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MATHEMATICS OF HUNG-PING TSAO

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MATHEMATICS OF HUNG-PING TSAO

Authored by:

Hung-ping Tsao, PhD

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MATHEMATICS OF HUNG-PING TSAO

Authored by: Hung-ping Tsao (曹恆平)

ABSTRACT

I would like to share some of my ideas in Number Theory, Actuarial Mathematics, Sudoku Solving and Optimization Teaching with college students and colleagues.

Keywords: Natural sequence, AP-sequence, Power-sum, Product-sum, Sorting, Combination, Permutation, Cycle, Subset, Binomial coefficient, Stirling number, Pascal triangle, Bernoulli coefficient, Eulerian number, Bell number, Ordered Bell polynomial, Eulerian Bell polynomial, Recursive formula, q-Gaussian coefficient, Life insurance, Life annuity, Interest, Mortality, Contingency, Premium, Reserve, Sudoku, Puzzle, Row, Column, Box, Unique solution, Flipflops chain, Residue.

NOMENCLATURE

$C(n, k), \binom{n}{k}$	combination
Σ	sum
b(k, j)	Bernoulli coefficient
$\left(i ight)_{1}^{\infty}$	the natural sequence
$S_n^{(k)}$	the sum of the first kth powers of the natural sequence
ſ	integral
$P(n, k)$, $_{n}P_{k}$	the permutation of n elements taken k at a time
k!	k factorial
s(n,k)	small Stirling number
S(k+1, j)	large Stirling number
e(k, j)	small Euler number
E(k,j)	large Euler number
$\binom{n}{k}$	first-order Eulerian number
$\left\langle \left\langle {n\atop k}\right\rangle \right\rangle$	second-order Eulerian number
$\binom{n}{k}$	the permutation of n elements taken k at a time
$\lceil n \rceil$	

Stirling number of the first kind

Stirling number of the second kind

 $(a+(i-1)d)_1^{\infty}$ arithmetically progressive sequence

Stirling triangle of the first kind for
$$(a+(i-1)d)_1^{\infty}$$

$$\begin{Bmatrix} n \\ k \end{Bmatrix}_{a:d}$$
 Stirling triangle of the second kind for $(a+(i-1)d)_1^{\infty}$

first-order Eulerian number for
$$(a+(i-1)d)_0^{\infty}$$

$$\left\langle \left\langle {k \atop i} \right\rangle \right\rangle$$
 second-order Eulerian number for $(a+(i-1)d)_0^{\infty}$

$$T^{r,s}(a_i)_0^{\infty}$$
 general triangular array for $(a_i)_0^{\infty}$

$$q$$
 - Gaussian coefficient

$$B_n$$
 Bell number

$$\delta$$
 the force of interest

$$\mu_x$$
 the force of mortality

$$d^{(m)}$$
 the nominal rate of discount payable m times a year

$$\ddot{a}_n^{(m)}$$
 the present value of an annuity due which pays m⁻¹ at the beginning of each mth of a year for n years

$$a_n^{(m)}$$
 the present value of an annuity immediate which pays m⁻¹ at the end of each mth of a year for n years

 \overline{a}_n the present value of a continuous annuity payable continuously for n years with the total of 1 paid during each year $\ddot{S}_{n}^{(m)}$ the future value of an annuity due which pays m⁻¹ at the beginning of each mth of a year for n years $S_n^{(m)}$ the future value of an annuity immediate which pays m⁻¹ at the end of each mth of a year for n years \overline{S}_n the future value of a continuous annuity payable continuously for n years, with the total of 1 paid during each year X the random variable of a newborn's age-at-death the terminal age ω F(x)the distribution function (d. f.) of X the survival function S(x)the life aged x (x) the probability that a life (x) aged x will die between ages x + t and x + t + u $_{t|u} q_x$ the probability that (x) will die within t years $_{t}q_{x}$ the probability that (x) will survive for t years $_{t} p_{x}$ the probability that (x) will die within a year q_x the probability that (x) will survive for a year p_x the cohort of newborns L(0)the number of newborns in L(0) l_0 L(x)those in L(0) who survive to age x l_{x} the number of lives in L(x)the number of those in L(x) who will die within n years $_{n}d_{x}$

 d_{x} those in L(x) who will die within a year P_x^z the number of persons aged between x and x + 1 at the beginning of the calendar year z E_x^z the number of persons attained age x during the calendar year z $_{\alpha}D_{x}^{z}$ the number of deaths among E_x^z during the calendar year z $_{\delta}D_{x}^{z}$ the number of deaths among P_x^z before the attainment of age x + 1the number of migrants in addition to E_x^z during the calendar year z $_{\alpha}m_{x}^{z}$ the number of migrants in addition to P_x^z before the attainment of age x + 1 $_{\delta}m_{x}^{z}$ $A_{x:n}^1$ n-year term insurance of 1 payable at the end of the year of death $A_{x:n}^{1}$ n-year pure endowment of 1 payable at the end of the nth year when (x) lives n-year endowment insurance of 1 payable either at the end of the year of $A_{x:n}$ death or at the end of the nth year when (x) survives n-year annuity of 1 payable at the end of each year while (x) survives $a_{x:n}$ $\ddot{a}_{x:n}$ n-year annuity of 1 payable at the beginning of each year while (x) survives $\alpha_{x:n}^1$ n-year term life contingency function with the death benefit $\alpha_{\scriptscriptstyle k}$ payable at the end of the year of death $\alpha_{x:n}^{1}$ n-year pure endowment of α_n at the date of maturity $A_{x:n}^1$ n-year term insurance of 1 payable at the end of the year of death $A_{x:n}^{1}$ n-year pure endowment of 1 payable at the end of the nth year when (x) lives

$A_{x:n}$	▼	urance of 1 payable either at the end of the year of he nth year when (x) lives
$d_{\delta}(x,t)$	the discount function of	of interest
$d_{\mu}(x,t)$	the discount function of	of mortality
$_{h }\overline{lpha}_{x:n}$	an h-year deferred n-ye	ear continuous life contingency function
$_{h }\overline{lpha}_{x}$	an h-year deferred who	ole life continuous contingency function
$\overline{\alpha}_{x:n}$	an n-year continuous l	ife contingency function
$\overline{\alpha}_{\scriptscriptstyle x}$	a whole life continuou	as contingency function
$_{r}\overline{P}(_{h }\overline{lpha}_{x:n})$	the continuously paid years	net level premium of $_{h }\overline{\alpha}_{x:n}$, with payments for r
$(I\overline{lpha})_{x:n}$	•	contingency function providing the present value of $\underline{1})\overline{\alpha}_t$ at time t and the maturity benefit $n\overline{\alpha}_n$.
$\left(I\overline{lpha} ight)_{xn}^{1}$	•	contingency function providing the present value of $\partial \overline{\alpha}_t$ at time t and the maturity benefit 0
$(D\overline{\alpha})^1_{x:n}$	an n-year continuous of the death benefit $(n-1)^{-1}$	contingency function providing the present value of \underline{t}) $\overline{\alpha}_t$ at time t
$(D^{\scriptscriptstyle (m)}\overline{lpha})^1_{x:n},$	an mthly decreasing li	fe contingency function
$(D_h^{(m)}\overline{lpha})^1_{x:n}$	an mthly decreasing li	fe contingency function with only h years death
6 ₁₀ (86)b6:6(7.	5): u56c3b3/c9b9	The tenth step with the law of unique solution to avoid the dilemma of double choices between 5, 6 in column 3 of box 3 and 6, 5 in column 9 of box 9 so as to place 6 at (86) box 6
3 ₇ r3: fcr-56(3)	2)(33)&49(36)(39)	The seventh step with row move to place 3 in row 3 since 3 is the residue of the flipflops chain 56(32)(33)&49(36)(39) in row 3.

PROLOGUE

I am an amateur mathematician, who has been working rather diligently all my life. After receiving Ph.D. from UIUC in the area of combinatorics and teaching for two years in college, I pursued my actuarial career for eight years before returning to teach. I have published (22) in Chinese, an English excerpt of which was published in (20). During the 17 years of teaching at SFSU, I used the textbook "College Mathematics" tailor-made for my own students in College of Business. Since these books contain fruitful of innovative ideas, I am eager to benefit undergraduate students worldwide.

Ever since my retirement in the year of 2002, I have been working on the classic Number Theory. Although I only used elementary methods, I was able to get a breakthrough and recently published a "EVOLUTIONARY MATHEMATICS AND SCIENCE FOR NUMBER INTRICACY INVESTIGATION" (in addition to "EVOLUTIONARY MATHEMATICS AND SCIENCE FOR LIFE CONTINGENCY INVESTIGATION") by Lenox Institute Press. I hope my efforts and results could evolve into an undergraduate textbook in the area of Number Theoretical Combinatorics.

I also published "Cracking Sudoku Completely" in Chinese. It contains the detailed solution of the hardest Sudoku puzzle posted online which I solved manually in 2013. Besides being referenced by a course of Computer Games in Taiwan, its excerpt was published in (17). I believe the inclusion of the English version of it should benefit the vast majority of Sudoku lovers worldwide. As a matter of fact, four "EVOLUTIONARY MATHEMATICS AND ART FOR SUDOKU" e-books have recently published.

1. Number Theory

Dated back to the Eighteenth Century, James Sterling, Leonhard Euler and Jacob Bernoulli have collectively set up a solid foundation for the number theoretically combinatorics. You might have heard of numbers bearing their names, but I bet most people are not familiar with their work.

Although my doctoral dissertation included some discussion of certain properties of Stirling numbers, I should admit that I knew very little about them. Late until around the turn of this Century, I came across a book titled Concrete Mathematics in a Stanford library which was used as a textbook for the first year graduate students of Computer Science major.

At that time, I was about to retire from teaching in the College of Business, San Francisco State University and got interested in pursuing the explicit polynomial expression for the sum of powers of the natural numbers. Through my tireless efforts, I came up with two unusual arrays of numbers to be used for my purpose. No sooner I flipped through that textbook than I realized that those unusual numbers were indeed Stirling numbers of the first and second kind in disguise!

The authors of the book did suggest some plausible approach for expressions of the sum of powers of the natural numbers without reaching the goal, as an example of a failed attempt. I would like to share with you my successful attempt. I further generalize the related numbers based on the natural sequence to those that are arithmetically progressive sequence-based. As a result, various structures of triangular arrays can be built on top of different underlying bases.

2. Actuarial Mathematics

We shall start with the accumulation function and use the geometric point of view to generalize and simplify the theory of interest. Then survey the laws of mortality from both points of view of stochastic theory and traditional actuaries. There is a thorough discussion and simple visualization of Balducci and uniform distribution of deaths assumptions of mortality rates of fractional ages.

Two least square-fit cubic survivorship functions for fitting the Male Table of 1958 CSO are presented. Various complicated exposure formulas for a mortality study are obtained by a simple inspection of the valuation schedule in demography.

Life insurance and annuities are first introduced in three different points of view: deterministic, stochastic and dynamic. Then a uniform representation of a general life contingency function and its derivative is defined in such a fashion that deferred, term, endowment, life insurance and life annuity with level or varying benefit and premium can be treated all in one shot.

3. Sudoku Solving

We provide a unique step-by-step Sudoku solving procedure by using subscripts and annotations so that the entire solving process can be recorded. We train the beginners into champion players with enabling "kung fu skills" coupled with surprisingly easy measures. In the end, we demonstrate how to crack down the hardest Sudoku ever!

4. Optimization Teaching

We introduce more efficient methods in Differential Calculus and Linear Programming.

1. TALK ELEGANCY

1.1. TOWER OF HANOI

We are given a tower of eight disks, initially stacked in decreasing size on one of three pegs. The objective is to transfer the entire tower to one of the other pegs, moving only one disk at a time and never moving a larger one onto a smaller.

The problem of the Tower of Hanoi was invented by E. Lucas in 1883 and had been discussed extensively without touching on the number system in (6). Let us first give an optimal solution to this problem with four disks by imposing subscripts to each number to keep track of the number of moves hereunto taken for the corresponding disk as follows.

Step 0	$ \begin{array}{c} 1_0 \\ 2_0 \\ 3_0 \\ 4_0 \end{array} $		
	peg 1	peg 2	peg 3
Step 1	2_0 3_0 4_0 peg 1	1 ₁ peg 2	peg 3
Step 2	3 ₀ 4 ₀ peg 1	1 ₁ peg 2	2 ₁ peg 3
Step 3	3 ₀ 4 ₀ peg 1	peg 2	1 ₂ 2 ₁ peg 3
Step 4	4 ₀ peg 1	3 ₁ peg 2	1_2 2_1 peg 3

Step 5	1 ₃ 4 ₀	31	2_1
	peg 1	peg 2	peg 3
Step 6	1 ₃ 4 ₀ peg 1	2_2 3_1 $peg 2$	peg 3
Step 7	4 ₀ peg 1	1 ₄ 2 ₂ 3 ₁ peg 2	peg 3
Step 8	peg 1	1 ₄ 2 ₂ 3 ₁ peg 2	4 ₁ peg 3
Step 9	peg 1	2_2 3_1 $peg 2$	1 ₅ 4 ₁ peg 3
Step 10	2 ₃ peg 1	3 ₁ peg 2	1 ₅ 4 ₁ peg 3
Step 11	1 ₆ 2 ₃ peg 1	3 ₁ peg 2	4 ₁ peg 3
Step 12	1 ₆ 2 ₃ peg 1	peg 2	3 ₂ 4 ₁ peg 3
Step 13	2 ₃ peg 1	1 ₇ peg 2	3 ₂ 4 ₁ peg 3
Step 14	nog 1	1 ₇	24 32 41
	peg 1	peg 2	peg 3

Step 15
$$1_8$$
 2_4 3_2 4_1 peg 1 peg 2 peg 3

The general problem with n disks can be solved the same way. Let T_n denote the total number of moves taken to accomplish the objective in the general case. Then we see from the above illustration that

$$T_3 = 8 + 4 + 2 + 1 = 15$$

and in general

$$T_n = \sum_{i=0}^{n-1} 2^i = 2^n - 1.$$

Now with a modification we can convert our problem into the binary number system. Give some of the disks the weight 0 and the others the weight 1. Then the weighted sum $T_{n;2}$ of all the moves would represent a unique binary number such as

$$T_{5,2}(1,1,0,1,0) = 2^4 + 2^3 + 2^1 = (1,1,0,1,0)_2,$$

where (1,1,0,1,0) represents 5 disks with weights listed in the ascending order of sizes.

If we further restrict that all moves can only be made between the adjacent pegs and consider each move as a half count, then the direct solution of the modified problem with three disks can be demonstrated as follows.

$$\begin{array}{ccc} \text{Step 0} & 1_0 & & \\ & 2_0 & & \\ & 3_0 & & \\ & & \text{peg 1} & & \text{peg 2} & & \text{peg 3} \end{array}$$

Step 1	2 ₀ 3 ₀ peg 1	1 _{0.5} peg 2	peg 3
Step 2	2 ₀ 3 ₀ peg 1	peg 2	1 ₁ peg 3
Step 3	3 ₀ peg 1	2 _{0.5} peg 2	1 ₁ peg 3
Step 4	3 ₀ peg 1	1 _{1.5} 2 _{0.5} peg 2	peg 3
Step 5	1 ₂ 3 ₀ peg 1	2 _{0.5} peg 2	peg 3
Step 6	1 ₂ 3 ₀ peg 1	peg 2	2 ₁ peg 3
Step 7	3 ₀ peg 1	1 _{2.5} peg 2	2 ₁ peg 3
Step 8	3 ₀ peg 1	peg 2	1 ₃ 2 ₁ peg 3
Step 9	peg 1	3 _{0.5} peg 2	1 ₃ 2 ₁ peg 3
Step 10	peg 1	1 _{3.5} 3 _{0.5} peg 2	2 ₁ peg 3
Step 11	1 ₄ peg 1	3 _{0.5} peg 2	2 ₁ peg 3
Step 12	1 ₄ peg 1	2 _{1.5} 3 _{0.5} peg 2	peg 3

Step 13		$1_{4.5}$ $2_{1.5}$ $3_{0.5}$	
	peg 1	peg 2	peg 3
Step 14		$\frac{2_{1.5}}{3_{0.5}}$	15
	peg 1	peg 2	peg 3
Step 15	2 ₂ peg 1	3 _{0.5} peg 2	1 ₅ peg 3
Step 16	2_2	1 _{5.5} 3 _{0.5}	
	peg 1	peg 2	peg 3
Step 17	$1_6 \\ 2_2$	30.5	
	peg 1	peg 2	peg 3
Step 18	$1_6 \\ 2_2$		31
	peg 1	peg 2	peg 3
Step 19	2 ₂ peg 1	1 _{6.5} peg 2	3 ₁ peg 3
Step 20	2_2		$\begin{array}{c} 1_7 \\ 3_1 \end{array}$
	peg 1	peg 2	peg 3
Step 21		2.	17
	peg 1	2 _{2.5} peg 2	$ \begin{array}{c} 3_1 \\ \text{peg 3} \end{array} $
Step 22		$1_{7.5}$ $2_{2.5}$	31
	peg 1	peg 2	peg 3
Step 23	1 ₈ peg 1	2 _{2.5} peg 2	3 ₁ peg 3
Step 24	P~5 1	P05 2	23
51cp 24	18		31
	peg 1	peg 2	peg 3

The above detailed process can be recapped as follows.

As before, with a modification we can convert our problem into the tri-nary system. Give some of the disks the weight 0, some others the weight 1 and the rest the weight 2. Then the weighted sum $T_{n;3}$ of all the moves would represent a unique tri-nary number. For example,

$$T_{5,3}(2,0,1,0,2) = 2(3^4) + 3^2 + 2 = (2,0,1,0,2)_3,$$

where (2,0,1,0,2) represents 5 disks with weights listed in the ascending order of sizes.

The initial problem can be generalized as follows.

General Tower of Hanoi with k pegs. We are given a tower of n disks, initially stacked in decreasing size on the first of k ordered pegs. The objective is to transfer the entire tower to the last peg, moving only one disk at a time and never moving a larger one onto a smaller. We further restrict that all moves can only be made between the adjacent pegs.

Can we convert the problem of General Tower of Hanoi into the k-ary number system?

1.2. EINSTEIN RIDDLE

The question is: Based on the following hints, who owns the fish?

- 1) There are five houses in five different colors.
- 2) In each house lives a person with a different nationality.
- 3) These five owners drink a certain type of beverages, smoke a certain brand of cigar and keep a certain pet.
- 4) No owners have the same pet, smoke the same brand of cigar or drink the same beverage.
- 5) The Brit lives in the red house.
- 6) The Swede keeps dogs as pets.
- 7) The Dane drinks tea.
- 8) The green house is on the left of the white house.
- 9) The green house's owner drinks coffee.
- 10) The person who smokes Pall Mall rears birds.
- 11) The owner of the yellow house smokes Dunhill.
- 12) The man living in the center house drinks milk.
- 13) The Norwegian lives in the first house.
- 14) The man who smokes blends lives next to the one who keeps cats.
- 15) The man who keeps horses lives next to the man who smokes Dunhill.
- 16) The owner who smokes Blue Master drinks beer.
- 17) The German smokes Prince.
- 18) The Norwegian lives next to the blue house.
- 19) The man who smokes blends has a neighbor who drinks water.

The author's motivation came from the notion that only two percent of people in the whole world could solve Einstein Riddle. He would try to prove it otherwise by using an illustrative method incorporate with subscripted annotations.

Many logical reasoning problems can be solved this way, especially Sudoku puzzles. He was invited to present the following talk at "The 2017 International Conference in Management Sciences and Decision Making" (Tamkang University), which is an example of a talk that could appeal to general audience with no math background.

1.2.1 Talk Topic: Illustrative Problem Solving

First of all, I would like to thank Professor Ruey-Chyn Tsaur for inviting me cordially here at the Department of Management Sciences, which is by no means a stranger to me. It has to trace back to its origin the Institute of Management Sciences, where I was invited by Professor Horng-Jinh Chang to be a visiting professor for three months in the year of 1984.

As you might have known, Professor Chang was a student of Professor Wen-tao Huang, who has been my dearest friend since our graduate student years together in Tsinghua University, where Professor Tsaur received his PhD from much later.

I still remember quite vividly the founding year of the Institute of Mathematics there nearly fifty five years ago. Wen-tao was the first student to register, but to his dismay was soon called back to fulfill his obliged teaching duty in Tainan as required for every student graduated from the National Taiwan Normal University.

Among the seven students registered in the Spring semester of 1962, six (one female) graduated from the National Taiwan Normal University and one from the National Taiwan University. Despite of the wide range of age disparity, we got along pretty well in the male student dorm. After the first day of orientation, we had dinner together. To make the story short, let me propose the following three problems that are most suitable for our theme: the illustrative problem solving.

<u>Problem 1.</u> From the following requirements, can you figure out the order of the age seniority and the gift-exchanging arrangement?

- #1. The sitting is three on each side of the table.
- #2. Each gives gift in a non-reciprocate fashion.
- #3. HT gives gift to the one sitting opposite him.
- #4. WH sitting opposite to the second oldest gives gift to the second youngest.
- #5. HL sitting by the side of the second youngest gives gift to the youngest.
- #6. CH not giving gift to the second oldest sits between the youngest and the third youngest.
- #7. FH and the third oldest do not give gift to each other.
- #8. WL being not the oldest sits in a corner and gives gift to the third youngest.
- #9. The third youngest sits opposite the oldest.

Solution

According to #1, divide the table surface into six parts as shown in Figure 1, each of which is to place one's number of the age seniority with 1 being the youngest.

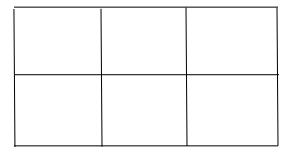


Figure 1. The table surface for placing

According to #6, sit CH first with the subscript indicating the order of occurrence and coplace 1 and 3 as shown in Figure 2. According to #9, place 6 opposite to 3.

	CH ₁ (#6)	
32 (#6)		1 ₂ (#6)
63 (#9)		

Figure 2. The first stage of placing

According to #4 and #6, place 5 in the remaining corner and sit WH opposite to the second oldest. According to #8, sit WL (being neither the oldest nor the third youngest) in the remaining right corner.

	CH_1	WH ₅ (#4)
3_2		12
63		54 (#4.6)
1		WL ₆ (#8)

Figure 3. The second stage of placing

Therefore, CH must be the third oldest. Otherwise, co-place 2 and 4 as shown below. According to #5, sit HL by the side of CH. According to #7, sit FH (being not the third oldest) in the remaining corner. According to #3, HT gives gift to CH contradicting #4 (WH gives gift to CH).

HL ₂ (#5)	CH	WH
3	21	1
6	41	5
FH ₃ (#7)	HT ₄ (#3)	WL

Figure 4. The third stage of placing

Therefore, the only two possible cases are displayed below.

Case 1.

HT	СН	WH
3	4	1
6	2	5
HL	FH	WL

Figure 5. The fourth stage of placing

The gift-giving arrangement is displayed with the requirement number as follows.

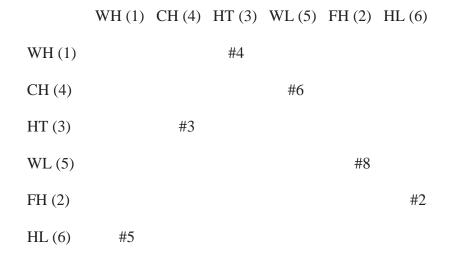


Table 1. The first stage of gift-giving arrangement

The requirement #6 prevents FH from giving gift to CH, so nobody gives gift to CH.

Case 2.

FH	СН	WH
3	4	1
6	2	5
HL	НТ	WL

Figure 6. The fifth stage of placing

The gift-giving arrangement is displayed with the requirement number and the age seniority order is WH, HT, FH, CH, WL, HL as illustrated below.

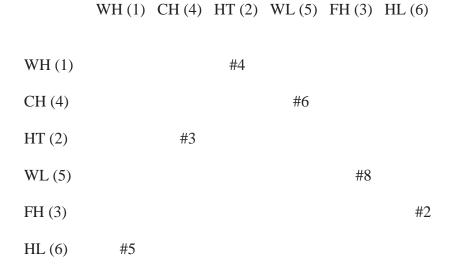


Table 2. The second stage of gift-giving arrangement

<u>Problem 2.</u> On the second day, we three young ones decided to elect courses among Statistics, Analysis, Algebra and Topology according to the following agreements. From the following agreements, can you figure out who does not elect Topology?

- #1. Each elects exactly three courses.
- #2. Each course is elected by exactly two.
- #3. If WH elects Statistics, so does he Topology.
- #4. If HT elects Algebra, so does he Analysis.
- #5. If FH elects Algebra, so does he Analysis.
- #6. If WH elects Topology, so does he Analysis.
- #7. If FH elects Topology, so does he Analysis.

Solution

<u>Assumption 1</u>. WH does not elect Topology.

According to #2, TH and FH elect Topology, abbreviated as (HT, TP) and (FH,TP) in Figure 7.

	ST	AN	AL	TP	
WH	1.1.1		1.1	1.1.1 (#3)	< 4
НТ		1.1 (#4)	1.1	1	< 4
FH		1 (#7)		1	< 4
	= 2	= 2	= 2	= 2	

Figure 7. Assumption 1 of course electing

According to #7, (FH, AN).

Assumption 1.1. (WH, AL), (HT, AL).

According to #4, (HT, AN).

Assumption 1.1.1. (WH, ST).

According to #3, (WH, TP), contradicting #2, since Topology is elected by three.

Assumption 1.2. (WH, AL), (FH, AL).

	ST	AN	AL	TP
WH			1.2	
НТ				1
FH		1	1.2	1

Figure 8. Assumption 1.2 of course electing

According to #2, (WH,ST), (HT,ST). Or else, FH would elect four courses, contradicting #1. According to #3, (WH, TP), contradicting Assumption 1.

Assumption 1.3. (HT, AL), (FH, AL).

According to #4, (HT, AN).

	ST	AN	AL	TP
WH				
HT			1.3	1
FH		1	1.3	1

Figure 9. Assumption 1.3 of course electing

Same as before, (WH, TP), contradicting Assumption 1. So instead of Figure 8 and Figure 9, let us look at Figure 10 under Assumption 2.

<u>Assumption 2</u>. HT does not elect Topology. According to #2, (WH,TP), (FH,TP). According to #6, (WH, AN). According to #7, (FH, AN).

	ST	AN	AL	TP
WH		2 (#6)		2
НТ		2.1 (#4)	2.1	
FH		2 (#7)		2

Figure 10. Assumption 2 of course electing

Assumption 2.1. (HT, AL).

Assumption 2.2. (WH, AL), (FH, AL).

According to #4, (HT, AN), contradicting #2, since Analysis is elected by three.

	ST	AN	AL	TP
WH		2 (#6)	2.2	2
НТ				
FH		2 (#7)	2.2	2

Figure 11. Assumption 2.2 of course electing

So instead of Figure 11, let us look at Figure 12 under Assumption 3. According to #1, HT can only elect Topology, contradicting #2.

<u>Assumption 3</u>. FH does not elect Topology.

According to #2, (WH,TP), (HT,TP). According to #6, (WH, AN).

	ST	AN	AL	TP
WH		3 (#6)	3.1	3
НТ		3.1 (#4)	3.1	3
FH				

Figure 12. Assumption 3 of course electing

Assumption 3.1. (WH, AL), (HT, AL). According to #4, (HT, AN).

According to #1, FH can only elect Statistics, contradicting #2.

Assumption 3.2. (HT, AL), (FH, AL). According to #4, (HT, AN).

	ST	AN	AL	TP
WH		3 (#6)		3
НТ		3.2 (#4)	3.2	3
FH		3.2 (#5)	3.2	

Figure 13. Assumption 3.2 of course electing

According to #5, (FH, AN), contradicting #2, since Analysis is elected by three. The false attempt shown in Figure 13 leads us to Assumption 3.3 for the last resort.

Assumption 3.3. (WH, AL), (FH, AL). According to #7, (FH, AN).

Assumption 3.3.1. (HT, ST), (FH, ST).

	ST	AN	AL	TP
WH		3 (#6)	3.3	3
НТ	3.3.1			3
FH	3.3.1	3.3 (#7)	3.3	

Figure 14. Assumption 3.3.1 of course electing

Agreements #1 and #2 are satisfied in Figure 14. Therefore, FH does not elect Topology.

<u>Problem 3.</u> Oddly enough, we all came from different places (P), later majored in Different fields (F), with advisors of different nationalities (N) and now each of us lives in different cities (C). Based on the hints below, can you figure out who resides in San Francisco?

- #1. CH came from Danshuei.
- #2. HL lives in Hsinchu.
- #3. FH advised by American.
- #4. The individual who came from Taipei registered before that from Chiayi.
- #5. The individual who came from Taipei majored in Number Theory.
- #6. The individual who advised by Canadian lives in Taipei.
- #7. The individual who came from Tainan advised by Indian.
- #8. The individual who registered third majored in Geometry.
- #9. WH registered first.
- #10. The individual who advised by American registered either right before or right after that lives in Danshuei.

- #11. The individual who lives in Los Angeles registered either right before or right after that advised by Indian.
- #12. The individual who advised by Japanese majored in Game Theory.
- #13. HT advised by Chinese.
- #14. WH registered right before the one came from Changhua.
- #15. The individual who advised by American registered either right before or right after that majored in Geometry.

Solution. (This is, in fact, the Einstein Riddle in disguise.)

By rearranging the hints in the new order: 9, 14, 8, 4, 5, 1, 7 and 11, we can first come up with Table 3 of the first stage information.

*. Had TP been placed in (P, 3), NT would have to be placed in (F, 3) according to #5, contradicting GM (F, 3).

Table 3. Table of the first stage of information

According to #15, we have the following two cases to consider.

Case 1. AM (N, 4)

	1	2	3	4	5
Ι	WH (#7)		CH (#1)	FH (#3)	HL (#2)
P	TN (#1)	CH (#14)	DS (#1)	TP (#4,#5)	CY (#4)
F			GM (#8)	NT (#5)	
N	IN (#7)			AM (1)	
C		LA (#11)			HC (#2)

Table 4. Table of the second stage of information in Case 1

According to #3, we place FH in (I, 4). According to #2, we place HL in (I, 5), HC in (C, 5) and HT in (I, 2), contradicting #13.

Case 2. AM (N, 2)

		1	2	3	4	5
-	I	WH (#7)	FH (#3)	CH (#1)	HT (#13)	
]	P	TN (#1)	CH (#14)	DS (#1)	TP (#4,#5)	CY (#4)
]	F			GM (#8)	NT (#5)	GT (#12)
]	N	IN (#7)	AM (2)		CH (#13)	JA (#12)
(С		LA (#11)			

Table 5. Table of the second stage of information in Case 2

According to #3, we place FH in (I, 2). According to #12, we place JA in (N, 5) and GT in (F, 5). According to #13, we place CH in (N, 4) and HT in (I, 4).

We can now use the rest of the hints to complete Table 6 for the answer.

1 2 3 4 5
I WH FH CH HT HL

P TN CH DS TP CY

F ST AN GM NT GT

N IN AM CN CH JA

C DS LA TP SF HC

Table 6. The final table of the complete information

Therefore, HT lives in San Francisco.

Now you know the rest of the story. Not quite! Let me finish with the following episode.

Fifty four years ago,

HT: "WH, Where is your Home?"

WH: "HT, Home is in Tainan."

Fifty four years later,

Rock watching HT

White waves splash upon shore rock slate,

One dashes another lest getting there late;

An idle by-passer simply sits still watching,

Poetic rhythms well up during long gazing.

Watching waves WH

White waves seize the rocks,

Waves went yet turning back;

If only for sentimental blocks,

Nag forever not holding back.

Wen-tao and I have been teasing each other (first by mail, then through e-mail) ever since we graduated from Tsinghua University. In conclusion, I would like to challenge Wen-tao with the following poem in hope that our exchange of teasing would continue.

I have almost left my heart in San Francisco,

Come over here to talk about fifty years ago;

Along the bank of the same old Damshueiho*,

Hope for your applaud and a long loud acho.

* Damshueiho means Damshuei river.

1.3. GEOMETRY VIA TRIGONOMETRY

In high school mathematics, Geometry and Trigonometry are taught separately in that order.

Here are some the other way around examples

1.3.1 Pythagorean Theorem

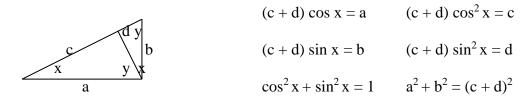


Figure 15. Figure for P. T.

1.3.2 Tsao's Theorem I

Let ADEK be a rectangle. If OB = 3 OA and OC = 4 OA, then BK = HG.

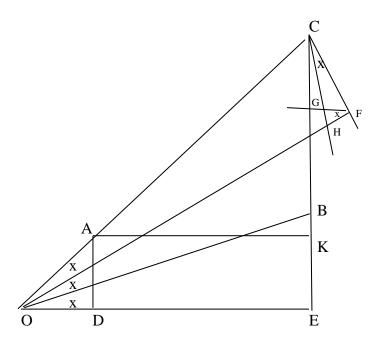


Figure 16. Figure for T. T. 1

Proof via the trigonometrical identity $\sin 3x = 3 \sin x - 4 \sin^3 x$

Let
$$OA = 1$$
. Then $OB = 3$ and $OC = 4$. It follows that

$$4 \sin x = CF$$
, $4 \sin^2 x = FG$, $4 \sin^3 x = HG$, $\sin 3x = AD$ and $3 \sin x = BE$.

Therefore,

$$HG = 4 \sin^3 x = 3 \sin x - \sin 3x = BE - AD = BK.$$

1.3.3 Tsao's Theorem II

If BF and OE are perpendicular, then BC = DF.

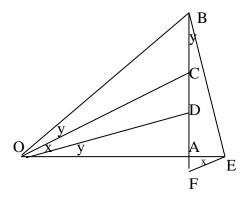


Figure 17. Figure for T. T. 2

Proof via the formula $\tan (x + y) = (\tan x + \tan y)/(1 - \tan x \tan y)$

Let OA = 1. Then tan(x + y) = BA, tan x = CA, tan y = DA, tan(x + y) tan y = EA and tan(x + y) tan y tan x = FA. It follows that

$$BC = \tan(x + y) - \tan x = \tan y + \tan(x + y) \tan y \tan x = DA + FA = DF.$$

1.4. PROOFS WITHOUT WORDS: PYTHAGOREAN THEOREM

1.4.1
$$a^2 + b^2 = c^2$$

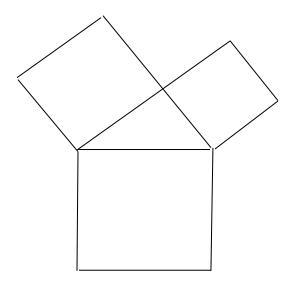


Figure 18. Figure with three squares

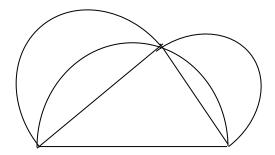


Figure 19. Figure with three half circles

1.4.2
$$a^2 + b^2 = 2ab + (b-a)^2$$

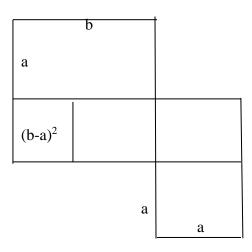


Figure 20. Figure with (b-a)² off center

$1.4.3 \quad 2ab + (b-a)^2$

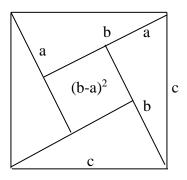


Figure 21. Figure with (b-a)² centered

2.4.4 $c^2 = (b - a \cos C)^2 + a^2 \sin^2 C = a^2 + b^2 - 2ab \cos C$

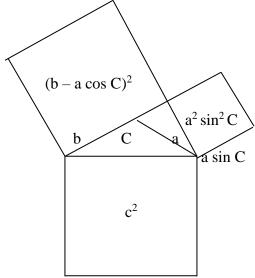


Figure 22. Figure for obtuse triangle

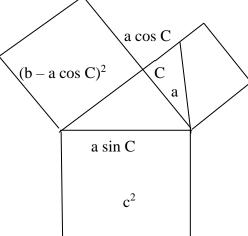


Figure 23. Figure for acute triangle

1.5. GEOMETRY PLUS TRIGONOMETRY

Let ABCD be a square such that

$$BE = CE$$

and

$$BF = 2 AF$$
.

If FG is perpendicular to DE and DH is perpendicular to EF, then

$$DG = FG$$

and

HB // DE.

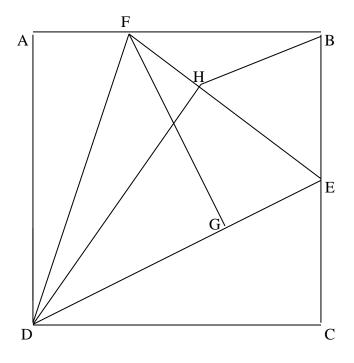


Figure 24. Figure for DG = FG and HB // DE

Let AB = 1. Then Pythagorean Theorem gives

DE =
$$\sqrt{5}/2$$
,
DF = $\sqrt{10}/3$,
EF = $5/6$

and Law of Cosines gives

$$\cos x = (DE^2 + DF^2 - EF^2)/2(DE)(DF) = \sqrt{2}/2,$$

where x = angle EDF.

It follows that DG = $\sqrt{5}/3$ = FG and the rest is clear.

The following figure and table can further be obtained.

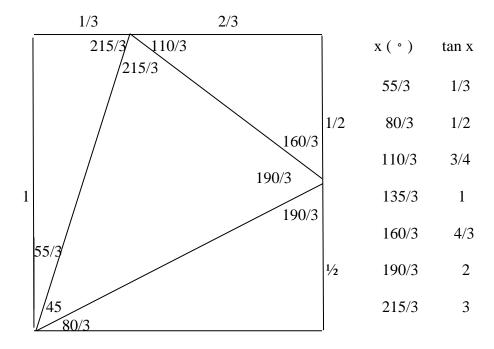


Figure 25. Figure supplemented by a convenient table

1.6. COUNTING TIDBITS

The author shall touch on miscellaneous combinatorial problems that can be pondered in a jail house.

He gave two talks of the same nature at Sonoma State University (1988) and National Taiwan Normal University (2017). Since the time span is nearly thirty years, the contents had been modified a great deal.

The following is a combined excerpt of both talks that could appeal to general audience with some math background.

1.6.1. Talk Topic: Jail House Mathematics

I was once caught speeding and put in jail overnight. At first, I was eager to get out of the jail-cell. I could not help but to stare at the grid gate.

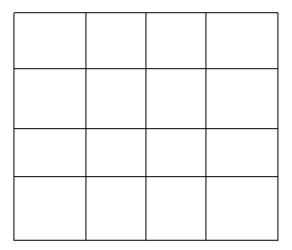


Figure 26. Figure for the grid gate

After some inner struggle, I calmed myself down and began to wonder how many squares were there in the grid.

The answer was
$$\sum_{r=1}^{n} r^2$$
.

I continued to indulge in my wonderland and became a combinatorialist. I'll tell you what happened inside and out. Unlike many long-term inmates (who later became philosophers, writers or politicians), I was fortunate just being in jail one night to become a mathematician.

First, let's get back to the grid. What came to my mind was, in fact, "how many different (shortest) paths connecting A and B?" (See Figure 27)

In jail, people usually use the brute force approach. There are 1 (via 5) plus 4 (via 4) plus 10(via 3) plus 20 (via 2) plus 35 (via 1),i.e. 70 paths.

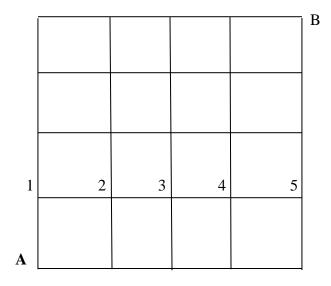


Figure 27. Figure for the grid gate with two corners marked A and B

A combinatorial approach is to pick all possible 4 horizontal (or vertical) moves out of 8 moves needed to go from A to B. There are, therefore, $\binom{8}{4} = 70$ ways.

After such mind boggling, I rested myself in the restroom. Then I saw the graded window.

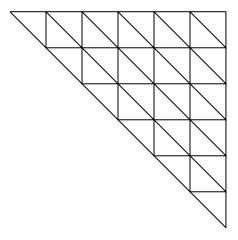


Figure 28. Figure for the graded window

I wondered "how many of triangles of all sizes in a subdivided triangle of n layers?" To come up with the answer in a rather academic way.

Theorem 1

Let T(n) be the number in question and $S(n) = \sum_{r=1}^{n} r$. Then

$$T(n-1) + T(n) = 2\sum_{r=1}^{n-1} S(r) + \sum_{r=1}^{n} S(r).$$

Proof

As can be seen from the figure, when extending from n-1 layers to n+1 layers

S(n) + S(n+1) new forward triangles and S(n) new backward triangles are added. Hence

$$T(n+1) = T(n-1) + 2S(n) + S(n+1).$$

We shall only show the inductive step of the mathematical induction:

$$T(n) + T(n+1) = T(n) + T(n-1) + 2S(n) + S(n+1)$$

$$= 2\sum_{r=1}^{n-1} S(r) + \sum_{r=1}^{n} S(r) + 2S(n) + S(n+1)$$

$$= 2\sum_{r=1}^{n} S(r) + \sum_{r=1}^{n+1} S(r).$$

Theorem 2

$$S^{(2)}(n) = \sum_{r=1}^{n} r^2 = C(n+1, 3) + C(n+2, 3).$$

Proof

Since $S(r-1) + S(r) = r^2$ and since $\sum_{r=2}^{n} C(r,2) = C(n+1, 3)$, we have

$$S^{(2)}(n) = \sum_{r=1}^{n-1} S(r) + \sum_{r=1}^{n} S(r) = \sum_{r=1}^{n-1} C(r+1,2) + \sum_{r=1}^{n} C(r+1,2) = C(n+1,3) + C(n+2,3).$$

Corollary

$$T(n) = C(n+1, 3) + S^{(2)}(n) - T(n-1).$$

We can use Theorem 2 and Corollary to come up with $S^{(2)}(n)$ and T(n) recursively.

n	C(n+1, 3)	C(n+2, 3)	$S^{(2)}(n)$	T(n-1)	T(n)
1	0	1	1	0	1
2	1	4	5	1	5
3	4	10	14	5	13
4	10	20	30	13	27
5	20	35	55	27	48
6	35	56	91	48	78
7	56	84	140	78	118
8	84	120	204	118	170
9	120	165	285	170	235
10	165	220	385	235	315

Table 7. Table for recursive calculations of $S^{(2)}(n)$ and T(n)

Theorem 3

$$T(n) = [n(n+2)(2n+1)/8],$$

where [x] is the integral part of x.

Proof

Due to Theorem 1, we can write

$$T(n) + T(n-1) = 2C(n+1, 3) + C(n+2, 3) = (n+1)n(n-1)/3 + (n+2)(n+1)n/6 = n^3/2 + n^2/2$$
$$= (2n^3 + 5n^2 + 2n)/8 + [(2(n-1)^3 + 5(n-1)^2 + 2(n-1)]/8 - 1/8,$$

from which we see that

$$T(n) = (2n^3 + 5n^2 + 2n)/8 + [-1 + (-1)^n]/16 = [n(n+2)(2n+1)/8].$$

When leaving the jail, I left behind the following graffiti on the wall.

Figure 29. Figure for graffiti picture 1

Figure 30. Figure for graffiti picture 2

Figure 31. Figure for graffiti picture 3

The moment that I got out, I was able to see a better picture below and wrote a couple of articles (19) and (18) about $\sum_{r=1}^{n} r^{k}$.

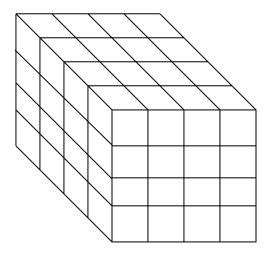


Figure 32. Figure for the jail house

1.7. GLOBAL APPROACH TO PROBABILITY PROBLEMS

For the instructional purpose, both global and local approaches are equally important to solve probability problems. There are excellent demonstrations of the latter in (13), from which the author shall select four problems, namely twin knights, the ballot box, ties in matching pennies and the theater row for the global approach. The author shall also provide the combinatorial realization of the probability for "Squares among rectangles" and the graphical visualization of the odds for "Same birthday among classmates".

1.7.1. Talk Topic: Probability Problems and Concepts Made Simple

Let us start with the following four problems selected from (13).

1) Twin knight

Suppose King Arthur holds a jousting tournament where the jousts are in pairs as in a tennis tournament. The 8 knights in the tournament are evenly matched, and they include the twin knights Balin and Balan. What is the chance that the twins meet in a match during the tournament?

If the knights were not evenly matched, the calculations of each probability for all possible locations that the twins meet as in the book would have been necessary. In our case, all we need is to divide the total number of matches by the total number of pairs. Therefore, in the case of 2^n knights, the answer is

$$\frac{2^{n}-1}{\binom{2^{n}}{2}}=\frac{1}{2^{n-1}},$$

which was proved by induction in (13).

2) The ballot box

In an election, two candidates, Albert and Benjamin, have in a ballot box a and b votes respectively, a > b. If ballots are randomly drawn and tallied, what is the chance that at least once after the first tally the candidates have the same number of tallies?

If we approach this problem by considering the last tie in the tallying, then the detail discussions of the first tie as in (13) can be avoided. Out of a+b positions in a tallying sequence, the last tie can occur with A or B being tallied at each of the 2b even positions so that the answer is $\frac{2b}{a+b}$.

3) Ties in matching pennies

Players A and B match pennies N times. They keep a tally of their gains and losses. After the first toss, what is the chance that at no time during the game will they be even?

The solution in (13) made use of its previous problem and $\binom{2n}{n} = \sum_{k=0}^{n} \binom{n}{k} \binom{n}{n-k}$.

In fact, when
$$N = 2n$$
 or $N = 2n + 1$, the answer is $\frac{\binom{2n}{n}}{2^{2n}}$.

(To achieve no tie, the first n tallies out of the first 2n need to be of the same kind.)

Combinatorial solution

To achieve no tie, the first n tallies but not the second n tallies out of the first 2n tallies need to be of the same kind. For the case of n=2, no tie tallies:

N=4:

AAAA, AAAB, AABB, BBAB, BBBA, BBBB.

N=5:

4) The theater row

With b elements of one kind and m of another, randomly arranged in a line, what is the expected number of unlike adjacent elements?

Instead of being caught up with "unlike adjacent elements", we shall consider the matching of unlike pair. A match will produce two adjacent cases. Since each of the first kind has the chance of $\frac{1}{b}$ to match with the second kind and each of the second kind has

the chance of
$$\frac{1}{m}$$
 to match with the first kind, the answer is $\frac{2}{\frac{1}{b} + \frac{1}{m}} = \frac{2mb}{m+b}$.

5) Squares among rectangles

What is the chance P(n) that a randomly selected rectangle from a gridded square of size n is a square? (See Figure 33 for n = 4)

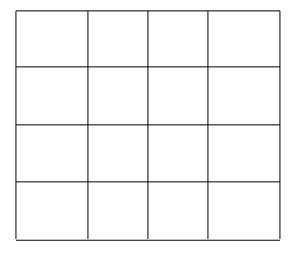


Figure 33. Figure for the gridded square

We can certainly use the local approach to find that

$$P(1) = 1$$
,

$$P(2) = \frac{5}{9},$$

$$P(3) = \frac{7}{18},$$

$$P(4) = \frac{3}{10}$$

and

$$P(5) = \frac{11}{45} \, .$$

Globally, we need to realize that a pair of identical lengths and a pair of identical widths determine a unique rectangle so that the total number of rectangles is

$$\binom{n+1}{2}^2$$
.

On the other hand, the total number of squares is $\sum_{i=1}^{n} i^2$. Therefore, we have

$$P(n) = \frac{\frac{n^2(n+1)^2}{4}}{\frac{n(n+1)(2n+1)}{6}} = \frac{1}{n} + \frac{n-1}{3n(n+1)}.$$

Two observations are in order.

First,
$$P(n) \approx \frac{1}{n}$$
. Second, $P(n) = \frac{\sum_{i=1}^{n} i^2}{\sum_{i=1}^{n} i^3}$.

6) Same birthday among classmates

What is the probability that two students in a classroom have the same birthday?

During my teaching at San Francisco State University, I did the experiment for each of my classes. This is how the experiment went. Each student was asked to submit his/her birthday written in a piece of paper. Then I collected them according to the birth month, from January to December. I still remember vividly the very experiment the match of birthdays late until December papers were collected. Then came a loud laughter, when two Korean twin students walked all the way from the last row to submit their papers.

Let us first consider the following figure, in which 25 points are uniformly spread over the uniform sample space of 441 points as in Figure 34.



Figure 34. Figure for the uniform sample space of 441 points

This is equivalent of saying that if there were 441 days in a year, then the maximum number of people to have different 'birthdays' spread out uniformly would be 25 so that among 25 people the probability of at least two having the same 'birthday' would be

$$1 - 441P_{25} / 441^{25} = 0.5.$$

Similarly, Figure 35 shows that if there were 368 days in a year, then among 23 people the probably of at least two having the same 'birthday' would be

$$1 - {}_{368}P_{23} / 368^{23} = 0.5.$$



Figure 35. Figure for the uniform sample space of 368 points

Since there are actually 365 days in a year, it follows that among 23 people the probability of at least two having the same birthday is slightly exceeding 50%.

1.8. MUTUAL INDEPENDANCY VERSUS MUTAL EXCLUSIVENESS

It was pointed out in (12) that the concepts of mutual exclusivity and probabilistic independency are difficult for students to grasp. However, the concept of the former is self-explanatory. Two events that are likely to occur are said to be mutually exclusive if the occurrence of one prevents the other from occurring. This concept does not involve the probability.

So the problem comes from the definition of the latter: two events are said to be independent if the occurrence of one does not affect the probability of the other to occur. Since this concept involves the probability, there shouldn't be any confusion with the previous concept. Rather, the difficulty lies on the judgment of the "affection".

One way of solving this problem is to introduce a measure of evaluating the degree of dependency.

Let A and B be events. The conditional probability $P(B \mid A)$ of B given A is the probability of B given that A has already occurred.

Thus two events A and B are independent if and only if $P(B \mid A) = P(B)$ and/or $P(A \mid B) = P(A)$.

Since
$$P(B \mid A) = \frac{P(B \cap A)}{P(A)}$$
, we can also say that A and B are independent if and only

if

$$P(B \cap A) = P(B)P(A)$$
. Eq. 1

To help judging of the "affection", we define the discrepancy of independency $DI(B \mid A)$ in the probability of B given A to be the percentage change in the probability of B affected by the occurrence of A, namely

$$DI(B \mid A) = \frac{P(B \mid A) - P(B)}{P(B)} = \frac{P(B \cap A)}{P(B)P(A)} - 1$$
 Eq. 2

which is 0 if A and B are independent due to Eq. 1.

In an experiment of picking 6 distinct months randomly from the calendar year, construct 2 events that are mutually exclusive.

Apparently, the event A of picking the odd months and the event B of picking the even months are mutually exclusive. Are they independent? Certainly not, since the occurrence of A does affect the probability of B to occur.

To be more specific,

$$P(B \mid A) = \frac{P(B \cap A)}{P(A)} = 0,$$

$$P(B)=\frac{1}{2},$$

$$DI(B \mid A) = \frac{P(B \mid A) - P(B)}{P(B)} = \frac{0 - \frac{1}{2}}{\frac{1}{2}} = -1.$$

For convenience, let the sample space be $S = \{1,2,3,4,5,6,7,8,9,10,11,12\}$.

By setting $E_i = \{i, i+1, i+2, i+3, i+4, i+5\}$, we can use Eq. 74 to find

$$DI(E_1 | E_1) = 1,$$

$$DI(E_1 | E_2) = \frac{2}{3},$$

$$DI(E_1 | E_3) = \frac{1}{3},$$

$$DI(E_1 | E_4) = 0,$$

$$DI(E_1 | E_5) = -\frac{1}{3},$$

$$DI(E_1 | E_6) = -\frac{2}{3},$$

$$DI(E_1 | E_7) = -1.$$

We see from the above E_1 is 100% dependent to itself, E_1 and E_7 are mutually exclusive (-100% dependent to each other), whereas E_1 and E_4 are independent (0%).

The following graphical views might further help readers to envision the matter.

Case 1. A and B are mutually exclusive.

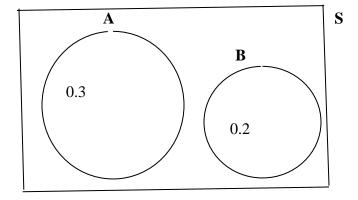


Figure 36. Figure for the mutually exclusive case

In this case,
$$DI(B \mid A) = \frac{P(B \cap A)}{P(B)P(A)} - 1 = \frac{0}{0.2X0.3} - 1 = -1$$

Case 2. A and B are independent.

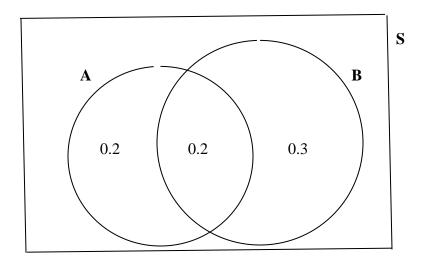


Figure 37. Figure for the independent case

In this case,
$$DI(B \mid A) = \frac{P(B \cap A)}{P(B)P(A)} - 1 = \frac{0.2}{0.5X0.4} - 1 = 0$$

Case 3. A and B are nearly independent.

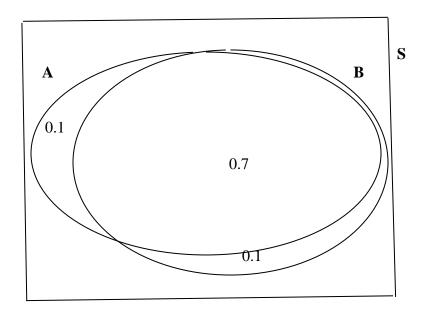


Figure 38. Figure for the nearly independent case

In this case,
$$DI(B \mid A) = \frac{P(B \cap A)}{P(B)P(A)} - 1 = \frac{0.7}{0.8X0.8} - 1 = 0.09375$$

1.9. THE SOLID GROUND IN A BIG PICTURE OF LIFE INSURANCE

The main theme of this speech is to demonstrate how not to be lost in a big picture by way of diligently laying down a solid foundation, especially for actuaries. I am very pleased to have this opportunity to inform you about two explosive well-kept secrets.

The life actuarial theory had been well developed to a near perfection throughout the twentieth century. The whole hundred years of development is like the entire life span of an ideal individual in the insurance industry. For a human life, the mid-age is the juncture of two distinguishing stages: growing and maturing. Therefore, it is not coincidental that the formation of the SOA organization in U. S. A. and the construction of the CSO life table in 1958 came about all in the mid-century. By constructing two cubic models for 1958 CSO male life table, I discovered the first secret: the live curve is symmetrical with respect to the mid-age!

Analogous to the apparent deterioration at the very end of a human life, near the turning point of the last century the life contingency theory suffered a severe setback and in despair bizarrely resorted to some fuzzy model for savage!

Through the tireless effort of unifying the insurance and annuity functions from both deterministic and stochastic points of view, I discovered the second secret: the dynamic model could very well be an important tool to cope with the drastic change of the financial environment in this new century!

You might have been confused by these two secrets, especially the first one. What is exactly the mid-age? If it means 50, then what I just told you shouldn't be true at all.

In my studies, the mid-age is actually 65, the age of retirement!

As I have shown in (20), my models fit well with 1958 CSO male life table up to age 75. This is good enough for practical use, isn't it?

My first secret would have been true, if the terminal age of a human life were 130. Who knows? Some day we might reach that goal. Although actuaries should not develop theories without looking at the reality, they won't prosper without relying on theories either. Most theories are based on two important factors: mortality rate and interest rate. Life actuaries in the last century collectively built up a gigantic mansion by laying down a solid foundation.

After giving you my perspectives ranging from mortality models construction to unification of life contingencies in an orderly manner, I'll then elaborate on my second secret. In there, I'll point out that the mansion we have built is now precarious, not because of the mortality pillar, rather of the interest pillar. In the big picture, there is an urgent need for a revolutionary change in the concept of interest rate. Otherwise, we would run into the same unrealistic dilemma as I mentioned in the first secret.

The key word in the actuarial profession is fairness. In the past experience, actuaries have not been able to predict correctly about the interest rate. For that matter, nobody could have.

Therefore, the dynamic approach using discounting functions of interest and mortality retrospectively should be the way to go in this new century.

1.10. SUDOKU PREVIEW

The following is an excerpt of the introduction in (17).

Maze with clues has been built in every foreseeable place,

All barriers could be removed without any frustrating face

In idle time please come to visit the three treasures palace,

Relax your mood and nerves and indulge in Sudoku space.

The inventor of Sudoku games was Tetsuya Nishio, who first came across a game named Number Place in Dell Magazine in early 1980's while visiting U.S. and then developed it into a more complicated puzzle to be played in Japan. Its name was immediately changed to Sudoku by Nikoli Magazine in Japan and prevailed there for a while. Now, people all over the world are indulging in this game thanks to Wayne Gould, a retired Hong Kong judge from New Zealand. Not until 1997 while touring Tokyo, he encountered this gadget. After six years of study, he came up with the computer software named Pappocom which enabled him to massively produce fiendish Sudoku puzzles. In 2004, this wonderful workmanship game frantically hit the entire England and subsequently the whole Europe. Soon after that, it returned to U.S. and Japan, further extended to Taiwan in 2005. Surging from the outset of this century, "Sudoku" is indeed self-entertaining, time-killing, loneliness-removing, solitude-exempting and senile-preventing.

The purpose of the Sudoku game is using logical inference, starting from the puzzle form of Figure 39, to uncover those un-starred numbers in Figure 40 step by step according to the order of subscripts. The rule of Sudoku game is to require each row, each column and each box to have each of all numbers ranging from 1 through 9.

	5*	7*	1*		9*	4*	3*	2*
9*	1*	3*	4*	5*	2*	7*	6*	8*
4*		2*	3*		7*	9*	5*	1*
		9*	2*		4*	5*		7*
		1*			5*	6*		4*
5*		4*	6*		8*	3*	1*	9*
2*	4*	6*	5*		1*	8*		3*
1*	3*	8*		4*	6*	2*		5*
7*	9*	5*	8*	2*	3*	1*	4*	6*

Figure 39. The first figure of Sudoku preview

614	5*	7*	1*	8 ₁₈	9*	4*	3*	2*
9*	1*	3*	4*	5*	2*	7*	6*	8*
4*	8 ₁₅	2*	3*	619	7*	9*	5*	1*
3 ₁₂	613	9*	2*	11	4*	5*	83	7*
816	717	1*	97	36	5*	6*	2_2	4*
5*	24	4*	6*	75	8*	3*	1*	9*
2*	4*	6*	5*	99	1*	8*	7 ₁₀	3*
1*	3*	8*	78	4*	6*	2*	911	5*
7*	9*	5*	8*	2*	3*	1*	4*	6*

Figure 40. The second figure of Sudoku preview

Freshly retired from the teaching post of San Francisco State Business School, I started to play this game sporadically. No sooner than 2005, the returning year of my son Michael from medical training, I began to indulge myself in this fascinating game, thanks to his thoughtful choices of all sorts of challenging Sudoku books as birthday, father day and Chistmas presents for the subsequent three years.

Those books include 1001 SUDOKU (Thunder's Mouth Press, copy right to Nicoli) and SUDOKU GENIUS (Tom Scheldon, 144 of the Most Friendish Puzzles Ever Devised) of 2005; Su Doku (Wayne Gould, Challenging Sudoku 4), HIGHER SUDOKU (Tetsuya Nishio, New Variations from Japan) and Sudoku Puzzles (Aline Ribeiro de Almeida, TOP 100 HARDEST) of 2006; Extreme Sudoku (Dell, Sudoku puzzles with an X factor!) of 2007.

Therefore, I literally ate and drank Sudoku during the entire period of those three years. However, unlike most speed-oriented players, I took my time to enjoy the logical reasoning provided by each puzzle and kept the detailed record of the whole solving process. The joy of life is to share. With this belief, I had prepared a draft of my book "Completely Cracking Sudoku" way back in 2007 blending the most inspiring ideas of puzzle structures enlightened by the afore-mentioned books in order to introduce the unique step by step method. The key is to take and record each step in accordance with a logical reasoning instead of hasty trials and errors, so that everyone can enjoy and refresh one's memorable moments.

That draft was then sent to my youngest brother Yung-Shyeng who never played a single game of Sudoku. He made lots of valuable suggestions from a beginner's point of view. He also added a finishing touch, liking of the secrete codes in kung-fu practice, on this originally scrupulous and methodical manuscript of knowhow. This has revived the spirit of my book as if bringing the painted dragon to life by putting in the pupils of its eyes. Soon after that, I was sidetracked by my breakthrough in the classic number theory.

Coincidentally, the afore-mentioned Euler was a famous classic number theorist, who along with Gauss, Bernoulli and Stirling had almost simultaneously discovered various formulas for expressing the sum of powers of the natural sequence. Imaging that, had he had spare time to spend on Latin squares, Sudoku games could have come about some three hundred years ago! As to my breakthrough, I generalized most of those formulas from the natural sequence to arithmetically progressive sequences and obtained their polynomial expressions.

Just around the conclusion of my breakthrough, I was informed by Mr. Ray Leo in early July of 2012 that the hardest Sudoku was newly posted online. After being able to crack down this hardest Sudoku in a couple of days using my Sudoku-solving techniques, I have revived the desire of publishing my book. During this five years of "idling period", I have actually perfected the method of explaining how puzzles can be solved step by step using various techniques with the aid of shorthand annotations to be introduced in my book. In fact, most of so called challenging puzzles turned out to be so so under the scrutiny of my examination. Nevertheless, they more or less reflected those authors' special view points and therefore should not be categorically denied.

Interestingly, in 2008 I picked up and studied "Cracking Sudoku" (in Chinese, by Wang Tung Chiao) while strolling the "Bookstore Street" in Taipei. The following year, I have pointed out an erroneous puzzle of (16) and received three of his new books in return. So it is fair to say that I have not given up on Sudoku completely. Thus in the final section of this article, we shall let readers take part in solving the hardest Sudoku to manifest what they are about to learn is by no means a "flowery boxing".

Furthermore, we might as well let veterans peek at a few puzzles from the above two books now so that they can foresee what would unfold in the later sections, for fear that they might give up on this article due to the unchallenging nature of the first few sections.

Although most puzzles we shall encounter were labeled as rank 5, they could be solved rather easily with patience and perseverance; even the beginners could follow the step by step guidance and enjoy the wonderful feeling.

Otherwise, they can skip this foreplay and come back to visit these puzzles after learning the basic skills. To begin with, let us try the most challenging puzzle claimed by Wang Tung Chiao in Cracking Sudoku.

First star all given numbers in Figure 41 and then start with the smallest number ready to be filled, according to the prescribed order of up-down and left-right.

After failing with 1, 2 and 3 for all boxes, you could try 4 in box 1.

The junction of row 1 & column 2,Grid (12), is the only place for 4, abbreviated as 4(12).

So the first step is 4₁(12).

	ı	1			1			
1*				9*				3*
	7*			5*			6*	
		2*	8*		1*	4*		
4*								5*
		6*				7*		
9*								8*
		4*	5*		9*	2*		
	3*			6*			5*	
2*				4*				6*

Figure 41.

The third figure of Sudoku preview

The second step is to enter 4 into the grid of row 8 and column 9 in box 9, abbreviated as $4_2(89)$ and the third step is to enter 5 into the grid of row 1 and column 7 in box 7, abbreviated as $5_3(17)$.

1*	41	84		9*		53	27	3*
	7*	99		5*		85	6*	16
		2*	8*		1*	4*	7 ₁₄	9 ₁₃
4*								5*
		6*				7*		28
9*								8*
		4*	5*		9*	2*		7 ₁₅
	3*			6*		9 ₁₂	5*	42
2*	9 ₁₀	511		4*				6*

Figure 42. The fourth figure of Sudoku preview

Now the first obstacle is encountered. With patience and perseverance, readers might find the grid in row 1 and column 3, but what number to fill in? Please scan in Figure 42 from left to right, row 1 has 1, 4, 9, 5, 3 and column 3 has 2, 6, 4, hence only 7 and 8 are left to be filled. But, wait! 7 can not be filled here either, due to the fact that box 1 where the grid in question is situated has 7. Hence for the fourth step, we can take $8_4(13)$ as shown in Figure 42. This is called a grid move (g), abbreviated as $8_4(13)$ g, since this move is determined by the surroundings (row, column & box) intersecting with this grid. After $8_5(27)$ and $1_6(29)$, you can look at box 7. The 2 can only be entered into (18), abbreviated as $2_7(18)$ b7. This is called a box move (b), since this move is determined by the surroundings (all rows & columns) intersecting with this box. After $2_8(59)$, you can look at row 2. The 9 can only be entered into (23), abbreviated as $9_9(23)$ r2. This is called a row move (r), since this move is determined by the surroundings (all columns & boxes) intersecting with this row.

After $9_{10}(92)$, $5_{11}(93)$ and $9_{12}(87)$, you can look at column 9. The 9 can only be entered into (39), abbreviated as $9_{13}(39)$ c9. This is called a column move (c), since this move is determined by the surroundings (all rows & boxes) intersecting with this column. After $7_{14}(38)$ and $7_{15}(79)$, once again a stalemate, is encountered. By scanning three unfilled grids in box 1, readers can easily know to fill 3 into (21), abbreviated as $3_{16}(21)$ g as shown in figure 43.

Readers can then move rather smoothly by taking $3_{17}(35)$, $3_{18}(78)$ r7, $8_{19}(98)$, $1_{20}(97)$ and $7_{21}(81)$ c1 as shown. The rest is easy with the following annotations.

_									
1 ₂₂ (83)g	1*	41	84	641	9*	7 ₄₂	53	27	3*
8 ₂₄ (55)g	316	7*	99	4_{48}	5*	249	85	6*	16
2 ₃₂ (62)c2	628	529	2*	8*	3 ₁₇	1*	4*	7 ₁₄	9 ₁₃
232(02)02	4*	825	7 ₃₆	954	2 ₃₄	640	339	155	5*
2 ₃₄ (45)c5	5 ₃₀	1 ₃₃	6*	345	824	447	7*	946	28
6 ₃₈ (67)g	9*	2 ₃₂	3 ₃₇	153	7 ₃₅	5 ₃₁	638	4 ₅₂	8*
6 ₄₀ (46)g	826	627	4*	5*	1 ₂₃	9*	2*	3 ₁₈	7 ₁₅
0 (59),5	7 ₂₁	3*	1 ₂₂	251	6*	850	9 ₁₂	5*	42
9 ₄₆ (58)r5	2*	9 ₁₀	511	7 ₄₃	4*	344	120	819	6*

Figure 43. The fifth figure of Sudoku preview

1.11. TEACHING EFFICIENCY

In Chapter 5, among other things, we shall use the idea of the boundary being the marginal change of a well-rounded region (a region possessing an inscribed circle) with respect to the inradius (the radius of the inscribed circle) to solve optimization problems more efficiently and categorically.

2. NUMBERS INTRICACY

2.1. INTRODUCTION

I have a unique experience of linking the following famous mathematicians together.

Pascal-Bernoulli-Stirling-Euler-Bell-Gauss

Frankly speaking, I was not familiar with their works when I first started the process of transforming product-sums to power-sums! Prior to all this, I have submitted an article to Mathematical Gazette using a simpler approach which will be presented in the end. All these endeavors had been undertaken two years after I retired from teaching at College of Business, San Francisco State University in 2002.

