Partially Ordered Sets

We introduce a simple structure: a set associated with a partial order.

4.1 Definitions of posets and lattices

Definition 4.1 (Partially ordered set, poset). A partially ordered set (or *poset*) is a pair $\mathcal{P} = (P, \preccurlyeq)$, where P is a set and \preccurlyeq is a *partial order*, i.e., a binary relation satisfying

- 1. (reflexivity) $\forall x \in P, x \leq P$;
- 2. (anti-symmetry) $\forall x, y \in P$, if $x \leq y$ and $y \leq x$, then x = y;
- 3. (transitivity) $\forall x, y, z \in P$, if $x \leq y$ and $y \leq$, then $x \leq z$.

In fact, a partial order is a generalization of \leq , but we do not require any pair of elements is comparable. In particular, if $x \leq y$ but $x \neq y$, we denote x < y.

Example 4.2. (P, \leq) is a poset, where $P \subseteq \mathbb{Z}$ and \leq is the usual integer order.

Example 4.3. $(2^{[n]}, \subseteq)$ is a poset, where \subseteq is the usual set inclusion.

Example 4.4. ([n],|) is a poset, where | is the divisibility relation.

Denote by [x, y] the set $\{z \mid x \le z \le y\}$, and denote by $x \le y$ if $[x, y] = \{x, y\}$. Then a poset can be expressed as a *Hasse diagram*, where we draw a line between x and y (with y above x) if $x \le y$.

Exercise 4.5. *Draw Hasse diagrams of the subset poset and the divisibility poset.*

We say $x \in P$ is *maximal* if there is no $y \in P$ such that $x \preccurlyeq y$; and x is *maximum* if for all $y \in P$, $y \preccurlyeq x$. We can also define maximal elements and the maximum element in a subset of P. Similarly we can define *minimal* and the *minimum* element in P or a subset of P.

Sometimes we call it "y covers x".

Why is the maximum element unique?

Example 4.6. A poset may have maximal elements but no maximum elements, e.g., ([6], |).

Example 4.7. A poset may have no maximal elements, e.g., (\mathbb{N}, \leq) .

Given a poset $\mathcal{P} = (P, \preceq)$ and a subset $S \subseteq P$, $x \in P$ is an *upper bound* of *S* if for any $y \in S$, $y \leq x$. The *minimum* element (if exists) of upper bounds of S is called the *least upper bound* of S. Similarly, we can define *lower bounds* of a subset, and the *greatest lower bound*.

In a poset, the least upper bound or the greatest lower bound of some subset *S* may not exist. If exist, the poset is called a *lattice*.

Definition 4.8 (Lattice). A *lattice* $\mathcal{L} = (P, \preceq)$ is a poset where for any *nonempty finite* subset $S \subseteq P$, its least upper bound and greatest lower bound exist.

In fact, a lattice can also be defined as a poset where any pair $x, y \in P$ has the least upper bound and the greatest lower bound. The least upper bound of x and y, a.k.a. the *join* of x and y, is denoted by $x \lor y$. The greatest lower bound of x and y, a.k.a. the *meet* of x and y, is denoted by $x \wedge y$.

Example 4.9. (N, |) is a lattice, where $x \lor y = \operatorname{lcm}(x, y)$ and $x \land y = \operatorname{lcm}(x, y)$ gcd(x,y).

Example 4.10. $(2^{[n]}, \subseteq)$ is a lattice, where $S \vee T = S \cup T$ and $S \wedge T =$ $S \cap T$.

Chains and antichains

Definition 4.11 (Chain and antichain). A *chain* in a poset (P, \leq) is a subset $C \subseteq P$ where any two elements in C are comparable, namely,

$$\forall x, y \in C$$
, $x \leq y \lor y \leq x$.

A *antichain* is a subset $T \subseteq P$ where any two distinct elements are not comparable, namely,

$$\forall x \neq y \in T$$
, $x \nleq y \land y \nleq x$.

The *height* of a poset is the maximum size of a chain in the poset. The width of a poset is the maximum size of an antichain in the poset.

