle}{|\langle \tilde{D}u, \nu \rangle|}(x)) - f(\tilde{u}(x))}{h} \\ \frac{20}{21} = \frac{|\langle \tilde{D}u, \nu \rangle|}{|\tilde{D}u|}(x) \frac{\langle \tilde{D}v, \nu \rangle}{|\langle \tilde{D}u, \nu \rangle|}(x) \end{aligned}$$

$\frac{23}{24}$ $|\langle \tilde{D}u, \nu \rangle|$ -almost everywhere in \mathbf{R}^n .

$\frac{25}{26}$ Finally, since

$$\begin{aligned} \frac{26}{27} \frac{|\langle \tilde{D}u, \nu \rangle|}{|\tilde{D}u|} \frac{\langle \tilde{D}u, \nu \rangle}{|\langle \tilde{D}u, \nu \rangle|} &= \frac{\langle \tilde{D}u, \nu \rangle}{|\tilde{D}u|} = \left\langle \frac{\tilde{D}u}{|\tilde{D}u|}, \nu \right\rangle & |\tilde{D}u| \text{-a.e. in } \mathbf{R}^n \\ \frac{28}{29} \frac{|\langle \tilde{D}u, \nu \rangle|}{|\tilde{D}u|} \frac{\langle \tilde{D}v, \nu \rangle}{|\langle \tilde{D}u, \nu \rangle|} &= \frac{\langle \tilde{D}v, \nu \rangle}{|\tilde{D}u|} = \left\langle \frac{\tilde{D}v}{|\tilde{D}u|}, \nu \right\rangle & |\tilde{D}u| \text{-a.e. in } \mathbf{R}^n \end{aligned}$$

$\frac{32}{33}$ 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

$$\frac{34}{35} \lim_{h \rightarrow 0} \frac{f\left(\tilde{u}(x) + h \left\langle \frac{\tilde{D}u}{|\tilde{D}u|}(x), \nu \right\rangle\right) - f(\tilde{u}(x))}{h} = \left\langle \frac{\tilde{D}v}{|\tilde{D}u|}(x), \nu \right\rangle,$$

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

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

$$\begin{array}{l} \underline{2} \\ \underline{3} \end{array} \quad (36) \quad D(t_1, \dots, t_n) = \sum_{I \in \mathbf{n}} (-1)^{|I|-1} |I| \prod_{i \in I} t_i \prod_{j \in I} (D_j + \lambda_j t_j) \det \mathbf{A}^{(\lambda)}(\bar{I}|\bar{I}).$$

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

$$\begin{array}{l} \underline{5} \\ \underline{6} \\ \underline{7} \end{array} \quad (37) \quad D(\hat{x}_1, \dots, \hat{x}_n) = \prod_{i \in \mathbf{n}} \hat{x}_i \sum_{I \in \mathbf{n}} (-1)^{|I|-1} |I| \text{per } \mathbf{A}^{(\lambda)}(I|I) \det \mathbf{A}^{(\lambda)}(\bar{I}|\bar{I}).$$

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

9 THEOREM 7.2.

$$\begin{array}{l} \underline{10} \\ \underline{11} \\ \underline{12} \end{array} \quad (38) \quad H_c = \frac{1}{2n} \sum_{l=1}^n l(-1)^{l-1} A_l^{(\lambda)},$$

13 where

$$\begin{array}{l} \underline{14} \\ \underline{15} \end{array} \quad (39) \quad A_l^{(\lambda)} = \sum_{I_l \subseteq \mathbf{n}} \text{per } \mathbf{A}^{(\lambda)}(I_l|I_l) \det \mathbf{A}^{(\lambda)}(\bar{I}_l|\bar{I}_l), |I_l| = l.$$

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

20 We may call (38) a parametric representation of H_c . In computation, the
21 parameter λ_i plays very important roles. The choice of the parameter usually
22 depends on the properties of the given graph. For a complete graph K_n , let
23 $\lambda_i = 1$, $i = 1, \dots, n$. It follows from (39) that

$$\begin{array}{l} \underline{24} \\ \underline{25} \end{array} \quad (40) \quad A_l^{(1)} = \begin{cases} n!, & \text{if } l = 1 \\ 0, & \text{otherwise.} \end{cases}$$