We first define the linear factorization of the "polynomial" in $\Theta = S$ or O:

$$P(\Theta) = b_k \Theta^{(k)} + b_{k-1} \Theta^{(k-1)} + b_{k-2} \Theta^{(k-2)} + \dots + b_0 \Theta^{(0)},$$

by way of factorization of ordinary polynomials.

Let P(n, k) be the permutation of n elements taken k at a time. It is well-known that

$$P(n, k) = n(n-1)(n-2)...(n-k+1).$$

We shall use P(S + 2,2), which is (S + 2)(S + 1), to denote

$$S^{(2)} + 3S^{(1)} + 2S^{(0)}$$

and use Q(O+1,3) to denote

$$O^{(3)} - 3O^{(2)} - O^{(1)} + 4O^{(0)}$$
.

where Q(n,k) = n(n-2)(n-4)...(n-2k+2).

Lemma 1

$$n^{k} = S^{(k)} - (S-1)^{k} = \sum_{j=1}^{k} (-1)^{j-1} C(k, j) S^{(k-j)}.$$

Proof.

We shall only show the inductive step of mathematical induction on n:

$$(n+1)^{k} = (n+1)^{k} + S^{(k)}(n) - [S(n)-1]^{k} - [(n+1)-1]^{k} = S^{(k)}(n+1) - [S(n+1)-1]^{k}.$$

Therefore, any polynomial in n can be converted into a polynomial in S. For example,

$$n^6 = 6S^{(5)} - 15S^{(4)} + 20S^{(3)} - 15S^{(2)} + 6S^{(1)} - S^{(0)}.$$

Lemma 2

$$Q(O) = Q(2S-1)$$
 or $P(S) = P(\frac{O+1}{2})$.

Proof.

We shall only show the inductive step of mathematical induction on n:

$$Q(O(n+1)) = Q(O(n)) + Q(2n+1) = Q(2S(n)-1) + Q(2(n+1)-1) = Q(2S(n+1)-1).$$

Therefore, any even (respectively, odd) polynomial in n can be converted into an odd (respectively, even) polynomial in O, since

$$n^{2k+1} = \frac{1}{2^{2k}} \left[C(2k+1,1)O^{(2k)} + C(2k+1,3)O^{(2k-2)} + \dots + C(2k+1,2k-1)O^{(2)} + O^{(0)} \right];$$

$$n^{2k} = \frac{1}{2^{2k-1}} \left[C(2k,1)O^{(2k-1)} + C(2k,3)O^{(2k-3)} + \dots + C(2k,2k-3)O^{(3)} + C(2k,2k-1)O^{(1)} \right].$$

For example,
$$n^9 = \frac{1}{256} [9O^{(8)} + 84O^{(6)} + 126O^{(4)} + 36O^{(2)} + O^{(0)}]$$
 and

$$n^{10} = \frac{1}{512} [10O^{(9)} + 120O^{(7)} + 252O^{(5)} + 120O^{(3)} + 10O^{(1)}].$$

Lemma 3

$$P(n,r) = rP(S-1,r-1) = \frac{r}{2^{r-1}}Q(O-1,r-1).$$

Proof.

We shall only show the inductive step of mathematical induction on n:

$$P(n+1,r-1)$$
= $P(n,r) + rP(n,r-1)$
= $rP(S(n)-1,r-1) + rP((n+1)-1,r-1)$
= $rP(S(n+1)-1,r-1)$

and

$$rP(S-1, r-1)$$

$$= rP\left(\frac{O+1}{2} - 1, r - 1\right)$$

$$= rP\left(\frac{O-1}{2}, r - 1\right)$$

$$= \frac{r}{2^{r-1}}Q(O-1, r-1).$$

In addition to

$$P(n,1) = S^{(0)} = O^{(0)}$$

we can use Lemma 3 to derive

$$P(n,2) = 2(S^{(1)} - S^{(0)}) = O^{(1)} - O^{(0)},$$

$$P(n,3) = 3(S^{(2)} - 3S^{(1)} + 2S^{(0)}) = \frac{3}{4}(O^{(2)} - 4O^{(1)} + 3O^{(0)})$$

and in general

$$P(n,r)$$

$$= r \left(S^{(r-1)} - S(r-1,1)S^{(r-2)} + \dots + (-1)^{j} S(r-1,j)S^{(r-j-1)} + \dots + (-1)^{r-1} S(r-1,r-1)S^{(0)} \right)$$

$$=\frac{r}{2^{r-1}}\Big(O^{(r-1)}-O(s-1,1)O^{(r-2)}+\ldots+(-1)^{j}O(s-1,j)O^{(r-j-1)}+\ldots+(-1)^{r-1}O(s-1,r-1)O^{(0)}\Big)$$

where s = 2(r-1), S(m, j) and O(m, j) denote the sums of all products of j elements of the sets $\{1, 2, 3, ..., m\}$ and $\{1, 3, 5, ..., 2m-1\}$, respectively.

We can use Lemma 3 to derive the summation formulas for each k. For example,

$$S^{(2)} = (S-1)(S-2) + 3(S-1) + 1$$

$$= P(S-1,2) + 3P(S-1,1) + P(S-1,0)$$

$$= \frac{P(n,3)}{3} + 3\left(\frac{P(n,2)}{2}\right) + P(n,1) = \frac{n^3}{3} + \frac{n^2}{2} + \frac{n}{6}$$

and

$$O^{(2)} = (O-1)(O-3) + 4(O-1) + 1$$

$$= Q(O-1,2) + 4Q(O-1,1) + Q(O-1,0)$$

$$= \frac{2^{3-1}}{3}P(n,3) + 4\left(\frac{2^{2-1}}{2}P(n,2)\right) + P(n,1) = \frac{4n^3}{3} - \frac{n}{3}.$$

Soon after that, I received a notice of passing of the referee from Mathematical Gazette and the request of the new referee for some final revisions of my pending manuscript. Having already generalized my findings to power-sums of arithmetic progressions based on the above three lemmas, I submitted the new version of my article with an essentially different approach, which is quoted as follows.

We define the general permutation notation, with ${}_{n}P_{r;1} = {}_{n}P_{r}$,

$$_{n}P_{r:d} = n(n-d)(n-2d)...[n-(r-1)d]$$
;

$$S_{n-a}P_{r-d} = (S_n - a)(S_n - a - d)...[S_n - a - (r-1)d]$$

with

$$S_{n} = P_{3;d} = S_{n}^{(3)} - (3a + 3d)S_{n}^{(2)} + (3a^{2} + 6ad + 2d^{2})S_{n}^{(1)} - (a^{3} + 3a^{2}d + 2ad^{2})S_{n}^{(0)}.$$

In such "polynomials", S_n is a linear operator over any commutative ring; in particular, if $S_n = S_n' + S_n''$, then $S_n - aP_{r,d} + S_n'' - aP_{r,d} + S_n'' - aP_{r,d}$ since in three "polynomial" expansions all the coefficients of the same "power" are equal. Our method is based on the following.

Theorem 1.

$$_{dn}P_{r;d} = rd_{S_n-a}P_{r-1;d}$$
.

Proof.

$${}_{d(n+1)}P_{r;d} = {}_{dn}P_{r;d} + rd{}_{dn}P_{r-1;d} = rd{}_{S_n-a}P_{r-1;d} + rd{}_{(a+nd)-a}P_{r-1;d} = rd{}_{S_{n+1}-a}P_{r-1;d}.$$

It then follows from $_{dn} p_{r;d} = d_n^r p_r$ that

$$_{S-a} p_{r-1;d} = \frac{d^{r-1}}{r} {}_{n} p_{r}.$$

Next we can first obtain

$$\sum_{j=1}^{r} {r \choose j} n^{r-j} = \frac{1}{d^r} \sum_{j=1}^{r} (-1)^{j-1} {r \choose j} [a^j - (a-d)^j] (a+nd)^{r-j}$$

via expanding $[(a+nd)-a]^r$ and $[(a+nd)-(a-d)]^r$, then use mathematical induction on n to prove

$$n^{r} = \frac{1}{d^{r}} \sum_{j=1}^{r} (-1)^{j-1} {r \choose j} [a^{j} - (a-d)^{j}] S^{(r-j)} :$$

$$(n+1)^{r}$$

$$= n^{r} + \sum_{j=1}^{r} {r \choose j} n^{r-j}$$

$$= \frac{1}{d^{r}} \sum_{j=1}^{r} (-1)^{j-1} {r \choose j} [a^{j} - (a-d)^{j}] \sum_{i=1}^{n} [a+(i-1)d]^{r-j}$$

$$+ \frac{1}{d^{r}} \sum_{j=1}^{r} (-1)^{j-1} {r \choose j} [a^{j} - (a-d)^{j}] (a+nd)^{r-j}$$

$$= \frac{1}{d^{r}} \sum_{i=1}^{r} (-1)^{j-1} {r \choose j} [a^{j} - (a-d)^{j}] \sum_{i=1}^{n+1} [a+(i-1)d]^{r-j} ,$$

with $\binom{r}{j}$ and C(r, j) being interchangeable. Since $\binom{r}{n}P_{r,d} = \binom{r}{n}P_r$, it follows from

Theorem 1 that

$$_{S_n-a}P_{r-1;d} = \frac{d^{r-1}}{r}_{n}P_{r},$$

which can be used to derive the polynomial expression in n for $S_n^{(k)}$ as follows.

$$\begin{split} S_n^{(1)} &= (S_n - a) + aS_n^{(0)} =_{S_n - a} P_{1;d} + a_{S_n - a} P_{0;d} = \frac{d_n P_2}{2} + a_n P_1 = \frac{d}{2} n^2 + (a - \frac{d}{2}) n \,; \\ S_n^{(2)} &= (S_n - a)(S_n - a - d) + (2a + d)(S_n - a) + a^2 S_n^{(0)} \\ &=_{S_n - a} P_{2;d} + (2a + d)_{S_n - a} P_{1;d} + a^2 {}_{S_n - a} P_{0;d} = \frac{d^2 {}_n P_3}{3} + \frac{(2a + d)d_n P_2}{2} + a^2 {}_n P_1 \\ &= \frac{d^2}{3} n^3 + d(a - \frac{d}{2}) n^2 + (a^2 - ad + \frac{d^2}{6}) n \,; \end{split}$$

$$\begin{split} S_n^{(3)} &= (S_n - a)(S_n - a - d)(S_n - a - 2d) + (3a + 3d)(S_n - a)(S_n - a - d) \\ &+ (3a^2 + 3ad + d^2)(S_n - a) + a^3 S_n^{(0)} \\ &= {}_{S_n - a} P_{3;d} + (3a + 3d)_{S_n - a} P_{2;d} + (3a^2 + 3ad + d^2)_{S_n - a} P_{1;d} + a^3_{S_n - a} P_{0;d} \\ &= \frac{d^3_n P_4}{4} + \frac{(3a + 3d)d^2_n P_3}{3} + \frac{(3a^2 + 3ad + d^2)d_n P_2}{2} + a^3_n P_1 \\ &= \frac{d^3_n P_4}{4} + d^2(a - \frac{d}{2})n^3 + \frac{3d}{2}(a^2 - ad + \frac{d^2}{6})n^2 + a(a - d)(a - \frac{d}{2})n \,. \end{split}$$

During the new pending period, I received a letter from the referee to recommend reading (1). Accordingly, I incorporated the integration method into my new article (18) evolved from the following.

Lemma 4.

Let
$$S^{(k)}(n) = a_{k+1}n^{k+1} + a_kn^k + a_{k-1}n^{k-1} + \dots + a_2n^2 + a_1n$$
. Then
$$S^{(k+1)}(n) = (k+1) \left[\int S^{(k)}(n) dn + cn \right]$$
 Eq. 3

where

$$c = \frac{1}{k+1} - \left(\frac{1}{k+2}a_{k+1} + \frac{1}{k+1}a_k + \frac{1}{k}a_{k-1} + \dots + \frac{1}{3}a_2 + \frac{1}{2}a_1\right).$$

Proof.

We shall only show the inductive step of mathematical induction on n:

$$S^{(k+1)}(n+1) = S^{(k+1)}(n) + (n+1)^{k+1}$$

$$= (k+1) \left[\int S^{(k)}(n) dn + cn \right] + (k+1) \left[\int (n+1)^k d(n+1) + c \right]$$

$$= (k+1) \left[\int S^{(k)}(n+1) d(n+1) + c(n+1) \right].$$

By using Lemma 4, we can successively obtain

$$S^{(0)}(n) = n$$
;

$$S^{(1)}(n) = \frac{1}{2}n^2 + \frac{1}{2}n$$
;

$$S^{(2)}(n) = \frac{1}{3}n^3 + \frac{1}{2}n^2 + \frac{1}{6}n;$$

$$S^{(3)}(n) = \frac{1}{4}n^4 + \frac{1}{2}n^3 + \frac{1}{4}n^2$$
;

$$S^{(4)}(n) = \frac{1}{5}n^5 + \frac{1}{2}n^4 + \frac{1}{3}n^3 - \frac{1}{30}n$$
;

$$S^{(5)}(n) = \frac{1}{6}n^6 + \frac{1}{2}n^5 + \frac{5}{12}n^4 - \frac{1}{12}n^2;$$

$$S^{(6)}(n) = \frac{1}{7}n^7 + \frac{1}{2}n^6 + \frac{1}{2}n^5 - \frac{1}{6}n^3 + \frac{1}{42}n$$
;

$$S^{(7)}(n) = \frac{1}{8}n^8 + \frac{1}{2}n^7 + \frac{7}{12}n^6 - \frac{7}{24}n^4 + \frac{1}{12}n^2;$$

$$S^{(8)}(n) = \frac{1}{9}n^9 + \frac{1}{2}n^8 + \frac{2}{3}n^7 - \frac{7}{15}n^5 + \frac{2}{9}n^3 - \frac{1}{30}n;$$

$$S^{(9)}(n) = \frac{1}{10}n^{10} + \frac{1}{2}n^9 + \frac{3}{4}n^8 - \frac{7}{10}n^6 + \frac{1}{2}n^4 - \frac{3}{20}n^2;$$

$$S^{(10)}(n) = \frac{1}{11}n^{11} + \frac{1}{2}n^{10} + \frac{5}{6}n^9 - n^7 + n^5 - \frac{1}{2}n^3 + \frac{5}{66}n;$$

$$S^{(11)}(n) = \frac{1}{12}n^{12} + \frac{1}{2}n^{11} + \frac{11}{12}n^{10} - \frac{11}{8}n^8 + \frac{11}{6}n^6 - \frac{11}{8}n^4 + \frac{5}{12}n^2;$$

$$S^{(13)}(n) = \frac{1}{14}n^{13} + \frac{1}{2}n^{12} + \frac{13}{12}n^{11} - \frac{143}{60}n^{10} + \frac{143}{28}n^8 - \frac{143}{20}n^6 + \frac{65}{12}n^4 - \frac{691}{420}n^2.$$

Lemma 5.

Let
$$O^{(k)}(n) = b_{k+1}n^{k+1} + b_kn^k + b_{k-1}n^{k-1} + \dots + b_2n^2 + b_1n$$
. Then
$$O^{(k+1)}(n) = (2k+2) \Big| \int O^{(k)}(n) dn + cn \Big|,$$

where

$$c = \frac{1}{2k+2} - \left(\frac{1}{k+2}b_{k+1} + \frac{1}{k+1}b_k + \frac{1}{k}b_{k-1} + \ldots + \frac{1}{3}b_2 + \frac{1}{2}b_1\right).$$

Proof

We shall only show the inductive step of mathematical induction on n:

$$O^{(k+1)}(n+1) = O^{(k+1)}(n) + (2n+1)^{k+1}$$

$$= (2k+2) \left[\int O^{(k)}(n) dn + cn \right] + (2k+2) \left[\int (2n+1)^k d(n+1) + c \right]$$

$$= (2k+2) \left[\int O^{(k)}(n+1) d(n+1) + c(n+1) \right]$$

The following list can be obtained by successive use of Lemma 5.

$$O^{(0)}(n) = n;$$

$$O^{(1)}(n) = n^2;$$

$$O^{(2)}(n) = \frac{4}{3}n^3 - \frac{1}{3}n;$$

$$O^{(3)}(n) = 2n^4 - n^2$$
;

$$O^{(4)}(n) = \frac{16}{5}n^5 - \frac{8}{3}n^3 + \frac{7}{15}n;$$

$$O^{(5)}(n) = \frac{16}{3}n^6 - \frac{20}{3}n^4 + \frac{7}{3}n^2;$$

$$O^{(6)}(n) = \frac{64}{7}n^7 - \frac{16}{3}n^5 + \frac{28}{3}n^3 - \frac{31}{21}n;$$

$$O^{(7)}(n) = 16n^8 - \frac{112}{3}n^6 + \frac{98}{3}n^4 - \frac{31}{3}n^2;$$

$$O^{(8)}(n) = \frac{256}{9}n^9 - \frac{256}{3}n^7 + \frac{1568}{15}n^5 - \frac{496}{9}n^3 + \frac{127}{15}n;$$

$$O^{(9)}(n) = \frac{512}{10}n^{10} - 192n^8 + \frac{3136}{10}n^6 - 248n^4 + \frac{762}{10}n^2;$$

$$O^{(10)}(n) = \frac{1024}{11}n^{11} - \frac{1280}{3}n^9 + 896n^7 - 992n^5 + 508n^3 - \frac{2555}{33}n$$

Furthermore, by letting $N = 2n^2$, we can obtain

$$O^{(1)}(n) = \frac{1}{2}N,$$

$$O^{(2)}(n) = \frac{n}{3}(2N-1),$$

$$O^{(3)}(n) = \frac{1}{2}(N^2 - N),$$

$$O^{(4)}(n) = \frac{n}{15}(2N-1)(6N-7),$$

$$O^{(5)}(n) = \frac{1}{6}(4N^3 - 10N^2 + 7N),$$

$$O^{(6)}(n) = \frac{n}{21}(2N-1)(12N^2 - 36N + 31),$$

$$O^{(7)}(n) = \frac{1}{6}(6N^4 - 28N^3 + 49N^2 - 31N),$$

$$O^{(8)}(n) = \frac{n}{45}(2N-1)(40N^3 - 220N^2 + 478N - 381),$$

$$O^{(9)}(n) = \frac{1}{10} \Big(16N^5 - 120N^4 + 392N^3 - 620N^2 + 381N \Big),$$

$$O^{(10)}(n) = \frac{n}{33}(2N-1)(48N^4 - 416N^3 + 1640N^2 - 3272N + 2555),$$

where the second factor of $O^{(2k)}(n)$ is the derivative of that of $O^{(2k+1)}(n)$.

The above two lemmas led to the following.

Theorem 2.

Let $S_n^{(k)} = \sum_{j=1}^k a_{k+1-j}^{(k)} n^{k+1-j}$, where $a_{k+1-j}^{(k)}$ is a polynomial in a and d. Then

$$S_n^{(k+1)} = d(k+1) \int S_n^{(k)} dn + c_{k+1} n$$
, Eq. 4

where c_{k+1} is a polynomial in a and d that can be determined by $S_1^{(k+1)} = a^{k+1}$.

Proof.

We use mathematical induction on n:

$$\begin{split} S_{n+1}^{(k+1)} &= S_n^{(k+1)} + (a+nd)^{k+1} \\ &= d(k+1) \Big[\int S_n^{(k)}(n) dn + c_{k+1} n \Big] + d(k+1) \Big[\int (a+nd)^k dn + a^{k+1} \Big] \\ &= d(k+1) \int S_{n+1}^{(k)} d(n+1) + c_{k+1} n + a^{k+1} \\ &= d(k+1) \int S_{n+1}^{(k)} d(n+1) + c_{k+1} (n+1) \; , \end{split}$$

where the last step is true, since $a^{k+1} = S_1^{(k+1)} = c_{k+1}$ when n = 0.

By abbreviating $S^{(k)}(n)$ to S^k , I came up with the following interesting approximation

$$\frac{S^{k+2} - S^k}{S^k - S^{k-2}} \approx \frac{k+1}{k+3} (n^2 + n) - \frac{(k^2 + 3k + 8)(k-3)}{6(k-1)(k+3)}$$
 Eq. 5

by taking m = k and m = k - 2 in

$$S^{m+2} - S^m \approx \frac{1}{m+3} n^{m+3} + \frac{1}{2} n^{m+2} + \frac{m+2}{12} n^{m+1} - \frac{1}{m+1} n^m - \frac{1}{2} n^m$$

respectively and then via long division. Note that Eq. 5 is exact for k = 3,4,5:

$$\frac{S^{5} - S^{3}}{S^{3} - S^{1}} = \frac{4n^{2} + 4n}{6};$$

$$\frac{S^{6} - S^{4}}{S^{4} - S^{2}} = \frac{5n^{2} + 5n - 2}{7};$$

$$\frac{S^{7} - S^{5}}{S^{5} - S^{3}} = \frac{6n^{2} + 6n - 4}{8}.$$

Although Eq. 5 is not exact for k = 6, it only underestimates the exact value of

$$\frac{S^8 - S^6}{S^6 - S^4} = \frac{7n^2 + 7n - 6}{9} - \frac{n^2 + n - 6}{9(5n^2 + 5n - 2)}$$

with the discrepancy approximately 2/3. In the similar manner, we can also derive the following approximation formulas

$$\frac{S^{k+2}}{S^k} \approx \frac{k+1}{k+3}(n^2+n) - \frac{k(k+1)}{6(k+3)} ;$$

$$\frac{S^{k+1}S^{k-1} - S^kS^k}{S^{2k+1}} \approx 3C(k+2,3) .$$

Three years prior to the publication of (18), I gave a few talks among universities in Taiwan and a class of gifted students of my Alma Mater (High School of National Taiwan Normal University). I was then invited to present "General Triangular Arrays of Numbers" by "22nd Asian Technology Conference in Mathematics" (Chung Yuan Christian University, December 19, 2017). I am also grateful that Professor Ronald Graham [author of (6)] replied promptly to my e-mails with two separate attachments of my manuscripts that I generalized most of the special functions in Chapter 6 of (6).

2.2. PASCAL-BERNOULLI-STIRLING-EULER-BELL-GAUSS

I am presenting here a systemic but rather long account of my personal excursion into the realm of numbers initiated by Blaise Pascal, James Stirling, Leonhard Euler and Jacob Bernoulli, which is therefore not meant to be a categorical survey of the topic.

2.2.1 Pascal-Bernoulli

Nothing is more impressive than the Pascal triangle,

It displays those numbers ever so natural and simple;

I have long dreamed of writing a prospective article,

To show the inner beauty of numbers from my angle.

Binomial coefficients C(n,k) can be displayed as Pascal triangle (see Table 8), which was discovered about one thousand years ago by Al-Karaji. In fact, it could trace back to the second century B.C. by Pingala and for the subsequent thousand years there had been documentary evidences that Pascal triangle had been mentioned independently in India, Greece, China and Persia.

C(n,k)	0	1	2	3	4	5	6	7	8	9	10
0	1										
1	1	1									
2	1	2	1								
3	1	3	3	1							
4	1	4	6	4	1						
5	1	5	10	10	5	1					
6	1	6	15	20	15	6	1				
7	1	7	21	35	35	21	7	1			
8	1	8	28	56	70	56	28	8	1		
9	1	9	36	84	126	126	84	36	9	1	
10	1	10	45	120	210	252	210	120	45	10	1

Table 8. Pascal Triangle

As a matter of fact, C(n,k) and $\sum_{i=1}^{n} i^{k}$ got intertwined in the Eighteen Century by Blaise

Pascal, James Stirling, Leonhard Euler and Jacob Bernoulli.

My goal had been to use C(k, j) in Table 8 to find the general Bernoulli coefficient b(k, j), with b(k, l) denoting Bernoulli numbers, in the following expression

$$\sum_{i=1}^{n} i^{k} = \sum_{j=1}^{k+1} b(k, j) n^{j},$$
 Eq.6

which is also denoted as $S_n^{(k)}$, displayed in the Bernoulli triangle in Table 9.

Table 9. Bernoulli triangle

The Intuitive approach is to equate the coefficients of the like terms in the expansions of

$$(n+1)^k = \sum_{i=1}^{n+1} i^k - \sum_{i=1}^n i^k$$
 Eq. 7

for j = 0,1,2,...,k, then use the identity

$$(1+n)^k = \sum_{j=0}^k C(k,j)n^j$$
 Eq. 8

to obtain

$$C(k,i) = \sum_{j=i}^{k+1} C(j,i)b(k,j)$$
. Eq. 9

Take k = 3 in Eq. 7 for instance, by equating the coefficients of the like terms of

$$C(3,0) + C(3,1)n + C(3,2)n^2 + C(3,3)n^3$$

$$= \sum_{j=1}^{4} b(3,j)(n+1)^{j} - \sum_{j=1}^{4} b(3,j)n^{j}$$

$$=b(3,1)C(1,0)+b(3,2)[C(2,0)+C(2,1)n]+b(3,3)[C(3,0)+C(3.1)n+C(3,2)n^2]$$

+
$$b(3,4)[C(4,0) + C(4,1)n + C(4,2)n^2 + C(4,3)n^3]$$

$$= [C(1,1)b(3,1) + C(2,2)b(3,2) + C(3,3)b(3,3) + C(4,4)b(3,4)]$$

$$+[C(2,1)b(3,2)+C(3,2)b(3,3)+C(4,3)b(3,4)]n$$

$$+[C(4,2)b(3,3)+C(3,1)b(3,4)]n^2+[C(4,1)b(3,4)]n^3$$

we can obtain

$$C(4,1)b(3,4) = C(3,0)$$
; $C(4,2)b(3,3) + C(3,1)b(3,4) = C(3,1)$

$$C(2,1)b(3,2) + C(3,2)b(3,3) + C(4,3)b(3,4) = C(3,2)$$

and

$$C(1,1)b(3,1) + C(2,2)b(3,2) + C(3,3)b(3,3) + C(4,4)b(3,4) = C(3,3)$$
.

Moreover, let us generalize Eq. 6 to

$$\sum_{i=1}^{n} [a + (i-1)d]^{k} = \sum_{j=1}^{k+1} b_{a;d}(k,j) n^{k+1-j}$$
 Eq. 10

for an arithmetically progressive sequence $(a+(i-1)d)_1^{\infty}$ with $b_{1;1}(k,j)=b(k,j)$.

Likewise, we can equate the coefficients of the like terms for j = 0,1,2,...,k in the

expansions of both sides of the identity
$$(dn + a)^k = \sum_{i=1}^{n+1} [a + (i-1)d]^k - \sum_{i=1}^{n} [a + (i-1)d]^k$$

to obtain the following generalization of Eq. 7:

$$a^{i}d^{k-i}C(k,i) = \sum_{i=1}^{k+1} C(j,i)b_{a,d}(k,j)$$
. Eq. 11

When i = k + 1, k, k - 1 in Eq. 4,

$$d^{k}C(k,0) = C(k+1,1)b_{a,d}(k,k+1)$$

gives

$$b_{a;d}(k,k+1) = d^k \frac{1}{k+1};$$

$$ad^{k-1}C(k,1) = C(k+1,2)b_{a,d}(k,k+1) + C(k,1)b_{a,d}(k,k)$$

gives

$$b_{a;d}(k,k) = d^{k-1}\left(a - \frac{d}{2}\right)$$

and

$$a^2d^{k-2}C(k,2) = C(k+1,3)b_{a;d}(k,k+1) + C(k,2)b_{a;d}(k,k) + C(k-1,1)b_{a;d}(k,k-1)$$

gives

$$b_{a;d}(k,k-1) = d^{k-2} \left(a^2 - ad + \frac{d^2}{6}\right) \frac{C(k,1)}{2}.$$

In this manner, we can successively obtain

$$b_{a;d}(k,k-2) = d^{k-3} \left(a - \frac{d}{2}\right) (a^2 - ad) \frac{C(k,2)}{3},$$

$$b_{a;d}(k,k-3) = d^{k-4} \left[(a^2 = ad)^2 - \frac{d^4}{30} \right] \frac{C(k,3)}{4},$$

$$b_{a;d}(k,k-4) = d^{k-5} \left(a - \frac{d}{2} \right) \left[(a^2 = ad)^2 - \frac{d^2}{3} (a^2 - ad) \right] \frac{C(k,4)}{5},$$

$$b_{a;d}(k,k-5) = d^{k-6} \left[(a^2 = ad)^3 - \frac{d^2}{2} (a^2 - ad)^2 + \frac{d^6}{42} \right] \frac{C(k,5)}{6},$$

$$b_{a;d}(k,k-6) = d^{k-7} \left(a - \frac{d}{2} \right) \left[(a^2 = ad)^2 - d^2 (a^2 - ad)^2 + \frac{d^4}{3} (a^2 - ad) \right] \frac{C(k,6)}{7},$$

which certainly would not lead to Eq. 11. So it is time to introduce my approach.

2.2.2 Stirling

Let p(n,k) be the product-sum (sum of products) of all k numbers of row n of the unity triangle $U\Delta$, where U(n,k) = 1. By further assuming p(n,0) = C(n,0), we see that p(n,k) = C(n,k) as displayed in Table 8. For example, p(1,1) = 1 = C(1,1), p(2,1) = 1 + 1 = 2 = C(2,1), $p(2,2) = 1 \times 1 = 1 = C(2,2)$, p(3,1) = 1 + 1 + 1 = 3 = C(3,1), $p(3,2) = 1 \times 1 + 1 \times 1 + 1 \times 1 = 3 = C(3,2)$ and $p(3,3) = 1 \times 1 \times 1 = 1 = C(3,3)$.

Likewise, we define the small Stirling numbers s(n,k) with s(n,0)=1 and s(n+1,k) being the product-sum of all k numbers in row n of the natural triangle $N\Delta$, where N(n,k)=k. For example, as in Table 10, s(2,1)=1, s(3,1)=1+2=3, $s(3,2)=1\times 2=2$, s(4,1)=1+2+3=6, $s(4,2)=1\times 2+1\times 3+2\times 3=11$, $s(4,3)=1\times 2\times 3=6$.

Table 10. The small Stirling triangle

We further notice that s(n, n-1) = (n-1)! and

$$s(n,k) = (n-1)s(n-1,k-1) + s(n-1,k), k \le n-2.$$
 Eq. 12

Next, we define the large Stirling numbers S(k+1, j) by way of

$$\sum_{i=0}^{n} i^{k} = \sum_{i=1}^{k+1} S(k+1, j)C(n, j).$$
 Eq. 13

Since
$$\sum_{i=1}^{n} i^{0} = n = C(n,1)$$
 and $\sum_{i=1}^{n} i^{1} = C(n+1,2) = C(n,1) + C(n,2)$, we have

$$S(1,1) = 1$$
, $S(2,1) = 1$ and $S(2,2) = 1$.

Likewise, since

$$\sum_{i=1}^{n} i^{2} = \frac{(2n+1)(n+1)n}{6} = \frac{2n^{3} + 3n^{2} + n}{6} + \left[2C(n,3) - \frac{2n^{3} - 6n^{2} + 4n}{6}\right]$$
$$= 2C(n,3) + \frac{9n^{2} - 3n}{6} + \left[3C(n,2) - \frac{9n^{2} - 9n}{6}\right]$$
$$= 2C(n,3) + 3C(n,2) + C(n,1),$$

we have S(3,1) = 1, S(3,2) = 3 and S(3,3) = 2;

and since

$$\sum_{i=1}^{n} i^{3} = \frac{(n+1)^{2} n^{2}}{4}$$

$$= \frac{n^{4} + 2n^{3} + n^{2}}{4} + \left[6C(n,4) - \frac{n^{4} - 6n^{3} + 11n^{2} - 6n}{4} \right]$$

$$= 6C(n,4) + \frac{8n^{3} - 10n^{2} + 6n}{4} + \left[12C(n,3) - \frac{8n^{3} - 24n^{2} + 16n}{4} \right]$$

$$= 6C(n,4) + 12C(n,3) + \frac{14n^{2} - 10n}{4} + \left[7C(n,2) - \frac{14n^{2} - 14n}{4} \right]$$

$$= 6C(n,4) + 12C(n,3) + 7C(n,2) + C(n,1),$$

we have S(4,1) = 1, S(4,2) = 7, S(4,3) = 12 and S(4,4) = 6.

We can further find that S(k,1) = 1, S(k,k) = (k-1)!, $\sum_{j=1}^{k} (-1)^{j} S(k,j) = 0$ and

$$S(k, j) = (j-1)S(k-1, j-1) + jS(k-1, j) \ 1 \le j \le k$$
, Eq. 14

via which we can obtain the large Stirling triangle as in Table 11.

$S\Delta$	1	2	3	4	5	6	7	8	9	10
1	1									
1	1									
2	1	1								
3	1	3	2							
4	1	7	12	6						
5	1	15	50	60	24					
6	1	31	180	390	360	120				
7	1	63	602	2100	3360	2520	720			
8	1	127	1932	10206	25200	31920	20160	5040		
9	1	255	6050	46620	166284	317520	332640	181440	40320	
10	1	511	188660	204630	1017900	2736540	4233600	3780000	1814400	362880

Table 11. The large Stirling triangle

Next we shall show how to come up with Bernoulli coefficients b(k,j) by observing both Tables 10 and 11 simultaneously. For example,

$$\frac{s(4,0)s(4,4)}{4!} = \frac{1}{4} = b(3,4), \frac{3(3,0)s(4,3)}{3!} - \frac{s(4,1)s(4,4)}{4!} = \frac{1}{2} = b(3,3)$$

$$\frac{s(2,0)s(4,2)}{2!} - \frac{s(3,1)s(4,3)}{3!} + \frac{s(4,2)s(4,4)}{4!} = \frac{1}{4} = b(3,2)$$

$$\frac{s(1,0)s(4,1)}{1!} - \frac{s(2,1)s(4,2)}{2!} + \frac{s(3,2)s(4,3)}{3!} - \frac{s(4,3)s(4,4)}{4!} = 0 = b(3,1).$$

In general, we have

$$b(k,j) = \sum_{t=0}^{k+1-j} \frac{(-1)^t s(j+t,t) S(k+1,j+t)}{(j+t)!},$$
 Eq. 15

which can be substituted in Eq. 6 to yield

$$\sum_{i=1}^{n} i^{k} = \sum_{j=0}^{k} \left[\sum_{t=0}^{k+1-j} \frac{(-1)^{t} s(j+t,t) S(k+1,j+t)}{(j+t)!} \right] n^{j+1}.$$
 Eq. 16

2.2.3 Euler

Let us define the small Euler numbers e(k, j) by e(k, l) = e(k, k) = 1 and

$$e(k,j) = \sum_{t=0}^{j-1} (-1)^t C(k+1-j+t,t) S(k+1,j-t).$$
 Eq. 17

For example,

$$e(3,2) = C(2,0)S(4,2) - C(3,1)S(4,1) = 4,$$

$$e(4,2) = C(3,0)S(5,2) - C(3,1)S(5,1) = 11,$$

$$e(4,3) = C(2,0)S(5,3) - C(3,1)S(5,2) + C(4,2)S(5,1) = 11,$$

$$e(5,2) = C(4,0)S(6,2) - C(5,1)S(6,1) = 26,$$

$$e(5,3) = C(3,0)S(6,3) - C(4,1)S(6,2) + C(5,2)S(6,1) = 66,$$

$$e(5,4) = C(2,0)S(6,4) - C(3,1)S(6,3) + C(4,2)S(6,2) - C(5,3)S(6,1) = 26.$$

In addition to e(k, j) = e(k, k+1-j), we can further observe

$$e(3,2) = (3+1-2)e(2,1) + 2e(2,2)$$
, $e(4,2) = (4+1-2)e(3,1) + 2e(3,2)$, $e(4,3) = (4+1-3)e(3,2) + 3e(3,3)$, $e(5,2) = (5+1-2)e(4,1) + 2e(4,2)$, $e(5,3) = (5+1-3)e(4,2) + 3e(4,3)$, $e(5,4) = (5+1-4)e(4,3) + 4e(4,4)$,

to come up with

$$e(k, j) = (k+1-j)e(k-1, j-1) + je(k-1, j)$$
 Eq. 18

and the small Euler triangle as shown in Table 12.

1	2	3	4	5	6	7	8	9	10
1									
1	1								
1	4	1							
1	11	11	1						
1	26	66	26	1					
1	57	302	302	57	1				
1	120	1191	2416	1191	120	1			
1	247	4293	15619	15619	4293	247	1		
1	502	14608	88234	156189	88234	14608	502	1	
1	1013	47840	455192	1310354	1310354	455192	47840	1013	1
	1 1 1 1 1 1	1 1 1 1 1 1 1 26 1 57 1 120 1 247 1 502	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	1	1	1	1	1 1 1 1 4 1 1 11 11 1 1 26 66 26 1 1 57 302 302 57 1 1 120 1191 2416 1191 120 1 1 247 4293 15619 15619 4293 247 1 1 502 14608 88234 156189 88234 14608 502	1 1

Table 12. The small Euler triangle

Since $(n+1)^1 = C(n+1,1)$, we can also obtain e(k, j) via

$$(n+1)^{k} = \sum_{j=1}^{k} e(k,j)C(n+j,k) :$$
 Eq. 19

$$(n+1)^{2} = C(n+1,2) + C(n+2,2),$$

$$(n+1)^{3} = C(n+1,3) + 4C(n+2,3) + C(n+3,3),$$

$$(n+1)^{4} = C(n+1,4) + 11C(n+2,4) + 11C(n+3,4) + C(n+4,4),$$

$$(n+1)^{5} = C(n+1,5) + 26C(n+2,5) + 66C(n+3,5) + 26C(n+4,5) + C(n+5,5),...$$

By virtue of Eq. 14, we can use mathematical induction to establish

$$\sum_{i=1}^{n} i^{k} = \sum_{j=1}^{k} e(k, j)C(n+j, k+1) :$$
 Eq. 20
$$\sum_{i=1}^{n+1} i^{k} = \sum_{j=1}^{k} e(k, j)C(n+j, k+1) + \sum_{j=1}^{k} e(k, j)C(n+j, k)$$

$$= \sum_{i=1}^{k} e(k, j)C(n+1+j, k+1) .$$

For k = 3, we can write

$$\sum_{i=1}^{n} i^{3} = e(3,1)C(n+1,4) + e(3,2)C(n+2,4) + e(3,3)C(n+3,4)$$

$$= e(3,1)[C(1,1)C(n,3) + C(1,0)C(n,4)]$$

$$+ e(3,2)[C(2,2)C(n,2) + C(2,1)C(n,3) + C(2,0)C(n,4)]$$

$$+ e(3,3)[C(3,3)C(n,1) + C(3,2)C(n,2) + C(3,1)C(n,3) + C(3,0)C(n,4)]$$

$$= [e(3,1)C(1,0) + e(3,2)C(2,0) + e(3,3)C(3,0)] \sum_{j=0}^{3} \frac{(-1)^{j} s(4, j)n^{4-j}}{4!}$$

$$+ [e(3,1)C(1,1) + e(3,2)C(2,1) + e(3,3)C(3,1)] \sum_{j=0}^{2} \frac{(-1)^{j} s(3, j)n^{3-j}}{3!}$$

$$+ [e(3,2)C(2,2) + e(3,3)C(3,2)] \sum_{j=0}^{1} \frac{(-1)^{j} s(2, j)n^{2-j}}{2!} + e(3,3)C(3,3) \frac{s(1,0)}{1!}.$$

Hence we have

$$b(3,4) = [e(3,1)C(1,0) + e(3,2)C(2,0) + e(3,3)C(3,0)] \frac{s(4,0)}{4!} = \frac{1}{4},$$

$$b(3,3) = -[e(3,1)C(1,0) + e(3,2)C(2,0) + e(3,3)C(3,0)] \frac{s(4,1)}{4!}$$

$$+ [e(3,1)C(1,1) + e(3,2)C(2,1) + e(3,3)C(3,1)] \frac{s(3,0)}{3!} = \frac{1}{2},$$

$$b(3,2) = [e(3,1)C(1,0) + e(3,2)C(2,0) + e(3,3)C(3,0)] \frac{s(4,2)}{4!}$$

$$-[e(3,1)C(1,1) + e(3,2)C(2,1) + e(3,3)C(3,1)] \frac{s(3,1)}{3!}$$

$$+[e(3,2)C(2,2) + e(3,3)C(3,2)] \frac{s(2,0)}{2!} = \frac{1}{4},$$

$$b(3,1) = -[e(3,1)C(1,0) + e(3,2)C(2,0) + e(3,3)C(3,0)] \frac{s(4,3)}{4!}$$

$$+[e(3,1)C(1,1) + e(3,2)C(2,1) + e(3,3)C(3,1)] \frac{s(3,2)}{3!}$$

$$-[e(3,2)C(2,2) + e(3,3)C(3,2)] \frac{s(2,1)}{2!}$$

$$+e(3,3)C(3,3) \frac{s(1,0)}{1!} = 0.$$

Since $S(k, j) = \sum_{t=k-j}^{k-1} e(k-1, t)C(t, k-j)$ and $S(k, k) = \sum_{t=1}^{k-1} e(k-1, t)$, we can write Eq. 16

as

$$\sum_{i=1}^{n} i^{k} = \sum_{j=1}^{k} \frac{e(k,j)}{(k+1)!} \left\{ \sum_{t=0}^{k} \left[\sum_{r=0}^{t} (-1)^{r} s(k,r) C(k+1-r,t-r) i^{t-r} \right] n^{k+1-t} \right\}.$$
 Eq. 21

Next, let us observe Table 11 diagonally. We can recognize that the second rightmost

diagonal entries, in fact, give $\frac{S(n,n-1)}{(n-2)!} = C(n,2)$. We further dictate the trend:

$$\frac{S(n, n-2)}{(n-3)!} = C(n+1,4) + 2C(n,4),$$

$$\frac{S(n,n-3)}{(n-4)!} = C(n+2,6) + 8C(n+1,6) + 6C(n,6),$$

$$\frac{S(n, n-4)}{(n-5)!} = C(n+3,8) + 22C(n+2,8) + 58C(n+1,8) + 24C(n,8) \dots$$

In such manner, we can define the large Euler number E(k, j) by way of

$$S(n, n-k) = (n-k-1)! \sum_{j=1}^{k} E(k, j) C(n+k-j, 2k)$$
. Eq. 22

and come up with E(k,1) = E(k-1,1), E(k,k) = kE(k-1,k-1) and in general

$$E(k, j) = (2k - j)E(k - 1, j - 1) + kF(k - 1, j)$$
, Eq. 23

via which we can generate the large Euler triangle in Table 13

.

$E\Delta$	1	2	3	4	5	6	7	8	9
1	1								
2	1	2							
3	1	8	6						
4	1	22	58	24					
5	1	52	328	444	120				
6	1	114	1452	4400	3780	720			
7	1	240	5610	32129	58140	33984	5040		
8	1	494	19950	198580	644020	785304	341136	40320	
9	1	1004	67260	1062500	5765500	12440064	11026296	3733920	362880

Table 13. The large Euler triangle

On the other hand, we can also obtain

$$s(n,k) = \sum_{j=1}^{k} E(k,j)C(n+j-1,2k)$$
 Eq. 24

Since Eq. 24 is true for k = 1:

$$s(n,1) = \sum_{j=1}^{1} E(1, j)C(n+1-1, 2\cdot 1),$$

all we need to show is that

$$s(n, m+1) = \sum_{j=1}^{m+1} E(m+1, j)C(n+j-1, 2m+2)$$
 Eq. 25

by assuming Eq. 24 is true for k = m. Prior to proving Eq. 24 by mathematical induction,

let us do it in the case of m = 4. Using Eqs. 12 and 23, we can write

$$s(n,5) = (n-1))s(n-1,4) + s(n-1,5)$$

$$= (n-1)[E(4,1)C(n-1,8) + E(4,2)C(n,8) + E(4,3)C(n+1,8) + E(4,4)C(n+2,8)]$$

$$+ E(5,1)C(n-1,10) + E(5,2)C(n,10) + E(5,3)C(n+1,10) + E(5,4)C(n+2,10) + E(5,5)C(n+3,10)$$

$$= \sum_{i=1}^{4} [(n-1)C(n+j-2,8) + jC(n+j-2,10) + (9-j)C(n+j-1,10)]E(4,j)$$

and

$$\sum_{j=1}^{5} E(5, j)C(n + j - 1,10)$$

$$= E(4,1)C(n,10) + [8E(4,1) + 2E(4,2)]C(n + 1,10) + [7E(4,2) + 3E(4,3)]C(n + 2,10)$$

$$+ [6E(4,3) + 4E(4,4)]C(n + 3,10) + 5E(4,4)C(n + 4,10)$$

$$= \sum_{j=1}^{4} [jC(n + j - 1,10) + (9 - j)C(n + j,10)]E(4, j).$$

The coefficients of the like term E(4, j) are equal, since

$$[(n-1)C(n+j-2,8)+jC(n+j-2,10)+(9-j)C(n+j-1,10)]$$

$$-[jC(n+j-1,10)+(9-j)C(n+j,10)]$$

$$=(n+j-1)C(n+j-2,8)-[jC(n+j-2,8)+jC(n+j-2,9)+(9-j)C(n+j-1,9)]$$

$$=9C(n+j-1,9)-[jC(n+j-2,8)+jC(n+j-2,9)+(9-j)C(n+j-1,9)]$$

$$=0.$$

Thus we have proved that $s(n,5) = \sum_{j=1}^{5} E(5,j)C(n+j-1,10)$. In general, we can write

$$s(n, m+1) - \sum_{j=1}^{m+1} E(m+1, j)C(n+j-1, 2m+2)$$

$$= \sum_{j=1}^{m} [(n-1)C(n+j-2, 2m) + jC(n+j-2, 2m+2) + (2m+1-j)C(n+j-1, 2m+2)]E(m, j)$$

$$- \sum_{j=1}^{m} [jC(n+j-1, 2m+2) + (9-j)C(n+j, 2m+2)]E(m, j).$$

The coefficients of the like term E(m, j) are equal, since

$$[(n-1)C(n+j-2,2m)+jC(n+j-2,2m+2)+(2m+1-j)C(n+j-1,2m+2)]$$

$$-[jC(n+j-1,2m+2)+(2m+1-j)C(n+j,2m+2)]$$

$$=(n+j-1)C(n+j-2,2m)$$

$$-[jC(n+j-2,2m)+jC(n+j-2,2m+2)+(2m+1-j)C(n+j-1,2m+1)]$$

$$=(2m+1)C(n+j-1,2m+1)$$

$$-[jC(n+j-2,2m)+jC(n+j-2,2m+1)+(2m+1-j)C(n+j-1,2m+1)]=0.$$

We have completed the proof of Eq. 24 by the mathematical induction. Therefore, by virtue of Eqs. 15, 22 and 24, b(k,j) can be expressed in terms of the large Euler numbers. Note that the small and large Euler numbers are in essence the same as the first-order and second-order Eulerian numbers $\binom{n}{k}$ and $\binom{n}{k}$ (which will be introduced next), since $\binom{n}{k} = e(n,k-1)$ and $\binom{n}{k} = e(n,k-1)$.

2.2.4 Sorting

The number $\binom{n}{n_1, n_2, \dots, n_m}$ of ways of sorting the first n terms of the natural sequence $(i)_1^{\infty}$

into m subsets with n_j elements in the jth subset is $\frac{n!}{\prod_{j=1}^m n_j!}$, where $n = \sum_{j=1}^m n_j$.

In particular, the number of ways of sorting the first n terms of $\binom{i}{1}^{\infty}_{1}$ into 2 subsets with k elements in one and n-k elements in another is the combination $\binom{n}{k,n-k} = \frac{n!}{k!(n-k)!}$, which will be further abbreviated as the binomial coefficient $\binom{n}{k}$ or C(n,k); while the number of ways of sorting the first n terms of $\binom{i}{1}^{\infty}_{1}$ into k singletons and a subset of $\binom{n}{n-k}$ elements is the permutation $\binom{n}{n-k} = \frac{n!}{(n-k)!}$, which will be abbreviated as $\binom{n}{k}$ or $\binom{n}{k}$ or $\binom{n}{k}$. Hence we write

$$\binom{\binom{n}{k}}{n} = n(n-1)(n-2)...[n-(k-1)]$$
 Eq. 26

and

$$\binom{n}{k} = \frac{\binom{n}{k}}{\binom{k}{k}},$$
 Eq. 27

where
$$\binom{\binom{k}{k}}{k} = k!$$
.

Since this first level of sortation can be expressed as the product of a

combination and one or more permutations such as $\binom{9}{2,3,4} = \binom{5}{2} \binom{9}{4}$ and

$$\binom{14}{2,3,4,5} = \binom{5}{2} \binom{9}{4} \binom{14}{5}, \text{ the familiar recursive formulas}$$

$$\binom{n}{k} = \binom{n-1}{k} + \binom{n-1}{k-1}$$
 Eq. 28

and

$$\left(\binom{n}{k}\right) = k\left(\binom{n-1}{k-1}\right).$$
 Eq. 29

We can use Eq. 28 to generate the first-order Pascal triangle, same as Table 8, in Table 14.

Table 14. The first-order Pascal triangle

Likewise, we can use Eq. 29 to generate the second-order Pascal triangle as in Table 15.

Table 15. The second-order Pascal triangle

We further write Eq. 26 into

$$\left(\binom{n}{k}\right) = \sum_{j=1}^{k} (-1)^{j-1} s(k,j) n^{k-j+1} , \qquad \text{Eq. 30}$$

where s(k, j) is the small Stirling number as in Table 10. For example,

$$\left(\binom{n}{4}\right) = n(n-1)(n-2)(n-3) = s(4,0)n^4 - s(4,1)n^3 + s(4,3)n^2 - s(4,4)n.$$

Next, let us proceed to sorting of the second level: Stirling numbers.

The number of ways of sorting the first n terms of $(i)_1^\infty$ into k cycles is the Stirling number of the first kind $\begin{bmatrix} n \\ k \end{bmatrix}$. Clearly, $\begin{bmatrix} 1 \\ 1 \end{bmatrix} = 1$. In general, sorting the first n terms of $(i)_1^\infty$ into k cycles, there are $\begin{bmatrix} n-1 \\ k-1 \end{bmatrix}$ ways including the one-cycle [n], since the number of ways of sorting the first n-1 terms into k-1 cycles is $\begin{bmatrix} n-1 \\ k-1 \end{bmatrix}$.

For any one of the $\binom{n-1}{k}$ ways of sorting, not including n, we need to insert n into 1 (say, a j_i -cycle) of the k cycles. Since there are j_i ways of doing such insertion, the total possible ways of inserting n into any of those k cycles is $\sum_{i=1}^k j_i = n-1$.

Thus we have

$$\begin{bmatrix} n \\ k \end{bmatrix} = \begin{bmatrix} n-1 \\ k-1 \end{bmatrix} + (n-1) \begin{bmatrix} n-1 \\ k \end{bmatrix},$$
 Eq. 31

which is the same as Eq. 12, since $\binom{n}{k} = s(n, n - k)$.

Also, we can write Eq. 30 as

$$\left(\binom{n}{k} \right) = \sum_{j=1}^{k} (-1)^{j-1} {k \brack k-j+1} n^{k-j+1} .$$
 Eq. 32

We can use Eq. 31 to generate the Stirling triangle of the first kind as shown in Table 16.

$\begin{bmatrix} n \\ k \end{bmatrix} \Delta$	1	2	3	4	5	6	7	8	9	10
1	1									
2	1	1								
3	2	3	1							
4	6	11	6	1						
5	24	50	35	10	1					
6	120	274	225	85	15	1				
7	720	1764	1624	735	175	21	1			
8	5040	13068	13132	6769	1960	322	28	1		
9	40320	109584	118124	67284	22449	4536	546	36	1	
10	362880	1026576	1172700	723680	269325	63273	9450	870	45	1

Table 16. Table for Stirling numbers of the first kind

On the other hand,
$$\begin{bmatrix} n \\ k \end{bmatrix} \Delta$$
 can be built from $\begin{pmatrix} n \\ k \end{pmatrix} \Delta$ via $\begin{bmatrix} n \\ 1 \end{bmatrix} = (n-1)!$, $\begin{bmatrix} n \\ n \end{bmatrix} = 1$ and

$$\begin{bmatrix} n+1 \\ k+1 \end{bmatrix} = \begin{pmatrix} k \\ 0 \end{pmatrix} \begin{bmatrix} n \\ k \end{bmatrix} + \begin{pmatrix} k+1 \\ 1 \end{bmatrix} \begin{bmatrix} n \\ k+1 \end{bmatrix} + \begin{pmatrix} k+2 \\ 2 \end{bmatrix} \begin{bmatrix} n \\ k+2 \end{bmatrix} + \dots + \begin{pmatrix} n \\ n-k \end{pmatrix} \begin{bmatrix} n \\ n \end{bmatrix}$$
 Eq. 33

as shown in Table 17.

Table 17. Stirling triangle of the first kind via the recursive formula

By using Eq. 26 to expand both sides of

$$\left(\binom{n}{k}\right) = n(n-1)(n-2)...[n-(k-1)] = n\left(\binom{n-1}{k-1}\right),$$

we can obtain Eq. 28 by equating the like terms of

$$\sum_{j=0}^{k} (-1)^{j} \begin{bmatrix} k+1 \\ k+1-j \end{bmatrix} n^{k+1-j} = n \sum_{j=0}^{k-1} (-1)^{j} \begin{bmatrix} k \\ k-j \end{bmatrix} (n-1)^{k-j}.$$

Let us continue our excursion of this second level of sortation. The number of ways of sorting the first n terms of $(i)_1^{\infty}$ into k sets is the Stirling number of the second kind $\binom{n}{k}$.

Clearly, $\binom{1}{1} = 1$. In general, sorting the first n terms of $(i)_1^{\infty}$ into k sets, there are two cases to consider. First, there are $\binom{n-1}{k-1}$ ways if the singleton $\{n\}$ is included in the sorted arrangements, since the number of ways of sorting the first n-1 terms into k-1 sets is $\binom{n-1}{k-1}$. Second, there are $k\binom{n-1}{k}$ ways if the singleton $\{n\}$ is not included in the sorted arrangements, since for any one of $\binom{n-1}{k}$ ways of sorting the term n can be inserted into any one of those k sets. Thus we have proved the recursive formula

$$\begin{Bmatrix} n \\ k \end{Bmatrix} = \begin{Bmatrix} n-1 \\ k-1 \end{Bmatrix} + k \begin{Bmatrix} n-1 \\ k \end{Bmatrix},$$
 Eq. 34

which is equivalent to Eq. 14, since $S(n,k) = (k-1)! \begin{Bmatrix} n \\ k \end{Bmatrix}$.

The Stirling triangle $\binom{n}{k} \Delta$ of the second kind can be generated via Eq. 34 as in Table 18.

Table 18. Stirling triangle of the second kind via the recursive formula

To attain our goal, we first derive the following identity

$$C(n,k) = \sum_{j=k}^{n} (-1)^{j-k} \begin{bmatrix} j \\ k \end{bmatrix} \begin{Bmatrix} n+1 \\ j+1 \end{Bmatrix}$$
. Eq. 35

We shall only look at the case for n=5 and k=3, since the general case is similar. So we use Eqs. 31 and 34 to show the inductive step:

$$\begin{pmatrix} 6 \\ 3 \end{pmatrix} = \begin{pmatrix} 3 \\ 3 \end{pmatrix} \begin{pmatrix} 6 \\ 4 \end{pmatrix} - \begin{pmatrix} 4 \\ 3 \end{pmatrix} \begin{pmatrix} 6 \\ 5 \end{pmatrix} + \begin{pmatrix} 5 \\ 3 \end{pmatrix} \begin{pmatrix} 6 \\ 6 \end{pmatrix} \end{pmatrix} + \begin{pmatrix} 3 \\ 3 \end{pmatrix} \begin{pmatrix} 6 \\ 3 \end{pmatrix} - \begin{pmatrix} 4 \\ 3 \end{pmatrix} \begin{pmatrix} 6 \\ 4 \end{pmatrix} + \begin{pmatrix} 5 \\ 3 \end{pmatrix} \begin{pmatrix} 6 \\ 5 \end{pmatrix} - \begin{pmatrix} 6 \\ 3 \end{pmatrix} \begin{pmatrix} 6 \\ 6 \end{pmatrix} \end{pmatrix}$$

$$= \begin{pmatrix} 2 \\ 2 \\ 3 \end{pmatrix} \begin{pmatrix} 6 \\ 3 \end{pmatrix} - \begin{pmatrix} 4 \\ 3 \end{pmatrix} \begin{pmatrix} 6 \\ 4 \end{pmatrix} + \begin{pmatrix} 5 \\ 3 \end{pmatrix} \begin{pmatrix} 6 \\ 4 \end{pmatrix} + \begin{pmatrix} 5 \\ 3 \end{pmatrix} \begin{pmatrix} 6 \\ 5 \end{pmatrix} - \begin{pmatrix} 6 \\ 3 \end{pmatrix} \begin{pmatrix} 6 \\ 6 \end{pmatrix} \end{pmatrix}$$

$$= \begin{pmatrix} 4 \\ 4 \\ 4 \end{pmatrix} + \begin{pmatrix} 6 \\ 3 \end{pmatrix} - \begin{pmatrix} 4 \\ 3 \end{pmatrix} \begin{pmatrix} 5 \\ 5 \end{pmatrix} + \begin{pmatrix} 6 \\ 4 \end{pmatrix} \end{pmatrix} + \begin{pmatrix} 5 \\ 3 \end{pmatrix} \begin{pmatrix} 6 \\ 6 \end{pmatrix} + \begin{pmatrix} 6 \\ 5 \end{pmatrix} - \begin{pmatrix} 6 \\ 3 \end{pmatrix} \begin{pmatrix} 6 \\ 6 \end{pmatrix} \end{pmatrix}$$

$$= \begin{pmatrix} 3 \\ 3 \end{pmatrix} \begin{pmatrix} 7 \\ 4 \end{pmatrix} - \begin{pmatrix} 4 \\ 3 \end{pmatrix} \begin{pmatrix} 7 \\ 5 \end{pmatrix} + \begin{pmatrix} 5 \\ 3 \end{pmatrix} \begin{pmatrix} 7 \\ 6 \end{pmatrix} - \begin{pmatrix} 6 \\ 3 \end{pmatrix} \begin{pmatrix} 7 \\ 7 \end{pmatrix} \end{pmatrix}.$$

Alternatively, the Stirling triangle $\binom{n}{k} \Delta$ of the second kind can be constructed based on

$${n \brace 1} = 1, {n \brack n-1} = {n \brack n-1} = {n \brack 2} \text{ and } {n \brack n} = 1 \text{ via the inversion formula}$$

$${n \brack k} = \sum_{j=1}^{n-k} (-1)^{j-1} {k-j \brack k} {n \brack k+j}$$
Eq. 36

as follows.

$${4 \brace 2} = {3 \brack 2} {4 \brace 3} - {4 \brack 2} {4 \brace 4} = 7, {5 \brack 3} = {4 \brack 3} {5 \brack 4} - {5 \brack 3} {5 \brack 5} = 25,$$

$${5 \brack 2} = {3 \brack 2} {5 \brack 3} - {4 \brack 2} {5 \brack 4} + {5 \brack 2} {5 \brack 5} = 15, \dots$$

We then derive the following identity

$$(1+n)^{k} = \sum_{j=1}^{k+1} \binom{n}{j-1} \binom{n}{j}^{k+1}.$$
 Eq. 37

We only look at the case where k = 4. From Eq. 8, we can use Eqs. 35 and 36 to write

$$(1+n)^{4} = \binom{4}{0} + \binom{4}{1}n + \binom{4}{2}n^{2} + \binom{4}{3}n^{3} + \binom{4}{4}n^{4}$$

$$= 1 + \left(\begin{bmatrix} 1\\1\\1 \end{bmatrix} \binom{5}{2} - \begin{bmatrix} 2\\1\\1 \end{bmatrix} \binom{5}{3} + \begin{bmatrix} 3\\1\\1 \end{bmatrix} \binom{5}{4} - \begin{bmatrix} 4\\1\\1 \end{bmatrix} \binom{5}{5} \right)n$$

$$+ \left(\begin{bmatrix} 2\\2\\3\\3 \end{bmatrix} \binom{5}{3} - \begin{bmatrix} 3\\3\\4 \end{bmatrix} \binom{5}{4} + \begin{bmatrix} 4\\2\\3 \end{bmatrix} \binom{5}{5} \right)n^{2} + \left(\begin{bmatrix} 3\\3\\3 \end{bmatrix} \binom{5}{4} - \begin{bmatrix} 4\\3\\3 \end{bmatrix} \binom{5}{5} \right)n^{3} + n^{4}$$

$$= 1 + \begin{bmatrix} 1\\1\\1 \end{bmatrix} n \binom{5}{2} + \left(\begin{bmatrix} 2\\2\\2 \end{bmatrix} n^{2} - \begin{bmatrix} 2\\1\\1 \end{bmatrix} n \right) \binom{5}{3} + \left(\begin{bmatrix} 3\\3\\3 \end{bmatrix} n^{3} - \begin{bmatrix} 3\\2\\2 \end{bmatrix} n^{2} + \begin{bmatrix} 3\\1\\1 \end{bmatrix} n \right) \binom{5}{4}$$

$$+ \left(\begin{bmatrix} 4\\1\\1 \end{bmatrix} n^{4} - \begin{bmatrix} 4\\3\\3 \end{bmatrix} n^{3} + \begin{bmatrix} 4\\2\\2 \end{bmatrix} n^{2} - \begin{bmatrix} 4\\1\\1 \end{bmatrix} n \right) \binom{5}{5}$$

$$= \left(\binom{n}{0}\right) \binom{5}{1} + \left(\binom{n}{1}\right) \binom{5}{2} + \left(\binom{n}{2}\right) \binom{5}{3} + \left(\binom{n}{3}\right) \binom{5}{4} + \left(\binom{n}{4}\right) \binom{5}{5}.$$

Next, we use the mathematical induction to prove

$$\sum_{i=1}^{n} i^{k} = \sum_{j=1}^{k+1} \frac{1}{j} \binom{n}{j} \binom{k+1}{j},$$
 Eq. 38

with Eq. 37 being used in the inductive step:

$$\sum_{i=1}^{n+1} i^{k} = \sum_{j=1}^{k+1} \frac{1}{j} \binom{n}{j} \binom{n}{j} \binom{k+1}{j} + \sum_{j=1}^{k+1} \binom{n}{j-1} \binom{n}{j} \binom{k+1}{j} = \sum_{j=1}^{k+1} \left[1 + \frac{j}{n-j+1} \right] \frac{1}{j} \binom{n}{j} \binom{n}{j} \binom{k+1}{j}$$

$$= \sum_{j=1}^{k+1} \left[\frac{n+1}{n-j+1} \binom{n}{j} \right] \frac{1}{j} \binom{n+1}{j} = \sum_{j=1}^{k+1} \frac{1}{j} \binom{n+1}{j} \binom{n+1}{j} \binom{n+1}{j}.$$
Eq. 39

Finally, we can obtain

$$\sum_{i=1}^{n} i^{k} = \sum_{r=0}^{k} \sum_{j=k+1-r}^{k+1} (-1)^{j-k-1+r} \frac{1}{j} \begin{bmatrix} j \\ k+1-r \end{bmatrix} \begin{Bmatrix} k+1 \\ j \end{Bmatrix} n^{k+1-r}$$
 Eq. 40

by regrouping the following display of Eq. 39:

$$\begin{bmatrix} 1 \\ 1 \end{bmatrix} \begin{Bmatrix} k+1 \\ 1 \end{Bmatrix} n + \frac{1}{2} \begin{Bmatrix} k+1 \\ 2 \end{Bmatrix} n^2 - \frac{1}{2} \begin{bmatrix} 2 \\ 1 \end{bmatrix} \begin{Bmatrix} k+1 \\ 2 \end{Bmatrix} n$$

$$+ \frac{1}{3} \begin{Bmatrix} k+1 \\ 3 \end{Bmatrix} n^3 - \frac{1}{3} \begin{bmatrix} 3 \\ 2 \end{bmatrix} \begin{Bmatrix} k+1 \\ 3 \end{Bmatrix} n^2 + \frac{1}{3} \begin{bmatrix} 3 \\ 1 \end{bmatrix} \begin{Bmatrix} k+1 \\ 3 \end{Bmatrix} n + \dots$$

$$+ \frac{1}{k+1} \begin{bmatrix} k+1 \\ k+1 \end{bmatrix} \begin{Bmatrix} k+1 \\ k+1 \end{Bmatrix} n^{k+1} - \frac{1}{k+1} \begin{bmatrix} k+1 \\ k \end{bmatrix} \begin{Bmatrix} k+1 \\ k+1 \end{Bmatrix} n^k + \dots + (-1)^k \frac{1}{k+1} \begin{bmatrix} k+1 \\ 1 \end{bmatrix} \begin{Bmatrix} k+1 \\ k+1 \end{Bmatrix} n.$$

We finally come to the third level of sortation.

The first-order Eulerian number $\binom{n}{k}$ is the number of permutations $p_1p_2...p_n$ of the set $\{1,2,...n\}$ that have k ascents, i.e. k places where $p_j < p_{j+1}$. Let us first look at simple examples: 1 gives $\binom{1}{0} = 1$ and $\binom{1}{1} = 0$; 21 gives $\binom{2}{0} = 1$; 12 gives $\binom{2}{1} = 1$ and $\binom{2}{2} = 0$; 321 gives $\binom{3}{0} = 1$; 132,213,231,312 gives $\binom{3}{1} = 4$; 123 gives $\binom{3}{2} = 1$ and $\binom{3}{3} = 0$; 4321 gives $\binom{4}{0} = 1$; 1234 gives $\binom{4}{3} = 1$ and $\binom{4}{4} = 0$;1432,2143,2431,3142,3214,3412,3241,4132,4213,4231,4312 gives $\binom{4}{4} = 11$

and 1243,1324,1342,1423,2134,2314,2341,2413,3124,3412,4123 gives $\binom{4}{2} = 11$.

In general, for a permutation $p_1p_2...p_{n-1}$ of $\{1,2,...n-1\}$ with k-1 ascents, we have two cases to consider.

Case 1. We can insert n into $p_1p_2...p_{n-1}$ either after p_{n-1} or between p_{j-1} and p_j whenever $P_{j-1} > P_j$ to form a permutation of $\{1,2,...n\}$ that increases the number of ascents by 1 so that the total number of permutations of $\{1,2,...n\}$ that have k ascents in this case is $(n-k) \binom{n-1}{k-1}$.

Case 2. For a permutation $p_1p_2...p_{n-1}$ of $\{1,2,...n-1\}$ with k ascents, we can insert n into $p_1p_2...p_{n-1}$ either before p_1 or between p_{j-1} and p_j whenever $p_{j-1} < p_j$ to form a permutation of $\{1,2,...n\}$ that maintains the same number of ascents so that the total number of permutations of $\{1,2,...n\}$ that have k ascents in this case is $(k+1)\binom{n-1}{k}$.