Theorem 4.12 (Mirsky's theorem). Let P be a poset with a finite height. *The minimum number of antichains that can cover* P *is the height of* P*.*

Example 4.13. Suppose $S = (s_1, s_2, \dots, s_n)$ is a sequence. The minimum number of decreasing subsequences to partition *S* is exactly the length of the longest increasing (nondecreasing) subsequence.

This example yields the following corollary.

Corollary 4.14 (Erdős-Szekeres theorem). Suppose $r,s \in \mathbb{N}, n \geq rs +$ 1, and $S = (s_1, s_2, \dots, s_n)$ is a sequence of n distinct real numbers. Then S contains an increasing (decreasing) subsequence of length r + 1 or a decreasing (increasing) subsequence of length s + 1.

Proof. Let \leq be the relation such that $s_i \leq s_i$ if $i \leq j$ and $s_i \leq s_i$. Then each increasing subsequence is a chain and each decreasing subsequence is an antichain. Suppose S does not contain an increasing subsequence of length r + 1. Then by Mirsky's theorem, there are at most r decreasing subsequences that can cover S. So the longest decreasing subsequence has length at least s + 1.

Now we prove Mirsky's theorem.

Proof of Theorem 4.12. Let \mathcal{P} be a poset of height h, and C be its maximum chain. Clearly any two elements in *C* cannot be in the same antichain. So if we would like to cover \mathcal{P} with antichains, there are at least *h* of them.

Now we show that h antichains are suffice. For each element $x \in \mathcal{P}$, let f(x) be the maximum size of chains in which x is the minimum element. A key observation is that if f(x) = f(y), then x and y must be not comparable. Thus the set $f^{-1}(k)$ is an antichain, and $f^{-1}(1)$, $f^{-1}(2)$,..., $f^{-1}(h)$ are h antichains that cover \mathcal{P} .

Conversely, we have a dual theorem of Mirsky's theorem.

Theorem 4.15 (Dilworth's theorem). Let \mathcal{P} be a poset with a finite width. The minimum number of chains that can cover P is the width of P.

Proof. Let $\mathcal{P} = (P, \preceq)$ be a poset of width w, and T be its maximum antichain. Clearly any two elements in *T* cannot be in the same chain. So if we would like to cover \mathcal{P} with chains, there are at least w of them.

Next we show that w chains are suffice by the induction on |P|. If |P| = 1, it is obviously true. Now assume $|P| \ge 2$. If any two elements in P are not comparable, then P has width |P| and this case is trivial. Let *C* be the maximum chain in \mathcal{P} , and c^+ , c^- be its maximum and minimum elements respectively. If $\mathcal{P} \setminus \{c^+, c^-\}$ has width w-1, then by induction hypothesis, $\mathcal{P} \setminus \{c^+, c^-\}$ can be covered by w-1

We only prove Dilworth's theorem for finite size posets here. The generalized version requires De Bruijn-Erdős theorem, which states that an infinite graph can be colored with c colors if the same is true for all its finite subgraphs.

chains. Thus \mathcal{P} can be covered by the same w-1 chains together with $\{c^+,c^-\}$. So we assume that the width of $\mathcal{P}\setminus\{c^+,c^-\}$ is also w. Let $T=\{t_1,t_2,\ldots,t_w\}$ be a maximum antichain of $\mathcal{P}\setminus\{c^+,c^-\}$. It is also a maximum antichain of \mathcal{P} . Partition $\mathcal{P}\setminus T$ into 2 parts:

$$S^{+} \triangleq \{ s \in P \setminus T \mid \exists t \in T, t \leq s \},$$

$$S^{-} \triangleq \{ s \in P \setminus T \mid \exists t \in T, s \leq t \}.$$

By the choice of T, $S^+ \uplus S^- = P \setminus T$. By the choice of c^+ and c^- , we have $c^+ \in S^+$ and $c^- \in S^-$. So both S^+ and S^- are nonempty. Now applying induction hypothesis on $S^+ \cup T$, there are w chains $C_1^+, C_2^+, \ldots, C_w^+$ that cover $S^+ \cup T$ and C_i^+ contains t_i as its minimum. Similarly, there are $C_1^-, C_2^-, \ldots, C_w^-$ that cover $S^- \cup T$ and C_i^- contains t_i as its maximum. Hence,

$$C_1^+ \cup C_1^-, C_2^+ \cup C_2^-, \dots, C_w^+ \cup C_w^-$$

are w chains that cover P.