26 By (38)

$$\begin{array}{l} \underline{27} \\ \underline{28} \end{array} \quad (41) \quad H_c = \frac{1}{2}(n-1)!.$$

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

$$\begin{array}{l} \underline{30} \\ \underline{31} \end{array} \quad (42) \quad A_l = \begin{cases} -n_1!n_2!\delta_{n_1 n_2}, & \text{if } l = 2 \\ 0, & \text{otherwise.} \end{cases}$$

32 Theorem 7.2 leads to

$$\begin{array}{l} \underline{33} \\ \underline{34} \end{array} \quad (43) \quad H_c = \frac{1}{n_1 + n_2} n_1!n_2!\delta_{n_1 n_2}.$$

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.

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

which reduces to Goulden–Jackson’s formula when $\lambda_i = 0, i = 1, \dots, n$ [14].

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{+}
\boldsymbol{\pi} \mathbf{A}_{\boldsymbol{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`:

$$\frac{\partial x}{\partial y} \bigg| \frac{\partial y}{\partial z}$$

```
\[\frac{\partial x}{\partial y} \bigg| \frac{\partial y}{\partial z}\]
\pmb{\bigg\vert}
```

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_EXbook*.

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

$$\prod_{i=1}^n \prod_{j=1}^m F(r_i) \prod_{k=1}^p G(s_k)$$

9. Compound symbols and other features

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

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

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

9.2. *Over and under arrows.* Some extra over and under arrow operations are provided in the `amsmath` package. (Basic \LaTeX provides `\overrightarrow` and `\overleftarrow`).

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

These all scale properly in subscript sizes:

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

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

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

(binary dots, for binary relations or operators), `\dotsm` (multiplication dots), or `\dotsi` (dots after an integral). For example, the input

Then we have the series A_1, A_2, \dots ,
the regional sum $A_1 + A_2 + \dots$,
the orthogonal product $A_1 A_2 \dots$,
and the infinite integral
 $\int_{A_1} \int_{A_2} \dots$.

produces

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

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

9.4. *Accents in math.* Double accents:

$$\hat{H} \quad \check{C} \quad \tilde{T} \quad \acute{A} \quad \grave{G} \quad \dot{D} \quad \ddot{D} \quad \breve{B} \quad \bar{B} \quad \vec{V}$$

`\[\Hat{\Hat{H}}\quad\Check{\Check{C}}\quad`
`\Tilde{\Tilde{T}}\quad\Acute{\Acute{A}}\quad`
`\Grave{\Grave{G}}\quad\Dot{\Dot{D}}\quad`
`\Ddot{\Ddot{D}}\quad\Breve{\Breve{B}}\quad`
`\Bar{\Bar{B}}\quad\Vec{\Vec{V}}\]`

This double accent operation is complicated and tends to slow down the processing of a \LaTeX file.

9.5. *Dot accents.* `\dddots` and `\ddddot` are available to produce triple and quadruple dot accents in addition to the `\dot` and `\ddot` accents already available in \LaTeX :

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

`\[\dddots{Q}\quad\ddddot{R}\]`

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

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

gives good positioning of the β :

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

9.7. *Boxed formulas.* The command `\boxed` puts a box around its argument, like `\fbox` except that the contents are in math mode:

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

$$\boxed{W_t - F \subseteq V(P_i) \subseteq W_t}.$$

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

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

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

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

$$\overset{*}{X} \quad \underset{*}{X} \quad \overset{a}{\underset{b}{X}}$$

`\[\overset{*}{X} \quad \underset{*}{X} \quad \overset{a}{\underset{b}{X}} \]`
`\overset{a}{\underset{b}{X}}`

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

$$\overset{*}{\underset{*}{\prod_k}} \sum'_{0 \leq i \leq m} E_i \beta x$$

`\[\sideset{_*}{_*}\prod_k \quad \sideset{'}{\sum_{0 \leq i \leq m}} E_i \beta x \]`