Therefore, we have proved that

$$\left\langle {n \atop k} \right\rangle = (n-k) \left\langle {n-1 \atop k-1} \right\rangle + (k+1) \left\langle {n-1 \atop k} \right\rangle,$$
 Eq. 41

Comparing Eqs. 41 and 18, we see that $\binom{n}{k} = e(n, k-1)$ and Eq. 41 can be written as

$$\sum_{i=1}^{n} i^{k} = \sum_{j=0}^{k-1} \binom{k}{j} \binom{n+j+1}{k+1}.$$
 Eq. 42

Now, by virtue of Eq. 35, we can derive

$$\sum_{i=1}^{n} i^{k} = \frac{1}{(k+1)!} \sum_{j=0}^{k-1} {k \choose j} \sum_{r=1}^{k+1} (-1)^{r-1} {k+1 \brack k+2-r} (n+j+1)^{k+2-r}$$

$$= \frac{1}{(k+1)!} \sum_{j=0}^{k-1} {k \choose j} \sum_{r=1}^{k+1} (-1)^{r-1} {k+1 \brack k+2-r} \sum_{t=0}^{k+2-r} {k+2-r \choose k+2-r-t} n^{k+2=r-t} (j+1)^{t}$$

$$= \frac{1}{(k+1)!} \sum_{j=0}^{k+1} \left\{ \sum_{t=0}^{j} (-1)^{r} {k+1 \brack k+1-r} {k+1-r \brack k+1-j} \sum_{t=0}^{k-1} (t+1)^{j-r} {k \choose t} \right\} n^{k+1-j} . \qquad \text{Eq. 43}$$

The second-order Eulerian number $\left\langle \left\langle {n\atop k} \right\rangle \right\rangle$ is the number of permutations $p_1p_2...p_n$ of the multiset $\{1,1,2,2,...n,n\}$ that have k ascents, i.e. k places where $p_j < p_{j+1}$, provided that all numbers between the two occurrences of m are greater than m for $1 \le m \le n$.

Here are some simple cases: 11 gives $\left\langle \left\langle {1\atop 0} \right\rangle \right\rangle = 1$ and $\left\langle \left\langle {1\atop 1} \right\rangle \right\rangle = 0$; 2211 gives $\left\langle \left\langle {2\atop 0} \right\rangle \right\rangle = 1$; 1122,12211 gives $\left\langle \left\langle {2\atop 0} \right\rangle \right\rangle = 2$; 332211 gives $\left\langle \left\langle {3\atop 0} \right\rangle \right\rangle = 1$; 112233 gives $\left\langle \left\langle {3\atop 0} \right\rangle \right\rangle = 0$;

113322,133221,221133,221331,223311,233211,331122,331221 gives $\left\langle \left\langle {}^{3}\right\rangle \right\rangle = 8$ and

112233,112332,122133,122331,123321,133122 gives $\left\langle \left\langle {}^3\right\rangle \right\rangle = 6$. For a permutation $p_1p_2...p_{2n-2}$ of $\{1,1,2,2,...n-1,n-1\}$ with k-1 ascents, we can insert n,n into $p_1p_2...p_{2n-2}$ either after p_{n-1} or between p_{j-1} and p_j whenever $P_{j-1} \geq P_j$ to form a permutation of $\{1,1,2,2,...n,n\}$ that increases the number of ascents by 1 so that the total number of permutations of $\{1,1,2,2,...n,n\}$ that have k ascents is $(2n-1-k)\left\langle \left\langle {}^{n-1}\right\rangle \right\rangle$;

whereas for a permutation $p_1p_2...p_{2n-2}$ of $\{1,1,2,2,...n-1,n-1\}$ with k ascents, we can insert n,n into $p_1p_2...p_{2n-2}$ either before p_1 or between p_{j-1} and p_j whenever $p_{j-1} < p_j$ to form a permutation of $\{1,1,2,2,...n,n\}$ that maintains the same number of ascents so that the total number of permutations of $\{1,1,2,2,...n,n\}$ that have k ascents is $(k+1)\left\langle \left\langle {n-1\atop k}\right\rangle \right\rangle$.

Therefore, we have proved that

$$\left\langle \left\langle {n \atop k} \right\rangle \right\rangle = (2n-1-k) \left\langle \left\langle {n-1 \atop k-1} \right\rangle + (k+1) \left\langle \left\langle {n-1 \atop k} \right\rangle \right\rangle,$$

which is equivalent to Eq. 18, since $\left\langle \binom{n}{k} \right\rangle = E(n, k - 1)$.

Furthermore, there is a curious link between Stirling numbers of the second kind and the first-order Eulerian numbers, that is,

$$\sum_{k=1}^{n} k! \begin{Bmatrix} n \\ k \end{Bmatrix} = \sum_{k=0}^{n-1} 2^k \begin{Bmatrix} n \\ k \end{Bmatrix},$$
 Eq.44

as can be verified via Tables 18 and 12.

For $(a+(i-1)d)_1^{\infty}$, the Stirling triangle of the first kind $\begin{bmatrix} n \\ k \end{bmatrix}_{a;d}$ can be constructed via

$$\begin{bmatrix} n \\ k \end{bmatrix}_{a;d} = \begin{bmatrix} n-1 \\ k-1 \end{bmatrix}_{a;d} + [a+(n-2)d] \begin{bmatrix} n-1 \\ k \end{bmatrix}_{a;d}$$
 Eq.45

with $\begin{bmatrix} n \\ n \end{bmatrix}_{a;d} = 1$ and the Stirling triangle of the second kind $\begin{Bmatrix} n \\ k \end{Bmatrix}_{a;d}$ can be constructed via

$${n \brace k}_{a:d} = {n-1 \brace k-1}_{a:d} + [a+(k-1)d] {n-1 \brace k}_{a:d}$$
 Eq.46

with $\binom{n}{n}_{a:d} = 1$. On the other hand, Eq.36 can be generalized to

$${n \brace k}_{a;d} = \sum_{j=1}^{n-k} (-1)^{j-1} {k \brack k}_{a;d} {n \brace k+j}_{a;d}.$$
 Eq. 47

Next, we shall prove

$$\sum_{i=1}^{n} [a + (i-1)d]^{k} = \sum_{r=0}^{k} \sum_{j=k+1-r}^{k+1} (-1)^{j-k-1+r} \frac{d^{j-1}}{j} \begin{bmatrix} j \\ k+1-r \end{bmatrix} \begin{Bmatrix} k+1 \\ j \end{Bmatrix}_{a:d} n^{k+1-r} , \qquad \text{Eq. 48}$$

which is the generalization of Eq. 37. By virtue of $(n-j+1)\binom{n}{j-1} = \binom{n}{j}$ and Eq. 46,

we first use mathematical induction to prove

$$\sum_{j=1}^{k+1} d^{j-1} \begin{Bmatrix} k+1 \\ j \end{Bmatrix}_{a:d} \binom{n}{j-1} = (a+nd)^k$$
 Eq. 49

as follows. Since the inductive basis is trivially true, we only show the inductive step.

$$\begin{split} &\sum_{j=1}^{k+2} d^{j-1} \begin{Bmatrix} k+2 \\ j \end{Bmatrix}_{a;d} \binom{n}{j-1} \end{pmatrix} \\ &= \sum_{j=1}^{k+1} d^{j-1} ([a+(j-1)d] \begin{Bmatrix} k+1 \\ j \end{Bmatrix}_{a;d} + \begin{Bmatrix} k+1 \\ j-1 \end{Bmatrix}_{a;d}) \binom{n}{j-1} + d^{k+1} \binom{n}{k+1} \binom{n}{k+1} \end{pmatrix} \\ &= \sum_{j=1}^{k+1} a d^{j-1} \begin{Bmatrix} k+1 \\ j \end{Bmatrix}_{a;d} \binom{n}{j-1} + \sum_{j=1}^{k+1} d^{j} (j-1) \begin{Bmatrix} k+1 \\ j \end{Bmatrix}_{a;d} \binom{n}{j-1} + \sum_{j=1}^{k+1} d^{j-1} \begin{Bmatrix} k+1 \\ j-1 \end{Bmatrix}_{a;d} \binom{n}{j-1} + d^{k+1} \binom{n}{k+1} \end{pmatrix} \\ &= \sum_{j=1}^{k+1} (a+nd) d^{j-1} \begin{Bmatrix} k+1 \\ j \end{Bmatrix}_{a;d} \binom{n}{j-1} - \sum_{j=1}^{k+1} d^{j} \begin{Bmatrix} k+1 \\ j \end{Bmatrix}_{a;d} \binom{n}{j} + \sum_{j=1}^{k+1} d^{j-1} \begin{Bmatrix} k+1 \\ j-1 \end{Bmatrix}_{a;d} \binom{n}{j-1} + d^{k+1} \binom{n}{k+1} \end{pmatrix} \\ &= (a+nd) \sum_{j=1}^{k+1} d^{j-1} \begin{Bmatrix} k+1 \\ j \end{Bmatrix}_{a;d} \binom{n}{j-1} - \sum_{j=1}^{k+1} d^{j} \begin{Bmatrix} k+1 \\ j \end{Bmatrix}_{a;d} \binom{n}{j} + \sum_{j=1}^{k} d^{j} \begin{Bmatrix} k+1 \\ j \end{Bmatrix}_{a;d} \binom{n}{j} + d^{k+1} \binom{n}{k+1} \end{pmatrix} \\ &= (a+nd)^{k+1} . \end{split}$$

We can now use mathematical induction to prove Eq. 48 via Eq. 49:

$$\sum_{j=1}^{k+1} \frac{d^{j-1}}{j} \begin{Bmatrix} k+1 \\ j \end{Bmatrix}_{a;d} \binom{n+1}{j}$$

$$= \sum_{j=1}^{k+1} \frac{d^{j-1}}{j} \begin{Bmatrix} k+1 \\ j \end{Bmatrix}_{a;d} \binom{n}{j} + j \binom{n}{j-1}$$

$$= \sum_{j=1}^{k+1} \frac{d^{j-1}}{j} \begin{Bmatrix} k+1 \\ j \end{Bmatrix}_{a;d} \binom{n}{j} + \sum_{j=1}^{k+1} d^{j-1} \begin{Bmatrix} k+1 \\ j \end{Bmatrix}_{a;d} \binom{n}{j-1}$$

$$= \sum_{i=1}^{n} [a + (i-1)d]^{k} + (a+nd)^{k}$$

$$= \sum_{i=1}^{n+1} [a + (i-1)d]^{k} .$$

Finally, we can obtain Eq. 49 by regrouping the following display of Eq. 48.

$$\begin{bmatrix} 1\\1\\1 \end{bmatrix} \begin{bmatrix} k+1\\1\\1 \end{bmatrix}_{a;d} n + \frac{d}{2} \begin{bmatrix} 2\\2 \end{bmatrix} \begin{bmatrix} k+1\\2 \end{bmatrix}_{a;d} n^2 - \frac{d}{2} \begin{bmatrix} 1\\2 \end{bmatrix} \begin{bmatrix} k+1\\2 \end{bmatrix}_{a;d} n$$

$$+ \frac{d^2}{3} \begin{bmatrix} 3\\3 \end{bmatrix} \begin{bmatrix} k+1\\3 \end{bmatrix}_{a;d} n^3 - \frac{d^2}{3} \begin{bmatrix} 3\\2 \end{bmatrix} \begin{bmatrix} k+1\\3 \end{bmatrix}_{a;d} n^2 + \frac{d^2}{3} \begin{bmatrix} 3\\1 \end{bmatrix} \begin{bmatrix} k+1\\3 \end{bmatrix}_{a;d} n + \dots$$

$$+ \frac{d^k}{k+1} \begin{bmatrix} k+1\\k+1 \end{bmatrix} \begin{bmatrix} k+1\\k+1 \end{bmatrix}_{a;d} n^{k+1} - \frac{d^k}{k+1} \begin{bmatrix} k+1\\k \end{bmatrix} \begin{bmatrix} k+1\\k+1 \end{bmatrix}_{a;d} n^k + \dots + (-1)^k \frac{d^k}{k+1} \begin{bmatrix} k+1\\1 \end{bmatrix} \begin{bmatrix} k+1\\1 \end{bmatrix}_{a;d} n.$$
Based on
$$\begin{bmatrix} 1\\0 \end{bmatrix}_{a;d} = 0 \text{ and } \begin{bmatrix} 1\\1 \end{bmatrix}_{a;d} = 1, \text{ we can use Eq. 45 to tabulate } \begin{bmatrix} n\\k \end{bmatrix}_{a;d} \text{ in Table 19.}$$

$$n/k \qquad 1 \qquad 2 \qquad 3 \qquad 4 \qquad 5$$

$$1 \qquad 1 \qquad 2 \qquad 3 \qquad 4 \qquad 5$$

$$1 \qquad 1 \qquad 2 \qquad 3 \qquad 4 \qquad 5$$

$$1 \qquad 1 \qquad 2 \qquad 3 \qquad 4 \qquad 5$$

$$1 \qquad 1 \qquad 2 \qquad 3 \qquad 4 \qquad 5$$

$$1 \qquad 1 \qquad 2 \qquad 3 \qquad 4 \qquad 5$$

$$1 \qquad 1 \qquad 2 \qquad 3 \qquad 4 \qquad 5$$

$$1 \qquad 3 \qquad a(a+d) \qquad 2a+d \qquad 1$$

$$4 \qquad a(a+d)(a+2d) \qquad 3a^2+6ad+2d^2 \qquad 3a+3d \qquad 1$$

$$5 \qquad a(a+d)(a+2d)(a+3d) \qquad 4a^3+18a^2d+22ad^2+6d^3 \qquad 6a^2+18ad+11d^2 \qquad 4a+6d \qquad 1$$

Table 19. Table for general Stirling numbers of the first kind $\begin{bmatrix} n \\ k \end{bmatrix}_{a;d}$

Next, we shall come up with the second-order Stirling numbers of the second kind in the same manner. Based on $\begin{Bmatrix} 1 \\ 0 \end{Bmatrix}_{a;d} = 0$ and $\begin{Bmatrix} 1 \\ 1 \end{Bmatrix}_{a;d} = 1$, we can use Eq. 46 to tabulate $\begin{Bmatrix} n \\ k \end{Bmatrix}_{a;d}$ in Table 20.

$$n/k$$
 1 2 3 4 5
1 1
2 a 1
3 a^2 2a+d 1
4 a^3 3a²+3ad+d² 3a+3d 1
5 a^4 4a³+6a²d+4ad²+d³ 6a²+12ad+7d² 4a+6d 1

Table 20. Table for general Stirling numbers of the second kind $\binom{n}{k}_{a:d}$

Lastly, we shall generalize Eulerian numbers $\binom{n}{k}$ and $\binom{n}{k}$ for $(a+(n-1)d)_{n=1}^{\infty}$. It is quite easy to derive

$$\sum_{i=1}^{n} [a + (i-1)d] = (d-a)\binom{n}{2} + a\binom{n+1}{2},$$
 Eq. 50

$$\sum_{i=1}^{n} [a + (i-1)d]^2 = (d-a)^2 \binom{n}{3} + (-2a^2 + 2ad + d^2) \binom{n+1}{3} + a^2 \binom{n+2}{3}, \quad \text{Eq. 51}$$

and

$$\sum_{i=1}^{n} [a + (i-1)d]^{3} = (d-a)^{3} \binom{n}{4} + (3a^{3} - 6a^{2}d + 4d^{3}) \binom{n+1}{4}$$

$$+ (-3a^{3} + 3a^{2}d + 3ad^{2} + d^{3}) \binom{n+2}{4} + a^{3} \binom{n+3}{4}.$$
 Eq. 52

Now, we can define $\binom{n}{k}_{a:d}$ according to Eqs. 50-52 analogous to $\binom{n}{k}$. By virtue of

Eq. 50, we define
$$\binom{1}{-1}_{a;d} = d - a$$
 and $\binom{1}{0}_{a;d} = a$ so that $\binom{1}{-1} = \binom{1}{-1}_{1;1} = 0$. Unlike $\binom{n}{k}$,

we start with k = -1 for $\binom{n}{k}_{a;d}$. Due to Eqs. 51 and 52, we can define $\binom{2}{-1}_{a;d} = (d-a)^2$,

$$\binom{2}{0}_{a;d} = -2a^2 + 2ad + d^2, \ \binom{2}{1}_{a;d} = a^2, \ \binom{3}{1}_{a;d} = (d-a)^3, \ \binom{3}{0}_{a;d} = 3a^3 - 6a^2d + 4d^3,$$

$$\binom{3}{1}_{a:d} = -3a^3 + 3a^2d + 3ad^2 + d^3$$
 and $\binom{3}{2}_{a:d} = a^3$. Thus we have generalized Eq. 42 up

to k = 3, which is sufficient for us to generalize Eq. 41.

For our purpose, let us first define $\binom{0}{-1}_{a;d} = 0$. Then we write $\binom{2}{-1}_{a;d} = (-a+d)\binom{1}{-1}_{a;d}$,

$$\begin{pmatrix} 3 \\ 0 \\ 0 \end{pmatrix}_{a;d} = (a+2d) \begin{pmatrix} 2 \\ -1 \\ a;d \end{pmatrix} + (-a+2d) \begin{pmatrix} 2 \\ 0 \\ 0 \\ a;d \end{pmatrix}, \begin{pmatrix} 3 \\ 1 \\ 0 \\ a;d \end{pmatrix} = (a+d) \begin{pmatrix} 2 \\ 0 \\ 0 \\ a;d \end{pmatrix} + (-a+3d) \begin{pmatrix} 2 \\ 1 \\ 0 \\ a;d \end{pmatrix}$$
 and

$$\binom{3}{2}_{a;d} = a \binom{2}{1}_{a;d}$$
.

As we can check, the above are the special cases of

$$\left\langle {\atop k} \right\rangle_{a;d} = \left[a + (n-k-1)d\right] \left\langle {\atop k-1} \right\rangle_{a;d} + \left[-a + (k+2)d\right] \left\langle {\atop k} \right\rangle_{a;d}, \quad \text{Eq. 53}$$

which is the generalization of Eq. 36 and can be used to tabulate $\binom{n}{k}_{a:d}$ in Table 21.

$$n \setminus k$$
 -1 0 1 2
0 0
1 $d-a$ a
2 $(d-a)^2$ $-2a^2+2ad+d^2$ a^2
3 $(d-a)^3$ $3a^3-6a^2d+4d^3$ $-3a^3+3a^2d+3ad^2+d^3$ a^3

Table 21. Table for general first order Eulerian numbers $\binom{n}{k}_{a;d}$

Moreover, we can write

$$[a + (n-1)d] = (d-a)\binom{n-1}{1} + a\binom{n}{1},$$

$$[a + (n-1)d]^2 = (d-a)^2\binom{n-1}{2} + (-2a^2 + 2ad + d^2)\binom{n}{2} + a^2\binom{n+1}{2},$$

$$[a + (n-1)d]^3 = (d-a)^3\binom{n-1}{3} + (3a^3 - 6a^2d + 4d^3)\binom{n}{3}$$

$$+ (-3a^3 + 3a^2d + 3ad^2 + d^3)\binom{n+1}{3} + a^3\binom{n+2}{3}$$

and in general

$$[a+(n-1)d]^{k} = \sum_{j=-1}^{k-1} \left\langle {\atop j} \right\rangle_{a:d} {\atop k}^{n+j},$$

which the generalization of Eq. 19 since $\binom{n}{k} = e(n, k-1)$. Therefore, the proof of Eq. 20 can be generalized to prove

$$\sum_{i=1}^{n} [a + (i-1)d]^{k} = \sum_{j=-1}^{k-1} {k \choose j}_{a;d} {n+j+1 \choose k+1}.$$

By recalling
$$\binom{n}{k} = s(n, n-k)$$
 and $\left\langle \binom{n}{k} \right\rangle = E(n, k-1)$, we generalize Eq. 51 as follows.

Since
$$\begin{bmatrix} n \\ n-1 \end{bmatrix}_{a;d} = \sum_{i=1}^{n-1} [a+(i-1)d] = (d-a) \binom{n-1}{2} + a \binom{n}{2}$$
, to generalize Eq. 51 we assume

$$\begin{bmatrix} n \\ n-2 \end{bmatrix}_{a \cdot d} = x \binom{n-1}{4} + y \binom{n}{4} + z \binom{n+1}{4}$$
. Taking $n = 1,2,3$, we have

$$z = \begin{bmatrix} 3 \\ 1 \end{bmatrix}_{a;d} = a^2 + ad ,$$

$$y + 5z = \begin{bmatrix} 4 \\ 2 \end{bmatrix}_{a;d} = 3a^2 + 6ad + 2d^2$$
 and $x + 5y + 15z = \begin{bmatrix} 5 \\ 3 \end{bmatrix}_{a;d} = 6a^2 + 18ad + 11d^2$ so that

$$x = (d-a)^2$$
, $y = -2a^2 + ad + 2d^2$ and $z = a(a+d)$. Thus, we have arrived at

$$\begin{bmatrix} n \\ n-2 \end{bmatrix}_{a;d} = (d-a)^2 \binom{n-1}{4} + (-2a^2 + ad + 2d^2) \binom{n}{4} + a(a+d) \binom{n+1}{4}.$$

Likewise, we can obtain

$$\begin{bmatrix} n \\ n-3 \end{bmatrix}_{a;d} = (d-a)^3 \binom{n-1}{6} + (3a^3 - 3a^2d - 7ad^2 + 8d^3) \binom{n}{6}$$
$$+ (-3a^3 - 3a^2d + 8ad^2 + 6d^3) \binom{n+1}{6} + a(a+d)(a+2d) \binom{n+2}{6}.$$

By defining $\left\langle \left\langle {}^0_{-1} \right\rangle \right\rangle_{a;d} = 1$, $\left\langle \left\langle {}^1_{-1} \right\rangle \right\rangle_{a;d} = d - a$ and $\left\langle \left\langle {}^1_{0} \right\rangle \right\rangle_{a;d} = a$, we can use

$$\left\langle \left\langle {n \atop k} \right\rangle \right\rangle_{a;d} = \left[a + (2n - 2 - k)d \right] \left\langle \left\langle {n-1 \atop k-1} \right\rangle \right\rangle_{a;d} + \left[-a + (k+2)d \right] \left\langle \left\langle {n-1 \atop k} \right\rangle \right\rangle_{a;d}$$
 Eq. 54

to tabulate $\left\langle \left\langle {n \atop k} \right\rangle \right\rangle_{a:d}$ in Table 22.

$$n \setminus k$$
 -1 0 1

$$d-a$$

3
$$(d-a)^3$$
 $3a^3-3a^2d-7ad^2+8d^3-3a^3-3a^2d+8ad^2+6d^3$ $a(a+d)(a+2d)$

Table for general second order Eulerian numbers $\left\langle \left\langle {n \atop k} \right\rangle \right\rangle$

Accordingly, we can derive $\begin{bmatrix} n \\ n-k \end{bmatrix}_{g,d} = \sum_{i=-1}^{k-1} \left\langle {k \choose i} \right\rangle_{g,d} \begin{bmatrix} n+j \\ 2k \end{bmatrix}$ so that $\left\langle {k \choose j} \right\rangle_{g,d}$ is the second-

order Eulerian number for $(a+(i-1)d)_0^{\infty}$.

2.2.5 Bell

Let us now consider the ordered Bell polynomial

$$F_n(a,d) = \sum_{k=1}^n d^k k! \begin{Bmatrix} n \\ k \end{Bmatrix}_{a:d} \text{ for } n > 1$$
 Eq. 55

and the Eulerian Bell polynomial

$$E_n(a,d) = \sum_{k=0}^{n-1} 2^k \binom{n}{k}_{a:d}$$
 for $n > 1$. Eq. 56

Can we generalize Eq. 44 for n > 1? We shall see that $F_n(a,d) = E_n(a,d)$ only when a=d . For our purpose, let us define the difference Bell polynomial $D_n(a,d)$ to be

$$D_n(a,d) = F_n(a,d) - E_n(a,d)$$
. Eq. 57

The Bell number $B_n = \sum_{k=1}^n \begin{Bmatrix} n \\ k \end{Bmatrix}$ satisfying $B_{n+1} = \sum_{k=0}^n \binom{n}{k} B_k$ can be generalized to

$$B_n(a,d) = \sum_{k=1}^n d^{k-1} \begin{Bmatrix} n \\ k \end{Bmatrix}_{a:d}$$

as follows.

$$B_1(a,d) = 1$$
,
 $B_2(a,d) = a + d$,
 $B_3(a,d) = a^2 + 2ad + 2d^2$,

 $B_4(a,d) = a^3 + 3a^2d + 6ad^2 + 5d^3$

so that

$$B_1(a,d) = 1 = B_0,$$

$$B_2(a,d) = aB_0 + dB_1,$$

$$B_3(a,d) = a^2B_0 + 2adB_1 + d^2B_2,$$

$$B_4(a,d) = a^3B_0 + 3a^2dB_1 + 3ad^2B_2 + d^3B_3$$

and in general,

$$B_{n+1}(a,d) = \sum_{k=0}^{n} a^{n-k} d^{k} \binom{n}{k} B_{k}.$$

Finally, we use Eq. 55 to find

$$F_2(a,d) = ad + 2d^2$$
,
 $F_3(a,d) = a^2d + 4ad^2 + 8d^3$,
 $F_4(a,d) = a^3d + 6a^2d^2 + 24ad^3 + 44d^4$

and use Eq. 56 to find

$$E_2(a,d) = 2ad + d^2,$$

 $E_3(a,d) = a^3 + 6ad^2 + 6d^3,$
 $E_4(a,d) = 4a^3d + 6a^2d^2 + 28ad^3 + 37d^4$

In the same fashion, we can use Eq. 57 to obtain

$$D_{2}(a,d) = (d-a)d,$$

$$D_{3}(a,d) = (d-a)(a^{2} + 2d^{2})$$

$$D_{4}(a,d) = (d-a)(3a^{2}d + 3ad^{2} + 7d^{3}).$$

$$D_{5}(a,d) = (d-a)(a^{4} + 12a^{2}d^{2} + 24ad^{3} + 38d^{4}),$$

$$D_{6}(a,d) = (d-a)(5a^{4}d + 10a^{3}d^{2} + 70a^{2}d^{3} + 185ad^{4} + 271d^{5}),$$

$$D_{7}(a,d) = (d-a)(a^{6} + 30a^{4}d^{2} + 120a^{3}d^{3} + 570a^{2}d^{4} + 1620ad^{5} + 2342d^{6})$$

and in general, we propose the following

CONJECTURE
$$D_n(a,d) = (d-a)[(d-a)^{n-1} + E_{n-1}(a,d)].$$
 Eq. 58

2.2.6 General triangular arrays

We shall further rewriting Eqs. 45, 46, 53 and 54 as

$$\begin{bmatrix} n \\ k \end{bmatrix}_{(a_{l})_{1}^{\infty}} = [a + (n - 2)d]_{k}^{n-1} \Big|_{k}^{n-1} \Big|_{(a_{l})_{1}^{\infty}} + \begin{bmatrix} n-1 \\ k \end{bmatrix}_{(a_{l})_{1}^{\infty}} + \begin{bmatrix} n-1 \\ k \end{bmatrix}_{(a_{l})_{1}^{\infty}} + \begin{bmatrix} n-1 \\ k \end{bmatrix}_{(a_{l})_{1}^{\infty}}, \quad \text{Eq. 59}$$

$$\begin{cases} n \\ k \end{pmatrix}_{(a_{l})_{1}^{\infty}} = \begin{cases} n-1 \\ k-1 \end{pmatrix}_{(a_{l})_{1}^{\infty}} + [a + (k-1)d]_{k}^{n-1} \Big|_{k}^{n-1} \Big|_{(a_{l})_{1}^{\infty}} + a_{k} \begin{cases} n-1 \\ k \end{bmatrix}_{(a_{l})_{1}^{\infty}}, \quad \text{Eq. 60}$$

$$\begin{cases} n \\ k \end{pmatrix}_{(a_{l})_{1}^{\infty}} = a_{n-k} \left\langle n-1 \\ k-1 \right\rangle_{(a_{l})_{0}^{\infty}} + [(n+k)a_{n} - (n+1+k)a_{n-1}] \left\langle n-1 \\ k \right\rangle_{(a_{l})_{0}^{\infty}} + [(n+k)a_{n} - (n+1+k)a_{n-1}] \left\langle n-1 \\ k \right\rangle_{(a_{l})_{0}^{\infty}}, \quad \text{Eq. 61}$$

$$\begin{cases} n \\ k \end{pmatrix}_{(a_{l})_{0}^{\infty}} = [(n-k)a_{n} - (n-1-k)a_{n-1}] \left\langle n-1 \\ k \right\rangle_{(a_{l})_{0}^{\infty}}, \quad \text{Eq. 62}$$

$$+ [(n+k)a_{n} - (n+1+k)a_{n-1}] \left\langle n-1 \\ k \right\rangle_{(a_{l})_{0}^{\infty}}, \quad \text{Eq. 62}$$

where $a_i = a + (i-1)d$. In the same token, Eqs. 28 and 29 can be written as

$$\binom{n}{k}_{(1)_0^{\infty}} = \binom{n-1}{k}_{(1)_0^{\infty}} + \binom{n-1}{k-1}_{(1)_0^{\infty}};$$
 Eq. 63

$$\left(\binom{n}{k}\right)_{(i)_0^{\infty}} = 0\left(\binom{n-1}{k}\right)_{(i)_0^{\infty}} + k\left(\binom{n-1}{k-1}\right)_{(i)_0^{\infty}}.$$
Eq. 64

More generally, a triangular array $T^{r,s}{}_{(a_i)_0^\infty}$ for $(a_i)_0^\infty$ can be defined as $T^{r,s}{}_{(a_i)_0^\infty}=0$ for

$$k \le -2$$
 and $k \ge n$, $T^{r,s}_{(a_i)_0^\infty}(1,-1) = -a_0$, $T^{r,s}_{(a_i)_0^\infty}(1,0) = a_1$ and

$$T^{r,s}_{(a_i)_0^{\infty}}(n,k) = M(r)T^{r,s}_{(a_i)_0^{\infty}}(n-1,k-1) + M(s)T^{r,s}_{(a_i)_0^{\infty}}(n-1,k),$$
 Eq. 65

where M(r) and M(s) can be taken the following model list.

$$M(0) = 0$$
, $M(1) = 1$, $M(2) = a_{n-1}$, $M(3) = a_k$, $M(4) = a_{n-k}$,
$$M(5) = (n+k)a_n - (n+1+k) - (n+1+k)a_{n-1}$$
,
$$M(6) = (n-k)a_n - (n-1-k)a_{n-1}$$
 Eq. 66

So, Eqs. 63 and 64 can be rewritten as $\binom{n}{k} = T^{1,1}_{(1)_1^{\infty}}(n,k)$ and $\binom{n}{k} = T^{0,2}_{(i)_1^{\infty}}(n,k)$,

where $(1)_1^{\infty}$ is the unity sequence and $(i)_1^{\infty}$ is the natural sequence. Moreover, Eqs. 59-62 can be rewritten as

$$\begin{bmatrix} n \\ k \end{bmatrix}_{(a_i)_1^{\infty}} = T_{(a_i)_1^{\infty}}^{1,2}(n,k-1) ,$$

$$\begin{cases} n \\ k \rbrace_{(a_i)_1^{\infty}} = T_{(a_i)_1^{\infty}}^{1,3}(n,k-1) ,$$

$$\langle n \\ k \rangle_{(a_i)_1^{\infty}} = T_{(a_i)_0^{\infty}}^{3,4}(n,k) ,$$

$$\langle n \\ k \rangle_{(a_i)_1^{\infty}} = T_{(a_i)_0^{\infty}}^{3,4}(n,k) .$$

2.2.7 Gauss

To close out, let us consider Stirling numbers based on the sequence $\left(q^{i-1}\right)_{l}^{\infty}$ with $q \neq 0$.

First, we look at $\binom{n}{k}_{(q^{i-1})_1^{\infty}}$. Based on $\binom{1}{0}_{(q^{i-1})_1^{\infty}} = 0$ and $\binom{1}{1}_{(q^{i-1})_1^{\infty}} = 1$, we can derive from

Eq. 59 for $(q^{i-1})_1^{\infty}$, namely

$$\begin{bmatrix} n \\ k \end{bmatrix}_{(q^{i-1})^{\infty}} = \begin{bmatrix} n-1 \\ k \end{bmatrix}_{(q^{i-1})^{\infty}} + q^{n-2} \begin{bmatrix} n-1 \\ k-1 \end{bmatrix}_{(q^{i-1})^{\infty}},$$

the following:

$$\begin{bmatrix} 2 \\ 1 \end{bmatrix}_{(q^{i-1})_{1}^{\infty}} = q^{0} \begin{bmatrix} 1 \\ 1 \end{bmatrix}_{(q^{i-1})_{1}^{\infty}} = 1, \begin{bmatrix} 2 \\ 2 \end{bmatrix}_{(q^{i-1})_{1}^{\infty}} = \begin{bmatrix} 1 \\ 1 \end{bmatrix}_{(q^{i-1})_{1}^{\infty}} = 1,$$

$$\begin{bmatrix} 3 \\ 1 \end{bmatrix}_{(q^{i-1})_{1}^{\infty}} = q^{1} \begin{bmatrix} 1 \\ 1 \end{bmatrix}_{(q^{i-1})_{1}^{\infty}} = q, \begin{bmatrix} 3 \\ 2 \end{bmatrix}_{(q^{i-1})_{1}^{\infty}} = \begin{bmatrix} 2 \\ 1 \end{bmatrix}_{(q^{i-1})_{1}^{\infty}} + q^{1} \begin{bmatrix} 2 \\ 2 \end{bmatrix}_{(q^{i-1})_{1}^{\infty}} = 1 + q, \begin{bmatrix} 3 \\ 3 \end{bmatrix}_{(q^{i-1})_{1}^{\infty}} = 1,$$

$$\begin{bmatrix} 4 \\ 1 \end{bmatrix}_{(q^{i-1})_{1}^{\infty}} = q^{2}, \begin{bmatrix} 4 \\ 2 \end{bmatrix}_{(q^{i-1})_{1}^{\infty}} = q + q^{2} + q^{3}, \begin{bmatrix} 4 \\ 3 \end{bmatrix}_{(q^{i-1})_{1}^{\infty}} = 1 + q + q^{2}, \begin{bmatrix} 4 \\ 4 \end{bmatrix}_{(q^{i-1})_{1}^{\infty}} = 1, \dots$$

and in general

$$\begin{bmatrix} n \\ k \end{bmatrix}_{(q^{i-1})_1^{\infty}} = q^{\binom{n-k}{2}} \prod_{i=1}^{k-1} \frac{1-q^{n-k+i}}{1-q^i} = q^{\binom{n-k}{2}} \begin{bmatrix} n-1 \\ k \end{bmatrix}_q,$$

where $\begin{bmatrix} n-1 \\ k \end{bmatrix}_q$ is known to be a q - Gaussian coefficient. Likewise, we can use Eq. 63 for

$$\left(q^{i-1}\right)_{1}^{\infty}$$
, namely $\left\{k\atop k\right\}_{\left(q^{i-1}\right)_{1}^{\infty}} = \left(k+1\atop 2\right)_{1}^{\infty} \left\{k-1\atop k-1\right\}_{\left(q^{i-1}\right)_{1}^{\infty}} + \left\{k-1\atop k\right\}_{\left(q^{i-1}\right)_{1}^{\infty}}$

to arrive at

$${n \brace k}_{(q^{i-1})_1^{\infty}} = \prod_{i=1}^{k-1} \frac{1 - q^{n-k+i}}{1 - q^i} = {n-1 \brack k}_q.$$

In conclusion, the properties of unimodal and log concave in (36) can be generalized.

2.3. MULTIPLE ANGLE FORMULAS IN TRIGONOMETRY

We shall derive the general formula for $\tan m\theta$, which is hitherto not known.

We can derive

$$\tan(2n-1)\theta = \frac{\sum_{k=1}^{n} (-1)^{k-1} {2n-1 \choose 2k-1} \tan^{2k-1} \theta}{\sum_{k=1}^{n} (-1)^{k-1} {2n-1 \choose 2k-2} \tan^{2k-2} \theta}$$
 Eq. 67

and

$$\tan 2n\theta = \frac{\sum_{k=1}^{n} (-1)^{k-1} {2n \choose 2k-1} \tan^{2k-1} \theta}{\sum_{k=0}^{n} (-1)^{k} {2n \choose 2k} \tan^{2k} \theta}$$
 Eq. 68

by using

$$\tan(\alpha + \beta) = \frac{\tan \alpha + \tan \beta}{1 - \tan \alpha \tan \beta}.$$
 Eq. 69

Although the general formulas for $\sin m\theta$ and $\cos m\theta$ have been known due to

De Moivre's Theorem, we can use Eq. 67 to derive

$$\cos(2n-1)\theta = \sum_{k=0}^{n-1} \sum_{i=k+1}^{n} (-1)^k \binom{i-1}{k} \binom{2n-1}{2i-2} \cos^{2n-2k-1}\theta$$
 Eq. 70

and

$$\sin(2n-1)\theta = \sum_{k=0}^{n-1} \sum_{i=k+1}^{n} (-1)^k \binom{i-1}{k} \binom{2n-1}{2i-2} \sin^{2n-2k-1}\theta; \qquad \text{Eq. 71}$$

and use Eq. 68 to derive, via combinatorial method,

$$\cos 2n\theta = \sum_{k=0}^{n} \sum_{i=k+1}^{n+1} (-1)^k \binom{i-1}{k} \binom{2n}{2i-2} \cos^{2n-2k} \theta$$
 Eq. 72

and

$$\sin 2n\theta = \cos \theta \sum_{k=0}^{n-1} \sum_{i=k+1}^{n} (-1)^k \binom{i-1}{k} \binom{2n}{2i-1} \sin^{2n-2k-1} \theta$$
 Eq. 73

Since

$$\tan 2\theta = \frac{2\tan \theta}{1-\tan^2 \theta},\,$$

we can use Eq. 69 to derive

$$\tan 3\theta = \frac{2\tan\theta + (1-\tan^2\theta)\tan\theta}{(1-\tan^2\theta) - 2\tan\theta} = \frac{3\tan\theta - \tan^3\theta}{1-3\tan^2\theta} = \frac{\binom{3}{1}\tan\theta - \binom{3}{3}\tan^3\theta}{\binom{3}{0} - \binom{3}{2}\tan^2\theta}$$

and in turn

$$\tan 5\theta = \frac{2\tan\theta \left[\binom{3}{0} - \binom{3}{2}\tan^2\theta\right] + (1-\tan^2\theta) \left[\binom{3}{1}\tan\theta - \binom{3}{3}\tan^3\theta\right]}{(1-\tan^2\theta) \left[\binom{3}{0} - \binom{3}{2}\tan^2\theta\right] - 2\tan\theta \left[\binom{3}{1}\tan\theta - \binom{3}{3}\tan^3\theta\right]}$$

$$= \frac{5\tan\theta - \left[2\binom{3}{2} + \binom{3}{3} + \binom{3}{1}\right]\tan^3\theta + \tan^5\theta}{1 - \left[2\binom{3}{1} + \binom{3}{2} + \binom{3}{0}\right]\tan^2\theta + 5\tan^4\theta}$$

$$= \frac{\binom{5}{1}\tan\theta - \binom{5}{3}\tan^3\theta + \binom{5}{5}\tan^5\theta}{\binom{5}{0} - \binom{5}{2}\tan^2\theta + \binom{5}{4}\tan^4\theta},$$

due to
$$2\binom{l}{r} + \binom{l}{r+1} + \binom{l}{r-1} = \binom{l+2}{r+1}$$
.

In general, we can derive

 $\tan(2n-1)\theta$

$$\begin{split} &=\frac{2\tan\theta\sum_{k=1}^{n-1}(-1)^{k-1}\binom{2n-3}{2k-2}\tan^{2k-2}\theta+(1-\tan^2\theta)\sum_{k=1}^{n-1}(-1)^{k-1}\binom{2n-3}{2k-1}\tan^{2k-1}\theta}{(1-\tan^2\theta)\sum_{k=1}^{n-1}(-1)^{k-1}\binom{2n-3}{2k-2}\tan^{2k-2}\theta-2\tan\theta\sum_{k=1}^{n-1}(-1)^{k-1}\binom{2n-3}{2k-1}\tan^{2k-1}\theta}\\ &=\frac{(2n-1)\tan\theta+\sum_{k=2}^{n-1}(-1)^{k-1}\left[2\binom{2n-3}{2k-2}+\binom{2n-3}{2k-1}+\binom{2n-3}{2k-1}+\binom{2n-3}{2k-3}\right]\tan^{2k-1}\theta+(-1)^{n-1}\tan^{2n-1}\theta}{1+\sum_{k=2}^{n-1}(-1)^{k-1}\left[2\binom{2n-3}{2k-3}+\binom{2n-3}{2k-2}+\binom{2n-3}{2k-4}\right]\tan^{2k-2}\theta+(-1)^{n-1}(2n-1)\tan^{2n-2}\theta}, \end{split}$$

which leads to Eq. 67.

Similarly, we can derive

$$\tan 4\theta = \frac{\binom{4}{1} \tan \theta - \binom{4}{3} \tan^3 \theta}{\binom{4}{0} - \binom{4}{2} \tan^2 \theta + \binom{4}{4} \tan^4 \theta}$$

and in turn

$$\tan 6\theta = \frac{2\tan\theta \left[\binom{4}{0} - \binom{4}{2}\tan^{2}\theta + \binom{4}{4}\tan^{4}\theta\right] + (1-\tan^{2}\theta)\left[\binom{4}{1}\tan\theta - \binom{4}{3}\tan^{3}\theta\right]}{(1-\tan^{2}\theta)\left[\binom{4}{0} - \binom{4}{2}\tan^{2}\theta + \binom{4}{4}\tan^{4}\theta\right] - 2\tan\theta \left[\binom{4}{1}\tan\theta - \binom{4}{3}\tan^{3}\theta\right]}$$

$$= \frac{6\tan\theta - \left[2\binom{4}{2} + \binom{4}{3} + \binom{4}{1}\right]\tan^{3}\theta + 6\tan^{5}\theta}{1 - \left[2\binom{4}{1} + \binom{4}{2} + \binom{4}{0}\right]\tan^{2}\theta + \left[2\binom{4}{3} + \binom{4}{4} + \binom{4}{2}\right]\tan^{4}\theta - \tan^{6}\theta}$$

$$= \frac{\binom{6}{1}\tan\theta - \binom{6}{3}\tan^{3}\theta + \binom{6}{5}\tan^{5}\theta}{\binom{6}{0} - \binom{6}{2}\tan^{2}\theta + \binom{6}{4}\tan^{4}\theta - \binom{6}{6}\tan^{6}\theta}.$$
Eq. 74

In general, we can derive

 $\tan 2n\theta$

$$= \frac{2 \tan \theta \sum_{k=0}^{n-1} (-1)^k \binom{2n-2}{2k} \tan^{2k} \theta + (1 - \tan^2 \theta) \sum_{k=1}^{n-1} (-1)^{k-1} \binom{2n-2}{2k-1} \tan^{2k-1} \theta}{(1 - \tan^2 \theta) \sum_{k=0}^{n-1} (-1)^k \binom{2n-2}{2k} \tan^{2k} \theta - 2 \tan \theta \sum_{k=1}^{n-1} (-1)^{k-1} \binom{2n-2}{2k-1} \tan^{2k-1} \theta}$$

$$= \frac{2n \tan \theta + \sum_{k=1}^{n-2} (-1)^k \left[2 \binom{2n-2}{2k} + \binom{2n-2}{2k+1} + \binom{2n-2}{2k-1} \right] \tan^{2k-1} \theta + (-1)^{n-1} 2n \tan^{2n-1} \theta}{1 + \sum_{k=2}^{n-1} (-1)^{k-1} \left[2 \binom{2n-3}{2k-3} + \binom{2n-3}{2k-2} + \binom{2n-3}{2k-4} \right] \tan^{2k-2} \theta + (-1)^{n-1} (2n-1) \tan^{2n-2} \theta},$$

which leads to Eq. 68. Before deriving Eq. 70, we first look at the case when n = 4. From Eq. 67, we can derive

$$\tan 7\theta = \frac{\binom{7}{1} \tan \theta - \binom{7}{3} \tan^{3} \theta + \binom{7}{5} \tan^{5} \theta - \binom{7}{7} \tan^{7} \theta}{\binom{7}{0} - \binom{7}{2} \tan^{2} \theta + \binom{7}{4} \tan^{4} \theta - \binom{7}{6} \tan^{6} \theta}$$

$$= \tan \theta \frac{\binom{7}{1} - \binom{7}{3} (\sec^{2} \theta - 1) + \binom{7}{5} (\sec^{2} \theta - 1)^{2} - \binom{7}{7} (\sec^{2} \theta - 1)^{3}}{\binom{7}{0} - \binom{7}{2} (\sec^{2} \theta - 1) + \binom{7}{4} (\sec^{2} \theta - 1)^{2} - \binom{7}{6} (\sec^{2} \theta - 1)^{3}}$$

$$= \frac{\sin \theta \sum_{k=0}^{3} \sum_{i=k+1}^{4} (-1)^{k} \binom{i-1}{k} \binom{7}{2i-1} \sec^{2k} \theta}{\cos \theta \sum_{k=0}^{3} \sum_{i=k+1}^{4} (-1)^{k} \binom{i-1}{k} \binom{7}{2i-1} \sec^{2k} \theta}$$

$$= \frac{\sin \theta \sum_{k=0}^{3} \sum_{i=k+1}^{4} (-1)^{k} \binom{i-1}{k} \binom{7}{2i-1} (1-\sin^{2} \theta)^{3-k}}{\cos \theta \sum_{k=0}^{3} \sum_{i=k+1}^{4} (-1)^{k} \binom{i-1}{k} \binom{7}{2i-1} \cos^{2(3-k)} \theta}. \quad \text{Eq. 75}$$

Obviously, the denominator of Eq. 75 equals the right-hand side of Eq. 70 for n = 4.

Instead of showing that the numerator of Eq. 75 equals the right-hand side of Eq. 71 for n = 4, we can likewise derive

$$\cot 7\theta = \frac{\cos \theta \sum_{k=0}^{3} \sum_{i=k+1}^{4} (-1)^{k} \binom{i-1}{k} \binom{7}{2i-1} (1 - \cos^{2} \theta)^{3-k}}{\sin \theta \sum_{k=0}^{3} \sum_{i=k+1}^{4} (-1)^{k} \binom{i-1}{k} \binom{7}{2i-2} \sin^{2(3-k)} \theta}$$

so that the denominator of which equals the right-hand side of Eq. 71.

In general, we get

$$\tan(2n-1)\theta = \frac{\sin\theta \sum_{k=0}^{n-1} \sum_{i=k+1}^{n} (-1)^k \binom{i-1}{k} \binom{2n-1}{2i-1} (1-\sin^2\theta)^{n-k-1}}{\cos\theta \sum_{k=0}^{n-1} \sum_{i=k+1}^{n} (-1)^k \binom{i-1}{k} \binom{2n-1}{2i-2} \cos^{2(n-k-1)}\theta}$$

and

$$\cot(2n-1)\theta = \frac{\cos\theta \sum_{k=0}^{n-1} \sum_{i=k+1}^{n} (-1)^k \binom{i-1}{k} \binom{2n-1}{2i-1} (1-\cos^2\theta)^{n-k-1}}{\sin\theta \sum_{k=0}^{n-1} \sum_{i=k+1}^{n} (-1)^k \binom{i-1}{k} \binom{2n-1}{2i-2} \sin^{2(n-k-1)}\theta}$$

so that Eqs. 67 and 70 are true. Finally, we note that the numerator and the denominator of Eq. 74 equal to $\frac{\sin 6\theta}{\cos^6 \theta}$ and $\frac{\cos 6\theta}{\cos^6 \theta}$, respectively. Similarly, Eqs. 72 and 73 can be derived from Eq. 68.

All the multiple angle formulas derived above can be proved by mathematical induction. We shall only prove Eq. 67, which is obviously true for n = 1. So we are left to prove

$$\tan 2(n+1)\theta = \frac{\sum_{k=1}^{n+1} (-1)^{k-1} {2(n+1) \choose 2k-1} \tan^{2k-1} \theta}{\sum_{k=0}^{n+1} (-1)^k {2(n+1) \choose 2k} \tan^{2k} \theta}.$$
 Eq. 76

Using Eq. 64, we first obtain $\tan 2(n+1)\theta = \frac{\tan 2\theta + \tan 2n\theta}{1 - \tan 2\theta \tan 2n\theta}$

$$= \frac{2 \tan \theta \sum_{k=0}^{n} (-1)^{k} {2n \choose 2k} \tan^{2k} \theta + (1 - \tan^{2} \theta) \sum_{k=1}^{n} (-1)^{k-1} {2n \choose 2k-1} \tan^{2k-1} \theta}{(1 - \tan^{2} \theta) \sum_{k=0}^{n} (-1)^{k} {2n \choose 2k} \tan^{2k} \theta - 2 \tan \theta \sum_{k=1}^{n} (-1)^{k-1} {2n \choose 2k-1} \tan^{2k-1} \theta}$$
 Eq. 77

Then use Eq. 28 to regroup the numerator of Eq. 77 successively as

$$2\tan\theta + \sum_{k=1}^{n} (-1)^{k} \binom{2n}{2k} \tan^{2k+1}\theta + \sum_{k=1}^{n} (-1)^{k-1} \binom{2n}{2k-1} \tan^{2k-1}\theta$$

$$+ \sum_{k=1}^{n} \left[(-1)^{k} \binom{2n}{2k} \tan^{2k+1}\theta - (-1)^{k-1} \binom{2n}{2k-1} \tan^{2k+1}\theta \right]$$

$$= 2\tan\theta + \sum_{k=1}^{n-1} (-1)^{k} \binom{2n}{2k} \tan^{2k+1}\theta + (-1)^{n} \tan^{2n+1}\theta$$

$$+ 2n\tan\theta + \sum_{k=2}^{n} (-1)^{k-1} \binom{2n}{2k-1} \tan^{2k+1}\theta + \sum_{k=1}^{n} (-1)^{k} \binom{2n+1}{2k} \tan^{2k+1}\theta$$

$$= 2(n+1)\tan\theta + \sum_{k=1}^{n-1} (-1)^{k} \left[\binom{2n}{2k} + \binom{2n}{2k+1} \right] \tan^{2k+1}\theta + (-1)^{n} \tan^{2n+1}\theta$$

$$+ \sum_{k=1}^{n-1} (-1)^{k} \binom{2n+1}{2k+1} \tan^{2k+1}\theta + (-1)^{n} (2n+1) \tan^{2n+1}\theta$$

$$= 2(n+1)\tan\theta + \sum_{k=1}^{n} (-1)^{k} \binom{2n+1}{2k+1} \tan^{2k+1}\theta + \sum_{k=1}^{n-1} (-1)^{k} \binom{2n+1}{2k} \tan^{2k+1}\theta$$

$$+ (-1)^{n} 2(n+1)\tan^{2n+1}\theta$$

$$= 2(n+1)\tan\theta + \sum_{k=1}^{n-1} (-1)^{k} \binom{2n+2}{2k+1} \tan^{2k+1}\theta + (-1)^{n} \tan^{2n+1}\theta$$

$$= \sum_{k=0}^{n} (-1)^{k} \binom{2(n+1)}{2k+1} \tan^{2k+1}\theta = \sum_{k=1}^{n+1} (-1)^{k} \binom{2(n+1)}{2k-1} \tan^{2k-1}\theta,$$

which is the numerator of Eq. 71. The proof for denominator case is similar.

3. LIFE CONTINGENCY

3.1. INTRODUCTION

Some forty years ago, I started out my eight years of actuarial career as an actuarial student and was provided by all my employers with study time and materials to prepare for Actuarial Exams sponsored by SOA. By studying the only one textbook (9) inside out, I personally invented many short cuts for solving various problems. I later published thirteen papers (23)-(35), a lecture note (20) and a textbook (22) in Chinese, which I did consult (2). Recently, I found out that my innovative ideas such as the uniform representation of a general life contingency function and its derivative were not even mentioned in (15). Thus, I feel obliged to write this chapter for the benefit of readers.

A life actuarial model is based on three major factors: interest, mortality and expense. We first give a general way of constructing it in terms of accumulation functions.

Force of Interest Force of Mortality Expense Percentage
$$\delta$$
 μ_{x} ε

Interest Related Accumulation Function Mortality Related Accumulation Function

$$a_{\delta}(t) = e^{\delta t} \qquad \qquad a_{\mu_x}(t) = e^{\int_0^t \mu_{x+u} du}$$

Annuity Endowment Insurance
$$\overline{a}_{x:n} = \int_0^n [a_{\delta}(t)a_{\mu_x}(t)]^{-1} dt \qquad \overline{A}_{x:n} = \int_0^n [a_{\delta}(t)]^{-1} \frac{d}{dt} \{-[a_{\mu_x}(t)]^{-1}\} dt + [a_{\delta}(n)a_{\mu_x}(n)]^{-1}$$

Net Level Premium
$$\overline{P}_{x:n} = \overline{A}_{x:n} / \overline{a}_{x:n}$$
 Gross Level Premium $\overline{G}_{x:n} = \overline{P}_{x:n} (1 + \varepsilon)$

Net Level Premium Reserve at Year
$$t$$
 Cash Value at Year t

$$\overline{V}_{x:n} = \overline{A}_{x+t:n-t} - \overline{P}_{x:n} \overline{a}_{x+t:n-t} \qquad {}_{r} \overline{C}_{x:n} = \overline{A}_{x+t:n-t} - \overline{G}_{x:n} \overline{a}_{x+t:n-t}$$

Figure 44. The structure of an n year continuous life actuarial model

In the model outlined in Figure 45, let $\overline{a}(t) = \int_0^t [a_{\delta}(u)]^{-1} du$. Then by using the integration by parts, we can write

$$\overline{a}_{x:n} = \int_0^n \overline{a}(t) \frac{d}{dt} \{ -[a_{\mu_x}(t)]^{-1} \} dt + \overline{a}(n) [a_{\mu_x}(n)]^{-1}$$

so that all life contingency functions can be written as

$$\overline{\alpha}_{x:n} = \int_0^n \overline{\alpha}(t) \frac{d}{dt} \{-[a_{\mu_x}(t)]^{-1}\} dt + \overline{\alpha}(n) [a_{\mu_x}(n)]^{-1},$$

where $\overline{\alpha}(t)$ is the present value of the benefit at time t so that the first term $\overline{\alpha}_{x:n}^1$ is the death benefit and the second term $\overline{\alpha}_{x:n}^{-1}$ is the maturity benefit. This is generally true in any model.

3.2. THEORY OF COMPOUND INTEREST

3.2.1 Functions of compound interest

We shall start with the accumulation function and use the geometric point of view to generalize and simplify the theory of interest.

Let a(x) be an increasing positive function satisfying

$$a(-x) = [a(x)]^{-1}$$
. Eq. 78

From Eq. 78, it follows that a(0) = 1 and that

$$[a(0) - a(-x)]^{-1} - [a(x) - a(0)]^{-1} = 1, x > 0.$$
 Eq. 79

A continuous a(x) further requires the existence of a'(0) (denoted by δ). For example, $a(x) = (1+i)^x$, where i is the nominal rate of interest.

We first list the notations and definitions of major functions with the illustrative Figures 45-50 as follows:

i (m) = the nominal rate of interest payable m times a year

d (m) = the nominal rate of discount payable m times a year

 δ = the force of interest

 $\ddot{a}_n^{(m)}$ = the present value of an annuity due which pays m⁻¹ at the beginning of each mth of a year for n years

Figure 45. The present value of $\ddot{a}_n^{(m)}$

 $a_n^{(m)}$ = the present value of an annuity immediate which pays m⁻¹ at the end of each mth of a year for n years

Figure 46. The present value of $a_n^{(m)}$

 \overline{a}_n = the present value of a continuous annuity payable continuously for n years, with the total of 1 paid during each year

Figure 47. The present value of \bar{a}_n

 $\ddot{s}_n^{(m)}$ = the future value of $\ddot{a}_n^{(m)}$

Figure 48. The future value of $\ddot{a}_n^{(m)}$

 $s_n^{(m)}$ = the future value of $a_n^{(m)}$

$$\frac{m^{-1}}{0}$$
 m^{-1} m^{-1} m^{-1} $s_n^{(m)}$

Figure 49. The future value of $a_n^{(m)}$

 \bar{s}_n = the future value of \bar{a}_n

Figure 50. The present value of \bar{a}_n

When m = 1, the superscript (m) of the above notations is simply dropped.

On the other hand, we can generalize the definition of the force of interest at time x to be

$$\delta(x) = \lim \{ [a(x+t) - a(x)]/a(x) \}/t .$$

$$t \rightarrow 0$$

Then

$$\delta(x) = a'(x)/a(x)$$

and

$$\delta = \delta(0)$$
.

In the case that

$$a(x) = (1+i)^x$$
,

we have

$$\delta(x) = \lim \{ [a(x+t) - a(x)]/t \} / a(x) = \lim [(1+i)^t - 1]/t = \delta$$

$$t \to 0$$

$$t \to 0$$

for all x and

$$\delta = \ln (1+i)$$

or

$$i = e^{\delta} - 1$$
.

3.2.2 Geometric point of view

Let a(x) be an accumulation function. Define $i^{(m)}$ to be the slope of the line joining (0, 1) and $(m^{-1}, a(m^{-1}))$. Let $d^{(p)} = i^{(-p)}$. Then $d^{(p)}$ is the slope of the line joining (0, 1) and $(-p^{-1}, a(-p^{-1}))$.

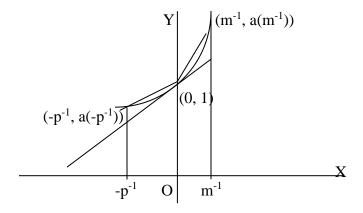


Figure 51. Geometric visualization of the force of interest

We can visualize from Figure 8 that

$$d^{(p)} < \delta < i^{(m)}$$

and

$$\lim_{p\to\infty} d^{(p)} = \delta = \lim_{m\to\infty} i^{(m)}.$$

The latter can also be derived as follows according to the definitions of $d^{(p)}$, δ and $i^{(m)}$:

$$\lim d^{(p)} = \lim \left[a(-p^{-1}) - a(0) \right] / (-p^{-1}) = a'(0) = \delta = a'(0) = \lim \left[a(m^{-1}) - a(0) \right] / (m^{-1}) = \lim i^{(m)}.$$

$$p \to \infty \quad -p^{-1} \to 0 \qquad \qquad m \to \infty$$

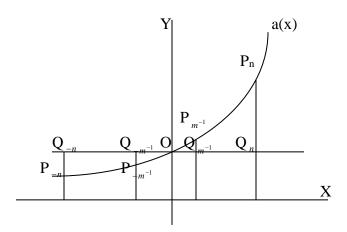


Figure 52. Geometric visualization of annuity functions

Referring to Figure 52, we define the following annuity functions:

 $\ddot{a}_n^{(m)}$ = the ratio of the length of P_{-n}Q_{-n} to the slope of OP_{-m⁻¹}

 $a_n^{(m)}$ = the ratio of the length of P_{-n}Q_{-n} to the slope of $OP_{m^{-1}}$

 \bar{a}_n = the ratio of the length of P_{-n}Q_{-n} to the slope of the tangent at O

 $\ddot{s}_n^{(m)}$ = the ratio of the length of P_nQ_n to the slope of $OP_{-m^{-1}}$

 $s_n^{(m)}$ = the ratio of the length of P_nQ_n to the slope of $OP_{m^{-1}}$

 \bar{s}_n = the ratio of the length of P_nQ_n to the slope of the tangent at O

With the exception of continuous functions, the above can also be defined as follows:

 $\ddot{a}_n^{(m)}$ = the ratio of the length of $P_{-n}Q_{-n}$ to m times that of $P_{-m^{-1}}Q_{-m^{-1}}$

 $a_n^{(m)}=$ the ratio of the length of $P_{-n}Q_{-n}$ to m times that of $P_{m^{-1}}Q_{m^{-1}}$ $\ddot{s}_n^{(m)}=$ the ratio of the length of P_nQ_n to m times that of $P_{-m^{-1}}Q_{-m^{-1}}$ $s_n^{(m)}=$ the ratio of the length of P_nQ_n to m times that of $P_{m^{-1}}Q_{m^{-1}}$

Hence

$$\ddot{a}_{n}^{(m)} = [1 - a(-nm)]/d^{(m)} = [1 - a(-nm)]/\{m[1 - a(-m^{-1})]\},$$

$$a_{n}^{(m)} = [1 - a(-nm)]/i^{(m)} = [1 - a(-nm)]/\{m[a(m^{-1}) - 1]\},$$

$$\overline{a}_{n} = [1 - a(-n)]/a'(0) = [1 - a(-n)]/\delta,$$

$$\ddot{s}_{n}^{(m)} = [a(nm) - 1]/d^{(m)} = [a(nm) - 1]/\{m[1 - a(-m^{-1})]\},$$

$$s_{n}^{(m)} = [a(nm) - 1]/i^{(m)} = [a(nm) - 1]/\{m[a(m^{-1}) - 1]\},$$

$$\overline{s}_{n} = [a(n) - 1]/a'(0) = [a(n) - 1]/\delta.$$

In conclusion, we shall derive the following important formulas from Eqs. 78 and 79.

$$i^{(m)} = a(m^{-1})d^{(m)};$$
 Eq. 80
 $[d^{(m)}]^{-1} - [i^{(m)}]^{-1} = m^{-1};$ Eq. 81

$$[d^{(m)}]^{-1} - [i^{(m)}]^{-1} = m^{-1};$$
 Eq. 81

$$[\ddot{a}_{n}^{(m)}]^{-1} - [\ddot{s}_{n}^{(m)}]^{-1} = \mathbf{d}^{(m)};$$
 Eq. 82

$$[a_n^{(m)}]^{-1} - [s_n^{(m)}]^{-1} = i^{(m)};$$
 Eq. 83

$$[[\bar{a}_n]^{-1} - [\bar{s}_n]^{-1} = \delta.$$
 Eq. 84

Since a(0) = 1, we can derive Eq. 80 from Eq. 78 as follows.

$$i^{(m)} = \frac{a(m^{-1}) - a(0)}{m^{-1} - 0} = a(m^{-1}) \left\{ \frac{1 - [a(m^{-1})]^{-1}}{0 - (-m^{-1})} \right\} = a(m^{-1}) \left[\frac{a(0) - a(-m^{-1})}{0 - (-m^{-1})} \right] = a(m^{-1}) d^{(m)}.$$

Eq. 81 can be derived from Eq. 80 as follows.

$$\frac{1}{d^{(m)}} - \frac{1}{i^{(m)}} = a(\frac{1}{m}) \left[\frac{1}{i^{(m)}} \right] - \frac{1}{i^{(m)}} = \frac{a(m^{-1}) - a(0)}{i^{(m)}} = \frac{1}{m} .$$

From Eq. 79, we can derive Eq. 82 [similar for Eqs. 83 and 84] as follows.

$$\frac{1}{\ddot{a}_{n}^{(m)}} - \frac{1}{\ddot{s}_{n}^{(m)}} = \frac{d^{(m)}}{a(0) - a(-nm)} - \frac{d^{(m)}}{a(nm) - a(0)} = d^{(m)} \left[\frac{1}{a(0) - a(-nm)} - \frac{1}{a(nm) - a(0)} \right] = d^{(m)}.$$

In the case that

$$a(x) = (1+i)^x$$
,

we have

$$\ddot{a}_n = [1 - (1+i)^{-n}]/d = \ddot{s}_n (1+i)^{-n};$$

$$a_n = [1 - (1+i)^{-n}]/i = s_n (1+i)^{-n};$$

$$\bar{a}_n = [1 - (1+i)^{-n}]/\delta = \bar{s}_n (1+i)^{-n}.$$

From these formulas we can readily derive Eqs. 84-81 for the case that m = 1, which can also be visualized from Figures 53-55.

n-year payments of annuity due future value $1/\ddot{s}_{n} \qquad 1/\ddot{s}_{n} \qquad 1/\ddot{s}_{n} \qquad 1/\ddot{s}_{n} \qquad 1$ $+ \qquad d \qquad d \qquad d \qquad \dots \qquad d \qquad d \ddot{s}_{n}$ $= \qquad 1/\ddot{a}_{n} \qquad 1/\ddot{a}_{n} \qquad 1/\ddot{a}_{n} \qquad \dots \qquad 1/\ddot{a}_{n} \qquad (1+i)^{n}$ $(1/\ddot{a}_{n})\ddot{s}_{n} = (1+i)^{n} = 1 + d \ddot{s}_{n} = (1/\ddot{s}_{n})\ddot{s}_{n} + d \ddot{s}_{n}$

Figure 53. Future value of n-year payments of annuity due

n-year payments of annuity immediate future value

$$\frac{1/s_n}{1/s_n} = \frac{1/s_n}{1/s_n} + \frac{1}{s_n} + \frac{1$$

Figure 54. Future value of n-year payments of annuity immediate

n-year payments of continuous annuity

 $1/\overline{s}_{n} \qquad 1/\overline{s}_{n} \qquad 1/\overline{s}_{n} \qquad 1/\overline{s}_{n} \qquad 1/\overline{s}_{n} \qquad \delta/d$ $+ \qquad \delta \qquad \delta \qquad \delta \qquad \dots \qquad \delta \qquad \delta \ddot{s}_{n}$ $= \qquad 1/\overline{a}_{n} \qquad 1/\overline{a}_{n} \qquad 1/\overline{a}_{n} \qquad \dots \qquad 1/\overline{a}_{n} \quad (\delta/d)(1+i)^{n}$ $(1/\overline{a}_{n})\ddot{s}_{n} = (\delta/d)(1+i)^{n} = \delta/d + (\delta/d)[(1+i)^{n} - 1] = (1/\overline{s}_{n})\ddot{s}_{n} + \delta \ddot{s}_{n}$

Figure 55. Future value of n-year payments of continuous annuity

3.3. LAWS OF MORTALITY

3.3.1 Point of view of stochastic theory

Let us first introduce the conventional notations as follows.

X : The random variable of a newborn's age-at-death.

 ω : The terminal age.

F(x): The distribution function (d. f.) of X.

S(x) = 1 - F(x): The survival function.

future value

Let $_{t|u} q_x$ be the probability that a life (x) aged x will die between ages x + t and x + t + u.

Then

$$\int_{t|u} q_x = \Pr[x + t < X \le x + t + u \mid x < X \le \omega] = \frac{F(x + t + u) - F(x + t)}{F(\omega) - F(x)} = \frac{S(x + t) - S(x + t + u)}{S(x) - S(\omega)},$$

where $F(\omega) = 1$ and $S(\omega) = 0$. The above relationships can be visualized from Figure 57.

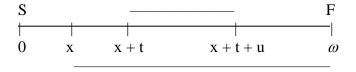


Figure 56. Linear visualization of the death rate $\int_{1}^{1} q_x$

When u = 1, we have (by omitting 1)

$$\int_{t} q_x = \Pr[x + t < X \le x + t + 1 \mid x < X \le \omega] = \frac{F(x + t + 1) - F(x + t)}{1 - F(x)} = \frac{S(x + t) - S(x + t + 1)}{S(x)}$$

and when t = 0, we have (by omitting 0 and replacing u by t)

$$_{t}q_{x} = \Pr[x < X \le x + t \mid x < X \le \omega] = \frac{F(x+t) - F(x)}{1 - F(x)} = \frac{S(x) - S(x+t)}{S(x)}$$

Let $p_x = 1 - q_x$ be the probability that (x) will survive for t years. Then

$$q_x = q_x = q_x = q_x = p_x = p_x$$

3.3.2 Point of view of traditional actuaries

In a life table, we can always find q_x , $x = 0, 1, 2, 3, \dots \omega$, which is the probability that (x) will die within a year, namely ${}_1q_x$ as introduced in the previous section; while $p_x = {}_1p_x$ is the probability that (x) will survive in a year.

Let S(x) be a survival function. Then

$$q_x = \frac{S(x) - S(x+1)}{S(x)}$$

and

$$p_x = \frac{S(x+1)}{S(x)}.$$

Let L(0) be a cohort of l_0 newborns. Then the survivorship function $l_x = l_0 S(x)$ is the number of those in L(0) who survive to age x. Let L(x) denote such a set.