In particular, by Dilworth's theorem, we can show that the width of poset $(2^{[n]}, \subseteq)$ is $\binom{n}{\lfloor n/2 \rfloor}$.

Theorem 4.16 (Sperner's theorem). *The maximum antichain in* $\mathcal{P} = (2^{[n]}, \subseteq)$ has size $\binom{n}{\lfloor n/2 \rfloor}$.

Proof. Let $m = \lfloor n/2 \rfloor$. Then $\binom{[n]}{m}$ is an antichain. Thus it suffices to show that $\binom{n}{m}$ chains can cover \mathcal{P} . Actually, it is sufficient to show that $\binom{n}{k}$ chains can cover $\binom{[n]}{k} \cup \binom{[n]}{k+1}$ if $k \geq m$, and $\binom{n}{k}$ chains can cover $\binom{[n]}{k} \cup \binom{[n]}{k-1}$ if $k \leq m$.

We only show the first case. The argument for the second case is similar. Applying Theorem 4.15 again, we need to show that the maximum antichain in $\binom{[n]}{k} \cup \binom{[n]}{k+1}$ has size $\binom{n}{k}$. Let \mathcal{T} be any maximum antichain, $\mathcal{R} = \mathcal{T} \cap \binom{[n]}{k+1}$, and $\mathcal{S} = \binom{[n]}{k} \setminus \mathcal{T}$. Since \mathcal{T} is an antichain, for any $R \in \mathcal{R}$, all size-k subsets of R must be in \mathcal{S} . Each $R \in \mathcal{R}$ has (k+1) size-k subsets, and each $S \in \mathcal{S}$ is a subset of at most (n-k) sets in \mathcal{R} . Note that $k+1 \geq n-k$. Therefore, we have $|\mathcal{R}| \leq |\mathcal{S}|$, and thus $|\mathcal{T}| = \binom{n}{k} - |\mathcal{S}| + |\mathcal{R}| \leq \binom{n}{k}$.

In fact, Dilworth's theorem is equivalent to Hall's marriage theorem, and is also equivalent to König theorem. We will explain details in Chapter 6.

4.3 Incidence algebra and Möbius inversion

We would like to generalize Möbius inversion to posets. We first introduce *incidence algebra* on posets. Here posets may be infinite, but

The notation \uplus means disjoint union, i.e., $S^+ \cup S^- = P \setminus T$ and $S^+ \cap S^- = \emptyset$.

are required to be *locally finite*.

A poset P is locally finite if for any $x, y \in \mathcal{P}$, [x, y] is finite.

Definition 4.17 (Incidence algebra). Let $\mathcal{P} = (P, \preceq)$ be a poset. Its *in*cidence algebra is defined by

$$\mathcal{A}(\mathcal{P}) \triangleq \{\alpha : P \times P \to \mathbb{R} \mid \alpha(x,y) = 0 \text{ whenever } x \not\preccurlyeq y\},$$

namely, the set of functions on $P \times P$ whose nonzero values are all inside the \leq relation.

In particular, if P is finite, a function on $P \times P$ can be expressed as a $|P| \times |P|$ matrix, and thus $\mathcal{A}(\mathcal{P})$ is a set of matrices. Now we define operations on the incidence algebra, which are natural generalizations of operations on matrices.

