Problem 1. Prove that any subset of size 7 of \( \mathbb{Z}_{12} = \{0, 1, \ldots, 11\} \) must contain two elements whose sum is 11.

Solution 1. Divide \( \mathbb{Z}_{12} \) into 6 pairs of numbers that sum to 11.

\[
\{0, 11\}, \ \{1, 10\}, \ \{2, 9\}, \ \{3, 8\}, \ \{4, 7\}, \ \{5, 6\}
\]

By the pigeonhole principle, if we pick 7 numbers from \( \mathbb{Z}_{12} \), then we must pick both numbers from at least one pair.

Problem 2. Recall that \( A \triangle B \) is the symmetric difference of set \( A \) and \( B \), that is its the set of elements in either \( A \) or \( B \) but not both. Prove the identity

\[
(A \triangle B) \triangle (B \triangle C) = A \triangle C.
\]

Solution 2. First, let \( A \), \( B \), and \( C \) be sets. In order to show that the identity holds, we will need to show both

\[
(A \triangle B) \triangle (B \triangle C) \subseteq A \triangle C
\]

and

\[
(A \triangle B) \triangle (B \triangle C) \supseteq A \triangle C.
\]

We’ll first prove \((A \triangle B) \triangle (B \triangle C) \subseteq A \triangle C\). Let \( x \in (A \triangle B) \triangle (B \triangle C) \). Then it must be the case that either \( x \in A \triangle B \) and \( x \notin B \triangle C \) or \( x \notin A \triangle B \) and \( x \in B \triangle C \).

\[ x \in A \triangle B \text{ and } x \notin B \triangle C \]

To tackle this case, it suffices to look at what happens when \( x \in B \) and when \( x \notin B \).

First, suppose \( x \in B \). We know then that \( x \notin A \) since \( x \in A \triangle B \). Moreover, we know that \( x \in C \) since \( x \notin B \triangle C \). Thus we have \( x \in A \triangle C \).

Now suppose \( x \notin B \). Then we know that \( x \in A \) since \( x \in A \triangle B \). Further, we know that \( x \notin C \) since \( x \notin B \triangle C \). Thus we have \( x \in A \triangle C \).

\[ x \notin A \triangle B \text{ and } x \in B \triangle C \]

As with the previous case, we need only look at what happens when \( x \in B \) and when \( x \notin B \).

First, suppose \( x \in B \). We know then that \( x \notin A \) since \( x \notin A \triangle B \). Moreover, we know that \( x \notin C \) since \( x \in B \triangle C \). Thus we have \( x \in A \triangle C \).

Now suppose \( x \notin B \). Then we know that \( x \notin A \) since \( x \notin A \triangle B \). Further, we know that \( x \in C \) since \( x \in B \triangle C \). Thus we have \( x \in A \triangle C \).
We now conclude that $x \in A \Delta C$ in either case, therefore $(A \Delta B) \Delta (B \Delta C) \subseteq A \Delta C$.

It remains to show that $(A \Delta B) \Delta (B \Delta C) \supseteq A \Delta C$. Let $x \in A \Delta C$. Then it must be the case that $x \notin C$ or $x \notin A$ and $x \in C$.

$x \in A$ and $x \notin C$

As before, we consider the cases when $x \in B$ and when $x \notin B$.

First, suppose $x \in B$. Then $x \notin A \Delta B$ since $x \in A$. However, since $x \notin C$, we know $x \in B \Delta C$. Lastly, since $x \notin A \Delta B$ but $x \in B \Delta C$, we have that $x \in (A \Delta B) \Delta (B \Delta C)$.

First, suppose $x \notin B$. Then $x \in A \Delta B$ since $x \in A$. However, since $x \notin C$, we know $x \notin B \Delta C$. Lastly, since $x \in A \Delta B$ but $x \notin B \Delta C$, we have that $x \in (A \Delta B) \Delta (B \Delta C)$.

We can thus conclude that $(A \Delta B) \Delta (B \Delta C) \subseteq A \Delta C$.

Together, both containments show that the identity holds.

**Problem 3.** Prove that there is no smallest positive rational number.

**Solution 3.** Suppose that $r \in \mathbb{Q}^+$ is the smallest positive rational number. But then $\frac{r}{2} < r$ and $r \in \mathbb{Q}^+$. This is a contradiction, so no such $r$ exists.

**Problem 4.** An infinite sequence of coin flips is random if you cannot make an infinite amount of money betting on its outcome (with even odds). You start with 1 dollar and money is infinitely divisible.

For example, your betting strategy can be to place $\frac{2}{3}$ of your money on heads and $\frac{1}{3}$ on tails each flip. If the coin always flips heads, then your money after each flip is

\[
\begin{align*}
2 \cdot \frac{2}{3} + 0 \cdot \frac{1}{3} &= \frac{4}{3}, \\
2 \cdot \frac{8}{9} + 0 \cdot \frac{4}{9} &= \frac{16}{9}, \\
2 \cdot \frac{32}{27} + 0 \cdot \frac{16}{27} &= \frac{64}{27},
\end{align*}
\]

Prove that any sequence of coin flips with the following properties is not random.

- There are an infinite number of heads.
- No heads is preceded by a tails and followed by a tails (i.e. heads always occur at least two in a row).

**Solution 4.** There are two cases we should cover which will have very different betting strategies.

The first case is when there is a finite number of tails.

In this case, we can simply bet $\frac{2}{3}$ of our money on heads forever. We will never run out of money this way no matter how many times we lose. Eventually, the tails will also cease forever, after which we will always win. Thus we will make an infinite amount of money.

The second case is when there is an infinite number of tails.

A successful betting strategy in this case is to bet evenly on heads and tails except immediately after the first instance of a heads after a tails. On these bets, all money should be put on heads.
Since there are infinitely many heads, there will be infinitely many times when we will make this bet. Moreover, this bet is guaranteed to win, so we will win back twice our money. As such, we will double our money an infinite number of times and thus make an infinite amount of money.