In this manner, the number of survivors can be tracked down as follows:

$$\begin{split} l_1 &= l_0 S(1) = l_0 \, p_0 \,, \\ l_2 &= l_0 S(2) = l_0 \, _2 \, p_0 = l_0 \, p_0 \, p_1 = l_1 \, p_1 \,, \\ l_3 &= l_0 S(3) = l_0 \, _3 \, p_0 = l_0 \, p_0 \, p_1 \, p_2 = l_2 \, p_2 \,, \ldots \\ l_\omega &= l_0 S(\omega) = l_0 \, _\omega \, p_0 = l_0 \, p_0 \, p_1 \, p_2 \, p_3 \ldots p_{\omega - 1} = l_{\omega - 1} \, p_{\omega - 1} = 0 \,. \end{split}$$

Let $_{n}d_{x}$ be the number of those in L(x) who will die within n years and let d_{x} be those in L(x) who will die within a year. Then

$$a_{x} = l_{x} - l_{x+n},$$

$$d_{x} = l_{x} - l_{x+1},$$

$$a_{x} = l_{x} - l_{x+1},$$

$$a_{x} = l_{x} / l_{x},$$

$$a_{x} = d_{x} / l_{x},$$

$$a_{x} = l_{x} / l_{x},$$

$$a_{x} = l_{x} / l_{x},$$

$$a_{x} = l_{x} / l_{x},$$

$$p_{x} = (l_{x} + d_{x})/l_{x},$$

$$l_{t+u} q_{x} - l_{t} q_{x} = l_{t} q_{x} = l_{t} d_{x+t}/l_{x} = (l_{x+t}/l_{x})(l_{x} d_{x+t}/l_{x+t}) = l_{t} p_{x} l_{x} q_{x+t}.$$

The above relationships can be visualized in Figure 57.

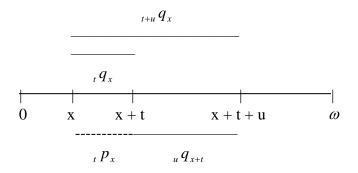


Figure 57. Linear visualization of various death rates

Now let us look at the instantaneous rate of mortality

$$\mu_x = \lim_{t \to 0} (q_x/t),$$
 Eq. 85

called the force of mortality. Since

$$_{t}q_{x}=\frac{S(x)-S(x+t)}{S(x)},$$

we have

$$\mu_x = -\frac{S'(x)}{S(x)} = \frac{F'(x)}{S(x)} = \frac{F'(x)}{x p_0}.$$
 Eq. 86

Hence $_{x}p_{0}\mu_{x}$ is the p. d. f. (probability density function) of X.

3.4. MORTALITY RATES OF FRACTIONAL AGES

When 0 < t < 1, tq_x can not be found in a life table.

The following two methods are commonly used to solve this problem.

1) Linear interpolation:

$$l_{x+t} = (1-t)l_x + tl_{x+1}.$$

2) Reciprocal interpolation:

$$l_{x+t}^{-1} = (1-t)l_x^{-1} + tl_{x+1}^{-1}.$$

The first method assumes the uniform distribution of deaths throughout a year, called U-Assumption; while the second method is due to Balducci, called B-Assumption.

<u>Dual Theorem.</u> l_x imposes B-Assumption if and only if $l_{\omega-x}^{-1}$ imposes U-Assumption.

<u>Proof.</u> We shall assume that l_{ω} is close to 0 but not 0 to avoid l_{ω}^{-1} being undefined. Let

$$l_x^* = l_{\omega - x}^{-1}.$$

Then the theorem can be proved as follows:

$$l_{_{x+t}}^* = l_{_{\mathcal{O}-(x+t)}}^{-1} = l_{_{[\mathcal{O}-(x+1)]+(1-t)}}^{-1} = [1-(1-t)]l_{_{\mathcal{O}-(x+1)}}^{-1} + (1-t)l_{_{[\mathcal{O}-(x+1)]+1}}^{-1} = tl_{_{x+1}}^* + (1-t)l_{_x}^*.$$

Now, we shall derive the formula of hq_{x+t} for the following two cases.

<u>Case 1</u>. l_x imposes U-Assumption.

The following formula can also be visualized from Figure 58.

$${}_{h}q_{x+t} = \frac{l_{x+t} - l_{x+t+h}}{l_{x+t}} = \frac{(1-t)l_{x} + tl_{x+1} - (1-t-h)l_{x} - (t+h)l_{x+1}}{(1-t)l_{x} + tl_{x+1}} = \frac{[h(l_{x} - l_{x+1})]/l_{x}}{[l_{x} - t(l_{x} - l_{x+1})]/l_{x}} = \frac{hq_{x}}{1 - tq_{x}}$$

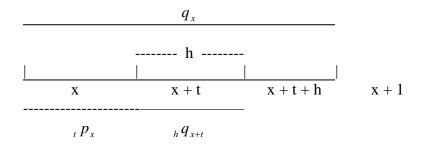


Figure 58. Linear visualization of the death rate in Case 1

It follows from

$$_{t}p_{xh}q_{x+t}=hq_{x}$$

that

$$_{h}q_{x+t} = \frac{hq_{x}}{1 - _{t}q_{x}} = \frac{hq_{x}}{1 - tq_{x}}$$
 Eq. 87

and that

$$\mu_{x+t} = \lim_{h \to 0} (h_{x+t}/h) = q_x/(1-tq_x).$$

By taking t = 0 in Eq. 87, we have

$$_{h}q_{x}=hq_{x}$$

and by taking h = 1 - t, we have

$$q_{x+t} = \frac{(1-t)q_x}{1-tq_x}.$$

<u>Case 2</u>. l_x imposes B-Assumption.

According to Dual Theorem, l_x^* imposes U-Assumption. From Case 1, we have

$$_{h}q_{[\omega-(x+1)]+(1-t-h)}^{*} = \frac{hq_{\omega-(x+1)}^{*}}{1-(1-t-h)q_{\omega-(x+1)}^{*}}.$$

Since

$$q_{\omega-(x+1)}^* = \frac{l_{\omega-(x+1)}^* - l_{\omega-x}^*}{l_{\omega-(x+1)}^*} = \frac{l_{x+1}^{-1} - l_x^{-1}}{l_{x+1}^{-1}} = \frac{l_x - l_{x+1}}{l_x} = q_x,$$

it follows that

$${}_{h}q_{x+t} = \frac{l_{x+t} - l_{x+t+h}}{l_{x+t}} = \frac{l_{x+t+h}^{-1} - l_{x+t}^{-1}}{l_{x+t+h}^{-1}} = \frac{l_{\omega-(x+t+h)}^{*} - l_{\omega-(x+t)}^{*}}{l_{\omega-(x+t+h)}^{*}} = {}_{h}q_{\omega-(x+t+h)}^{*} = {}_{h}q_{(\omega-(x+1)]+(1-t-h)}^{*} = \frac{hq_{x}}{1 - (1-t-h)q_{x}}.$$
 Eq. 88

Eq. 88 can be visualized from Figures 58 and 59.

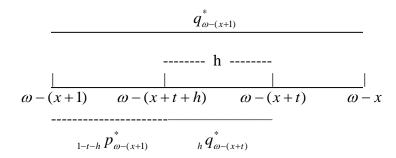


Figure 59. Linear visualization of the death rate in Case 2

To simplify the matter, we can further combine Figures 58 and 59 into Figure 60 as though the time is running from x + 1 to x (having in mine that the time is actually running from $\omega - (x+1)$ to $\omega - x$.)

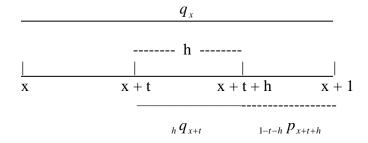


Figure 60. Linear visualization of the death rate in both cases By taking t = 0 in Eq. 88, we have

$$_{h}q_{x} = \frac{hq_{x}}{1 - (1 - h)q_{x}}$$

and by taking h = 1 - t, we have

$$q_{x+t} = (1-t)q_x$$
. Eq. 89

Similar to Case 1, we can also derive

$$\mu_{x+t} = \lim_{h \to 0} (h_{x+t} / h) = q_x / [1 - (1-t)q_x].$$

Because of the simplicity of Eq. 89, B-Assumption is often used as the basis of calculating the mortality rates.

3.5. MODELS OF THE SURVIVALSHIP FUNCTION

Mathematicians have long been searching for appropriate models for the survivorship function l_x . From Eq. 86, we can derive

$$l_x = l_0 S(x) = l_0 \frac{S(x)}{S(0)} = l_0 e^{\ln \frac{S(x)}{S(0)}} = l_0 e^{\int_0^{x} \frac{S'(y)}{S(y)} dy} = l_0 e^{-\int_0^x \mu_y dy}.$$
 Eq. 90

In 1724 de Moivre first introduced, as the basis of the model,

$$\mu_x = \frac{1}{\omega - x}$$

the survivorship function of which can be calculated from Eq. 90 as

$$l_x = l_0 (1 - \frac{x}{\omega}),$$

where $\omega = 105$. This was used in those days for simplifying the calculation of life annuities primarily only for the range of ages from 12 to 86, which was generalized to

$$\mu_x = \frac{\alpha}{\omega - x}, \qquad \alpha > 0,$$

the survivorship function of which being

$$l_x = l_0 (1 - \frac{x}{\omega})^{\alpha}.$$

In 1825, Gompertz believed that the force of mortality was increasing in geometric progression and introduced

$$\mu_x = Bc^x$$
, Eq. 91

the survivorship function of which being

$$l_{x} = l_{0}e^{-\frac{B}{\ln c}(c^{x}-1)}.$$

By suitably adjusting B and c, this model could fit the range of ages from 10 to 55. Therefore, it was used to construct the 1937 Standard Annuity Table.

In 1860, Makeham further generalize the model to

$$\mu_x = A + Bc^x$$
 Eq. 92

and later to

$$\mu_{x} = A + Hx + Bc^{x},$$

the survivorship function of which being

$$l_x = l_0 e^{-\frac{B}{\ln c}(c^x - 1) - Ax - \frac{Hx^2}{2} - \frac{Bc^x}{\ln c}}.$$

By suitably adjusting A, B and c, this model could fit any age over 20 and was used to construct the Commissioners 1941 Standard Ordinary Mortality Table and also the Annuity Table for 1949. Furthermore, both Eqs. 91 and 92 are often used nowadays to simplify compound probability problems involving multiple life insurance.

Later, the model based on

$$\mu_x = \frac{Ac^x}{1 + Bc^x},$$

the survivorship function of which being

$$l_x = l_0 \left(\frac{1+B}{1+Bc^x} \right)^{\frac{A}{B \ln c}}.$$

In 1939, Weibull introduced

$$\mu_{x} = kx^{n}$$

the survivorship function of which being

$$l_{x} = l_{0}e^{-\frac{k}{n+1}}x^{n+1}.$$

In 1997, the author obtained the following two least-square-fit cubic survivorship functions:

$$l_x^0 = l_0 \left[-\frac{1}{365} \left(\frac{x - 46}{10} \right)^3 - \frac{1}{45} \left(\frac{x - 46}{10} \right)^2 - \frac{1}{15} \left(\frac{x - 46}{10} \right) + \frac{1}{1.115} \right];$$
 Eq. 93

$$l_x^E = l_0 \left[-\frac{1}{1970} \left(\frac{x-41}{5} \right)^3 - \frac{1}{205} \left(\frac{x-41}{5} \right)^2 - \frac{1}{55} \left(\frac{x-41}{5} \right) + \frac{1}{1.075} \right].$$
 Eq. 94

The function Eq. 93 was derived based on l_6 , l_{16} , l_{26} , ... l_{86} of 1958 CSO Male Life Table and fit well the range of ages from 0 to 70. The function Eq. 94 was derived based on l_6 , l_{16} , l_{26} , ... l_{76} of the same table and fit well the range of ages from 3 to 79. The error for each of these models is within 1% for most of the ages described above and about 2% for few ages as can be seen in the following comparison chart (Tables 23 and 24 combined).

X	1958 CSO l_x	Tsao's l_x^O	% Error	Tsao's l_x^E	% Error
0	10,000,000	9,999,794	.00	10,312,057	3.12
1	9,929,200	9,965,185	.36	10,233,904	3.07
2	9,911,725	9,933,529	.22	10,161,596	2.52
3	9,896,659	9,904,662	.08	10,094,887	2.00
4	9,882,210	9,878,418	04	10,033,535	1.53
5	9,868,375	9,854,634	14	9,977,296	1.10
6	9,855,053	9,833,146	22	9,925,926	.72
7	9,842,241	9,813,788	29	9,879,181	.38
8	9,829,840	9,796,397	34	9,836,818	.07
9	9,817,749	9,780,808	38	9,798,593	20
10	9,805,870	9,766,856	40	9,764,263	42
11	9,794,005	9,754,378	40	9,733,584	62
12	9,781,958	9,743,210	40	9,706,312	77
13	9,769,633	9,733,185	37	9,682,203	89
14	9,756,737	9,724,141	33	9,661,014	98
15	9,743,175	9,715,913	28	9,642,502	- 1.03
16	9,728,950	9,708,336	21	9,626,422	- 1.05
17	9,713,967	9,701,246	13	9,612,531	- 1.04
18	9,698,230	9,694,479	04	9,600,585	- 1.01
19	9,681,840	9,687,870	.06	9,590,341	95
20	9,664,994	9,681,255	.17	9,581,555	86
21	9,647,694	9,674,470	.28	9,573,984	76
22	9,630,039	9,667,350	.39	9,567,382	65
23	9,612,127	9,659,730	.50	9,561,508	53
24	9,593,960	9,651,447	.60	9,556,118	39
25	9,575,636	9,642,336	.70	9,550,966	26
26	9,557,155	9,632,232	.79	9,545,812	12
27	9,538,423	9,620,972	.87	9,540,409	.02
28	9,519,442	9,608,391	.93	9,534,515	.16
29	9,500,118	9,594,324	.99	9,527,886	.29
30	9,480,358	9,578,607	1.04	9,520,279	.42
31	9,460,165	9,561,076	1.07	9,511,449	.54
32	9,439,447	9,541,566	1.08	9,501,154	.65
33	9,418,208	9,519,913	1.08	9,489,148	.75
34	9,396,358	9,495,952	1.06	9,475,190	.84
35	9,373,807	9,469,520	1.02	9,459,035	.91
36	9,350,279	9,440,450	.96	9,440,439	.96
37	9,325,594	9,408,582	.89	9,419,160	1.00
38	9,299,482	9,373,748	.80	9,394,952	1.03
39	9,271,491	9,335,785	.69	9,367,573	1.04

Table 23. First half of the comparison chart

40	9,241,359	9,294,527	.56	9,336,779	1.03
41	9,208,737	9,249,812	.45	9,302,326	1.02
42	9,173,375	9,201,474	.31	9,263,970	.99
43	9,135,122	9,149,350	.16	9,221,468	.95
44	9,093,740	9,093,273	.01	9,174,577	.89
45	9,048,999	9,033,082	18	9,123,052	.82
46	9,000,587	8,968,610	36	9,066,651	.73
47	8,948,114	8,899,694	54	9,005,128	.64
48	8,891,204	8,826,168	73	8,938,241	.53
49	8,829,410	8,747,870	92	8,865,746	.41
50	8,762,306	8,664,634	- 1.11	8,787,400	.29
51	8,689,404	8,576,296	- 1.30	8,702,958	.16
52	8,610,244	8,482,692	- 1.48	8,612,177	.02
53	8,524,486	8,383,657	- 1.65	8,514,814	.11
54	8,431,654	8,279,027	- 1.81	8,410,624	.25
55	8,331,317	8,168,637	- 1.95	8,299,364	.38
56	8,223,010	8,052,324	- 2.08	8,180,791	.51
57	8,106,161	7,929,922	- 2.17	8,054,660	.64
58	7,980,191	7,801,267	- 2.24	7,920,729	.75
59	7,844,528	7,666,196	- 2.27	7,778,752	.84
60	7,698,698	7,524,543	- 2.26	7,628,488	.91
61	7,542,106	7,376,144	- 2.20	7,469,692	.96
62	7,374,370	7,220,835	- 2.08	7,302,120	.98
63	7,195,099	7,058,452	- 1.90	7,125,529	.97
64	7,003,925	6,888,829	- 1.64	6,939,675	.92
65	6,800,531	6,711,803	- 1.30	6,744,315	.83
66	6,584,614	6,527,210	87	6,539,205	.69
67	6,355,865	6,334,884	33	6,324,100	.50
68	6,114,088	6,134,662	.34	6,098,759	.25
69	5,859,253	5,926,379	1.15	5,862,936	.06
70	5,592,012	5,709,870	2.11	5,616,388	.44
71	5,313,586	5,484,972	3.23	5,358,872	.85
72	5,025,855	5,251,520	4.49	5,090,144	1.28
73	4,731,089	5,009,350	5.88	4,809,960	1.67
74	4,431,800	4,758,296	7.37	4,518,077	1.95
75	4,129,906	4,498,196	8.92	4,214,251	2.04
76	3,826,895	4,228,884	10.50	3,898,238	1.86
77	3,523,881	3,950,196	12.10	3,569,794	1.30
78	3,221,884	3,661,968	13.66	3,228,677	.21
79	2,922,055	3,364,034	15.13	2,874,642	62

Table 24. Second half of the comparison chart

3.6. SIMPLE VISUALIZATIONS FOR SCHEDULE EXPOSURE FORMULAS

We shall introduce the method of valuation schedule in demography to be used to calculate the mortality rates for any observed group in the insurance industry such as the insured of a life insurance company, the annuitants of an annuity contract or the participants of a pension plan. To undertake a mortality study for such a group, we need to specify the observation period and the mechanism of calculating the exposure and deaths. These calculations involve with starters, new entrants, withdrawers, deaths and enders. For a large group, the valuation schedule exposure formulas are often considered rather than the individual record exposure formulas because of the obvious reason. These formulas are based only on the observed deaths and the periodic numeration of the individuals in the observed group, which are readily available from the data for the valuation purpose just as in the population study in demography.

We first adopt pertinent notations from the demography.

 P_x^z = the number of persons aged between x and x + 1 at the beginning of the calendar year z;

 E_x^z = the number of persons attained age x during the calendar year z;

 $_{\alpha}D_{x}^{z}$ = the number of deaths among E_{x}^{z} during the calendar year z;

 $_{\delta}D_{x}^{z}$ = the number of deaths among P_{x}^{z} before the attainment of age x + 1;

 D_x^z = the number of deaths at age x last birthday during the calendar year z;

$$D_{x\backslash}^{z} = {}_{\delta}D_{x-1}^{z} + {}_{\alpha}D_{x}^{z};$$

$$D_{\mathbf{r}}^{z \setminus z+1} = {}_{\alpha}D_{\mathbf{r}}^{z} + {}_{\delta}D_{\mathbf{r}}^{z+1};$$

 $_{\alpha}m_{x}^{z}$ = the number of migrants in addition to E_{x}^{z} during the calendar year z;

 $_{\delta}m_{x}^{z}$ = the number of migrants in addition to P_{x}^{z} before the attainment of age x + 1.

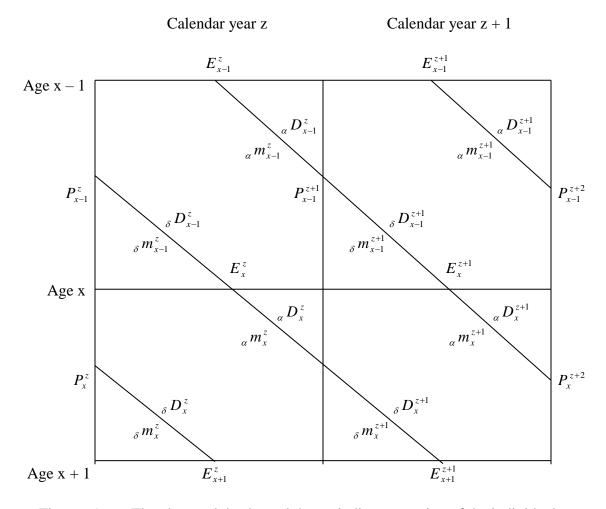


Figure 61. The observed deaths and the periodic numeration of the individuals

From the above figure, we have

$$_{\alpha}m_{x}^{z}=E_{x}^{z}-P_{x}^{z+1}+_{\alpha}D_{x}^{z}$$
 Eq. 95

and

$$_{\delta}m_{x}^{z} = P_{x}^{z} - E_{x+1}^{z} +_{\delta}D_{x}^{z}.$$
 Eq. 96

The number of migrants is the number of new entrants minus the number of withdrawers. In the insurance industry, the migration can be assumed to occur either at the insured's birthday or at the end of calendar year. Different migration and mortality assumptions will lead to different exposure formulas. The mortality rate is calculated as the ratio of the number of deaths over the total exposure. The treatment of deaths plays the major role in the calculation of different exposure formulas as discussed below. Let k be the number of months after January 1 for the average birthday of an observed group. For a large group, k is usually assumed to be 6. If the observation period is the calendar year k, we can group the deaths by age last birthday or by calendar age. If the observation period is from birthday in k to the birthday in k 1, then the grouping is always by age last birthday.

<u>Case 1</u>. Calendar year study, deaths by age last birthday.

In the following figure, we assume that $_{\alpha}m_{x}^{z}$ occurs m months after January 1 and $_{\delta}m_{x}^{z}$ occurs n months after January 1.

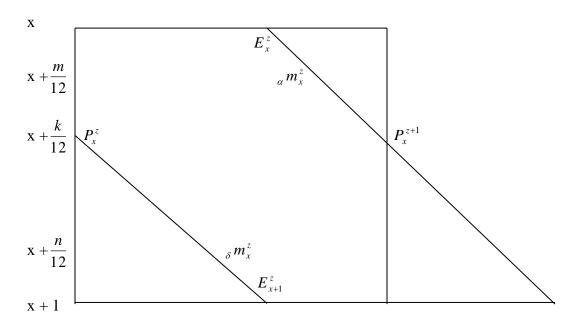


Figure 62. Visualization of Case 1

1) B-Assumption on deaths

Using the idea of potential and cancelled exposure, we can obtain

$$E_{x}^{z}q_{x} + {}_{\alpha}m_{x}^{z} \frac{12-m}{12}q_{x+\frac{m}{12}} - P_{x}^{z+1} \frac{12-k}{12}q_{x+\frac{k}{12}} + P_{x}^{z} \frac{12-k}{12}q_{x+\frac{k}{12}} + {}_{\delta}m_{x}^{z} \frac{12-n}{12}q_{x+\frac{n}{12}} = D_{x}^{z}.$$

It follows from Eqs. 89, 95 and 96 that

$$[E_x^z + (P_x^{z+1} + {}_{\alpha}D_x^z - E_x^z)\frac{12 - m}{12} + (P_x^z - P_x^{z+1})\frac{12 - k}{12} + (E_{x+1}^z + {}_{\delta}D_x^z - P_x^z)\frac{12 - n}{12}]q_x = D_x^z.$$

Hence

$$q_x = \frac{D_x^z}{E},$$

where

$$E = \frac{m}{12}E_x^z + \frac{n-k}{12}P_x^z + \frac{12-n}{12}E_x^{z+1} + \frac{k-m}{12}P_x^{z+1} + \frac{12-m}{12}{}_{\alpha}D_x^z + \frac{12-n}{12}{}_{\delta}D_x^z.$$

If the migration occurs on birthdays (m = 0 and n = 12), then

$$E = \frac{12 - k}{12} P_x^z + \frac{k}{12} P_x^{z+1} + \frac{k}{12} \alpha D_x^z,$$

which can be visualized directly from the diagram below.

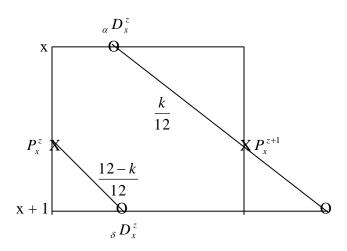


Figure 63. The migration occurs on birthdays under B-Assumption

The coefficient (exposure) of P_x^z is the length of the line segment X---O, the coefficient of P_x^{z+1} is the length of the line segment O---X and the coefficient of ${}_{\alpha}D_x^z$ is the length of the line segment O---O.

If the migration occurs at year-ends (m = n = k), then

$$E = \frac{k}{12}E_x^z + \frac{12-k}{12}E_{x+1}^z + \frac{12-k}{12}D_x^z,$$

which can be visualized directly from the diagram below.

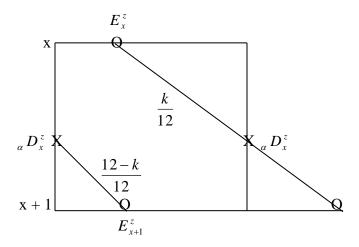


Figure 64. The migration occurs at year-ends under B-Assumption

The coefficient of E_{x+1}^z is the length of the line segment X---O, the coefficient of E_x^z is the length of the line segment O---X, the coefficient of $_{\delta}D_x^z$ is the length of the line segment X---O and the coefficient of $_{\alpha}D_x^z$ is the length of the line segment X---O.

2) U-Assumption on deaths

Since the equivalent formula to Eq. 87 is far more complicated under U-Assumption, we shall use the direct approach by tracing down the deaths from segment to segment in the original diagram to obtain

$$E_{x}^{z} \frac{k}{12} q_{x} + \alpha m_{x}^{z} \frac{k-m}{12} q_{x+\frac{m}{12}} + P_{x}^{z} \frac{12-k}{12} q_{x+\frac{k}{12}} + \delta m_{x}^{z} \frac{12-n}{12} q_{x+\frac{n}{12}} = D_{x}^{z}.$$
 Eq. 97

Due to the fact that U-Assumption is usually accompanied with the migration assumption either on birthdays or at year-ends, we shall only discuss these two special cases. If the migration occurs on birthdays (m = 0 and n = 12), then

$$(E_x^z +_{\alpha} m_x^z)_{\frac{k}{12}} p_x = P_x^{z+1}.$$

We shall make use of the following identity

$$\frac{k}{12} p_{x} \frac{12-k}{12} q_{x+\frac{k}{12}} = \frac{k}{12} p_{x} (1 - \frac{12-k}{12} p_{x+\frac{k}{12}}) = \frac{k}{12} p_{x} - p_{x} = q_{x} - \frac{k}{12} q_{x}.$$
Eq. 98

By multiplying $\frac{k}{12}$ p_x to Eq. 97 and making use of the above, we can obtain

$$P_x^{z+1} \underset{12}{\overset{k}{=}} q_x + P_x^{z} (q_x - \underset{12}{\overset{k}{=}} q_x) + \delta m_x^{z} \underset{12}{\overset{k}{=}} p_{x 0} q_{x+1} = D_x^{z} (1 - \underset{12}{\overset{k}{=}} q_x).$$

It then follows from U-Assumption, as can be visualized from the figure below, that

$$E = \frac{12 - k}{12} P_x^z + \frac{k}{12} P_x^{z+1} + \frac{k}{12} \alpha D_x^z,$$

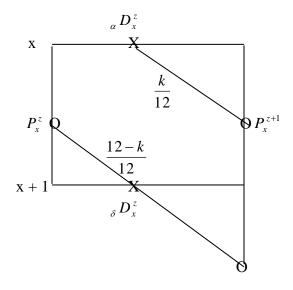


Figure 65. The migration occurs at year-ends under U-Assumption

The coefficient of P_x^z is the length of the line segment O---X, the coefficient of P_x^{z+1} is the length of the line segment X---O, the coefficient of ${}_{\alpha}D_x^z$ is the length of the line segment X---O and the coefficient of ${}_{\delta}D_x^z$ is the length of the line segment X---O. If the migration occurs at year-ends (m = n = k), by multiplying ${}_{\frac{k}{12}}p_x$ to Eq. 97 and making use of Eq. 96, we can obtain

$$(E_{x}^{z} \underset{12}{\overset{k}{\stackrel{}}} p_{x})_{\frac{k}{12}} q_{x} +_{\alpha} m_{x}^{z} \underset{12}{\overset{k}{\stackrel{}}} p_{x \, 0} q_{x + \frac{k}{12}} + (P_{x}^{z} +_{\delta} m_{x}^{z} -_{\delta} D_{x}^{z})(q_{x} -_{\frac{k}{12}} q_{x}) +_{\delta} D_{x}^{z} q_{x} = D_{x}^{z}.$$

Since $E_{x}^{z} p_{x} = P_{x}^{z+1}$, by applying Eq. 96 and U-Assumption to the above we can obtain

$$E = \frac{k}{12}E_x^z + \frac{12-k}{12}E_{x+1}^z + {}_{\delta}D_x^z,$$

which can be visualized directly from the figure below.

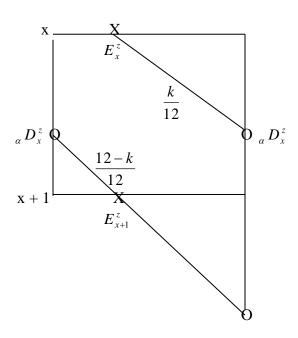


Figure 66. The migration occurs at year-ends under U-Assumption

The coefficient of E_{x+1}^z is the length of the line segment O---X, the coefficient of E_x^z is the length of the line segment X---O, and the coefficient of ${}_{\alpha}D_x^z$ is the length of the line segment O---O. The derivation of exposure formulas for the last two of the following cases is similar to the first and therefore will be omitted. However, we shall summarize the formulas of the case with accompanying figures and follow suit.

<u>Case 1</u>. Calendar year study, deaths by age last birthday.

Case 2. Calendar year study, deaths by calendar year.

Case 3. Birthday to birthday study, deaths by age last birthday.

Case 1. Calendar year study, deaths by age last birthday.

Exposure formulas

B-Assumption on deaths

U-Assumption on deaths

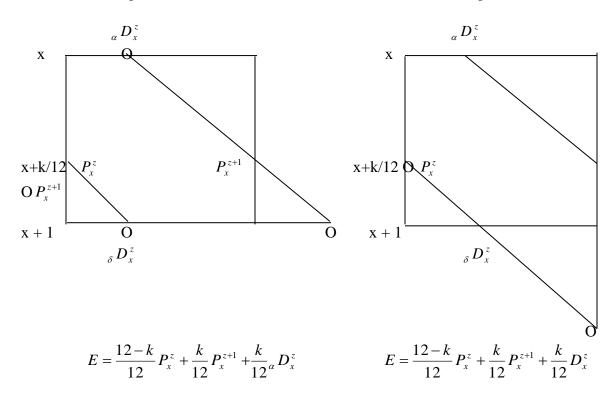


Figure 67. Calendar year study, deaths by age last birthday, migration on birthdays 151

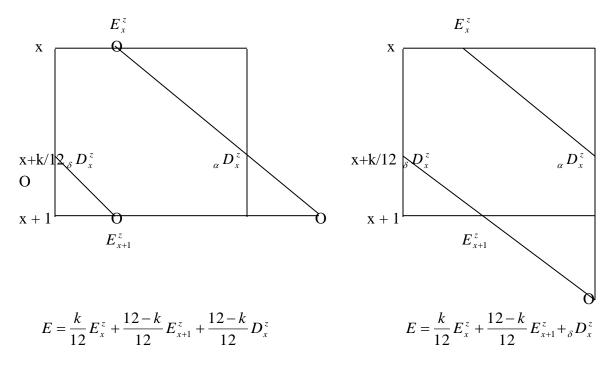


Figure 68. Calendar year study, deaths by age last birthday, migration at year-ends

Case 2. Calendar year study, deaths by calendar year.

Exposure formulas

B-Assumption on deaths

U-Assumption on deaths

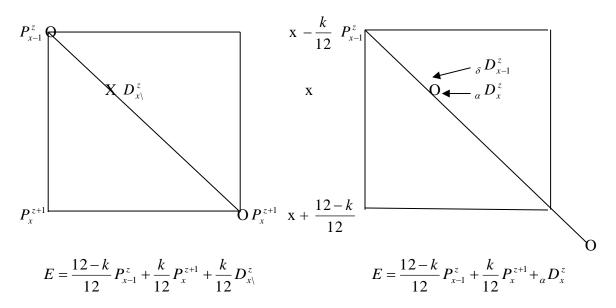


Figure 69. Calendar year study, deaths by calendar year, migration on birthdays

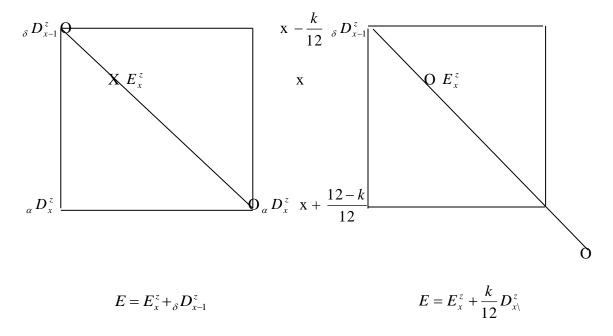


Figure 70. Calendar year study, deaths by calendar year, migration at year-ends

3.7. LIFE INSURANCE AND ANNUITIES

3.7.1 Deterministic point of view

Let $_{k-1}|q_x$ be the probability that a life (x) aged x will die between ages x+k-1 and x+k. Let $_kp_x$ be the probability that (x) will survive to age x+k. Let i be the nominal interest rate and let v=1/(1+i).

Let $A_{x:n}^1$ denote an n-year term insurance of 1 payable at the end of the year of death. Then

$$A_{x:n}^{1} = \sum_{k=0}^{n-1} v^{k+1}{}_{k|}q_{x} .$$
 Eq. 99

Let $A_{x:n}^{-1}$ denote an n-year pure endowment of 1 payable at the end of the nth year when (x) survives. Then

$$A_{x:n}^{-1} = v_{n}^{n} p_{x}$$
. Eq. 100

Let $A_{x:n}$ denote an n-year endowment insurance of 1 payable either at the end of the year of death or at the end of the nth year when (x) survives. Then

$$A_{x:n} = A_{x:n}^1 + A_{x:n}^{-1}$$
. Eq. 101

Let $a_{x:n}$ denote an n-year annuity of 1 payable at the end of each year while(x) survives. Then it is called an annuity immediate and

$$a_{x:n} = \sum_{k=1}^{n} v^{k}_{k} p_{x} .$$

Let $\ddot{a}_{x:n}$ denote an n-year annuity of 1 payable at the beginning of each year while (x) survives. Then it is called an annuity due and

$$\ddot{a}_{x:n} = \sum_{k=0}^{n-1} v^k_{k} p_x = 1 + a_{x:n-1}.$$

An annuity due can also be interpreted as an endowment insurance with \ddot{a}_k payable at the year of death and \ddot{a}_n payable at the date of maturity. Hence

$$\ddot{a}_{x:n} = \sum_{k=0}^{n-1} \ddot{a}_{k+1\;k|} q_x + \ddot{a}_{n\;n} p_x.$$
 Eq. 102

Therefore, we can consider an n-year term life contingency function α_{xn}^1 with the death benefit α_k payable at the end of the year of death. Then

$$\alpha_{x:n}^1 = \sum_{k=0}^{n-1} \alpha_{k+1|k|} q_x$$
 Eq. 103

and an n-year endowment contingency function with α_n payable at the date of maturity is

$$\alpha_{x:n} = \alpha_{x:n}^1 + \alpha_{x:n}^1,$$

where $\alpha_{x,n}^{-1}$ is an n-year pure endowment of α_n at the date of maturity, namely

$$\alpha_{x:n}^{-1} = \alpha_{n n} p_x.$$
 Eq. 104

By taking $\alpha_k = v^k$ in Eq. 103, we can obtain Eq. 99. In this case, Eq. 100 follows from Eq. 104. These are the formulas for life insurance.

By taking $\alpha_k = \ddot{a}_k$ in Eq. 103, we can obtain

$$\ddot{a}_{x:n}^{1} = \sum_{k=0}^{n-1} \ddot{a}_{k+1|k|} q_{x} ;$$

$$\ddot{a}_{x:n} = \sum_{k=0}^{n-1} \ddot{a}_{k+1\;k|} q_x + \ddot{a}_{n\;n} p_x \; .$$

In this case, Eq. 102 follows from Eq. 141 and the above. These are the formulas for annuity due.

By taking $\alpha_k = a_k$ in Eq. 103, we can obtain

$$a_{x:n}^1 = \sum_{k=0}^{n-1} a_{k+1|k|} q_x$$
;

$$a_{x:n} = \sum_{k=0}^{n-1} a_{k+1|k|} q_x + a_{n|n} p_x.$$

Finally, from Eqs. 100 and 101, we can derive

$$A_{x:n} + d\ddot{a}_{x:n} = \sum_{k=0}^{n-1} (v^{k+1} + d\ddot{a}_{k+1})_{k|} q_x + (v^n + d\ddot{a}_n)_n p_x = 1.$$

Likewise, we can obtain

$$A_{x:n}^1 + d\ddot{a}_{x:n}^1 = \sum_{k=0}^{n-1} {}_{k|} q_x = {}_{n} q_x.$$

3.7.2 Stochastic point of view

Let K be the random variable of the integral future-life-time of (x). Then its p.d.f. is $_{k|}q_{x}$, $0 \le k \le \omega - x - 1$, where ω is the terminal age.

Let $_{h|}\alpha_{x:n}$ be an h-year deferred n-year life contingency function, with the random variable of the present value of the benefit being

$$Z_{_{h|}\alpha_{x:n}} = \alpha_{K} \qquad K = h, h+1, h+2, \dots, h+n-1$$

$$Z_{_{h|}\alpha_{x:n}} = \alpha_{h+n} \qquad K = h+n, h+n+1, h+n+2, \dots$$

Then

$$_{h|}\alpha_{x:n} = E[Z_{h|}\alpha_{x:n}] = \sum_{k=h}^{h+n-1}\alpha_{k+1|k|}q_x + \alpha_{h+n|h+n}p_x$$
. Eq. 105

As in Eqs. 103 and 104, we write

$$_{h|}\alpha_{x:n}^{1}=\alpha_{h+n}\,p_{x}$$

and

$$_{h|}\alpha_{x:n}^{1}=\sum_{k=h}^{h+n-1}\alpha_{k+1|k|}q_{x}.$$

Let $_{h|}A_{x:n}$ be an h-year deferred n-year endowment payable at the end of the year. Then

$$\alpha_k = v^k$$
, $h+1 \le k \le h+n$.

From Eq. 105, we have

$$A_{k,n} = \sum_{k=-h}^{h+n-1} v^{k+1}_{k|q_x} + v^{h+n}_{h+n} p_x.$$
 Eq. 106

Let $_{h|}A_{x:n}^{1}$ be an h-year deferred n-year term insurance payable at the end of the year.

Then from Eq. 105, we have

$$A_{x:n}^{1} = \sum_{k=h}^{h+n-1} v^{k+1}_{k|} q_{x}$$
, Eq. 107

since $\alpha_{h+n} = 0$. From Eqs. 106 and 107, we have

$$_{h|}A_{x:n} = _{h|}A_{x:n}^{1} + v^{h+n}_{h+n} p_{x} = _{h|}A_{x:n}^{1} + _{h+n}E_{x} = _{h|}A_{x:n}^{1} + _{h|}A_{x:n}^{1}$$

Let $a_{k} = a_k - a_k$ be an h-year deferred n-year annuity payable at the end of the year. By taking $a_k = a_k - a_k$ in Eq. 105, we have

$$\int_{a_{k}} a_{x:n} = \sum_{k=h+1}^{h+n} (a_k - a_h)_{k|} q_x + (a_{h+n} - a_h)_{h+n} p_x = \sum_{k=h+1}^{h+n} a_{k|} q_x - a_{h|} p_x + a_{h+n|} p_x \quad \text{Eq. } 108$$

and

$$a_{k|}^{1}a_{x:n}^{1}=\sum_{k=h+1}^{h+n}a_{k|k|}q_{x}.$$

Since $a_k = v + v^2 + v^3 + \ldots + v^k$ and ${}_{k|}q_x = {}_{k}p_x - {}_{k+1}p_x$, from Eq. 108 we have

$$a_{x:n} = \sum_{k=h+1}^{h+n} v^k_{k} p_x.$$

Let $_{h|}\ddot{a}_{x:n}$ be an h-year deferred n-year annuity payable at the beginning of the year. By taking $\alpha_k = \ddot{a}_{k+1} - \ddot{a}_h$, we can, likewise, obtain

$$_{h|}\ddot{a}_{x:n} = \sum_{k=h}^{h+n-1} \ddot{a}_{k+1\;k|} q_x - \ddot{a}_{h\;h} p_x + \ddot{a}_{h+n+1\;h+n} p_x = \sum_{k=h}^{h+n+1} v^k_{\;\;k} p_x;$$

$$_{h|}\ddot{a}_{x:n}^{1} = \sum_{k=h}^{h+n-1} \ddot{a}_{k+1|k|} q_{x}.$$

Let T be the random variable of the life-until-death of (x). Then its p.d.f. is $_{t}p_{x}\mu_{x+t}$, where μ_{x+t} is the force of mortality at age x+t.

Let $_{h|}\overline{\alpha}_{x:n}$ be an h-year deferred n-year continuous life contingency function with the present value of the death benefit at time t being $\overline{\alpha}_{t}$ and that of the maturity benefit being $\overline{\alpha}_{h+n}$.

When $n = \omega - x$, $_{h|}\overline{\alpha}_{x:n}$ becomes $_{h|}\overline{\alpha}_{x}$, called an h-year deferred whole life continuous contingency function. When h = 0, they are denoted as $\overline{\alpha}_{x:n}$ and $\overline{\alpha}_{x}$, respectively.

Since the random variable of the present value of the benefit is

$$Z_{_{h|}\overline{\alpha}_{x:n}} = \qquad \qquad \begin{array}{ccc} \overline{\alpha}_T & & \text{$h \leq T \leq h{+}n$} \\ \\ \overline{\alpha}_{h{+}n} & & T > h{+}n \ , \end{array}$$

it follows that

$$a_{h|}\overline{\alpha}_{x:n} = E[Z_{h|}\overline{\alpha}_{x:n}] = \int_{h}^{h+n} \overline{\alpha}_{t:t} p_x \mu_{x+t} dt + \overline{\alpha}_{h+n} p_x.$$
 Eq. 109

By taking $\overline{\alpha}_t = v^t$ in Eq. 106, we obtain

$$\int_{h} \overline{A}_{x:n} = \int_{h}^{h+n} v^{t}_{t} p_{x} \mu_{x+t} dt + v^{h+n}_{h+n} p_{x}$$
 Eq. 110

and

$$_{h|}\overline{A}_{x:n}^{1}=\int_{h}^{h+n}v_{t}^{t}p_{x}\mu_{x+t}dt,$$

where $_{h|}\overline{A}_{x:n}(respectively,_{h|}\overline{A}_{x:n}^{1})$ is an h-year deferred n-year endowment (respectively, term)insurance of 1 payable at the moment of death or at the date of maturity.

Let $_{h|}\overline{a}_{x:n}$ denote an h-year deferred n-year continuous annuity. Then

$$Z = Z(a_{h}|\overline{a}_{x:n}) = \overline{a}_{T} - \overline{a}_{n} \qquad h \leq T \leq h + n$$

$$\overline{a}_{h+n} - \overline{a}_{h} \qquad T > h + n.$$

It follows from Eq. 106 that

$$\int_{h|} \overline{a}_{x:n} = E[Z_{h|} \overline{a}_{x:n}] = \int_{h}^{h+n} (\overline{a}_{t} - \overline{a}_{h})_{t} p_{x} \mu_{x+t} dt + (\overline{a}_{h+n} - \overline{a}_{h})_{h+n} p_{x}.$$
 Eq. 111

Since

$$\overline{a}_t = \frac{1 - v^t}{\delta} ,$$

we can obtain from Eqs. 110 and 111 that

$$a_{h|} \bar{a}_{x:n} = (a_h E_x - a_h \bar{A}_{x:n}) / \delta = E_x (1 - \bar{A}_{x+h:n}) / \delta,$$

where $_{h}E_{x}=v^{h}_{\ h}p_{x}$ and δ is the force of interest.

3.7.3 Dynamic point of view

Let $d_{\delta}(x,t)$ and $d_{\mu}(x,t)$ be the discount function of interest and mortality,

respectively. Define an h-year deferred n-year continuous annuity as

$$a_{h|}\overline{a}_{x:n} = \int_{h}^{h+n} d_{\delta}(x,t)d_{\mu}(x,t)dt$$

and an h-year deferred n-year continuous term insurance as

$$_{h|}\overline{A}_{x:n}^{1}=\int_{h}^{h+n}d_{\delta}(x,t)\frac{d}{dt}[-d_{\mu}(x,t)]dt.$$

Then an h-year deferred n-year continuous endowment insurance is defined to be

$$_{h|}\overline{A}_{x:n} = _{h|}\overline{A}_{x:n}^{1} + _{h|}A_{x:n}^{1},$$

where

$$E_{n+n} E_{n} = \int_{n} A_{n}^{1} = d_{\delta}(x, h+n) d_{\mu}(x, h+n)$$

is an h-year deferred n-year pure endowment. This is the model of life contingency functions based on discount functions. In particular, if we let

$$d_{\delta}(x,t) = e^{-\delta t}$$

and

$$d_{\mu}(x,t) = e^{-\int_{0}^{t} \mu_{x+s} ds},$$

then we can obtain the familiar (traditional) expressions for life contingency functions.

Another alternative is to let

$$d_{\delta}(x,t) = e^{-\delta_x t},$$

where δ_x is the force of interest at the issue age x. By integration by parts, we can obtain

$$_{h|}\overline{A}_{x:n}^{1} = _{h}E_{x} - \delta_{x h|}\overline{a}_{x:n} - d_{\delta}(x, h+n)d_{\mu}(x, h+n)$$

and

$$_{h|}\overline{A}_{x:n}=_{h}E_{x}-\delta_{xh|}\overline{a}_{x:n}.$$

Note that δ_x could be updated according to a certain national index. It can also include the expense factor for the calculation of the gross premiums, while $d_{\mu}(x,t)$ could be updated according to the national life table. On the other hand, $\bar{a}(x,n)$ can always be approximated. As for the discrete case, the conventional approximations are handy.

3.8. NET ANNUAL PREMIUMS AND RESERVES

3.8.1 Net annual premiums

Let $_{r}\overline{P}(_{h}|\overline{\alpha}_{x:n})$ be the continuously paid net level premium, or simply net premium of $_{h}|\overline{\alpha}_{x:n}$, with payments for r years.

In the annuity case, it only makes sense that r < h + n. The reason is as follows. The insured pays r years of premiums when financially able, then starts receiving payments after h years for n years when financially needy. When h = 0, then the paying period should be less than the receiving period. There is no such restriction in the insurance case. In fact, when h = 0, r is usually equal to n. In this case, ${}_{n}\overline{P}(\overline{A}_{xn})$ is abbreviated as \overline{P}_{xn} , ${}_{n}P(\overline{A}_{xn}^{1})$ as \overline{P}_{xn}^{1} and ${}_{n}\overline{P}(A_{xn}^{-1})$ as \overline{P}_{xn}^{-1} .

Let L be the random variable of the present value of the insurer's loss. Then

$$L = Z(_{h|} \overline{\alpha}_{x:n}) - _{r} \overline{P}(_{h|} \overline{\alpha}_{x:n}) Z(\overline{\alpha}_{x:n}).$$

If E[L] = 0, then

$$_{r}\overline{P}(_{h|}\overline{\alpha}_{x:n})=_{h|}\overline{\alpha}_{x:n}/\overline{a}_{x:r}.$$

Hence we have

$$\frac{1}{r} \overline{P}(_{h|} \overline{a}_{x:n}) =_{h|} \overline{a}_{x:n} / \overline{a}_{x:r},$$

$$\frac{1}{r} \overline{P}(_{h|} \overline{a}_{x:n}^{1}) =_{h|} \overline{a}_{x:n}^{1} / \overline{a}_{x:r},$$

$$\frac{1}{r} \overline{P}(_{h|} \overline{A}_{x:n}) =_{h|} \overline{A}_{x:n} / \overline{a}_{x:r},$$

$$\frac{1}{r} \overline{P}(_{h|} \overline{A}_{x:n}^{1}) =_{h|} \overline{A}_{x:n}^{1} / \overline{a}_{x:r},$$

and

$$_{r}\overline{P}(_{h|}A_{x:n}^{1})=_{h|}A_{x:n}^{1}/\overline{a}_{x:r}.$$

For the special cases, we have

$$\overline{P}_{x:n} = \overline{A}_{x:n} / \overline{a}_{x:n},$$

$$\overline{P}_{x:n}^1 = \overline{A}_{x:n}^1 / \overline{a}_{x:n}$$

and

$$\overline{P}_{x} = \overline{A}_{x} / \overline{a}_{x}$$
.

For the discrete case, similar formulas can be derived.

3.8.2 Net premium reserves

We shall discuss the reserves based on the net level premium ${}^r\overline{P}({}_{h|}\overline{\alpha}_{x:n}).$

Define

 ${}^r \overline{V}({}_{h|} \, \overline{\alpha}_{x:n}) = ext{the reserve needs to be provided for (x) by the insurer at}$ the end of the t-th year, abbreviated as the reserve for (x) at the end of the t-th year or simply the reserve for (x + t).

Let U be the random variable of the future-life-time of (x + t). Then its p.d.f. is

$$_{u}p_{x+t}\mu_{x+t+u}$$
.

Let $_{t}L$ be the random variable of the loss of the insurer at the end of the t-th year. Then

$$_{t}^{r}\overline{V}(_{h|}\overline{\alpha}_{x:n})=E[_{t}L],$$

the value of which is as follows.

i) If r < h, then

$$_{h-t|}\overline{lpha}_{x+t:n}-{}^{r}\overline{P}(_{h|}\,\overline{lpha}_{x:n})\overline{a}_{x+t:r-t} \hspace{1cm} t < r$$
 $_{t}^{r}\overline{V}(_{h|}\,\overline{lpha}_{x:n}) = \hspace{1cm} r \leq t < h$
 $_{h-t|}\overline{lpha}_{x+t:n} \hspace{1cm} h \leq t \leq h+n$

ii) If r = h, then

$${}_{h-t|}\overline{\alpha}_{x+t:n} - {}^{r}\overline{P}({}_{h|}\overline{\alpha}_{x:n})\overline{a}_{x+t:r-t} \hspace{1cm} t < h$$

$${}^{r}_{t}\overline{V}({}_{h|}\overline{\alpha}_{x:n}) = \overline{\alpha}_{x+t:n+h-t} \hspace{1cm} h \le t \le h+n$$

iii) If r > h, then

$${}_{h-t|}\overline{\alpha}_{x+t:n} - {}^{r}\overline{P}({}_{h|}\overline{\alpha}_{x:n})\overline{a}_{x+t:r-t} \qquad \qquad t < h$$

$${}^{r}\overline{V}({}_{h|}\overline{\alpha}_{x:n}) = \qquad \overline{\alpha}_{x+t:n+h-t} - {}^{r}\overline{P}({}_{h|}\overline{\alpha}_{x:n})\overline{a}_{x+t:r-t} \qquad \qquad h \le t < r$$

$$\overline{\alpha}_{x+t:n+h-t} \qquad \qquad r \le t \le h+n$$

The above formulas also hold for ${}_{h|}\overline{\alpha}_{x:n}^1$, with ${}_{h+n}^r\overline{V}({}_{h|}\overline{\alpha}_{x:n}^1)=0$.

If h = 0, then

$$\overline{\alpha}_{x+t:n-t} - {}^r \overline{P}(\overline{\alpha}_{x:n}) \overline{a}_{x+t:r-t} \qquad \qquad t < r$$

$${}^r \overline{V}(\overline{\alpha}_{x:n}) = \overline{\alpha}_{x+t:n-t} \qquad \qquad r \le t \le n$$

and

$$\overline{\alpha}_{x+t:n-t}^{1} - \overline{P}(\overline{\alpha}_{x:n}^{1}) \overline{a}_{x+t:r-t} \qquad t < r$$

$$\overline{\alpha}_{t}^{1} \overline{V}(\overline{\alpha}_{x:n}^{1}) = \overline{\alpha}_{x+t:n-t}^{1} \qquad r \le t \le n$$

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In the case of r = n, we have

$$\overline{\alpha}_{x+t:n-t} - \overline{P}(\overline{\alpha}_{x:n})\overline{a}_{x+t:n-t}$$
 $t < n$

$$_{t}\overline{V}(\overline{\alpha}_{xn}) =$$

$$\overline{\alpha}_{r+n:0}$$
 $t=n$

and

$$_{t}\overline{V}(\overline{\alpha}_{x:n}^{1}) = \overline{\alpha}_{x+t:n-t}^{1} - \overline{P}(\overline{\alpha}_{x:n}^{1})\overline{a}_{x+t:n-t}$$
 $t < n$

We write ${}_{t}\overline{V}(\overline{A}_{x:n})$ and ${}_{t}\overline{V}(\overline{A}_{x:n}^{1})$, respectively as ${}_{t}\overline{V}_{x:n}$ and ${}_{t}\overline{V}_{x:n}^{1}$. Thus

$$A_{x+t:n-t}^{-1} - \overline{P}_{x:n}^{-1} \overline{a}_{x+t:n-t} \qquad t < n$$

$$t < \overline{V}_{x:n}^{-1} = t \overline{V}(A_{x:n}^{-1}) = 1 \qquad t = n$$

$$_{t}\overline{V}_{x:n}^{1}={}_{t}\overline{V}(A_{x:n}^{1})=$$

t = n

3.9. VARYING LIFE CONTINGENCY FUNCTIONS

3.9.1 Increasing life contingency functions

Let $(I\overline{\alpha})_{x:n}$ be an n-year continuous contingency function providing the present value of the death benefit $(\underline{t+1})\overline{\alpha}_t$ at time t and the maturity benefit $n\overline{\alpha}_n$, where \underline{x} is the floor function of x (the greatest integer less than x). If the maturity benefit is 0, then the function is denoted by $(I\overline{\alpha})_{x:n}^1$. Thus

$$(I\overline{\alpha})_{x:n} = (I\overline{\alpha})_{x:n}^{1} + n\overline{\alpha}_{n} p_{x}.$$

It follows from Eq. 108 that

$$(I\overline{\alpha})_{x:n}^{1} = \int_{0}^{n} (\underline{t+1})\overline{\alpha}_{t} \, p_{x} \mu_{x+t} dt.$$

Since the death benefit of both functions increases by 1 each year, they are called annually increasing life contingency functions with the difference only in the maturity benefit.

If the present value of the death benefit at time t is

$$\frac{(tm+1)}{m}\overline{\alpha}_{t}$$
,

then the above functions are denoted by $(I^{(m)}\overline{\alpha})_{x:n}$ and, called mthly increasing life contingency functions.

If the death benefit increases only for h years, then the pertinent functions are written as $(I_h^{(m)}\overline{\alpha})_{x:n}$ and $(I_h^{(m)}\overline{\alpha})_{x:n}^1$.

3.9.2 Decreasing life contingency functions

Let $(D\overline{\alpha})_{x:n}^1$ be an n-year continuous contingency function providing the present value of the death benefit $(n-t)\overline{\alpha}_t$ at time t. Then it follows from Eq. 109 that

$$(D\overline{\alpha})_{x:n}^1 = \int_0^n (n-\underline{t})\overline{\alpha}_{t} \, p_x \mu_{x+t} dt.$$

The death benefit decreases by 1 annually from n to 1. Thus such a function is called an annually decreasing life contingency function. Since the maturity benefit is 0, the notation $(D\overline{\alpha})_{xn}$ is redundant.

If the present value of the death benefit at time t is

$$(n-\frac{(tm)}{m})\overline{\alpha}_t,$$

then the pertinent function is denoted by $(D^{(m)}\overline{\alpha})^1_{x:n}$, called an mthly decreasing life contingency function. If the death benefit decreases only for h years, then the pertinent functions is written as $(D_h^{(m)}\overline{\alpha})^1_{x:n}$.

3.9.3 The supplementary relationships

Since

$$\frac{(tm+1)}{m} + \left(n - \frac{(tm)}{m}\right) = n + \frac{1}{m},$$

we have

$$(I^{(m)}\overline{\alpha})_{x:n}^1 + (D^{(m)}\overline{\alpha})_{x:n}^1 = (n + \frac{1}{m})\overline{\alpha}_{x:n}^1.$$
 Eq. 112

This supplementary relationship can also be seen from the following figure.

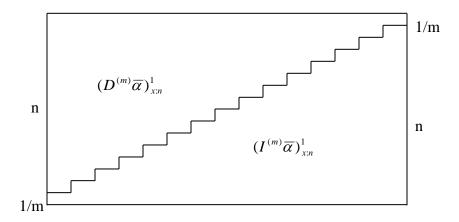


Figure 71. The supplementary relationship of $(D^{(m)}\overline{\alpha})_{x:n}^1$ and $(I^{(m)}\overline{\alpha})_{x:n}^1$

If $m \to \infty$, then from Eq. 112 we have

$$(\overline{I}\overline{\alpha})_{x:n}^1 + (\overline{D}\overline{\alpha})_{x:n}^1 = n\overline{\alpha}_{x:n}^1,$$
 Eq. 113

where $(\overline{I}\overline{\alpha})_{x:n}^1$ is an n-year continually increasing life contingency function and $(\overline{D}\overline{\alpha})_{x:n}^1$ is an n-year continually decreasing life contingency function.

If the present value of the maturity benefit is $n\overline{\alpha}_n$, then the pertinent function is

$$(\overline{I}\overline{\alpha})_{x:n} = \lim_{m \to \infty} (I^{(m)}\overline{\alpha})_{x:n} = (\overline{I}\overline{\alpha})_{x:n}^1 + n\overline{\alpha}_{n:n} p_x.$$
 Eq. 114

The supplementary relationship in Eq. 113 can be seen from the following figure.

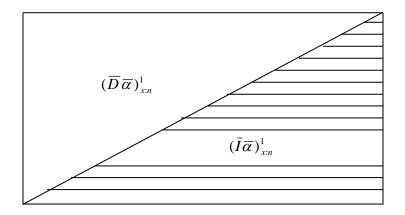


Figure 72. The supplementary relationship of $(\overline{D}\overline{\alpha})_{xn}^1$ and $(\overline{I}\overline{\alpha})_{xn}^1$

The triangle representing $(\overline{I}\overline{\alpha})^1_{x:n}$ consists of all the horizontal line segments, each representing ${}_{s|}\overline{\alpha}^1_{x:n-s}$, $0 \le s \le n$. This relationship can also be proved as follows.

$$(\overline{I}\overline{\alpha})_{x:n}^{1} = \int_{0}^{n} t \overline{\alpha}_{t} p_{x} \mu_{x+t} dt = \int_{0}^{n} \int_{0}^{t} ds \overline{\alpha}_{t} p_{x} \mu_{x+t} dt = \int_{0}^{n} \int_{s}^{n} \overline{\alpha}_{t} p_{x} \mu_{x+t} dt ds = \int_{0}^{n} \int_{s}^{1} \overline{\alpha}_{x:n-s}^{1} ds.$$
Eq. 115

Similarly, we have

$$(\overline{D}\overline{\alpha})_{x:n}^{1} = \int_{0}^{n} (n-t)\overline{\alpha}_{t} p_{x} \mu_{x+t} dt = \int_{0}^{n} \int_{t}^{n} ds \overline{\alpha}_{t} p_{x} \mu_{x+t} dt = \int_{0}^{n} \overline{\alpha}_{x:s}^{1} ds.$$
 Eq. 116

Combining Eqs. 115 and 116, we have

$$(\overline{I}\overline{\alpha})_{x:n} = \int_0^n \left(\int_{s_i} \overline{\alpha}_{x:n-s}^1 + \overline{\alpha}_{n} p_x \right) ds = \int_0^n \int_{s_i} \overline{\alpha}_{x:n-s} ds.$$
 Eq. 117

On the other hand, we can use the integration by parts to obtain

$$(\overline{I}\overline{\alpha})_{x:n} = \int_0^n \overline{\alpha}_{t:t} p_x dt + \int_0^n t \overline{\alpha}_{t:t} p_x dt;$$
 Eq. 118

$$(\overline{D}\overline{\alpha})_{x:n} = n\overline{\alpha}_0 - \int_0^n \overline{\alpha}_{t} p_x dt + \int_0^n (n-t)\overline{\alpha}_{t'} p_x dt.$$
 Eq. 119

3.9.4 Varying life insurance and annuities

By taking $\overline{\alpha}_t = v^t$ in the hitherto derived functions, we can obtain the formulas for

$$(I\overline{A})_{xn}, (I\overline{A})_{xn}^{1}, (D\overline{A})_{xn}^{1}, (I^{(m)}\overline{A})_{xn}, (I^{(m)}\overline{A})_{xn}^{1}, (D^{(m)}\overline{A})_{xn}^{1}, (I_{h}^{(m)}\overline{A})_{xn}, (I_{h}^{(m)}\overline{A})_{xn}^{1}, (I_{h}^{(m)}\overline{A})_{xn}^{1}$$

By taking $\overline{\alpha}_{\iota}' = v^{\iota}$, we can obtain the formulas for

$$(I\overline{a})_{xn}, (I\overline{a})_{xn}^{1}, (D\overline{a})_{xn}^{1}, (I^{(m)}\overline{a})_{xn}, (I^{(m)}\overline{a})_{xn}^{1}, (D^{(m)}\overline{a})_{xn}^{1}, (I_{h}^{(m)}\overline{a})_{xn}, (I_{h}^{(m)}\overline{a})_{xn}^{1}, (D^{(m)}\overline{a})_{xn}^{1}, (\overline{I}\overline{a})_{xn}, (\overline{I}\overline{a})_{xn}^{1}, (\overline{I}\overline$$

Note that, in the case of annuities, $\overline{\alpha}_t = \overline{a}_t$ except for the last three types and for the last three types,

$$\overline{\alpha}_{t} = \lim_{\Delta t \to 0} \int_{t}^{t+\Delta t} v^{s} ds = \lim_{\Delta t \to 0} (\overline{a}_{t+\Delta t} - \overline{a}_{t}) = 0.$$

Hence, from Eq. 141, we have

$$(\overline{IA})_{x:n} = (\overline{IA})_{x:n}^1 + \overline{a}_{x:n}$$

and

$$(\bar{I}\overline{a})_{x:n}=(\bar{I}\overline{a})_{x:n}^{1}.$$

From Eq. 113, we have

$$(\overline{IA})_{x:n}^1 + (\overline{DA})_{x:n}^1 = n\overline{A}_{x:n}^1$$

and

$$(\overline{Ia})_{x:n}^1 + (\overline{Da})_{x:n}^1 = n\overline{a}_{x:n}.$$
 Eq. 120

Furthermore, from Eqs. 115 and 116, we have

$$(\bar{I}\bar{a})_{x:n} = (\bar{I}\bar{a})^1_{x:n} = \int_0^n \bar{a}^1_{x:n-s} ds$$

and

$$(\overline{D}\overline{a})_{x:n}^1 = \int_0^n \overline{a}_{x:s}^1 ds.$$

Let $\overline{\alpha}_t' = v^t$. Since $\overline{\alpha}_t = 0$, from Eq. 118 we have

$$(\overline{Ia})_{x:n} = \int_0^n t v^t_{t} p_x dt.$$
 Eq. 121

As a special case, we have

$$\overline{a}_{x:n} = \int_0^n v^t_t p_x dt.$$
 Eq. 122

From Eq. 119, we can also derive Eq. 120 as follows:

$$(\overline{D}\overline{a})_{x:n}^{1} = \int_{0}^{n} (n-t)v_{t}^{t} p_{x} dt = n\overline{a}_{x:n} - (\overline{I}\overline{a})_{x:n}.$$

For insurance, from Eqs. 115-118, we can obtain

$$(\overline{IA})_{x:n}^1 = \int_0^n \overline{A}_{x:n-s}^1 ds$$
,

$$(\overline{D}\overline{A})_{x:n}^1 = \int_0^n \overline{A}_{x:s}^1 ds$$

and

$$(\overline{IA})_{x:n} = \int_0^n \int_{s|\overline{A}_{x:n-s}} ds$$
. Eq. 123

Let $\overline{\alpha}_t = v^t$. From Eqs. 118-120, we have

$$(\overline{IA})_{x:n} = \int_0^n v^t_{t} p_x dt - \int_0^n t \delta v^t_{t} p_x dt = \overline{a}_{x:n} - \delta(\overline{Ia})_{x:n}.$$

From Eqs. 119, 122 and 123 we have

$$(\overline{D}\overline{A})_{x:n}^{1} = n - \int_{0}^{n} (n-t)v_{t}^{t} p_{x}dt - \int_{0}^{n} v_{t}^{t} p_{x}dt = n - \delta(\overline{D}\overline{a})_{x:n} - \overline{a}_{x:n} = n - \overline{a}_{x:n} - \delta n\overline{a}_{x:n} + \delta(\overline{I}\overline{a})_{x:n}.$$

Similar to Eq. 120, we can obtain

$$(I\overline{\alpha})_{x:n} = \sum_{k=0}^{n-1} {}_{k|}\overline{\alpha}_{x:n-k}$$

and then

$$(I\overline{A})_{x:n} + \delta(I\overline{a})_{x:n} = \sum_{k=0}^{n-1} ({}_{k|}\overline{A}_{x:n-k} + \delta_{k|}\overline{a}_{x:n-k}) = \sum_{k=0}^{n-1} {}_{k}E_{x} = \ddot{a}_{x:n}.$$

3.10. DERIVATIVES OF LIFE CONTINGENCY FUNCTIONS

3.10.1 Derivatives of continuous life insurance and annuities

Let l_x be the survivorship function. Since

$$\frac{dl_x}{dx} = -l_x \mu_x,$$

we have

$$\frac{d_{t}p_{x}}{dx} = \frac{d(\frac{l_{x+t}}{l_{x}})}{dx} = -\frac{l_{x+t}\mu_{x+t}}{l_{x}} - \frac{l_{x+t}(-l_{x}\mu_{x})}{l_{x}^{2}} = {}_{t}p_{x}(\mu_{x} - \mu_{x+t}).$$
 Eq. 124

It follows that

$$\frac{d_{t}E_{x}}{dx} = \frac{d(v_{t}^{t}p_{x})}{dx} = v_{t}^{t}p_{x}(\mu_{x} - \mu_{x+t}) = E_{x}(\mu_{x} - \mu_{x+t}).$$
 Eq. 125

Using Eq. 125, we can differentiate Eq. 122 to obtain

$$\frac{d_{h|}\overline{\alpha}_{x:n}}{dx} = \int_{h}^{h+n} \overline{\alpha}_{t} \frac{d({}_{t}p_{x}\mu_{x+t})}{dx} dt + \overline{\alpha}_{h+n} p_{x} (\mu_{x} - \mu_{x+h+n}).$$

Since

$$\frac{d({}_{t}p_{x}\mu_{x+t})}{dx} = \frac{d({}^{l_{x+t}}\mu_{x+t}/l_{x})}{dx} = ({}^{1}/l_{x})\frac{d({}^{l_{x+t}}\mu_{x+t})}{dx} + {}_{t}p_{x}\mu_{x+t}\mu_{x},$$

it follows that

$$\frac{d_{h}\overline{\alpha}_{x:n}}{dx} = \int_{h}^{h+n} (\overline{\alpha}_{tt}/l_{x}) \frac{d(l_{x+t}\mu_{x+t}/l_{x})}{dx} dt + \mu_{x} \int_{h}^{h+n} \overline{\alpha}_{t} p_{x} \mu_{x+t} dt + \overline{\alpha}_{h+n} p_{x} (\mu_{x} - \mu_{x+h+n}).$$

Using the integration by parts, we have

$$\frac{d_{h}\overline{\alpha}_{x:n}}{dx} = \mu_{xh}\overline{\alpha}_{x:n} - \int_{h}^{h+n} \overline{\alpha}_{t't} p_{x} \mu_{x+t} dt - \overline{\alpha}_{hh} p_{x} \mu_{x+h}.$$
 Eq. 126

3.10.2 Derivatives of discrete life insurance and annuities

From Eqs. 105 and 124, we can derive

$$\frac{d_{h|}\alpha_{x:n}}{dx}$$

$$= \sum_{k=h}^{h+n-1} \alpha_{k+1} \left[{}_{k} p_{x} (\mu_{x} - \mu_{x+k}) - {}_{k+1} p_{x} (\mu_{x} - \mu_{x+k+1}) \right] + \alpha_{n+h} p_{x} (\mu_{x} - \mu_{x+h+n})$$

$$= \sum_{k=h}^{h+n-1} \left[\alpha_{k+1} {}_{k|} q_{x} \mu_{x} + \alpha_{k+1} ({}_{k+1} p_{x} \mu_{x+k+1} - {}_{k} p_{x} \mu_{x+k}) \right] + \alpha_{n+h} {}_{n+h} p_{x} (\mu_{x} - \mu_{x+h+n})$$

$$= \mu_{x h|} \alpha_{x:n} + \sum_{k=h}^{h+n-1} (\alpha_{k} - \alpha_{k+1})_{k} p_{x} \mu_{x+k}.$$
Eq. 127

Let $\alpha_k = v^k$. Then

$$\frac{d_{h}A_{xn}}{dx} = \mu_{xh}A_{xn} + \sum_{k=h}^{h+n-1} (v^k - v^{k+1})_k p_x \mu_{x+k} = \mu_{xh}A_{xn} + d\sum_{k=h}^{h+n-1} {}_k E_x \mu_{x+k},$$

where
$$d = \frac{i}{1+i}$$
.