Definition 4.18. Suppose $\alpha, \beta \in \mathcal{A}(\mathcal{P})$ are two functions. Then

- $(\alpha + \beta)(x, y) = \alpha(x, y) + \beta(x, y);$
- $\forall c \in \mathbb{R}, (c\alpha)(x,y) = c \cdot \alpha(x,y);$
- $(\alpha\beta)(x,y) = \sum_{z \in [x,y]} \alpha(x,z) \cdot \beta(z,y);$
- $\forall f: P \to \mathbb{R}, (\alpha f)(x) = \sum_{x \leq y} \alpha(x, y) \cdot f(y).$

It is easy to verify that if $\alpha, \beta \in \mathcal{A}(\mathcal{P})$ and $c \in \mathbb{R}$, then $\alpha + \beta, c\alpha, \alpha\beta$ are all in $\mathcal{A}(\mathcal{P})$. Similar to identity matrices, we can define the *multiplicative identity* δ in $\mathcal{A}(\mathcal{P})$:

$$\delta(x,y) \triangleq [x=y] = \begin{cases} 1 & \text{if } x=y, \\ 0 & \text{if } x \neq y. \end{cases}$$

Given $\alpha \in \mathcal{A}(\mathcal{P})$, β is a *left inverse* if $\beta \alpha = \delta$, and β is a *right inverse* if $\alpha\beta = \delta$. A key fact is that if the left inverse exists then the right inverse exists, and they are the same function. Thus, we say β is the *inverse* of α , denoted by $\beta = \alpha^{-1}$, if $\alpha\beta = \delta$, or $\beta\alpha = \delta$.

Theorem 4.19. *Suppose* $\alpha, \beta \in \mathcal{A}(\mathcal{P})$. *If* $\alpha\beta = \delta$, then $\beta\alpha = \delta$.

Proof. For any $x \in P$, $(\beta \alpha)(x, x) = \beta(x, x) \alpha(x, x) = (\alpha \beta)(x, x) = 1$. So it suffices to show that $(\beta \alpha)(x,y) = 0$ if $x \prec y$.

Suppose $[x, y] = \{z_1, z_2, \dots, z_n\}$ where $z_1 = x$ and $z_n = y$. Define two $n \times n$ matrices A, B by $A_{i,j} = \alpha(z_i, z_j)$ and $B_{i,j} = \beta(z_i, z_j)$. Note that (by transitivity) $[z_i, z_j] \subseteq [x, y]$ for all i, j. Thus we have

$$(AB)_{i,j} = \sum_{k=1}^{n} A_{i,k} B_{k,j} = \sum_{z_k \in [z_i, z_j]} \alpha(z_i, z_k) \, \beta(z_k, z_j) = \delta(z_i, z_j) \,,$$

Moreover, it is easy to see that the inverse is unique. Suppose $\alpha\beta = \gamma\beta = \delta$. Then by the *associative law*, we have $\alpha = \alpha\beta\gamma = \gamma$. Let $\mathcal P$ be a poset. Define its ζ -function as

$$\zeta_{\mathcal{P}}(x,y) \triangleq [x \leq y] = \begin{cases} 1 & \text{if } x \leq y \\ 0 & \text{otherwise} \end{cases},$$

and define Möbius function as the inverse of $\zeta_{\mathcal{P}}$: $\mu_{\mathcal{P}} \triangleq \zeta_{\mathcal{P}}^{-1}$. Now we have the Möbius inversion formula for posets.

Theorem 4.20 (Möbius inversion formula). Let $\mathcal{P} = (P, \preccurlyeq)$ be a poset, and $f, g: P \to \mathbb{R}$ be two functions. Suppose

$$f(x) = \sum_{x \le y} g(y) \,.$$

Then it holds that

$$g(x) = \sum_{x \le y} \mu(x, y) f(y).$$

Similarly, if

$$f(x) = \sum_{y \le x} g(y) \,,$$

then we have

$$g(x) = \sum_{y \le x} \mu(y, x) f(y).$$

Proof. If
$$f = \zeta g$$
, then $\mu f = \mu \zeta g = g$. Similarly, if $f = \zeta^{\mathsf{T}} g$, then $\mu^{\mathsf{T}} f = \mu^{\mathsf{T}} \zeta^{\mathsf{T}} g = (\zeta \mu)^{\mathsf{T}} g = g$.