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

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

`\[\mathbf{y} = \mathbf{y}' \quad \text{if and only if} \quad y'_k = \delta_k y_{\tau(k)} \]`

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 treatment. Examples:

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

`\[\norm{f}_{\infty} = \text{esssup}_{x \in R^n} |f(x)| \]`

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

1 $\backslash[\backslash\text{meas}_1\{u\in R_+^{+1}\colon f^*(u)>\alpha\}$
 2 $=\backslash\text{meas}_n\{x\in R^n\colon \abs{f(x)}\geq\alpha\}$
 3 $\backslash\text{quad}\ \backslash\text{forall}\ \alpha>0.\backslash]$

4 $\backslash\text{esssup}$ and $\backslash\text{meas}$ would be defined in the document preamble as

5 $\backslash\text{DeclareMathOperator}\{\backslash\text{esssup}\}\{\text{ess}\backslash,\text{sup}\}$
 6 $\backslash\text{DeclareMathOperator}\{\backslash\text{meas}\}\{\text{meas}\}$

7
 8 The following special operator names are predefined in the `amsmath` pack-
 9 age: $\backslash\text{varlimsup}$, $\backslash\text{varliminf}$, $\backslash\text{varinjlim}$, and $\backslash\text{varprojlim}$. Here's what
 10 they look like in use:

11
 12 (48)
$$\overline{\lim}_{n\rightarrow\infty} Q(u_n, u_n - u^\#) \leq 0$$

13 (49)
$$\varliminf_{n\rightarrow\infty} |a_{n+1}| / |a_n| = 0$$

14 (50)
$$\varinjlim (m_i^\lambda \cdot)^* \leq 0$$

15 (51)
$$\varprojlim_{p\in S(A)} A_p \leq 0$$

16
 17
 18 $\backslash\text{begin}\{\text{align}\}$
 19 $\&\backslash\text{varlimsup}_{\{n\rightarrow\infty\}}$
 20 $\quad\backslash\text{mathcal}\{Q\}(u_n, u_n - u^\#)\leq 0\\$
 21 $\&\backslash\text{varliminf}_{\{n\rightarrow\infty\}}$
 22 $\quad\left\lvert a_{n+1}\right\rvert/\left\lvert a_n\right\rvert=0\\$
 23 $\&\backslash\text{varinjlim}\ (m_i^\lambda\cdot)^*\leq 0\\$
 24 $\&\backslash\text{varprojlim}_{\{p\in S(A)\}}A_p\leq 0\\$
 25 $\backslash\text{end}\{\text{align}\}$

26
 27 9.12. *\mod and its relatives.* The commands $\backslash\text{mod}$ and $\backslash\text{pod}$ are variants
 28 of $\backslash\text{pmod}$ preferred by some authors; $\backslash\text{mod}$ omits the parentheses, whereas $\backslash\text{pod}$
 29 omits the ‘mod’ and retains the parentheses. Examples:

30 (52)
$$x \equiv y + 1 \pmod{m^2}$$

31 (53)
$$x \equiv y + 1 \mod m^2$$

32 (54)
$$x \equiv y + 1 \pmod{m^2}$$

33
 34 $\backslash\text{begin}\{\text{align}\}$
 35 $x\equiv y+1\pmod{m^2}\\$
 36 $x\equiv y+1\mod{m^2}\\$
 37 $x\equiv y+1\pod{m^2}\\$
 38 $\backslash\text{end}\{\text{align}\}$

39
 40 9.13. *Fractions and related constructions.* The usual notation for binomi-
 41 als is similar to the fraction concept, so it has a similar command $\backslash\text{binom}$ with
 42

two arguments. Example:

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

```

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

```

There are also abbreviations

```

\dfrac          \dbinom
\tfrac          \tbinom

```

for the commonly needed constructions

```

{\displaystyle\frac ... }   {\displaystyle\binom ... }
{\textstyle\frac ... }      {\textstyle\binom ... }