Let $\alpha_k = \ddot{a}_k$. Then

$$\begin{split} &\frac{d_{h}\ddot{a}_{x:n}}{dx} \\ &= \mu_{x h} \ddot{a}_{x:n} + \sum_{k=h}^{h+n-1} (\ddot{a}_{k} - \ddot{a}_{k+1})_{k} p_{x} \mu_{x+k} \\ &= \mu_{x h} \ddot{a}_{x:n} - \sum_{k=h}^{h+n-1} {}_{k} E_{x} \mu_{x+k} \,. \end{split}$$

Let $\alpha_k = a_k$. Then

$$\frac{d_{h}|a_{x:n}}{dx}$$

$$= \mu_{x|h}|a_{x:n} + \sum_{k=h}^{h+n-1} (a_k - a_{k+1})_k p_x \mu_{x+k}$$

$$= \mu_{x|h}|a_{x:n} - v \sum_{k=h}^{h+n-1} {}_k E_x \mu_{x+k}.$$

3.10.3 Derivatives of varying life insurance and annuities

From Eqs. 117 and 126, we can derive

$$\frac{d(\bar{I}\overline{\alpha})_{x:n}}{dx} = \int_0^n \frac{d_{s|}\overline{\alpha}_{x:n-s}}{dx} ds$$

$$= \int_0^n \overline{\alpha}_{x:n-s} \mu_x ds - \int_0^n \int_s^n \overline{\alpha}_{t'} p_x \mu_{x+t} dt ds - \int_0^n \overline{\alpha}_{t'} p_x \mu_{x+s} ds$$

$$= \mu_x (\bar{I}\overline{\alpha})_{x:n} - \int_0^n t \overline{\alpha}_{t'} p_x \mu_{x+t} dt - \int_0^n \overline{\alpha}_{s'} p_x \mu_{x+s} ds. \qquad \text{Eq. 128}$$

3.11. SOME USEFUL THEOREMS IN ACTUARIAL MATHEMATICS

<u>Theorem A.</u> Let a, c, d and e be positive numbers. Then the function

$$f(x) = \frac{dx + e}{\sqrt{ax^2 + c}}$$

attains its maximum value

$$\sqrt{\frac{d^2}{a} + \frac{e^2}{c}}$$
 at $x = \frac{cd}{ae}$.

Proof. We first derive

$$f'(x) = \frac{d\sqrt{ax^2 + c} - \frac{ax(dx + e)}{\sqrt{ax^2 + c}}}{\sqrt{ax^2 + c}} = \frac{cd - aex}{\sqrt{(ax^2 + c)^3}};$$

$$f''(x) = \frac{-ae\sqrt{(ax^2 + c)} - \frac{3a(cd - aex)}{\sqrt{(ax^2 + c)^3}}}{\sqrt{(ax^2 + c)^3}} = -\frac{ae(ax^2 + c)^3 + 3a(cd - aex)}{\sqrt{(ax^2 + c)^5}}$$

.

Since the value of f''(x) at the critical point $x = \frac{cd}{ae}$ is

$$-\frac{ae\left[a\left(\frac{cd}{ae}\right)^{2}+c\right]^{3}}{e\sqrt{\left[a\left(\frac{cd}{ae}\right)^{2}+c\right]^{5}}},$$

the maximum value is

$$f\left(\frac{cd}{ae}\right) = \frac{a\left(\frac{cd}{ae}\right) + e}{\sqrt{a\left(\frac{cd}{ae}\right)^2 + c}} = \frac{\frac{c}{e}\left(\frac{d^2}{a} + \frac{e^2}{c}\right)}{\sqrt{\frac{c^2}{e^2}\left(\frac{d^2}{a} + \frac{e^2}{c}\right)}} = \sqrt{\frac{d^2}{a} + \frac{e^2}{c}}.$$

<u>Corollary A.</u> For an insurance organization, let S denote the random loss on a segment of its risks and let x be the retention limit the minimizes the probability

$$\Pr\left(\frac{S - E[s]}{\sqrt{Var[S]}} > f(x)\right),\,$$

where f(x) is the ratio of the security loading g(x) = dx + e and the standard deviation

$$h(x) = \sqrt{Var[S]} = \sqrt{ax^2 + c} .$$

Then $x = \frac{cd}{ae}$ and

$$f\left(\frac{cd}{ae}\right) = \sqrt{\frac{d^2}{a} + \frac{e^2}{c}} \ .$$

<u>Corollary B.</u> Let a, b, c, d and e be positive numbers such that $4ac > b^2$ and 2ae > bd.

Then

$$f(x) = \frac{dx + e}{\sqrt{ax^2 + bx + c}}$$

attains its maximum value

$$\sqrt{\frac{\frac{d^2}{a} + (2ae - bd)^2}{a(4ac - b^2)}}$$

at
$$x = \frac{2cd - be}{2ae - bd}$$
.

Proof. Write

$$f(x) = \frac{d\left(x + \frac{b}{2a}\right) + \frac{2ae - bd}{2a}}{\sqrt{a\left(x + \frac{b}{2a}\right)^2 + \frac{4ac - b^2}{4a}}}$$

and use Theorem A.

<u>Theorem B.</u> Let $f(x) = qb[\exp(-bx)]$ and $g(x) = -\exp(-ax)$. Then

$$h(d;c) = \int_0^\infty f(x)g(d-cx)dx = -\frac{qb[\exp(-ad)]}{b-ca}.$$

Corollary C. Let p be the probability that a property will not be damaged in the next period and let f(x) in Theorem B be the probability density function of a positive random variable X with q = 1 - p. If the owner of the property with wealth w has a utility function g(x) in Theorem B and is offered an insurance policy that will pay1 – c portion of any loss during the next period, then the maximum premium G that the property owner will pay for this insurance is

$$G = \frac{1}{a} \ln \frac{p + \frac{qb}{b - a}}{p + \frac{qb}{b - ca}}.$$

<u>Proof.</u> Equating the utilities with and without insurance, we have

$$pg(w-G) + h(w-G;c) = pg(w) + h(w;1)$$
.

It follows from Theorem B that

$$-p\{\exp[-a(w-G)]\} - \frac{qb}{b-a}\exp[-a(w-G)]$$

$$=-p[\exp(-aw)]-\frac{qb}{b-a}\exp(-aw)$$

so that

$$\left(p + \frac{qb}{b - ca}\right) \exp(aG) = p + \frac{qb}{b - a}.$$

The corollary follows.

Theorem C. Let

$$f(x) = \frac{2}{a} \left(1 - \frac{x}{a} \right), \ 0 \le x \le a,$$

be the probability density function of a random variable X. Then

$$E[X^n] = \frac{a^n}{\binom{n+2}{2}}.$$

Corollary D. The mean and variance of the random variable X in Theorem C are $\frac{a}{3}$ and $\frac{a^2}{18}$, respectively.

<u>Theorem D.</u> A decision maker has wealth w, has a utility function

$$u(x) = x^r, \ 0 < x < 1$$

and faces a random loss X with a uniform distribution on [0,w]. Then the maximum amount this decision maker will pay for the complete insurance against the random loss is

$$G = \left[1 - \left(\frac{1}{r+1}\right)^{\frac{1}{r}}\right] w.$$

<u>Proof.</u> Equating the utilities with and without insurance, we have

$$(w-G)^r = \int_0^w \frac{1}{w} (w-x)^r dx$$
.

It follows that

$$(w-G)^r = \frac{w^r}{r+1}.$$

The theorem follows.

Theorem E. Assume that a decision maker will retain wealth w with probability p and will suffer a loss c with probability q = 1 - p. Based on the utility function

$$u(x) = x - ax^2$$
, $0 < x < \frac{1}{2a}$ (a > 0),

the maximum insurance premium that the decision maker will pay for the complete insurance is

$$G = w - \frac{1}{2a} \left\{ 1 - \left[1 - 4apw(1 - aw) + 4aq(w - c) - 4a^2q(w - c)^2 \right]^{\frac{1}{2}} \right\}.$$

<u>Proof.</u> Equating the utilities with and without insurance, we have

$$(w-G) - a(w-G)^{2} = pw(1-aw) + q(w-c)[1-a(w-c)].$$

It follows that

$$w - G = \frac{1}{2a} \left\{ 1 - \left[4apw(1 - aw) + 4aq(w - c) - 4a^2q(w - c)^2 \right]^{\frac{1}{2}} \right\}.$$

The theorem follows.

Theorem F. Let X_i , i = 1, 2, 3, ..., n, be nonnegative mutually independent random variable with the probability density function $f_i(t)$. If the moment generating function $M_{X_i}(t)$ of each X_i is finite on some interval, then the convolution $f_1 * f_2(x)$ is the unique probability density function of $S = \sum_{i=1}^{n} X_i$.

<u>Proof.</u> We shall only prove the case with n = 2. For any t in the given interval, we have

$$M_S(t) = \int_0^\infty e^{tx} \int_0^x f_1(x-y) f_2(y) dy dx = \int_0^\infty e^{ty} f_2(y) \int_0^\infty e^{tz} f_1(z) dz dy,$$

where z = x - y.

Hence $M_s(t) = M_{X_1}(t)M_{X_2}(t)$ and hence the theorem follows.

4. SUDOKU ECSTACY

4.1. ORIENTATIONAL MOVES

On top of all sorts of skills, we have also developed shorthand annotations for keeping track of the order, location and type of each move! At the same time, the nomenclature of types of moves is very easy to remember and describe. For example, the move developed within a single box is called a "box move" and the way of scanning among boxes and blocks is called the "scanning method". As shown in Figure 73, the playground of Sudoku is divided into 81 grids, to be combined horizontally as nine rows top-down, vertically as nine columns left-right, and 3x3 squares as nine boxes. We follow the prescribed order of up-down and left-right, so the referral of each grid will be row first column next; for instance column next; for instance grid (32) stands for the grid located at the intersection of row 3 (r3) and column 2 (c2).

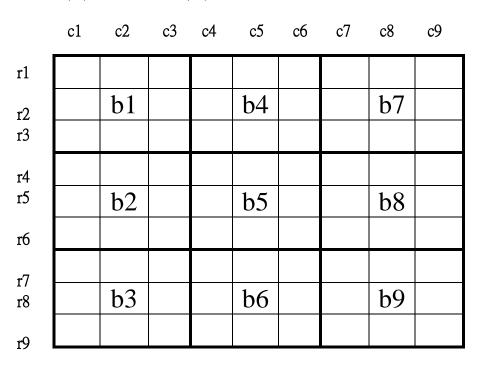


Figure 73. The playground of Sudoku

Similarly, the order of boxes is the same: box 1, box 2, box 3, box 4, box 5, box 6, box 7, box 8 and box 9 are called top-down and then left-right respectively as b1, b2, b3, b4, b5, b6, b7, b8 and b9. We shall later use the same prescribed order to place numbers at grids in rows, columns or boxes. The reason for doing so is simply to facilitate our explanations and mutual understanding with readers, but by no means to limit your flexibility in manipulation! Our unique invention is to combine three consecutive boxes as blocks: b1b2b3 as Left Block (abbreviated as LB), b4b5b6 as Middle Block (abbreviated as MB), b7b8b9 as Right Block (abbreviated as RB), b1b4b7 as Up Block (abbreviated as UB), b2b5b8 as Central Block (abbreviated as CB) and b3b6b9 as Down Block (abbreviated as DB).

A move that can be determined by scanning a single block is called a "single block move", while a move that requires the cross reference of two blocks is called a "double block move" such as left block move, up block move, up left block move, center middle block move, down right block move, etc.

4.2. FUNDAMENTAL MOVES

1) Single block move

Here we find the 1 in question can only be entered into grid (45), so as to avoid two 1's appearing either in the same row or column of central block. This is not only because both rows 5 and 6 have 1, but also the 1 in row 4 can neither be placed at grid (41) or grid (42) (which would contradict with the 1 in box 2) nor at any other grids already filled; just so we can gradually recognize the relationships of numbers among rows, columns and grids in the block, which is the skill of a block move.

The above first step was using central block move to place 1 at grid (45), abbreviated as $1_1(45)$ CB, where the subscript 1 indicates that this is the "first step".

2) Double block move

Since each box is located in the intersection of two perpendicular blocks, we can simultaneously use both horizontal and vertical block moves to gradually find out the fillable number. There are altogether nine double block moves: up-left (UL), central-left (CL), down-left (DL), up-middle (UM), central-middle (CM), down-middle (DM), up-right (UR), central-right (CR) and down-right (DR).

Here we find 2 can only be entered into box 8 (grid (48) or grid (58)), because in right block both box 7 and box 9 have 8; had we entered 2 into grid (48), it would contradict with the 2 in row 4 of central block. Hence by double scanning of central and right blocks, we can only entered 2 into grid (58), abbreviated as 2₂(58)CR.

3) Terminating move (t)

After each move, we should scan each related row, column and box to see if there is only one grid remained to be filled; if so, we should terminate it right away by filling in the very last number so that more easy target could reveal.

4) Row move (r)

Scanning unfilled grids of each row to gradually find among unfilled numbers a potential one to fill that won't cause any conflict with the existing numbers in each column and each box.

5) Column move (c)

Scanning unfilled grids of each column to gradually find among unfilled numbers a potential one to fill that won't cause any conflict with the existing numbers in each row and each box.

6) Box move (b)

Scanning unfilled grids of each box to gradually find among unfilled numbers a potential one to fill that won't cause any conflict with the existing numbers in each row and each column.

7) Grid move (g)

Scanning unfilled grids of each row, column and box to gradually find among unfilled numbers a potential one to fill that won't cause any conflict with the existing numbers in its situated row, column and box. Unlike the above row column combo, after locating a grid we still need to preclude more than one potential unfilled number. Therefore, sometimes even the veterans would find the grid move "nowhere to set foot in". We first introduce the traditional solving methods, and later introduce our "unique secret skills".

8) Law of unique solution (u)

Suppose that a number has only two potential grids to fit in a row, column or box in attempting row column combo. If the choice of one of them would cause multiple solutions of the puzzle, then the number in question needs to be filled into the other grid. Sudoku puzzles do not allow multiple solutions to screw up the logical reasoning needed in the solving process.

4.3. EDUCATIONAL MOVES

Puzzle 1

When facing a
y-junction, we don't
simply take one road.
Rather, be prepared
for some easy way to
pop up.

5*			6*	2*				
1*							4*	
								1*
			1*		4*		7*	
2*								
					3*			
	3*					6* 2*		
				8*		2*		
	4*	7*						

Figure 74. Figure 1 for Puzzle 1

For the puzzle in
Figure 74, we can take
to the thirteenth step
as shown in Figure 75.

6

$$4_8$$
r1 4_{10} c7

5*		48	6*	2*	1_1			
1*	27						4*	611
7 ₁₂							26	1*
3 ₁₃			1*		4*		7*	25
3 ₁₃ 2*						4 ₁₀		
49			24		3*			
	3*	22				6*		
				8*		2*		
	4*	7*			23			

Figure 75. Figure 2 for Puzzle 1

The situation shown in Figure 76 allows us to take

7₁₄r1: 7c9b9.

5*		48	6*	2*	11	7 ₁₄		
1*	27						4*	611
7 ₁₂							26	1*
3 ₁₃			1*		4*		7*	25
2*						410		
49		·	24		3*			
	3*	2_2				6*		7?
				8*		2*		7?
	4*	7*			23			

Figure 76. Figure 3 for Puzzle 1

The situation shown in Figure 77 allows us to take the next twenty one steps in Figure 78. $3_{15}c7: 3(18)(19)$ $4_{17}7_{18}6_{19}9_{20}r8$ $1_{32}b9 \qquad 8_{34}b5$ $7_{35}c4$

5*		48	6*	2*	11	7 ₁₄	3?	3?
1*	27						4*	611
7 ₁₂							26	1*
3 ₁₃			1*		4*		7*	25
2*						4 ₁₀		
49			24		3*			
	3*	22				6*		
				8*		2*		
	4*	7*			23			

Figure 77. Figure 4 for Puzzle 1

5*		48	6*	2*	1_1	7 ₁₄		
1*	27		7 ₃₅	325			4*	611
7 ₁₂	627	326		4 ₂₄			26	1*
3 ₁₃		630	1*		4*		7*	25
2*			8 ₃₄		6 ₂₈	4 ₁₀		
49			24		3*	1 ₃₃	629	
	3*	2_2	4 ₂₃	1 ₂₂		6*		7 ₃₁
619			3 ₁₆	8*	7 ₁₈	2*	3 ₂₀	4 ₁₇
	4*	7*	·	621	23	3 ₁₅	1 ₃₂	

Figure 78. Figure 5 for Puzzle 1

Now we are facing a y- junction to choose between 8(42) and 8(47) as shown in Figure 79.

	1	1						
5*		48	6*	2*	1_1	7_{14}		
1*	27		7 ₃₅	3 ₂₅			4*	611
7 ₁₂	627	3 ₂₆		4 ₂₄			26	1*
3 ₁₃	8?	630	1*		4*	8?	7*	25
2*			834		628	4 ₁₀		
49			24		3*	1 ₃₃	629	
	3*	2_2	4 ₂₃	122		6*		7 ₃₁
619			316	8*	7 ₁₈	2*	3 ₂₀	4 ₁₇
	4*	7*		621	23	315	1 ₃₂	

Figure 79. Figure 6 for Puzzle 1

As displayed in Figure 80, taking the road of 8(42), we would come to a dead end.

5*	No8	4_{8}	6*	2*	1_1	7_{14}	No8	No8
1*	27		7 ₃₅	325			4*	611
7 ₁₂	627	3 ₂₆		4 ₂₄			26	1*
3 ₁₃	81	630	1*		4*		7*	25
2*			834		628	4 ₁₀		
49			24		3*	1 ₃₃	629	82
	3*	22	4 ₂₃	1 ₂₂		6*	83	7 ₃₁
619			316	8*	7 ₁₈	2*	3 ₂₀	4 ₁₇
	4*	7*		621	2 ₃	3 ₁₅	1 ₃₂	

Figure 80. Figure 7 for Puzzle 1

Therefore, we should take the road not taken, namely 8_{36} r4: $8(42) \rightarrow 8(69)$

→No8r1 in Figure 81.

 \rightarrow 8(78)

5* 6* 2* 48 1₁ 7_{14} 1* 7_{35} 4* 27 3_{25} 611 $3_{\underline{26}}$ 1* 7_{12} 26 6_{27} 4_{24} 1* 4* 7* 3_{13} 836 25 630 2* 4_{10} 834 6_{28} 3* 49 24 1_{33} 629 3* 6* 4_{23} 2_2 7_{31} 1_{22} 2* 6_{19} 316 8* $7_{\underline{18}}$ 320 4₁₇ 7* 4* 23 6_{21} 3₁₅ 1_{32}

Figure 81. Figure 8 for Puzzle 1

We thus complete the puzzle in

Figure 82.

9₃₇r1: 9c7b7

5*	937	48	6*	2*	11	7 ₁₄	852	351
1*	27	838	7 ₃₅	325	562	961	4*	611
7 ₁₂	627	3 ₂₆	959	4 ₂₄	863	564	26	1*
3 ₁₃	543	630	1*	945	4*	8 ₃₆	7*	25
2*	7 ₄₀	141	834	547	628	4 ₁₀	350	949
49	839	944	24	7 ₄₆	3*	1 ₃₃	629	548
855	3*	22	4 ₂₃	1 ₂₂	960	6*	5 ₅₃	7 ₃₁
619	142	557	316	8*	7 ₁₈	2*	320	417
956	4*	7*	5 ₅₈	621	23	315	1 ₃₂	854

Figure 82. Figure 9 for Puzzle 1

After taking 5_1b1 6_2b9 8_3b5 in Figure 84 of the puzzle in Figure 83, we spot two sets of flipflops.

2*	3*							
				8*		5*		
7*								
			3*		1*			6*
	8*	5*						
			2*					
1*							2*	
		6*		4*				
						7*	3*	
		Figure	83.	Figure	1 for P	uzzle 2		

As we can see the flipflop 23(26)(29) leads us nowhere, while 58(81)(91) would help! We can take 34b3: 58(81)(91).

2*	3*							
				8*	2/3	5*		3/2
7*	51							
			3*		1*			6*
	8*	5*						
			2*		83			
1*		34				62	2*	
5/8		6*		4*				
8/5						7*	3*	

Figure 84. Figure 2 for Puzzle 2

We can now complete the puzzle as in Figure 85.

 $7_{12}b3$ $7_{15}r2$

 $2_{19}1_{20}3_{21}r5\\$

 $5_{25}g$ $1_{28}6_{29}c5$

1₃₉b7 4₄₂b8

 $4_{52}b1$ $5_{25}g$

2*	3*	953	532	1 ₂₈	7 ₁₈	444	658	849
4 ₅₂	638	140	959	8*	26	5*	7 ₁₅	38
7*	51	850	661	37	462	139	960	2_{23}
954	455	211	3*	7 ₁₇	1*	827	526	6*
3 ₂₁	8*	5*	463	629	964	219	120	7 ₁₆
637	1 ₂₂	7 ₁₃	2*	525	83	3 ₂₄	4 ₄₂	943
1*	7 ₁₂	34	835	9 ₃₀	5 ₃₄	62	2*	436
548	210	6*	7 ₁₄	4*	35	945	847	141
8 ₅₁	9 ₅₆	457	1 ₃₁	29	633	7*	3*	546

Figure 85. Figure 3 for Puzzle 2

Puzzle 3

For the puzzle in
Figure 86, we can take
to the sixteenth step as
shown in Figure 87.

	9*							1*
				2*		4*		
			3*					
2*		8*		6*				
							9*	5*
					1*			
			4*			8*	2*	
1*	5*							
7*								

Figure 86. Figure 1 for Puzzle 3

 1_15_2r7

8₄b3

25c2

 $599_{10}r4$

7₁₁r7

 $8_{12}b8$

 $9_{13}b4$

	9*			514		27		1*
			13	2*		4*		9 ₁₅
	25	16	3*	9 ₁₃				8 ₁₆
2*		8*	59	6*	9 ₁₀			
				3?	3?		9*	5*
				3?	1*		8 ₁₂	28
			4*	11	52	8*	2*	7 ₁₁
1*	5*							
7*	84							

Figure 87. Figure 2 for Puzzle 3

As in Figure 87, we need to choose from column 5 or 6 for 3 to be in box 5, but the latter would run into the dilemma in Figure 88.

	9*			5 ₁₄		27		1*
			13	2*		4*		9 ₁₅
	25	16	3*	9 ₁₃				816
2*		8*	59	6*	9 ₁₀			
				3?			9*	5*
				3?	1*		8 ₁₂	2_{8}
			4*	11	52	8*	2*	7 ₁₁
1*	5*							
7*	84			No#				

Figure 88. Figure 3 for Puzzle 3

Therefore, we can

Take in Figure 89

3₁₇b5:
3c5b5→No#(95),

but with the question

mark left behind.

What number to fill in

(95)? (See Figure 90)

You guessed it, it is 3!

That's the exactly

place for 3! What we

are playing is Sudoku,

the Japanese meaning

of which is "Unique

Number Placement".

Now, as in Figure 91,
let us take a step back,
as in Figure 87, prior
to the seventeenth step
and ask: What number
to fill in (95)?

	9*			514		27		1*
			13	2*		4*		9 ₁₅
	25	16	3*	9 ₁₃				816
2*		8*	59	6*	9 ₁₀			
					3 ₁₇		9*	5*
					1*		8 ₁₂	2_{8}
			4*	11	52	8*	2*	7 ₁₁
1*	5*							
7*	84			?				

Figure 89. Figure 4 for Puzzle 3

	9*			514		27		1*
			13	2*		4*		9 ₁₅
	25	16	3*	9 ₁₃				816
2*		8*	59	6*	9 ₁₀			
			2		3 ₁₇		9*	5*
					1*		8 ₁₂	2_{8}
			4*	11	52	8*	2*	7 ₁₁
1*	5*							
7*	84			3				

Figure 90. Figure 5 for Puzzle 3

	0*			5		2		1 😾
	9*			5 ₁₄		27		1*
			13	2*		4*		9 ₁₅
	25	16	3*	9 ₁₃				8 ₁₆
2*		8*	59	6*	9 ₁₀			
							9*	5*
					1*		8 ₁₂	28
			4*	11	52	8*	2*	711
1*	5*					·		
7*	84			?				

Figure 91. Figure 6 for Puzzle 3

Let us now look back to those two choices between columns 5 and 6 in box 5 for the number 3. Because of 3(95) as in Figure 92, the right choice has to be column 6.

	9*			514		27		1*
			13	2*		4*		9 ₁₅
	25	16	3*	9 ₁₃				816
2*		8*	59	6*	9 ₁₀			
					32		9*	5*
					1*		8 ₁₂	2_{8}
			4*	1_1	52	8*	2*	7 ₁₁
1*	5*							
7*	84			31				

Figure 92. Figure 7 for Puzzle 3

Since things are straighten out, let us go back to Figure 90.

We can continue to the twenty-third step as shown in Figure 93.

421b5

	9*			5 ₁₄		27		1*
			13	2*		4*		9 ₁₅
	25	16	3*	9 ₁₃				816
2*		8*	59	6*	9 ₁₀			
			2 ₁₈	819	3 ₁₇		9*	5*
			7 ₂₂	4 ₂₁	1*		8 ₁₂	2_{8}
			4*	11	52	8*	2*	711
1*	5*			7 ₂₃				
7*	84			320				

Figure 93. Figure 8 for Puzzle 3

From the inferences displayed in Figure 94, we can take $6_{24}g: 59(61)(63)$ $\rightarrow 3c2b2$

	9*			5 ₁₄		27		1*
			13	2*		4*		9 ₁₅
	25	16	3*	9 ₁₃				8 ₁₆
2*	3?	8*	59	6*	9 ₁₀			
			2 ₁₈	819	317		9*	5*
5/9	3?	9/5	7 ₂₂	4 ₂₁	1*		8 ₁₂	2_{8}
	?		4*	11	52	8*	2*	7 ₁₁
1*	5*			7 ₂₃				
7*	84			3 ₂₀		·		

Figure 94. Figure 9 for Puzzle 3

From the situation shown in Figure 95, we can take $6_{25}3_{26}$ r6: 59(61)(63)

in Figure 96.

	9*			514		27		1*
			13	2*		4*		9 ₁₅
	25	16	3*	9 ₁₃				816
2*		8*	59	6*	9 ₁₀			
			2 ₁₈	819	3 ₁₇		9*	5*
5/9		9/5	7 ₂₂	4 ₂₁	1*		8 ₁₂	28
	624		4*	11	52	8*	2*	7 ₁₁
1*	5*			7 ₂₃				
7*	84			320				

Figure 95. Figure 10 for Puzzle 3

What number to fill in (22)? The grid move again! Accordingly, we take $7_{27}g$

1218

in Figure 96.

	9*			514		27		1*
	?		13	2*		4*		9 ₁₅
	25	16	3*	9 ₁₃				816
2*		8*	59	6*	9 ₁₀			
			2 ₁₈	819	3 ₁₇		9*	5*
	3 ₂₆		7 ₂₂	4 ₂₁	1*	625	8 ₁₂	2_{8}
	624		4*	11	52	8*	2*	7 ₁₁
1*	5*			7 ₂₃				
7*	84			320				

Figure 96. Figure 11 for Puzzle 3

Finally, we can complete the puzzle in Figure 97.

 4_{30} r5

3₃₆c7

3₄₇c9

650r3

446	9*	660	859	514	7 ₃₈	27	355	1*
856	727	361	13	2*	662	4*	554	9 ₁₅
5 ₅₁	25	16	3*	9 ₁₃	439	7 ₃₇	650	8 ₁₆
2*	1 ₃₂	8*	59	6*	9 ₁₀	3 ₃₆	740	441
629	4 ₃₀	7 ₂₈	2 ₁₈	819	317	1 ₃₁	9*	5*
953	3 ₂₆	5 ₅₂	7 ₂₂	4 ₂₁	1*	625	8 ₁₂	2_{8}
357	624	9 ₅₈	4*	11	52	8*	2*	711
1*	5*	244	663	7 ₂₃	864	9 ₃₅	4 ₄₂	347
7*	84	4 ₄₃	949	320	245	5 ₃₄	1 ₃₃	648

Figure 97. Figure 12 for Puzzle 3

For the puzzle in
Figure 98, we can take
to the twentyninth step
as shown in Figure 99.

	6*					1*	
	7*	2*					
			3*				
1*		5*		3*			
				2*	8*		
4*							
					7*		2*
5*			1*				
			4*		3*		

Figure 98. Figure 1 for Puzzle 4

 1_24_3b1

 $2_{11}7_{12}6_{13}c1\\$

420r5

5₂₄b9

5₂₅r5

	6*	4 ₃	2 ₁₅			527	1*	
	7*	2*		18	5 ₂₈	4 ₂₃		
	51	12	3*	4 ₂₂				
1*		5*		3*	4 ₂₁			
7 ₁₂			5 ₂₅	2*	17	8*		420
4*						16		526
6 ₁₃	14			529	3 ₁₆	7*	4 ₁₀	2*
5*	49	3 ₁₇	1*	719	2 ₁₄			
211		7 ₁₈	4*			3*	524	15

Figure 99. Figure 2 for Puzzle 4

Now, we come to a y-junction as shown in Figure 100: 8(42) or 8(44).

	6*	43	2 ₁₅			527	1*	
	7*	2*		18	5 ₂₈	4 ₂₃		
	51	12	3*	4 ₂₂				
1*	8?	5*	8?	3*	4 ₂₁			
7 ₁₂			5 ₂₅	2*	17	8*		420
4*						16		526
613	14			529	3 ₁₆	7*	4 ₁₀	2*
5*	49	3 ₁₇	1*	7 ₁₉	2 ₁₄			
211		7 ₁₈	4*			3*	524	15

Figure 100. Figure 3 for Puzzle 4

From Figure 100, we can see that $8_{30}\text{r4: }8(44) \\ \rightarrow 8(73)\&679\text{r6b5} \\ \rightarrow \text{No\#(63),}$ to be taken in Figure 101.

	6*	43	2 ₁₅			527	1*	
	7*	2*		18	5 ₂₈	4 ₂₃		
	51	12	3*	4 ₂₂				
1*		5*	81	3*	4 ₂₁			
7 ₁₂			5 ₂₅	2*	17	8*		420
4*		No#	7?	6?	9?	16		526
613	14	82		529	316	7*	4 ₁₀	2*
5*	49	3 ₁₇	1*	7 ₁₉	2 ₁₄			
2 ₁₁		7 ₁₈	4*			3*	5 ₂₄	15

Figure 101. Figure 4 for Puzzle 4

After the thirtysixth step, from the situation shown in Figure 102, we can take

937c3:9r6b5
as in Figure 103.

	6*	43	2 ₁₅			527	1*	
	7*	2*		18	5 ₂₈	4 ₂₃		
	51	12	3*	4 ₂₂				
1*	8 ₃₀	5*		3*	4 ₂₁			
7 ₁₂	3 ₃₂		525	2*	17	8*		4 ₂₀
4*	2 ₃₁			9?	9?	16	3 ₃₆	526
613	14	834	935	529	3 ₁₆	7*	4 ₁₀	2*
5*	49	3 ₁₇	1*	719	2 ₁₄			
211	933	7 ₁₈	4*			3*	524	15

Figure 102. Figure 5 for Puzzle 4

Finally, we can complete the puzzle in Figure 103.

 $7_{41}c4$

852	6*	4 ₃	2 ₁₅	947	7 ₄₈	527	1*	3 ₅₁
3 ₅₃	7*	2*	842	18	5 ₂₈	4 ₂₃	955	650
954	51	12	3*	4 ₂₂	643	262	7 ₆₁	859
1*	8 ₃₀	5*	640	3*	4 ₂₁	963	264	760
7 ₁₂	3 ₃₂	937	525	2*	17	8*	639	420
4*	2 ₃₁	638	7 ₄₁	846	949	16	3 ₃₆	526
613	14	834	935	529	316	7*	4 ₁₀	2*
5*	49	3 ₁₇	1*	719	2 ₁₄	656	858	957
211	9 ₃₃	7 ₁₈	4*	644	845	3*	524	15

Figure 103. Figure 6 for Puzzle 4

We can take to the thirtyfifth step in Figure 105 of the puzzle in Figure 104. 5₂c1 7₈2₉c7 2₁₅b1 3₁₇c6 3₁₉c7 9₂₀b4 9₂₂b9 2₂₉r4 4₃₄b2

6*				7*				
	3*					9*		
						5*		
1*			5*			4*		
7*		2*			8*			
				3*			7*	
		3*					2*	
	5*		9*					

Figure 104. Figure 1 for Puzzle 5

It's time for a chain of flipflops. Let us start from box 8 and then expand the chain to cover the entire right block as displayed in Figure 106.

6*		9 ₃₁		7*	54	29	329	
52	3*		2_{28}			9*		7 ₁₄
2 ₁₅	7 ₁₃			9 ₂₀	3 ₁₇	5*		
1*			5*	2 ₂₆	7 ₁₀	4*	9 ₂₃	3 ₂₄
7*	9 ₃₀	2*	3 ₁₈	4 ₃₄	8*		57	
31	4 ₃₃	53			9 ₂₁	78	835	2 ₂₅
9 ₃₂	2 ₁₆			3*			7*	56
		3*	7 ₁₁	55			2*	922
	5*	7 ₁₂	9*		227	319		

Figure 105. Figure 2 for Puzzle 5

We are going to introduce here a brand new move, called "the residue of flpflops chain move".

6*		9 ₃₁		7*	54	29	329	8/4
52	3*		2_{28}			9*	1/6	7 ₁₄
2 ₁₅	7 ₁₃			9 ₂₀	3 ₁₇	5*	6/1	4/8
1*			5*	2 ₂₆	7 ₁₀	4*	9 ₂₃	3 ₂₄
7*	9 ₃₀	2*	3 ₁₈	4 ₃₄	8*	1/6	57	6/1
31	4 ₃₃	53	1/6	6/1	9 ₂₁	78	835	2 ₂₅
932	2 ₁₆			3*			7*	56
		3*	7 ₁₁	55			2*	9 ₂₂
	5*	7 ₁₂	9*		2 ₂₇	319		1/6

Figure 106. Figure 3 for Puzzle 5

In Figure 107, we can find the residue 4(98) in column 8. So, we can take 4_{36} c8: rcf-16(28)(38) in Figure 108.

6*		9 ₃₁		7*	54	29	329	8/4
		9 31		7 .	34		-	
52	3*		2_{28}			9*	1/6	7_{14}
2 ₁₅	7 ₁₃			9 ₂₀	3 ₁₇	5*	6/1	4/8
1*			5*	2 ₂₆	7 ₁₀	4*	9 ₂₃	3 ₂₄
7*	9 ₃₀	2*	3 ₁₈	4 ₃₄	8*	1/6	57	6/1
31	4 ₃₃	53			9 ₂₁	78	835	2_{25}
9 ₃₂	2 ₁₆			3*			7*	56
		3*	7 ₁₁	55			2*	9 ₂₂
	5*	7 ₁₂	9*		2 ₂₇	319	4	1/6

Figure 107. Figure 4 for Puzzle 5

As a result, we can take to the fortythird step as shown in Figure 109. 4_{43} r2

6*		9 ₃₁		7*	54	29	329	8/4
52	3*		2_{28}			9*	1/6	7 ₁₄
2 ₁₅	7 ₁₃			9 ₂₀	3 ₁₇	5*	6/1	4/8
1*			5*	2 ₂₆	7 ₁₀	4*	9 ₂₃	3 ₂₄
7*	9 ₃₀	2*	3 ₁₈	4 ₃₄	8*	1/6	57	6/1
3 ₁	4 ₃₃	53			9 ₂₁	7 ₈	835	2_{25}
9 ₃₂	2 ₁₆			3*			7*	56
		3*	7 ₁₁	55		·	2*	9 ₂₂
	5*	7 ₁₂	9*		227	319	436	1/6

Figure 108. Figure 5 for Puzzle 5

In order to have a better read, we expand the chain further as displayed in Figure 110.

6*		9 ₃₁		7*	54	29	329	8/4
52	3*	4 ₄₃	2_{28}	841		9*	1/6	7 ₁₄
2 ₁₅	7 ₁₃			9 ₂₀	3 ₁₇	5*	6/1	4/8
1*			5*	2 ₂₆	7 ₁₀	4*	9 ₂₃	3 ₂₄
7*	9 ₃₀	2*	3 ₁₈	4 ₃₄	8*	1/6	57	6/1
31	4 ₃₃	53			9 ₂₁	78	835	2 ₂₅
9 ₃₂	2 ₁₆		838	3*	4 ₄₀	6/1	7*	56
4 ₃₇		3*	7 ₁₁	55		842	2*	922
839	5*	7 ₁₂	9*		227	319	436	1/6

Figure 109. Figure 6 for Puzzle 5

We can easily spot 4
as the residue of
box 4. Hence, we
take
444b4: rcf16(26)(34)
as shown in

Figure 111.

6*		9 ₃₁	4	7*	54	29	329	8/4
52	3*	443	2 ₂₈	841	6/1	9*	1/6	7 ₁₄
2 ₁₅	7 ₁₃		1/6	9 ₂₀	3 ₁₇	5*	6/1	4/8
1*			5*	2 ₂₆	7 ₁₀	4*	9 ₂₃	3 ₂₄
7*	9 ₃₀	2*	3 ₁₈	4 ₃₄	8*	1/6	57	6/1
31	4 ₃₃	53	6/1	1/6	9 ₂₁	78	835	2 ₂₅
9 ₃₂	2 ₁₆	1/6	838	3*	4 ₄₀	6/1	7*	56
4 ₃₇	6/1	3*	7 ₁₁	55	1/6	842	2*	9 ₂₂
839	5*	7 ₁₂	9*	6/1	2 ₂₇	319	4 ₃₆	1/6

Figure 110. Figure 7 for Puzzle 5

Now, we are ready to break the whole thing up in Figure 112.

6*		9 ₃₁	444	7*	54	29	329	8/4
52	3*	4 ₄₃	2_{28}	841	6/1	9*	1/6	7 ₁₄
2 ₁₅	7 ₁₃		1/6	9 ₂₀	3 ₁₇	5*	6/1	4/8
1*			5*	2 ₂₆	7 ₁₀	4*	9 ₂₃	324
7*	9 ₃₀	2*	3 ₁₈	4 ₃₄	8*	1/6	57	6/1
31	4 ₃₃	53	6/1	1/6	9 ₂₁	78	835	2 ₂₅
9 ₃₂	2 ₁₆	1/6	838	3*	4 ₄₀	6/1	7*	56
437	6/1	3*	7 ₁₁	55	1/6	842	2*	922
839	5*	7 ₁₂	9*	6/1	2_{27}	319	436	1/6

Figure 111. Figure 8 for Puzzle 5

6*	146	9 ₃₁	444	7*	54	29	329	845
52	3*	4 ₄₃	2_{28}	841	660	9*	162	7 ₁₄
2 ₁₅	7 ₁₃	847	159	9 ₂₀	3 ₁₇	5*	663	464
1*	849	650	5*	2_{26}	7 ₁₀	4*	9 ₂₃	3 ₂₄
7*	9 ₃₀	2*	3 ₁₈	4 ₃₄	8*	153	57	654
31	4 ₃₃	53	658	157	9 ₂₁	78	835	2 ₂₅
932	2 ₁₆	151	838	3*	4 ₄₀	652	7*	56
4 ₃₇	648	3*	7 ₁₁	55	161	842	2*	9 ₂₂
839	5*	7 ₁₂	9*	656	227	319	4 ₃₆	155

Figure 112. Figure 9 for Puzzle 5

We can take to the seventh step in Figure 114 of the puzzle in Figure 113.

31c4

57b2

				2*	3*	6*		
	1*						5*	
3*		2*		7*				
			5*				4*	
6*								
			1*					8*
	5*		4*					
7*						3*		

Figure 113. Figure 1 for Puzzle 6

58				2*	3*	6*		
	1*	34					5*	
							3 ₃	
3*		2*		7*				
			5*				4*	32
6*		57	31					
	35		1*					8*
	5*		4*	36				
7*						3*		

Figure 114. Figure 2 for Puzzle 6

Normally, it's too
early to take the "two
roads" approach. But
let us try it for row 9
in Figure 115 to take a
choice between 4(93)
and 4(99).

58				2*	3*	6*		
	1*	34					5*	
							33	
3*	4?	2*		7*				
			5*				4*	32
6*	4?	57	31					
	35		1*					8*
	5*		4*	36				
7*		4?				3*		4?

Figure 115. Figure 3 for Puzzle 6

The choice of
4(93) would
lead us to the
dilemma as
demonstrated in
Figure 116.

58				2*	3*	6*	14	42
	1*	34					5*	
							33	
3*		2*		7*				
			5*				4*	32
6*		57	31					
	35		1*			4 ₃	No5	8*
	5*		4*	36		No5	No5	No5
7*		41				3*	No5	15

Figure 116. Figure 4 for Puzzle 6

So in Figure 117, we take

$$4_9$$
r9: 4(93)
 \rightarrow 4(19)
 \rightarrow 4(77)
 \rightarrow 1(18)
 \rightarrow 1(99)
 \rightarrow No5b9.

58		4 ₁₀		2*	3*	6*		
	1*	34					5*	
							3 ₃	
3*	4?	2*		7*				5 ₁₃
			5*				4*	32
6*	4?	57	31					
4 ₁₁	35		1*			5 ₁₂		8*
	5*		4*	36				
7*						3*		49

Figure 117. Figure 5 for Puzzle 6

We can take to the thirteenth step in

Figure 117

4₁₀r1: 4c2b2

5₁₂b9

and in Figure 118 take

 $2_{14}7_{15}r7\&2_{16}r8:2c6b5.$

58		4 ₁₀		2*	3*	6*		
	1*	34					5*	
							3 ₃	
3*		2*		7*				5 ₁₃
			5*		2?		4*	32
6*		57	31		2?			
411	35		1*		7 ₁₅	5 ₁₂	2 ₁₄	8*
2 ₁₆	5*		4*	36		·		
7*						3*		49

Figure 118. Figure 6 for Puzzle 6

We then take to the fortyseventh step in Figure 119.

. 6₁₈7₁₉b1 1₂₂b2
6₂₃r7 6₂₅c9 2₂₉r5
8₃₈b7 8₃₉c4

58	719	4 ₁₀	940	2*	3*	6*	838	141
9 ₄₆	1*	34	628			7 ₃₄	5*	2 ₃₂
847	217	618	7 ₃₃			435	33	942
3*		2*	839	7*			626	5 ₁₃
1 ₂₂	844	7 ₂₁	5*	945	627	229	4*	32
6*		57	31		230	843		7 ₃₇
411	35	9 ₂₄	1*	623	7 ₁₅	512	2 ₁₄	8*
2 ₁₆	5*		4*	36			7 ₃₆	625
7*	620		2 ₃₁			3*		49

Figure 119. Figure 7 for Puzzle 6

In Figure 120, the equilibrium of the chain of flipflops is maintained, i.e. all flipflops involved in each row, column or box are cancellable.

58	719	4 ₁₀	940	2*	3*	6*	838	141
946	1*	34	628	4/8	8/4	7 ₃₄	5*	2 ₃₂
847	2 ₁₇	618	7 ₃₃	5/1	1/5	435	3 ₃	942
3*	9/4	2*	839	7*	4/1	1/9	626	5 ₁₃
1 ₂₂	844	7 ₂₁	5*	945	627	229	4*	32
6*	4/9	57	31	1/4	2 ₃₀	843	9/1	7 ₃₇
4 ₁₁	35	9 ₂₄	1*	623	7 ₁₅	5 ₁₂	2 ₁₄	8*
2 ₁₆	5*		4*	36	9	9/1	7 ₃₆	625
7*	620		2 ₃₁	8/5	5/8	3*	1/9	49

Figure 120. Figure 8 for Puzzle 6

In Figure 120, we can find the residue 9(86) in box 6 and take 948b6: rcf-58(95)(96), which forces us to take all the flops in Figure 121.

58	719	4 ₁₀	940	2*	3*	6*	838	141
946	1*	34	6_{28}	857	458	7 ₃₄	5*	2 ₃₂
847	2 ₁₇	618	7 ₃₃	360	359	435	3 ₃	942
3*	453	2*	839	7*	155	950	626	5 ₁₃
1 ₂₂	844	7 ₂₁	5*	945	627	229	4*	32
6*	954	57	31	456	230	843	151	7 ₃₇
411	35	9 ₂₄	1*	623	7 ₁₅	512	2 ₁₄	8*
2 ₁₆	5*	863	4*	36	948	149	7 ₃₆	625
7*	620	164	2 ₃₁	861	562	3*	952	49

Figure 121. Figure 9 for Puzzle 6

We can readily take the first thirty-five steps of the puzzle in Figure 122 as shown in Figure 123.

9*					6*	8*	
4*			7*				
					2*		
	8*					1*	7*
		4*	2*				
	7*	8*		1*			
		9*			4*		
3*							

Figure 122. Figure 1 for Puzzle 7

7 ₁ r1	4 ₇ c8
1 ₁₁ b5	2 ₁₂ b8
3 ₁₄ b6	8 ₁₅ 9 ₁₆ 6 ₁₇ c5
1 ₂₂ c1	1 ₂₃ r9
9 ₂₈ b3	9 ₃₃ r5:
9c9b7	

9*		71	127	5 ₁₈		6*	8*	
4*		819		7*		1 ₂₆		
1 ₂₂				8 ₁₅		2*	72	
2 ₁₃	8*	48		9 ₁₆			1*	7*
76	1 ₂₄		4*	2*	835	9 ₃₃		
	929		75	1 ₁₁		8 ₃₄	47	2 ₁₂
	7*	9 ₂₈	8*	4 ₁₀	1*		2 ₃₂	
820		2 ₃₁	9*	3 ₁₄	74	4*		1 ₂₅
3*	49	1 ₂₃		617		7 ₃	9 ₃₀	8 ₂₁

Figure 123. Figure 2 for Puzzle 7

Although we spot a blank grid in box 9 of Figure 124, we are not sure what number can fit there.

-	•		_					
9*		7_1	1_{27}	5 ₁₈		6*	8*	
4*		819		7*		1 ₂₆		
1 ₂₂				815	4/9	2*	72	9/4
2 ₁₃	8*	48		9 ₁₆		3/5	1*	7*
76	1 ₂₄		4*	2*	835	9 ₃₃		
5/6	929		75	111		834	47	2 ₁₂
6/5	7*	9 ₂₈	8*	4 ₁₀	1*	5/3	2 ₃₂	
820	5/6	2 ₃₁	9*	3 ₁₄	74	4*	6/5	1 ₂₅
3*	49	1 ₂₃		617		7 ₃	9 ₃₀	8 ₂₁

Figure 124. Figure 3 for Puzzle 7

We can expand the chain of flipflops in Figure 124 as far as we can so that the equilibrium is mantained as in Figure 125.

We can take

3₃₆r3: rcf-56(32)(33) &49(36)(39)

6₃₇r4: rcf-35(44)(47)

and

 $3_{38}(28)g$

in Figure 126.

Finally, we can break up the flipflop chain in Figure 126 by taking all flips and complete the puzzle as shown in Figure 127.

9*		71	127	5 ₁₈		6*	8*	
4*		819		7*		1 ₂₆		5/3
1 ₂₂	6/5	5/6		8 ₁₅	4/9	2*	72	9/4
2 ₁₃	8*	48	5/3	9 ₁₆		3/5	1*	7*
76	1 ₂₄	3/5	4*	2*	835	9 ₃₃	5/3	6/5
5/6	929	6/3	75	1 ₁₁	3/5	834	47	2 ₁₂
6/5	7*	9 ₂₈	8*	4 ₁₀	1*	5/3	2 ₃₂	3/6
820	5/6	2 ₃₁	9*	3 ₁₄	74	4*	6/5	1 ₂₅
3*	49	1 ₂₃		617		7 ₃	9 ₃₀	8 ₂₁

Figure 125. Figure 4 for Puzzle 7

9*		71	127	5 ₁₈		6*	8*	
4*		819		7*		1 ₂₆	3 ₃₈	5/3
1 ₂₂	6/5	5/6	3 ₃₆	8 ₁₅	4/9	2*	72	9/4
2 ₁₃	8*	48	5/3	9 ₁₆	637	3/5	1*	7*
76	1 ₂₄	3/5	4*	2*	835	9 ₃₃	5/3	6/5
5/6	929	6/3	75	1 ₁₁	3/5	8 ₃₄	47	2 ₁₂
6/5	7*	9 ₂₈	8*	4 ₁₀	1*	5/3	2 ₃₂	3/6
820	5/6	2 ₃₁	9*	3 ₁₄	74	4*	6/5	1 ₂₅
3*	49	1 ₂₃		617		7 ₃	9 ₃₀	8 ₂₁

Figure 126. Figure 5 for Puzzle 7

9*	355	71	127	5 ₁₈	257	6*	8*	458
4*	256	819	6_{62}	7*	9 ₆₃	25	3 ₃₈	539
1 ₂₂	654	5 ₅₁	3 ₃₆	8 ₁₅	460	2*	72	959
2 ₁₃	8*	48	546	9 ₁₆	637	345	1*	7*
76	1 ₂₄	349	4*	2*	835	9 ₃₃	540	648
544	929	650	7 ₅	1 ₁₁	347	834	47	2 ₁₂
643	7*	9 ₂₈	8*	4 ₁₀	1*	5 ₅₂	2 ₃₂	3 ₅₃
820	542	2 ₃₁	9*	3 ₁₄	74	4*	641	1 ₂₅
3*	49	1 ₂₃	261	617	564	7 ₃	9 ₃₀	8 ₂₁

Figure 127. Figure 6 for Puzzle 7

We can readily take
the first thirtyfive
steps of the puzzle in
Figure 128 as shown
in Figure 129.

	5*		6*			2*		
				8*				
								9*
		7*		4*			3*	
5*						1*		
2*								
	6*	4*					7*	
			2*		5*			
			1*					

Figure 128. Figure 1 for Puzzle 8

$2_25_31_4r7$	1_{10} r4
4 ₁₁ b6	
5 ₁₂ 1 ₁₃ c5	
622c6	6 ₂₃ c3
7 ₃₂ b6	8 ₃₃ c6
9 ₃₄ c5	

427	5*		6*	1 ₁₃		2*	835	
626		29	520	8*		4 ₂₈	1 ₁₆	9*
		1 ₁₄	4 ₂₁	28			519	625
	110	7*		4*	27	624	3*	5 ₁₈
5*					622	1*	26	
2*		623		5 ₁₂	1 ₁₅		9 ₃₄	
14	6*	4*			833	5 ₃	7*	2_2
			2*	631	5*		429	1 ₁₇
	25	51	1*	7 ₃₂	411		630	

Figure 129. Figure 2 for Puzzle 8

We first come up with the chain in Figure 130. Note that 7/3(16) will be added to maintain the equilibrium as shown in Figure 131.

427	5*		6*	1 ₁₃		2*	835	3/7
626	7/3	29	520	8*	3/7	4 ₂₈	1 ₁₆	9*
		1 ₁₄	4 ₂₁	28		7/3	519	625
9/8	110	7*	8/9	4*	27	624	3*	5 ₁₈
5*				9/3	622	1*	26	
2*		623		5 ₁₂	1 ₁₅		9 ₃₄	
14	6*	4*	9/3	3/9	833	53	7*	22
			2*	631	5*	·	429	1 ₁₇
	25	51	1*	7 ₃₂	411		630	

Figure 130. Figure 3 for Puzzle 8

We can take

9₃₆r1: rcf37(16)(19)

and

9₃₇b2: rcf37(16)(26)

in Figure 132,

427	5*		6*	1 ₁₃	7/3	2*	835	3/7
626	7/3	29	520	8*	3/7	4 ₂₈	1 ₁₆	9*
		1 ₁₄	4 ₂₁	28		7/3	519	625
9/8	110	7*	8/9	4*	27	624	3*	5 ₁₈
5*				9/3	622	1*	26	
2*		623		5 ₁₂	1 ₁₅		9 ₃₄	
14	6*	4*	9/3	3/9	833	53	7*	22
			2*	631	5*		429	1 ₁₇
	25	51	1*	7 ₃₂	4 ₁₁		630	

Figure 131. Figure 4 for Puzzle 8

We shall expand the chain by further adding 7/3(54) and 3/7(64) in Figure 133.

427	5*	9 ₃₆	6*	1 ₁₃	7/3	2*	835	3/7
626	7/3	29	520	8*	3/7	4 ₂₈	1 ₁₆	9*
		1 ₁₄	4 ₂₁	2_{8}	937	7/3	519	625
9/8	110	7*	8/9	4*	27	624	3*	5 ₁₈
5*				9/3	622	1*	26	
2*		623		5 ₁₂	1 ₁₅		9 ₃₄	
14	6*	4*	9/3	3/9	833	5 ₃	7*	2_2
			2*	631	5*		429	1 ₁₇
	25	51	1*	7 ₃₂	411		630	

Figure 132. Figure 5 for Puzzle 8

Unlike the previous puzzles, we can right away take all the flips in column 4 of this chain as shown in Figure 134.

4 ₂₇	5*	9 ₃₆	6*	1 ₁₃	7/3	2*	835	3/7
626	7/3	29	520	8*	3/7	4 ₂₈	1 ₁₆	9*
		1 ₁₄	4 ₂₁	28	937	7/3	519	625
9/8	110	7*	8/9	4*	27	624	3*	5 ₁₈
5*			7/3	9/3	622	1*	26	
2*		623	3/7	5 ₁₂	1 ₁₅		9 ₃₄	
14	6*	4*	9/3	3/9	833	53	7*	2_2
			2*	631	5*		429	1 ₁₇
	25	51	1*	7 ₃₂	411		630	

Figure 133. Figure 6 for Puzzle 8

Then we take all flips for the chain related, followed by three block moves as shown in Figure 135.

427	5*	936	6*	1 ₁₃	7/3	2*	835	3/7
626	7/3	29	520	8*	3/7	4 ₂₈	1 ₁₆	9*
		1 ₁₄	4 ₂₁	28	937	7/3	519	625
9/8	110	7*	838	4*	27	624	3*	5 ₁₈
5*			739	9/3	622	1*	26	
2*		623	340	5 ₁₂	1 ₁₅		9 ₃₄	
14	6*	4*	941	3/9	833	53	7*	2_2
			2*	631	5*		429	1 ₁₇
	25	51	1*	7 ₃₂	411		630	

Figure 134. Figure 7 for Puzzle 8

Now by adding 3/7(22) to maintain the equilibrium for the remaining chain, we cantake 848b1: rcf-37(16)(19).

427	5*	9 ₃₆	6*	1 ₁₃	7/3	2*	835	3/7
626	7/3	29	520	8*	3/7	4 ₂₈	1 ₁₆	9*
848	3/7	1 ₁₄	4 ₂₁	28	937	7/3	519	625
9 ₄₂	110	7*	838	4*	27	624	3*	5 ₁₈
5*			7 ₃₉	944	622	1*	26	
2*		623	340	5 ₁₂	1 ₁₅		9 ₃₄	
14	6*	4*	941	343	833	53	7*	22
7 ₄₆	9 ₄₅		2*	631	5*		429	1 ₁₇
	25	51	1*	7 ₃₂	411	947	630	

Figure 135. Figure 8 for Puzzle 8

We can finally complete the puzzle as shown in Figure 136.

427	5*	9 ₃₆	6*	1 ₁₃	7 ₅₈	2*	835	359
626	7 ₅₆	29	520	8*	357	4 ₂₈	1 ₁₆	9*
848	355	1 ₁₄	4 ₂₁	28	937	7 ₅₄	519	625
9 ₄₂	110	7*	838	4*	27	624	3*	5 ₁₈
5*	861	3 ₅₃	739	944	622	1*	26	463
2*	462	623	340	5 ₁₂	1 ₁₅	860	9 ₃₄	7 ₆₄
14	6*	4*	941	343	833	53	7*	2_2
746	945	852	2*	631	5*	351	429	1 ₁₇
349	25	51	1*	7 ₃₂	411	947	630	850

Figure 136. Figure 9 for Puzzle 8

We can take to the fourteenth step in Figure 138 of the puzzle in Figure 137.

22c1 79b5 914b3

3*			5*			6*		
					7*		2*	
	2*						7*	4*
			3*	1*				
4*		8*						7*
				2*		9*		
5*			1*					

Figure 137. Figure 1 for Puzzle 9

The 3 in box 5 restricts 3 of box 4 to be in column 5 as shown in Figure 138, which triggers the moves in row 7 1₁₅3₁₆5₁₇r7: 3c5b4.

3*		7 ₁₂	5*	3?	24	6*		
				3?	7*		2*	
22				3?	15	71		
	2*						7*	4*
7 ₁₃			3*	1*				28
			26	79				
4*	9 ₁₄	8*	6_{18}	517	3 ₁₆	27	1 ₁₅	7*
			7 ₁₀	2*		9*		
5*	7 ₁₁	23	1*					

Figure 138. Figure 2 for Puzzle 9

Again, the 4 in box 8 restricts 4 of box 5 to be in column 6 as shown in Figure 139, which triggers the of move in box 6 419b6: 4c6b5.

3*		7 ₁₂	5*		24	6*		
					7*		2*	
2_2					15	71		
	2*						7*	4*
7 ₁₃			3*	1*	4?			28
			26	79	4?			
4*	9 ₁₄	8*	618	517	316	27	1 ₁₅	7*
			7 ₁₀	2*		9*		
5*	7 ₁₁	2 ₃	1*	419				

Figure 139. Figure 3 for Puzzle 9

We can then take to the twentyeighth step in Figure 140.

 $4_{25}1_{26}r1$

5₂₈b7

3*	4 ₂₅	7 ₁₂	5*		24	6*		1 ₂₆
					7*	4 ₂₁	2*	
2_2			427		15	71	5 ₂₈	
	2*						7*	4*
7 ₁₃			3*	1*				28
			26	79				
4*	9 ₁₄	8*	618	517	316	27	1 ₁₅	7*
			7 ₁₀	2*	824	9*	420	522
5*	7 ₁₁	2 ₃	1*	419	9 ₂₃			

Figure 140. Figure 4 for Puzzle 9

Now, it's time to look at the following chain of flipflops in Figure 141.

3*	4 ₂₅	7 ₁₂	5*	8/9	24	6*	9/8	1 ₂₆
8/9			9/8		7*	4 ₂₁	2*	
2_2			427		15	71	5 ₂₈	8/9
1/6	2*		8/9	9/8			7*	4*
7 ₁₃			3*	1*				28
9/8			26	79				
4*	9 ₁₄	8*	618	517	3 ₁₆	27	1 ₁₅	7*
6/1			7 ₁₀	2*	824	9*	4 ₂₀	522
5*	711	23	1*	419	9 ₂₃			

Figure 141. Figure 5 for Puzzle 9

Look at the only grid
left to be filled in box
7, where 3 is the
residue of the chain in
question! So, we take
3 ₂₉ b7: rcf-89(18)(39)
in Figure 142.

3*	425	7 ₁₂	5*	8/9	24	6*	9/8	1 ₂₆
8/9			9/8		7*	4 ₂₁	2*	329
2_2			427		15	71	5 ₂₈	8/9
1/6	2*		8/9	9/8			7*	4*
7 ₁₃			3*	1*				2_{8}
9/8			26	79				
4*	9 ₁₄	8*	618	517	316	27	1 ₁₅	7*
6/1			7 ₁₀	2*	824	9*	420	522
5*	711	23	1*	419	9 ₂₃			

Figure 142. Figure 6 for Puzzle 9

We can continue to take seven more moves in Figure 143 $6_{32}g$ $3_{34}c8$ and break down as in Figure 144!

3*	4 ₂₅	7 ₁₂	5*	8/9	24	6*	9/8	1 ₂₆
8/9			9/8	631	7*	4 ₂₁	2*	329
2_2			427	3 ₃₀	15	71	5 ₂₈	8/9
1/6	2*	3 ₃₅	8/9	9/8			7*	4*
7 ₁₃			3*	1*				2_{8}
9/8			26	79			3 ₃₄	632
4*	9 ₁₄	8*	618	517	316	27	1 ₁₅	7*
6/1	3 ₃₆		7 ₁₀	2*	824	9*	420	522
5*	7 ₁₁	2 ₃	1*	4 ₁₉	9 ₂₃	3 ₃₇	633	838

Figure 143. Figure 7 for Puzzle 9

Now, we can see 8 in box 9 will force us to take all the flops of the chain in question, excluding the flipflops 16(41)(81).

3*	4 ₂₅	7 ₁₂	5*	8/9	24	6*	9/8	1 ₂₆
8/9			9/8	631	7*	4 ₂₁	2*	329
2_2			427	3 ₃₀	15	71	5 ₂₈	8/9
1/6	2*	335	8/9	9/8			7*	4*
7 ₁₃			3*	1*				28
9/8			26	79			3 ₃₄	632
4*	9 ₁₄	8*	618	517	316	27	1 ₁₅	7*
6/1	3 ₃₆		7 ₁₀	2*	824	9*	4 ₂₀	522
5*	7 ₁₁	23	1*	419	9 ₂₃	3 ₃₇	633	838

Figure 144. Figure 8 for Puzzle 9

Thereafter, we can complete the puzzle rather easily as shown in Figure 145.

654c2

3*	4 ₂₅	7 ₁₂	5*	942	24	6*	840	1 ₂₆
946	161	560	843	631	7*	4 ₂₁	2*	329
2_2	848	649	427	3 ₃₀	15	71	5 ₂₈	939
158	2*	3 ₃₅	944	845	656	163	7*	4*
7 ₁₃	654	452	3*	1*	555	850	941	28
847	562	9 ₅₁	26	79	453	564	3 ₃₄	632
4*	9 ₁₄	8*	618	517	316	27	1 ₁₅	7*
657	3 ₃₆	159	7 ₁₀	2*	824	9*	420	522
5*	7 ₁₁	2 ₃	1*	419	9 ₂₃	3 ₃₇	633	838

Figure 145. Figure 9 for Puzzle 9

We can take to the sixth step in
Figure 146 of the puzzle in Figure 147.

22b2 43b6 46r2

3*			4*				
						5*	7*
			1*				
1*	6*				3*		
		2*			8*		
4*			8*				
	2*	7*		6*			
		5*					
					4*		

Figure 146. Figure 1 for Puzzle 10

3*				4*				
	46						5*	7*
				1*				
1*	6*	81	45			3*		
			2*			8*		
4*		2_2		8*				
	2*	4 ₄	7*		6*			
			5*		43			
						4*		

Figure 147. Figure 2 for Puzzle 10

In the setting of flipflops of Figure 148, 6 is the residue of column 5.

3*				4*	5/7			
	46			6			5*	7*
				1*	7/5			
1*	6*	81	45	5/7		3*		
			2*	7/5		8*		
4*		22		8*				
	2*	44	7*		6*			
			5*		4 ₃			
						4*		

Figure 148. Figure 3 for Puzzle 10

So, in Figure 149 we take the residue move 67c5: rcf-57(45)(55), followed by the middle block move 68MB.

3*				4*				
	46			67			5*	7*
				1*				
1*	6*	81	45			3*		
			2*			8*		
4*		22	68	8*				
	2*	44	7*		6*			
			5*		43			
						4*		

Figure 149. Figure 4 for Puzzle 10

In the setting of flipflops of Figure 150, we can see 6 being the residue of column 5.

3*				4*				
	46		·	67		·	5*	7*
				1*				
1*	6*	81	45			3*		
			2*		1	8*	4/6	6/4
4*		2_2	68	8*				
	2*	4 ₄	7*		6*			
			5*		4 ₃			
						4*		

Figure 150. Figure 5 for Puzzle 10

Therefore, we take the residue move 1₉r5: rcf-46(58)(59) in Figure 151.

3*				4*				
	46			67			5*	7*
				1*				
1*	6*	81	45			3*		
			2*		19	8*		
4*		22	68	8*				
	2*	44	7*		6*			
			5*		4 ₃			
						4*		

Figure 151. Figure 6 for Puzzle 10

In the setting of flipflops of Figure 152, we can see 3 and 9 being the residue of box 5.

3*				4*				
	46			67			5*	7*
				1*				
1*	6*	81	45	5/7	9	3*		
			2*	7/5	19	8*		
4*		22	68	8*	3			
	2*	44	7*		6*			
			5*		43			
						4*		

Figure 152. Figure 7 for Puzzle 10

Therefore, we take 3₁₀9₁₁b5: rcf-57(45)(55), followed by the next

Eleven steps in

Figure 153.

 $3_{13}r2$ $8_{14}b6$

 $1_{18}c2$ $2_{21}r2$

3*	1 ₁₈			4*				
815	46	922	3 ₁₃	67	2 ₂₁	120	5*	7*
2 ₁₆				1*				
1*	6*	81	45		911	3*		
			2*		19	8*		
4*		2_2	68	8*	3 ₁₀			
	2*	4 ₄	7*		6*			
	817	119	5*		43			
			1 ₁₂		814	4*		

Figure 153. Figure 8 for Puzzle 10

Now let us look at box 1 of Figure 154, we should take 623b1: u57c3b1c6b4 in Figure 155 to avoid possible multiple solutions.

3*	1 ₁₈	7/5		4*	5/7			
815	46	9 ₂₂	3 ₁₃	67	2 ₂₁	1_{20}	5*	7*
2 ₁₆		5/7		1*	7/5			
1*	6*	81	45		911	3*		
			2*		19	8*		
4*		2_2	68	8*	3 ₁₀			
	2*	44	7*		6*			
	817	119	5*		43			
			1 ₁₂		814	4*		

Figure 154. Figure 9 for Puzzle 10

We also add two flipflops 7/5(13) and 5/7(32) in Figure 155.