4.4 Möbius functions and examples

We now show that Möbius functions exist. By definition, we have

$$\forall x, y \in P, \quad \sum_{z \in [x,y]} \mu(x,z) = \sum_{z \in [x,y]} \mu(z,y) = \delta(x,y).$$
 (4.1)

It is easy to see that $\mu(x,y) = 1$ if x = y, and $\mu(x,y) = -1$ if $x \le y$. Then μ can be inductively determined by |[x,y]| as follows:

$$\mu(x,y) = \begin{cases} 0 & \text{if } x \not \leq y \\ 1 & \text{if } x = y = \begin{cases} 0 & \text{if } x \not \leq y \\ 1 & \text{if } x = y \end{cases}. \\ \sum_{x \preceq z \preceq y} -\mu(x,z) & \text{o.w.} \end{cases}$$

We can verify that μ is the inverse of ζ directly:

$$(\mu\zeta)(x,y) = \sum_{x \preccurlyeq z \preccurlyeq y} \mu(x,z) = \begin{cases} 0 & \text{if } x \not\preccurlyeq y, \\ 1 & \text{if } x = y, \\ \mu(x,y) + \sum_{x \preccurlyeq z \prec y} \mu(x,z) = 0 & \text{if } x < y. \end{cases}$$

Example 4.21. Let $\mathcal{P} = ([n], \leq)$. The Möbius function is

$$\mu(x,x)=1\,,$$

$$\mu(x,y) = -\sum_{x \le z < y} \mu(x,z) = \begin{cases} -1 & \text{if } y = x+1, \\ 0 & \text{otherwise.} \end{cases}$$

Now we consider some more complicated posets, e.g., $(2^{[n]}, \subseteq)$. We need the following lemma.

Definition 4.22. Let $\mathcal{P} = (P, \preceq_P), \mathcal{Q} = (Q, \preceq_O)$ be two posets. Define their product as

$$\mathcal{P} \times \mathcal{Q} \triangleq (P \times Q, \preccurlyeq)$$
,

where $(x_1, x_2) \preceq (y_1, y_2)$ iff $x_1 \preceq_P y_1$ and $x_2 \preceq_O y_2$.

Lemma 4.23. Let $\mathcal{P} = (P, \preceq_P)$, $\mathcal{Q} = (Q, \preceq_O)$ be two posets, and μ_P, μ_O be their Möbius functions. The Möbius function of their product $\mathcal{P} \times \mathcal{Q}$ satisfies

$$\mu((x_1, x_2), (y_1, y_2)) = \mu_P(x_1, y_1) \cdot \mu_Q(x_2, y_2). \tag{4.2}$$

Proof. We prove it by induction on $|[(x_1, x_2), (y_1, y_2)]|$. If the size is 0 or 1, it is trivial. Suppose $|[(x_1, x_2), (y_1, y_2)]| \ge 2$ and equation (4.2) holds for smaller $|[(x_1, x_2), (y_1, y_2)]|$. We verify equation (4.2) by applying (4.1). Note that now we have $x_1 \neq y_1$ or $x_2 \neq y_2$, so either $\sum_{z_1 \in [x_1, y_1]} \mu_P(x_1, z_1) = 0$, or $\sum_{z_2 \in [x_2, y_2]} \mu_Q(x_2, z_2) = 0$. Thus,

$$\begin{split} \mu(x,y) &= 0 - \sum_{x \preccurlyeq z \prec y} \mu(x,z) \\ &= \left(\sum_{x_1 \preccurlyeq z_1 \preccurlyeq y_1} \mu_P(x_1,z_1) \right) \left(\sum_{x_2 \preccurlyeq z_2 \preccurlyeq y_2} \mu_Q(x_2,z_2) \right) - \sum_{x \preccurlyeq z \prec y} \mu(x,z) \\ &= \sum_{x \preccurlyeq z \preccurlyeq y} \mu_P(x_1,z_1) \cdot \mu_Q(x_2,z_2) - \sum_{x \preccurlyeq z \prec y} \mu_P(x_1,z_1) \cdot \mu_Q(x_2,z_2) \\ &= \mu_P(x_1,y_1) \cdot \mu_Q(x_2,y_2) \,, \end{split}$$

where we denote $x = (x_1, x_2), y = (y_1, y_2)$ and $z = (z_1, z_2)$.