```

The generalized fraction command `\genfrac` provides full access to the six T_EX fraction primitives:

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

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

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

```

\text{\cn{over}: }&\genfrac{}{}{}{}{n+1}{2}&
\text{\cn{overwithdelims}: }&
\genfrac{\langle\rangle}{}{}{}{n+1}{2}\\
\text{\cn{atop}: }&\genfrac{}{}{0pt}{}{n+1}{2}&
\text{\cn{atopwithdelims}: }&
\genfrac{()}{0pt}{}{}{n+1}{2}\\
\text{\cn{above}: }&\genfrac{}{}{1pt}{}{n+1}{2}&
\text{\cn{abovewithdelims}: }&
\genfrac{[]}{1pt}{}{}{n+1}{2}

```


1 9.14. *Continued fractions.* The continued fraction

2
3 (59)
$$\frac{1}{\sqrt{2} + \frac{1}{\sqrt{2} + \frac{1}{\sqrt{2} + \frac{1}{\sqrt{2} + \frac{1}{\sqrt{2} + \dots}}}}}$$

9 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 `}}}}}`

17 Left or right placement of any of the numerators is accomplished by using
18 `\cfrac[l]` 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.

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

35 `\begin{equation} P_{r-j}=`
36 `\begin{cases}`
37 `0& \text{if } \$r-j\$ \text{ is odd},\\`
38 `r! , (-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.

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

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

```

\begin{matrix}
\vartheta&\varrho\\
\varphi&\varpi
\end{matrix}
\begin{pmatrix}
\vartheta&\varrho\\
\varphi&\varpi
\end{pmatrix}
\begin{bmatrix}
\vartheta&\varrho\\
\varphi&\varpi
\end{bmatrix}
\left\{
\begin{matrix}
\vartheta&\varrho\\
\varphi&\varpi
\end{matrix}
\right\}
\left|
\begin{matrix}
\vartheta&\varrho\\
\varphi&\varpi
\end{matrix}
\right|
\left\|
\begin{matrix}
\vartheta&\varrho\\
\varphi&\varpi
\end{matrix}
\right\|

```

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

```

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

```

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

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

$$W(\Phi) = \begin{vmatrix} \frac{\varphi}{(\varphi_1, \varepsilon_1)} & 0 & \dots & 0 \\ \frac{\varphi^{k_{n2}}}{(\varphi_2, \varepsilon_1)} & \frac{\varphi}{(\varphi_2, \varepsilon_2)} & \dots & 0 \\ \dots & \dots & \dots & \dots \\ \frac{\varphi^{k_{n1}}}{(\varphi_n, \varepsilon_1)} & \frac{\varphi^{k_{n2}}}{(\varphi_n, \varepsilon_2)} & \dots & \frac{\varphi^{k_{nn-1}}}{(\varphi_n, \varepsilon_{n-1})} \frac{\varphi}{(\varphi_n, \varepsilon_n)} \end{vmatrix}$$

```
\[W(\Phi)= \begin{Vmatrix}
\dfrac{\varphi_{1}}{(\varphi_1,\varepsilon_1)}&0&\dots&0\\
\dfrac{\varphi_{k_{n2}}}{(\varphi_2,\varepsilon_1)}&\dfrac{\varphi}{(\varphi_2,\varepsilon_2)}&\dots&0\\
\dotsfor{5}\\
\dfrac{\varphi_{k_{n1}}}{(\varphi_n,\varepsilon_1)}&\dfrac{\varphi^{k_{n2}}}{(\varphi_n,\varepsilon_2)}&\dots&\dfrac{\varphi^{k_{nn-1}}}{(\varphi_n,\varepsilon_{n-1})}&\dfrac{\varphi}{(\varphi_n,\varepsilon_n)}\\
\end{Vmatrix}\]
```

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

9.18. *The `\substack` command.* The `\substack` command can be used to produce a multiline subscript or superscript: for example

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

produces a two-line subscript underneath the sum:

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

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

Maybe "... as below"?

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

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

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

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

and now in `\Large` size:

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

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