3*	1 ₁₈	7/5		4*	5/7			
815	46	9 ₂₂	3 ₁₃	67	2 ₂₁	120	5*	7*
2 ₁₆	5/7	623		1*	7/5			
1*	6*	81	45		911	3*		
			2*		19	8*		
4*		2_2	68	8*	3 ₁₀			
	2*	44	7*		6*			
	817	119	5*		43			
			1 ₁₂		8 ₁₄	4*		

Figure 155. Figure 10 for Puzzle 10

In order to get a better view of the situation, let us expland the chain of flipflops as displayed in Figure 156.

3*	119	7/5		4*	5/7			
816	46	9 ₂₂	3 ₁₃	68	2 ₁₂	1 ₂₁	5*	7*
217	5/7	623		1*	7/5		3/4	4/3
1*	6*	81	45	5/7	9 ₁₁	3*		
			2*	7/5	17	8*	4/6	6/4
4*		2_2	69	8*	3 ₁₀			
	2*	4 ₄	7*		6*			
	8 ₁₈	120	5*		43			
			1 ₁₅		814	4*		

Figure 156. Figure 11 for Puzzle 10

In order to speed up
the solving process,
let us further extend
the chain of flipflops
to much larger extent
as displayed in
Figure 157.

3*	119	7/5		4*	5/7			
8 ₁₆	46	9 ₂₂	3 ₁₃	68	2 ₁₂	1 ₂₁	5*	7*
2 ₁₇	5/7	623		1*	7/5		3/4	4/3
1*	6*	81	45	5/7	911	3*		
5/7			2*	7/5	17	8*	4/6	6/4
4*	7/5	22	69	8*	3 ₁₀	5/7		
	2*	44	7*		6*			
	8 ₁₈	120	5*		4 ₃			
7/5		5/7	1 ₁₅		814	4*		

Figure 157. Figure 12 for Puzzle 10

Now, we can readily take to the thirtysecond step as in Figure 158. $6_{29}2_{30}$ c7 7_{32} r8

3*	119	7/5		4*	5/7	629		
816	46	9 ₂₂	3 ₁₃	68	2 ₁₂	1 ₂₁	5*	7*
217	5/7	623		1*	7/5		3/4	4/3
1*	6*	81	45	5/7	9 ₁₁	3*		
5/7	9 ₂₅	3 ₂₄	2*	7/5	17	8*	4/6	6/4
4*	7/5	22	69	8*	3 ₁₀	5/7		
9 ₂₈	2*	44	7*		6*			
627	8 ₁₈	120	5*		43	2 ₃₀	7 ₃₂	
7/5	3 ₂₆	5/7	1 ₁₅	2 ₃₁	8 ₁₄	4*		

Figure 158. Figure 13 for Puzzle 10

We come to the point to break the chain almost all the way through as shown in Figure 159.

3*	119	5 ₃₆		4*	7 ₄₂	629		
816	46	9 ₂₂	3 ₁₃	68	2 ₁₂	1 ₂₁	5*	7*
217	7 ₃₅	623		1*	543		3/4	4/3
1*	6*	81	45	7 ₄₁	911	3*		
7 ₃₇	9 ₂₅	3 ₂₄	2*	540	17	8*	4/6	6/4
4*	5 ₃₄	22	69	8*	3 ₁₀	7 ₃₃		
9 ₂₈	2*	4 ₄	7*		6*			
627	8 ₁₈	120	5*		43	2 ₃₀	7 ₃₂	
5 ₃₈	3 ₂₆	739	1 ₁₅	2 ₃₁	814	4*		

Figure 159. Figure 14 for Puzzle 10

Finally, we can easily complete the puzzle in Figure 160. 5_{44} c7

3*	119	5 ₃₆	947	4*	7_{42}	6_{29}	8 ₆₁	2_{62}
816	46	9 ₂₂	3 ₁₃	68	2 ₁₂	1_{21}	5*	7*
217	7 ₃₅	623	846	1*	543	945	3 ₅₁	4 ₅₂
1*	6*	81	45	7 ₄₁	911	3*	263	564
7 ₃₇	9 ₂₅	3 ₂₄	2*	540	17	8*	453	654
4*	5 ₃₄	2_2	69	8*	3 ₁₀	7 ₃₃	957	158
9 ₂₈	2*	44	7*	349	6*	544	159	860
627	8 ₁₈	1 ₂₀	5*	948	4 ₃	2 ₃₀	7 ₃₂	350
5 ₃₈	326	739	1 ₁₅	2 ₃₁	814	4*	655	956

Figure 160. Figure 15 for Puzzle 10

4. WASTEFUL MOVES

Puzzle 11

Among 5000 Sudoku
puzzles with 17 initial
values in (2), I found
the puzzle in
Figure 161 is a rare
unsolvable one!

					1*			8*
5*							2*	
	4*			6*				
			2*			4*		
8*						3*		
		1*						
	2*					7*	4*	
				9*	5*			
			8*			·		

Figure 161. Figure 1 for Puzzle 11

We can easily take to the fifteenth step as shown in Figure 162 8_2 r7 8_3 r3 1_8 69r2 4_{11} b4,

				211	1*			8*
5*	84	69				18	2*	41
110	4*	2 ₁₂		6*	83			
			2*			4*	86	
8*						3*		
2 ₁₃		1*		85				
	2*	82				7*	4*	
				9*	5*	87		215
			8*		2 ₁₄			

Figure 162. Figure 2 for Puzzle 11

we found that no 2 could be filled in column 8 as shown in Figure 91.

				211	1*	No2		8*
5*	84	69				18	2*	41
110	4*	212		6*	83	No2		
			2*			4*	86	
8*						3*		
213		1*		85		No2		
	2*	82				7*	4*	
				9*	5*	87		215
			8*		214	No2		

Figure 163 Figure 3 for Puzzle 11

Puzzle 12

Unfortunately or fortunately, I further found the puzzles in Figures 164 and 167 are also rare unsolvable ones!

			6*		7*	8*		
	4*	2*						
			3*	5*				2*
	7*						1*	
8*				4*				
		5*		2*				
1*						7*		
			9*					

Figure 164. Figure 1 for Puzzle 12

We can take the first eight steps in
Figure 165 for the puzzle in Figure 164.

2₁r1

7₆b5

			6*		7*	8*	21	
	4*	2*						
			3*	5*	88		77	2*
24	7*						1*	
8*			75	4*	26			
		5*		2*				
1*	23					7*		
			9*			2_2		

Figure 165. Figure 2 for Puzzle 12

We shall find that no 1 can be filled in box 5 as indicated in Figure 166.

 $7_{7}8_{8}r4$

			6*		7*	8*	21	
	4*	2*						
			3*	5*	8_8		77	2*
24	7*		No1	No1	No1		1*	
8*			75	4*	26			
		5*		2*				
1*	23					7*		
			9*			2_2		

Figure 166. Figure 3 for Puzzle 12

Puzzle 13

For the puzzle of
Figure 167, we can
take the first thirty
steps as shown in
Figure 168.

4*			6*				2*	
							1*	
	8*							
				3*		8*		5*
		6*				3*		
2* 5*								
5*	3*					7*		
			2*		1*			
			4*					

Figure 167. Figure 1 for Puzzle 13

2 ₂ b8	1 ₈ 4 ₉ r7
3 ₁₁ b6	3 ₁₂ r1
4 ₁₄ b8	6 ₁₅ r4
8 ₁₆ b2	8 ₁₇ 5 ₁₈ c9
4 ₂₃ c3	6 ₂₅ c2
6 ₂₆ b9	7 ₂₉ b6.

4*			6*				2*	3 ₁₂
	26						1*	822
	8*			27			5 ₁₈	7 ₂₈
		4 ₂₃		3*	23	8*	615	5*
816		6*				3*		22
2*		31				110		4 ₁₄
5*	3*	25				7*	49	18
9 ₃₀	4 ₂₄	8 ₂₁	2*	729	1*	519	3 ₁₃	626
	625		4*	520	311	24	817	927

Figure 168. Figure 2 for Puzzle 13

Next, we spot the grid (17), where only 9 fits. So we take $9_{31}g$ in Figure 169 and we face a y-junction in column 5.

4*			6*	1?		9 ₃₁	2*	3 ₁₂
	26						1*	822
	8*			27			5 ₁₈	7 ₂₈
		4 ₂₃		3*	23	8*	615	5*
816		6*		1?		3*		2_2
2*		31				1 ₁₀		4 ₁₄
5*	3*	25				7*	49	18
9 ₃₀	4 ₂₄	8 ₂₁	2*	729	1*	519	3 ₁₃	626
	625		4*	520	3 ₁₁	24	817	927

Figure 169. Figure 3 for Puzzle 13

Road 1. 1(15)

Case1. 1(31)

4*	No3	No3	6*	11		9 ₃₁	2*	3 ₁₂
63	26	No3				45	1*	822
12	8*	98	37	27	46	64	5 ₁₈	7 ₂₈
		4 ₂₃		3*	23	8*	615	5*
816		6*				3*		2_2
2*		31				110		4 ₁₄
5*	3*	25				7*	49	18
9 ₃₀	4 ₂₄	8 ₂₁	2*	729	1*	519	3 ₁₃	626
	625		4*	520	3 ₁₁	24	8 ₁₇	9 ₂₇

Figure 170. Figure 4 for Puzzle 13

Case2. 1(33)

From Figures 170 and 171, we see that the first road took us to the dead end.

4*			6*	11		9 ₃₁	2*	3 ₁₂
64	26	97		No#		46	1*	822
33	8*	12		27		65	5 ₁₈	7 ₂₈
		4 ₂₃		3*	23	8*	615	5*
816		6*				3*		22
2*		31				1 ₁₀		4 ₁₄
5*	3*	25				7*	49	18
9 ₃₀	4 ₂₄	821	2*	729	1*	519	3 ₁₃	626
	625		4*	520	3 ₁₁	24	817	927

Figure 171. Figure 5 for Puzzle 13

Road 2. 1(55)

From Figure 172, the road not taken leads to nowhere either.

Therefore, this puzzle is unsolvable. What a lesson to learn!

4*			6*			931	2*	3 ₁₂
64	26			45		No#	1*	822
3 ₃	8*		12	27			5 ₁₈	7 ₂₈
		4 ₂₃		3*	2 ₃	8*	615	5*
816		6*		11		3*		2_2
2*		31				1 ₁₀		4 ₁₄
5*	3*	25				7*	49	18
9 ₃₀	424	8 ₂₁	2*	729	1*	519	3 ₁₃	626
	625		4*	520	3 ₁₁	2_{4}	817	927

Figure 172. Figure 6 for Puzzle 13

The puzzle in
Figure 173 is a rare
one with seventeen
initial values, with
two solutions as in
Figures 174 and 175!

4*			7*					5*
							7*	
			2*					
6* 5*	3*					8*		
5*						2*		
				1*				
					4*	1*		
	7*							
		1*	5*				9*	

Figure 173. Figure 1 for Puzzle 14

4*	6	8	7*	3	1	9	2	5*
1	5	2	8	4	9	3	7*	6
7	9	3	2*	5	6	4	8	1
6*	3*	7	4	2	5	8*	1	9
5*	1	4	9	8	7	2*	6	3
8	2	9	6	1*	3	5	4	7
9	8	6	3	7	4*	1*	5	2
2	7*	5	1	9	8	6	3	4
3	4	1*	5*	6	2	7	9*	8

Figure 174. Figure 2 for Puzzle 14

4*	6	8	7*	3	1	9	2	5*
1	5	2	9	4	8	3	7*	6
7	9	3	2*	5	6	4	8	1
6*	3*	7	4	2	5	8*	1	9
5*	1	4	8	9	7	2*	6	3
8	2	9	6	1*	3	5	4	7
9	8	6	3	7	4*	1*	5	2
2	7*	5	1	8	9	6	3	4
3	4	1*	5*	6	2	7	9*	8

Figure 175. Figure 3 for Puzzle 14

Here is another one!
The puzzle in
Figure 176 will lead to
two solutions as
shown in
Figures 177 and 178.

1*							8*
			3*		7*		
6*							
	3*				5*	2*	
		1*					6*
	7*						
		2*		1*		4*	
					3*	5*	
		6*					

Figure 176. Figure 1 for Puzzle 15

1*	5	3	7	9	2	4	6	8*
2	9	4	8	3*	6	7*	1	5
6*	8	7	5	1	4	2	9	3
4	3*	1	9	6	8	5*	2*	7
5	2	8	1*	4	7	9	3	6*
9	7*	6	3	2	5	1	8	4
3	8	5	2*	7	1*	6	4*	9
7	6	2	4	8	9	3*	5*	1
4	1	9	6*	5	3	8	7	2

Figure 177. Figure 2 for Puzzle 15

1*	5	3	7	9	4	2	6	8*
2	9	4	8	3*	6	7*	1	5
6*	8	7	5	1	2	4	9	3
4	3*	1	9	6	8	5*	2*	7
5	2	8	1*	4	7	9	3	6*
9	7*	6	3	2	5	1	8	4
3	8	5	2*	7	1*	6	4*	9
7	6	2	4	8	9	3*	5*	1
4	1	9	6*	5	3	8	7	2

Figure 178. Figure 3 for Puzzle 15

5. SITUATIONAL MOVES

Puzzle 16

For the puzzle in
Figure 179, if I told
you that I could fill
1, 2, 3 in those grids
in Figure 180, would
you believe me?

4*				8*	2*			
1*							6*	
		5*				7*		2*
	6*		3*					
	9*							
			6*	5*			3*	
3*						2*		
			1*					

Figure 179. Figure 1 for Puzzle 16

How in the world can we see them? In fact, there are some hidden numbers as indicated in Figure 181, that might help you!

4*				8*	2*			
1*	2			3			6*	
		5*				7*	1	2*
	6*		3*					
	9*							
			6*	5*			3*	
3*						2*		
			1*					

Figure 180. Figure 2 for Puzzle 16

In box 4, 1 and 6 can only be filled in (35) and (36) as shown.

Since 6 can only be filled in either (45) or (46), where 1 should be avoided.

4*				8*	2*			
1*							6*	
				1/6	6/1			
		5*		6?	6?	7*		2*
	6*		3*					
	9*							
			6*	5*			3*	
3*						2*		
			1*					

Figure 181. Figure 3 for Puzzle 16

Otherwise, we could flip flop 1 and 6 in Figure 182, if we were able to complete the puzzle so that multiple solutions would be obtained.

4*				8*	2*			
1*							6*	
				1/6	6/1			
		5*		6/1	1/6	7*		2*
	6*		3*					
	9*							
			6*	5*			3*	
3*						2*		
			1*					

Figure 182. Figure 4 for Puzzle 16

Now, could we fill 1 in (42) as shown in Figure 183? The answer is no, since that is exactly the right spot for 3. So the right spot for 1 is (48).

4*				8*	2*			
1*							6*	
	1?	5*				7*		2*
	6*		3*					
	9*							
			6*	5*			3*	
3*						2*		
			1*					

Figure 183. Figure 5 for puzzle 16

Next, let us look at column 5.

Where can we fit 3 in Figure 184?

4*				8*	2*			
1*							6*	
				1/6	6/1			
	3	5*				7*		2*
	6*		3*					
	9*							
			6*	5*			3*	
3*						2*		
			1*					

Figure 184. Figure 6 for puzzle 16

Now, could we fill 3 in (95) as shown in Figure 185? The answer is no, since that is exactly the right spot for 2. So the right spot for 3 is (25).

14				04	0*			
4*				8*	2*			
1*							6*	
				1/6	6/1			
	3	5*				7*		2*
	6*		3*					
	9*							
			6*	5*			3*	
3*						2*		
			1*	3?				

Figure 185.

Figure 7 for puzzle 16

Could we fill 2 at (23) as in Figure 186?
Since 6 needs to be at (13) in row 1 and in turn at (91), 3 and 5 are forced to be at (33) and (31), as shown

4*				8*	2*			
1*		2?					6*	
	3	5*				7*		2*
	6*		3*					
	9*							
			6*	5*			3*	
3*						2*		
			1*					

in Figure 187, respectively.

Figure 186.

Figure 8 for puzzle 1

As a result, 9 would not be able to fit in box 1 at all!

Therefore, the right spot for 2 is (22).

4*		61		8*	2*			
1*		2?					6*	
54		33						
	3	5*				7*		2*
	6*		3*					
	9*							
			6*	5*			3*	
3*						2*		
62			1*					

Figure 187. Figure 9 for puzzle 16

Now, let us use the prescribed order to solve the puzzle in question restarting from Figure 188.

2233b6

35r4

4*				8*	2*			
1*							6*	
				1/6	6/1		21	
	35	5*		6/1	1/6	7*		2*
	6*		3*					
	9*		24					
			6*	5*			3*	
3*						2*		
			1*	22	3 ₃			

Figure 188. Figure 10 for puzzle 16

Next, to avoid the potential multiple solutions by flipflopping 1 and 6 as shown in Figure 188, we take in Figure 189 1_6 r4: u16r3b4r4b5.

4*				8*	2*			
1*							6*	
							21	
	35	5*				7*	16	2*
	6*		3*					
	9*		24					
			6*	5*			3*	
3*						2*		
			1*	22	3 ₃			

Figure 189. Figure 11 for puzzle 16

The rest is easy as in
Figure 190.

37c5: 16(35)(36) 68r1

313b8 314115r1

117c2 518b3 521r1

522c6: 5r5b8 923b1

428829c2 732c1

4*	7 ₃₀	68	5 ₂₁	8*	2*	3 ₁₄	9 ₃₁	1 ₁₅
1*	2 ₂₄	9 ₂₃	7 ₅₈	37	459	839	6*	540
519	8 ₁₈	39	960	656	155	4 ₄₃	21	7 ₄₂
833	3 ₁₀	5*	461	962	657	7*	16	2*
2 ₂₆	6*	152	3*	7 ₅₃	847	541	450	946
7 ₃₂	9*	4 ₅₁	24	154	522	612	849	3 ₁₃
927	4 ₂₈	2 ₂₀	6*	5*	7 ₃₇	1 ₁₆	3*	838
3*	1 ₁₇	7 ₃₅	8 ₂₁	463	964	2*	5 ₂₁	67
610	5 ₁₈	836	1*	2_2	3 ₃	944	7 ₃₄	4 ₄₅

7₃₄c8 8₄₇r5.

Figure 190. Figure 12 for puzzle 16

 9_{14} r1

The first fifteen steps of the puzzle in Figure 191 is easy. 1₂9₃c6₄r7 7₁₀b2 8₁₁b6 9₁₂b8

6₁₅c4

	4*					3*		
7*			5*					
								1*
	8*	9*						
			8*				7*	
		1*				6*		
3*						2*	8*	
				9*	1*			
				6*				

Figure 191. Figure 1 for Puzzle 17

We take this rare opportunity to show you the "intersection move" 7(74) as shown in

Figure 192.

15	4*		9 ₁₄			3*		
7*			5*	16				
			615					1*
	8*	9*	17					
			8*		9 ₁₃	18	7*	
	7 ₁₀	1*				6*	9 ₁₂	81
3*	12	64	7 ₁₆			2*	8*	93
				9*	1*			
				6*	811		19	

Figure 192. Figure 2 for Puzzle 17

Taking 7(75)/(76), we would run into the dilemma of having no 7 in column 4 as shown in Figure 193.

15	4*		9 ₁₄			3*		
7*			5*	16				
			615					1*
	8*	9*	17					
			8*		9 ₁₃	18	7*	
	7 ₁₀	1*	No7			6*	9 ₁₂	81
3*	12	64	No7	7?	7?	2*	8*	93
			No7	9*	1*			
			No7	6*	811		19	

Figure 193. Figure 3 for Puzzle 17

If we took 7(84)/(94), we would run into the dilemma of having no 7 in row 7 as shown in Figure 194.

15	4*		9 ₁₄			3*		
7*			5*	16				
			615					1*
	8*	9*	17					
			8*		9 ₁₃	18	7*	
	7 ₁₀	1*				6*	9 ₁₂	81
3*	12	64	No7	No7	No7	2*	8*	93
			7?	9*	1*			
			7?	6*	8 ₁₁		19	

Figure 194. Figure 4 for Puzzle 17

Thus we have

7(74): 7(75)/(76) \rightarrow No7c4 &7(84)/(94) \rightarrow No7r7

as shown in

Figure 195.

15	4*		9 ₁₄		7?	3*		
	-			1		<u>J</u> ,		
7*	6 ₁₈		5*	16	7?			
			615		7?			1*
	8*	9*	17	7 ₁₇	616			
619			8*		9 ₁₃	18	7*	
	7 ₁₀	1*	4 ₂₁			6*	9 ₁₂	81
3*	12	64	7 ₂₀	4?	4?	2*	8*	93
				9*	1*			
				6*	811		19	

Figure 195. Figure 5 for Puzzle 17

However, we shall follow the prescribed order to take four more steps as in Figure 196.

 $6_{18}b1$

15	4*	529	9 ₁₄	830	2 ₃₁	3*	626	7 ₂₅
7*	618	824	5*	16	3 ₃₄	922		
942			615	4 ₃₅	7 ₂₈	8 ₂₃	5 ₃₂	1*
	8*	9*	17	7 ₁₇	616			
619			8*	241	9 ₁₃	18	7*	
240	7 ₁₀	1*	4 ₂₁	3 ₃₉	5 ₃₈	6*	9 ₁₂	81
3*	12	64	7 ₂₀	5 ₃₇	4 ₃₆	2*	8*	93
833				9*	1*			627
	943			6*	811	·	19	

Figure 196. Figure 6 for Puzzle 17

Finally, as in
Figure 197, we can take $444g: 5(47) \longrightarrow 5(52) \longrightarrow 5(91) \longrightarrow No5b9$ as shown in

Figure 198.

15	4*	529	9 ₁₄	830	2 ₃₁	3*	626	7 ₂₅
7*	618	824	5*	16	3 ₃₄	9 ₂₂		
942			615	435	7 ₂₈	823	5 ₃₂	1*
	8*	9*	17	7 ₁₇	616	51		
619	52		8*	241	9 ₁₃	18	7*	
240	7 ₁₀	1*	4 ₂₁	339	5 ₃₈	6*	9 ₁₂	81
3*	12	64	7 ₂₀	537	4 ₃₆	2*	8*	93
833				9*	1*	No5	No5	627
53	9 ₄₃			6*	8 ₁₁	No5	19	No5

Figure 197. Figure 7 for Puzzle 17

Now, according to the situation shown in Figure 198, we can take in Figure 200

7₂₀4₂₁r7: 7c6b4\$4r7b6.

15	4*	529	9 ₁₄	830	2 ₃₁	3*	626	7 ₂₅
7*	618	824	5*	16	3 ₃₄	922		
942			615	435	7 ₂₈	823	5 ₃₂	1*
	8*	9*	17	7 ₁₇	616	444		
619			8*	241	9 ₁₃	18	7*	
240	7 ₁₀	1*	4 ₂₁	3 ₃₉	5 ₃₈	6*	9 ₁₂	81
3*	12	64	7 ₂₀	5 ₃₇	4 ₃₆	2*	8*	93
833				9*	1*			627
	943			6*	811		19	

Figure 198. Figure 8 for Puzzle 17

The rest is easy as in Figure 199.

922c7: 9r3b1

725b7 529830r1

334r2 339r6

942g

15	4*	529	9 ₁₄	830	2 ₃₁	3*	626	7 ₂₅
7*	618	824	5*	16	3 ₃₄	9 ₂₂	262	463
942	251	350	615	435	7 ₂₈	8 ₂₃	5 ₃₂	1*
547	8*	9*	17	7 ₁₇	616	444	361	264
619	348	4 ₄₅	8*	241	9 ₁₃	18	7*	549
240	7 ₁₀	1*	4 ₂₁	339	5 ₃₈	6*	9 ₁₂	81
3*	12	64	7 ₂₀	537	4 ₃₆	2*	8*	93
833	5 ₅₂	256	3 ₅₈	9*	1*	7 ₅₄	459	627
446	943	755	257	6*	811	5 ₅₃	19	360

Figure 199. Figure 9 for Puzzle 17

This very puzzle as shown in Figure 200 has many virtues that will teach us what Sudoku is really about.

				4*	7*		
			5*		3*		
	1*	8*					
3*					5*	4*	
		6*	1*				
			2*				
5*	2*			3*			
							1*
						6*	

Figure 200. Figure 1 for Puzzle 18

We can take to the eighth step 1_12_2r4

as in Figure 201.

In Figure 202, 2

can only fit (13)

or (16) in row 1.

				4 1/4		714	1	
				4*		7*	16	
			5*	15		3*		
	1*	8*						
3*		11				5*	4*	22
28		6*	1*					
			2*			1_7		
5*	2*			3*	14			
								1*
1 ₃							6*	

Figure 201. Figure 2 for Puzzle 18

If we took 2(13) in Figure 203, it would force no room for 5 to be in box 1.

		2?		4*	2?	7*	16	
			5*	15		3*		
	1*	8*						
3*		11				5*	4*	2_2
28		6*	1*					
			2*			17		
5*	2*			3*	14			
								1*
1 ₃							6*	

Figure 202. Figure 3 for Puzzle 18

So we take $\begin{array}{c}
29\text{r1:2(13)} \\
\rightarrow 3(12) \\
\rightarrow \text{No5b1}
\end{array}$ in Figure 204.

NI.5	2	22		1*	22	7*	1	
No5	3	2?		4*	2?	7*	16	
No5	No5	No5	5*	15		3*		
No5	1*	8*						
3*		11				5*	4*	2_2
28		6*	1*					
			2*			17		
5*	2*			3*	14			
								1*
1 ₃							6*	

Figure 203. Figure 4 for Puzzle 18

Since 3 hidden in column 6 of box 5 as shown, we can take 311r3: 3c6b5 and the next nineteen steps in Figure 205.

 $6_{13}b8$

				4*	29	7*	16	
		210	5*	15		3*		
	1*	8*						
3*		11				5*	4*	2_{2}
28		6*	1*		3?			
			2*		3?	17		
5*	2*			3*	14			
								1*
1 ₃							6*	

Figure 204. Figure 5 for Puzzle 18

5₁₆4₁₇r3 3₂₀b9
5₂₁c6:
34(65)(66)
6₂₂8₂₃b4 6₂₇g
We now face a stalemate.
Don't panic!

 $6_{12}r7$

627	3 ₃₀	5 ₃₁	8 ₂₃	4*	29	7*	16	9 ₂₆
		210	5*	15	622	3*	825	4 ₁₈
4 ₁₇	1*	8*	3 ₁₁			614	2 ₁₅	5 ₁₆
3*		11		624	8?	5*	4*	2_2
2_{8}		6*	1*		3/4	8?		8?
			2*	8?	4/3	17		613
5*	2*		612	3*	14			
8	628	329	No8	No8	No8		519	1*
13			No8	No8	5 ₂₁		6*	320

Figure 205. Figure 6 for Puzzle 18

There are only
(47) and (65)
for 8 to fit in
box 5, but 8(65)
would lead to
the dead end in
Figure 206.

627	3 ₃₀	5 ₃₁	8 ₂₃	4*	29	7*	16	9 ₂₆
		2 ₁₀	5*	15	622	3*	825	4 ₁₈
4 ₁₇	1*	8*	311			614	2 ₁₅	516
3*	No4	11		624	832	5*	4*	2_2
28	58	6*	1*					
No4	87	No4	2*			17		613
5*	2*	42	612	3*	14			
86	628	329		25		4 ₃	519	1*
1 ₃			41	85	5 ₂₁	24	6*	3 ₂₀

Figure 206. Figure 7 for Puzzle 18

So, in Figure 207,

we take

 $8_{32}b5: 34c6b5\& 8(65) \rightarrow 8(81) \rightarrow No8b6,$

 4_{33} c4:4(65) \rightarrow 4(73) \rightarrow 4(87) \rightarrow 2(97) \rightarrow 2(85) \rightarrow 8(81) \rightarrow 8(62) \rightarrow 2(52) \rightarrow No4b2.

627	3 ₃₀	5 ₃₁	823	4*	29	7*	16	9 ₂₆
7/9	9/7	210	5*	15	622	3*	825	4 ₁₈
417	1*	8*	3 ₁₁	9/7	7/9	614	2 ₁₅	516
3*	7/9	11	9/7	624	832	5*	4*	2_2
28	541	6*	1*	7/9	4 ₃₈	846	3 ₃₆	7 ₄₅
9/7	840	4 ₃₄	2*	539	3 ₃₇	17	7/9	6 ₁₃
5*	2*	7/9	612	3*	14	4 ₄₃	9/7	844
835	628	329	4 ₃₃		9/7		519	1*
13	4 ₄₂	9/7	7/9		5 ₂₁		6*	320

Figure 207. Figure 8 for Puzzle 18

Finally, we can readily complete this puzzle in Figure 208.

627	3 ₃₀	5 ₃₁	823	4*	29	7*	16	9 ₂₆
951	750	210	5*	15	622	3*	825	4 ₁₈
4 ₁₇	1*	8*	3 ₁₁	760	959	614	2 ₁₅	516
3*	949	11	748	624	832	5*	4*	2_2
28	541	6*	1*	947	4 ₃₈	846	3 ₃₆	7 ₄₅
7_{52}	840	4 ₃₄	2*	539	3 ₃₇	17	9 ₅₃	613
5*	2*	955	612	3*	14	4 ₄₃	7 ₅₄	844
835	628	329	4 ₃₃	262	7 ₅₈	9 ₆₁	519	1*
13	4 ₄₂	756	957	863	5 ₂₁	264	6*	320

Figure 208. Figure 9 for Puzzle 18

The puzzle of
Figure 209 can be
solved rather easily as
shown in Figure 210.

		1*	7*					
							5*	3*
5*	3*			2*				
			1*			7*		8*
6*								
4*	2*				5*		3*	
			6*			1*		

Figure 209. Figure 1 for Puzzle 19

1₃3₄9₅r1 6₁₁b4 5₁₂ r2 2₁₃b4 3₁₄ 9₁₅b2 2₁₇c4 2₁₈c3 9₂₃b5 9₂₄3₂₅8₂₆6₂₇r7 4₃₀c4 8₃₂r4

237	59	1*	7*	3 ₃₅	953	636	827	454
746	650	4 ₄₀	230	848	1 ₁₇	955	5*	3*
847	951	3 ₃₄	58	649	4 ₅₂	239	7 ₁₅	1 ₁₆
5*	3*	7 ₂₀	8 ₂₁	2*	613	456	1 ₁₈	957
9 ₄₃	4 ₄₂	2 ₃₈	1*	55	36	7*	67	8*
6*	12	8 ₂₂	4 ₃₁	959	7 ₆₀	31	219	5 ₁₀
4*	2*	624	9 ₂₅	14	5*	823	3*	7 ₁₄
3 ₃₃	7 ₆₂	5 ₁₂	6*	4 ₅₈	861	1*	944	2 ₂₈
13	863	941	329	7 ₆₄	2 ₃₂	511	4 ₄₅	626

Figure 210. Figure 2 for Puzzle 19

Would the flipflopping of 9(32) and 7(38) with 7(82) and 9(88) cause multiple solutions?

2 ₃₇	59	1*	7*	335	No8	636	827	
71			230	No8	1_{17}		5*	3*
82	9	3 ₃₄	58	No8	No8	239	7 ₁₅	1 ₁₆
5*	3*	7 ₂₀	8 ₂₁	2*	6 ₁₃		1 ₁₈	
		2 ₃₈	1*	55	36	7*	67	8*
6*	12	822	4 ₃₁			31	219	510
4*	2*	624	9 ₂₅	14	5*	823	3*	7 ₁₄
3 ₃₃		5 ₁₂	6*			1*	9	2 ₂₈
13	7		329	83	2 ₃₂	511		626

Figure 211. Figure 3 for Puzzle 19

The answer is no, since the new 7(32) would conflict 7(21) in box1 as displayed in Figure 212. We need to look at the surroundings.

237	59	1*	7*	3 ₃₅		636	827	
9?			230		1 ₁₇		5*	3*
9?		3 ₃₄	58			239	7 ₁₅	1 ₁₆
5*	3*	7 ₂₀	8 ₂₁	2*	613		1 ₁₈	
No4	91	2 ₃₈	1*	55	36	7*	67	8*
6*	12	8 ₂₂	4 ₃₁			31	219	510
4*	2*	624	925	14	5*	823	3*	7 ₁₄
3 ₃₃	7	5 ₁₂	6*			1*	9	2 ₂₈
1 ₃			329		2 ₃₂	511		626

Figure 212. Figure 4 for Puzzle 19

For example, by moving 7(82) to 7(92), we would face the dilemma in Figure 213.

2 ₃₇	59	1*	7*	335		636	827	
	9	4 ₃	230		1 ₁₇	No#	5*	3*
		3 ₃₄	58			239	7 ₁₅	1 ₁₆
5*	3*	7 ₂₀	8 ₂₁	2*	613		1 ₁₈	
91	42	2 ₃₈	1*	55	36	7*	67	8*
6*	12	822	4 ₃₁			31	219	5 ₁₀
4*	2*	624	9 ₂₅	14	5*	8 ₂₃	3*	7 ₁₄
3 ₃₃	7	5 ₁₂	6*			1*	9	2 ₂₈
1 ₃			329		2 ₃₂	511		626

Figure 213. Figure 5 for Puzzle 19

In fact, the three different ways to move 9(32) as shown separately in Figures 212-214 each leading to a dilemma.

237	59	1*	7*	3 ₃₅		636	827	
		9	230		1 ₁₇		5*	3*
		3 ₃₄	58			239	7 ₁₅	1 ₁₆
5*	3*	7 ₂₀	8 ₂₁	2*	613		1 ₁₈	
		2 ₃₈	1*	55	36	7*	67	8*
6*	12	822	4 ₃₁			31	219	5 ₁₀
4*	2*	624	925	14	5*	823	3*	7 ₁₄
3 ₃₃	7	5 ₁₂	6*			1*	9	2_{28}
13		No#	329		2 ₃₂	511		626

Figure 214. Figure 6 for Puzzle 19

We can readily fill
with basic moves to
the seventeenth step as
shown in Figure 216
for the puzzle in
Figure 215.

2*				7*		4*		
	3*		1*					
	5*	1*	3*					
				4*		8*		
		6*				2*		
8*					2*			
			6*				5*	
							1*	

Figure 215. Figure 1 for Puzzle 20

$2_{1}8_{2}r4$	65b5
1 ₆ 5 ₇ r5	5 ₁₃ r7
5 ₁₄ c7	2 ₁₉ c8
3 ₂₀ 6 ₂₁ r1:	3c8b8
3 ₂₂ r7	7 ₂₃ b5
8 ₂₅ c8	

2*	19			7*	516	4*	621	3 ₂₀
	3*		1*			514	219	
515			23			18	825	
	5*	1*	3*	21	82			
			57	4*	65	8*		16
	84	6*	7 ₂₃	9 ₂₄	1 ₁₂	2*		5 ₁₈
8*		5 ₁₃		1 ₁₁	2*	3 ₂₂		
1 ₁₀			6*				5*	
				517			1*	

Figure 216. Figure 2 for Puzzle 20

the puzzl	e in					
Figure 217.						
4 ₂₆ 8 ₂₇ c4:	$ 4(74) \\ \rightarrow 4(49) \\ \rightarrow No4b9 $					
3 ₃₄ c5	4 ₃₉ c9					
3 ₄₅ c1	4 ₄₆ r2					

We can now complete

2*	19	9 ₂₈	827	7*	516	4*	621	320
749	3*	830	1*	635	446	514	219	7 ₅₁
5 ₁₅	636	448	2 ₃	3 ₃₄	947	18	825	7 ₅₂
950	5*	1*	3*	21	82	644	7 ₅₃	439
345	257	7 ₅₈	57	4*	65	8*	9 ₃₄	16
4 ₄₀	84	6*	7 ₂₃	9 ₂₄	1 ₁₂	2*	3 ₄₁	5 ₁₈
8*	7 ₄₃	5 ₁₃	929	1 ₁₁	2*	3 ₂₂	4 ₄₂	638
1 ₁₀	4 ₅₃	360	6*	8 ₃₁	7 ₆₂	9 ₆₃	5*	2 ₃₃
637	956	259	4 ₂₆	517	361	764	1*	832

Figure 217. Figure 3 for Puzzle 20

We can readily fill
with basic moves to
the thirty-nineth step
as shown in
Figure 219 for the
puzzle in Figure 218.

3*			1*			8*		
		2*			6*			
			4*					
				8*		1*		
		5*						2*
			7*					
1*	3*						4*	
	8*				5*			
				2*				

Figure 218. Figure 1 for Puzzle 21

2 ₁ b3	2 ₃ 5 ₄ c4
5 ₇ r7	8 ₁₂ 2 ₁₃ b4
1 ₂₁ c3	4 ₂₇ r8
4 ₃₀ b1	6 ₃₄ 3 ₃₅ b5
6 ₄₀ c7:	6r9b3.

3*	510	63	1*		2 ₁₃	8*		4 ₃₁
815	4 ₃₀	2*	54		6*			1 ₂₆
		1 ₂₁	4*		8 ₁₂	59	2 ₁₄	
4 ₃₃	62	3 ₁₇	23	8*	936	1*	58	
	1 ₂₂	5*	634	429	3 ₃₅		8 ₁₈	2*
	25	816	7*	56	1 ₂₃	4 ₃₂	61	
1*	3*	939	820	638	7 ₃₇	2_2	4*	57
21	8*	427		1 ₂₄	5*	640		
511	No6	No6		2*	4 ₂₈		1 ₂₄	819

Figure 219. Figure 2 for Puzzle 21

From Figure 220, we

have

641(18)c8: 6(68) -6(42) -6(13)-No6b3

642c3.

shown.

The rest is easy as

3*	510	7 ₄₃	1*	945	2 ₁₃	8*	641	4 ₃₁
815	4 ₃₀	2*	54	362	6*	7 ₆₁	955	1 ₂₆
651	950	1 ₂₁	4*	7 ₆₃	8 ₁₂	59	2 ₁₄	364
4 ₃₃	649	3 ₁₇	23	8*	936	1*	58	748
746	1 ₂₂	5*	634	429	3 ₃₅	947	8 ₁₈	2*
952	25	816	7*	56	1 ₂₃	4 ₃₂	354	653
1*	3*	939	820	638	7 ₃₇	22	4*	57
21	8*	427	358	1 ₂₄	5*	640	756	957
511	744	642	959	2*	4 ₂₈	360	1 ₂₄	819

Figure 220. Figure 3 for Puzzle 21

We can readily fill with basic moves to the sixteenth step as shown in Figure 222 for the puzzle in Figure 221.

1₁b2 2₃5₄9₅c1 3₇7₈8₉6₁₀c4: 37r5b2 4₁₃g 4₁₄g 6₁₅g 7₁₆c4. As in Figure 222, we can take

7₁₇c6: 7r5b2&36(86)(96)

In Figure 223.

We can complete the puzzle in Figure 223.

7₁₈c2: u47c2b3c5b6

9₂₀c7: 9r3b4&r5b5

829630r6

 1_{36} c7

142c5

7*				3*		8*		
			5*			2*		
	2*	5*		6*	8*			
							1*	
	9*							
3*						4*	7*	
1*			9*					
			2*					

Figure 221. Figure 1 for Puzzle 22

7*		4 ₁₄	610	3*	26	8*		
95			5*			2*		7 ₁₂
2 ₃			78					
4 ₁₃	2*	5*	12	6*	8*	7 ₁₆		
	7?	7?	411				1*	
	9*	11	37		7 ₁₇			
3*	615		89			4*	7*	
1*			9*		3/6			
54			2*		6/3			

Figure 222. Figure 2 for Puzzle 22

7*	140	4 ₁₄	610	3*	26	8*	561	960
95	3 ₅₈	657	5*	841	146	2*	4 ₅₂	7 ₁₂
2 ₃	559	856	78	9 ₄₀	4 ₄₇	1 ₃₆	355	663
4 ₁₃	2*	5*	12	6*	8*	7 ₁₆	954	3 ₅₃
632	7 ₁₈	319	4 ₁₁	2 ₂₅	9 ₃₃	5 ₃₅	1*	8 ₃₄
829	9*	11	37	5 ₃₁	7 ₁₇	630	2 ₂₄	4 ₂₆
3*	615	9 ₂₁	89	142	543	4*	7*	2 ₂₃
1*	850	2 ₂₂	9*	7 ₂₈	4 ₄₅	3 ₃₇	664	562
54	449	7 ₂₇	2*	644	339	9 ₂₀	851	1 ₃₈

Figure 223. Figure 3 for Puzzle 22

Puzzle 23

We can take to the thirty-second step in Figure 225 of the puzzle in Figure 224.

2*							5*	
		8*		3*				
				1*				
			4*			2*	6*	
	1*							
			2*					
6*						1*		3*
4*			5*		9*			
						7*		

Figure 224. Figure 1 for Puzzle 23

1₂3₃c4 3₁₁b8 5₁₅c7 6₁₇4₁₈2₁₉8₂₀r9 4₂₂r5 6₂₃7₂₄b5 7₂₅r8 2₂₆4₂₄₇c5 8₃₁b2: 46(62)(63)

 $8_{32}g$.

2*		3 ₁₃		427			5*	16
15		8*		3*				
				1*			3 ₁₂	
3 ₁₄	831	51	4*	94	18	2*	6*	No9
	1*	21	33	83	623	5 ₁₅	No9	4 ₂₂
			2*	52	7 ₂₄	3 ₁₁	17	85
6*			829	2_{26}	4 ₂₈	1*	9 ₃₀	3*
4*	3 ₁₀	14	5*	7 ₂₅	9*			
820	219	9 ₂₁	12	617	39	7*	4 ₁₈	516

Figure 225. Figure 2 for Puzzle 23

in Figure 225, we can complete the puzzle in Figure 226. $5_{33}9_{34}r4: 5(43)$ $\rightarrow 5(65) \rightarrow 8(55)$ $\rightarrow 9(45) \rightarrow No9b8$ $5_{39}c1 \qquad 9_{56}r3$

Due to the dilemma

2*	663	3 ₁₃	746	427	8 ₃₂	964	5*	16
15	962	8*	658	3*	5 ₅₁	461	249	7 ₄₅
7 ₃₈	5 ₅₅	457	956	1*	250	847	3 ₁₂	653
3 ₁₄	831	7 ₃₅	4*	5 ₃₃	18	2*	6*	9 ₃₄
9 ₄₀	1*	21	33	842	623	515	7 ₄₃	4 ₂₂
539	459	660	2*	941	7 ₂₄	3 ₁₁	17	844
6*	7 ₃₆	537	829	2 ₂₆	4 ₂₈	1*	9 ₃₀	3*
4*	3 ₁₀	14	5*	7 ₂₅	9*	654	848	252
820	219	9 ₂₁	12	617	39	7*	4 ₁₈	516

Figure 226. Figure 3 for Puzzle 23

4.5. EXPERIMENTAL MOVES

PRACTICE SET 1

Puzzle 24

		3*	6*		5*		
4*							2*
1*							
					7*	1*	
2*		8*					
	8*	5*					
	3*				6*		
			1*	4*			
			7*				

Puzzle 25

3*	7*			9*				
							8*	1*
	2*							
		1*	6*				4*	
5*				7*		3*		
2*						9*		
			1*		4*			
			8*					

	1*	4*					
			8*		5*		
					7*		
7*		3*		4*			
		1*				2*	
8*							
2*			9*				
						4*	3*
					6*		1*

Puzzle 27

				6*				1*
	2*		5*					
			3*				2*	
		7*				4*		
1*				5*				
7*	3*				1*			
6*							5*	
			2*			8*		

Puzzle 28

							5*	1*
2*			8*					
4*								
	1*			5*	7*			
3*						2*		
				6*		4*		
	5*	7*					6*	
			2*			3*		

	7*	4*		6*	5*		
		2*			3*	4*	
	8*		1*				
					4*		
1*							
3*						1*	7*
		5*					8*
2*							

Puzzle 30

1*						3*	2*
	5*	8*					
	6*	5*			4*		
2*		3*					
7*							
			2*	1*			
	4*				6*		
			7*		5*		

Puzzle 24

1 ₂ 7 ₃ 4 ₄ c4	3 ₁₃ b6
4 ₁₄ c2	6 ₁₆ c6
7 ₁₇ b7	2 ₂₄ r4
2 ₂₈ b3	6 ₃₄ r9
9 ₃₆ b3	8 ₃₈ b9
9 ₄₃ r1	

844	7 ₂₃	9 ₄₃	3*	6*	230	5*	4 ₁₁	15
4*	550	648	12	857	956	358	7 ₁₇	2*
1*	2 ₂₉	3 ₅₁	7 ₃	4 ₁₀	5 ₅₃	863	641	964
3 ₃₃	949	5 ₅₂	44	2 ₂₄	616	7*	1*	81
2*	18	4 ₂₁	8*	361	7 ₁₂	962	540	642
632	8*	7 ₂₀	5*	960	19	4 ₂₂	2_{25}	359
719	3*	17	230	554	855	6*	9 ₃₇	4 ₁₅
545	647	846	9 ₃₅	1*	4*	2 ₂₆	3 ₂₇	7 ₁₈
936	4 ₁₄	2 ₂₈	634	7*	3 ₁₃	16	838	539

 1_1b1 8_7r1 8_8r7 4_9b9 $9_{11}b6$ $4_{12}8_{13}c5$: 4r2b1 $4_{15}r1$ $1_{14}b9$ $5_{16}b3$ $8_{16}4_{17}r5$ $2_{21}g$

622r3: 6r1b7 623r5

3*	7*	87	5 ₃₄	9*	12	4 ₁₅	633	2 ₃₂
927	439	540	252	3 ₅₃	650	748	8*	1*
11	2*	622	747	4 ₁₂	8 ₁₄	546	9 ₃₀	3 ₃₁
7 ₃₈	342	1*	6*	813	544	229	4*	9 ₂₈
5*	816	9 ₂₄	417	7*	2 ₂₁	3*	14	623
436	641	2 ₂₅	9 ₂₀	1 ₃	345	819	760	559
2*	16	4 ₁₀	354	651	749	9*	555	88
8 ₁₈	9 ₂₆	362	1*	5 ₅₆	4*	635	258	7 ₆₁
637	543	7 ₆₃	8*	257	9 ₁₁	15	364	49

 $3_{31}2_{32}6_{33}b7$ $4_{36}6_{37}c1$ $2_{52}c4$

Puzzle 26

1₂c1 2₆9₇b9 3₈c5 3₁₀b7 5₁₂g 8₁₃b5 8₁₄g 6₁₆g: 57r7b9 9₁₇g 1₁₈g 6₂₀g 8₂₁g 2₂₃g 9₂₃c6: 26c6b4

620	1*	7 ₃₉	4*	38	540	9 ₁₇	8 ₂₁	2_{22}
951	263	362	7 ₃₇	8*	649	5*	15	450
448	843	544	9 ₃₈	14	246	7*	3 ₁₁	647
7*	9 ₅₈	259	3*	635	4*	1 ₁₈	5 ₂₆	823
352	545	655	1*	7 ₃₁	8 ₁₃	454	2*	9 ₂₅
8*	460	119	5 ₃₄	2 ₃₆	9 ₂₄	3 ₅₃	629	7 ₃₀
2*	364	461	616	9*	13	814	7 ₂₈	527
12	656	957	817	5 ₃₃	7 ₃₂	26	4*	3*
5 ₁₂	7 ₄₁	842	210	41	39	6*	97	1*

5₂₆b8: u57r6b8r7b9 7₃₂b6 5₃₄6₃₅b5 2₄₆6₄₇r3 9₅₁c1

Puzzle 27

2₃8₄b3 1₁₀r8 3₁₆b2 3₁₈b9 5₁₉r5 5₂₀3₂₁r1 6₂₂b6 4₂₅r7 6₃₀8₃₁r5 5₃₅b7 5₃₆c7 6₃₉7₄₀r2 8₅₃r1

520	7 ₅₄	444	9 ₄₅	6*	3 ₂₁	28	853	1*
857	2*	1 ₁₄	5*	433	740	3 ₃₆	639	956
3 ₃₇	963	662	1 ₁₃	27	851	535	7 ₅₅	4 ₃₄
958	664	861	3*	1 ₁₂	4 ₄₂	147	2*	5 ₃₈
25	519	7*	831	9 ₃₂	630	4*	111	3 ₁₇
1*	4 ₄₃	3 ₁₆	741	5*	26	642	959	860
7*	3*	52	622	8 ₂₃	1*	9 ₂₆	4 ₂₅	29
6*	84	23	449	329	952	110	5*	7 ₂₇
4 ₄₅	1 ₁₅	946	2*	7 ₂₈	51	8*	3 ₁₈	624

 1_15_2b1 1_8c7 2_9r4

3₁₅b3 4₁₆r4 3₁₇b5

 1_{18} r6 4_{19} 3 $_{20}$ r1

8₂₃r4 1₂₅g 7₂₆c1

 $6_{27}g$ $8_{30}1_{31}c6$

6₃₄1₃₅c1: 6r4b8

3₄₀r9 7₄₃b8 8₄₉r1

7 ₂₆	320	9 ₅₀	627	2 ₁₄	419	849	5*	1*
2*	652	52	8*	7 ₆₂	1 ₃₁	963	4 ₄₂	360
4*	851	1_1	57	361	9 ₃₂	764	2 ₁₃	659
936	1*	29	416	5*	7*	658	348	857
3*	454	653	1 ₂₅	9 ₃₃	830	2*	7 ₄₃	54
53	744	845	3 ₁₇	6*	211	4*	1 ₁₈	939
823	5*	7*	9 ₂₄	4 ₂₁	3 ₂₂	18	6*	2 ₁₂
634	955	456	2*	1 ₃₇	56	3*	847	746
135	2 ₁₀	3 ₁₅	7 ₂₈	838	629	55	940	4 ₄₁

Puzzle 29

1₄b4 5₈3₉b9

 $7_{10}5_{11}b7$ $2_{15}3_{16}r1$

7₁₉8₂₀r9 4₂₄r3: 23r3b1

825526c1

4₃₈9₃₉c2: 23(32)(52)

 $3_{46}2_{47}c2$

9 ₁₇	7*	15	4*	3 ₁₆	6*	5*	811	2 ₁₅
825	648	550	2*	7 ₁₂	14	3*	4*	951
21	21	249	836	937	5 ₃₅	12	7 ₁₀	652
526	8*	660	945	1*	4 ₄₂	7 ₁₄	259	329
7 ₂₁	247	962	3 ₃₀	5 ₃₄	833	4*	663	11
1*	4 ₃₈	361	7 ₂₃	653	254	8 ₁₃	964	5 ₂₈
3*	5 ₃₂	8 ₃₁	644	4 ₄₃	955	257	1*	7*
627	17	4 ₄₀	5*	256	7 ₂₂	9 ₅₈	39	8*
2*	939	7 ₁₉	16	820	3 ₁₈	641	58	43

Puzzle 30

 $2_{1}3_{2}c7$

1879910c4: 4b3&6b9

1₁₂c2 5₁₃c1: 5r8b6

7₁₄1₁₅c7: 7r3b1

3₁₇7₁₈c2:

 $17r4b8 \rightarrow 3r4b2$

1*	835	644	79	549	450	9 ₃₂	3*	2*
933	5*	25	8*	1 ₁₆	319	7 ₁₄	659	460
4 ₄₃	3 ₁₇	7 ₂₂	24	651	9 ₃₆	1 ₁₅	862	563
339	6*	838	5*	937	23	4*	7 ₂₄	1 ₂₅
2*	1 ₁₂	555	3*	457	7 ₁₁	8 ₃₁	948	653
7*	9 ₃₄	456	18	858	652	21	5 ₅₄	329
5 ₁₃	7 ₁₈	941	645	2*	1*	32	461	864
8 ₂₈	4*	127	9 ₁₀	320	5 ₂₁	6*	27	7 ₂₃
642	26	340	446	7*	830	5*	1 ₂₆	947

 $8_{30}b6$ $8_{31}c7$: 8r1b1 $9_{33}r2$ $9_{34}c2$ $9_{36}c6$ $9_{37}8_{38}r4$ $5_{49}r1$

PRACTICE SET 2

Puzzle 31

6*	7*					4*		
8*				1*				
			2*	5*				
			4*		3*	7*		
1*							5*	
	4*	2*	7*					
							6*	1*

Puzzle 32

				5*	1*			
	2*					3*		
7*							1*	5*
			2*	3*				
			4*					8*
5*	7*	8*						
						6*	4*	
1*								

Puzzle 33

1*		4*						
						8*	2*	
						6*		
			3*		6*	7*		
	2*							
			7*					
6*				5*				4*
			4*	2*			5*	
	8*					·		

Puzzle 34

5*		4*		2*				
9*			8*			1*		
2*								
				9*			2*	
	1*					8*		
	3*							
							4*	9*
			6*		1*			
			3*					

Puzzle 35

			6*					1*
	2*			8*				
1*	9*	4*						
				3*	2*	8*		
7*			1*				5*	
6*			4*					
						2*	3*	

Puzzle 36

		1*	5*					
					1*	3*		
						8*		
						6*	9*	
			7*				2*	
3*					8*			
			2*	1*				
8*	4*							
	3*			6*				

		1*	7*					
							5*	3*
5*	3*			2*				
			1*			7*		8*
6*								
4*	2*				5*		3*	
			6*			1*		
						·		

Puzzle 31

 $\begin{array}{cccc} 1_{1}r4 & 2_{7}5_{8}b1 & 4_{11}r2 \\ \\ 4_{12}r8 & 6_{13}r7 \\ \\ 7_{15}6_{16}b4 & 6_{18}5_{19}r4 \end{array}$

4₂₂c1 5₂₃c4 8₂₅b3

 $8_{26}r3 \quad 8_{28}2_{29}r4 \\$

3₃₃r1 7₄₂r8

351c7: u38c2b2c7b8

6*	7*	13	832	3 ₃₃	9 ₃₄	4*	210	59
8*	27	58	616	1*	411	3 ₅₁	7 ₅₅	9 ₅₈
4 ₂₂	950	349	2*	5*	7 ₁₅	12	826	617
519	618	9 ₃₀	4*	8 ₂₈	3*	7*	11	229
1*	359	7 ₄₇	936	239	662	863	5*	454
2 ₂₀	860	4 ₄₈	16	7 ₄₀	561	664	957	3 ₅₈
944	4*	2*	7*	613	15	524	346	827
7 ₄₂	5 ₂₁	825	3 ₃₅	4 ₁₂	2 ₃₈	9 ₄₃	6*	1*
345	14	614	5 ₂₃	937	8 ₃₁	241	452	7 ₅₃

 5_98_{10} c7 7_{12} b9

2₁₄b9: 2c7b8 2₁₆r1

7₁₇r8: 7c7b5 8₁₉r5

5₂₁b1 5₂₅7₂₆b3: 69r5b8

7₂₉c4 4₃₂c7 4₃₈6₃₉b3

645c8 448r1 653c4

448	644	7 ₂₄	349	5*	1*	8 ₁₀	946	2 ₁₆
951	2*	17	729	830	458	3*	5 ₂₃	757
350	820	5 ₂₁	655	959	256	16	7 ₂₈	460
7*	3 ₃₆	2 ₃₄	8 ₃₁	662	963	4 ₃₂	1*	5*
819	18	4 ₃₇	2*	3*	525	726	645	947
640	522	941	4*	14	7 ₂₇	2 ₃₃	31	8*
5*	7*	8*	13	461	664	9 ₁₅	2 ₁₄	3 ₁₃
2 ₃₅	9 ₄₃	3 ₄₂	52	7 ₁₇	8 ₁₈	6*	4*	15
1*	4 ₃₈	639	954	253	3 ₅₂	59	8 ₁₁	7 ₁₂

Puzzle 33

 $2_{3}b_{3}$ 2₅b5 4₉b7

 $6_{10}8_{11}r8$ $8_{13}b1$ $8_{14}c4$

5₁₈b5 4₁₉c6 5₂₀b8

6₂₂5₂₃r1 7₂₄b6: 7r9b9

7₂₅r1 3₂₉r1:

 $3r9b6 \rightarrow 3c7b9$

 $9_{30}c9$ $9_{32}6_{33}b6$ $1_{36}g$

1*	622	4*	27	817	329	9 ₂₈	7 ₂₅	5 ₂₃
544	9 ₅₃	7 ₅₄	146	651	419	8*	2*	348
24	349	8 ₁₃	545	7 ₅₀	935	6*	49	147
8 ₁₆	541	9 ₃₈	3*	4 ₄₀	6*	7*	1 ₃₇	26
7 ₆₃	2*	658	814	1 ₃₆	5 ₁₈	4 ₂₁	364	9 ₃₀
362	4 ₄₂	143	7*	939	25	520	661	8 ₁₅
6*	156	2 ₃	932	5*	7 ₂₄	359	8 ₁₂	4*
9 ₅₂	755	357	4*	2*	811	160	5*	610
41	8*	52	633	3 ₂₇	1 ₃₄	28	9 ₃₁	726

1₃₇g 9₃₈g 9₅₂c1 7₅₅c2

Puzzle 34

 1_23_3b1 $3_{11}r4$

6₁₃r7: 6c2b1

 $9_{14}b6 \quad 9_{16}4_{17}r8$

2₁₈4₁₉5₂₀c2: 2r7b6

 $4_{23}r2$ $5_{24}b6$ $5_{25}r2$

5*	856	4*	14	2*	640	959	760	354
9*	639	3 ₃	8*	7 ₃₈	4 ₂₃	1*	525	21
2*	7 ₅₇	12	9 ₁₅	3 ₁₂	5 ₂₆	458	647	855
830	419	5 ₃₃	7 ₃₂	9*	311	631	2*	16
7 ₃₇	1*	946	5 ₅₁	641	243	8*	3 ₅₃	452
636	3*	245	450	15	829	5 ₃₄	948	749
18	520	613	244	8 ₂₈	7 ₄₂	310	4*	9*
39	9 ₁₆	7 ₆₂	6*	4 ₁₇	1*	2 ₂₁	861	527
4 ₂₂	2 ₁₈	863	3*	524	9 ₁₄	764	17	635

8₂₈c5 8₃₀6₃₁7₃₂r4: 78c3b3 6₃₆r6 7₃₈c5

1₁4₂9₃r5 2₅c1 2₆3₇c4 3₉r4 3₁₁c1 4₁₃b9 5₁₄g 8₁₅b7 8₁₇4₁₈c1 8₂₇5₂₈c4:8r6b2&5r6b8

7₃₀r4 6₃₁c8

5₃₆b3 9₄₂5₄₃c9

3 ₁₂	7 ₆₀	841	6*	4 ₂₆	546	963	28	1*
9 ₁₉	2*	659	37	8*	1 ₂₃	764	4 ₁₆	543
4 ₁₈	1 ₂₂	545	26	956	755	658	8 ₁₅	3 ₁₁
1*	9*	4*	827	547	648	39	7 ₃₀	210
5 ₁₄	661	7 ₆₂	93	3*	2*	8*	11	42
25	839	3 ₃₈	729	1 ₂₄	4 ₂₅	544	631	9 ₄₂
7*	3 ₃₇	9 ₃₃	1*	235	851	4 ₁₃	5*	650
6*	5 ₃₆	2 ₃₄	4*	7 ₅₇	340	14	9 ₃₂	852
8 ₁₇	4 ₂₀	1 ₂₁	5 ₂₈	649	954	2*	3*	7 ₅₃

Puzzle 36

 1_2b3 8_3b6 8_43_5c8

47b6 38c4 113r4

1₁₅6₁₆2₁₇r8

62223924r6

 $7_{26}4_{27}r4$ $8_{32}r1$

4₃₅r5 5₅₄c8

757	832	1*	5*	3 ₁₀	253	960	646	4 ₄₀
548	956	4 ₃₇	642	834	1*	3*	755	250
647	251	31	439	744	952	8*	1 ₁₈	549
2_{25}	1 ₁₃	7 ₂₆	38	427	5 ₂₈	6*	9*	8 ₁₂
4 ₃₅	5 ₃₆	833	7*	9 ₃₁	630	1 ₁₄	2*	311
3*	622	9 ₂₄	19	2 ₂₃	8*	561	4 ₄₁	7 ₆₂
9 ₅₈	759	5 ₃₈	2*	1*	36	4 ₂₁	84	620
8*	4*	616	9 ₄₃	529	7 ₄₅	2 ₁₇	35	1 ₁₅
12	3*	219	83	6*	47	7 ₆₃	5 ₅₄	964

Puzzle 37

 1_2 b2 $5_53_66_7$ r5

7₁₄r7: 7c3b2 1₁₆b7

 $2_{19}b8 \qquad 7_{20}8_{21}r4$

 $8_{23}6_{24}r7$ $2_{28}b9$

 $3_{29}2_{30}c4 \quad 6_{36}2_{37}r1$

4₄₀c3 7₄₆c1

237	59	1*	7*	3 ₃₅	9 ₅₃	636	827	454
746	650	4 ₄₀	230	848	1 ₁₇	955	5*	3*
847	9 ₅₁	3 ₃₄	58	649	4 ₅₂	239	7 ₁₅	1 ₁₆
5*	3*	7 ₂₀	8 ₂₁	2*	613	456	1 ₁₈	957
9 ₄₃	4 ₄₂	2 ₃₈	1*	55	36	7*	67	8*
6*	12	8 ₂₂	4 ₃₁	959	760	31	219	5 ₁₀
4*	2*	624	925	14	5*	823	3*	7 ₁₄
3 ₃₃	7 ₆₂	5 ₁₂	6*	4 ₅₈	861	1*	944	2 ₂₈
13	863	941	329	7 ₆₄	2 ₃₂	511	4 ₄₅	626

PRACTICE SET 3

Puzzle 38

				2*	9*	6*		
	1*	4*						
			7*					1*
6*				8*				
		2*				3*		
2*						5*	6*	
	7*				1*			
			3*					

Puzzle 39

				8*		7*	2*	
5*		1*						
6*	2*							1*
			5*				4*	
3*				7*				
	7*					3*		
			4*		6*			
			1*					

				8*	3*		6*	
	5*	4*						
				7*		2*		
	1*		4*					
8*							3*	
			6*			4*		1*
		9*				5*		
3*								

Puzzle 41

	7*		4*			2*		
		8*		5*				
		5*		8*	3*			
6*						7*		
				9*				
7*	4*		6*					
							8*	9*
			1*					

Puzzle 42

	3*							6*
2*					4*			
	7*	1*					3*	
		6*		8*		2*		
3*						4*	7*	
5*			6*	2*				
			1*					

	5*	2*	6*		7*			
				1*		4*		
							9*	
			5*	8*			2*	
1*								
	6*		2*					3*
4*						1*		
			9*					

Puzzle 44

2*	1*			3*				
		4*					6*	5*
	8*		2*			3*		
			6*		4*			
					5*			
				7*		1*		
6*		5*						
3*								

Puzzle 38

 1₃r7
 2₉c4
 6₁₀b1

 2₁₅3₁₆b5
 7₁₇b2
 3₂₀r7

 7₂₁2₂₂b9
 7₂₅3₂₆r1

 5₂₈r8
 8₂₉r6
 5₃₁g

 4₃₃b
 9₃₈r9
 5₄₁c4

 4₄₈c5
 4₅₅c7

7 ₂₅	5 ₃₁	326	450	2*	9*	6*	17	854
855	1*	4*	614	749	346	957	544	2 ₂₄
956	21	610	541	16	853	7 ₅₈	345	459
5 ₃₂	4 ₃₃	9 ₃₄	7*	316	613	2 ₂₃	830	1*
6*	3 ₁₈	7 ₁₇	15	8*	2 ₁₅	462	961	547
14	829	2*	940	542	4 ₄₃	3*	719	62
2*	9 ₃₅	1 ₃	851	448	7 ₅₂	5*	6*	3 ₂₀
3 ₂₇	7*	5 ₂₈	29	612	1*	863	464	960
4 ₃₇	611	836	3*	9 ₃₈	539	18	2 ₂₂	7 ₂₁

5₄r1 6₅b5 7₆b6 7₇2₈8₉c4&2₁₀c5: 27r3b1 4₁₄c5 5₁₇b2 7₁₈3₁₉r4

 $9_{24}r6$ $8_{26}g$

8₂₇3₂₈b1: 27(31)(33)

4₃₃b7 6₃₉5₄₀c2 5₄₇r7 5₄₉c7

943	4 ₃₈	642	3 ₃₁	8*	11	7*	2*	54
5*	3 ₂₈	1*	77	210	416	826	645	946
7 ₅₇	827	258	932	611	5 ₁₂	1 ₃₀	329	4 ₃₃
6*	2*	517	89	4 ₁₄	319	9 ₂₀	7 ₁₈	1*
855	9 ₄₁	756	5*	12	225	622	4*	3 ₂₁
3*	13	4 ₁₅	65	7*	9 ₂₄	549	852	251
435	7*	948	28	547	8 ₁₃	3*	1 ₃₇	644
1 ₃₆	540	854	4*	361	6*	250	963	7 ₂₃
259	639	360	1*	962	76	4 ₃₄	564	8 ₅₃

Puzzle 40

 4_15_2 r1 1_6 b3 1_7 b8

 $3_8b9 \quad 8_{15}b1 \quad 1_{18}r1$

6₁₉r8 5₁₇c1 3₁₈r7

6₂₂5₂₃r4: 6c1b1

9₂₅r1: 9c1b1 8₂₇7₂₈c7

7₃₈c4 7₄₀b3 9₅₁r2

1 ₁₈	7 ₄₂	243	52	8*	3*	925	6*	41
951	5*	4*	1 ₃₄	653	739	3 ₁₄	8 ₃₂	2 ₃₆
652	3 ₁₃	8 ₁₅	960	257	459	7 ₂₈	1 ₃₃	5 ₃₅
523	9 ₂₄	622	310	7*	1 ₁₁	2*	43	817
245	1*	3 ₁₂	4*	947	816	621	537	746
8*	44	744	256	555	654	17	3*	948
740	829	526	6*	39	962	4*	263	1*
45	619	9*	830	9 ₃₁	250	5*	749	38
3*	2 ₄₁	16	7 ₃₈	4 ₅₈	561	827	964	631

Puzzle 41

 $8_{3}9_{4}r7$ $3_{12}c4$ $5_{13}b6$

 $5_{14}3_{15}b3$ $7_{16}4_{17}r8$

 $1_{20}g$ $6_{21}b5$ $1_{23}g$

 $6_{24}g$ $9_{25}3_{26}5_{27}r5$

5₃₃3₃₄r1 2₃₉r8

5₄₃3₄₄c7

_								
9 ₃₁	7*	635	4*	1 ₃₄	1 ₂₃	2*	5 ₃₃	86
148	249	8*	911	5*	7 ₅₂	344	659	458
537	346	4 ₄₁	85	636	251	9 ₃₀	155	7 ₆₀
4 ₄₂	9 ₃₂	5*	72	8*	3*	145	262	663
6*	88	2_{28}	527	120	4 ₂₂	7*	9 ₂₅	3 ₂₆
347	150	7 ₁	229	9*	621	87	457	5 ₅₆
7*	4*	94	6*	219	83	543	3 ₅₃	154
239	638	140	3 ₁₂	7 ₁₆	5 ₁₃	417	8*	9*
89	5 ₁₄	3 ₁₅	1*	4 ₁₈	9 ₁₀	624	7 ₆₁	264

2₂5₃b2 4₄b6 6₅r7 1_8b3 $2_{12}r7$ $4_{13}c2$ 7₁₅c1 3₁₇b6 1₂₀b4 $7_{26}4_{27}r5$ $2_{36}r1$ $6_{38}r4$ 5₄₂r9 7₄₄5₄₅r2