Example 4.24. It is easy to calculate the Möbius function of $\mathcal{P} =$ $(2^{[n]},\subseteq)$ by Lemma 4.23. Note that \mathcal{P} is isomorphic to $(\{0,1\},\leq)^n$. So we have $\mu(S,T) = (-1)^{|T\setminus S|}$ if $S\subseteq T$.

Example 4.25. Let D_n be the set of divisors of n. We can calculate the Möbius function of $\mathcal{P} = (D_n, |)$ by Lemma 4.23. Suppose $n = p_1^{r_1} p_2^{r_2} \cdots p_t^{r_t}$ for distinct primes p_1, \ldots, p_t . Then \mathcal{P} is isomorphic to

$$([r_1+1], \leq) \times ([r_2+1], \leq) \times \cdots \times ([r_t+1], \leq).$$

Thus, we have

$$\mu(a,b) = \begin{cases} 1 & \text{if } a = b \text{,} \\ 0 & \text{if } a \nmid b \text{, or } p_i^2 \mid \frac{b}{a} \text{ for some } p_i \text{,} \\ (-1)^k & \text{if } \frac{b}{a} \text{ is the product of } k \text{ distinct primes .} \end{cases}$$

Note that nonzero values of $\mu(a,b)$ only depend on $\frac{b}{a}$, so we can use the notation $\mu(\frac{b}{a}) = \mu(a,b)$, which is the same as the number-theoretical Möbius function. Then the Möbius inversion formulas on \mathcal{P} are also the same as number-theoretical Möbius inversion.

In fact, $(D_n, |)$ is a lattice. For such a finite lattice, we can also apply the following theorem.

Theorem 4.26 (Weisner's theorem). Let \mathcal{L} be a finite lattice, and μ be its Möbius function. Suppose $\hat{0}$ and $\hat{1}$ are the minimum and maximum elements in \mathcal{L} . Then, for all $y \neq \hat{0}$,

$$\sum_{x:x\vee y=\hat{1}}\mu(\hat{0},x)=0.$$

Proof. Applying (4.1), we have

$$\begin{split} \sum_{x: x \vee y = \hat{1}} \mu(\hat{0}, x) &= \sum_{x} \mu(\hat{0}, x) \, \delta(x \vee y, \hat{1}) \\ &= \sum_{x} \mu(\hat{0}, x) \sum_{(x \vee y) \preccurlyeq z \preccurlyeq 1} \mu(z, \hat{1}) \\ &= \sum_{y \preccurlyeq z} \mu(z, \hat{1}) \sum_{x \preccurlyeq z} \mu(\hat{0}, x) \\ &= \sum_{y \preccurlyeq z} \mu(z, \hat{1}) \, \delta(\hat{0}, z) = 0 \,. \end{split}$$

Example 4.27. Let $\mathcal{L} = (2^{[n]}, \subseteq)$. Then for any $T \neq \emptyset$, we have $\sum_{S:S \cup T = [n]} \mu(\emptyset, S) = 0$. Thus by setting T to be a singleton set, it yields

$$\mu(\emptyset, S) = -\mu(\emptyset, [n])$$

if |S| = n - 1. Similarly, by induction we obtain

$$\mu(\emptyset,S)=(-1)^{n-|S|}\mu(\emptyset,[n]).$$

Note that $\mu(\emptyset, S) = -1$ if |S| = 1. Hence, we conclude that $\mu(\emptyset, S) = (-1)^{|S|}$.

Exercise 4.28. Calculate $\mu(1,n)$ in $\mathcal{L} = (D_n, ||)$ by Theorem 4.26.