19	3*	548	2 ₃₆	7 ₃₅	847	9 ₅₁	4 ₁₄	6*
2*	957	744	545	67	4*	1 ₂₃	861	3 ₂₄
66	4 ₁₃	858	946	319	120	7 ₅₂	241	562
855	7*	1*	4 ₃₀	5 ₃₄	2 ₃₁	638	3*	956
4 ₂₇	53	6*	3 ₁₈	8*	9 ₂₈	2*	1 ₂₂	7 ₂₆
954	22	31	729	1 ₂₁	633	853	543	4 ₃₂
3*	65	2 ₁₂	849	937	550	4*	7*	110
5*	18	411	6*	2*	7 ₁₆	325	963	864
7 ₁₅	859	960	1*	44	3 ₁₇	5 ₄₂	639	240

Puzzle 43

Puzzle 43									
	95	5*	2*	6*	44	7*	36	13	87
1 ₁ c4 4 ₄ 9 ₅ 3 ₆ r1	659	7 ₅₀	857	361	1*	98	4*	510	29
2 ₉ 5 ₁₀ r2 4 ₁₄ 7 ₁₅ c4	360	4 ₃₀	1 ₃₁	862	2 ₁₆	5 ₁₈	744	9*	643
225. 70(55)(65)	747	9 ₂₈	429	5*	8*	353	658	2*	12
2 ₁₆ c5: 79(55)(65)	1*	852	655	4 ₁₄	7 ₄₀	217	563	346	9 ₃₈
5 ₁₉ g 5 ₂₀ c1 9 ₂₁ r8	2 ₁₂	3 ₅₁	5 ₅₆	11	939	654	864	7 ₄₅	437
9 ₂₂ 3 ₂₃ 6 ₂₄ r8: 79(55)(65)	849	6*	748	2*	519	1 ₃₃	927	436	3*
→36c6b5	4*	2 ₁₂	9 ₂₂	7 ₁₅	3 ₂₃	825	1*	624	5 ₂₁
9 ₂₈ 4 ₂₉ r4 8 ₄₁ b9 3 ₅₁ c2	520	1 ₃₂	3 ₃₅	9*	626	4 ₃₄	211	841	7 ₄₂
72872917 04107 351C2 1			•		•				

Puzzle 44

 1_1b3 32r2 3_3 r55₅r1 $6_{11}4_{12}2_{13}c5$ $4_{20}r4$ $7_{23}b5$ 1_{25} r4 1_{27} c4 4_{29} c7 $7_{32}9_{33}c1$ 7_{39} c3 $3_{42}r7$

 7_{45} c7

2*	1*	615	55	3*	837	429	7 ₅₃	9 ₅₂
9 ₃₃	32	4*	7 ₂₄	2 ₁₃	1 ₂₈	836	6*	5*
7 ₃₂	510	834	4 ₁₄	611	9 ₃₈	255	3 ₅₁	154
59	8*	9 ₂₆	2*	1 ₂₅	7 ₂₃	3*	420	617
1 ₂₂	240	3 ₃	6*	9 ₅₈	4*	58	862	7 ₆₃
4 ₂₁	616	7 ₃₉	34	859	5*	456	157	260
835	4 ₃₁	241	943	7*	619	1*	57	3 ₄₂
6*	947	5*	127	4 ₁₂	348	7 ₄₅	261	864
3*	146	11	844	56	249	618	950	4 ₂₈

PRACTICE SET 4

Puzzle 45

			4*			7*	
6*	5*						
	2*						
		3*			6*		8*
1*			7*				
					2*		
				2*	5*	3*	
7*		8*					
4*							

Puzzle 46

	3*		7*	9*			
						1*	
	9*				2*		
1*		4*					
		1*	8*				
6*		5*		3*			
			4*		9*		7*

		8*	5*		4*			
	3*							1*
			7*					
			6*				5*	
1*	2*							
4* 2*	1*			2*				
2*						3*		
						8*	6*	

Puzzle 48

	7*	4*			3*			
			6*			1*		2*
5*			1*	2*				
	3*						4*	
				6*				
2*			5*					
						8*	7*	
1*								

Puzzle 49

8*		9*	6*			4*		
			3*		5*			7*
			7*		2*		5*	
		4*		9*				
1*	3*							
				2*		9*		
	5*							

Puzzle 50

			8*	6*		4*		
	2*	3*						
	5*					7*		
				4*	2*			
1*						6*		
					5*		3*	2*
6*			1*					
							8*	

				1*		4*		5*
6*			9*					8*
6* 3*						2*		
9*							1*	
				2*				
					5*			
			6*				3*	
	2*	8*						
			1*					

Puzzle 45

2₁5₂c1 7₆r4:7c3b1 4₁₀c4 4₁₃c2 1₁₅b8 3₁₆r6:3c2b3 8₁₉b9 6₂₁5₂₂c8 1₂₅g 3₂₆g 9₃₁g 9₃₂g 9₃₃c1

3 ₃₀	956	157	650	4*	5 ₅₁	837	7*	25
6*	5*	7 ₃₉	1 ₂₅	24	840	4 ₃₆	9 ₂₃	3 ₂₆
8 ₃₄	2*	4 ₃₈	9 ₃₂	3 ₄₂	7 ₄₁	135	621	5 ₂₄
21	76	9 ₃₁	3*	5 ₅₄	153	6*	4 ₁₄	8*
1*	2 ₁₃	846	2 ₃	7*	648	327	522	9 ₂₈
52	647	3 ₁₆	4 ₁₀	845	949	2*	1 ₁₅	7 ₇
933	855	658	7 ₁₉	160	2*	5*	3*	4 ₁₂
7*	344	520	8*	662	411	929	2 ₁₈	161
4*	159	219	5 ₅₂	963	343	78	817	664

1₃₅r3: 47(23)(33) 3₂₆g

1₃b4 9₅b5 2₁₀g 7₁₁1₁₂r7 7₁₃c4 3₁₇b5 4₁₈c2 5₂₄c5 7₃₀3₃₁2₃₂c1 2₃₄r2 3₃₅c4 8₃₈r1

232	3*	14	636	7*	9*	4 ₂₃	539	838
4*	648	749	2 ₃₄	524	829	3 ₃₇	1*	99
98	843	544	3 ₃₅	13	42	7 ₅₃	255	654
5 ₃₃	9*	841	7 ₁₃	3 ₁₇	642	2*	420	11
1*	247	661	4*	95	5 ₅₁	840	7 ₅₂	363
7 ₃₀	4 ₁₈	362	1*	8*	250	660	958	564
6*	711	97	5*	210	3*	1 ₁₂	822	4 ₂₁
3 ₃₁	545	246	826	4*	1 ₁₅	9*	627	7*
8 ₂₈	1 ₁₆	4 ₁₉	96	625	7 ₁₄	559	357	256

Puzzle 47

1546b9 271849310c4 317r1 419b8 524c3 527728r2 829b3 632r7 633b2 534c2 835c4 937b3 940741b1 846747r5 550r6

7 ₄₁	940	8*	5*	12	4*	644	2 ₁₅	3 ₁₇
527	3*	23	835	658	959	426	7 ₂₈	1*
643	4 ₂₅	1 ₁	7*	3 ₁₈	2 ₁₁	962	863	5 ₅₆
3 ₂₂	7 ₄₂	4 ₂₄	6*	9 ₅₃	1 ₁₄	2 ₁₂	5*	854
1*	2*	951	49	846	5 ₅₂	7 ₄₇	3 ₂₀	645
830	633	5 ₅₀	27	7 ₄₈	3 ₂₁	1 ₁₃	419	955
4*	1*	632	310	2*	1 ₃₁	561	964	749
2*	829	7 ₃₈	936	557	660	3*	15	46
937	534	3 ₂₃	18	4 ₁₆	739	8*	6*	24

Puzzle 48

2₁1₂r1 2₃1₄r8 3₁₄b5 4₁₅7₁₆r2: 4c6b5

6₁₇r5: 6c1b1 7₁₈c1: 7r5b5

4₁₉b2 6₂₄c2: 6r7b9

 $5_{25}3_{26}r8$ $7_{29}c4$

9₃₁r5: u59r3b4r5b5

645	7*	4*	21	12	3*	948	539	847
844	5 ₂₈	9 ₃₃	6*	4 ₁₅	7 ₁₆	1*	3 ₄₃	2*
346	17	29	830	9 ₃₄	535	462	642	7 ₆₁
5*	419	623	1*	2*	937	760	840	359
9 ₃₁	3*	16	129	5 ₃₆	8 ₂₈	211	4*	617
7 ₁₈	2 ₁₀	8 ₃₂	3 ₁₄	6*	4 ₂₁	5 ₅₀	15	949
2*	853	357	5*	755	18	663	9 ₄₁	464
420	624	525	927	3 ₂₆	23	8*	7*	14
1*	952	7 ₅₆	4 ₂₂	854	615	358	2 ₁₂	5 ₅₁

 $9_{33}b1$ $9_{34}c5$ $5_{39}8_{40}9_{41}6_{42}c8$

5 ₂ 3 ₃ 2 ₄ r1	7 ₁₁ b1
9 ₁₂ b4	8 ₁₅ r2
4 ₁₆ b4	4 ₁₇ r4
9 ₁₉ b3	2 ₂₂ c1
6 ₂₃ g	4 ₂₄ g
1 ₂₉ c3	8 ₃₁ r4
3 ₃₃ c5	4 ₄₀ c4

	r							
8*	2_{4}	9*	6*	7 ₃₄	1 ₃₃	4*	3 ₃	52
4 ₂₄	630	129	3*	8 ₁₅	5*	2 ₁₄	9 ₁₃	7*
3 ₁₀	7 ₁₁	59	21	4 ₁₆	9 ₁₂	650	851	145
623	9 ₂₀	3 ₂₈	7*	1 ₃₂	2*	8 ₃₁	5*	417
58	143	4*	841	9*	648	346	7 ₅₈	259
2_{22}	842	7 ₂₇	4 ₄₀	57	347	144	649	9 ₁₈
1*	3*	262	9 ₂₁	637	756	55	463	860
7 ₂₅	426	654	56	2*	855	9*	139	3 ₃₈
9 ₁₉	5*	861	1 ₃₅	3 ₃₆	457	7 ₅₂	264	653

Puzzle 50

6 ₁ b1	6 ₂ b ₂) 1 ₇ b5
28398100	e7	4 ₁₇ b1
12052132	₂₂ b4:	1r1b1
3 ₂₈ 8 ₂₉ r8	3	5 ₃₇ c1
5 ₃₈ c5		5 ₄₃ r5

7 ₆₁	156	962	8*	6*	3 ₂₂	4*	2 ₁₅	5 ₂₁
4 ₁₇	2*	3*	739	5 ₃₈	1 ₂₀	8 ₁₀	66	9 ₂₆
816	5*	61	2 ₁₄	9 ₂₅	4 ₁₈	7*	1 ₂₄	3 ₂₃
537	65	835	945	4*	2*	39	746	127
1*	949	211	3 ₃₂	833	7 ₄₂	6*	543	448
3 ₃₀	453	7 ₅₄	544	17	64	28	950	8 ₃₄
960	836	452	63	7 ₄₀	5*	159	3*	2*
6*	3 ₂₈	563	1*	2 ₁₃	829	964	451	7 ₄₇
2 ₁₂	7 ₅₅	157	519	3 ₃₁	9 ₄₁	5 ₅₈	8*	62

Puzzle 51

22c4	3 ₈ 6 ₉ r1
1 ₁₁ b7	5 ₁₄ 4 ₁₅ r2
1 ₁₉ b9: 5	58(77)(79)
32162292	₂₃ 7 ₂₄ r8
5 ₂₆ c8	5 ₂₈ 4 ₂₉ c1
6 ₄₄ c7: 6	5r4b5

830	954	7 ₅₃	2_2	1*	38	4*	69	5*
6*	1 ₁₂	23	9*	514	4 ₁₅	3 ₁₀	7 ₁₆	8*
3*	561	462	850	7 ₄₇	648	2*	9 ₁₇	1 ₁₁
9*	359	560	4 ₃₂	649	851	746	1*	25
429	855	656	7 ₅₂	2*	11	9 ₄₂	526	340
24	7 ₄₅	1 ₁₃	3 ₄₁	943	5*	644	827	4 ₃₁
120	463	964	6*	835	27	5 ₃₃	3*	7 ₃₈
7 ₂₄	2*	8*	5 ₁₈	3 ₂₁	9 ₂₃	119	4 ₂₅	622
528	659	3 ₅₈	1*	4 ₃₆	7 ₃₇	834	26	939

PRACTICE SET 5

Puzzle 52

5*						3*	4*	
4*					1*			
			7*			8*		
		2*						1*
6*			3*					
				3*	2*			
	7*						9*	
	1*			8*				

Puzzle 53

			1*		3*			4*
7*		6*						
8*								
	8*							5*
				6*			3*	
			4*					
						8*	1*	
	1*		5*					
			2*			6*		

Puzzle 54

		4*		2*		5*	
8*					7*		
			6*				
	2*	7*			4*		
	6*	3*					
					1*		
						3*	8*
			2*			6*	
1*					·		

	5*						9*	
			1*	3*				
				5*	8*		4*	
1*		2*						
					9*			
3*			6*			2*		1*
						3*		
	9*							

			6*	2*				
		3*						
1*								
6*	2*		3*					
							5*	1*
						8*		
		4*		5*	1*			
	5*					6*	3*	
								7*

5*					1*			
						2*	7*	
						3*		
			2*	5*				8*
6*	3*							
		7*						
4*							1*	5*
			7*	6*				
			3*					

Puzzle 58

			7*		5*		6*	
	9*	1*				4*		
6* 3*							7*	8*
3*			2*					
				9*				
				1*		9*		
7*			8*					
	2*							

Puzzle 52

1₃b7 5₇r3

 $7_8b71 \qquad 8_{12}5_{13}r2$

7₁₅2₁₆9₁₇c5

 $2_{23}6_{24}c2 \qquad 3_{27}8_{28}b2$

8₃₀g 3₃₅2₃₆1₃₇r8

9₄₀c6

5*	814	14	641	2 ₁₆	940	3*	4*	7 ₁₁
4*	39	78	8 ₁₂	5 ₁₃	1*	946	247	645
9 ₂₆	2 ₂₃	625	7*	42	31	8*	1 ₃	57
7 ₁₀	456	2*	555	9 ₁₇	834	643	329	1*
6*	957	8 ₂₈	3*	16	458	7 ₂₂	548	249
15	5 ₅₃	3 ₂₇	219	7 ₁₅	642	451	833	952
830	624	563	964	3*	2*	139	7 ₂₁	454
3 ₃₅	7*	460	137	618	559	2 ₃₆	9*	8 ₃₁
1 ₃₈	1*	962	461	8*	7 ₂₀	5 ₅₀	644	3 ₃₂

1 ₁ b1	$6_28_37_4r1$
5 ₁₀ b9	8 ₁₁ c3
1 ₁₇ c9	7 ₂₀ b8
7 ₂₂ 3 ₂₃ c4	3 ₂₅ r6:
3c2b1	5 ₂₆ 3 ₃₇ c7
4 ₃₂ b1	4 ₃₃ 9 ₃₄ c8
4 ₃₆ b6	7 ₄₂ c5 7 ₄₈ r8

562	956	263	1*	83	3*	74	62	4*
7*	3 ₃₁	6*	9 ₂₄	4 ₄₁	543	120	235	816
8*	4 ₃₂	11	69	7 ₄₂	244	5 ₂₆	9 ₃₄	329
66	8*	946	3 ₂₃	245	119	4 ₄₀	7 ₂₁	5*
439	5 ₅₄	7 ₅₃	811	6*	957	259	3*	1 ₁₇
1 ₁₈	255	3 ₂₅	4*	547	7 ₅₈	960	8 ₁₅	65
9 ₆₁	67	5 ₆₄	7 ₂₂	3 ₂₈	4 ₃₆	8*	1*	250
249	1*	814	5*	937	68	3 ₂₇	433	7 ₄₈
3 ₃₁	7 ₅₂	4 ₃₈	2*	1 ₁₃	8 ₁₂	6*	510	9 ₅₁

Puzzle 54

1₁₁r1: 1c3b2

 $2_{12}c1$ $4_{14}b7$

 $6_{18}8_{19}c4$ $7_{20}b4$

7₂₂b9 4₂₅r7

5₃₀g 7₃₄3₃₅c2

1₄₁r4 5₄₉r8

347	1 ₁₁	746	4*	810	2*	63	5*	9 ₁₅
8*	4 ₁₆	66	557	962	361	7*	19	2 ₁₃
2 ₁₂	9 ₅₃	5 ₅₄	1 ₂₁	6*	7 ₂₀	34	88	4 ₁₄
542	2*	840	7*	141	638	4*	9 ₃₃	3 ₃₆
7 ₄₅	6*	143	3*	463	964	85	2 ₃₁	5 ₃₀
451	3 ₃₅	955	21	544	839	1*	7 ₃₂	637
67	5 ₅₂	4 ₂₅	956	7 ₂₃	1 ₂₄	2 ₂₇	3*	8*
950	7 ₃₄	3 ₄₈	819	2*	4 ₂₈	549	6*	12
1*	829	2 ₂₆	618	359	5 ₅₈	960	4 ₁₇	7 ₂₂

Puzzle 55

 1_1 b5 3_9 2 $_{10}$ c8

 $2_{11}3_{12}c2$ $5_{15}b2$ $6_{16}b5$

6₁₇7₁₈c2: 48c2b2

 9_{20} r2 9_{22} r7

5₂₆8₂₇c4 7₃₅b6

 4_{38} r8 8_{42} c1 4_{44} c5

					T _ 1			
4 ₄₃	5*	14	8_{27}	7_{45}	2_{31}	646	9*	3 ₁₄
9 ₂₀	617	7 ₁₉	1*	3*	548	462	210	861
842	211	3 ₁₃	9 ₂₃	4_{44}	647	549	1 ₃	7 ₅₀
641	3 ₁₂	9 ₂₁	755	5*	8*	12	4*	252
1*	857	2*	454	616	38	925	7 ₅₆	5 ₃₃
7*	4 ₅₈	5 ₁₅	253	1 ₁	9*	859	39	631
3*	7 ₁₈	837	6*	922	4 ₃₆	2*	5 ₃₂	1*
229	15	4 ₃₈	526	834	7 ₃₅	3*	640	9 ₂₄
5 ₂₈	9*	639	37	2 ₃₀	16	7 ₆₃	860	464

 $1_2r8 \qquad 6_83_97_{10}r7$

 $2_{20}b1$ $4_{21}r9$

 $6_{23}2_{24}b8 \qquad 2_{27}c4$

5₂₉r2 2₃₄8₃₅c9

8₃₇c3 7₄₀4₄₁r5

5 ₃₂	455	948	6*	2*	3 ₁₄	17	757	835
119	844	3*	15	7 ₅₈	529	462	961	626
1*	756	616	843	959	454	3 ₁₃	260	5 ₃₃
6*	2*	5 ₃₁	3*	14	851	463	464	9 ₃₆
4 ₄₁	311	839	942	625	740	2_{24}	5*	1*
946	13	7 ₄₇	5 ₃₀	450	2_{28}	8*	623	3 ₁₂
39	68	4*	7 ₁₀	5*	1*	9 ₃₈	837	2 ₃₄
7 ₁₈	5*	12	2 ₂₇	852	9 ₅₃	6*	3*	422
845	949	2 ₂₀	4 ₂₁	3 ₁₅	617	51	16	7*

Puzzle 57

 1_1b6 3_2r7

5₅b7 7₆r1

 6_{15} r7 5_{16} r2:

5c6b6 2₁₇b4

 $2_{20}r5$ $6_{22}r4$

6₂₆c9 1₂₉b8: 1c9b7

8₃₄r6 8₃₆r7: 8c4b4

5*	76	2 ₁₈	4 ₄₀	34	1*	947	846	227
3 ₃	843	456	516	9 ₃₈	625	2*	7*	155
960	161	626	839	7 ₁₄	217	3*	55	457
959	458	962	2*	5*	7 ₁₀	622	3 ₁₂	8*
6*	3*	835	1 ₂₄	4 ₄₂	7 ₄₁	5 ₃₀	220	79
232	5 ₃₁	7*	623	834	3 ₁₁	129	450	951
4*	615	32	937	219	836	78	1*	5*
844	2 ₃₃	154	7*	6*	153	4 ₄₈	949	3 ₁₃
77	963	564	3*	11	5 ₅₂	845	628	2 ₂₁

Puzzle 58

 9_11_2r1 1_9b3

 2_{14} r4 2_{16} b6

 7_{17} r2 $8_{25}2_{26}$ rb9

8₃₀c1 4₃₄b4

4₃₅c1 4₄₀c4:4r6b8

641b5 442r5

2 ₁₈	4 ₄₅	346	7*	8 ₃₂	5*	12	6*	91
830	9*	1*	354	655	2 ₁₇	4*	5 ₃₇	7 ₁₉
5 ₃₆	639	7 ₂₄	9 ₇	4 ₃₄	18	8 ₂₈	229	3 ₃₈
6*	543	9 ₄	1 ₁₁	356	457	2 ₁₄	7*	8*
3*	8 ₃₁	4 ₄₂	2*	7 ₂₂	641	544	93	1 ₁₂
1 ₁₀	7 ₂₃	2 ₁₅	548	9*	833	663	362	460
4 ₃₅	347	5 ₅₁	653	1*	7 ₂₁	9*	825	2 ₂₆
7*	19	652	8*	2 ₁₆	96	364	461	550
95	2*	827	4 ₄₀	549	358	720	1 ₁₃	659

PRACTICE SET 6

Puzzle 59

1*					2*			
			5*				7*	
			7*	6*			5*	
2*						1*		
			3*					
				7*		8*		6*
4*	7*	5*						
	3*							

Puzzle 60

	8*				7*	4*	
	3*		2*				
			1*				
2*		6*				8*	
1*							
					5*		
9*							2*
		8*			3*		
		4*		3*			

3*							8*
		1*				6*	
2*							
			3*	2*	5*	4*	
	1*						
					2*		
	6*	7*	1*				
4*		6*					
					3*		

Puzzle 62

	5*	7*	3*					
4*								2*
2*		4*		9*				
				3*		6*	5*	
1*								
	8*					3*	7*	
			1*					
					4*			

4*		1*		3*				
							2*	
8*								
	9*		2*		6*			
						1*		4*
			7*					
				4*		3*		
	2*						6*	
5*			1*					

		3*	4*				1*	
					8*		2*	
8*			6*					
3*	7*					6*		
				1*				
6*								
			3*			8*		
	1*					5*		
		2*						

Puzzle 65

8*	1*							
			8*			5*		
			3*					
		3*		9*	4*			
6*						2*		
					1*			
				3*			1*	9*
2*			7*					
							4*	

Puzzle 59

 $9_{45}g$

2 ₆ b5	57b9	3 ₁₀ r7
3 ₁₁ r5	3 ₁₃ 6 ₁₄	.8 ₁₅ c1
3 ₁₇ 4 ₁₈ r7	320	or5
8 ₂₁ b3	22212	₂₃ r9
2 ₂₈ c8	3 ₂₉ c6	5
8 ₃₃ 2 ₃₄ r2	9 ₃₉ b	5

9₄₆c8

1*	652	72	840	456	2*	5 ₁₂	946	357
3 ₁₃	833	2 ₃₄	5*	955	632	458	7*	1 ₂₆
511	9 ₅₁	450	1 ₂₅	354	7 ₁	653	2_{28}	843
8 ₁₅	1 ₃₇	945	7*	6*	4 ₄₀	359	5*	260
2*	4 ₄₈	320	939	59	841	1*	647	74
7 ₃	510	649	3*	26	1 ₃₈	962	844	463
9 ₁₆	235	1 ₃₆	4 ₁₈	7*	58	8*	3 ₁₇	6*
4*	7*	5*	630	8 ₃₁	329	261	1 ₂₇	964
614	3*	8 ₂₁	2_{22}	1 ₂₃	9 ₂₄	75	419	57

2₃b6 1₉b1 3₁₁c8 8₁₅c1 4₁₉b9 1₂₃b8 4₂₅8₂₆c5 4₂₉r3 5₃₁b7 9₃₃c7: 9r3b1 6₃₅r2 7₃₇c1 9₄₀c4 1₄₄r5 5₄₅b5 1₅₇r7

5 ₃₈	8*	27	314	660	959	7*	4*	1 ₁₀
635	3*	19	7 ₃₆	2*	4 ₃₀	9 ₃₃	5 ₃₁	817
429	7 ₅₃	952	541	1*	8 ₁₈	634	26	3 ₁₃
2*	954	427	6*	3 ₁₂	545	25	8*	7 ₅₆
1*	547	7 ₅₁	942	826	144	4 ₂₂	3 ₁₁	650
32	648	8 ₂₈	24	425	746	5*	1 ₂₃	949
9*	4 ₂₀	31	143	5 ₅₆	658	816	7 ₅₇	2*
7 ₃₇	122	539	8*	962	23	3*	661	419
8 ₁₅	28	640	4*	7 ₆₃	3*	1 ₂₄	1 ₆₄	5 ₃₂

Puzzle 61

1₆c1 3₇c4 2₉b7 4₁₅5₁₆7₁₇c9: 7r5b5 4₂₁b9 3₂₇r8 3₃₁b5 6₃₂c1 7₃₃r4 9₃₅c1

4₃₈b2 8₄₄c4 6₅₅r3

3*	9 ₅₁	156	4 ₄₅	543	659	7 ₅₈	29	8*
7 ₃₄	446	547	1*	210	852	9 ₅₃	6*	38
2*	850	655	37	760	954	157	520	4 ₁₅
632	7 ₃₃	837	936	3*	2*	5*	4*	12
539	1*	23	844	462	7 ₆₁	65	3 ₁₄	9 ₁₈
935	3 ₃₀	4 ₃₈	541	631	11	2*	819	7 ₁₇
840	6*	329	7*	1*	542	4 ₂₁	9 ₂₅	2 ₁₃
4*	2 ₁₂	7 ₂₆	6*	9 ₂₈	327	822	1 ₂₃	516
16	548	949	2 ₁₁	863	464	3*	7 ₂₄	64

Puzzle 62

1₄r7 4₅2₆r5 5₉6₁₀r4 2₁₂r1 2₁₆r7 7₂₀c2 3₂₉b1 5₃₅r7: 5c6b4 6₃₇r2 7₃₈r4 2₅₁c8

630	5*	7*	3*	2 ₁₂	9 ₂₃	154	453	855
4*	9 ₂₁	8 ₂₈	637	1 ₁₄	7 ₄₁	542	3 ₃₃	2*
329	1 ₁₅	2 ₁₆	844	4 ₁₃	543	949	648	7 ₄₀
2*	610	4*	59	9*	18	7 ₃₈	839	3 ₃₄
827	7 ₂₀	9 ₂₆	45	3*	26	6*	5*	17
1*	319	511	745	647	846	4 ₅₂	251	9 ₂₂
9 ₂₅	8*	14	2 ₁₆	5 ₃₅	636	3*	7*	4 ₃
7 ₆₀	42	632	1*	862	31	263	950	5 ₅₈
159	2 ₁₇	3 ₃₁	9 ₂₄	7 ₆₁	4*	864	156	657

2_1b1	4 ₇ b5	$6_{13}b6$
6 ₁₇ r5	6 ₂₁ r1	9 ₂₃ b1
1 ₂₄ c8	5 ₂₅ b9	
1 ₂₇ r8	8 ₃₀ c2	

 $9_{31}r7 \quad 7_{33}b2$

8₃₇g 3₃₈c8

9₄₄r1 5₄₉c4

4*	7 ₄₅	1*	843	3*	22	621	539	944
618	5 ₅₁	9 ₂₃	4 ₁₂	7 ₆₂	161	842	2*	3 ₅₃
8*	352	21	549	622	955	7 ₄₇	411	154
7 ₃₃	9*	48	2*	129	6*	540	3 ₃₈	841
26	617	559	316	956	860	1*	935	4*
3 ₃₄	1 ₂₈	858	7*	557	47	25	936	620
9 ₃₁	8 ₃₀	7 ₃₂	613	4*	526	3*	1 ₂₄	24
1 ₂₇	2*	3 ₂₈	950	863	764	4 ₁₀	6*	525
5*	49	614	1*	2 ₃	3 ₁₅	9 ₄₆	837	7 ₄₈

Puzzle 64

1 ₄ c1	2 ₁₀ c7	2 ₁₃ b2
3 ₁₈ c6	6 ₂₂ b7	8 ₂₄ b3
5 ₃₂ c4:	5r1b4	7 ₃₃ r5
7 ₃₅ r4	5 ₃₈ b1	7 ₃₉ r7
7 ₄₃ b4		

$$1_{2}c4$$
 $9_{8}4_{9}c4$ $2_{11}r7$
 $4_{13}r5$ $9_{14}4_{15}c7$ $4_{17}r2$
 $2_{21}b4$ $3_{22}9_{23}c1$ $2_{30}r2$
 $6_{33}r6$: $6c5b4 \rightarrow 6c5b6$
 $8_{37}c6$ $8_{38}c7$: $8r7b3$
 $8_{39}r5$ $7_{43}c1$
 $6_{48}b3$ $7_{55}r1$

2 ₁₄	623	3*	4*	944	542	748	1*	83
14	5 ₃₈	959	7 ₄₃	319	8*	458	2*	622
8*	455	7 ₆₀	6*	2 ₁₅	15	3 ₂₁	537	961
3*	7*	19	217	4 ₄₅	946	6*	8 ₃₁	5 ₃₅
9 ₅₂	826	453	5 ₃₂	1*	62	210	7 ₃₃	3 ₂₀
6*	2 ₁₃	5 ₃₆	827	7 ₃₄	3 ₁₈	18	9 ₆₃	4 ₆₂
7 ₃₉	9 ₅₄	625	3*	541	2 ₁₆	8*	464	17
4 ₅₁	1*	824	947	629	7 ₅₀	5*	3 ₁₂	2 ₁₁
540	31	2*	16	8 ₂₈	456	957	630	749

	,						1	
8*	1*	955	9_8	2 ₂₁	5 ₅₄	4 ₁₅	659	3 ₂₅
4 ₁₇	3 ₂₄	2 ₃₀	8*	17	658	5*	929	7 ₆₀
9 ₂₃	5 ₅₂	656	3*	4 ₁₈	757	16	2 ₃₁	8 ₃₂
14	7 ₄₂	3*	2 ₃₄	9*	4*	838	562	661
6*	9 ₁₆	4 ₁₃	5 ₃₅	839	31	2*	7 ₄₁	15
544	2 ₃₆	845	633	740	1*	9 ₁₄	320	419
7 ₄₃	851	5 ₅₃	49	3*	211	647	1*	9*
2*	410	13	7*	649	9 ₂₈	326	863	564
3 ₂₂	648	9 ₂₇	12	5 ₅₀	837	7 ₄₆	4*	2 ₁₂

PRACTICE SET 7

Puzzle 66

6*		1*			4*	
		2*		8*		
9*						
		5*	4*		6*	
	8*					1*
	2*					
4*			6*	3*		
	7*			2*		

Puzzle 67

				1*	6*	7*		
	4*	8*						
1*					7*	6*		
		2*	8*					
			3*					
				4*			8*	2*
7*	5*							
							3*	

6*				5*			3*	
			2*	1*				
			1*		3*			4*
5*		2*						
8*								
					7*	8*	6*	
	1*		4*			5*		

Puzzle 69

			4*	5*				
1*						6*		
				8*				
6*			7*		1*			
						3*		8*
							4*	
	4*	8*	2*					
	7*					1*		
		9*						

7*						6*		1*
				4*	3*			
1*			7*					
					5*		4*	
		6*				8*		
	4* 6*	5*					9*	
	6*			2*				
			1*					

7*			1*				
4*					8*		
		2*			3*		
		3*		8*			
5*						4*	
		6*					
	3*	5*			2*		
			4*			7*	
	1*						

Puzzle 72

	1*		2*				
6*						3*	
					5*	7*	
7*		3*					
			1*				
5*							
	6*				2*		1*
4*				3*			
				5*			8*

Puzzle 66

 $2_1c1 6_7c2 1_{11}b7$

4₁₃b9 4₁₄r2: 4c3b2

8₁₅c1 1₁₈r7

8₁₉1₂₀3₂₁r4: 3c3b3

 $3_{23}c1$ $7_{24}b1$ $7_{27}r4$

5₂₉9₃₀b7: 37(19)(39)

6*	525	26	1*	8 ₂₂	3 ₅₃	9 ₃₀	4*	7 ₅₂
3 ₂₃	4 ₁₄	7 ₂₄	2*	9 ₃₁	610	8*	111	529
9*	1 ₁₇	816	462	7 ₅₁	563	69	25	354
120	3 ₂₁	9 ₂₈	5*	4*	819	727	6*	24
548	8*	644	942	2 ₃	750	446	3 ₃₆	1*
749	2*	4 ₄₅	643	355	156	547	835	9 ₃₂
4*	9 ₂₆	1 ₁₈	7 ₃₈	6*	22	3*	537	833
8 ₁₅	7*	560	361	157	464	2*	9 ₄₀	68
21	67	359	834	5 ₅₈	941	1 ₁₂	739	4 ₁₃

9₃₂8₃₃c9 3₃₆c8 5₃₇r7 1₃₅r3: 47(23)(33) 3₂₆g

7₁b9 8₃r1 2₇b3

3₈b6: 28(85)(86)

4₁₁b3 5₁₂r7

6₁₃1₁₄c4:6r8b9

1₁₅b9 7₁₆r2

3₂₀2₂₁c7: 3r5b2

2 ₃₁	3 ₃₂	941	4 ₃₀	1*	6*	7*	540	83
656	4*	8*	261	7 ₁₀	549	3 ₂₁	139	962
5 ₅₀	7 ₅₃	155	960	3 ₁₇	8 ₁₈	2_{22}	659	429
1*	85	543	942	225	7*	6*	4 ₂₃	310
3 ₃₃	645	2*	8*	544	4 ₃₅	9 ₂₈	7 ₂₆	1 ₃₇
4 ₃₄	9 ₅₁	7 ₅₂	3*	646	1 ₃₆	84	2_{24}	5 ₃₈
957	154	658	72	4*	38	5 ₁₂	8*	2*
7*	5*	39	1 ₁₄	819	220	427	963	664
86	27	4 ₁₁	6 ₁₃	547	948	1 ₁₅	3*	71

 4_{23} r4: 4c4b4 $4_{27}c7$ 1_{39} r2 5_{40} r1: 5c3b2 9_{42} r4

Puzzle 68

13b2 5728c6 810211r4

 $4_{14}r6$ $3_{15}b2$ $8_{16}6_{17}r8$

3₂₀c4 9₂₁g:56(92)(93) \rightarrow 7c1b3

2₂₂c1: 2r9b9 4₂₃3₂₄r7

 $4_{29}8_{30}2_{31}r1$ $4_{45}b5$

6*	8 ₃₀	7 ₃₆	937	5*	429	15	3*	2 ₃₁
427	541	3 ₂₈	2*	1*	649	957	847	7 ₅₈
14	2 ₃₂	9 ₄₂	320	7 ₃₅	848	651	446	550
9 ₂₁	7 ₃₈	639	1*	810	3*	211	59	4*
5*	315	2*	653	4 ₃₄	944	755	16	8 ₁₃
8*	4 ₁₄	1 ₃	7 ₅₄	2 ₁₂	57	356	959	652
2_{22}	9 ₂₅	4 ₂₃	519	3 ₂₄	7*	8*	6*	12
3 ₆₂	1*	816	4*	617	28	5*	760	963
7 ₆₁	640	543	8 ₁₈	9 ₂₆	1 ₁	4 ₄₅	233	364

Puzzle 69

 1_1 b3 8_4 r4 4_8 c7

 $3_{12}r4$ $6_{13}b3$

7₁₄g: 259r4b8 5₂₀c3

 $2_{23}5_{24}c7$ $7_{29}b7$

3₃₀r1: 3c2b2 9_{33} r3

 $6_{36}9_{37}7_{38}r7$ $9_{41}g$

85	631	2 ₂₁	4*	5*	3 ₃₀	925	729	1 ₁₈
1*	3 ₃₄	49	941	7 ₆₃	262	6*	86	522
719	9 ₃₃	520	13	8*	632	48	248	3 ₅₁
6*	84	3 ₁₂	7*	4 ₁₁	1*	2_{23}	5 ₂₆	9 ₂₇
4 ₁₀	260	7 ₁₅	643	9 ₄₂	559	3*	1 ₁₇	8*
935	561	1 ₁₆	346	264	858	7 ₁₄	4*	628
3 ₃₉	4*	8*	2*	12	937	524	636	7 ₃₈
548	7*	613	855	345	454	1*	940	249
247	11	9*	556	644	757	87	352	453

3₄₅g 2₄₇r9: u23r3b7r9b9

1₁b3 4₇r1 7₁₁b4 6₁₂8₁₃b8: 6c4b4 6₁₆c6

 $7_{17}6_{18}r7 \quad 7_{19}b8 \quad 5_{24}b2$

9₂₇r8 8₂₈r7 2₃₂c6

 $3_{37}g$ $3_{38}b3$ $9_{48}c2$

Puzzle 71

3₁c1 4₇b5 7₁₃b3

5₁₄r9 7₁₅b7

 $7_{16}1_{17}8_{18}c4$

 $2_{25}9_{26}7_{27}c6\\$

1₃₁r7: 1c8b7

1₃₂5₃₃c7 2₃₄c6

6₃₆r7: 6c8b7 2₄₁c1

7*	249	47	552	9 ₃₆	8 ₃₁	6*	3 ₄₁	1*
563	16	9 ₅₁	664	4*	3*	258	7 ₂₃	843
662	842	340	261	7 ₁₁	15	956	5 ₅₅	457
1*	5 ₂₄	826	7*	612	49	347	254	9 ₅₃
3 ₃₇	948	250	8 ₁₃	14	5*	719	4*	614
48	7 ₂₀	6*	9 ₃₃	3 ₃₀	2 ₃₂	8*	13	5 ₂₅
2 ₁₈	4*	5*	329	8 ₂₈	616	12	9*	7 ₁₇
927	6*	11	4 ₁₀	2*	7 ₂₂	545	844	346
839	3 ₃₈	7 ₂₁	1*	5 ₃₅	9 ₃₄	439	615	260

7*	824	36	48	1*	635	5 ₃₃	962	263
4*	249	648	919	35	5 ₃₄	8*	144	7 ₁₅
142	952	5 ₅₁	2*	8 ₂₃	7 ₂₇	3*	647	49
241	4 ₁₂	143	3*	960	8*	7 ₂₂	561	654
5*	645	839	7 ₁₆	257	120	956	4*	32
31	7 ₂₁	946	6*	559	47	1 ₃₂	258	838
636	3*	411	5*	7 ₂₈	9 ₂₆	2*	837	1 ₃₁
840	5 ₅₃	250	1 ₁₇	4*	34	655	7*	964
9 ₃₀	1*	7 ₁₃	8 ₁₈	629	2 ₂₅	4 ₁₀	3 ₃	514

6₄₅b2 6₄₇b7

Puzzle 72

 1_16_2b2 1_5b7 2_8b6

3₉r7 5₁₅7₁₆r1

 $7_{23}b5$ $4_{26}b9$ $8_{27}r8$

 6_{29} r9 6_{31} b4

8₃₂r3 2₃₃c1

9₃₅c3 6₄₆r4

9 ₃₄	1*	515	2*	7 ₁₆	311	455	854	650
6*	239	7 ₃₇	522	462	861	15	3*	945
832	3 ₁₀	4 ₃₈	941	16	631	5*	7*	240
7*	858	3*	4 ₄₂	244	959	646	17	520
2 ₃₃	4 ₅₂	62	1*	860	5 ₂₁	7 ₂₄	9 ₅₃	3 ₁₄
5*	957	11	3 ₁₂	647	7 ₂₃	856	243	451
39	6*	828	7 ₃₀	963	464	2*	519	1*
4*	517	2 ₁₈	827	3*	14	949	648	7 ₂₅
13	7 ₃₆	935	629	5*	2_8	3 ₁₃	4 ₂₆	8*

PRACTICE SET 8

Puzzle 73

3*				6*		2*		7*
				5*	8*			
					1*			
4*	3*		9*					
							5*	2*
			2*			4*		
	5*						8*	
		1*						

Puzzle 74

5*	3*				1*			
			7*			2*		
4*		2*						
				9*				3*
7*							1*	
		6*	2*			4*		
	8*			3*				
						7*		

9*					4*	2*		
	6*		1*					
2*			3*	9*				
			8*				1*	4*
6*								
		1*			5*			
				2*		9*		
	8*							

Puzzle 76

4*		1*						6*
			7*			2*		
5*								
	7*		3*		2*			
							1*	4*
			5*	4*	6*			
						8*	3*	
				1*				

4*					7*	3*		
	5*		6*					
		6*	5*	1*				
							8*	2*
						4*		
			2*				7*	6*
3*	4*							
9*								

6*			1*				2*
	7*			3*		8*	
	3*				9*	4*	
	4*		5*				
			2*				
2*		1*					
				9*	4*		
5*							

Puzzle 79

6*			3*	4*				
						5*	1*	
2*								
4*	3*					7*		
				1*	8*			
	5*		2*					4*
		8*			7*			
	1*					·		

Puzzle 73

 $2_{2}9_{3}b4$ $5_{4}8_{5}1_{6}r1$

 5_82_9r4 $1_{19}r7$

8₂₀b6

 $8_{22}1_{23}6_{24}r4$

4₂₇c5: 4r6b8

1₃₀b5: 1r6b8

3*	85	54	47	6*	93	2*	16	7*
1 ₁₂	211	462	759	5*	8*	646	361	948
654	7 ₅₆	963	360	2_2	1*	517	464	8 ₁₈
4*	3*	27	9*	7 ₂₅	58	822	624	1 ₂₃
755	957	858	1 ₃₀	4 ₂₇	633	329	5*	2*
514	1 ₃₁	634	832	3 ₂₈	2 ₁₃	945	7 ₄₃	444
852	653	3 ₃₇	2*	119	741	4*	949	516
2 ₁₀	5*	7 ₄₀	635	9 ₂₁	439	1 ₂₆	8*	3 ₃₆
9 ₅₁	450	1*	515	820	3 ₃₈	7 ₄₂	21	647

3₃₆g

 $2_1 r1$ $3_2 b2$ $3_3 1_4 c7$

7₇r5: 24(58)(69)

4₁₆r5 1₁₈b5

 $4_{20}3_{21}b3$ $1_{29}3_{30}r7$

 $8_{34}b2$ $6_{37}r1$ $6_{38}r8$

5₄₇c7 8₄₈b8 8₅₅r

5*	3*	850	637	21	1*	949	4 ₂₅	7 ₂₇
635	4 ₂₂	951	7*	861	35	2*	563	141
2 ₁₃	7 ₁₂	142	945	4 ₂₄	560	3 ₃	864	640
4*	656	2*	36	1 ₁₈	855	547	7 ₂₈	952
834	1 ₃₁	5 ₂₆	416	9*	77	636	29	3*
7*	957	32	546	658	28	848	1*	4 ₁₇
129	5 ₂₁	6*	2*	7 ₁₀	944	4*	3 ₃₀	843
9 ₃₃	8*	7 ₁₁	839	3*	4 ₂₃	14	638	2 ₁₅
3 ₃₂	2 ₁₄	4 ₂₀	119	562	659	7*	9 ₅₄	5 ₅₃

Puzzle 75

1₁c1 4₇b5 5₉b5

 $2_{10}6_{11}r5$ $8_{17}5_{18}b2$

 $4_{20}b1$ $9_{21}b3$

8₂₄3₂₅4₂₆6₂₇b6: 6r8b3

 $3_{35}g$ $6_{36}r1$

7₃₇c2 5₄₄4₄₅c7

9*	7 ₃₇	3 ₃₈	529	636	4*	2*	832	12
819	6*	2 ₁₃	1*	7 ₅₄	9 ₃₁	544	4 ₄₉	356
1_1	4 ₂₀	539	2 ₁₂	355	8 ₃₀	746	659	960
2*	16	47	3*	9*	615	833	7 ₅₁	5 ₅₂
341	9 ₂₂	7 ₄₂	8*	58	210	611	1*	4*
6*	5 ₁₈	817	47	15	7 ₁₆	3 ₃₅	961	262
7 ₅₁	2 ₁₄	1*	9 ₂₃	824	5*	4 ₄₅	357	658
4 ₄₇	340	643	7 ₂₈	2*	14	9*	548	834
550	8*	9 ₂₁	627	4 ₂₆	325	13	263	7 ₆₄

Puzzle 76

 1_14_2r4 3_38_4b6 4_51_6r8

2₁₉c1: 2r6b8&r7b9

5₂₀r2 6₂₅c4 5₁₇c1

 $3_{18}r7$ $6_{28}r4$ $7_{31}b1$

 2_{32} r3 $7_{36}2_{37}$ r9

9₃₉r1 3₄₅r3 7₅₂r6

=								
4*	840	1*	2 ₃₄	327	939	524	7 ₃₂	6*
355	630	954	7*	520	18	2*	4 ₁₅	847
5*	2 ₃₃	7 ₃₁	4 ₁₄	626	842	1 ₁₀	946	345
11	7*	42	3*	859	2*	628	5 ₂₃	9 ₆₁
219	3 ₄₁	856	625	960	5 ₂₁	7 ₆₂	1*	4*
9 ₅₃	522	629	1 ₁₂	7 ₅₂	4 ₁₃	348	849	251
857	17	3 ₅₈	5*	4*	6*	963	250	7 ₆₄
68	45	57	935	244	7 ₄₃	8*	3*	16
1 ₃₆	9 ₃₈	237	84	1*	33	4 ₁₆	617	5 ₁₈

 4_3 r7 3_5 9₆r7 6_7 b3

 $5_{11}1_{12}r5$ $5_{13}1_{14}r7$

 $7_{16}g \quad \ 8_{17}2_{18}r4 \quad \ 7_{19}g$

 $7_{21}3_{22}c2$ $2_{26}5_{27}r1$

 $8_{34}r1$ $3_{37}9_{38}c4$ $5_{44}c6$

846c7: u58c5b6c7b9

8₄₇b9: 34(98)(99) 2₅₁c7

4*	9 ₂₃	834	135	2_{26}	7*	3*	69	527
2_{20}	5*	355	6*	957	845	152	458	7 ₂₅
68	7 ₂₁	154	44	356	544	846	263	962
817	2 ₁₈	6*	5*	1*	42	7 ₁₆	964	361
511	1 ₁₂	41	3 ₃₇	7 ₄₂	943	610	8*	2*
7 ₁₉	3 ₂₂	9 ₂₄	832	631	2 ₂₈	4*	529	120
1 ₁₄	815	5 ₁₃	2*	43	35	96	7*	6*
3*	4*	7 ₄₀	9 ₃₈	549	633	251	153	847
9*	67	2 ₄₁	7 ₃₉	848	1 ₃₆	5 ₅₀	360	459

Puzzle 78

 $2_11_25_3c2$ 4_9b3

 4_{10} r1:

 $39(56)(66) \rightarrow 4c5b5$

3₁₃c4: 3r8b3

3₁₄c1: 14(21)(31)

7₁₅b3 9₁₆g 6₁₇g

 $8_{18}g$ $8_{19}g$ $9_{20}c4$

_								
6*	53	826	1*	7 ₂₈	410	327	922	2*
145	7*	9 ₁₆	617	3*	24	537	8*	4 ₄₇
146	21	3 ₃₀	9 ₂₀	529	825	144	7 ₅₇	656
823	3*	28	7 ₂₁	1 ₃₁	634	9*	4*	5 ₃₃
959	4*	636	5*	824	3 ₅₃	27	143	7 ₅₈
760	12	5 ₃₅	2*	411	961	662	352	854
2*	949	1*	4 ₁₂	632	7 ₄₂	851	5 ₃₈	348
3 ₁₄	617	7 ₁₅	8 ₁₈	9*	539	4*	26	140
5*	850	49	3 ₁₃	25	141	763	664	955

 $8_{23}g \quad 8_{24}b5; \, 39(56)(66) \quad 3_{27}r1 \quad 1_{31}c5 \quad 5_{33}r4 \ \, 9_{44}r7 \ \, 5_{56}c9$

Puzzle 79

1₁5₂8₃c1 3₇b1: 15(13)(33) 4₈r2 1₁₂r8 2₁₈b3

 $3_{19}b5$ $6_{21}c2$ $8_{23}b4$

 $7_{27}2_{28}c5$ $7_{27}2_{28}c5$

 $5_{30}6_{31}r4$ $7_{40}3_{41}r7$

5₄₈b9 6₅₃c8

6*	9 ₃₆	1 ₁₅	3*	4*	517	239	7 ₃₈	826
83	48	37	634	7 ₂₇	129	5*	1*	935
2*	7 ₃₇	5 ₁₆	2 ₁₄	823	9 ₃₃	455	653	356
4*	3*	9 ₃₂	5 ₃₀	2_{28}	631	7*	86	14
52	621	7 ₆₂	963	1*	8*	357	4 ₅₄	260
1 ₁	85	261	764	319	411	9 ₅₈	5 ₅₂	659
7 ₄₀	5*	622	2*	942	1 ₁₃	825	3 ₄₁	4*
3 ₄₃	2 ₁₈	8*	410	650	7*	1 ₁₂	945	548
944	1*	49	824	5 ₅₁	320	649	247	746

PRACTICE SET 9

Puzzle 80

			3*			5*	9*	
	1*						7*	
4*				6*				
			5*			3*		4*
		1*						
			2*					
	6*			1*	7*			
3*						8*		

Puzzle 81

2*	1*			3*				
		4*					6*	5*
	8*		2*			3*		
			2* 6*		4*			
					5*			
				7*		1*		
6*		5*						
6* 3*								

	8*				1*			
						6*	3*	
			3*	4*		2*		
	7*						1*	5*
			6*					
				8*				1*
3* 6*		2*						
6*						4*		

Puzzle 83

				6*				1*
	2*		5*					
			3*				2*	
		7*				4*		
1*				5*				
7*	3*				1*			
6*							5*	
			2*			8*		

		7*	1*		5*			
	6*	3*				7*		
				6*		3*		2*
1*								
			5*					
5*	2*		4*				8*	
				3*				
9*								

				3*		7*		
	1*		6*					
						2*		
			1*				8*	9*
2*								
5*								
	9*	6*					1*	
			4*		2*	5*		
				7*				

Puzzle 86

				4*	7*		
			5*		3*		
	1*	8*					
3*					5*	4*	
		6*	1*				
			2*				
5*	2*			3*			
							1*
						6*	

Puzzle 80

1₂r1: 1c6b5 4₇b7

 $2_8g \quad 6_9r7 \quad 9_{10}g$

 $7_{11}b4$ $7_{14}b8$ $3_{20}c8$

 $3_{22}r7$ $5_{24}g$ $8_{26}g$

627428c4

2₃₁c5: u25c5b6c7b9

658	862	261	3*	711	4 ₁₂	5*	9*	12
5 ₂₅	1*	3 ₂₃	929	2 ₃₁	8 ₃₂	47	7*	69
4*	755	956	16	6*	5 ₂₄	28	3 ₂₀	8 ₂₁
7 ₅₇	260	659	5*	9 ₅₂	15	3*	849	4*
848	539	1*	7 ₁₃	446	3 ₃₃	616	247	9 ₁₉
949	3 ₃₄	4 ₄₅	2*	850	630	14	540	7 ₁₄
2 ₃₈	6*	537	826	1*	7*	9 ₁₀	4 ₁₈	3 ₂₂
3*	453	7 ₅₄	627	5 ₃₆	944	8*	13	242
11	963	864	4 ₂₈	3 ₃₅	243	7 ₁₅	617	541

3₃₃g 5₃₇r7 4₄₅b2 2₄₇r5

 $1_1b3 3_2r2$

 3_3 r5 5_5 r1

 $6_{11}4_{12}2_{13}c5$

 4_{20} r4 7_{23} b5

125r4 127c4

1₂₈r2 4₂₉c7

7₃₂9₃₃c1 3₃₇c3 3₄₂r7 1₄₅c7

2*	1*	615	55	3*	837	429	7 ₅₃	9 ₅₂
9 ₃₃	32	4*	724	2 ₁₃	1 ₂₈	836	6*	5*
7 ₃₂	510	834	4 ₁₄	611	9 ₃₈	255	3 ₅₁	154
59	8*	9 ₂₆	2*	1 ₂₅	7 ₂₃	3*	420	617
1 ₂₂	240	33	6*	9 ₅₈	4*	58	862	763
4 ₂₁	616	7 ₃₉	34	859	5*	956	157	260
835	4 ₃₁	241	943	7*	619	1*	57	3 ₄₂
6*	947	5*	127	4 ₁₂	348	7 ₄₅	261	864
3*	7 ₄₆	11	844	56	249	6 ₁₈	950	4 ₃₀

Puzzle 82

1₂b5 6₃4₄3₅r5

2₁₆b9 2₁₈c2

 $2_{20}b4$ $4_{23}b6$

 $4_{27}b1$ $8_{31}b3$

8₃₅**r**5: 8c4b4 9₃₇b4

9₃₉c2 4₄₇c3

5 ₅₂	8*	3 ₁₁	757	69	1*	958	429	2_{22}
1 ₃₄	2 ₁₈	748	5 ₅₄	937	4 ₂₆	6*	3*	855
9 ₅₃	68	427	856	3 ₁₀	2 ₂₀	11	5 ₅₁	759
832	939	1 ₃₃	3*	4*	544	2*	746	615
44	7*	63	936	2 ₂₁	835	35	1*	5*
219	3 ₁₂	4 ₄₀	6*	12	7 ₄₅	862	963	4 ₃₀
749	4 ₂₈	947	217	8*	37	550	614	1*
3*	1 ₂₅	2*	4 ₂₃	543	613	7 ₆₁	864	960
6*	9 ₄₁	8 ₃₁	1 ₂₄	7 ₄₂	9 ₃₈	4*	2 ₁₆	36

Puzzle 83

2₃8₄b3 1₁₀r8

 $3_{16}b2$ $3_{18}b9$

 $3_{19}r15_{22}r1$

 $6_{23}r9$ $4_{26}r7$

6₃₀8₃₁r5 5₃₅c9

 $6_{39}7_{40}r2 \quad 4_{50}8_{51}r1 \\$

522	7 ₅₂	450	945	6*	319	28	851	1*
857	2*	1 ₁₄	5*	4 ₃₃	740	3 ₃₇	638	956
339	963	662	1 ₁₃	27	846	5 ₃₆	755	4 ₃₄
9 ₅₈	664	861	3*	1 ₁₂	4 ₄₂	748	2*	5 ₃₅
25	5 ₂₁	7*	8 ₃₁	9 ₃₂	630	4*	1 ₁₁	3 ₁₇
1*	4 ₄₃	3 ₁₆	741	5*	26	649	959	860
7*	3*	52	624	825	1*	9 ₂₇	4 ₂₆	29
6*	84	23	444	320	947	1 ₁₀	5*	7 ₂₈
4 ₅₃	1 ₁₅	9 ₅₄	2*	729	51	8*	3 ₁₈	623

 $3_26_37_4c1$ 1_8g $1_{10}c5$ 3_{13} r1 5_{14} 9₁₅b1

5₂₄g: 48c3b3 5₁₈4₁₉r4

9₂₁g:

 $18(86)(96) \rightarrow 2c4b6$

 $2_{22}g$

 7_{23} r3:

245	9 ₁₅	7*	1*	863	5*	464	3 ₁₃	630
861	6*	3*	9 ₂₁	462	243	7*	516	1 ₁₂
460	19	5 ₁₄	3 ₃₆	7 ₂₃	642	959	244	856
74	5 ₁₈	9 ₁₇	820	6*	919	3*	111	2*
1*	854	627	7 ₃₃	2 ₂₄	3 ₃₄	5 ₅₈	450	857
32	463	2 ₂₆	5*	110	935	855	631	7 ₃₂
5*	2*	18	4*	925	7 ₂₈	629	8*	36
63	77	448	2 ₂₂	3*	841	139	9 ₅₁	5 ₅₂
9*	35	847	637	51	140	2 ₃₈	7 ₄₆	4 ₄₉

 $6(17)(19) \rightarrow 367r3b4$ $2_{24}9_{25}c5$: 48(15)(25) $7_{28}r6$ 7₃₂r6 4₅₀c8 6_{30} r1

Puzzle 85

 2_1 r4 5_9 b3 7_{10} 4 $_{11}$ r7 $1_{14}r9$ $1_{16}r1$ $6_{17}9_{18}b6$ 5₂₃4₂₄b8 7₂₆r2 8₂₈c7 9₂₉b2 8₃₀b3: 8c2b2 3₃₂c7: 3r4b2 3₃₄g

5₅₁b4 9₅₆c5 8₆₁r6

7₃₆c3 6₄₁g 9₄₇c4

948	540	437	24	3*	850	7*	641	1 ₁₆
849	1*	25	6*	5 ₅₁	7 ₂₆	922	453	345
642	7 ₃₉	3 ₃₅	947	1 ₁₅	4 ₅₂	2*	5 ₅₄	846
3 ₃₄	4 ₃₈	7 ₃₆	1*	2 ₃	525	633	8*	9*
2*	662	929	359	455	863	12	7 ₂₁	5 ₂₃
5*	861	1_1	7 ₂₇	956	664	3 ₃₂	2_8	4 ₂₄
7 ₁₀	9*	6*	5 ₅₈	857	360	4 ₁₁	1*	27
1 ₁₃	3 ₃₁	8 ₃₀	4*	617	2*	5*	919	7 ₂₀
4 ₁₂	26	59	9 ₁₈	7*	1 ₁₄	828	344	643

Puzzle 86

53r749c2 610b1

7₁₁3₁₂c4: 7r6b8

 $1_{20}b5$ $2_{21}b9$ $3_{22}c9$

 $3_{23}c2$ $4_{24}c6$ $4_{28}b8$

1₃₂r5 1₃₄r4: 1c2b1

 1_{37} r7 2_{40} c2

851	3 ₂₃	2_{52}	57	4*	1*	7*	6*	7 ₁₇
610	139	7*	5*	257	4 ₂₄	3*	56	944
4*	1*	8*	7 ₁₁	614	3 ₁₃	2 ₂₇	1 ₃₈	843
3*	240	1 ₃₄	4*	5*	845	5*	4*	3 ₂₂
3 ₃₀	8*	6*	1*	7 ₁₉	9 ₃₃	1 ₃₂	2*	55
9 ₄₂	54	635	2*	1 ₂₀	246	848	7 ₁₈	4 ₂₈
5*	2*	850	2*	3*	72	949	4 ₃₁	1 ₃₇
155	71	362	959	4 ₂₅	615	5*	861	1*
254	49	963	156	860	58	7*	6*	616

PRACTICE SET 10

Puzzle 87

6*	3*					5*		
			4*					8*
				6*	1*			
							4*	2*
	8*							
3*		4*	2*					
				5*		8*		
7*							1*	

Puzzle 88

7*		5*		6*	8*	
2*						
			1*			
	9*	2*		5*		
		7*		2*		
	1*					
			3*		1*	9*
					3*	
4*						

			4*			3*	8*
	5*	1*					
				1*	5*		7*
7*			3*				
	2*				1*		
3*			8*			6*	
2*							
					9*		

Puzzle 90

6*	1*			2*				
							3*	9*
		7*					4*	
2*						8*		5*
			4*					
	9*							
			1*		4*			
5*						2*		
			3*					

1*		5*		6*	3*		
		7*				4*	
	4*					2*	
	3*		8*				
5*		1*					
			4*		9*		
7*							5*
			2*				

4*							1*	9*
	6*		2*					
							7*	
			8*	3*		2*		
7*						3*		
		1*						
	8*			6*		5*		
					7*		4*	

Puzzle 93

2*	4*							
			3*			7*		
				4*	5*		6*	
7*						8*		
		3*		2*				
1*			7*					
	6*						5*	
					2*			4*

Puzzle 87

 42r1
 26b5

 27b9
 58b3

 517b3
 320b9

 521c1
 723r8

 124825b6
 826127r1

 635c4
 736937b5

6*	3*	1 ₂₇	8 ₂₆	2 ₁₆	9 ₅₁	5*	7 ₅₇	42
2 ₁₄	9 ₄₅	559	4*	7 ₆₁	637	129	3 ₆₃	8*
810	411	7 ₆₀	1 ₂₈	362	5 ₅₈	2 ₁₅	964	655
4 ₁₂	7 ₄₂	2 ₁₃	522	6*	1*	347	81	948
5 ₂₁	1 ₃₁	339	937	8 ₃₄	7 ₃₆	640	4*	2*
933	8*	641	3 ₃₈	45	26	7 ₄₃	519	1 ₃₀
3*	517	4*	2*	1 ₂₄	825	949	656	7 ₅₄
1 ₃₂	644	946	7 ₂₃	5*	44	8*	27	320
7*	29	88	635	952	3 ₅₃	4 ₃	1*	5 ₁₈

7₅₀r1

1₂9₃c1 1₄r1: 1c9b8

 1_5 c4 1_6 9 $_7$ 3 $_8$ c7

7₁₀b2 9₁₁c4

 $2_{23}r1$ $5_{30}c8$

7₃₂4₃₃r3 4₃₆r6: 4c6b6

5₄₀r5 8₅₀c4

7*	424	14	5*	917	3 ₁₅	6*	8*	2 ₂₃
2*	5 ₃₁	3 ₁₄	850	652	7_{53}	1 ₆	99	4 ₃₄
93	648	847	433	1*	2 ₂₅	38	5 ₃₀	7 ₃₂
643	9*	7 ₁₀	2*	842	119	5*	4 ₃₇	3 ₂₁
3 ₂₂	841	429	7*	540	9 ₁₈	2*	638	120
544	1*	21	3 ₁₆	436	646	97	7 ₃₅	839
845	2 ₂₈	560	651	3*	461	755	1*	9*
12	749	659	911	227	858	456	3*	563
4*	3 ₁₃	9 ₁₂	15	7 ₅₄	562	857	2 ₂₆	664

Puzzle 89

1₃5₄r1 2₉b1: 34(32)(33)

3₁₀b8 5₁₂c1 6₁₇g

 $8_{19}c7$ $7_{20}r8$ $2_{23}b9$

7₂₆9₂₇c1:

 $34r3b1 \rightarrow 68(21)(31)$

4₃₁g 3₃₅b1 7₃₇c2

4₄₃r4 9₄₈r7 7₅₂c4

7 ₂₆	9 ₂₈	29	4*	54	13	617	3*	8*
855	5*	1*	653	356	250	4 ₃₃	7 ₂₀	9 ₂₅
654	3 ₃₅	4 ₃₂	9 ₅₁	863	7 ₆₂	2 ₃₄	17	58
9 ₂₇	638	3 ₃₆	2_{44}	1*	842	5*	4 ₄₃	7*
4*	11	7 ₄₁	3*	946	5 ₁₃	819	245	618
5 ₁₂	2*	840	7 ₅₂	660	459	1*	947	3 ₁₀
3*	4 ₃₁	516	8*	249	948	7 ₂₁	6*	16
2*	830	929	15	7 ₆₄	661	311	5 ₁₅	4 ₂₄
12	7 ₃₇	639	514	458	357	9*	822	2 ₂₃

Puzzle 90

 2_3c4 2_5b7 3_79_8r1

4₁₁3₁₂r4:

 $3r7b9 \rightarrow 3c1b2$

5₁₆8₁₇c4: 58r2b1 8₁₈g

7₁₉g: 3r7b9

5₂₁2₂₂8₂₃c2

6₂₆g: 13c1b2 6₂₇c4

6*	1*	42	98	2*	37	7 ₅₄	561	862
8 ₁₈	5 ₂₁	2 ₂₅	627	41	7 ₃₀	1 ₃₁	3*	9*
99	3 ₁₀	7*	516	1 ₃₈	839	629	4*	25
2*	411	626	7 ₂₈	3 ₁₂	1 ₃₆	8*	937	5*
150	720	845	4*	943	547	352	26	649
451	9*	546	2 ₃	844	648	4 ₁₅	760	159
719	2 ₂₂	9 ₃₂	1*	657	4*	555	858	3 ₅₃
5*	624	3 ₃₅	817	7 ₄₁	942	2*	135	4 ₁₄
4 ₁₃	8 ₂₃	1 ₃₄	3*	5 ₅₆	24	9 ₄₀	663	7 ₆₄

 $7_{30}b4$ $9_{32}g$: 3r7b9 $3_{33}b3$ $1_{36}r4$ $7_{41}r8$ $1_{50}r5$ $7_{54}c7$

 4_1 r1 2_4 b9

2₅r₁ 5₁₄7₁₅6₁₆c₅

 $3_{18}b5$ $3_{22}9_{23}r8$

 $8_{27}r8$ $8_{29}7_{30}r1$

932533c8 738c9

1₄₂r4 8₄₈1₄₉c2

1*	25	41	5*	9 ₃₁	6*	3*	7 ₃₀	829
937	5 ₅₀	362	7*	161	8 ₂₆	210	4*	659
654	7 ₄₀	863	29	364	411	5 ₃₄	9 ₃₂	160
843	4*	739	617	514	3 ₁₈	142	2*	935
27	3*	144	4 ₁₂	8*	919	646	5 ₃₃	7 ₃₈
5*	645	936	1*	7 ₁₅	28	847	320	4 ₁₃
355	149	5 ₅₆	825	4*	757	9*	652	24
7*	9 ₂₃	26	3 ₂₂	616	1 ₂₈	43	827	5*
42	848	653	9 ₂₄	2*	5 ₅₈	7 ₄₁	1 ₅₁	3 ₂₁

Puzzle 92

 2_1b7 $7_21_39_4c7$:

7r6b5 1₁₃r2 3₁₇g

4₁₉b8 4₂₀b3 4₂₂c5

5₂₆b7 9₂₇b5: 9c6b4

6₂₈c4 3₃₁r1

2₃₃g 3₄₅9₄₆c3

4*	76	27	628	5 ₃₂	3 ₃₁	830	1*	9*
1 ₁₃	6*	848	2*	78	951	424	3 ₁₈	526
5 ₅₀	949	345	4 ₂₃	1 ₁₆	852	629	7*	21
659	4 ₂₅	946	8*	3*	1 ₁₂	2*	560	7 ₁₀
7*	2 ₃₄	547	9 ₂₇	4 ₂₂	662	3*	863	1 ₁₁
858	354	1*	79	2 ₃₃	561	94	664	419
9 ₃₈	8*	75	1 ₁₅	6*	4 ₂₁	5*	237	3 ₁₇
2 ₃₆	5 ₅₃	644	356	940	7*	13	4*	842
355	1 ₁₄	420	557	841	235	72	939	643

Puzzle 93

 7_2b5 3_8b1 3_9r4

2₁₀r8:

2(28)(29)/(58)(59)

4₁₁c4 2₁₉b8

6₂₂c1 8₂₅b5

5₂₇1₂₈b2 5₃₂c1

9₃₆c4 8₃₉r9

2* 5₃₅ $9_{\underline{53}}$ 4* 854 7_7 344 6_{43} 149 3* 9_{30} 562 7* 2_{21} 8_{63} 6_{22} 1_{58} 4_{18} 2_1 38 76 9_{51} 564 1_{61} 642 860 4₁₇ 825 9_{29} 2_{20} 4* 5* 39 6* 73 1_{28} 7* 9_{36} 8* 3₅₇ 527 2₁₉ 623 159 4_{16} $4_{1\underline{5}}$ 3* 8_{26} 2* 548 9_{52} 624 7_2 1_{50} 1* 2₁₃ 7* 947 846 345 4_{12} 534 641 $9_{\underline{55}}$ 6* 5* 8_{33} 7_{5} 1_{38} 4_{11} 356 2_{10} 2* 74 5₃₂ 3₁₄ 9_{31} 839 4* 640 137

5₄₈c7

PRACTICE SET 11

Puzzle 94

					1*		6*	
		7*				3*		
4*		5*						
7*			4*	5*				
	8*		6*				2*	
	6*		2*	3*				
						5*		
						7*		

Puzzle 95

			3*	5*			4*	
	7*	6*						
		5*				7*		6*
3*				2*				
						1*		
	1*		7*		6*			
8*							2*	
			5*					

1*		6*		3*				
					5*	4*		
7*								
	2*		8*		4*			
							7*	1*
			2*					
5*				1*			6*	
	4*					8*		
						·		

Puzzle 97

	6*			1*			
2*						7*	
3* 8*		2*	6*				
8*						1*	
		3*			4*		
	4*	5*					8*
	1*		7*				
					3*		

				5*			2*	
6* 3*						4*		
3*								
	8*	2*	1*					
							5*	
								6*
	5*	4*				2*		
			3*		6*	1*		
			7*					

4*							1*	9*
	6*		2*					
							7*	
			8*	3*		2*		
7*						3*		
		1*						
	8*			6*		5*		
					7*		4*	

Puzzle 100

7*				8*				
				4*			1*	
					3*		2*	
3*		7*			·	5*		
			1*		6*			
5*			2*					
6*	1*				·			
						8*		
								9*

Puzzle 94

5 ₃ r7	49c2
6 ₁₀ b1	7 ₁₁ 3 ₁₂ c4:
7r6b8	1 ₂₀ b5
2 ₂₁ b9	3 ₂₂ c9
323C2	4 ₂₄ c6

 $4_{28}b8$

8 ₅₁	3 ₂₃	252	57	9 ₅₃	1*	4 ₂₆	6*	7 ₁₇
610	139	7*	8 ₅₈	257	4 ₂₄	3*	56	944
4*	941	5*	7 ₁₁	614	3 ₁₃	227	1 ₃₈	843
7*	240	1 ₃₄	4*	5*	845	636	947	3 ₂₂
3 ₃₀	8*	429	6*	7 ₁₉	9 ₃₃	1 ₃₂	2*	55
942	54	635	3 ₁₂	120	246	848	7 ₁₈	4 ₂₈
53	6*	850	2*	3*	72	949	4 ₃₁	1 ₃₇
155	71	362	959	425	615	5*	861	2 ₂₁
254	49	963	156	860	58	7*	364	616

1₃₄r4: 1c2b1 1₃₇r7 2₄₀c2

1₃₂r5

2 ₁ b6	2_2b8
6 ₃ r1	7 ₉ c1
1 ₁₄ b9	5 ₁₆ b3
3 ₂₁ b1	3 ₂₅ 4 ₂₆ c9

8₂₇g: 49c3b3

 $4_{45}c2$

237	829	1 ₃₁	3*	5*	7 ₁₂	63	4*	9 ₃₈
957	7*	6*	2 ₃₆	456	852	3 ₂₃	1 ₁₅	520
458	5 ₁₈	3 ₂₁	1 ₃₃	68	955	2 ₂₄	7 ₁₁	839
1 ₃₀	235	5*	853	3 ₄₁	454	7*	949	6*
3*	946	7 ₂₈	67	2*	1 ₃₂	848	544	4 ₂₆
66	4 ₄₅	827	947	7 ₁₃	543	1*	3 ₄₂	22
516	1*	2 ₁₇	7*	959	6*	463	850	325
8*	65	961	460	1 ₃₄	340	519	2*	7 ₁₀
79	3 ₂₂	4 ₆₂	5*	8 ₅₁	2_1	964	64	1 ₁₄

Puzzle 96

 $1_{30}b2$

7 ₁₅ b4 6 ₁₇ r2
6 ₁₉ r4: 6c1b3
6 ₂₀ 7 ₂₁ c2: 6r5b5
8 ₂₅ b8 5 ₂₆ c7: 5r4b8
3 ₃₀ c2 5 ₃₃ b5
8 ₃₇ 2 ₃₈ c5 8 ₄₂ r1

 1_2b5 4_8b1 $7_{14}r4$

1*	9 ₃₁	6*	49	3*	7 ₁₅	5 ₂₆	842	243
247	3 ₃₀	848	17	617	5*	4*	944	7 ₁₆
7*	527	48	941	837	240	16	3 ₃₂	618
362	2*	13	8*	7 ₁₄	4*	619	5 ₃₆	963
4 ₁₃	829	5 ₂₈	652	939	3 ₅₃	21	7*	1*
9 ₆₁	620	7 ₂₂	2*	5 ₃₃	12	360	4 ₁₂	8 ₂₅
5*	7 ₂₁	246	354	1*	855	959	6*	4 ₁₁
650	4*	357	7 ₂₄	2 ₃₈	956	8*	15	5 ₃₅
849	14	9 ₅₈	5 ₃₄	4 ₁₀	651	7 ₂₃	245	364

1 ₂ b5	4 ₈ c.	4 ₈ c1					
$6_{12}2_{13}r$	5 7 ₁₄ 0	:7					
7 ₁₉ c9	6220	c4					
8 ₂₃ b5	8251	b6					
3 ₂₇ b3	636c3	5 ₃₉ r9					
546c8	5 ₅₀ r4	7 ₅₄ c6					

48	6*	7 ₆₁	8 ₃₄	9 ₅₈	1*	563	3 ₂₁	249
2*	3 ₃₁	956	622	4 ₁₈	555	835	7*	17
14	833	562	759	3 ₃₀	245	964	620	4 ₁₇
3*	951	1 ₃	2*	6*	4 ₁₀	7 ₁₄	824	550
8*	2 ₁₃	49	960	559	7 ₅₄	612	1*	31
541	7 ₅₂	636	3*	12	8 ₂₃	4*	247	9 ₅₃
7 ₃₂	4*	3 ₂₇	5*	243	638	16	944	8*
940	1*	826	411	7*	329	248	546	619
637	539	2_{28}	15	825	9 ₄₂	3*	4 ₁₆	7 ₁₅

1₂b8 5₃b6

29r6: 2c5b6 6₁₀r4

6₁₁3₁₂7₁₃r7 2₁₇c4

3₁₉b7 4₂₁r3: 4c5b6

 $4_{22}c4$ $4_{23}2_{24}8_{25}r8$

9₃₁c1 8₃₃c4

9₃₇g: 8c7b8 4₃₉c8 1₄₇b1

828	429	147	934	5*	3 ₂₀	614	2*	7 ₅₂
6*	7 ₄₈	56	2 ₁₇	849	146	4*	319	9 ₃₆
3*	2 ₁₈	935	615	7 ₅₀	4 ₂₁	55	840	153
58	8*	2*	1*	610	755	356	9 ₃₈	4 ₄₂
9 ₃₁	157	658	4 ₂₂	351	854	759	5*	21
4 ₃₀	362	7 ₆₃	57	943	29	860	12	6*
7 ₁₃	5*	4*	833	145	944	2*	611	3 ₁₂
2 ₂₄	9 ₂₆	825	3*	4 ₂₃	6*	1*	7 ₁₆	54
1 ₃₂	661	364	7*	2 ₂₇	53	9 ₃₇	439	8 ₄₁

Puzzle 99

 $1_12_23_3c1$ $2_{11}b4$

3₁₅b6 6₁₈b3 4₁₉g

 $4_{20}c5$ $7_{22}r4$ $5_{24}c3$

8₃₀r4 6₃₂b5 7₃₈b8

5₄₃c7 347r1

\sim	2	1	_	7	0	04	1ψ	
2_2	347	4 ₁₉	535	7_{40}	9 ₄₁	8*	1*	648
7*	649	825	17	3*	429	2_{14}	562	963
5*	950	18	6*	2 ₁₁	8 ₂₈	346	759	460
6*	7 ₂₂	9*	316	830	5 ₃₁	4*	210	14
33	4 ₂₁	5 ₂₄	933	1*	2*	7 ₅₃	651	852
11	8 ₂₆	29	7*	4 ₂₀	632	543	945	344
842	527	7 ₂₃	4*	939	16	6*	3 ₁₇	2 ₁₃
956	2*	3*	834	636	7 ₃₈	15	461	564
457	1*	618	2 ₁₂	537	3 ₁₅	954	855	7 ₅₈

Puzzle 100

1₂b22869r4

 $2_{10}b4$ $6_{13}b9$

2₁₄6₁₅c5: 2r7b9

3₂₀7₂₁9₂₂b5: 48c5b4

3₂₄c4: 3r7b9

325g:489r5b2&7c8b9

8₂₆9₂₇c8 4₃₀3₃₁r1

7*	4 ₃₀	211	532	8*	14	619	927	3 ₃₁
844	3 ₃₃	617	942	4*	210	7 ₄₀	1*	543
13	962	563	741	615	3*	439	2*	845
3*	28	7*	852	9 ₂₂	453	5*	69	15
946	849	448	1*	51	6*	2 ₃₆	325	7 ₃₇
5*	612	12	2*	320	7 ₂₁	9 ₂₈	826	429
6*	1*	850	454	7 ₂₃	959	3 ₃₄	5 ₅₈	235
2 ₁₆	7 ₆₁	964	3 ₂₄	17	560	8*	455	613
4 ₄₇	557	3 ₃₈	618	2 ₁₄	851	16	7 ₅₆	9*

 5_{43} r2 $9_{46}c1$

5. PADAGOGY EFFICIENCY

5.1. BIKINI AND OPEN TOP PROBLEMS

This is an excerpt from (21). The purpose to share some intuitive insights of typical optimization problems with those teaching as well as learning the standard method of using the differential calculus. Among other things, we shall explain intuitively the reason for the optimal solution to be attained at the critical point of the objective function in question. This kind of interpretation is often missing in existing textbooks.

In addition, we shall use the idea of the boundary being the marginal change of a well-rounded region (a region possessing an inscribed circle) with respect to the inradius (the radius of the inscribed circle) to solve optimization problems more efficiently and categorically.

We shall first explore the following three optimization problems.

- **Bikini problem.** Given a fixed material to form the total area of a bikini (two identical circles and one equilateral triangle), what is the maximum enclosure (combined perimeter)?
- **Minimum enclosure problem.** Given a fixed length, how can two well-rounded regions be formed with the minimum combined area?
- **Open top problem.** How can the largest open box be formed from a rectangular sheet of cardboard by first cutting off identical squares in all corners and then folding up the resulting flaps?

Take the last problem for example, we shall explain that to require the resulting box to be neither too shallow nor too narrow is the reason for the maximum volume to be attained at the critical point of the objective function in question.

In addition, we shall introduce a quick way of solving a wide spectrum of optimization problems in differential calculus based on the following three theorems. In other words, for a well-rounded region or a rectangle its boundary is the marginal change of its area.

Theorem I. For a polygon with an inscribed circle, its perimeter is the derivative of its area with respect to the inradius or apothem, the radius of the inscribed circle.

Theorem II. For a circle, its circumference is the derivative of its area with respect to the radius.

Theorem III. For a rectangle, its perimeter is the total differential derivative of its area.

GENERALIZATION OF BIKINI PROBLEM

Theorem 1. Let A be the sum of the areas of p identical circles and q identical regular ngons. Then the maximum combined perimeter is attained when the radius of the circles equals the inradius of the polygons. In this case, the maximum combined perimeter is

$$2\sqrt{\left(p\pi+qn\tan\frac{\pi}{n}\right)A}.$$

Proof. Let x be the radius of each circle and y(x) the inradius of each n-gon. Since

$$p\pi x^2$$
+qntan $\frac{\pi}{n}y(x)^2$ =A,

It follows that

$$y'(x) = -\frac{p\pi x}{qn\pi \tan \frac{\pi}{n} y(x)}$$

and

$$y''(x) = -\frac{p\pi}{qn \tan \frac{\pi}{n}} \left[\frac{x}{y(x)} \right]' = \frac{p\pi [qn \tan \frac{\pi}{n} y(x)^2 + p\pi x^2]}{(qn \tan \frac{\pi}{n})^2 y(x)^3} < 0.$$

Let P(x) denote the combined perimeter $2p\pi x + 2qn \tan \frac{\pi}{n} y(x)$. Then

$$P'(x) = 2p\pi + 2qn \tan \frac{\pi}{n} y'(x) = 2p\pi - \frac{2p\pi x}{y(x)}$$

and then

$$P''(x) = 2qn \tan \frac{\pi}{n} y''(x) < 0.$$

Hence the maximum of P(x) is attained when P'(x) = 0, i.e. y(x) = x. In this case,

$$P(x) = 2(p\pi + qn \tan\frac{\pi}{n})x$$

$$= 2(p\pi + qn \tan\frac{\pi}{n})\sqrt{\frac{A}{p\pi + qn \tan\frac{\pi}{n}}}$$

$$= 2\sqrt{(p\pi + qn \tan\frac{\pi}{n})A}.$$

Similarly, we can prove the following theorems.

Theorem 2. Let A be the sum of the areas of p identical regular m-gons and q identical regular n-gons. Then the maximum combined perimeter is attained when all of the inradii are equal. In this case, the maximum combined perimeter is

$$2\sqrt{(pm\tan\pi/m+qn\tan\pi/n)A}$$
.

Theorem 3. Let the sum of the volumes of p identical equilateral tetrahedrons, q identical spheres and r identical cubes be fixed. Then the maximum combined surface area is attained when all the inradii and radii are identical.

ENCLOSURE OF THE MINIMUM COMBINED AREA OF TWO REGIONS WITH A FIXED SUM OF BOUNDARIES

Let P be a circle of radius x and Q a regular n-gon (or a triangle with fixed interior angles) of inradius y. We shall show that if the sum of P (the circumference of P) and Q (the perimeter of Q) is fixed, then the minimum combined area enclosed is attained when x = y. This is certainly not the case for an irregular n-gon Q with n > 3. However, the same method will be applied to find the minimum combined area enclosed by P and Q with P + Q being fixed for various Q's.

Theorem 4. If the sum of **P** and **Q** is fixed, when y = x the minimum combined area of **P** and **Q** (a regular n-gon) is attained as $(\pi + n \tan \pi/n)x^2$.

Proof. Write y = y(x). Since $2\pi x + 2ny(x) \tan \pi/n$ is fixed, we have

$$y'(x) = -\frac{\pi}{n \tan \pi/n}$$

Let A(x) be the combined area of P and Q. Then $A(x) = \pi x^2 + ny(x)^2 \tan \pi/n$. It follows that

$$A'(x) = 2\pi x + 2ny(x)y'(x)\tan \pi/n = 2\pi[x - y(x)]$$

and

$$A''(x) = 2\pi [1 - y'^{(x)}] > 0.$$

Therefore, the required minimum is attained when y(x) = x.

Similarly, we can prove the following theorems.

Theorem 5. If the sum of Q_m and Q_n is fixed for regular m-gon Q_m with inradius x_m and n-gon Q_n with inradius x_n , then then the minimum combined area enclosed is attained as $(m \tan \pi/m + n \tan \pi/n)x_m^2$.

Theorem 6. Let a circle P and an equilateral triangle (or a square) Q be enclosed by a fixed length. Then the minimum combined area is attained when P can be inscribed in Q.

Theorem 7. Let a sphere P and an equilateral tetrahedron (or a cube) Q be enclosed by a fixed surface area. Then the minimum combined volume enclosed is attained when P can be inscribed in Q.

OPEN TOP PROBLEMS

Let V(x) be the volume of the open box formed from the cardboard of length a and width $b \leq a$ by cutting off identical squares of length x in all corners. Then

$$V(x) = (a - 2x)(b - 2x)x, \ 0 \le x \le b/2$$
.

Since

$$V'(x) = (a - 2x)(b - 2x) - 2x[(a - 2x) + (b - 2x)]$$

and since V(0)=0=V(b/2), it follows that the maximum volume is attained when the area of the bottom equals the lateral area of the open box so that the resulting box is neither too shallow nor too narrow; or when $\frac{2x}{a-2x} + \frac{2x}{b-2x} = 1$, namely when

$$x = \frac{a+b-\sqrt{a^2+b^2-ab}}{6} \ .$$

In the two dimensional case, the area of the open rectangle formed from a string of length a by folding up both end segments of length x is V(x) = (a - 2x)x, which attains the maximum when x=a/4.

A QUICK WAY OF SOLVING OPTIMIZATION PROBLEMS

In some calculus textbooks such as [1], there are limited discussions along the line of Theorem II of section I which can be obtained by taking $n \to \infty$ in Theorem I, n being the number of sides of the polygon.

Proof of Theorem I. Let x be the inradius and θ the center of the inscribed circle of the polygon Q. Let A and B be any two adjacent vertices of Q. Then the area of the triangle AOAB is the derivative of which is the length $x(\cot A + \cot B)$ of the side AB. Since the sum of the areas of all such triangles and the sum of the lengths of all such sides are, respectively, the area and the perimeter of Q, the proof is completed.

The implication of Theorem I is that for a well-rounded region (with an inscribed circle), the marginal change of its area is its boundary.

Proof of Theorem III. Let x and y be the 1/2 of the length and width, respectively. Since x and y vary independently, the total differential derivative of the area 4xy is the perimeter 4(x + y).

Theorems I, II and III along with their extensions Theorem IV, V and VI can be used to solve many optimization problems more efficiently and categorically as follows.

Theorem IV. For a circular right cylinder (or a polygonal right cylinder with an inscribed circular right cylinder), the area of its top (or bottom) is the derivative of its volume with respect to the height, and the area of its lateral surface is the derivative of its volume with respect to the radius (or inradius).

Theorem V. For a sphere (or a polygonal solid with an inscribed sphere), its surface area is the derivative of its volume with respect to the radius (or inradius).

Theorem VI. For a rectangular box, its surface area is the total differential derivative of its volume.

Example 1. Open Top Problem revisited.

Solution. Let V(x) be the volume and A(x) the area of the bottom of the open box. Then V(x) = xA(x). Thus the required maximum is attained when

$$xA'(x) + A(x) = V'(x) = 0$$
.

Since A(x) varies negatively with x,

$$A'(x) = -2[(a-2x)+(b-2x)].$$

Therefore, the required x can be obtained by solving the following equation

$$2x[(a-2x)+(b-2x)] = (a-2x)(b-2x).$$

Example 2. Let c be the sum of the areas of two well-rounded regions. Find the maximum sum P(x) of the boundaries.

Solution. Let x be the inradius of one region with the area ax^2 and y(x) the inradius of the other region with the area $b[y(x)]^2$. From $ax^2 + b[y(x)]^2 = c$, we can obtain

$$y'(x) = -ax/by(x)$$
. Since $P(x) = 2ax + 2by(x)$, it follows that

$$P'(x) = 2a + 2by'(x) = 2a[1 - x/y(x)]$$

and

$$P''(x) = 2a\{-[y(x) - xy'(x)]/y(x)^2\} = -ac/y(x)^3 < 0.$$

Therefore, the maximum of P(x) is $2\sqrt{c(a+b)}$ when $y(x) = x = \sqrt{c/(a+b)}$.

Example 3. Given a fixed length c to form two well-rounded regions, find the minimum combined area.

Solution. Let x and y(x) be the inradii of the given regions with the areas ax^2 and $b[y(x)]^2$, respectively. Since the sum of the boundaries is 2ax + 2by(x) = c, it follows that y'(x) = -a/b. Hence the derivative of the combined area A(x) is

$$A'(x) = 2ax + 2by(x)y'(x) = 2a[x - y(x)]$$

so that

$$A'(x) = 2a[1 - y'(x)] = 2a(1 + a/b) > 0.$$

Therefore, the minimum of A(x) is $c^2/4(a+b)$ when y(x) = x = c/2(a+b).

Example 4. Find the minimum surface area of a right circular cylinder (or a right cylinder with an inscribed circular cylinder) of fixed volume c.

Solution. Let x be the radius (or inradius) of the top and y(x) the height of the cylinder. Then the area and the circumference (or the perimeter) of the top are $A(x) = ax^2$ and A'(x) = 2ax, respectively. Since the volume y(x)A(x) is fixed, it follows that

$$y'(x) = -y(x)A'(x)/A(x) = -2y(x)/x$$
.

Let S(x) be the surface area of the cylinder. Then

$$S(x) = 2A(x) + 2axy(x).$$

Hence

$$S'(x) = 2A'(x) + 2a[xy'(x) + y(x)] = 2a[2x - y(x)],$$

and

$$S''(x) = 2a[2 - y'(x)] = 4a[1 + y(x)/x] > 0.$$

Therefore, the minimum of S(x) is $3\sqrt[3]{2ac^2}$ when $y(x) = 2x = \sqrt[3]{c/2a}$.

Example 5. Find the maximum volume of the above cylinder if the sum of the height and the girth (the circumference or the perimeter of the top) is fixed to be c. **Solution.** We adopt the same notations and some of the results from Example 4. Since y(x) + 2ax = c, the volume V(x) of the cylinder attains the maximum when

$$0 = V'(x) = y(x)A'(x) + A(x)y'(x) = y(x)(2ax) + ax^{2}(-2a) = 2ax[y(x) - ax],$$

namely when the height equals half of the girth. In this case, x = c/3a so that the maximum volume is $c^3/27a$, since

$$V''(x) = 2ax[y'(x) - a] + 2a[y(x) - ax] = -6a^2x < 0.$$

5.3. SIMPLIFIED SIMPLEX METHOD

We shall simplify the simplex method of linear programming substantially by using cross-multiplication.

The simplex method in (4) was named in (3) among the top ten algorithms of the 20th century. Although a number of variations in (7) and (14) have been introduced since then, the original algorithm has remained widely used for both reference and instruction in (5) and (10).

Over the years of teaching out of (10), I have encountered different types of "abnormal" problems that would give erroneous solutions had the algorithm stated in that book been used. For the remedies, whenever a pivot is found in either the same row or the same column as an old one (first type of abnormality), restart with the new pivot in the original system; otherwise, perform the "slope check" for each old pivot and when the "check number" is negative for a certain pivot (second type of abnormality), eliminate the entire inequality involving that pivot and restart with the new system. Furthermore, the new method of using cross-multiplication substantially simplified the process of finding the solutions of "normal" problems.

The proof of the maximization algorithm for the case of three variables will be given in theend via comparisons among values of the objective function at all feasible solutions of the variables. Short-hand notations for pertinent determinants of the coefficients of linear equations under the inequality constraints of a given problem enable us to efficiently express the relationship between function values at any pair of feasible solutions.

Example 1. Maximize
$$w = 3x + 4y$$

subject to $x + 2y \le 8$
 $2x + 3y \le 13$
 $x \ge 0, y \ge 0$.

Solution.

In stead of forming the first tableau T_1 of the coefficients of the original system T_0 as below

we shall directly find the pivot on T_0 :

Maximize
$$w = 3 x + 4 y$$

subject to $x + 2_1 y \le 8$ 8/2 v
 $2x + 3 y \le 13$ 13/3
 $x \ge 0, y \ge 0$.

As illustrated above, find the greatest positive coefficient in the top row to yield the pivot column (as checked), find the least positive quotient of the last column over the pivot column to yield the pivot row (as checked) and find the pivot (as subscripted with 1).

Copy the pivot row from T_0 , change the other coefficients of the pivot column to 0, Perform the cross-multiplication from the pivot 2_1 to each of the remaining coefficients to yield the second tableau T_2 and find the pivot 1_2 as illustrated below.

$$2x3 - 4x1 = 2$$
 0
1 2 8 8/1
 $2x2 - 3x1 = 1_2$ 0 $2 = 2x13 - 3x8$ 2/1 v

Proceed as before to obtain the third tableau T₃:

No pivot can be found in T₃ and from which the variables involving pivots are solved.

This is a simplification of the method using the transformation [6],

where p is the pivot, q is any other entry in the pivot row, r is any other entry in the pivot column and s is the entry in the row of r and the column of q as shown below.

$$T_2$$
: u y 1 $1/2$ $1/2$ -4 $=-x$ $-3/2$ $1/2_2$ -1 $=-v$ -2 1 1 $=w$

T₃:
$$u$$
 v 1
2 -1 -3 = - x
-3 2 -2 = - y
1 -2 18 = w

Since w = 3(6.5) + 4(0) = 19.5, we see that "the solution" obtained above was erroneous! This type of error occurs whenever the slope of w is either greater than or less than the slopes of all non-trivial equations under the inequality constraints imposed on the problem.

Therefore, after finding each new pivot, the "slope check" is indispensable. To do that, in our case, perform the cross-multiplication from the top coefficient of the y-column of T_0 (the old pivot column) to the new pivot:

Slope check:
$$(4)(2) - (3)(3) = -1 < 0$$
.

The negative check number eliminates the pivot in the *y*-column. Restart with the new pivot in

Therefore, the maximum of w = 3(6.5) + 4(0) = 19.5.

Example 2. Maximize
$$w = 18 x + 7 y$$

subject to $3_1x + y \le 6$ 6/3 v $3 x + 2 y \le 15$ 15/3 $x \ge 0, y \ge 0$.

Solution.

The new pivot is in the same row as the one previously found. Restart with the new pivot.

T₁: 18 7
3 1₁ 6
3 2 15
T₂': -3 0
3 1 6
$$y = 6/1 = 6$$

-3 0 3 $x = 0$ (no pivot in x column)

Therefore, the maximum of w = 18(0) + 7(6) = 42.

The algorithm for maximization with non-negative variables bounded from above:

- 1) Use the original system of linear inequalities as the first tableau. If there is only one non-trivial inequality constraint, form the quotients to the top. The only pivot is on the variable of the column with the greatest quotient. Otherwise, find the greatest positive coefficient in the top row to yield the pivot column and then form the quotients of coefficients in the last column over the corresponding positive coefficients in the pivot column. Find the least positive quotient to determine the pivot row. Mark the pivot with an appropriate subscript. In the event of a tie when comparing quantities, all options need to be executed.
- 2) From the previous tableau, copy the pivot row and make the coefficients of the pivot column 0 except for the pivot. Starting with the pivot, cross-multiply the pivot column witheach of the other columns to yield the new tableau. Refer the pivot found in the new tableauback to the corresponding coefficient of the original system. If the new pivot is in the same row as an old one, restart with the new pivot in the original system.
- 3) In the original system, perform the slope check by cross-multiplying from each of the top coefficients of the columns involving pivot to the new pivot. If the check number of a certain column is negative, eliminate the inequality involving pivot in that column and restart with the new system.
- 4) Continue the same process until no more pivot could be found in the new tableau.
- 5) The solutions of the variables involving pivot can be obtained from the final tableau. The variables not involving pivot will yield the solution 0.
- 6) The maximum value of the objective function can be obtained by comparing the Function values among all options.

The algorithm for minimization with non-negative variables bounded from below:

- 1) Use the original system of linear inequalities as the first tableau. If there is only one non-trivial inequality constraint, form the quotients to the top. The only pivot is on the variable of the column with the least quotient. Otherwise, find the greatest positive coefficient in the last column to yield the pivot row and then form the quotients of coefficients in the top row over the corresponding positive coefficients in the pivot row. Find the least positive quotient to determine the pivot column. Mark the pivot with an appropriate subscript. In the event of a tie when comparing quantities, all options need to be executed.
- 2) From the previous tableau, copy the pivot column and make the coefficients of the pivot row 0 except for the pivot. Starting with the pivot, cross-multiply the pivot row with each of the other rows to yield the new tableau. Refer the pivot found in the new tableau back to the corresponding coefficient of the original system. If the new pivot is in the same column as an old one, restart with the new pivot in the original system.
- 3) Alongside each new tableau, display the table obtained by omitting the top row of the corresponding tableau constructed as though in the maximization case.
- 4) In the original system, perform the slope check by cross-multiplying from each of the top coefficients of the columns involving pivot to the new pivot. If the check number of a certain column is negative, eliminate the inequality involving the pivot in that column and restart with the new system.
- 5) Continue the same process until no more pivot could be found in the new tableau.

- 6) The solutions of the variables involving pivot can be obtained from the final table. The variables not involving pivot will yield the solution 0. If one of the solutions is negative, eliminate the inequality involving the first pivot and restart with the new system.
- 7) The minimum value of the objective function can be obtained by comparing the function values among all options.

Solution.

Slope check: (6)(1) - (1)(5) = 1 > 0.

T₃: 3 3 1 1 0 0 18
$$x = 18/1 = 18$$
 0 3 0 0 3 -24 $y = -24/3 = -8$

Since y = -8, eliminate the inequality involving the first pivot and restart with T':

5/1 6/1
5 6
$$y = 0$$
 (no pivot in y column)
 1_1 1 10 $x = 10/1 = 10$

Therefore, the maximum of w = 5(10) + 6(0) = 50.

Solution.

Option 1.

Hence w = 3(0) + 1(56) + 2(0) = 56.

Option 2.

Slope check: (2)(3) - (1)(3) = 3 > 0.

Since the new pivot is in the same column as the first one, restart from T_1 with the new pivot:

Slope check: (2)(3) - (1)(3) = 3 > 0.

T'3: 1 -3 3 0 0 1 2 77
$$z = 77/2$$
 2 0 0 1 2 77 $z = 77/2$ 2 0 0 2 1 0 7 $x = 7/2$ 0 -2 4 -56 0 -2 0 -56 $y = 0$

Hence w = 3(7/2) + 1(0) + 2(77/2) = 87.5.

Therefore, Option 1 gives the minimum of w = 56.

The proof of the maximization algorithm

We can rearrange the variables and the given inequalities in such a manner that the pivots are to be found diagonally (in ascending order of both rows and columns). Since the method used here can be extended for more variables, we shall only consider the following problem with three positive variables in which all coefficients are positive.

Maximize
$$w = a_{01} x_1 + a_{02} x_2 + a_{03} x_3$$

subject to $a_{i1} x_1 + a_{i2} x_2 + a_{i3} x_3 \le a_{i4}$ (I_i) $i = 1, 2, 3$
 $a_{01} \ge a_{0j}$ (1_j) $j = 2, 3$
 $a_{i4} a_{11} - a_{14} a_{i1} \ge 0.$ (2_i) $i = 2, 3$

We shall abbreviate a_{ij} as [ij] and use $\{123\}_{123}$ to denote the determinant of the matrix $([ij])_{i,\,j\,\epsilon\,123}$, where i $\epsilon 123$ means that i takes on one element of $\{1,\,2,\,3\}$ at a time in that order. Let c be a code consisting of some elements in $\{0,\,1,\,2,\,3\}$ and let d be a code consisting of some elements in $\{1,\,2,\,3,\,4\}$. We shall further use $\{d\}_c$ to denote the determinant $([ij])_{i\,\epsilon\,c,\,j\,\epsilon\,d}$.

Thus, the inequality (2_i) can be rewritten as $\{41\}_{i1} \ge 0$. Note that

$$\{rst\}_{ijk} = [ir]\{st\}_{ik} + [is]\{tr\}_{ik} + [it]\{rs\}_{ik}.$$

We shall first state and derive the following formulas concerning decompositions of determinants.

Lemma 1.

i)
$$\{rst\}_{ijk} = [kt]\{rs\}_{ij} + [jt]\{rs\}_{ki} + [it]\{rs\}_{jk}.$$

ii)
$$[iu]\{rst\}_{ijk} = \{ru\}_{ij}\{st\}_{ik} + \{su\}_{ij}\{tr\}_{ik} + \{tu\}_{ij}\{rs\}_{ik}.$$

iii)
$$[jt]{rst}_{ijk} = {rt}_{ij}{st}_{jk} - {st}_{ij}{rt}_{jk}.$$

iv)
$$\{ru\}_{ij}\{st\}_{ij} + \{su\}_{ij}\{tr\}_{ij} + \{tu\}_{ij}\{rs\}_{ij} = 0.$$

v)
$$\{ur\}_{ij}\{ust\}_{ijk} + \{us\}_{ij}\{utr\}_{ijk} + \{ut\}_{ij}\{urs\}_{ijk} = 0.$$

Proof.

$$\begin{split} i) & \quad \{rst\}_{ijk} = [ir]\{st\}_{jk} + [is]\{tr\}_{jk} + [it]\{rs\}_{jk} \\ & \quad = [ir][js][kt] - [ir][jt][ks] + [is][jt][kr] - [is][jr][[kt] + [it]\{rs\}_{jk} \\ & \quad = [kt]([ir][js] - [is][jr]) + [jt]([kr][is] - [ks][ir]) + [it]\{rs\}_{jk} \\ & \quad = [kt]\{rs\}_{ij} + [jt]\{rs\}_{ki} + [it]\{rs\}_{jk}. \end{split}$$

$$\begin{split} & \{ru\}_{ij}\{st\}_{ik} + \{su\}_{ij}\{tr\}_{ik} + \{tu\}_{ij}\{rs\}_{ik} \\ &= [ir][ju][is][kt] - [ir][[ju][it][ks] - [iu][jr]\{st\}_{ik} + [is][ju][it][kr] - [is][ju][ir][kt] \\ &- [iu][js]\{tr\}_{ik} + [it][ju][ir][ks] - [it][[ju][is][kr] - [iu][jt]\{rs\}_{ik} \\ &= - [iu]([jr]\{st\}_{ik} + [js]\{tr\}_{ik} + [jt]\{rs\}_{ik}) = - [iu]\{rst\}_{ijk} = [iu]\{rst\}_{ijk}. \end{split}$$

iii) Taking k = j, j = i and u = t in ii), we have

$$[jt]{rst}_{jik} = {rt}_{ji}{st}_{jk} + {st}_{ji}{tr}_{jk} + {tt}_{ji}{rs}_{jk},$$

which implies

$$[jt]{rst}_{ijk} = {rt}_{ij}{st}_{jk} - {st}_{ij}{rt}_{jk}.$$

iv) Taking k = j in ii), we have

$$\{ru\}_{ij}\{st\}_{ij} + \{su\}_{ij}\{tr\}_{ij} + \{tu\}_{ij}\{rs\}_{ij} = [iu]\{rst\}_{ijj} = 0.$$

$$\begin{split} v) & \quad \{ur\}_{ij} \{ust\}_{ijk} + \{us\}_{ij} \{utr\}_{ijk} + \{ut\}_{ij} \{urs\}_{ijk} \\ &= \{ur\}_{ij} ([iu] \{st\}_{jk} + [ju] \{st\}_{ki} + [ku] \{st\}_{ij}) \\ &\quad + \{us\}_{ij} ([iu] \{tr\}_{jk} + [ju] \{tr\}_{ki} + [ku] \{tr\}_{ij}) \\ &\quad + \{ut\}_{ij} ([iu] \{rs\}_{jk} + [ju] \{rs\}_{ki} + [ku] \{rs\}_{ij}) \\ &= [iu] (\{ur\}_{ij} \{st\}_{jk} + \{us\}_{ij} \{tr\}_{jk} + \{ut\}_{ij} \{rs\}_{jk}) \\ &\quad + [ju] (\{ur\}_{ij} \{st\}_{ki} + \{us\}_{ij} \{tr\}_{ki} + \{ut\}_{ij} \{rs\}_{ki}) \\ &\quad + [ku] (\{ur\}_{ij} \{st\}_{ij} + \{us\}_{ij} \{tr\}_{ij} + \{ut\}_{ij} \{rs\}_{ij}) \\ &= [iu] [ju] \{rst\}_{jik} + [ju] [iu] \{rst\}_{ijk} + [ku] [iu] \{rst\}_{ijj} = 0. \end{split}$$

We shall introduce convenient notations for all possible corner solutions of the given problem. For i, j = 1, 2, 3, let $w_{ij} = [0j]([i4]/[ij])$. For an ascending code ij, let $^{mn}w_{ij} = [0i]^{mn}x_{ij} + [0j]^{mn}x_{ji}$, where $(^{mn}x_{ij}, ^{mn}x_{ji})$ is the possible non-degenerated solution of $[ui]x_i + [uj]x_i = [u4]$, u = m, n,

i.e. $^{mn}x_{ij} = \{4j\}_{mn}/\{ij\}_{mn}$ and $^{mn}x_{ji} = \{i4\}_{mn}/\{ij\}_{mn}$. Note that m and n are interchangeable in the above notations. Furthermore, let $w^* = [01]x_1^* + [02]x_2^* + [03]x_3^*$, where (x_1^*, x_2^*, x_3^*) is the possible non-degenerated solution of

$$[i1]x_1 + [i2]x_2 + [i3]x_3 = [i4], i = 1, 2, 3,$$

i.e.
$$x_1^* = \{423\}_{123}/\{123\}_{123}$$
, $x_2^* = \{143\}_{123}/\{123\}_{123}$ and $x_3^* = \{124\}_{123}/\{123\}_{123}$.

In the tableau T₁:

[11] is the pivot because of (1_j) and (2_i) , j, i = 2, 3.

Lemma 2.

If $w_{i1} > w_{11}$, then ([i4]/[i1], 0, 0) is not a feasible solution.

Proof.

Since $w_{i1} > w_{11}$, $\{14\}_{1i} > 0$. It follows that [11]([i4]/[i1]) + [12](0) + [13](0) > [14], i.e. ([i4]/[i1], 0, 0) does not satisfy (I₁). Perform the cross-multiplication at [11] to yield T₂:

$$\begin{array}{ccccc} 0 & \{12\}_{10} & \{13\}_{10} \\ [11] & [12] & [13] & [14] \\ 0 & \{12\}_{12} & \{13\}_{12} & \{14\}_{12} \\ 0 & \{12\}_{13} & \{13\}_{13} & \{14\}_{13} \end{array}$$

Theorem 1.

If

$$(3) \qquad \{12\}_{01} \ge 0$$

and

$$(4) \{13\}_{01} \ge 0,$$

then [11] is the only pivot of T_0 and w_{11} is the maximum of w.

Proof.

Since there is no positive coefficient in the top row of T_2 , [11] is the only pivot of T_0 .

Due to Lemma 2, it suffices to show that $w_{11} \ge w$ in each of the following cases.

Case 1. $w = w_{kj}$, where w_{kj} is the least among w_{ij} , i = 1, 2, 3 and j = 2, 3.

From the inequality (j+1), we have

$$w_{11} - w \ge w_{11} - w_{1j} = [01][14]/[11] - [0j][14]/[1j] = [14]\{1j\}_{01}/([11][1j]) \ge 0.$$

Case 2. $w = {}^{mn}w_{ij}$, where ${}^{mn}x_{ij}$ and ${}^{mn}x_{ji}$ are positive and satisfying (I₁) with other variables 0.

From the inequalities (3) and (4), we have

$$\begin{split} w_{11} - w &= [01][14]/[11] - [0i]^{mn} x_{ij} - [0j]^{mn} x_{ji} \\ &= [01][14]/[11] - ([0i][11]/[11])^{mn} x_{ij} - ([0j][11]/[11])^{mn} x_{ji} \\ &\geq [01][14]/[11] - ([01][1i]/[11])^{mn} x_{ij} - ([01][1j]/[11])^{mn} x_{ji} \\ &= ([01]/[11])([14] - [1i]^{mn} x_{ij} - [1j]^{mn} x_{ji}) \geq 0. \end{split}$$

Case 3. $w = w^*$, where $x_i^* \ge 0$, j = 1, 2, 3.

From (3) and (4), we have

$$w_{11} - w^* = [01][14]/[11] - ([01]x_1^* + [02]x_2^* + [03]x_3^*)$$

$$\geq [01][14]/[11] - ([01][11]/[11])x_1^* - ([01][12]/[11])x_2^* - ([01][13]/[11])x_3^*$$

$$= ([01]/[11])([14] - [11]x_1^* - [12]x_2^* - [13]x_3^*) \geq 0.$$

If the pivot in T_2 exists, we can assume that

$$(3')$$
 $\{12\}_{01} < 0$.

If the pivot is [12], it replaces [11] as a pivot of T_0 . In this case, we can rearrange T_2 into

 T_2 ':

and T_0 into T_0 ':

If [12] is the only pivot of T_0 ', then similar to Theorem 1, we can prove that w_{12} is the maximum of w. Otherwise, we can assume that [12] and [23] are the only pivots of T_0 ' and use the same method in the proof of the next theorem to prove that $^{12}w_{23}$ is the maximum of w.

Now, let us go back to T_2 and assume that $\{12\}_{12}$ is the pivot. Then we have

$$(5) \qquad \{12\}_{10} \ge \{13\}_{10}$$

(6)
$$\{12\}_{12} > 0$$

(7)
$$[12]{14}_{12} - [14]{12}_{12} = [11]{24}_{12} \le 0$$

and

(8)
$$\{14\}_{12}\{12\}_{13} - \{12\}_{12}\{14\}_{13} = [11]\{124\}_{123} \ge 0.$$

The slope check from [01] to [22] gives either

$$(9) \qquad \{12\}_{02} \ge 0$$

or

$$(9') \{12\}_{02} < 0.$$

Theorem 2.

If the inequalities (9) and

$$(10) \quad \{123\}_{012} \le 0$$

hold, then [11] and [22] are the only pivots of T_0 and $^{12}w_{12}$ is the maximum of w.

Lemma 3.

$$w^*$$
 - $^{\text{mn}}w_{jk} = x_i^* \{123\}_{0\text{mn}}/\{(jk)\}_{\text{mn}}$, where $(21) = (12) = 12$, $(32) = (23) = 23$, $(13) = (31) = 31$.

Proof.

Solving

$$[01]x_1 + [02]x_2 + [03]x_3 = w^*$$

 $[u1]x_1 + [u2]x_2 + [u3]x_3 = [u4]$ $u = m, n$

for x_i , we get $x_i^* \{123\}_{0mn} = w^* \{(jk)\}_{mn} + [0j] \{k4\}_{mn} + [0k] \{4j\}_{mn} = (w^* - {}^{mn}w_{jk}) \{(jk)\}_{mn}$.

Lemma 4.

Let
$$(01)' = 10$$
, $(02)' = 02$, $1' = 2$ and $2' = 1$. Then, for $k = 1, 2$.

i)
$$^{12}w_{12} - w_{k3} = (\{12\}_{k0}\{34\}_{12} - [k4]\{123\}_{012})/([k3]\{12\}_{12}).$$

ii)
$$^{12}w_{12} - ^{12}w_{k3} = -^{12}x_{3k}\{123\}_{012}/\{12\}_{12}$$
.

iii)
$$^{12}w_{12} - ^{k3}w_{12} = (\{12\}_{(0k)}, \{12\}_{12})([k'4] - [k'1]^{k3}x_{12} - [k'2]^{k3}x_{21}).$$

iv)
$$^{12}w_{12} - ^{k3}w_{k'3} = (\{12\}_{(0k)'}/\{12\}_{12})([k'4]-[k'k']^{k3}x_{k'3}-[k'3]^{k3}x_{3k'}) - ^{k3}x_{3k'}\{123\}_{012}/\{12\}_{12}.$$

v)
$$^{12}w_{12} - ^{k3}w_{k3} = (\{12\}_{(0k)}, \{12\}_{12})([k'4] - [k'k]^{k3}x_{k3} - [k'3]^{k3}x_{3k}) - ^{k3}x_{3k}\{123\}_{012}, \{12\}_{12}.$$

Proof.

We derive one formula in each category via Lemma 1 due to the similarity.

i)
$$^{12}w_{12} - w_{23}$$

$$= ([01]\{42\}_{12} + [02]\{14\}_{12})/\{12\}_{12} - [03]([24]/[23])$$

$$= [23]([01][14][22] - [01][12][24] + [02][11][24] - [02][14][21])/([23]\{12\}_{12})$$

$$- [24][03]\{12\}_{12}/([23]\{12\}_{12})$$

$$= \{[23][14]\{12\}_{02} + [24]([23]\{12\}_{10} + [03]\{12\}_{21})\}/([23]\{12\}_{12})$$

$$= \{[23][14]\{12\}_{02} + [24](\{312\}_{210} - [13]\{12\}_{02})\}/([23]\{12\}_{12})$$

$$= (\{12\}_{20}\{34\}_{12} - [24]\{123\}_{012})/([23]\{12\}_{12}) \}.$$
ii)
$$^{12}w_{12} - ^{12}w_{23}$$

$$= ([01]\{42\}_{12} + [02]\{14\}_{12})/\{12\}_{12} - ([02]\{43\}_{12} + [03]\{24\}_{12})/\{23\}_{12}$$

$$= \{[01]\{42\}_{12}\{23\}_{12} + [02](\{14\}_{12}\{23\}_{12} + \{34\}_{12}\{12\}_{12}) - [03]\{24\}_{12}\{12\}_{12}\}/(\{12\}_{12}\{23\}_{12})$$

$$= ([01]\{24\}_{12}\{32\}_{12} + [02]\{24\}_{12}\{13\}_{12} + [03]\{24\}_{12}\{21\}_{12})/(\{12\}_{12}\{23\}_{12})$$

$$= (\{24\}_{12}/\{23\}_{12})/(\{132\}_{012}/\{12\}_{12}) = - ^{12}x_{32}\{123\}_{012}/\{12\}_{12}.$$

iii)
$$^{12}w_{12} - ^{13}w_{12} = ([01]\{42\}_{12} + [02]\{14\}_{12})/\{12\}_{12} - ([01]\{42\}_{13} + [02]\{14\}_{13})/\{12\}_{13} = \{[01](\{12\}_{21}\{42\}_{13} - \{42\}_{21}\{12\}_{13}) + [02](\{21\}_{21}\{41\}_{13} - \{41\}_{21}\{21\}_{13}))/(\{12\}_{12}\{12\}_{13}) = ([01][12]\{142\}_{213} + [02][11]\{241\}_{213})/(\{12\}_{12}\{12\}_{13}) = ([01][12]\{142\}_{123} + [02][11]\{241\}_{213})/(\{12\}_{12}\{12\}_{13}) = ([01]\{124\}_{122}/(\{12\}_{12}\{12\}_{13}) = (\{12\}_{10}/\{12\}_{12})([24] - [21]^{13}x_{12} - [22]^{13}x_{21}).$$
iv)
$$^{12}w_{12} - ^{23}w_{13} = ([01]\{42\}_{12} + [02]\{14\}_{12}/\{12\}_{12} - ([01]\{43\}_{23} + [03]\{14\}_{23})/\{13\}_{23} = \{[01](\{42\}_{21}\{31\}_{23} + \{12\}_{21}\{43\}_{23}) + [02]\{41\}_{12}\{13\}_{23} - [03]\{12\}_{12}\{14\}_{23}\}/(\{12\}_{12}\{13\}_{23}) = \{[01]([22]\{431\}_{213} - \{32\}_{21}\{14\}_{23}) + [02]\{41\}_{21}\{13\}_{23} + [02]\{41\}_{21}\{13\}_{23}/(\{12\}_{12}\{13\}_{23}) = \{-[01][22]\{143\}_{123} + \{14\}_{23}\{[123\}_{012} + [02]\{41\}_{12}\{31\}_{23} - \{31\}_{12}\{41\}_{23}\}/(\{12\}_{12}\{13\}_{23}) = \{-[01][22]\{143\}_{123} - \{14\}_{23}\{123\}_{012} + [02](\{41\}_{12}\{31\}_{23} - \{31\}_{12}\{41\}_{23})/(\{12\}_{12}\{13\}_{23}) = (-[01][22]\{143\}_{123} - \{14\}_{23}\{123\}_{012} + [02][21]\{43\}_{123})/(\{12\}_{12}\{13\}_{23}) = \{-[01][22]\{143\}_{123} - \{14\}_{23}\{123\}_{012} + [02][21]\{43\}_{123})/(\{12\}_{12}\{13\}_{23}) = (-[01][22]\{143\}_{123} - \{14\}_{23}\{123\}_{012} + [02][21]\{43\}_{123})/(\{12\}_{12}\{13\}_{23}) = \{12\}_{20}\{143\}_{123}/\{12\}_{12}\{13\}_{23} - (\{14\}_{23}/\{13\}_{23})(\{12\}_{12}\{13\}_{23})/(\{12\}_{12}\{13\}_{23}) = (-[01][22]\{143\}_{123}/\{12\}_{12}\{13\}_{23} - (\{14\}_{23}/\{13\}_{23})(\{12\}_{12}\{13\}_{23})/(\{12\}_{12}\{13\}_{23}) = (-[01][22]\{143\}_{123}/\{12\}_{12}\{13\}_{23} - (\{14\}_{23}/\{13\}_{23})(\{123\}_{012}/\{12\}_{12}) = (-[12\}_{20}\{143\}_{123}/\{14\}_{12}\{13\}_{23} - (\{14\}_{23}/\{13\}_{23})(\{123\}_{012}/\{12\}_{12}) = (-[12\}_{20}\{12\}_{12}[14]_{12}[14]_{11}]^{23}_{23}, (-[14]_{23}/\{13\}_{23})(\{123\}_{012}/\{12\}_{12}) = (-[12\}_{20}\{12\}_{12}[14]_{12}[14]_{11}, [11]^{23}_{23}, (-[23]_{23})_{12}[23]_{23}$$

$$\begin{aligned} &\mathbf{v}) \\ &\mathbf{12}_{W12} - \mathbf{13}_{W13} \\ &= ([01]\{42\}_{12} + [02]\{14\}_{12})/\{12\}_{12} - ([01]\{43\}_{23} + [03]\{14\}_{13})/\{13\}_{13} \\ &= \{[01](\{42\}_{12}\{13\}_{13} + \{12\}_{12}\{34\}_{13}) + [02]\{14\}_{12}\{13\}_{13} - \\ &= [03]\{12\}_{12}\{14\}_{13}\}/(\{12\}_{12}\{13\}_{13}) \\ &= \{[01]([12]\{413\}_{123} - \{32\}_{12}\{41\}_{13}) + [02]\{14\}_{12}\{13\}_{13} - [03]\{12\}_{12}\{14\}_{13}\}/(\{12\}_{12}\{13\}_{13}) \\ &= \{-[01][12]\{143\}_{123} + \{14\}_{13}([01]\{32\}_{12} + [03]\{21\}_{12}) + \\ &= [02]\{14\}_{12}\{13\}_{13}\}/(\{12\}_{12}\{13\}_{13}) \\ &= \{-[01][12]\{143\}_{123} + \{14\}_{13}\{123\}_{012} - [02]\{13\}_{12}) + [02]\{14\}_{12}\{13\}_{13}\}/(\{12\}_{12}\{13\}_{13}) \\ &= \{-[01][12]\{143\}_{123} - \{14\}_{13}\{123\}_{012} + [02](\{41\}_{12}\{31\}_{13} - \\ &= \{31\}_{12}\{41\}_{13})\}/(\{12\}_{12}\{13\}_{13}) \\ &= (-[01][12]\{143\}_{123} - \{14\}_{13}\{123\}_{012} + [02][11]\{431\}_{123})/(\{12\}_{12}\{13\}_{13}) \\ &= \{12\}_{10}\{143\}_{123}/\{12\}_{12}\{13\}_{13} - (\{14\}_{13}\{13\}_{13})(\{123\}_{012})/\{12\}_{12} \\ &= (\{12\}_{10}/\{12\}_{12})([24] - [21]^{13}_{13}_{13} - [23]^{13}_{23}_{11}) - {}^{13}_{23}_{11}\{123\}_{012}/\{12\}_{12}. \end{aligned}$$

Perform the cross-multiplication at $\{12\}_{12}$ in T_2 to yield T_3 :

Because of (10), there is no pivot in T_3 . Because of (6), it follows from (7) and (2₂) that $^{12}x_{12}$ and $^{12}x_{21}$ are non-negative. We shall assume the non-degenerated case so that $\{42\}_{12}$, $\{14\}_{12}$, $^{12}x_{12}$ and $^{12}x_{21}$ are all positive.

Proof of Theorem 2.

From Lemma 1.i) and (8), it follows that $(^{12}x_{12}, ^{12}x_{21}, 0)$ satisfies (I₃):

$$[31]^{12}x_{12} + [32]^{12}x_{21} = ([31]\{42\}_{12} + [32]\{14\}_{12})/\{12\}_{12}$$
$$= (-\{124\}_{123} + [34]\{12\}_{12})/\{12\}_{12} \le [34].$$

To prove that $^{12}w_{12}$ is the maximum of w, due to Lemma 2, we need only show that $^{12}w_{12} \ge w$.

Case 1. $w = w^*$, where x_3^* is non-negative.

Because of (10), it follows from lemma 3 that $^{12}w_{12} - w = -x_3*\{123\}_{012}/\{12\}_{12} \ge 0$.

Case 2. $w = w_{k2}$, where w_{k2} is the least among w_{i2} , i = 1, 2, 3.

From (9), we have

Case 3. $w = w_{k3}$, where w_{k3} is the least among w_{i3} , i = 1, 2, 3.

Because of (3'), (6), (9), (10) and Lemma 4.i), we have either $^{12}w_{12} \ge w_{13}$ or $^{12}w_{12} \ge w_{23}$.

Case 4.
$$w = {}^{12}w_{k3}$$
, where ${}^{12}x_{3k} \ge 0$, $k = 1, 2$.

Because of (6) and (10), it follows from Lemma 4.ii) that

$$^{12}w_{12} - w = - \,^{12}x_{3k}\{123\}_{012}/\{12\}_{12} \ge 0.$$

Case 5. $w = {}^{k3}w_{12}$, where $({}^{k3}x_{12}, {}^{k3}x_{21}, 0)$ satisfies $(I_{k'})$, k = 1, 2.

Because of (3'), (6) and (9), it follows from Lemma 4.iii) that

$$^{12}w_{12}-w=(\{12\}_{(0\mathbf{k})},/\{12\}_{12})([\mathbf{k}'4]-[\mathbf{k}'1]^{\mathbf{k}3}x_{12}-[\mathbf{k}'2]^{\mathbf{k}3}x_{21})\geq 0.$$

Case 6. $w = {}^{k3}w_{k'3}$, where ${}^{k3}x_{3k'} \ge 0$, $k = 1, 2, (0, {}^{13}x_{23}, {}^{13}x_{32})$ satisfies (I₂) and (${}^{23}x_{13}, 0, {}^{23}x_{31}$) satisfies (I₁).

Because of (3'), (6), (9) and (10), it follows from Lemma 4.iv) that

 $^{12}w_{12} - w = (\{12\}_{(0k)}, \{12\}_{12})([k'4] - [k'k']^{k3}x_{k'3} - [k'3]^{k3}x_{3k'}) - ^{k3}x_{3k'}\{123\}_{012}, \{12\}_{12} \ge 0.$ Case 7. $w = ^{k3}w_{k3}$, where $^{k3}x_{3k} \ge 0$, $k = 1, 2, (0, ^{13}x_{13}, ^{13}x_{31})$ satisfies (I₂) and ($^{23}x_{23}, 0, ^{23}x_{32}$) satisfies (I₁).

Because of (3'), (6), (9) and (10), it follows from Lemma 4.v) that

$$^{12}w_{12} - w = (\{12\}_{(0k)}, \{12\}_{12})([k'4] - [k'k]^{k3}x_{k3} - [k'3]^{k3}x_{3k}) - ^{k3}x_{3k}\{123\}_{012}, \{12\}_{12} \ge 0.$$

Now, if the slope check from [01] to [22] in T_0 gives $\{12\}_{02} < 0$, the pivot [11] is eliminated.

Rearrange T_0 into T_0 '':

If [22] is the only pivot in T_0 ", then w_{22} is the maximum of w due to Theorem 1. If [22] and [33] are the only pivots in T_0 ", then $^{23}w_{23}$ is the maximum of w due to Theorem 2. Finally, let's go back to T_3 . If

(10')
$$\{123\}_{012} > 0$$

holds, due to Theorem 1 and Theorem 2, we need only consider the case that $[11]\{123\}_{123}$ is the pivot. In the three-pivot case, we require that

$$(11) \quad \{123\}_{123} > 0$$

$$(12) \quad [11]^2(\{42\}_{12}\{123\}_{123} - \{32\}_{12}\{124\}_{123}) = [11]^2\{12\}_{12}\{423\}_{123} > 0$$

$$(13) \quad [11] (\{14\}_{12} \{123\}_{123} - \{13\}_{12} \{124\}_{123}) = [11] \{12\}_{12} \{143\}_{123} > 0$$

$$(14) \quad \{124\}_{123} > 0$$

$$(15) \quad \{13\}_{03} \ge 0$$

and

$$(16) \quad \{23\}_{03} \ge 0.$$

Theorem 3.

If the inequalities (9), (10'), (11), (12), (13), (14), (15) and (16) hold, then [11], [22] and [33] are the pivots of T_0 and w^* is the maximum of w.

Proof.

Because of (15) and (16), there is no elimination of pivots as a result of the slope checks. Perform the cross-multiplication at $[11]\{123\}_{123}$ in T_3 to yield T_4 :

This is the final tableau, from which we see that (x_1^*, x_2^*, x_3^*) is the positive solution due to (12), (13) and (14). Similar to (10'), we can rotate the pivots [11], [22] and [33] to obtain the inequalities

$$(17) \quad \{123\}_{031} > 0$$

and

(18)
$$\{123\}_{023} > 0.$$

To prove that w^* is the maximum of w, due to Lemma 2, we need only show that $w^* \ge w$ in each of the following cases.

Case 1.
$$w = {}^{12}w_{12}$$
.

Because of (10'), it follows from lemma 3 that $w^* - w = x_3 * \{123\}_{012} / \{12\}_{12} > 0$.

Case 2. $w = w_{k2}$, where w_{k2} is the least among w_{i2} , i = 1, 2, 3.

From Case 2 in the proof of Theorem 2 and Case 1, we have $w^* > {}^{12}w_{12} \ge w_{22} \ge w$.

Case 3. $w = w_{k3}$, where w_{k3} is the least among w_{i3} , i = 1, 2, 3.

Because of (3'), (6), (9) and (10'), it follows from Lemma 4.i) and Case 1 that either $w^* \ge {}^{12}w_{12} \ge w_{13}$ or $w^* \ge {}^{12}w_{12} \ge w_{23}$.

Case 4. $w = {}^{k3}w_{12}$, where $({}^{k3}x_{12}, {}^{k3}x_{21}, 0)$ satisfies $(I_{k'})$, k = 1, 2.

Because of (3'), (6) and (9), it follows from Lemma 4.iii) and Case 1 that

$$w^* - w = (w^* - {}^{12}w_{12}) + ({}^{12}w_{12} - w)$$

$$\ge (\{12\}_{(0k)^7}/\{12\}_{12})([k^4] - [k^1]^{k3}x_{12} - [k^2]^{k3}x_{21}) \ge 0.$$

Case 5. $w = {}^{12}w_{k3}$, where ${}^{12}x_{3k} \ge 0$, k = 1, 2, where $({}^{12}x_{13}, 0, {}^{12}x_{31})$ and $(0, {}^{12}x_{23}, {}^{12}x_{32})$ satisfy (I₃).

Since $\{14\}_{12}$ and $\{42\}_{12}$ are positive, it follows from

$${}^{12}x_{3k}(\{k43\}_{123}/\{k4\}_{12}) = \{k43\}_{312}/\{k3\}_{12} = [3k]^{12}x_{k3} + [33]^{12}x_{3k} - [34] \le 0.$$

that $^{12}x_{3k} = 0$ because of (12) and (13). Hence, by Case 3, we have $w^* \ge w_{k3} \ge w$.

Case 6. $w = {}^{k3}w_{k'3}$, k = 1, 2, where $(0, {}^{13}x_{23}, {}^{13}x_{32})$ and $({}^{23}x_{13}, 0, {}^{23}x_{31})$ are feasible.

From (12), (13), (17), (18) and Lemma 3, it follows that

$$w^* - {}^{k3}w_{k'3} = x_k^* \{123\}_{0k3} / \{(k'3)\}_{k3}$$
$$= x_k^* \{123\}_{0k3} ([k'4] - [k'k']^{k3}x_{k'3} - [k'3]^{k3}x_{3k'}) / \{4(k'3)\}_{k'k3} \} \ge 0.$$

Case 7. $w = {}^{k3}w_{k3}$, k = 1, 2, where $(0, {}^{23}x_{23}, {}^{23}x_{32})$ and $({}^{13}x_{13}, 0, {}^{13}x_{31})$ are feasible.

From (12), (13), (17), (18) and Lemma 3, it follows that

$$w^* - {}^{k3}w_{k3} = x_k, *\{123\}_{0k3}/\{(k3)\}_{k3}$$
$$= x_k, *\{123\}_{0k3}([k'4] - [k'k]^{k3}x_{k3} - [k'3]^{k3}x_{3k})\{4(k3)\}_{k'k3}\} \ge 0.$$

GLOSSARY

Pythagorean Theorem: The sum of the squares of the lengths of each of the right triangle's legs is the same as the square of the length of the triangle's hypotenuse.

Combinatorics: The branch of mathematics dealing with combinations of objects belonging to a finite set in accordance with certain constraints.

Mathematical induction: To prove a statement S(n) is true for any natural number n, it suffices first to establish the inductive basis [to prove S(1) is true] and then to provide the inductive step [to prove S(m+1) is true by assuming S(m) is true].

Row move: A move to place a number in a grid by observing a certain row.

Column move: A move to place a number in a grid by observing a certain column.

Box move: A move to place a number in a grid by observing a certain box.

Grid move: A move to place a number in a grid by observing a certain grid.

Terminating move: A move to place a number in a grid to fill up a row, column or box.

Situational move: A move after carefully studying the whole situation when stuck.

Balducci assumption: When 0 < t < 1, the mortality rate $_tq_x$ can not be found in a life table. Under this assumption, the reciprocal interpolation is used.

U-assumption: When 0 < t < 1, the mortality rate ${}_tq_x$ can not be found in a life table. Under this assumption, the linear interpolation is used.

CSO: The acronym for Commissioners Standard Ordinary.

SOA: The acronym for Society of actuaries.

ARCH: The acronym for Actuarial Research Clearing House, which is one of the two SOA publications of articles, the other is Transactions.

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Lawrence K. Wang has over 30+ years of professional experience in facility design, environmental sustainability, natural resources, STEAM education, global pollution control, construction, plant operation, and management. He has expertise in water supply, air pollution control, solid waste disposal, drinking water treatment, waste treatment, and hazardous waste management. He was the Director/Acting President of the Lenox Institute of Water Technology, Engineering Director of Krofta Engineering Corporation and Zorex Corporation, and a Professor of RPI/SIT/UIUC, in the USA. He was also a Senior Advisor of the United Nations Industrial and Development Organization (UNIDO) in Austria. Dr. Wang is the author of over 700 technical papers and 45+ books, and is credited with 24 US patents and 5 foreign patents. He earned his two HS diplomas from the High School of National Taiwan Normal University and the State University of New York. He also earned his BS degree from National Cheng-Kung University, Taiwan, ROC, his two MS degrees from the University of Missouri and the University of Rhode Island, USA, and his PhD degree from Rutgers University, USA. Currently he is the Chief Series Editor of the Handbook of Environmental Engineering series (Springer); Chief Series Editor of the Advances in Industrial and Hazardous Wastes Treatment series, (CRC Press, Taylor & Francis); co-author of the Water and Wastewater Engineering series (John Wiley & Sons); and Co-Series Editor of the Handbook of Environment and Waste Management series (World Scientific). Dr. Wang is active in professional activities of AWWA, WEF, NEWWA, NEWEA, AICHE, ACS, OCEESA, etc. 332

2. Dr. Hung-ping Tsao (曹恆平)

Hung-ping Tsao has been a mathematician, a university professor, and an assistant actuary, serving private firms and universities in the United States and Taiwan for 30+ years. He used to be an Associate Member of the Society of Actuaries and a Member of the American Mathematical Society. His research have been in the areas of college mathematics, actuarial mathematics, management mathematics, classic number theory and Sudoku puzzle solving. In particular, bikini and open top problems are presented to share some intuitive insights and some type of optimization problems can be solved more efficiently and categorically by using the idea of the boundary being the marginal change of a well-rounded region with respect to its inradius; theory of interest, life contingency functions and pension funding are presented in more simplified and generalized fashions; the new way of the simplex method using cross-multiplication substantially simplified the process of finding the solutions of optimization problems; the generalization of triangular arrays of numbers from the natural sequence based to arithmetically progressive sequences based opens up the dimension of explorations; the introduction of step-by-step attempts to solve Sudoku puzzles makes everybody's life so much easier and other STEAM project development. Dr. Tsao is the author of 3 books and over 30 academic publications. Among all of the above accomplishments, he is most proud of solving manually in the total of ten hours the hardest Sudoku posted online by Arto Inkala in early July of 2012. He earned his high school diploma from the High School of National Taiwan Normal University, his BS and MS degrees from National Taiwan Normal University, Taipei, Taiwan, his second MS degree from the UWM in USA, and a PhD degree from the University of Illinois, USA.



Editors of the eBOOK Series of the "EVOLUTIONARY PROGRESS IN SCIENCE, TECHNOLOGY, ENGINEERING, ARTS AND MATHEMATICS (STEAM)"

Dr. Lawrence K. Wang (王抗曝) - - left

Dr. Hung-ping Tsao (曹恆平) -- right

E-BOOK SERIES AND CHAPTER INTRODUCTON

Introduction to the eBOOK Series of the "EVOLUTIONARY PROGRESS IN SCIENCE,
TECHNOLOGY, ENGINEERING, ARTS AND MATHEMATICS (STEAM)" and This
Chapter "MATHEMATICS OF HUNG-PING TSAO"

The acronym STEM stands for "science, technology, engineering and mathematics". In accordance with the National Science Teachers Association (NSTA), "A common definition of STEM education is an interdisciplinary approach to learning where rigorous academic concepts are coupled with real-world lessons as students apply science, technology, engineering, and mathematics in contexts that make connections between school, community, work, and the global enterprise enabling the development of STEM literacy and with it the ability to compete in the new economy". The problem of this country has been pointed out by the US Department of Education that "All young people should be prepared to think deeply and to think well so that they have the chance to become the innovators, educators, researchers, and leaders who can solve the most pressing challenges facing our nation and our world, both today and tomorrow. But, right now, not enough of our youth have access to quality STEM learning opportunities and too few students see these disciplines as springboards for their careers." STEM learning and applications are very popular topics at present, and STEM related careers are in great demand. According to the US Department of Education reports that the number of STEM jobs in the United States will grow by 14% from 2010 to 2020, which is much faster than the national average of 5-8 % across all job sectors. Computer programming and IT jobs top the list of the hardest to fill jobs. Despite this, the most popular college majors are business, law, etc., not STEM related. For this reason, the US government has just extended a provision allowing foreign students that are earning degrees in STEM fields a seven month visa extension, now allowing them to stay for up to three years of "on the job training". So, at present STEM is a legal term.

The acronym STEAM stands for "science, technology, engineering, arts and mathematics". As one can see, STEAM (adds "arts") is simply a variation of STEM. The word of "arts" means application, creation, ingenuity, and integration, for enhancing STEM inside, or exploring of STEM outside. It may also mean that the word of "arts" connects all of the humanities through an idea that a person is looking for a solution to a very specific problem which comes out of the original inquiry process. STEAM is an academic term in the field of education. The University of San Diego and Concordia University offer a college degree with a STEAM focus. Basically STEAM is a framework for teaching or R&D, which is customizable and functional, thence the "fun" in functional. As a typical example, if STEM represents a normal cell phone communication tower looking like a steel truss or concrete column, STEAM will be an artificial green tree with all devices hided, but still with all cell phone communication functions. This ebook series presents the recent evolutionary progress in STEAM with many innovative chapters contributed by academic and professional experts.

This ebook chapter, "MATHEMATICS OF HUNG-PING TSAO" is Dr. Hung-ping Tsao's collection of thoughts, works and talks about various basic mathematical problems encountered through twenty years of learning plus twenty years of teaching. From time to time, he would share his innovative and artful ideas with all levels of audience by giving talks to college and high school students in U.S. as well as in Taiwan.